







数据来源： CFTC,wind,瑞达国际

目录

**能源**

WTI原油、天然气

**03**

**汇率、利率**

美元、英镑、日元、欧元

美债

**04**

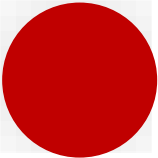
**农产品**

玉米、大豆、豆油、豆粕

11号糖、 2号棉花

**01**

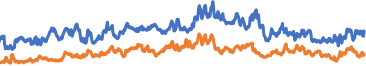
**02**



**目录**

**金属**

黄金、白银、铜



2010-03-19

2011-03-19

2012-03-19

2013-03-19

2014-03-19

2015-03-19

2016-03-19

2017-03-19

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2019-03-19

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2009-03-19

2010-03-19

2011-03-19

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2016-03-19

2017-03-19

2018-03-19

2019-03-19

2020-03-19

2021-03-19

2022-03-19

2023-03-19

2024-03-19



能源

原油

250,000.00

|  |
| --- |
|  |
|  |
|  |

200,000.00

150,000.00

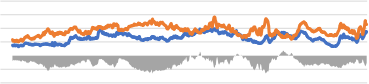
100,000.00

50,000.00

0.00

 净持仓  多头持仓  空头持仓

天然气

 净持仓  多头持仓  空头持仓



金属

500,000.00 400,000.00 300,000.00 200,000.00 100,000.00 0.00

(100,000.00)

黄金



|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 2009-03-19 | 2010-03-19 | 2011-03-19 | 2012-03-19 | 2013-03-19 | 2014-03-19 | 2015-03-19 | 2016-03-19 | 2017-03-19 | 2018-03-19 | 2019-03-19 | 2020-03-19 | 2021-03-19 | 2022-03-19 | 2023-03-19 | 2024-03-19 |

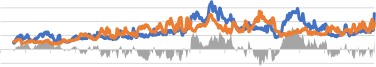
 净持仓  多头持仓  空头持仓

白银

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 150,000.00 100,000.00 50,000.00 0.00  (50,000.00) |  | | | | | | | | | | | | | | | |
|  | | | | | | | | | | | | | | | |
| 2009-03-19 | 2010-03-19 | 2011-03-19 | 2012-03-19 | 2013-03-19 | 2014-03-19 | 2015-03-19 | 2016-03-19 | 2017-03-19 | 2018-03-19 | 2019-03-19 | 2020-03-19 | 2021-03-19 | 2022-03-19 | 2023-03-19 | 2024-03-19 |
| 1号铜 |
| 净持仓  多头持仓  空头持仓 | | | | | | | | | | | | | | | |

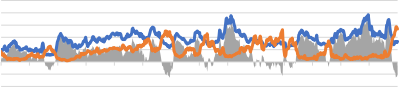
200,000.00 150,000.00 100,000.00 50,000.00 0.00

(50,000.00) (100,000.00)



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| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 2009-03-19 | 2010-03-19 | 2011-03-19 | 2012-03-19 | 2013-03-19 | 2014-03-19 | 2015-03-19 | 2016-03-19 | 2017-03-19 | 2018-03-19 | 2019-03-19 | 2020-03-19 | 2021-03-19 | 2022-03-19 | 2023-03-19 | 2024-03-19 |

 净持仓  多头持仓  空头持仓





农产品

400,000.00 300,000.00 200,000.00 100,000.00 0.00

(100,000.00) (200,000.00) (300,000.00)

大豆



|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 2010-03-19 | 2011-03-19 | 2012-03-19 | 2013-03-19 | 2014-03-19 | 2015-03-19 | 2016-03-19 | 2017-03-19 | 2018-03-19 | 2019-03-19 | 2020-03-19 | 2021-03-19 | 2022-03-19 | 2023-03-19 | 2024-03-19 |

 净持仓 — 多头持仓 — 空头持仓

250,000.00 200,000.00 150,000.00 100,000.00 50,000.00 0.00

(50,000.00) (100,000.00)

豆粕

豆油



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| 2010-03-19 | 2011-03-19 | 2012-03-19 | 2013-03-19 | 2014-03-19 | 2015-03-19 | 2016-03-19 | 2017-03-19 | 2018-03-19 | 2019-03-19 | 2020-03-19 | 2021-03-19 | 2022-03-19 | 2023-03-19 | 2024-03-19 |

 净持仓 — 多头持仓 — 空头持仓

250,000.00

200,000.00

150,000.00

100,000.00

50,000.00

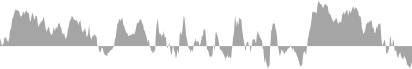
0.00

(50,000.00)

(100,000.00)



 净持仓 — 多头持仓 — 空头持仓



600,000.00 400,000.00 200,000.00 0.00

(200,000.00) (400,000.00)

200,000.00 150,000.00 100,000.00 50,000.00 0.00

(50,000.00)

800,000.00 600,000.00 400,000.00 200,000.00 0.00

(200,000.00) (400,000.00)



农产品

11号糖

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| --- |
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 净持仓 — 多头持仓 — 空头持仓

2号棉花

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 净持仓 — 多头持仓 — 空头持仓

玉米

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 净持仓 — 多头持仓 — 空头持仓



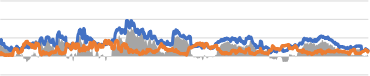


汇率

150,000.00 100,000.00 50,000.00 0.00

(50,000.00)

美元指数



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| 2010-03-19 | 2011-03-19 | 2012-03-19 | 2013-03-19 | 2014-03-19 | 2015-03-19 | 2016-03-19 | 2017-03-19 | 2018-03-19 | 2019-03-19 | 2020-03-19 | 2021-03-19 | 2022-03-19 | 2023-03-19 | 2024-03-19 |

 净持仓 — 多头持仓 — 空头持仓

英镑兑美元

200,000.00

150,000.00

100,000.00

50,000.00

0.00

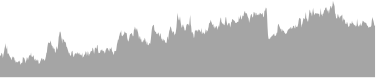
(50,000.00)

(100,000.00)

(150,000.00)



 净持仓 — 多头持仓 — 空头持仓



300,000.00 200,000.00 100,000.00 0.00

(100,000.00) (200,000.00)

600,000.00 500,000.00 400,000.00 300,000.00 200,000.00 100,000.00 0.00



汇率

日元兑美元

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 净持仓 — 多头持仓 — 空头持仓

欧元兑美元

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 净持仓 — 多头持仓 — 空头持仓



2010-03-19

2011-03-19

2012-03-19

2013-03-19

2014-03-19

2015-03-19

2016-03-19

2017-03-19

2018-03-19

2019-03-19

2020-03-19

2021-03-19

2022-03-19

2023-03-19

2024-03-19



利率

3,000,000.00 2,000,000.00 1,000,000.00

0.00

(1,000,000.00)

(2,000,000.00)

2年国债



 净持仓  多头持仓  空头持仓

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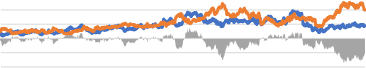
5年国债

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 3,000,000.00 2,000,000.00 1,000,000.00 0.00  (1,000,000.00) (2,000,000.00) |  | | | | | | | | | | | | | | |
| 2010-03-19 | 2011-03-19 | 2012-03-19 | 2013-03-19 | 2014-03-19 | 2015-03-19 | 2016-03-19 | 2017-03-19 | 2018-03-19 | 2019-03-19 | 2020-03-19 | 2021-03-19 | 2022-03-19 | 2023-03-19 | 2024-03-19 |
| 净持仓  多头持仓  空头持仓 | | | | | | | | | | | | | | |

10年国债

1,500,000.00 1,000,000.00 500,000.00 0.00

(500,000.00) (1,000,000.00)



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| 2010-03-19 | 2011-03-19 | 2012-03-19 | 2013-03-19 | 2014-03-19 | 2015-03-19 | 2016-03-19 | 2017-03-19 | 2018-03-19 | 2019-03-19 | 2020-03-19 | 2021-03-19 | 2022-03-19 | 2023-03-19 | 2024-03-19 |

 净持仓  多头持仓  空头持仓