

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

2021-008

1 2 22
1 2 22

2021

2021

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%

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

2021

2021 2 22

2020

2021 2 22

72

388.2327

7.73 /

2021 2 22