



——2018

2017

2018

PCR

2017

han.risheng@gzf2010.com.cn

020-22139824

F3035193

su.hang@gzf2010.com.cn

020-22139824

F3032651

2018

2017 12 25

2017

2017 12 25

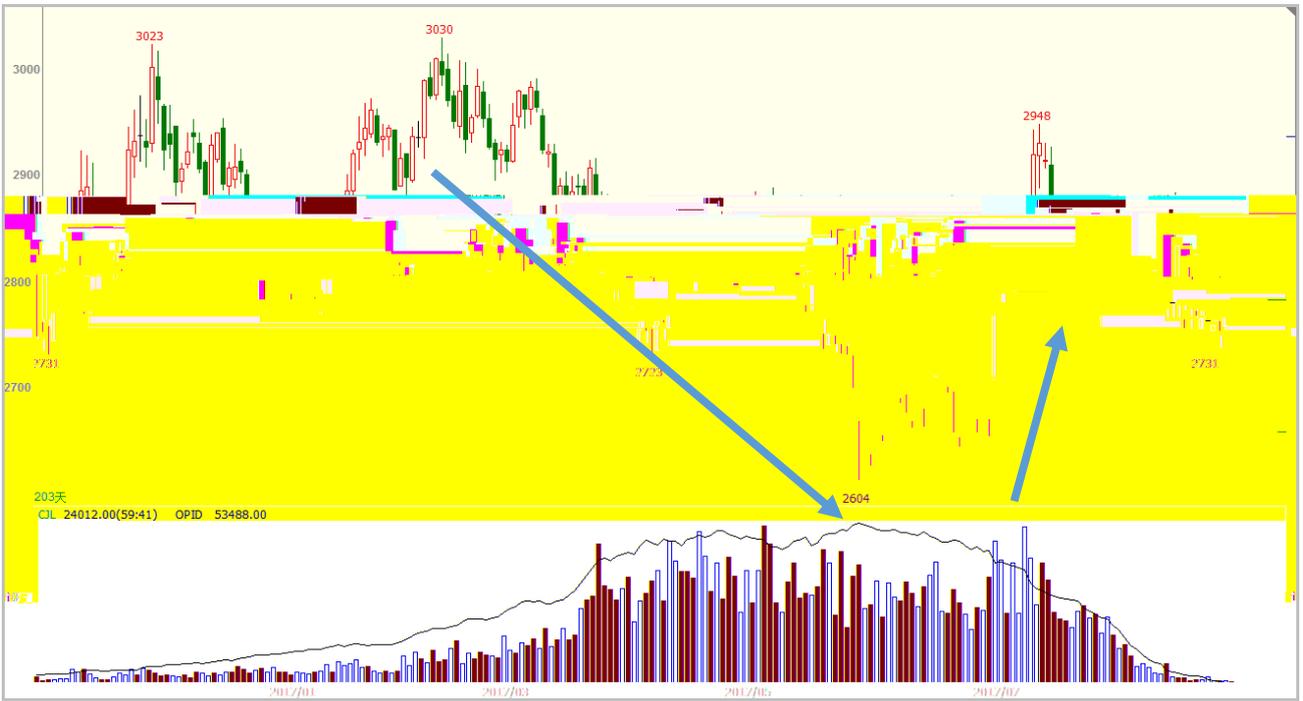


2017	.....	1
	.....	3
	.....	3
	.....	4
	.....	6
	.....	7
	.....	8
	.....	9
	.....	9
	.....	12
	.....	13
	.....	14
	.....	15



		.....	2
2:		.....	2
3	2017	.....	3
4	2017	.....	4
5	2017	-30	5
6	2017	-	5
7	2017	.....	8
8		.....	10
9		.....	10
10		.....	11
11		.....	11
12:		.....	12
13		.....	13
14			

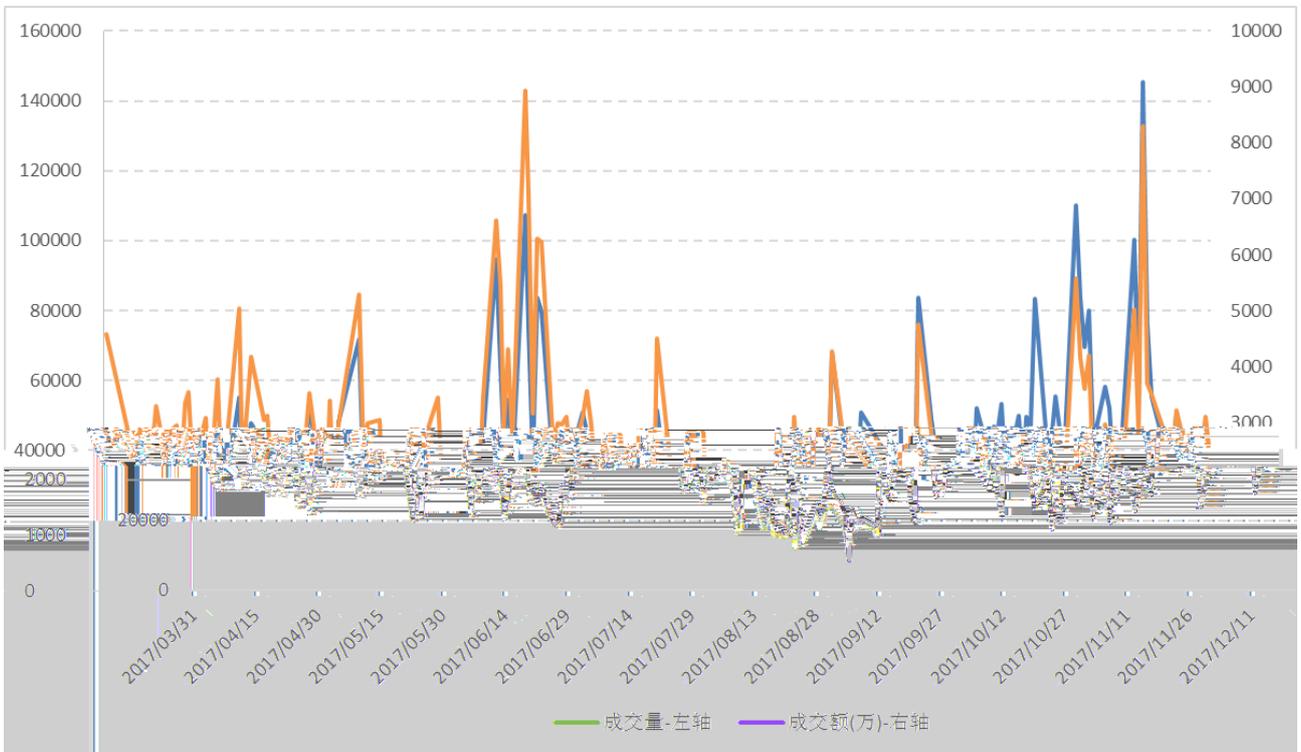




2:



3 2017

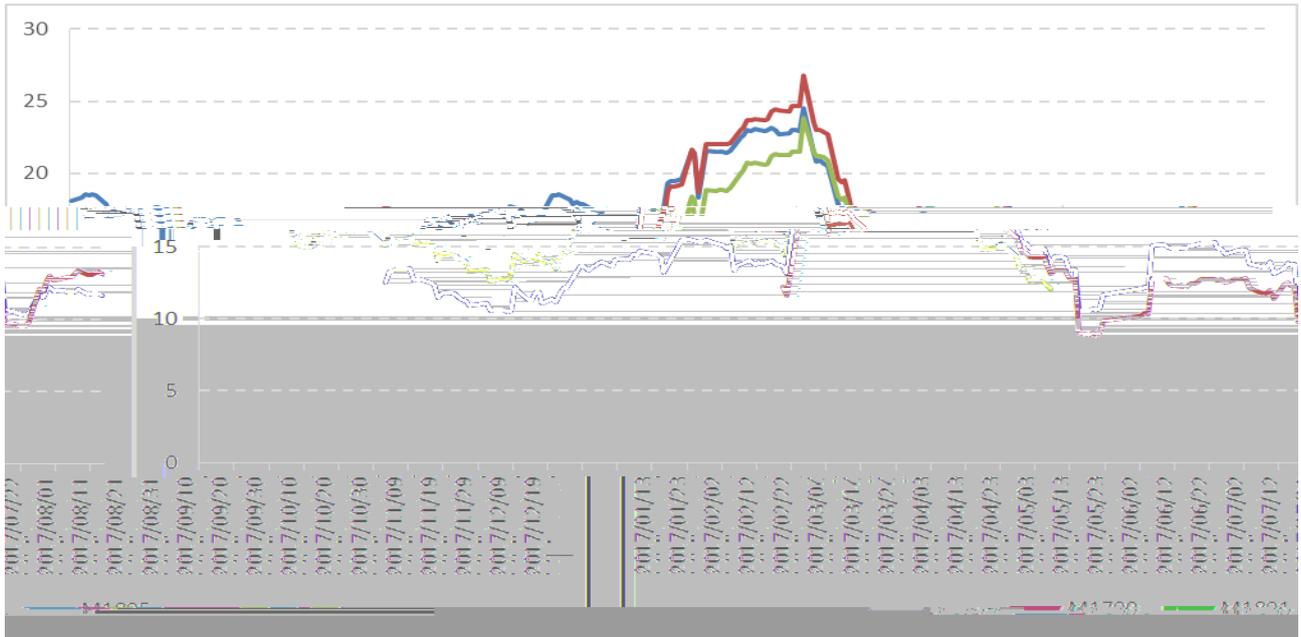




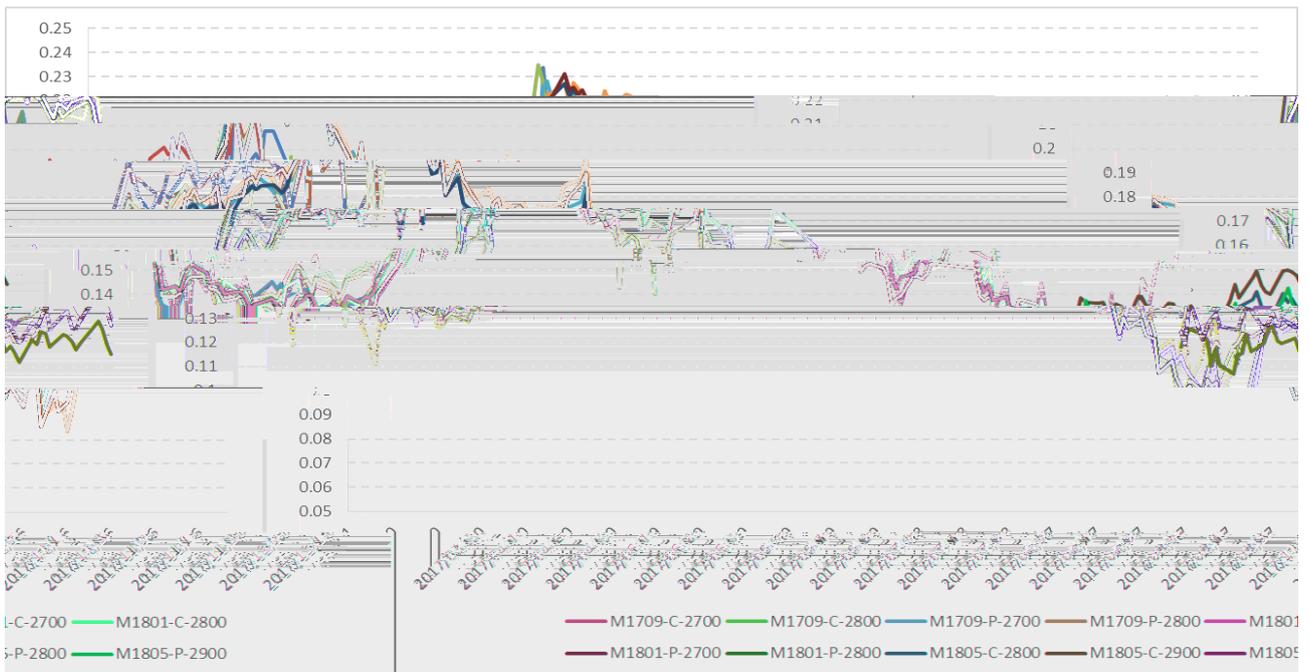
4 2017



5 2017 -30



6 2017 -









2017 3 31

4 19 8

SR707 SR709 SR711 SR801 SR803 SR805 SR807 SR809 SR811 SR901 SR903 SR905

12 12 15 436 4

9 12 2017 9 15

2000 200

3 100

11 23 2017 11 30 1.5

/ 1.5 /

12 8 2017 12 8

50ETF

12 15 165 282.552

141.2528 141.2992 17124

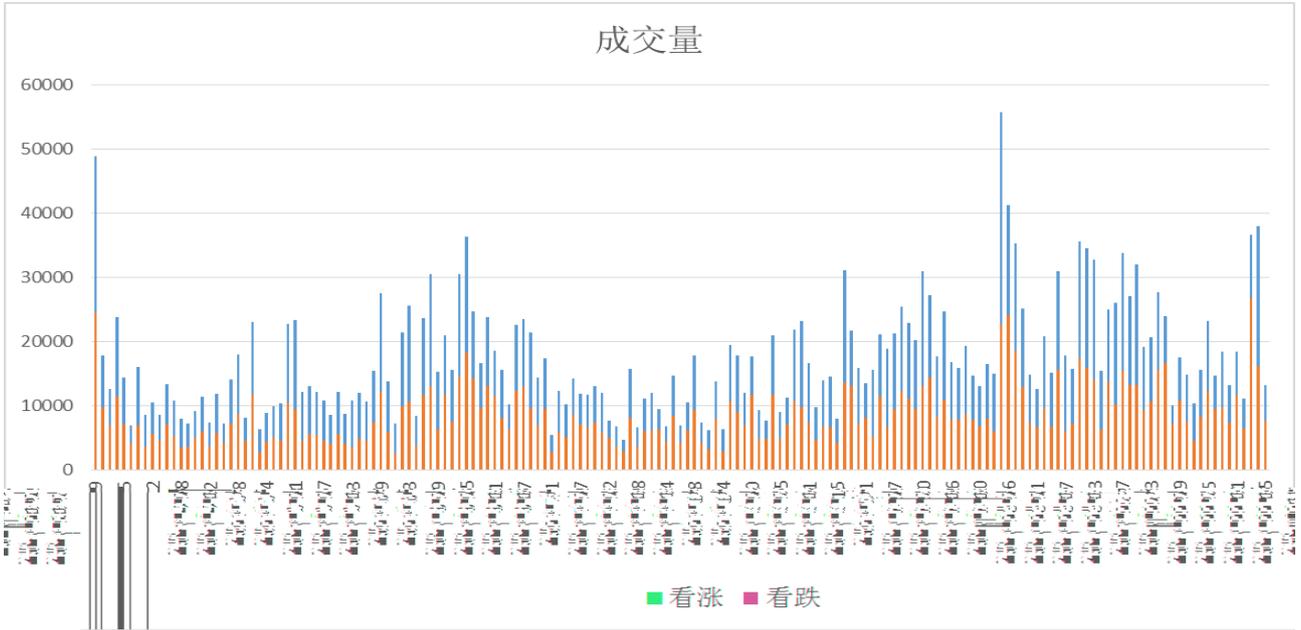
27.376 12.195 15.181 1659

11.12 6.04 5.08

SR709 7 25 SR801

SR709

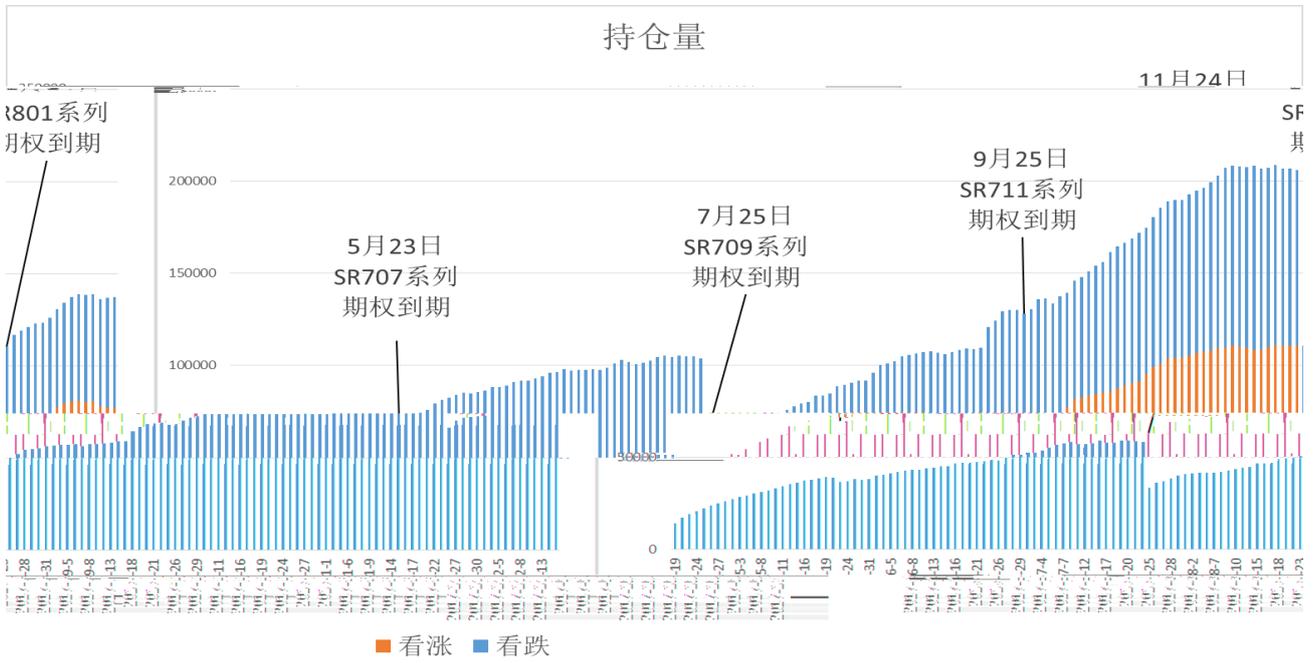
8



9



10



55634

5562

48880

10 24

9 15

11 17

208658

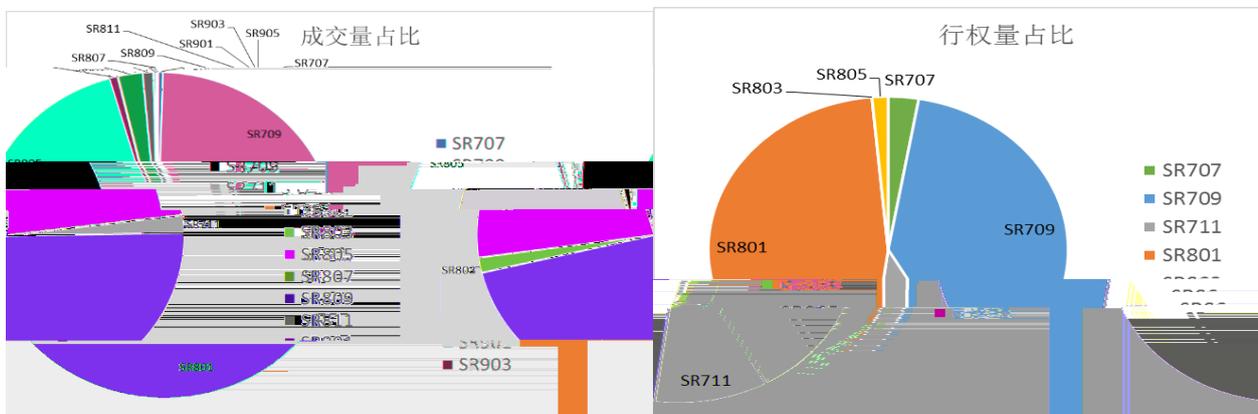
12 15

137382

5

94.36% 86.95%

11



2017

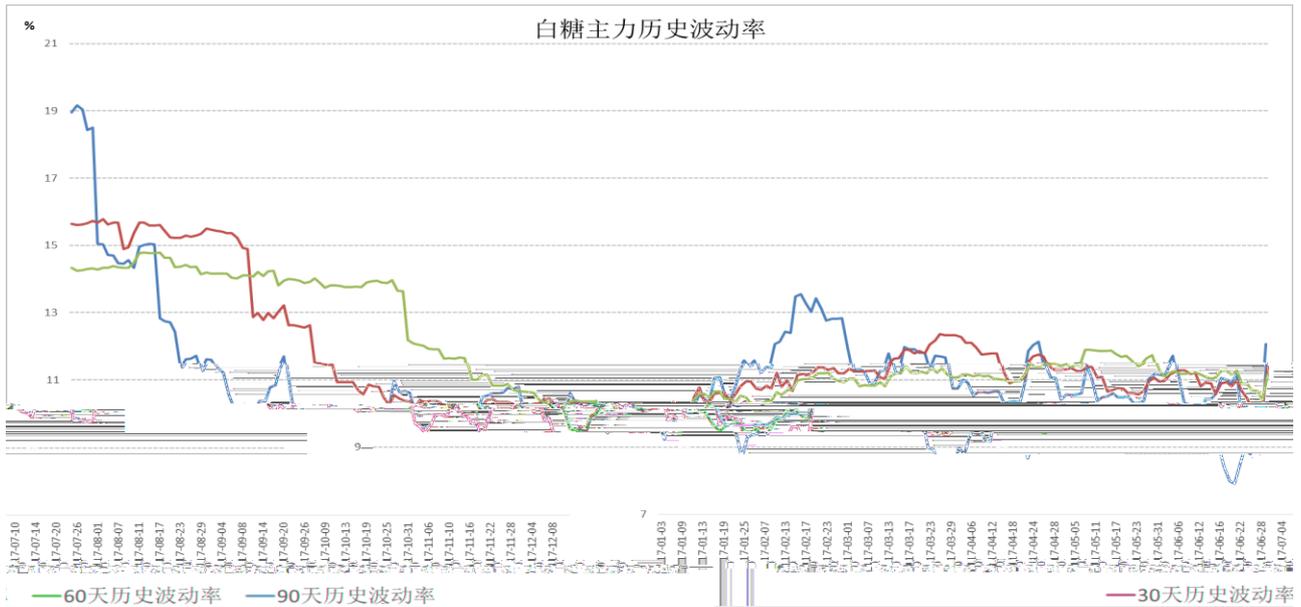
30

60

90

11%

12

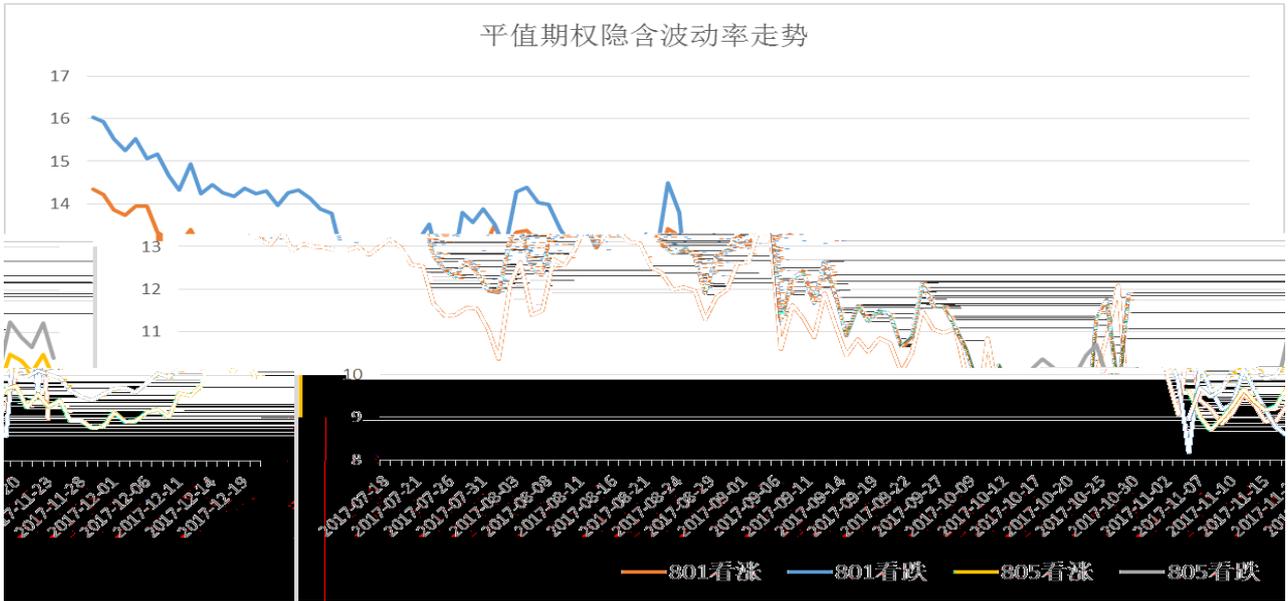


801

805

801

13



PCR

PCR

PCR

PCR= /

14 15 709 801

PCR

PCR

PCR 1

SR709

PCR 0.9 2.4

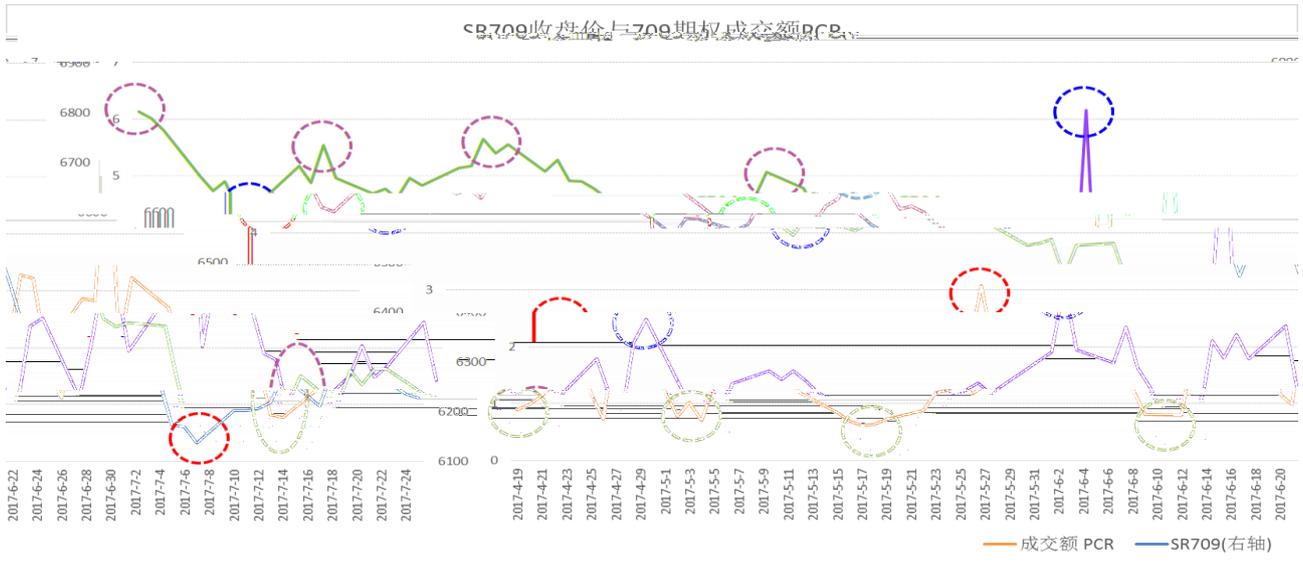
SR801

PCR 0.5 2

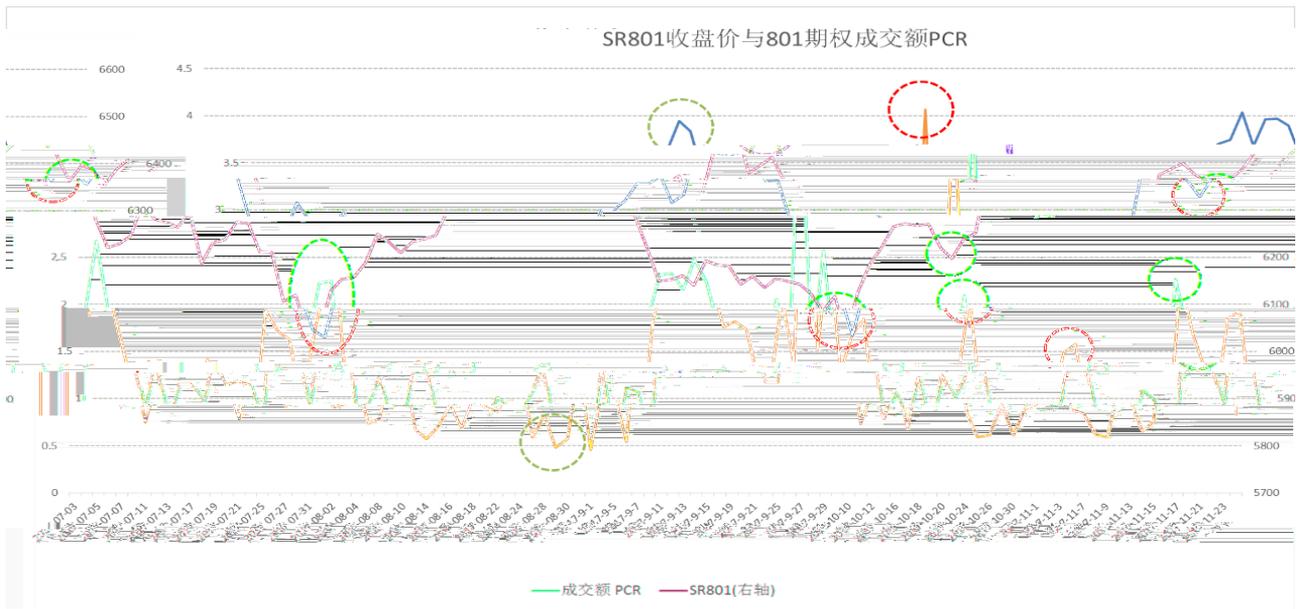
SR805

0.6 1.5

14 SR709 709 PCR



15 SR801 801 PCR



PCR

PCR

/

7

9

30

Theta

Vega

SR709C6600

12 1

801

805

40%~60%

PCR

SR805

PCR

Delta



Vega

Vega

/

PCR

PCR

PCR

PCR

PCR

PCR





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020-22139824

510623



020-22139813

5



020-22139817

1007-1012



020-23382623

