

2022 2 10  
 IF IH IC -0.08% +0.03%  
 -0.06% +0.00 +0.05 -0.04

A

IH

IC

A

**1**

IF00. CFE	300		4,636.20	-3.66	-0.08%
IF01. CFE	300		4,636.00	-3.86	-0.08%
IF02. CFE	300		4,618.40	-21.46	-0.46%
IF03. CFE	300		4,566.20	-73.66	-1.59%
000300. SH		300	4,639.86		
IH00. CFE	50		3,146.00	0.89	0.03%
IH01. CFE	50		3,153.00	7.89	0.25%
IH02. CFE	50		3,148.40	3.29	0.1%
IH03. CFE	50		3,112.20	-32.91	-1.05%
000016. SH		50	3,145.11		
IC00. CFE	500		6,836.40	-4.09	-0.06%
IC01. CFE	500		6,819.60	-20.89	-0.31%
IC02. CFE	500		6,713.00	-127.4	-1.86%

300	HV10	19.9%	59%	HV30	16%
31%	50	HV10	20.4%	60%	
HV30	16.8%	34%	500	HV10	26.4%
71%	HV30	17.8%	29%		

VIX

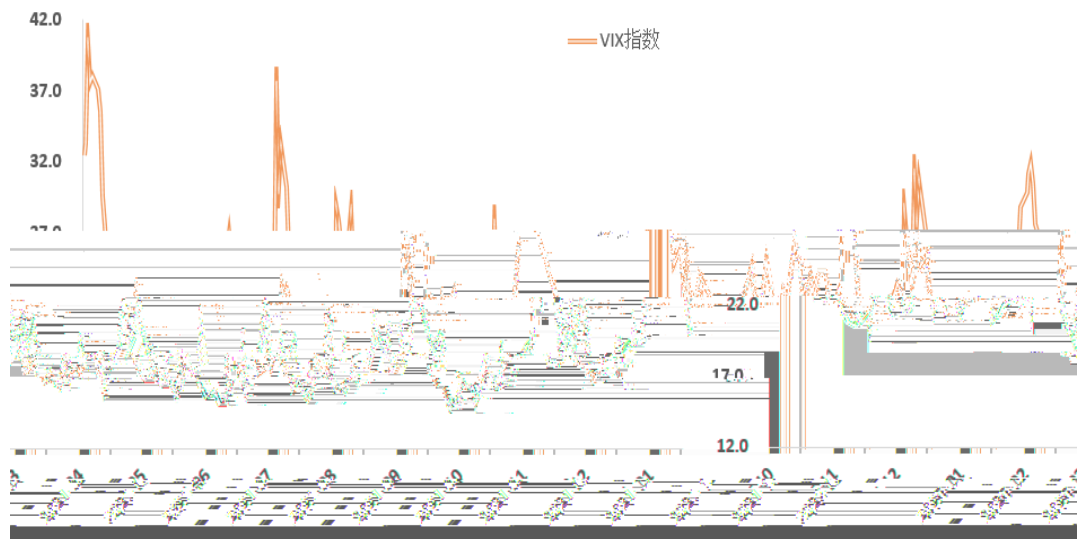
19.96

A

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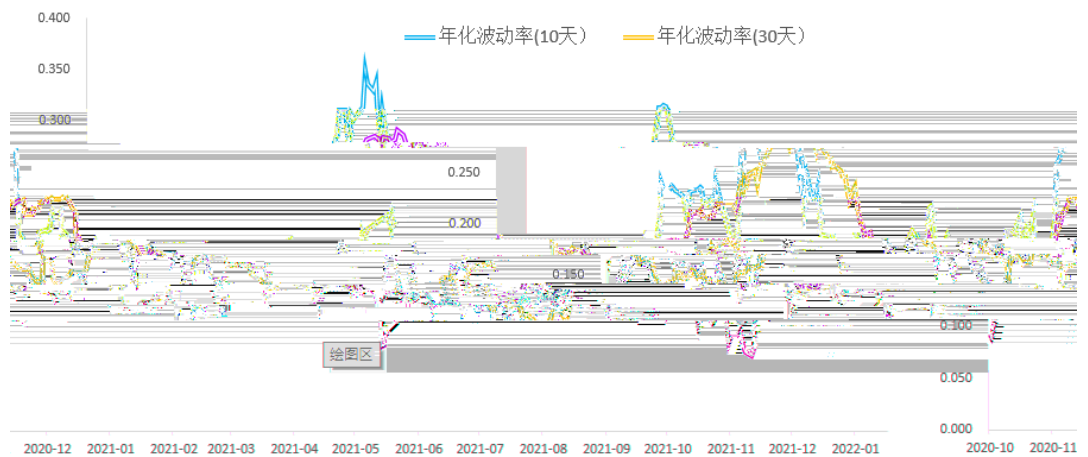
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### 2 VIX



WIND

### 3 300



WIND

### 4

	300		50		500	
	HV10	HV30	HV10	HV30	HV10	HV30
	0.201	0.207	0.203	0.210	0.229	0.236
	0.105	0.093	0.108	0.094	0.118	0.106
	0.037	0.052	0.039	0.064	0.044	0.090
	0.135	0.148	0.136	0.148	0.152	0.171
	0.180	0.188	0.180	0.188	0.200	0.216
	0.234	0.241	0.242	0.247	0.270	0.269
	0.841	0.669	0.905	0.656	0.871	0.741
	0.199	0.160	0.204	0.168	0.264	0.178
	59%	31%	60%	34%	71%	29%

WIND



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" "

16

400-0988-278  
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