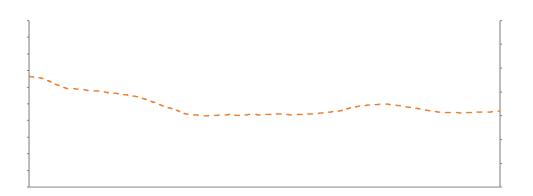


GUANGZHOU FUTURES	
	F3084112
	Z0016329
020-22836116	wang.jingjie@gzf2010.com.cn
	F03088273
	chen.lei5@gzf2010.com.cn
]
	2022.10.24
	-
	20221023
	2022.10.16
	-20221016
	2022.10.09
	202210
	2022.09.25
	20220925

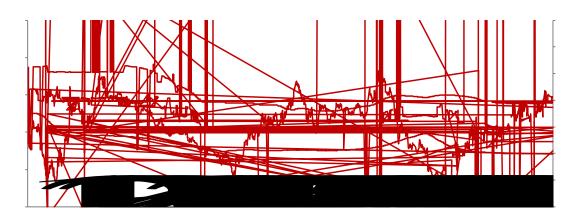


1 300



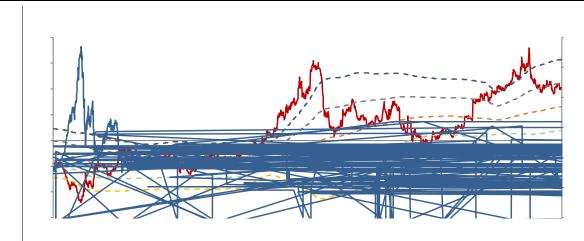
Wind

2 50



Wind

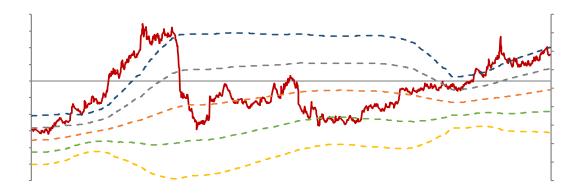
3 500



Wind



4 1000



Wind

IF	IF2211	3631.00	-3.03	89,848	70,481	76,664	#N/A
	IF2212	3626.60	-2.82	37,020	-21,075	89,324	26,682
ır	IF2303	3618.00	-2.99	9,646	-9,581	28,985	-55,835
	IF2306	3596.20	-3.49	3,039	-790	2,939	-24,111
				139,553	39,035	197,912	#N/A
	IH2211	2389.60	-3.96	60,664	44,190	54,479	#N/A
	IH2212	2387.80	-3.85	33,613	-3,134	66,993	23,467
IH	IH2303	2390.00	-3.78	6,783	-9,297	18,966	-44,880
	IH2306	2380.80	-4.61	2,044	-1,460	1,937	-15,660
				103,104	30,299	142,375	#N/A
	IC2211	5897.20	-1.15	103,104 78,527	30,299 53,106	96,022	#N/A #N/A
IC	IC2211 IC2212	5897.20 5867.80	-1.15 -1.27				
IC				78,527	53,106	96,022	#N/A
IC	IC2212	5867.80	-1.27	78,527 34,029	53,106 -28,161	96,022 150,991	#N/A 63,582
IC -	IC2212 IC2303	5867.80 5804.80	-1.27 -1.95	78,527 34,029 10,994	53,106 -28,161 -11,783	96,022 150,991 77,006	#N/A 63,582 -71,496
IC ·	IC2212 IC2303	5867.80 5804.80	-1.27 -1.95	78,527 34,029 10,994 4,856	53,106 -28,161 -11,783 -1,542	96,022 150,991 77,006 4,686	#N/A 63,582 -71,496 -71,698
	IC2212 IC2303 IC2306	5867.80 5804.80 5705.40	-1.27 -1.95 -2.43	78,527 34,029 10,994 4,856 128,406	53,106 -28,161 -11,783 -1,542 11,620	96,022 150,991 77,006 4,686 328,705	#N/A 63,582 -71,496 -71,698 #N/A
IC ·	IC2212 IC2303 IC2306	5867.80 5804.80 5705.40 6360.00	-1.27 -1.95 -2.43 -1.24	78,527 34,029 10,994 4,856 128,406 52,094	53,106 -28,161 -11,783 -1,542 11,620 38,581	96,022 150,991 77,006 4,686 328,705 42,297	#N/A 63,582 -71,496 -71,698 #N/A #N/A
	IC2212 IC2303 IC2306 IM2211 IM2212	5867.80 5804.80 5705.40 6360.00 6308.80	-1.27 -1.95 -2.43 -1.24 -0.94	78,527 34,029 10,994 4,856 128,406 52,094 23,834	53,106 -28,161 -11,783 -1,542 11,620 38,581 -12,814	96,022 150,991 77,006 4,686 328,705 42,297 36,485	#N/A 63,582 -71,496 -71,698 #N/A #N/A -759

Wind

IF	IF2211	2022-11-18	26	-1	2
	IF2212	2022-12-16	54	8	7
	IF2303	2023-03-17	145	14	15
	IF2306	2023-06-16	236	17	37
	IH2211	2022-11-18	26	-1	3
IH	IH2212	2022-12-16	54	4	5
ın	IH2303	2023-03-17	145	3	3
	IH2306	2023-06-16	236	-7	12
IC	IC2211	2022-11-18	26	-8	0
	IC2212	2022-12-16	54	13	29
	IC2303	2023-03-17	145	38	92
	IC2306	2023-06-16	236	114	192
IM	IM2211	2022-11-18	26	-8	18
	IM2212	2022-12-16	54	55	70
11V1	IM2303	2023-03-17	145	110	199
	IM2306	2023-06-16	236	251	344
	Wind				



						1
IF	-20,769	-20,717	-22,354	310	-135	-2,164
IH	-22,911	-29,536	-23,297	294	836	1,086
IC	5,646	19,368	11,208	3,256	3,756	2,209
IM	-2,676	-3,880	-4,330	1,504	1,011	-280
	-40,710	-34,765	-38,773	5,364	5,468	851

8		:		
300	10.68	3.30%	17.45	10.09
300	1.28	1.50%	1.92	1.24
50	8.68	2.20%	15.04	8.38
50	1.14	11.60%	1.63	1.02
500	20.69	26.10%	34.51	15.58
500	1.63	7.70%	2.79	1.44
1000	27.92	15.30%	58.75	18.94
1000	2.34	36.20%	3.21	1.71

Wind



