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6.1.5



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6.1.7

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6.1.8

T+0

14:00

6.2

6.2.1

6.2.2

6.2.3

15:00

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2

T

T+1

15:00

2

6.2.4

6.2.5

6.2.5.1

6.2.5.2

6.2.5.2.1.



16:00

T 17:30

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7.1

7.2

7.2.1 :

7.2.1.1

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7.2.2

7.2.2.1

80%

40%

7.2.2.2

5%

10%

10%

7.2.2.3

20%

7.2.2.4

AAA

7.2.2.5

7.2.2.5.1.

AA+

AAA

7.2.2.5.2.



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AAA

7.2.2.6

7.2.2.6.1.

7.2.2.6.2.

AAA

7.2.2.6.3.

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7.2.2.7

7.2.2.7.1.

7.2.2.7.2.

7.2.2.7.3.

7.2.2.7.4.

AA+

AA+

1

150



200

2

150

200

7.2.2.7.5.

4

1

7.2.2.7.6.

100

7.2.2.7.7.

50%

1.5

7.2.2.8

7.2.2.8.1.

7.2.2.8.2.

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7.2.2.8.3.

A

A

7.2.2.8.4.

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8.1

8.2

8.2.1

0.1% 0.5%

N

8.2.2

$T = E_1 \times R /$

T

$E_1$

R

8.2.3

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8.3

8.3.1

0.03%

8.3.2

$$C = E_2 \times S /$$

C

E<sub>2</sub>

S

8.3.3

15

8.3.4

8.4



5

8.5

8.5.1

8.5.2

8.5.3

8.5.4

11

24

95

112

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9.1

9.1.1

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9.3.1

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10.1.1.9

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16.1

16.2



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17.1

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17.2.4

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18.1

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