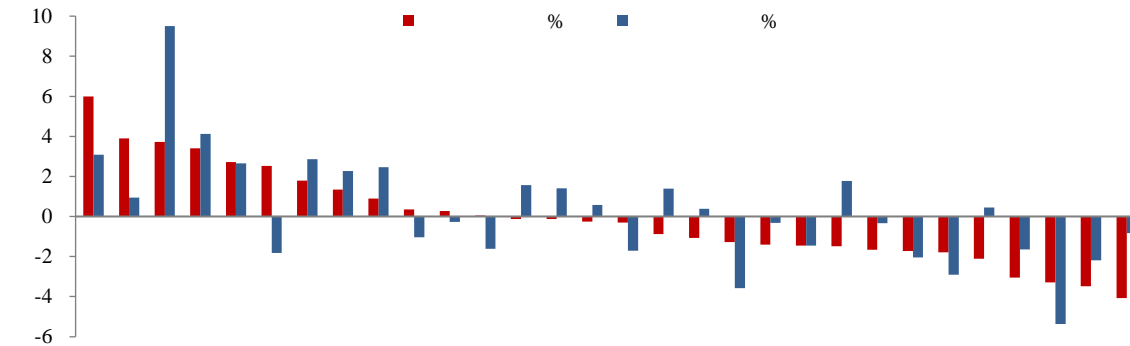
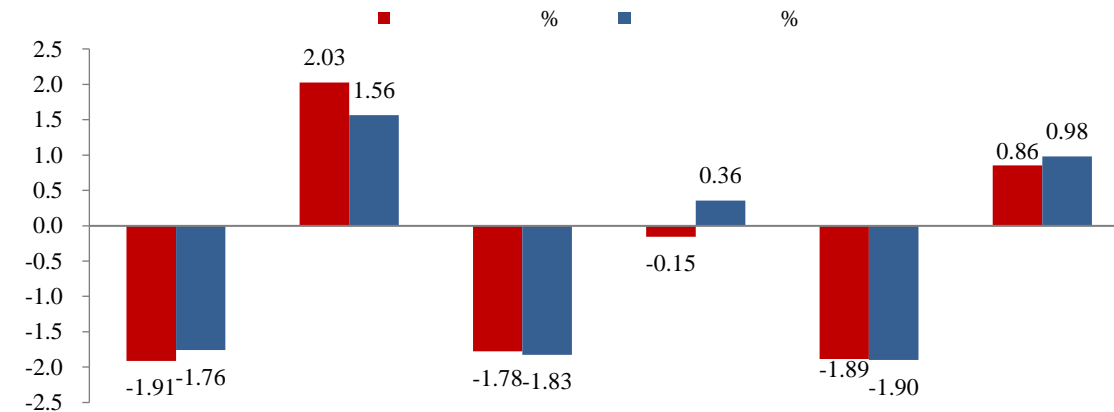
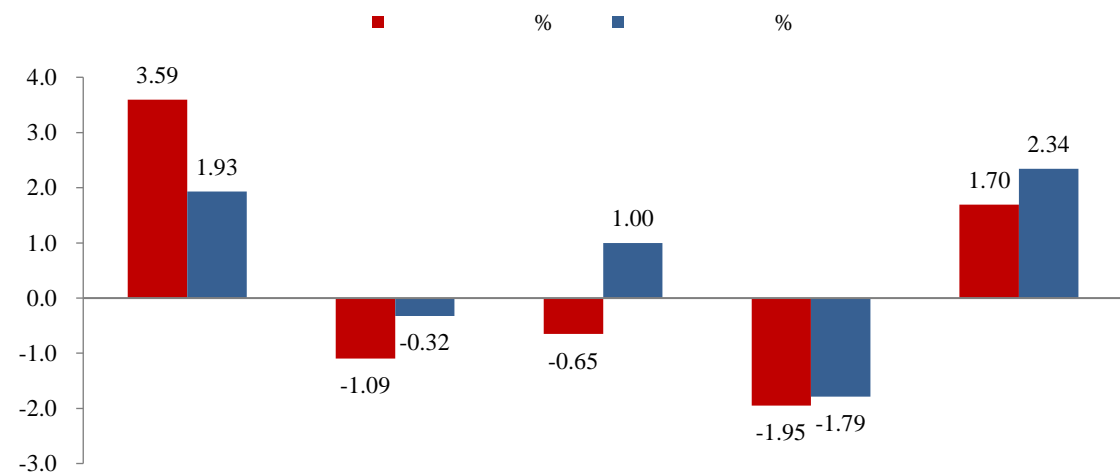
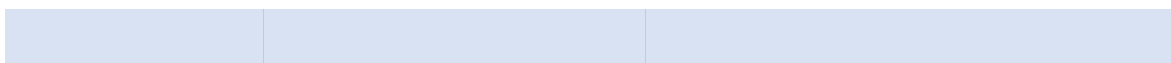
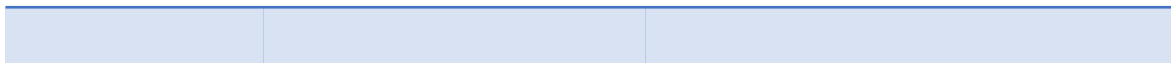




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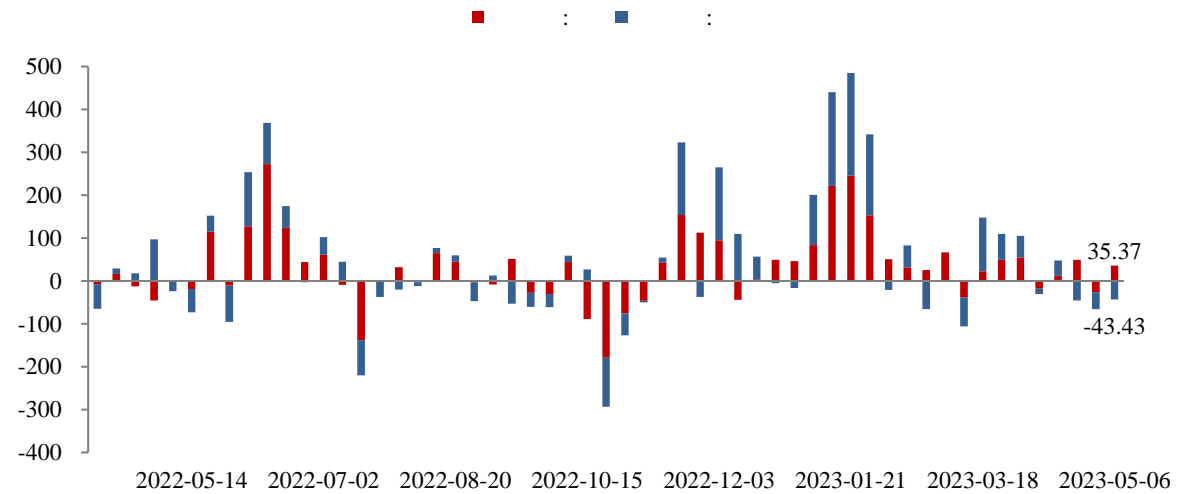
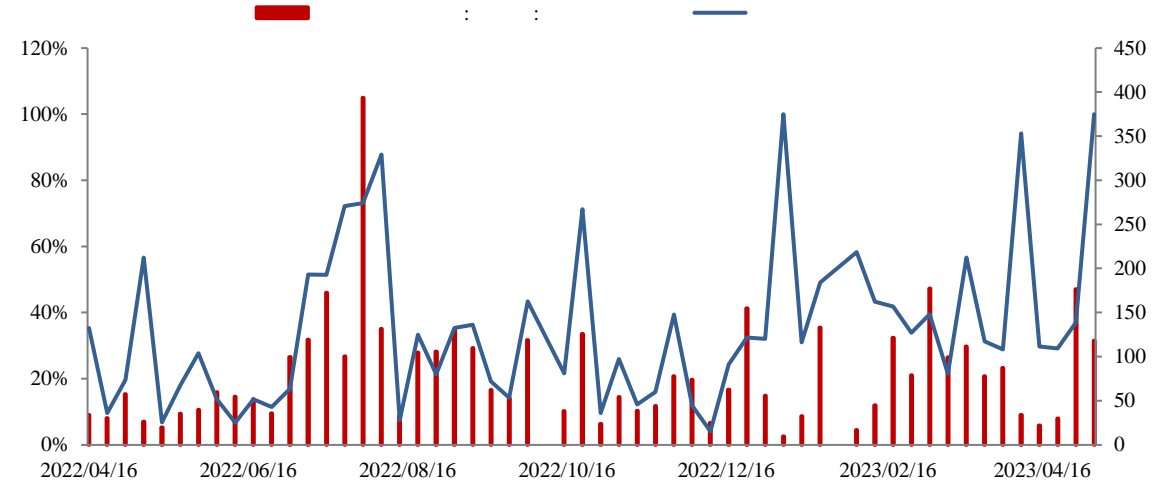


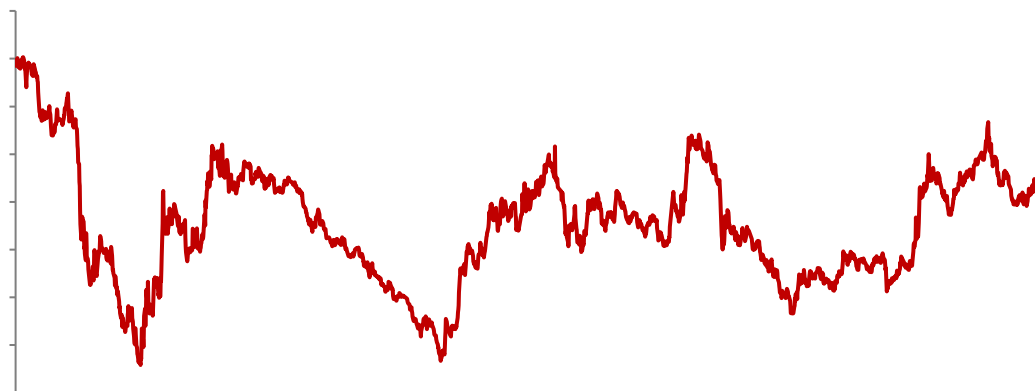
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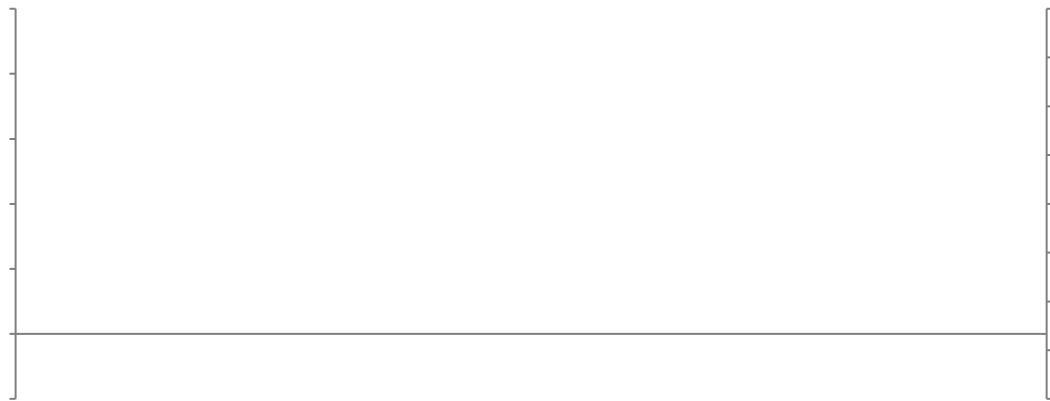


沪深300										
距离到期日	最新收盘价	期内分红点数	基差	年化基差率	剩余分红点数	基差 (剔除分红)	年化基差率 (剔除分红)	近两年历史分位	合约	到期日
14	2686.80	0.00	1.63	1.38%	0.00	1.63	1.58%	52.20%	IH2305	2023-05-19
42	2674.00	17.98	-11.12	-3.36%	17.98	6.80	2.20%	65.50%	IH2306	2023-06-16
133	6108.00	97.37	-92.58	-3.97%	92.39	-0.19	-0.01%	93.40%	IH2309	2023-09-15
224	6060.00	96.32	-140.58	-3.70%	92.50	-48.08	-1.26%	89.40%	IH2312	2023-12-15
上证50										
距离到期日	最新收盘价	期内分红点数	基差	年化基差率	剩余分红点数	基差 (剔除分红)	年化基差率 (剔除分红)	近两年历史分位	合约	到期日
14	2686.80	0.00	1.63	1.38%	0.00	1.63	1.58%	52.20%	IH2305	2023-05-19
42	2674.00	17.98	-11.12	-3.36%	17.98	6.80	2.20%	65.50%	IH2306	2023-06-16
133	6108.00	97.37	-92.58	-3.97%	92.39	-0.19	-0.01%	93.40%	IH2309	2023-09-15
224	6060.00	96.32	-140.58	-3.70%	92.50	-48.08	-1.26%	89.40%	IH2312	2023-12-15
500										
合约	到期日	距离到期日	最新收盘价	期内分红点数	基差	年化基差率	剩余分红点数	基差 (剔除分红)	年化基差率 (剔除分红)	近两年历史分位
I2305	2023-05-19	14	6196.40	13.73	-4.18	-1.53%	8.74	4.56	1.92%	75.20%
I2306	2023-06-16	42	6173.60	44.92	-26.98	-3.51%	39.94	12.96	1.82%	92.80%
I2309	2023-09-15	133	6108.00	97.37	-92.58	-3.97%	92.39	-0.19	-0.01%	93.40%
I2312	2023-12-15	224	6060.00	96.32	-140.58	-3.70%	92.50	-48.08	-1.26%	89.40%
1000										
合约	到期日	距离到期日	最新收盘价	期内分红点数	基差	年化基差率	剩余分红点数	基差 (剔除分红)	年化基差率 (剔除分红)	上市以来历史分位
I2305	2023-05-19	14	6650.00	8.06	-3.65	-1.25%	4.19	0.54	0.21%	65.30%
I2306	2023-06-16	42	6628.60	36.80	-25.05	-3.04%	32.94	7.89	1.03%	92.60%
I2309	2023-09-15	133	6562.20	65.06	-91.45	-3.66%	61.19	-30.26	-1.25%	91.00%
I2312	2023-12-15	224	6501.00	62.56	-152.65	-2.35%	61.10	-91.46	-1.40%	92.70%

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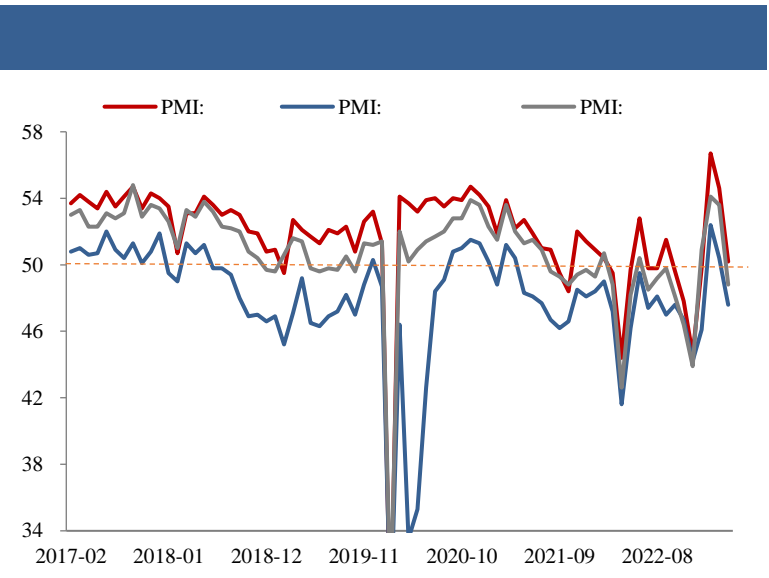
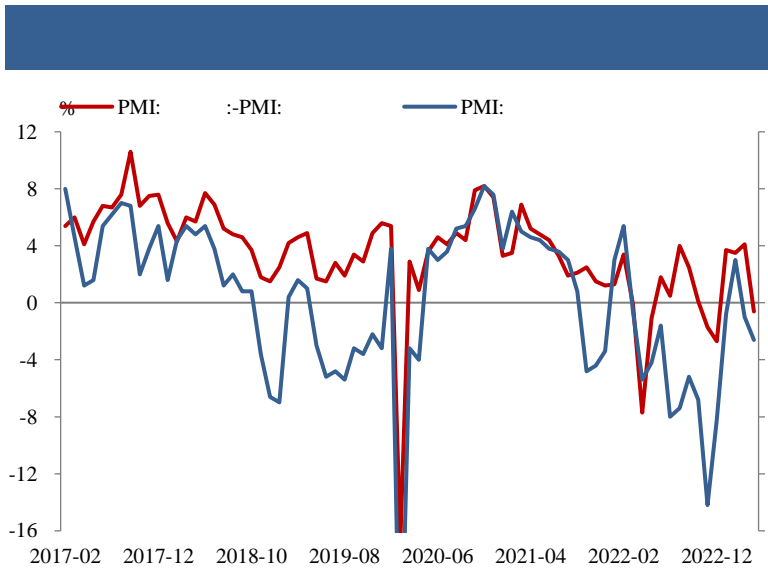
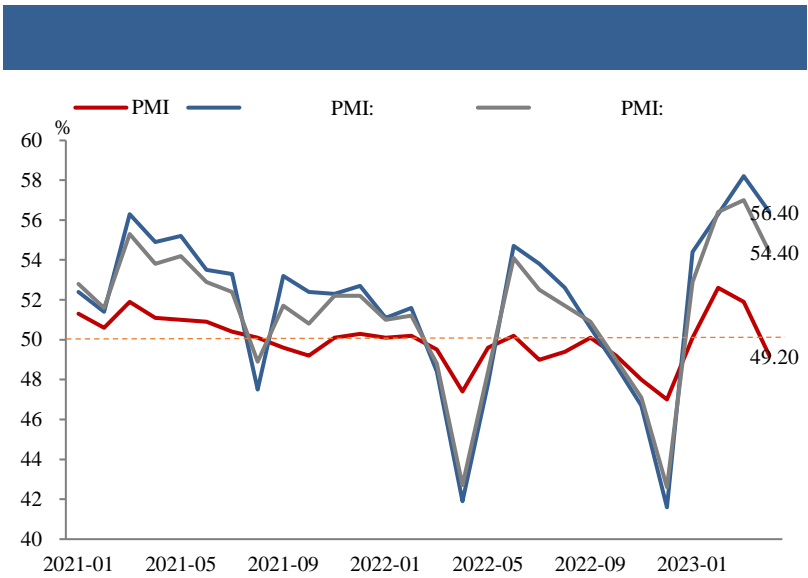
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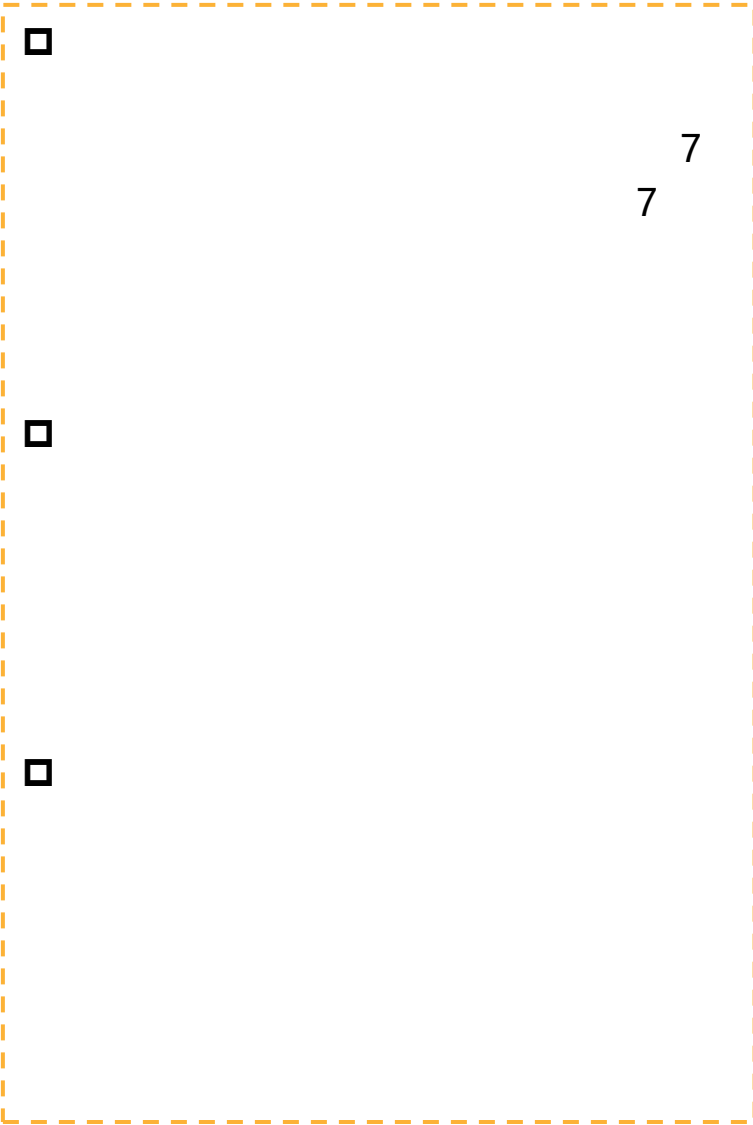
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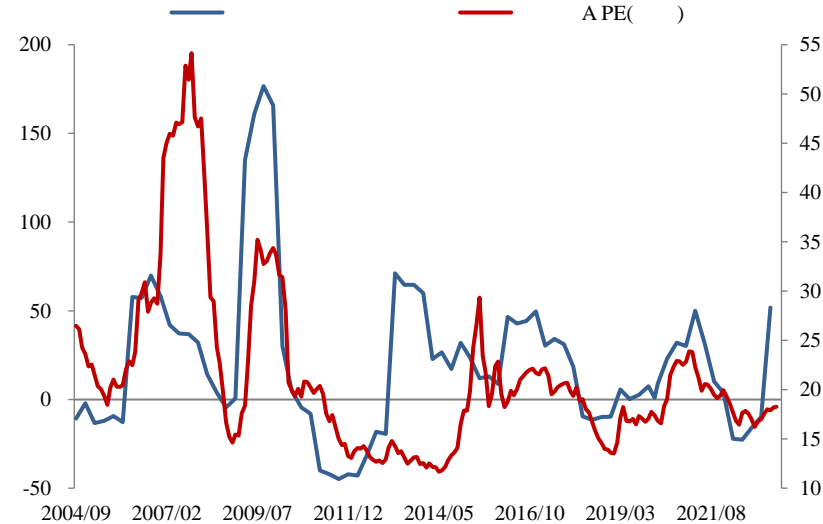
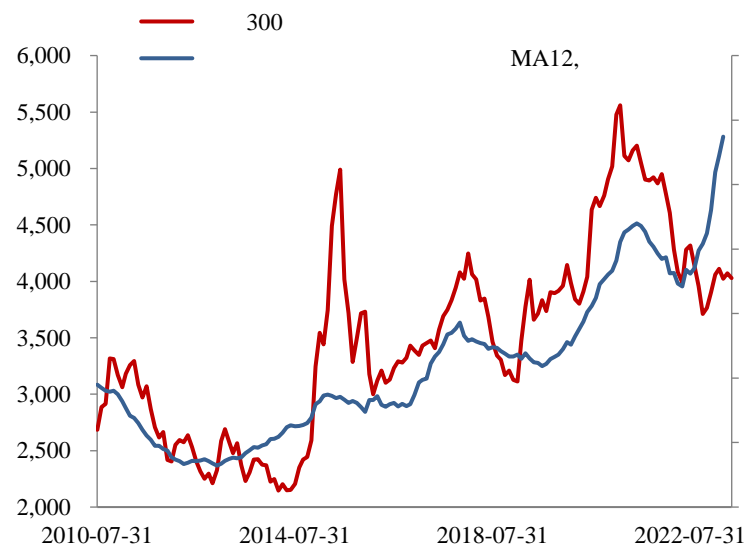
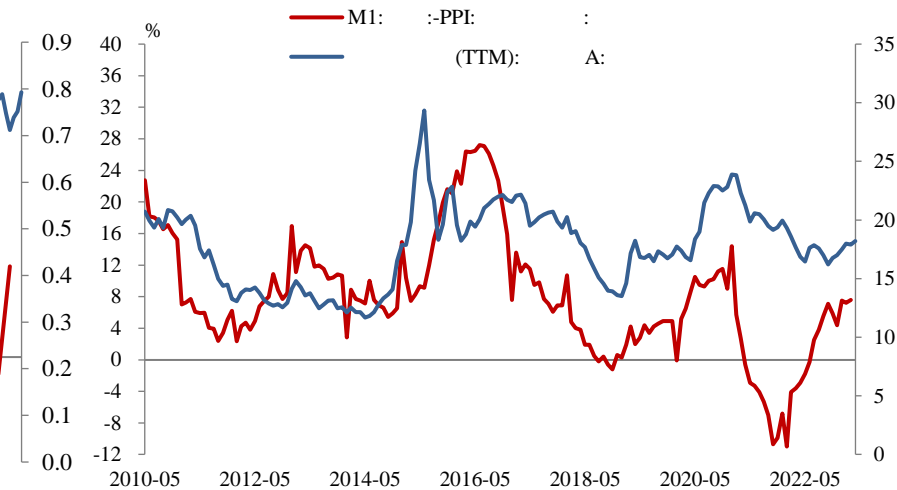
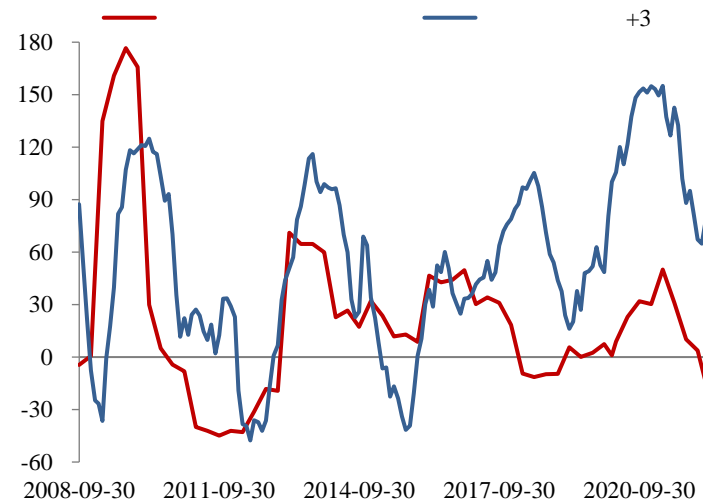
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生产经营活动预期	中国制造业PMI	生产量	新订单	新出口订单	在手订单	产成品库存	采购量	进口	购进价格	出厂价格	原材料库存	从业人员	供应商
202202	50.2	49.4	48.2	48.4	48.2	48.3	48.2	48.4	48.2	48.1	48.2	48.2	48.2
202203	50.2	49.4	48.2	48.4	48.2	48.3	48.2	48.4	48.2	48.1	48.2	48.2	48.2
202204	50.2	49.4	48.2	48.4	48.2	48.3	48.2	48.4	48.2	48.1	48.2	48.2	48.2
202205	50.2	49.4	48.2	48.4	48.2	48.3	48.2	48.4	48.2	48.1	48.2	48.2	48.2
202206	50.2	49.4	48.2	48.4	48.2	48.3	48.2	48.4	48.2	48.1	48.2	48.2	48.2
202207	50.2	49.4	48.2	48.4	48.2	48.3	48.2	48.4	48.2	48.1	48.2	48.2	48.2
202208	50.2	49.4	48.2	48.4	48.2	48.3	48.2	48.4	48.2	48.1	48.2	48.2	48.2
202209	50.2	49.4	48.2	48.4	48.2	48.3	48.2	48.4	48.2	48.1	48.2	48.2	48.2
202210	50.2	49.4	48.2	48.4	48.2	48.3	48.2	48.4	48.2	48.1	48.2	48.2	48.2
202211	50.2	49.4	48.2	48.4	48.2	48.3	48.2	48.4	48.2	48.1	48.2	48.2	48.2
202212	50.2	49.4	48.2	48.4	48.2	48.3	48.2	48.4	48.2	48.1	48.2	48.2	48.2
202301	50.2	49.4	48.2	48.4	48.2	48.3	48.2	48.4	48.2	48.1	48.2	48.2	48.2

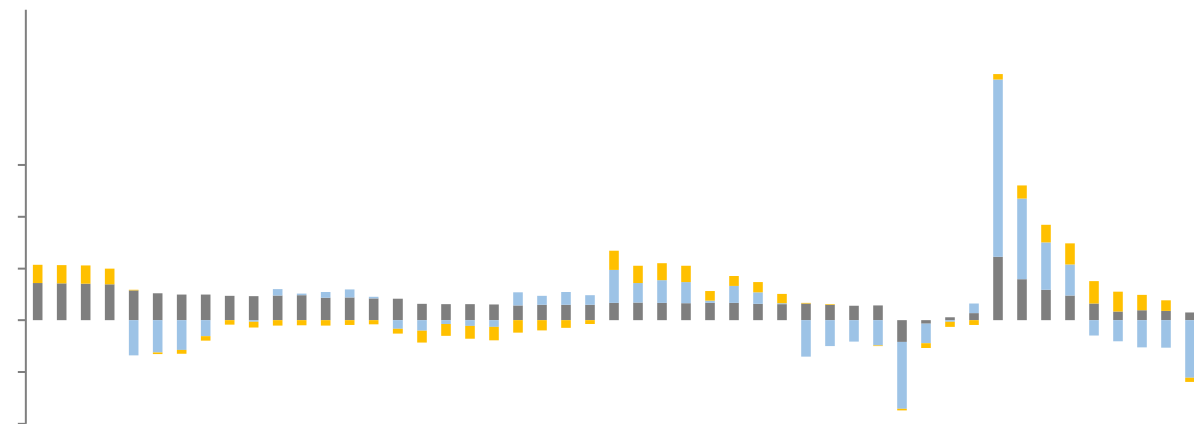


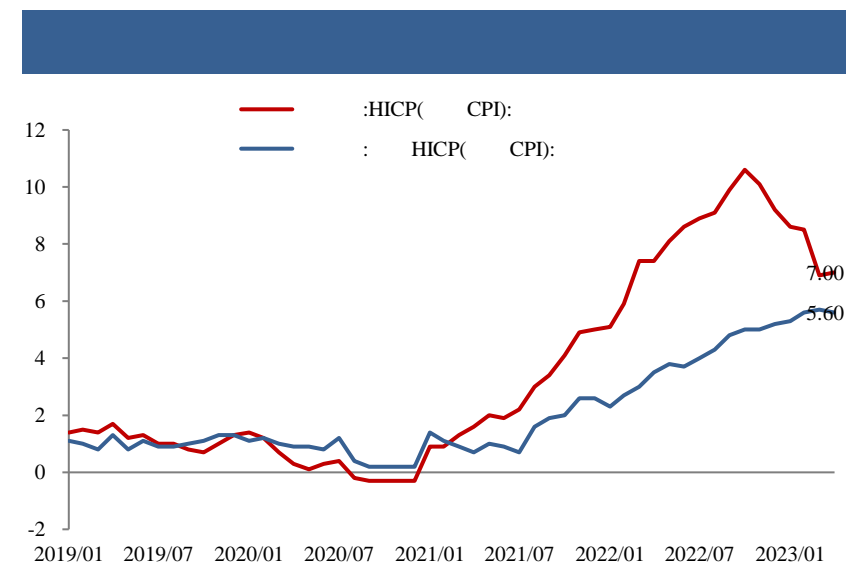
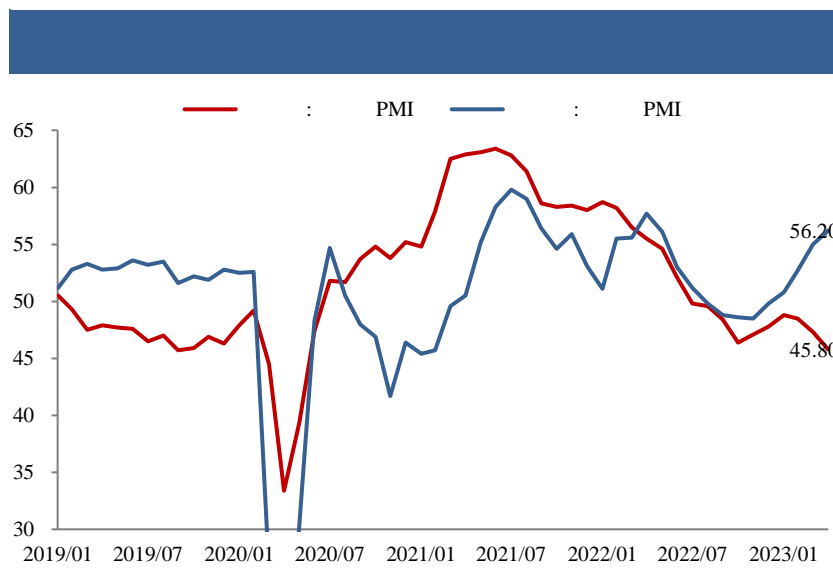
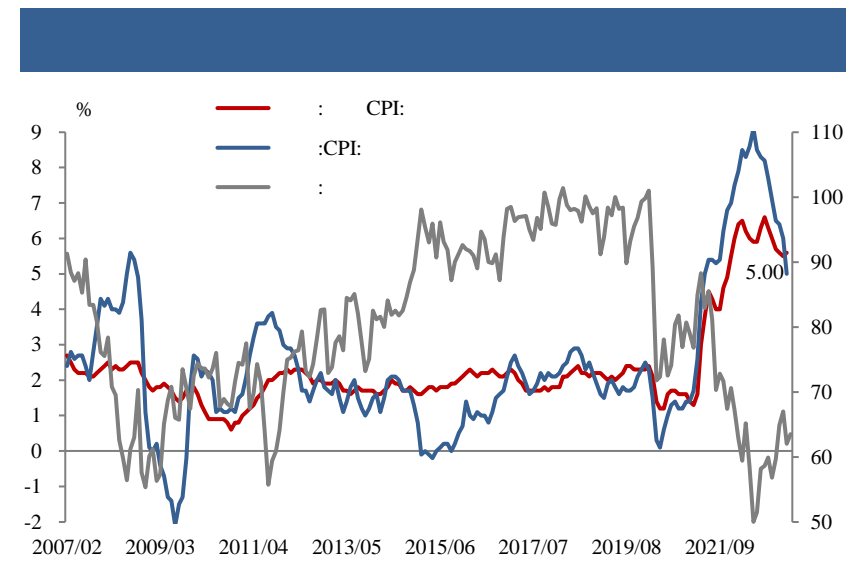
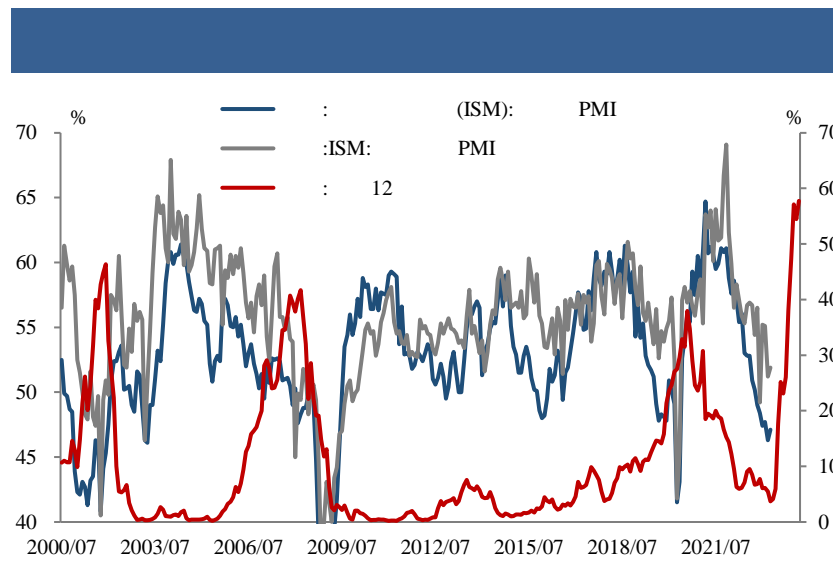


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2022

Date	Blue Line (Left Axis)	Red Line (Right Axis)
2022/1/5	0.157	0
2022/3/5	0.158	500
2022/5/5	0.150	0
2022/7/5	0.148	500
2022/9/5	0.142	500
2022/11/5	0.138	0
2023/1/5	0.145	1000
2023/3/5	0.145	2500
2023/5/5	0.144	2800



021-68905325	0571-89809624	028-83279757	021-50568018
12 15 03 69 1	111 2 1301	4 12 6 802	899 1201-1202
0757-88772666	0755-83533302	0757-88772888	0769-22900598
28 2 2301 2302	A 704A 705		1501B 2
020-31953184	0763-3808515	0758-2270761	020-61887585
			8 803B 171
010-63360528	027-59219121	0531-66671202	0371-86533821
	A 14 1401-9 193		80 1 2 23 2301
0532-88697833	020-22836158	020-22836155	020-22836182
	6 1	6 1	6 1
020-22836185	021-50390265		
6 1	388 701		

