



2022 2 15

2022 2 15

IF IH IC -0.19% -0.09% -0.07%
-0.21 -0.14 -0.12

A 2800
MLF

A

1

IF00. CFE	300	4,591.20	-8.90	-0.19%
IF01. CFE	300	4,591.80	-8.30	-0.18%
IF02. CFE	300	4,570.80	-29.30	-0.64%
IF03. CFE	300	4,518.80	-81.30	-1.77%
000300. SH		300	4,600.10	
IH00. CFE	50	3,117.00	-2.93	-0.09%
IH01. CFE	50	3,123.00	3.07	0.1%
IH02. CFE	50	3,119.80	-0.13	0%
IH03. CFE	50	3,080.00	-39.93	-1.28%
000016. SH		50	3,119.93	
IC00. CFE	500	6,755.40	-4.88	-0.07%
IC01. CFE	500	6,756.60	-3.68	-0.05%
IC02. CFE	500	6,670.20	-90.08	-1.33%
IC03. CFE	500	6,570.00	-190.2	-2.81%
000905. SH		500	6,760.28	

WIND

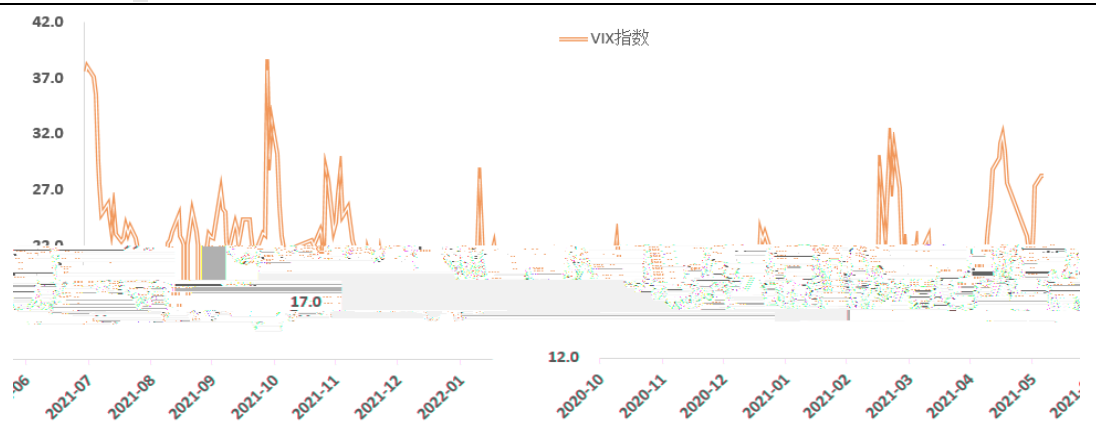
F3073320

Z0015370

yaoxi nghang@j i nxi ngh. com

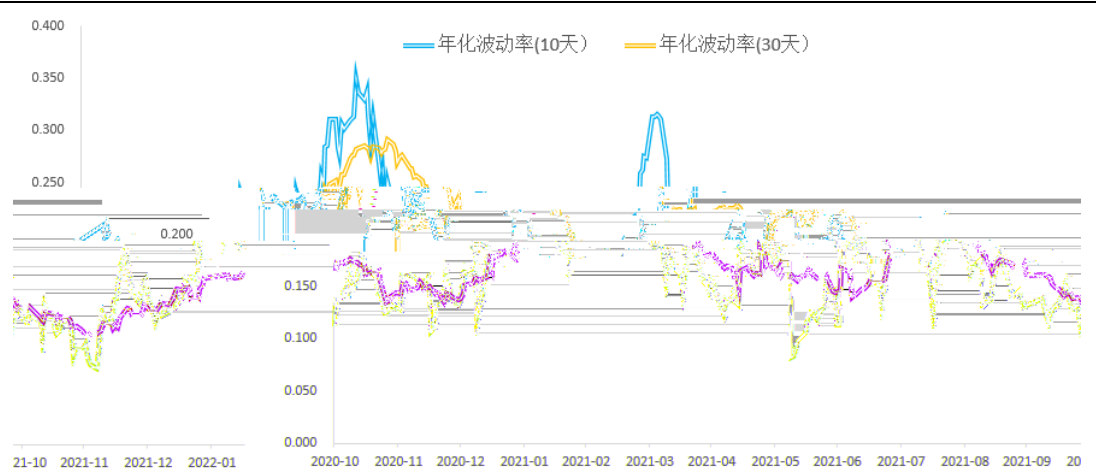
18.5%	50%	HV30	16.5%	300	HV10
50	HV10	19.1%	53%	HV30	17%
36%		500	HV10	21.3%	53%
HV30	18.3%	32%			
		VIX	28.33		
			A		
		A		A	
					A

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	0.039	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	0.269	0.269
	0.841	0.669	0.905	0.656	0.871	0.741
	0.185	0.165	0.191	0.170	0.213	0.183
	50%	34%	53%	36%	53%	32%

WIND



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