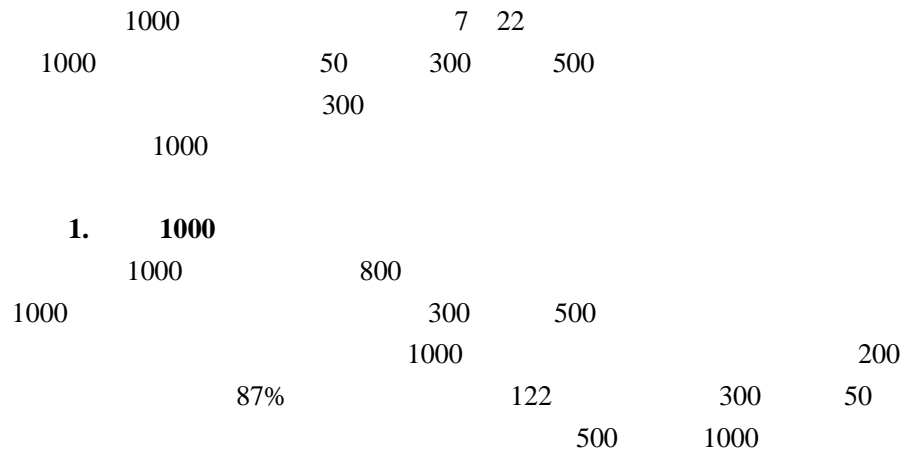


	2012 1497
1000	
	F3084112 Z0016329 wang.jingjie@gzf2010.com.cn
	F03088273 chen.lei5@gzf2010.com.cn
	- - - 1000 -20220624

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

# 1000

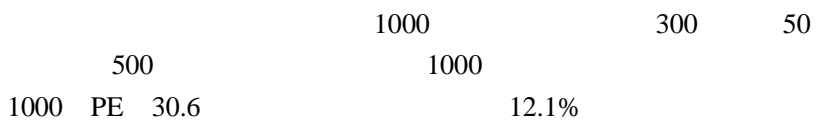


## 1

	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%	6	0.6%
700-799亿	26	1.8%	8	1.6%
600-699亿	25	1.0%	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				482

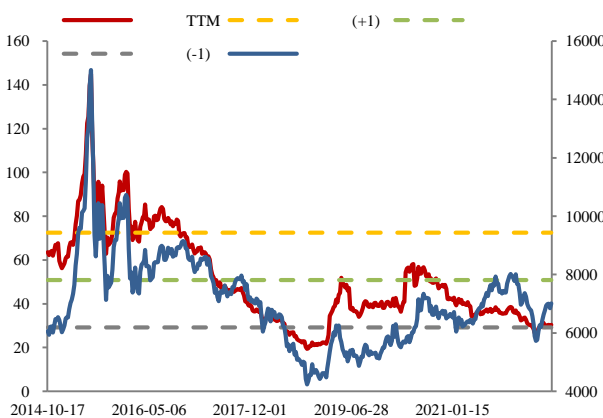
	中证1000	中证500	沪深300	上证50
自由流通总市值 (亿元)	60381	59695	186170	67069
自由流通平均市值 (亿元)	60	119	621	1341
总市值 (亿元)	122338	124476	499620	185946
成分股平均市值 (亿元)	122	249	1665	3719

Wind



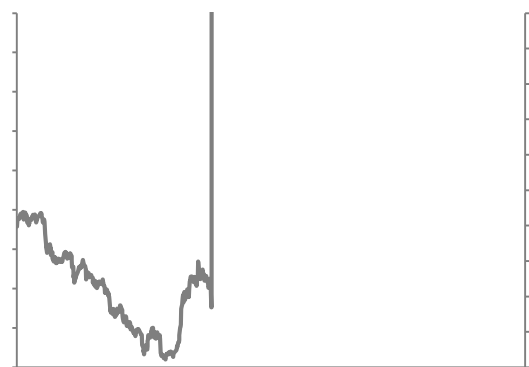
## 2 1000

-1



Wind

## 3



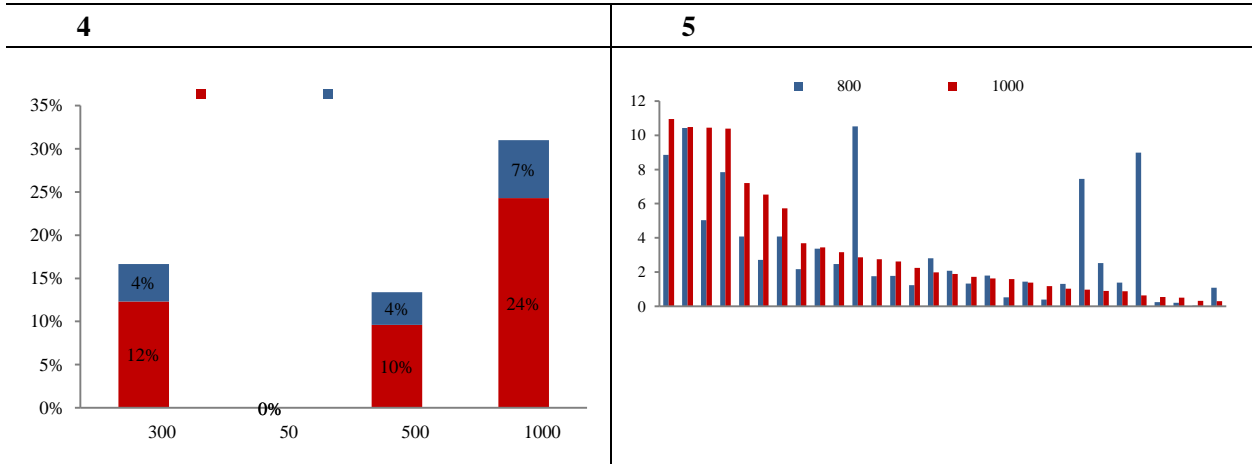
## 2. 1000

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**

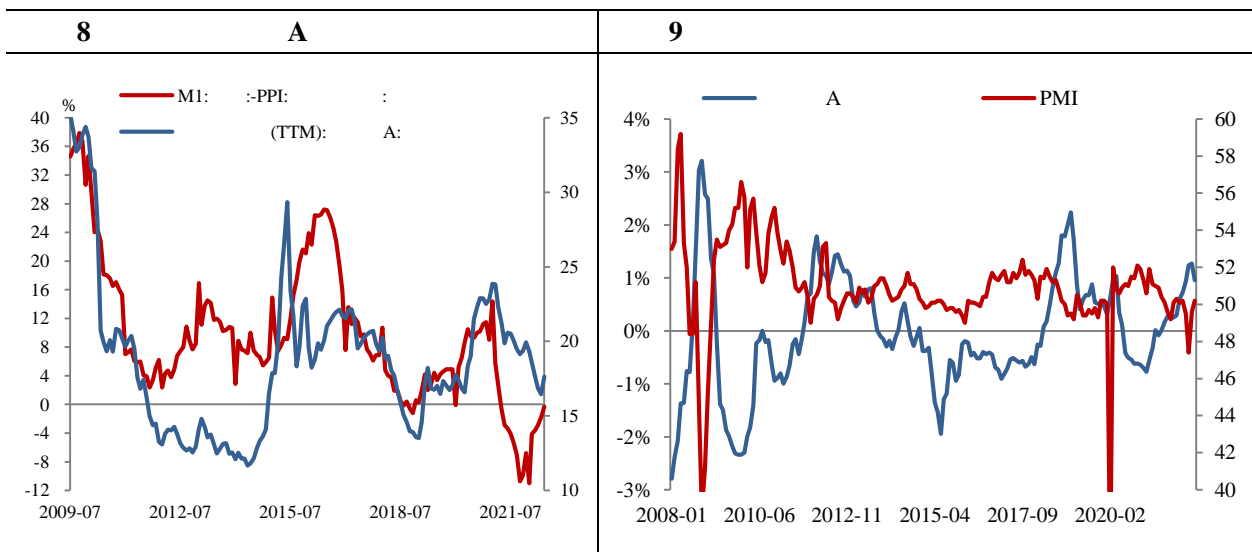
				PE(TTM)	ROE(TTM)	2022Q1	
		(%)	( )	(%)	(%)	(%)	
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							

Wind

1000

1000

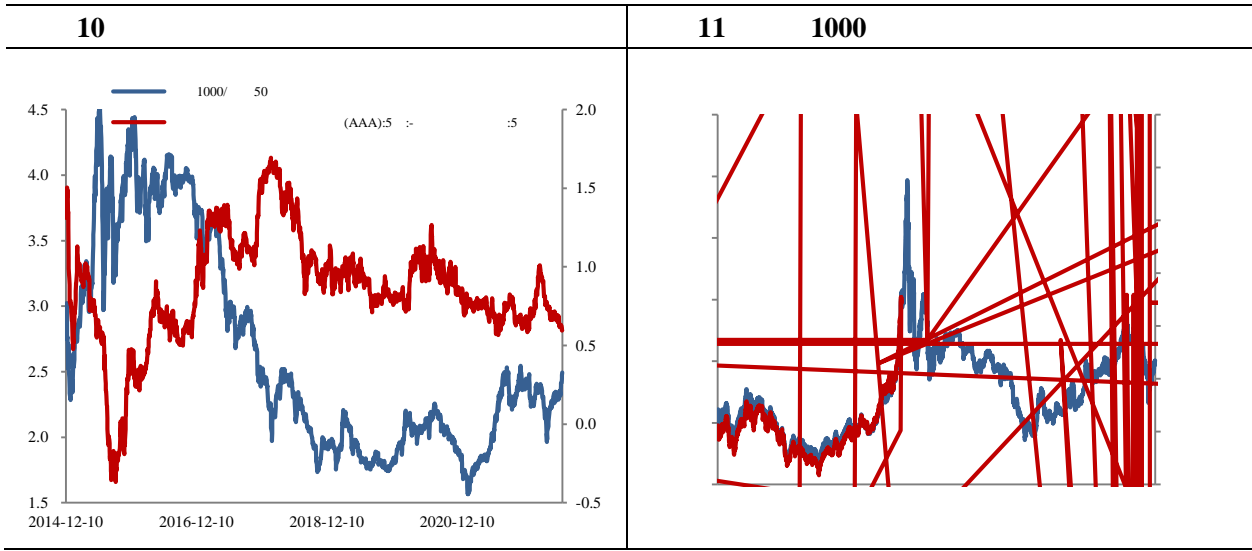
1000



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		
IC2303	6347.60	6304.2	-43.40	-4.04%	6436.08	(6302.06, 6434.87)	无		
	6473.52	(5826.19, 6612.20)		无	IC2303	6347.60	6134.2	213.40	4.75%

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





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