



2020 8 1

Experts of financial  
derivatives pricing

[2017]1

2019

8-10

25 /

9

F3071993

Z0015291

2

LH2109

3000 /

8

LH2109

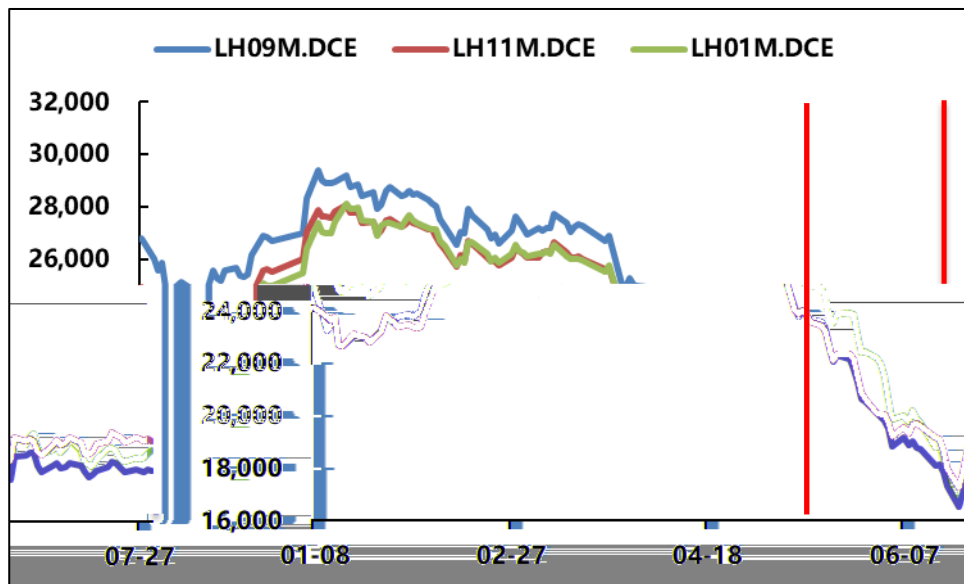
LH2201

请务必仔细阅读正文之后的声明



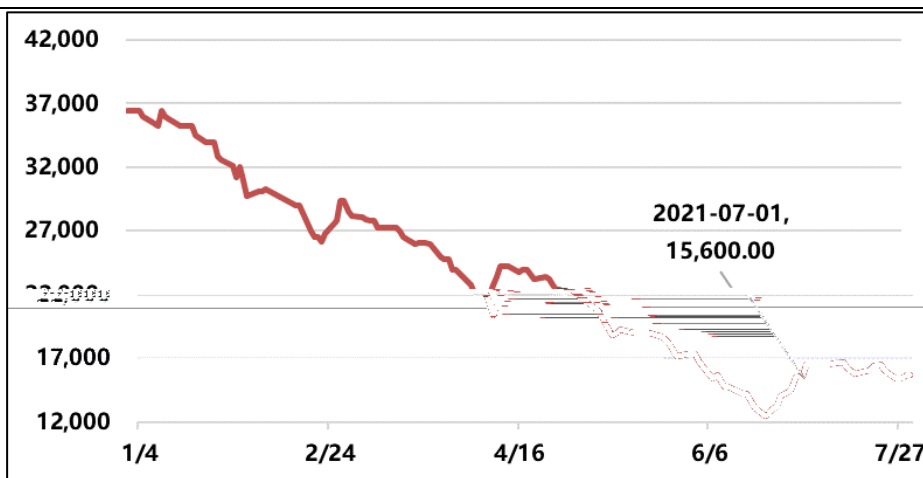


7 9-1 /  
1



Wind

7 16.5 / 15-16 /  
09 2000-3000 /  
2 2021 /

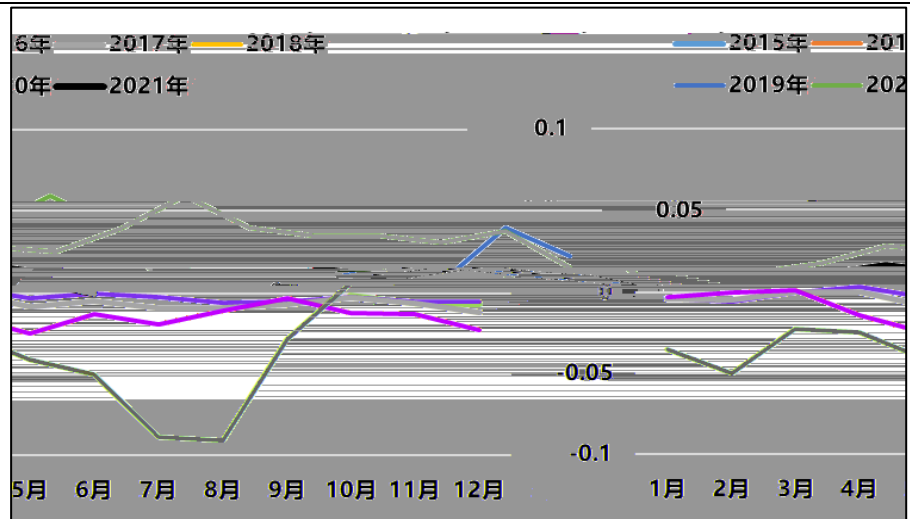




1

		6		19
	4		30.1%	2017
102%		4.3911	5.6%	29.2%
	6		3.69%	4
	6.56%	7		
			6	
58%	5	52%	89%	11%

3

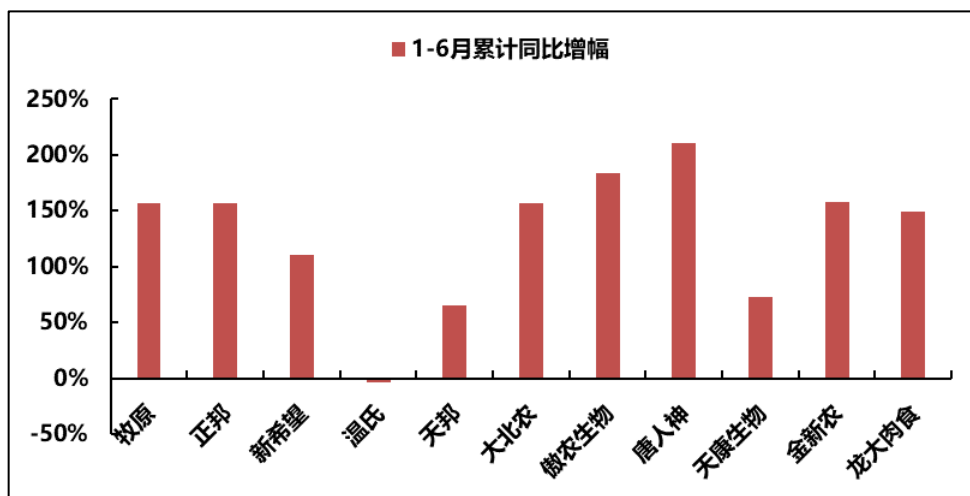


			3.3742		34.4%
2021		11		4208.49	
2038.76		106.4%	5	121%	
	12.5%				6

6



4 1-6



7

7

130.72

/

6

3.21

/

1.89

/

11

150

13%

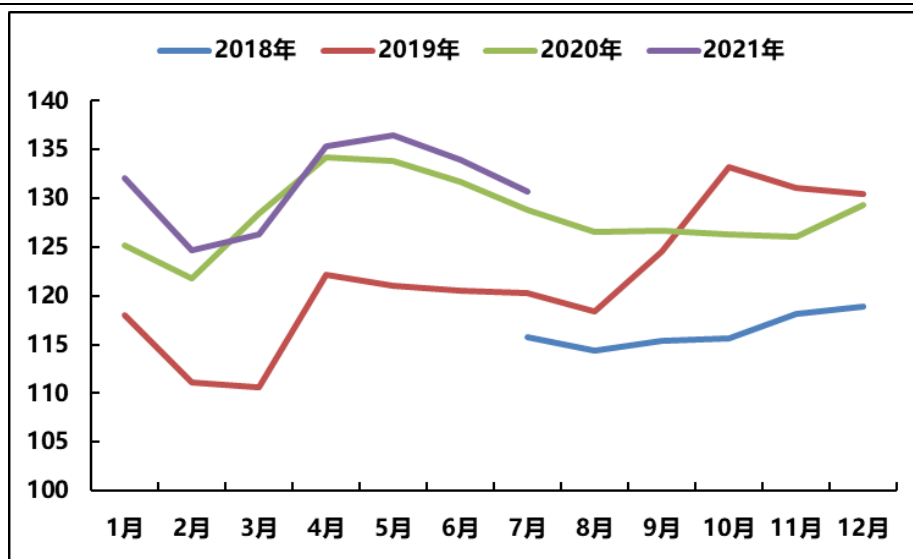
30%

90-150

150

5

/





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1-6	223.35	7.7%	6
32.59	2	7.52	5 6

30

19.3%

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6

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7

30% , 6

7

6

7



2019

2

6

450 /

50%,

50

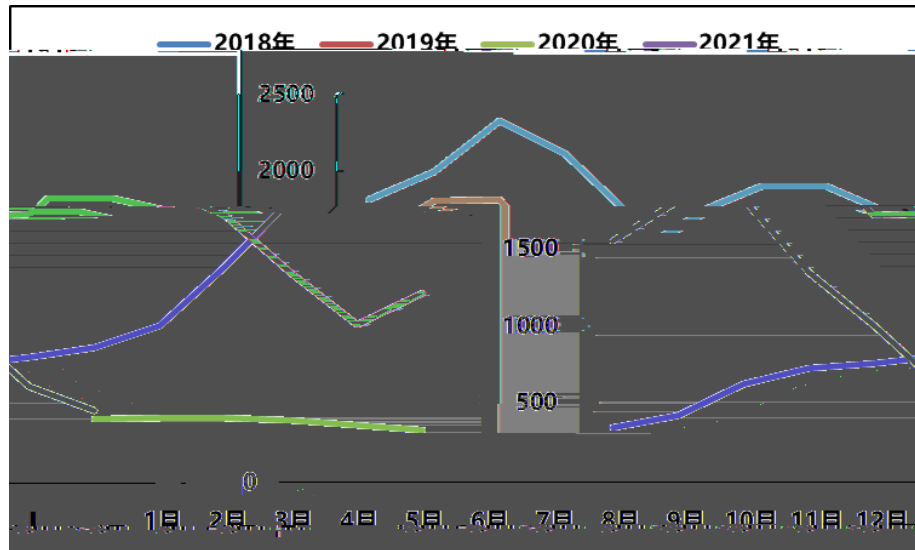
2400 /

420-450

8

15

/



7

5.89

7

5-6

6



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9 2020

/

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Wind

5

6 23

804 7 21

-586.3 /

7 29

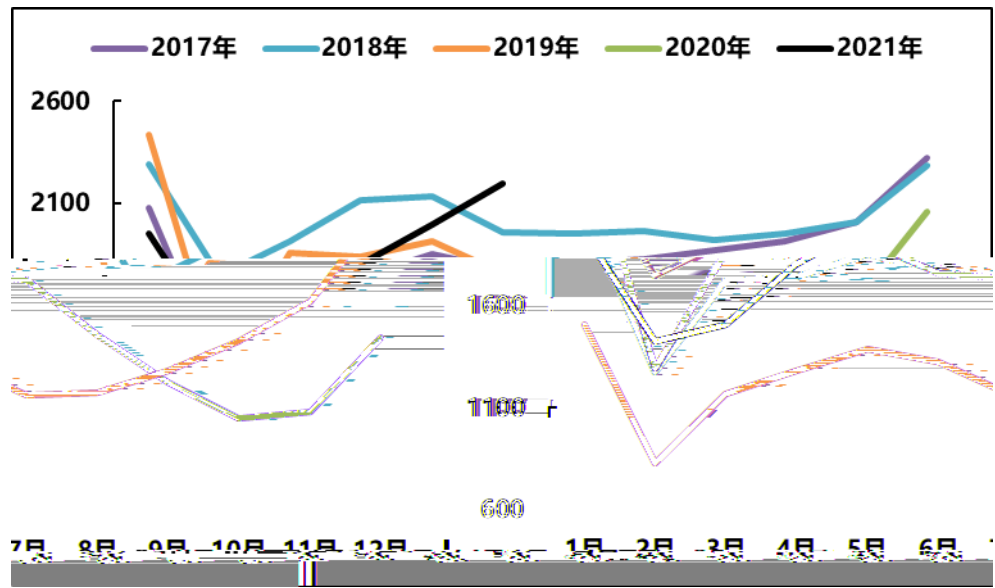
90.8 /

-1014 /

3



10



Wind

2019

8-10

25 /

9

2

LH2109

3000 /

8

LH2109





LH2201

LH2201

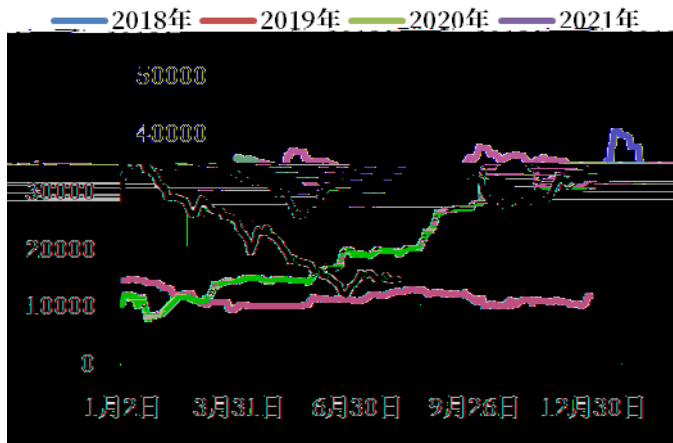
1

11

/

12

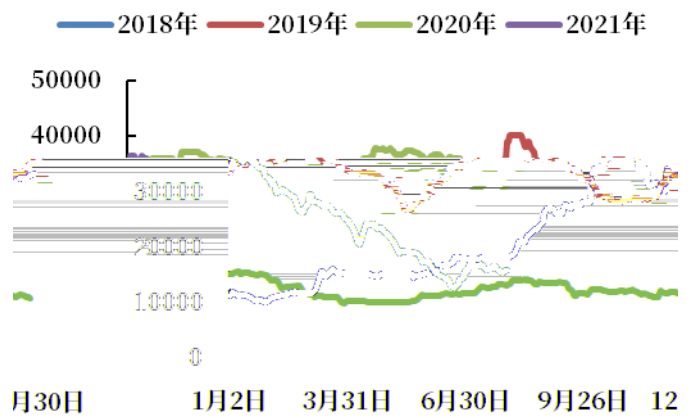
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Wind

13

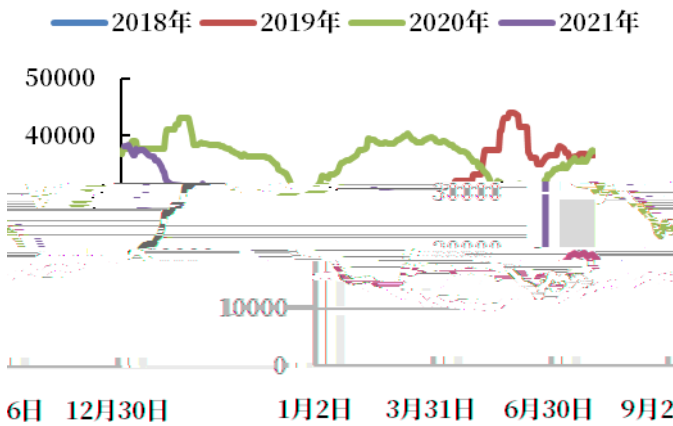
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Wind

14

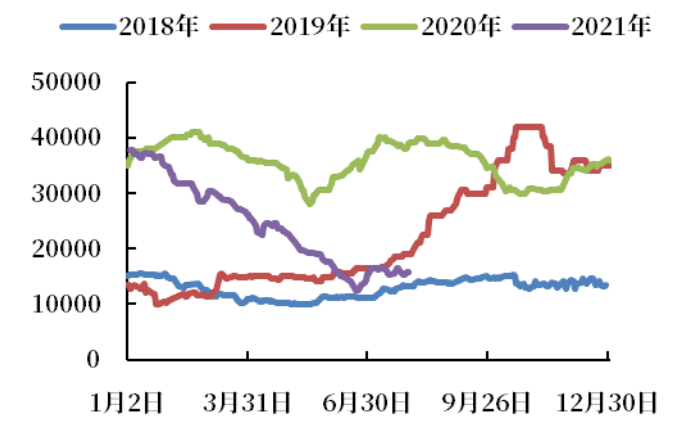
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Wind

15

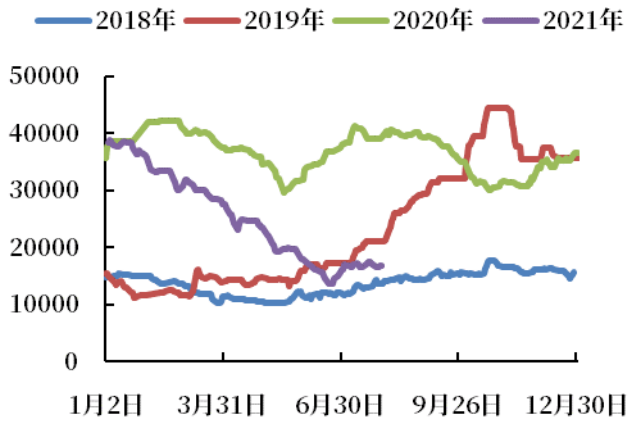
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Wind

16

/

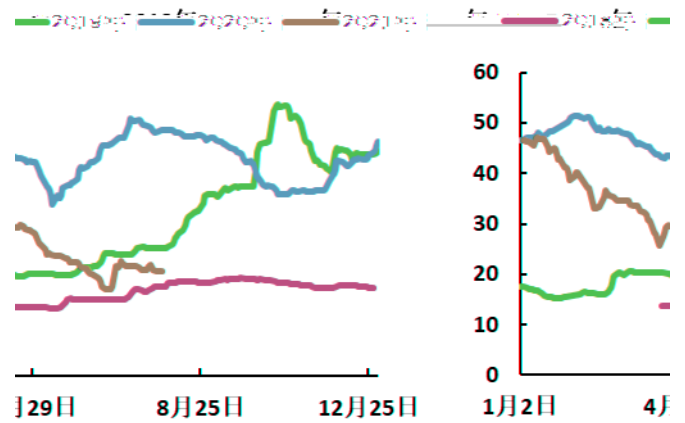


Wind

2

17

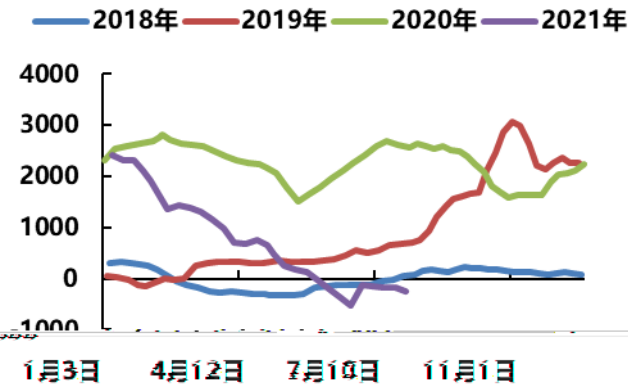
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Wind

18

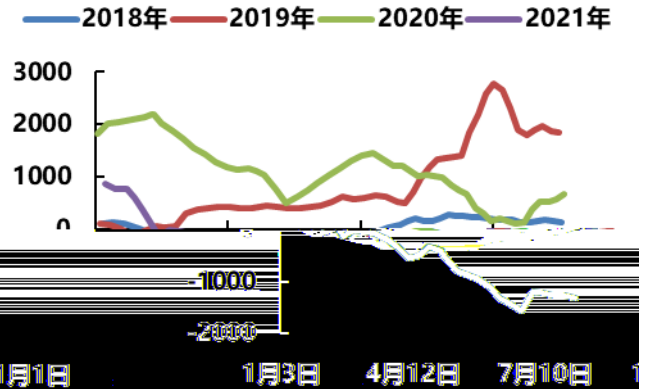
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Wind

3

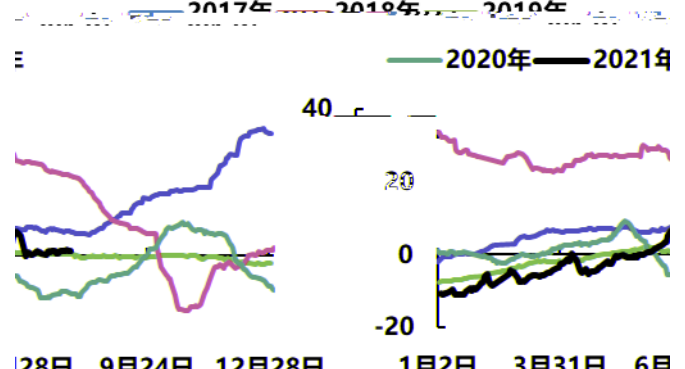
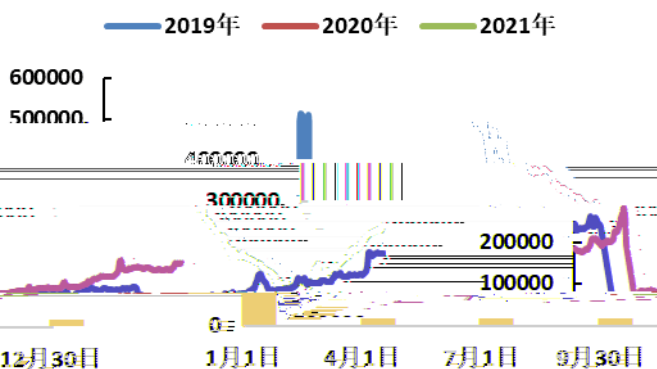
19



Wind

20

/



Wind



“ ”

16

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