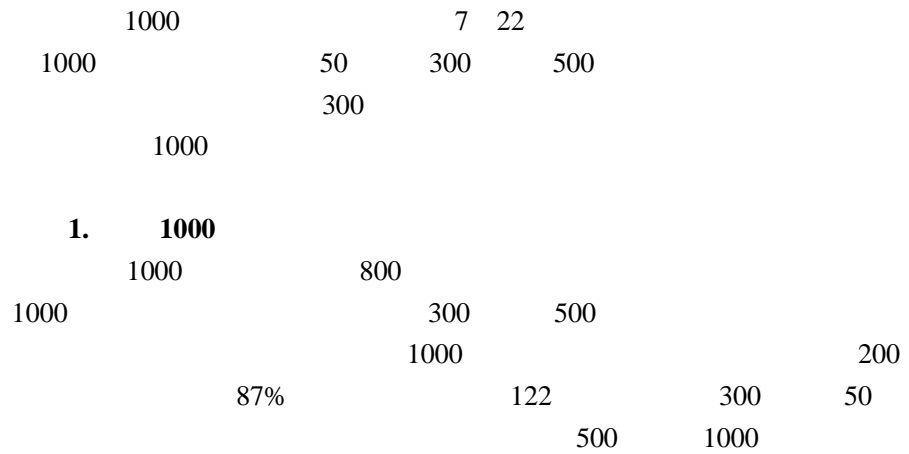


	2012 1497
1000	
	F3084112 Z0016329 wang.jingjie@gzf2010.com.cn
	F03088273 chen.lei5@gzf2010.com.cn
	- - - 1000 -20220624

1000	“ ”	.....	1
1000		.....	3
		.....	3
		.....	4
		.....	4
		.....	5
		.....	6
		.....	6
		.....	7

# 1000

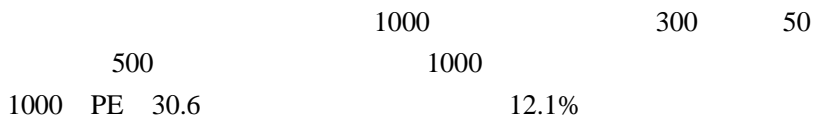


## 1

	沪深300	上证50	中证500	中证1000
>=1000亿	146	48.7%	46	92%
900-999亿	22	5.2%	11	0.7%
800-899亿	17	3.8%	8	0.6%
700-799亿	26	1.8%	8	1.6%
600-699亿	25	1.1%	9	1.8%
500-599亿	28	0.9%	40	8.0%
400-499亿	19	0.6%	86	17.2%
300-399亿	11	0.3%	142	28.4%
200-299亿			204	40.8%
100-199亿			7	1.4%
<100亿				

	中证1000	中证500	沪深300	上证50
自由流通总市值 (亿元)	60381	59695	186170	67069
自由流通平均市值 (亿元)	60	119	621	1341
总市值 (亿元)	122338	124476	499620	185946
成分股平均市值 (亿元)	122	249	1665	3719

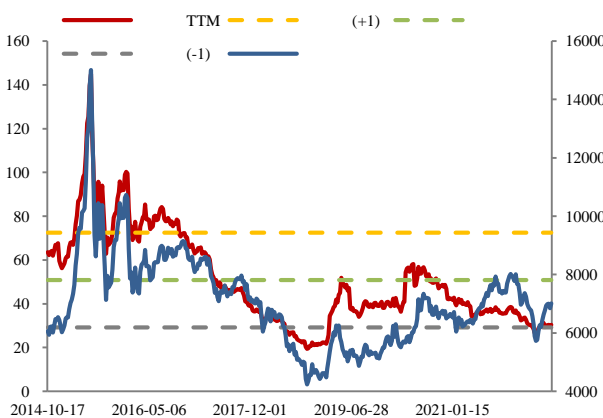
Wind



## 2

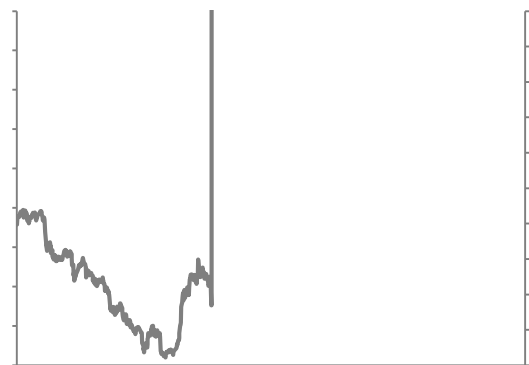
### 1000

### -1



Wind

## 3



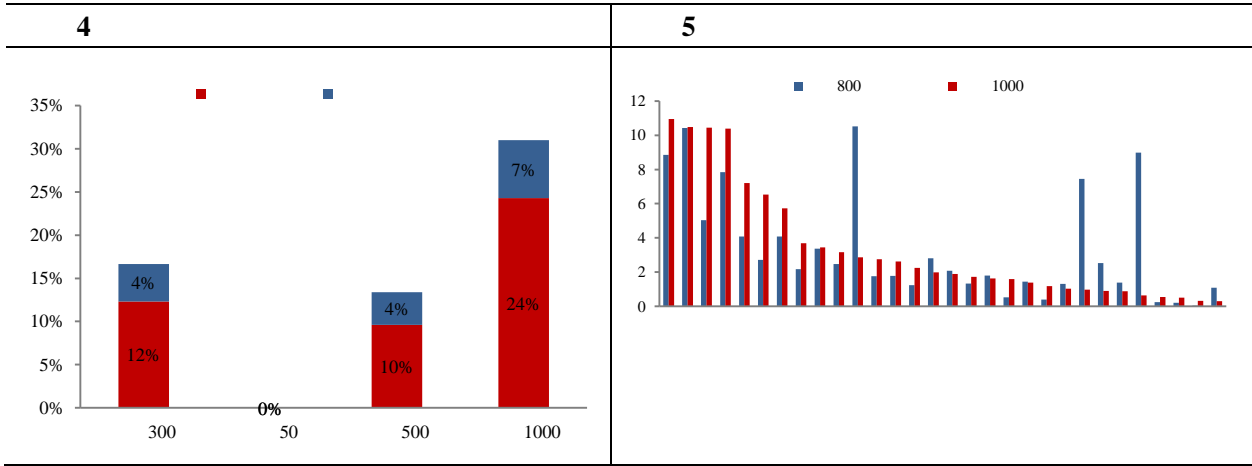
## 2. 1000

1000

+

310

10.94%      1000      10.48%      10.39%  
7.21%      3.96%  
10.44%      5.73%      800



Wind

1000      0.65%  
4.84%      300      50  
16.84%      6.10%      1000  
1000

**6      1000**

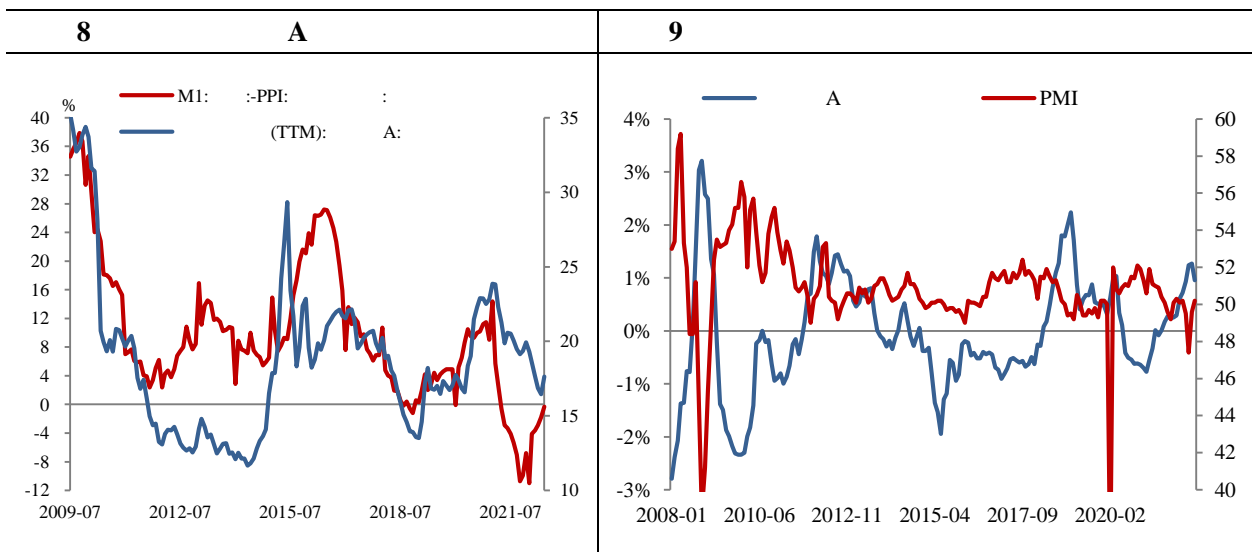
			(%)	( )	PE(TTM) (%)	ROE(TTM) (%)	2022Q1 (%)
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							

Wind

1000

1000

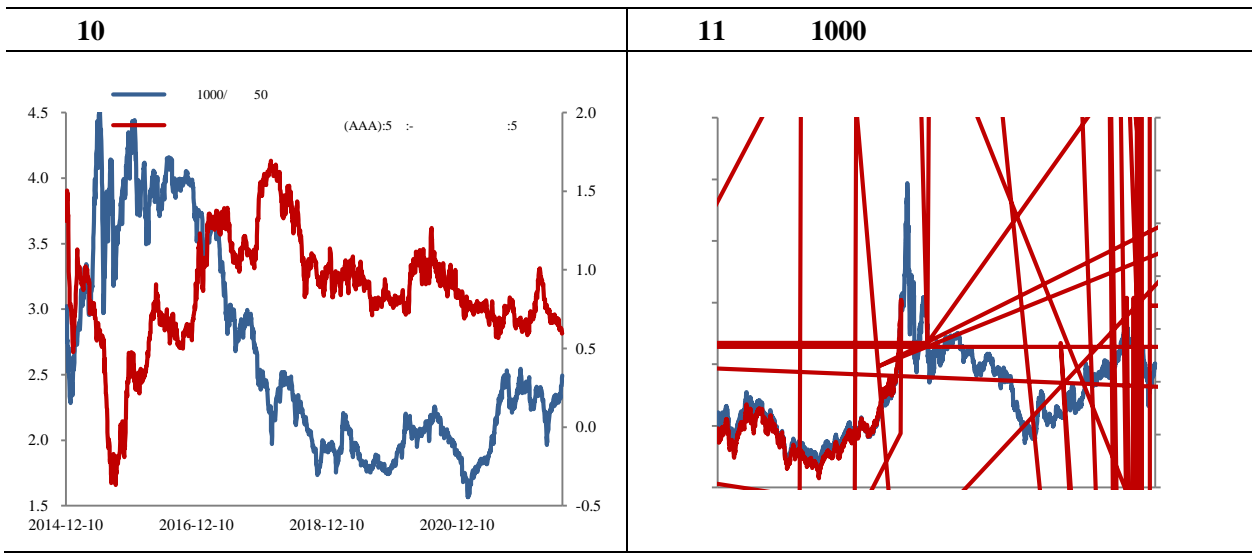
1000



Wind

**1 IM2208 IH2208**

1000  
7 22 1000ETF 4  
ETF 300  
1000 ETF 1000  
1000



Wind

1000

**2 IM**

12 IM IC

	现货价格	期货价格	基差	剔除分红后年化基差率	期货理论价格	无套利区间	是否存在套利空间
IM2208	7075.29	7018.8	-56.49	-8.71%	7085.34	(6988.30, 7114.82)	无
IM2209	7075.29	6988.8	-86.49	-7.11%	7101.68	(6922.70, 7147.58)	无
IM2212	7075.29	6898.8	-176.49	-5.83%	7155.05	(6707.14, 7254.80)	无
IM2303	7075.29	6798.8	-276.49	-5.74%	7208.81	(6487.95, 7363.24)	无
IC2208	6347.60	6310.2	-37.40	-5.59%	6358.43	(6271.34, 6384.89)	无
IC2209	6347.60	6304.2	-43.40	-4.04%	6402.09	(6302.09, 6494.87)	无
IC2210	6347.60	6304.2	-43.40	-4.04%	6402.09	(6302.09, 6494.87)	无
IC2211	6347.60	6304.2	-43.40	-4.04%	6402.09	(6302.09, 6494.87)	无
IC2212	6347.60	6304.2	-43.40	-4.04%	6402.09	(6302.09, 6494.87)	无
IC2303	6347.60	6304.2	-43.40	-4.04%	6402.09	(6302.09, 6494.87)	无

Wind

IM

13 1000 500

	中证1000			中证500			
2018	-27.6%	-37.5%	10.0%	-28.3%	-34.2%	5.9%	4.1%
2019	20.2%	26.2%	32.9%	33.6%	37.5%	5.1%	7.0%
2020	8.7%	6.6%	32%	33.9%	17.1%	16.8%	32.3%
2021	5.6%	0.7%	7.7%	31.1%	20.5%	10.5%	16.3%
平均	5.9%	6.3%	5.7%	17.9%	5.9%	12.6%	18.2%

Wind

3 IM2208 IM2209

12 IM

IM

IM

