

688658

2022-006

●	2022	1	7		
●				1,051.90	
				45,000.00	2.34%
●					2021
	2021				2021
			2022	1	7
					2022
				1	7
					10.97
/				1,051.90	
	113				

2 2021 12 2

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2. 1,051.90

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4. 10.97 /

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64

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2



1				50.00	3.85%	0.11%
2				50.00	3.85%	0.11%
3				50.00	3.85%	0.11%
4				33.50	2.58%	0.07%
5				50.00	3.85%	0.11%
6				50.00	3.85%	0.11%
7				50.00	3.85%	0.11%
8				41.00	3.15%	0.09%
9				48.00	3.69%	0.11%
10				8.00	0.62%	0.02%
				430.50	33.12%	0.96%
103				621.40	47.80%	1.38%
				1,051.90	80.92%	2.34%
				248.10	19.08%	0.55%
				1,300.00	100.00%	2.89%

1

1%

20%

5%

12

12

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1

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1 7 10.97 / 113 2022 1,051.90

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2021 12 22

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2021

2021-057

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11 -

22 -

Black-Scholes

B-S

2022 1 7

1,051.90

1 28.55 / 28.55 /

2 16 28 40

3 13.9837% 16.9111% 18.3368% 16

28 40

4 1.50% 2.10% 2.75%

1 2 3

1,051.90	19,053.00	9,820.22	6,076.05	2,571.59	585.14

1.

2.

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