



Experts of financial
derivatives pricing

衍生品定价专家

优财研究院

投资咨询业务资格

湘证监机构字[2017]1号

RVA

RVA

RVA

RVA

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5952	22/0.36%	RVA2205	6064 /	6616
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00.3

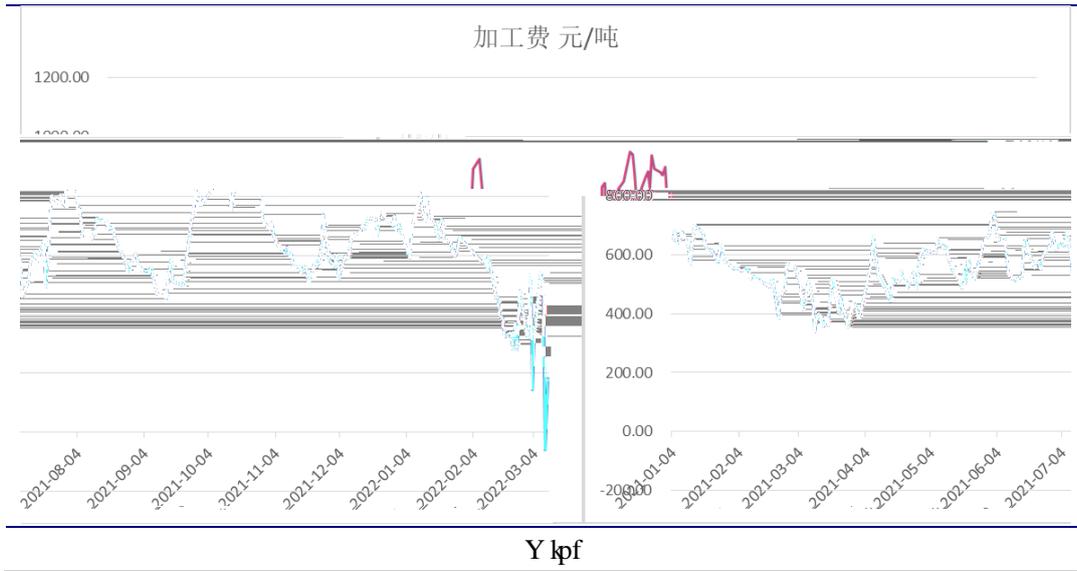
15 /	6080 /
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0

Y kpf

331

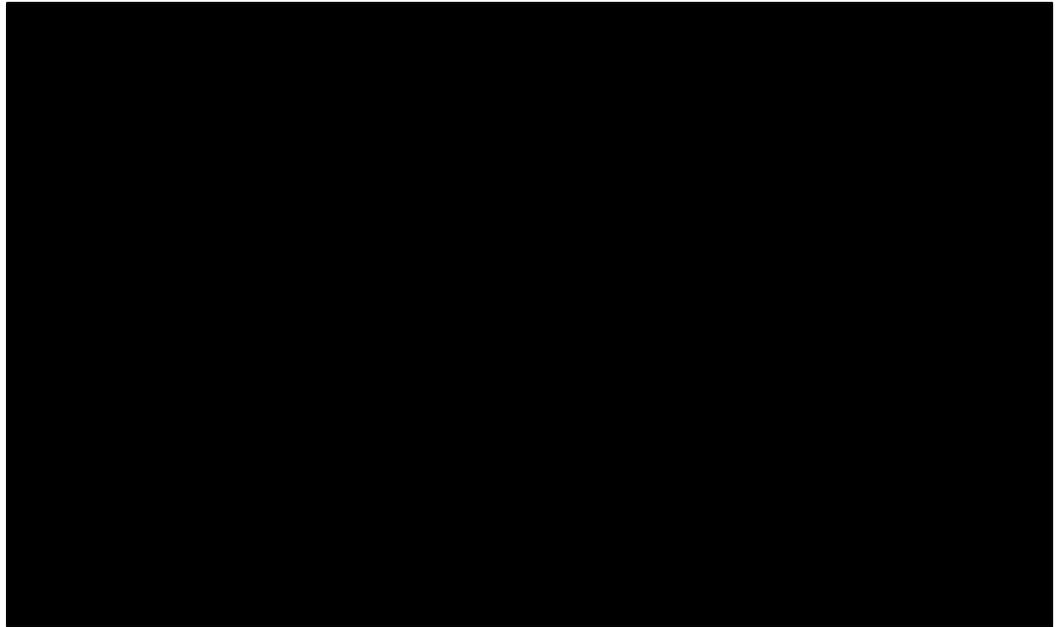
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2



4

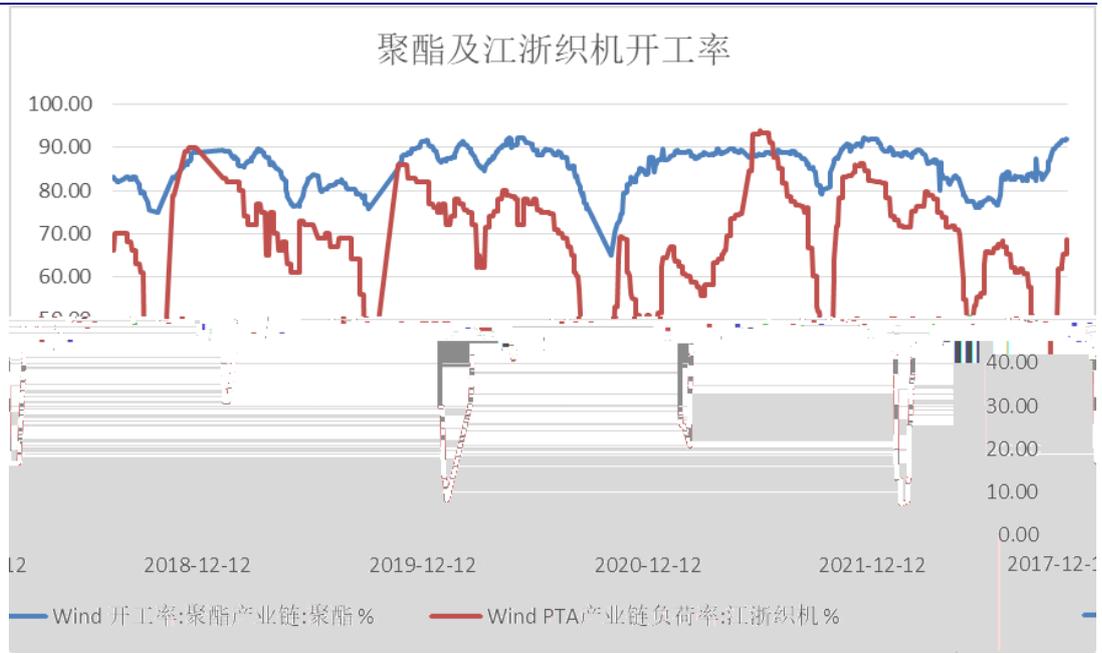


Y kpf

					225	RVA	3	10			
375	RVA		5		200	RVA		4			
65	RVA		3	25	5	15		220	RVA		
				BR125	RVA		3	26	4	10	
2	10		3			3	1			450	
/	RVA		2022	3		8		100	3	5	1
		250	RVA		3	10					

2

7

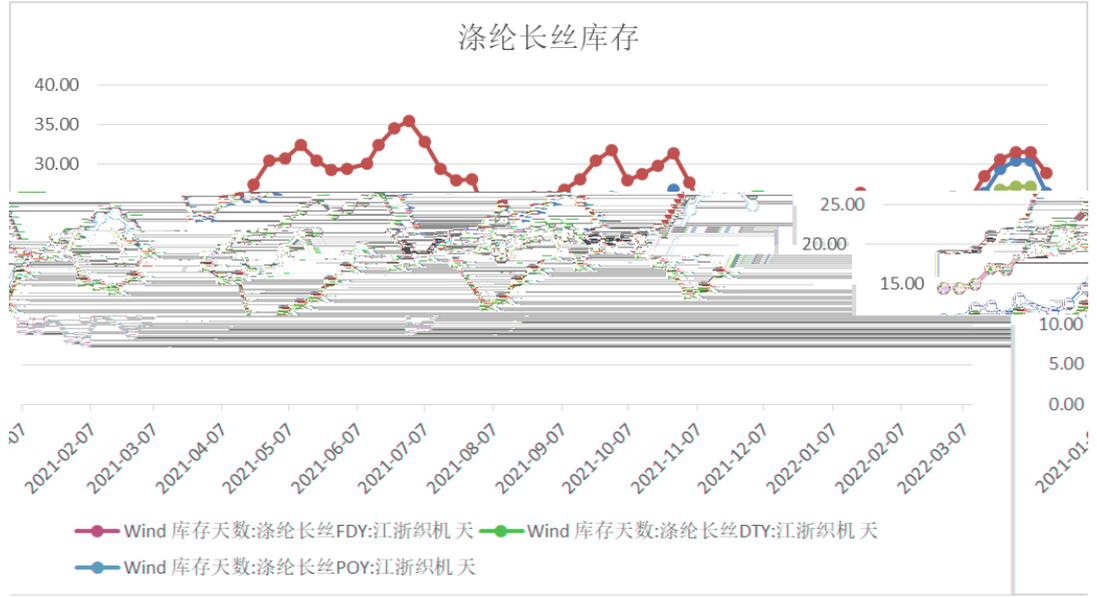


Y kpf

		82%	91.63%	
			43	6.
		68.31%		2.97
	80.79%	5.1		43.68%
	4.15		65.78%	1.87
		64.12%		1.96

20

		2020		FD[
30.5	RQ[27.2	2020	42.5
				34.2

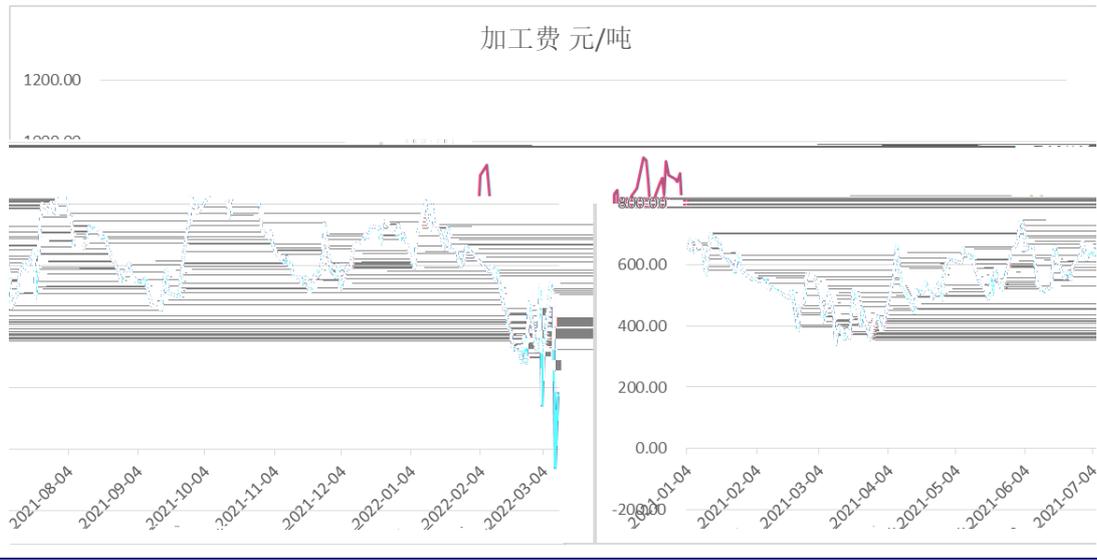


Y kpf

21

RVA

RVA
RVA
RVA



RVA

95

