

600894

2020-024

Ø " ' "

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5

				1.35%	114.51			
		172	18,000	3.00%	254.47	172		
				3.20%	271.43			

1.

2.

3.

4.

1

3572735726

C207Q01A4 35727C207Q01A3 35726

20,00022,000

3,5001,500

5,000

172357279235726

2020 . 7 10

2020 12 29 35727 2020 10 10 35726

1 11 “ 3
LIBOR ” 4.00% -3.00% 35727
3.00% 35726 3.10%

2 11 “ 3
LIBOR ” 4.00% 35727 3.50% 35726
3.60%

3 11 “ 3
LIBOR ” -3.00% 1.48%

11 3 LIBOR 3
(3-Month USD Libor)

2020 12 23 35727 /2020 10 8 35726

2

-

2020 12 29

$$=1.00\%+2.25\%*n/N, (-1.50\%-4.00\%) \quad n \quad -1.50\%-4.00\%$$

$$N \quad \text{USD-3MLibor}$$

USD-3MLibor
USD-3MLibor

5

USD-3MLibor

2020 7 10 2020 12 18

3

172

CGZ01388

18,000

172

2020 7 10

2020 12 29

1

“ -450 ” “ +220 ”

3.00%

2

3.20%

	7,744,651,207.24	7,703,589,862.19
	7,559,164,837.74	7,515,780,754.23
	2020 1-3	2019 1-12
	-120,412,457.37	238,952,385.32

2020 3 31

15.28

10.05

10

2020

39.48%

2018 8 25 2020 1 2

(www.sse.com.cn)

(

2018-026)

(2020-004)

5		2019	2019-7-8 2019-12-30	3,500	3,500	66.05	0
	JG1805						

13		16 “ ”	2020-2-26 2020-6-15	5,000	5,000	60.58	0
14		- LIBOR	2020-7-10 2020-12-29	30,000	/	/	30,000

15 35727 2020-7-10
2020-12-29 20,000 /

12	/	%	13.31
12	/	%	7.85
			100,000
			0
			100,000

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