



16

2021	GN001		GN002		GN003		GN001		GN001	
GC	01	GC	01	GC	01	GC	02	GC	01	GC
01			21			21			01	21
	01			21		ABN001				
			16		12			356.15	20.25%	18.46%
30.31%										
	GC	01	GC	01	GC	01	GC	02	21	
GN001	21	GN001	21	GN001	21	GN002	21	GN003	21	
	GN001	10			1		56.45BP	147.22BP	45.50BP	
153.00BP	10.83BP	69.38BP	143.71BP	52.53BP	122.08BP	120.18BP				



2021	3&d à œÍÁq o %5VQ h(À	68	2033.50	²
		40	407.30	40
47	441.30	11		

2021 26 36 812.80
 28 10 16
 50%

1 2021

	2016	2017	2018	2019	2020	2021	2021	2021
							%	%
	49	104	111	163	189	68	44.68	51.11
	29	68	88	121	134	56	40.00	40.00
	1985.30	1908.75	2067.19	2439.87	1913.30	1033.50	134.19	153.74
	4.35	4.34	3.87	4.55	5.52	3.18	-40.11	-42.39
	87.76	69.23	74.80	53.99	44.91	61.76	12.70	10.88
	77.78	63.27	60.81	67.29	59.23	63.83	-4.03	21.41

2021 2020 2020
 COS

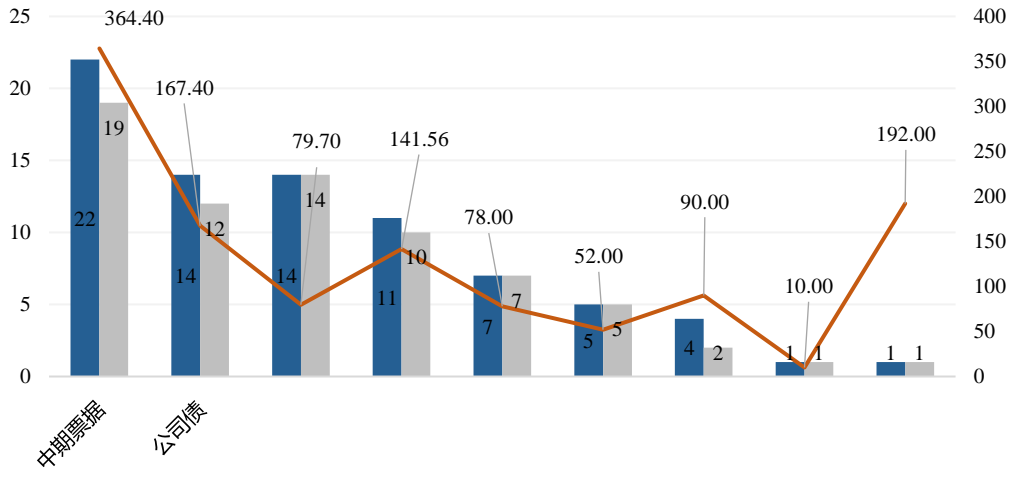
2021 47 30
 63.83%

2 2021

				%			%	BP
21	GN001	2021/2/9	2	3.40	AAA		6.16	-276.00
GC	02	2021/3/5	2	3.35	AAA		4.88	-153.00
GC	01	2021/3/1	2	3.35	AAA		4.82	-147.22
21	GN001	2021/3/24	2	3.26	AAA		4.70	-143.71
GC	01	2021/3/1	2	3.45	AAA		4.82	-137.22
21	GN003	2021/3/30	2	3.32	AAA		4.57	-125.08
21	GN002	2021/3/26	2	3.35	AAA		4.57	-122.08
21	GN001	2021/3/31	2	3.25	AAA		4.45	-120.18
21	GN001	2021/2/2	3	3.50	AAA		4.32	-81.64
GC	01	2021/3/2	2	4.05	AAA		4.82	-77.22

21	GN001	2021/2/9	3	3.45	AAA		4.14	-69.38
21	GN001	2021/2/9	3	3.45	AAA		4.14	-69.38
21	GN001	2021/2/9	3	3.45	AAA		4.14	-69.38
GC	01	2021/3/1	3	3.45	AAA		4.01	-56.45
21	GN001	2021/2/9	3	3.60	AAA		4.14	-54.38
21	GN001	2021/3/25	3	3.45	AAA		3.98	-52.53
GC	01	2021/3/3	3	3.45	AAA		3.96	-50.71
21	GN001	2021/2/9	3	3.65	AAA		4.14	-49.38
21	G1	2021/3/2	3	3.50	AAA		3.97	-47.39
GC	01	2021/3/3	3	3.50	AAA		3.96	-45.71
GC	01	2021/3/5	3	3.50	AAA		3.96	-45.50
21	GN001	2021/3/11	3	3.60	AAA		4.00	-40.49
21	GN001	2021/3/30	3	3.60	AAA		3.99	-38.91
21	GN001	2021/3/22	3+2	4.25	AA ⁺		4.64	-38.51
21	GN001	2021/3/9	3	3.79	AAA		4.03	-24.20
21	GN002	2021/3/15	3	3.77	AAA		3.99	-22.08
G21	1	2021/3/29	3+2+2+3	4.78	AA ⁺		4.91	-13.42
21	GN001	2021/1/27	3+2	4.10	AAA		4.21	-10.83
G21	1	2021/2/2	5	5.50	AAA		5.60	-10.00
21	GN001	2021/2/8	3+2	4.05	AAA		4.14	-9.12
21	GN001	2021/1/27	5	4.57	AA ⁺		4.56	1.20
21	01	2021/3/12	3	3.56	AAA		3.53	3.11
21	01	2021/3/18	3	3.57	AAA		3.53	4.00
GC	01	2021/4/1	1+1+1+1+1	6.00	AAA		5.90	10.00
21		2021/1/29	3	3.55	AAA		3.42	12.80
GC	02	2021/3/19	3	4.08	AAA		3.94	14.45
21	01	2021/3/29	3	4.00	AA ⁺		3.69	31.00
21	GN001	2021/1/25	3+2	4.50	AAA		4.18	31.64
21	G1	2021/3/11	3+2	4.34	AAA		3.94	39.91
G21	1	2021/3/18	5+2	7.00	AA		6.50	50.00
21	G1	2021/3/10	3+2	5.30	AA ⁺		4.64	65.56
21		2021/2/1	3+3+3	4.35	AAA		3.68	66.80

21	01	2021/2/5	3+2+2	6.30	AAA		5.51	79.41
G21	1	2021/3/10	3	5.80	AA ⁺		4.99	81.39
21		2021/2/5	7	6.80	AA ⁺		5.44	135.67
21	01							

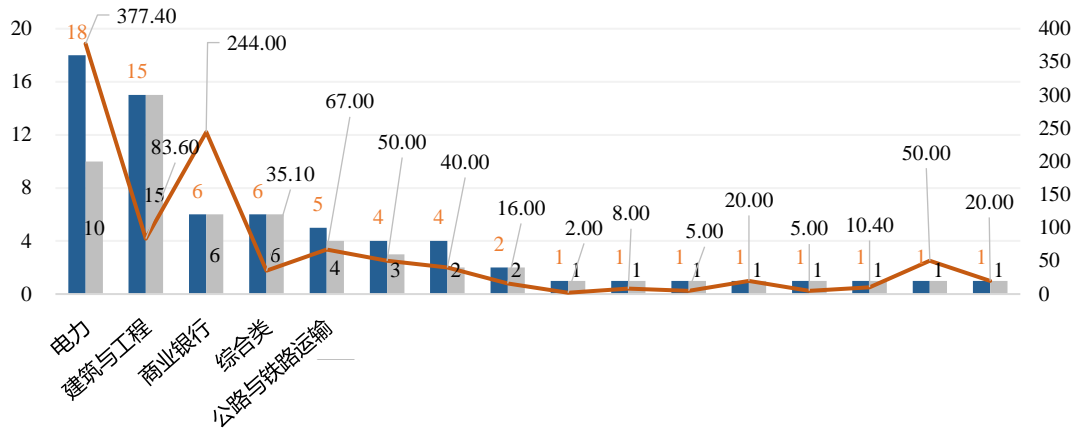


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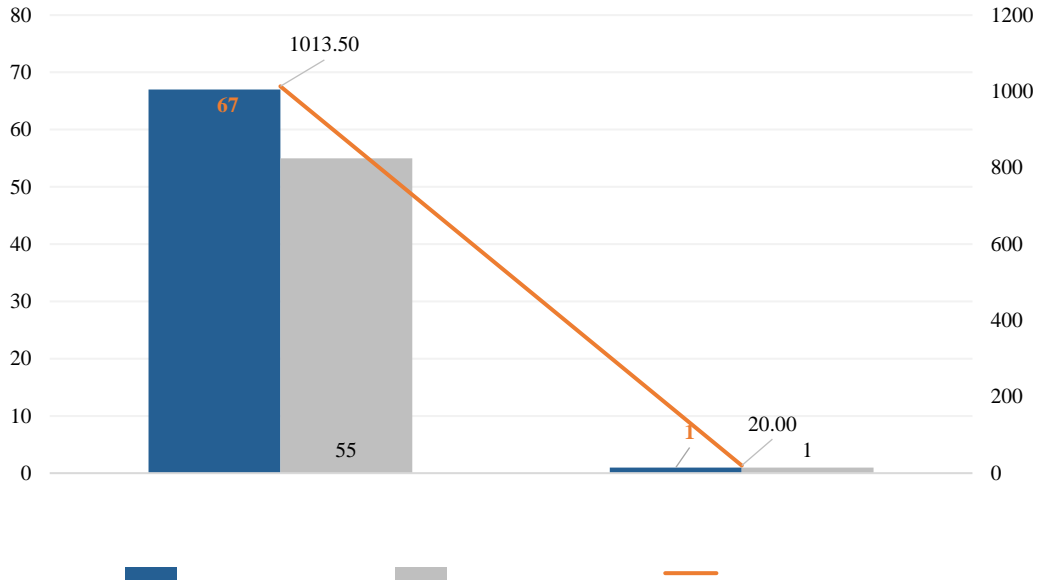


Wind

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06年6月 76643333222211111766433122221111620.00 40.20 33.70 29.10 50.00 18.00 50.00 30.00 40.00 15.



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3 1

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2021



21	GN001		2021/3/22	50.00	2	3.26	AAA/AAA/		
21	GN002		2021/3/24	60.00	2	3.35	AAA/AAA/		
21	GN003		2021/3/26	45.00	2	3.32	AAA/AAA/		
21	GN001		2021/3/23	8.40	3	3.45	AAA/AAA/		
21	GN001		2021/3/29	20.00	3	3.60	AAA/AAA/		
21	GN001		2021/3/30	30.00	2	3.25	AAA/AAA/		
21	GN001		2021/1/25	10.00	3+2	4.10	AAA/AA+/		
21	GN001	2021	2021/3/18	5.00	3+2	4.25	AA+/AA+/		
21	GN001		2021/1/26	7.00	5	4.57	AA+/AA+/		
21			2021/1/28	30.00	3+3+3	4.35	AAA/AAA/		
21	01		2021/3/4	20.00	3+N	4.23	AAA/AAA/		
21	01		2021/3/26	8.00	4+3	4.80	AA+/AA+/		
21			2021/2/4	5.00	7	6.80	AA+/AA/		
21			2021/3/18	10.00	4+3	5.30	AA+/AA/		
21	01		2021/3/24	2.00	5+2	6.50	AA+/AA/		
21	01		2021/3/18	3.00	3+4	6.90	AA/AA/		
GC	01		2021/2/25	50.00	3	3.45	AAA/AAA/		
GC	01		2021/2/25	20.00	2	3.35	AAA/AAA/		

GC	01		2021/2/25	5.00	2	3.45	AAA/AAA/		
GC	01		2021/2/26	10.00	2	4.05	AAA/AAA/		
GC	02		2021/3/18	10.00	3	4.08	AAA/AAA/		
21	G1		2021/2/26	10.00	3	3.50	AAA/AAA/		
GC	01		2021/3/1	10.00	3	3.45	AAA/AAA/		
GC	01		2021/3/1	7.00	3	3.50	AAA/AAA/		
GC	01		2021/3/3	10.00	3	3.50	AAA/AAA/		
GC	02		2021/3/3	5.00	2	3.35	AAA/AAA/		
	Y1		2021/3/8	10.40	3+N	5.15	AAA/AAA/		
21	G1		2021/3/9	10.00	3+2	4.34	AAA/AAA/		

G21	1		2021/3/23	15.00	5	6.00	--/AA+		
G21	1		2021/1/27	5.20	3+2	5.53	--/AA/		
G21	1		2021/2/1	8.00	3+2	4.54	--/AA/		
21	G1		2021/2/9	5.00	3	5.20	--/AA/		
G21	1		2021/3/30	3.20	2+2+1	7.30	--/AA/		
21	01		2021/2/5	6.00	3+3+3	5.20	--		
21	01		2021/3/18	192.00	3	3.07	--		
21			2021/1/27	10.00	3	3.55	AAA/AAA/		
21	01		2021/3/10	10.00	3	3.56	AAA/AAA/		
21	01		2021/3/16	20.00	3	3.57	AAA/AAA/		
21	01		2021/3/26	10.00	3	4.00	AA+/AA+/		
21	01		2021/1/12	2.00	3	3.70	AA/AA/		
21	01		2021/1/22	10.00	3	3.60	AAA/AAA/		
1	2021-1	--	2021/1/27	3.69	1~5	5.50~6.80	AAA		ABS

2021-1	--	2021/2/2	5.22	355	3.98~4.57	AAA		ABS
2021-2	--	2021/3/30	10.30	2.148	4.00	--		ABS
2021-1	--	2021/3/29	11.15	2.7233	3.97	AAA		ABN
2021-1	--	2021/3/23	13.50	3+3+3	3.70	AAA		ABN
2021-1	--	2021/3/24	5.25	8.06	4.50	AAA		ABN
2021-1	--	2021/3/24	17.00	265	3.54~3.84	AAA		ABN
2021-1	--	2021/3/2	6.00	55	2.80	--		ABN
2021-1	--	2021/3/9	17.50	180	2.99	--		ABN
2021-1	--	2021/3/12	23.64	178	2.74	--		ABN
2021-2	--	2021/3/18	28.31	90	3.00	--		ABN

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