600894 2020-024



5 5

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

1.

2.

3.

4.

1

35727 35726

C207Q01A4 35727 C207Q01A3 35726

20,000 22,000

3,500 1,500

5,000

172 35727 92 35726

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%) n -1.50%-4.00%
N USD-3MLibor
USD-3MLibor
5 USD-3MLibor
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%

0

2018 8 25 2020 1 2

(www.sse.com.cn)

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2018-026)

(2020-004)

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

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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