002376 2021-059

128083

2021

2021 8 30 2021

2021

“ ” 2021

2021 8 30 166

1,500

2021

1 2021 7 19

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166 1,500

1 2021 8 30

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3 166

4 9.11 /

5 A

6

48 12

12 36

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

7

166

					2021 **6 30**
1			50	3.33%	0.08%
2			30	2.00%	0.05%
3			30	2.00%	

5			30	2.00%	0.05%
6			30	2.00%	0.05%
7			30	2.00%	0.05%
8			30	2.00%	0.05%
9		(158	1240	82.67%	1.86%
		/	**1500**	**100.00%**	**2.25%**

1.
1% 10%
2. 5%

3.

1

2

3 36

4

5

1 12

2 12

3 12

4

5

6

7

	2020	2021	50%
	2020	2022	80%
	2020	2023	110%

“ ”

2021

= = ×

(A/B/C/D/E)				
A	90			1.0
B	75	-90		
C	60	-75		0.8
D	40	-60		0
E	40			

2021 2021

6

6

1

11 22

Black-Scholes 2021 8 30

1,500

1 8.29 / 8.29 /

2 1 2 3

3 21.19% 23.31% 24.32%

4 1.50% 2.10% 2.75% 1

2 3

2

	12	**12**	**12**	
	668.66	472.25	268.44	1,409.35

1

2

3