

商品统计套利周度观测

2019.05.10

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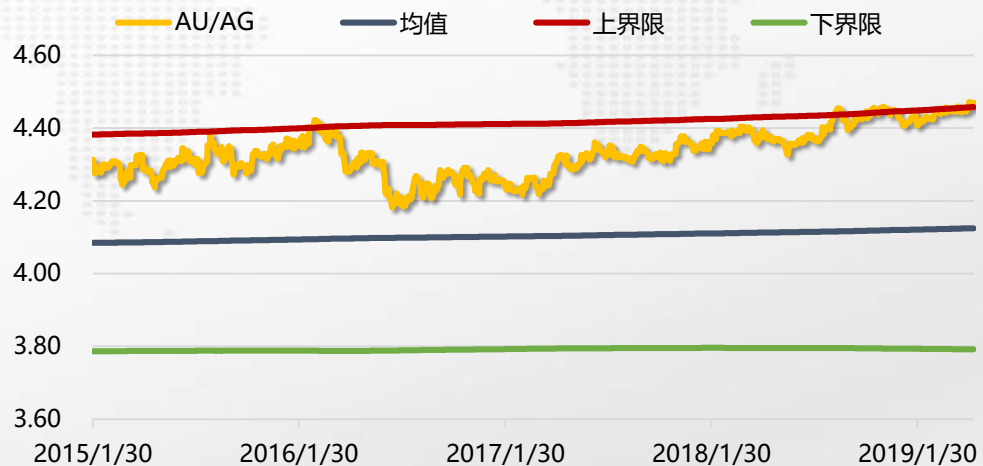
国际商品统计套利周度观测

国内商品统计套利周度观测

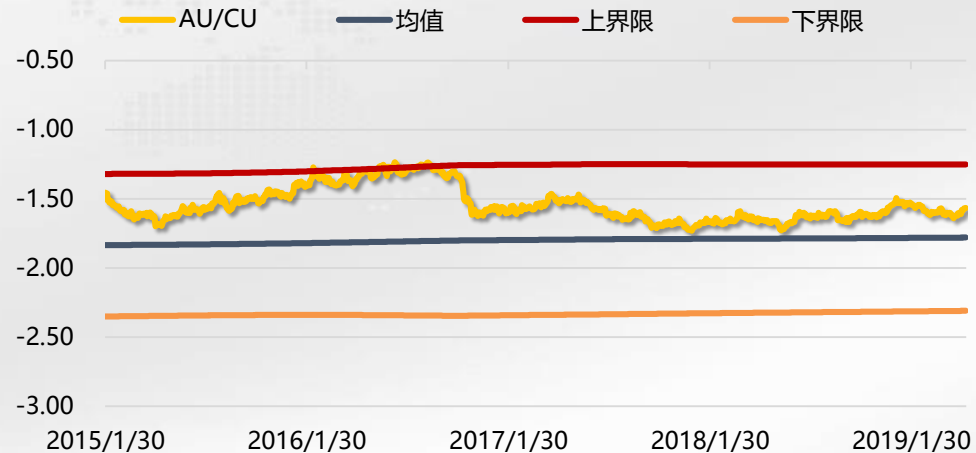
策略建议

国际商品统计套利周度观测

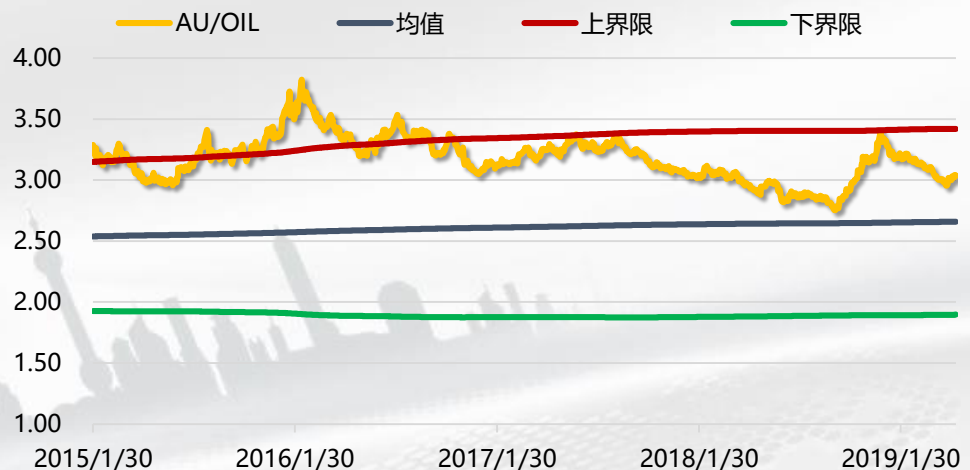
金银价比观测



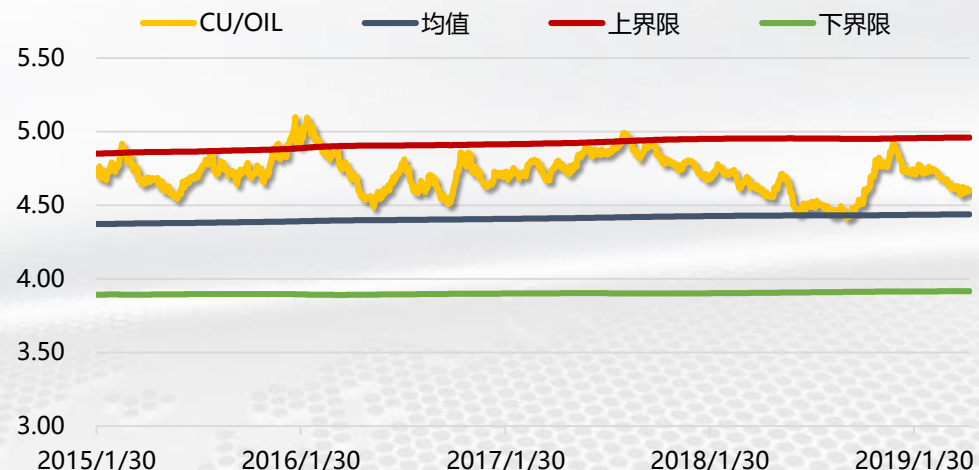
金铜价比观测



金油价比观测

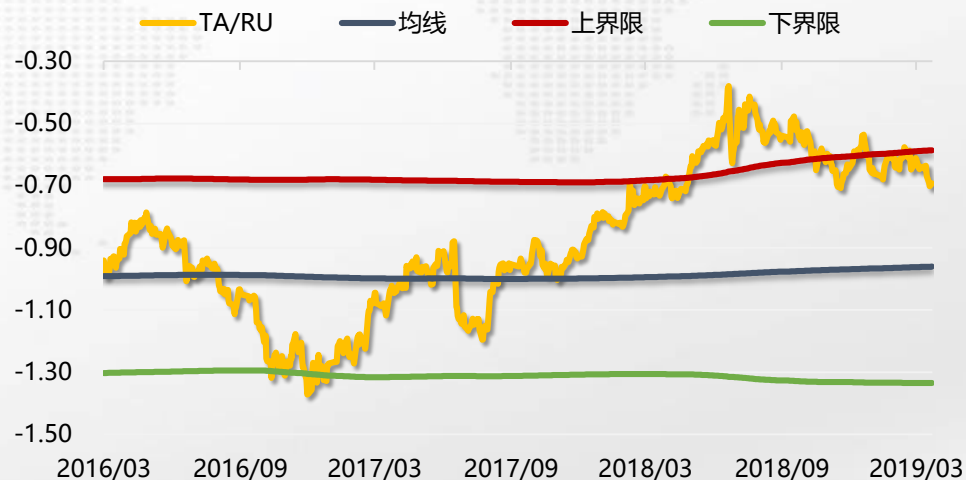


铜油价比观测

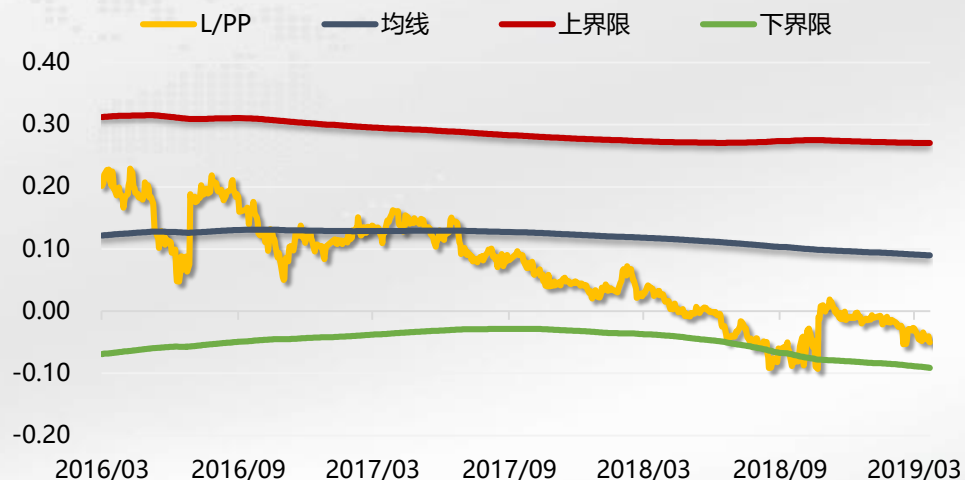


国内商品统计套利周度观测—能源化工

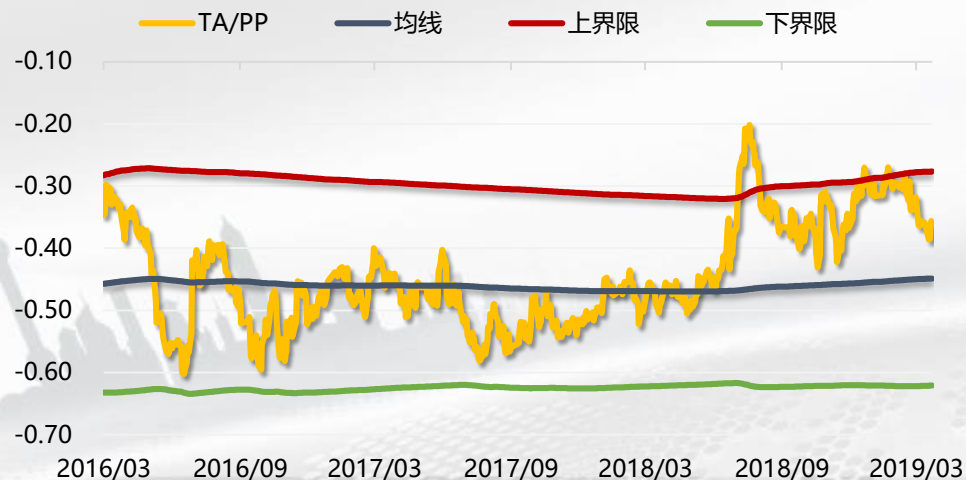
TA橡胶价比观测



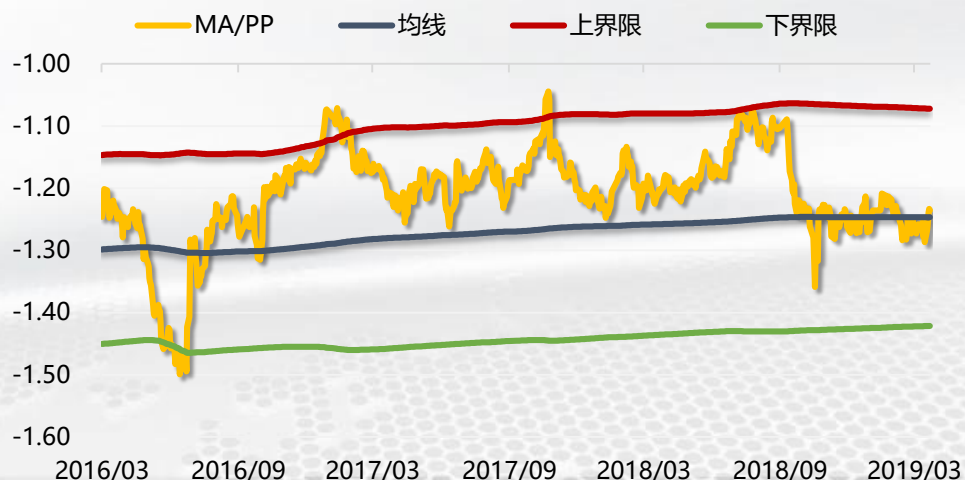
塑料PP价比观测



TA/PP价比观测

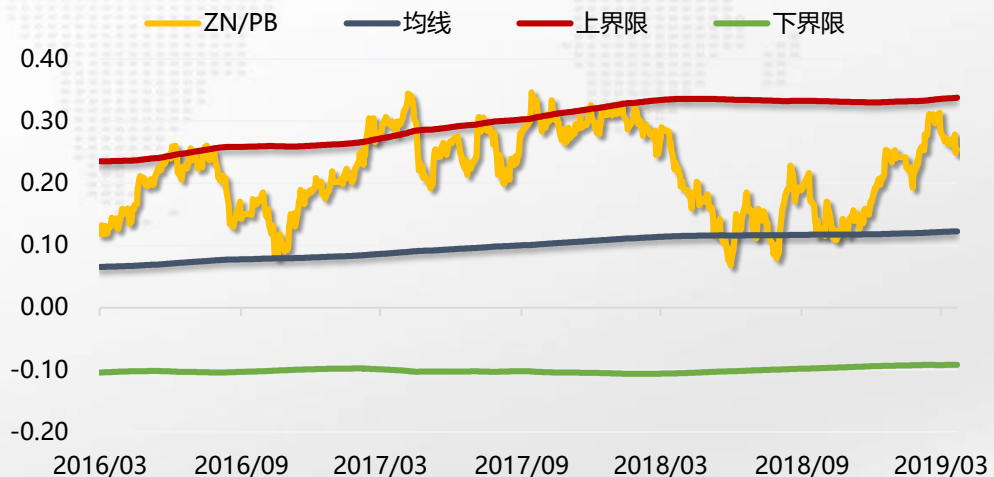


甲醇PP价比观测

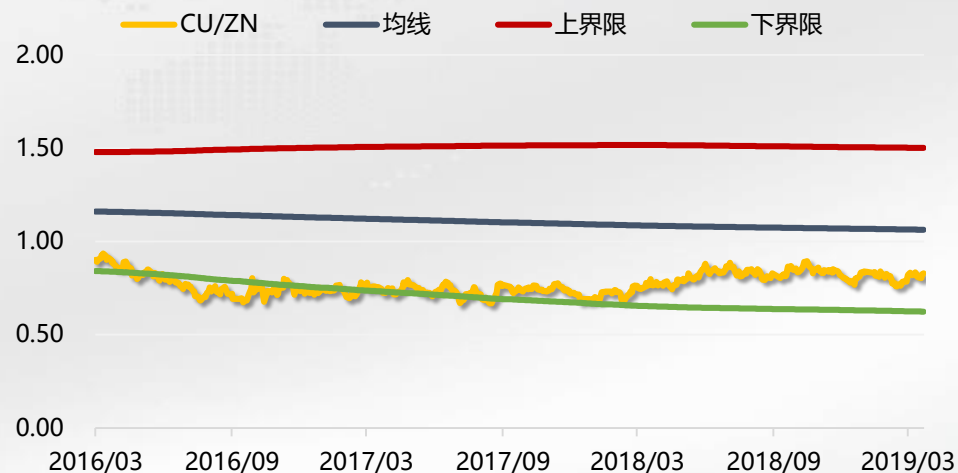


国内商品统计套利周度观测—有色金属

锌铅价比观测



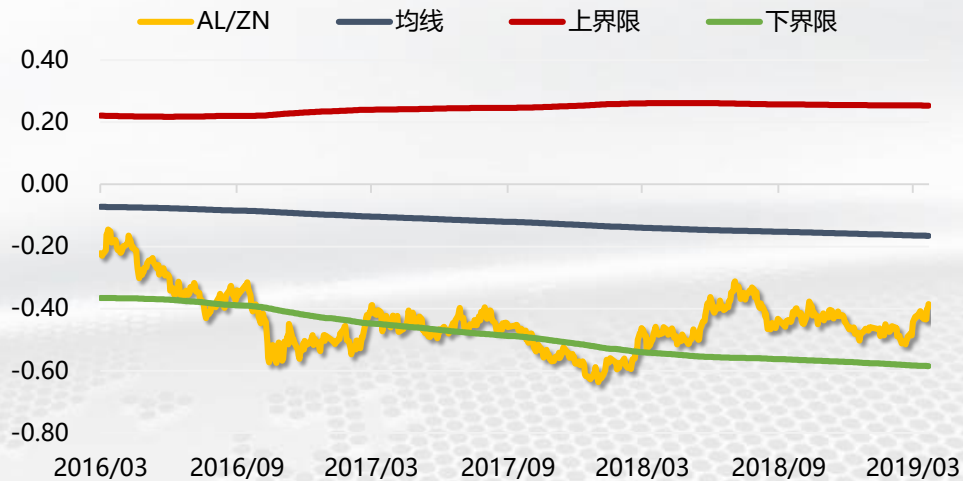
铜锌价比观测



铜镍价比观测

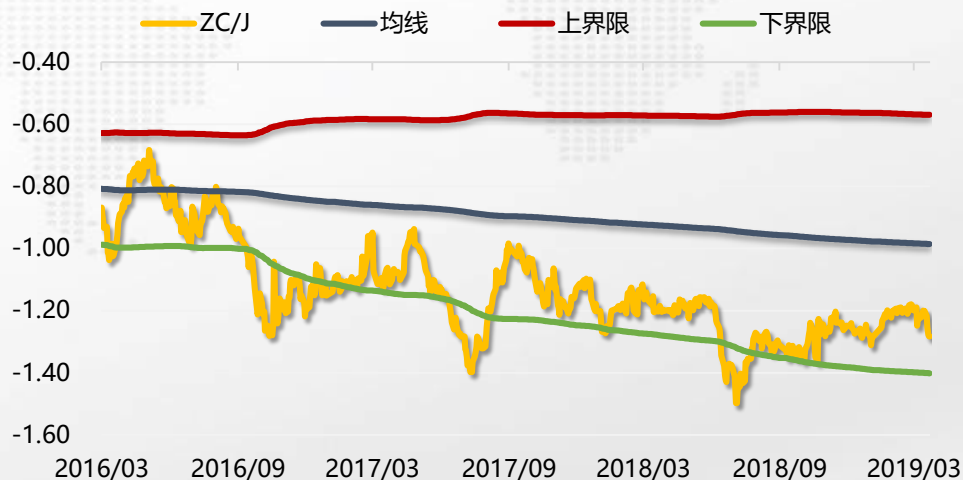


铝锌价比观测

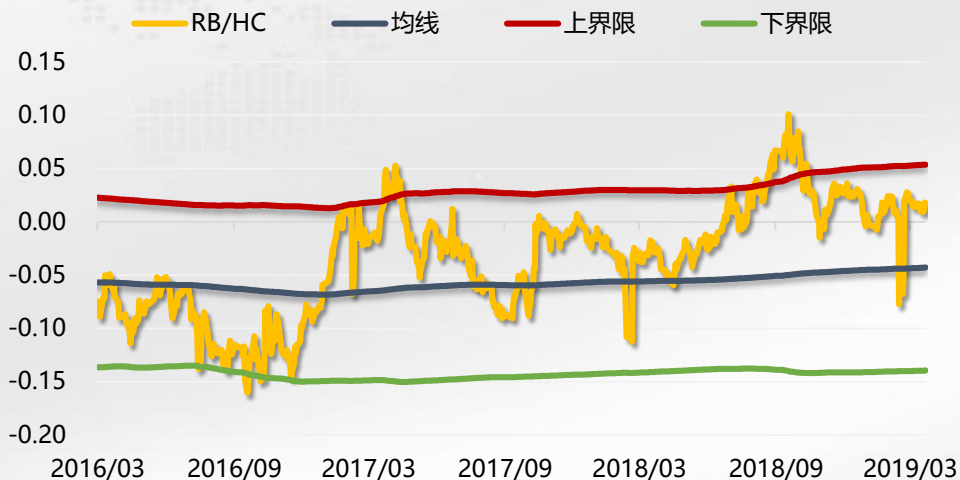


国内商品统计套利周度观测—黑色系

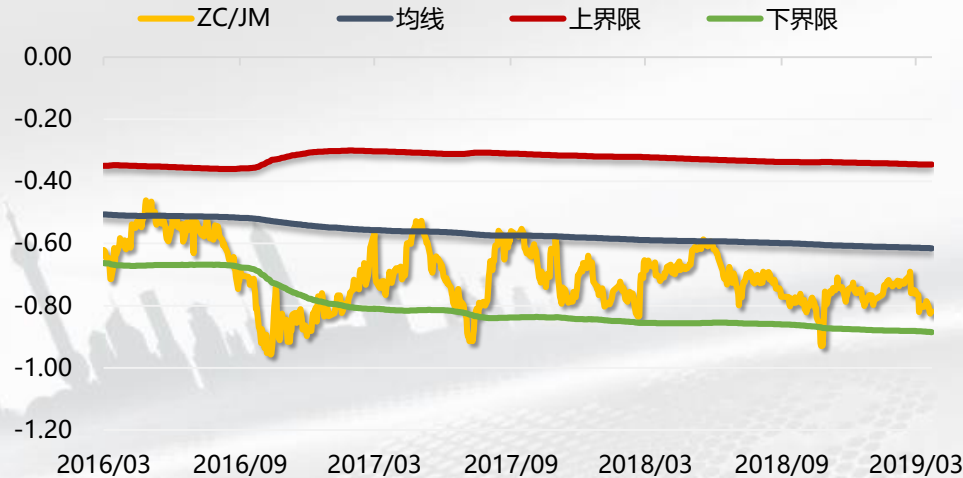
动煤焦炭价比观测



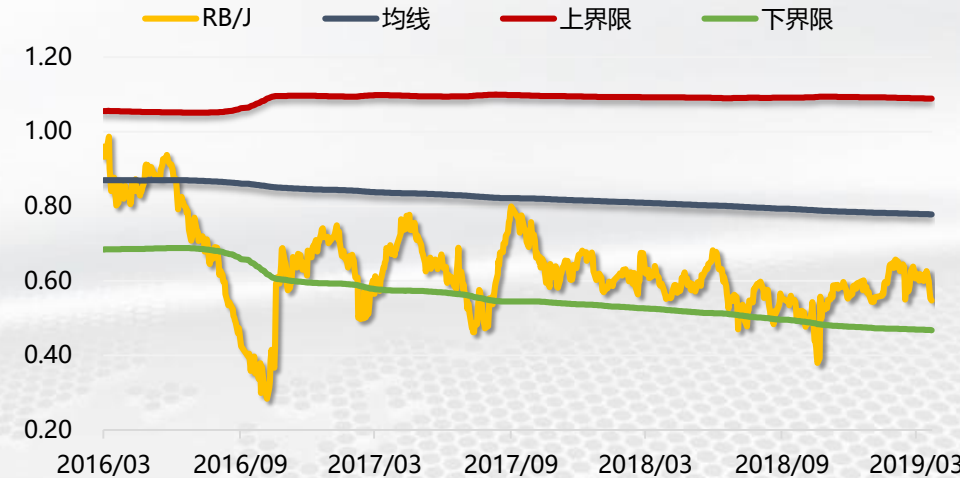
螺纹热卷价比观测



动煤焦煤价比观测

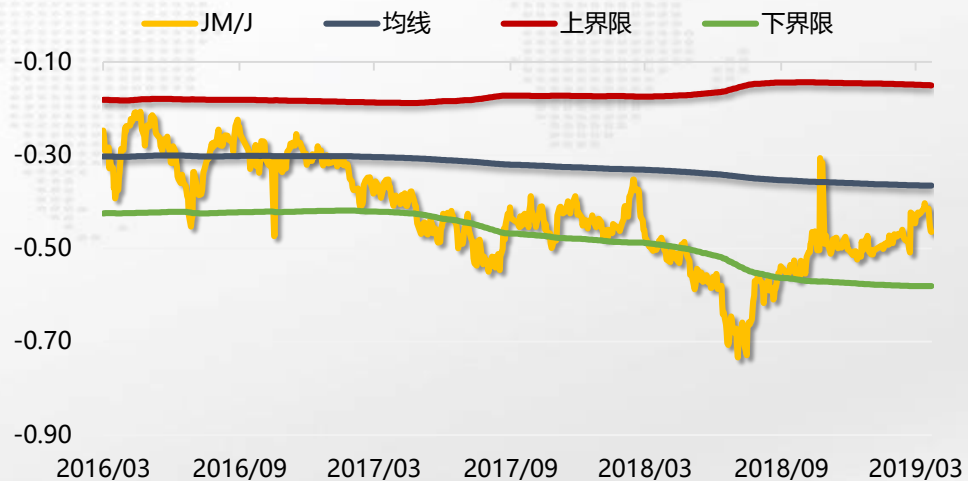


螺纹焦炭价比观测

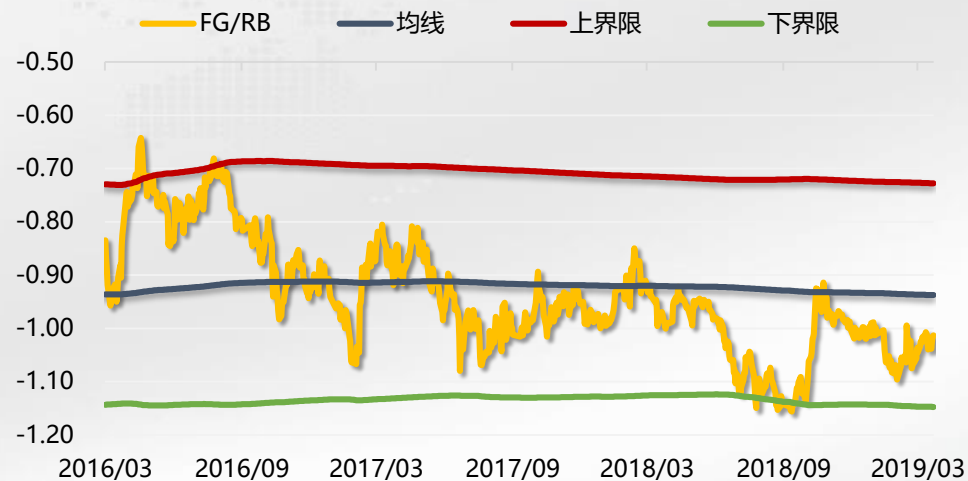


国内商品统计套利周度观测—黑色系

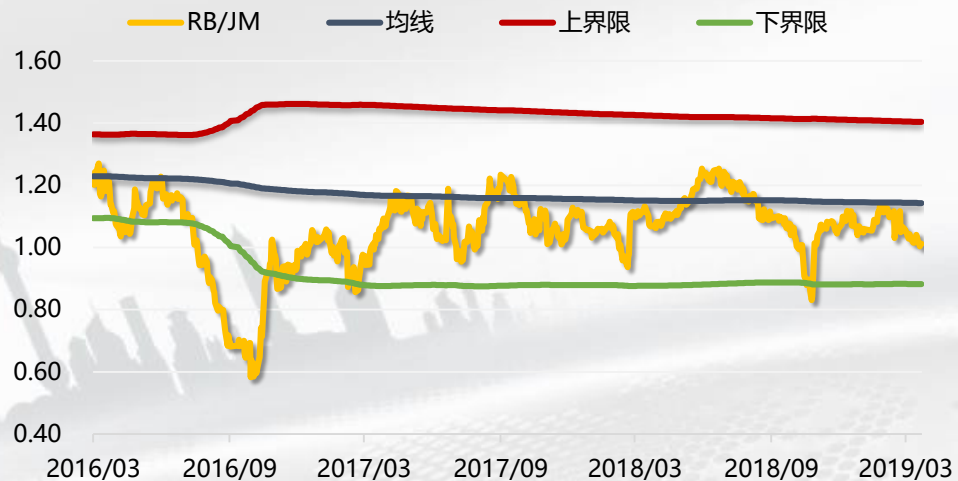
焦煤焦炭价比观测



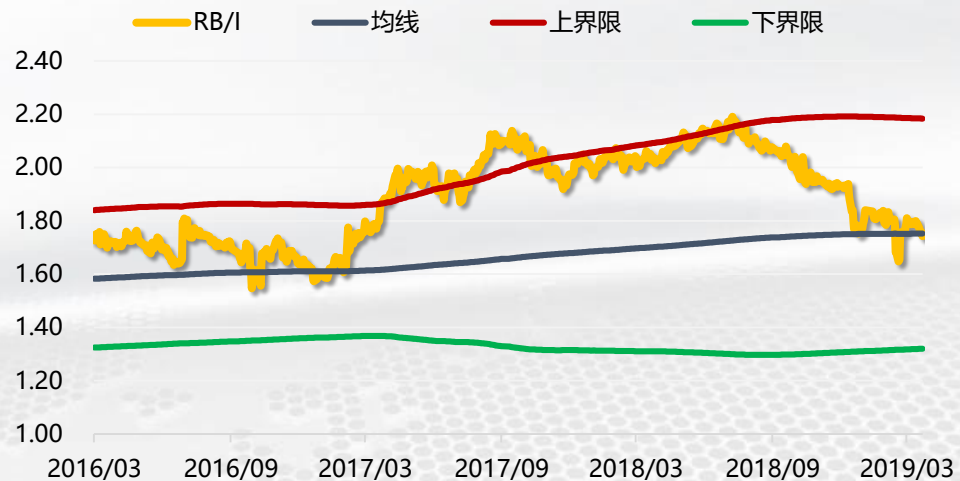
玻璃螺纹钢价比观测



螺纹钢焦煤价比观测

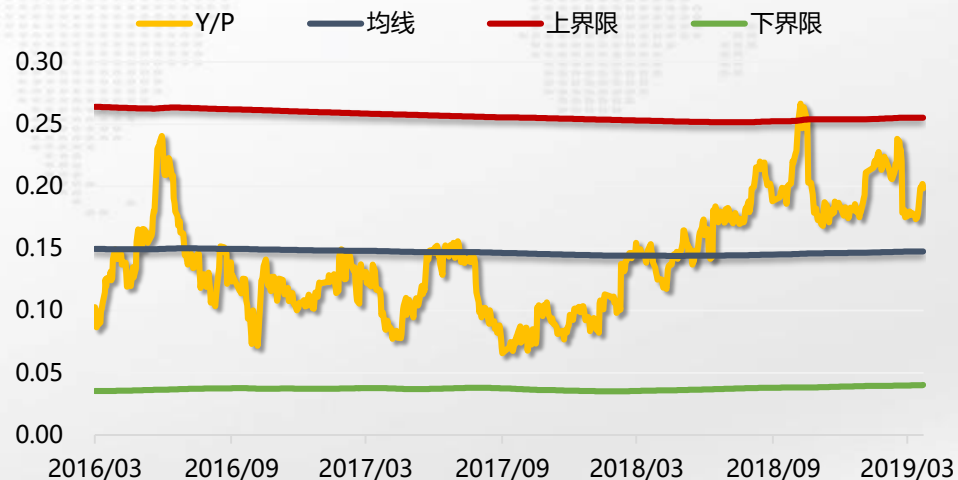


螺纹钢铁矿价比观测

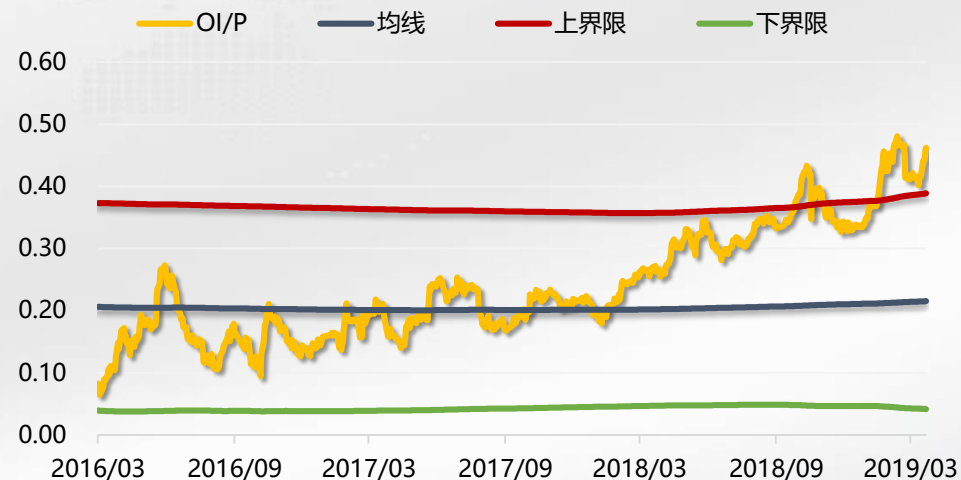


国内商品统计套利周度观测—油脂油料

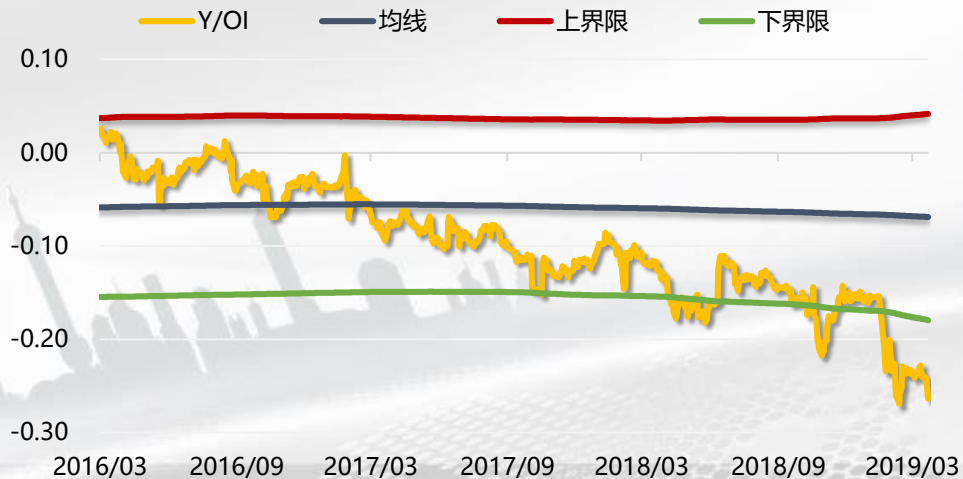
豆油棕油价比观测



菜油棕油价比观测



豆油菜油价比观测

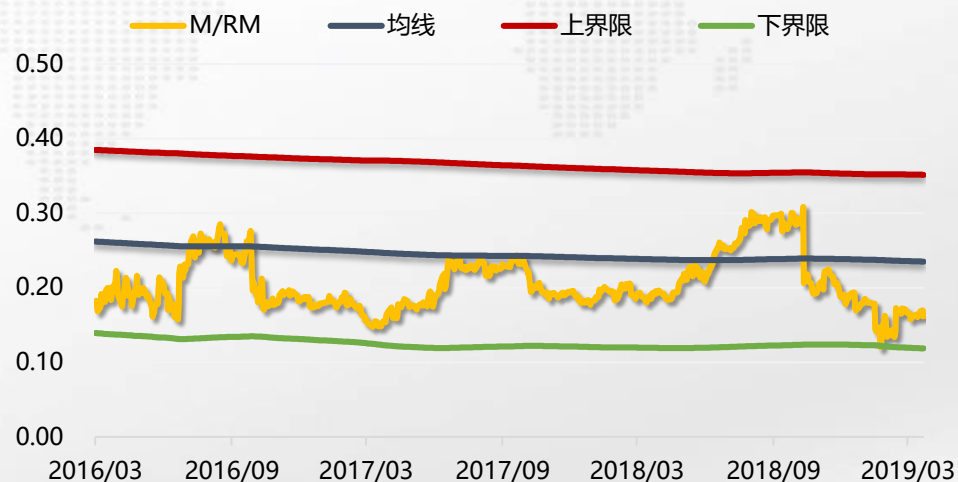


大豆豆粕价比观测

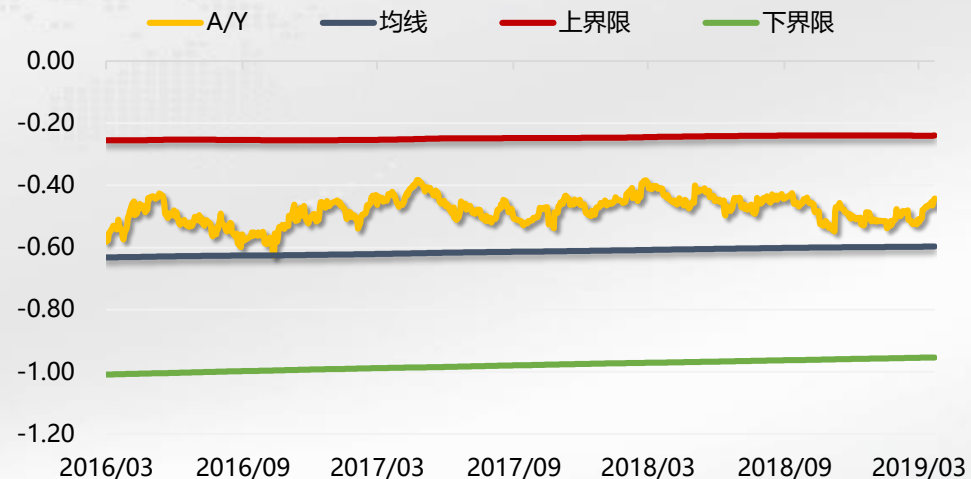


国内商品统计套利周度观测—油脂油料

豆粕菜粕价比观测



大豆豆油价比观测

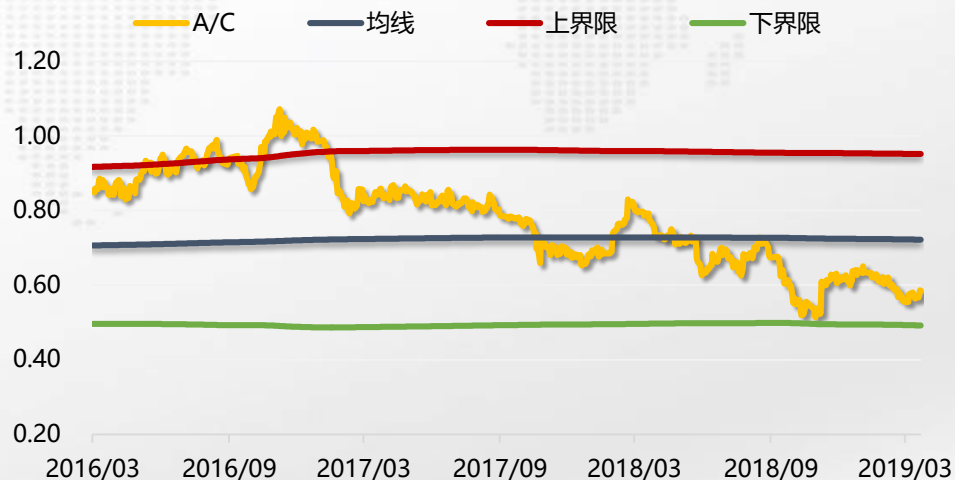


豆粕豆油价比观测

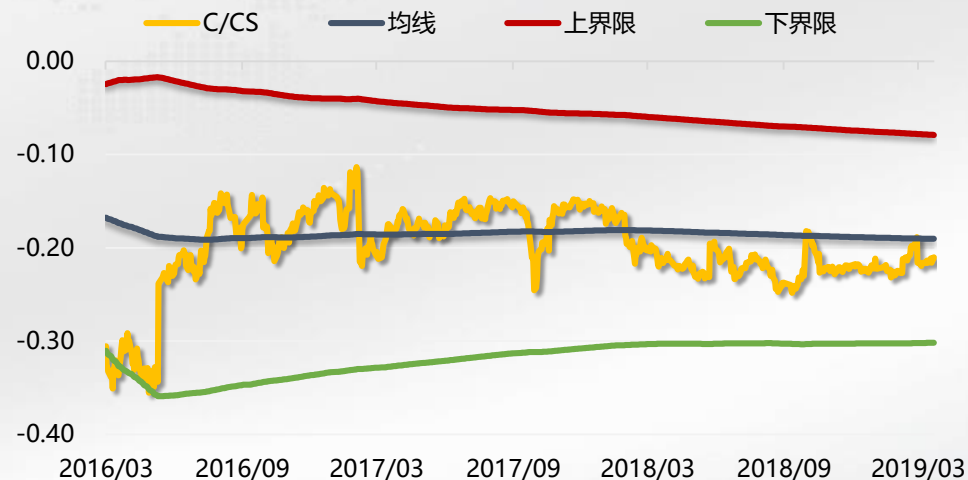


国内商品统计套利周度观测—谷物类

大豆玉米价比观测



玉米淀粉价比观测



策略建议

能源化工

TA相对橡胶价格处于历史高位，预计短期内价比下跌概率偏高，建议构建多橡胶空TA的套利策略；

工业金属

螺纹钢相对焦炭价格处于历史低位，预计短期内价比反弹概率偏高，建议构建多螺纹钢空焦炭的套利策略；

农产品

豆油相对菜油价格处于历史低位，预计短期内价比反弹概率偏高，建议构建多豆油空菜油的套利策略；

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