



601995

2021





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AUM/		
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		1986 3
		2017 3
		2014 2
		2004 7
		2020 10
		1998 3
		1997 4
		2012 4
/	/	2005 9
CMBS		
/ /		2015 6 1
/ /		03908 A H
/ /		601995
		2016 11 4
		100%
ETF		
FoF		Fund of Fund
/FICC		
		/



Limited		
		/
%		

	China International Capital Corporation Limited
	CICC

	4,827,256,868	4,827,256,868
	48,041,959,824	46,601,687,730
	4,827,256,868	A 2,923,542,440 H 1,903,714,428

- (1) 1995
- (2) 1996
- (3) 1997
- (4) 1999
- (5) 1999
- (6) 2000
- (7) 2001

2015



(8) 2002



(41) 2011

(42) 2011

(43) 2011 2012-2014

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(93) 2020

QUANTO

~~(87)~~ 2019

	1	1
	2 27 28	2 27 28
	010-65051166	010-65051166
	010-65051156	010-65051156
	investorrelations@cicc.com.cn	investorrelations@cicc.com.cn

		1	2 27 28
	2001 10 31		6 23
		1	2 27 28
	2015 3 16		1 2 27
	28		1 2 27
	28		
		1	2 27 28
	100004		
		1	29
	www.cicc.com		
	investorrelations@cicc.com.cn		

		http://www.sse.com.cn
		http://www.hkexnews.hk
		1 2 27 28
	1	29

A			601995
H			03908

	1-6		(%)
	14,461,053,892	10,492,518,555	37.82
	5,007,028,294	3,051,785,319	64.07
	4,952,414,436	2,804,112,245	76.61
/	-5,531,197,500	6,633,359,711	
	-89,090,081	40,133,840	
			(%)
	618,076,777,190	521,620,499,616	18.49
	539,089,912,937	449,805,366,622	19.85
	78,797,770,999	71,634,939,022	10.00
	78,986,864,253	71,815,132,994	9.99

	1 6		(%)
	1.004	0.693	44.84
	0.993	0.637	55.97
%	7.04	6.20	0.83
%	6.96	5.71	1.25

2010

9

		32,027,973,216	31,851,687,730
		16,013,986,608	14,750,000,000
		48,041,959,824	46,601,687,730
		64,773,458,722	60,320,029,817
		32,103,827,541	28,613,170,345
%		149.65	162.87
%		12.30	14.36
%		428.92	248.55
%		134.45	124.96
/	%	74.17	77.26
/	%	19.27	22.73



2021

/ %	25.98	29.42
/ %	46.31	45.62
/ %	320.37	278.46

	1,427,204
	82,092,695
	-10,569,416
	-2,852
	-18,333,773
	54,613,858



IPO

2006 2020
2012 2020



2019 9

2020 9



2021

2021	A	IPO	253		2,158	50.3%
A	197		2,887		92.9%	
		IPO	49		300	136.9%
	193		550		188.9%	
		IPO	37		126	279.5%
			46	62		72.8%

2021		A	IPO	7		131.11	
			A		14		
350.78							
2021			IPO	10		25.55	
			IPO	15		19.66	
2021					IPO	8	12.56

A	2021 1-6		2020 1-6	
	11,576	8	24,356	13
	35,078	14	13,581	5

	2021 1-6		2020 1-6	
	1,966	15	490	4
	2,703	12	917	10

	2021 1-6		2020 1-6	
	1,256	8	296	4
	60	1	309	2



2021

2021

2

2021

9.39

1.8%

1,100

6.7%

2021

457

45.5%

343

3,335.57

114

96.51

2021

2021

REITs

REITs

REITs

A

2021

2021

REITs



3

	Dealogic	2021		2,647
2,846		74.5%	2,324	2,360
71.7%		323	486	89.8%
			2021	Dealogic
48		514.83		42
479.99		6	34.84	2021
			17.9%	

2021		
	6,174	
	270	A
Seek	11	PE
	7	
	6	
	3.2	



2021

2021

2021

6 30 A
5.9%

0.7%

3.4% 4.8% 17.2%
3.2%

A

9,087.63

19.9%

1,881.52

60.1%

2021

QFII/RQFII WOFE

QDII

IT

QFII

18



2021

2021

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2021

2021



2021

2021

2021	6	30		9,393.97	2020
83.1%			4,428.23	4,965.74	660

2021

2021

2

2021			15.2%	23		2021
A	2020			1.64		
	9,100	ETF				
	ESG	50ETF		879	61%	2021 6 9



REITs

2021

ETF

ETF

REITs

REIT

2021

2021 6 30
139.28

692.26
680.27

26.0%

2021

2021

ETF

REITs

2021



2021 6 30

	2021 6 30	2020 12 31	
AUM			
	447,006	169,021	164.5%
	536,135	380,858	40.8%
	188,791	209,966	-10.1%
1	69,226	55,298	25.2%
	201,918	198,603	1.7%
	1,443,076	1,013,746	42.4%
AUM			
	115,010	115,904	-0.8%
	76,805	45,029	70.6%
	191,815	160,932	19.2%
	1,634,891	1,174,679	39.2%

2021

107.23

20.9%

1,083.99

35.7%

2021

2,000

91%

50



2021

50 2021 6 30

2

500

2.33%

2021

2021 6 30

411

27,882.21

29,098

7,284.36

2021

2021

2021 6 30

240

40

1,200

2021

7,264

REITs

50 50

FOF



2020 11
 2021 3 2060
 3 1,000
 5
 2021
 2030
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			%	
	7,191,585,123	5,236,960,771	37.32	
	8,197,438,020	5,510,125,985	48.77	
	8,299,259,394	6,444,867,241	28.77	
	-512,279,446	168,201,790		
	3,310,347	-715,496		
	-29,502,853	167,261,838		
/	-5,531,197,500	6,633,359,711		
	512,621,491	-7,714,367,989		
	32,600,433,109	18,459,634,052	76.60	



2021

	2021		14,461,053,892	2020
	3,968,535,337	37.82%		582,783,615
26.00%		1,827,752,210	71.12%	
	193,007,351	50.89%		368,668,654
48.16%		908,840,531	38.71%	
	2021		2020	
1,665,965,143	25.00%			

2



			2021	6	30	
618,076,777,190	2020		96,456,277,574			18.49%
			303,958,300,343			49.18%
36,235,106,892						5.86%
148,847,591,746						24.08%
65,036,506,182		10.52%				1,207,481,372
0.20%		1,248,952,358				0.20%
			539,089,912,937			2020
2021	6	30				
89,284,546,315						19.85%
86,607,748,201			452,482,164,736			2020
73,331,978,570		19.34%				33,984,265,455
6.30%			186,428,221,375			34.58%
			57,012,407,868			10.58%
23,688,094,653		4.39%				383,149,837
0.07%		1,281,844,735				0.24%
			2021	6	30	
			531,469,028,989			85.14%
84.08%		1.06				2020

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(1)

185,953,371,509						30.09%
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(2)

1997 4

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	564,862,245	



2021

	36,135,486,151	
	9,004,665,481	
	9,928,401,807	

15,783,799,760

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8

	100%	1997.4.4	390,000	1 29		(852)28722000
	100%	2005.9.28	800,000	A 18-21 04 01.02.03.05.11.12.13.15.16.1 8.19.20.21.22.23		(0755)82026676
	100%	2017.3.6	200,000	1 9 09-11		(010)65051166
	100%	2014.2.10	50,000	1 2 26 05		(010)63211122
	100%	2012.4.10	400,000	1233 29 2904A		(021)58796226
	100%	2004.7.22	35,000	21 1811 1813		(0971)8224987
	100%	2020.10.30	50,000	03 100		(010)65051166
CICC Financial Trading Limited	100%	2012.4.10	1	1 29		(852)28722000

1

390,000

20,659,330.07

1,615,380.41

2021

575,074.67

246,910.29

2



800,000
12,725,095.77 1,770,237.63 2021
316,371.60 135,474.87

3
200,000
518,481.44 221,022.20 2021
77,119.24 20,925.78

4
50,000
46,473.46 37,604.77 2021
10,876.91 918.38

5
400,000
1,146,577.01 371,417.83 2021
67,364.14 49,440.39

6
35,000
729,173.33 62,654.27 2021
5,744.51 2,319.56



7

		50,000		
	5,026.87		4,721.34	2021
235.52		278.66		

8 CICC Financial Trading Limited

	CICC Financial Trading Limited	1		
	CICC Financial Trading Limited	1,874,012.12		59,610.41
2021	30,276.29		17,402.16	
	CICC Financial Trading Limited			
		ETF		

()

(i)

(ii)

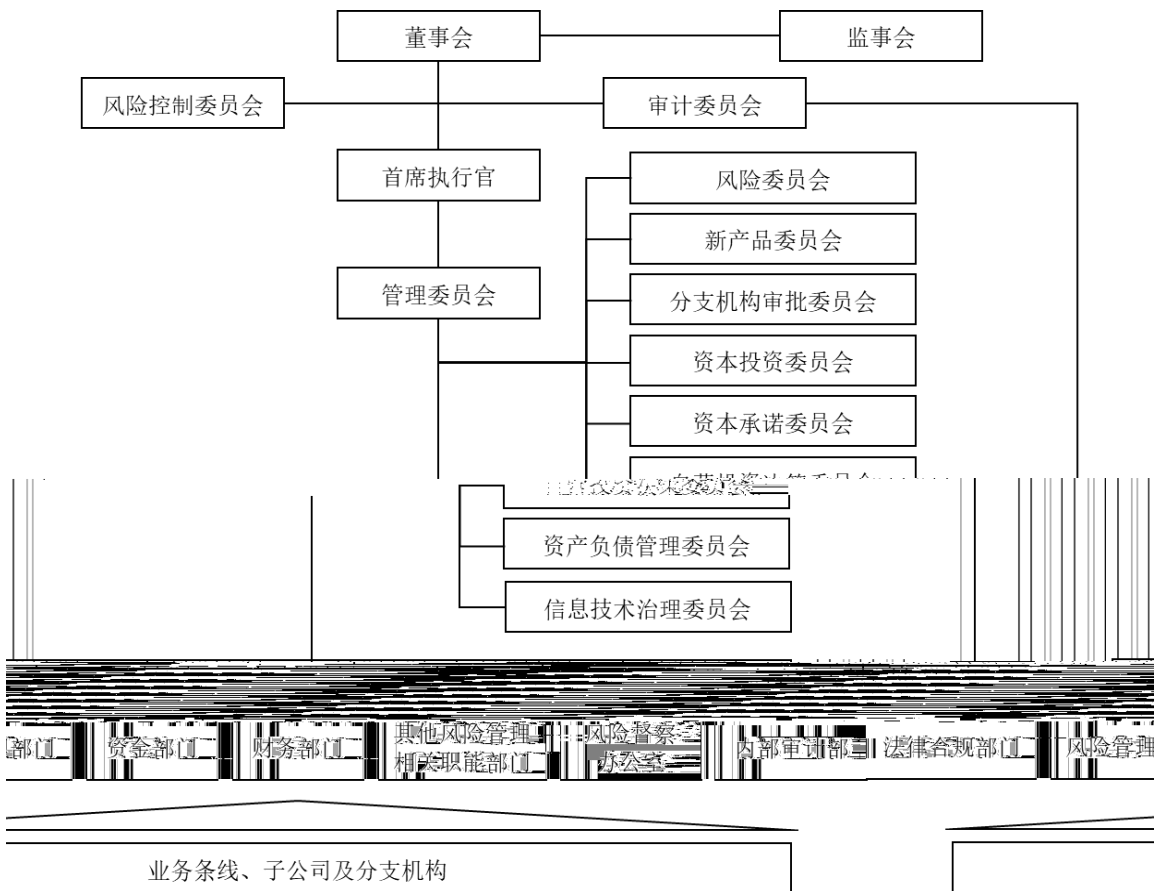
(iii)

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(v)

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2021



(VaR)

95%



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(VaR)

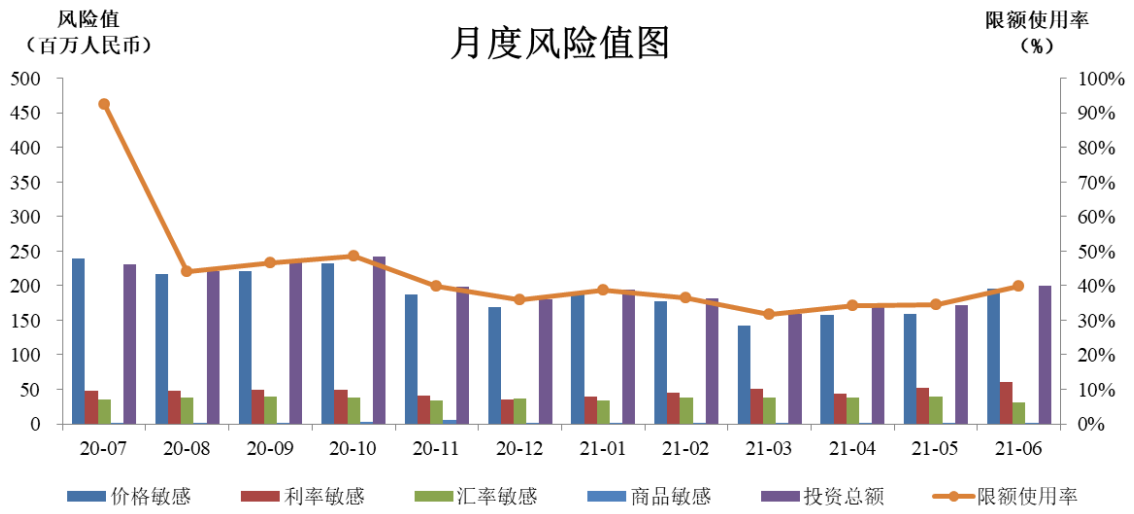
(i)

(ii)

(iii)

1

2021		2020		2021 6 30			2020	12	31
6	30	12	31						



		2021	6	30
			DV01	Spread DV01
	(1)			
AAA		0.0	0.00	0.00
AA	AA+	2.9	0.00	0.00
A	A+	3,329.8	0.60	0.61
	A	12,327.2	1.79	1.82
		15,659.9	2.40	2.43
	(1)			
AAA		69,523.1	12.29	8.82
AA	AA+	8,063.8	0.99	0.99
A	A+	1,012.3	0.20	0.20
	A	737.4	0.08	0.08
		79,336.7	13.56	10.08
	(2)	14,043.8	3.43	-
	(3)	12,754.3	0.03	0.03
		121,794.6	19.41	12.54

(DV01)

(Spread DV01)

(DV01)

(Spread

DV01)

1

2

3





	2021	6	30	2020	12	31
			10,519.0			9,685.5
			35,381.9			32,560.1
			336.4%			336.2%

-
-
-
-

		AAA	
		BBB	A-2
	Baa1	P-2	
BBB+		F2	



2021 6 30

428.92% 134.45%

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-
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-

-
-
-
-
-







12,744

11,825

919

93% 7% 95% 52%

28% 42%

2020	2021 5 18	www.sse.com.cn www.hkexnews.hk www.cicc.com	2021 5 18	

2021 5 18 < 2020 <

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> <2020 > <2020 >

2020 <

> 2021

2020 www.sse.com.cn

2020 2021-022



2021 1 14

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2021 1 12

2021 4



2060

200

CMBS

ESG

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2021 3

2060

				A 36				
				A 12				
				A				



				36				





2020

2021

					11.26
					814.36
					391.89
					28.30
					0.72
					0.02
					0.13
					1.36

3

1

2

3

4

1

2

3



1

2

3

		-
A		-
		103.28
B		325.33
A+B		325.33
(%)		41.3
C		-
70% D		325.28
50% E		-

C+D+E	325.28
	-
1	
	CICC Hong Kong Finance 2016 MTN Limited
	CICC Hong Kong Finance 2016 MTN Limited
15	3
5	5
	CICC Hong Kong Finance 2016 MTN Limited
	103.28
2018	CICC Hong Kong Finance 2016 MTN Limited
4	3
2	10
2020	CICC Hong Kong Finance 2016 MTN Limited
16.23	3
364	1.23
	CICC Hong Kong Finance 2016 MTN Limited
197.41	2018
2	2020
	24.64
	2020
	30

- 1.
- 2.

2021 6 30



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	/	/		
1			1107-1108 2901-2903 3103A 32 3301-3304A	1107-1108 2901-2903 2904B 2905-2908 3103A 3104B 3105-3106 32 33
2			5033 72	5033 72 01
3			6 16	6 32 05-12
4			1201 1202 1203 1209	3010 3011 3012 3013
5			6 201-1	5033 72 02

2

24 / /

	/	/		
1			2 3 6	181 15 05 06
2			18	4 1401 1402 1403 1404
3			79 1 2 101	301 1504 A
4				



			106 2	01 02 03	1 1
5			750 005 177	777	803 804
6			383 9-13	387 1	
7			3 5	611 3 612 601 602	
8			3 5	4 10 1001 1009 1010	18 1008

9

101



21			41 2-4	41 1-4
22			102 1 15A	102 104 15A
23			118	2007 118 B905
24			266 1 401-4407 501-507	266 1 401-4407 501-507



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[2020]2340 A
 458,589,000 2020 11 2
 60,733,732
 1.26% 4,230 6 2021 5 6
 www.sse.com.cn
 2021-021

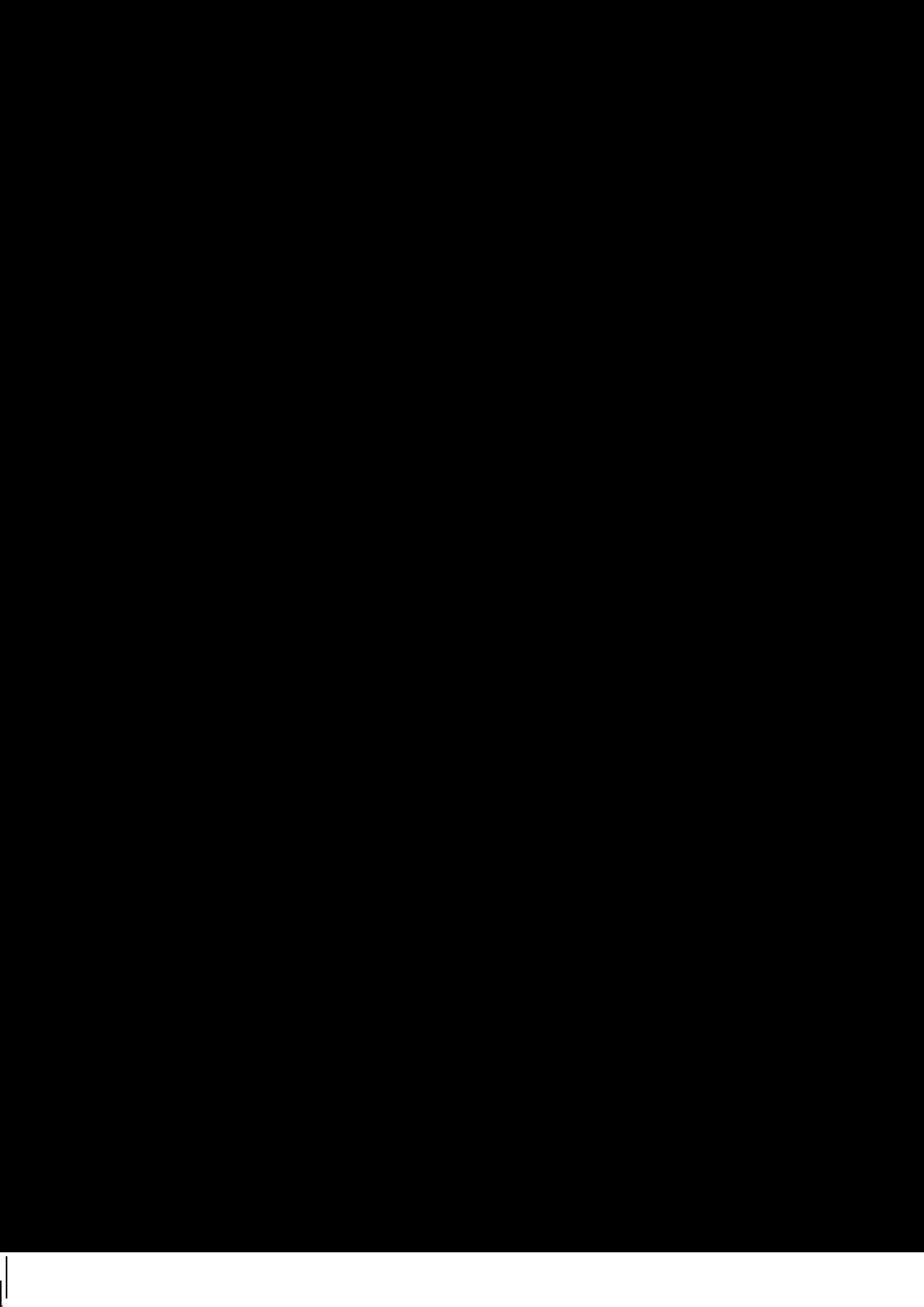
3

4

	60,733,732	60,733,732	-	-		2021/5/6
	60,733,732	60,733,732	-	-	/	/

					143,162
	A	142,760	H		402
					-

			%			
	-	1,936,155,680	40.11	1,936,155,680		-





- 1. 1,936,155,680 A
- 2. 2,734,800 A H
- 3. Tencent Mobility Limited Des Voeux Investment Company Limited
- 4. Tencent Mobility Limited A



1	1,936,155,680	2023/11/2	-	A
	0			36



2021

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2021 6 30

XV

352

H	¹	7,240,173	0.150%	0.380%
H		100,000	0.002%	0.005%

1

								%				
(2021)	(21 G5	188575. SH	2021-08-13	2021-08-16	2026-8-16	10	3.04					
(2021)	(21 G6	188576. SH	2021-08-13	2021-08-16	2028-8-16	15	3.39					
(2021)	(21 Y2	188054. SH	2021-04-23	2021-04-26	-	20	4.20					

2021 ()	21 F5	178338. SH	2021-04-12	2021-04-13	2024-04-13	10	3.43					
2021	21 F6	178339. SH	2021-04-12	2021-04-13	2026-04-13	35	3.70					
2021 ()	21 G3	175905. SH	2021-03-24	2021-03-25	2026-03-25	15	3.51					

2021

()													
2021 ()	21 C1	175749. SH	2021-02-05	2021-02-08	2024-02-08	10	3.90						
2021 ()	21 C2	175750. SH	2021-02-05	2021-02-08	2026-02-08	10	4.49						
2021 ()	21 Y1	175720. SH	2021-01-28	2021-01-29	-	15	4.68						
2021 ()	21 F1	177614. SH	2021-01-15	2021-01-18	2024-01-18	25	3.55						
2021 ()	21 F2	177615. SH	2021-01-15	2021-01-18	2026-01-18	25	3.75						
2020 ()	20 F4	177385. SH	2020-12-11	2020-12-14	2023-12-14	25	3.85						
2020 ()	20 F5	177386. SH	2020-12-11	2020-12-14	2025-12-14	25	4.09						

(2020)	20 13	175325. SH	2020-10-27	2020-10-28	2023-10-28	20	3.48					
(2020)	20 14	175326. SH	2020-10-27	2020-10-28	2025-10-28	30	3.68					
(2020)	20 11	175262. SH	2020-10-16	2020-10-19	2023-10-19	25	3.50					
(2020)	20 12	175263. SH	2020-10-16	2020-10-19	2025-10-19	25	3.74					
(2020)	20 09	175190. SH	2020-09-22	2020-09-23	2025-09-23	50	3.80					
(2020)	20 07	175122. SH	2020-09-09	2020-09-10	2025-09-10	50	3.78					
(2020)	20 Y1	175075. SH	2020-08-27	2020-08-28	-	50	4.64					
2020	20 F3	167287. SH	2020-07-23	2020-07-24	2025-07-24	30	3.80					

()													
2020 ()	20 G5	163610. SH	2020-06-19	2020-06-22	2026-06-22	15	3.10						
2020 ()	20 F2	166857. SH	2020-05-27	2020-05-28	2025-05-28	30	2.95						
2020 ()	20 G3	163513. SH	2020-04-30	2020-05-06	2026-05-06	33	2.37						
2020 ()	20 G4	163514. SH	2020-04-30	2020-05-06	2027-05-06	7	2.88						
2020 ()	20 G1	163361. SH	2020-04-02	2020-04-03	2026-04-03	15	2.89						
2020 ()	20 G2	163362. SH	2020-04-02	2020-04-03	2027-04-03	10	3.25						
2020 ()	20 F1	166132. SH	2020-02-25	2020-02-26	2025-02-26	40	3.20						

2020 ()	20 C1	166069. SH	2020-02-14	2020-02-17	2025-02-17	15	3.85					
2019 ()	19 C5	162645. SH	2019-12-04	2019-12-05	2024-12-05	20	4.20					
2019 ()	19 04	163019. SH	2019-11-20	2019-11-21	2025-11-21	15	3.52					
2019 ()	19 C4	162470. SH	2019-11-08	2019-11-11	2024-11-11	15	4.12					
2019 ()	19 C3	162273. SH	2019-10-11	2019-10-14	2024-10-14	15	4.09					
2019 ()	19 C1	151440. SH	2019-04-18	2019-04-19	2022-04-19	15	4.20					
2018 ()	18 C2	150650. SH	2018-08-28	2018-08-29	2021-08-29	15	4.70					

()												
2017 ()	17 C3	145689. SH	2017-11-15	2017-11-16	2022-11-16	15	5.50					
2017 ()	17 C2	145650. SH	2017-07-21	2017-07-24	2022-07-24	15	4.98					
2017 ()	17 C1	145556. SH	2017-05-19	2017-05-22	2022-05-22	6	5.39					
2017 ()	17 03	145534. SH	2017-05-05	2017-05-08	2022-05-08	10	5.19					
2016	16 C2	145251. SH	2016-12-14	2016-12-15	2021-12-15	34	4.60					
2016 ()	16 04	136800. SH	2016-10-26	2016-10-27	2023-10-27	9	3.13					

2021 7 19 16

16

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10%

			%	
	3.22	2.43	32.73	
	3.22	2.43		



2021 1 1 2021 6 30 6

		/	/		
1			[2021]45		2021 1 6
2			[2021]175		2021 1 26
3			[2021]393		2021 1 29
4			[2021]341		2021 2 1
5			[2021]830		2021 3 18

2021

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2021 1 1 2021 6 30 6

2021 1 1 2021 6 30 6

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2021 6 30 2 113

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2021 1 1 2021 6 30 6

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2021 8 27

2021 6 30

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		2021 <u>6 30</u> ()	2020 <u>12 31</u> ()
	1	119,580,699,155	95,816,612,005
		70,193,496,074	51,665,739,684
	2	15,509,779,619	12,295,175,160
		10,293,121,005	9,284,976,413
	3	36,417,311,524	33,884,813,279
	4	14,637,593,586	12,311,263,836
	5	13,757,112,972	11,768,323,935
	6	54,983,327,869	43,493,774,685
	7	28,619,194,658	18,430,697,148
	8	289,320,706,757	247,605,697,645
	9	36,235,106,892	37,212,187,524
	10	1,207,481,372	1,188,852,866

2021 6 30

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2021
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2020
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19	21,049,527,602	26,492,570,465
20	23,688,094,653	34,516,414,695
21	37,066,941,033	42,891,549,327
4	19,945,466,835	24,682,534,637
22	33,984,265,455	25,101,083,823
23	86,054,478,211	70,655,180,456
24	553,269,990	-
25	7,812,335,371	8,586,964,375
26	1,417,077,157	1,824,341,461
27	133,395,197,450	79,274,850,736
28	383,149,837	170,928,280
29	1,281,844,735	1,204,859,272
30	165,378,693,773	128,000,960,852
16	673,171,984	506,667,665
31	6,406,398,851	5,896,460,578
	<u>539,089,912,937</u>	<u>449,805,366,622</u>

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	2021	2020
	<u>6 30</u>	<u>12 31</u>
	()	()

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		2021 6 30	2020 12 31
		()	()
		45,507,487,339	35,091,089,375
		22,807,454,919	18,660,831,219
		6,489,422,221	3,861,297,617
		2,787,784,445	2,105,076,949
		5,770,937,152	5,333,303,299
		13,587,613,183	14,737,812,715
		1,715,110,755	1,815,919,438
		39,458,810,712	31,412,045,335
		24,005,737,695	13,581,680,240
		150,061,539,314	126,086,149,449
		22,209,139,177	24,588,747,038
	1	26,383,770,486	25,442,333,664
		397,843,462	360,674,129
		424,622,789	452,276,527

2021 6 30

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	2021 <u>6 30</u>	2020 <u>12 31</u>
	()	()
	11,077,268,865	14,992,735,169
	17,601,157,764	22,537,987,183
	1,360,782,896	1,317,838,255
	14,759,611,679	16,407,248,492
	19,941,308,335	12,825,570,771
	25,252,454,740	20,745,017,791
	553,269,990	-
	4,869,513,492	5,395,956,403
	286,320,167	844,700,160
	81,383,286,733	53,268,485,146
	166,050,059	85,493,272
	450,524,161	479,386,472
	95,351,526,966	76,109,729,253
	<u>2,062,926,384</u>	<u>764,012,427</u>

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2021	1	2021	6
1	1	30	6
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		6	6
		<u>2021</u>	<u>2020</u>
		()	()
		6,119,070,490	3,808,689,777
48		<u>1,103,142,914</u>	<u>729,936,340</u>
		<u>5,015,927,576</u>	<u>3,078,753,437</u>
		5,015,927,576	3,078,753,437
	49	5,007,028,294	3,051,785,319
		8,899,282	26,968,118
		(89,090,081)	40,133,840
-		-	101,571
-		41,290,542	(69,989,649)
-		(5,571,478)	3,099,895
-		(124,809,145)	106,922,023
		-	-
	35	<u>(89,090,081)</u>	<u>40,133,840</u>
		<u>4,926,837,495</u>	<u>3,118,887,277</u>
		<u>4,917,938,213</u>	<u>3,091,919,159</u>
		<u>8,899,282</u>	<u>26,968,118</u>
	49	<u>1.00</u>	<u>0.69</u>

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15,398,710,183 16,925,167,731

10,908,452,201 8,459,271,652

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		6 30	6
	<u>2021</u>	<u>2021</u>	<u>2020</u>
	()	()	()
	31,000,000,000	20,000,000,000	
	23,247,087,747	27,733,495,769	
	9,727,050,000	6,982,600,000	
	7,000,000,000	3,500,000,000	
	3,500,000,000	-	
	1,598,726,701	3,917,432,008	
	<u>76,072,864,448</u>	<u>62,133,527,777</u>	
	29,413,201,138	28,187,177,412	
	4,000,000,000	7,500,000,000	
	3,894,780,000	-	
	3,831,407,461	3,906,825,898	
	-	1,000,000,000	
	-	1,000,000,000	
	310,442,736	243,903,207	
	2,018,816,183	1,832,385,642	
	-	15,431,034	
	3,783,821	3,601,566	
	<u>43,472,431,339</u>	<u>43,673,893,725</u>	
	<u>32,600,433,109</u>	<u>18,459,634,052</u>	
	<u>(778,595,672)</u>	<u>409,743,685</u>	
50(2)	26,803,261,428	17,788,369,459	
	<u>107,601,477,403</u>	<u>71,548,525,555</u>	
50(3)	<u>134,404,738,831</u>	<u>89,336,895,014</u>	

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	<u>2021</u>	<u>2020</u>
	()	()
	4,507,370,844	5,007,266,546
	5,103,133,570	3,926,202,349
	-	6,342,304,915
	-	15,779,217,978
	<u>19,677,419,622</u>	<u>3,488,222,693</u>
	<u>29,287,924,036</u>	<u>34,543,214,481</u>
	382,188,131	636,274,149
	19,908,245,669	24,679,627,759

		-	
2021	1	2021	6
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		2021	2020
		()	()
		21,000,000,000	15,000,000,000
		9,553,844,747	19,493,325,769
		3,500,000,000	-
		2,000,000,000	1,500,000,000
		<u>36,053,844,747</u>	<u>35,993,325,769</u>
		15,010,156,138	18,427,227,412
		3,000,000,000	7,500,000,000
		-	1,000,000,000
		170,108,673	117,399,679
		993,451,973	935,983,378
		3,658,697	1,817,727
		<u>19,177,375,481</u>	<u>27,982,428,196</u>
		<u>16,876,469,266</u>	<u>8,010,897,573</u>
		(6,445,175)	20,094,814
7(2)		12,985,047,403	3,772,421,729
		38,662,044,995	24,141,180,455
7(3)		<u>51,647,092,398</u>	<u>27,913,602,184</u>

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2021		2021								
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		(32)	(33)			(36)				
2021	1	1	4,827,256,868	5,000,000,000	41,699,678,499	(17,519,696)	995,576,479	3,118,978,079	4,696,059,588	60,320,029,817
1.			-	-	-	56,308,204	-	-	2,152,226,937	2,208,535,141
2.			-	3,500,000,000	-	-	-	-	-	3,500,000,000
3.			-	-	-	-	-	3,523,244	(3,523,244)	-
-			-	-	-	-	-	-	(868,906,236)	(868,906,236)
-			-	-	-	-	-	-	(386,200,000)	(386,200,000)
1	3		-	3,500,000,000	-	56,308,204	-	3,523,244	893,597,457	4,453,428,905
2021	6	30	4,827,256,868	8,500,000,000	41,699,678,499	38,788,508	995,576,479	3,122,501,323	5,589,657,045	64,773,458,722
		(32)	(33)			(36)				
2020	1	1	4,368,667,868	1,000,000,000	29,126,206,007	113,040,994	736,558,479	2,594,387,788	2,946,487,882	40,885,349,018
1.			-	-	-	(23,958,835)	-	-	2,092,024,658	2,068,065,823
2.			-	(1,000,000,000)	-	-	-	-	-	(1,000,000,000)
3.			-	-	-	-	-	2,233,738	(2,233,738)	-
-			-	-	-	-	-	-	(57,000,000)	(57,000,000)
1	3		-	(1,000,000,000)	-	(23,958,835)	-	2,233,738	2,032,790,920	1,011,065,823
2020	6	30	4,368,667,868	-	29,126,206,007	-	-	-	-	-

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	2021		2020		2021		2020		2021		2020	
	6	30	12	31	6	30	12	31	6	30	12	31
CICC US Securities (Hong Kong) Limited	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Investment Management (USA), Inc.	-	-	-	-	100%	100%	-	-	100%	100%	-	-
	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Private Wealth Management Holdings Ltd.	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Private Investors KKR NA XI GP, Ltd.	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Active Global Investments Holding Limited	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Customer Trading Limited	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Financial Trading Limited	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Investment Group Company Limited	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Sun Company Limited	-	-	-	-	100%	100%	-	-	100%	100%	-	-
Perpetual Treasure Investment Management Ltd.	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Alternative Investment Management Ltd.	-	-	-	-	100%	100%	-	-	100%	100%	-	-
Profit Insight Limited	-	-	-	-	100%	100%	-	-	100%	100%	-	-
	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Investment Management Co. Ltd.	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Investment Advisory Company Limited	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Growth Capital Fund GP, Ltd.	-	-	-	-	100%	100%	-	-	100%	100%	-	-
CICC Growth Capital Fund GP, L.P.	-	-	-	-	100%	100%	-	-	100%	100%	-	-

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	2021		2020		2021		2020		2021		2020				
	6	30	12	31	6	30	12	31	6	30	12	31			
()	-		-		100%		100%		-		-		100%		100%
CICC Hong Kong Finance (Cayman) Limited	-		-		100%		100%		-		-		100%		100%
CICC Private Wealth Investment Management Limited	-		-		100%		100%		-		-		100%		100%
CICC PWHK Advisor Limited	-		-		100%		100%		-		-		100%		100%
CICC Ehealthcare Investment GP, Ltd.	-		-		100%		100%		-		-		100%		100%
() ()	-		-		100%		100%		-		-		100%		100%
CICC Capital (Cayman) Limited	-		-		100%		100%		-		-		100%		100%
()															

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		2021		2020		2021		2020		2021		2020	
		6	30	12	31	6	30	12	31	6	30	12	31
CICC Alternative Investment LP		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
()		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
CICC Private Real Estate GP Limited		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
Zhide One Investment Co. Limited		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
CICC Zhide Two Investment Co. Limited		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
CICC Zhide GP Limited		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
CICC Global Bridge CBT Limited	2	-	-	-	100%	-	-	-	100%	-	-	-	100%
CICC Zhide EV GP Limited		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
()		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
CICC Private Funds Management Ltd.		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
CICC Capital Real Estate Fund Management Co. Ltd.		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
CICC PFM Cayman Ltd		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
CICC PFM LP		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
()		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%
	2	-	-	-	100%	-	-	-	100%	-	-	-	100%
()		-	-	100%	100%	-	-	100%	100%	-	-	100%	100%

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2021		2020		2021		2020		2021		2020	
6	30	12	31	6	30	12	31	6	30	12	31

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	2021		2020		2021		2020		2021		2020	
	6	30	12	31	6	30	12	31	6	30	12	31
()	100%		100%		-		-		100%		100%	
()	100%		100%		-		-		100%		100%	
	-		-		100%		100%		-		-	
	-		-		100%		100%		-		-	
	-		-		100%		100%		-		-	
	-		-		100%		100%		-		-	

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		2021		2020		2021		2020	
		6 30	12 31	6 30	12 31	6 30	12 31	6 30	12 31
CICC Securities (HK) Limited		-	-	100%	100%	-	-	100%	100%
Oceanfront Investments V Limited		-	-	100%	100%	-	-	100%	100%
CICC Financial Holdings Limited		-	-	100%	100%	-	-	100%	100%
CICC Commodity Trading Limited		-	-	100%	100%	-	-	100%	100%
CICC Deutschland GmbH		-	-	100%	100%	-	-	100%	100%
()		-	-	55%	55%	-	-	55%	55%
()		-	-	55%	55%	-	-	55%	55%
()		-	-	55%	55%	-	-	55%	55%
()		-	-	55%	55%	-	-	55%	55%
Qian Hai Golden Bridge Co., Limited		-	-	55%	55%	-	-	55%	55%
Qian Hai Golden Bridge Management Ltd.		-	-	55%	55%	-	-	55%	55%
Qianhai Golden Bridge Beta Co., Limited		-	-	55%	55%	-	-	55%	55%

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	2021 <u>6 30</u>	2020 <u>12 31</u>
	163,634	139,386
	119,391,532,707	95,706,534,714
	70,181,236,253	51,654,067,435
	49,210,296,454	44,052,467,279
	72,051,725	30,028,676
	<u>119,463,748,066</u>	<u>95,736,702,776</u>
	117,007,119	80,077,737
	(56,030)	(168,508)
	<u>119,580,699,155</u>	<u>95,816,612,005</u>

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	2020	12	31
	21,623	1.00000	21,623
	14,350	6.52490	93,632
	6,904	0.84164	5,811
()			<u>18,320</u>
			<u>139,386</u>
	37,097,018,477	1.00000	37,097,018,477
	524,342,740	6.52490	3,421,283,944
	5,790,417,617	0.84164	4,873,447,083
()			<u>165,749,510</u>
			<u>45,557,499,014</u>
	6,096,568,421	1.00000	6,096,568,421
			<u>6,096,568,421</u>
			<u>51,654,067,435</u>
	29,931,784,802	1.00000	29,931,784,802
	1,545,429,022	6.52490	10,083,769,826
	3,773,540,410	0.84164	3,175,962,551
()			<u>371,163,476</u>
			<u>43,562,680,655</u>
	489,786,624	1.00000	489,786,624
			<u>489,786,624</u>
			<u>44,052,467,279</u>
			<u>95,706,534,714</u>
	30,028,676	1.00000	30,028,676
			<u>30,028,676</u>
			80,077,737
			(168,508)
			<u>95,816,612,005</u>

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	2021	6	30		564,862,245 (2020
	12	31		427,049,392)	

	2021	6	30		27,964,122,577 (2020 12 31
				22,482,220,735)	

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2021	2020
<u>6 30</u>	<u>12 31</u>
10,293,121,005	9,284,976,413
5,212,732,005	3,006,847,606
<u>15,505,853,010</u>	<u>12,291,824,019</u>
3,926,609	3,351,141
<u><u>15,509,779,619</u></u>	<u><u>12,295,175,160</u></u>

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2021 6 30		
8,987,442,927	1.00000	8,987,442,927
28,692,348	6.46010	185,355,437
320,316,013	0.83208	266,528,548
		<u>9,439,326,912</u>
853,794,093	1.00000	853,794,093
		<u>853,794,093</u>
		<u>10,293,121,005</u>
5,018,336,458	1.00000	5,018,336,458
8,686,126	6.46010	56,113,243
163,495,704	0.83208	136,041,505
		<u>5,210,491,206</u>
2,240,799	1.00000	2,240,799
		<u>2,240,799</u>
		<u>5,212,732,005</u>
		3,926,609
		<u><u>15,509,779,619</u></u>

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	2020	12	31
	7,131,891,399	1.00000	7,131,891,399
	24,622,365	6.52490	160,658,469
	520,200,643	0.84164	437,821,669
			<u>7,730,371,537</u>
	1,554,604,876	1.00000	1,554,604,876
			<u>1,554,604,876</u>
			<u>9,284,976,413</u>
	2,692,728,873	1.00000	2,692,728,873
	8,623,836	6.52490	56,269,668
	158,805,622	0.84164	133,657,164
			<u>2,882,655,705</u>
	124,191,901	1.00000	124,191,901
			<u>124,191,901</u>
			<u>3,006,847,606</u>
			<u>3,351,141</u>
			<u>12,295,175,160</u>

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	2021	2020
	<u>6</u>	<u>12</u>
	<u>30</u>	<u>31</u>
-	29,271,717,455	27,817,955,823
-	3,850,082,627	3,049,946,623
	<u>33,121,800,082</u>	<u>30,867,902,446</u>
-	1,490,426,015	1,411,235,129
-	1,142,552,389	1,060,786,248
	<u>2,632,978,404</u>	<u>2,472,021,377</u>
	809,818,510	681,692,892
	(147,285,472)	(136,803,436)
	<u>36,417,311,524</u>	<u>33,884,813,279</u>

3 -

(1) -

		2021 6 30			
1 - 3	(3)	18,809,648,876	51.44%	(75,745,043)	51.42%
3 - 6	(6)	5,922,091,055	16.20%	(23,735,930)	16.12%
6 - 12	(12)	6,658,786,618	18.21%	(26,820,313)	18.21%
12		5,174,070,447	14.15%	(20,984,186)	14.25%
		<u>36,564,596,996</u>	<u>100.00%</u>	<u>(147,285,472)</u>	<u>100.00%</u>

		2020 12 31			
1 - 3	(3)	18,347,126,326	53.93%	(73,061,868)	53.41%
3 - 6	(6)	8,310,190,522	24.43%	(33,663,640)	24.61%
6 - 12	(12)	2,491,550,896	7.32%	(10,170,613)	7.43%
12		4,872,748,971	14.32%	(19,907,315)	14.55%
		<u>34,021,616,715</u>	<u>100.00%</u>	<u>(136,803,436)</u>	<u>100.00%</u>

(2)

2021	2020
<u>6 30</u>	<u>12 31</u>
3,440,700,864	2,931,885,022
7,126,771,650	5,479,610,031
<u>10,567,472,514</u>	<u>8,411,495,053</u>

2021 6 30 2020 12 31

3

(3)

2021		2020	
6	30	12	31
116,635,098,466		102,655,533,418	
5,532,193,915		4,629,138,045	
7,908,478,929		5,758,757,056	
226,938,871		116,697,735	
<u>130,302,710,181</u>		<u>113,160,126,254</u>	

2021 6 30 20,378,503
 (2020 12 31 19,464,907)

4

		2021 6 30		
-	(1)	7,890,000,000	107,359,489	-
-		459,852,359,979	672,266,553	(637,734,124)
-		121,310,429,222	1,614,363,147	(1,865,936,246)
-		398,914,664,660	11,743,801,331	(17,798,772,290)
-		1,125,103,500	5,364,034	(13,010,974)
-	()	49,893,582,196	500,358,863	(334,714,726)
		<u>1,038,986,139,557</u>	14,643,513,417	(20,650,168,360)
			(5,919,831)	704,701,525
			<u>14,637,593,586</u>	<u>(19,945,466,835)</u>

		2020 12 31		
-	(1)	9,590,000,000	147,610,386	-
-		405,563,762,807	610,719,055	(666,826,709)
-				

4

6 30
12 31
31

-
-
2021
5,919,831 (2020
38,256,092)
704,701,525 (2020 12
702,234,478)

(1)

	6 30	6
	<u>2021</u>	<u>2020</u>
-	2,294,668	133,909,510
-	19,866,324	(102,694,920)
	<u>22,160,992</u>	<u>31,214,590</u>

2021		6 30	
6	6 12	12	31
(6)	(12)	12	_____
<u>1,500,000,000</u>	<u>1,550,000,000</u>	<u>4,840,000,000</u>	<u>7,890,000,000</u>

2020		12 31	
6	6 12	12	31
(6)	(12)	12	_____
<u>1,400,000,000</u>	<u>2,000,000,000</u>	<u>6,190,000,000</u>	<u>9,590,000,000</u>

2021	2020
<u>6 30</u>	_____

5

(1)

2021	2020
<u>6 30</u>	<u>12 31</u>
13,292,950,554	11,112,641,511
387,617,296	583,786,881
75,824,801	71,345,474
<u>13,756,392,651</u>	<u>11,767,773,866</u>
720,321	550,069
<u>13,757,112,972</u>	<u>11,768,323,935</u>

(2)

2021	6 30	
12,472,374,524	1.00000	12,472,374,524
540,000	6.46010	3,488,454
981,164,499	0.83208	816,407,356
		680,220
		<u>13,292,950,554</u>
387,617,296	1.00000	387,617,296
		<u>387,617,296</u>

()

6

(1)

	2021 <u>6 30</u>	2020 <u>12 31</u>
	52,033,426,560	41,104,785,042
	26,630,396,509	16,137,020,600
	22,224,022,823	21,908,770,749
	2,960,390,150	3,058,816,926
	1,654,331,635	1,310,345,227
	1,547,737,063	1,296,068,783
	238,889,151	195,405,526
	169,732,578	212,101,324
	<u>55,644,116,987</u>	<u>44,118,705,902</u>
	<u>(660,789,118)</u>	<u>(624,931,217)</u>
	<u>54,983,327,869</u>	<u>43,493,774,685</u>

(2)

	<u>2021 6 30</u>				<u>2020 12 31</u>			
1 (1)	54,112,175,033	97.25%	(233,594,922)	35.35%	42,357,168,020	96.00%	(206,675,937)	33.08%
1-2 (2)	1,035,748,232	1.86%	(163,068,248)	24.68%	1,317,021,385	2.99%	(197,759,198)	31.64%
2-3 (3)	212,810,633	0.38%	(101,540,457)	15.37%	141,947,812	0.32%	(94,563,609)	15.13%
3	283,383,089	0.51%	(162,585,491)	24.60%	302,568,685	0.69%	(125,932,473)	20.15%
	<u>55,644,116,987</u>	<u>100.00%</u>	<u>(660,789,118)</u>	<u>100.00%</u>	<u>44,118,705,902</u>	<u>100.00%</u>	<u>(624,931,217)</u>	<u>100.00%</u>

7

(1)

	2021 <u>6 30</u>	2020 <u>12 31</u>
	10,513,179,073	9,584,321,028
	18,091,397,607	8,987,319,233
	16,981,202,404	6,808,623,688
	329,631,810	330,955,857
	644,963,393	639,992,688
	30,000,000	588,415,000
	-	100,000,000
	-	21,056,000
	105,600,000	498,276,000
	<u>28,604,576,680</u>	<u>18,571,640,261</u>
	244,513,127	161,673,667
	<u>(229,895,149)</u>	<u>(302,616,780)</u>
	<u>28,619,194,658</u>	<u>18,430,697,148</u>

7 -

(2)

2021 <u>6 30</u>	2020 <u>12 31</u>
10,004,621,982	9,210,613,536
-	260,102
17,716,802,404	8,652,123,688
374,595,203	335,195,545
508,557,091	373,447,390
<u>28,604,576,680</u>	<u>18,571,640,261</u>
244,513,127	161,673,667
(229,895,149)	(302,616,780)
<u><u>28,619,194,658</u></u>	<u><u>18,430,697,148</u></u>

(3)

2021 <u>6 30</u>	2020 <u>12 31</u>
55,002,179,081	43,423,699,202
386,725,012	327,883,596
314,583,442	241,325,481

(4)

	2021 <u>6 30</u>	2020 <u>12 31</u>
1 (1)	1,032,144,810	478,404,912
1 - 3 (3)	1,578,070,000	679,655,000
3 - 1 (1)	7,194,407,172	7,503,613,726
1	200,000,000	549,200,000
	<u>10,004,621,982</u>	<u>9,210,873,638</u>
	215,440,914	146,331,181
	(229,544,316)	(302,433,639)
	<u><u>9,990,518,580</u></u>	<u><u>9,054,771,180</u></u>

9 -
 (1) -

	2020 12 31				
	454,500,000	19,121,685	(4,237,369)	469,384,316	-
	3,679,967,920	103,113,890	(16,456,472)	3,766,625,338	(1,045,766)
	16,240,160,350	737,186,727	36,895,470	17,014,242,547	(11,870,996)
	3,405,352,700	43,696,341	3,735,119	3,452,784,160	(973,263)
	5,670,000,000	99,277,849	5,148,649	5,774,426,498	(1,417,272)
	6,439,607,315	194,261,820	8,407,598	6,642,276,733	(2,509,887)
	89,045,000	3,115,852	287,080	92,447,932	(349,738)
	<u>35,978,633,285</u>	<u>1,199,774,164</u>	<u>33,780,075</u>	<u>37,212,187,524</u>	<u>(18,166,922)</u>

(2) (22)

2021	2020
<u>6 30</u>	<u>12 31</u>
14,083,231,323	11,422,875,830
5,040,505,092	4,001,210,511
<u>19,123,736,415</u>	<u>15,424,086,341</u>

2021 6 30 2020 12 31

1

10

(1)

2021	2020
<u>6 30</u>	<u>12 31</u>
606,059,744	610,484,204
601,421,628	578,368,662
<u>1,207,481,372</u>	<u>1,188,852,866</u>

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10

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(2)

10

(2) 2021 6 30 2020 12 31

(b)

	2021	1	1	/()					2021	6	30
()	102	62	-	(32)	-	-	-	-	-	-	-	30
()	13	41	-	13	-	-	-	-	-	-	-	54
CICC ALPHA Investment Group Limited	-	9	-	2	-	-	-	-	(0)	-	-	11
() ()	25	42	-	6	-	-	-	-	-	-	-	48
()	3	35	-	1	-	-	-	(9)	-	-	-	27
	1	0	-	(0)	-	-	-	-	-	-	-	0
KCA Capital Partners	0	1	-	0	-	-	-	-	(0)	-	-	1
()	5	6	-	8	-	-	-	-	-	-	-	14
	10	12	-	4	-	-	-	-	-	-	-	16
Krane Funds Advisors, LLC	258	169	-	9	-	-	-	-	(2)	-	-	176
Global Bridge Capital I GP, LLC	6	36	-	12	-	-	-	-	(0)	-	-	48
Global Bridge Capital Management, LLC	-	20	-	3	-	-	-	-	(0)	-	-	23
	8	8	-	0	-	-	-	-	-	-	-	8
()	5	12	-	3	-	-	-	-	-	-	-	15
()	5	7	-	(1)	-	-	-	-	-	-	-	6
()	52	68	-	8	-	-	-	-	-	-	-	76
()	54	50	-	(1)	-	-	-	-	-	-	-	49
	<u>547</u>	<u>578</u>	<u>-</u>	<u>35</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>(9)</u>	<u>(2)</u>	<u>-</u>	<u>-</u>	<u>602</u>

10

(2) 2021 6 30 2020 12 31

(b) -

		2020	1	1	/()					2020	12	31
()		102	-		102	(40)	-	-	-	-	-	62
()		13	45		-	10	-	-	(14)	-	-	41
CICC ALPHA Investment Group Limited		-	8		-	2	-	-	-	(1)	-	9
() ()		25	31		-	11	-	-	-	-	-	42
()		3	34		-	2	-	-	(1)	-	-	35
		1	-		-	(0)	-	-	-	-	-	0
KCA Capital Partners		0	2		-	(1)	-	0	-	(0)	-	1
()		5	3		2	1	-	-	(0)	-	-	6
		10	8		-	4	-	-	-	-	-	12
Krane Funds Advisors, LLC		258	202		-	(21)	-	-	-	(12)	-	169
Global Bridge Capital I GP, LLC		6	43		-	(4)	-	-	-	(3)	-	36
Global Bridge Capital Management, LLC		-	14		-	7	-	-	-	(1)	-	20
		8	8		-	(0)	-	-	-	-	-	8
()		5	9		-	3	-	-	-	-	-	12
()		5	4		-	3	-	-	-	-	-	7
()		52	79		-	(11)	-	-	-	-	-	68
()		54	54		-	(4)	-	-	-	-	-	50
		<u>547</u>	<u>544</u>		<u>104</u>	<u>(38)</u>	<u>-</u>	<u>0</u>	<u>(15)</u>	<u>(17)</u>		<u>578</u>

11

(1)

2021	2020
<u>6 30</u>	<u>12 31</u>
1,944,301,223	1,820,137,286
<u>(1,364,650,112)</u>	<u>(1,304,938,586)</u>
<u>579,651,111</u>	<u>515,198,700</u>

(2)

2020	1	1	<u>1,481,439,154</u>	<u>104,438,927</u>	<u>54,751,668</u>	<u>91,329,992</u>	<u>1,731,959,741</u>
			(4,496,590)	(37,147)	(593,130)	-	(5,126,867)
			216,248,401	7,830,289	360,080	1,391,695	225,830,465
			<u>(84,484,221)</u>	<u>(5,605,381)</u>	<u>(33,261,678)</u>	-	<u>(123,351,280)</u>
			<u>(8,112,852)</u>	<u>(1,055,326)</u>			

12

2020	1	1				6,514,139
						58,823,981
						(28,000,836)
2020	12	31	2021	1	1	<u>37,337,284</u>
						79,833,388
						(25,120,316)
2021	6	30				<u>92,050,356</u>
2021	6	30				92,050,356
2020	12	31				<u>37,337,284</u>

13

2020	1	1				2,023,843,309	891,449	2,024,734,758
						317,109,121	74,410	317,183,531
						(116,914,915)	-	(116,914,915)
						(32,033,979)	(87,992)	(32,121,971)
2020	12	31	2021	1	1	<u>2,192,003,536</u>	<u>877,867</u>	<u>2,192,881,403</u>
						400,557,277	-	400,557,277
						(68,477,848)	-	(68,477,848)
						(5,864,091)	(4,707)	(5,868,798)
2021	6	30				<u>2,518,218,874</u>	<u>873,160</u>	<u>2,519,092,034</u>
2020	1	1				(535,523,833)	(349,805)	(535,873,638)
						(568,695,032)	(162,125)	(568,857,157)
						92,838,106	-	92,838,106
						8,767,756	58,773	8,826,529
2020	12	31	2021	1	1	<u>(1,002,613,003)</u>	<u>(453,157)</u>	<u>(1,003,066,160)</u>
						(304,573,638)	(78,671)	(304,652,309)
						36,516,397	-	36,516,397
						1,061,810	586	1,062,396
2021	6	30				<u>(1,269,608,434)</u>	<u>(531,242)</u>	<u>(1,270,139,676)</u>
2021	6	30				<u>1,248,610,440</u>	<u>341,918</u>	<u>1,248,952,358</u>
2020	12	31				<u>1,189,390,533</u>	<u>424,710</u>	<u>1,189,815,243</u>

2020	1	1	1,266,558,879	164,008,627	464,406,367	1,894,973,873
			-	(885,930)	(1,553,999)	(2,439,929)
			-	-	138,846,908	138,846,908
			-	-	(3,926,177)	(3,926,177)
			-	(9,850)	(44,348)	(54,198)
2020	12	31				
2021	1	1	1,266,558,879	163,112,847	597,728,751	2,027,400,477
			-	-	85,306,253	85,306,253
			-	-	(1,324,831)	(1,324,831)
			-	-	(4,780)	(4,780)
2021	6	30	1,266,558,879	163,112,847	681,705,393	2,111,377,119
2020	1	1	(151,911,128)	(100,890,344)	(244,246,505)	(497,047,977)
			-	-	1,520,400	1,520,400
			(32,910,658)	(8,597,500)	(107,214,047)	(148,722,205)
			-	-	3,445,863	3,445,863
			-	-	17,736	17,736
2020	12	31				
2021	1	1	(184,821,786)	(109,487,844)	(346,476,553)	(640,786,183)
			(16,455,329)	(4,290,000)	(63,212,983)	(83,958,312)
			-	-	1,324,831	1,324,831
			-	-	2,951	2,951
2021	6	30	(201,277,115)	(113,777,844)	(408,361,754)	(723,416,713)
2021	6	30	1,065,281,764	49,335,003	273,343,639	1,387,960,406
2020	12	31	1,081,737,093	53,625,003	251,252,198	1,386,614,294
2021	6	30				
2020	12	31				

15

(1)

	2021 6 30	2020
/	1,582,678,646	1,582,678,646
/	-	-
/	<u>1,582,678,646</u>	<u>1,582,678,646</u>
	<u>-</u>	<u>-</u>
	<u>1,582,678,646</u>	<u>1,582,678,646</u>

2017

16,700,695,000

1,582,678,646

(2)

2017 3

100%

2021 6 30

16

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(1)

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				2021 6 30					
2021									
<u>1 1</u>									
1,286,938,753	7,086,735	-	(59,136)	1,293,966,352	1,293,966,352	5,198,910,962	-	-	
65,048,404	566,534,126	-	(951,343)	630,631,187	630,631,187	2,525,828,720	-	-	
(29,798,976)	(10,690,280)	-	(12,918)	(40,502,174)	1,788,157	9,940,625	(42,290,331)	(169,161,324)	
(282,134,833)	(1,064,766,499)	-	(6,206)	(1,346,907,538)	20,532,892	82,131,568	(1,367,440,430)	(5,476,341,809)	
(4,795,623)	-	(17,435,071)	136,215	(22,094,479)	722,430	4,378,362	(22,816,909)	(91,267,636)	
(167,194,386)	1,272,239	-	-	(165,922,147)	-	-	(165,922,147)	(663,688,588)	
412,883,361	141,983,123	1,445,237	(106,523)	556,205,198	571,409,720	2,323,274,111	(15,204,522)	(61,120,381)	
<u>1,280,946,700</u>	<u>(358,580,556)</u>	<u>(15,989,834)</u>	<u>(999,911)</u>	<u>905,376,399</u>	<u>2,519,050,738</u>	<u>10,144,464,348</u>	<u>(1,613,674,339)</u>	<u>(6,461,579,738)</u>	
					(940,502,355)	(3,762,391,602)	940,502,355	3,762,391,602	
					<u>1,578,548,383</u>	<u>6,382,072,746</u>	<u>(673,171,984)</u>	<u>(2,699,188,136)</u>	
2020				2020 12 31					
<u>1 1</u>									

16 / () -

(2)

	2021 <u>6 30</u>	2020 <u>12 31</u>
	1,756,174,382	1,308,446,047
	<u>153,780,681</u>	<u>196,827,414</u>
	<u><u>1,909,955,063</u></u>	<u><u>1,505,273,461</u></u>

17

	2021 <u>6 30</u>	2020 <u>12 31</u>
(1)	197,602,528	197,322,848
	109,884,054	93,979,576
(2)	714,086,743	625,042,561
	<u>317,048,201</u>	<u>197,498,016</u>
	<u><u>1,338,621,526</u></u>	<u><u>1,113,843,001</u></u>

(1)

2021	6	30	6

17

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(2)

(a)

<u>2021</u>	<u>2020</u>
<u>6 30</u>	<u>12 31</u>
184,621,886	150,211,057
263,630,386	282,113,222
440,718,432	369,369,348

-

18

(1)

	2021					2021		
	<u>1</u>	<u>1</u>				<u>6</u>	<u>30</u>	
1		168,508		-	(112,421)		(57)	56,030
3		136,803,436	44,877,795		(34,254,345)		(141,414)	147,285,472
6		624,931,217						

19

	2021 <u>6 30</u>	2020 <u>12 31</u>
(1)	16,517,556,409	19,683,669,800
(2)	3,606,000,741	5,884,269,327
(3)	795,304,522	803,260,708
	<u>20,918,861,672</u>	<u>26,371,199,835</u>
	116,289,853	92,036,857
	11,759,316	27,082,943
	2,616,761	2,250,830
	<u>21,049,527,602</u>	<u>26,492,570,465</u>

(1)

	2021 <u>1 1</u>		/		()	2021 <u>6 30</u>
0.00% - 11.02%	<u>19,775,706,657</u>	<u>23,247,087,747</u>	<u>26,475,736</u>	<u>(26,213,201,138)</u>	<u>(202,222,740)</u>	<u>16,633,846,262</u>
	2020					
	*hBT/F1 7.92 Tf1 0					

19

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(3)

					2021 1 1		/			2021 6 30
	28/09/2020	27/09/2021	1.23	1.05%	805,511,538	-	365,931	-	(7,956,186)	797,921,283
					2020 1 1		/			2020 12 31
	28/09/2020	27/09/2021	1.23	1.05%	-	840,864,640	2,250,830	-	(37,603,932)	805,511,538

20

	2021 6 30	2020 12 31
	22,986,773,545	33,796,181,995
(1)	500,000,000	200,000,000
	-	300,000,000
	<u>23,486,773,545</u>	<u>34,296,181,995</u>
	<u>201,321,108</u>	<u>220,232,700</u>
	<u>23,688,094,653</u>	<u>34,516,414,695</u>

(1)

	2021 6 30		2020 12 31	
1 (1)	100,000,000	2.80%	100,000,000	2.80%
1 - 3 (3)	400,000,000	2.80%	100,000,000	2.80%
	<u>500,000,000</u>		<u>200,000,000</u>	
	762,222		544,444	
	<u>500,762,222</u>		<u>200,544,444</u>	

21

	2021 6 30		
	4,198,278,064	29,577,447,553	33,775,725,617
	890,384,661	1,749,562,291	2,639,946,952
	651,268,464	-	651,268,464
	<u>5,739,931,189</u>	<u>31,327,009,844</u>	<u>37,066,941,033</u>
	2020 12 31		
	5,904,122,584	33,251,717,178	39,155,839,762
	1,066,167,906	1,542,983,452	2,609,151,358
	1,126,558,207	-	1,126,558,207
	<u>8,096,848,697</u>	<u>34,794,700,630</u>	<u>42,891,549,327</u>

2021 6 30 2020 12 31

22

(1)

2021 <u>6 30</u>	2020 <u>12 31</u>
7,968,332,235	6,672,043,949
5,553,897,854	1,950,380,670
8,021,831,392	4,487,923,508
5,340,869,870	3,119,244,977
1,125,000,000	3,209,700,220
5,967,068,686	5,631,120,028
<u>33,977,000,037</u>	<u>25,070,413,352</u>
7,265,418	30,670,471
<u>33,984,265,455</u>	<u>25,101,083,823</u>

(2)

2021 <u>6 30</u>	2020 <u>12 31</u>
26,805,691,000	16,085,237,184
5,147,784,037	5,217,747,168
523,525,000	267,429,000
1,500,000,000	3,500,000,000
<u>33,977,000,037</u>	<u>25,070,413,352</u>
7,265,418	30,670,471
<u>33,984,265,455</u>	<u>25,101,083,823</u>

(3)

	<u>2021 6 30</u>		<u>2020 12 31</u>	
1 (1)	507,642,000	0.35%-7.08%	267,429,000	0.35%-7.00%
1 - 3 (3)	14,666,000	0.35%-7.08%	-	-
3 -1 (1)	<u>1,217,000</u>	0.35%-3.20%	-	-
	<u>523,525,000</u>		<u>267,429,000</u>	
	586,976		257,298	
	<u>524,111,976</u>		<u>267,686,298</u>	

(4)

2021 <u>6 30</u>	2020 <u>12 31</u>
3,493,718,075	796,987,463
29,185,765,067	20,814,273,845
1,561,120,220	3,634,642,491
<u>34,240,603,362</u>	<u>25,245,903,799</u>

23

	2021	2020
	<u>6 30</u>	<u>12 31</u>
-	34,293,641,346	29,994,345,597
-	42,849,453,148	32,036,382,772
	<u>77,143,094,494</u>	<u>62,030,728,369</u>
-	4,346,982,906	4,172,717,290
-	4,552,140,990	4,440,062,548
	<u>8,899,123,896</u>	<u>8,612,779,838</u>
	<u>12,259,821</u>	<u>11,672,249</u>
	<u>86,054,478,211</u>	<u>70,655,180,456</u>

24

	2021	2020
	<u>6 30</u>	<u>12 31</u>
	<u>553,269,990</u>	<u>-</u>

25

	2021 6 30			
	<u> </u>	<u> </u>	<u> </u>	<u> </u>
	8,414,585,031	5,985,887,105	(6,763,158,596)	7,637,313,540
	19,248,456	154,607,939	(165,912,296)	7,944,099
	18,261,312	92,892,704	(104,284,237)	6,869,779
	-	56,518,095	(56,518,095)	-
	361,518	1,786,072	(1,699,611)	447,979
	625,626	3,368,847	(3,368,132)	626,341
	-	42,221	(42,221)	-
	17,930,023	129,329,877	(146,845,469)	414,431
	37,615,458	19,704,811	(25,613,447)	31,706,822
	202,946	12,882,515	(12,825,326)	260,135
	<u>8,489,581,914</u>	<u>6,302,412,247</u>	<u>(7,114,355,134)</u>	<u>7,677,639,027</u>
	13,616,817	175,348,915	(161,116,765)	27,848,967
	1,000,657	5,685,438	(5,455,874)	1,230,221
	1,095,583	59,600,907	(39,755,022)	20,941,468
	<u>15,713,057</u>	<u>240,635,260</u>	<u>(206,327,661)</u>	<u>50,020,656</u>
	81,669,404	17,563,692	(14,557,408)	84,675,688
	<u>8,586,964,375</u>	<u>6,560,611,199</u>	<u>(7,335,240,203)</u>	<u>7,812,335,371</u>

25

	2020	12	31	
5,323,775,651	10,071,663,790	(6,980,854,410)	8,414,585,031	
15,094,754	219,522,126	(215,368,424)	19,248,456	
14,079,023	128,497,437	(124,315,148)	18,261,312	
-	84,885,933	(84,885,933)	-	
390,114	1,149,799	(1,178,395)	361,518	
625,617	4,905,349	(4,905,340)	625,626	
-	83,608	(83,608)	-	
14,402,736	213,523,758	(209,996,471)	17,930,023	
21,380,751	37,867,925	(21,633,218)	37,615,458	
770,013	40,494,810	(41,061,877)	202,946	
<u>5,375,423,905</u>	<u>10,583,072,409</u>	<u>(7,468,914,400)</u>	<u>8,489,581,914</u>	
12,113,983	140,855,869	(139,353,035)	13,616,817	
931,285	4,538,502	(4,469,130)	1,000,657	
1,199,042	27,105,363	(27,208,822)	1,095,583	
<u>14,244,310</u>	<u>172,499,734</u>	<u>(171,030,987)</u>	<u>15,713,057</u>	
90,243,590	19,938,661	(28,512,847)	81,669,404	
<u>5,479,911,805</u>	<u>10,775,510,804</u>	<u>(7,668,458,234)</u>	<u>8,586,964,375</u>	

26

	2021	2020
	6 30	12 31
834,142,720	915,619,202	
230,755,194	204,273,552	
128,399,905	173,276,935	
10,278,987	13,269,175	
7,357,036	9,519,467	
206,143,315	508,383,130	
<u>1,417,077,157</u>	<u>1,824,341,461</u>	

27

	2021	2020
	6 30	12 31
132,865,858,262	78,737,749,542	
113,549,020,176	74,258,724,790	
529,339,188	537,101,194	
<u>133,395,197,450</u>	<u>79,274,850,736</u>	

28

	2021 <u>6 30</u>	2020 <u>12 31</u>
	194,953,228	79,043,664
	182,011,996	86,228,079
	6,184,613	5,656,537
	<u>383,149,837</u>	<u>170,928,280</u>

12

29

	2021 <u>6 30</u>	2020 <u>12 31</u>
	1,281,502,853	1,204,434,599
	341,882	424,673
	<u>1,281,844,735</u>	<u>1,204,859,272</u>

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	2021 <u>6 30</u>	2020 <u>12 31</u>
(1)	100,306,321,341	73,360,187,333
(2)	31,536,753,445	24,538,799,324
(3)	28,367,021,720	22,790,541,327
(4)	2,500,000,000	2,500,000,000
(5)	241,009,800	3,241,009,800
	<u>162,951,106,306</u>	<u>126,430,537,784</u>
	1,743,120,592	1,045,156,424
	485,214,722	363,649,805
	124,816,094	63,919,194
	72,908,219	30,881,507
	1,527,840	66,816,138
	<u>165,378,693,773</u>	<u>128,000,960,852</u>
	166,662,079,720	127,825,070,661

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(1)

						<u>2021</u>		<u>/</u>			<u>2021</u>
						<u>1</u>					<u>6</u>
						<u>1</u>					<u>30</u>
16	01	18/07/2016	18/07/2021		3,000,000,000	3.58%	2,923,108,092	-	51,057,272	-	-
16	02(b)	18/07/2016	18/07/2023		1,000,000,000	3.29%	1,015,052,877	-	16,314,795	-	-
											2,974,165,364

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(1)

						2021		/		2021	
						1	1			6	30
17	F2	18/07/2017	18/07/2022	1,000,000,000	5.10%	1,023,334,247	-	25,290,411	-	-	1,048,624,658
18	01(ag)	23/03/2018	23/03/2021	1,000,000,000	5.95%	1,046,280,749	-	(46,345,866)	(1,000,000,000)	65,117	-
18	03	21/09/2018	21/09/2021	1,000,000,000	4.99%	1,013,896,731	-	24,744,932	-	32,797	1,038,674,460
19	01	22/04/2019	22/04/2022	2,000,000,000	4.22%	2,058,563,227	-	(42,550,830)	-	67,495	2,016,079,892
19	01	16/10/2019	16/10/2024	3,000,000,000	3.58%	3,020,477,755	-	53,258,630	-	258,574	3,073,994,959
20	G1	16/01/2020	16/01/2025	2,000,000,000	3.44%	2,065,594,368	-	(34,696,955)	-	49,733	2,030,947,146
20	F1	09/04/2020	09/04/2025	3,000,000,000	3.17%	3,069,566,301	-	(47,945,308)	-	4,486	3,021,625,479
20	F2	28/07/2020	28/07/2023	2,000,000,000	3.80%	2,032,690,411	-	37,687,671	-	-	2,070,378,082
20	G2	21/10/2020	21/10/2025	2,000,000,000	3.77%	2,014,873,425	-	37,390,137	-	-	2,052,263,562
20	G3	21/10/2020	21/10/2025	1,000,000,000	4.20%	1,008,284,932	-	20,827,397	-	-	1,029,112,329
20	G5	24/11/2020	24/11/2025	1,000,000,000	3.98%	1,004,143,562	-	19,736,438	-	-	1,023,880,000
20	G6	15/12/2020	15/12/2025	1,000,000,000	3.85%	1,001,793,151	-	19,091,781	-	-	1,020,884,932
21	G1	26/03/2021	26/03/2024	2,000,000,000	3.44%	-	2,000,000,000	18,246,100	-	37,736	2,018,283,836
21	G2	26/03/2021	26/03/2026	3,000,000,000	3.65%	-	3,000,000,000	29,043,396	-	56,604	3,029,100,000
21	G3	22/04/2021	22/04/2026	3,000,000,000	3.55%	-	3,000,000,000	20,368,054	-	56,604	3,020,424,658
21	G4	22/04/2021	22/04/2026	2,000,000,000	3.84%	-	2,000,000,000	14,691,031	-	37,736	2,014,728,767
						<u>74,405,343,757</u>	<u>31,000,000,000</u>	<u>697,964,168</u>	<u>(4,000,000,000)</u>	<u>(53,865,992)</u>	<u>102,049,441,933</u>

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(1)

						2020		/		2020	
						1				12	
						1				31	
16	01	18/07/2016	18/07/2021	3,000,000,000	3.58%	2,922,826,008	-	282,084	-	-	2,923,108,092
16	02(b)	18/07/2016	18/07/2023	1,000,000,000	3.29%	1,015,052,877	-	-	-	-	1,015,052,877
16	04(c)	27/10/2016	27/10/2023	900,000,000	3.13%	905,093,753	-	-	-	-	905,093,753
17	01(d)	20/01/2017	20/01/2020	4,000,000,000	4.35%	4,165,686,653	-	(136,365,664)	(4,000,000,000)	(29,320,989)	-
17	02(e)	08/05/2017	08/05/2020	1,000,000,000	4.97%	1,032,496,932	-	(19,782,570)	(1,000,000,000)	(12,714,362)	-
17	03	08/05/2017	08/05/2022	1,000,000,000	5.19%	1,055,402,156	-	(8,917,013)	-	(6,665,303)	1,039,819,840
17	04(f)	27/07/2017	27/07/2020	2,000,000,000	4.78%	2,042,623,536	-	(24,900,930)	(2,000,000,000)	(17,722,606)	-
17	05(g)	20/10/2017	20/10/2020	2,000,000,000	5.13%	2,019,150,296	-	1,577,033	(2,000,000,000)	(20,727,329)	-
17	06(h)	21/11/2017	21/11/2020	2,500,000,000	5.45%	2,512,752,752	-	17,466,810	(2,500,000,000)	(30,219,562)	-
18	01(i)	26/01/2018	26/01/2020	1,000,000,000	5.58%	1,052,245,432	-	(40,513,328)	(1,000,000,000)	(11,732,104)	-
18	02(j)	26/01/2018	26/01/2021	1,000,000,000	5.70%	1,062,144,259	-	(2,461,455)	-	(6,195,406)	1,053,487,398
18	03(k)	24/04/2018	24/04/2020	500,000,000	4.80%	517,057,151	-	(13,576,425)	(500,000,000)	(3,480,726)	-
18	04(l)	24/04/2018	24/04/2021	1,000,000,000	4.94%	1,041,603,234	-	(4,470,094)	-	(2,355,129)	1,034,778,011
18	05(m)	28/06/2018	28/06/2020	1,000,000,000	5.20%	1,027,609,961	-	(23,003,639)	(1,000,000,000)	(4,606,322)	-
18	06(n)	28/06/2018	28/06/2021	1,000,000,000	5.30%	1,032,202,027	-	(4,007,022)	-	(1,463,861)	1,026,731,144
19	04(o)	21/11/2019	21/11/2025	1,500,000,000	3.52%	1,505,786,301	-	144,658	-	-	1,505,930,959
20	F1(p)	26/02/2020	26/02/2025	4,000,000,000	3.20%	-	4,000,000,000	108,361,644	-	-	4,108,361,644
20	G1(q)	03/04/2020	03/04/2026	1,500,000,000	2.89%	-	1,500,000,000	32,304,658	-	-	1,532,304,658
20	G2(r)	03/04/2020	03/04/2027	1,000,000,000	3.25%	-	1,000,000,000	24,219,178	-	-	1,024,219,178
20	G3(s)	06/05/2020	06/05/2026	3,300,000,000	2.37%	-	3,300,000,000	51,211,479	-	-	3,351,211,479
20	G4(t)	06/05/2020	06/05/2027	700,000,000	2.88%	-	700,000,000	13,200,658	-	-	713,200,658
20	F2(u)	28/05/2020	28/05/2025	3,000,000,000	2.95%	-	3,000,000,000	52,615,069	-	-	3,052,615,069
20	G5(v)	22/06/2020	22/06/2026	1,500,000,000	3.10%	-	1,500,000,000	24,460,274	-	-	1,524,460,274
20	F3(w)	24/07/2020	24/07/2025	3,000,000,000	3.80%	-	3,000,000,000	49,972,603	-	-	3,049,972,603
20	07(x)	10/09/2020	10/09/2025	5,000,000,000	3.78%	-	5,000,000,000	57,476,712	-	-	5,057,476,712
20	09(y)	23/09/2020	23/09/2025	5,000,000,000	3.80%	-	5,000,000,000	51,013,699	-	-	5,051,013,699
20	11(z)	19/10/2020	19/10/2023	2,500,000,000	3.50%	-	2,500,000,000	17,500,000	-	-	2,517,500,000
20	12(aa)	19/10/2020	19/10/2025	2,500,000,000	3.74%	-	2,500,000,000	18,700,000	-	-	2,518,700,000
20	13(ab)	28/10/2020	28/10/2023	2,000,000,000	3.48%	-	2,000,000,000	12,203,836	-	-	2,012,203,836
20	14(ac)	28/10/2020	28/10/2025	3,000,000,000	3.68%	-	3,000,000,000	19,357,808	-	-	3,019,357,808
20	F4(ad)	14/12/2020	14/12/2023	2,500,000,000	3.85%	-	2,500,000,000	4,482,877	-	-	2,504,482,877
20	F5(ae)	14/12/2020	14/12/2025	2,500,000,000	4.09%	-	2,500,000,000	4,762,329	-	-	2,504,762,329

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						2020		/			2020	
						1	1				12	31
17	F1(af)	18/07/2017	18/07/2020	3,000,000,000	4.95%	3,067,758,196	-	(67,758,196)	(3,000,000,000)	-	-	-
17	F2	18/07/2017	18/07/2022	1,000,000,000	5.10%	1,023,270,492	-	63,755	-	-	-	1,023,334,247
18	01(ag)	23/03/2018	23/03/2021	1,000,000,000	5.95%	1,046,088,333	-	126,492	-	65,924	-	1,046,280,749
18	02(ah)	03/09/2018	03/09/2020	2,000,000,000	4.72%	2,032,396,587	-	(40,027,001)	(2,000,000,000)	7,630,414	-	-
18	03	21/09/2018	21/09/2021	1,000,000,000	4.99%	1,013,794,862	-	38,100	-	63,769	-	-

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(1)

(o)	2022	11	21
(p)	2023	2	26
(q)	2023	4	3
(r)	2025	4	3
(s)	2023	5	6
(t)	2025	5	6
(u)	2023	5	28
(v)	2023	6	22
(w)	2023	7	24
(x)	2023	9	10
(y)	2023	9	23
(z)	2022	10	19
(aa)	2023	10	19
(ab)	2022	10	28
(ac)	2023	10	28
(ad)	2022	12	14
(ae)	2023	12	14
(af)	2020	7	20
(ag)	2021	3	23
(ah)	2020	9	3
(ai)	2023	1	18
(aj)	2024	1	18
(ak)	2023	3	4
(al)	2024	3	4
(am)	2024	3	16
(an)	2024	3	25
(ao)	2023	4	13
(ap)	2024	4	13

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(2)

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(2)

						2020		/		2020	
						1	1			12	31
16	C2	15/12/2016	15/12/2021	3,400,000,000	4.60%	3,406,855,890	-	-	-	-	3,406,855,890
16	(b)	16/12/2016	16/12/2024	100,000,000	1 - 5 5.00%	100,219,178	-	-	-	-	100,219,178
17	C1	22/05/2017	22/05/2022	600,000,000	6 - 8 8.00%	632,674,900	-	(5,395,148)	-	(3,207,062)	624,072,690
17	C2	24/07/2017	24/07/2022	1,500,000,000	4.98%	1,559,390,549	-	(12,806,812)	-	(5,189,894)	1,541,393,843
17	C3	16/11/2017	16/11/2022	1,500,000,000	5.50%	1,540,393,113	-	(16,046,016)	-	(10,181,496)	1,514,165,601
18	C1	20/04/2018	20/04/2023	1,000,000,000	5.30%	1,058,803,374	-	(8,452,147)	-	1,330,914	1,051,682,141
18	C2	29/08/2018	29/08/2021	1,500,000,000	4.70%	1,529,206,314	-	(6,194,938)	-	(437,971)	1,522,573,405
19	C1	19/04/2019	19/04/2022	1,500,000,000	4.20%	1,544,186,301	-	172,603	-	-	1,544,358,904
19	C3	14/10/2019	14/10/2024	1,500,000,000	4.09%	1,512,942,329	-	168,082	-	-	1,513,110,411
19	C4	11/11/2019	11/11/2024	1,500,000,000	4.12%	1,508,296,438	-	169,315	-	-	1,508,465,753
19	C5	05/12/2019	05/12/2024	2,000,000,000	4.20%	2,005,753,425	-	230,137	-	-	2,005,983,562
20	C1	17/02/2020	17/02/2025	1,500,000,000	3.85%	-	1,500,000,000	50,155,479	-	-	1,550,155,479
17	01(c)	23/02/2017	23/02/2020	1,000,000,000	4.85%	1,041,359,653	-	(41,457,534)	(1,000,000,000)	97,881	-
17	02	23/02/2017	23/02/2022	1,800,000,000	5.00%	1,875,369,227	-	35,706	-	707,588	1,876,112,521
19	C1	25/04/2019	25/04/2022	3,000,000,000	4.50%	3,092,581,966	-	(3,142,577)	-	1,894,482	3,091,333,871
20	C1	17/04/2020	17/04/2025	2,000,000,000	3.80%	-	2,000,000,000	51,664,618	-	301,262	2,051,965,880
						<u>22,408,032,657</u>	<u>3,500,000,000</u>	<u>9,100,768</u>	<u>(1,000,000,000)</u>	<u>(14,684,296)</u>	<u>24,902,449,129</u>

(a)

(b)

(c)

2021 12 16
2020 2 24

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(3)

						2021		/		2021	
						1	1			6	30
25/04/2018	25/04/2021		6.00	3	LIBOR+1.2%	3,923,367,904	-	(10,263,951)	(3,894,780,000)	(18,323,953)	-
11/09/2018	11/09/2021		4.00	3	LIBOR+1.2%	2,609,690,057	-	(263,282)	-	(24,247,852)	2,585,178,923
03/05/2019	03/05/2022		7.00	3	LIBOR+1.2%	4,569,141,336	-	(279,913)	-	(42,307,502)	4,526,553,921
03/05/2019	03/05/2022		3.00		3.38%	1,963,183,847	-	(103,883)	-	(17,641,591)	1,945,438,373
18/02/2020	18/02/2023		10.00	3	LIBOR+0.9%	6,519,649,063	-	(539,530)	-	(60,919,291)	6,458,190,242
10/08/2020	10/08/2023		5.00		1.75%	3,269,428,314	-	(1,164,173)	-	(29,698,483)	3,238,565,658
26/01/2021	26/01/2024		10.00		1.63%	-	6,484,700,000	45,517,865	-	(40,994,025)	6,489,223,840
26/01/2021	26/01/2026		5.00		2.00%	-	3,242,350,000	27,993,767	-	(21,656,910)	3,248,686,857
						<u>22,854,460,521</u>	<u>9,727,050,000</u>	<u>60,896,900</u>	<u>(3,894,780,000)</u>	<u>(255,789,607)</u>	<u>28,491,837,814</u>
						2020		/		2020	
						1	1			12	31
25/04/2018	25/04/2021		6.00	3	LIBOR+1.2%	4,203,319,129	-	(14,183,383)	-	(265,767,842)	3,923,367,904
11/09/2018	11/09/2021		4.00	3	LIBOR+1.2%	2,789,214,903	-	(2,765,171)	-	(176,759,675)	2,609,690,057
03/05/2019	03/05/2022		7.00	3	LIBOR+1.2%	4,892,001,713	-	(13,741,110)	-	(309,119,267)	4,569,141,336
03/05/2019	03/05/2022		3.00		3.38%	2,095,186,685	-	(723,490)	-	(131,279,348)	1,963,183,847
18/02/2020	18/02/2023		10.00	3	LIBOR+0.9%	-	6,982,600,000	8,722,089	-	(471,673,026)	6,519,649,063
10/08/2020	10/08/2023		5.00		1.75%	-	3,482,450,000	22,361,375	-	(235,383,061)	3,269,428,314
						<u>13,979,722,430</u>	<u>10,465,050,000</u>	<u>(329,690)</u>	<u>-</u>	<u>(1,589,982,219)</u>	<u>22,854,460,521</u>

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(4)

							2021		/		2021
							<u>1 1</u>				<u>6 30</u>
19	01	22/08/2019	22/08/2022		2,500,000,000	3.39%	<u>2,530,881,507</u>	-	<u>42,026,712</u>	-	<u>2,572,908,219</u>
							2020		/		2020
							<u>1 1</u>				<u>12 31</u>
19	01	22/08/2019	22/08/2022		2,500,000,000	3.39%	<u>2,530,649,315</u>	-	<u>232,192</u>	-	<u>2,530,881,507</u>

(a)

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(5)

	2021		/		2021	
	1	1			6	30
3.05% - 10.50%	3,307,825,938	-	(67,511,038)	(3,200,000,000)	202,222,740	242,537,640
	2020		/		2020	
	1	1			12	31
2.40% - 10.50%	2,299,034,692	2,240,000,000	13,429,639	(1,599,000,000)	354,361,607	3,307,825,938

- 2.40% 4.65%

-

1 3

31

	2021	2020
	6 30	12 31
(1)	3,626,360,352	4,487,977,574
(2)	1,220,405,181	-
	905,415,771	787,129,102
	437,588,257	409,499,969
	146,982,000	146,982,000
	10,200,000	10,200,000
	6,346,951,561	5,841,788,645
	59,447,290	54,671,933
	6,406,398,851	5,896,460,578

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386,200,000 2021 5 18 834,205,181

2020 868,906,236 (

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		2021				2021	
		1	1			6	30
A		1,936,155,680	-	-	-	-	1,936,155,680
		188,996,800	-	-	-	(228,940)	188,767,860
		514,015,190	-	-	-	(60,484,512)	453,530,678
		24,096,202	-	-	-	(20,280)	24,075,922
		<u>2,663,263,872</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>(60,733,732)</u>	<u>2,602,530,140</u>
A		260,278,568	-	-	-	60,733,732	321,012,300
H		<u>1,903,714,428</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>1,903,714,428</u>
		<u>2,163,992,996</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>60,733,732</u>	<u>2,224,726,728</u>
		<u>4,827,256,868</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>4,827,256,868</u>
2020	11		458,589,000			1	A
	28.78						4,827,256,868
		4,827,256,868		2,923,542,440	A		1,903,714,428 H

(

33

(2)

	2021 1 1				2021 6 30			
2021 ()	-	-	20,000,000	2,000,000,000	-	-	20,000,000	2,000,000,000
2021 ()	-	-	15,000,000	1,500,000,000	-	-	15,000,000	1,500,000,000
2020	50,000,000	5,000,000,000	-	-	-	-	50,000,000	5,000,000,000
	<u>50,000,000</u>	<u>5,000,000,000</u>	<u>35,000,000</u>	<u>3,500,000,000</u>	<u>-</u>	<u>-</u>	<u>85,000,000</u>	<u>8,500,000,000</u>

	2020 1 1				2020 12 31			
2020	-	-	50,000,000	5,000,000,000	-	-	50,000,000	5,000,000,000
2015	10,000,000	1,000,000,000	-	-	(10,000,000)	(1,000,000,000)	-	-
	<u>10,000,000</u>	<u>1,000,000,000</u>	<u>50,000,000</u>	<u>5,000,000,000</u>	<u>(10,000,000)</u>	<u>(1,000,000,000)</u>	<u>50,000,000</u>	<u>5,000,000,000</u>

2020 5 29 2015
2015

34

	2021 6 30	2020 12 31
()	39,458,384,639	39,458,384,639
	74,888,340	74,888,340
	<u>39,533,272,979</u>	<u>39,533,272,979</u>

(32) ()

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2021 1 1		2021 6 30 6						2021 6 30	
23,693,618	87,129,620	(17,298,856)	(28,540,222)	41,290,542	41,290,542	-	64,984,160		
14,233,798	(7,038,532)	1,467,054	-	(5,571,478)	(5,571,478)	-	8,662,320		
(632,330,268)	(124,809,145)	-	-	(124,809,145)	(124,809,145)	-	(757,139,413)		
<u>(594,402,852)</u>	<u>(44,718,057)</u>	<u>(15,831,802)</u>	<u>(28,540,222)</u>	<u>(89,090,081)</u>	<u>(89,090,081)</u>	-	<u>(683,492,933)</u>		
2020 1 1		2020						2020 12 31	

-

6	30	6
<u>2021</u>		<u>2020</u>
2,745,551,705		1,969,380,074
3,566,397,288		2,536,423,348

6	30	6
<u>2021</u>		<u>2020</u>
979,587,282		800,610,583
400,248,854		345,967,032
579,338,428		454,643,551
1,343,409,905		844,700,343
595,687,051		537,783,518
464,117,796		292,069,668
277,696,816		230,830,822
1,036		829,363
49,120,961		25,609,924
<u>3,431,922,995</u>		<u>2,500,774,036</u>
(135,186,037)		(105,695,134)
(373,709,395)		(290,700,202)
(6,387,672)		(2,771,265)
(441,409,092)		(358,889,274)
(127,030,879)		(44,810,415)
(231,447,121)		(250,623,362)
(254,728,421)		(261,838,532)
(1,616,351,055)		(826,693,602)
(629,972,895)		(492,312,887)
(38,776,688)		(98,782,270)
(42,026,712)		(42,258,904)
(27,376,647)		(32,028,502)
(152,011,819)		(239,636,392)
<u>(3,942,995,882)</u>		<u>(2,999,459,061)</u>
<u>(511,072,887)</u>		<u>(498,685,025)</u>

40 ()/

		6 30	6
		<u>2021</u>	<u>2020</u>
		33,963,901	9,457,408
		253,209	228,111,277
	()/	(2,959,279,911)	7,364,790,802
		2,281,682,382	2,420,433,357
-	(1)	2,218,435,041	2,323,915,151
-		63,247,341	96,518,206
	()/	(5,240,962,293)	4,944,357,445
-	(1)	8,657,942,310	9,611,320,196
-		(13,927,444,825)	(4,860,781,098)
-		28,540,222	193,818,347
		<u>(2,925,062,801)</u>	<u>7,602,359,487</u>

(1)

	6 30	6
	<u>2021</u>	<u>2020</u>
	2,254,061,937	2,347,853,153
	13,159,351,985	11,531,085,559
	(31,619,362)	(20,990,372)
	(107,835,795)	(17,539,982)
	(4,007,534)	(2,947,630)
	<u>(4,393,573,880)</u>	<u>(1,902,225,381)</u>
	2,218,435,041	2,323,915,151
	8,657,942,310	9,611,320,196

41

6 30	6
<u>2021</u>	<u>2020</u>
-	2,244,000
82,092,695	66,890,515
<u>82,092,695</u>	<u>69,134,515</u>

42

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6 30	6
<u>2021</u>	<u>2020</u>
1,789,488,913	2,315,024,662
5,471,947,017	(3,153,939,395)
3,861,064,891	(1,253,318,769)
<u>3,841,891,350</u>	<u>(1,319,540,786)</u>
<u>11,122,500,821</u>	<u>(2,092,233,502)</u>

43

6 30	6
<u>2021</u>	<u>2020</u>
1,367,123	921,726
8,612,917	6,574,289
<u>9,980,040</u>	<u>7,496,015</u>

44

6 30	6
<u>2021</u>	<u>2020</u>
32,923,109	28,170,215
14,101,372	12,086,660
12,412,745	10,697,587
<u>59,437,226</u>	<u>50,954,462</u>

45

6 30	6
<u>2021</u>	<u>2020</u>
6,560,611,199	5,174,227,245
540,395,348	490,257,928
392,283,859	239,333,998
263,973,101	181,292,764
150,686,187	64,154,956
87,708,531	67,581,602
48,645,180	39,524,973
38,480,768	36,059,055
28,208,302	13,052,571
188,266,919	139,382,149
<u>8,299,259,394</u>	<u>6,444,867,241</u>

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6 30	6
<u>2021</u>	<u>2020</u>
39,708,909	156,395,095
10,623,450	6,921,015
(72,721,631)	235,939
(7,001,160)	3,577,463
(112,421)	132,326
<u>(29,502,853)</u>	<u>167,261,838</u>

47

6 30	6
<u>2021</u>	<u>2020</u>
9,257,760	20,121,563
2,231,931	521,528
4,610,376	2,813,157
<u>16,100,067</u>	<u>23,456,248</u>

48

(1)

6 30	6
<u>2021</u>	<u>2020</u>
744,562,358	701,265,564
358,580,556	28,670,776
<u>1,103,142,914</u>	<u>729,936,340</u>

(2)

6 30	6
<u>2021</u>	<u>2020</u>
<u>358,580,556</u>	<u>28,670,776</u>

48

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(3)

<u>6</u>	<u>30</u>	<u>6</u>
<u>2021</u>		<u>2020</u>
6,119,070,490		3,808,689,777
25%		25%
1,529,767,623		952,172,444
17,689,003		14,853,444
(221,598,682)		(203,810,494)
(298,310,179)		2,034,889
38,590,919		67,651,427
(4,987,742)		(5,148,071)
41,991,972		(97,817,299)
<u>1,103,142,914</u>		<u>729,936,340</u>

19.10 2021 6 30
 (2020 12 31 15.05)

49

<u>6</u>	<u>30</u>	<u>6</u>
<u>2021</u>		<u>2020</u>

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(1)

	6 30	6
	<u>2021</u>	<u>2020</u>
	5,015,927,576	3,078,753,437
()/	(29,502,853)	167,261,838
	121,075,874	101,560,126
	304,092,999	280,857,731
	68,036,590	71,856,222
	47,189,885	35,983,849
()/	(1,427,204)	977,879
()/	(11,122,500,821)	2,092,233,502
	2,246,487,203	1,512,570,488
	(265,043,815)	(478,179,016)
	358,580,556	28,670,776
	(40,763,403,217)	(36,526,639,261)
	8,906,586,685	19,376,840,040
	(10,032,936,419)	(1,933,035,370)
	(17,699,477,466)	(14,751,535,586)
	58,290,615,771	33,743,384,846
	(975,498,844)	(168,201,790)
()/	<u>(5,531,197,500)</u>	<u>6,633,359,711</u>

(2)

6 30	6
<u>2021</u>	<u>2020</u>
134,404,738,831	89,336,895,014
<u>(107,601,477,403)</u>	<u>(71,548,525,555)</u>
<u>26,803,261,428</u>	<u>17,788,369,459</u>

(3)

2021	2020
6 30	12 31
119,463,748,066	95,736,702,776
15,505,853,010	12,291,824,019
(564,862,245)	(427,049,392)
<u>134,404,738,831</u>	<u>107,601,477,403</u>
80,474,357,258	60,939,043,848

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(1)

2021 <u>6 30</u>	2020 <u>12 31</u>
25,903,777,514	24,953,777,514
449,542,026	426,199,639
30,450,946	62,356,511
<u>26,383,770,486</u>	<u>25,442,333,664</u>

(2) 2021 6 30 2020 12 31

(a)

<u>2021 1 1</u>	/()	<u>2021 6 30</u>
872	-	872
16,701	-	16,701
5,412	-	5,412
2,005	800	2,005
466	100	466
398	-	398
50	50	50
<u>25,904</u>	<u>950</u>	<u>25,904</u>
<u>2020 1 1</u>	/()	<u>2020 12 31</u>
872	-	872
16,701	-	16,701
5,412	1,410	5,412
1,205	900	1,205
366	-	366
398	-	398
<u>24,954</u>	<u>2,310</u>	<u>24,954</u>

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(2) 2021 6 30 2020 12 31

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(b)

		2021 1 1	/()							2021 6 30
		298	399	-	24	-	-	-	-	423
		28	27	-	(0)	-	-	-	-	27
		<u>326</u>	<u>426</u>	<u>-</u>	<u>24</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>450</u>
		2020 1 1	/()							2020 12 31
		298	381	-	18	-	-	-	-	399
		28	27	-	(0)	-	-	-	-	27
		<u>326</u>	<u>408</u>	<u>-</u>	<u>18</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>426</u>

(c)

		2021 1 1	/()							2021 6 30
()		<u>102</u>	<u>62</u>	<u>-</u>	<u>(32)</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>30</u>
		2020 1 1	/()							2020 12 31
()		<u>102</u>	<u>-</u>	<u>102</u>	<u>(40)</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>62</u>

	6 30	6
	<u>2021</u>	<u>2020</u>
	1,263,162,565	727,717,041
	<u>1,396,574,615</u>	<u>808,973,698</u>
	627,745,735	467,837,061
	476,959,138	197,837,281
	291,869,742	143,299,356
	(133,412,050)	(81,256,657)
	(133,412,050)	(81,256,657)
	<u>1,611,508,762</u>	<u>1,545,312,972</u>
	1,725,854,276	1,618,557,044
	1,314,851,759	1,316,275,453
	70,605,566	115,704,682
	340,396,951	186,576,909
	(114,345,514)	(73,244,072)
	(114,345,514)	(73,244,072)
	<u>548,785,145</u>	<u>362,774,002</u>
	591,880,134	413,077,180
	(43,094,989)	(50,303,178)
	<u>198,668,814</u>	<u>108,498,028</u>
	198,668,814	108,498,028
	<u>152,135,553</u>	<u>41,098,208</u>
	<u>152,135,553</u>	<u>41,098,208</u>
	<u>3,774,260,839</u>	<u>2,785,400,251</u>
	4,065,113,392	2,990,204,158
	(290,852,553)	(204,803,907)
	340,396,951	186,576,909
-	32,399,101	1,698,113
-	117,018,443	138,979,915
-	190,979,407	45,898,881

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	6 30	6
	<u>2021</u>	<u>2020</u>
	459,232,610	275,019,398
	245,398,822	136,335,868
	213,833,788	138,683,530
	295,802,571	136,370,948
	378,315,092	349,075,220
	337,280,289	172,229,839
	167,305,055	119,247,544
	8,253,750	374,758
	<u>1,478,884,312</u>	<u>933,070,163</u>
	(64,491,489)	(44,903,162)
	(204,582,669)	(136,844,699)
	(2,197,532)	(2,089,405)
	(269,192,634)	(182,098,006)
	(5,172,222)	(6,433,333)
	(126,553,059)	(160,547,353)
	(1,158,796,787)	(484,726,623)
	(422,169,573)	(354,635,743)
	(42,026,712)	(42,258,904)
	(10,785,416)	(15,039,340)
	(109,054,913)	(51,842,168)
	<u>(2,407,653,252)</u>	<u>(1,472,895,998)</u>
	<u>(928,768,940)</u>	<u>(539,825,835)</u>

4

	6 30	6
	<u>2021</u>	<u>2020</u>
()/	(8,563,178)	25,666,344
	1,280,000,000	880,000,000
	163,054,866	2,723,059,724
	1,370,712,380	925,158,965
-	(1) 1,346,380,977	836,330,620
-	24,331,403	88,828,345
()/	(1,207,657,514)	1,797,900,759
-	(1) 2,087,966,994	1,931,020,664
-	(3,309,409,599)	(278,497,410)
-	13,785,091	145,377,505
	<u>1,434,491,688</u>	<u>3,628,726,068</u>

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(1)

	6 30	6
	<u>2021</u>	<u>2020</u>
	1,372,707,317	849,491,392
	2,080,671,268	2,023,346,579
	(22,318,806)	(10,213,142)
	10,711,097	(16,252,367)
	(4,007,534)	(2,947,630)
	(3,415,371)	(76,073,548)
	<u>1,346,380,977</u>	<u>836,330,620</u>
	2,087,966,994	1,931,020,664

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	6 30	6
	<u>2021</u>	<u>2020</u>
	2,546,680,304	(207,734,204)
	205,884,139	(273,653,924)
	(2,313,114)	166,530,389
	(3,539,379)	160,310,624
	<u>2,750,251,329</u>	<u>(314,857,739)</u>

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	6 30	6
	<u>2021</u>	<u>2020</u>
	3,825,658,822	2,691,402,625
	286,791,876	240,511,937
	257,846,425	144,374,457
	164,355,079	97,362,418
	129,916,910	46,190,563
	51,136,830	29,007,780
	33,722,516	26,914,124
	26,886,313	26,200,756
	15,081,337	-
	33,685,283	25,848,804
	<u>4,825,081,391</u>	<u>3,327,813,464</u>

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	6 30	6
	<u>2021</u>	<u>2020</u>
	2,152,226,937	2,092,024,658
	9,606,399	6,746,371
	79,012,453	62,224,504
	147,611,284	130,525,282
	40,855,628	31,021,795
	19,312,511	16,740,356
()/	(1,092,451)	1,049,714
()/	(2,750,251,329)	314,857,739
	1,385,336,338	709,575,711
	(1,285,221,913)	(1,051,043,849)
	61,366,130	(116,173,069)
	(21,308,629,192)	(24,763,209,475)
	(10,347,739,371)	(186,675,008)
	7,126,477,594	15,965,892,986
	(8,771,369,472)	(6,793,737,149)
	27,229,462,739	13,809,637,353
	(112,204,645)	(20,658,889)
()/	<u>(6,325,240,360)</u>	<u>208,799,030</u>

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6 30	6
<u>2021</u>	<u>2020</u>
51,647,092,398	27,913,602,184
<u>(38,662,044,995)</u>	<u>(24,141,180,455)</u>
<u>12,985,047,403</u>	<u>3,772,421,729</u>

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2021 6 30	2020 12 31
45,454,814,211	35,051,692,558
6,489,422,221	3,861,297,617
(297,144,034)	(250,945,180)
<u>51,647,092,398</u>	<u>38,662,044,995</u>
25,591,302,026	20,762,036,934

			2021	6	30	2020	12	31
()			8,282.09	40.17%		40.17%		
					6		6	
			2021			2020		
			25,934,732			3,250,598		
			5,061,673			22,746,131		
			-			17,084,612		
			566,038			394,472		
			494,329,186			367,882,181		
() /			(58,338,964)			75,599,116		
	/()		268,964,456			(31,678,782)		
			494,872			-		
			28,710,198			26,629,171		
			16,009,508			21,027,920		
			196,003,629			145,997,090		
			3,408,005			393,635		
			2,258,705			-		
			2021			2020		
			6			12		
			30			31		
			51,338,299,761			44,011,197,862		
			1,209,375,520			929,893,328		
			132,018,654			40,442,798		
			209,613,514			892,335,688		
			30,000,000			-		
			8,398,766,136			3,558,032,591		
			3,804,487,671			4,486,800,088		
			270,611			930,481		
			52,569,000			25,245,000		
			10,082,609,923			10,490,809,695		
			65,293,612			269,373,752		
			8,906,624,666			4,228,739,184		
			22,882,635			32,030,997		
			845,915,688			965,555,551		
			1,276,042,975			1,273,139,271		
			2,271,818,887			1,536,168,603		
			18,919,427			25,677,367		

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2021 <u>6 30</u>	2020 <u>12 31</u>
295,790,321	228,336,172
1,311,209,388	1,019,401,459
275,346,673	276,826,688
6,228,365,920	6,965,155,683
2,152,066,551	1,636,377,315
56,892,434	177,395,377
2,321,033	173,714,874
178,487,762	175,266,423

2021 6 30	2020 12 31	691,675,514)
603,806,598	(2020 12 31	4,800,000,000
4,800,000,000)		(2020 12 31

4

<u>2021</u> 6 30	<u>2020</u> 6
14,236,792	17,711,174

2021 6 30 6

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<u>6 30</u>		<u>6</u>
<u>2021</u>		<u>2020</u>
4,201,943		3,147,677
5,489,867		10,204,206
3,835,014		6,237,755
2,181,209		4,257,782
1,447		3,063
2021		2020
<u>6 30</u>		<u>12 31</u>
12,630,807		32,211,963
184,881,105		182,958,826
761,927		905
12,080,000		12,080,000
1,141,380		-

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	6	30	6
	<u>2021</u>		<u>2020</u>
		7,170	(176,918)
		8,279,819	112,642

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		2021 6 30 6							
()/	(1)	2,173,170,793	1,353,115,059	409,868,298	526,322,917	662,750,818	2,054,479,106	11,878,132	7,191,585,123
		(81,811,282)	(122,634,650)	(891,046,697)	1,696,112	(46,344,808)	849,237,813	(220,169,375)	(511,072,887)
		731,857,075	3,534,382,686	2,170,994,275	44,751,469	509,973,850	318,577,236	886,901,429	8,197,438,020
/()		1,464,207	(367,105,315)	(108,934,982)	(492,150)	7,742,175	34,351,580	16,078,121	(416,896,364)
		2,824,680,793	4,397,757,780	1,580,880,894	572,278,348	1,134,122,035	3,256,645,735	694,688,307	14,461,053,892
		2,045,108,625	712,427,745	465,181,221	505,780,146	504,758,286	1,637,851,355	2,458,423,465	8,329,530,843
/()		779,572,168	3,685,330,035	1,115,699,673	66,498,202	629,363,749	1,618,794,380	(1,763,735,158)	6,131,523,049
/()		82,053	1,533,154	(235,346)	(62,605)	18,266	(3,636,463)	(10,151,618)	(12,452,559)
/()		779,654,221	3,686,863,189	1,115,464,327	66,435,597	629,382,015	1,615,157,917	(1,773,886,776)	6,119,070,490

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2020 6 30 6 (3)

(1)	1,624,362,445	809,083,960	315,703,694	369,087,632	629,140,386	1,501,143,493	(11,560,839)	5,236,960,771
()/	(77,308,310)	(152,664,332)	(678,082,654)	(24,867,808)	(16,280,607)	648,791,518	(198,272,832)	(498,685,025)
	693,825,317	1,873,129,542	1,974,081,330	34,050,350	141,818,414	179,399,182	613,821,850	5,510,125,985
	1,017,726	40,456,400	92,916,361	1,000,823	10,775,188	18,471,011	79,479,315	244,116,824
	2,241,897,178	2,570,005,570	1,704,618,731	379,270,997	765,453,381	2,347,805,204	483,467,494	10,492,518,555
	1,563,022,242	487,218,729	403,912,506	335,357,709	489,585,889	1,217,917,387	2,166,551,238	6,663,565,700
/()	678,874,936	2,082,786,841	1,300,706,225	43,913,288	275,867,492	1,129,887,817	(1,683,083,744)	3,828,952,855
/()	3,876	33,697	(12,006)	(96,798)	1	491,793	(20,683,641)	(20,263,078)
/()	678,878,812	2,082,820,538	1,300,694,219	43,816,490	275,867,493	1,130,379,610	(1,703,767,385)	3,808,689,777
	4,464,244,443	145,300,418,560	130,014,043,785	3,486,087,212	4,191,507,537	92,056,352,848	57,508,504,892	437,021,159,277
								1,153,773,961
								438,174,933,238
	5,491,501,336	143,154,716,936	112,859,233,318	1,891,177,560	2,134,224,123	78,484,419,618	43,149,623,187	387,164,896,078
								433,048,884
								387,597,944,962
(2)	102,879,986	394,949,532	1,283,261,922	31,586,748	23,534,740	759,036,986	404,209,147	2,999,459,061
	51,016,177	33,963,915	27,454,657	29,084,009	23,180,380	179,184,949	146,373,841	490,257,928
/()	169,044,042	3,397,878	4,064,993	81,871	(12,497,397)	2,303,481	866,970	167,261,838

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6 30 6	
<u>2021</u>	<u>2020</u>
10,560,686,776	9,061,134,758
3,900,367,116	1,431,383,797
<u>14,461,053,892</u>	<u>10,492,518,555</u>

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2021 6 30 2020 6 30 6
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2021 6 30
8.9% 11.4%

2021	2020
<u>6 30</u>	<u>12 31</u>
85,559,527,572	80,814,486,684
36,235,106,892	37,212,187,524
<u>121,794,634,464</u>	<u>118,026,674,208</u>

2021

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	2021 6 30		2020 12 31	
		- 12		- 12
	()			
- AAA	12,983	-	13,428	-
- AA- AA+	2,866,035	-	195,266,774	-
- A- A+	577,783,834	2,752,012,933	976,835,477	1,266,183,968
- A-	9,252,386,705	3,074,800,182	11,918,910,384	2,473,257,046
	<u>9,833,049,557</u>	<u>5,826,813,115</u>	<u>13,091,026,063</u>	<u>3,739,441,014</u>
	()			
- AAA	45,502,303,036	24,020,843,003	36,619,827,151	29,898,050,228
- AA- AA+	7,756,716,174	307,064,371	6,886,308,780	487,227,674
- A- A+	1,012,339,518	-	1,850,277,198	-
- A-	737,401,483	-	502,380,429	-
	<u>55,008,760,211</u>	<u>24,327,907,374</u>	<u>45,858,793,558</u>	<u>30,385,277,902</u>
I(1)	7,963,457,648	6,080,386,403	5,953,043,593	3,087,468,608
II(2)	12,754,260,156	-	15,911,623,470	-
	<u>85,559,527,572</u>	<u>36,235,106,892</u>	<u>80,814,486,684</u>	<u>37,212,187,524</u>
		(11,128,390)		(18,166,922)

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	2021 <u>6 30</u>	2020 <u>12 31</u>
	196,692,202,227	161,864,911,019
	72,953,019,490	54,449,388,368
	<u>269,645,221,717</u>	<u>216,314,299,387</u>

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	2021 6 30				
/	1 (1)	1-5 (5)	5	—	—
-	19,849,871,465	1,303,985,786	-	21,153,857,251	21,049,527,602
-	23,930,636,133	-	-	23,930,636,133	23,688,094,653
-	37,068,555,004	-	-	37,068,555,004	37,066,941,033
-	19,205,607,492	736,845,457	3,013,886	19,945,466,835	19,945,466,835
-	33,995,088,131	-	-	33,995,088,131	33,984,265,455
86,054,478,211	-	-	-	86,054,478,211	86,054,478,211
-	553,269,990	-	-	553,269,990	553,269,990
-	570,457,884	719,269,873	94,950,259	1,384,678,016	1,281,844,735
-	33,465,234,372	142,992,257,597	7,171,410,000	183,628,901,969	165,378,693,773
85,693,024,921	53,904,195,469	17,257,712	-	139,614,478,102	139,592,809,665
<u>171,747,503,132</u>	<u>222,542,915,940</u>	<u>145,769,616,425</u>	<u>7,269,374,145</u>	<u>547,329,409,642</u>	<u>528,595,391,952</u>

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	2020		12	31		
/	1	1-5				
	(1)	(5)		5		
-	24,786,178,088	1,777,427,519	-	26,563,605,607	26,492,570,465	
-	34,693,675,373	-	-	34,693,675,373	34,516,414,695	
-	42,861,548,262	31,204,353	-	42,892,752,615	42,891,549,327	
-	24,274,292,861	404,514,934	3,726,842	24,682,534,637	24,682,534,637	
-	25,176,471,507	-	-	25,176,471,507	25,101,083,823	
70,655,180,456	-	-	-	70,655,180,456	70,655,180,456	
-	583,385,659	631,680,737	80,101,973	1,295,168,369	1,204,859,272	
-	25,317,890,096	107,220,070,994	8,273,380,000	140,811,341,090	128,000,960,852	
55,400,011,773	29,438,926,631	13,888,735	-	84,852,827,139	84,818,154,619	
<u>126,055,192,229</u>	<u>207,132,368,477</u>	<u>110,078,787,272</u>	<u>8,357,208,815</u>	<u>451,623,556,793</u>	<u>438,363,308,146</u>	

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2021 <u>6 30</u>	2021	6 30	6
195,181,340	171,150,055	215,684,592	132,532,882
60,015,874	47,642,900	70,531,955	35,761,912
30,973,749	37,175,763	44,258,664	25,913,734
239,846	633,261	1,548,226	116,233
(87,329,855)	(76,133,153)		
199,080,954	180,468,826	220,752,094	151,260,280
2020 <u>12 31</u>	2020		
168,760,417	159,476,256	271,586,230	32,843,887
35,629,109	43,610,214	53,094,558	29,775,232
37,172,023	36,988,612	43,489,561	25,464,285
1,309,872	1,359,948	5,372,547	283,783
(63,062,795)	(71,837,789)		
179,808,626	169,597,241	267,183,358	62,439,644

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VaR

	6 30	6
	<u>2021</u>	<u>2020</u>
50	(322,305,191)	(306,383,452)
50	0	308,233,946
	<u>2021</u>	<u>2020</u>
	6 30	12 31
50	(322,305,191)	(287,838,356)
50	0	323,448,026

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(b)

	2021	6	30	2020	12	31
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1%	(246,773,869)			(257,483,322)		
1%	32,861,686			80,385,868		
1%	4,248,109			1,773,972		

1%

2021 6 30

119,580,699,155	-	-	-	-	-
15,509,779,619	-	-	-	-	-
36,417,311,524	-	-	-	-	-
-	-	-	14,637,593,586	-	-
13,757,112,972	-	-	-	-	-
54,983,327,869	-	-	-	-	-
28,619,194,658	-	-	-	-	-
-	-	-	289,320,706,757	-	-
-	36,235,106,892	-	-	-	-
777,959,554	-	-	-	-	-

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			2020	12	31		
95,816,612,005	-	-	-	-	-	-	-
12,295,175,160	-	-	-	-	-	-	-
33,884,813,279	-	-	-	-	-	-	-
-	-	-	-	12,311,263,836	-	-	-
11,768,323,935	-	-	-	-	-	-	-
43,493,774,685	-	-	-	-	-	-	-
18,430,697,148	-	-	-	-	-	-	-
-	-	-	-	247,605,697,645	-	-	-
-	37,212,187,524	-	-	-	-	-	-
625,042,561	-	-	-	-	-	-	-

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2021 6 30 2020 12 31

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/			(3)	
			2021 6 30	
	8	101,745,012,279	656,355,170	120,587,452,456
- /		1,865,151,468	83,373,564,374	85,559,527,572
-		11,064,589,495	70,855,902,208	83,173,726,729
-	4	693,383,156	13,944,210,430	14,637,593,586
	9	-	36,235,106,892	36,235,106,892
		<u>115,368,136,398</u>	<u>205,065,139,074</u>	<u>340,193,407,235</u>

21

		2020 12 31			
	8				
- /		92,814,231,510	538,538,406	17,567,429,786	110,920,199,702
-		1,210,768,017	79,171,022,879	432,695,788	80,814,486,684
-		11,965,827,662	43,571,807,870	333,375,727	55,871,011,259
	4	836,397,586	11,474,866,250	-	12,311,263,836
	9	-	37,212,187,524	-	37,212,187,524
		<u>106,827,224,775</u>	<u>171,968,422,929</u>	<u>18,333,501,301</u>	<u>297,129,149,005</u>
	21				
-		(5,889,938,351)	(14,184,233)	-	(5,904,122,584)
-		-	(1,066,167,906)	-	(1,066,167,906)
-		(1,126,558,207)	-	-	(1,126,558,207)
-		-	(33,251,717,178)	-	(33,251,717,178)
-		-	(1,542,983,452)	-	(1,542,983,452)
	4	<u>(236,239,998)</u>	<u>(24,446,294,639)</u>	-	<u>(24,682,534,637)</u>
		<u>(7,252,736,556)</u>	<u>(60,321,347,408)</u>	-	<u>(67,574,083,964)</u>
1		2.48% - 3.36%(2020 12 31	2.47% - 3.36%)		
2		10.06% - 87.57%(2020 12 31	22.57% - 90.00%)		
3		20.00% - 60.00%(2020 12 31	60.00%)		
2021 6 30		0.19	(2020 12 31	0.30)
2021 6 30		1.14	(2020 12 31	4.21)
2021 6 30		2.77	(2020 12 31	0.35)
		2021 6 30 6	2020	/	/

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4

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2021 6 30 6

2020

2021
1 1

2021
6 30

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1

2021	2020
<u>6 30</u>	<u>12 31</u>
<u>3,134,929,308</u>	<u>2,703,292,134</u>

2

(2020	12	31	2021	6	30	6.00)	17.92
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1

2021	2020
<u>6 30</u>	<u>12 31</u>
53,023,178,724	48,869,898,450
25,363,744,588	23,704,298,145

2

-

	<u>2021</u> <u>6 30</u>	<u>2020</u> <u>12 31</u>
	121,344,008,802	92,373,416,588
	1,875,853	9,097,634

3

1

	<u>2021</u> <u>6 30</u>	<u>2020</u> <u>12 31</u>
	8,640,318,272	9,198,529,370
	1,654,331,635	1,310,345,227
	292,781,061	300,388,852
	<u>6 30</u>	<u>6</u>
	<u>2021</u>	<u>2020</u>
	1,456,984,677	1,124,334,961

1

	2021	7	19		28.8		16	01		10
		16	02	2021	8	9		20		21
S1	2021	8	16		10		21	G5		15
		21	G6							

2

2021	5	18		2020		2020
2021	7					

3

20 ()

1

	<u>6 30</u>	<u>6</u>
	<u>2021</u>	<u>2020</u>
/()	1,427,204	(977,879)
(
)	82,092,695	69,134,515
	(10,569,416)	(20,001,826)
	(2,852)	213,819,571
	<u>72,947,631</u>	<u>261,974,381</u>
	<u>(18,333,773)</u>	<u>(14,164,934)</u>
	<u>54,613,858</u>	<u>247,809,447</u>
	54,613,858	247,673,074
	-	136,373

2

	<u>6 30</u>		<u>6</u>
2021	6 30		7.04%
6			6.96%
2020			1.00
			0.99