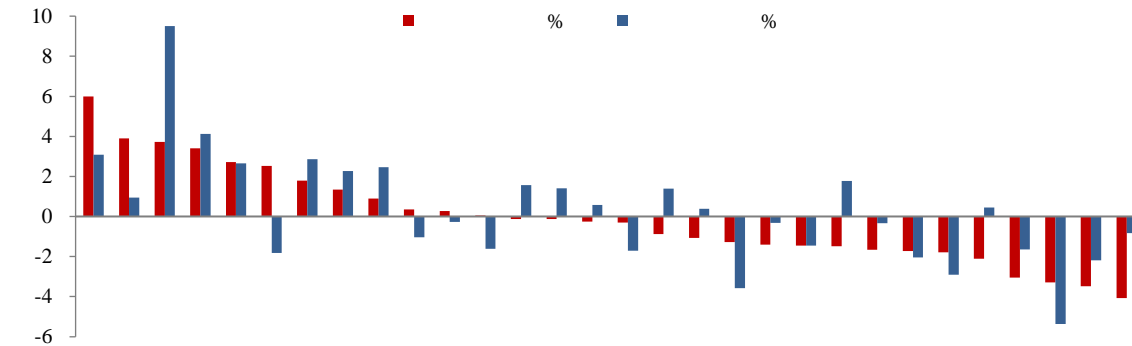
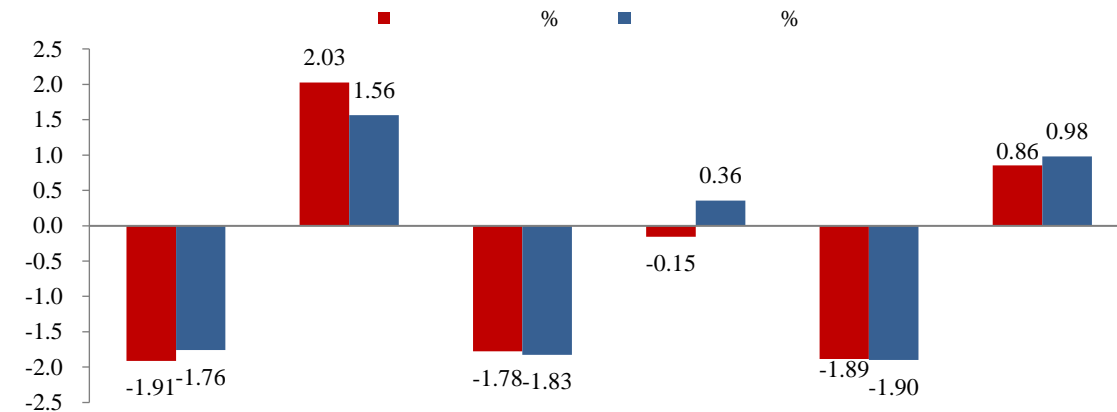
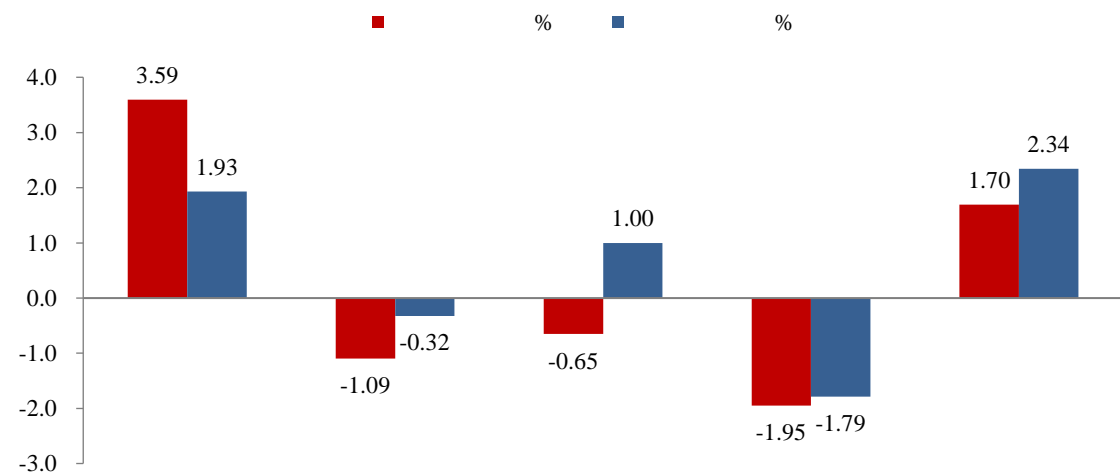
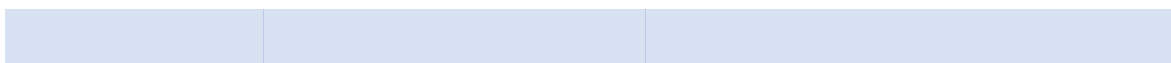
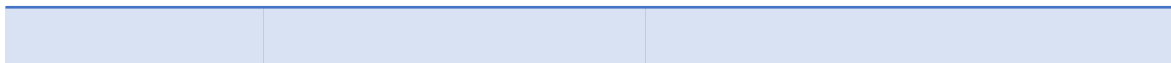




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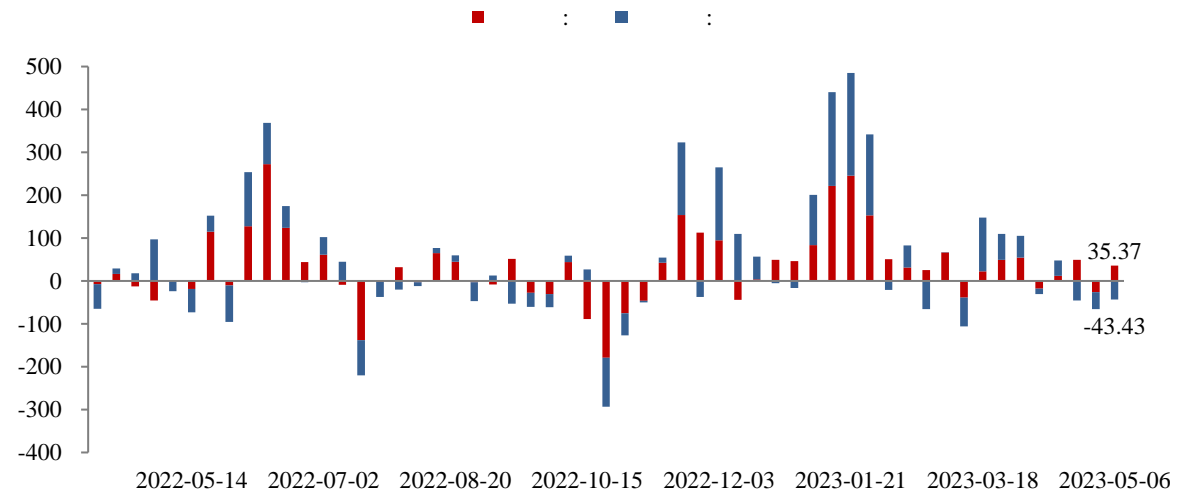
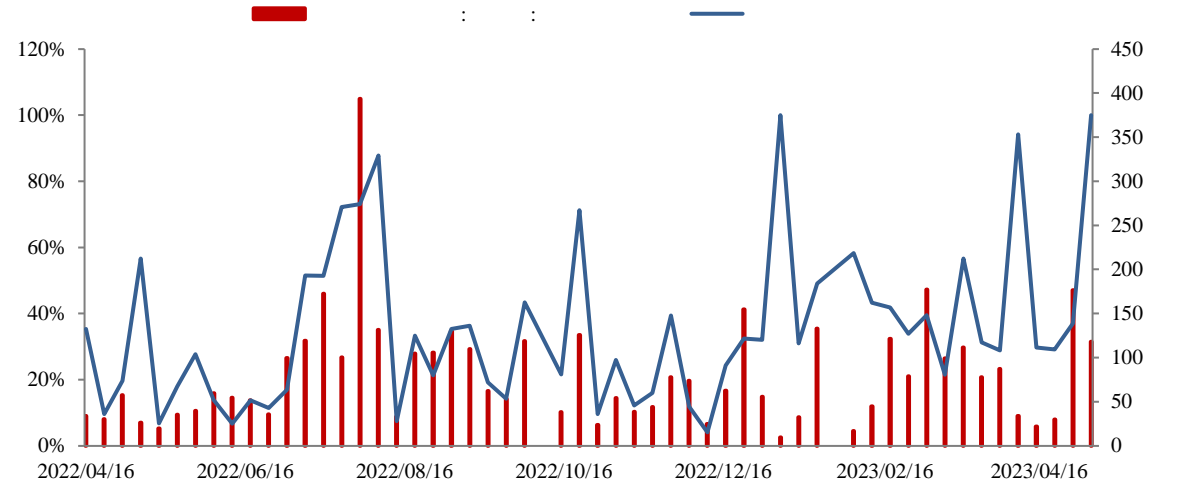


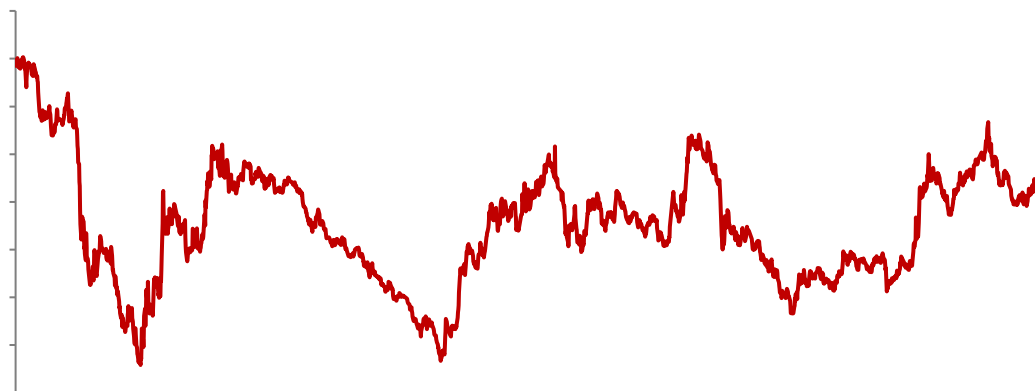
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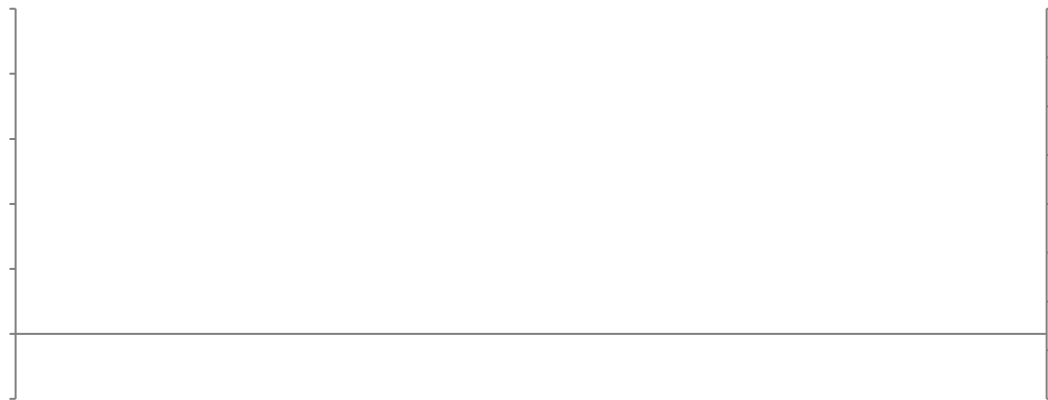


沪深300										
到期日	最新收盘价	期内分红点数	基差	年化基差率	剩余分红点数	基差 (剔除分红)	年化基差率 (剔除分红)	近两年历史分位	合约	到期日
2023-05-19	4665.80	13.73	-4.18	-1.53%	8.74	4.56	1.92%	75.20%	IH2305	2023-05-19
2023-06-16	4677.20	44.92	-26.98	-3.51%	39.94	12.96	1.82%	92.80%	IH2306	2023-06-16
2023-09-15	6108.00	97.37	-92.58	-3.97%	92.39	-0.19	-0.01%	93.40%	IH2309	2023-09-15
2023-12-15	6060.00	96.32	-140.58	-3.70%	92.50	-48.08	-1.26%	89.40%	IH2312	2023-12-15
上证50										
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
2023-05-19	2686.80	0.00	1.63	1.38%	0.00	1.63	1.58%	52.20%	IH2305	2023-05-19
2023-06-16	2674.00	17.98	-11.12	-3.36%	17.98	6.80	2.20%	65.50%	IH2306	2023-06-16
中证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%
中证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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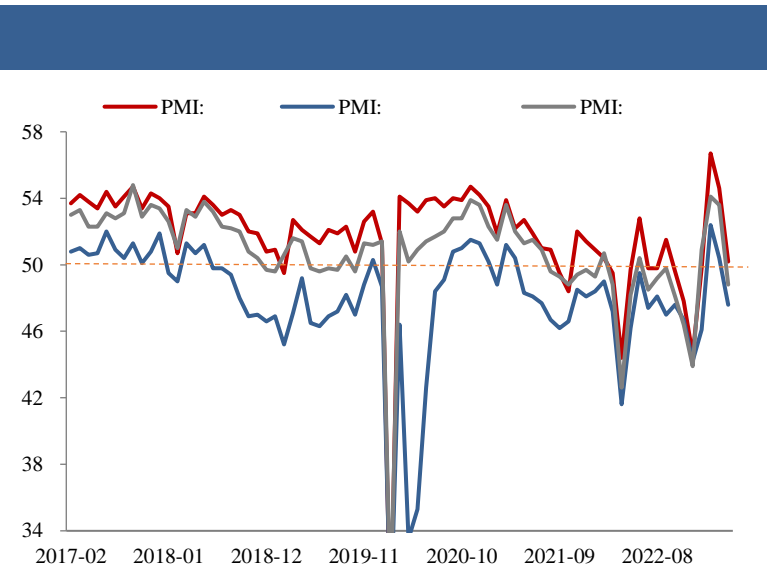
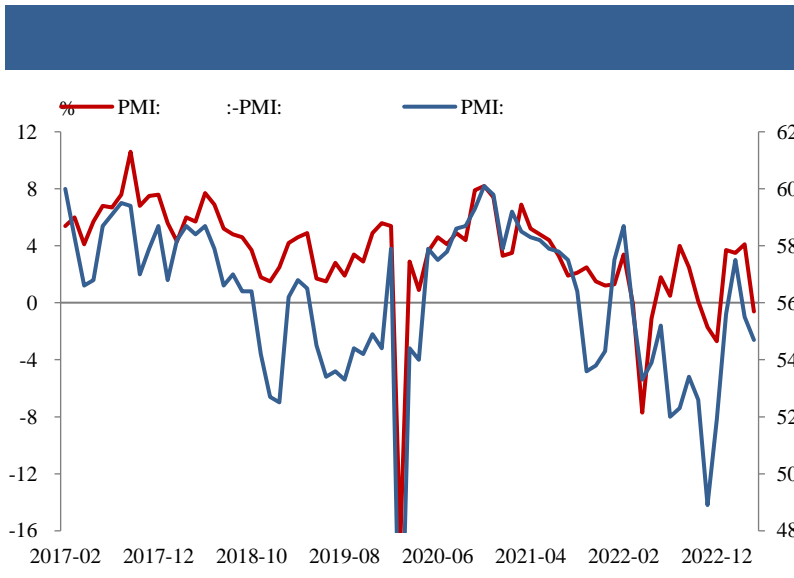
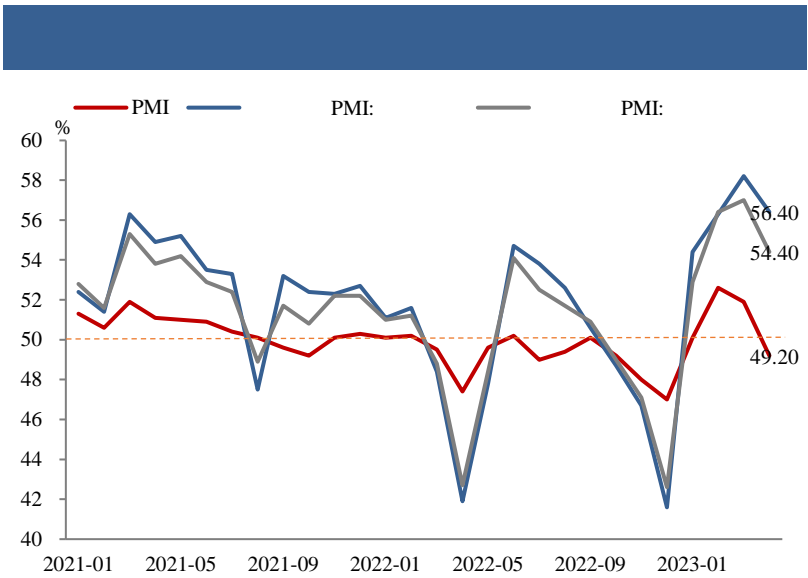
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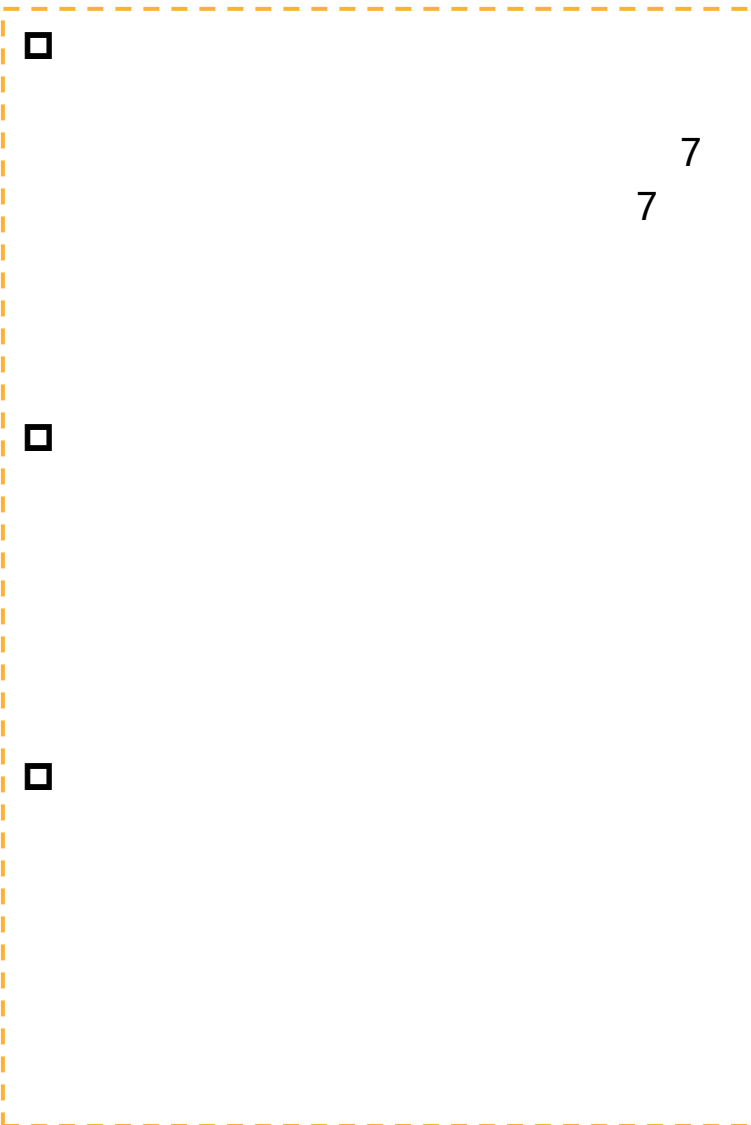
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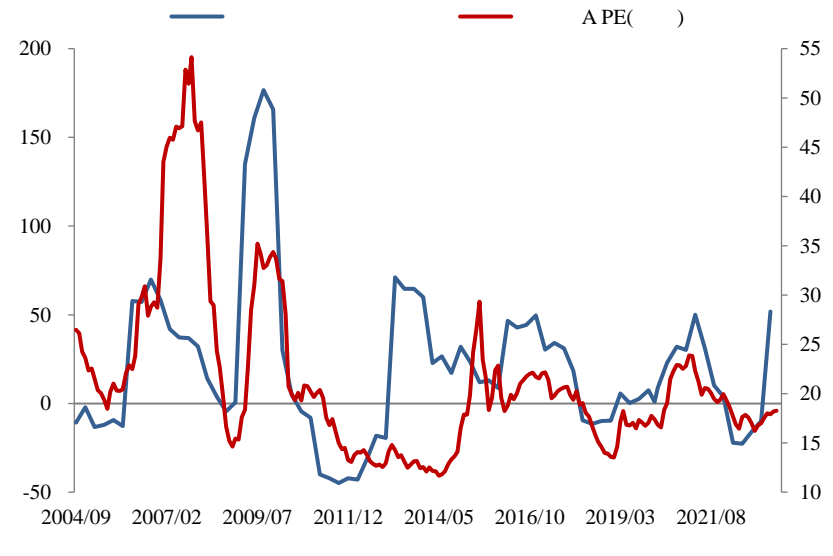
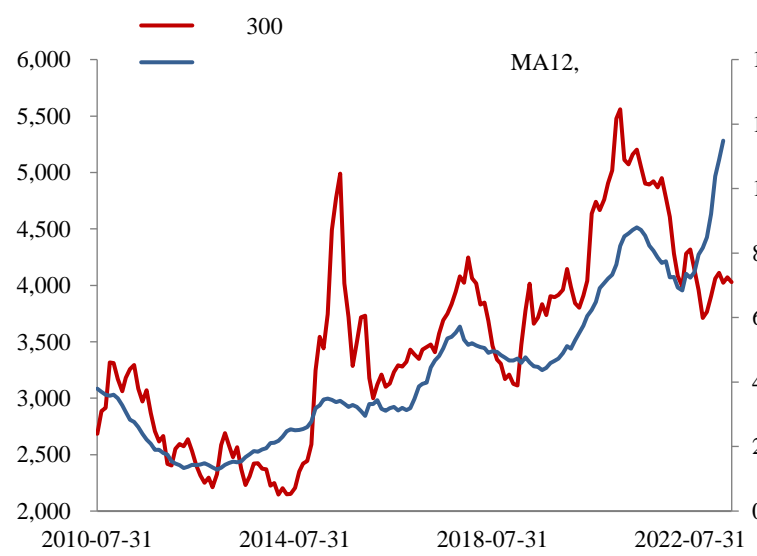
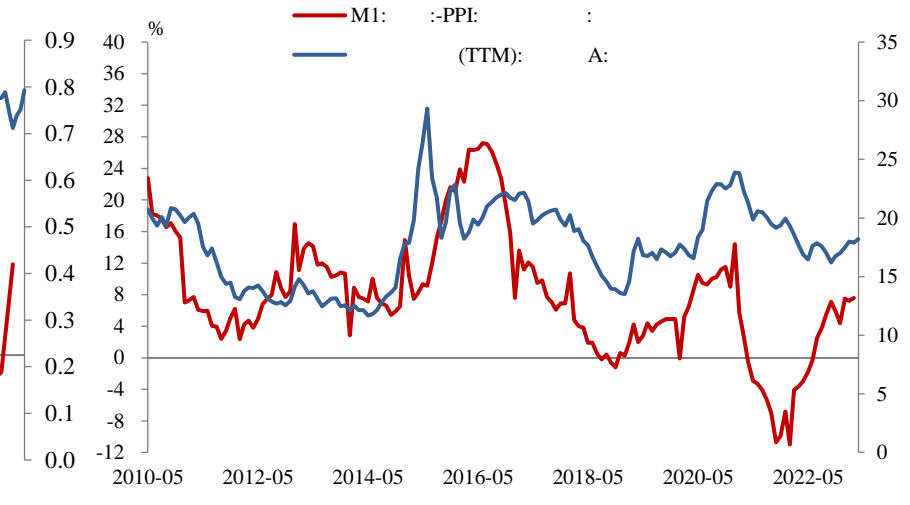
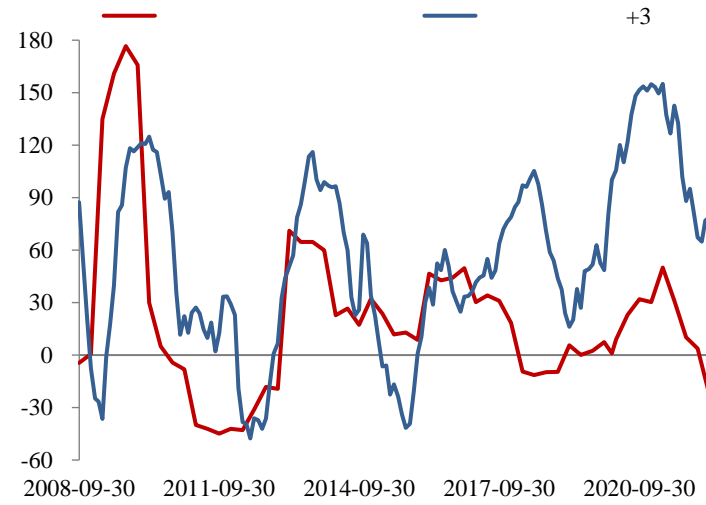
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生产经营活动预期	中国制造业PMI	生产量	新订单	新出口订单	在手订单	产成品库存	采购量	进口	购进价格	出厂价格	原材料库存	从业人员	供应商
202202	50.2	49.8	47.8	45.3	49.4	48.1	48.9	48.4	49.9	47.9	48.8	50.3	49.2
202203	50.2	49.8	47.8	45.3	49.4	48.1	48.9	48.4	49.9	47.9	48.8	50.3	49.2
202204	50.2	49.8	47.8	45.3	49.4	48.1	48.9	48.4	49.9	47.9	48.8	50.3	49.2
202205	50.2	49.8	47.8	45.3	49.4	48.1	48.9	48.4	49.9	47.9	48.8	50.3	49.2
202206	50.2	49.8	47.8	45.3	49.4	48.1	48.9	48.4	49.9	47.9	48.8	50.3	49.2
202207	50.2	49.8	47.8	45.3	49.4	48.1	48.9	48.4	49.9	47.9	48.8	50.3	49.2
202208	50.2	49.8	47.8	45.3	49.4	48.1	48.9	48.4	49.9	47.9	48.8	50.3	49.2
202209	50.2	49.8	47.8	45.3	49.4	48.1	48.9	48.4	49.9	47.9	48.8	50.3	49.2
202210	50.2	49.8	47.8	45.3	49.4	48.1	48.9	48.4	49.9	47.9	48.8	50.3	49.2
202211	50.2	49.8	47.8	45.3	49.4	48.1	48.9	48.4	49.9	47.9	48.8	50.3	49.2
202212	50.2	49.8	47.8	45.3	49.4	48.1	48.9	48.4	49.9	47.9	48.8	50.3	49.2

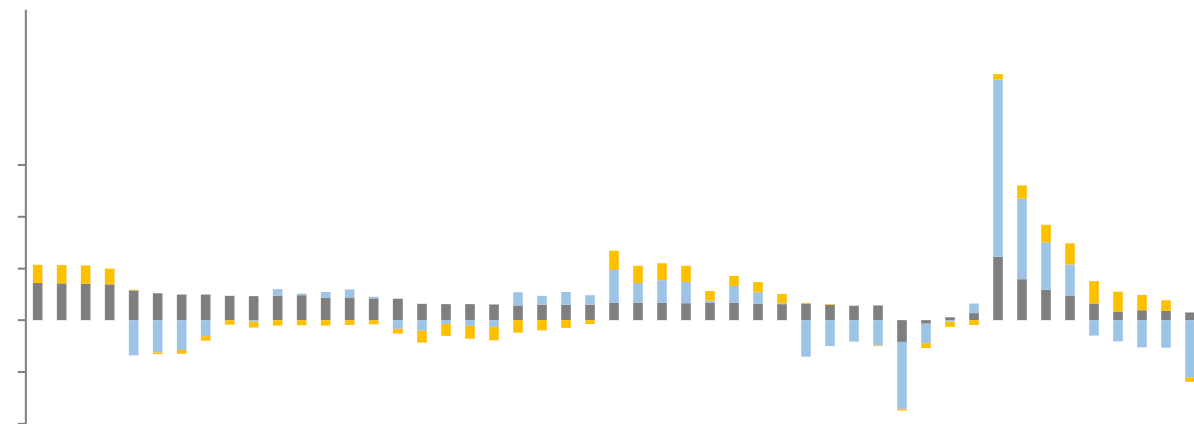


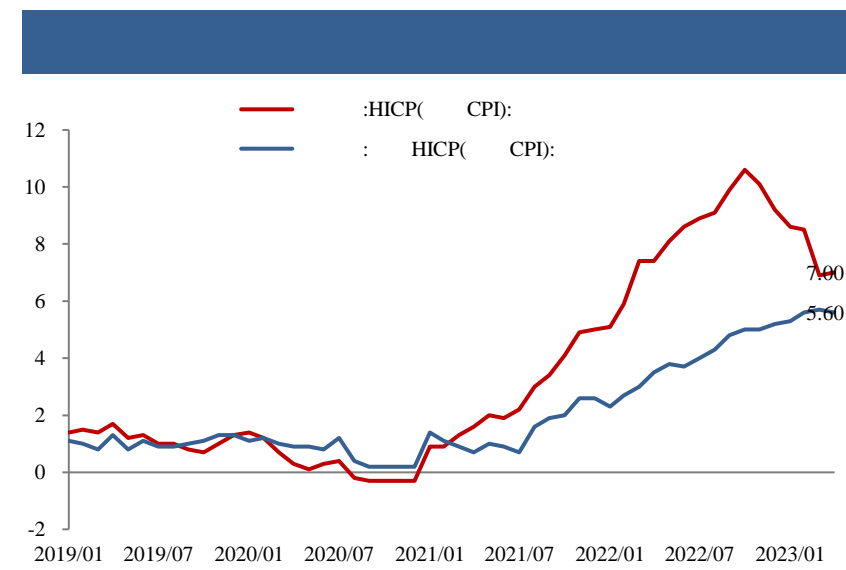
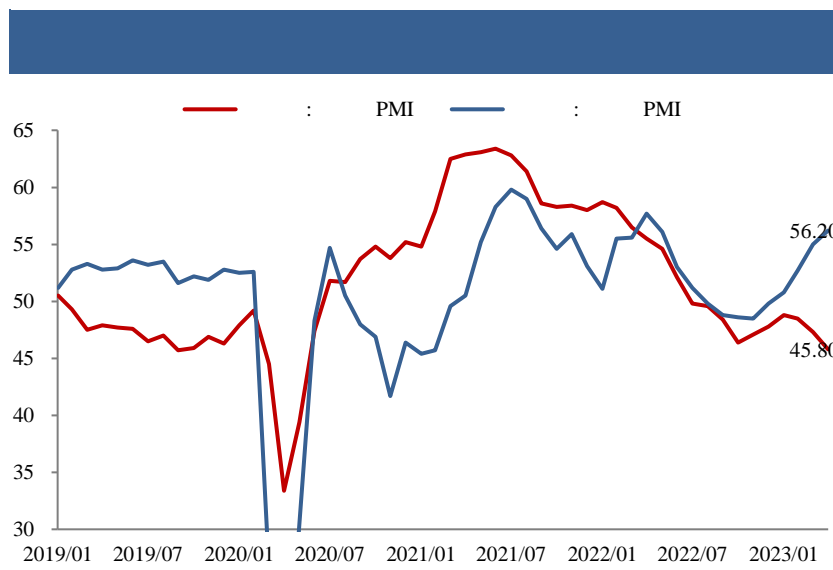
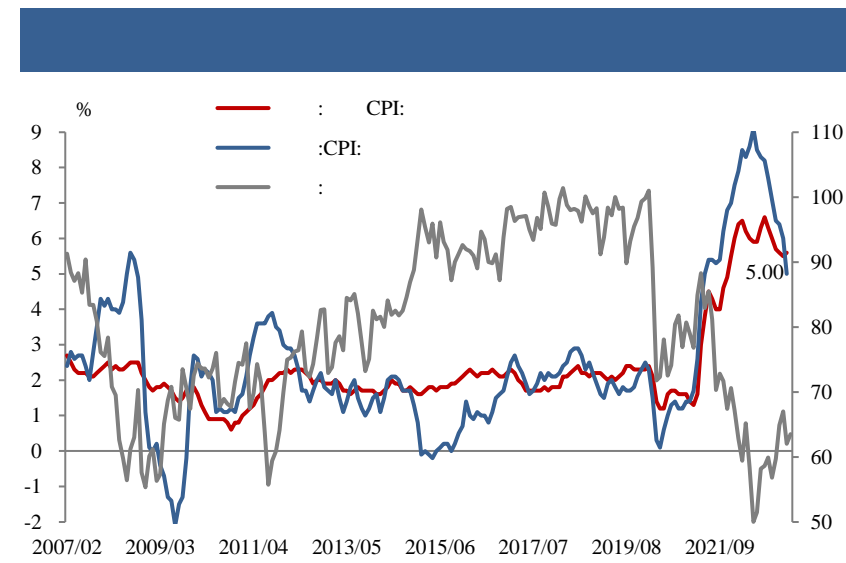
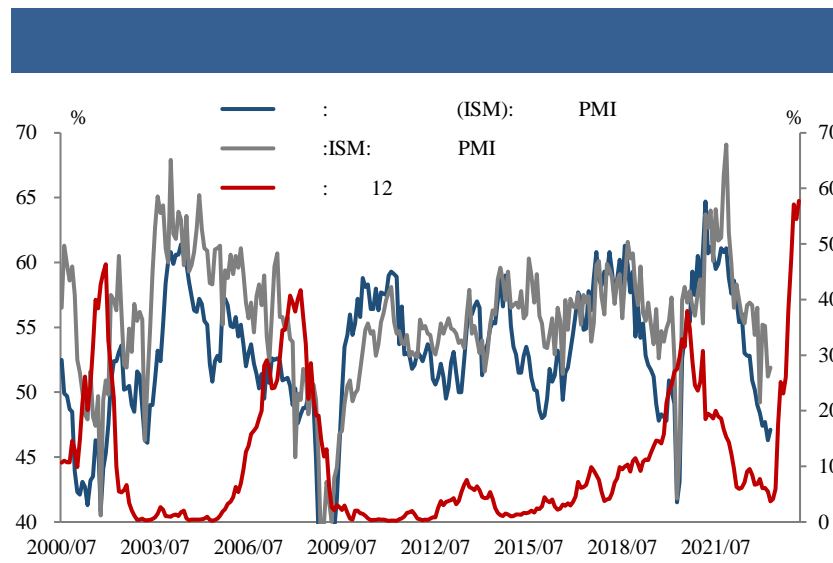


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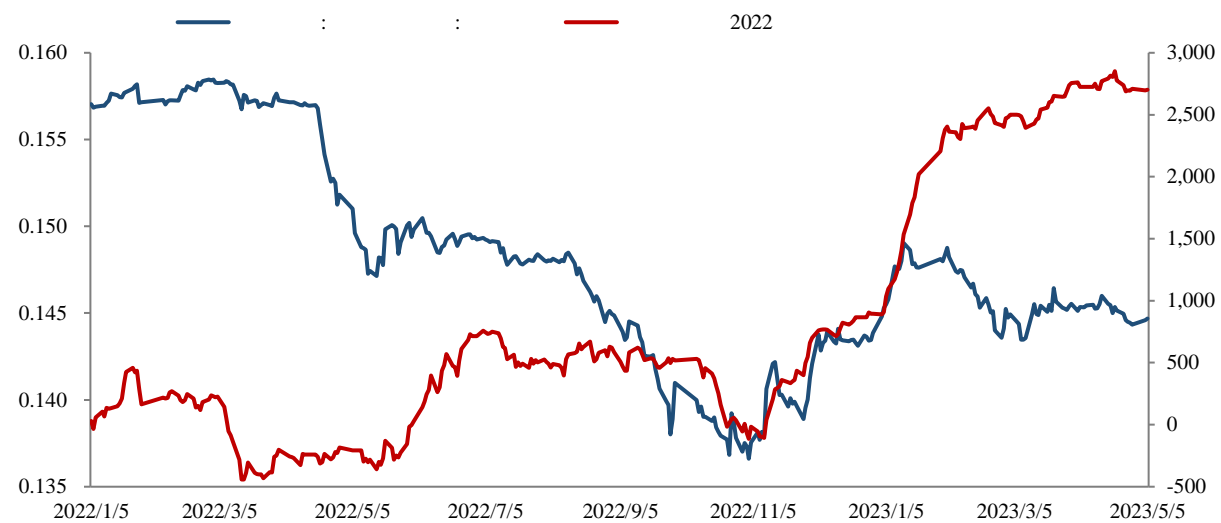
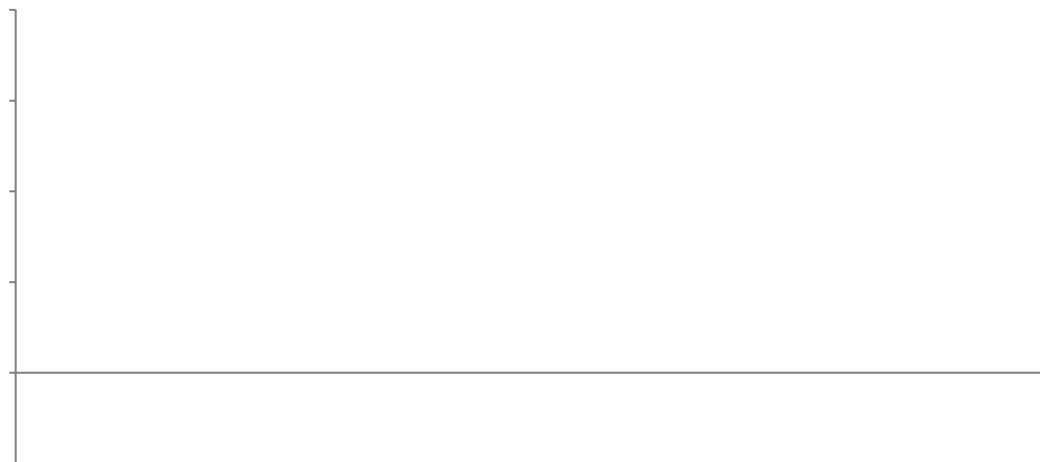




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