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盘面套利观察

制作：曹有明

2024年7月2日

交易咨询资格证号： Z0013162

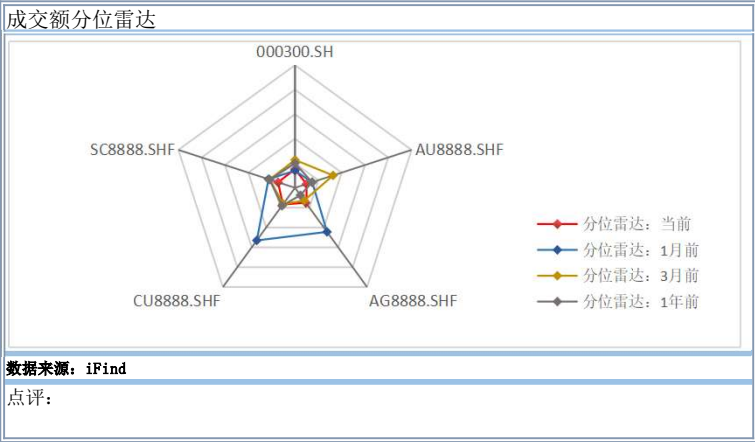
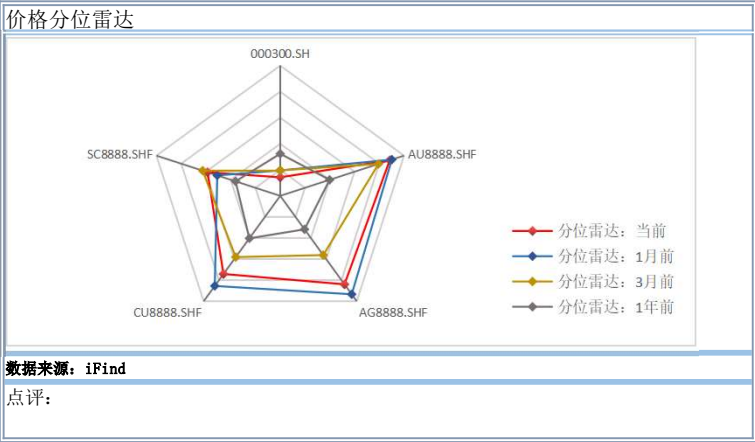
邮箱： caoyouming@sd-gold.com

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: 2019/7/3

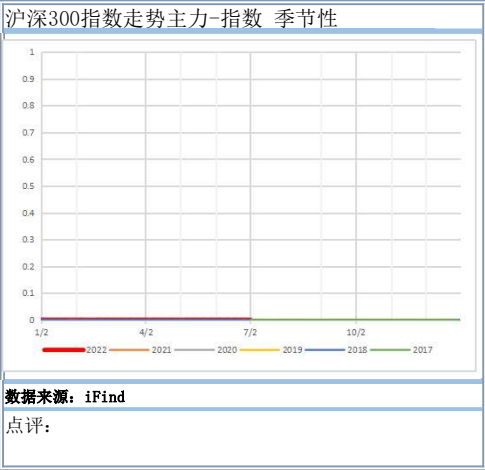
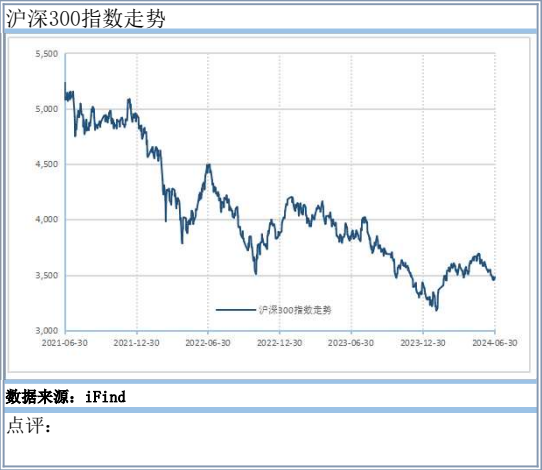
数据截止日: 2024/7/2

期内最小值: 3179.6276

期内最大值: 5229.6642

期内平均值: 4073.0169

当前分位值: 19.56%



数据起始日: 2019/7/3

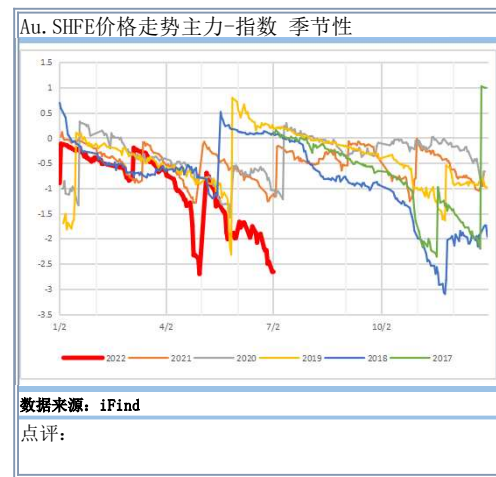
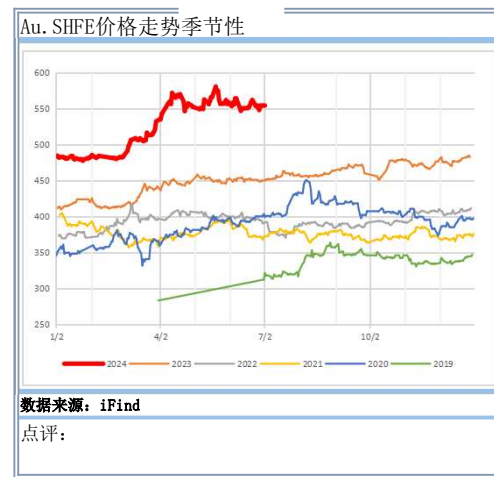
数据截止日: 2024/7/2

期内最小值: 363.2

期内最大值: 580.29

期内平均值: 430.4710

当前分位值: 88.42%



数据起始日: 2019/7/3

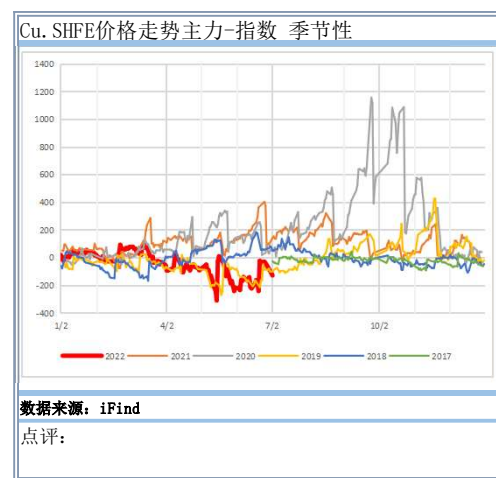
数据截止日: 2024/7/2

期内最小值: 53367

期内最大值: 87697

期内平均值: 68995.2948

当前分位值: 74.14%



数据起始日: 2019/7/3

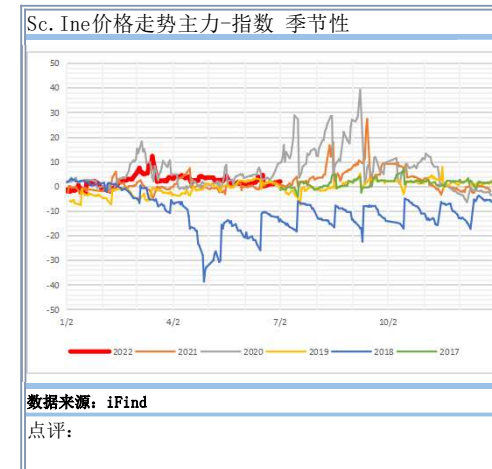
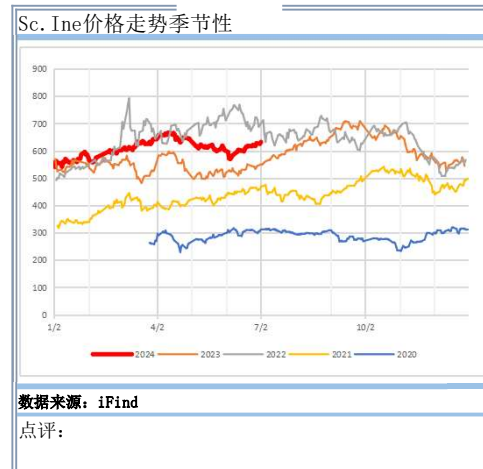
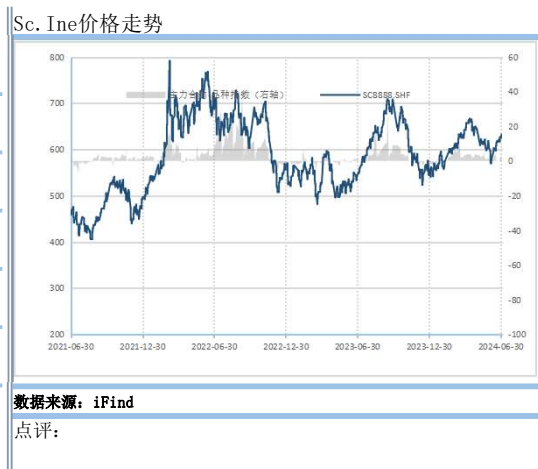
数据截止日: 2024/7/2

期内最小值: 405.7

期内最大值: 791.6

期内平均值: 586.1158

当前分位值: 58.69%



数据起始日: 2019/7/3

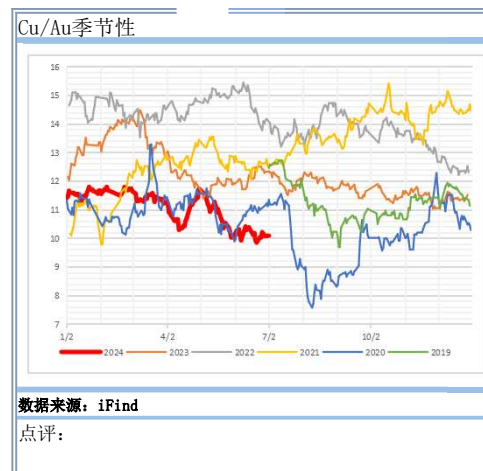
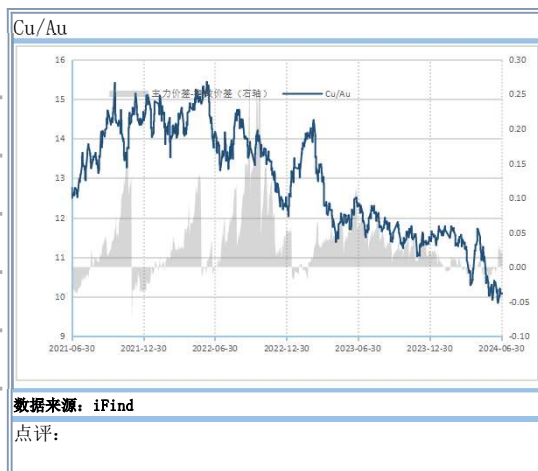
数据截止日: 2024/7/2

期内最小值: 9.8467

期内最大值: 15.4319

期内平均值: 12.9216

当前分位值: 4.19%



数据起始日： 2019/7/3

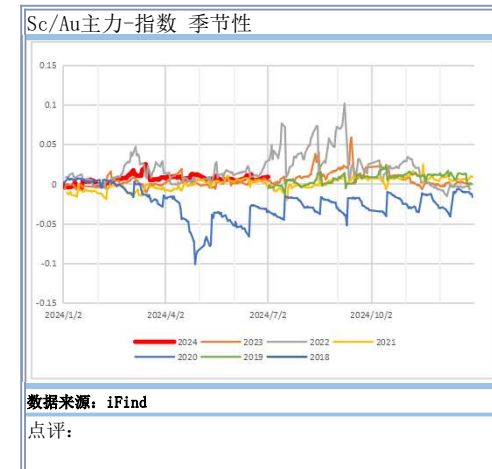
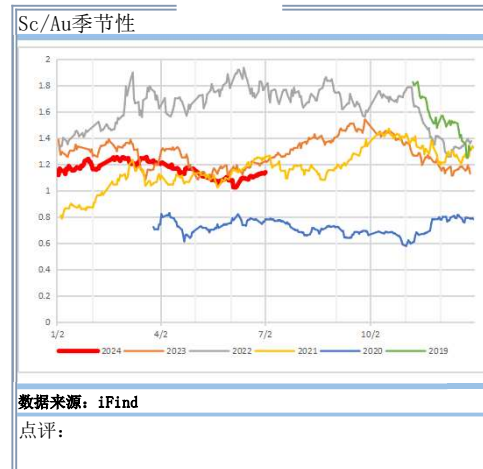
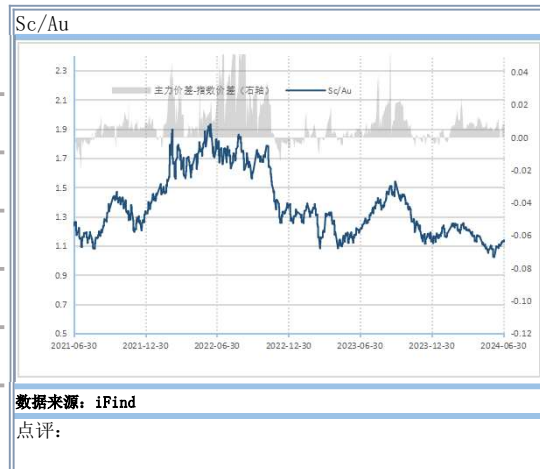
数据截止日： 2024/7/2

期内最小值： 1.0225

期内最大值： 1.9320

期内平均值： 1.3763

当前分位值： 12.79%



数据起始日： 2019/7/3

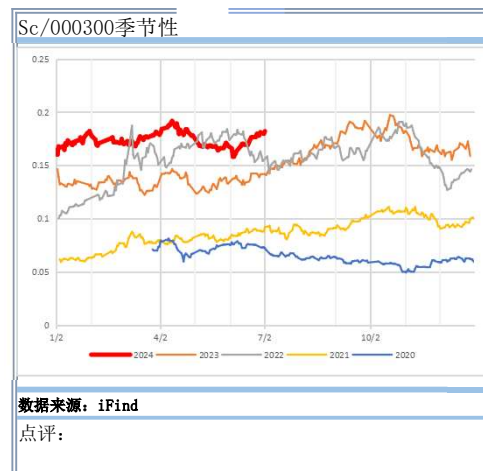
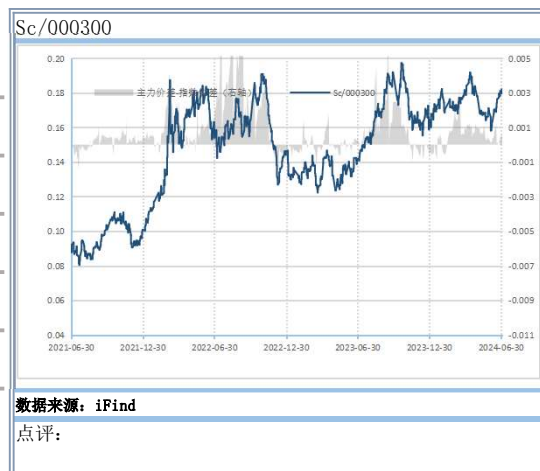
数据截止日： 2024/7/2

期内最小值： 0.0805

期内最大值： 0.1972

期内平均值： 0.1471

当前分位值： 87.08%



数据起始日: 2019/7/3

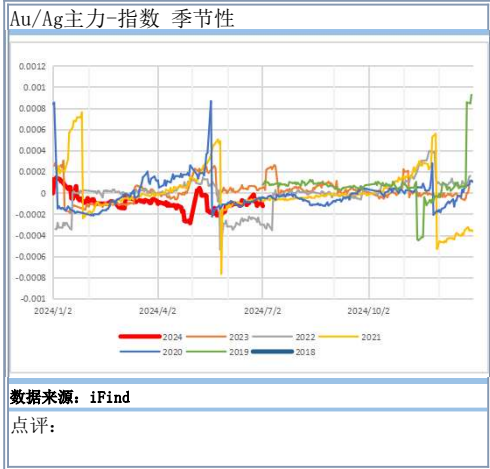
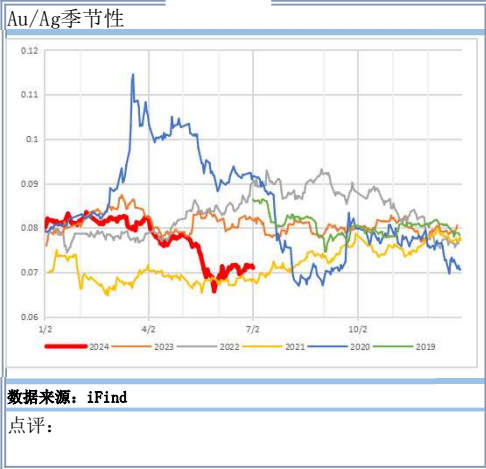
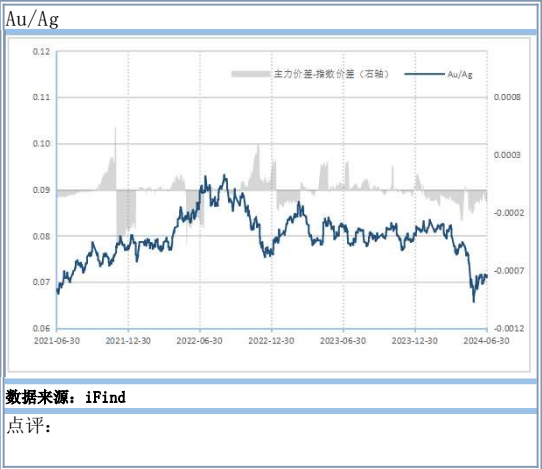
数据截止日: 2024/7/2

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: 19.23%



数据起始日: 2019/7/3

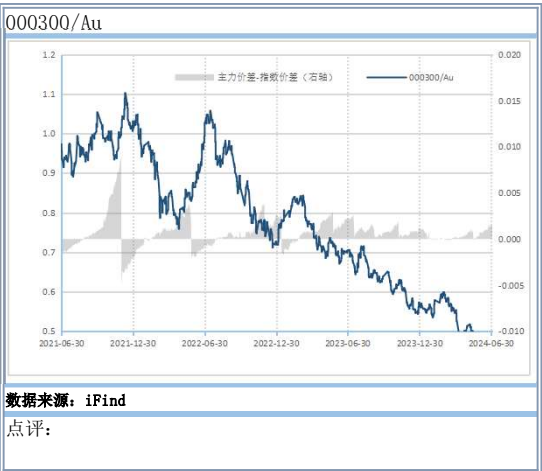
数据截止日: 2024/7/2

期内最小值: 0.4229

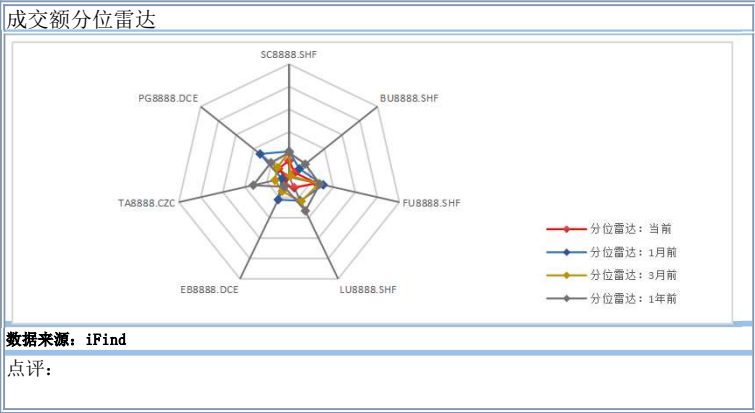
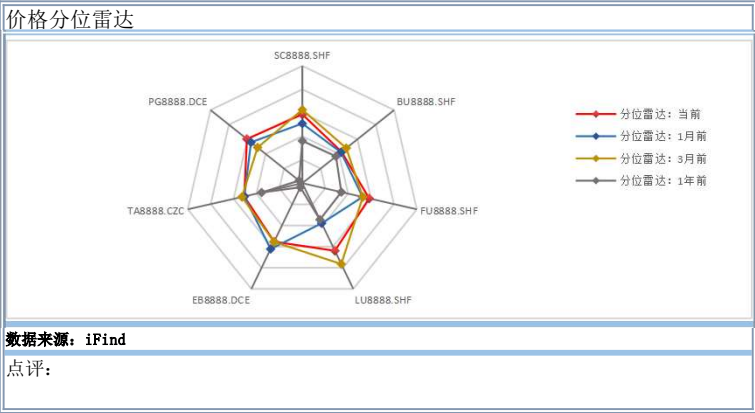
期内最大值: 1.1021

期内平均值: 0.7749

当前分位值: 3.11%



二、原油相关



数据起始日: 2019/7/3

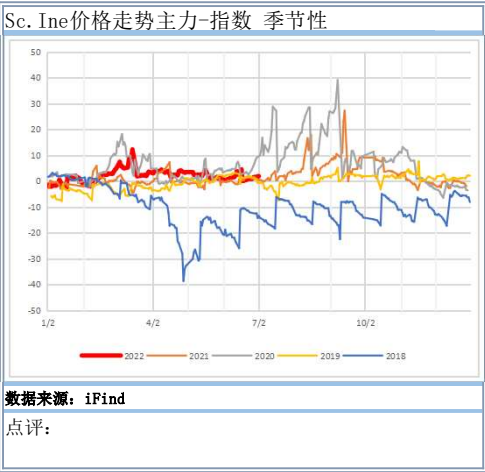
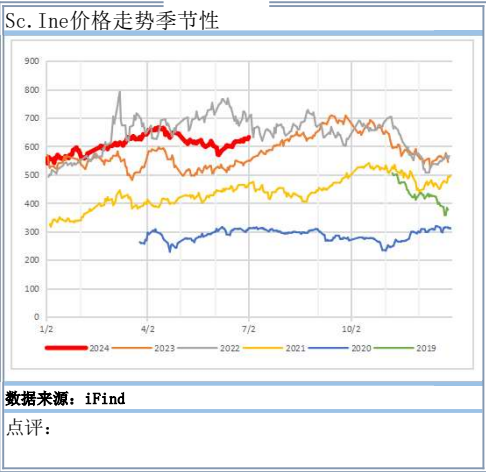
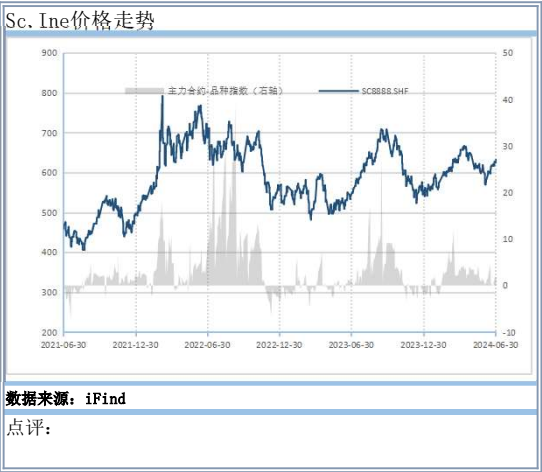
数据截止日: 2024/7/2

期内最小值: 405.7

期内最大值: 791.6

期内平均值: 586.1158

当前分位值: 58.69%



数据起始日: 2019/7/3

数据截止日: 2024/7/2

期内最小值: 2821

期内最大值: 4794

期内平均值: 3663.2291

当前分位值: 42.83%

Bu. SHFE价格走势



数据来源: iFind

点评:

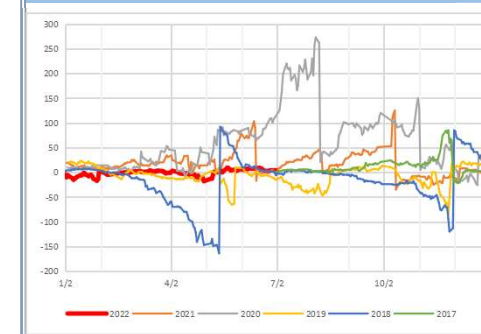
Bu. SHFE价格走势季节性



数据来源: iFind

点评:

Bu. SHFE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2019/7/3

数据截止日: 2024/7/2

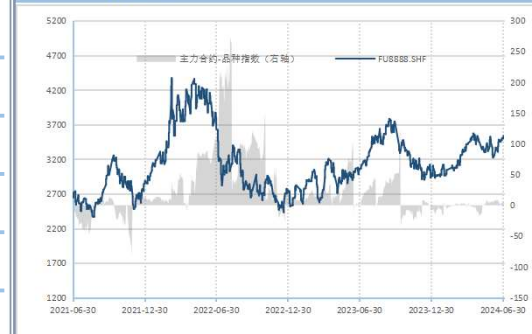
期内最小值: 2366

期内最大值: 4371

期内平均值: 3126.4018

当前分位值: 58.35%

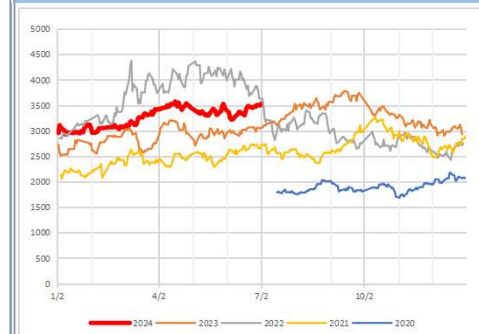
Fu. SHFE价格走势



数据来源: iFind

点评:

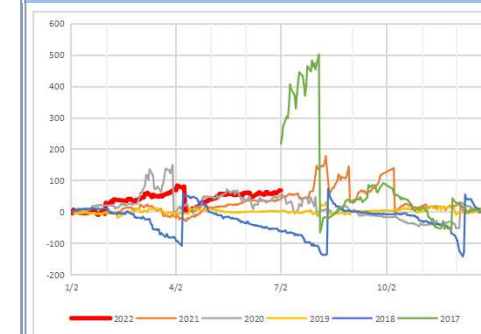
Fu. SHFE价格走势季节性



数据来源: iFind

点评:

Fu. SHFE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2020/6/22

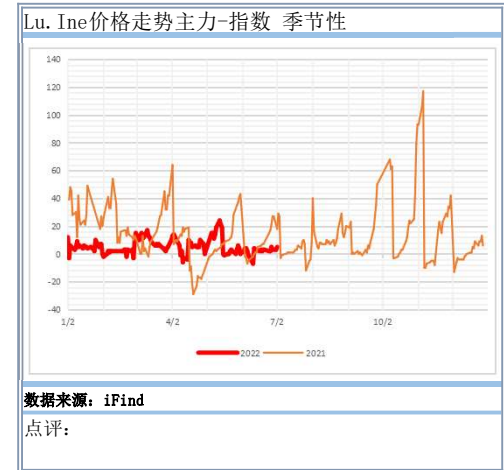
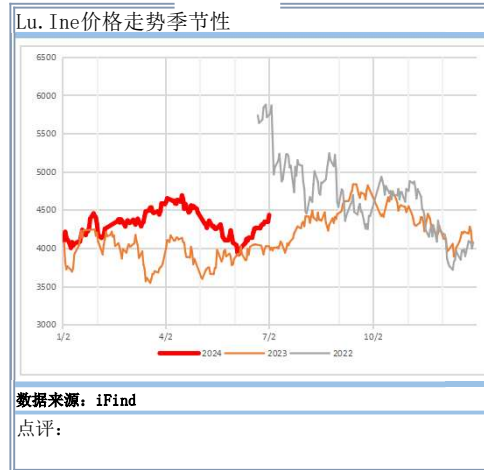
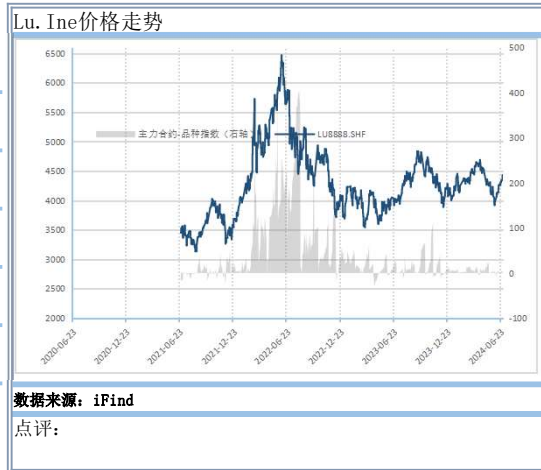
数据截止日: 2024/7/2

期内最小值: 3544

期内最大值: 4933

期内平均值: 4224.7929

当前分位值: 63.93%



数据起始日: 2019/9/26

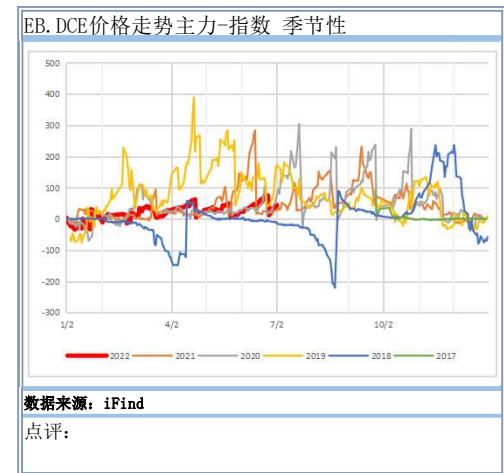
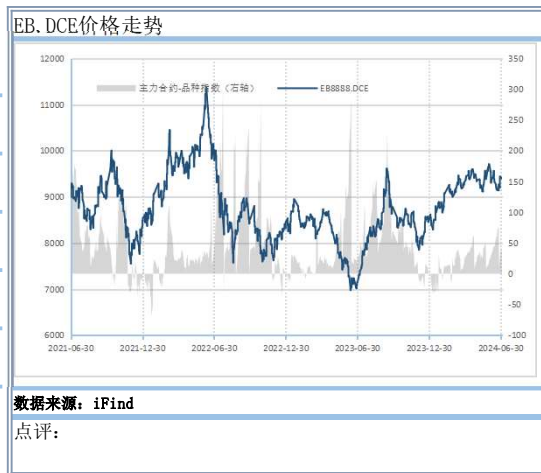
数据截止日: 2024/7/2

期内最小值: 6978

期内最大值: 11361

期内平均值: 8740.3228

当前分位值: 55.33%



数据起始日: 2019/7/3

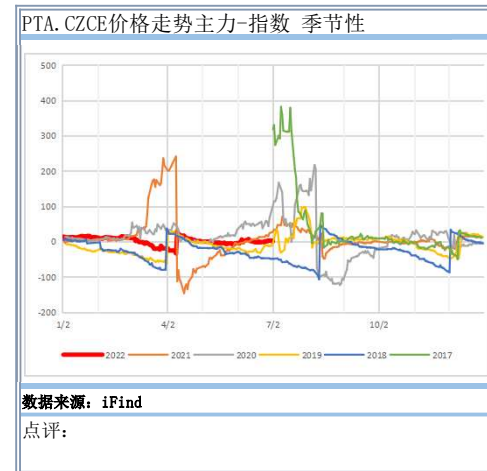
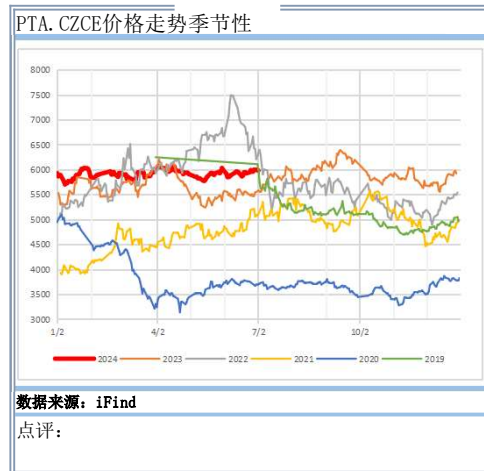
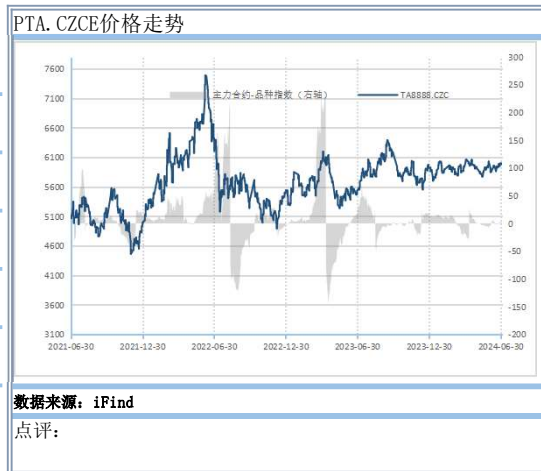
数据截止日: 2024/7/2

期内最小值: 4462

期内最大值: 7488

期内平均值: 5668.0713

当前分位值: 50.73%



数据起始日: 2020/3/30

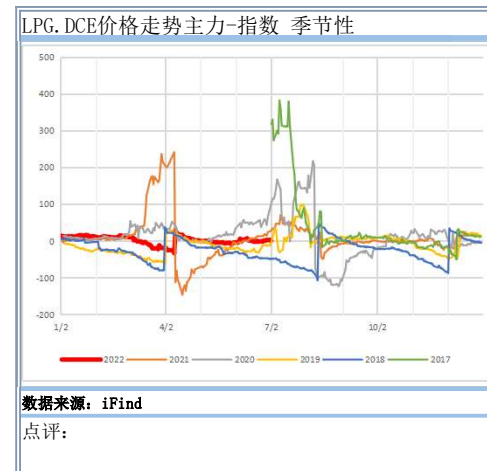
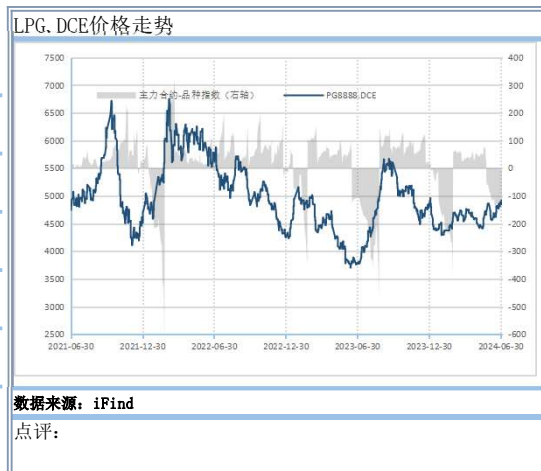
数据截止日: 2024/7/2

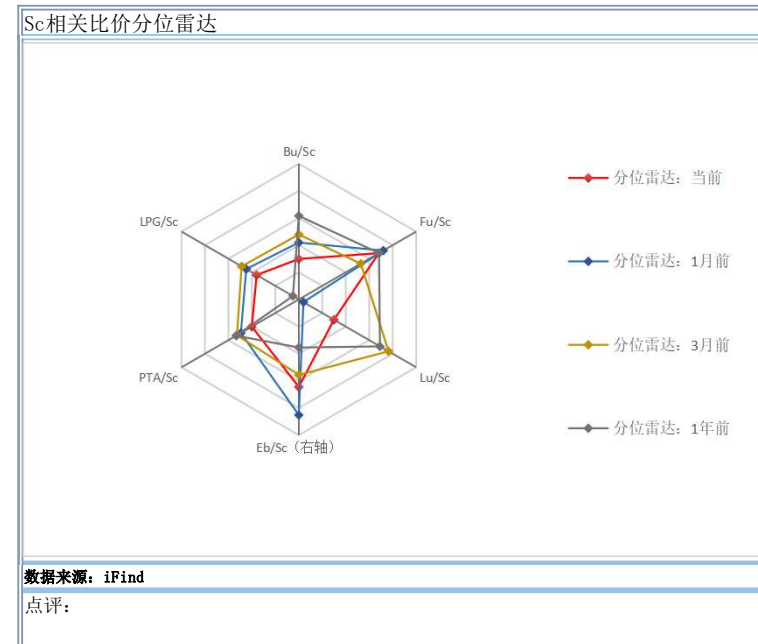
期内最小值: 3704

期内最大值: 5714

期内平均值: 4734.7925

当前分位值: 60.35%





数据起始日: 2019/7/3

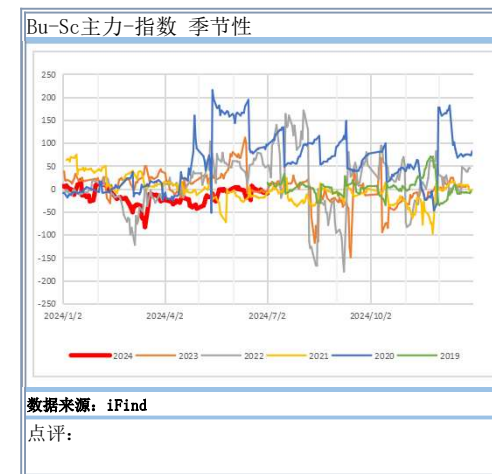
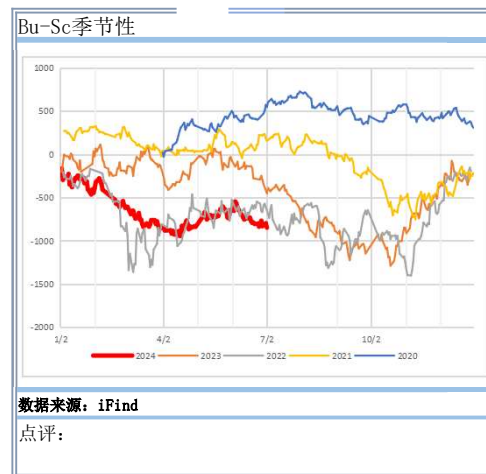
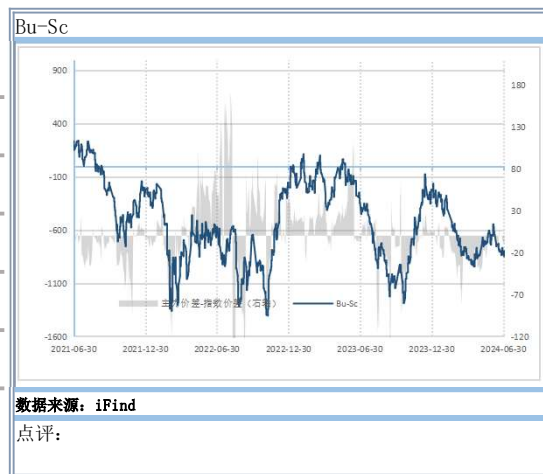
数据截止日: 2024/7/2

期内最小值: -1406.4286

期内最大值: 239.8571

期内平均值: -523.3122

当前分位值: 33.82%



数据起始日: 2019/7/3

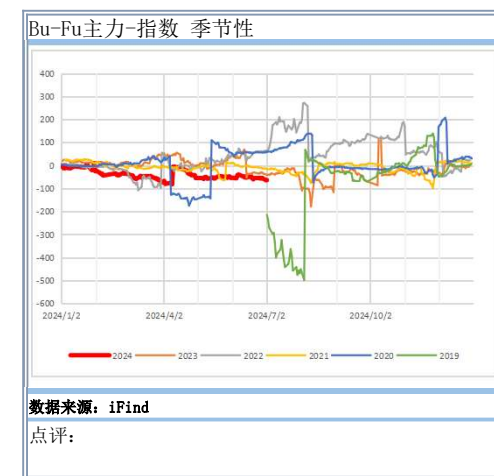
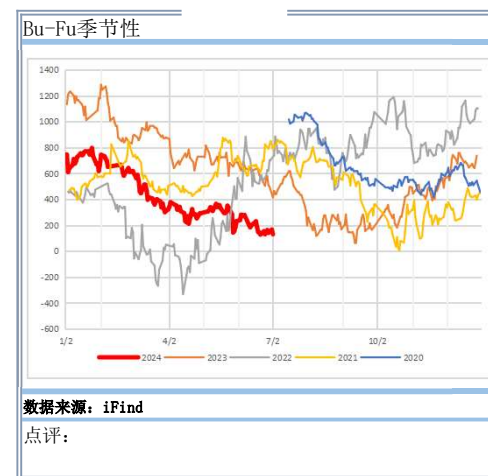
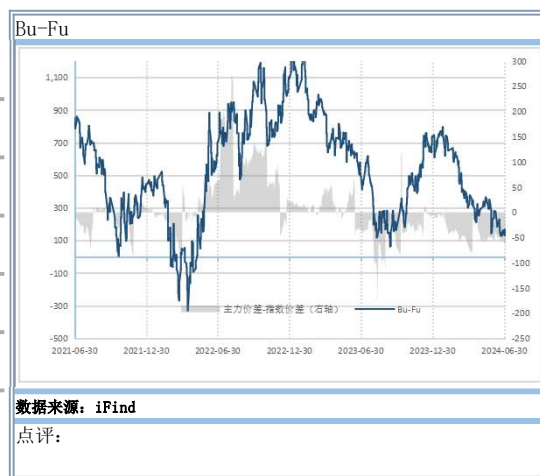
数据截止日: 2024/7/2

期内最小值: -331.0000

期内最大值: 1284.0000

期内平均值: 536.8273

当前分位值: 28.54%



数据起始日: 2021/10/12

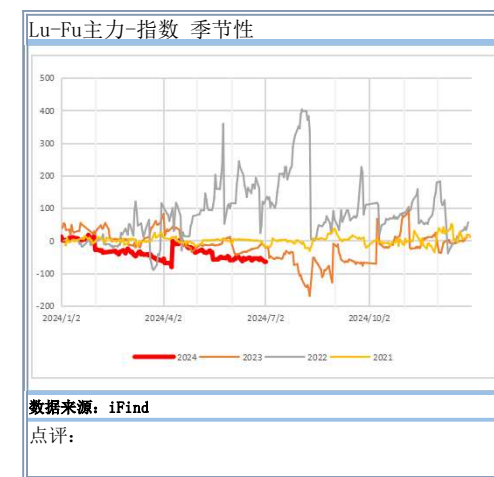
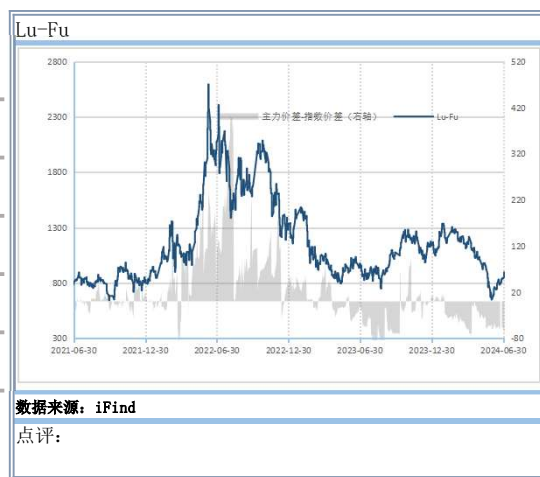
数据截止日: 2024/7/2

期内最小值: 650.0000

期内最大值: 2085.0000

期内平均值: 1138.2188

当前分位值: 17.14%



数据起始日: 2021/8/17

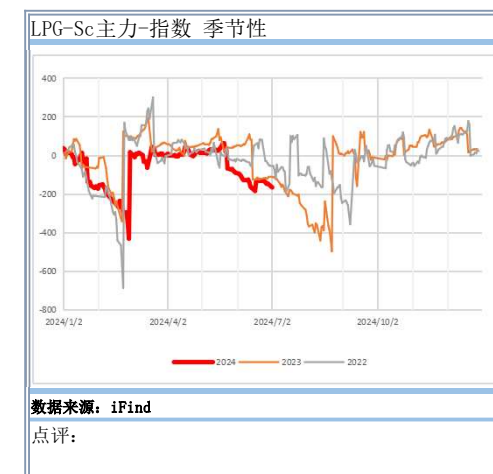
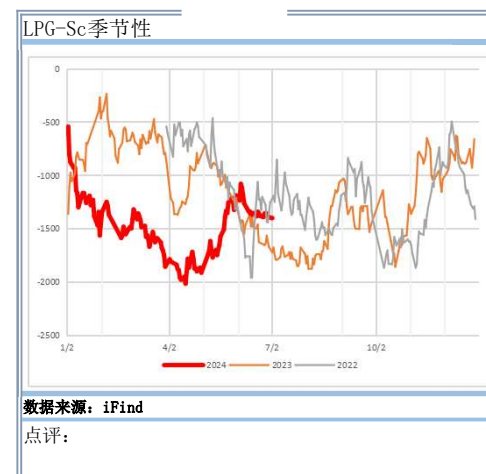
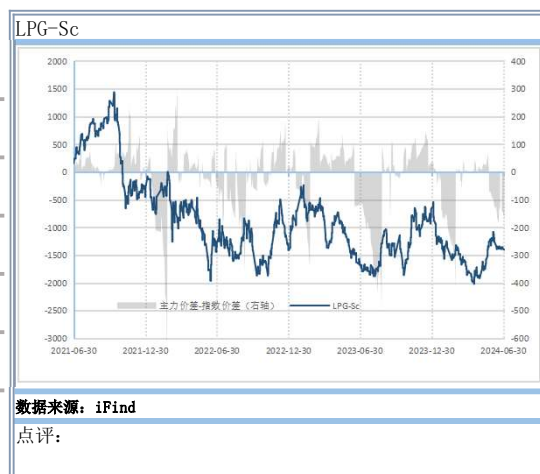
数据截止日: 2024/7/2

期内最小值: -2017.0000

期内最大值: -240.0000

期内平均值: -1264.5456

当前分位值: 34.44%



数据起始日: 2019/7/3

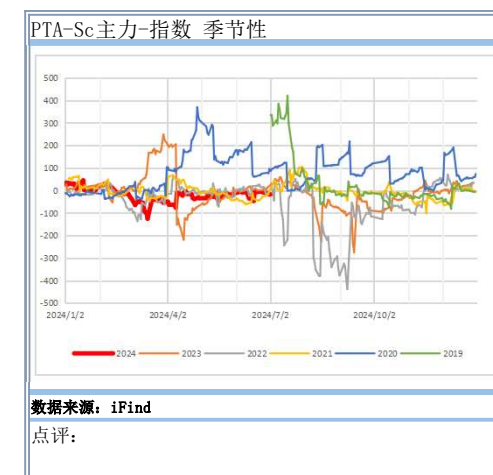
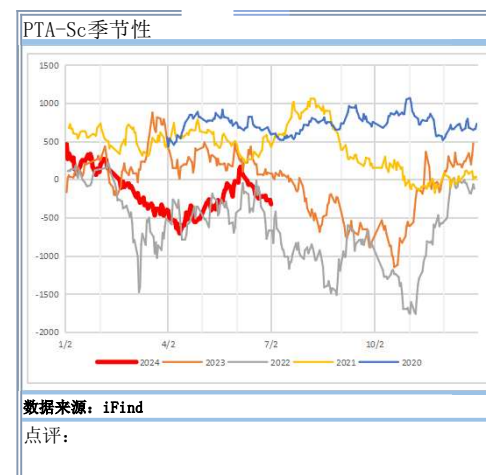
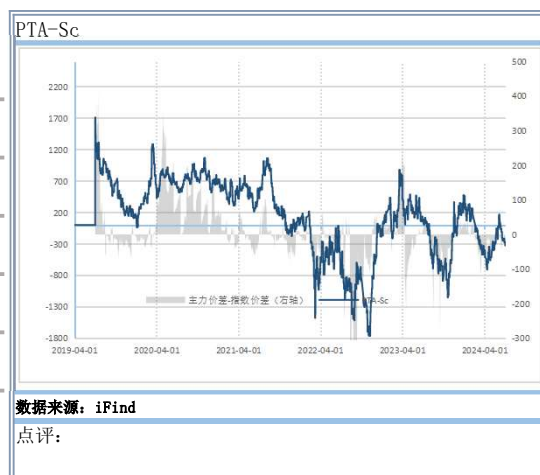
数据截止日: 2024/7/2

期内最小值: -1762.0000

期内最大值: 1061.0000

期内平均值: -193.0864

当前分位值: 50.90%



数据起始日: 2021/4/19

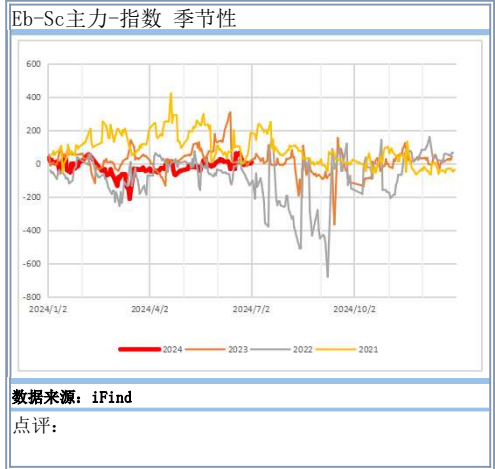
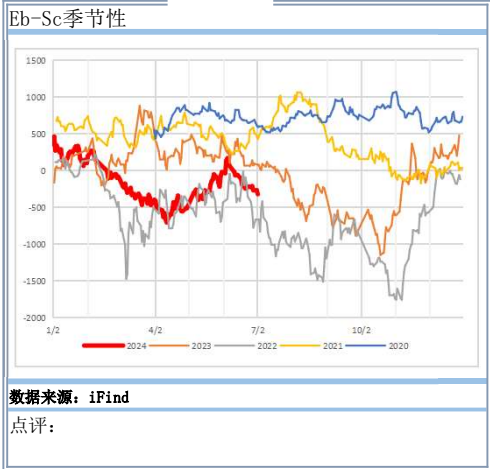
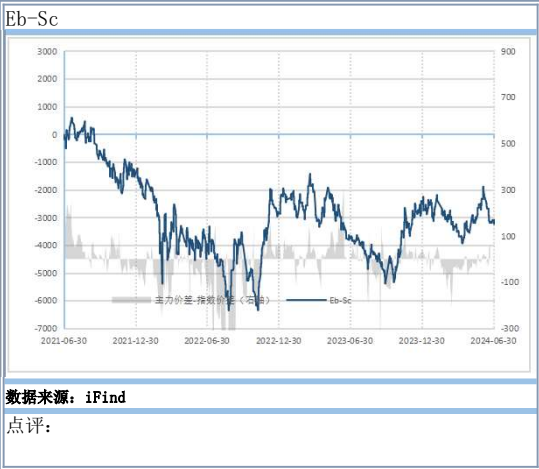
数据截止日: 2024/7/2

期内最小值: -6347.0000

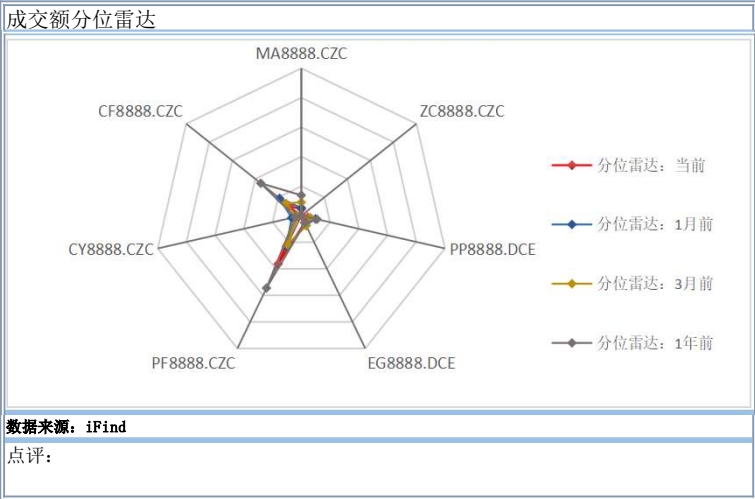
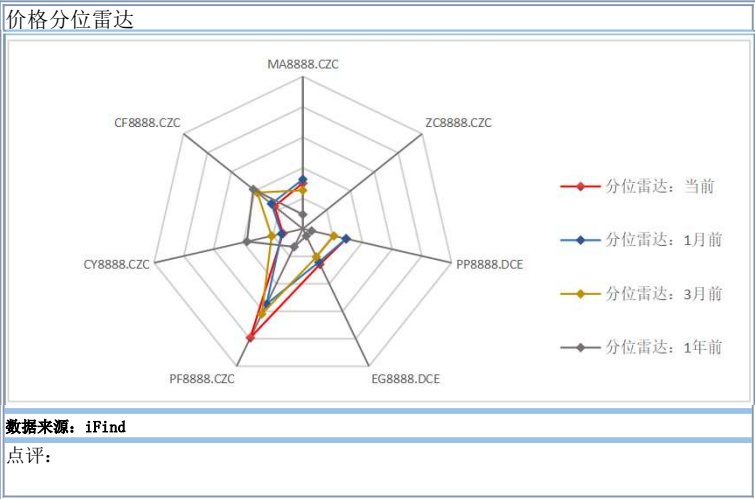
期内最大值: -1435.0000

期内平均值: -3469.5008

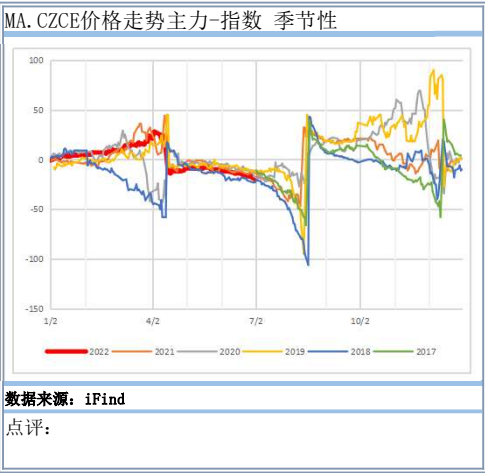
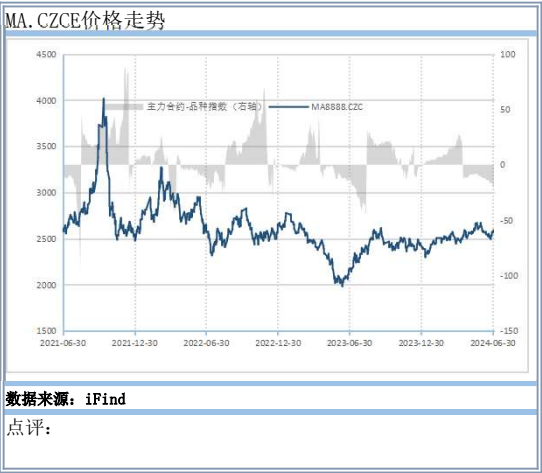
当前分位值: 63.23%



三、煤化工相关



数据起始日: 2019/7/3
数据截止日: 2024/7/2
期内最小值: 1982
期内最大值: 4015
期内平均值: 2594.4390
当前分位值: 29.96%



数据起始日: 2019/7/3

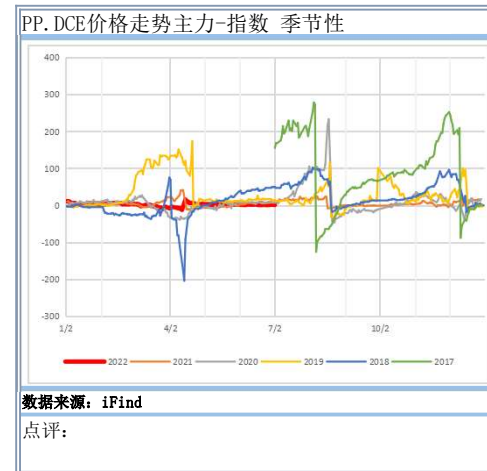
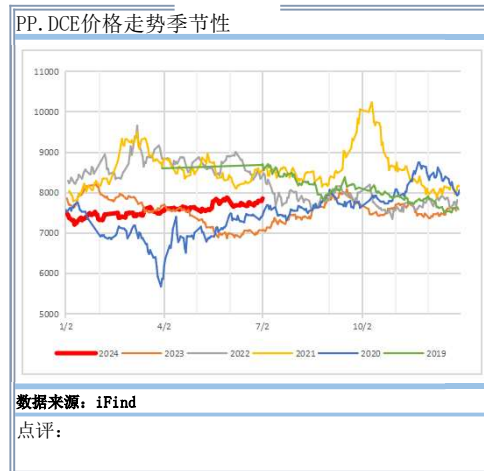
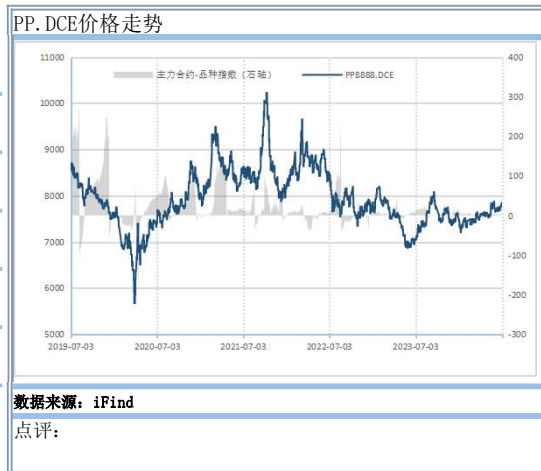
数据截止日: 2024/7/2

期内最小值: 6865

期内最大值: 10224

期内平均值: 7941.0741

当前分位值: 29.21%



数据起始日: 2019/7/3

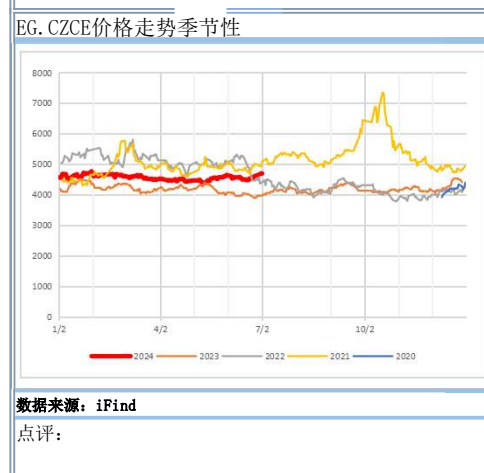
数据截止日: 2024/7/2

期内最小值: 3778

期内最大值: 7345

期内平均值: 4581.5144

当前分位值: 25.79%



数据起始日: 2020/10/12

数据截止日: 2024/7/2

期内最小值: 6904

期内最大值: 7907

期内平均值: 7352.9518

当前分位值: 79.26%

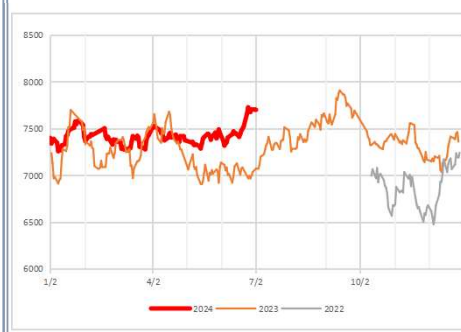
PF.CZCE价格走势



数据来源: iFind

点评:

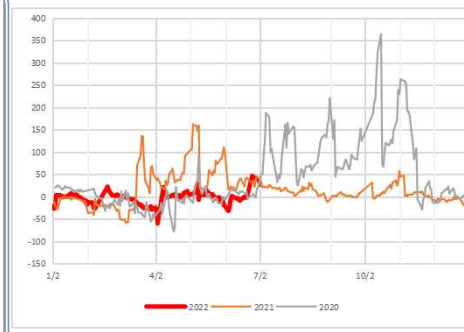
PF.CZCE价格走势季节性



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: 2019/7/3

数据截止日: 2024/7/2

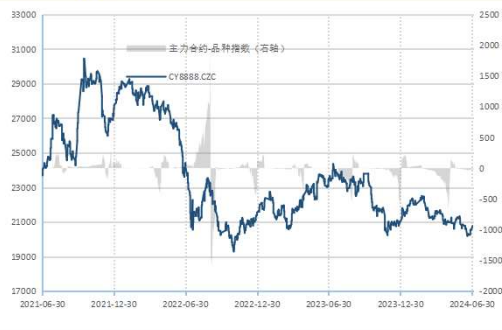
期内最小值: 19292

期内最大值: 30443

期内平均值: 23635.4129

当前分位值: 13.34%

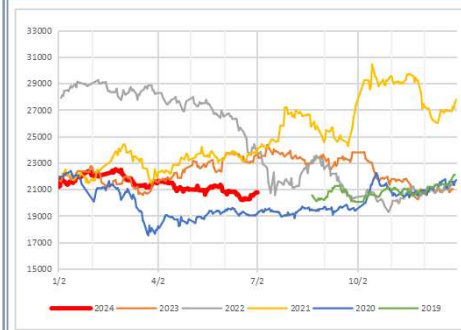
CY.CZCE价格走势



数据来源: iFind

点评:

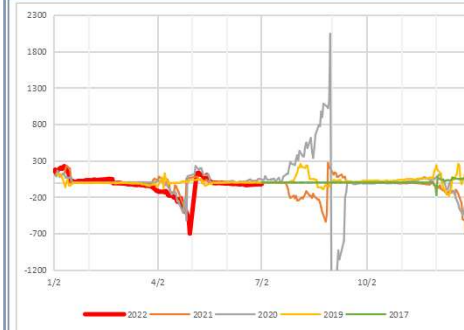
CY.CZCE价格走势季节性



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: 2019/7/3

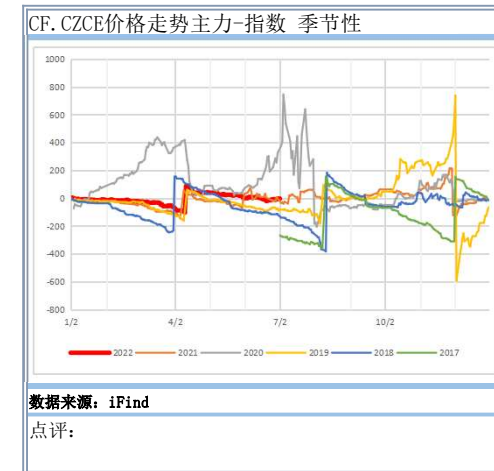
数据截止日: 2024/7/2

期内最小值: 12447

期内最大值: 22574

期内平均值: 16868.8546

当前分位值: 23.76%



数据起始日: 2019/7/3

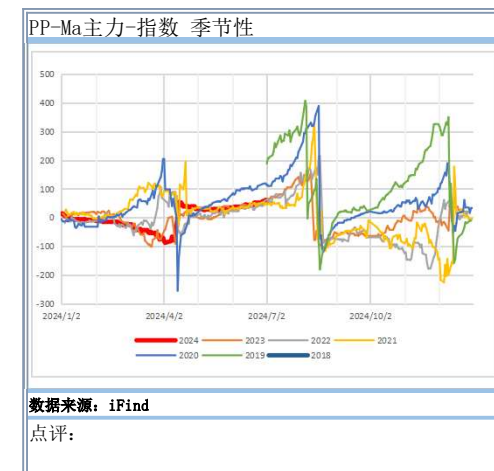
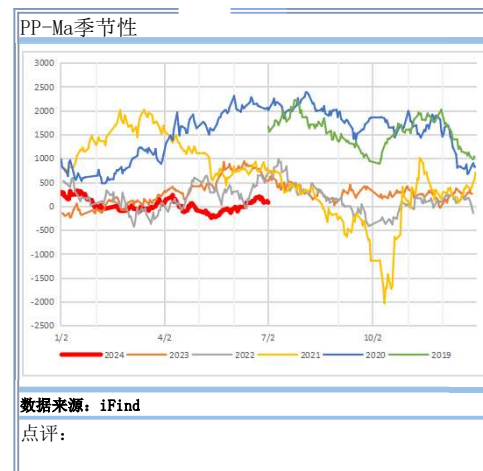
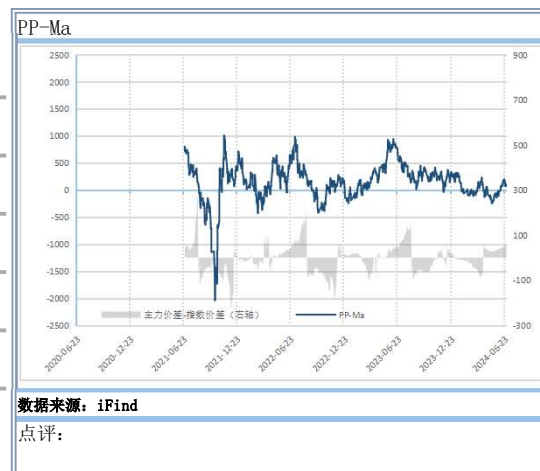
数据截止日: 2024/7/2

期内最小值: -2039.0000

期内最大值: 1007.0000

期内平均值: 157.7572

当前分位值: 69.34%



数据起始日: 2019/7/3

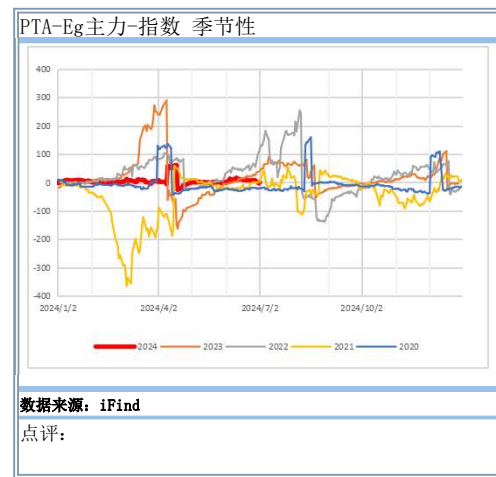
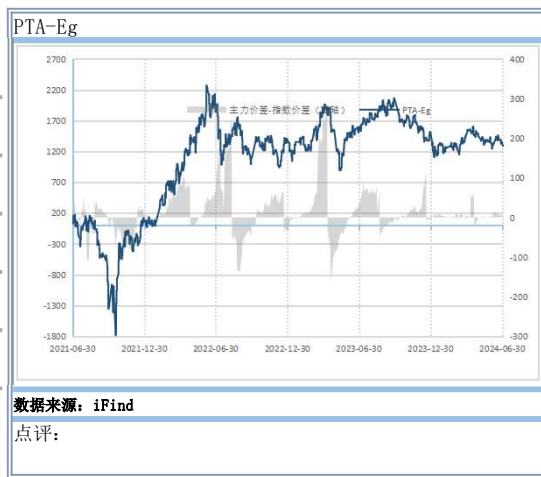
数据截止日: 2024/7/2

期内最小值: -1783.0000

期内最大值: 2269.0000

期内平均值: 1086.5569

当前分位值: 76.06%



数据起始日: 2021/12/23

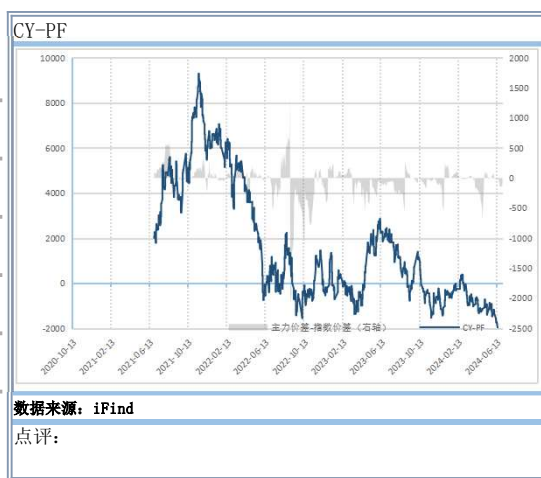
数据截止日: 2024/7/2

期内最小值: -2887.0000

期内最大值: 2854.0000

期内平均值: -47.4958

当前分位值: 9.91%



数据起始日: 2023/1/13

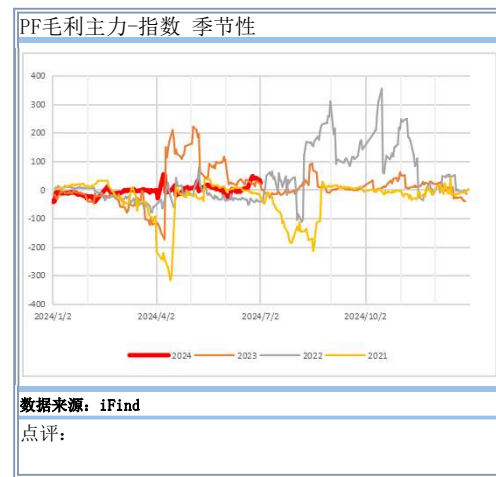
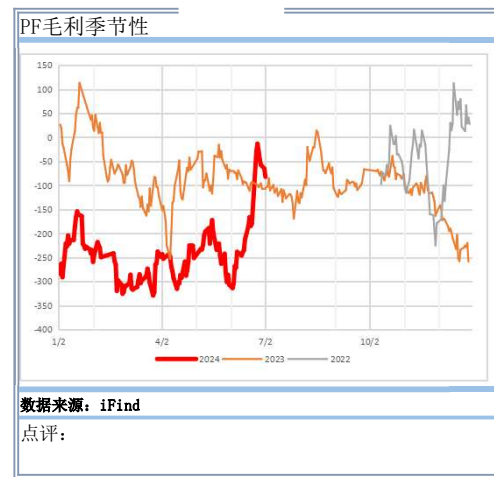
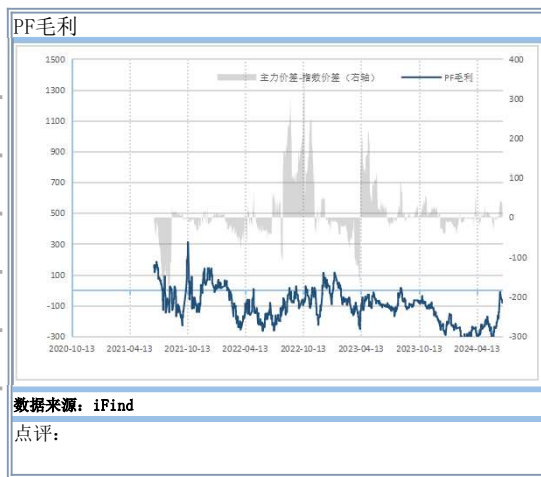
数据截止日: 2024/7/2

期内最小值: -328.9900

期内最大值: 112.9900

期内平均值: -143.5765

当前分位值: 55.82%



数据起始日: 2019/7/3

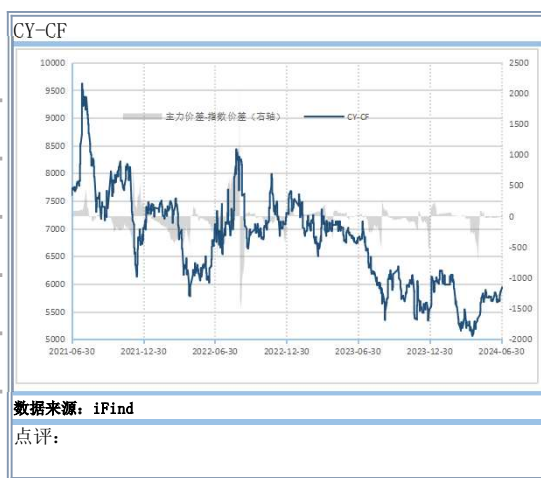
数据截止日: 2024/7/2

期内最小值: 5061.0000

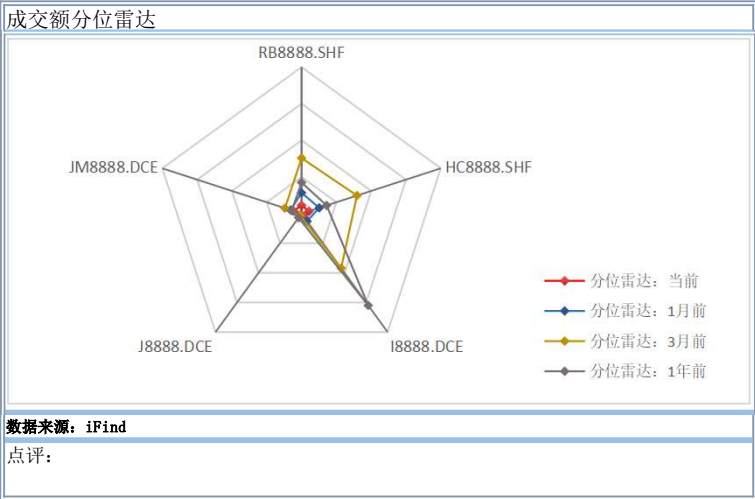
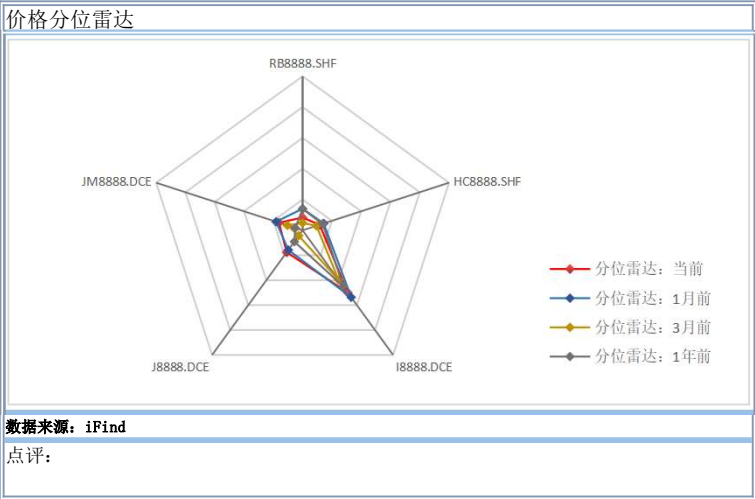
期内最大值: 9616.0000

期内平均值: 6766.5583

当前分位值: 18.99%



四、黑色相关



数据起始日: 2019/7/3

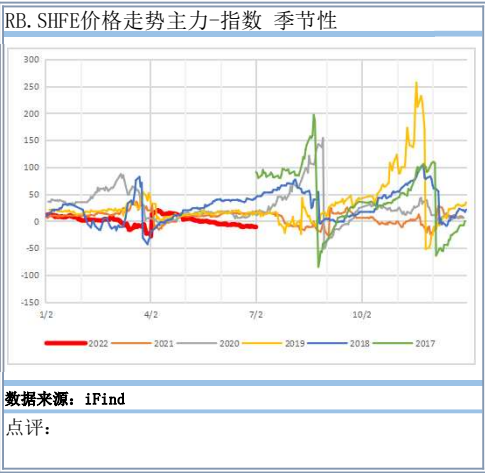
数据截止日: 2024/7/2

期内最小值: 3377

期内最大值: 5762

期内平均值: 4156.4746

当前分位值: 8.26%



数据起始日： 2019/7/3

数据截止日： 2024/7/2

期内最小值： 3444

期内最大值： 6152

期内平均值： 4293.9918

当前分位值： 11.67%



数据起始日： 2019/7/3

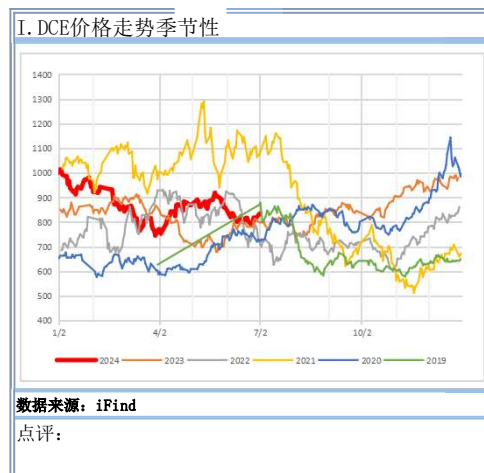
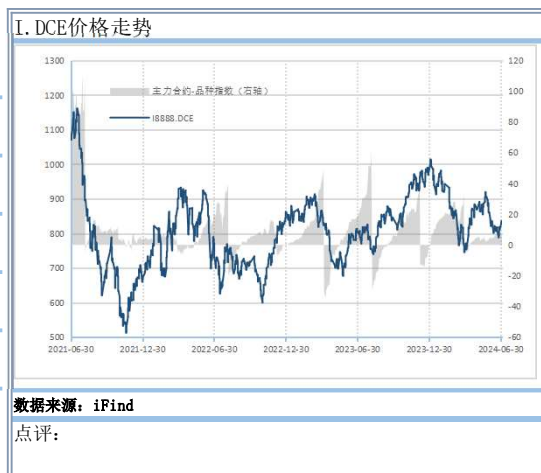
数据截止日： 2024/7/2

期内最小值： 512.8

期内最大值： 1160.8

期内平均值： 805.3494

当前分位值： 49.86%



数据起始日： 2019/7/3

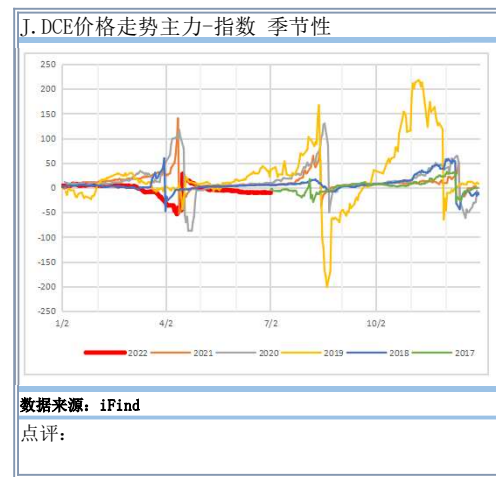
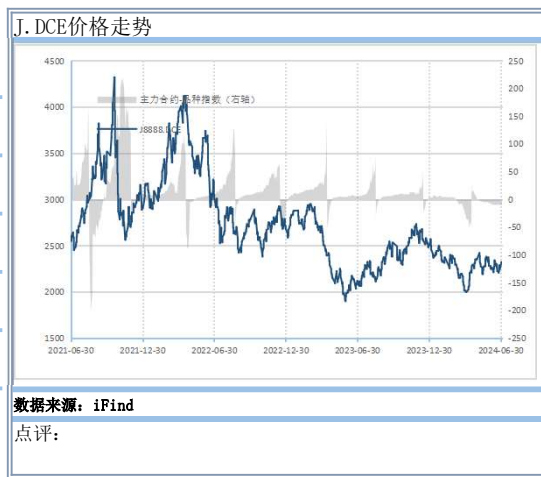
数据截止日： 2024/7/2

期内最小值： 1897.9

期内最大值： 4320.8

期内平均值： 2723.0540

当前分位值： 17.58%



数据起始日： 2019/7/3

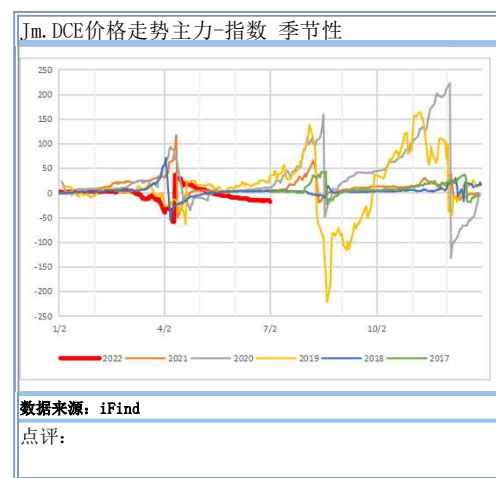
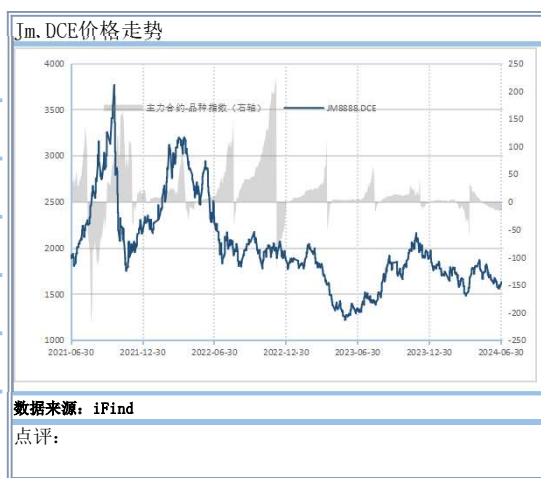
数据截止日： 2024/7/2

期内最小值： 1219.4

期内最大值： 3764.7

期内平均值： 2016.4848

当前分位值： 16.14%



数据起始日： 2019/7/3

数据截止日： 2024/7/2

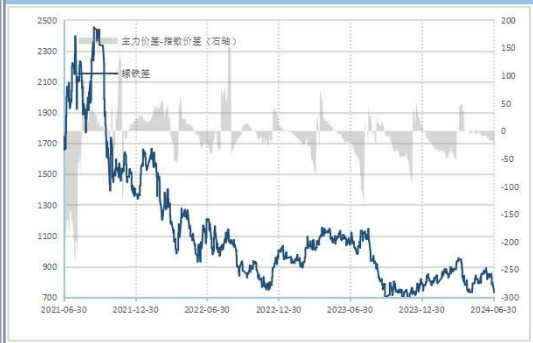
期内最小值： 670.1176

期内最大值： 2451.8235

期内平均值： 1133.4733

当前分位值： 3.47%

螺铁差



数据来源：iFind

点评：

数据起始日： 2019/7/3

数据截止日： 2024/7/2

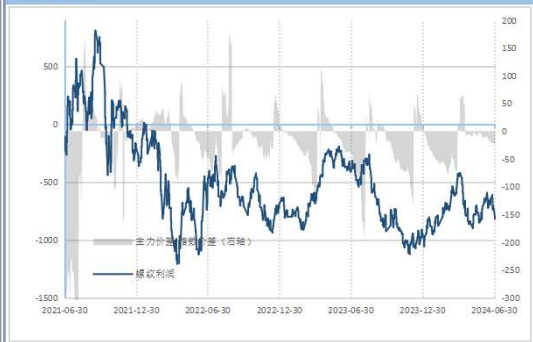
期内最小值： -1206.9091

期内最大值： 810.0000

期内平均值： -515.4365

当前分位值： 19.26%

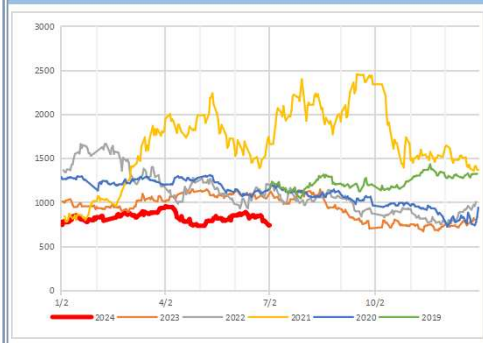
螺纹利润



数据来源：iFind

点评：

螺铁差季节性



数据来源：iFind

点评：

螺纹利润季节性



数据来源：iFind

点评：

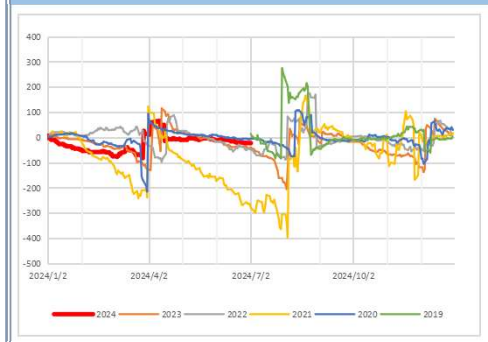
螺铁差主力-指数 季节性



数据来源：iFind

点评：

螺纹利润主力-指数 季节性



数据来源：iFind

点评：

数据起始日: 2019/7/3

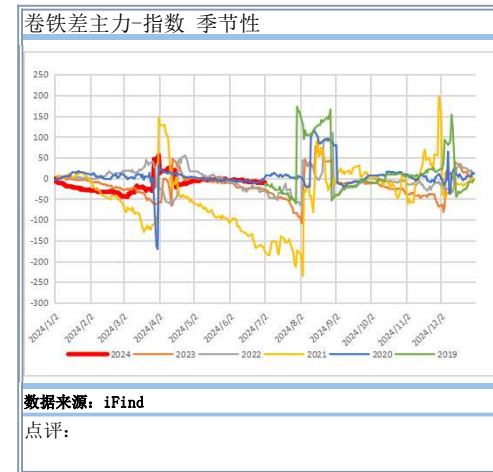
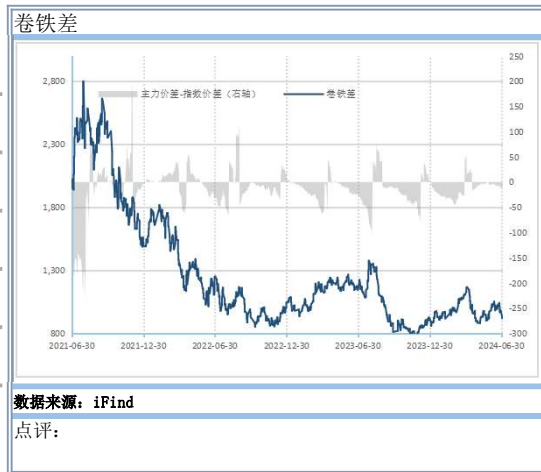
数据截止日: 2024/7/2

期内最小值: 752.4706

期内最大值: 2799.4118

期内平均值: 1270.9905

当前分位值: 8.08%



数据起始日: 2019/7/3

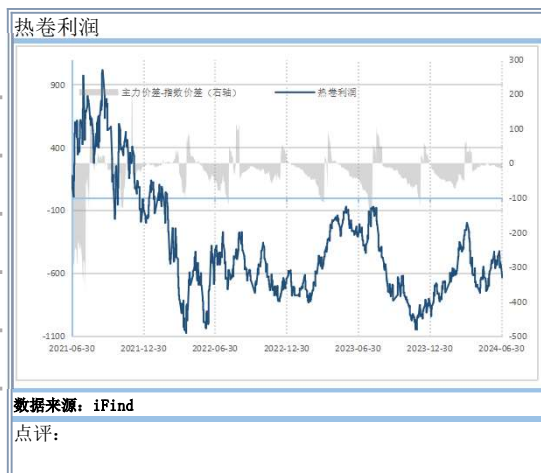
数据截止日: 2024/7/2

期内最小值: -1073.7273

期内最大值: 1014.0000

期内平均值: -377.9193

当前分位值: 21.14%



数据起始日: 2019/7/3

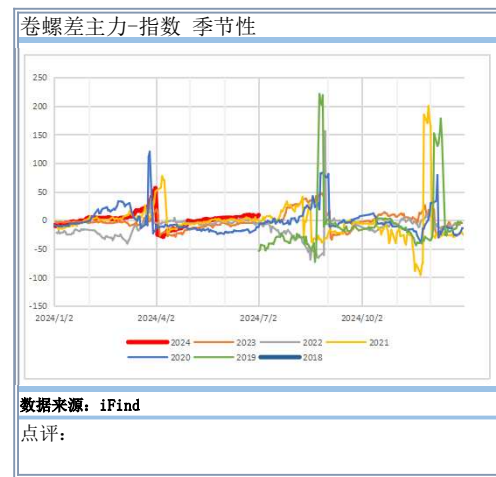
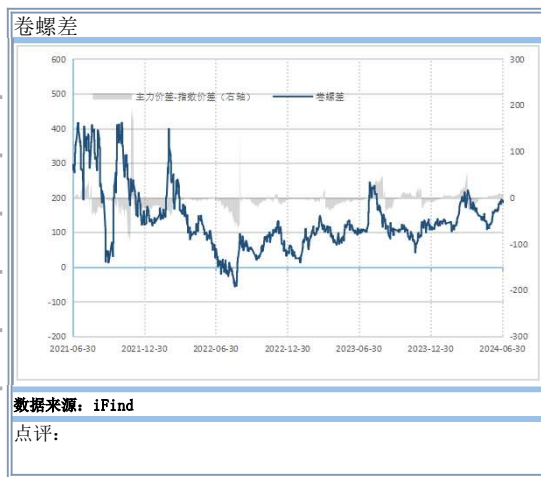
数据截止日: 2024/7/2

期内最小值: -56.0000

期内最大值: 416.0000

期内平均值: 137.5171

当前分位值: 51.27%



数据起始日: 2019/7/3

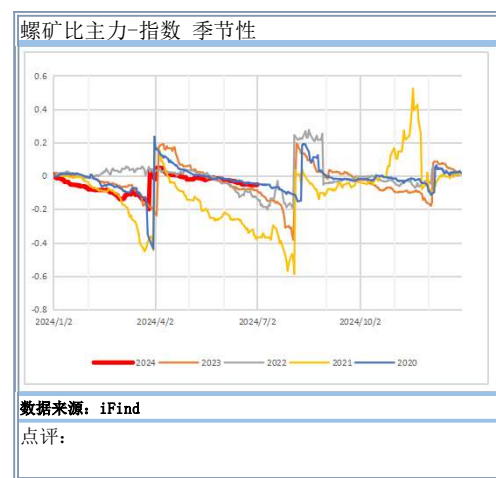
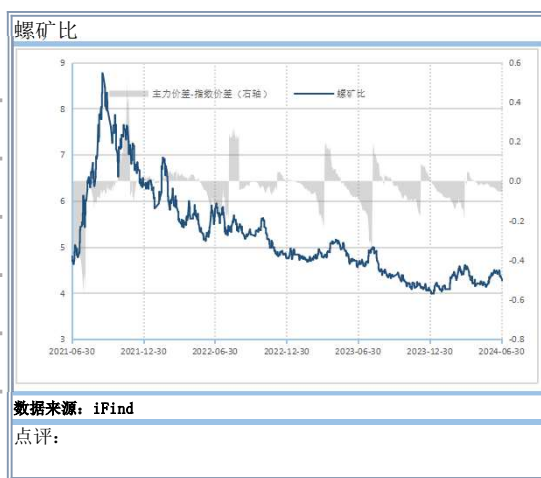
数据截止日: 2024/7/2

期内最小值: 3.9880

期内最大值: 8.7631

期内平均值: 5.2439

当前分位值: 6.02%



数据起始日: 2019/7/3

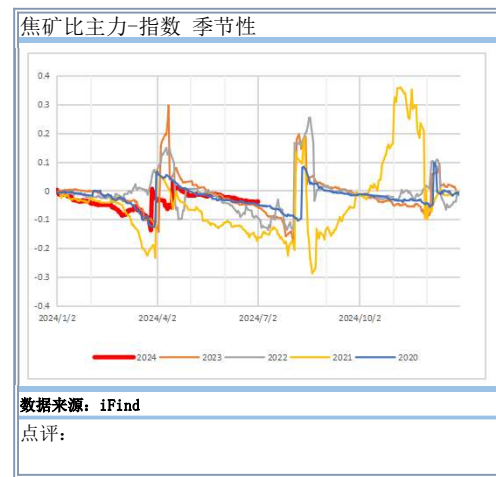
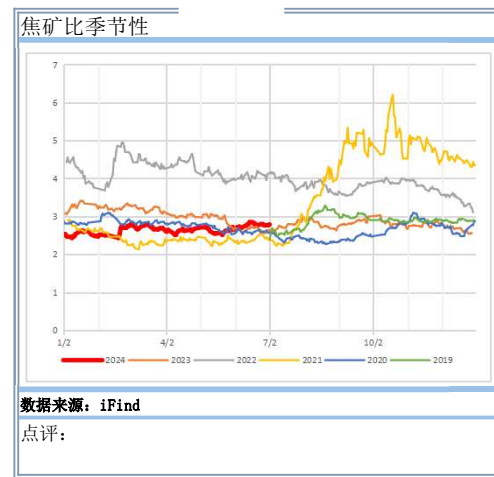
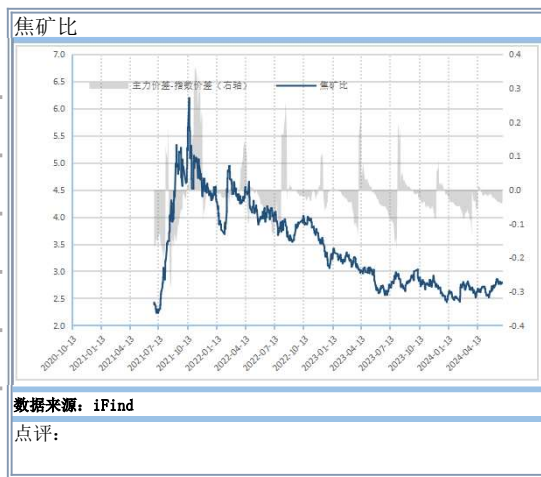
数据截止日: 2024/7/2

期内最小值: 2.2287

期内最大值: 6.1947

期内平均值: 3.4494

当前分位值: 13.90%



数据起始日: 2019/7/3

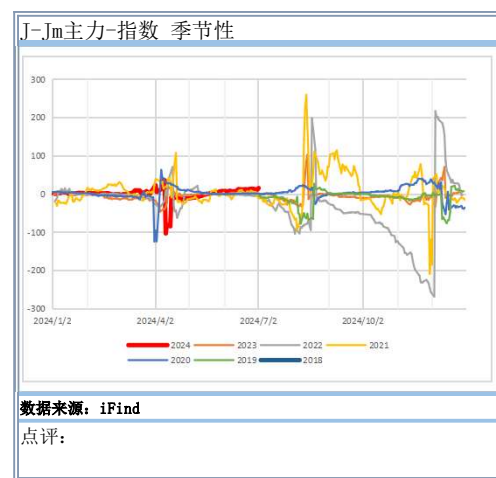
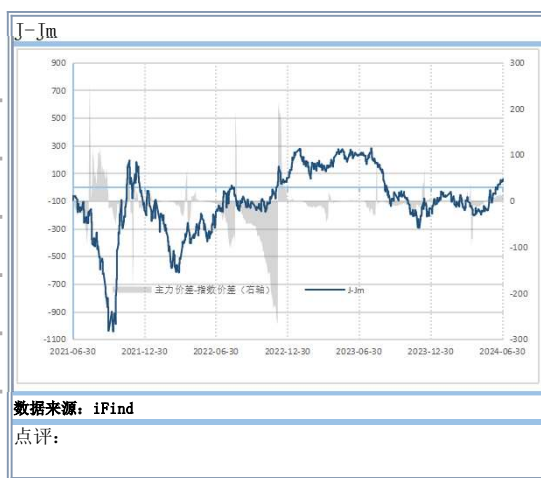
数据截止日: 2024/7/2

期内最小值: -1043.0800

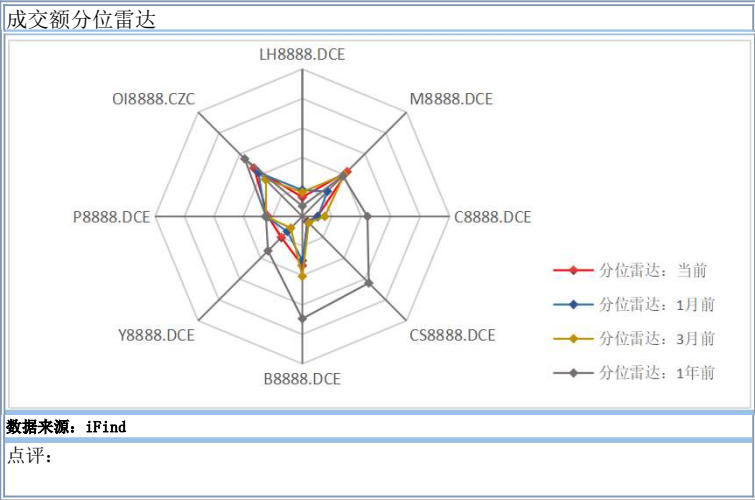
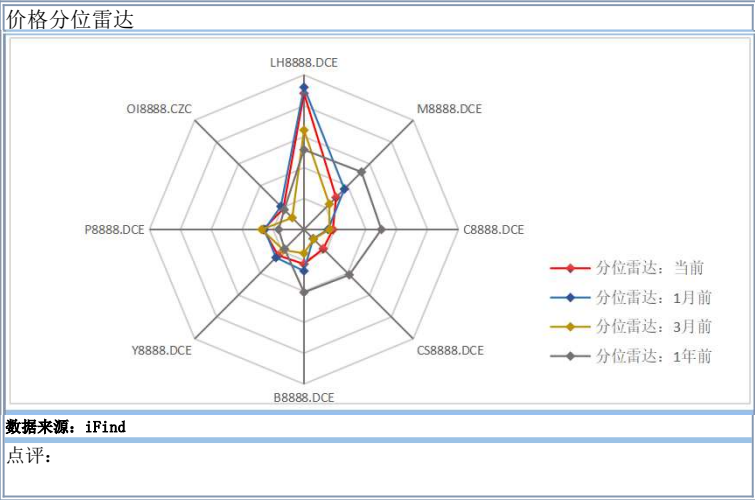
期内最大值: 279.1600

期内平均值: -100.0246

当前分位值: 82.05%



五、农产品相关



数据起始日: 2021/1/8

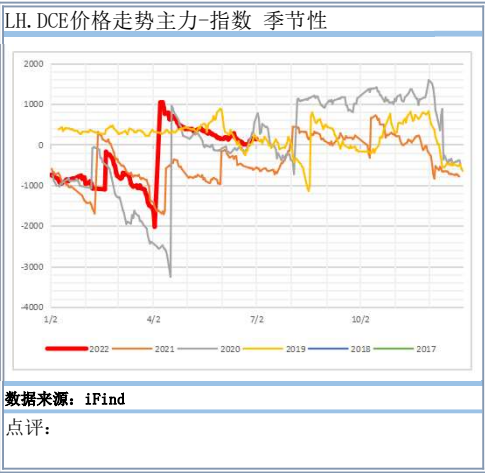
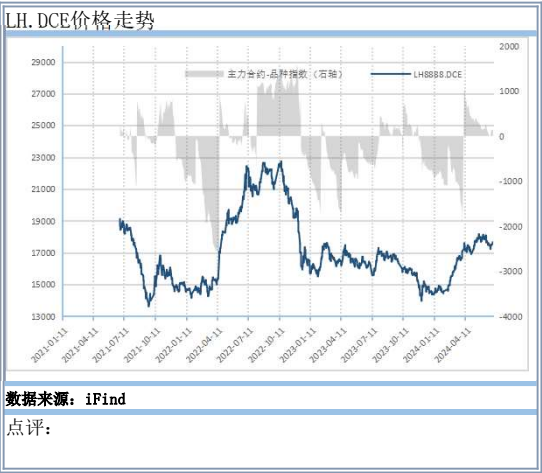
数据截止日: 2024/7/2

期内最小值: 13971

期内最大值: 18158

期内平均值: 16242.9034

当前分位值: 88.13%



数据起始日： 2019/7/3

数据截止日： 2024/7/2

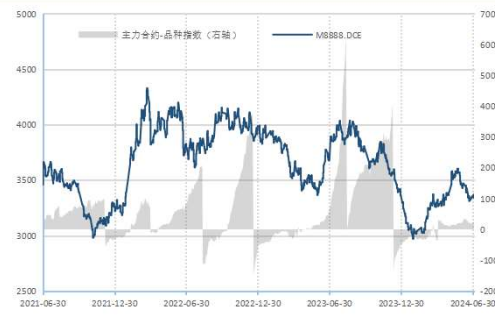
期内最小值： 2970

期内最大值： 4328

期内平均值： 3642.4225

当前分位值： 29.38%

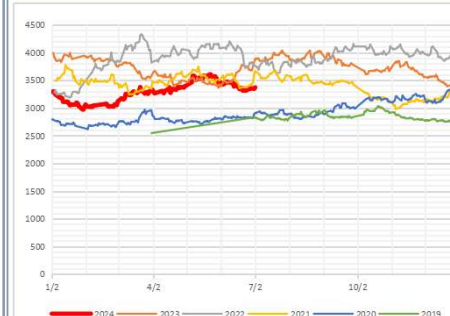
M. DCE价格走势



数据来源：iFind

点评：

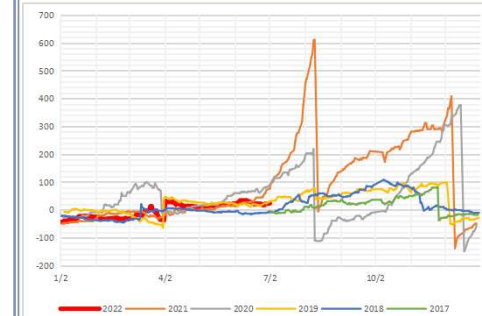
M. DCE价格走势季节性



数据来源：iFind

点评：

M. DCE价格走势主力-指数 季节性



数据来源：iFind

点评：

数据起始日： 2019/7/3

数据截止日： 2024/7/2

期内最小值： 2328

期内最大值： 3027

期内平均值： 2664.1962

当前分位值： 18.74%

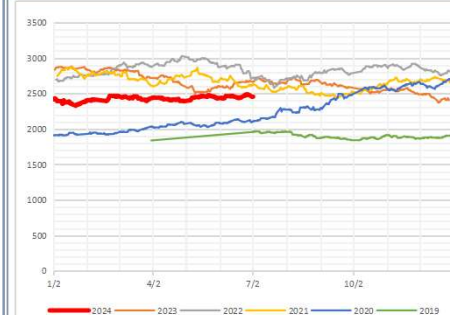
C. DCE价格走势



数据来源：iFind

点评：

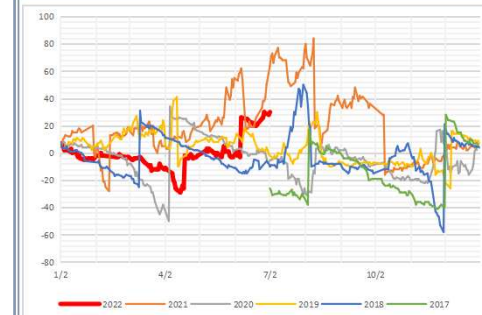
C. DCE价格走势季节性



数据来源：iFind

点评：

C. DCE价格走势主力-指数 季节性



数据来源：iFind

点评：

数据起始日: 2019/7/3

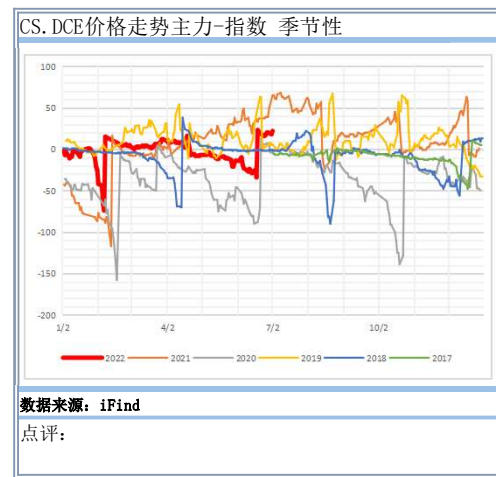
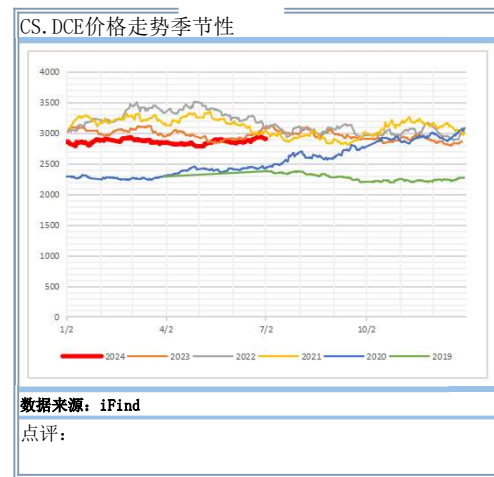
数据截止日: 2024/7/2

期内最小值: 2784

期内最大值: 3512

期内平均值: 3021.8203

当前分位值: 17.58%



数据起始日: 2019/7/3

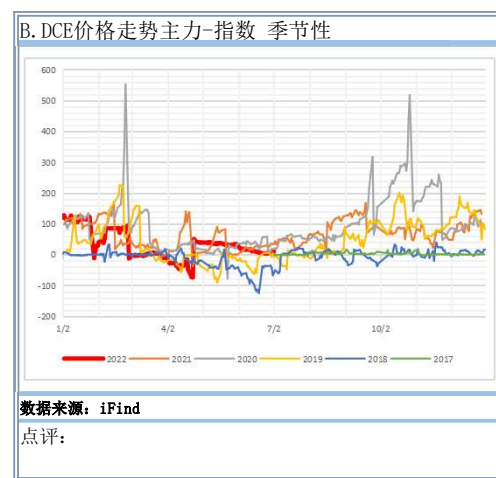
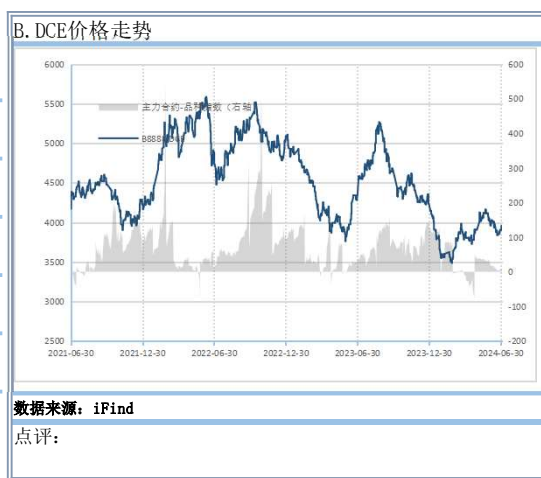
数据截止日: 2024/7/2

期内最小值: 3487

期内最大值: 5585

期内平均值: 4519.2894

当前分位值: 22.35%



数据起始日: 2019/7/3

数据截止日: 2024/7/2

期内最小值: 6793

期内最大值: 12065

期内平均值: 8727.3635

当前分位值: 23.65%



数据起始日: 2019/7/3

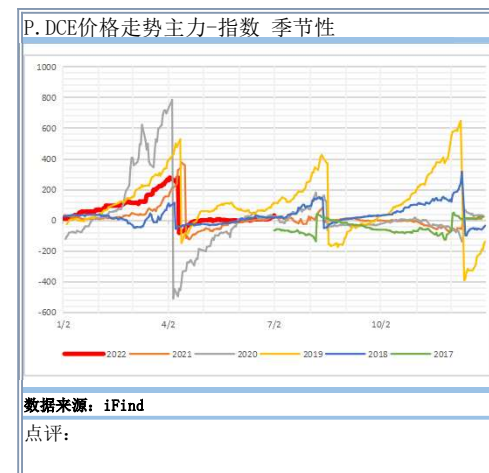
数据截止日: 2024/7/2

期内最小值: 6349

期内最大值: 12479

期内平均值: 8300.5940

当前分位值: 26.36%



数据起始日: 2019/7/3

数据截止日: 2024/7/2

期内最小值: 7475

期内最大值: 14344

期内平均值: 10198.2003

当前分位值: 18.95%



数据起始日: 2022/2/24

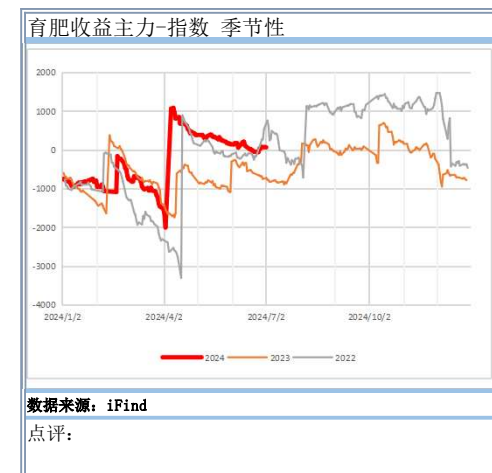
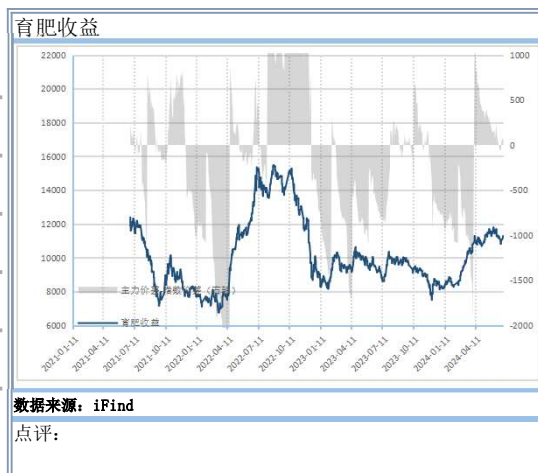
数据截止日: 2024/7/2

期内最小值: 7508.2500

期内最大值: 11785.0000

期内平均值: 9687.7560

当前分位值: 88.33%



数据起始日: 2021/1/8

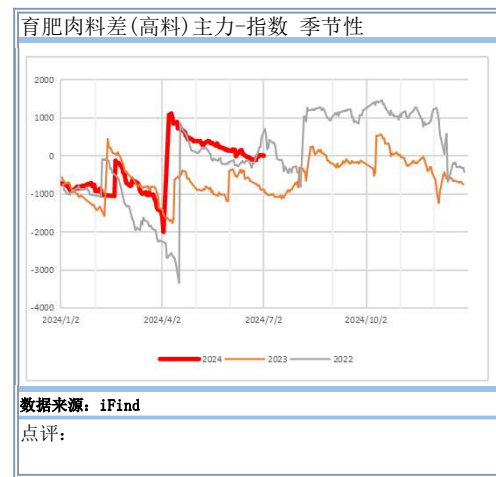
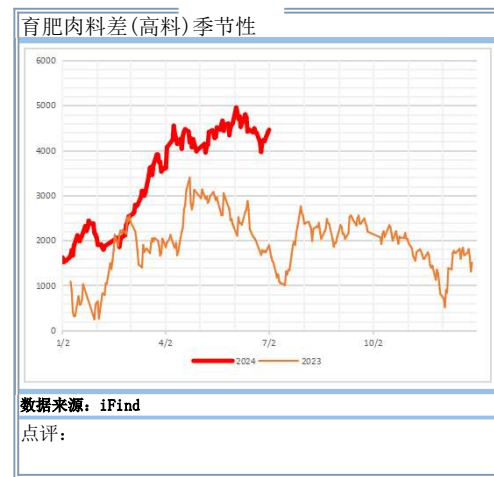
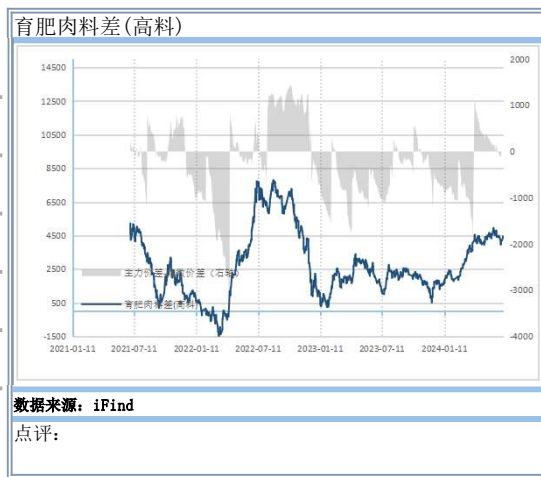
数据截止日: 2024/7/2

期内最小值: 515.0000

期内最大值: 4950.0000

期内平均值: 2628.9862

当前分位值: 88.86%



数据起始日: 2019/7/3

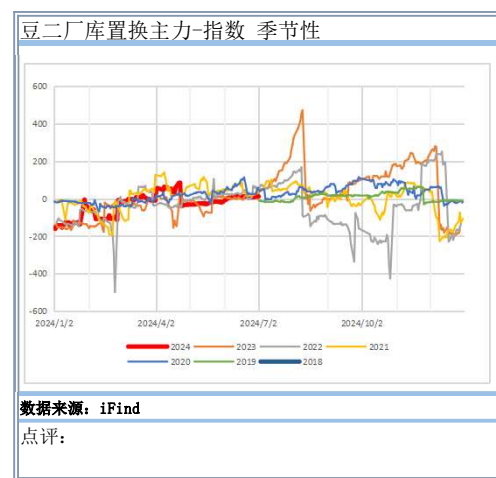
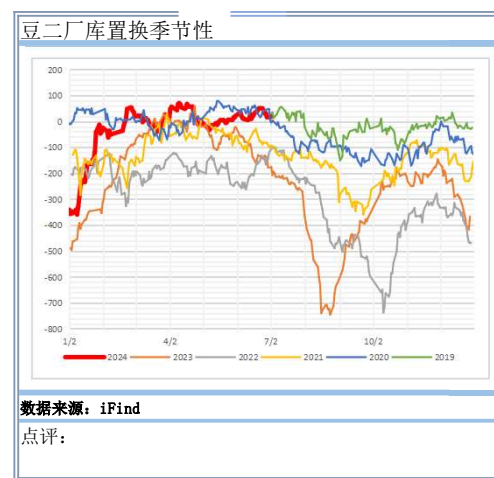
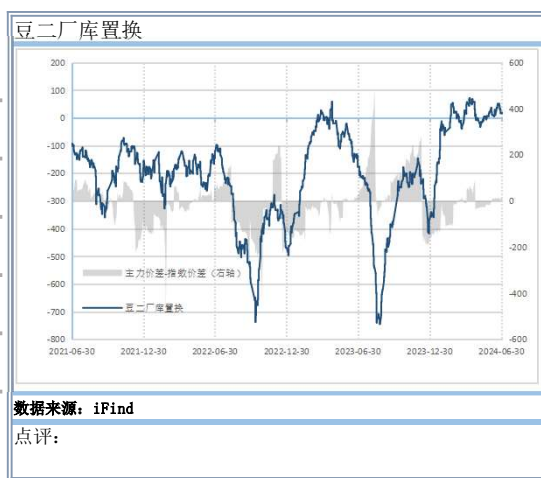
数据截止日: 2024/7/2

期内最小值: -745.0200

期内最大值: 71.2200

期内平均值: -205.4255

当前分位值: 93.24%



数据起始日: 2019/7/3

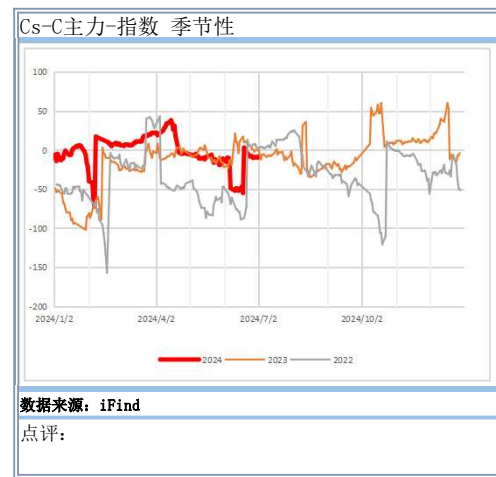
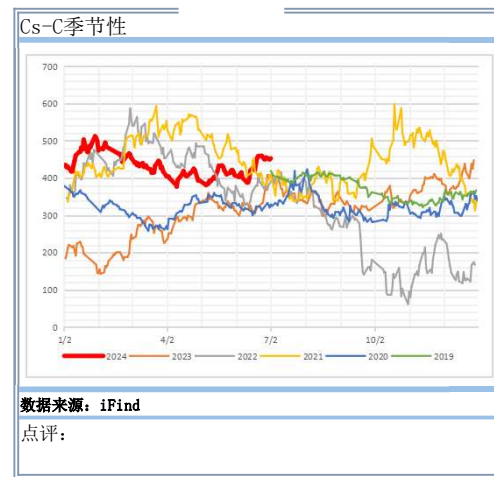
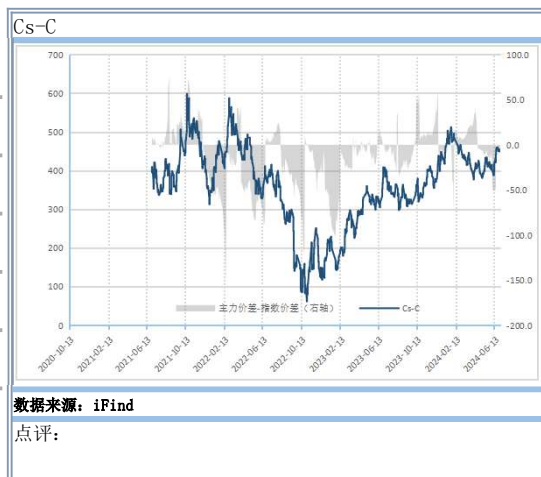
数据截止日: 2024/7/2

期内最小值: 62.0000

期内最大值: 598.0000

期内平均值: 357.6241

当前分位值: 72.95%



数据起始日: 2019/7/3

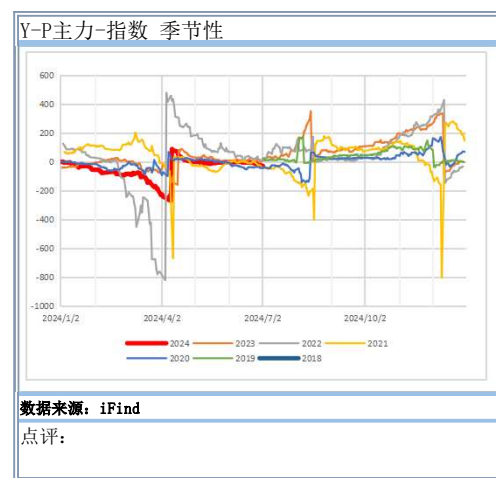
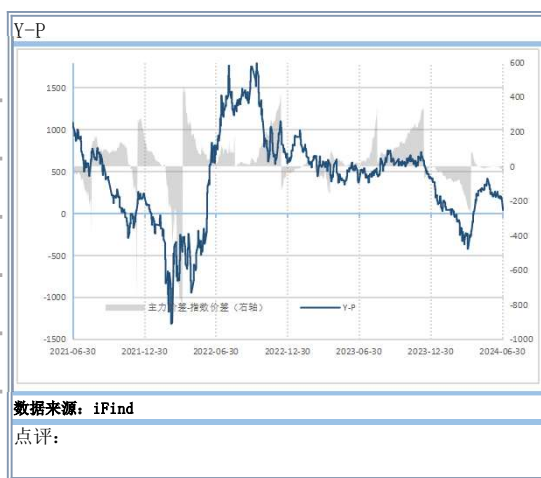
数据截止日: 2024/7/2

期内最小值: -1313.0000

期内最大值: 1788.0000

期内平均值: 426.7695

当前分位值: 44.76%



数据起始日： 2019/7/3

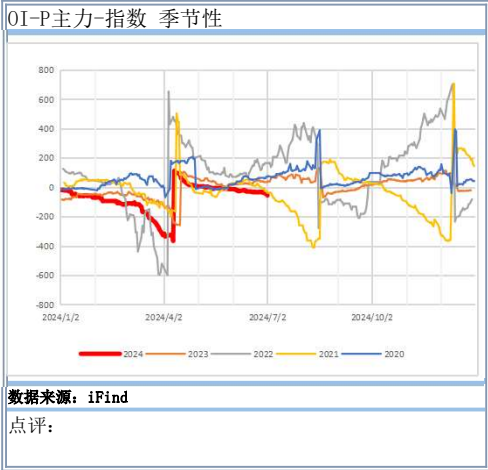
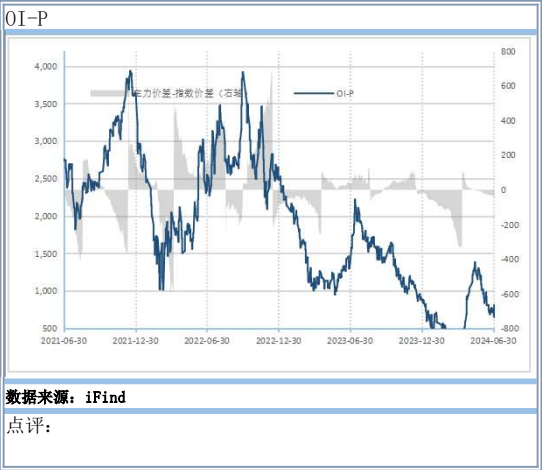
数据截止日： 2024/7/2

期内最小值： 19.0000

期内最大值： 2258.0000

期内平均值： 1177.3768

当前分位值： 35.42%



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