



2022 2 9

2022 2 9

IF	IH	IC				-0.08%	-0.02%	-0.02%
			-0.05	-0.04	-0.02			

A

IF

A

A

1

IF00.CFE	300	4,648.40	-3.66	-0.08%
IF01.CFE	300	4,650.40	-1.66	-0.04%
IF02.CFE	300	4,630.80	-21.26	-0.46%
IF03.CFE	300	4,580.40	-71.66	-1.54%
000300.SH	300	4,652.06		
IH00.CFE	50	3,139.00	-0.56	-0.02%
IH01.CFE	50	3,145.00	5.44	0.17%
IH02.CFE	50	3,141.80	2.24	0.07%
IH03.CFE	50	3,105.80	-33.76	-1.08%
000016.SH	50	3,139.56		
IC00.CFE	500	6,841.80	-1.23	-0.02%
IC01.CFE	500	6,820.20	-22.83	-0.33%
IC02.CFE	500	6,708.60	-134.4	-1.96%
IC03.CFE	500	6,605.20	-237.8	-3.48%
000905.SH	500	6,843.03		

WIND

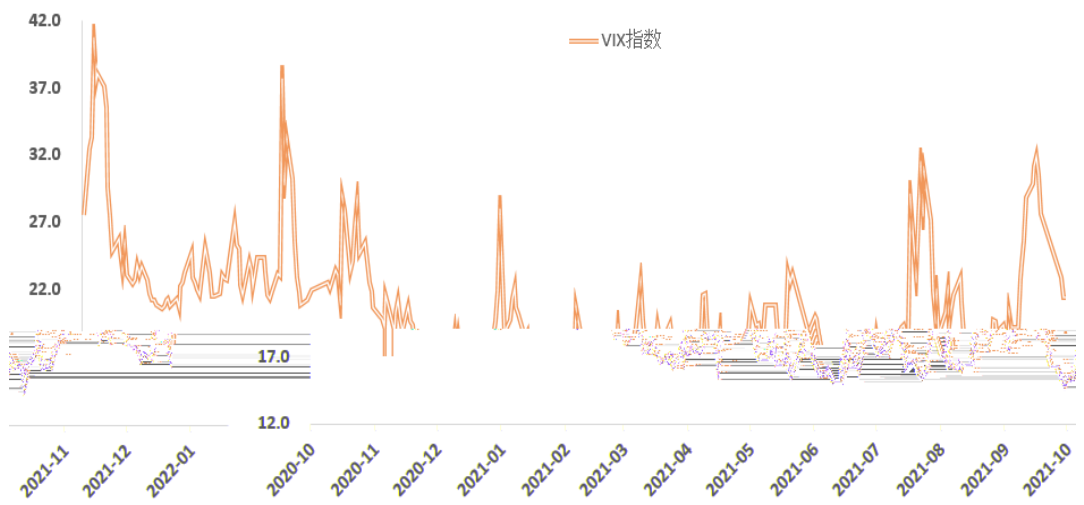
F3073320

Z0015370

yaoxi nghang@j i nxi ngh. com

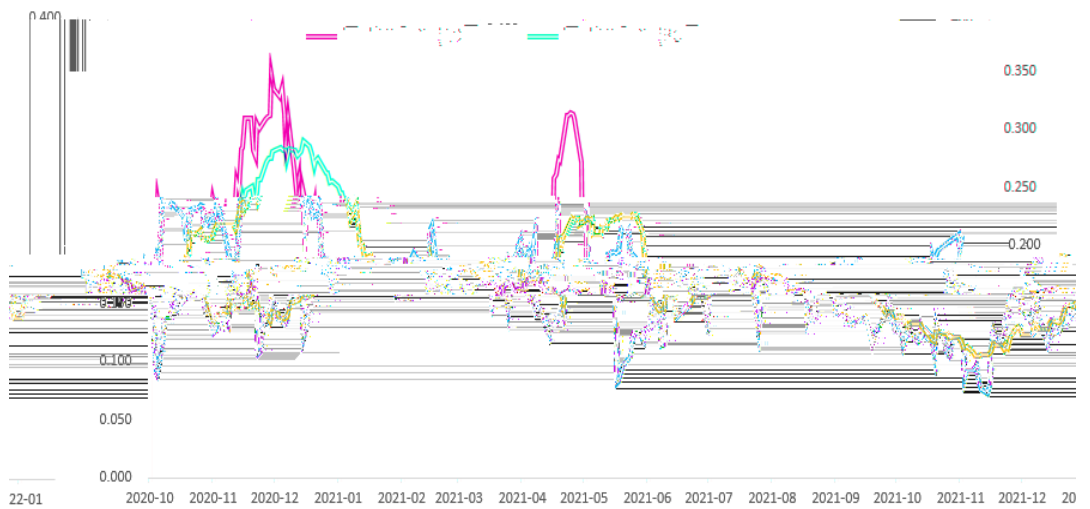
300	HV10	20.9%	64%	HV30
16%	31%	50	HV10	22.1%
	HV30	16.8%	34%	500
26.4%	71%	HV30	17.8%	29%
		VIX	21.86	A

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	0.028	0.028	0.044	0.090
	0.134	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	0.269	0.269
	0.841	0.669	0.905	0.656	0.871	0.741
	0.209	0.160	0.221	0.168	0.264	0.178
	64%	31%	66%	34%	71%	29%

WIND



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“ ”

16

400-0988-278

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