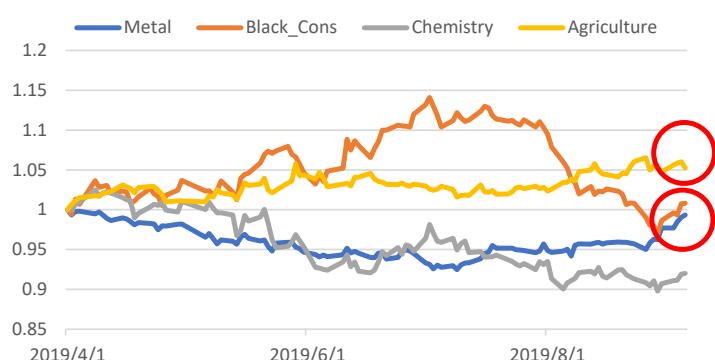


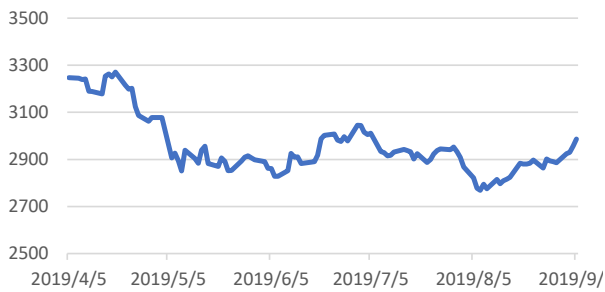
Alan's Trading Weekly Review

2019/9/6

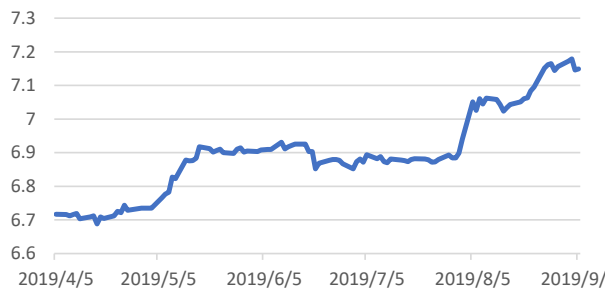
Trend Overview						Commodity Tracking			
MoneyFlow		Equity		Commodity					
Foreign Flc	Out	Trend	Long	Trend	Short				
Bond	In	Vol	Up	Vol	Up				
Equity	In	OPI	Up	OPI	Down				
Commodit	In	RMB	Short	RMB	空				
Sentiment	Nervous	10Y Bond	Long	10Y Bond	Long				

2019-04Market Overview

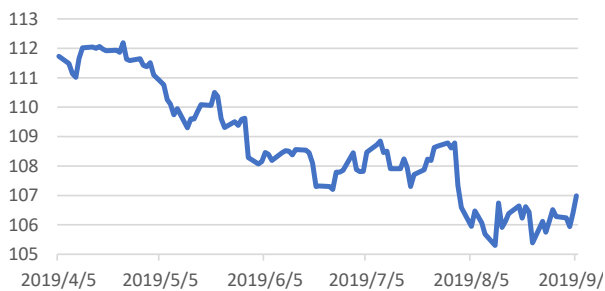
SH Composite



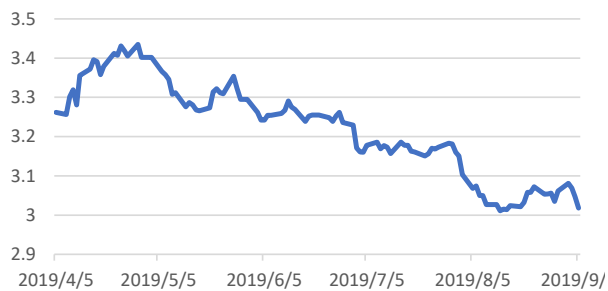
RMB



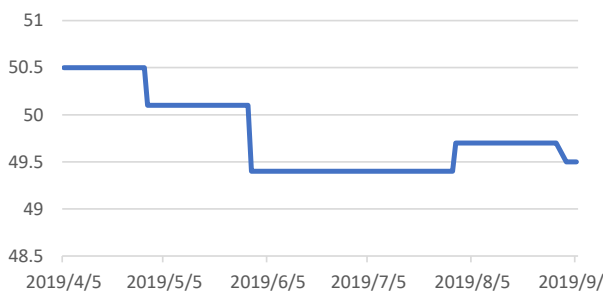
USDJPY



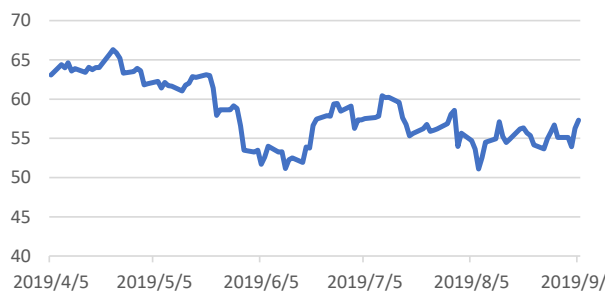
10Y Bond



CHN PMI



OIL Index



Comments

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

2019-04 Currency Overview

Comments

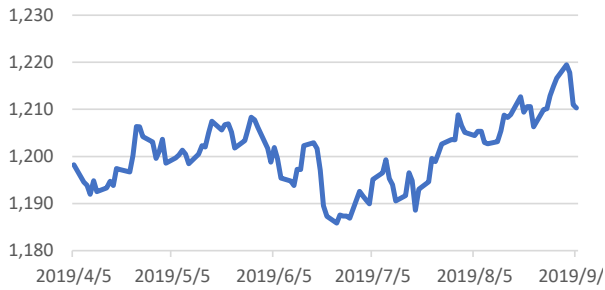
USD Strong

Policy nervous

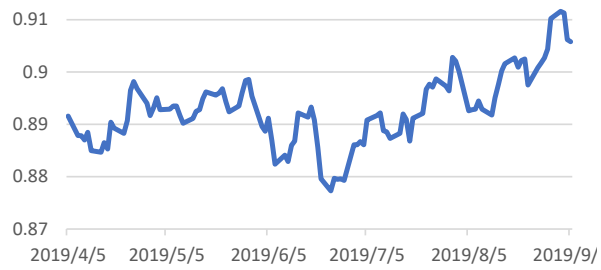
CCY in haven Strong

Emg market weak

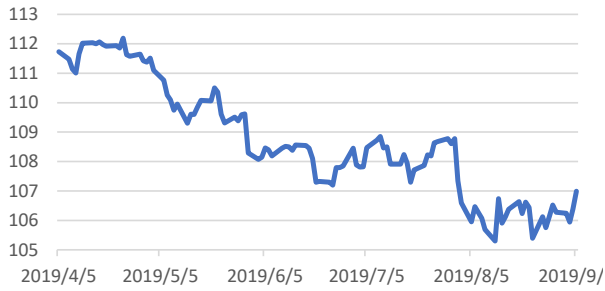
USD Index



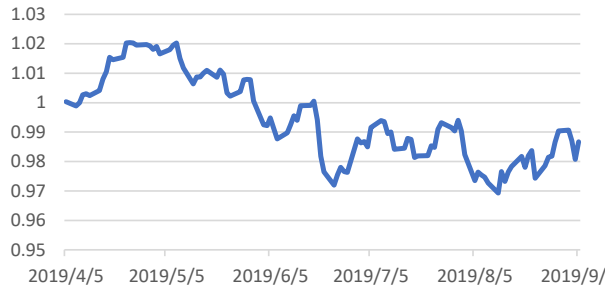
USDEUR



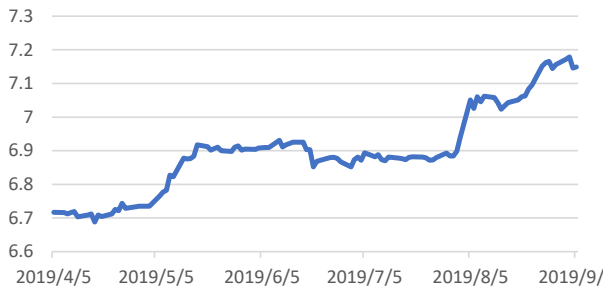
USDJPY



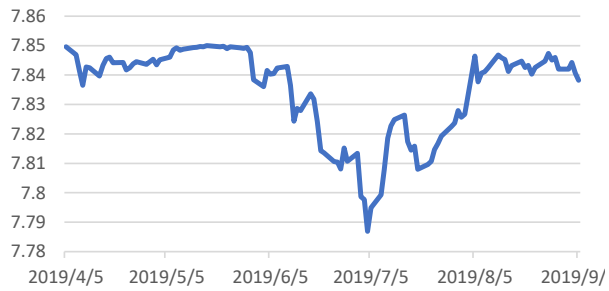
USDCHF



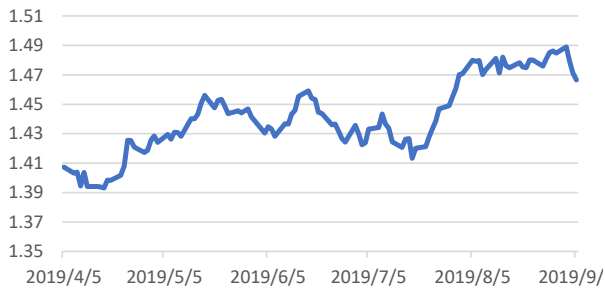
USDRMB



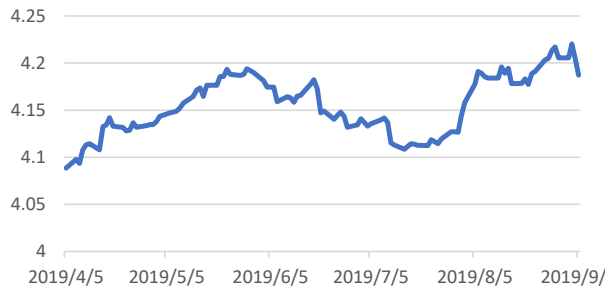
USDHKD



USDAUD



USDMYR



Commodity&Equity Sectors Review

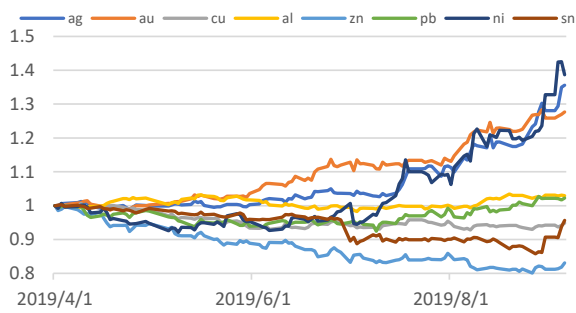
Metal		Black&Cons		Chem		Agri		Vol		*RY=Roll Yield
Strong		Weak		Strong		Weak		Commodity		
Ni	Zn	Al	AU	ZC	RU	CF	CJ	Metal	1.45%	
Large RY	Small RY	Large RY	Small RY	I	PP	RM	CF	Black	5.14%	
Large OPI	Large OPI	Large OPI	Large OPI	ZC	PTA	M	M	Chem	1.94%	
Large VOL	Large VOL	Large VOL	Large VOL	RB	PTA	M	M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

Commodity Detailed Review

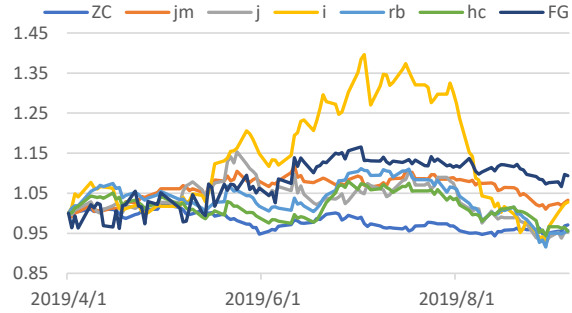
Commodity		Near	Prices Middle	Far	Roll Yield Overview					
Stock Index	IF	3,794	3,775	3,768						
	IH	2,860	2,848	2,848						
	IC	4,865	4,733	4,631						
Precious Metals	AU	360	361	362						
	AG	4,829	4,857	4,891						
	CU	46,910	46,970	46,990						
Metal	AL	14,350	14,330	14,300						
	ZN	19,040	19,050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

2019-04Commodity Sector Comapre

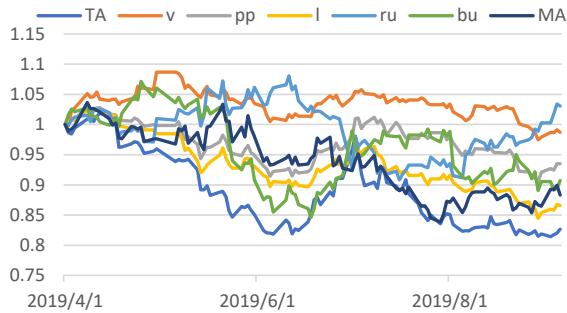
Metal



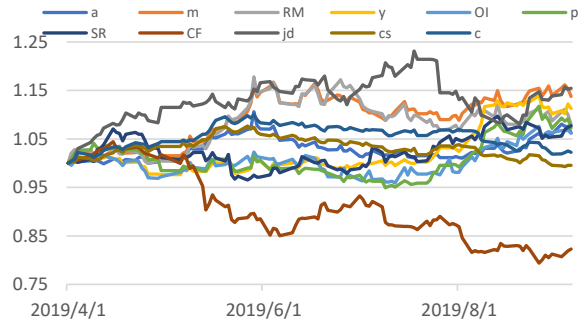
Black&Cons



Chem



Agri



Comments

Black Short

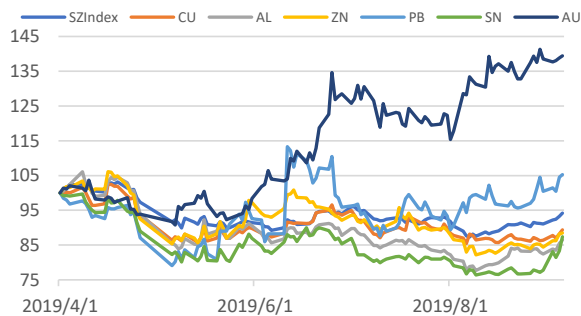
ZN Breakthrough

RU BreakThrough

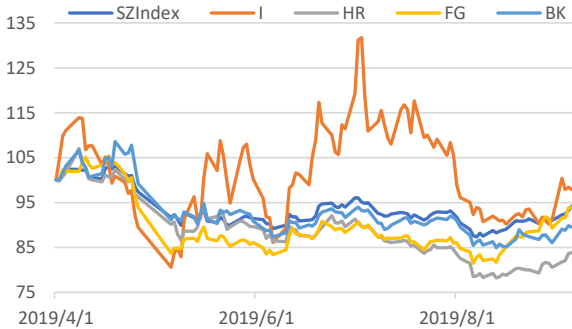
OIL gets strong

2019-04Stock Sector Based Index Compare

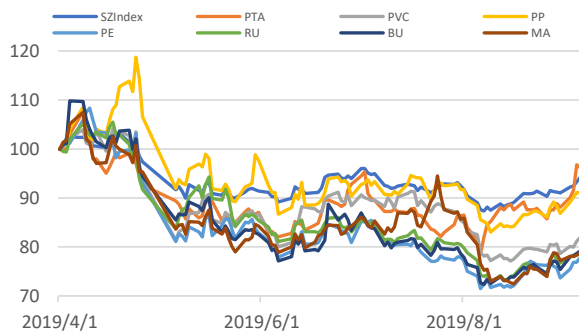
Metal



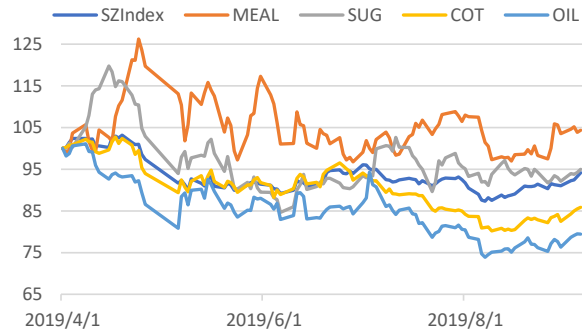
Black&Cons



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