

<http://www.shanjinqh.com>

盘面套利观察

制作：曹有明

2024年6月13日

交易咨询资格证号： Z0013162

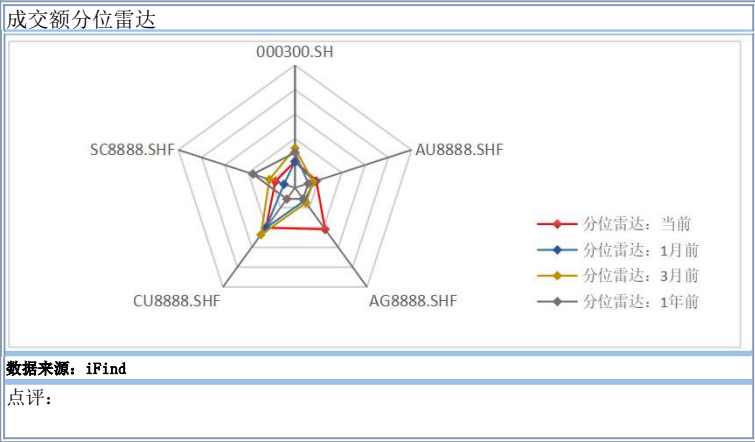
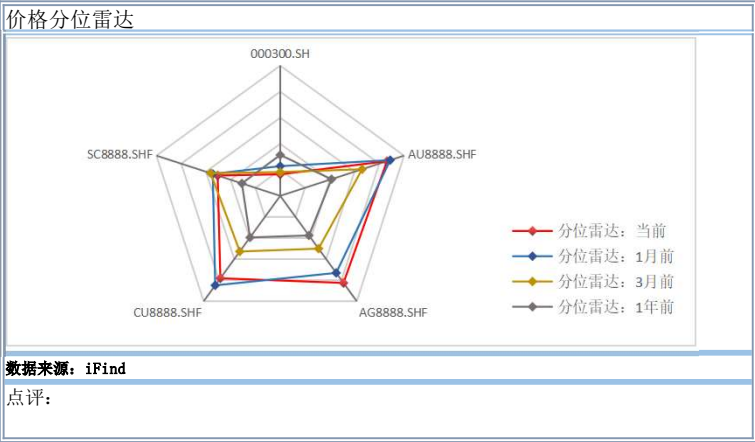
邮箱：caoyouming@sd-gold.com

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: 2019/6/14

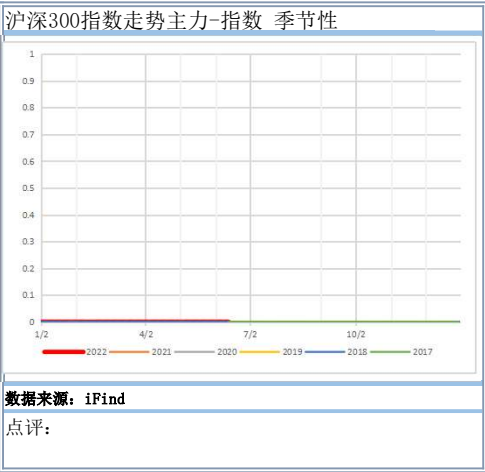
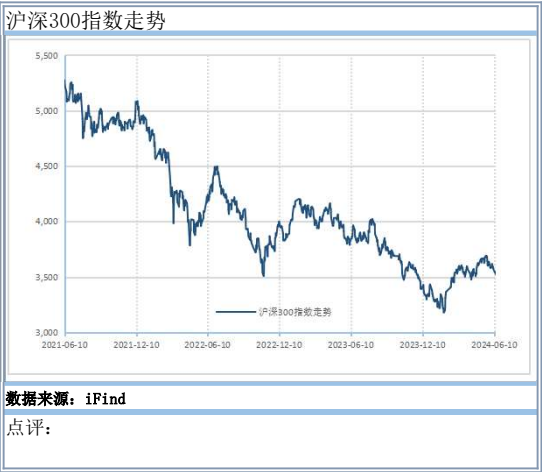
数据截止日: 2024/6/13

期内最小值: 3179.6276

期内最大值: 5271.4661

期内平均值: 4102.8030

当前分位值: 18.29%



数据起始日: 2019/6/14

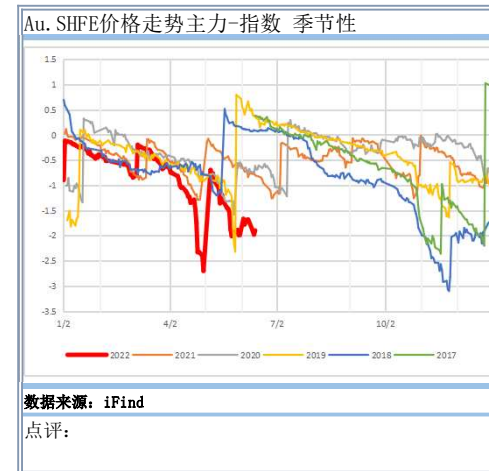
数据截止日: 2024/6/13

期内最小值: 363.2

期内最大值: 580.29

期内平均值: 427.3050

当前分位值: 86.20%



数据起始日: 2019/6/14

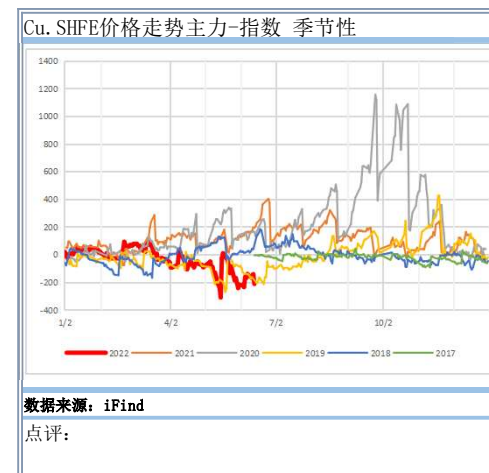
数据截止日: 2024/6/13

期内最小值: 53367

期内最大值: 87697

期内平均值: 68819.8805

当前分位值: 78.20%



数据起始日: 2019/6/14

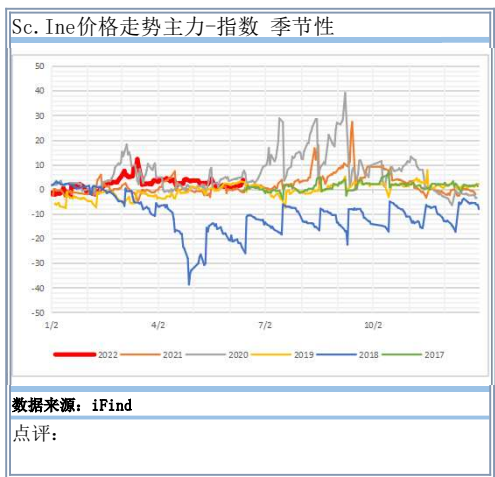
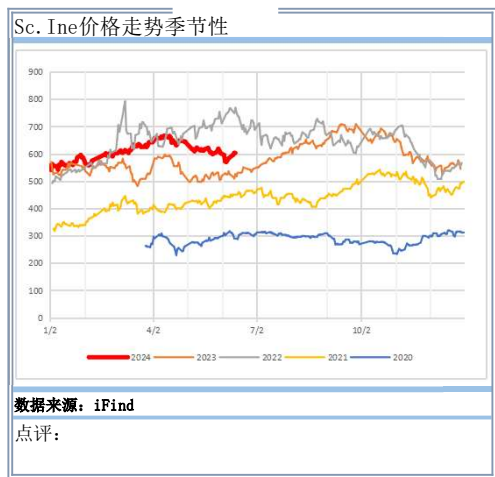
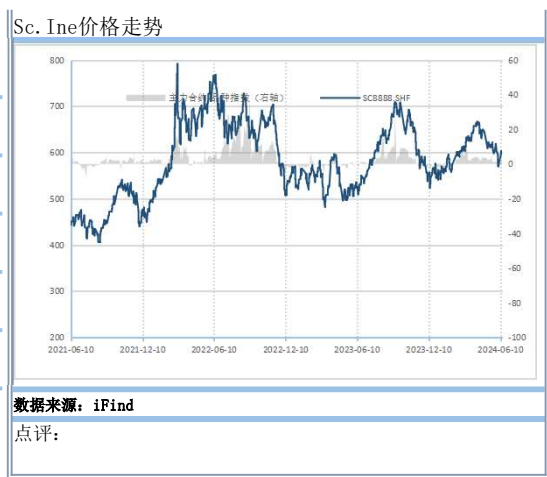
数据截止日: 2024/6/13

期内最小值: 405.7

期内最大值: 791.6

期内平均值: 583.2510

当前分位值: 50.53%



数据起始日: 2019/6/14

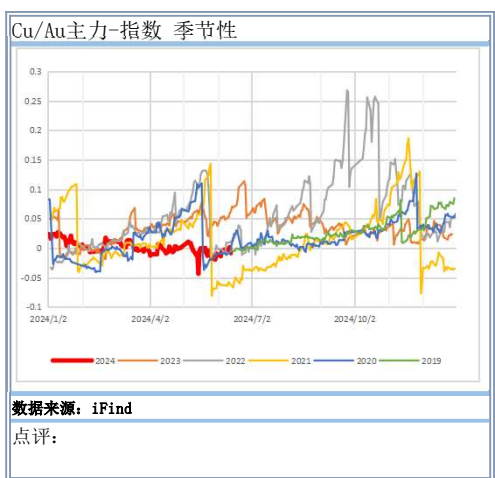
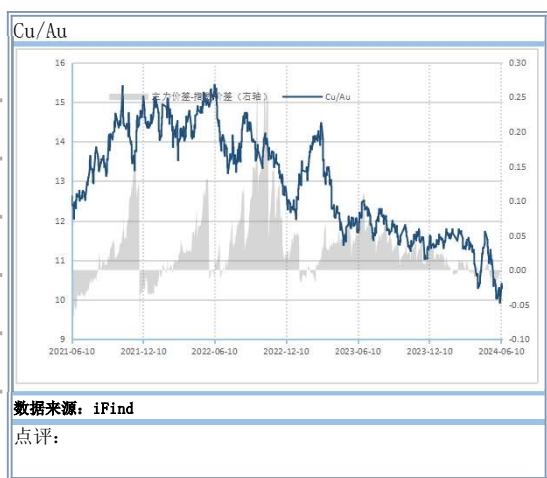
数据截止日: 2024/6/13

期内最小值: 9.9201

期内最大值: 15.4319

期内平均值: 12.9642

当前分位值: 7.61%



数据起始日： 2019/6/14

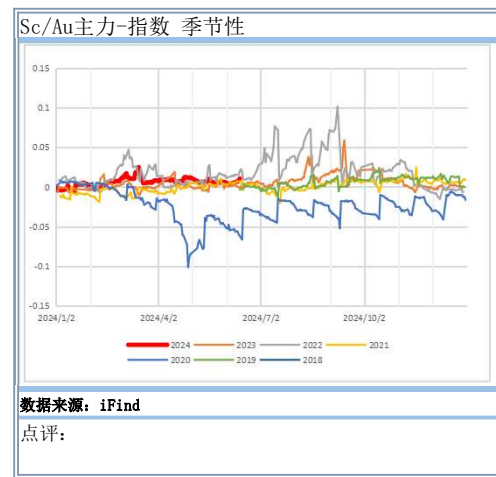
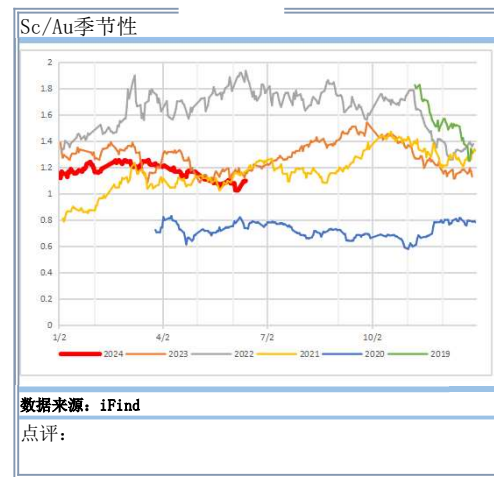
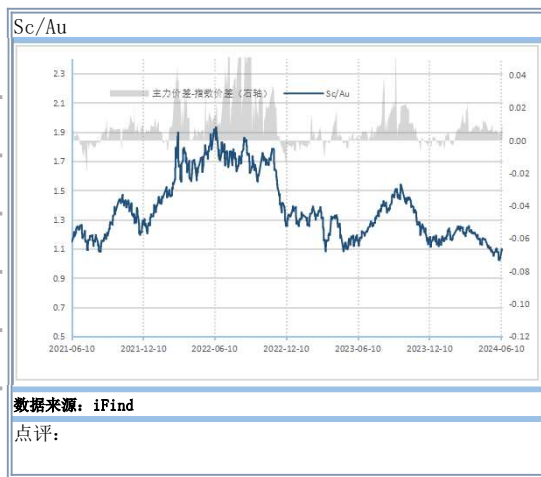
数据截止日： 2024/6/13

期内最小值： 1.0225

期内最大值： 1.9320

期内平均值： 1.3781

当前分位值： 7.59%



数据起始日： 2019/6/14

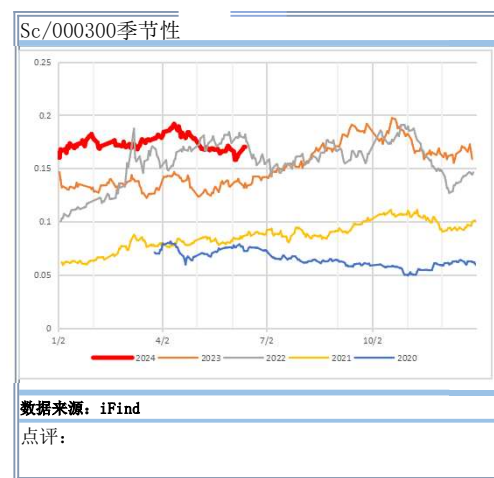
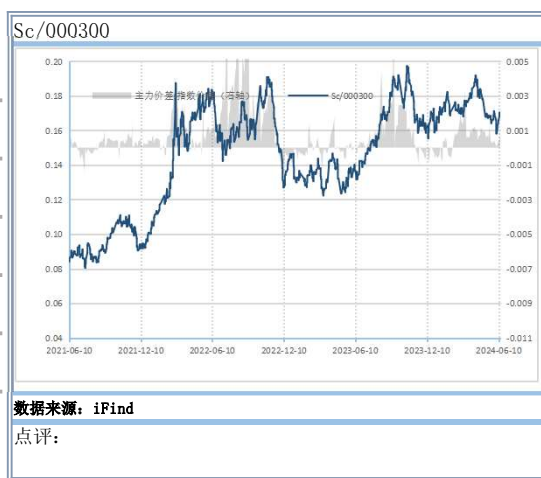
数据截止日： 2024/6/13

期内最小值： 0.0805

期内最大值： 0.1972

期内平均值： 0.1455

当前分位值： 77.02%



数据起始日: 2019/6/14

数据截止日: 2024/6/13

期内最小值: 0.0657

期内最大值: 0.0932

期内平均值: 0.0799

当前分位值: 19.00%

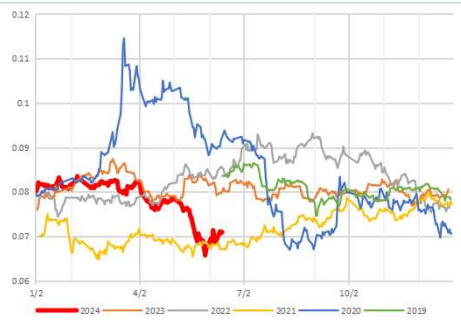
Au/Ag



数据来源: iFind

点评:

Au/Ag季节性



数据来源: iFind

点评:

Au/Ag主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2019/6/14

数据截止日: 2024/6/13

期内最小值: 0.4229

期内最大值: 1.1021

期内平均值: 0.7836

当前分位值: 4.66%

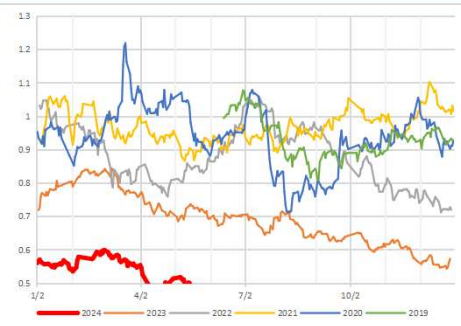
000300/Au



数据来源: iFind

点评:

000300/Au季节性



数据来源: iFind

点评:

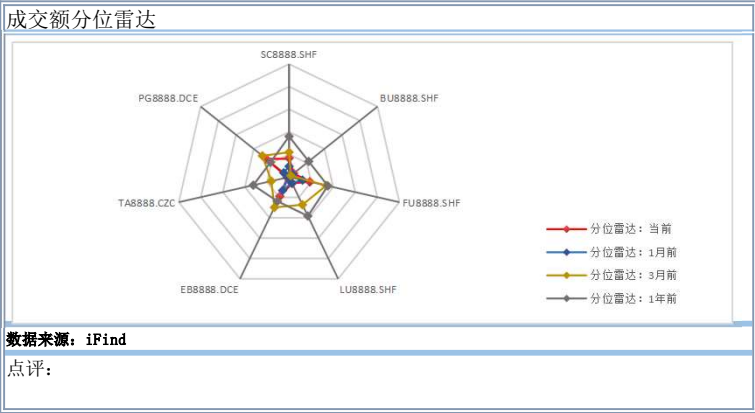
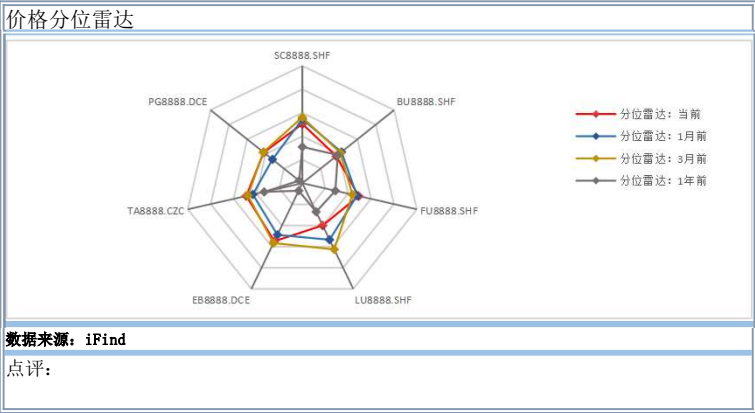
000300/Au主力-指数 季节性



数据来源: iFind

点评:

二、原油相关



数据起始日: 2019/6/14

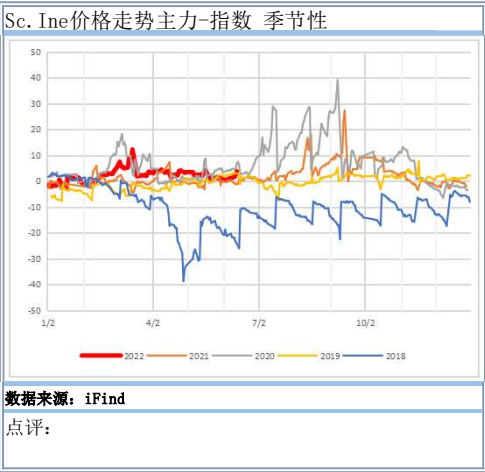
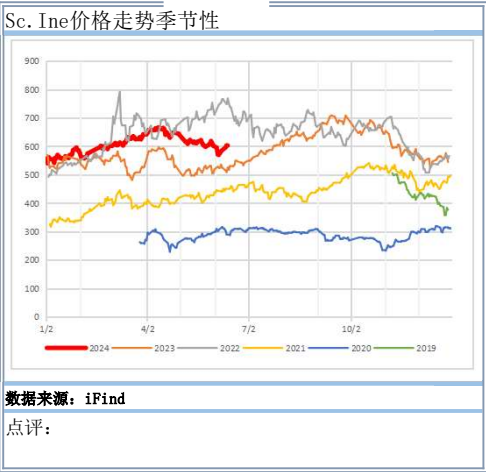
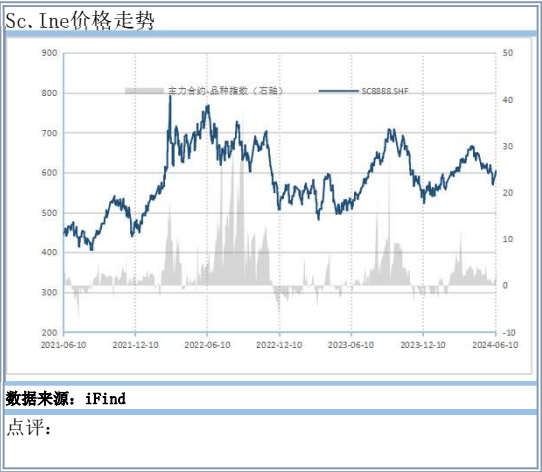
数据截止日: 2024/6/13

期内最小值: 405.7

期内最大值: 791.6

期内平均值: 583.2510

当前分位值: 50.53%



数据起始日: 2019/6/14

数据截止日: 2024/6/13

期内最小值: 2821

期内最大值: 4794

期内平均值: 3658.7572

当前分位值: 37.00%



数据起始日: 2019/6/14

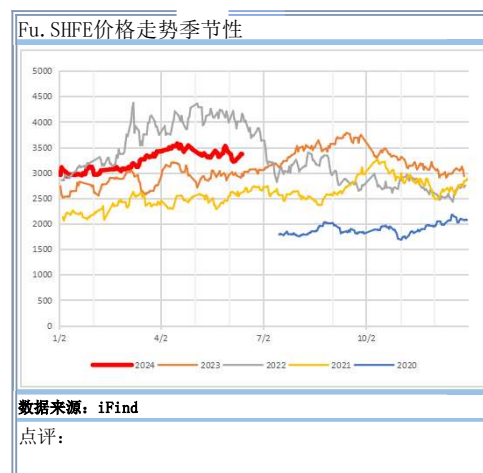
数据截止日: 2024/6/13

期内最小值: 2366

期内最大值: 4371

期内平均值: 3112.4855

当前分位值: 49.28%



数据起始日： 2020/6/22

数据截止日： 2024/6/13

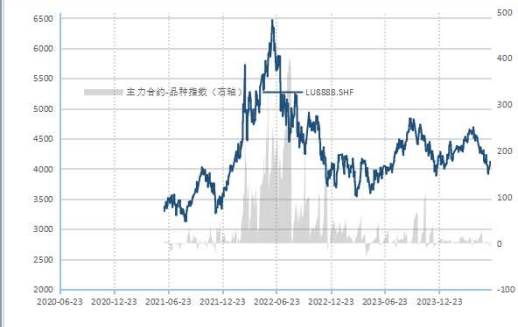
期内最小值： 3544

期内最大值： 4933

期内平均值： 4231.5953

当前分位值： 39.96%

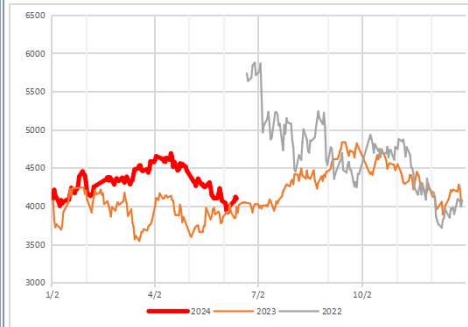
Lu. Ine价格走势



数据来源：iFind

点评：

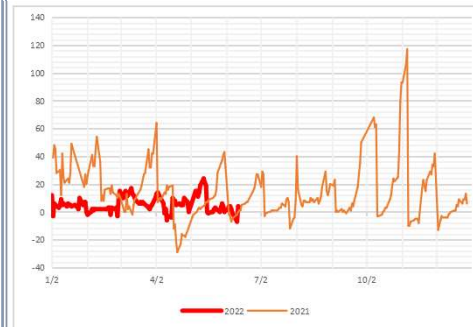
Lu. Ine价格走势季节性



数据来源：iFind

点评：

Lu. Ine价格走势主力-指数 季节性



数据来源：iFind

点评：

数据起始日： 2019/9/26

数据截止日： 2024/6/13

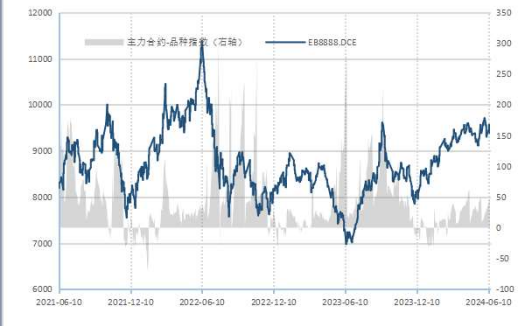
期内最小值： 6978

期内最大值： 11361

期内平均值： 8717.6672

当前分位值： 54.87%

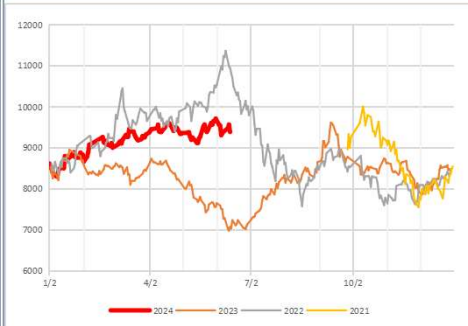
EB. DCE价格走势



数据来源：iFind

点评：

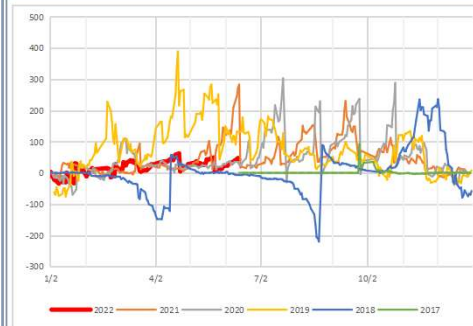
EB. DCE价格走势季节性



数据来源：iFind

点评：

EB. DCE价格走势主力-指数 季节性



数据来源：iFind

点评：

数据起始日: 2019/6/14

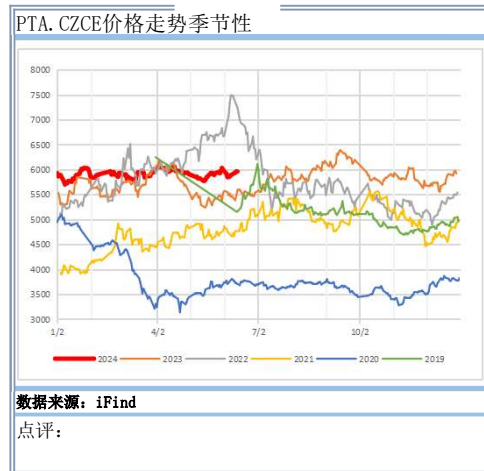
数据截止日: 2024/6/13

期内最小值: 4462

期内最大值: 7488

期内平均值: 5649.8272

当前分位值: 48.98%



数据起始日: 2020/3/30

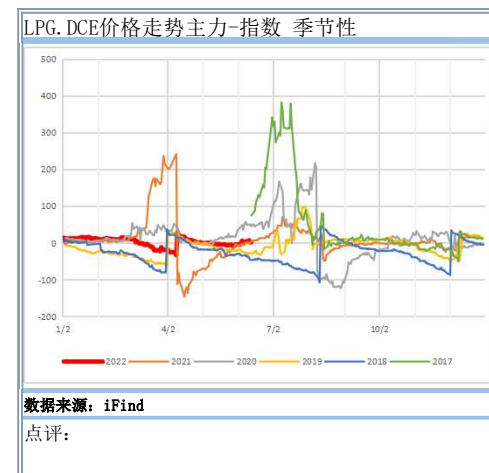
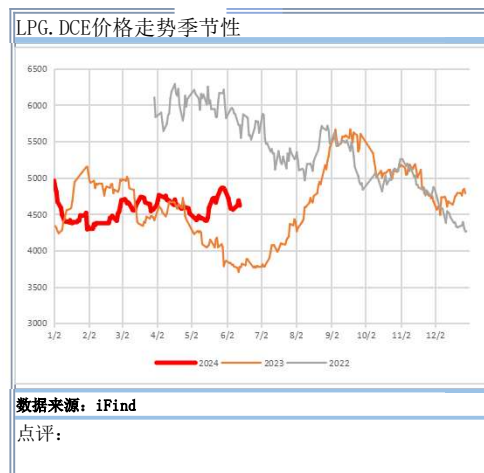
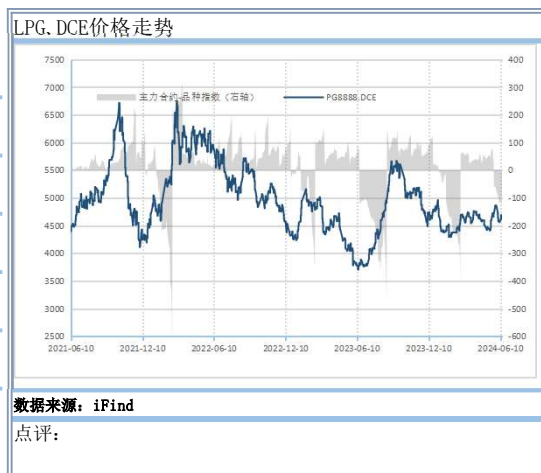
数据截止日: 2024/6/13

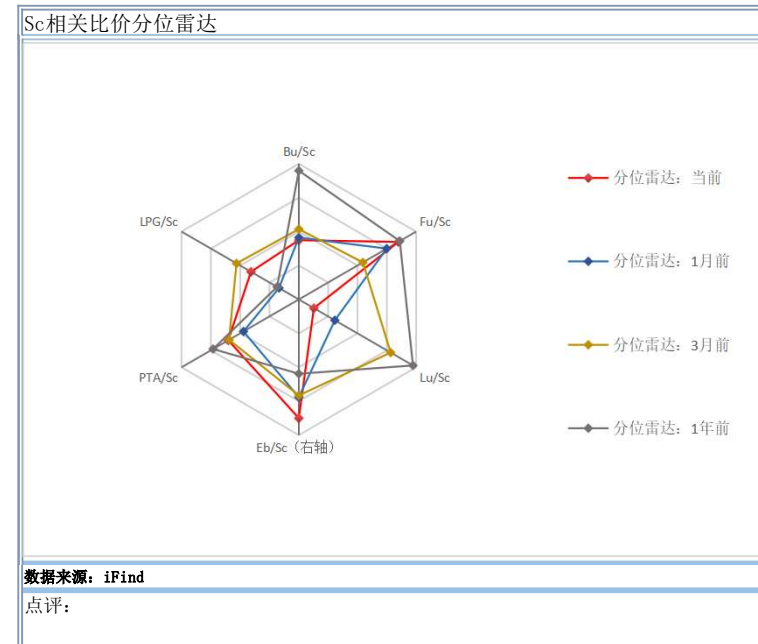
期内最小值: 3704

期内最大值: 5876

期内平均值: 4759.6224

当前分位值: 42.03%





数据起始日: 2019/6/14

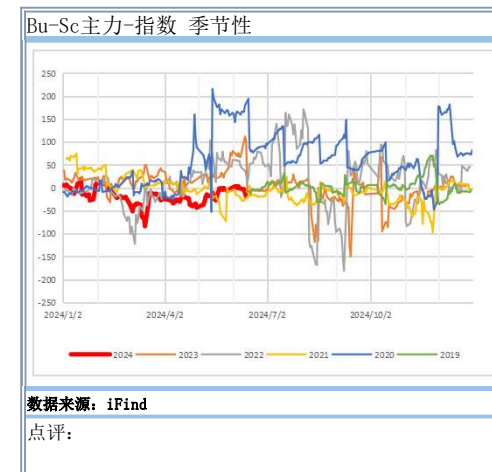
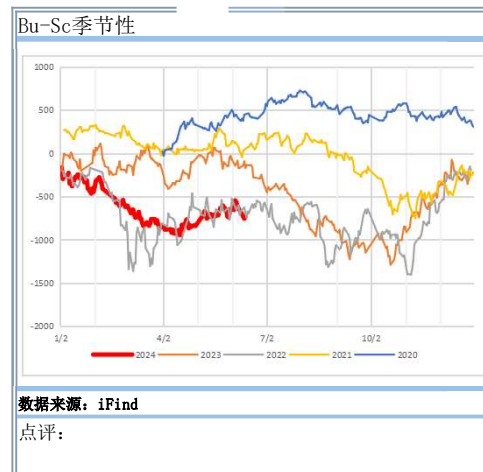
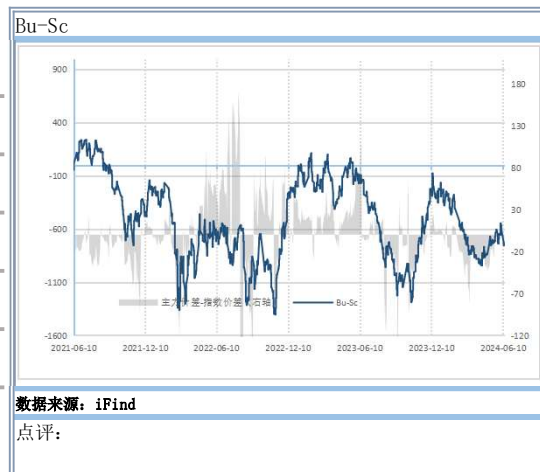
数据截止日: 2024/6/13

期内最小值: -1406.4286

期内最大值: 239.8571

期内平均值: -507.3216

当前分位值: 40.50%



数据起始日: 2019/6/14

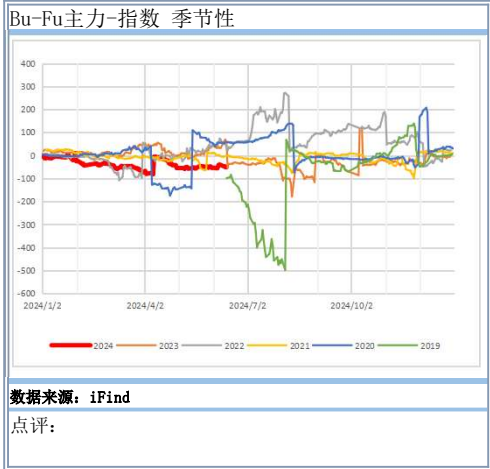
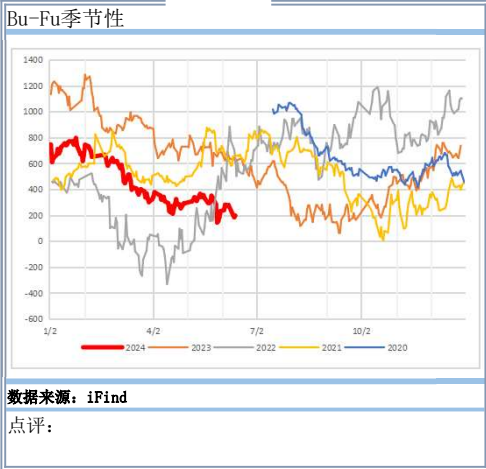
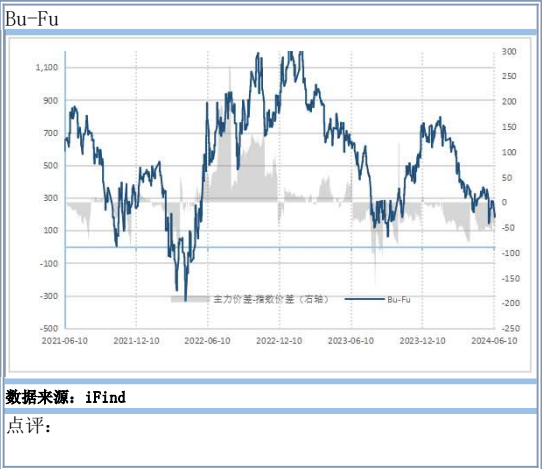
数据截止日: 2024/6/13

期内最小值: -331.0000

期内最大值: 1284.0000

期内平均值: 546.2717

当前分位值: 32.69%



数据起始日: 2021/10/6

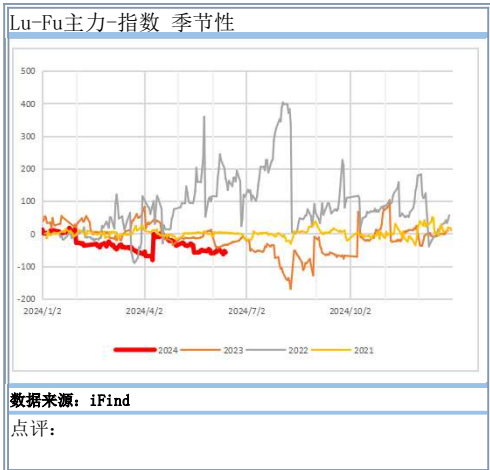
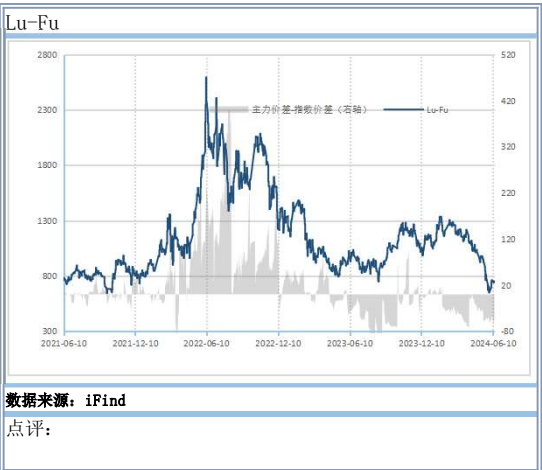
数据截止日: 2024/6/13

期内最小值: 650.0000

期内最大值: 2085.0000

期内平均值: 1164.7059

当前分位值: 6.62%



数据起始日: 2021/8/11

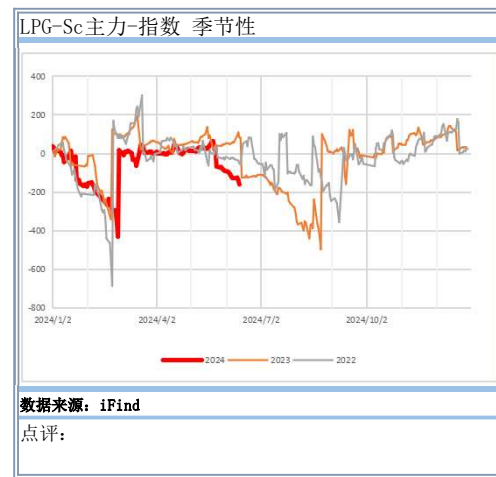
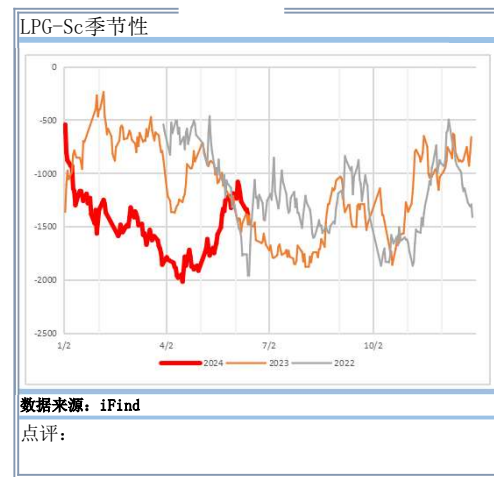
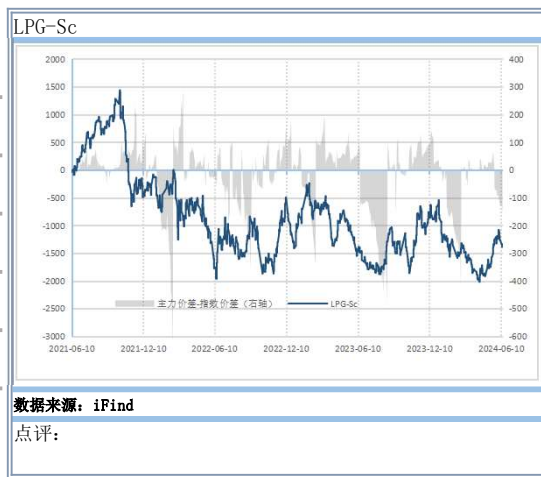
数据截止日: 2024/6/13

期内最小值: -2017.0000

期内最大值: -240.0000

期内平均值: -1261.3693

当前分位值: 35.28%



数据起始日: 2019/6/14

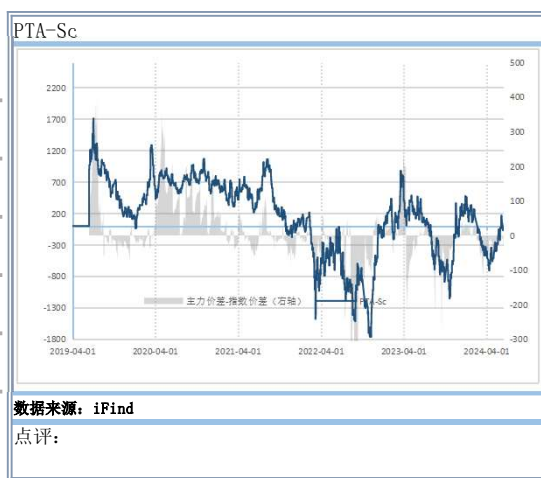
数据截止日: 2024/6/13

期内最小值: -1762.0000

期内最大值: 1061.0000

期内平均值: -182.6831

当前分位值: 60.18%



数据起始日: 2021/4/13

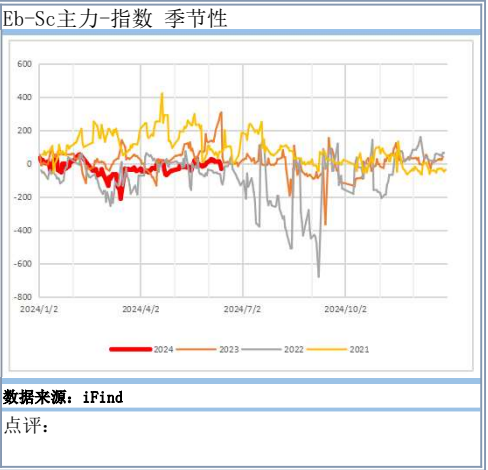
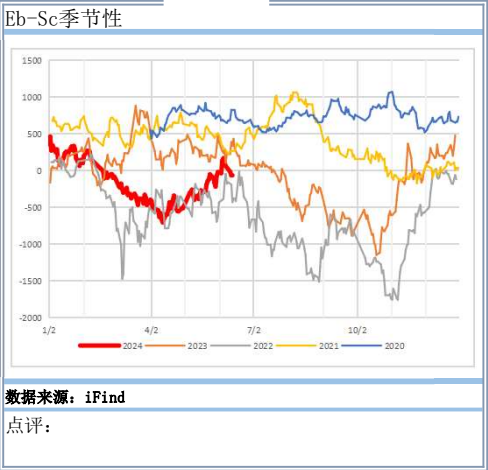
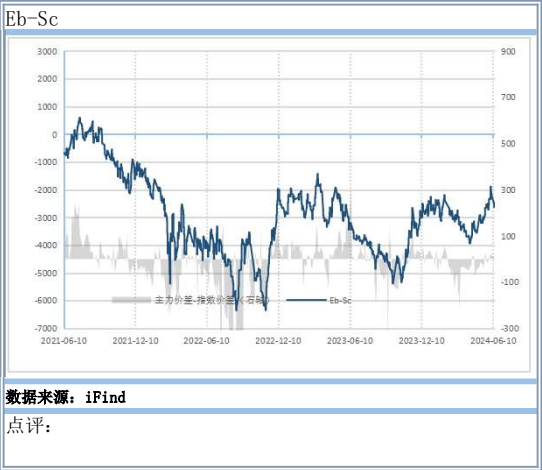
数据截止日: 2024/6/13

期内最小值: -6347.0000

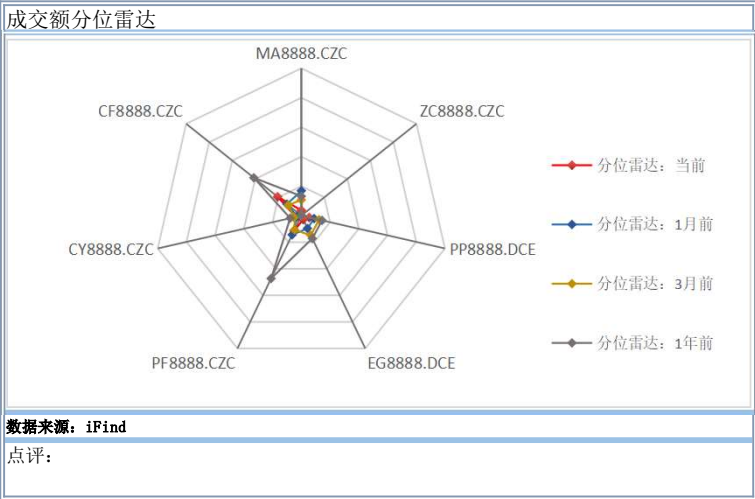
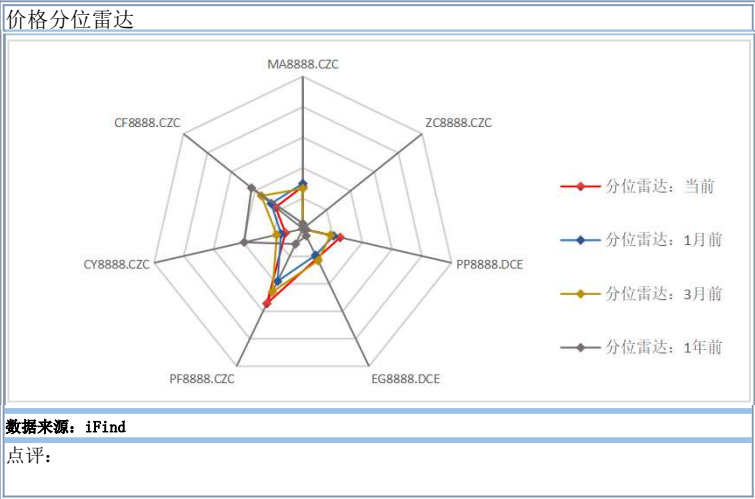
期内最大值: -1073.0000

期内平均值: -3432.7221

当前分位值: 70.46%



三、煤化工相关



数据起始日: 2019/6/14

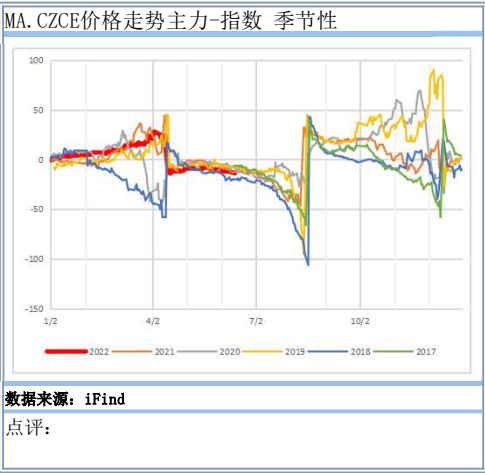
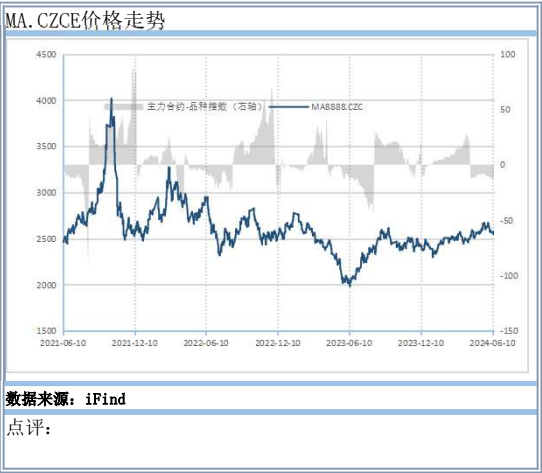
数据截止日: 2024/6/13

期内最小值: 1982

期内最大值: 4015

期内平均值: 2594.1084

当前分位值: 27.74%



数据起始日: 2019/6/14

数据截止日: 2024/6/13

期内最小值: 6865

期内最大值: 10224

期内平均值: 7951.9026

当前分位值: 25.13%

PP.DCE价格走势



数据来源: iFind

点评:

数据起始日: 2019/6/14

数据截止日: 2024/6/13

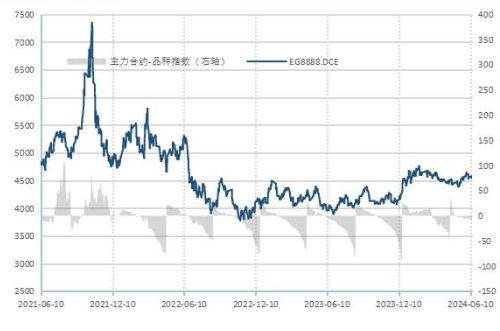
期内最小值: 3778

期内最大值: 7345

期内平均值: 4586.7599

当前分位值: 21.45%

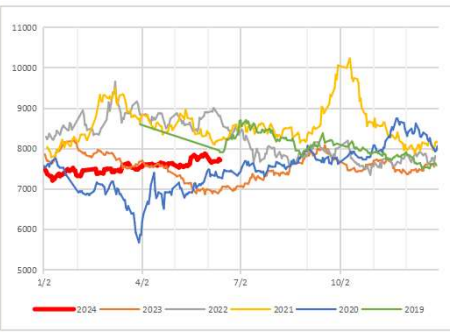
EG.CZCE价格走势



数据来源: iFind

点评:

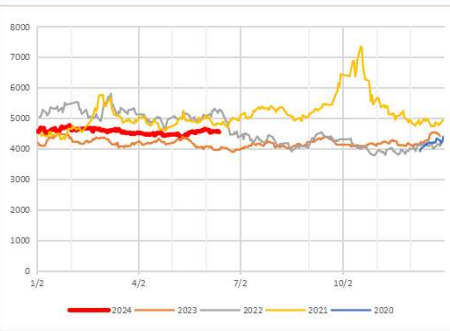
PP.DCE价格走势季节性



数据来源: iFind

点评:

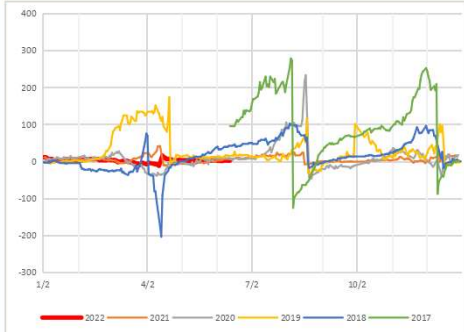
EG.CZCE价格走势季节性



数据来源: iFind

点评:

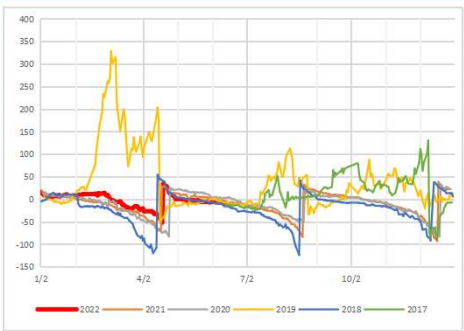
PP.DCE价格走势主力-指数 季节性



数据来源: iFind

点评:

EG.CZCE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2020/10/12

数据截止日: 2024/6/13

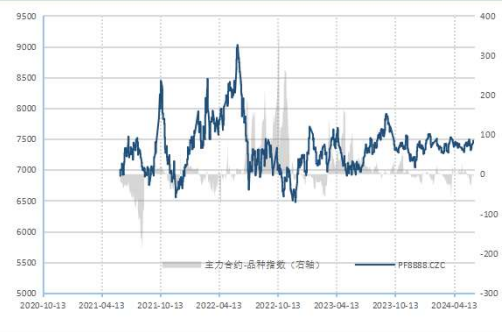
期内最小值: 6904

期内最大值: 7907

期内平均值: 7334.8924

当前分位值: 54.34%

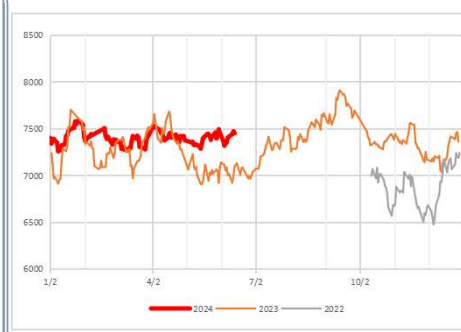
PF.CZCE价格走势



数据来源: iFind

点评:

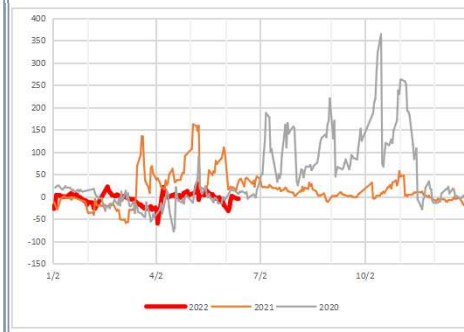
PF.CZCE价格走势季节性



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: 2019/6/14

数据截止日: 2024/6/13

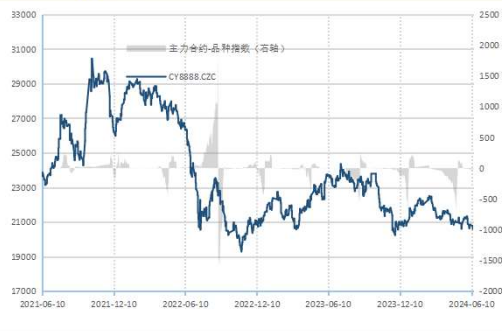
期内最小值: 19292

期内最大值: 30443

期内平均值: 23690.8162

当前分位值: 11.70%

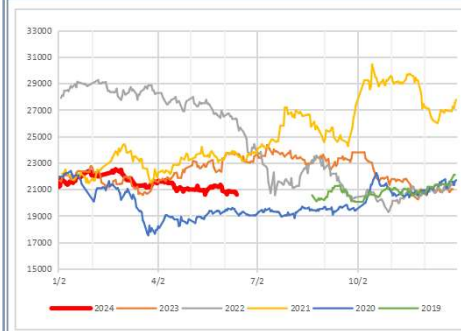
CY.CZCE价格走势



数据来源: iFind

点评:

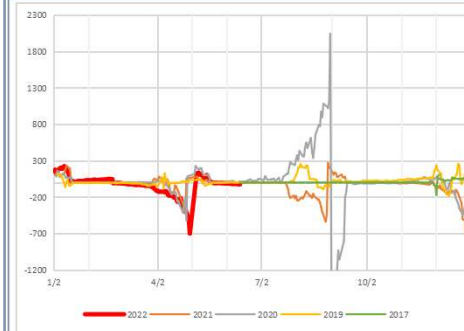
CY.CZCE价格走势季节性



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: 2019/6/14

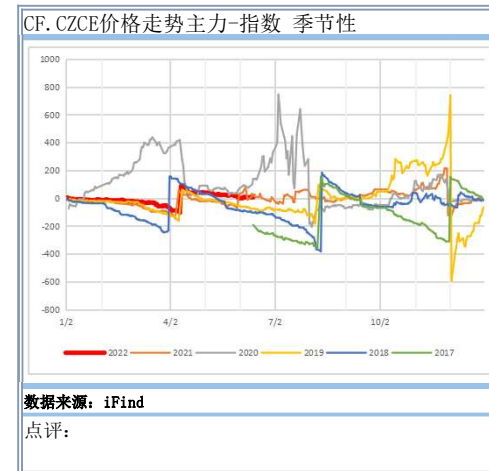
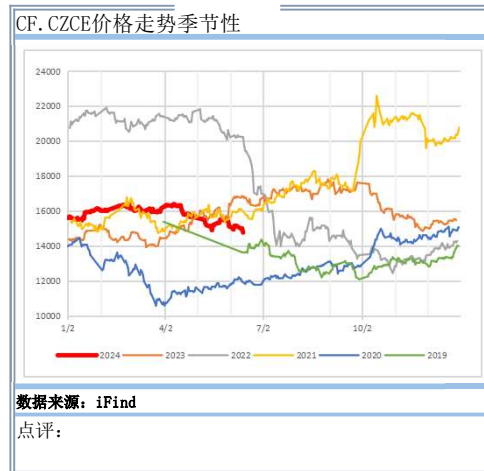
数据截止日: 2024/6/13

期内最小值: 12447

期内最大值: 22574

期内平均值: 16890.6722

当前分位值: 22.80%



数据起始日: 2019/6/14

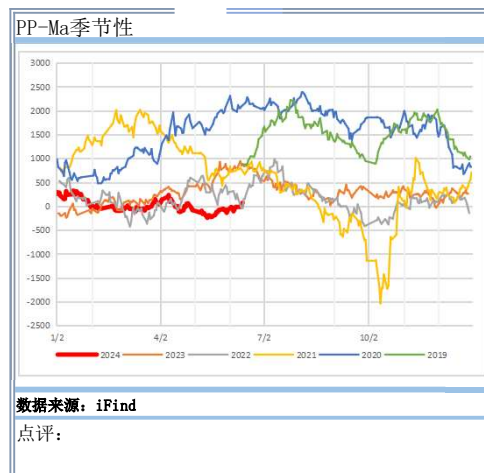
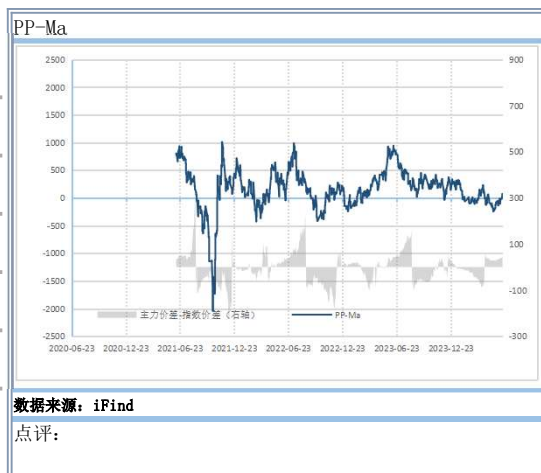
数据截止日: 2024/6/13

期内最小值: -2039.0000

期内最大值: 1007.0000

期内平均值: 169.5775

当前分位值: 69.27%



数据起始日: 2019/6/14

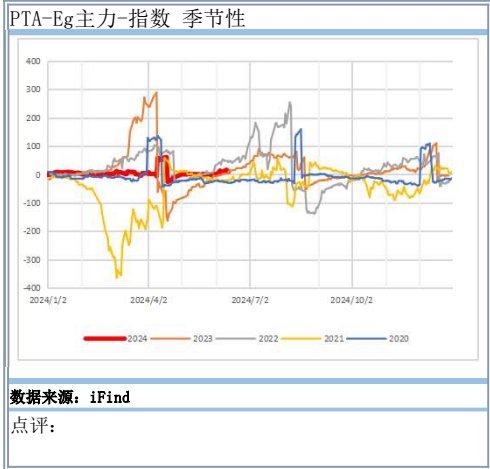
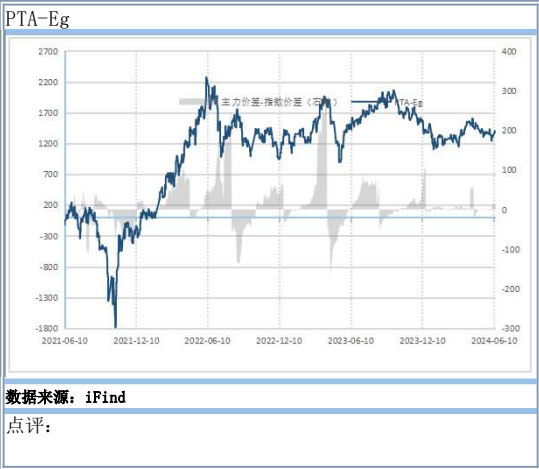
数据截止日: 2024/6/13

期内最小值: -1783.0000

期内最大值: 2269.0000

期内平均值: 1063.0672

当前分位值: 78.58%



数据起始日: 2021/12/17

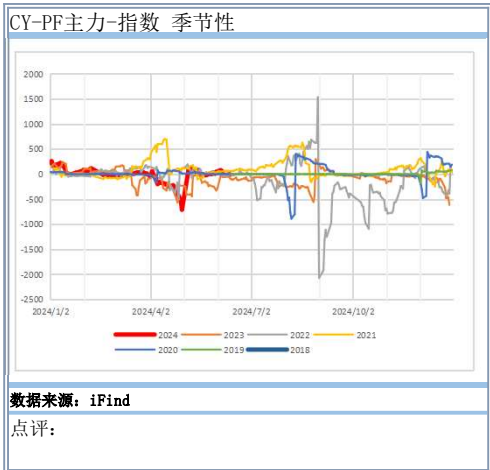
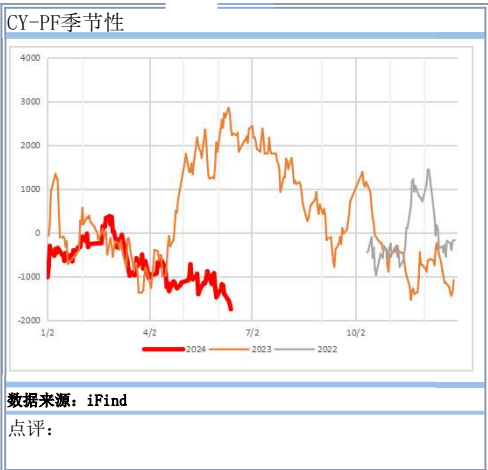
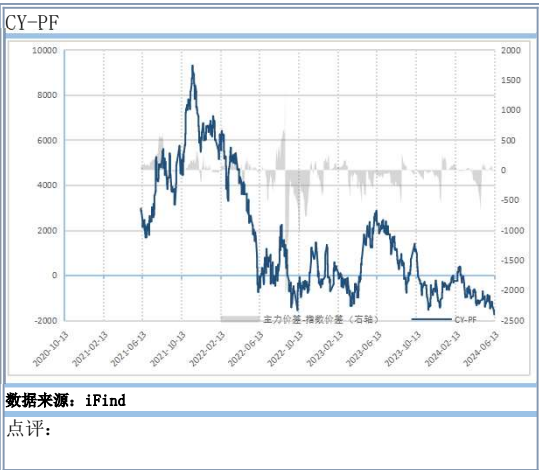
数据截止日: 2024/6/13

期内最小值: -1750.0000

期内最大值: 2854.0000

期内平均值: 53.2096

当前分位值: 0.00%



数据起始日: 2022/12/26

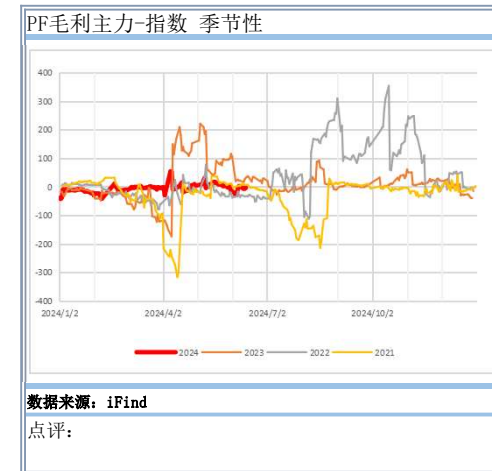
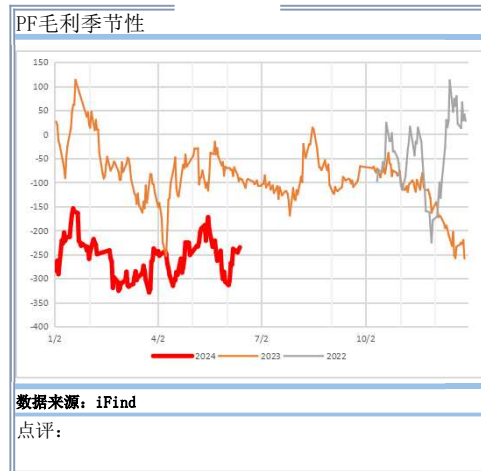
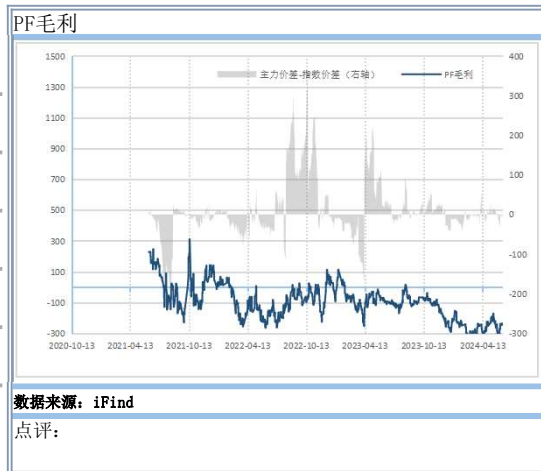
数据截止日: 2024/6/13

期内最小值: -328.9900

期内最大值: 112.9900

期内平均值: -139.8406

当前分位值: 21.26%



数据起始日: 2019/6/14

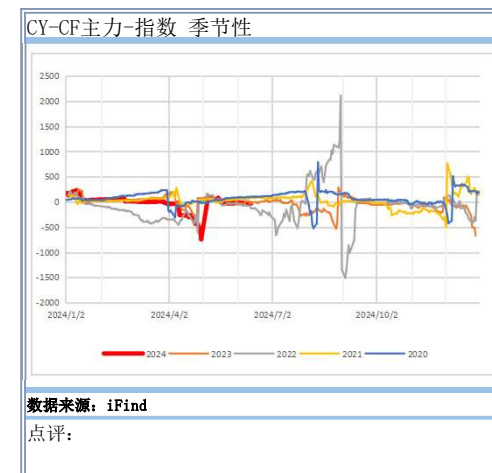
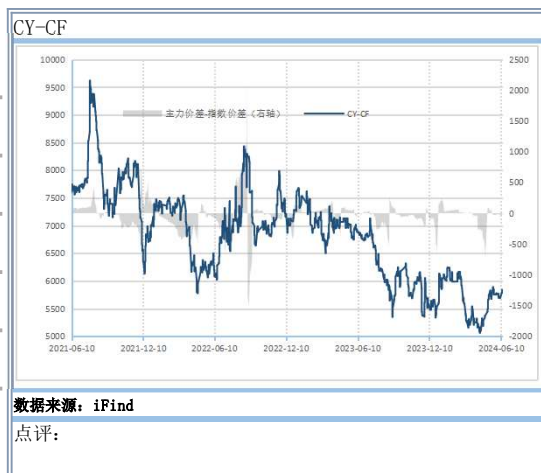
数据截止日: 2024/6/13

期内最小值: 5061.0000

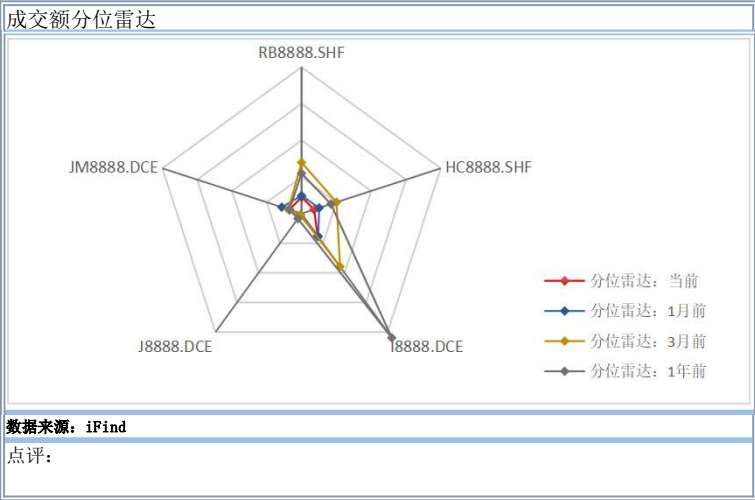
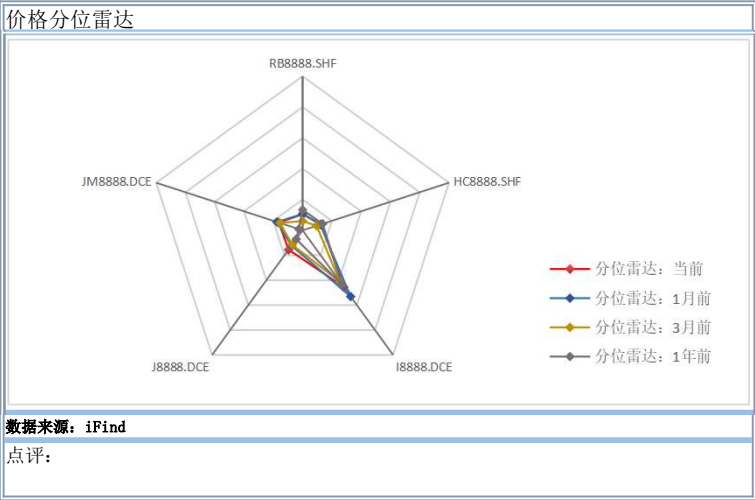
期内最大值: 9616.0000

期内平均值: 6800.1440

当前分位值: 17.12%



四、黑色相关



数据起始日: 2019/6/14

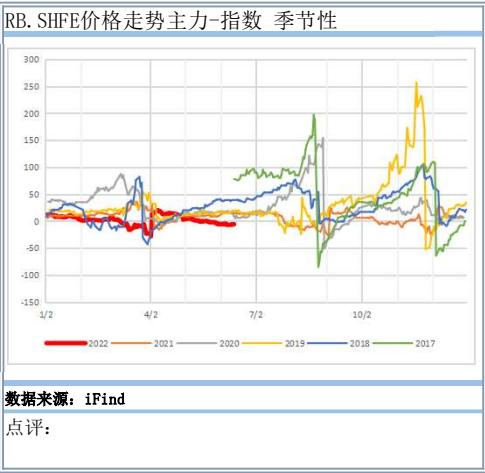
数据截止日: 2024/6/13

期内最小值: 3377

期内最大值: 5762

期内平均值: 4182.3333

当前分位值: 10.48%



数据起始日: 2019/6/14

数据截止日: 2024/6/13

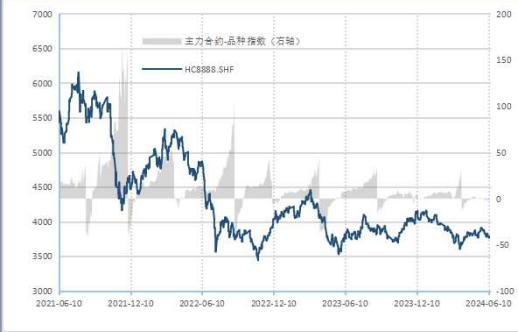
期内最小值: 3444

期内最大值: 6152

期内平均值: 4321.3196

当前分位值: 12.74%

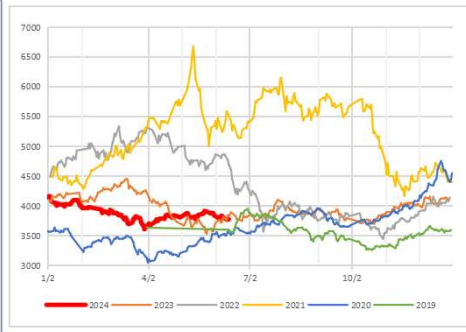
HC.SHFE价格走势



数据来源: iFind

点评:

HC.SHFE价格走势季节性



数据来源: iFind

点评:

HC.SHFE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2019/6/14

数据截止日: 2024/6/13

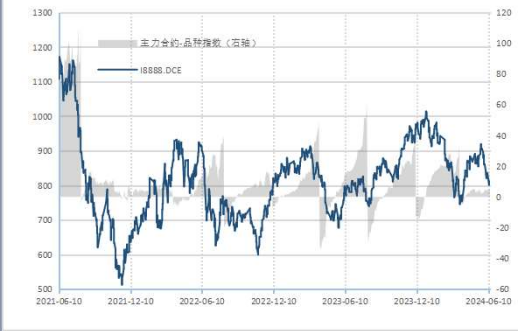
期内最小值: 512.8

期内最大值: 1171.2

期内平均值: 810.5322

当前分位值: 45.43%

I.DCE价格走势



数据来源: iFind

点评:

I.DCE价格走势季节性



数据来源: iFind

点评:

I.DCE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2019/6/14

数据截止日: 2024/6/13

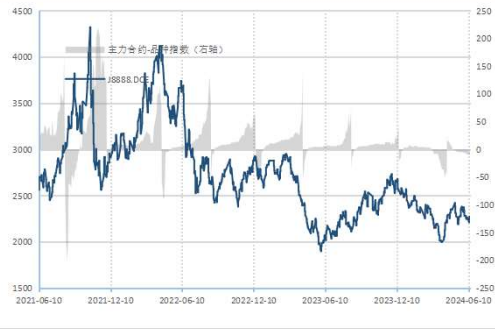
期内最小值: 1897.9

期内最大值: 4320.8

期内平均值: 2730.2469

当前分位值: 15.48%

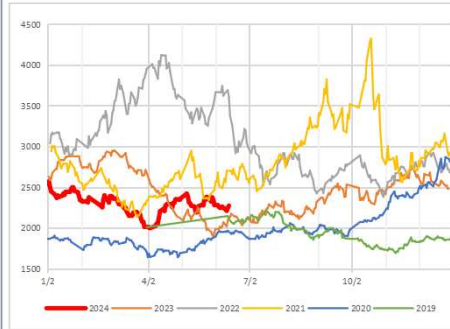
J. DCE价格走势



数据来源: iFind

点评:

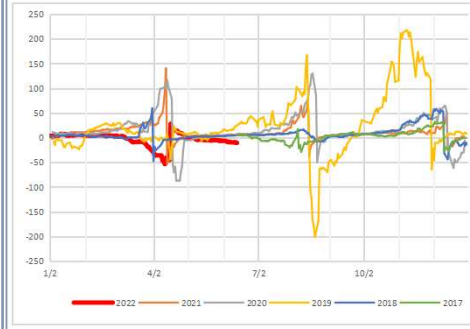
J. DCE价格走势季节性



数据来源: iFind

点评:

J. DCE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2019/6/14

数据截止日: 2024/6/13

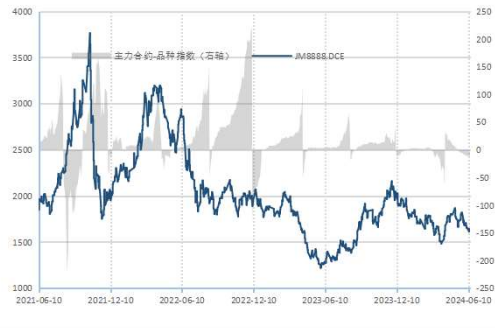
期内最小值: 1219.4

期内最大值: 3764.7

期内平均值: 2022.7086

当前分位值: 16.23%

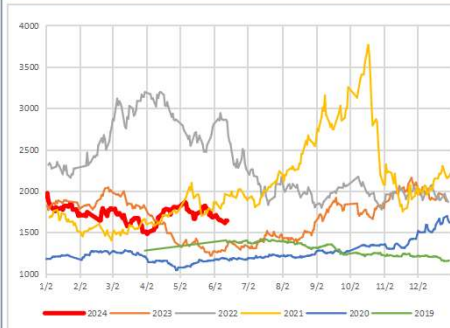
Jm. DCE价格走势



数据来源: iFind

点评:

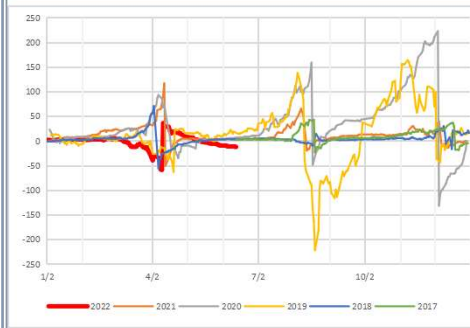
Jm. DCE价格走势季节性



数据来源: iFind

点评:

Jm. DCE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日： 2019/6/14

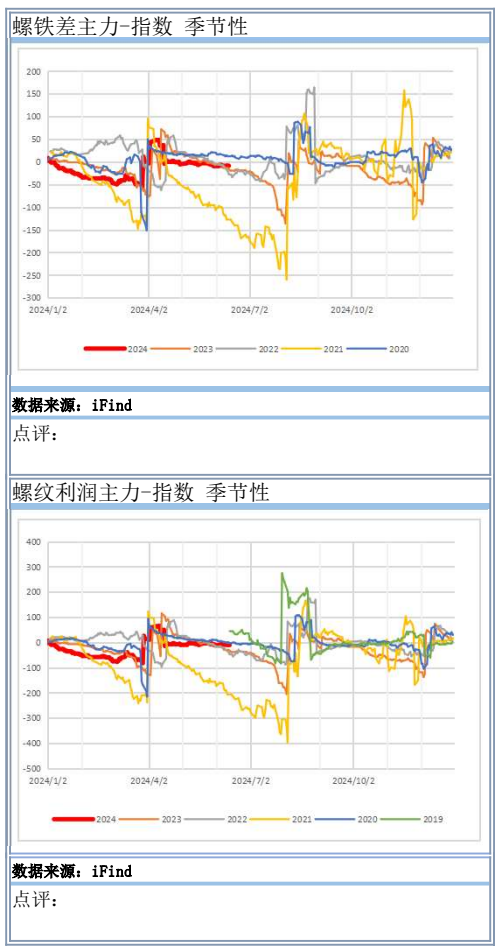
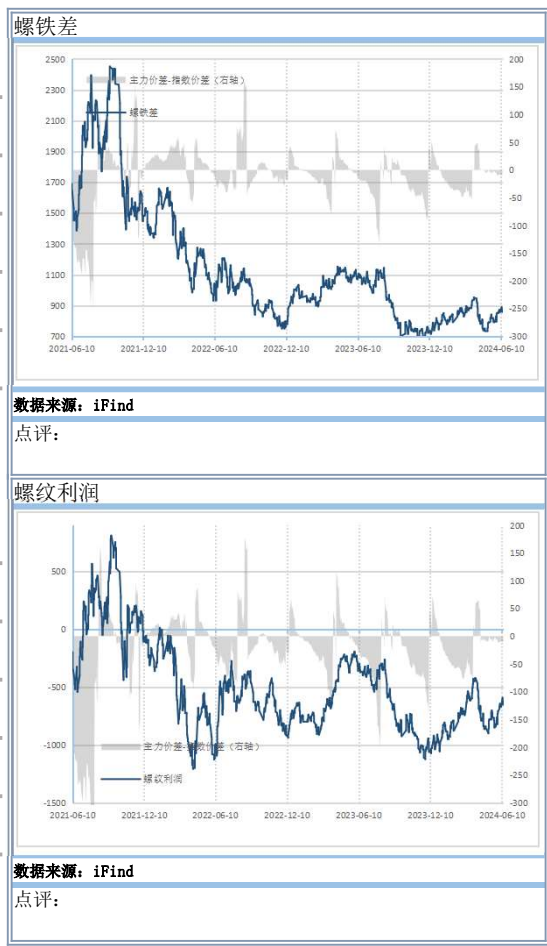
数据截止日： 2024/6/13

期内最小值： 670.1176

期内最大值： 2451.8235

期内平均值： 1145.9547

当前分位值： 10.50%



数据起始日: 2019/6/14

数据截止日: 2024/6/13

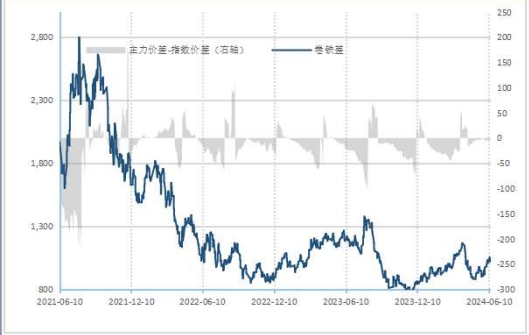
期内最小值: 752.4706

期内最大值: 2799.4118

期内平均值: 1284.9410

当前分位值: 13.03%

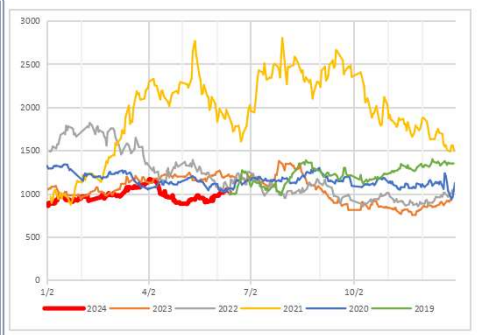
卷铁差



数据来源: iFind

点评:

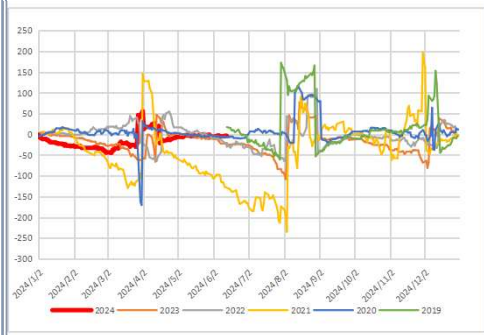
卷铁差季节性



数据来源: iFind

点评:

卷铁差主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2019/6/14

数据截止日: 2024/6/13

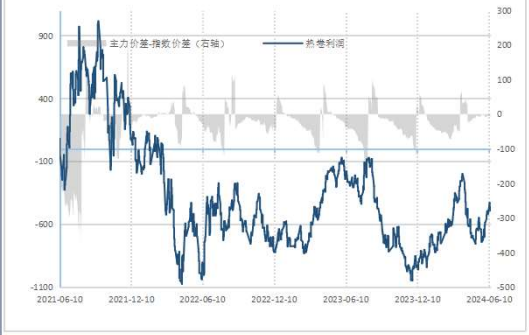
期内最小值: -1073.7273

期内最大值: 1014.0000

期内平均值: -371.2655

当前分位值: 27.89%

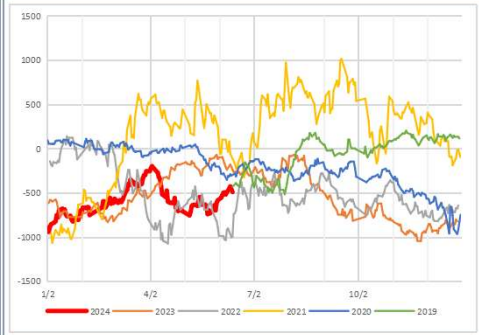
热卷利润



数据来源: iFind

点评:

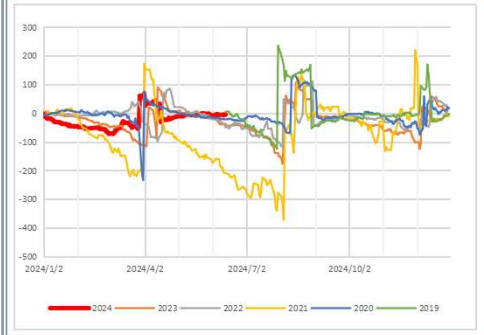
热卷利润季节性



数据来源: iFind

点评:

热卷利润主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2019/6/14

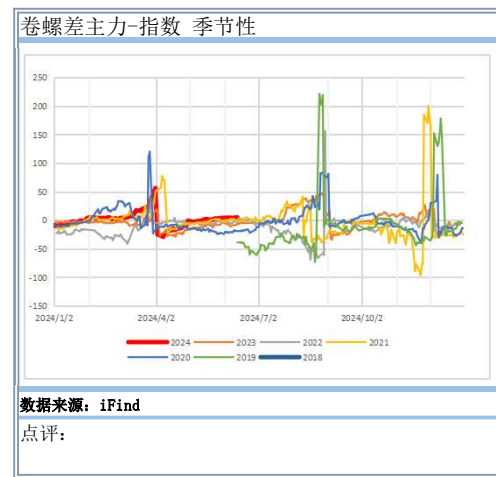
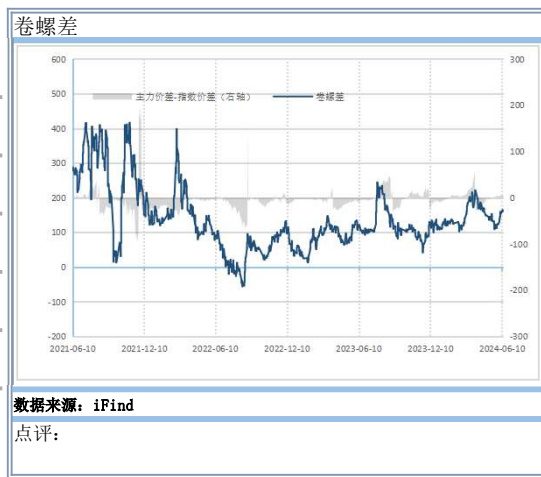
数据截止日: 2024/6/13

期内最小值: -56.0000

期内最大值: 416.0000

期内平均值: 138.9863

当前分位值: 46.19%



数据起始日: 2019/6/14

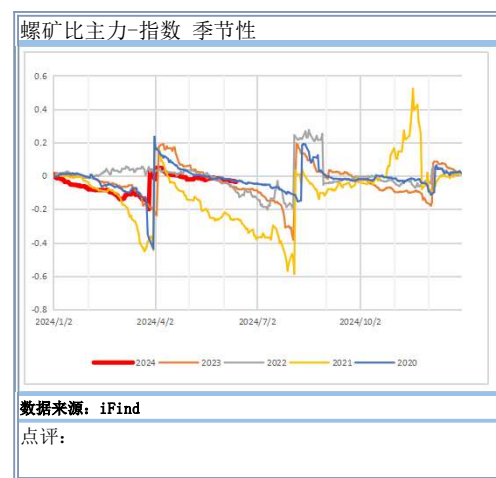
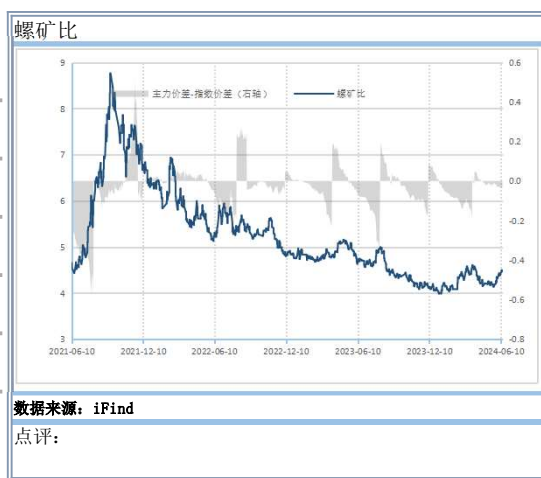
数据截止日: 2024/6/13

期内最小值: 3.9880

期内最大值: 8.7631

期内平均值: 5.2466

当前分位值: 10.04%



数据起始日: 2019/6/14

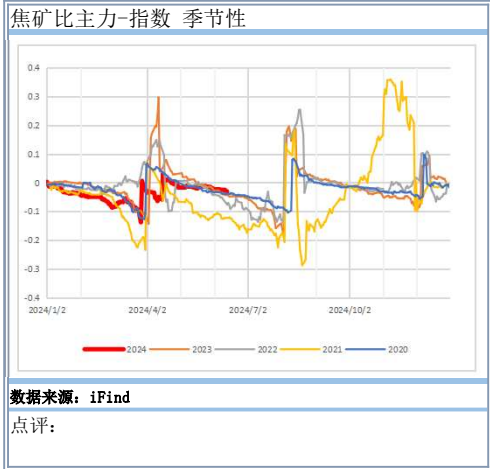
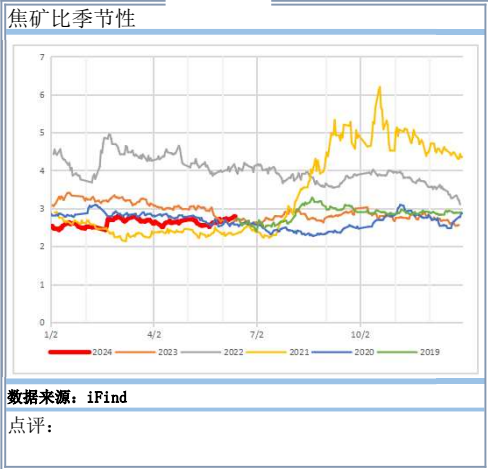
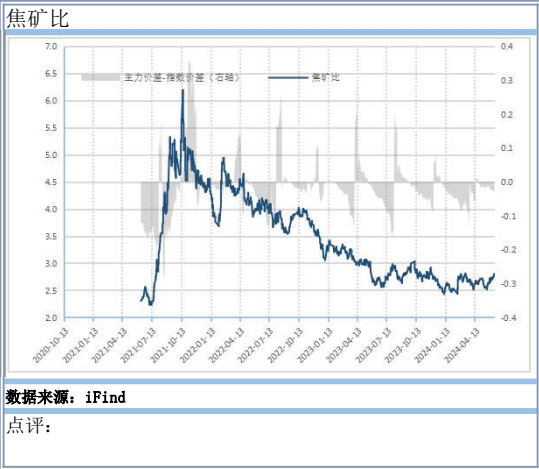
数据截止日: 2024/6/13

期内最小值: 2.2287

期内最大值: 6.1947

期内平均值: 3.4428

当前分位值: 14.39%



数据起始日: 2019/6/14

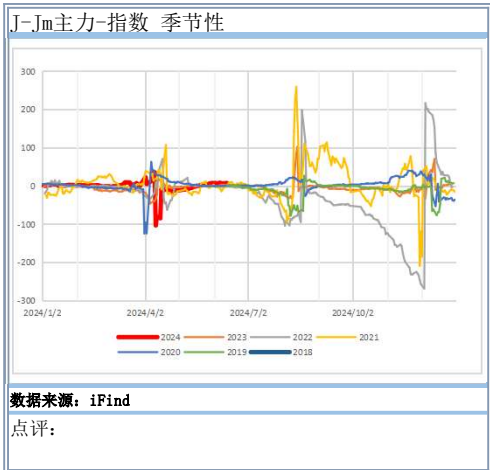
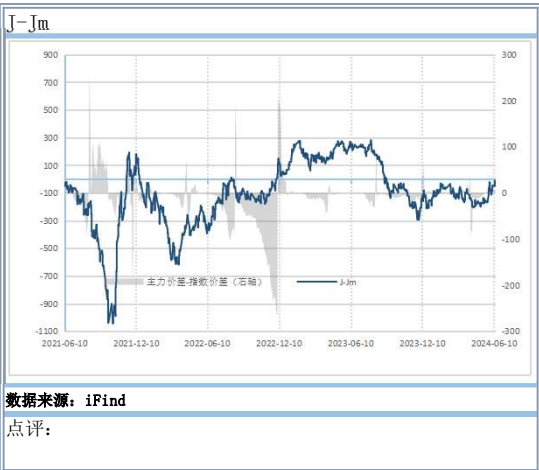
数据截止日: 2024/6/13

期内最小值: -1043.0800

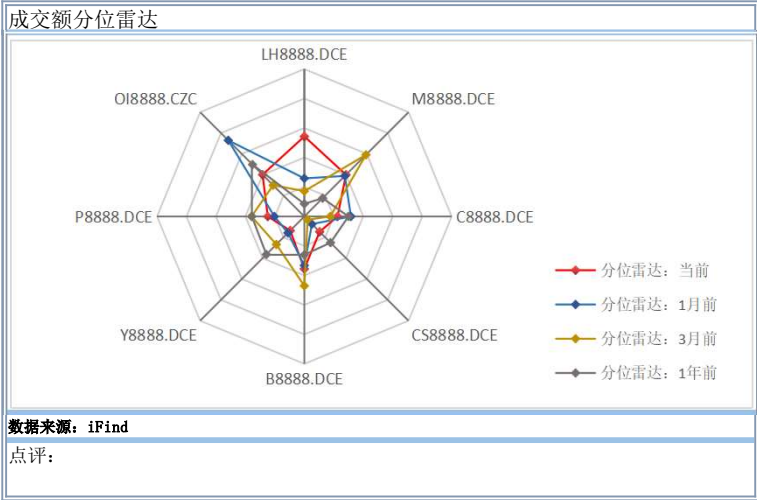
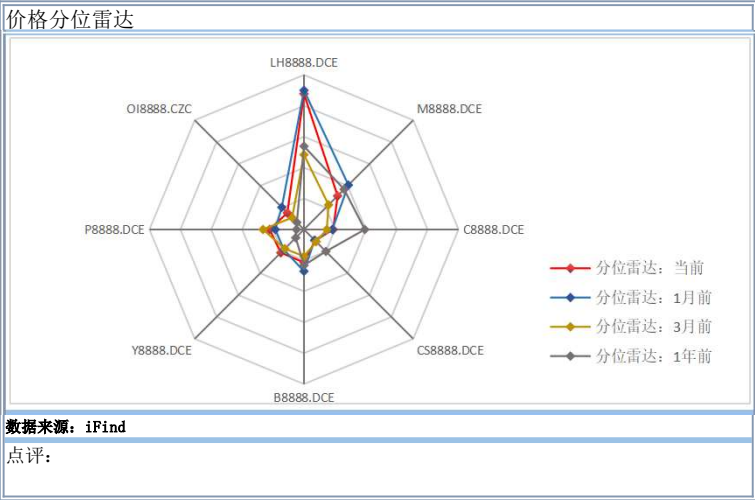
期内最大值: 279.1600

期内平均值: -101.5452

当前分位值: 77.95%



五、农产品相关



数据起始日: 2021/1/8

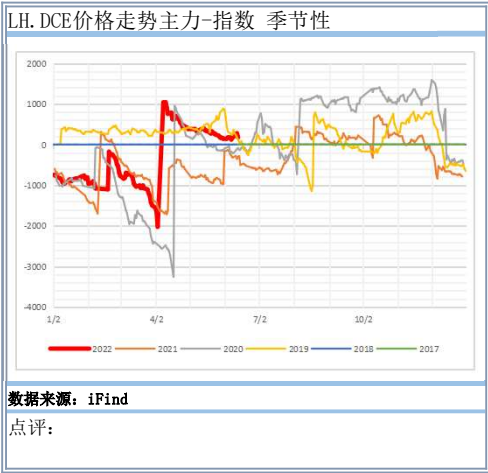
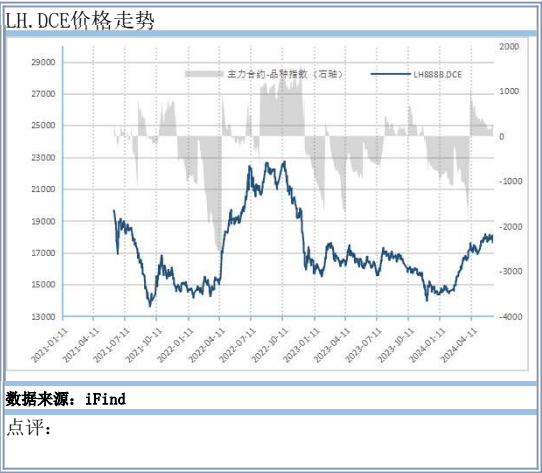
数据截止日: 2024/6/13

期内最小值: 13971

期内最大值: 18158

期内平均值: 16198.1586

当前分位值: 87.75%



数据起始日: 2019/6/14

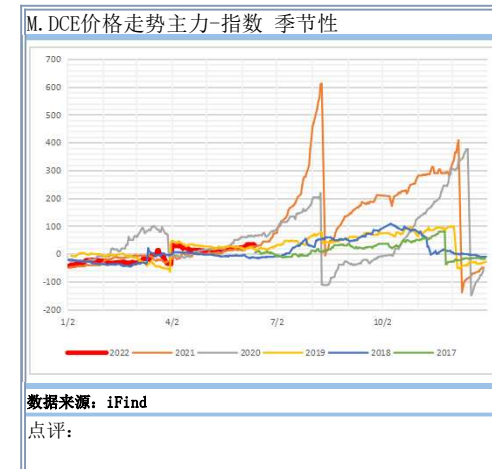
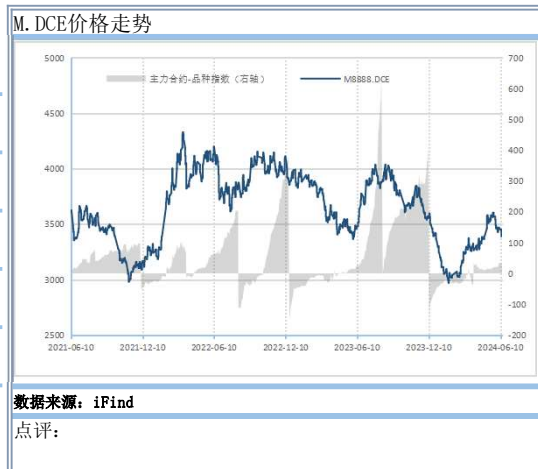
数据截止日: 2024/6/13

期内最小值: 2970

期内最大值: 4328

期内平均值: 3643.9369

当前分位值: 30.78%



数据起始日: 2019/6/14

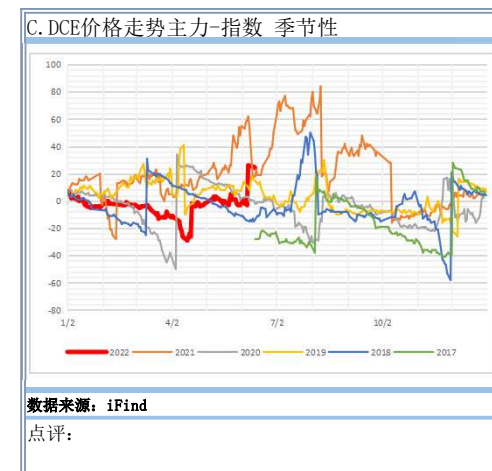
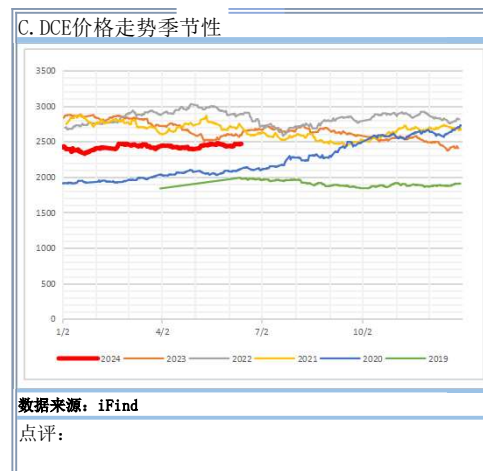
数据截止日: 2024/6/13

期内最小值: 2328

期内最大值: 3027

期内平均值: 2667.2675

当前分位值: 18.88%



数据起始日: 2019/6/14

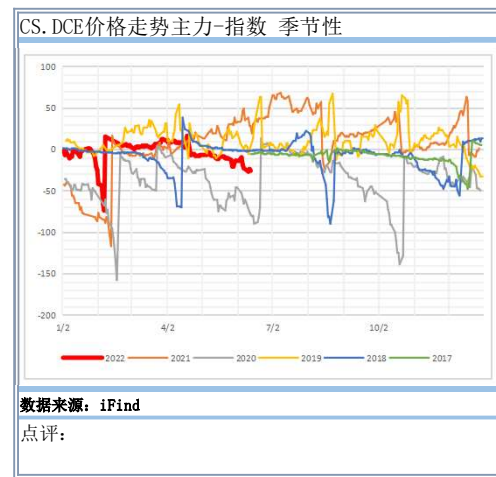
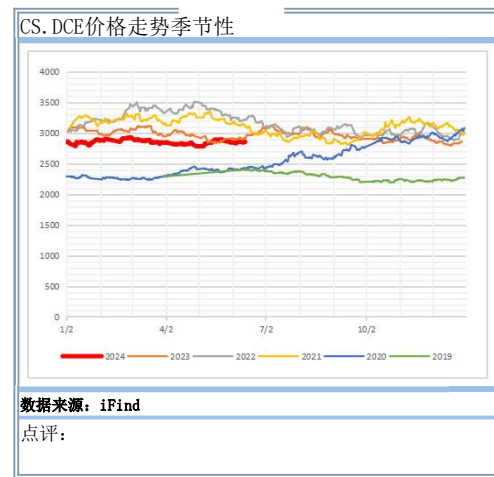
数据截止日: 2024/6/13

期内最小值: 2784

期内最大值: 3512

期内平均值: 3024.2840

当前分位值: 10.16%



数据起始日: 2019/6/14

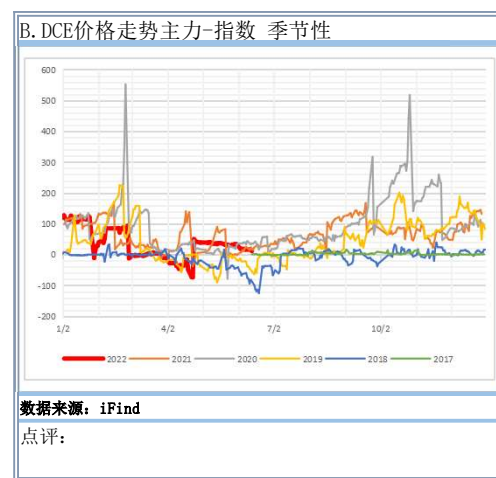
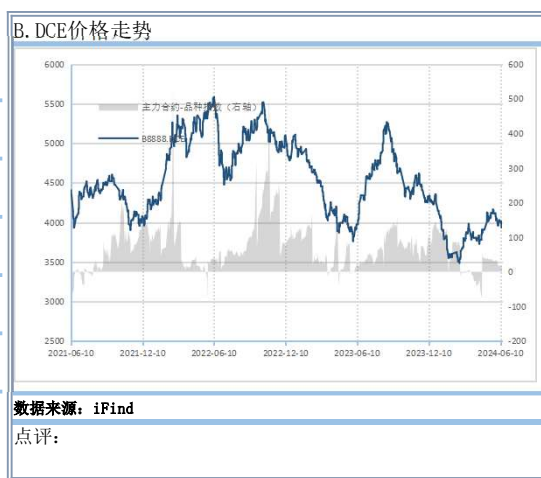
数据截止日: 2024/6/13

期内最小值: 3487

期内最大值: 5585

期内平均值: 4523.2003

当前分位值: 21.31%



数据起始日: 2019/6/14

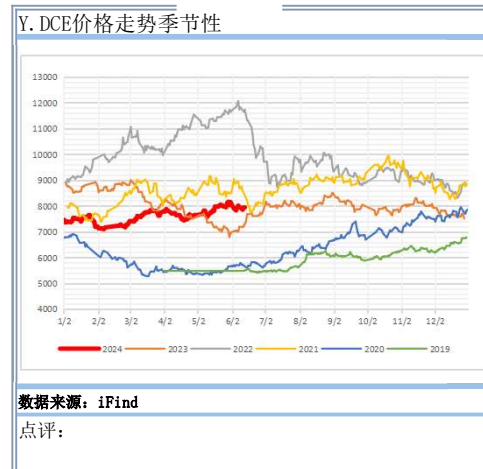
数据截止日: 2024/6/13

期内最小值: 6793

期内最大值: 12065

期内平均值: 8732.1481

当前分位值: 21.21%



数据起始日: 2019/6/14

数据截止日: 2024/6/13

期内最小值: 6349

期内最大值: 12479

期内平均值: 8288.0974

当前分位值: 22.25%



数据起始日: 2019/6/14

数据截止日: 2024/6/13

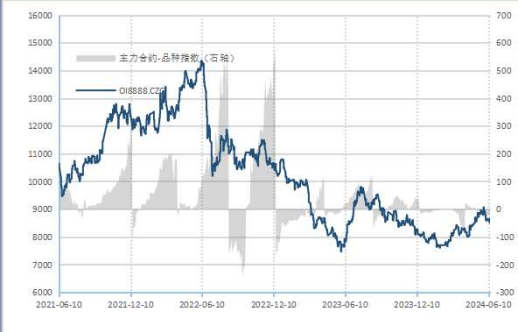
期内最小值: 7475

期内最大值: 14344

期内平均值: 10224.0576

当前分位值: 15.21%

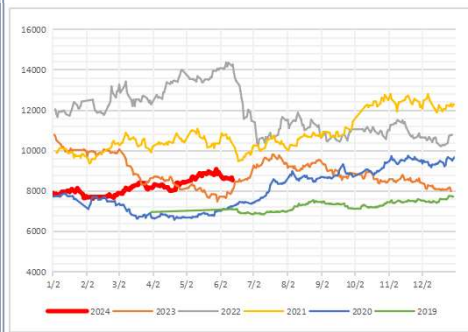
OI.CZCE价格走势



数据来源: iFind

点评:

OI.CZCE价格走势季节性



数据来源: iFind

点评:

OI.CZCE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2022/2/18

数据截止日: 2024/6/13

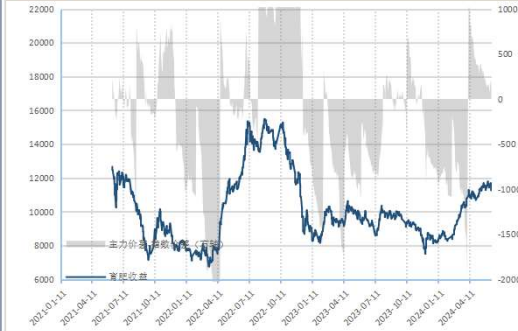
期内最小值: 7508.2500

期内最大值: 11785.0000

期内平均值: 9613.3310

当前分位值: 87.79%

育肥收益



数据来源: iFind

点评:

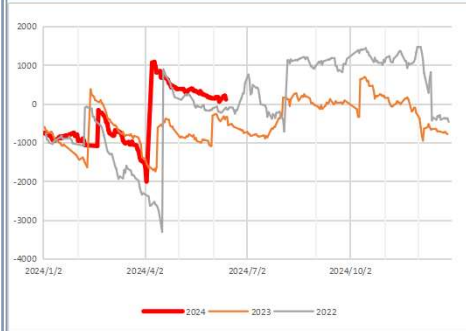
育肥收益季节性



数据来源: iFind

点评:

育肥收益主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2021/1/8

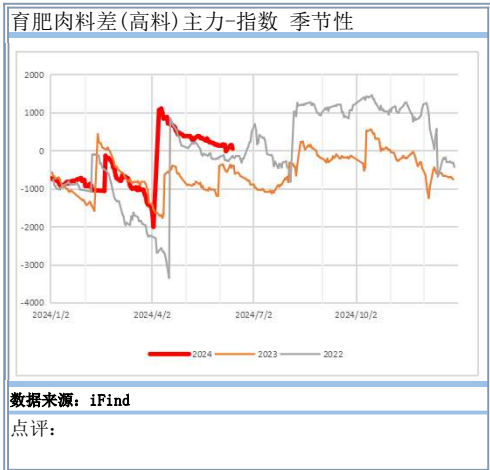
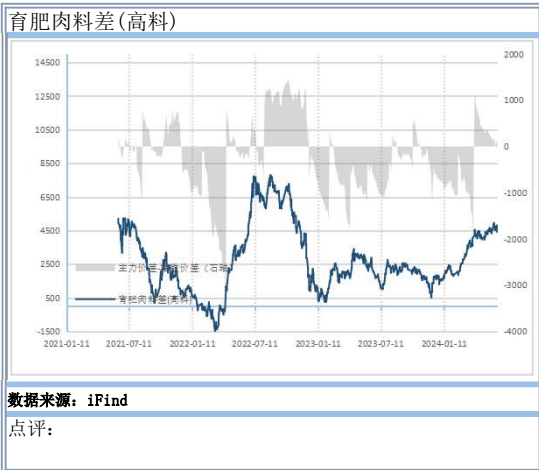
数据截止日: 2024/6/13

期内最小值: 515.0000

期内最大值: 4950.0000

期内平均值: 2525.7276

当前分位值: 87.98%



数据起始日: 2019/6/14

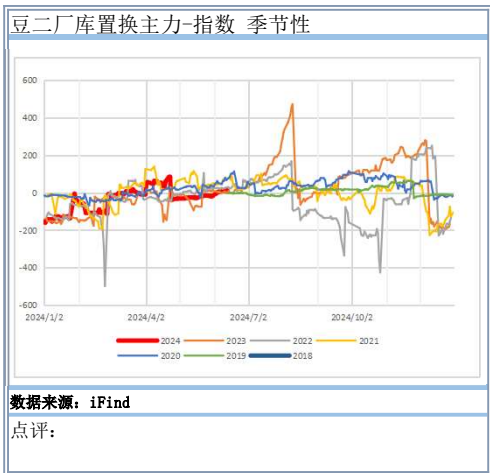
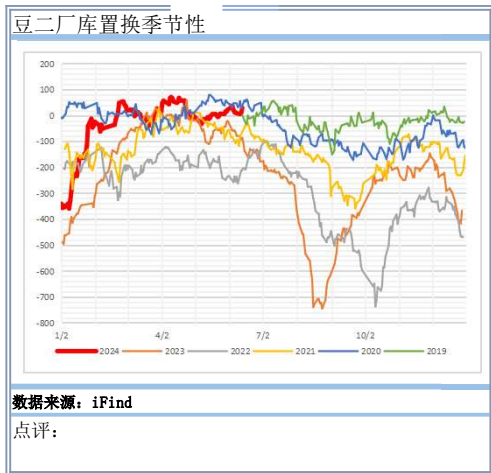
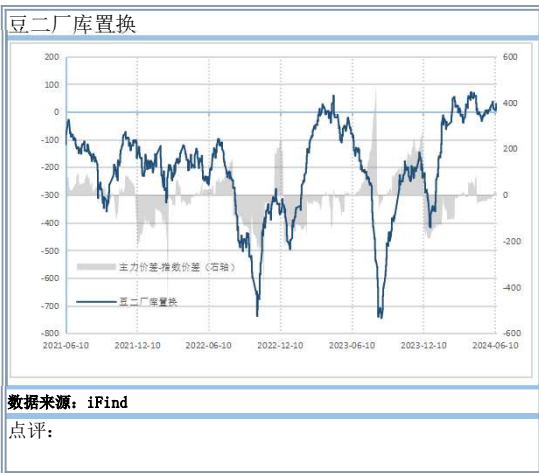
数据截止日: 2024/6/13

期内最小值: -745.0200

期内最大值: 71.2200

期内平均值: -207.2624

当前分位值: 94.84%



数据起始日: 2019/6/14

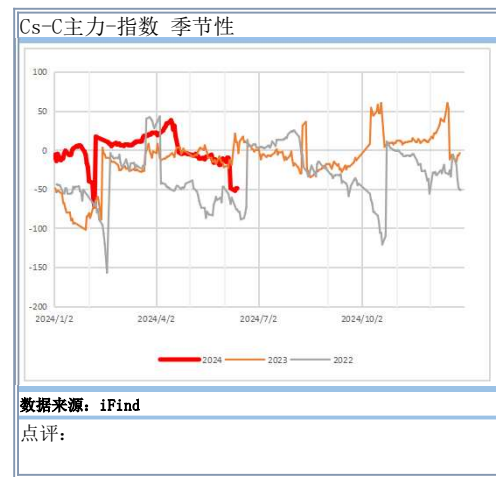
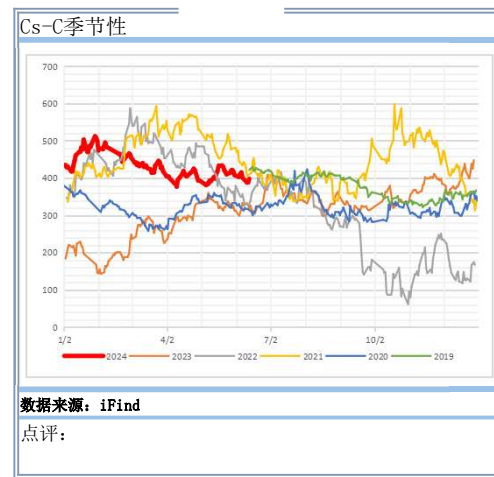
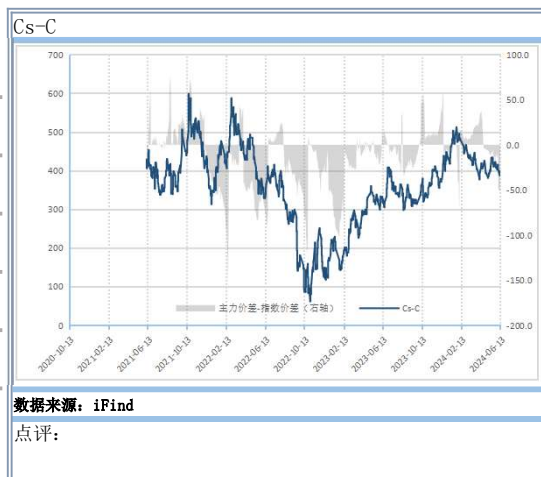
数据截止日: 2024/6/13

期内最小值: 62.0000

期内最大值: 598.0000

期内平均值: 357.0165

当前分位值: 62.69%



数据起始日: 2019/6/14

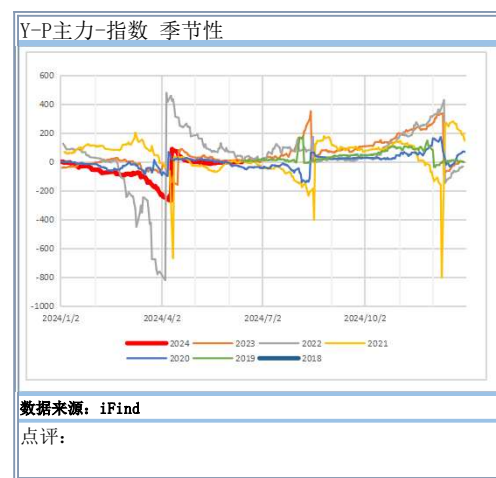
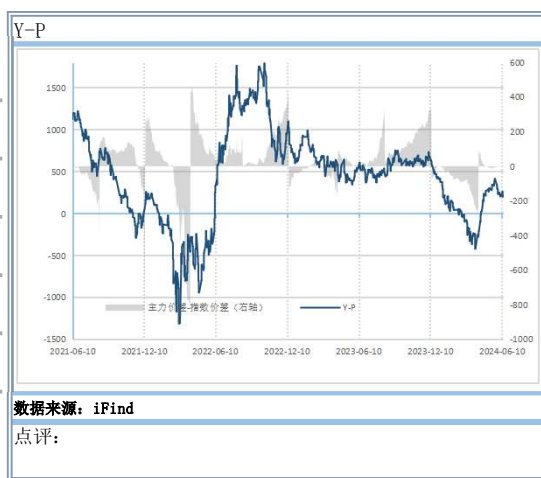
数据截止日: 2024/6/13

期内最小值: -1313.0000

期内最大值: 1788.0000

期内平均值: 444.0508

当前分位值: 48.73%



数据起始日： 2019/6/14

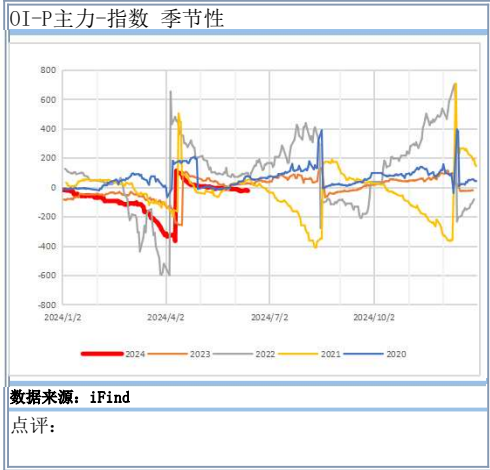
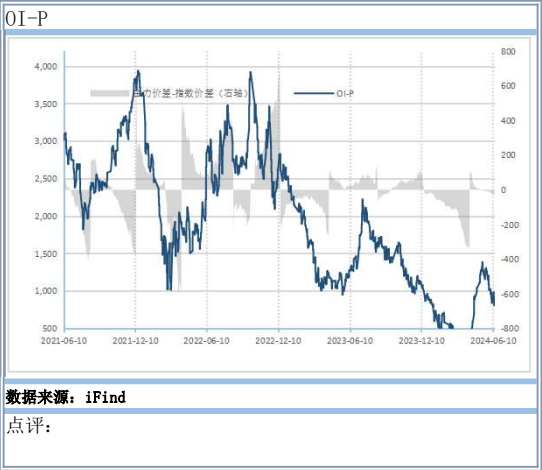
数据截止日： 2024/6/13

期内最小值： 19.0000

期内最大值： 2648.0000

期内平均值： 1240.4108

当前分位值： 29.97%



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