

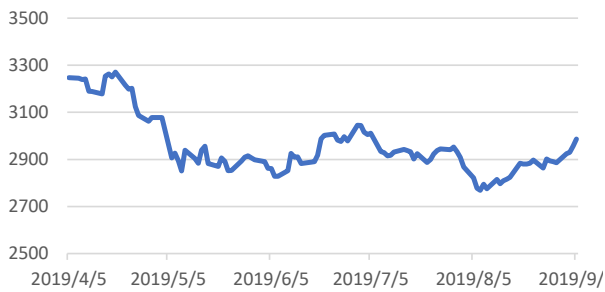
Sample Weekly Review

2019/9/6

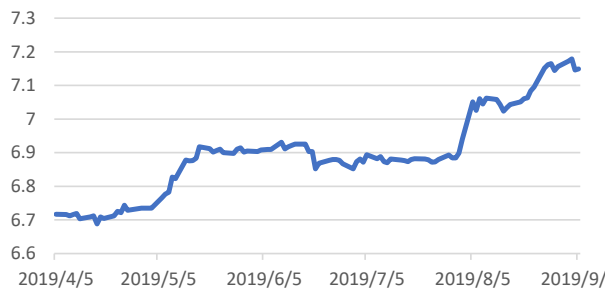
Trend Overview						Commodity Tracking			
MoneyFlow		Equity		Commodity					
Foreign Flc	Out	Trend	Long	Trend	Short				
Bond	In	Vol	Up	Vol	Up				
Equity	In	OPI	Up	OPI	Down				
Commodit	In	RMB	Short	RMB	Short				
Sentiment	Nervous	10Y Bond	Long	10Y Bond	Long				

2019-04Market Overview

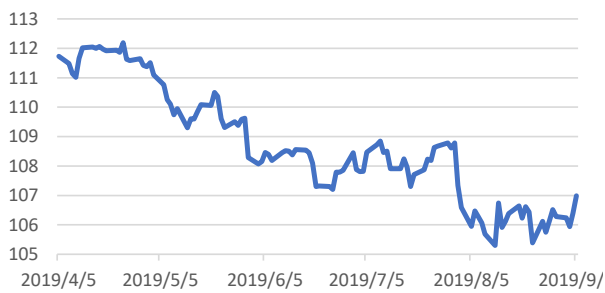
SH Composite



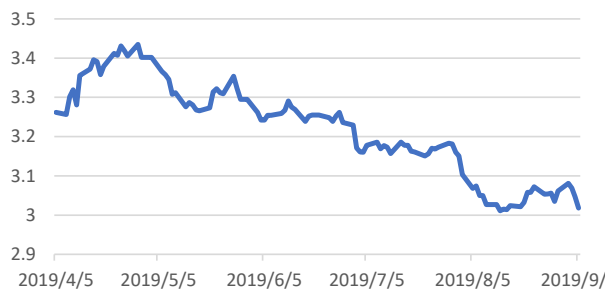
RMB



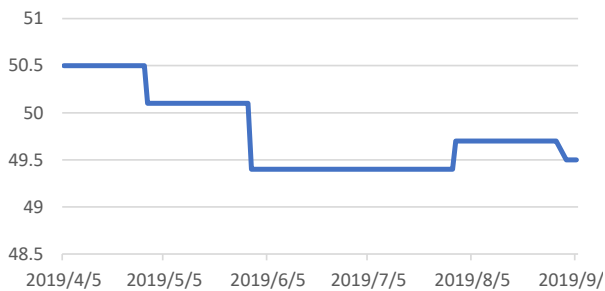
USDJPY



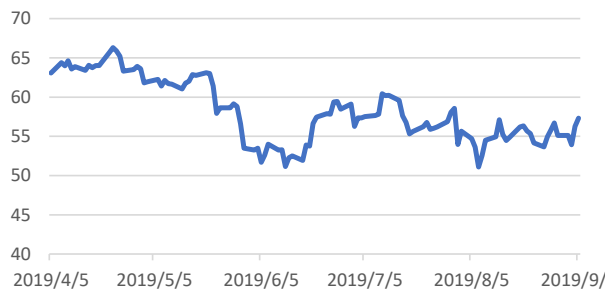
10Y Bond



CHN PMI



OIL Index



Comments

RMB Short.
Sentiment Better
Bond Bull
Black back
Agri Strong
Chem Weak

2019-04 Currency Overview

Comments

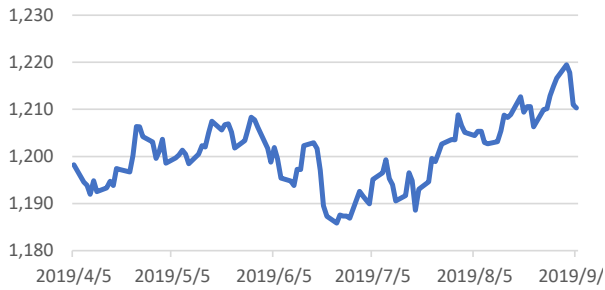
USD Strong

Policy nervous

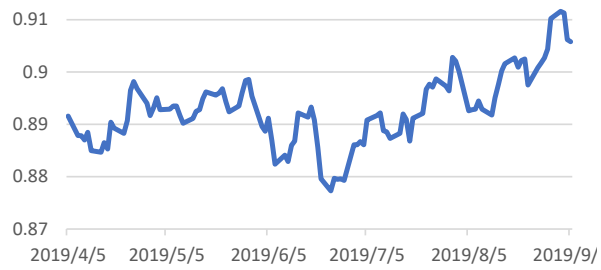
CCY in haven Strong

Emg market weak

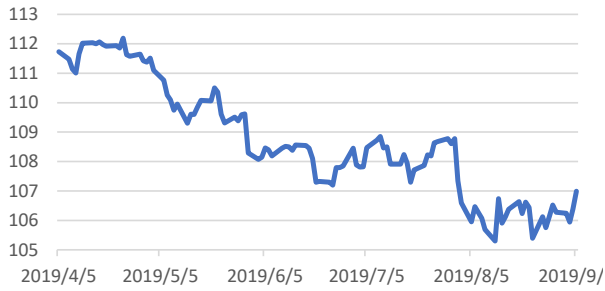
USD Index



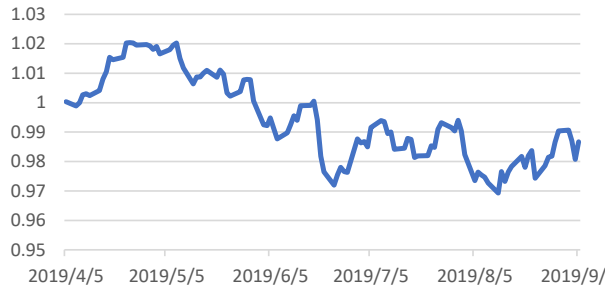
USDEUR



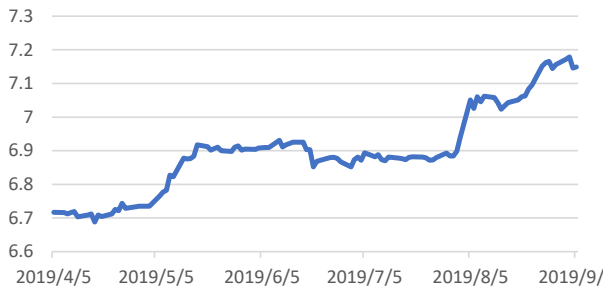
USDJPY



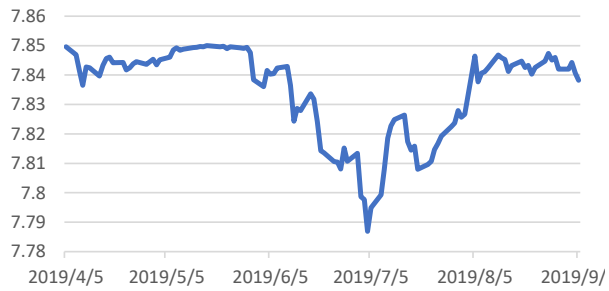
USDCHF



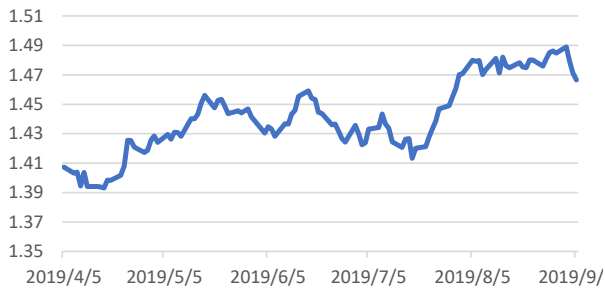
USDRMB



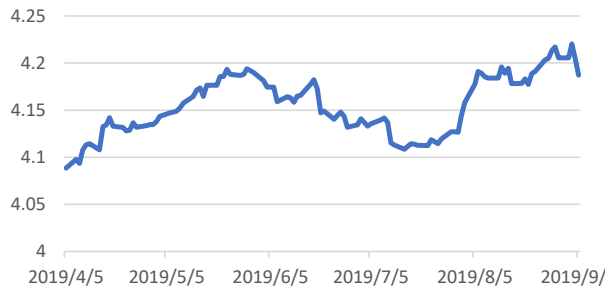
USDHKD



USDAUD



USDMYR



Commodity&Equity Sectors Review

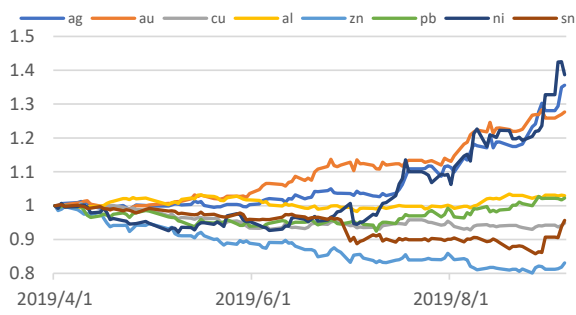
Metal		Black&Cons		Chem		Agri		Vol		*RY=Roll Yield
Strong		Weak		Strong		Weak		Commodity		
Ni	Strong	Zn	Weak	ZC	Strong	RU	Strong	CJ	Metal	1.45%
Al	Large RY	AG	Large RY	RB	Weak	L	Weak	CF	Black	5.14%
AU	Small RY	AG	Small RY	I	Large RY	PP	Large RY	RM	Chem	1.94%
AG	Large OPI	AG	Large OPI	ZC	Small RY	RU	Small RY	CF	Agri	1.31%
AG	Large VOL	AG	Large VOL	RB	Large OPI	PTA	Large OPI	M	Stock Sectors	
Stock Commodity Related Sectors								Metal	2.51%	
								Black	4.48%	
								Chem	3.57%	
								Agri	2.71%	

Commodity Detailed Review

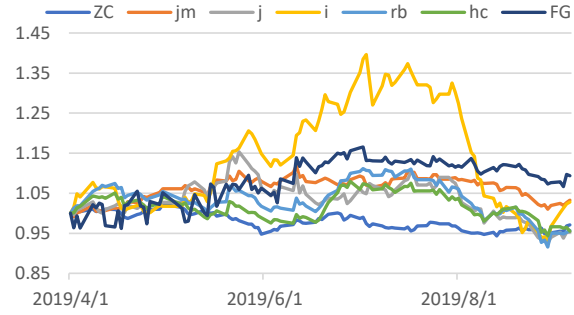
Commodity		Near	Prices Middle	Far	Roll Yield Overview			
Stock Index	IF	3,794	3,775	3,768		近期	中期	远期
	IH	2,860	2,848	2,848				
	IC	4,865	4,733	4,631				
Precious Metals	AU	360	361	362		近期	中期	远期
	AG	4,829	4,857	4,891				
	CU	46,910	46,970	46,990				
Metal	AL	14,350	14,330	14,300		近期	中期	远期
	ZN	19,040	19,050	19,035				
	PB	17,340	17,360	17,225				
Black	NI	142,580	142,670	142,880		近期	中期	远期
	ZN	141,840	142,890	142,880				
	ZC	575	584	568				
Cons.	JM	1,444	1,314	1,249		近期	中期	远期
	J	1,875	1,901	1,844				
	I	778	640	578				
Chem.	RB	3,767	3,439	3,263		近期	中期	远期
	HC	3,657	3,442	3,318				
	FG	1,499	1,443	1,411				
Agri.	OIL	428	426	425		近期	中期	远期
	PTA	5,212	5,216	5,112				
	PVC	6,695	6,460	6,360				
	PP	8,581	8,022	7,643		近期	中期	远期
	EG	4,595	4,567	4,506				
	L	7,115	7,220	7,170				
	RU	11,040	12,060	12,275		近期	中期	远期
	BU	3,300	3,098	2,970				
	MA	2,083	2,215	2,209				
	SP	4,580	4,726	4,822		近期	中期	远期
	A	3,505	3,588	3,754				
	M	3,026	2,990	2,797				
	RM	2,500	2,359	2,334		近期	中期	远期
	Y	6,032	6,116	6,054				
	OIL	592	584	568				
	P	4,706	4,836	5,004		近期	中期	远期
	SR	5,623	5,505	5,416				
	CF	12,070	12,650	13,075				
	JD	4,442	4,466	3,838		近期	中期	远期
	AP	9,008	8,190	8,279				
	CS	2,251	2,268	2,315				
	C	1,823	1,870	1,930		近期	中期	远期
	CJ	11,390	11,345	11,230				

2019-04Commodity Sector Comapre

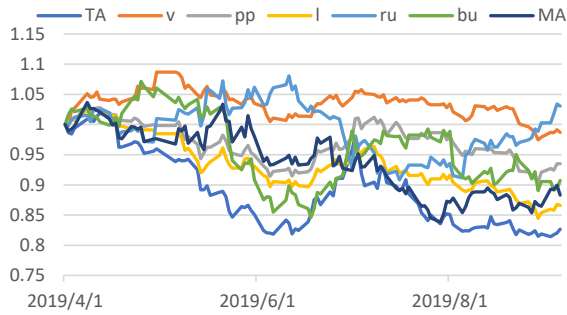
Metal



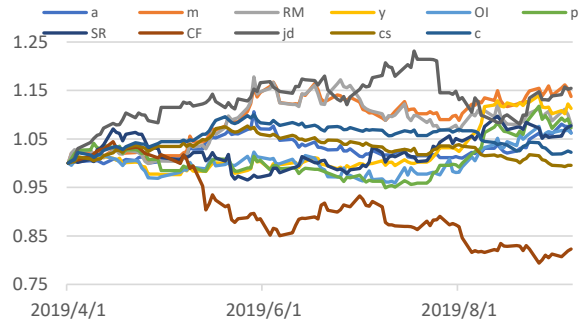
Black&Cons



Chem



Agri



Comments

Black Short

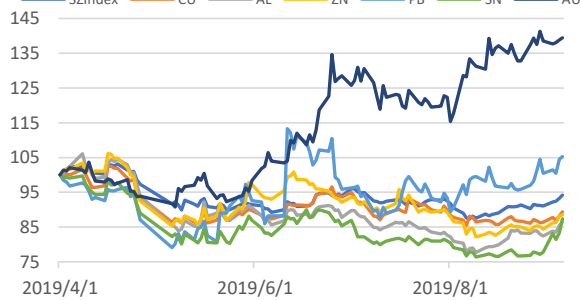
ZN Breakthrough

RU BreakThrough

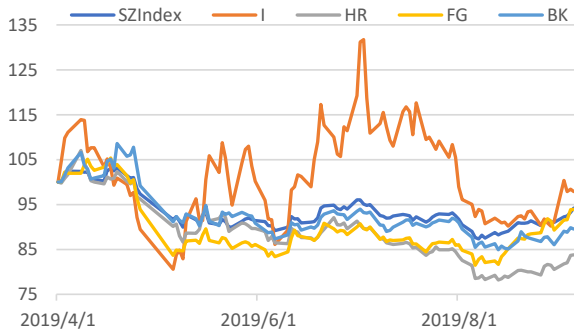
OIL gets strong

2019-04Stock Sector Based Index Compare

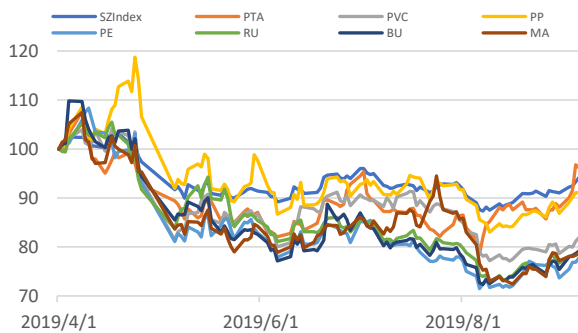
Metal



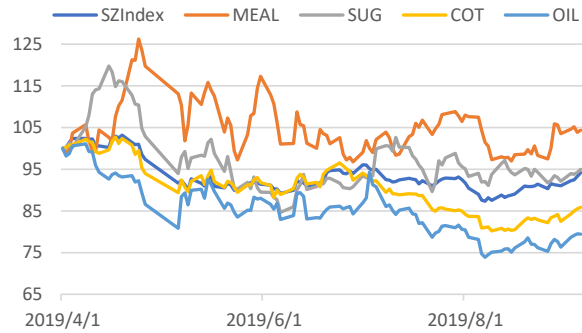
Black&Cons



Chem



Agri



Comments

Precious Metal Strong

FG strong

PTA gets strong

Meals still strong

Inter-Market Correlations 60D Window

	Metal	Black	Chem	Agri	Commodity Overall	SH Composite	
10Y Yield	-0.59	0.81	0.70	-0.64	0.81	10Y Yield	0.67
RMB	0.76	-0.97	-0.81	0.89	-0.91	RMB	-0.51
OIL	-0.36	0.51	0.64	-0.47	0.57	Commodity	0.70
Metal S	0.09	0.09	0.30	0.14	0.28		
Black S	-0.54	0.80	0.86	-0.63	0.88		
Chem S	-0.51	0.80	0.81	-0.64	0.87		
Agri S	-0.56	0.78	0.75	-0.66	0.80		
SH Comp.	-0.30	0.56	0.71	-0.37	0.70		

	Stock Secto	10Y Yield	RMB	OIL	MDI	MDI	
AU	0.88	-0.90	0.95	-0.36	0.76	Metal	0.75
CU	0.53	0.35	-0.41	0.34	0.82	Black	0.60
AL	0.32	0.35	-0.41	0.34	0.82	Chem	0.62
PB	0.22	-0.76	0.87	-0.42	0.75	Agri	0.69
ZN	0.85	0.87	-0.74	0.22	0.65		
SN	0.83	0.65	-0.38	0.11	0.66		
J	0.70	0.77	-0.96	0.37	0.72		
I	0.89	0.81	-0.95	0.50	0.41		
RB	0.69	0.68	-0.92	0.58	0.62		
FG	-0.13	0.68	-0.83	0.41	0.66		
PTA	0.37	0.61	-0.74	0.65	0.56		
PVC	0.69	0.58	-0.88	0.51	0.73		
PP	0.49	0.40	-0.77	0.56	0.67		
MA	0.18	0.63	-0.47	0.33	0.55		
L	0.69	0.68	-0.88	0.56	0.67		
BU	0.19	0.17	-0.51	0.46	0.56		
RU	0.10	0.08	0.34	-0.26	0.60		
M	-0.44	0.18	0.22	-0.06	0.66		
OI	-0.78	-0.86	0.95	-0.49	0.77		
CF	0.86	0.89	-0.90	0.50	0.61		
SR	0.11	-0.89	0.78	-0.47	0.73		

Comments

Corr. Get Strong

Black reponse to Rates

Chem to Oil

OIL in AGRI corr gets strong

Meal Stock stronger again

MDI strong