







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**

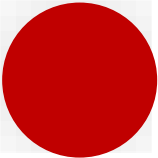
**农产品**

玉米、大豆、豆油、豆粕

11号糖、 2号棉花

**01**

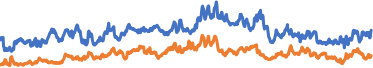
**02**



**目录**

**金属**

黄金、白银、铜



2009-03-26

2010-03-26

2011-03-26

2012-03-26

2013-03-26

2014-03-26

2015-03-26

2016-03-26

2017-03-26

2018-03-26

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2021-03-26

2022-03-26

2023-03-26

2024-03-26

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

(200,000.00) (400,000.00)



能源

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

原油

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| 2010-03-26 | 2011-03-26 | 2012-03-26 | 2013-03-26 | 2014-03-26 | 2015-03-26 | 2016-03-26 | 2017-03-26 | 2018-03-26 | 2019-03-26 | 2020-03-26 | 2021-03-26 | 2022-03-26 | 2023-03-26 | 2024-03-26 |

 净持仓  多头持仓  空头持仓

天然气

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 净持仓  多头持仓  空头持仓



150,000.00 100,000.00 50,000.00 0.00

(50,000.00)



金属

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

(100,000.00)

黄金



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| 2009-03-26 | 2010-03-26 | 2011-03-26 | 2012-03-26 | 2013-03-26 | 2014-03-26 | 2015-03-26 | 2016-03-26 | 2017-03-26 | 2018-03-26 | 2019-03-26 | 2020-03-26 | 2021-03-26 | 2022-03-26 | 2023-03-26 | 2024-03-26 |

白银

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| 2009-03-26 | 2010-03-26 | 2011-03-26 | 2012-03-26 | 2013-03-26 | 2014-03-26 | 2015-03-26 | 2016-03-26 | 2017-03-26 | 2018-03-26 | 2019-03-26 | 2020-03-26 | 2021-03-26 | 2022-03-26 | 2023-03-26 | 2024-03-26 |

 净持仓  多头持仓  空头持仓  净持仓  多头持仓  空头持仓

1号铜

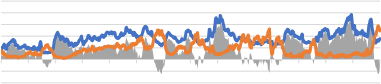
200,000.00 150,000.00 100,000.00 50,000.00 0.00

(50,000.00) (100,000.00)



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| 2009-03-26 | 2010-03-26 | 2011-03-26 | 2012-03-26 | 2013-03-26 | 2014-03-26 | 2015-03-26 | 2016-03-26 | 2017-03-26 | 2018-03-26 | 2019-03-26 | 2020-03-26 | 2021-03-26 | 2022-03-26 | 2023-03-26 | 2024-03-26 |

 净持仓  多头持仓  空头持仓





农产品

400,000.00 200,000.00 0.00

(200,000.00) (400,000.00)

大豆

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| 2010-03-26 | 2011-03-26 | 2012-03-26 | 2013-03-26 | 2014-03-26 | 2015-03-26 | 2016-03-26 | 2017-03-26 | 2018-03-26 | 2019-03-26 | 2020-03-26 | 2021-03-26 | 2022-03-26 | 2023-03-26 | 2024-03-26 |

 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)

豆油



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| 2010-03-26 | 2011-03-26 | 2012-03-26 | 2013-03-26 | 2014-03-26 | 2015-03-26 | 2016-03-26 | 2017-03-26 | 2018-03-26 | 2019-03-26 | 2020-03-26 | 2021-03-26 | 2022-03-26 | 2023-03-26 | 2024-03-26 |

 净持仓 — 多头持仓 — 空头持仓

豆粕

250,000.00

200,000.00

150,000.00

100,000.00

50,000.00

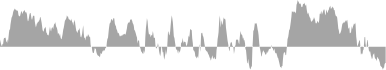
0.00

(50,000.00)

(100,000.00)



 净持仓 — 多头持仓 — 空头持仓



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

(200,000.00) (400,000.00)



农产品

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

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

11号糖



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| 2010-03-26 | 2011-03-26 | 2012-03-26 | 2013-03-26 | 2014-03-26 | 2015-03-26 | 2016-03-26 | 2017-03-26 | 2018-03-26 | 2019-03-26 | 2020-03-26 | 2021-03-26 | 2022-03-26 | 2023-03-26 | 2024-03-26 |

 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)

玉米

2号棉花

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 净持仓 — 多头持仓 — 空头持仓

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 净持仓 — 多头持仓 — 空头持仓



2010-03-26

2011-03-26

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2021-03-26

2022-03-26

2023-03-26

2024-03-26



汇率

150,000.00 100,000.00 50,000.00

0.00

(50,000.00)

美元指数



 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

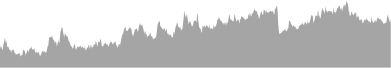
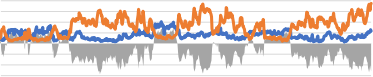
(50,000.00)

(100,000.00)

(150,000.00)



 净持仓 — 多头持仓 — 空头持仓



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

250,000.00

200,000.00

150,000.00

100,000.00

50,000.00

0.00

(50,000.00)

(100,000.00)

(150,000.00)

(200,000.00)



 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

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 净持仓  多头持仓  空头持仓

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

0.00

(1,000,000.00)

(2,000,000.00)

利率

5年国债

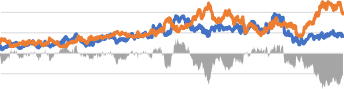
2年国债

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| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 3,000,000.00 2,000,000.00 1,000,000.00 0.00  (1,000,000.00) (2,000,000.00) |  | | | | | | | | | | | | | | |
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| 2010-03-26 | 2011-03-26 | 2012-03-26 | 2013-03-26 | 2014-03-26 | 2015-03-26 | 2016-03-26 | 2017-03-26 | 2018-03-26 | 2019-03-26 | 2020-03-26 | 2021-03-26 | 2022-03-26 | 2023-03-26 | 2024-03-26 |
| 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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| 2010-03-26 | 2011-03-26 | 2012-03-26 | 2013-03-26 | 2014-03-26 | 2015-03-26 | 2016-03-26 | 2017-03-26 | 2018-03-26 | 2019-03-26 | 2020-03-26 | 2021-03-26 | 2022-03-26 | 2023-03-26 | 2024-03-26 |

 净持仓  多头持仓  空头持仓



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