

002241

2013-054

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2013

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2 3,000
 3,000 1.97%
 2,753.30 246.70
 8.22%

3

530

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| | | | | |
| 1 | 530 () | 2,753.30 | 91.78% | 1.81% |

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|---|--|--------------|----------------|--------------|
| 2 | | 246.70 | 8.22% | 0.16% |
| | | 3,000 | 100.00% | 1.97% |

4 41.27

5 60

12

12 20% 20% 30% 30%

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| | | |
| | 12 | 20% |
| 24 | | |
| | 24 | 20% |
| 36 | | |
| | 36 | 30% |
| 48 | | |
| | 48 | 30% |
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12

24

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| | | |
| | 12 | 20% |
| 24 | | |
| 36 | | |
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| | 2012 40% | 2013 |
| | 2012 70% | 2014 |
| | 2012 120% | 2015 |
| | 2012 160% | 2016 |

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| | 2012 70% | 2014 |
| | 2012 120% | 2015 |
| | 2012 160% | 2016 |

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1 2013 10 10

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| | | 530 | 524 | 3,000 |
| 2,963 | | 246.7 | | |
| 2013 | 12 | 30 | | |

1 2013 12 30

2 524 2,716.3

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Black-Scholes

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Black-Scholes

2013 12

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2,716.30

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|--|---------|-------|-----------|
| | | | |
| | 543.26 | 4.16 | 2,258.72 |
| | 543.26 | 7.07 | 3,839.95 |
| | 814.89 | 9.38 | 7,641.27 |
| | 814.89 | 11.34 | 9,239.23 |
| | 2716.30 | - | 22,979.17 |

2,716.30

22,979.17

2013 12 30

2014 1

| | 2014 | 2015 | 2016 | 2017 | |
|--|----------|----------|----------|----------|-----------|
| | 9,035.59 | 6,776.87 | 4,856.90 | 2,309.81 | 22,979.17 |

3

3

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2013 12 30

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3,000 2,963 530 524

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2013 12 30

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