

## E策略简报

	6 8	6 6				6 6	
	35840.00	36260.00	-420.00	LME 3		4676	-160
	182338.00	286210.00	-103872.00	LME		196225	14450
	74984.00	94669.00	-19685.00	LME		146300	22125
	35620.00	35375.00	245.00	LME		49925	-7675
	130.00	105.00	25.00	LME		8.5	-23
	-39294.00	-39294.00	-39294.00	LME		39254	-2905
	3710.00	3810.00	-100.00			7.75	0.11
	34800-3550	LME 4300					
	6 8	6 6				6 6	
0.89T189.69ETQ		15750	-125	LME	2088.5	2028.5	
SHFE	223134	254278	-31144	LME	380400	379875	
SHEF	126983	128045	-1062	LME	346175	347700	
	-50	-40	-10	LME	-6	-3.25	



## 金属周度策略简报

T+D	265.09	262.30	2.79	T+D	3613.00	3485.00	128.00
	1275.50	1263.00	12.50		17.32	16.40	0.92
	1.46	2.00	-0.54		99.00	108.00	-9.00
SHFE	71.81	72.24	-0.43	COMEX	73.64	75.66	-2.02
SPDR ETF	887.38	881.15	6.23	SLV ETF	10587.29	10491.18	96.11
SHFE	2424.00	1821.00	603.00	SHFE	1877701.00	1876273.00	1428.00
COMEX	8786136.01	8655140.07	130995.94	COMEX	150799550.06	153174297.83	-2374747.77
COMEX CFTC	228619.00	197135.00	31484.00	COMEX CFTC	57041.00	61631.00	-4590.00
		ETF	6 1 1300	7	18%		