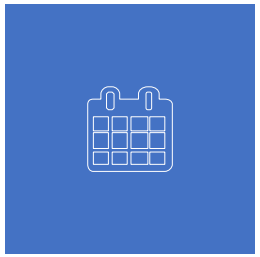
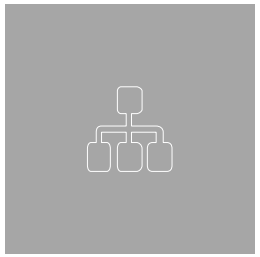

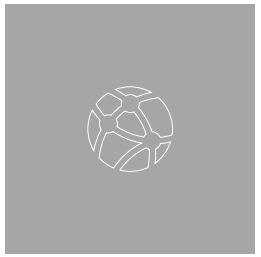

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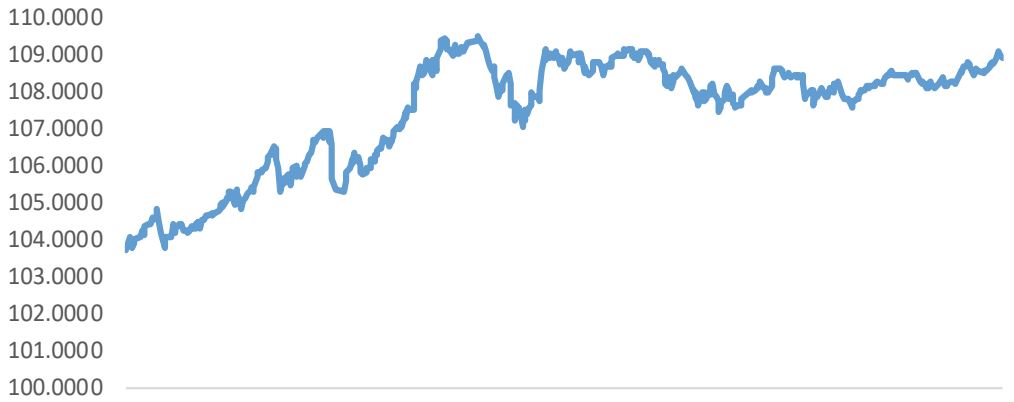
		%			
30	TL2606	0.60%	0.67	113.04	40.38
10	T2606	0.11%	0.12	108.97	58.96
5	TF2606	0.08%	0.08	106.49	46.80
2	TS2606	0.04%	0.04	102.66	22.53

CTD			
30	210014.IB(18y)	124.004	0.57
	220008.IB(18y)	120.2116	0.60
10	250025.IB(6y	100.4630	0.08
	260007.IB(6y)	100.3874	0.07
5	250020.IB(4y)	100.7851	0.05
	250014.IB(4y)	100.633	0.07
2	250024.IB(1.7y)	100.1989	0.01
	230002.IB(1.7y)	102.4085	0.00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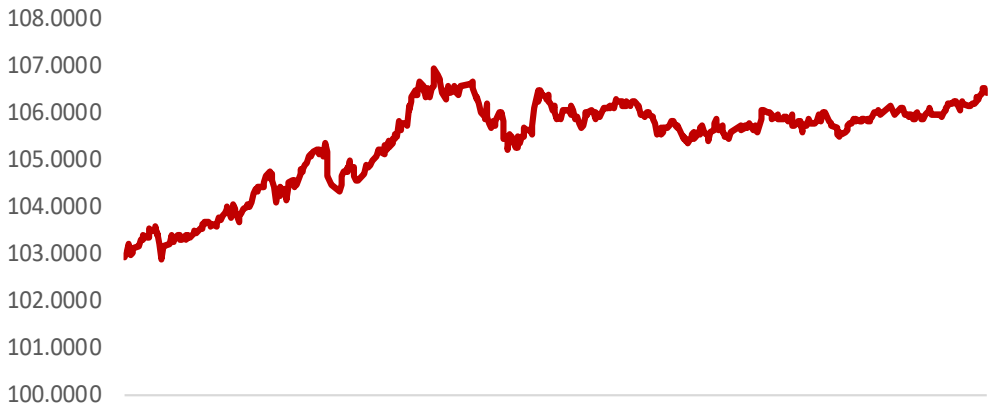
101.0000
100.0000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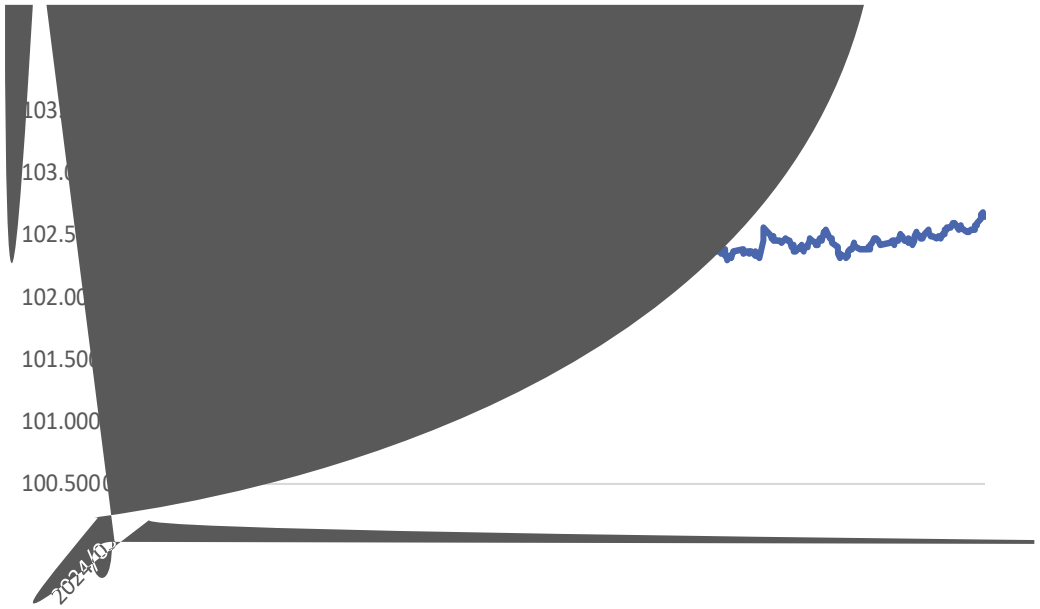
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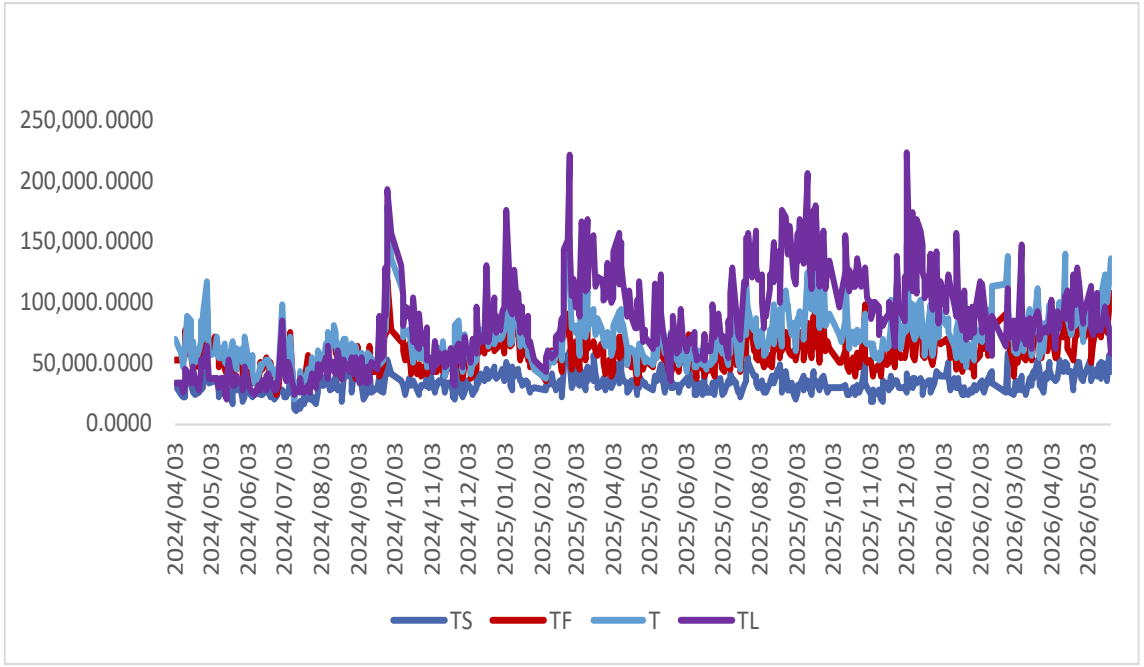
250,000.0000
200,000.0000
150,000.0000
100,000.0000
50,000.0000
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2024/05/03
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2024/07/03
2024/08/03
2024/09/03
2024/10/03
2024/11/03
2024/12/03
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2025/02/03
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2025/04/03
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2025/11/03
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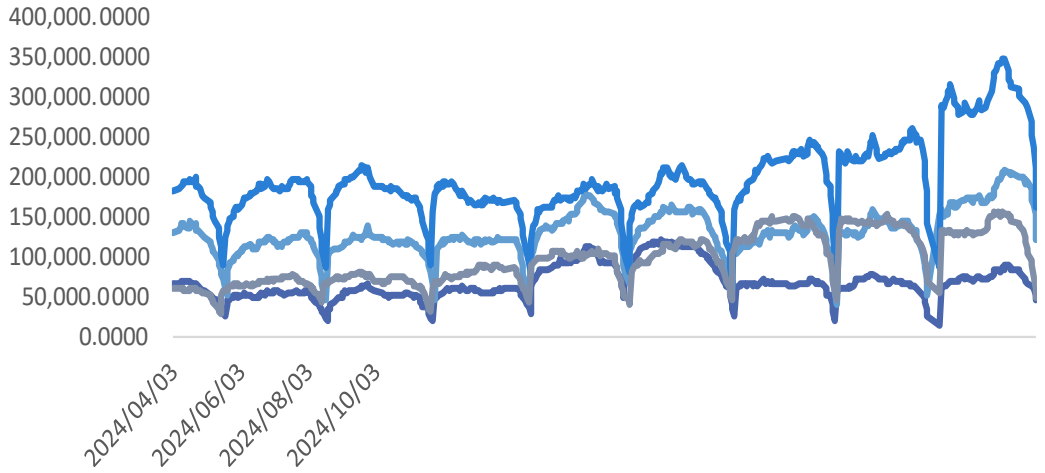
2026/05/03
TS
TF
T
TL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2024/04/03
2024/06/03
2024/08/03
2024/10/03

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二、消息回顾与分析

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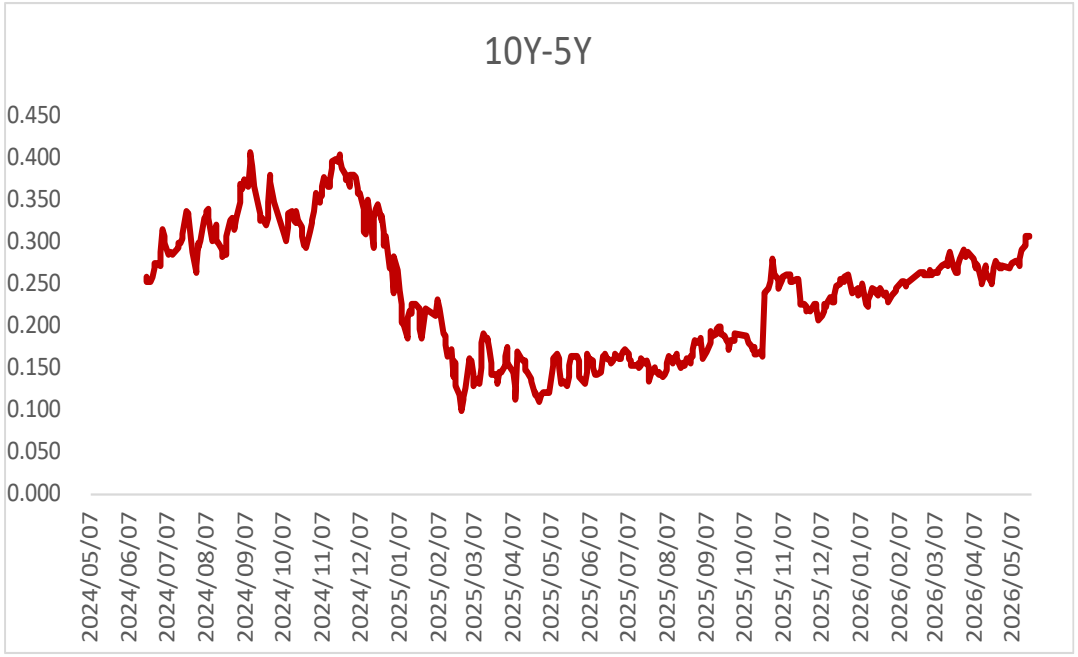
二、图表分析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0.400
0.350
0.300
0.250
0.200
0.150
0.100
0.050
0.000
2024/05/07
2024/06/07
2024/07/07
2024/08/07
2024/09/07
2024/10/07
2024/11/07
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2025/01/07
2025/02/07
2025/03/07
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2025/09/07
2025/10/07
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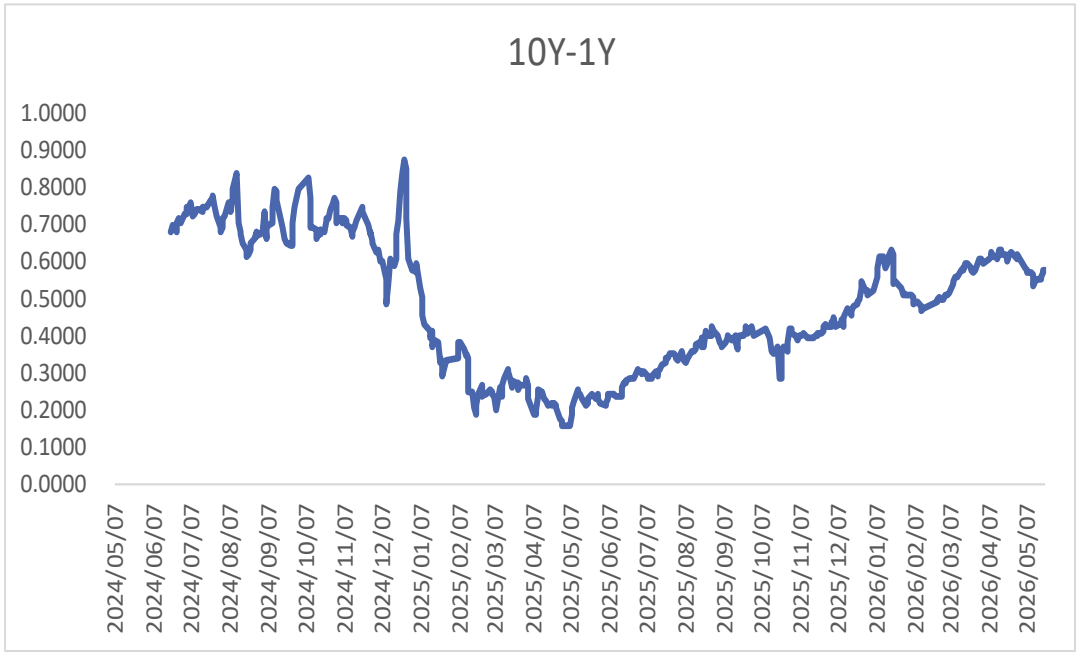
2025/12/07
2026/01/07
2026/02/07
2026/03/07
2026/04/07
2026/05/07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0.7000
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0.4000
0.3000
0.2000
0.1000
0.0000
2024/05/07
2024/06/07
2024/07/07
2024/08/07
2024/09/07
2024/10/07
2024/11/07
2024/12/07
2025/01/07
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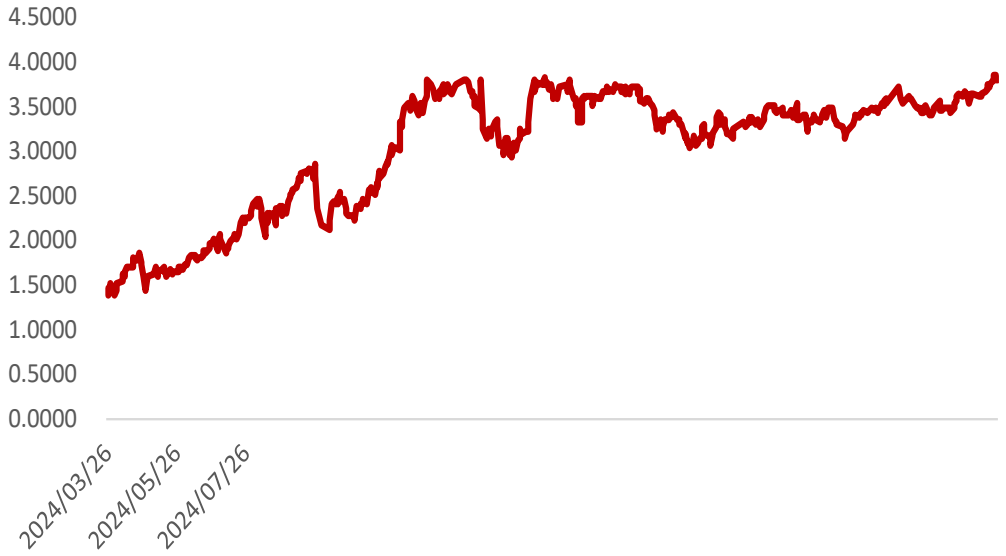
2026/05/07


4.5000
4.0000
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1.5000
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0.5000
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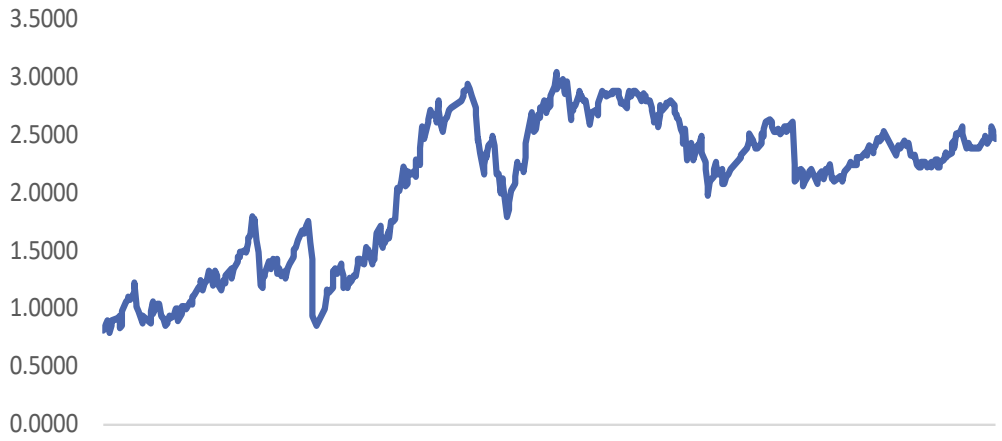
2024/03/26
2024/05/26
2024/07/26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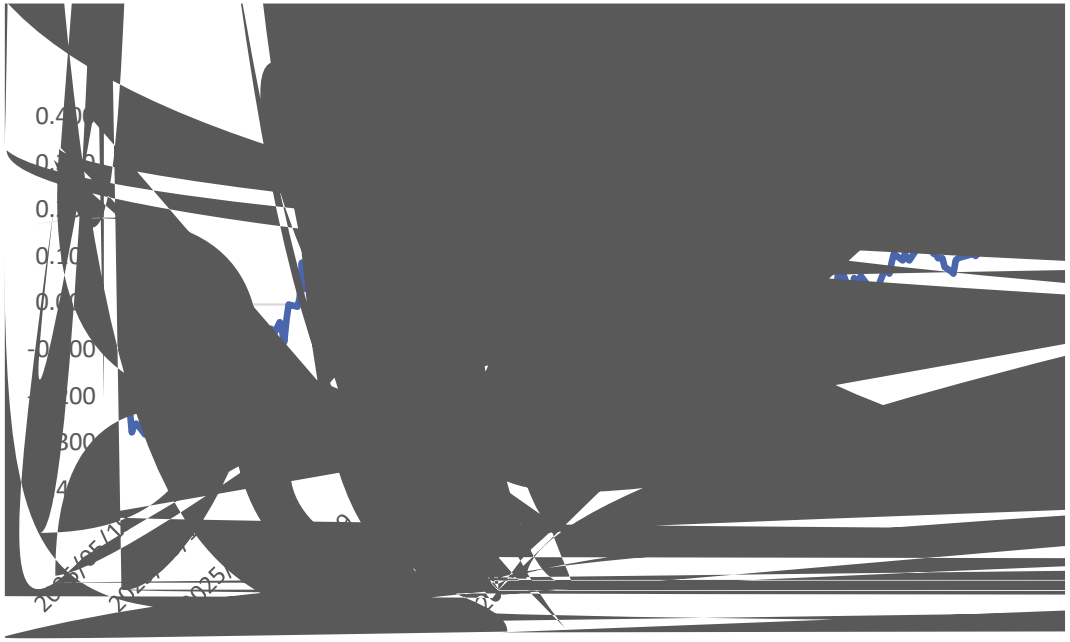
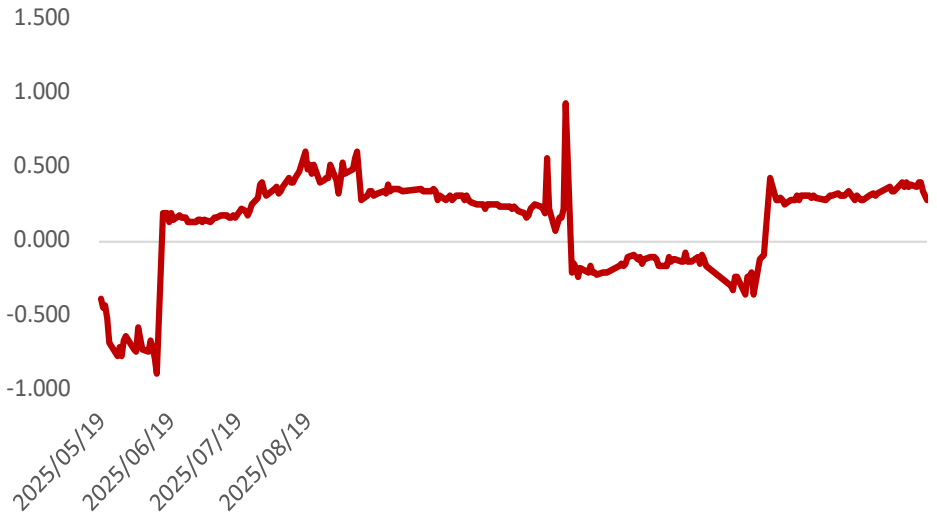
0.0000

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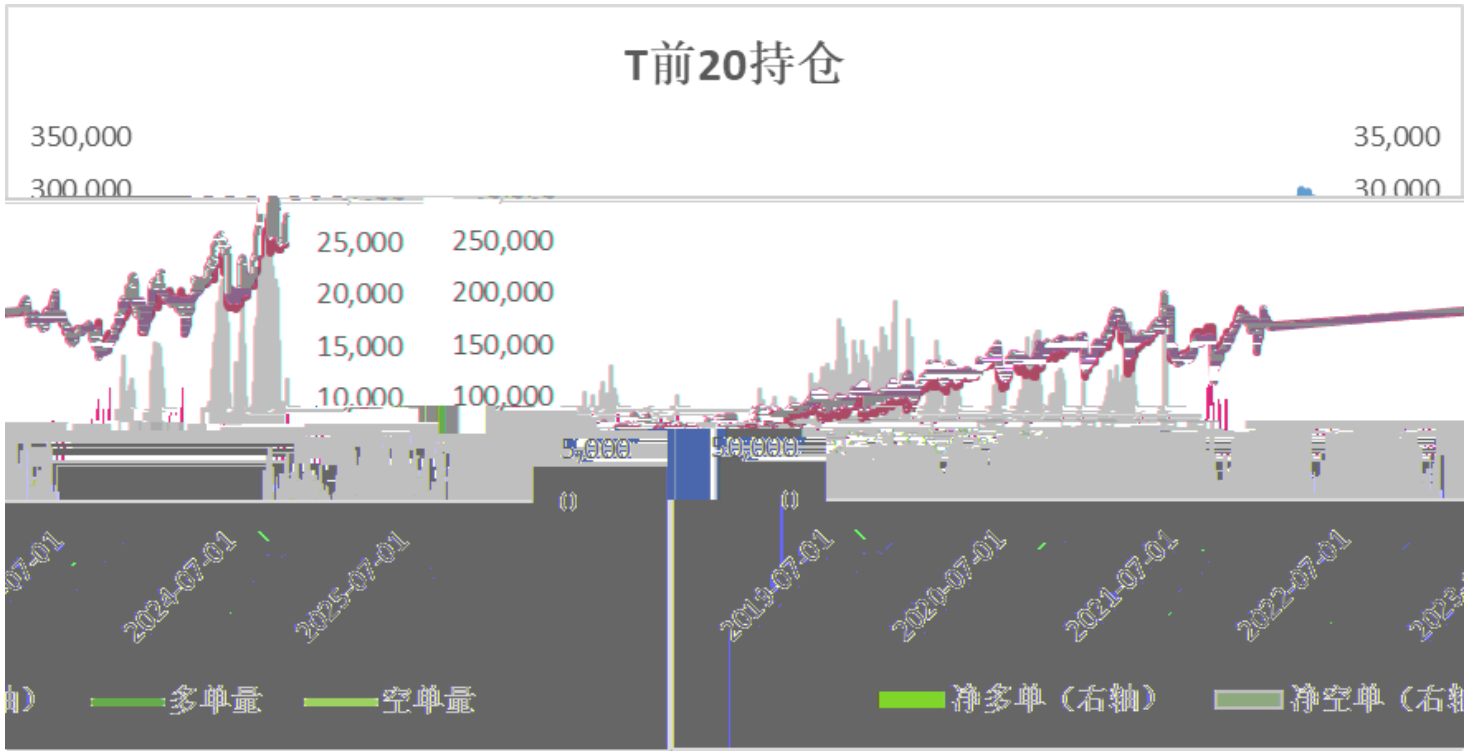
-1.000
2025/05/19
2025/06/19
2025/07/19
2025/08/19


T前20持仓
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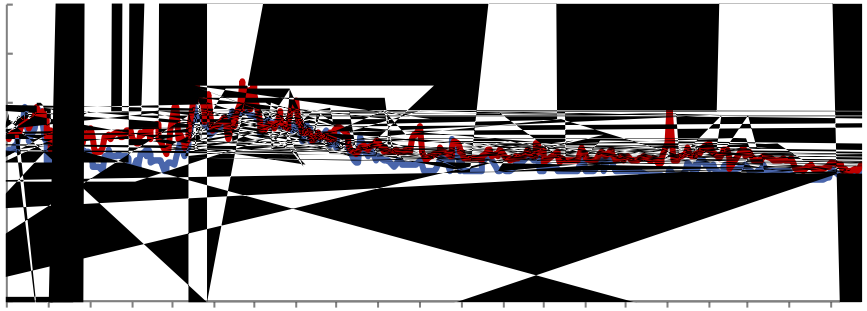
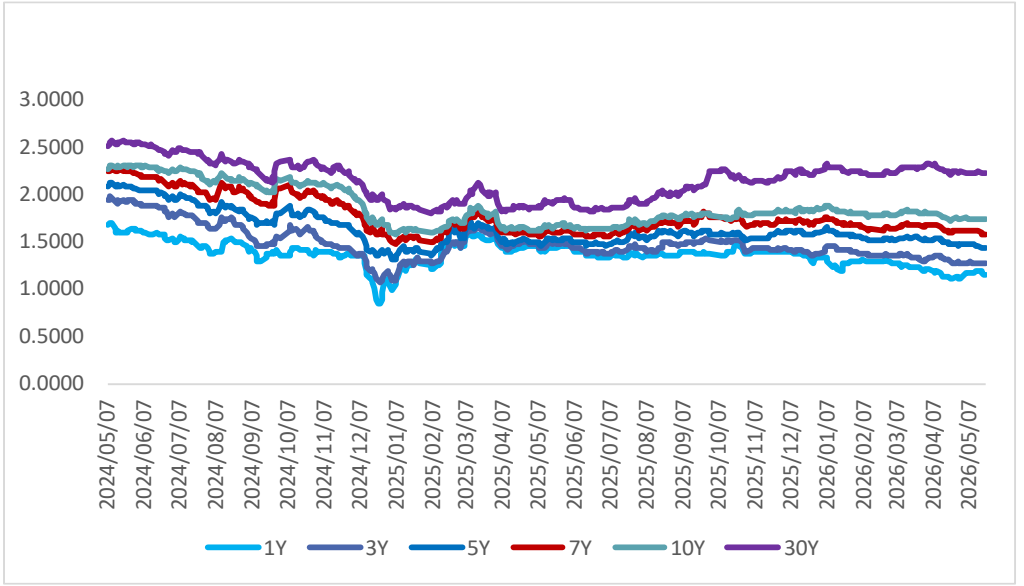
300,000
25,000
20,000
15,000
10,000
250,000
200,000
150,000
100,000
35,000
30,000
2024-07-01
2025-07-01
2020-07-01
2021-07-01
2022-07-01
多单量
空单量
净多单（右轴）

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2024/07/07
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2024/09/07
2024/10/07
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2026/01/07
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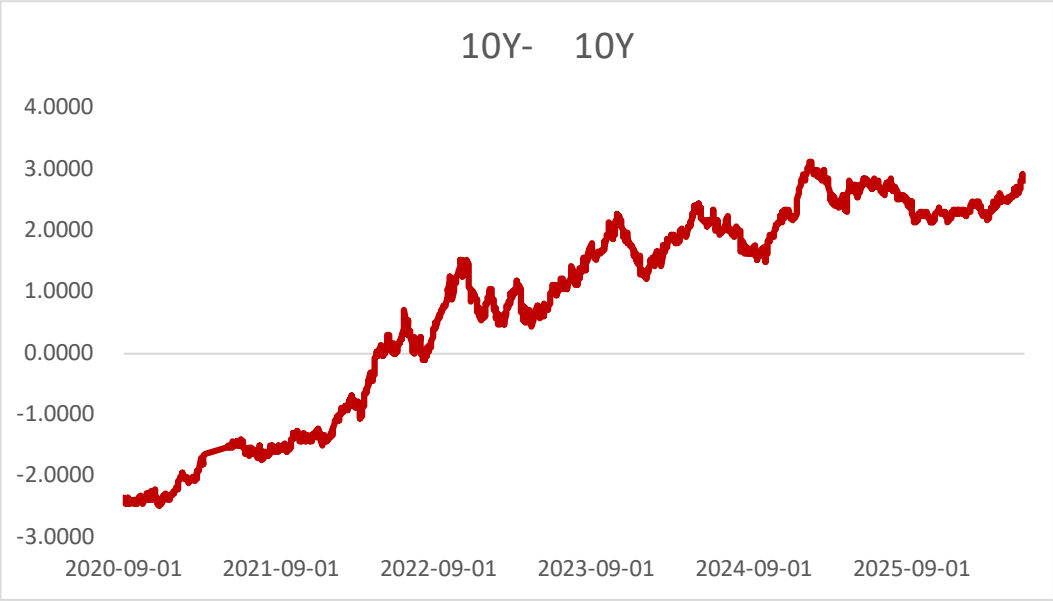
2026/03/07
2026/04/07
2026/05/07
1Y
3Y
5Y
7Y
10Y
30Y


10Y- 10Y
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3.0000
2.0000
1.0000
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-1.0000
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-3.0000
2020-09-01
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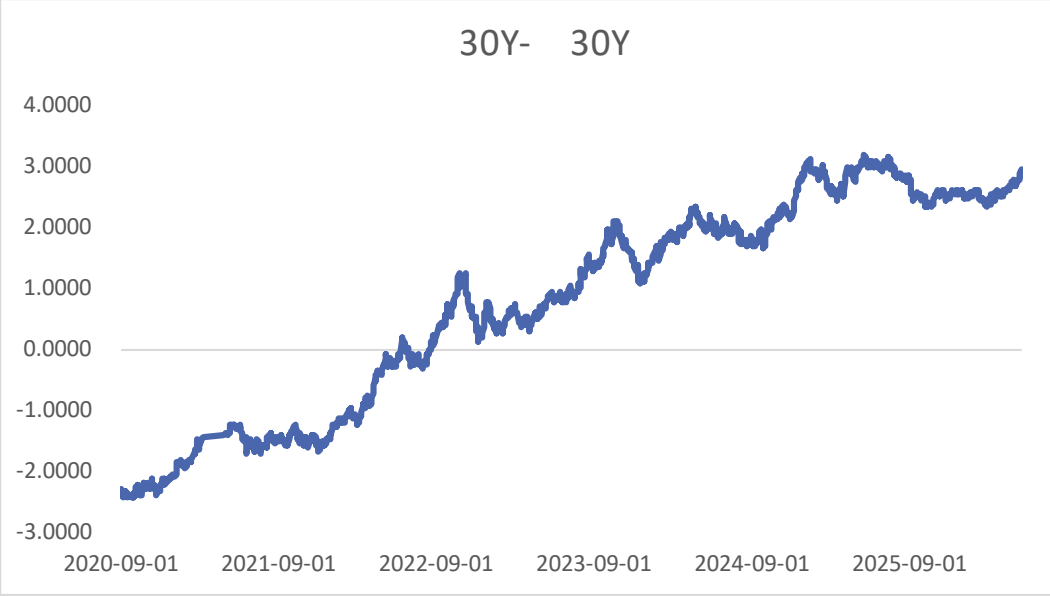
30Y- 30Y
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2.0000
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0.0000
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-2.0000
-3.0000
2020-09-01
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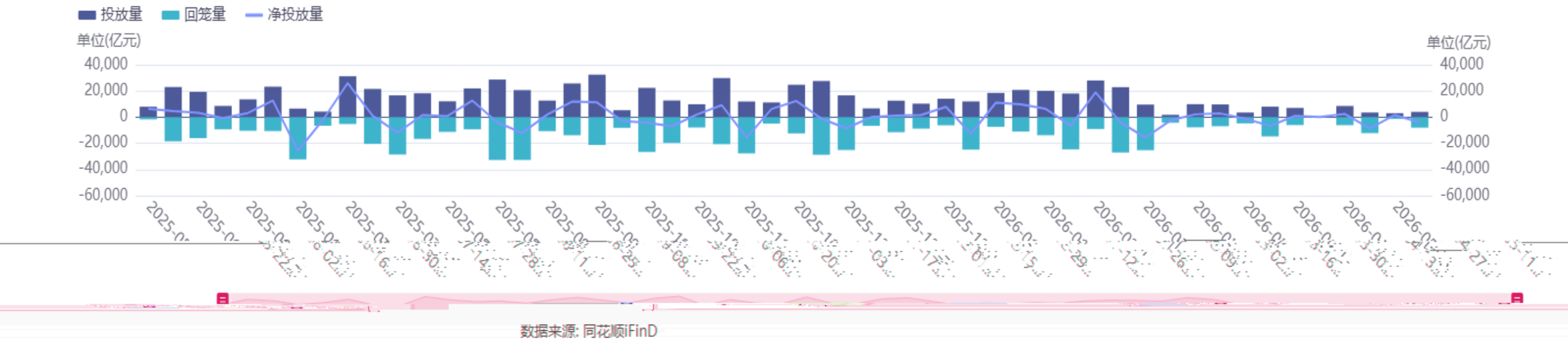
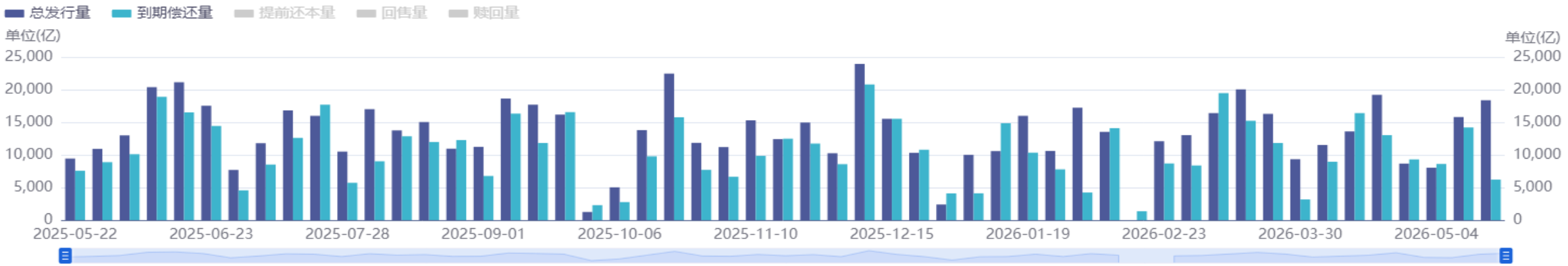
2024-09-01
2025-09-01

货币投放(回笼)统计



数据来源: 同花顺iFinD



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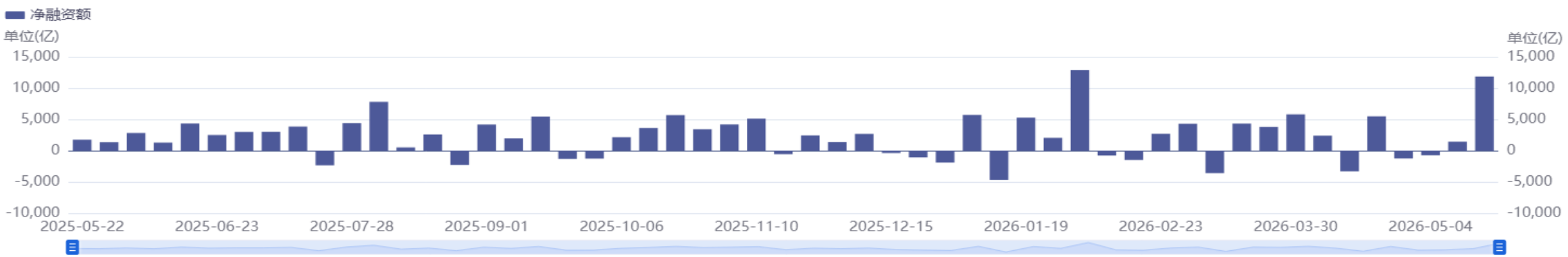

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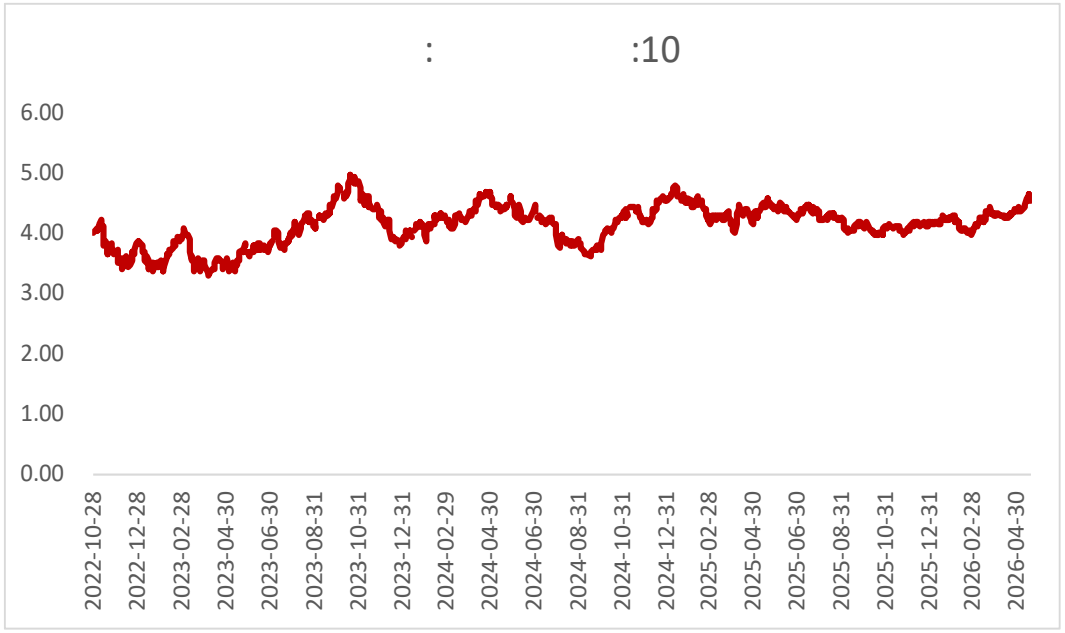
:
:10
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0.00
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2024-10-31
2024-12-31
2025-02-28
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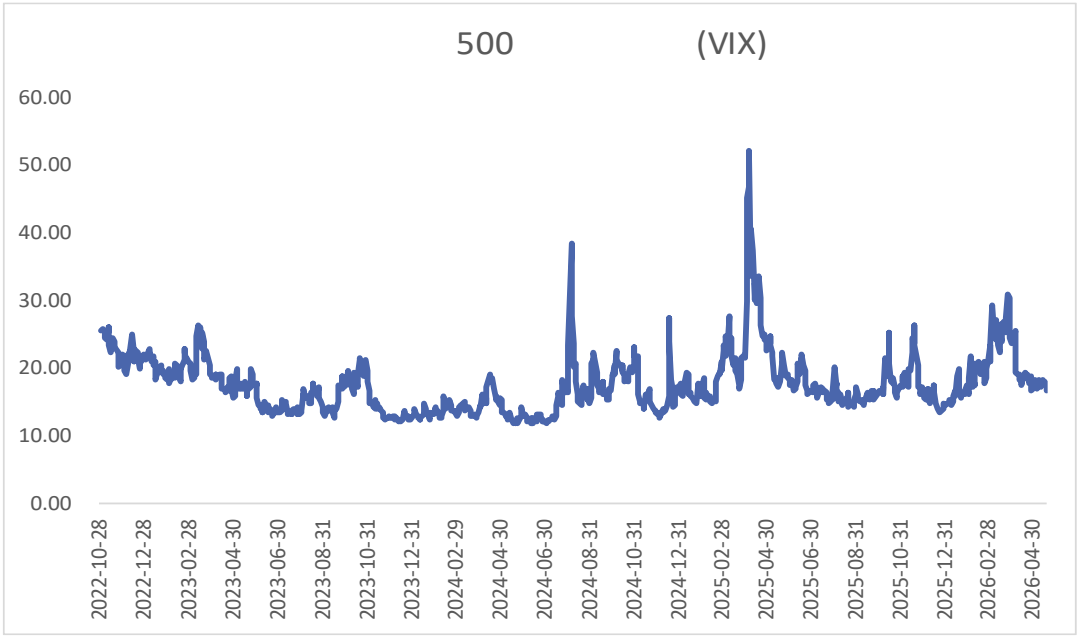
500
(VIX)
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50.00
40.00
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10.00
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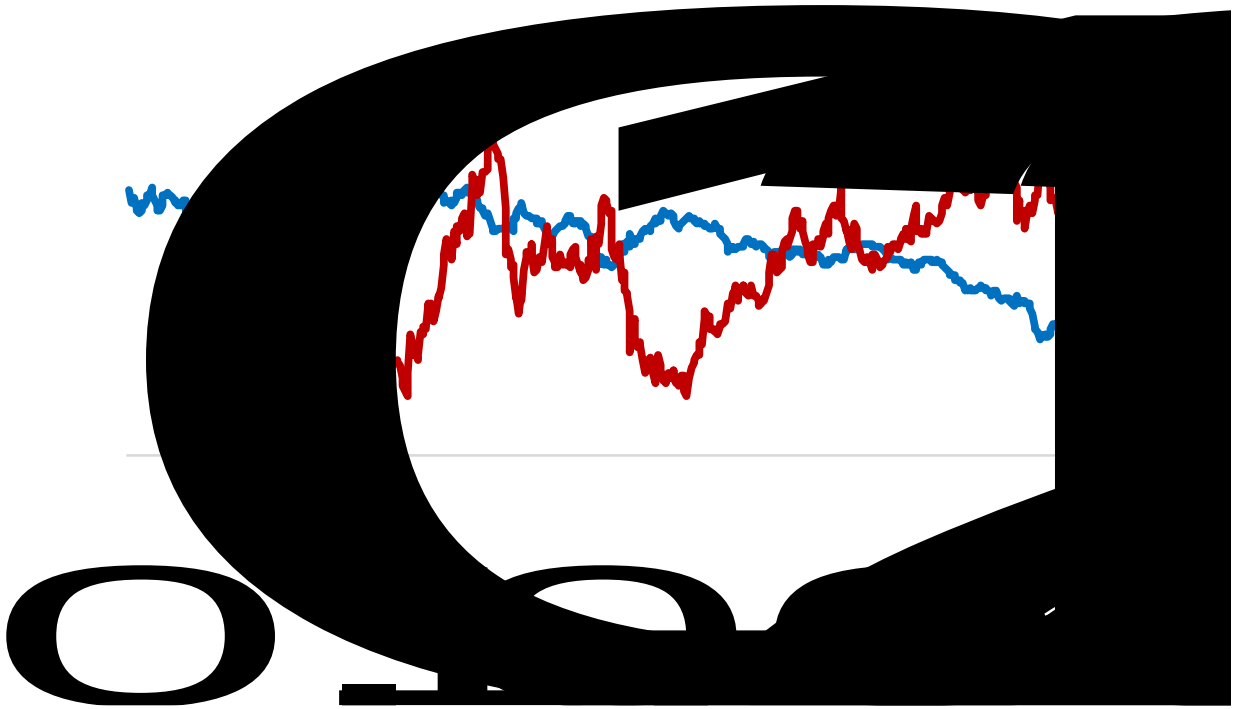

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RUIDA FUTURES CO.,LTD.