White Paper

**1、主力合约选取（依据上交所规则）：**

主力合约通常选用统计期末某期货品种各期限合约中持仓量最大的合约，如持仓量相同则选取成交量最大合约为主力合约。如统计期末该品种的所有合约均无成交和持仓，则选用与统计期末最近且持仓量最大的合约为主力合约。

数据库函数示例：select getdominantcontract('2018-01-05', 'CU')

选取主力合约SQL， 需要传入合约的类型和查询的时间：

select fut\_mkt\_quot\_day.contractid, fut\_mkt\_quot\_day.oi from fut\_mkt\_quot\_day

WHERE fut\_mkt\_quot\_day.timestamp = '2018-01-05' and fut\_mkt\_quot\_day.oi != double precision 'NaN' and fut\_mkt\_quot\_day.contractid in

(select a.contractid from fut\_contract\_info a

where

REGEXP\_REPLACE((substring(a.contractid, 1, POSITION('.' in a.contractid) - 1)), '[^[:alpha:]]', '', 'g') = 'CU')

ORDER BY fut\_mkt\_quot\_day.oi DESC LIMIT 1