



2021 12 8
31.684 8247.57
0.38%

2021
“ ” “ ”
“ ” 2021

2021 12 8
2021 12 8 272
31.684

1 2021 11 22
<2021 >
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1

36

2

12

12

12

2

2021

2021

2021 12 8

272

31.684

3

6

6

6

3

12

24

36

	18 30	40%
	30 42	30%
	42 54	30%

7

269	295980	79.39%	0.36%
	316840	84.99%	0.38%
	55960	15.01%	0.07%
	372800	100.00%	0.45%

1

1%

20%

2

5%

3

12

4

1

1 12

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5

6

2

3

2021

2021

2021 12 8 272
31.684

6

2021 11

26

6

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11 -

22 -

6

Black-Scholes B-S

1 295.08 /

2 18 30 42

3 16.19% 16.89% 18.61% 18

30 42

4 1.50% 2.10% 2.75%

1 2 3

5 0%

0

40% 30% 30%

31.684

31.684	7546.70	229.44	3556.32	2428.71	1047.69	284.53

1

2

2021

2021

