

<http://www.shanjinqh.com>

盘面套利观察

制作：强子益

2023年11月8日

投资咨询： Z0015283

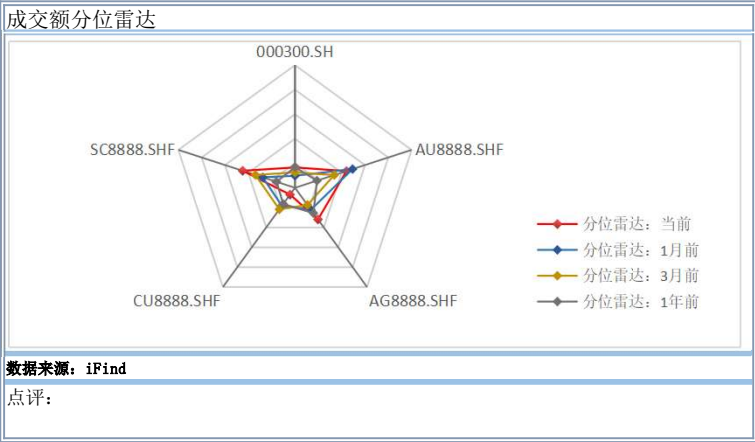
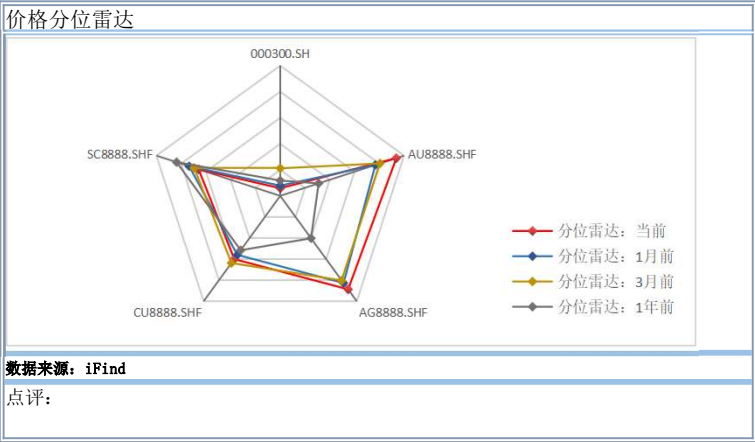
邮箱： qiangziyi@sd-gold.com

数据仅供参考，据此入市，风险自负。

说明：

- 1、本文件所列数据及图表以观察市场为主，指导交易仍需有逻辑支撑
- 2、跨品种比价、差价以品种指数为参考，并计算主力合约价差的偏离
- 3、数据最大跨度3年，不足3年的以实际数据期限为准
- 4、由于作者能力有限，表中数据难免出错，恳请沟通和指正，不胜感激。

一、宏观观察



数据起始日: 2018-11-9

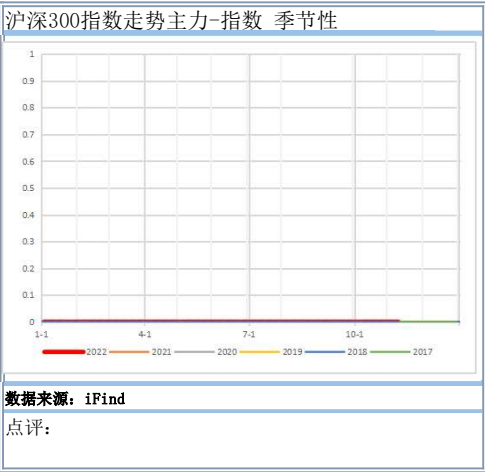
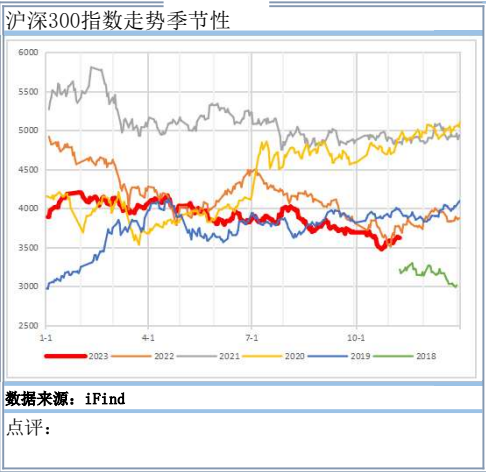
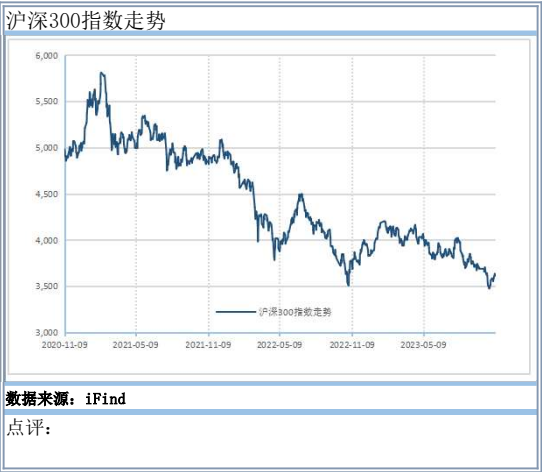
数据截止日: 2023-11-8

期内最小值: 3474.2438

期内最大值: 5807.7191

期内平均值: 4436.3193

当前分位值: 21.14%



数据起始日: 2018-11-9

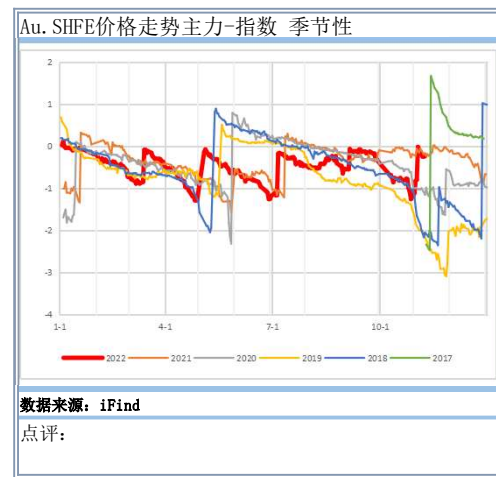
数据截止日: 2023-11-8

期内最小值: 356.92

期内最大值: 479.77

期内平均值: 402.4726

当前分位值: 93.72%



数据起始日: 2018-11-9

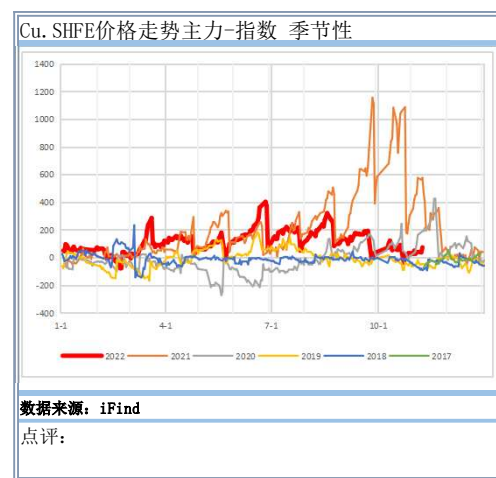
数据截止日: 2023-11-8

期内最小值: 51634

期内最大值: 77934

期内平均值: 67044.7941

当前分位值: 60.05%



数据起始日: 2018-11-9

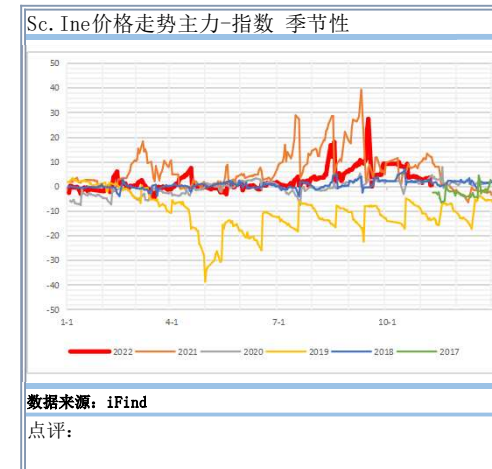
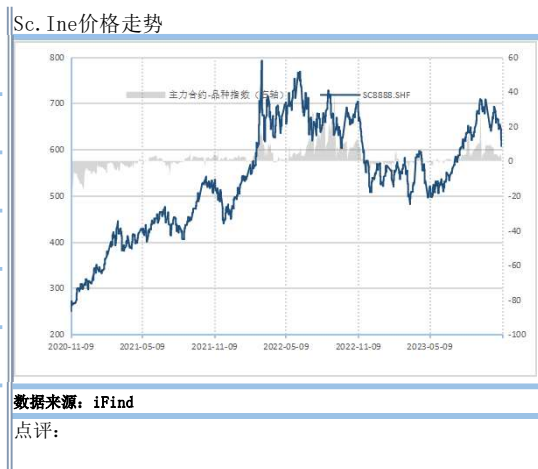
数据截止日: 2023-11-8

期内最小值: 250.2

期内最大值: 791.6

期内平均值: 538.3486

当前分位值: 65.92%



数据起始日: 2018-11-9

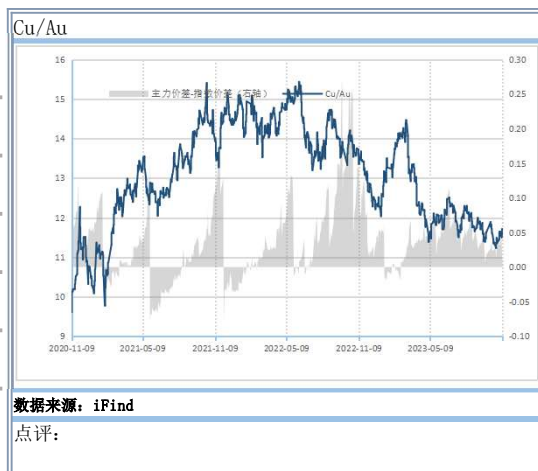
数据截止日: 2023-11-8

期内最小值: 9.6100

期内最大值: 15.4319

期内平均值: 13.0713

当前分位值: 36.18%



数据起始日: 2018-11-9

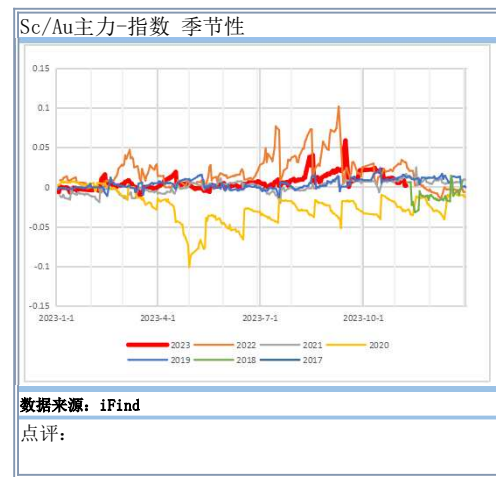
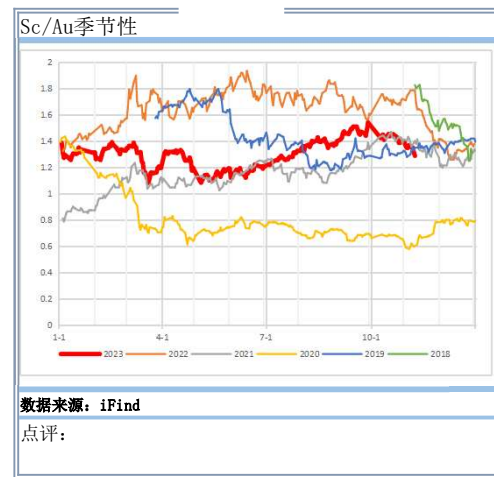
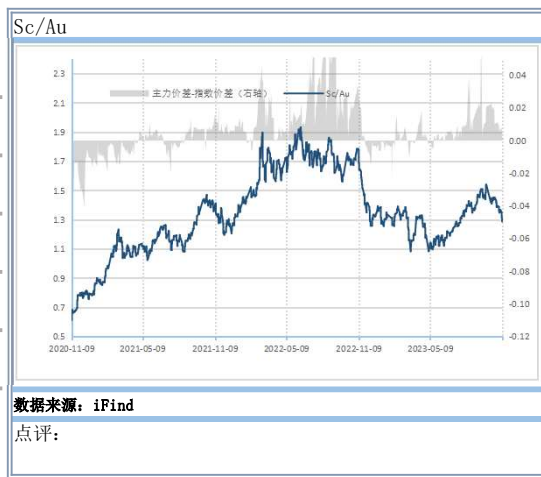
数据截止日: 2023-11-8

期内最小值: 0.6107

期内最大值: 1.9320

期内平均值: 1.3368

当前分位值: 51.12%



数据起始日: 2018-11-9

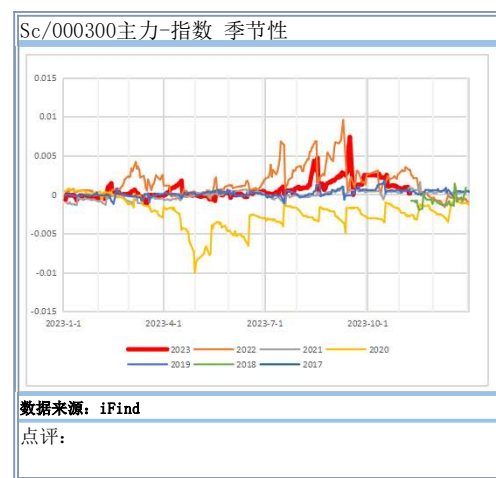
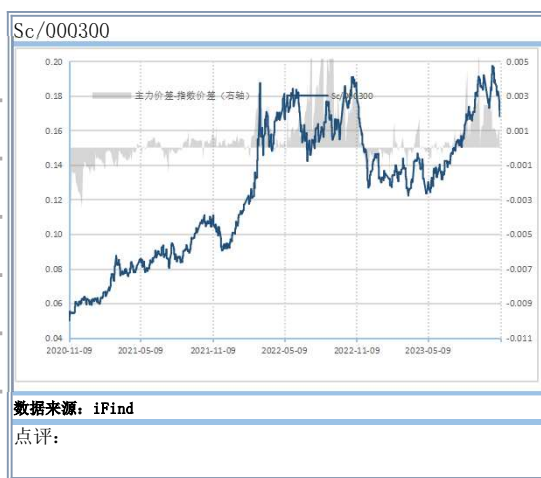
数据截止日: 2023-11-8

期内最小值: 0.0502

期内最大值: 0.1972

期内平均值: 0.1259

当前分位值: 80.23%



数据起始日： 2018-11-9

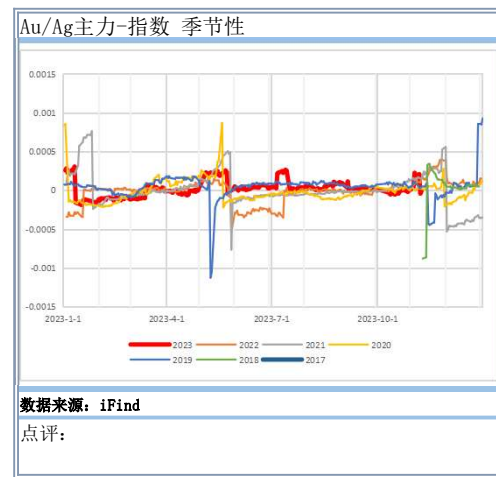
数据截止日： 2023-11-8

期内最小值： 0.0648

期内最大值： 0.0932

期内平均值： 0.0783

当前分位值： 60.76%



数据起始日： 2018-11-9

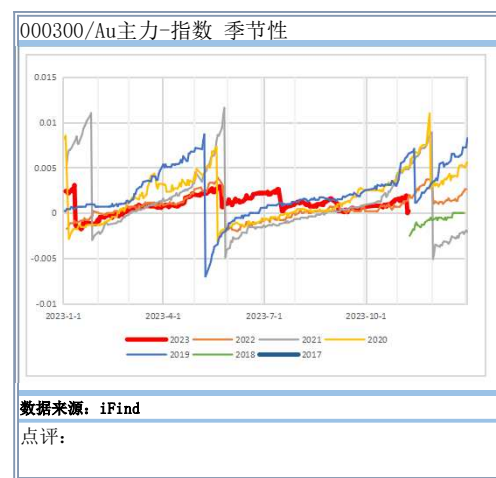
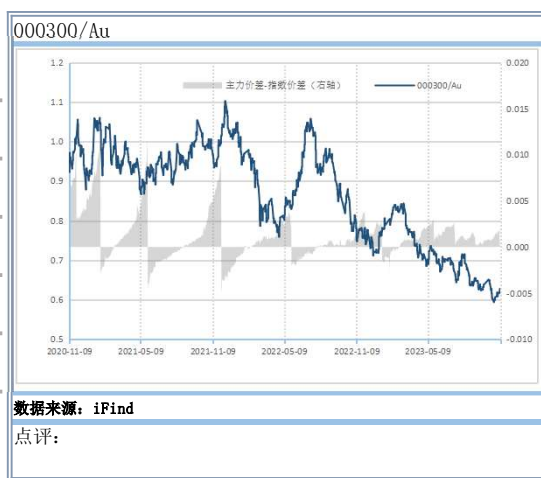
数据截止日： 2023-11-8

期内最小值： 0.5939

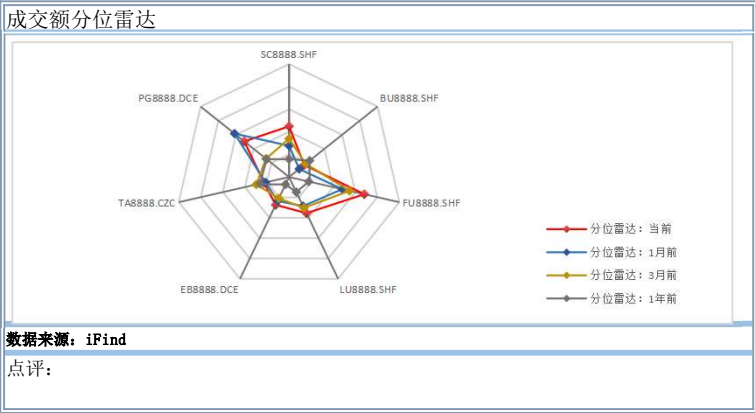
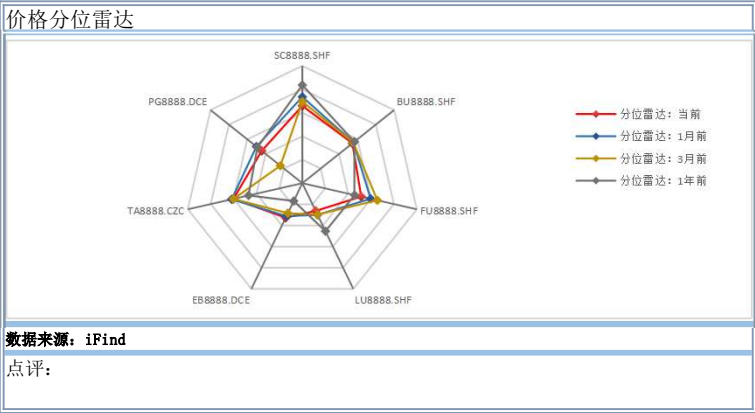
期内最大值： 1.1021

期内平均值： 0.8657

当前分位值： 6.61%



二、原油相关



数据起始日: 2018-11-9

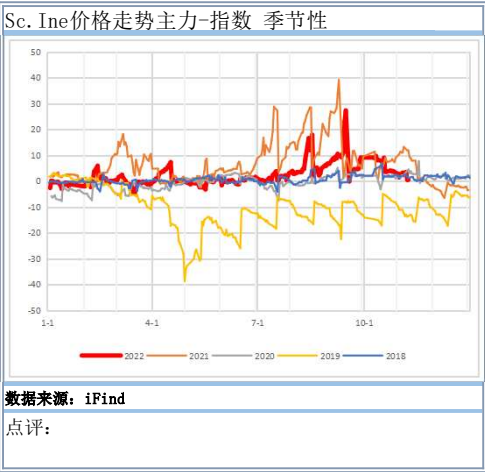
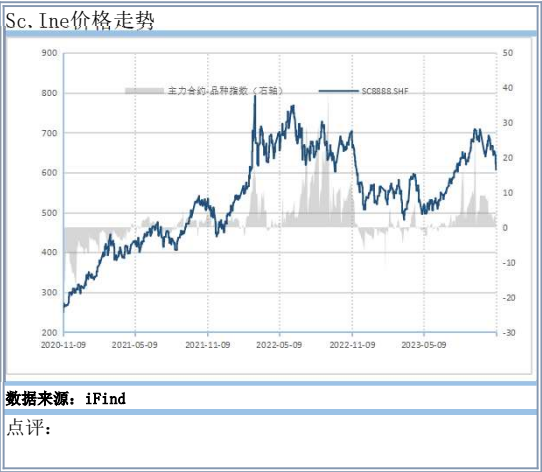
数据截止日: 2023-11-8

期内最小值: 250.2

期内最大值: 791.6

期内平均值: 538.3486

当前分位值: 65.92%



数据起始日: 2018-11-9

数据截止日: 2023-11-8

期内最小值: 2212

期内最大值: 4794

期内平均值: 3494.0617

当前分位值: 54.57%



数据起始日: 2018-11-9

数据截止日: 2023-11-8

期内最小值: 1776

期内最大值: 4371

期内平均值: 2931.8449

当前分位值: 51.41%



数据起始日: 2020-6-22

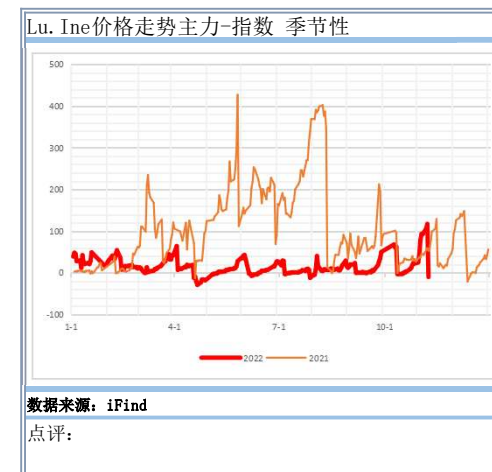
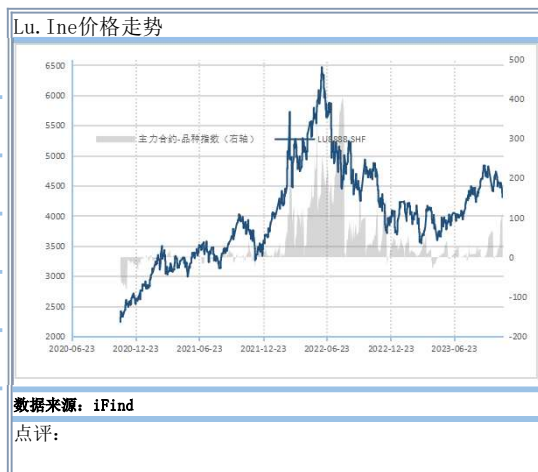
数据截止日: 2023-11-8

期内最小值: 3544

期内最大值: 6464

期内平均值: 4529.0941

当前分位值: 26.23%



数据起始日: 2019-9-26

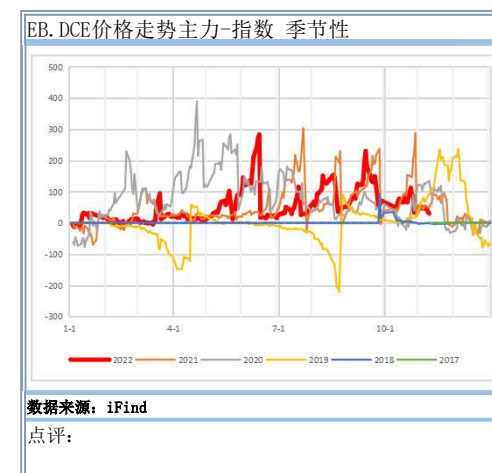
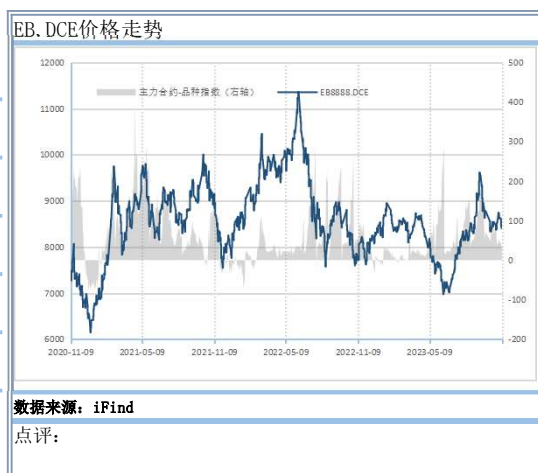
数据截止日: 2023-11-8

期内最小值: 6978

期内最大值: 11361

期内平均值: 8680.1115

当前分位值: 32.65%



数据起始日: 2018-11-9

数据截止日: 2023-11-8

期内最小值: 3299

期内最大值: 7488

期内平均值: 5331.0645

当前分位值: 60.18%



数据起始日: 2020-3-30

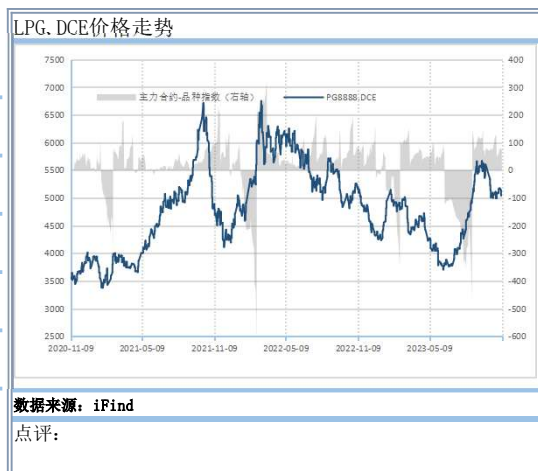
数据截止日: 2023-11-8

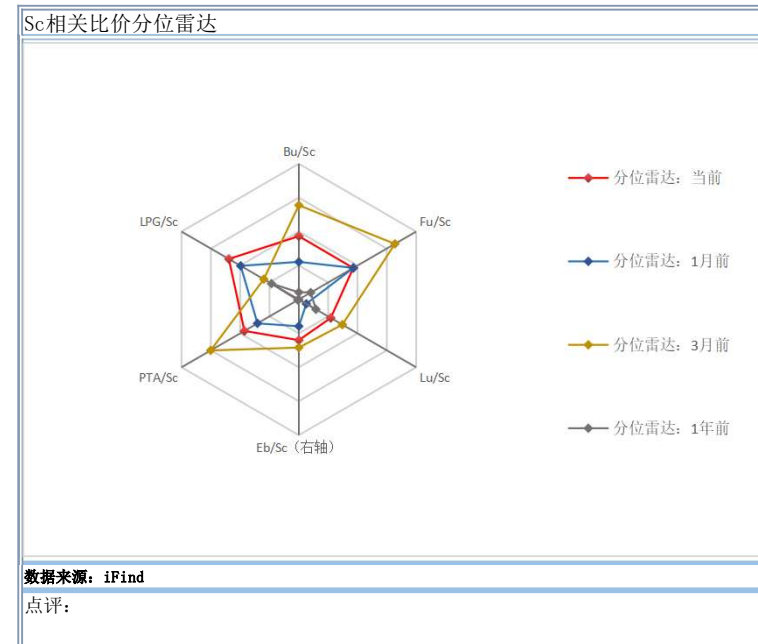
期内最小值: 3704

期内最大值: 6749

期内平均值: 4990.6452

当前分位值: 44.24%





数据起始日: 2018-11-9

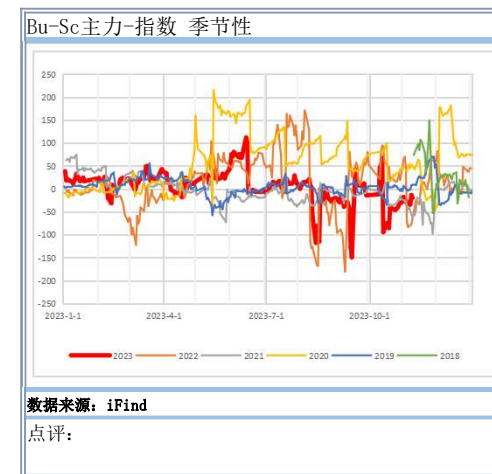
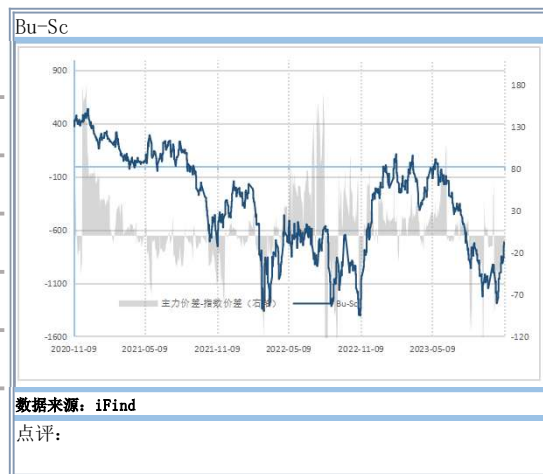
数据截止日: 2023-11-8

期内最小值: -1406.4286

期内最大值: 536.0000

期内平均值: -351.2851

当前分位值: 35.57%



数据起始日: 2018-11-9

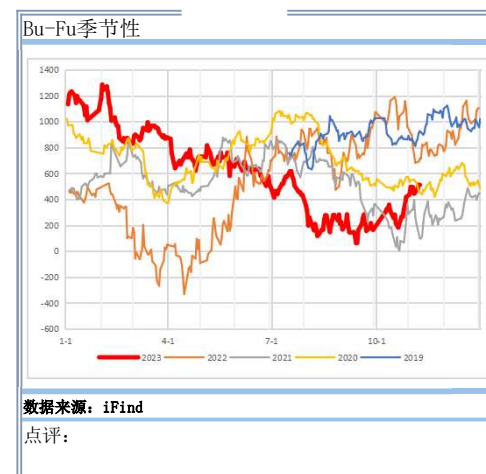
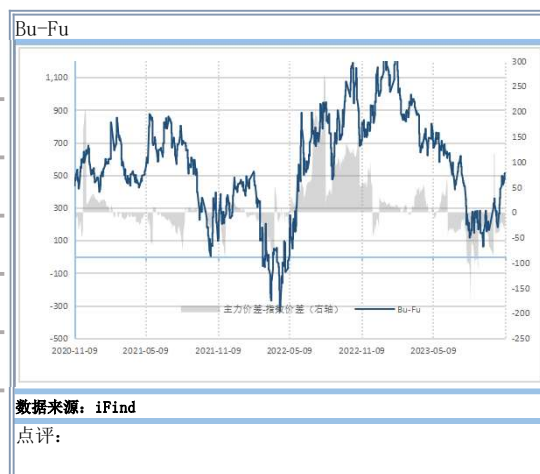
数据截止日: 2023-11-8

期内最小值: -331.0000

期内最大值: 1284.0000

期内平均值: 562.2168

当前分位值: 52.14%



数据起始日: 2021-7-23

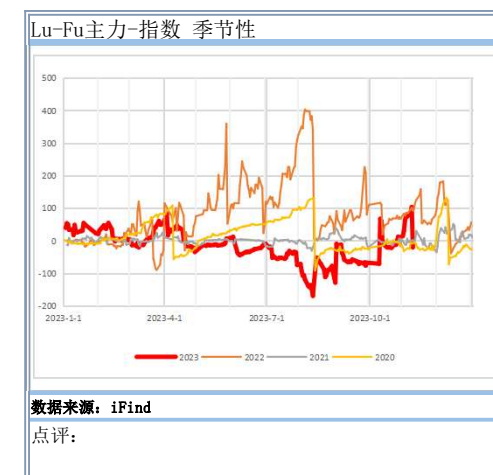
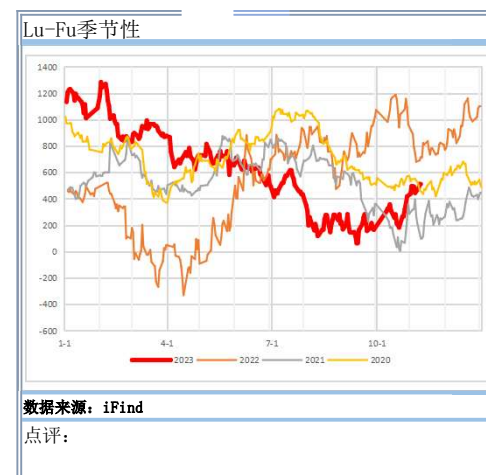
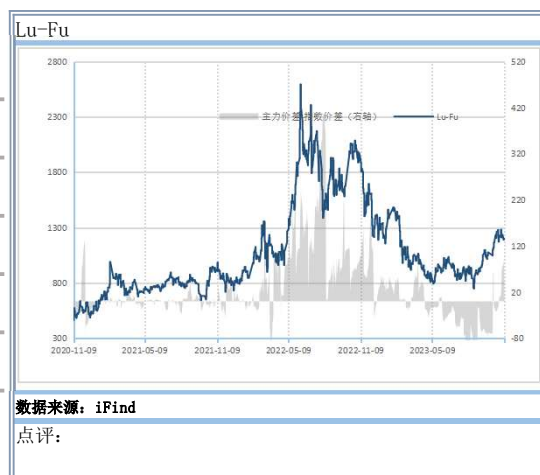
数据截止日: 2023-11-8

期内最小值: 749.0000

期内最大值: 2592.0000

期内平均值: 1312.5176

当前分位值: 24.47%



数据起始日: 2021-5-28

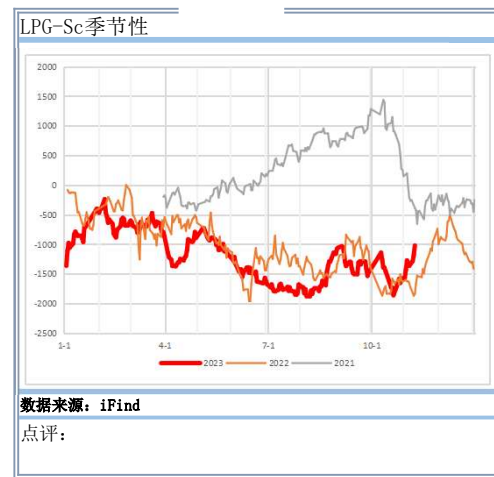
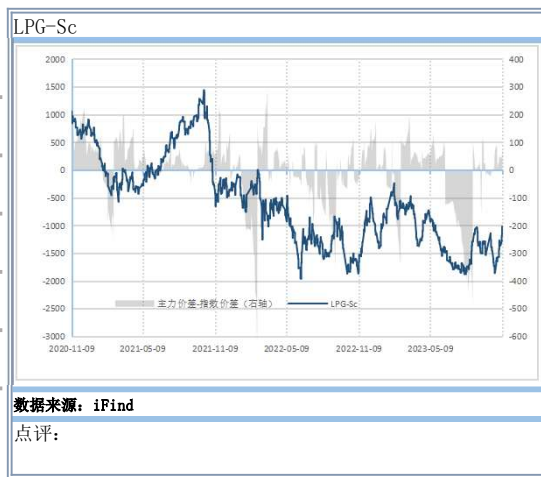
数据截止日: 2023-11-8

期内最小值: -1959.0000

期内最大值: -1.0000

期内平均值: -1054.8278

当前分位值: 47.96%



数据起始日: 2018-11-9

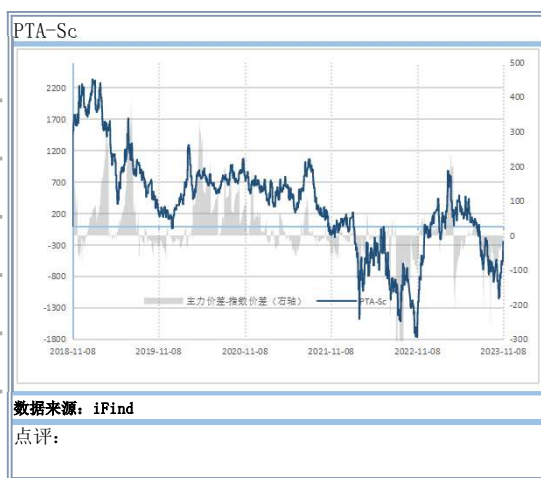
数据截止日: 2023-11-8

期内最小值: -1762.0000

期内最大值: 1061.0000

期内平均值: -52.4211

当前分位值: 53.52%



数据起始日: 2021-1-28

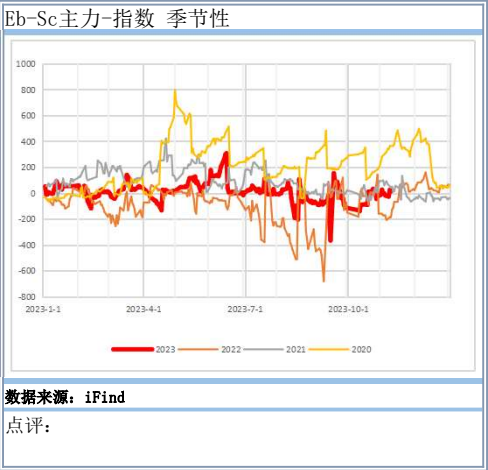
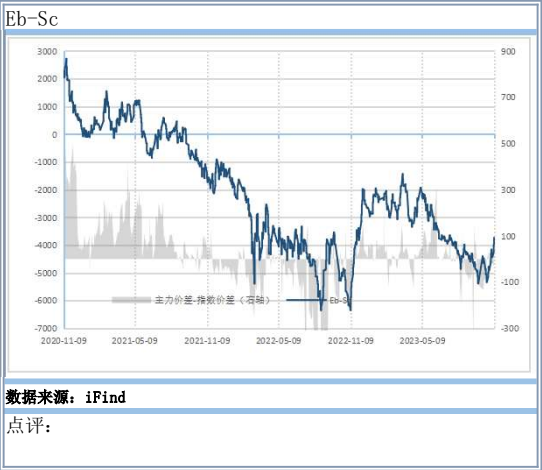
数据截止日: 2023-11-8

期内最小值: -6347.0000

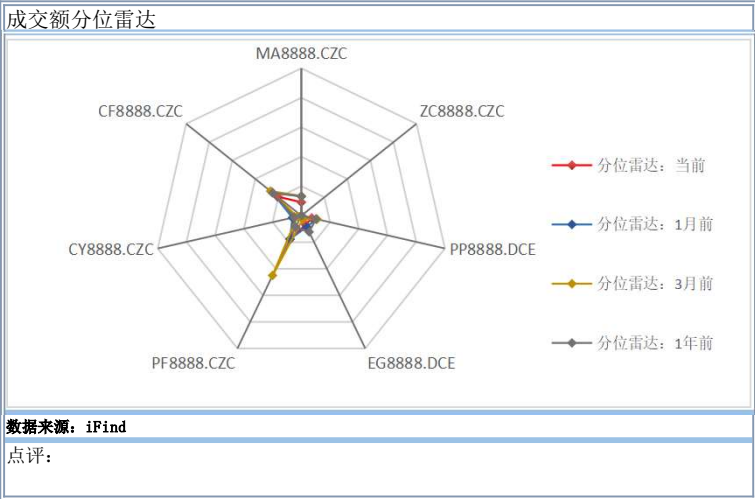
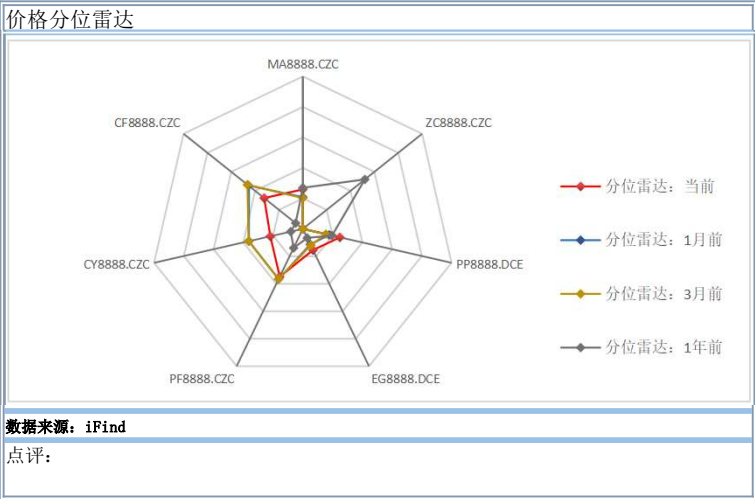
期内最大值: 1216.0000

期内平均值: -2848.4609

当前分位值: 34.56%



三、煤化工相关



数据起始日: 2018-11-9

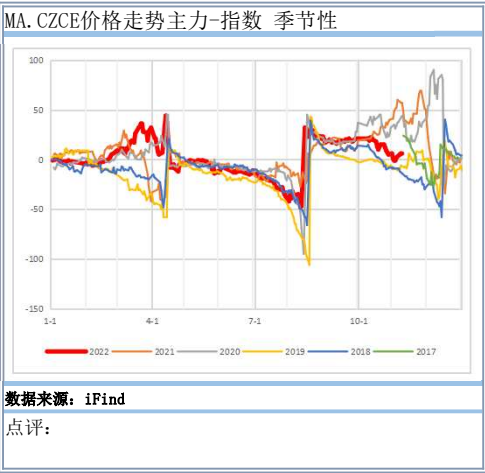
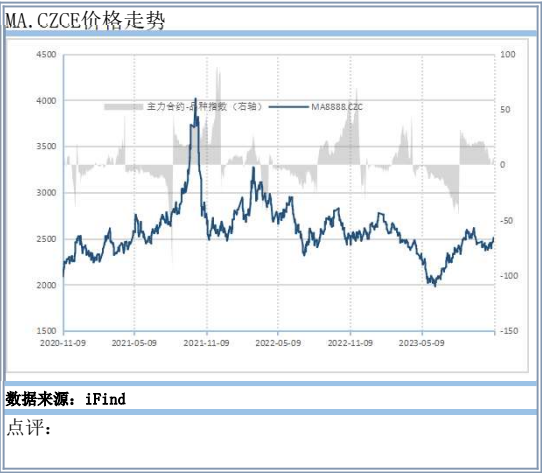
数据截止日: 2023-11-8

期内最小值: 1982

期内最大值: 4015

期内平均值: 2578.6200

当前分位值: 25.87%



数据起始日: 2018-11-9

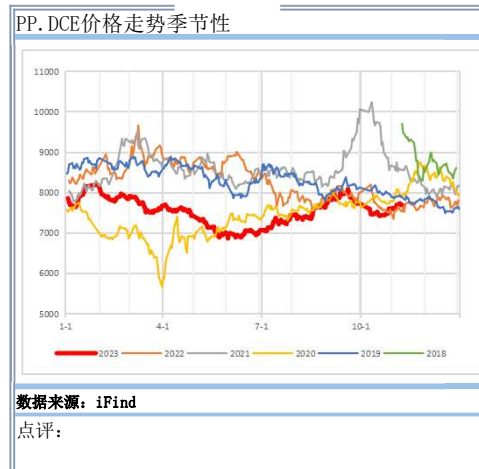
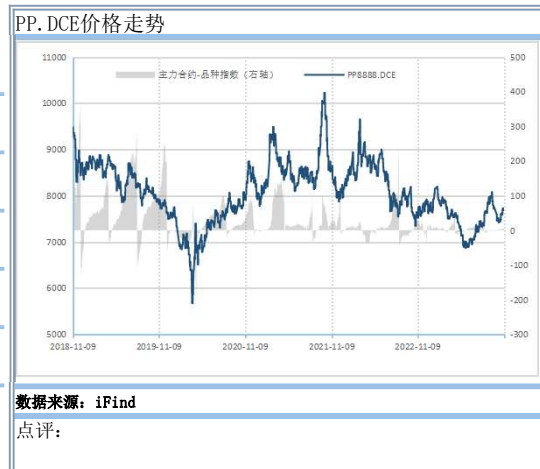
数据截止日: 2023-11-8

期内最小值: 6865

期内最大值: 10224

期内平均值: 8142.9328

当前分位值: 24.92%



数据起始日: 2018-11-9

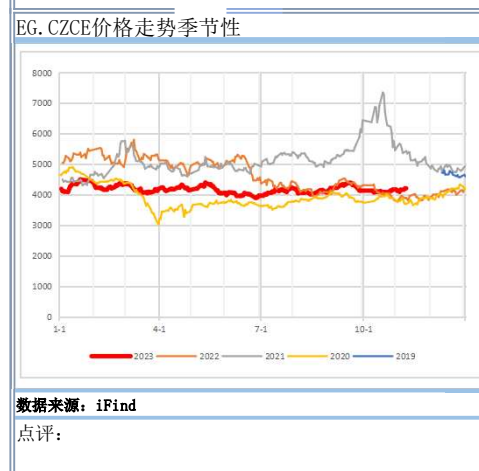
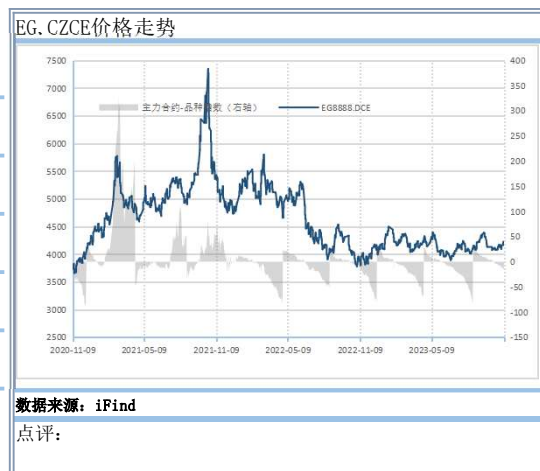
数据截止日: 2023-11-8

期内最小值: 3658

期内最大值: 7345

期内平均值: 4615.5885

当前分位值: 15.43%



数据起始日: 2020-10-12

数据截止日: 2023-11-8

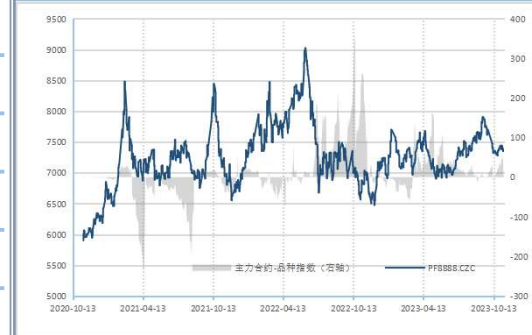
期内最小值: 6477

期内最大值: 9022

期内平均值: 7299.6459

当前分位值: 34.85%

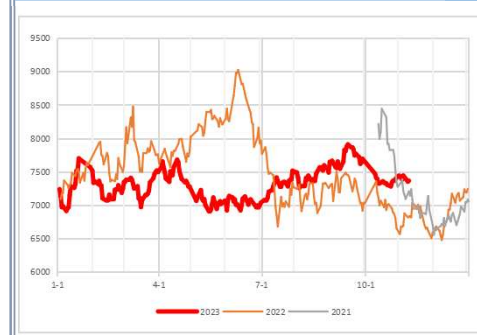
PF.CZCE价格走势



数据来源: iFind

点评:

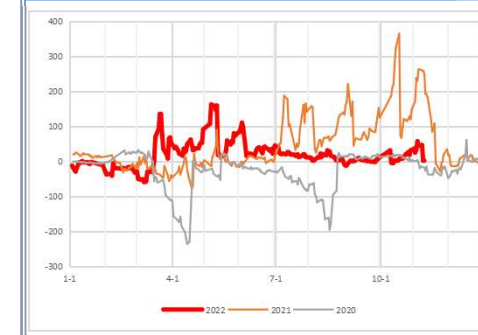
PF.CZCE价格走势季节性



数据来源: iFind

点评:

PF.CZCE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2018-11-9

数据截止日: 2023-11-8

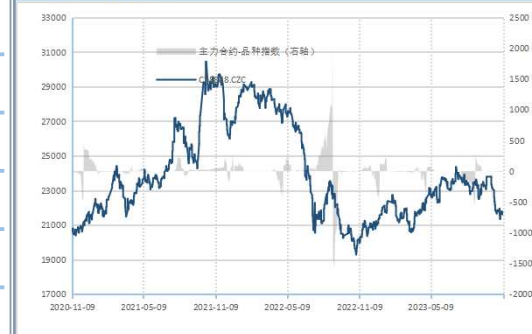
期内最小值: 19292

期内最大值: 30443

期内平均值: 23893.2510

当前分位值: 21.85%

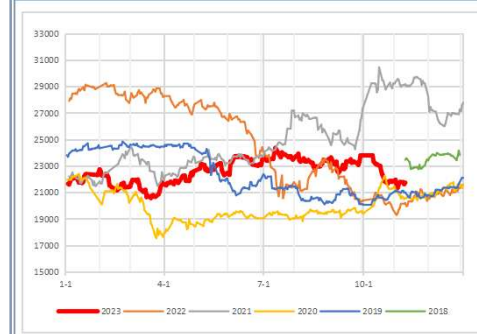
CY.CZCE价格走势



数据来源: iFind

点评:

CY.CZCE价格走势季节性



数据来源: iFind

点评:

CY.CZCE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2018-11-9

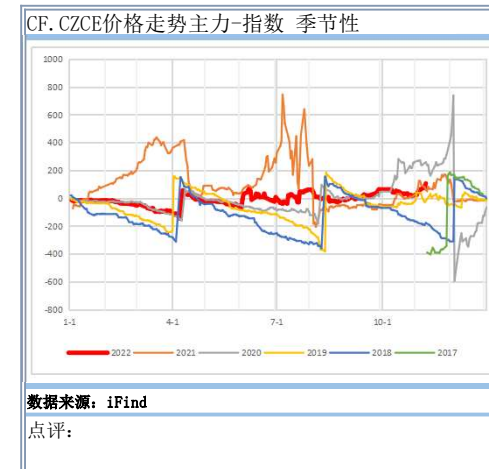
数据截止日: 2023-11-8

期内最小值: 12447

期内最大值: 22574

期内平均值: 16816.5967

当前分位值: 32.41%



数据起始日: 2018-11-9

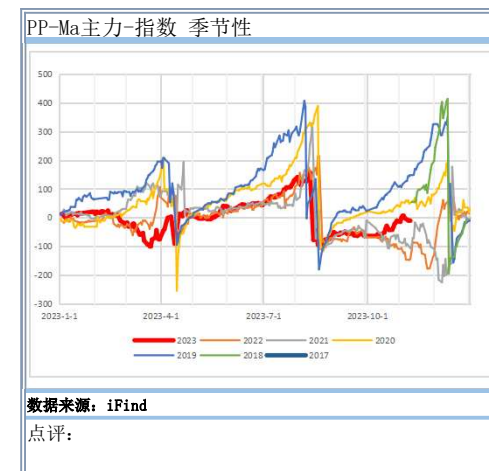
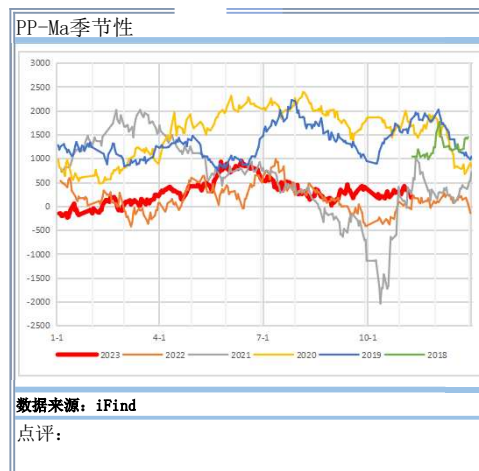
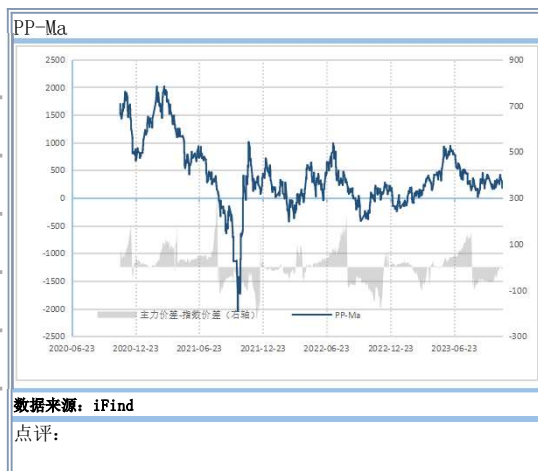
数据截止日: 2023-11-8

期内最小值: -2039.0000

期内最大值: 2013.0000

期内平均值: 407.0727

当前分位值: 54.71%



数据起始日: 2018-11-9

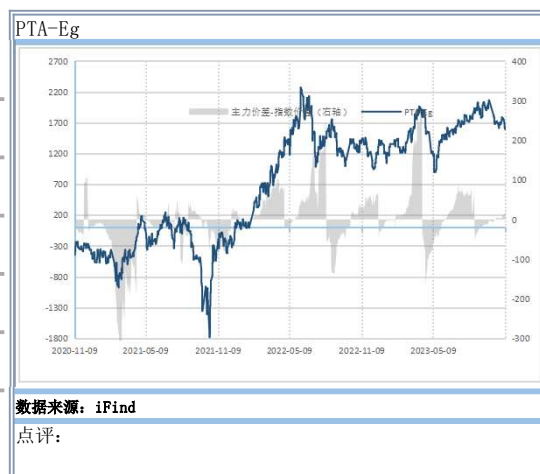
数据截止日: 2023-11-8

期内最小值: -1783.0000

期内最大值: 2269.0000

期内平均值: 715.4760

当前分位值: 83.32%



数据起始日: 2021-10-3

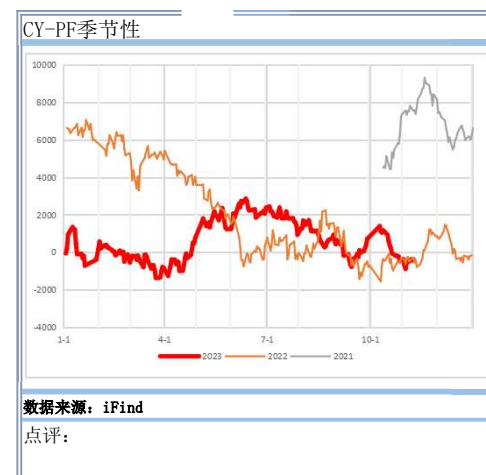
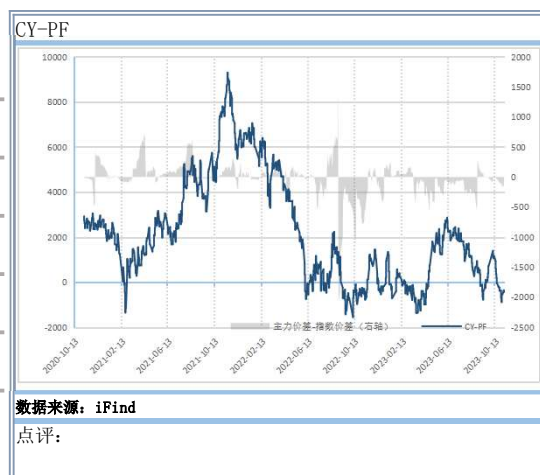
数据截止日: 2023-11-8

期内最小值: -1555.0000

期内最大值: 2854.0000

期内平均值: 432.2493

当前分位值: 27.01%



数据起始日: 2022-5-30

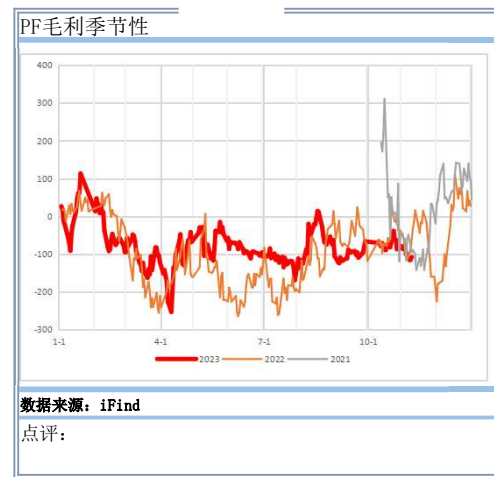
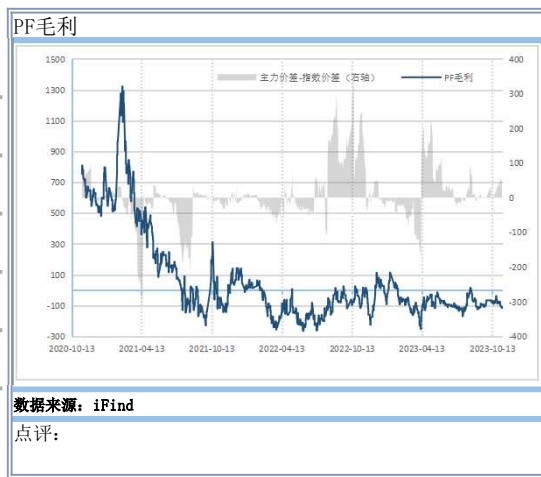
数据截止日: 2023-11-8

期内最小值: -264.3150

期内最大值: 112.9900

期内平均值: -87.5353

当前分位值: 41.39%



数据起始日: 2018-11-9

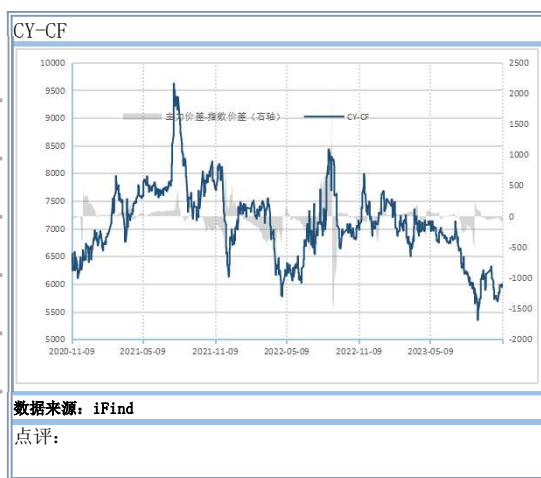
数据截止日: 2023-11-8

期内最小值: 5349.0000

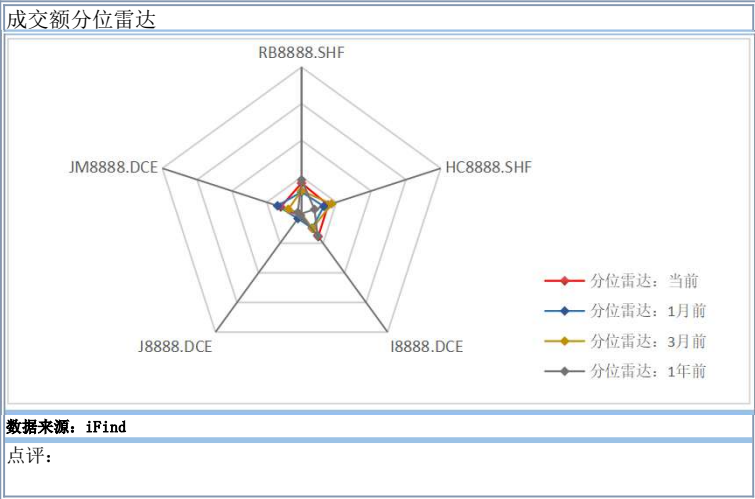
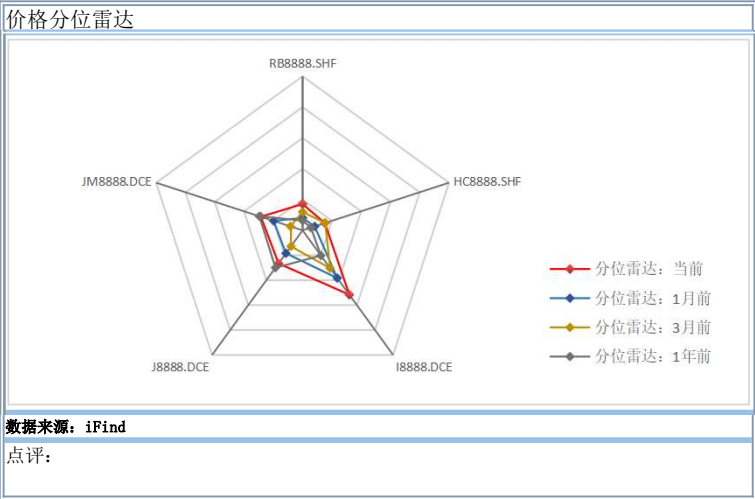
期内最大值: 9616.0000

期内平均值: 7076.6543

当前分位值: 15.23%



四、黑色相关



数据起始日: 2018-11-9

数据截止日: 2023-11-8

期内最小值: 3377

期内最大值: 6158

期内平均值: 4343.3855

当前分位值: 17.08%



数据起始日: 2018-11-9

数据截止日: 2023-11-8

期内最小值: 3444

期内最大值: 6675

期内平均值: 4506.3690

当前分位值: 15.20%



数据起始日: 2018-11-9

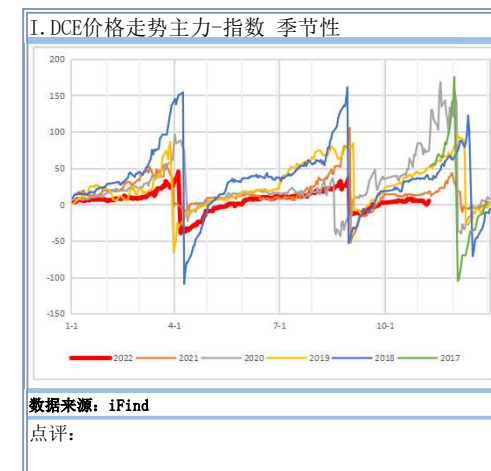
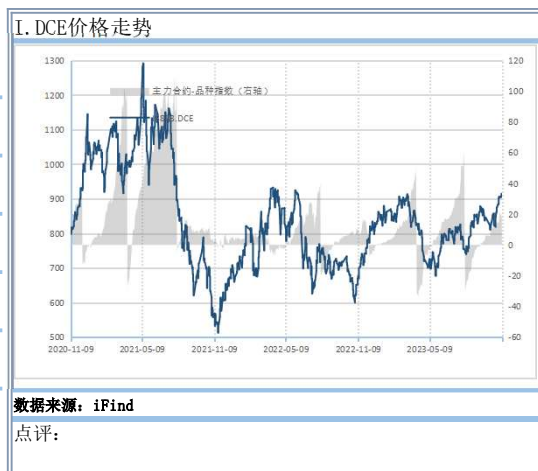
数据截止日: 2023-11-8

期内最小值: 512.8

期内最大值: 1290.9

期内平均值: 834.6128

当前分位值: 51.63%



数据起始日: 2018-11-9

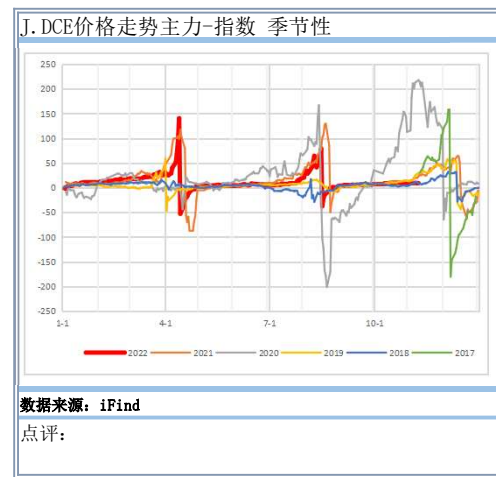
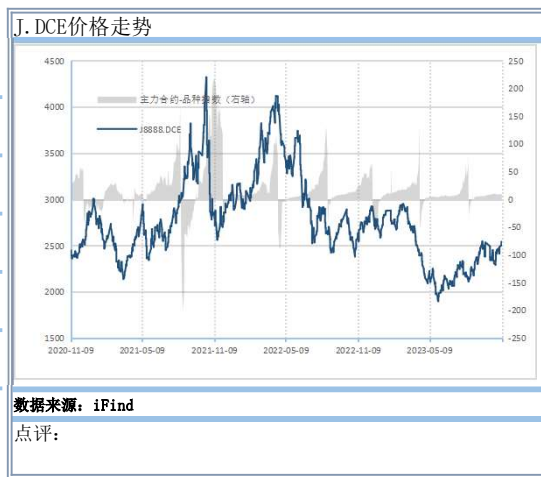
数据截止日: 2023-11-8

期内最小值: 1897.9

期内最大值: 4320.8

期内平均值: 2763.8240

当前分位值: 26.57%



数据起始日: 2018-11-9

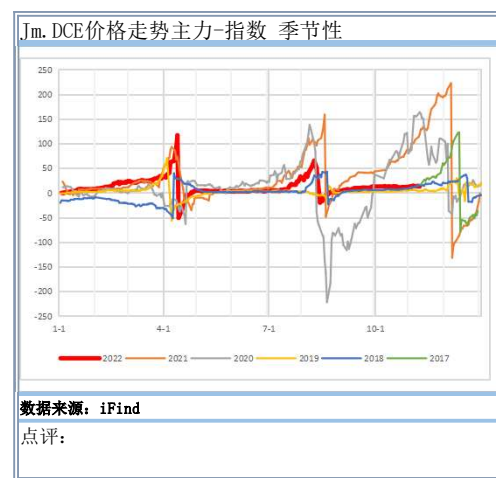
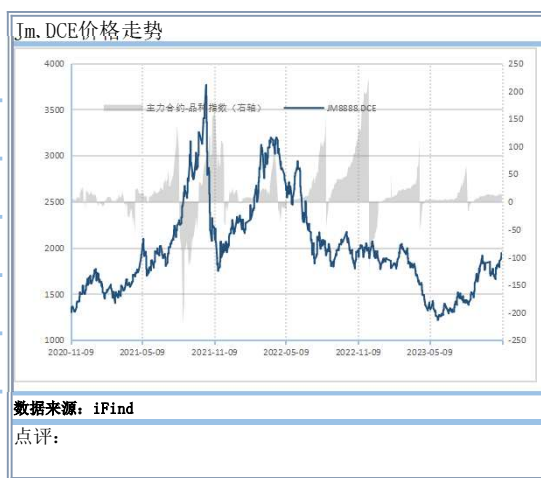
数据截止日: 2023-11-8

期内最小值: 1219.4

期内最大值: 3764.7

期内平均值: 1988.1468

当前分位值: 28.50%



数据起始日： 2018-11-9

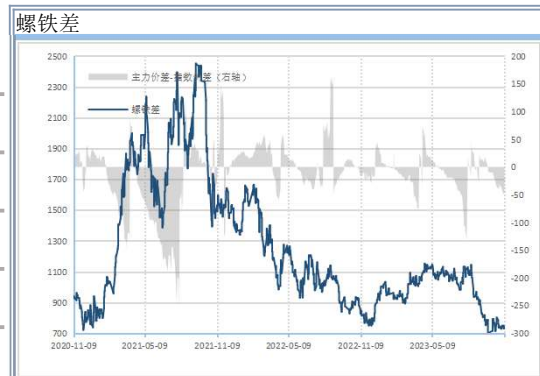
数据截止日： 2023-11-8

期内最小值： 701.8824

期内最大值： 2451.8235

期内平均值： 1244.7606

当前分位值： 2.36%



数据来源：iFind

点评：

数据起始日： 2018-11-9

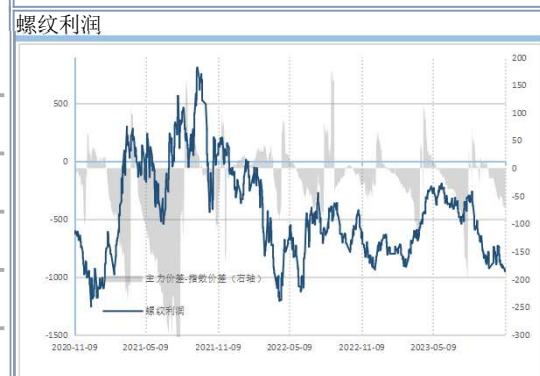
数据截止日： 2023-11-8

期内最小值： -1255.7273

期内最大值： 810.0000

期内平均值： -445.3984

当前分位值： 14.67%



数据来源：iFind

点评：



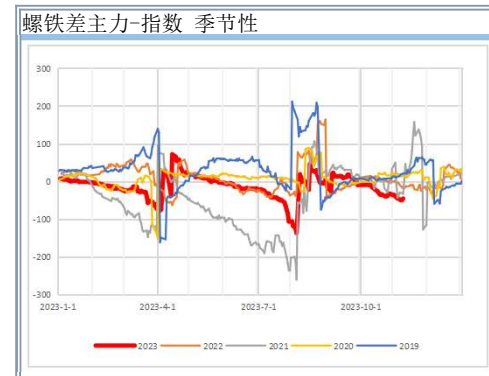
数据来源：iFind

点评：



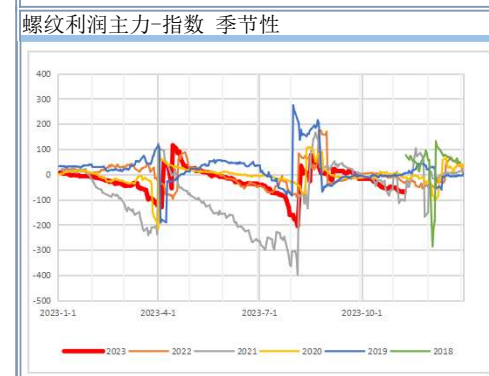
数据来源：iFind

点评：



数据来源：iFind

点评：



数据来源：iFind

点评：

数据起始日: 2018-11-9

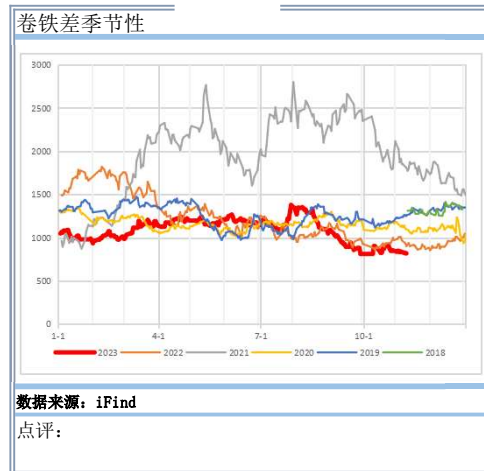
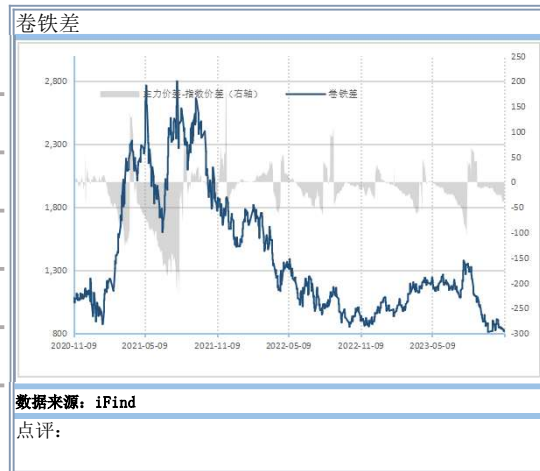
数据截止日: 2023-11-8

期内最小值: 810.8824

期内最大值: 2799.4118

期内平均值: 1407.7441

当前分位值: 0.77%



数据起始日: 2018-11-9

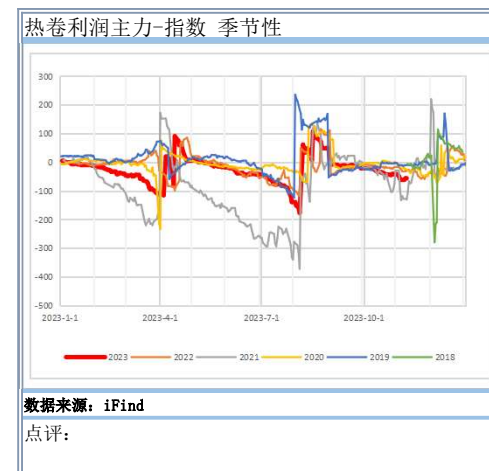
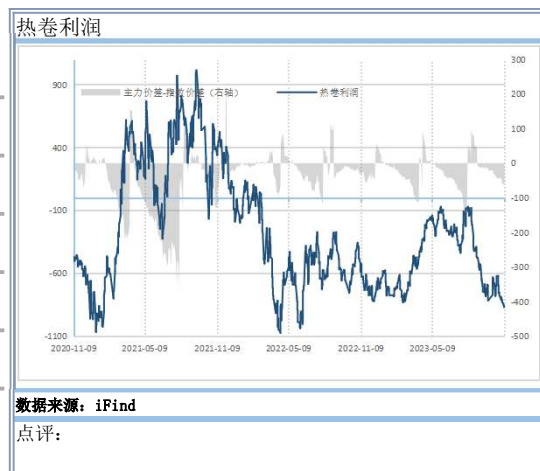
数据截止日: 2023-11-8

期内最小值: -1073.7273

期内最大值: 1014.0000

期内平均值: -282.4149

当前分位值: 9.78%



数据起始日: 2018-11-9

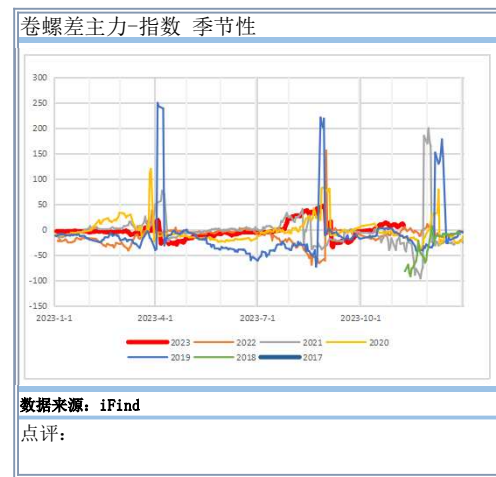
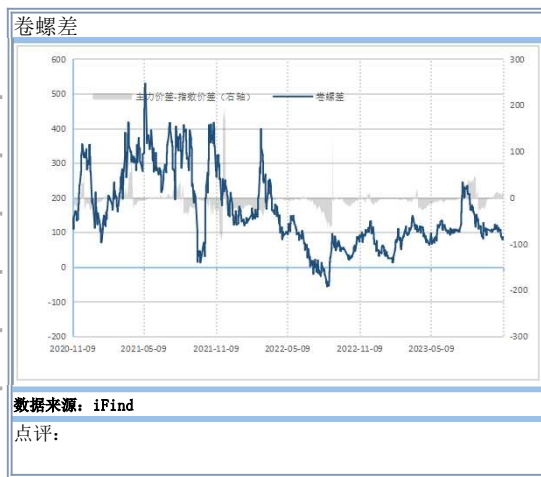
数据截止日: 2023-11-8

期内最小值: -56.0000

期内最大值: 529.0000

期内平均值: 162.9835

当前分位值: 23.76%



数据起始日: 2018-11-9

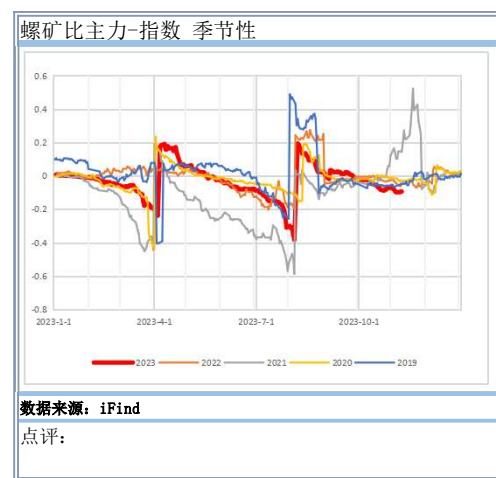
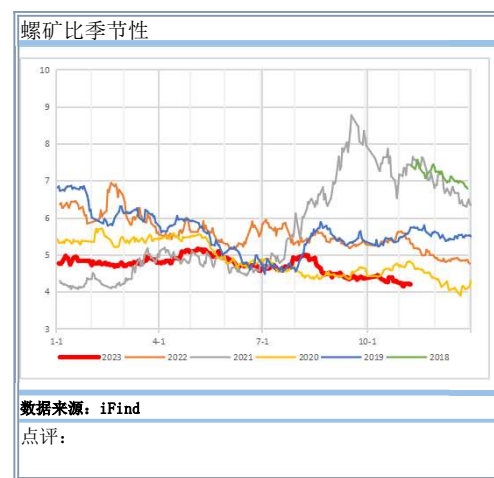
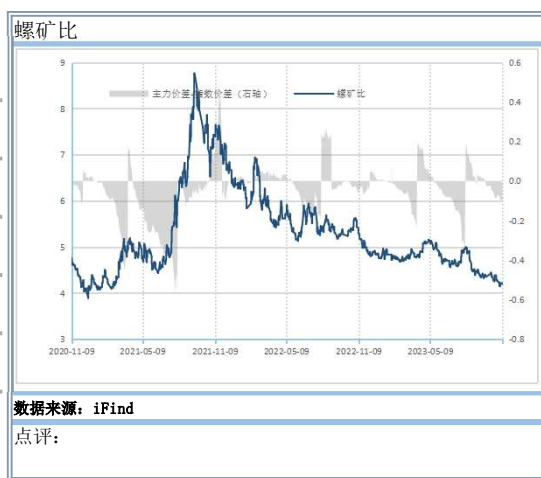
数据截止日: 2023-11-8

期内最小值: 3.8923

期内最大值: 8.7631

期内平均值: 5.3029

当前分位值: 6.57%



数据起始日: 2018-11-9

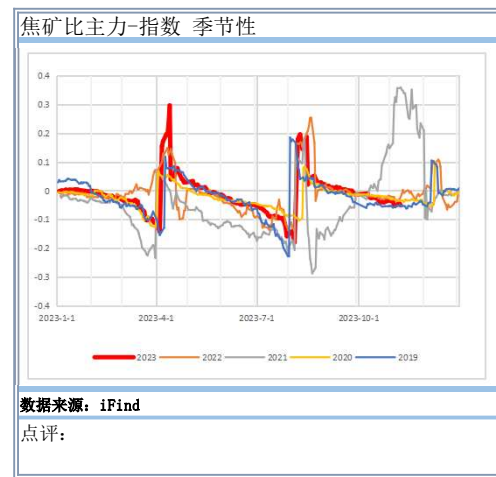
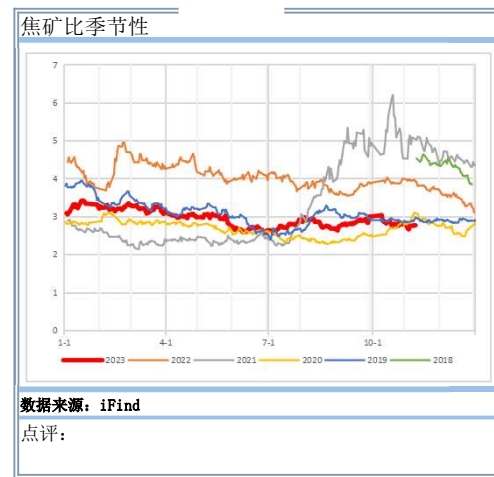
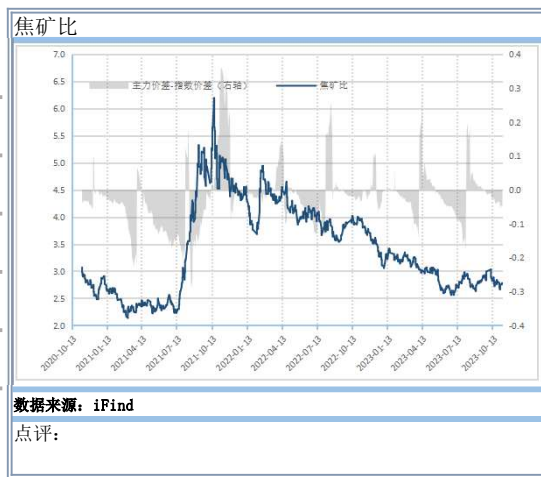
数据截止日: 2023-11-8

期内最小值: 2.1354

期内最大值: 6.1947

期内平均值: 3.4152

当前分位值: 15.86%



数据起始日: 2018-11-9

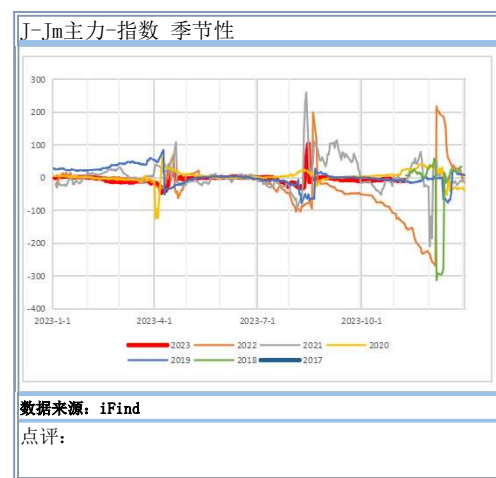
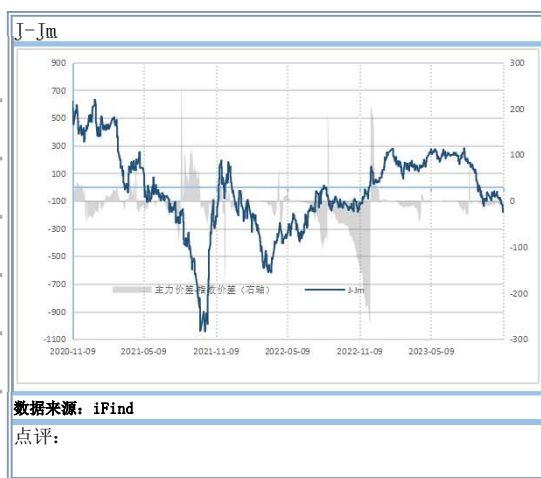
数据截止日: 2023-11-8

期内最小值: -1043.0800

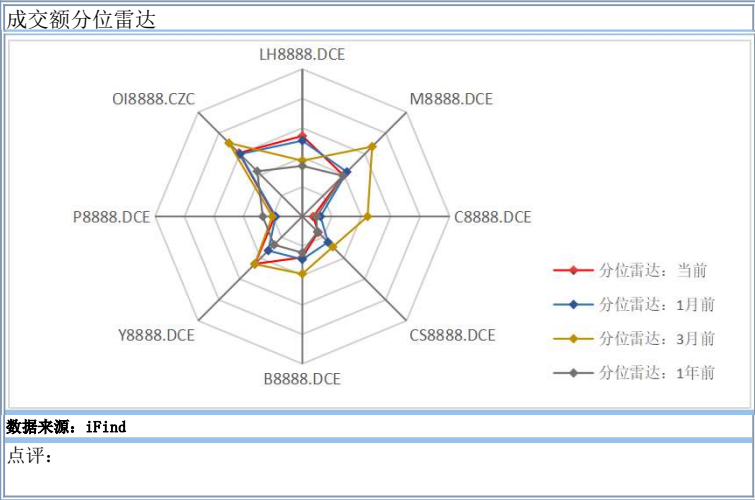
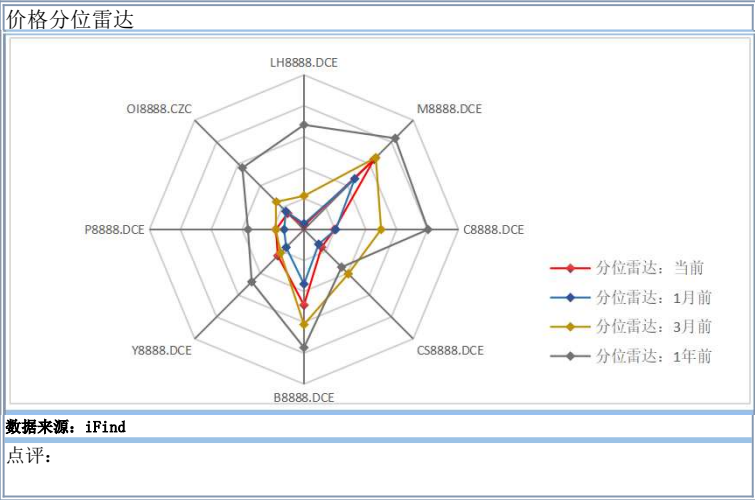
期内最大值: 629.9200

期内平均值: -19.5815

当前分位值: 51.52%



五、农产品相关



数据起始日: 2021-1-8

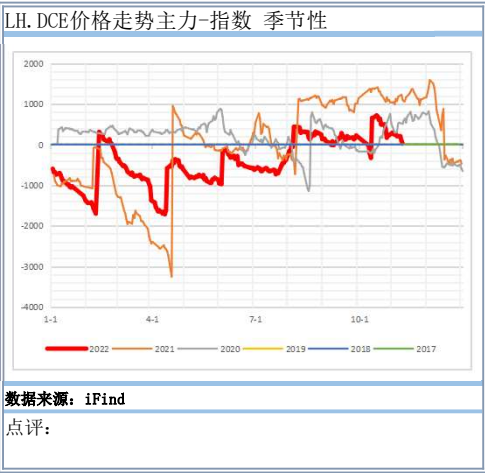
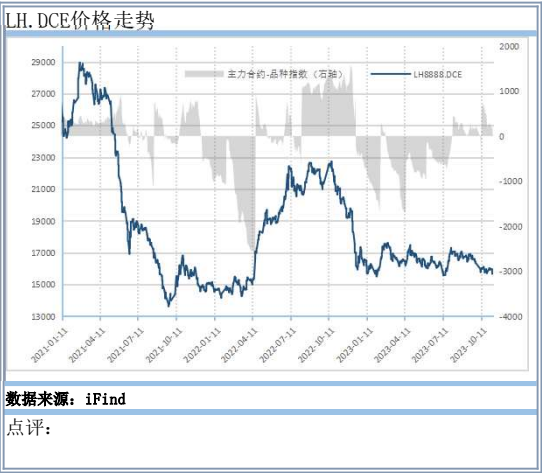
数据截止日: 2023-11-8

期内最小值: 15507

期内最大值: 22735

期内平均值: 17609.5069

当前分位值: 2.50%



数据起始日: 2018-11-9

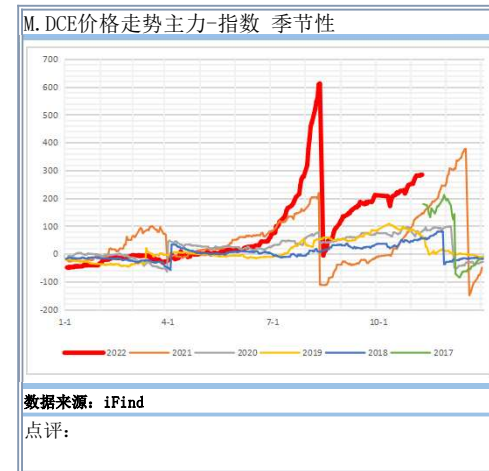
数据截止日: 2023-11-8

期内最小值: 2980

期内最大值: 4328

期内平均值: 3655.6516

当前分位值: 64.17%



数据起始日: 2018-11-9

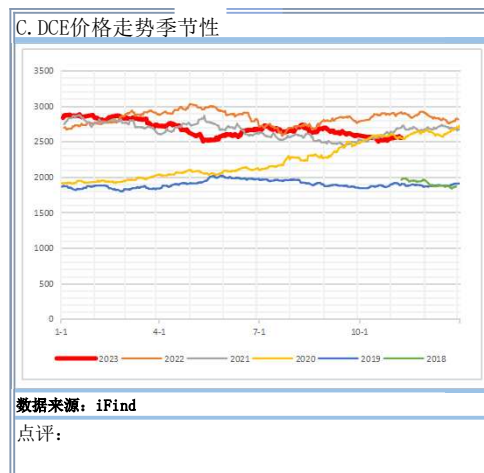
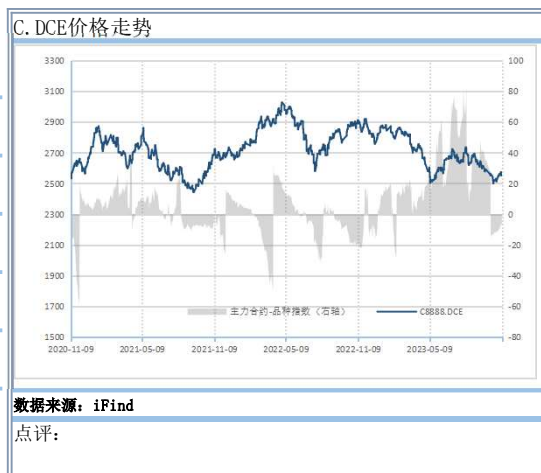
数据截止日: 2023-11-8

期内最小值: 2444

期内最大值: 3027

期内平均值: 2720.2634

当前分位值: 19.73%



数据起始日: 2018-11-9

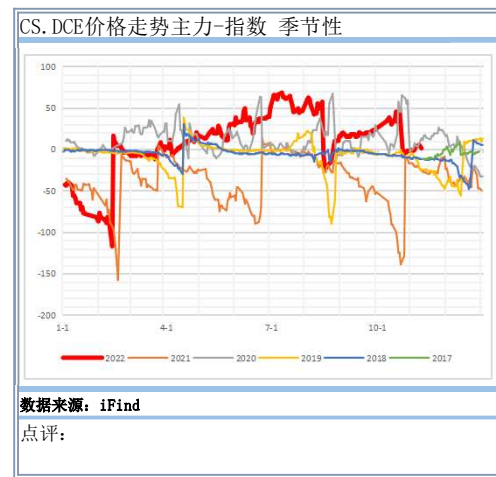
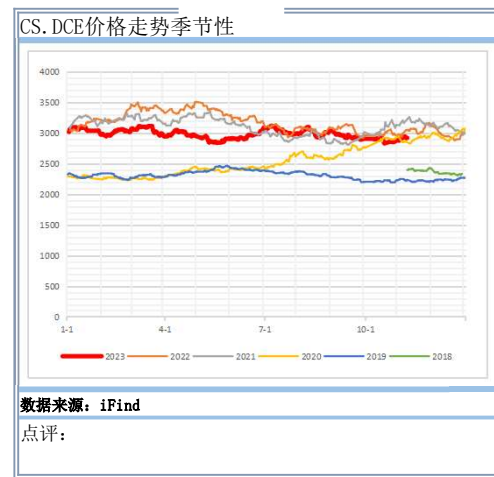
数据截止日: 2023-11-8

期内最小值: 2812

期内最大值: 3512

期内平均值: 3080.4321

当前分位值: 16.14%



数据起始日: 2018-11-9

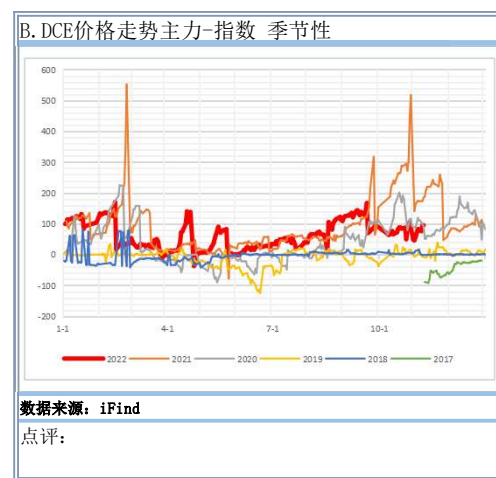
数据截止日: 2023-11-8

期内最小值: 3651

期内最大值: 5585

期内平均值: 4548.2277

当前分位值: 48.86%



数据起始日: 2018-11-9

数据截止日: 2023-11-8

期内最小值: 6793

期内最大值: 12065

期内平均值: 8822.1975

当前分位值: 23.96%



数据起始日: 2018-11-9

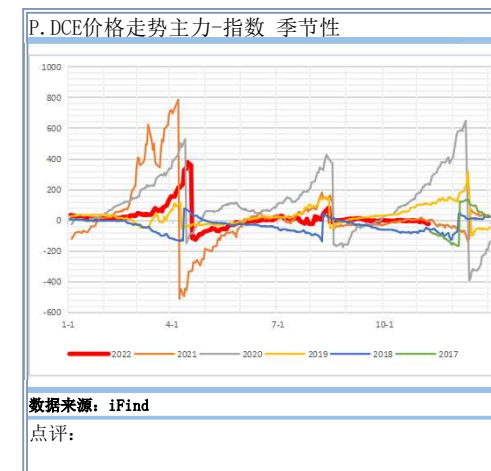
数据截止日: 2023-11-8

期内最小值: 6286

期内最大值: 12479

期内平均值: 8221.5501

当前分位值: 18.13%



数据起始日: 2018-11-9

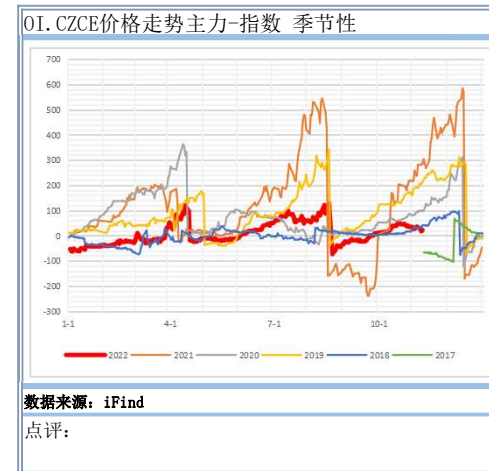
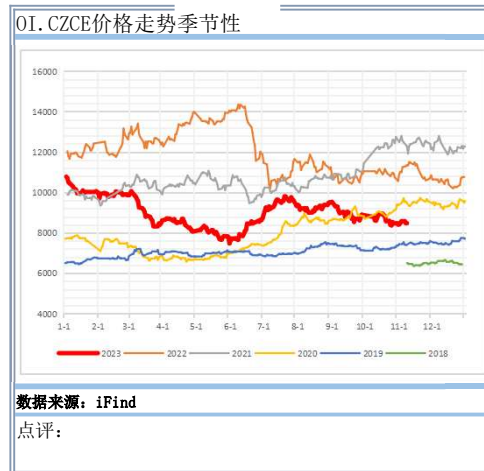
数据截止日: 2023-11-8

期内最小值: 7475

期内最大值: 14344

期内平均值: 10579.1687

当前分位值: 14.91%



数据起始日: 2021-12-5

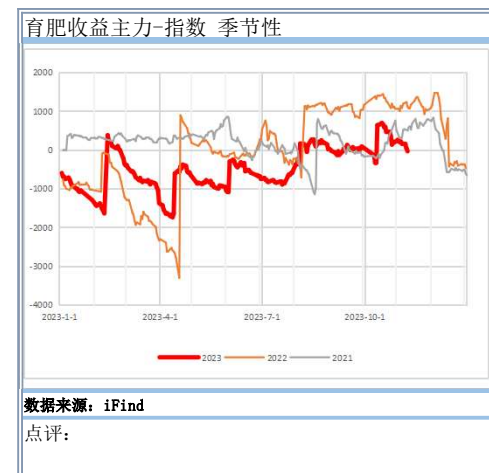
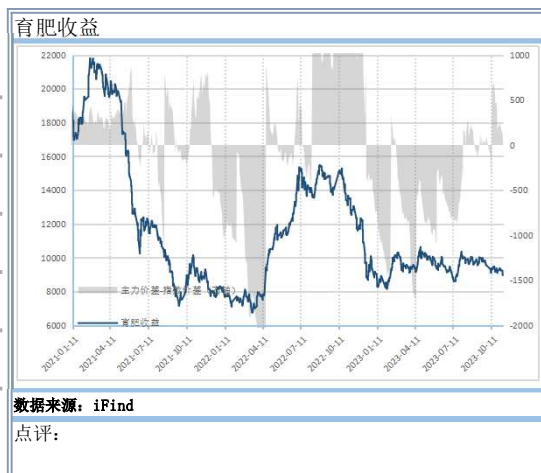
数据截止日: 2023-11-8

期内最小值: 8156.2500

期内最大值: 15480.0000

期内平均值: 10515.7078

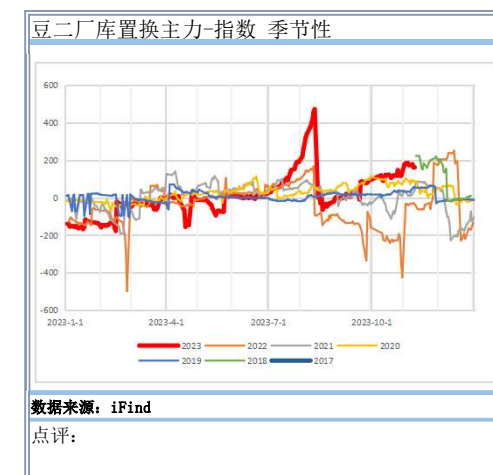
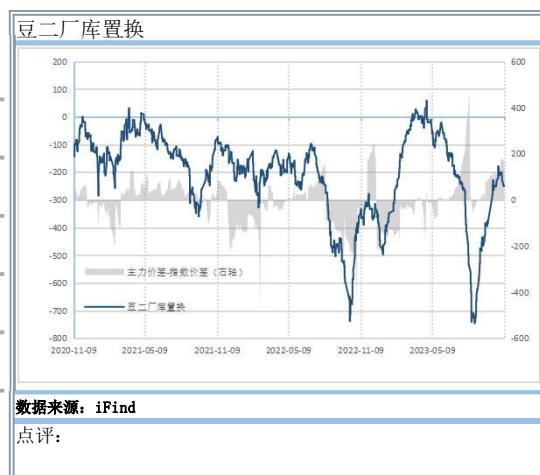
当前分位值: 11.10%



数据起始日: 2021-1-8
数据截止日: 2023-11-8
期内最小值: 246.0000
期内最大值: 7791.0000
期内平均值: 2877.8621
当前分位值: 18.04%



数据起始日: 2018-11-9
数据截止日: 2023-11-8
期内最小值: -745.0200
期内最大值: 58.2450
期内平均值: -206.4347
当前分位值: 61.96%



数据起始日: 2018-11-9

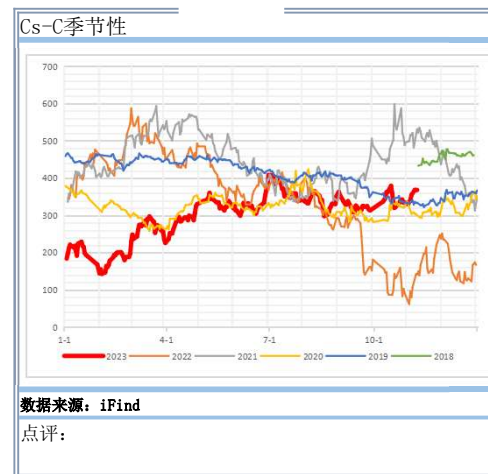
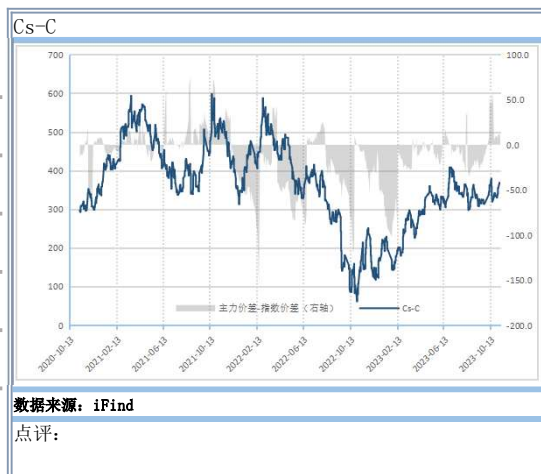
数据截止日: 2023-11-8

期内最小值: 62.0000

期内最大值: 598.0000

期内平均值: 360.1687

当前分位值: 56.72%



数据起始日: 2018-11-9

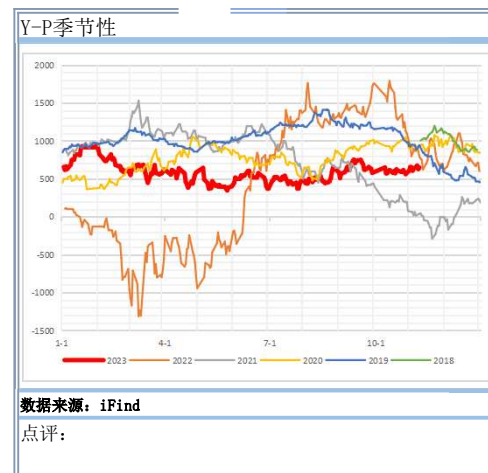
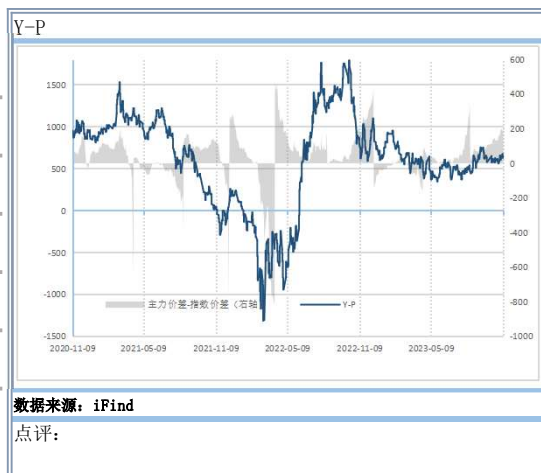
数据截止日: 2023-11-8

期内最小值: -1313.0000

期内最大值: 1788.0000

期内平均值: 600.6475

当前分位值: 63.21%



数据起始日: 2018-11-9

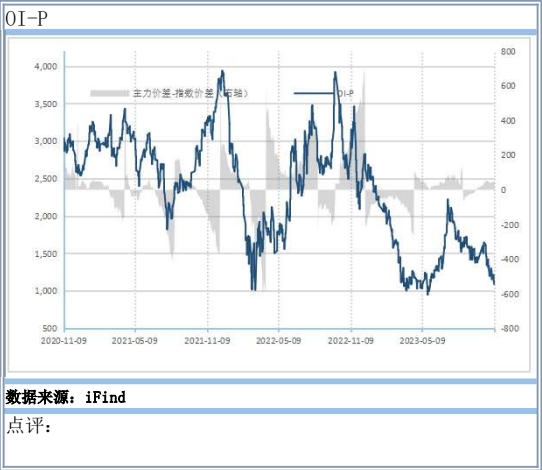
数据截止日: 2023-11-8

期内最小值: 950.0000

期内最大值: 3919.0000

期内平均值: 2053.0057

当前分位值: 4.72%



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