2022 8 30

Z0015241
F3071551
021-60816213

8

50ETF

100 300 5 1000

8

IV back

contango

8 8

1000

300 50ETF

50ETF 300

300ETF 1000

1000 50ETF

50ETF 1000

1.

1.1

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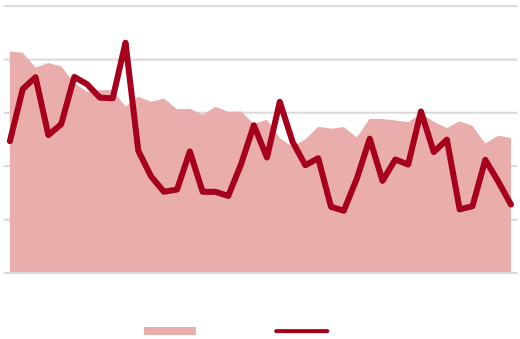

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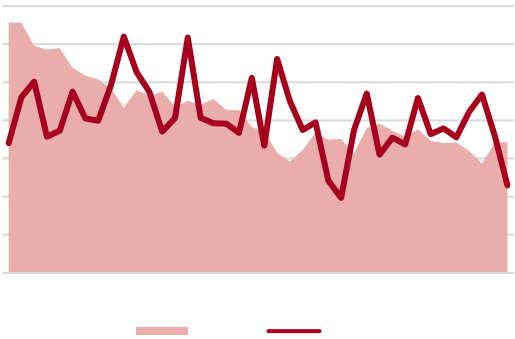

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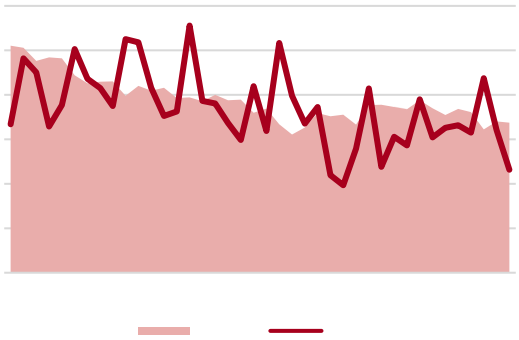

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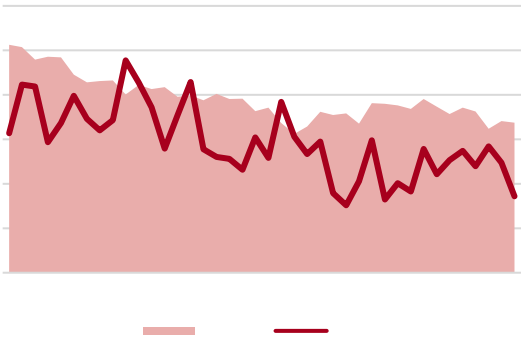

Wind

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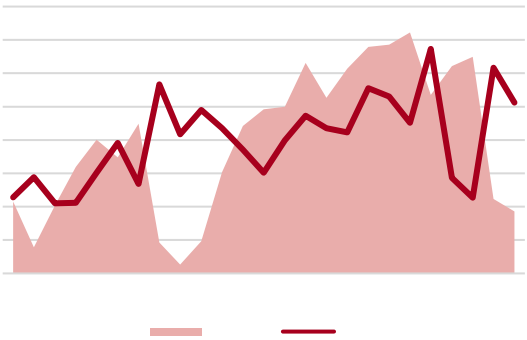
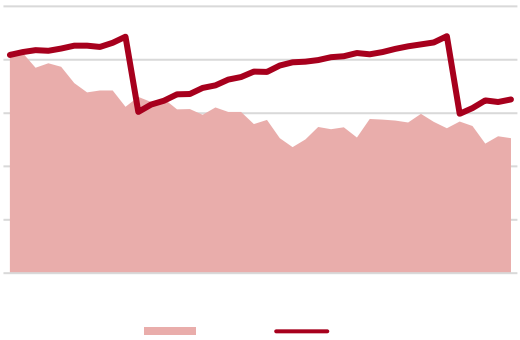
1000

5 1000



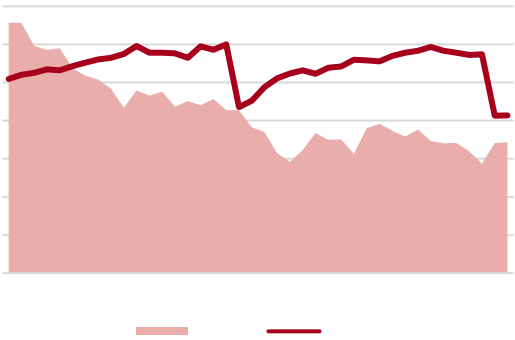
Wind

6 300



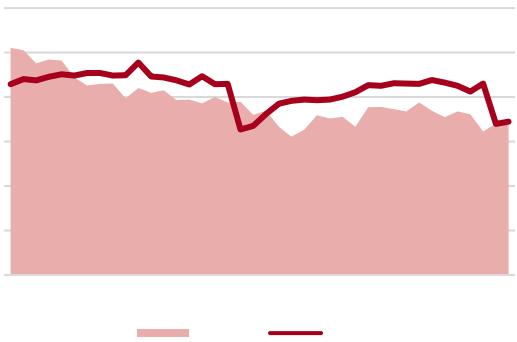
Wind

7 50ETF



Wind

8 300ETF



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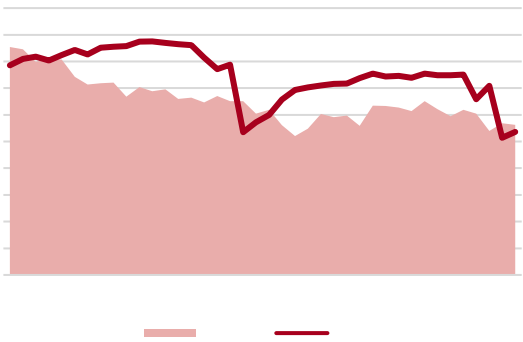

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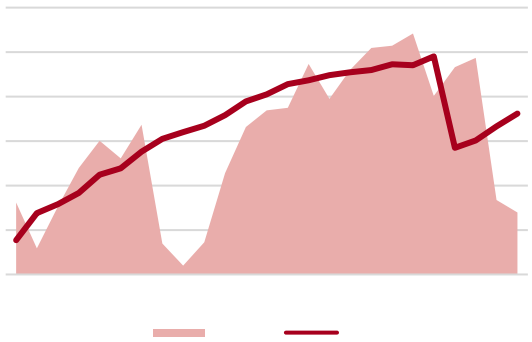
1000

10 1000



Wind

1.2

1.2.1

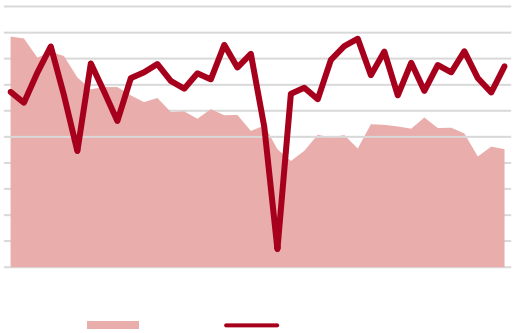
8 8

IV back contango

11 300 12 50ETF

Wind

16 300



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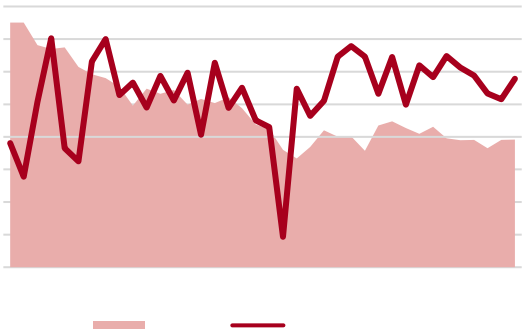

Wind

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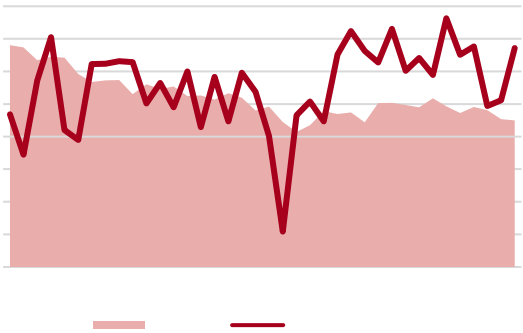

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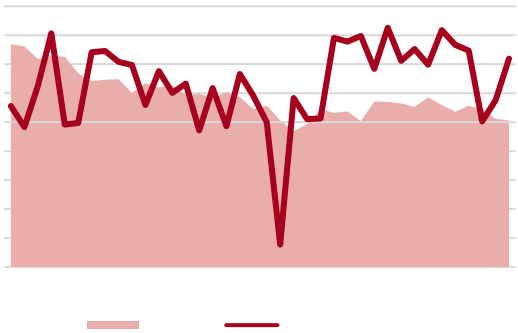
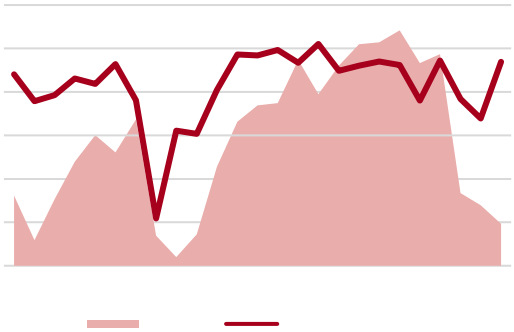


Wind

20 1000



Wind

1.2.2

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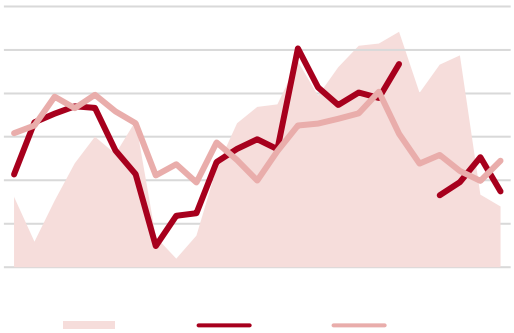
20% 300 50ETF

25 1000

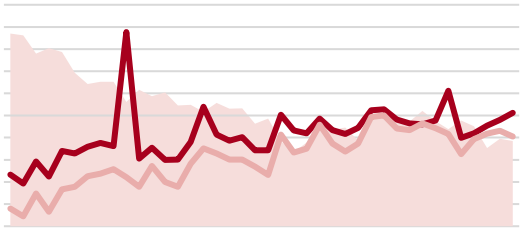


Wind

1.2.2

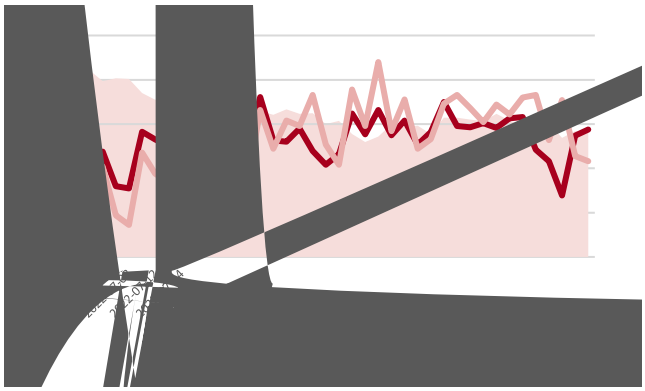
8 300
50ETF 1000

26 300 27 50ETF



Wind

28 300ETF 29 300ETF



Wind

30 1000

Wind

2.

50ETF
300ETF 300 1000
50ETF 300 300ETF 1000
1000

3.

4.

Delta

5.

“

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901
200122
:61088088
:61088066
400 8208899

200
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200120
:(8621) 6860 4866
:(8621) 5888 3554

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:(852) 2867 6333
:(852) 2147 9513