平滑主力合约收盘价：

·总体相关系数：0.248

·每月相关系数：平均值为0.4053

月相关系数平均值

|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| 0.2552 | 0.5317 | 0.3979 | 0.4061 | 0.3167 | 0.4252 | 0.5198 | 0.1777 | 0.5484 | 0.4405 | 0.5048 | 0.3268 |

·每季相关系数：平均值为0.3752

季度相关系数平均值：

|  |  |  |  |
| --- | --- | --- | --- |
| 一季度 | 二季度 | 三季度 | 四季度 |
| 0.2789 | 0.3254 | 0.4751 | 0.4177 |