

300406

2021-013



2021 2 22

2021 2 5

2021

2021 2 5

2021 2 5 2021 2 17

2021 2 18

2021 2 22 2021

2021 2 22

2021-008

2021 2 22

2021

2021

1

2

3 36

4

5

1 12

2 12

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4
5
6

2021 2

22 72 388.2327
7.73 /

2021 2 22

7.73 /

388.2327

A

72

			64.7249	13.34%	0.11%
			11.6212	2.39%	0.02%
			11.6212	2.39%	0.02%
			11.6212	2.39%	0.02%
			10.3560	2.13%	0.02%
			10.3560	2.13%	0.02%
66			267.9322	55.21%	0.45%
			97.0579	20.00%	0.16%
			485.2906	100.00%	0.82%

万

	12 24	40%
	24 36	30%
	36 48	30%

	2019	84, 086. 1681	2021 15%
	2021	2022	16%
	2022	2023	17%

1

2

11

22

Black-Scholes

B-S

2021 2 22

22.65 / 2021 2 22

1 2 3

28.89% 28.29% 28.02%

1 2

3

1. 50% 2. 10% 2. 75%

1 2 3

0.78% 0.85% 0.83%

1 2 3

388. 2327

	2021	2022	2023	2024
3295.49	2059.93	954.35	252.42	28.79

1

2

6

6

万

2021

2021 2 22

2020

2021 2 22

72

388.2327

7.73 /

2021 2 22

72

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7.73 /

2021 2 22