



2022 2 14

A

2022 2 14  
IF IH IC +0.02% +0.05%  
+0.05% +0.15 +0.09 -0.08

[2017]1

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IF IH

IC

F3073320

Z0015370

yaoxi nghang@j i nxi ngh. com

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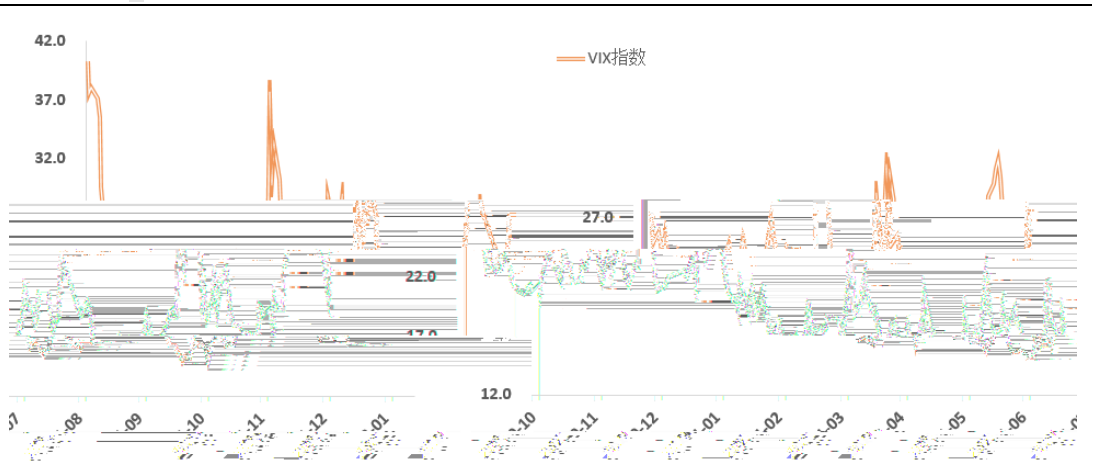
IF00. CFE	300	4,552.60	0.91	0.02%
IF01. CFE	300	4,552.20	0.51	0.01%
IF02. CFE	300	4,533.80	-17.89	-0.39%
IF03. CFE	300	4,484.20	-67.49	-1.48%
000300. SH	300	4,551.69		
IH00. CFE	50	3,105.60	1.60	0.05%
IH01. CFE	50	3,111.00	7.00	0.23%
IH02. CFE	50	3,110.60	6.60	0.21%
IH03. CFE	50	3,073.40	-30.60	-0.99%
000016. SH	50	3,104.00		
IC00. CFE	500	6,699.20	3.50	0.05%
IC01. CFE	500	6,698.00	2.30	0.03%
IC02. CFE	500	6,610.40	-85.30	-1.27%
IC03. CFE	500	6,514.20	-181.5	-2.71%
000905. SH	500	6,695.70		

WIND

300	HV10	19.9%	59%	HV30	
16.1%	32%	50	HV10	21%	63%
HV30	16.9%	35%	500	HV10	
26.6%	71%	HV30	17.9%	30%	
					10
	2%	VIX	27.36		

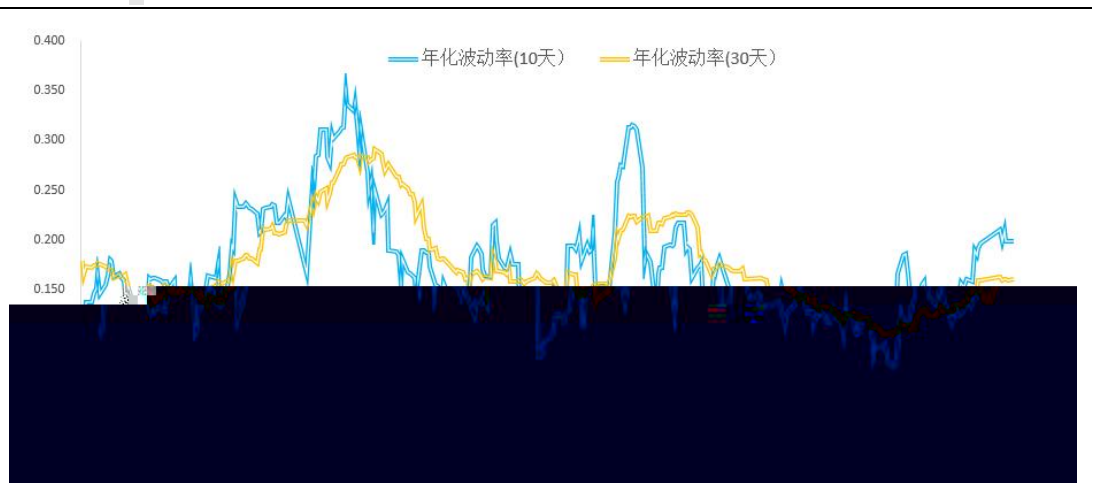
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**2 VIX**



**WIND**

**3 300**



**WIND**

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	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	0.215
	0.234	0.241	0.242	0.247		



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400-0988-278  
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