

商品期货持仓量跟踪

2022年01月21日

主要观点



持仓量百分位高于90%:

橡胶、纯碱、菜粕、沥青、20号胶、沪锡、生猪、纸浆 持仓量百分位低于10%:

焦煤、焦炭、动力煤

今日增仓前五:

纯碱、锰硅、纸浆、苯乙烯、菜粕

今日减仓前五:

沪镍、沪锡、硅铁、不锈钢、20号胶

20日增仓前五:

纯碱、锰硅、原油、玉米淀粉、短纤

20日减仓前五:

焦煤、焦炭、红枣、苹果、螺纹



区间百分位人	今日增减仓:	5日增减仓	20日增减仓
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沪银	70.90%	0.49%	4.66%	1.97%	
沪金	28.57%	1.16%	0.73%	3.90%	
沪铝	58.46%	-0.83%	-3.51%	-6.76%	
沪铜	59.71%	0.92%	-3.04%	-1.61%	
沪镍	50.78%	-6.00%	-7.17%	24.72%	
沪铅	60.84%	-1.84%	6.31%	13.29%	
沪锡	93.32%	-5.90%	10.24%	10.66%	
沪锌	51.46%	1.15%	7.59%	10.11%	
不锈钢	53.96%	-5.50%	-0.36%	4.65%	
热卷	82.16%	2.06%	0.96%	-8.48%	
铁矿石	70.05%	1.66%	1.60%	-5.82%	
焦炭	0.19%	-0.84%	-7.37%	-22.12%	
焦煤	0.00%	-3.58%	-13.18%	-28.11%	



区间百分位	今日增减	(仓5日增)	减仓20日	增减仓
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螺纹	67.35%	-1.73%	-5.85%	-15.97%
硅铁	48.06%	-5.58%	-7.51%	21.09%
锰硅	83.51%	14.73%	15.46%	63.54%
燃油	42.04%	1.74%	3.78%	2.56%
低硫燃油	36.64%	-3.10%	5.82%	25.42%
LPG	84.08%	-4.23%	-2.95%	-1.66%
原油	41.08%	-2.20%	4.12%	36.83%
动力煤	0.31%	-0.81%	3.69%	0.10%
玻璃	39.94%	1.72%	0.71%	14.23%
PVC	83.81%	0.15%	-5.54%	3.98%
沥青	95.06%	-4.29%	6.90%	33.15%
苯乙烯	63.04%	7.51%	-5.14%	8.24%
乙二醇	86.11%	-2.18%	-3.50%	-11.42%



区间百分位今日增减仓5日增减仓20日增减仓

聚乙烯	83.59%	-0.66%	2.29%	0.05%
甲醇	86.44%	3.29%	13.16%	22.71%
20号胶	94.51%	-4.46%	-1.46%	11.28%
短纤	77.41%	-1.60%	-4.78%	34.54%
聚丙烯	59.89%	-1.84%	1.53%	-12.83%
橡胶	100.00%	4.38%	6.09%	15.94%
纯碱	100.00%	17.02%	22.40%	72.49%
纸浆	90.93%	11.69%	2.26%	16.55%
PTA	50.52%	-3.52%	-2.74%	6.86%
尿素	67.12%	1.89%	3.21%	17.02%
玉米	51.54%	-1.59%	6.25%	10.73%
豆一	61.13%	-2.60%	-23.66%	-0.23%
豆粕	55.39%	-2.64%	-2.82%	-3.21%

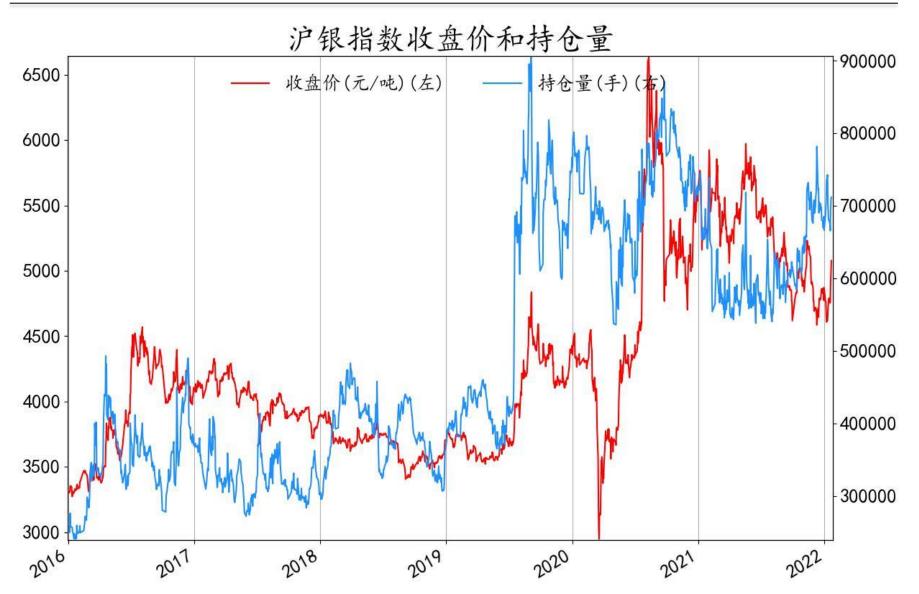


区间百分位	今日	增减仓	5日	增减	仓20	E	增减	仓
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菜油	52.73%	3.88%	2.45%	0.46%	
棕榈油	74.50%	0.13%	6.63%	24.10%	
花生	86.39%	-0.66%	-4.19%	15.45%	
菜粕	100.00%	5.01%	9.24%	15.94%	
豆油	77.19%	2.03%	6.81%	8.90%	
棉花	64.07%	-1.37%	-3.96%	-5.71%	
白糖	60.31%	0.09%	-3.21%	0.94%	
苹果	37.18%	-3.73%	16.01%	-20.75%	
红枣	36.68%	-1.91%	-4.41%	-21.40%	
玉米淀粉	29.35%	1.37%	9.51%	35.14%	
鸡蛋	38.60%	-2.98%	3.79%	-9.89%	
生猪	92.62%	-1.43%	-1.35%	2.14%	

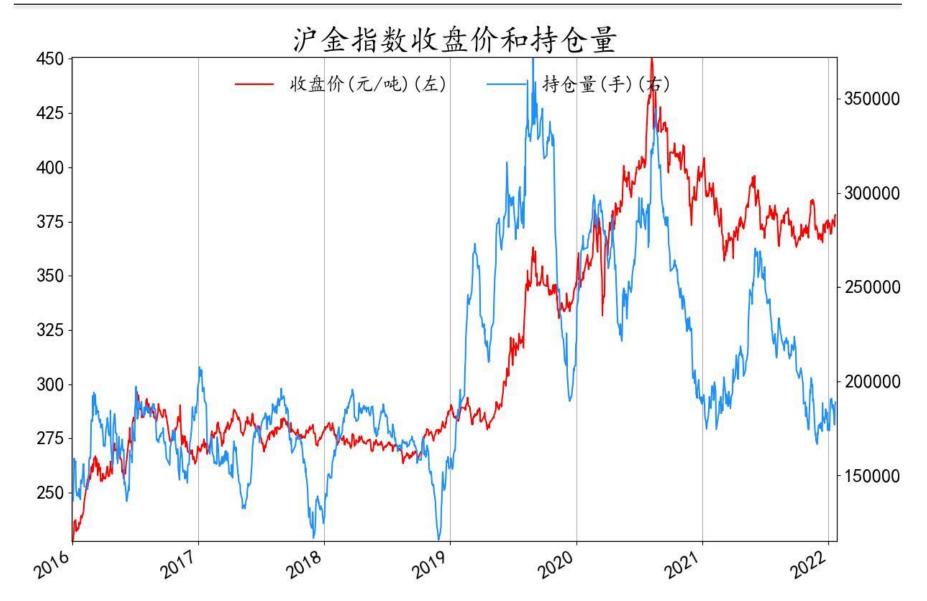
沪银指数





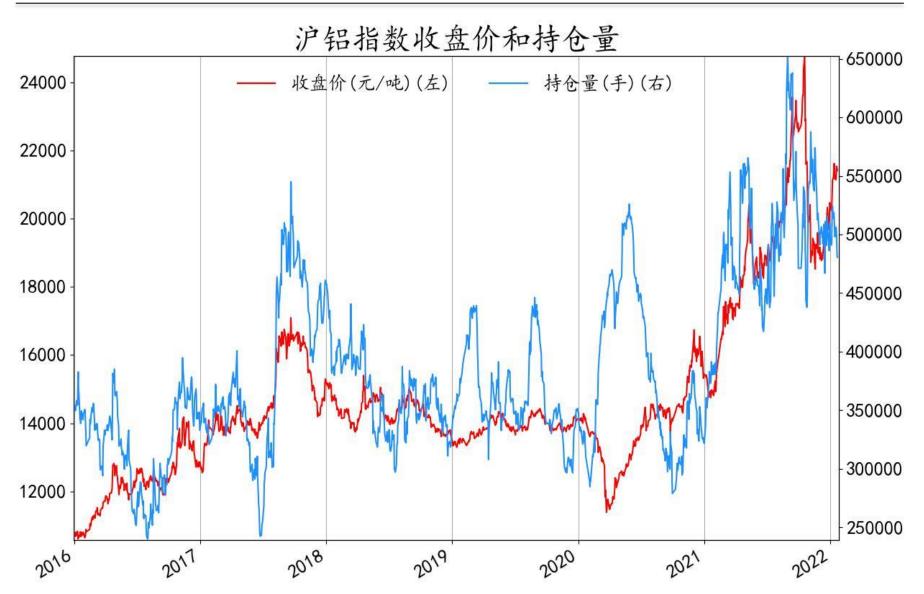
沪金指数





沪铝指数

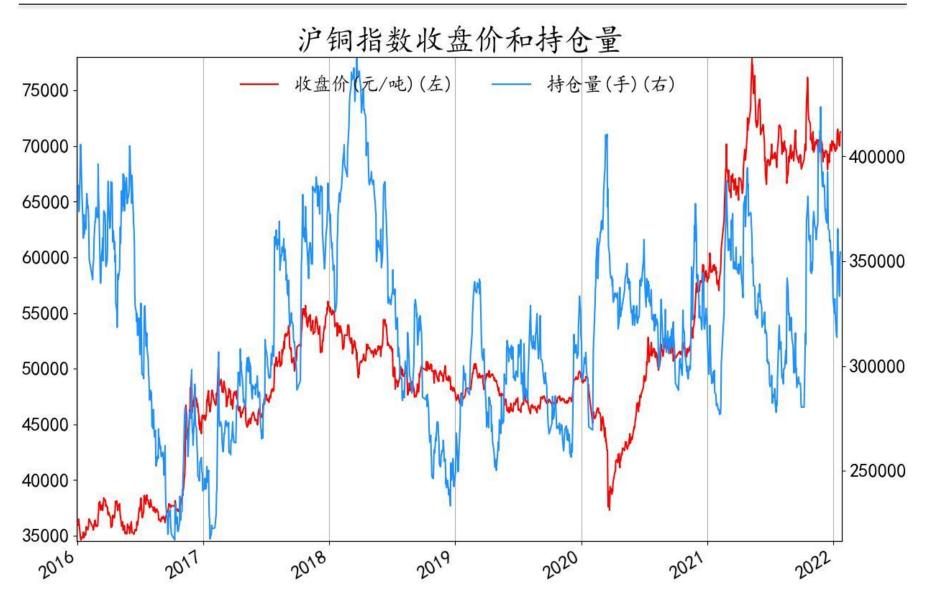




数据来源: Wind、信达期货研究所

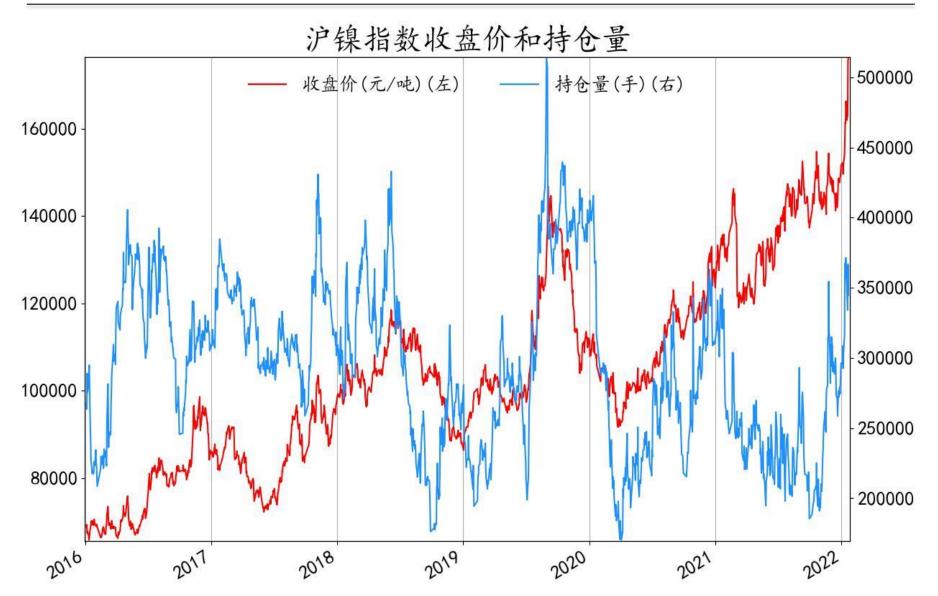
沪铜指数





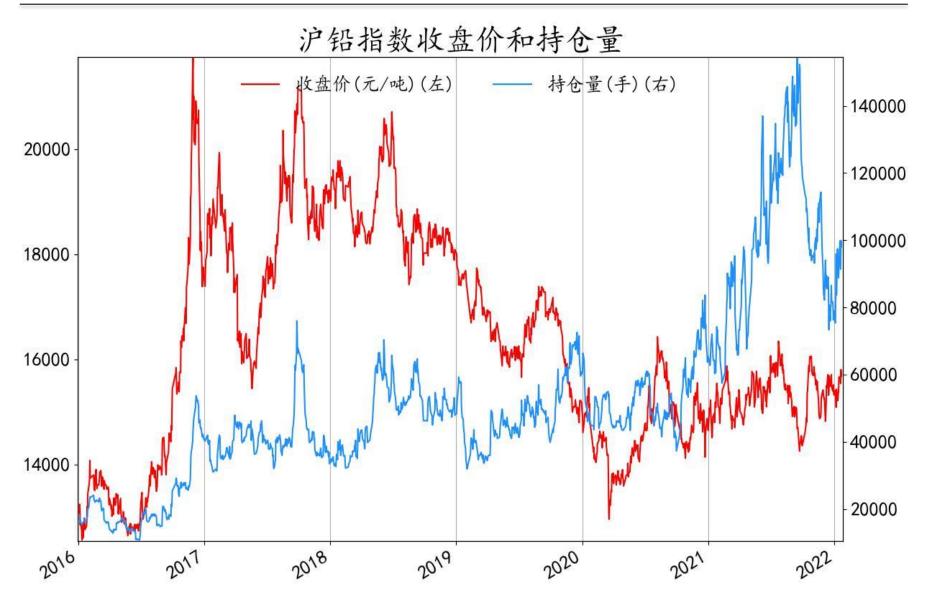
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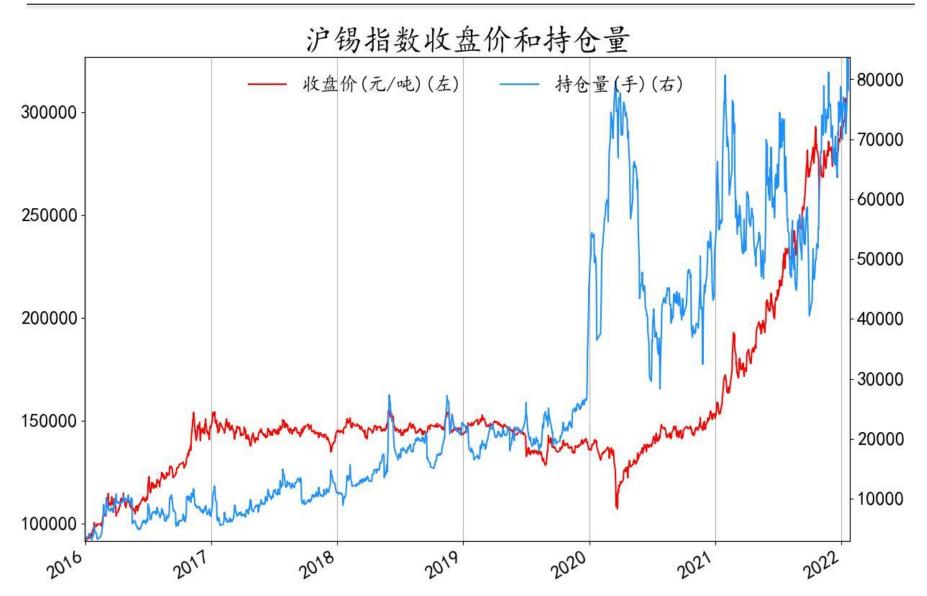
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沪锡指数

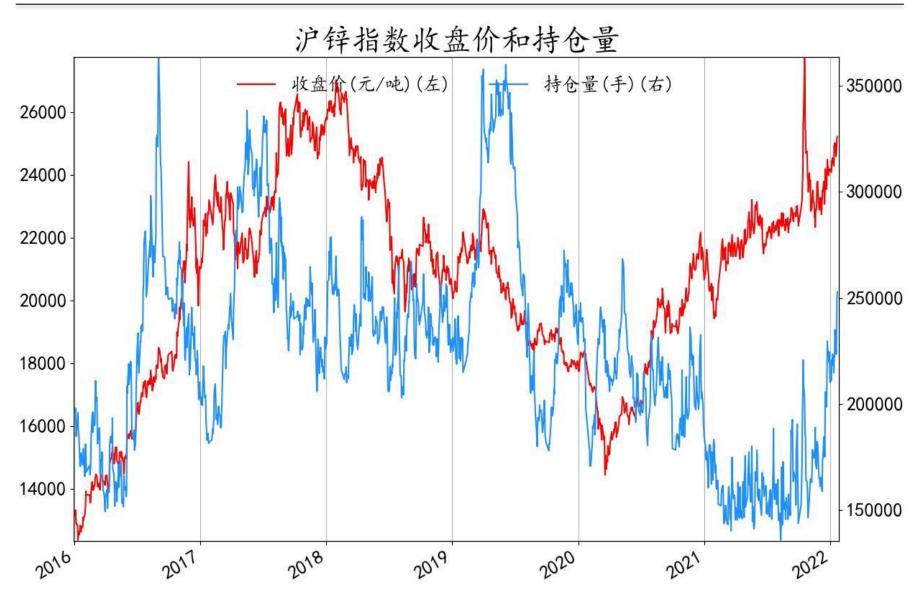




数据来源: Wind、信达期货研究所

沪锌指数





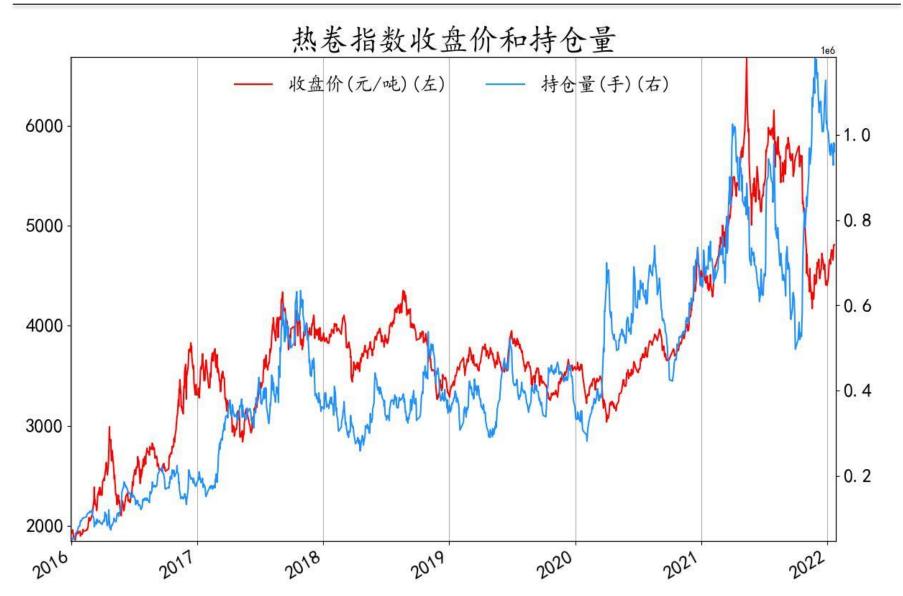
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不锈钢指数

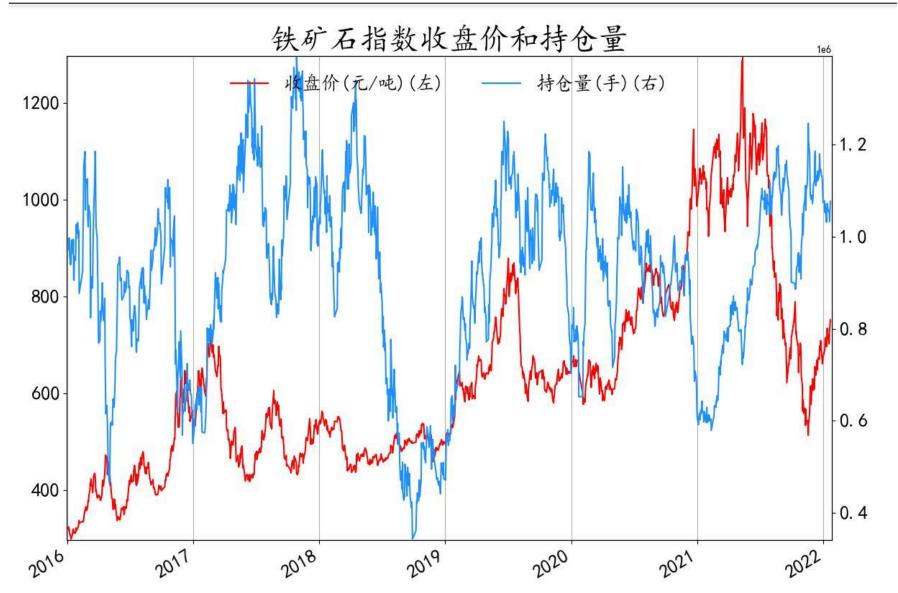




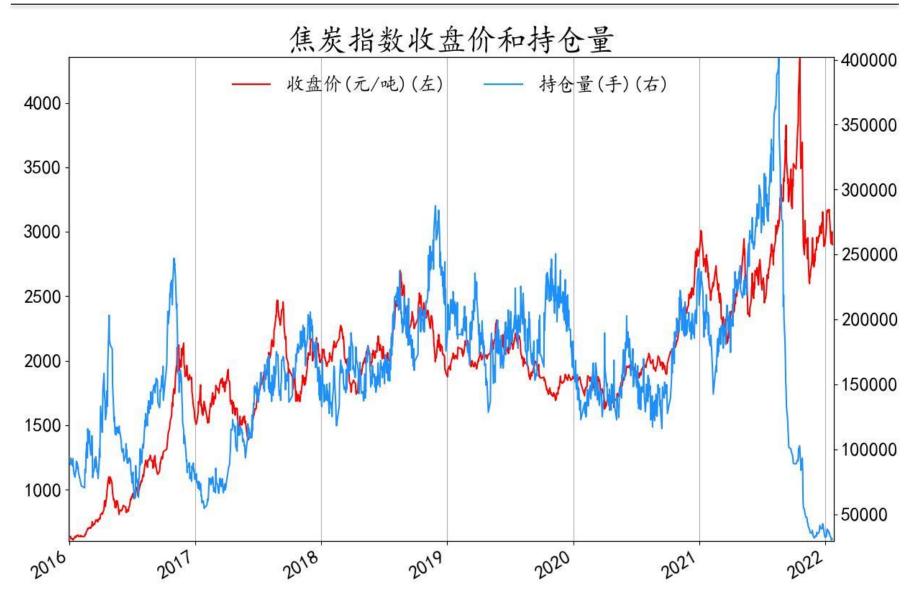






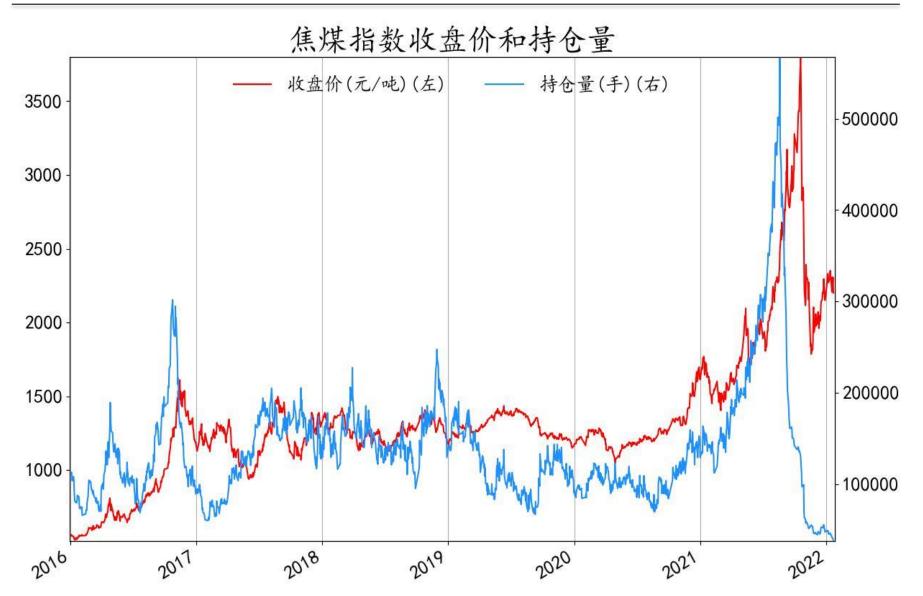






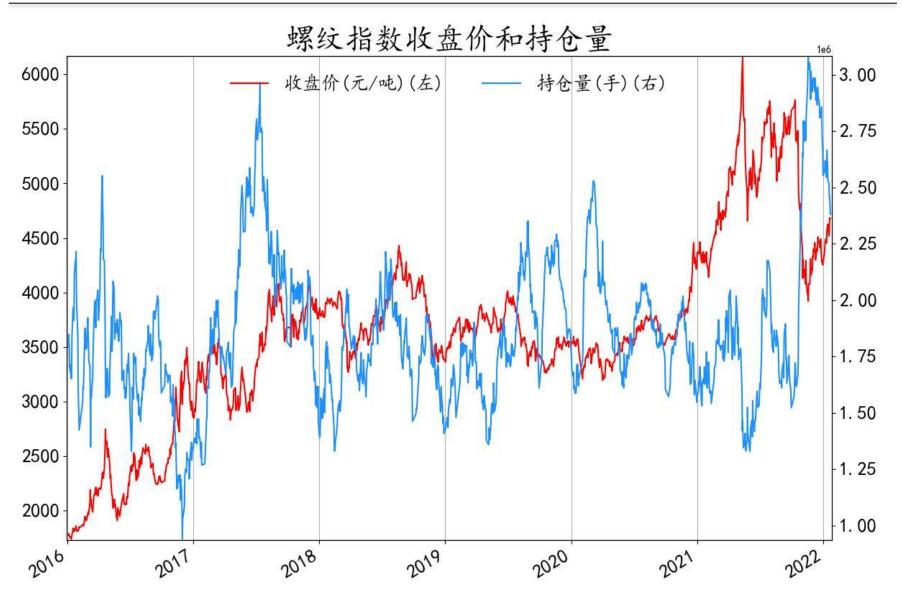
焦煤指数



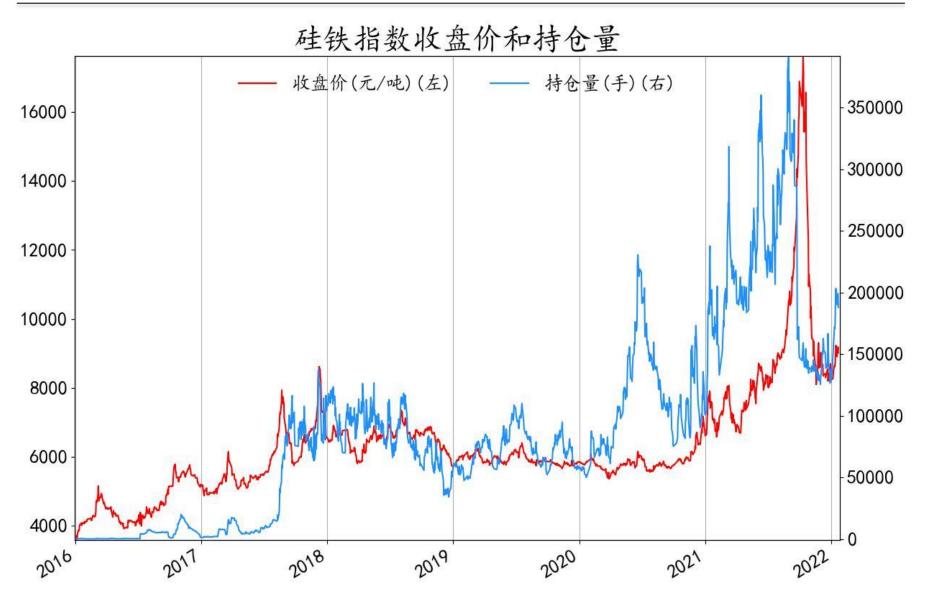


数据来源: Wind、信达期货研究所













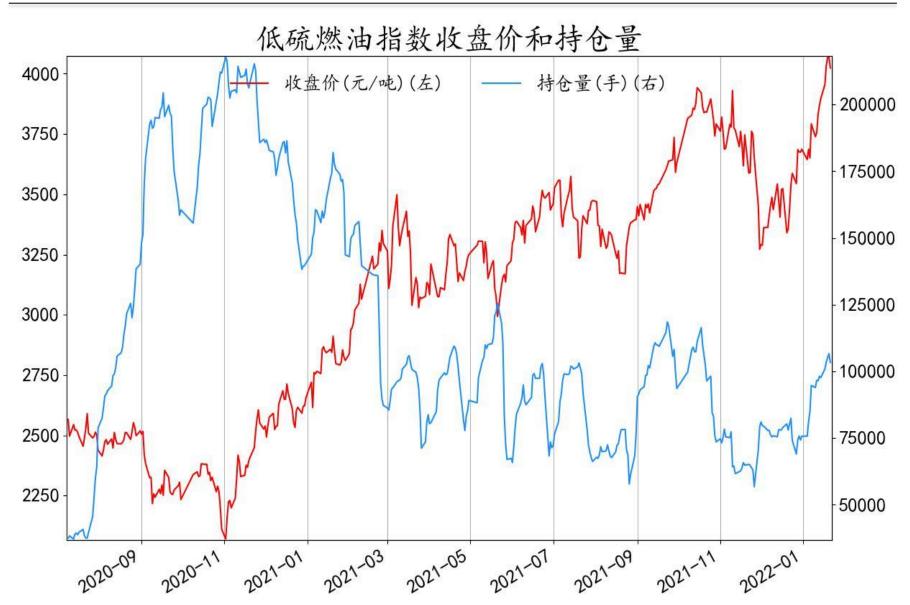
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低硫燃油指数



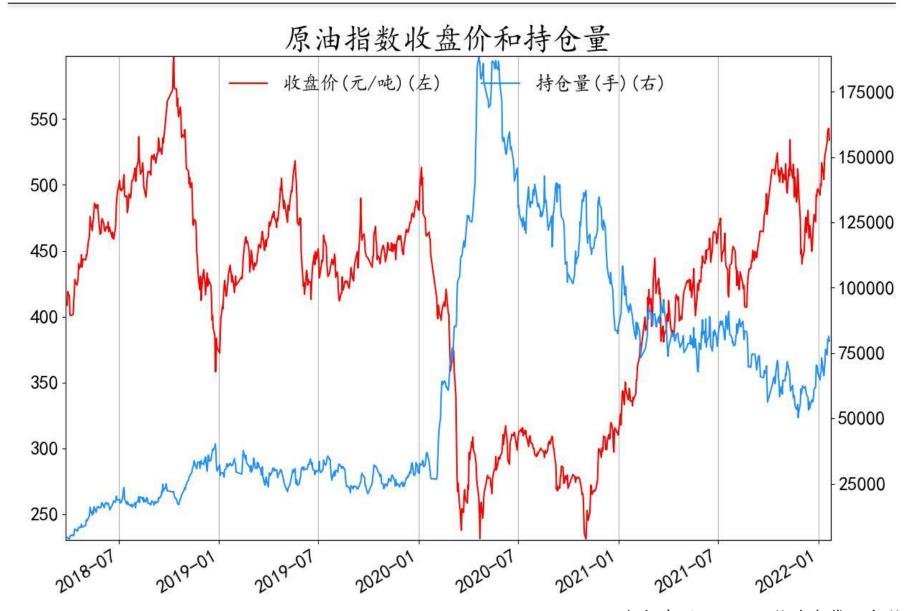


LPG指数









数据来源: Wind、信达期货研究所





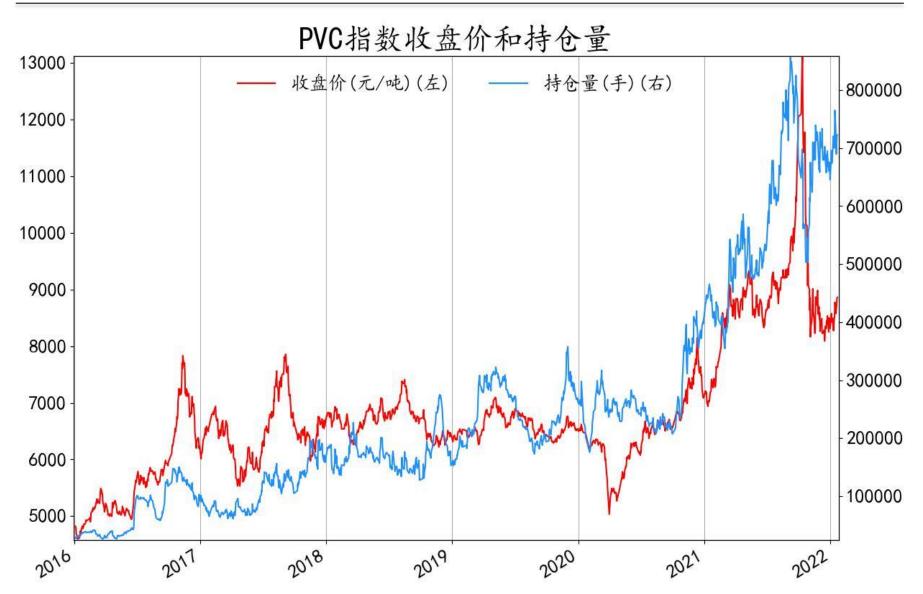
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PVC指数

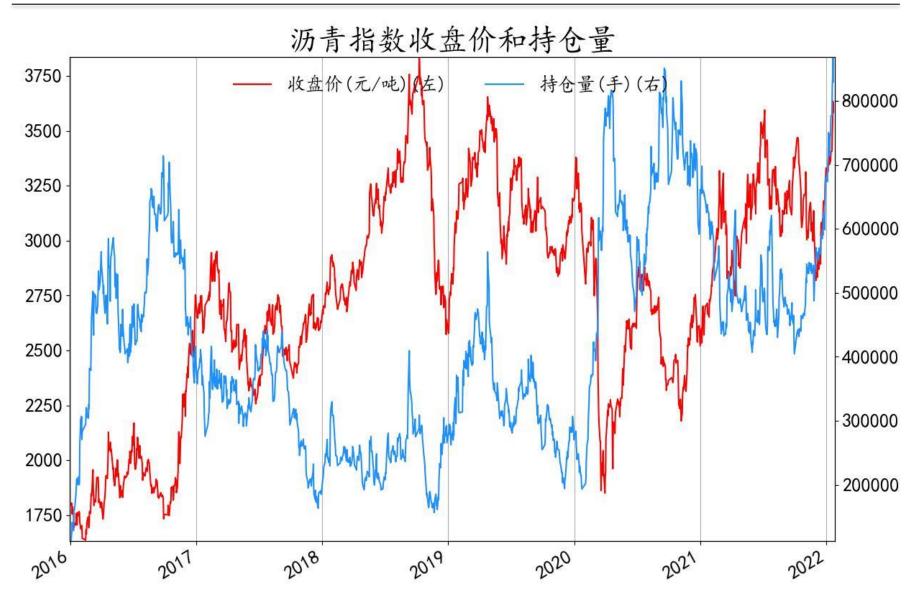




数据来源: Wind、信达期货研究所

沥青指数





数据来源: Wind、信达期货研究所

苯乙烯指数





乙二醇指数



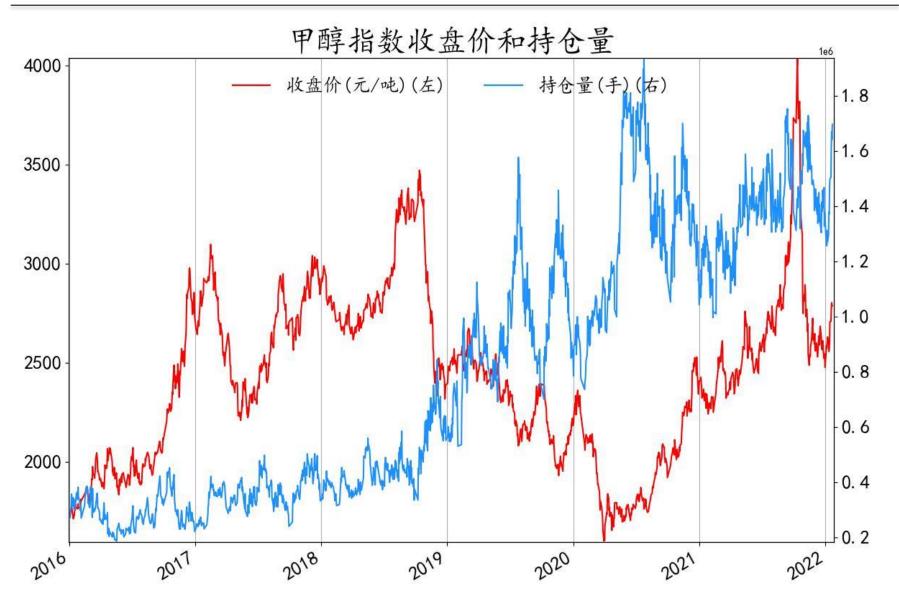






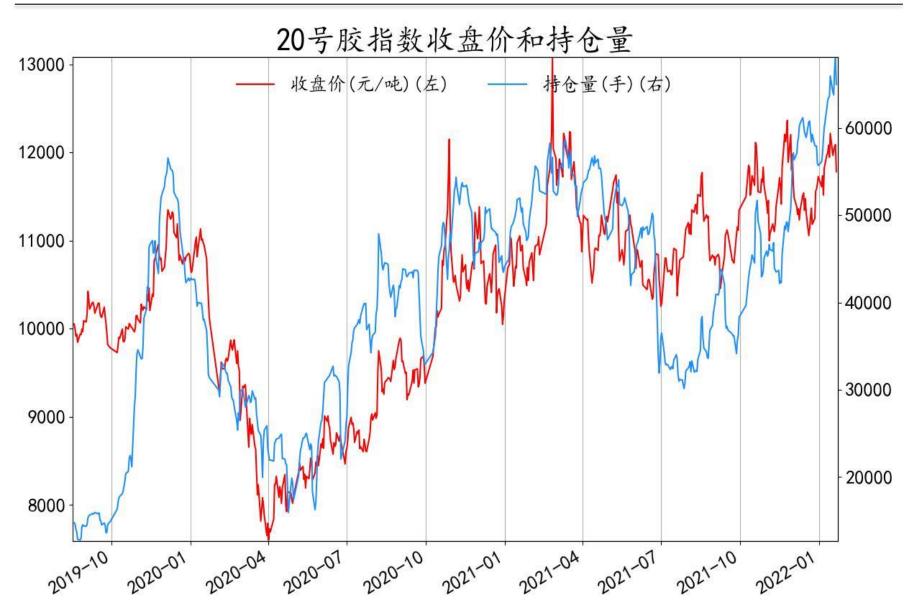
甲醇指数



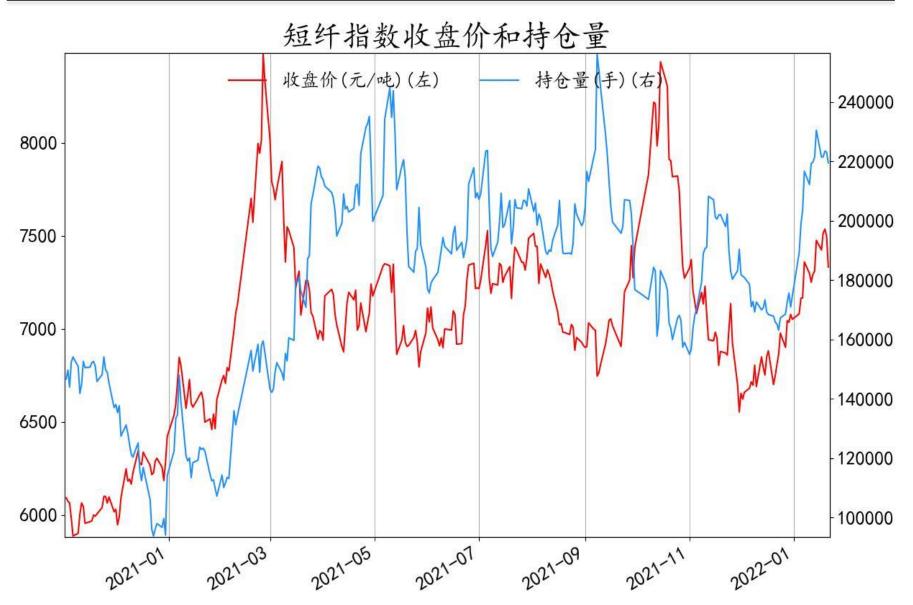


20号胶指数

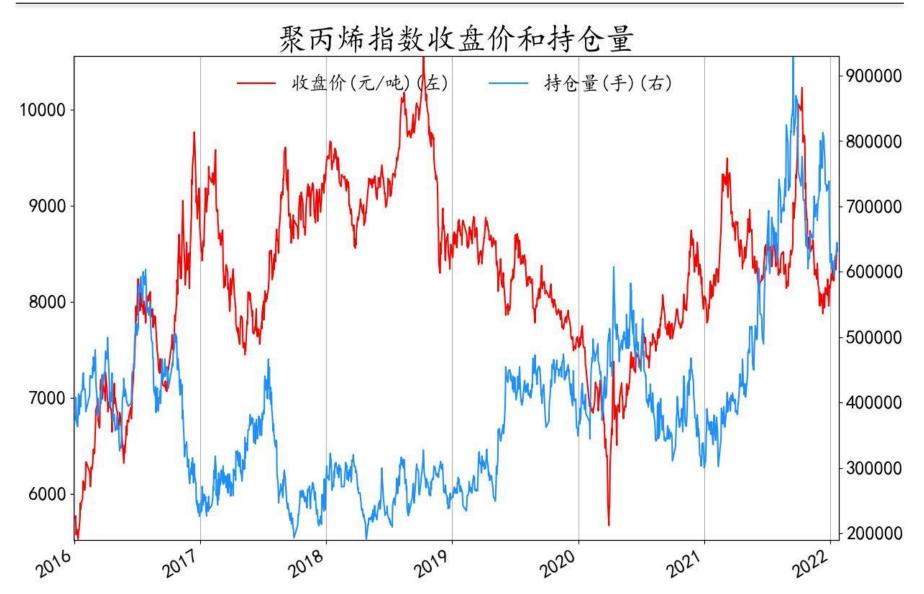






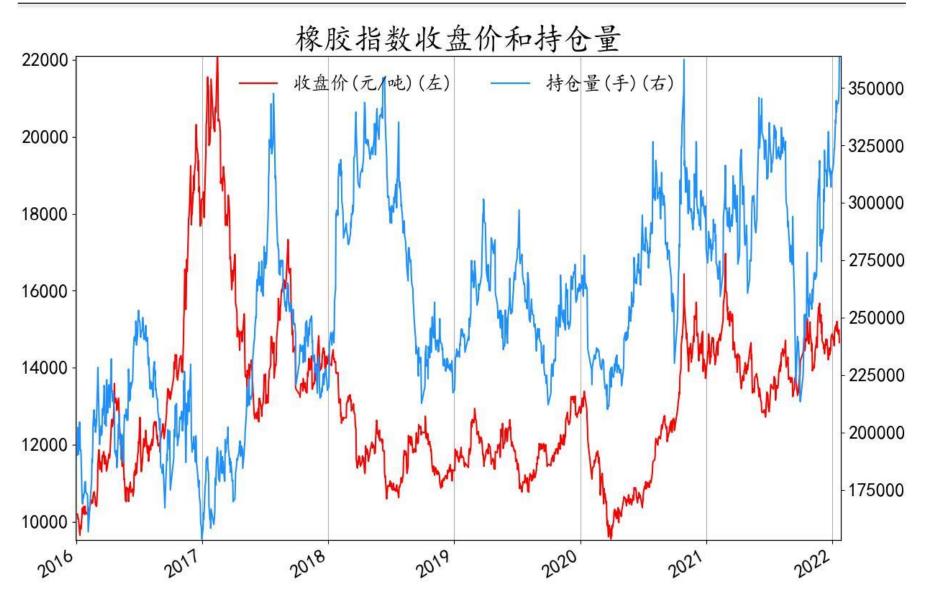




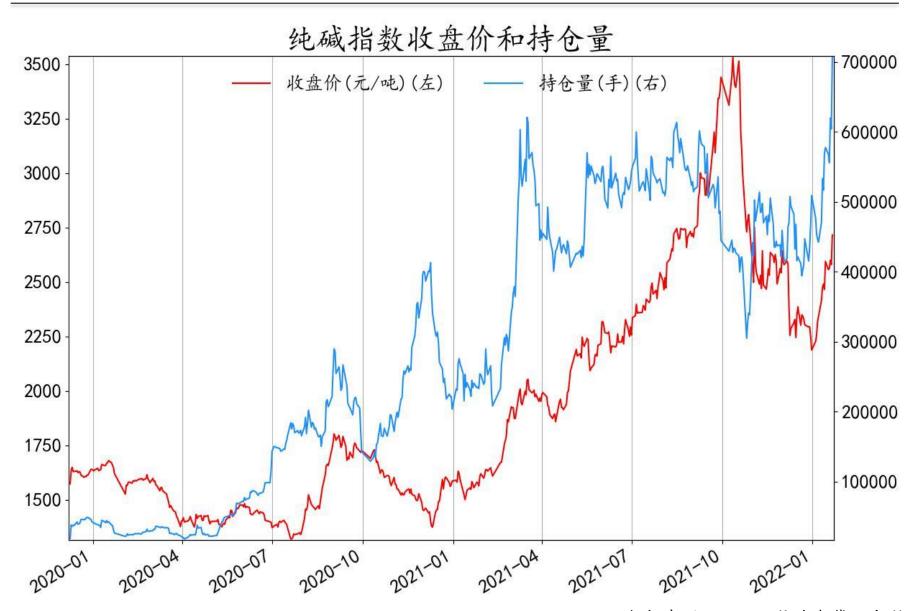


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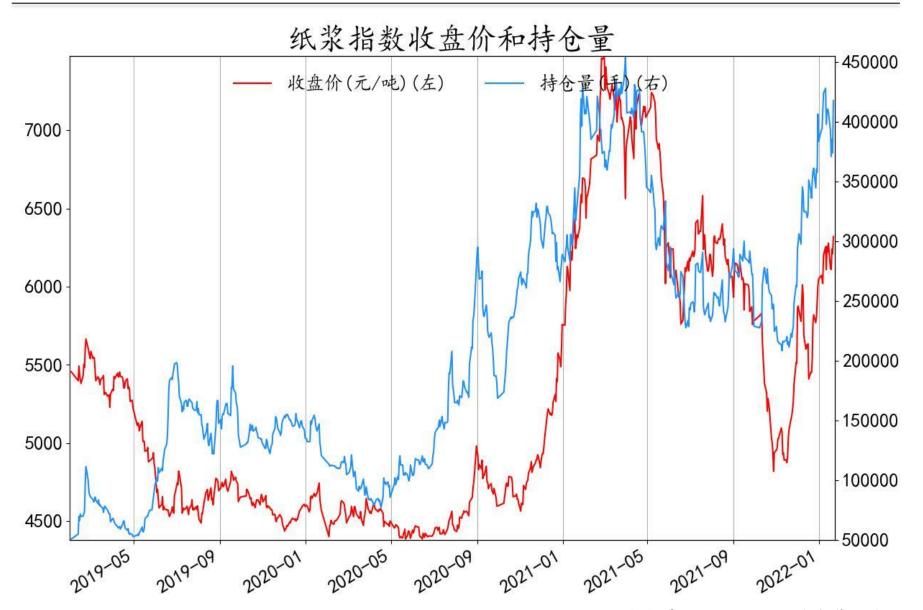






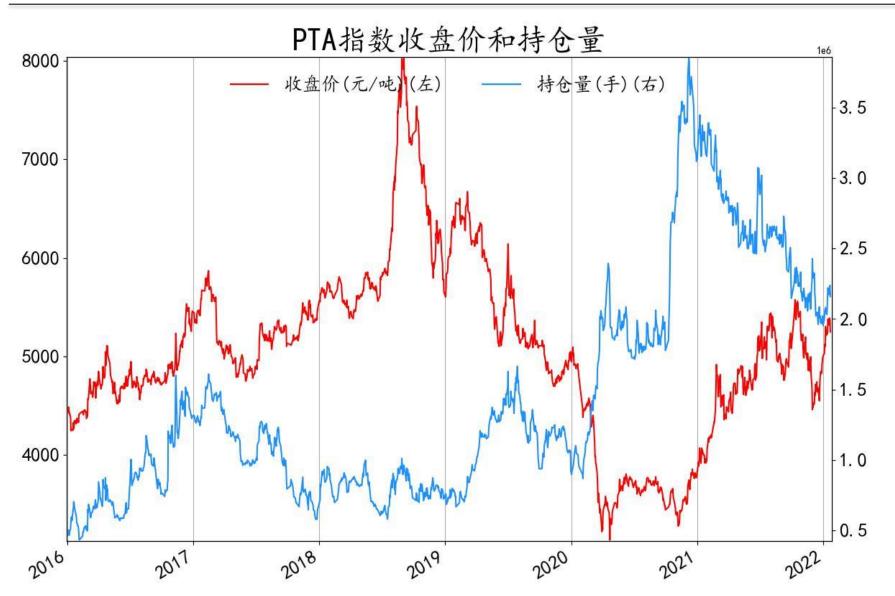






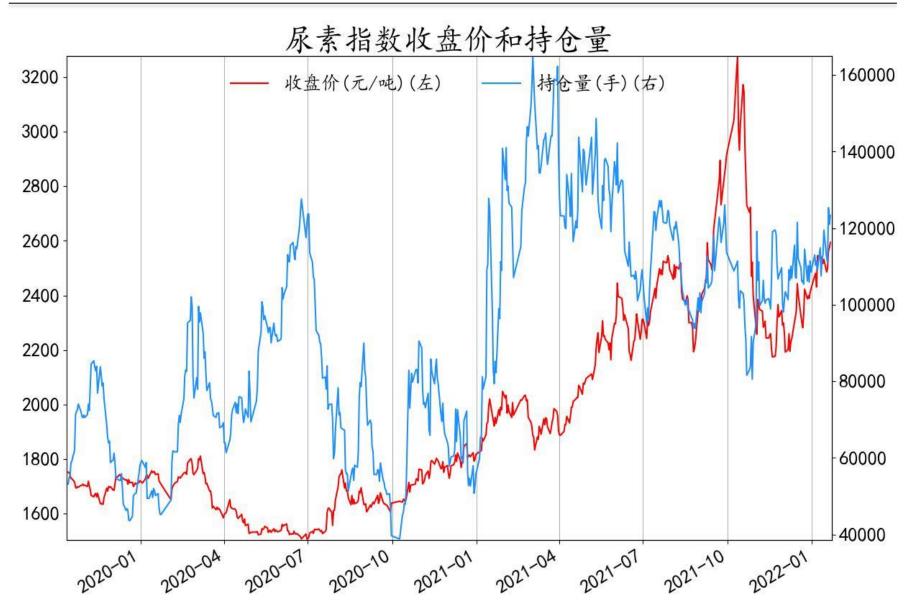
PTA指数



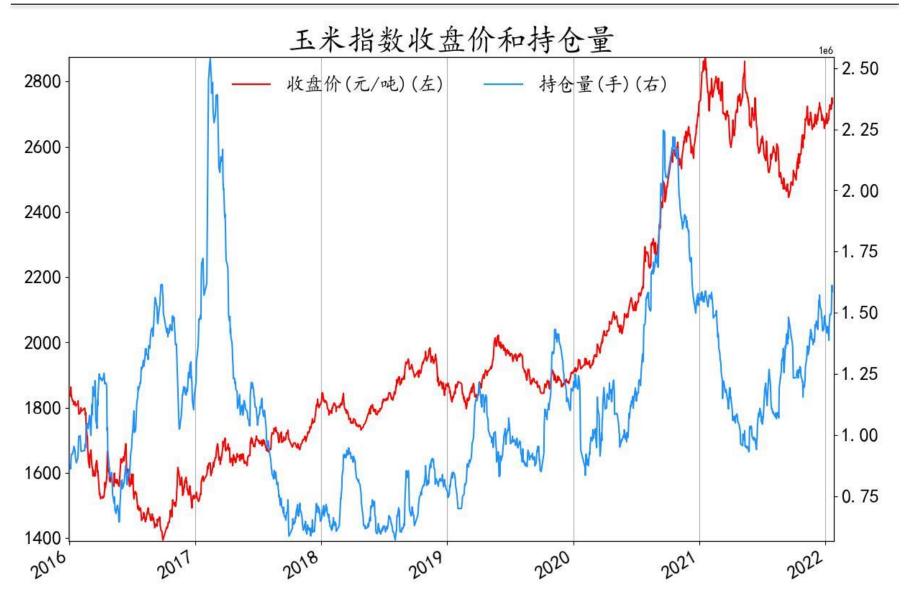


尿素指数



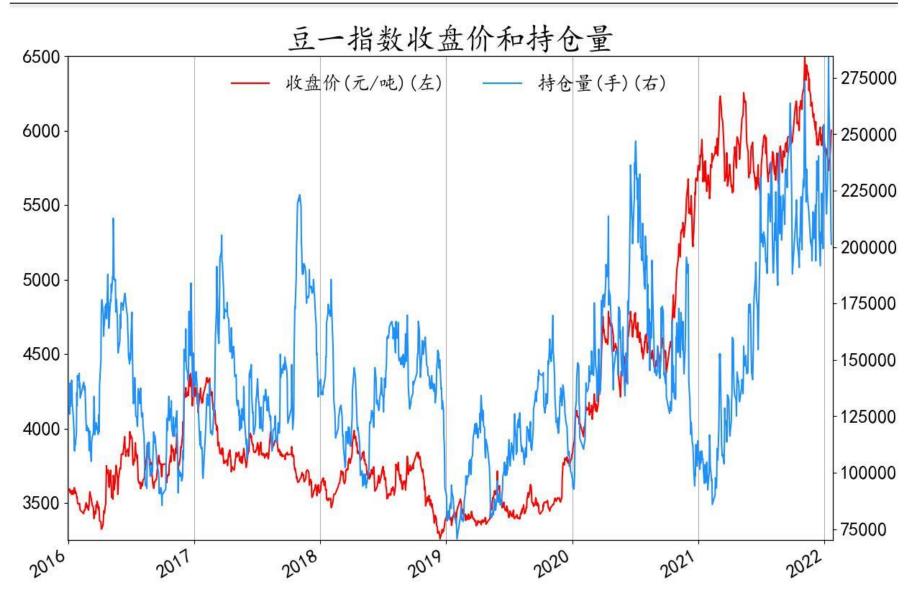




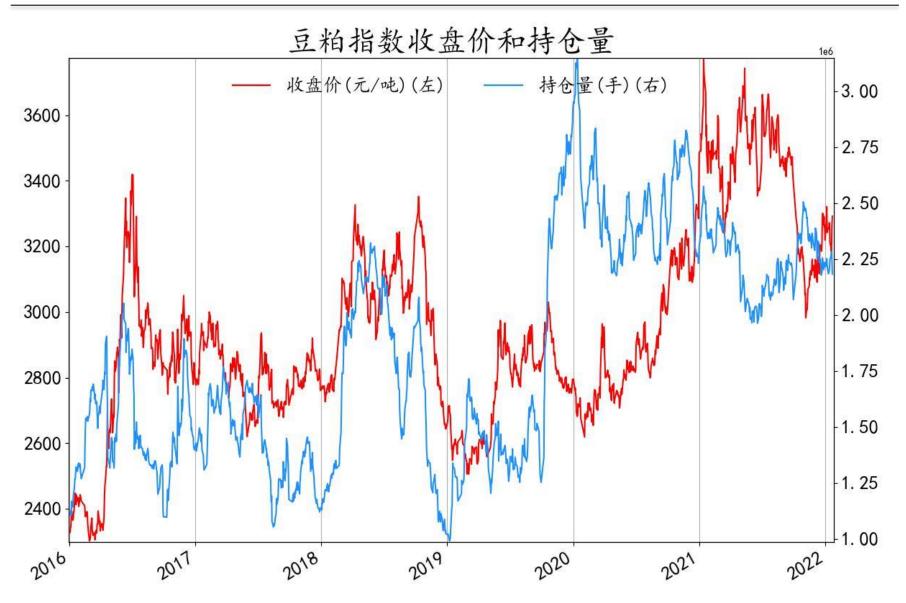


豆一指数

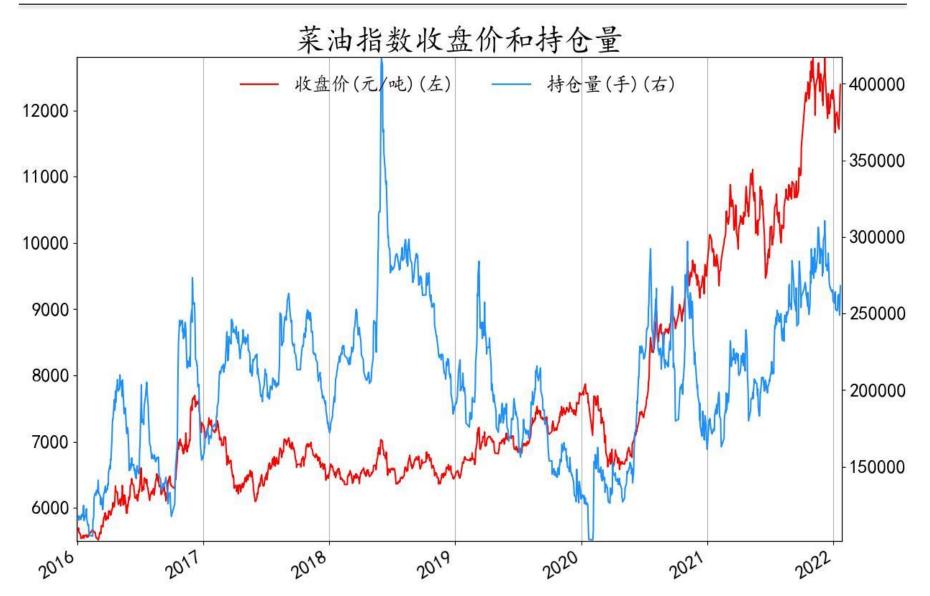






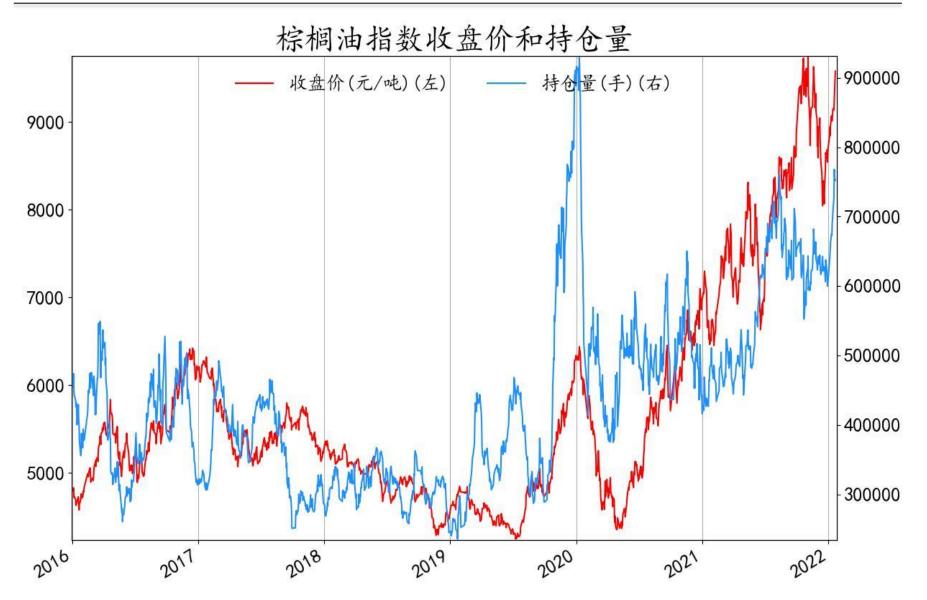




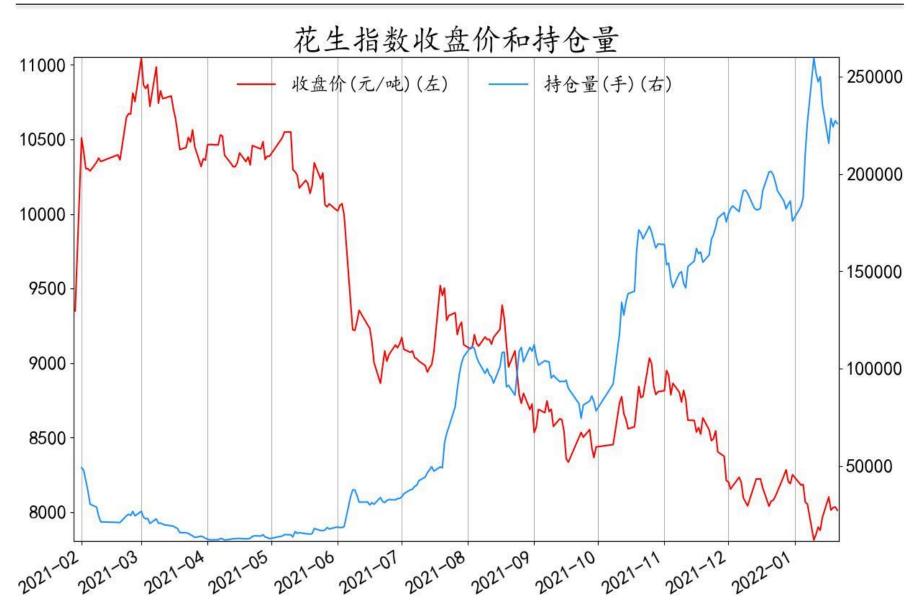


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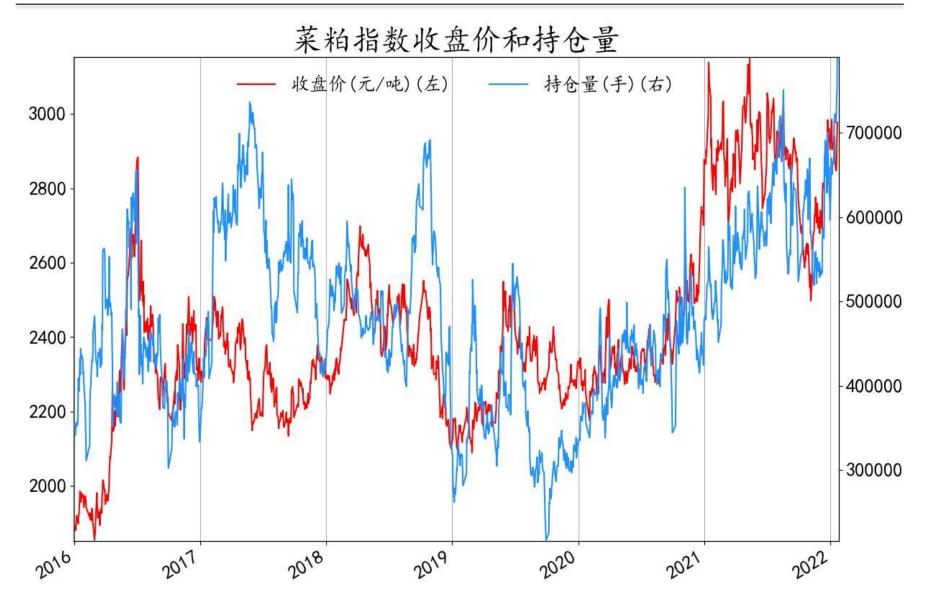




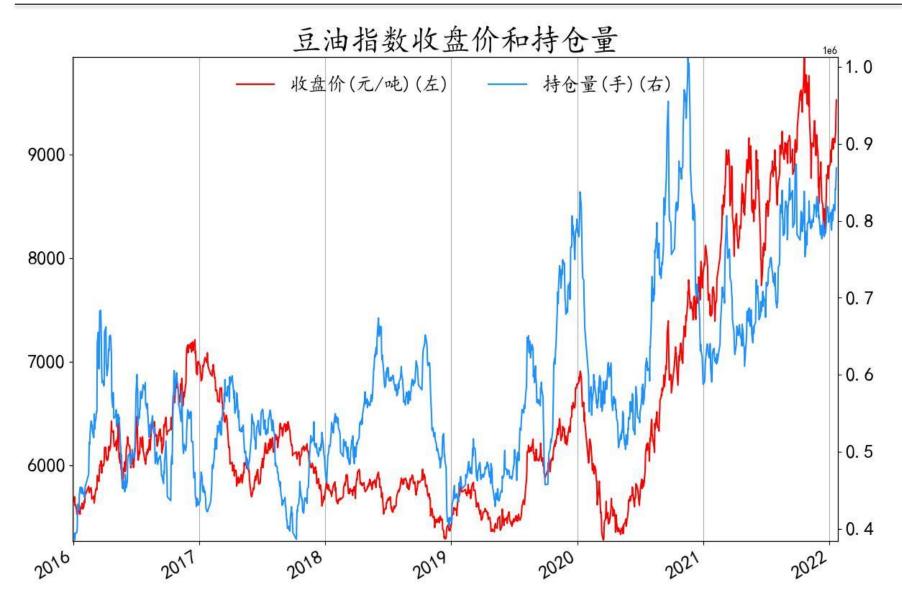




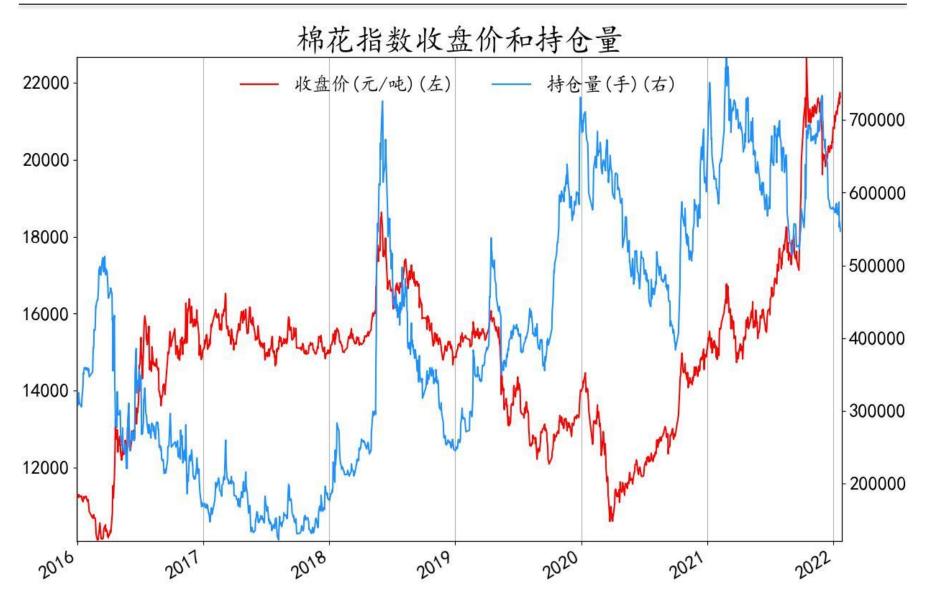








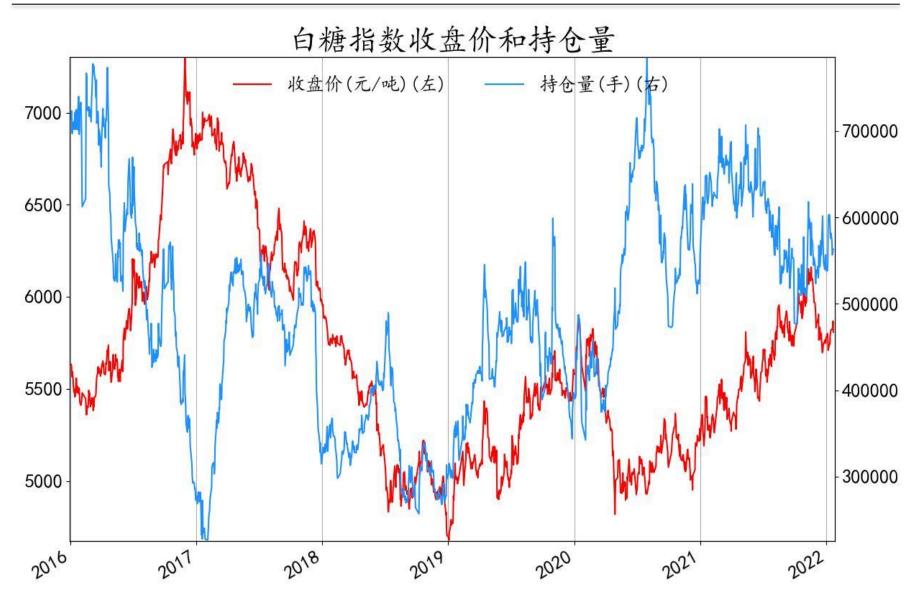




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白糖指数





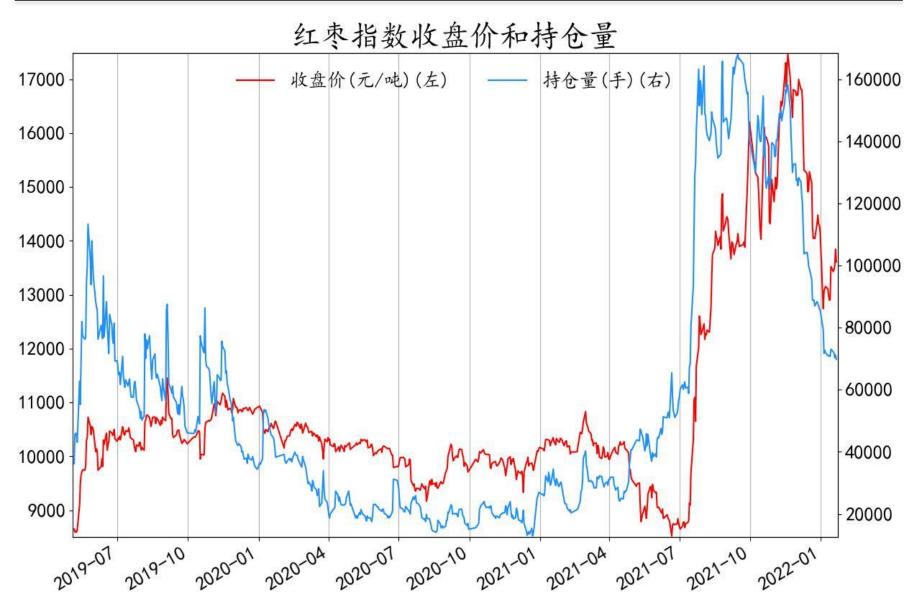
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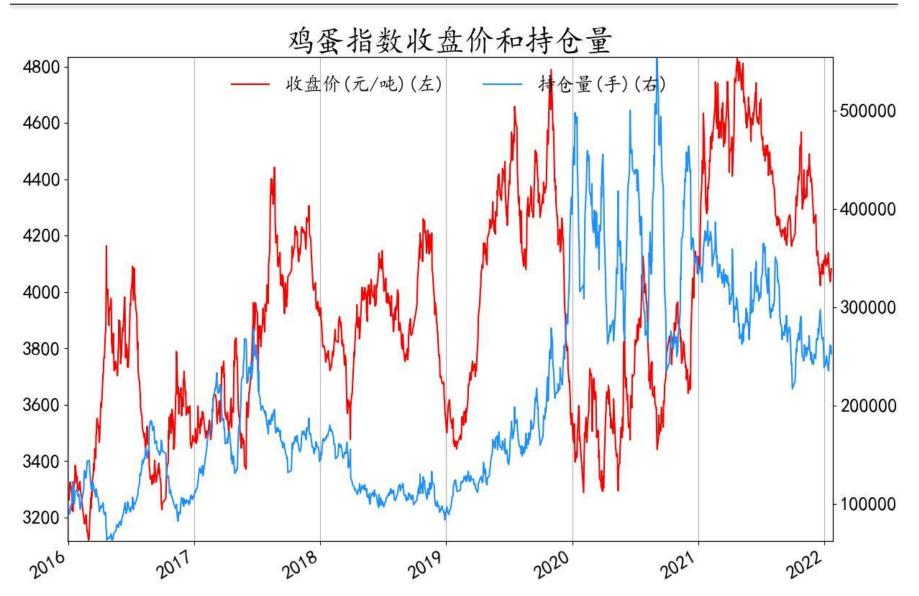
玉米淀粉指数





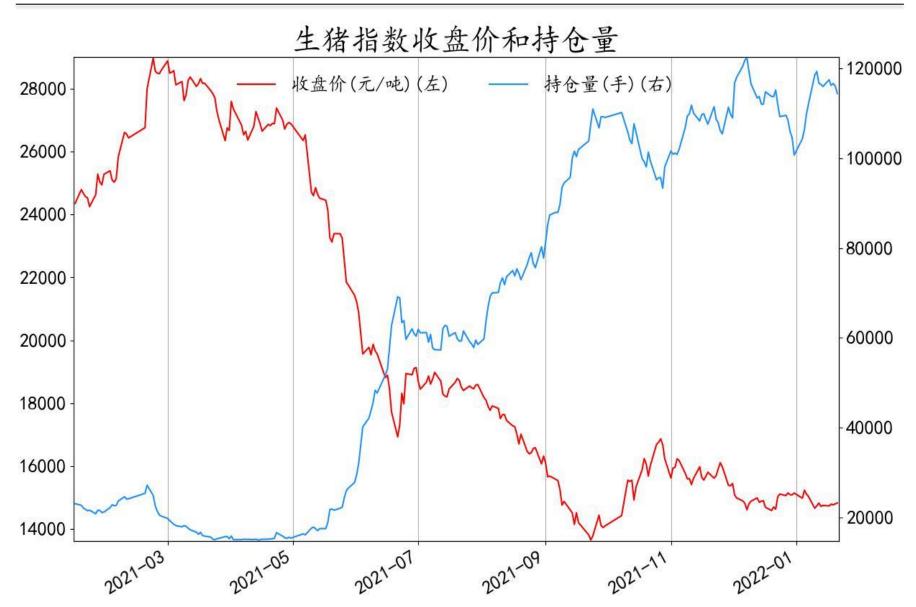
鸡蛋指数





生猪指数





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