

600894

2020-024

Ø " ' "

5

5

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|  |  |     |        |       |        |     |  |  |
|--|--|-----|--------|-------|--------|-----|--|--|
|  |  |     |        | 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

2020 12 29

$=1.00\%+2.25\%*n/N, (-1.50\%-4.00\%)$  n -1.50%-4.00%  
N 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](http://www.sse.com.cn))

(

2018-026)

( 2020-004)



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|   |        |      |                        |       |       |       |   |
|---|--------|------|------------------------|-------|-------|-------|---|
| 5 |        | 2019 | 2019-7-8<br>2019-12-30 | 3,500 | 3,500 | 66.05 | 0 |
|   | JG1805 |      |                        |       |       |       |   |

|    |  |         |                         |        |       |       |        |
|----|--|---------|-------------------------|--------|-------|-------|--------|
| 13 |  | 16 “ ”  | 2020-2-26<br>2020-6-15  | 5,000  | 5,000 | 60.58 | 0      |
| 14 |  | - LIBOR | 2020-7-10<br>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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