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盘面套利观察

2024年8月1日

撰写：曹有明

交易咨询资格证号：Z0013162

审核：朱美侠

交易咨询资格证号：Z0015621

复核：刘书语

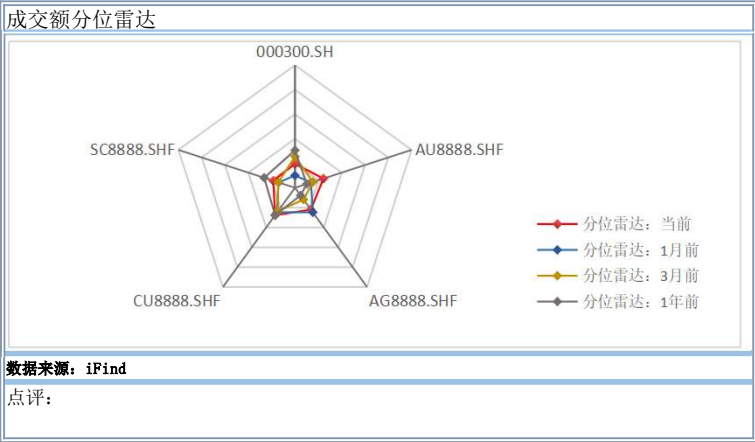
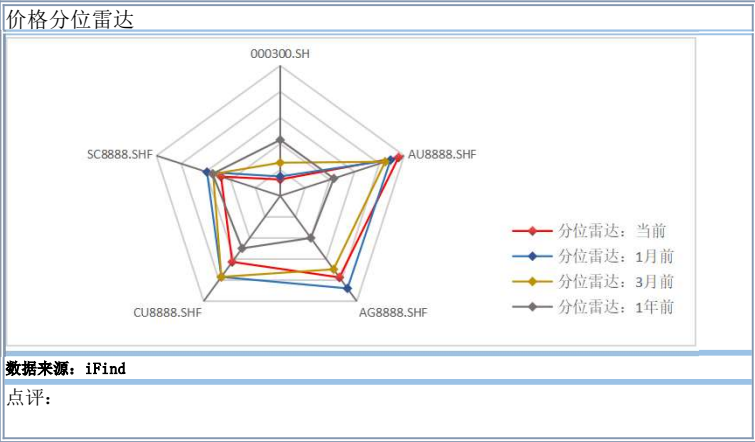
从业资格证号：F03107583

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: 2019/8/2

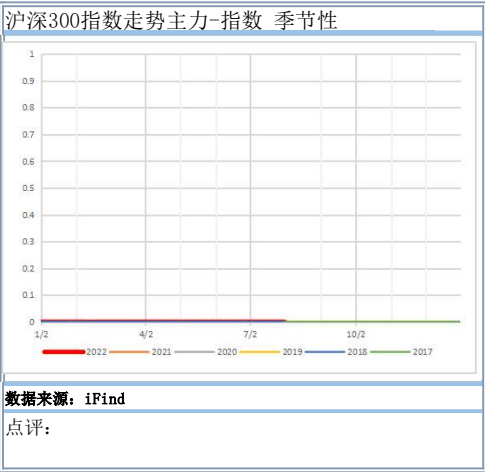
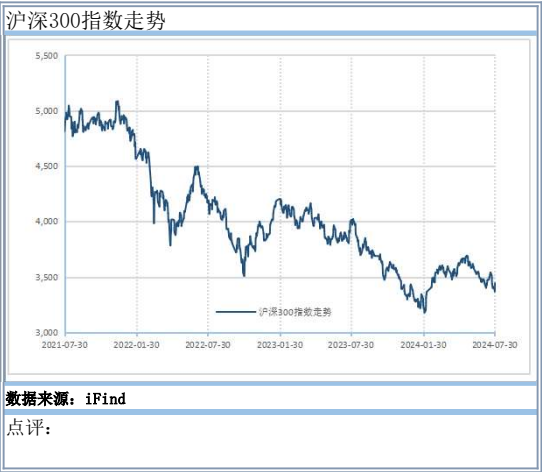
数据截止日: 2024/8/1

期内最小值: 3179.6276

期内最大值: 5083.8007

期内平均值: 4024.1685

当前分位值: 25.47%



数据起始日: 2019/8/2

数据截止日: 2024/8/1

期内最小值: 363.2

期内最大值: 582.4

期内平均值: 436.1894

当前分位值: 95.51%

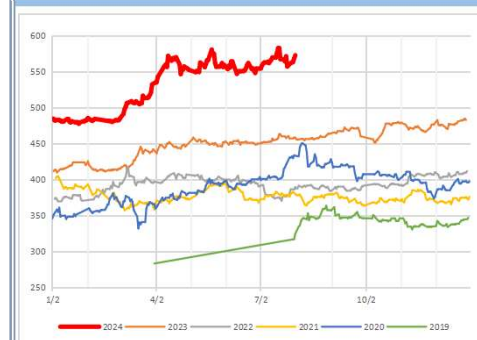
Au. SHFE价格走势



数据来源: iFind

点评:

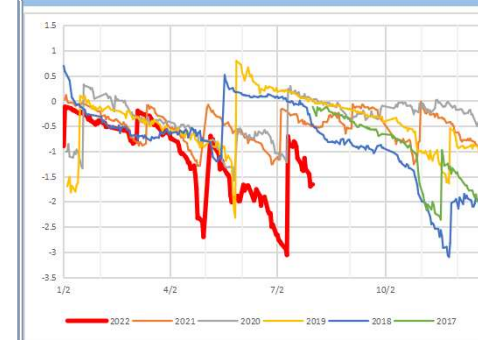
Au. SHFE价格走势季节性



数据来源: iFind

点评:

Au. SHFE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2019/8/2

数据截止日: 2024/8/1

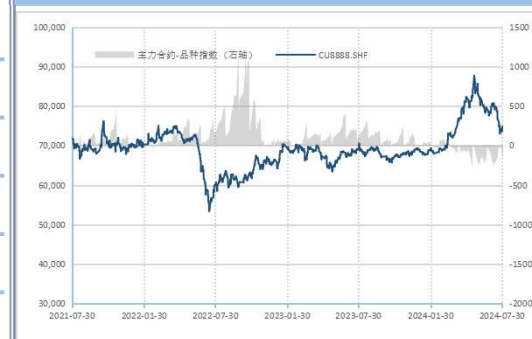
期内最小值: 53367

期内最大值: 87697

期内平均值: 69236.1563

当前分位值: 62.68%

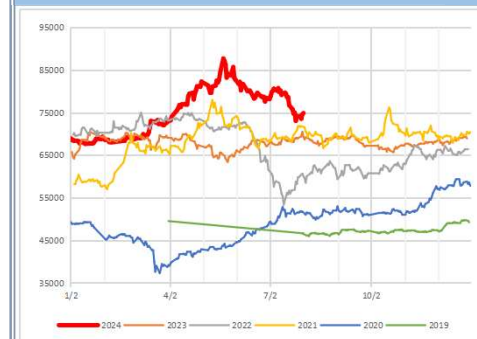
Cu. SHFE价格走势



数据来源: iFind

点评:

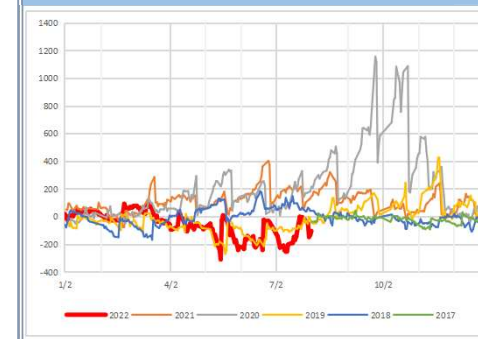
Cu. SHFE价格走势季节性



数据来源: iFind

点评:

Cu. SHFE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2019/8/2

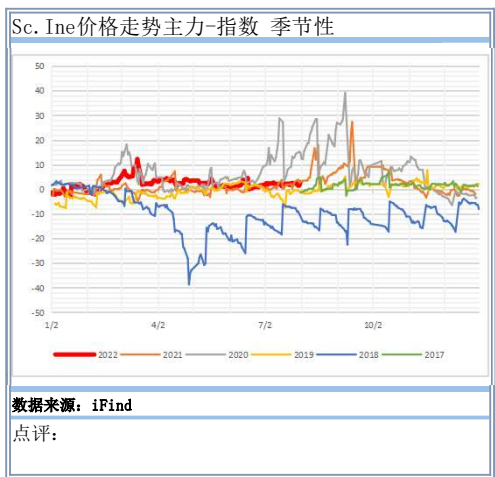
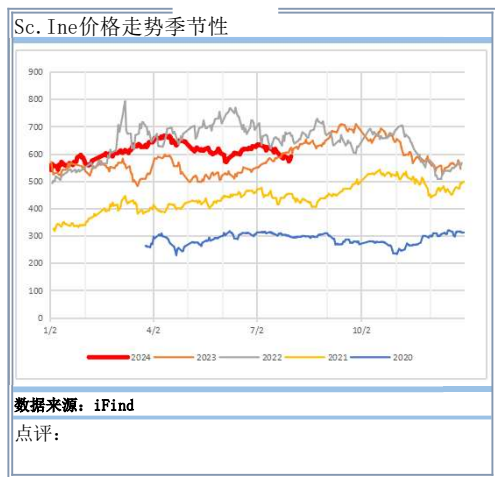
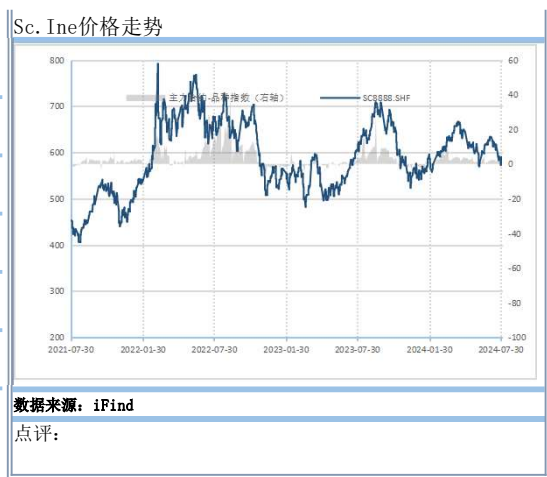
数据截止日: 2024/8/1

期内最小值: 405.7

期内最大值: 791.6

期内平均值: 590.8966

当前分位值: 47.84%



数据起始日: 2019/8/2

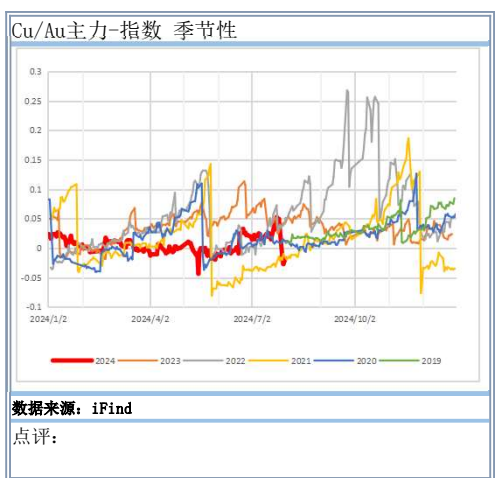
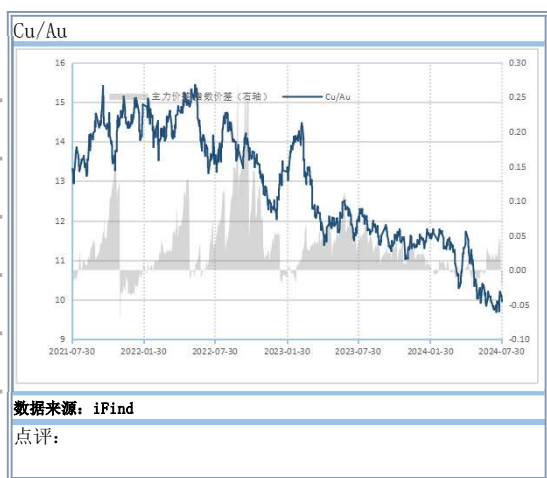
数据截止日: 2024/8/1

期内最小值: 9.6881

期内最大值: 15.4319

期内平均值: 12.8322

当前分位值: 4.68%



数据起始日： 2019/8/2

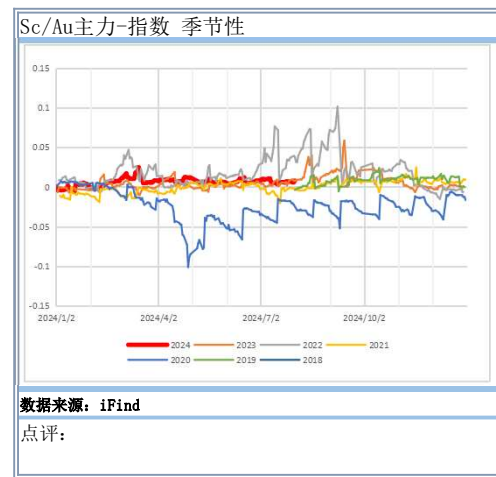
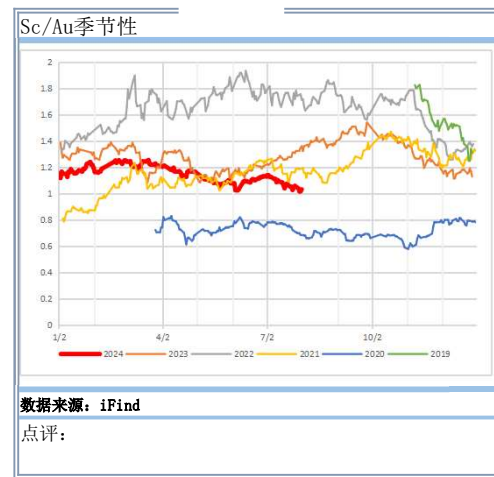
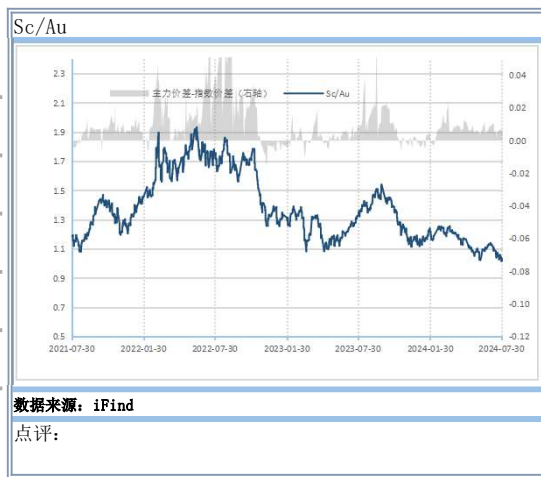
数据截止日： 2024/8/1

期内最小值： 1.0154

期内最大值： 1.9320

期内平均值： 1.3727

当前分位值： 1.70%



数据起始日： 2019/8/2

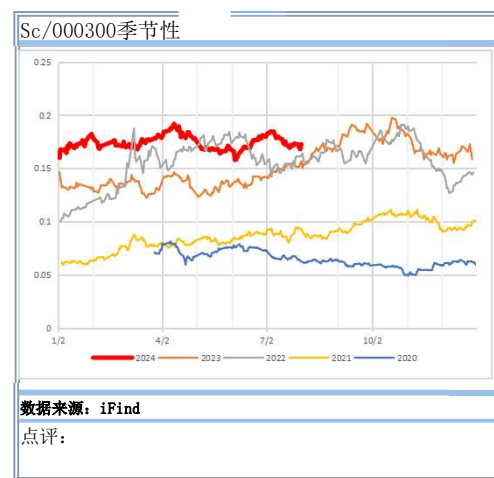
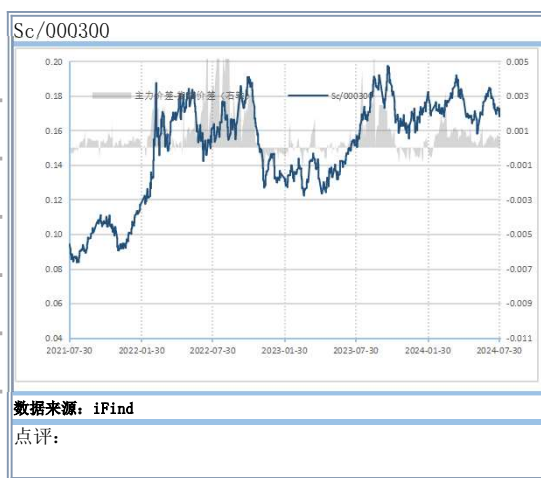
数据截止日： 2024/8/1

期内最小值： 0.0837

期内最大值： 0.1972

期内平均值： 0.1497

当前分位值： 78.38%



数据起始日: 2019/8/2

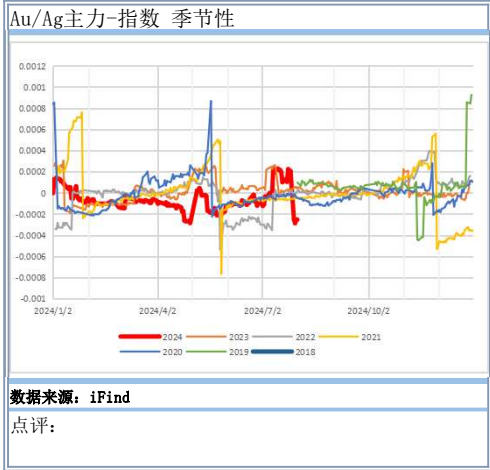
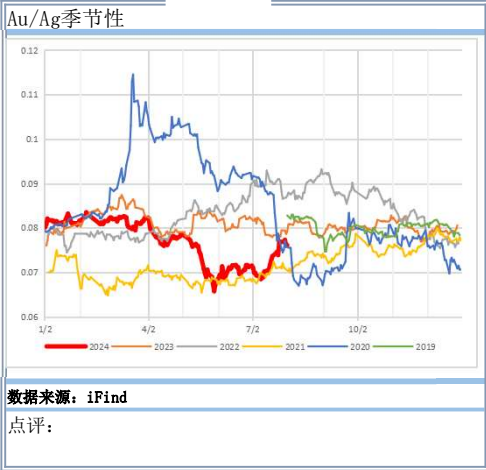
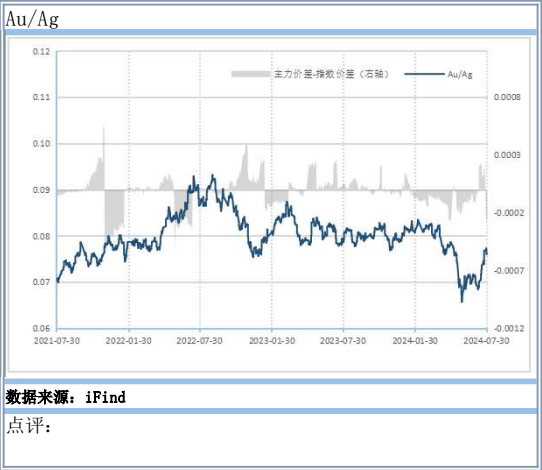
数据截止日: 2024/8/1

期内最小值: 0.0657

期内最大值: 0.0932

期内平均值: 0.0800

当前分位值: 37.91%



数据起始日: 2019/8/2

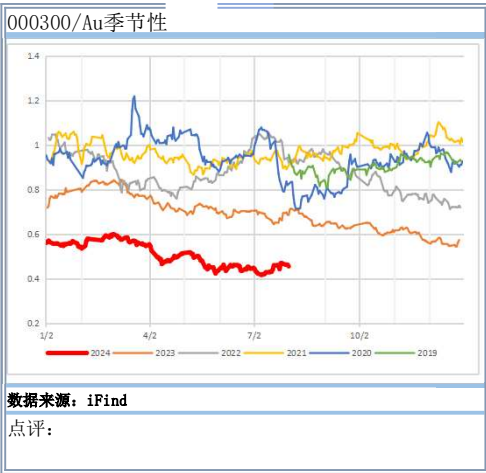
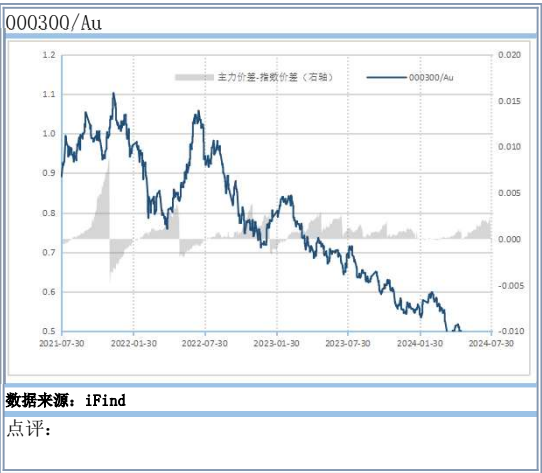
数据截止日: 2024/8/1

期内最小值: 0.4165

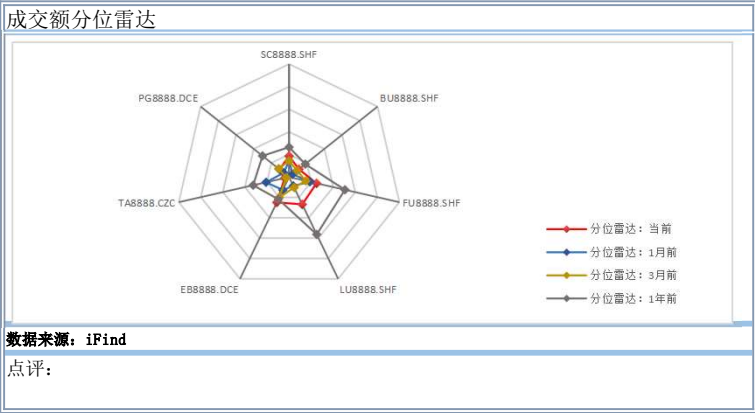
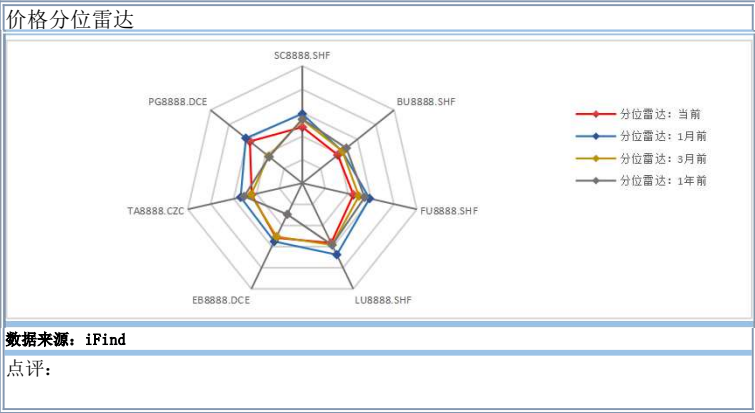
期内最大值: 1.1021

期内平均值: 0.7599

当前分位值: 5.57%



二、原油相关



数据起始日: 2019/8/2

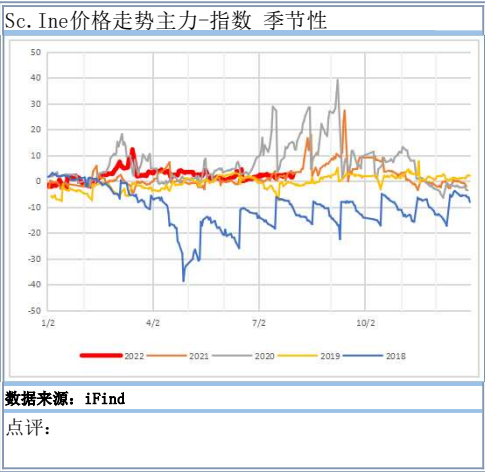
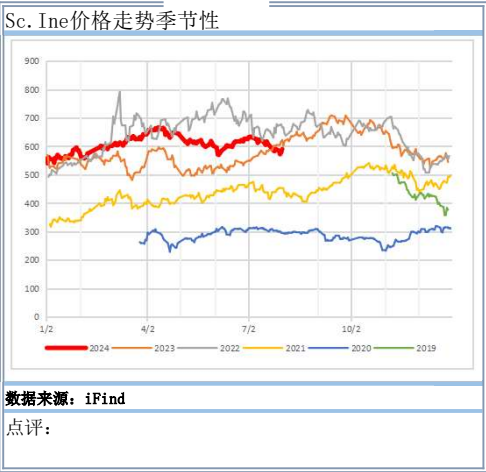
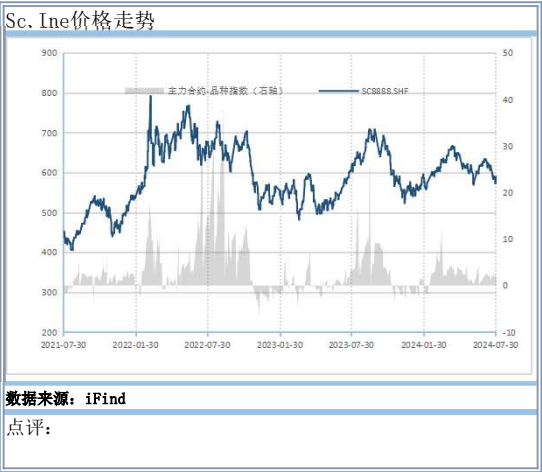
数据截止日: 2024/8/1

期内最小值: 405.7

期内最大值: 791.6

期内平均值: 590.8966

当前分位值: 47.84%



数据起始日: 2019/8/2

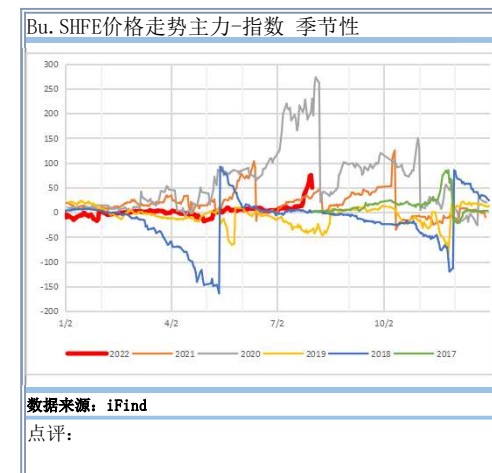
数据截止日: 2024/8/1

期内最小值: 2821

期内最大值: 4794

期内平均值: 3670.8121

当前分位值: 38.62%



数据起始日: 2019/8/2

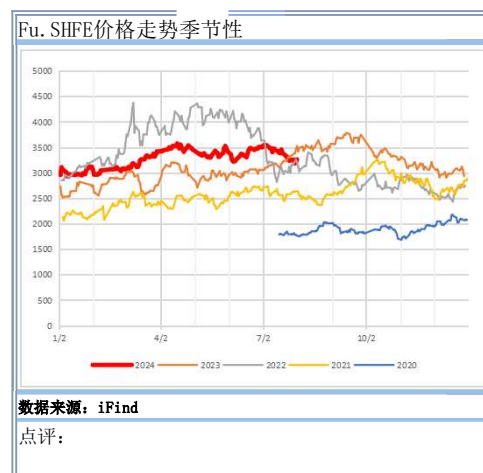
数据截止日: 2024/8/1

期内最小值: 2366

期内最大值: 4371

期内平均值: 3149.6954

当前分位值: 44.64%



数据起始日: 2020/6/22

数据截止日: 2024/8/1

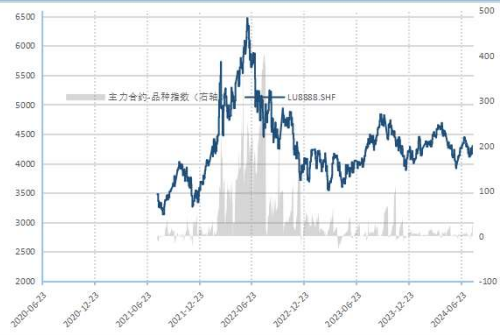
期内最小值: 3544

期内最大值: 4875

期内平均值: 4204.0212

当前分位值: 56.57%

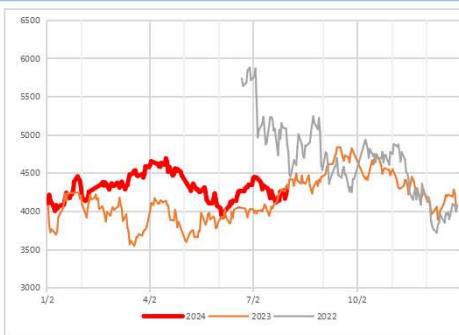
Lu. Ine价格走势



数据来源: iFind

点评:

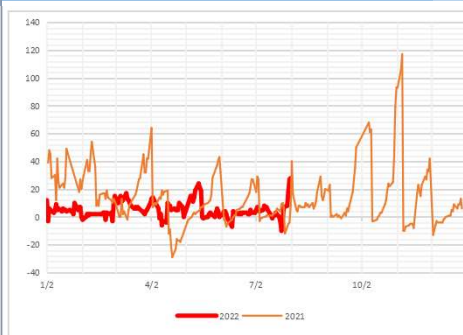
Lu. Ine价格走势季节性



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: 2024/8/1

期内最小值: 6978

期内最大值: 11361

期内平均值: 8754.1581

当前分位值: 51.63%

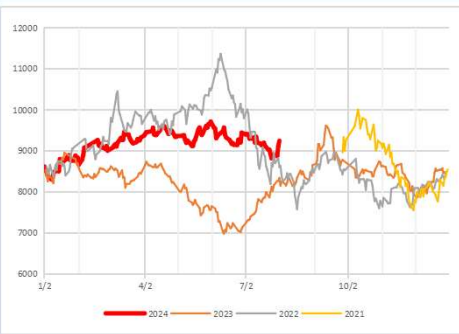
EB. DCE价格走势



数据来源: iFind

点评:

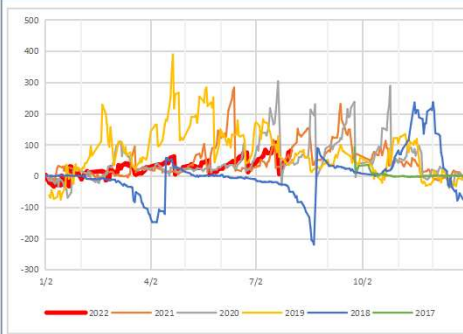
EB. DCE价格走势季节性



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： 2019/8/2

数据截止日： 2024/8/1

期内最小值： 4462

期内最大值： 7488

期内平均值： 5688.9520

当前分位值： 44.22%

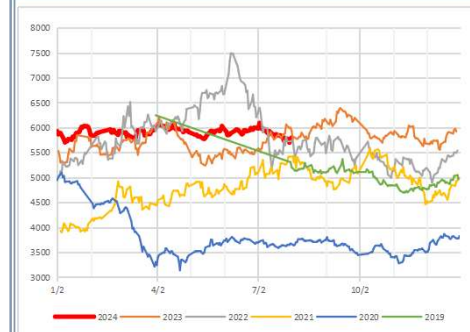
PTA, CZCE价格走势



数据来源： iFind

点评：

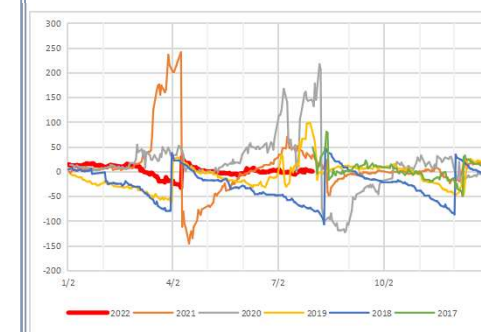
PTA, CZCE价格走势季节性



数据来源： iFind

点评：

PTA, CZCE价格走势主力-指数 季节性



数据来源： iFind

点评：

数据起始日： 2020/3/30

数据截止日： 2024/8/1

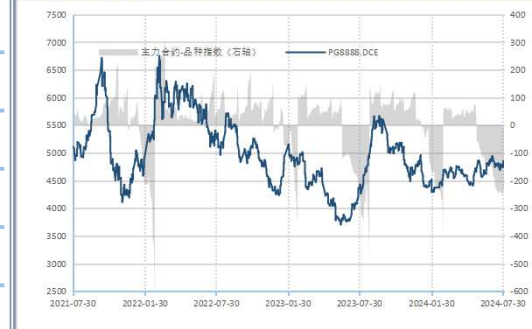
期内最小值： 3704

期内最大值： 5714

期内平均值： 4712.0104

当前分位值： 57.11%

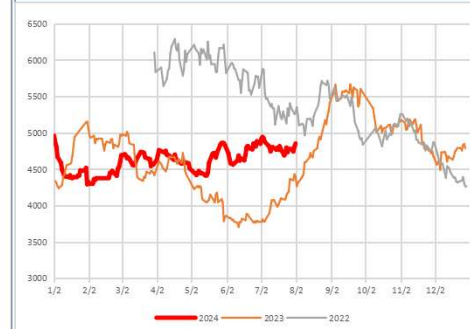
LPG, DCE价格走势



数据来源： iFind

点评：

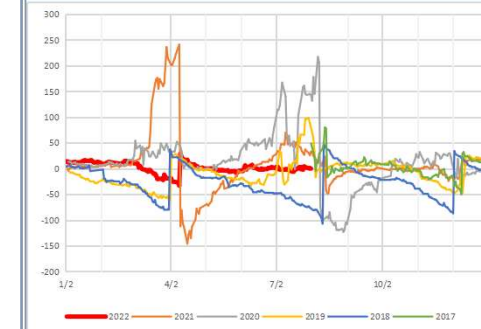
LPG, DCE价格走势季节性



数据来源： iFind

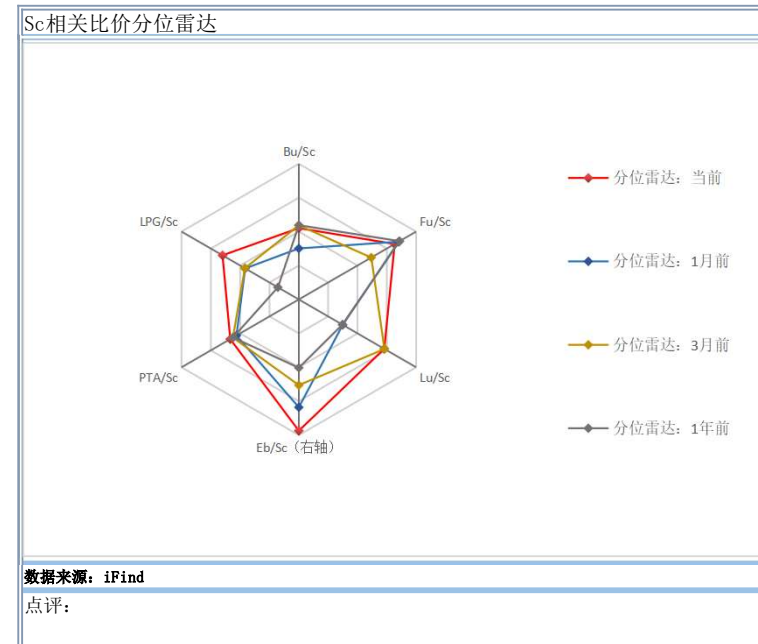
点评：

LPG, DCE价格走势主力-指数 季节性



数据来源： iFind

点评：



数据起始日: 2019/8/2

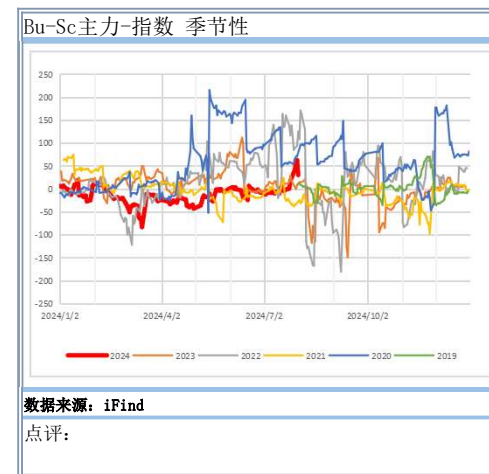
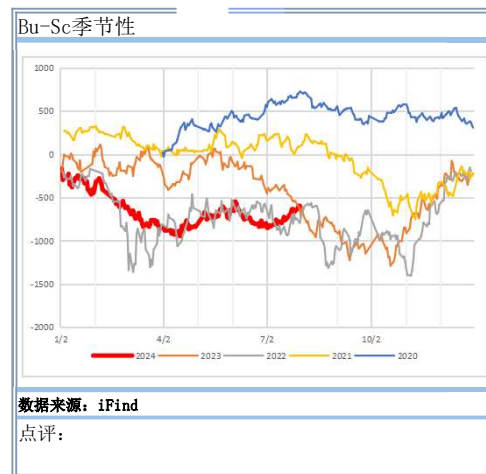
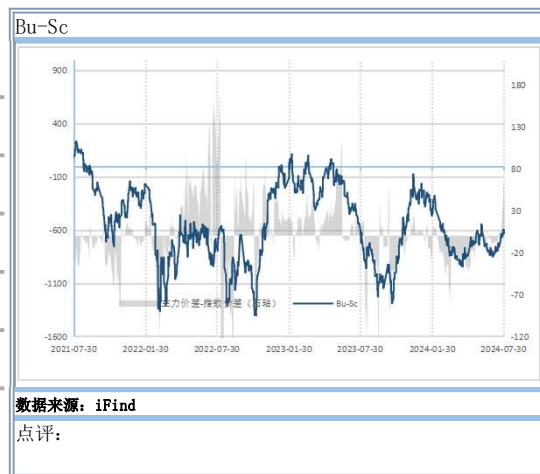
数据截止日: 2024/8/1

期内最小值: -1406.4286

期内最大值: 231.5714

期内平均值: -549.8777

当前分位值: 47.19%



数据起始日: 2019/8/2

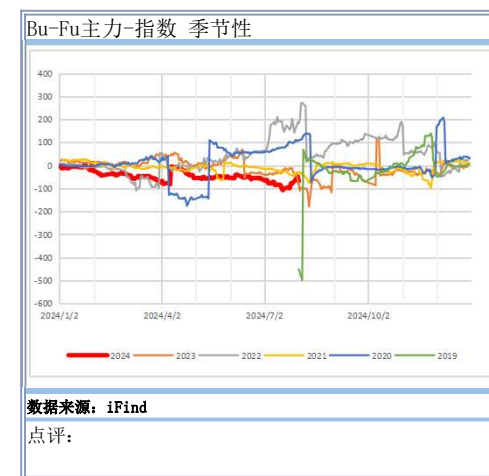
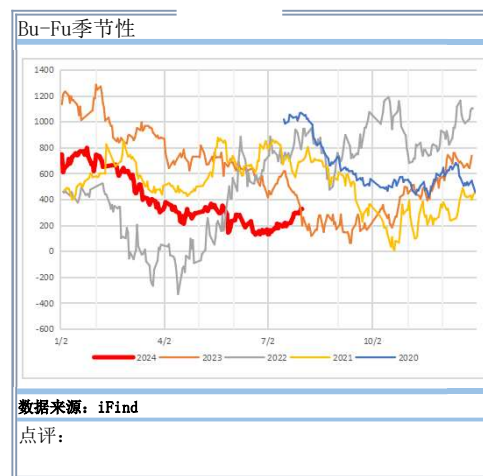
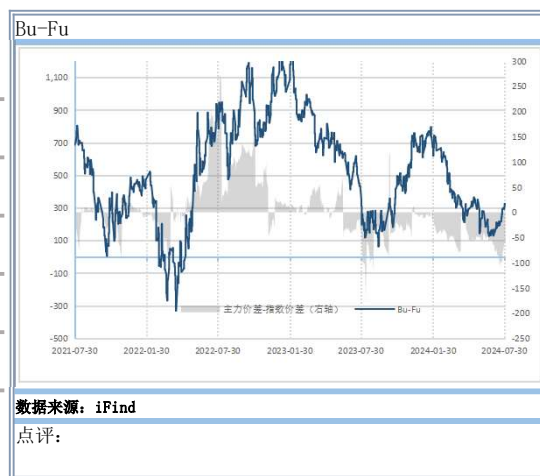
数据截止日: 2024/8/1

期内最小值: -331.0000

期内最大值: 1284.0000

期内平均值: 521.1167

当前分位值: 40.43%



数据起始日: 2021/10/20

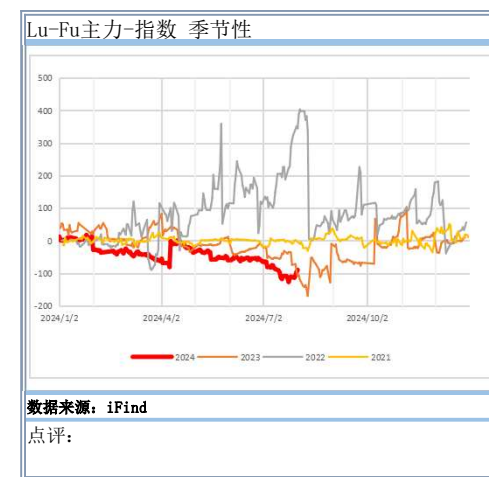
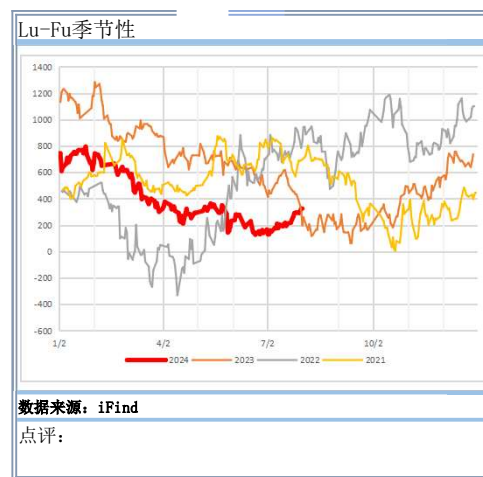
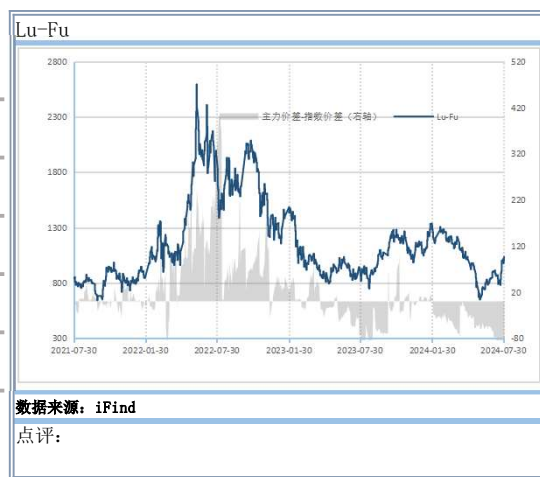
数据截止日: 2024/8/1

期内最小值: 650.0000

期内最大值: 1974.0000

期内平均值: 1084.6988

当前分位值: 29.15%



数据起始日: 2021/8/25

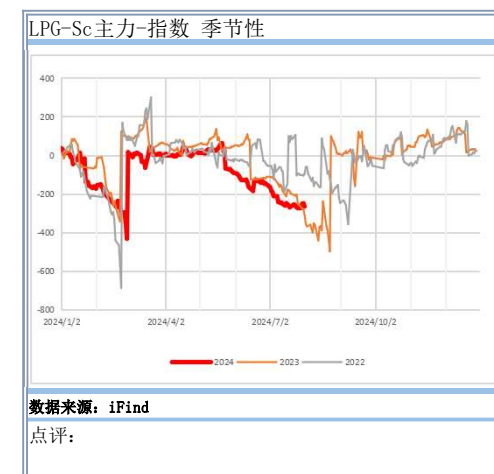
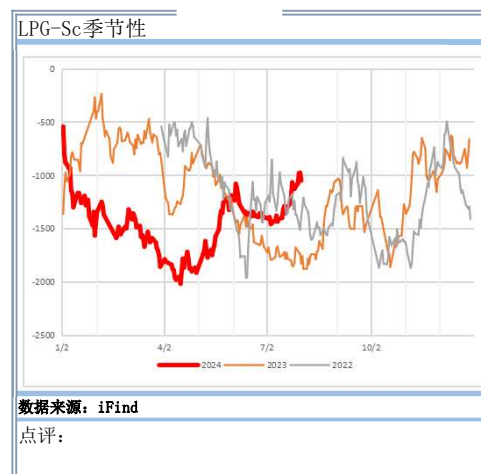
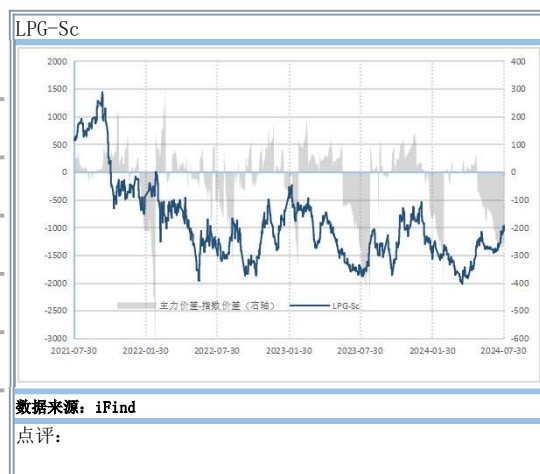
数据截止日: 2024/8/1

期内最小值: -2017.0000

期内最大值: -240.0000

期内平均值: -1265.5332

当前分位值: 54.36%



数据起始日: 2019/8/2

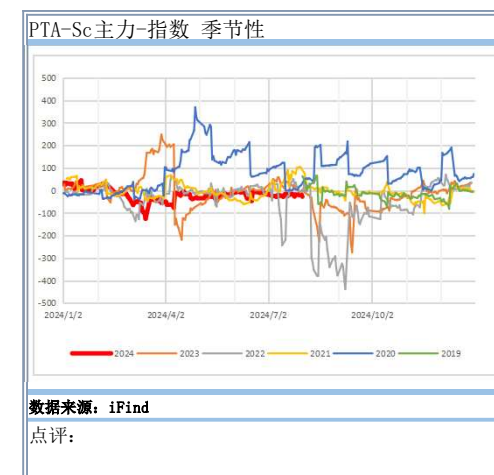
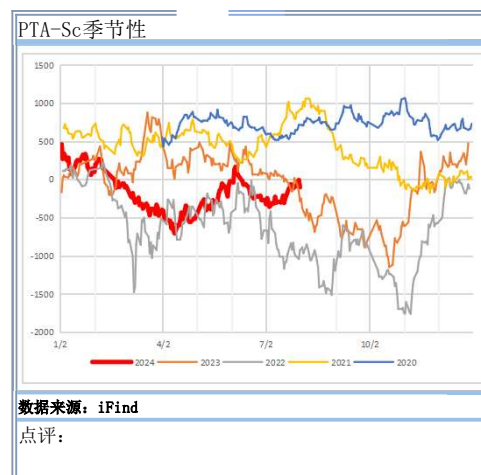
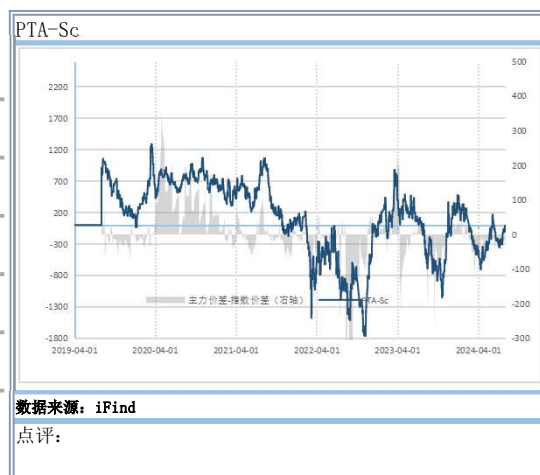
数据截止日: 2024/8/1

期内最小值: -1762.0000

期内最大值: 1061.0000

期内平均值: -220.0137

当前分位值: 58.77%



数据起始日: 2021/4/27

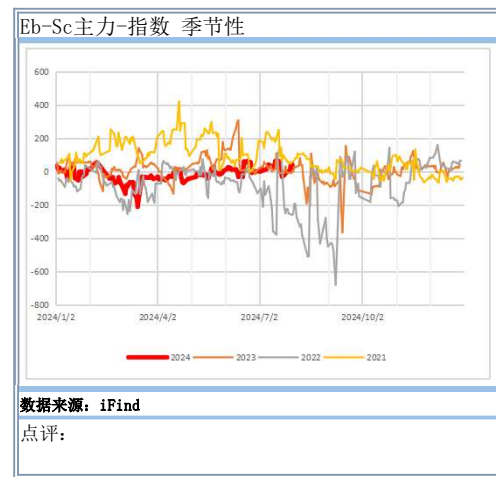
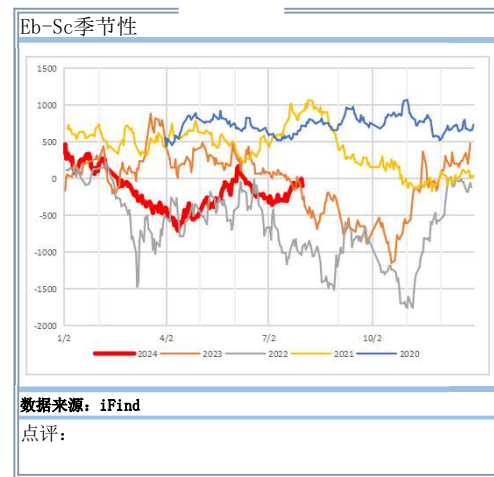
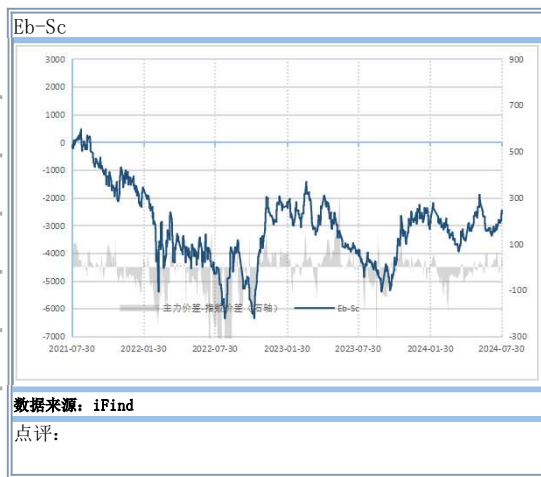
数据截止日: 2024/8/1

期内最小值: -6347.0000

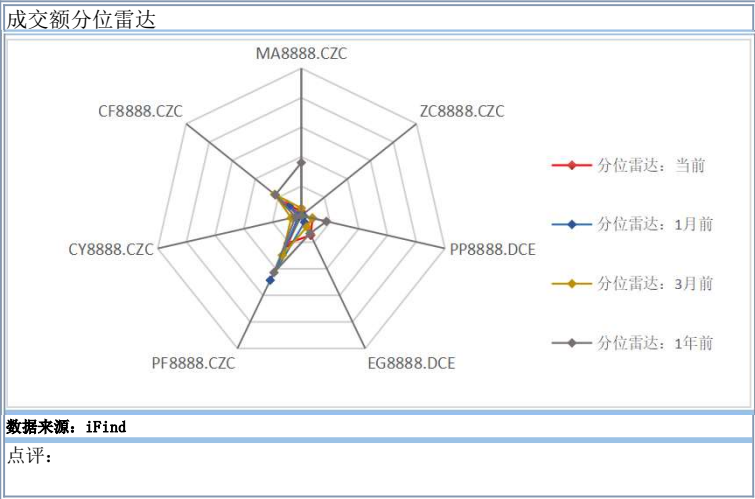
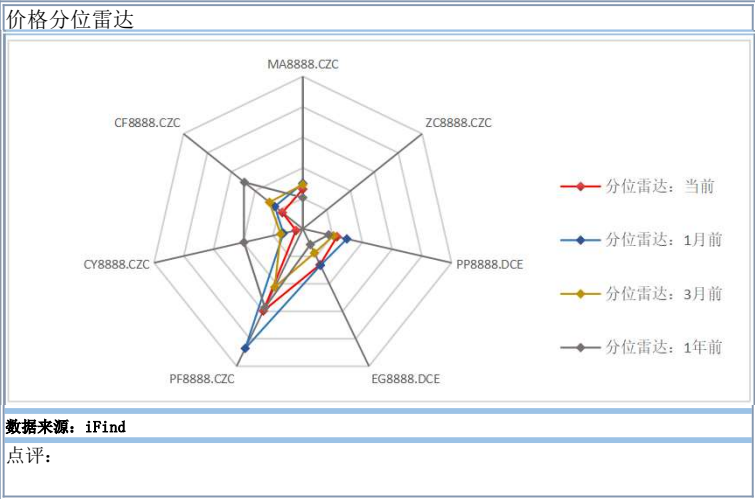
期内最大值: -1435.0000

期内平均值: -3508.6672

当前分位值: 77.00%



三、煤化工相关



数据起始日: 2019/8/2

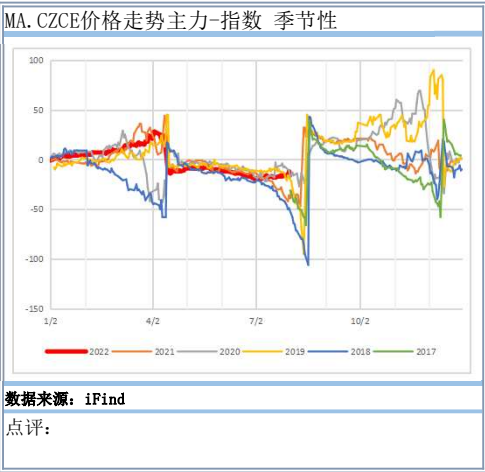
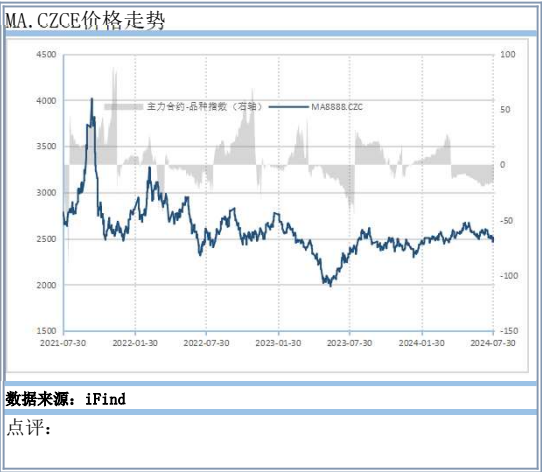
数据截止日: 2024/8/1

期内最小值: 1982

期内最大值: 4015

期内平均值: 2590.9479

当前分位值: 26.02%



数据起始日: 2019/8/2

数据截止日: 2024/8/1

期内最小值: 6865

期内最大值: 10224

期内平均值: 7915.4993

当前分位值: 22.98%

PP. DCE价格走势



数据来源: iFind

点评:

数据起始日: 2019/8/2

数据截止日: 2024/8/1

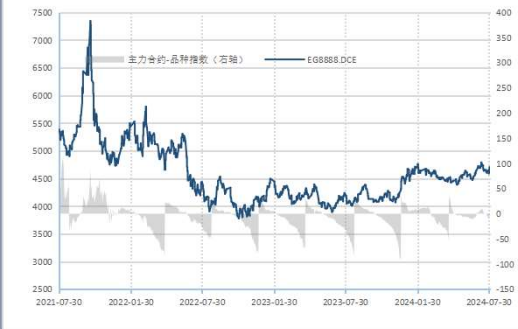
期内最小值: 3778

期内最大值: 7345

期内平均值: 4565.9918

当前分位值: 26.02%

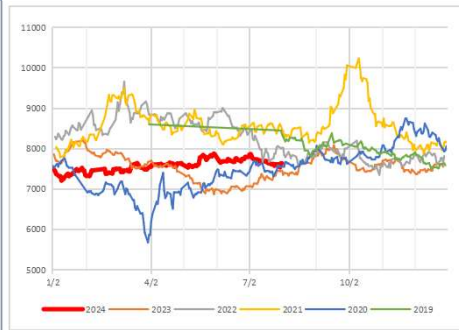
EG. CZCE价格走势



数据来源: iFind

点评:

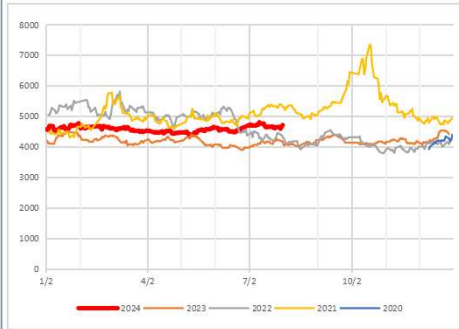
PP. DCE价格走势季节性



数据来源: iFind

点评:

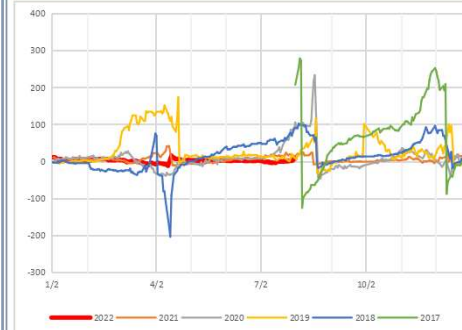
EG. CZCE价格走势季节性



数据来源: iFind

点评:

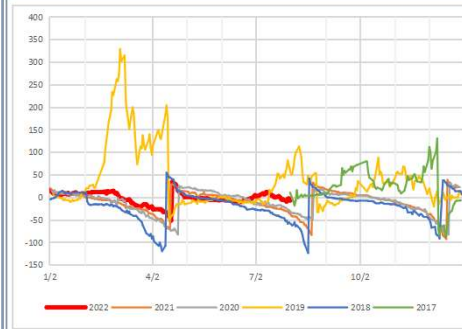
PP. DCE价格走势主力-指数 季节性



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: 2024/8/1

期内最小值: 6904

期内最大值: 7907

期内平均值: 7367.8414

当前分位值: 59.72%

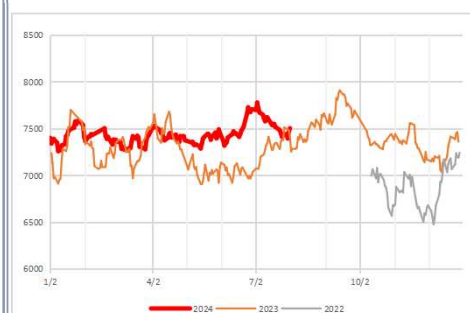
PF.CZCE价格走势



数据来源: iFind

点评:

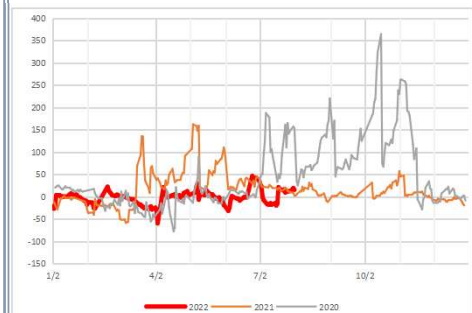
PF.CZCE价格走势季节性



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: 2019/8/2

数据截止日: 2024/8/1

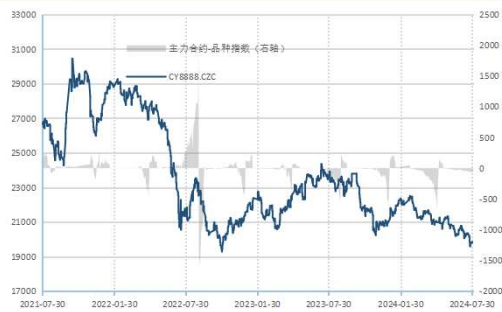
期内最小值: 19292

期内最大值: 30443

期内平均值: 23492.4417

当前分位值: 4.62%

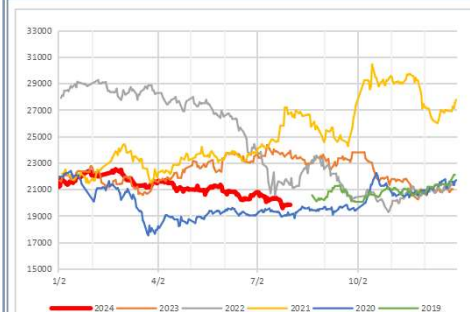
CY.CZCE价格走势



数据来源: iFind

点评:

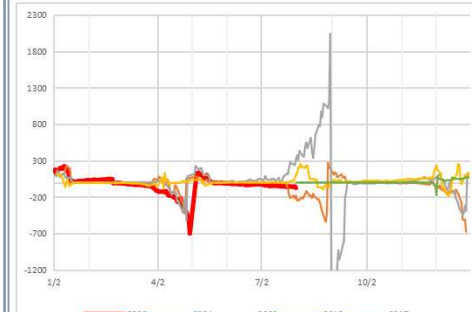
CY.CZCE价格走势季节性



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: 2019/8/2

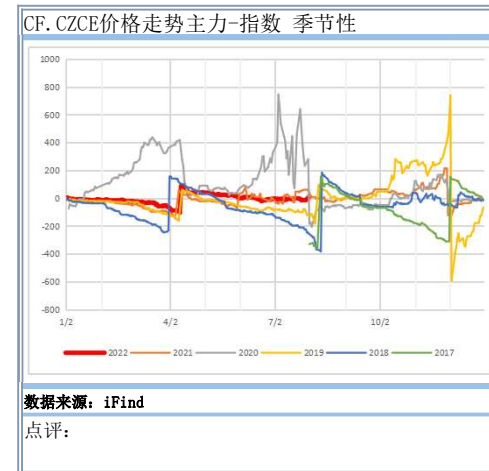
数据截止日: 2024/8/1

期内最小值: 12447

期内最大值: 22574

期内平均值: 16798.9204

当前分位值: 17.16%



数据起始日: 2019/8/2

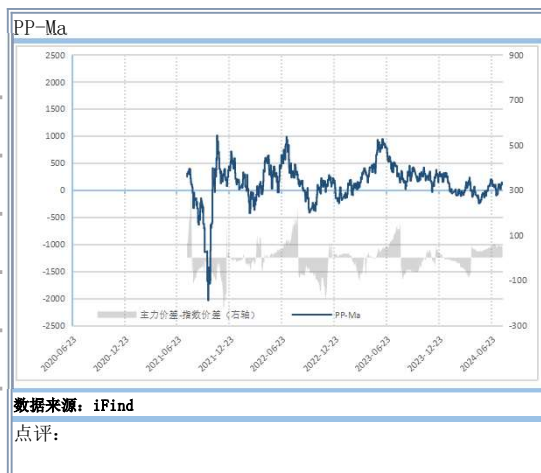
数据截止日: 2024/8/1

期内最小值: -2039.0000

期内最大值: 1007.0000

期内平均值: 142.6557

当前分位值: 70.35%



数据起始日: 2019/8/2

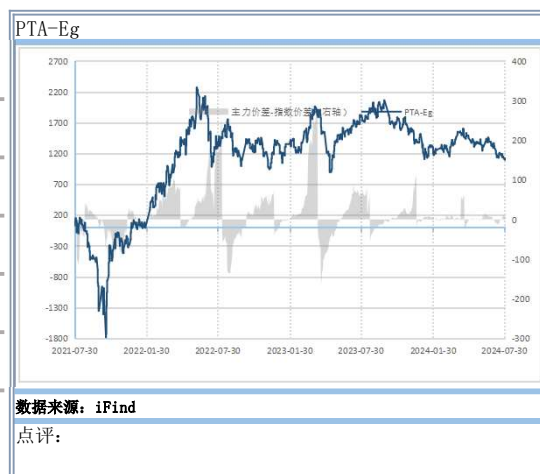
数据截止日: 2024/8/1

期内最小值: -1783.0000

期内最大值: 2269.0000

期内平均值: 1122.9602

当前分位值: 71.00%



数据起始日: 2021/12/31

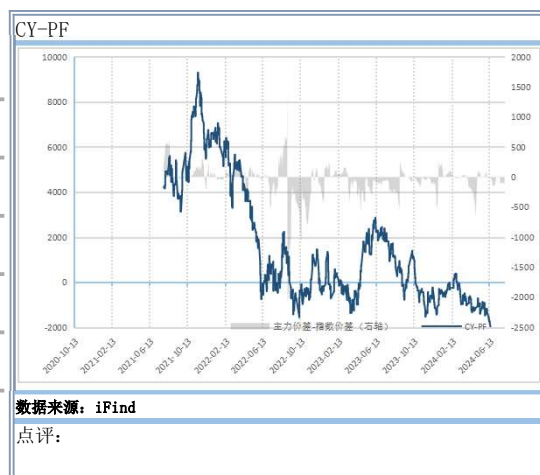
数据截止日: 2024/8/1

期内最小值: -2887.0000

期内最大值: 2854.0000

期内平均值: -203.9745

当前分位值: 3.22%



数据起始日: 2023/2/21

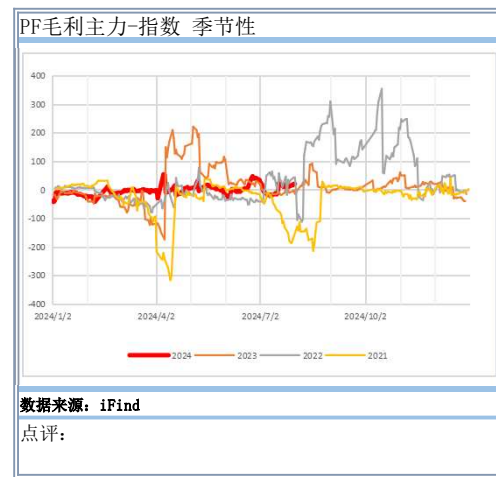
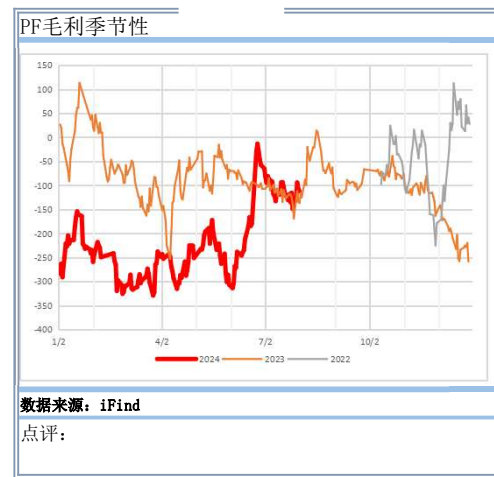
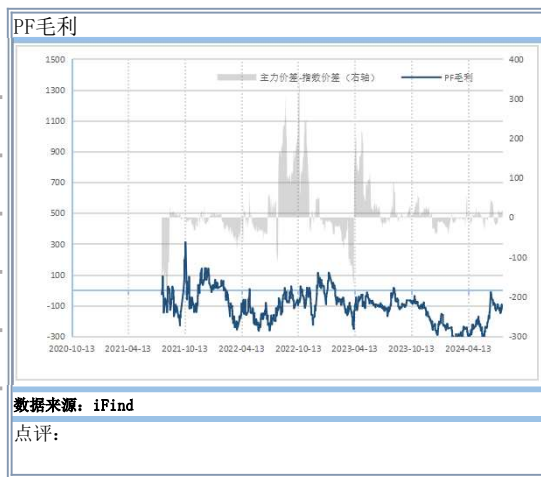
数据截止日: 2024/8/1

期内最小值: -328.9900

期内最大值: 13.9250

期内平均值: -150.5538

当前分位值: 63.13%



数据起始日: 2019/8/2

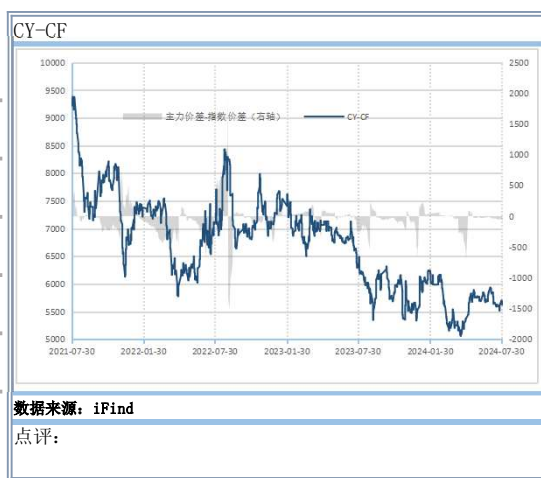
数据截止日: 2024/8/1

期内最小值: 5061.0000

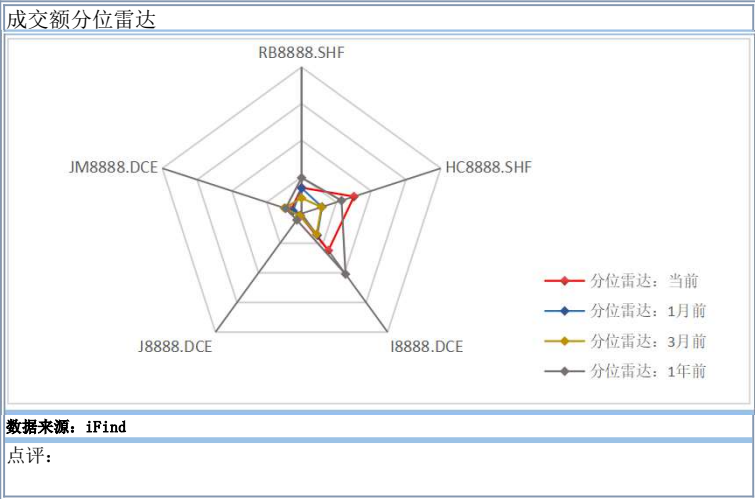
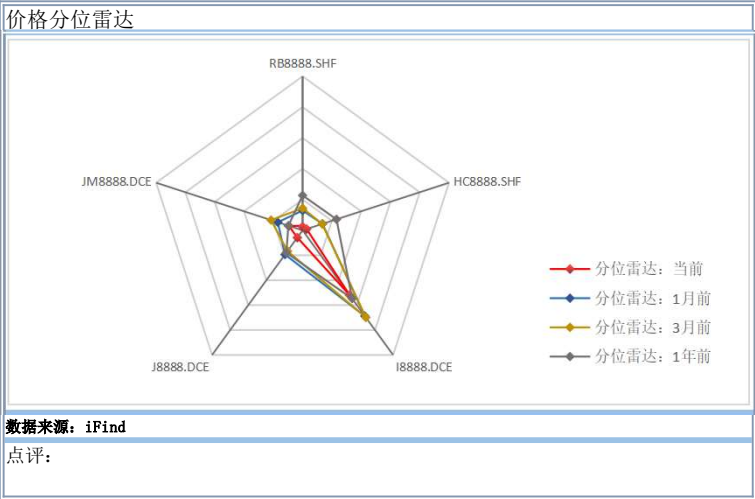
期内最大值: 9378.0000

期内平均值: 6693.5213

当前分位值: 13.00%



四、黑色相关



数据起始日: 2019/8/2

数据截止日: 2024/8/1

期内最小值: 3316

期内最大值: 5762

期内平均值: 4096.1742

当前分位值: 2.41%



数据起始日: 2019/8/2

数据截止日: 2024/8/1

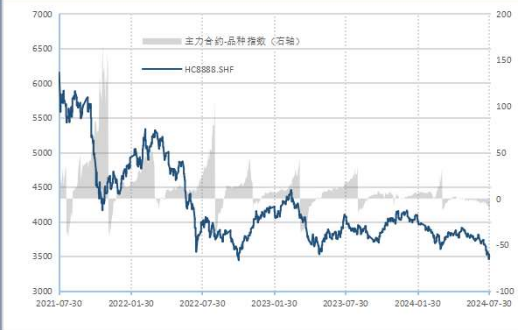
期内最小值: 3444

期内最大值: 6152

期内平均值: 4229.1962

当前分位值: 2.77%

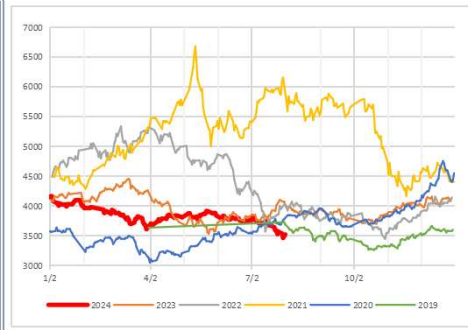
HC.SHFE价格走势



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: 2019/8/2

数据截止日: 2024/8/1

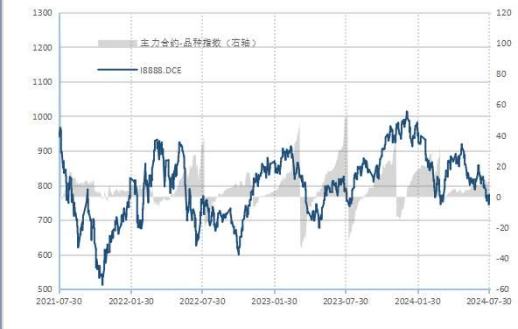
期内最小值: 512.8

期内最大值: 1013.6

期内平均值: 796.4672

当前分位值: 51.90%

I.DCE价格走势



数据来源: iFind

点评:

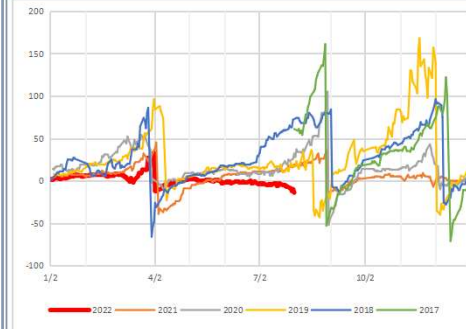
I.DCE价格走势季节性



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: 2019/8/2

数据截止日: 2024/8/1

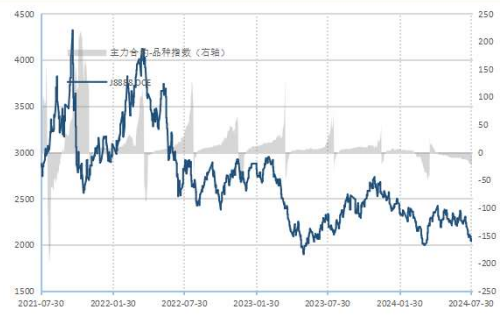
期内最小值: 1897.9

期内最大值: 4320.8

期内平均值: 2709.4059

当前分位值: 5.81%

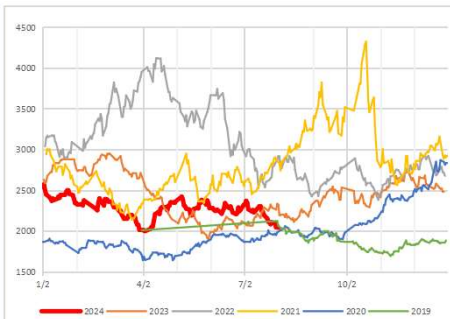
J. DCE价格走势



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: 2019/8/2

数据截止日: 2024/8/1

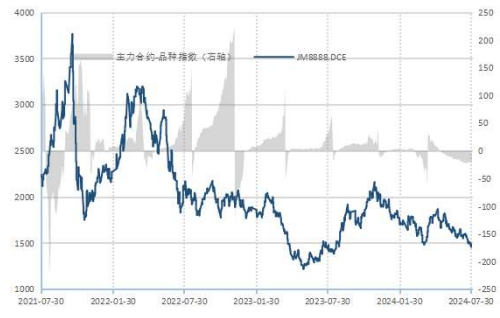
期内最小值: 1219.4

期内最大值: 3764.7

期内平均值: 2003.6767

当前分位值: 9.34%

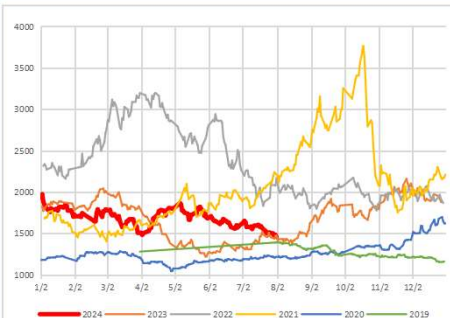
Jm. DCE价格走势



数据来源: iFind

点评:

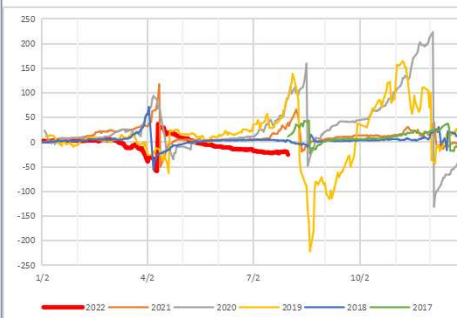
Jm. DCE价格走势季节性



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： 2019/8/2

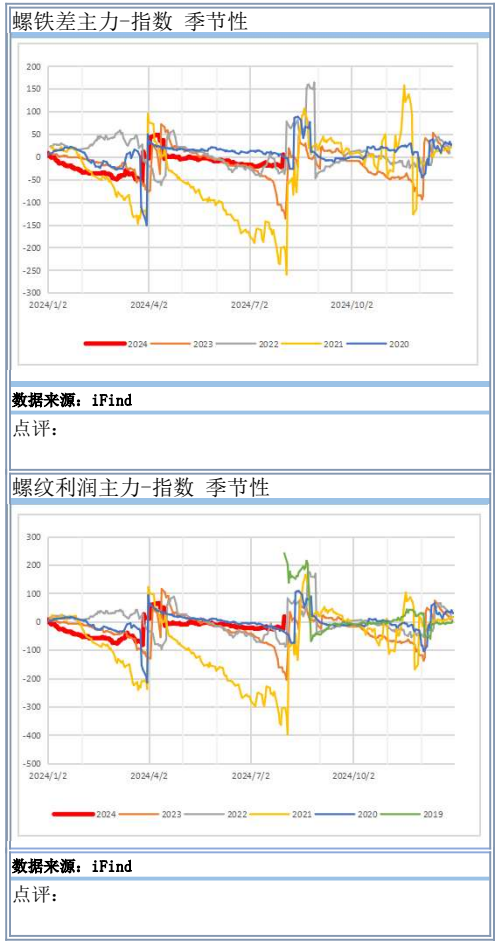
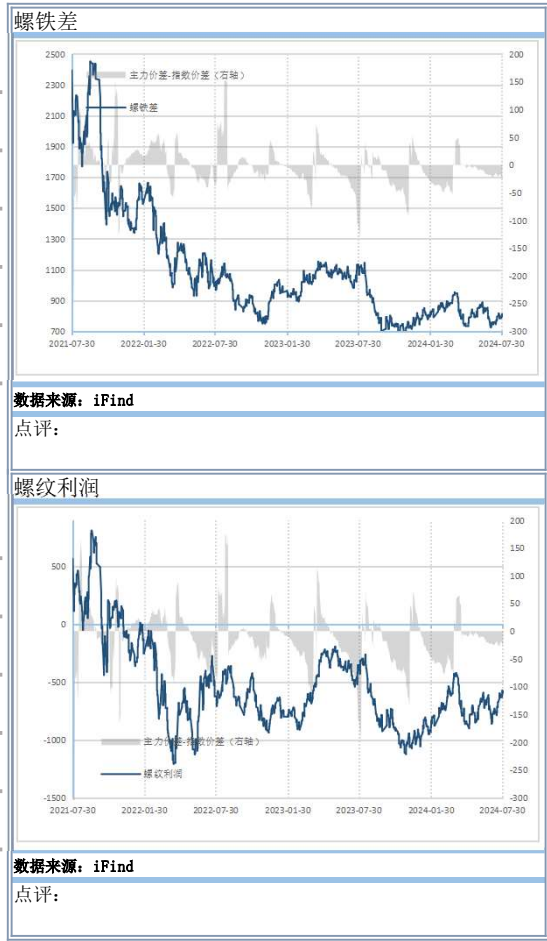
数据截止日： 2024/8/1

期内最小值： 670.1176

期内最大值： 2451.8235

期内平均值： 1096.8757

当前分位值： 7.98%



数据起始日: 2019/8/2

数据截止日: 2024/8/1

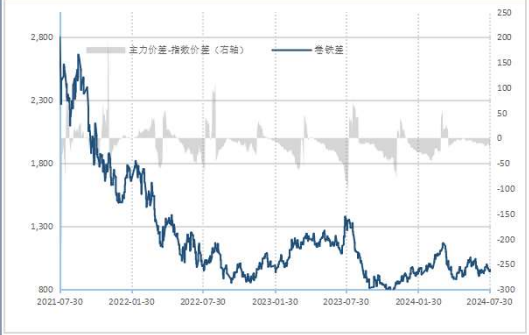
期内最小值: 752.4706

期内最大值: 2799.4118

期内平均值: 1229.8976

当前分位值: 9.95%

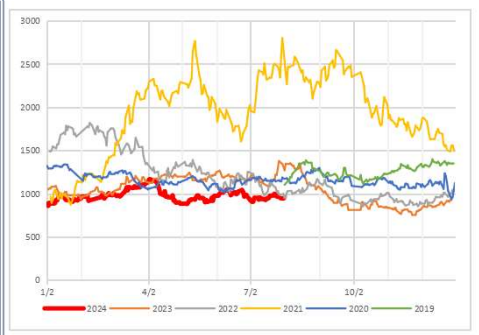
卷铁差



数据来源: iFind

点评:

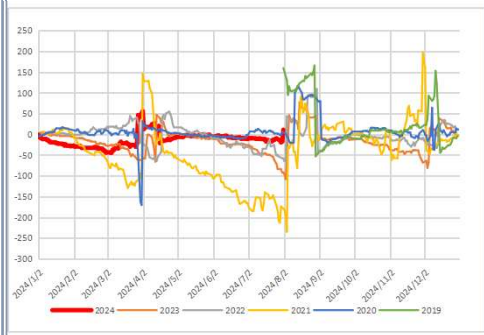
卷铁差季节性



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: 2019/8/2

数据截止日: 2024/8/1

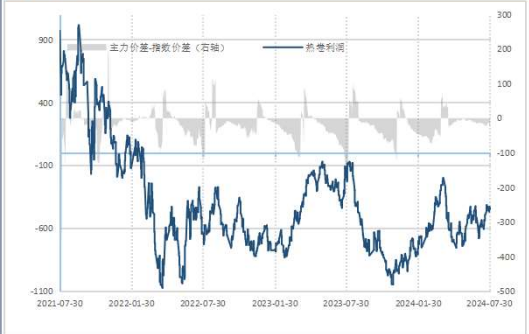
期内最小值: -1073.7273

期内最大值: 1014.0000

期内平均值: -406.0834

当前分位值: 30.28%

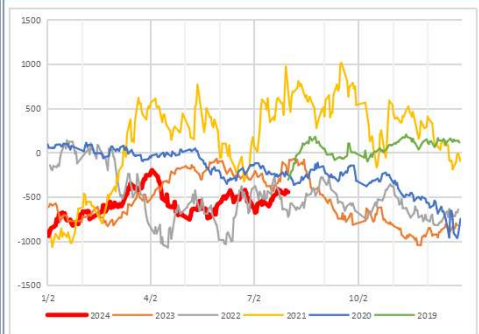
热卷利润



数据来源: iFind

点评:

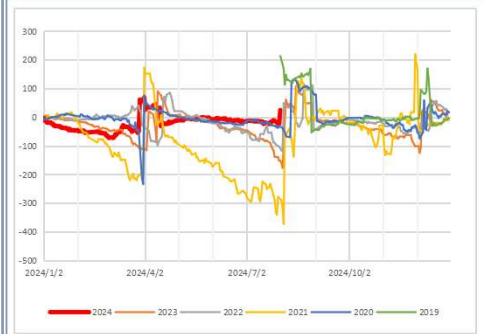
热卷利润季节性



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: 2019/8/2

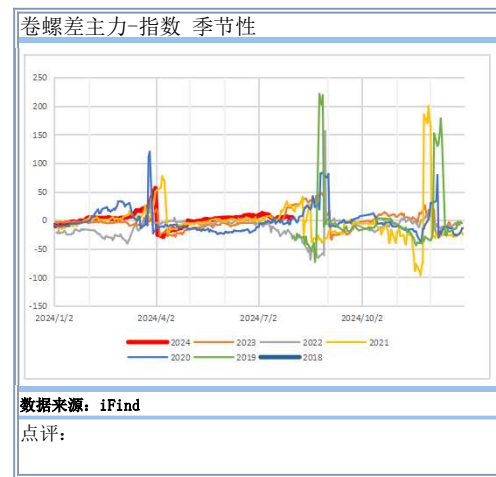
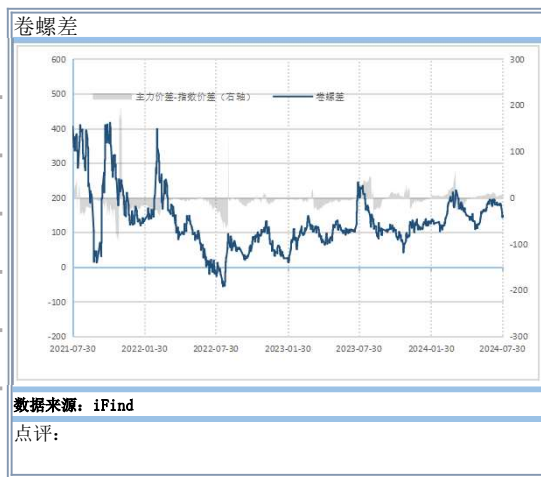
数据截止日: 2024/8/1

期内最小值: -56.0000

期内最大值: 416.0000

期内平均值: 133.0219

当前分位值: 42.37%



数据起始日: 2019/8/2

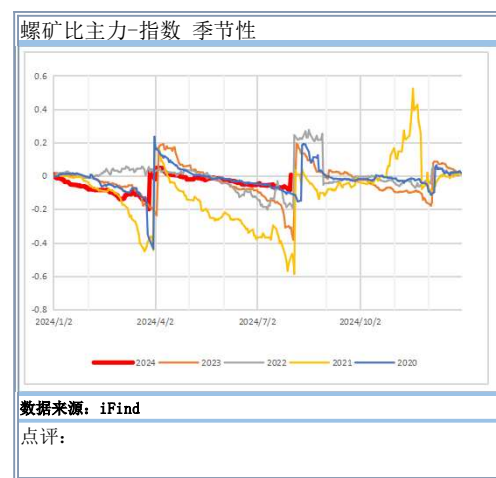
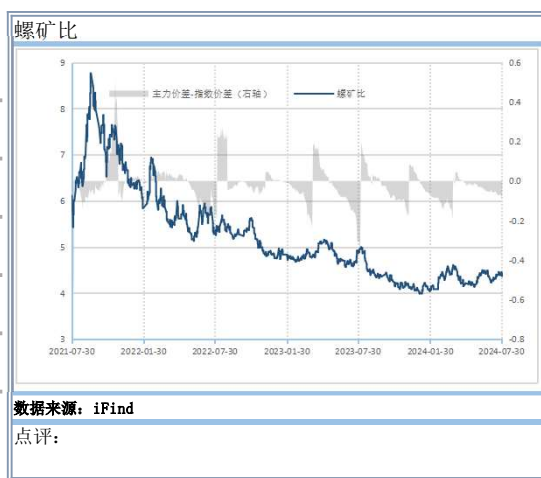
数据截止日: 2024/8/1

期内最小值: 3.9880

期内最大值: 8.7631

期内平均值: 5.2238

当前分位值: 7.95%



数据起始日: 2019/8/2

数据截止日: 2024/8/1

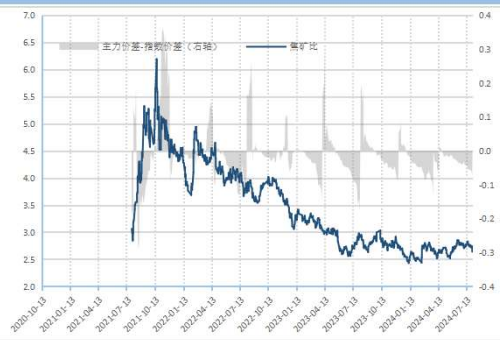
期内最小值: 2.4279

期内最大值: 6.1947

期内平均值: 3.4590

当前分位值: 5.59%

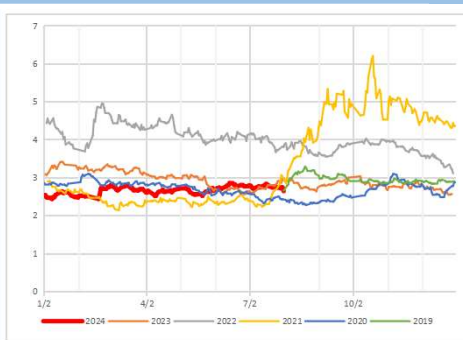
焦矿比



数据来源: iFind

点评:

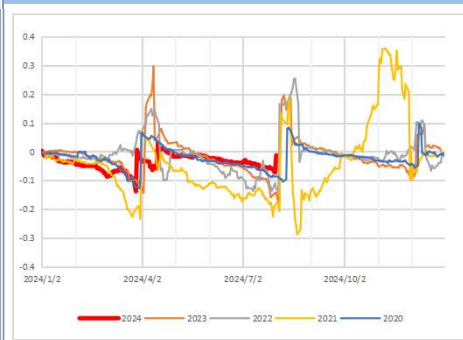
焦矿比季节性



数据来源: iFind

点评:

焦矿比主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2019/8/2

数据截止日: 2024/8/1

期内最小值: -1043.0800

期内最大值: 279.1600

期内平均值: -95.7415

当前分位值: 78.79%

J-Jm



数据来源: iFind

点评:

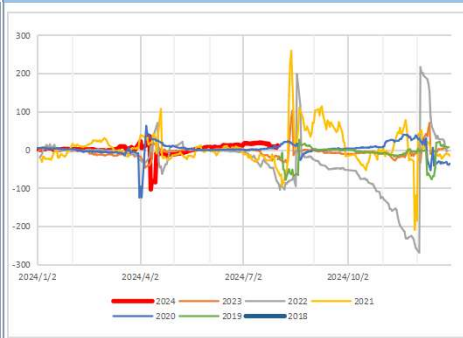
J-Jm季节性



数据来源: iFind

点评:

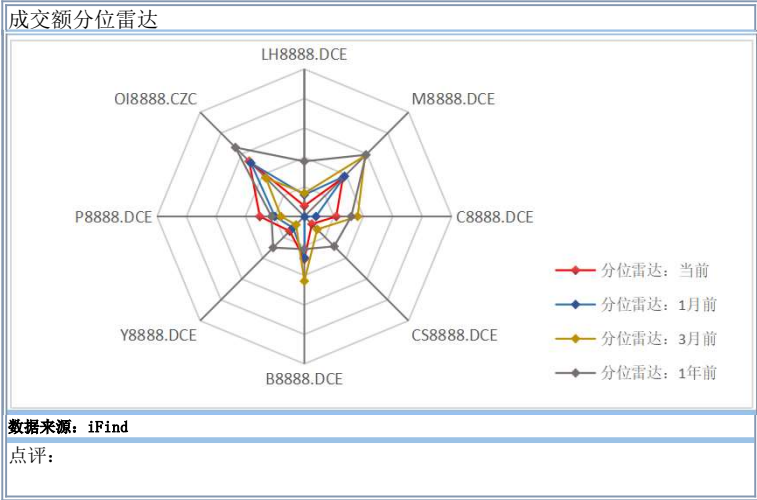
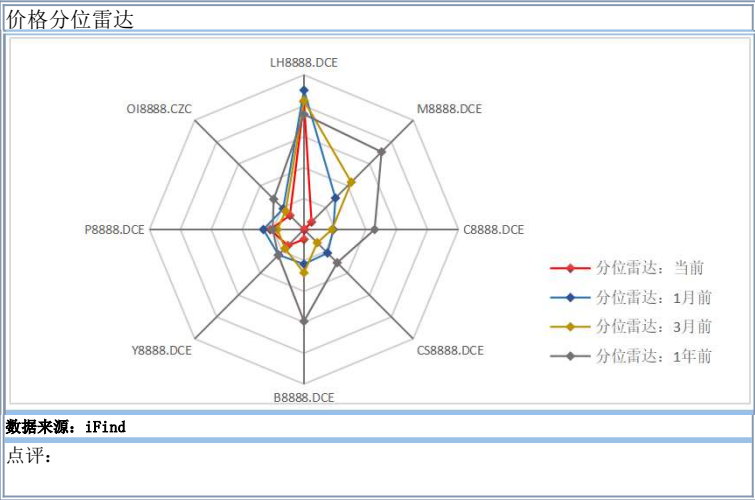
J-Jm主力-指数 季节性



数据来源: iFind

点评:

五、农产品相关



数据起始日: 2021/1/8

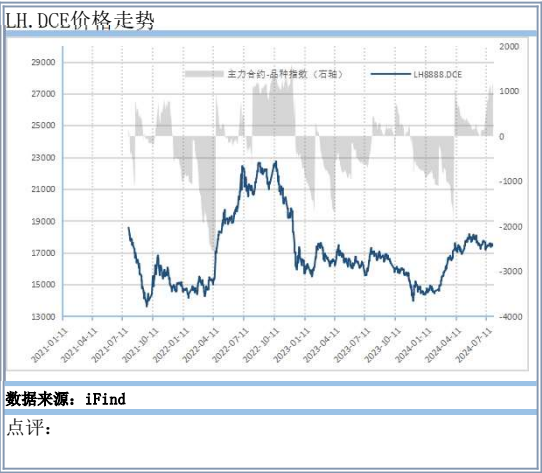
数据截止日: 2024/8/1

期内最小值: 13971

期内最大值: 18158

期内平均值: 16302.6345

当前分位值: 82.76%



数据起始日: 2019/8/2

数据截止日: 2024/8/1

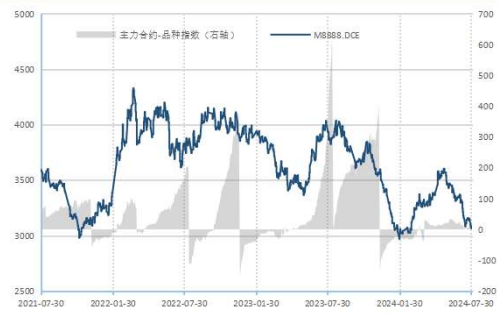
期内最小值: 2970

期内最大值: 4328

期内平均值: 3630.1481

当前分位值: 6.92%

M. DCE价格走势



数据来源: iFind

点评:

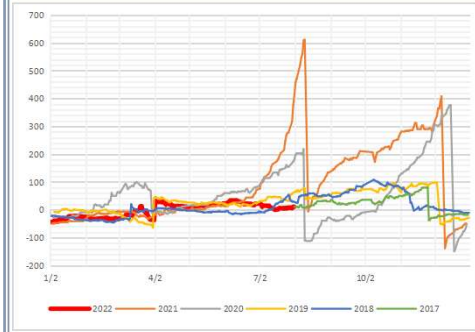
M. DCE价格走势季节性



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: 2019/8/2

数据截止日: 2024/8/1

期内最小值: 2316

期内最大值: 3027

期内平均值: 2658.0000

当前分位值: 0.42%

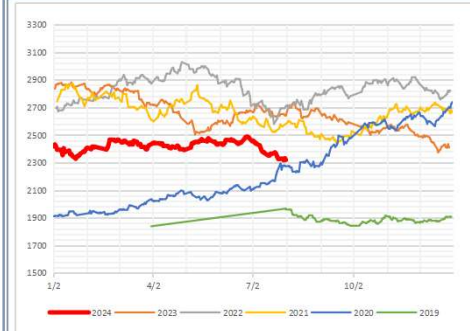
C. DCE价格走势



数据来源: iFind

点评:

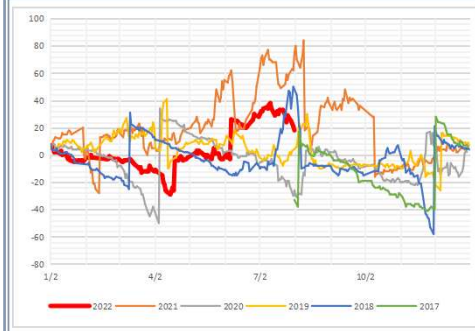
C. DCE价格走势季节性



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: 2019/8/2

数据截止日: 2024/8/1

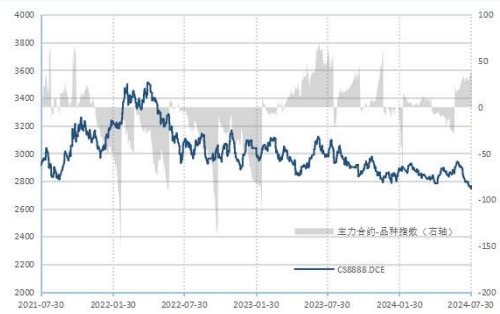
期内最小值: 2745

期内最大值: 3512

期内平均值: 3017.8203

当前分位值: 0.00%

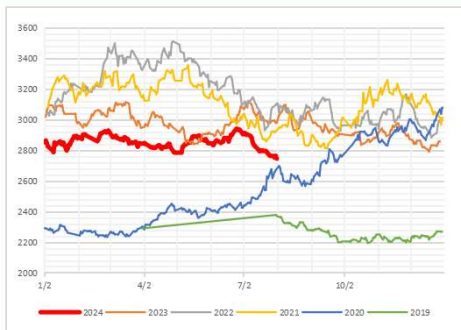
CS. DCE价格走势



数据来源: iFind

点评:

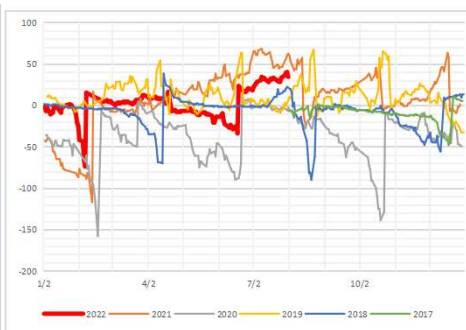
CS. DCE价格走势季节性



数据来源: iFind

点评:

CS. DCE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2019/8/2

数据截止日: 2024/8/1

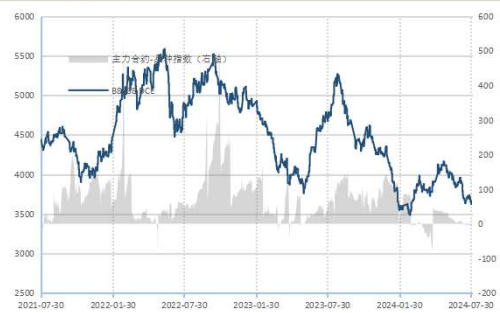
期内最小值: 3487

期内最大值: 5585

期内平均值: 4499.7641

当前分位值: 6.39%

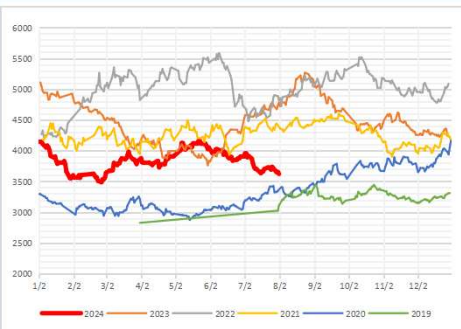
B. DCE价格走势



数据来源: iFind

点评:

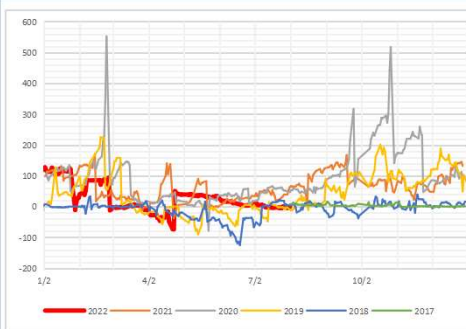
B. DCE价格走势季节性



数据来源: iFind

点评:

B. DCE价格走势主力-指数 季节性



数据来源: iFind

点评:

数据起始日: 2019/8/2

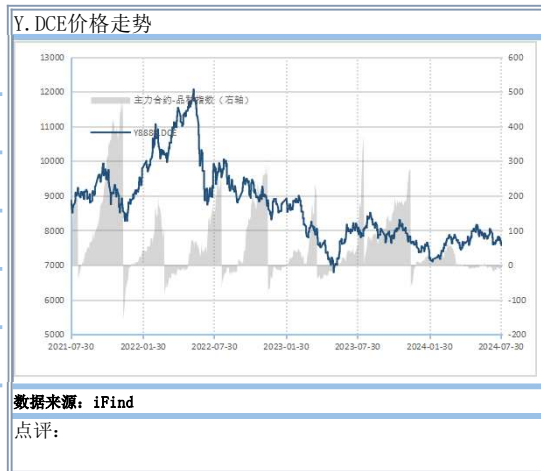
数据截止日: 2024/8/1

期内最小值: 6793

期内最大值: 12065

期内平均值: 8698.5885

当前分位值: 14.74%



数据起始日: 2019/8/2

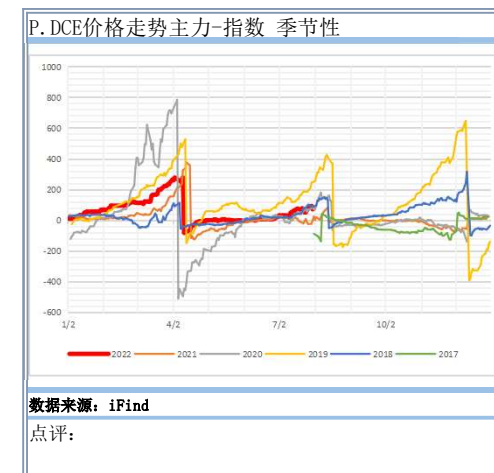
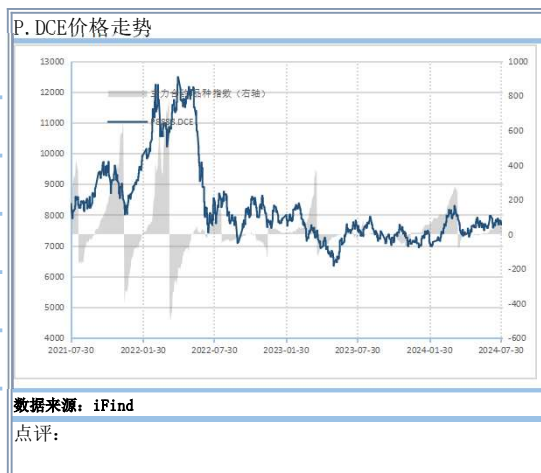
数据截止日: 2024/8/1

期内最小值: 6349

期内最大值: 12479

期内平均值: 8299.8628

当前分位值: 21.83%



数据起始日: 2019/8/2

数据截止日: 2024/8/1

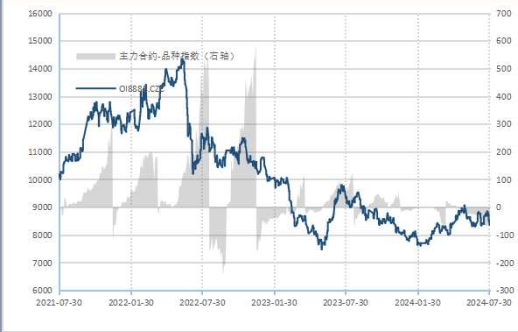
期内最小值: 7475

期内最大值: 14344

期内平均值: 10146.4705

当前分位值: 12.88%

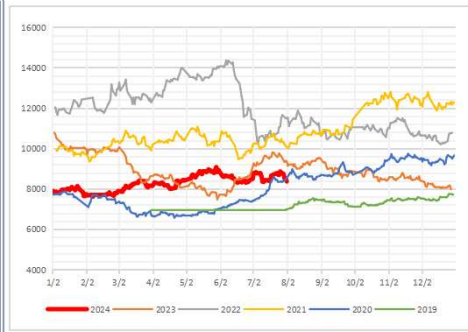
OI.CZCE价格走势



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: 2022/3/4

数据截止日: 2024/8/1

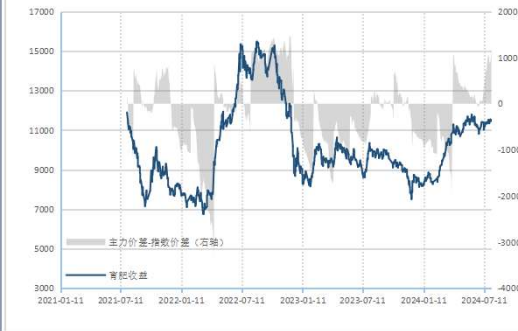
期内最小值: 7508.2500

期内最大值: 11785.0000

期内平均值: 9789.4672

当前分位值: 92.22%

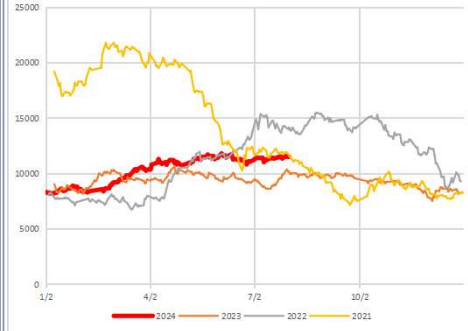
育肥收益



数据来源: iFind

点评:

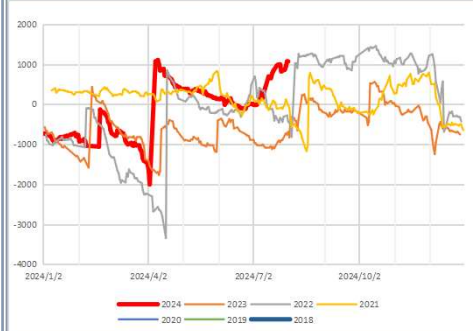
育肥收益季节性



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

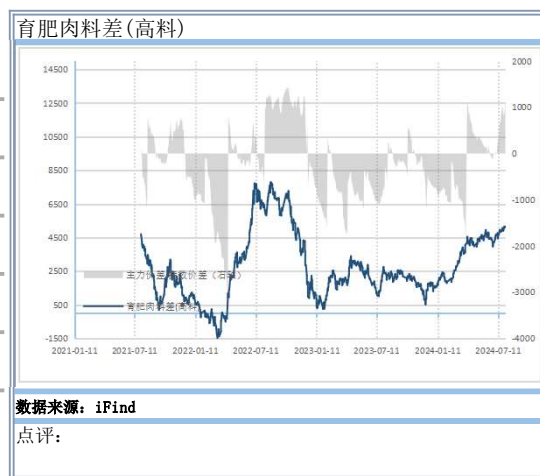
数据截止日: 2024/8/1

期内最小值: 515.0000

期内最大值: 5154.0000

期内平均值: 2776.3103

当前分位值: 98.75%



数据起始日: 2019/8/2

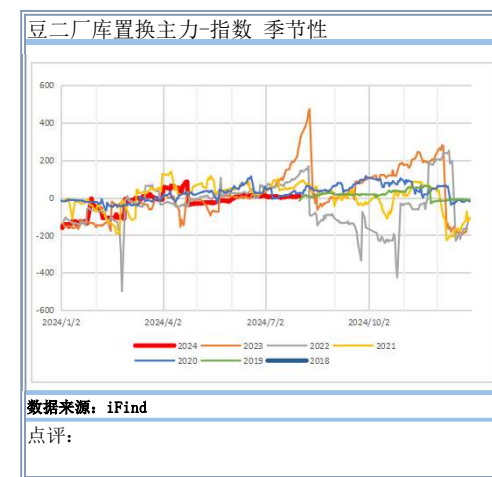
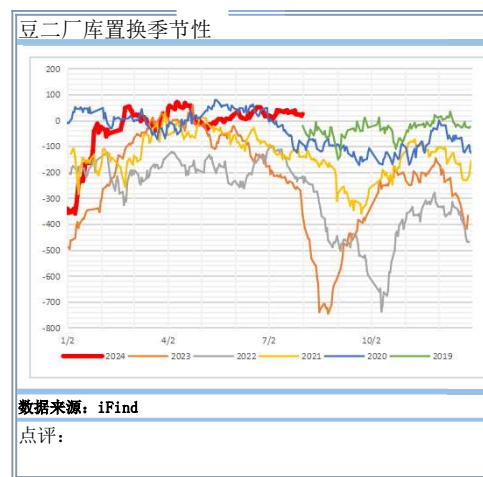
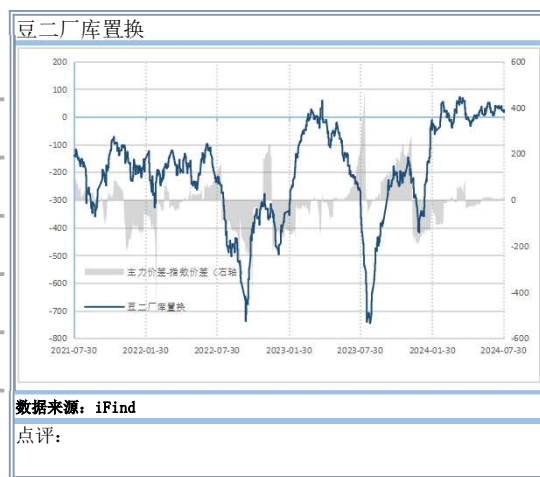
数据截止日: 2024/8/1

期内最小值: -745.0200

期内最大值: 71.2200

期内平均值: -200.8589

当前分位值: 94.30%



数据起始日: 2019/8/2

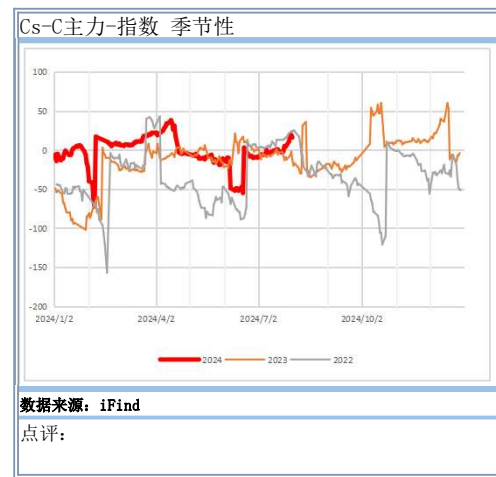
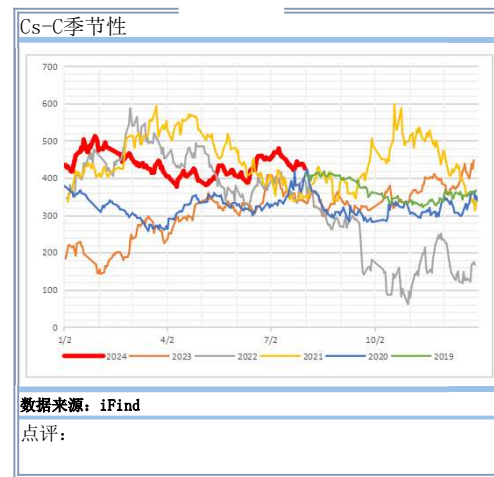
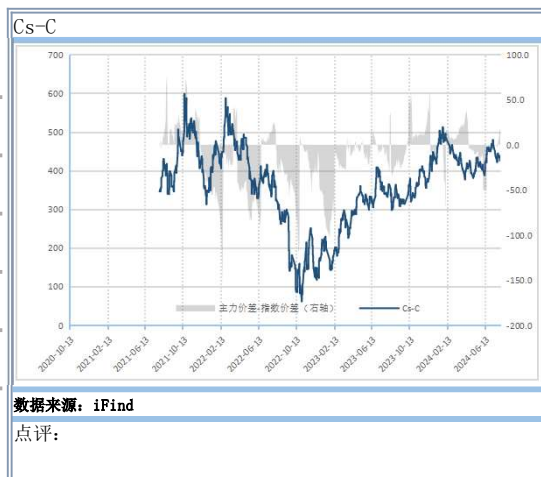
数据截止日: 2024/8/1

期内最小值: 62.0000

期内最大值: 598.0000

期内平均值: 359.8203

当前分位值: 67.91%



数据起始日: 2019/8/2

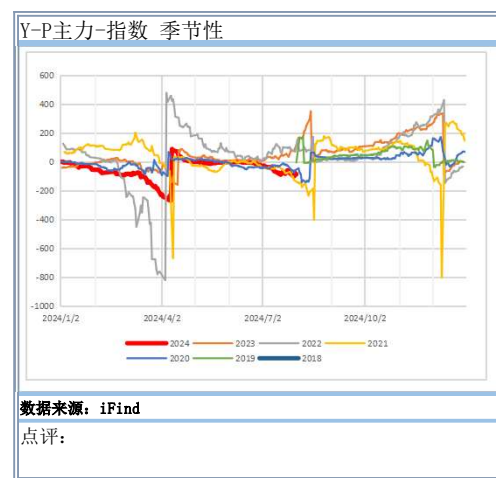
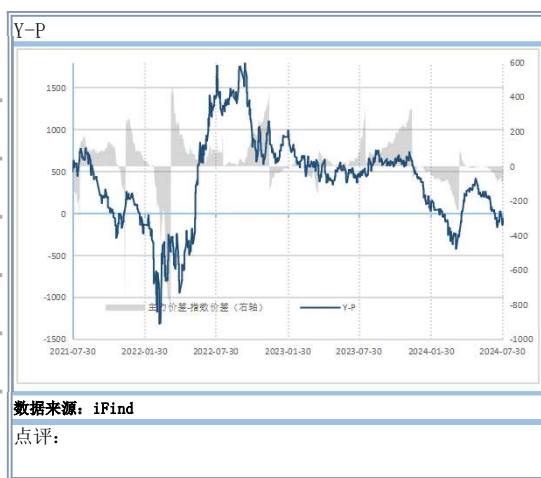
数据截止日: 2024/8/1

期内最小值: -1313.0000

期内最大值: 1788.0000

期内平均值: 398.7257

当前分位值: 38.57%



数据起始日： 2019/8/2

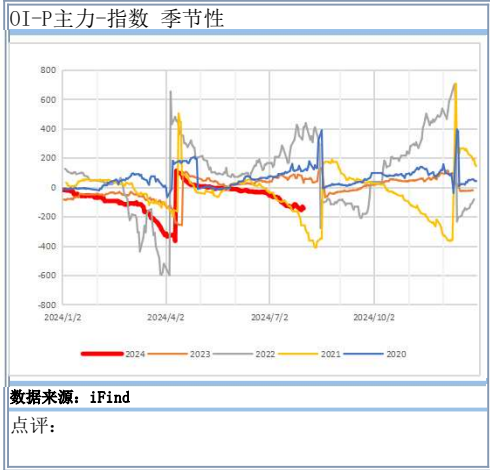
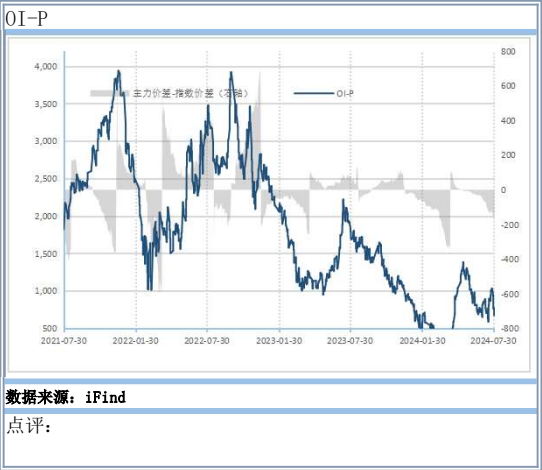
数据截止日： 2024/8/1

期内最小值： 19.0000

期内最大值： 2220.0000

期内平均值： 1100.4901

当前分位值： 29.71%



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