

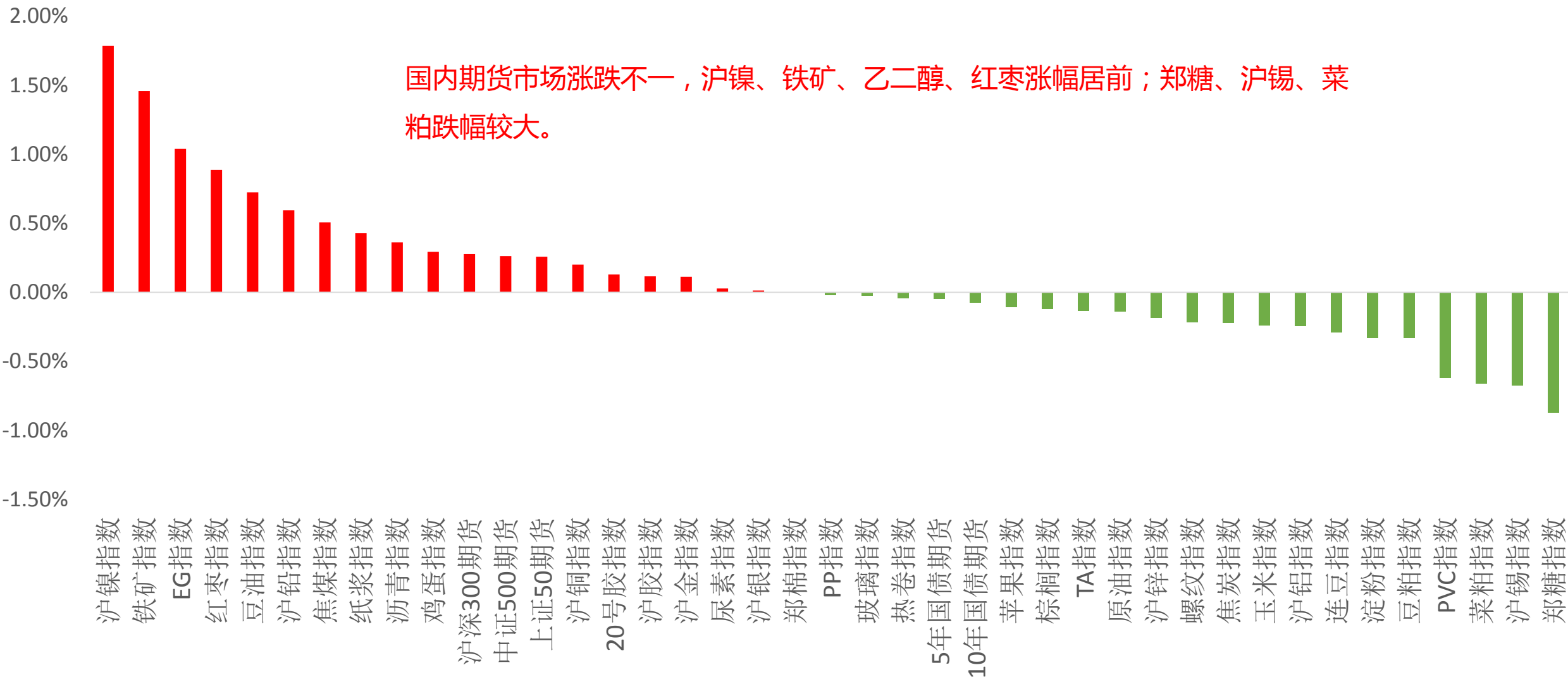
国元点睛

2019.08.16

国元期货研究咨询部



国内主要期货品种日度涨跌幅



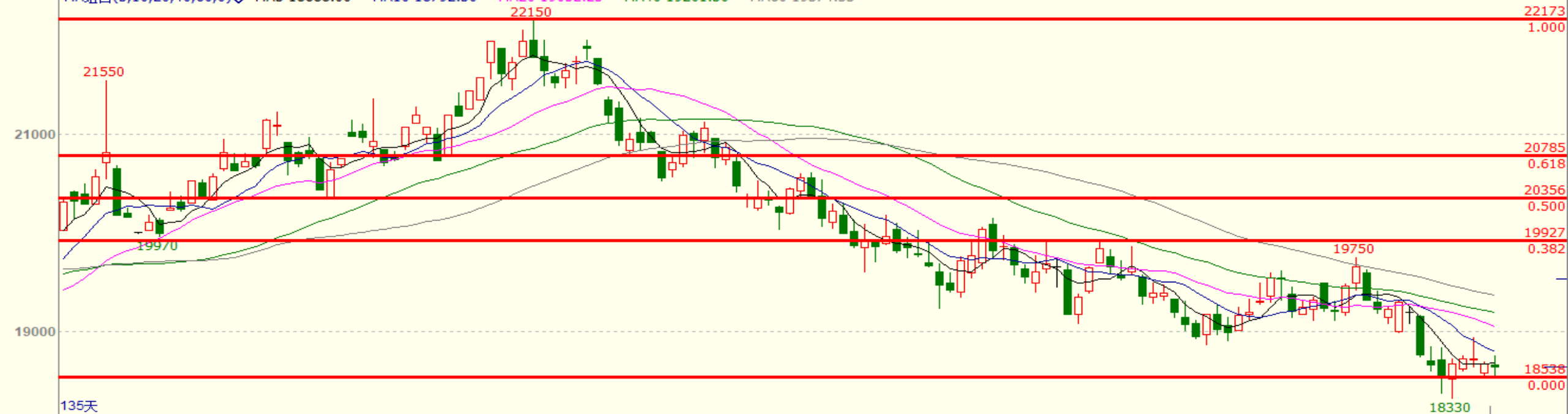
沪铜1910(SHFE cu1910) 日线



沪铜1910合约今日维持震荡走势。铜价长期空头格局仍未改变，空单继续持有。

沪锌1910(SHFE zn1910) 日线

MA组合(5,10,20,40,60,0) MA5 18688.00 MA10 18792.50 MA20 19052.25 MA40 19201.50 MA60 19374.33



135天

CJL 243060.00(50:50) OPID 192116.00

沪锌1910今日维持震荡走势。短期来看，锌价暂时并未脱离震荡格局，短期可关注前低18555元附近表现。

RSI(7,14) RSI1 31.17 RSI2 36.34

80
50
20

2019/03

2019/04

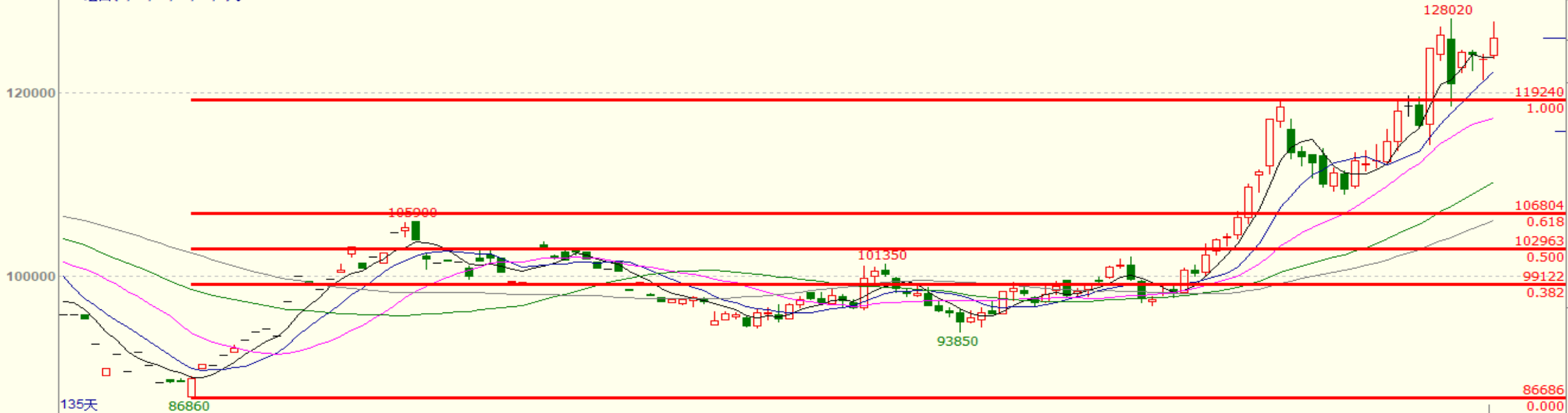
2019/05

2019/07

2019/08

沪镍1910(SHFE ni1910) 日线

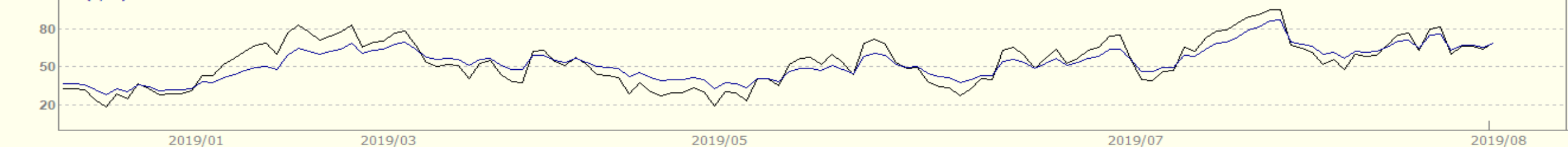
MA组合(5,10,20,40,60,0) MA5 123854.00 MA10 122356.00 MA20 117258.00 MA40 110248.25 MA60 106054.66



135天
CJL 1276234.00(50:50) OPID 477404.00

沪镍1910合约今日再度震荡走强。今日多头有所发力，短期关注前高附近表现。

RSI(7,14) RSI1 69.08 RSI2 68.33



原油1909 (INE sc1909) 日线

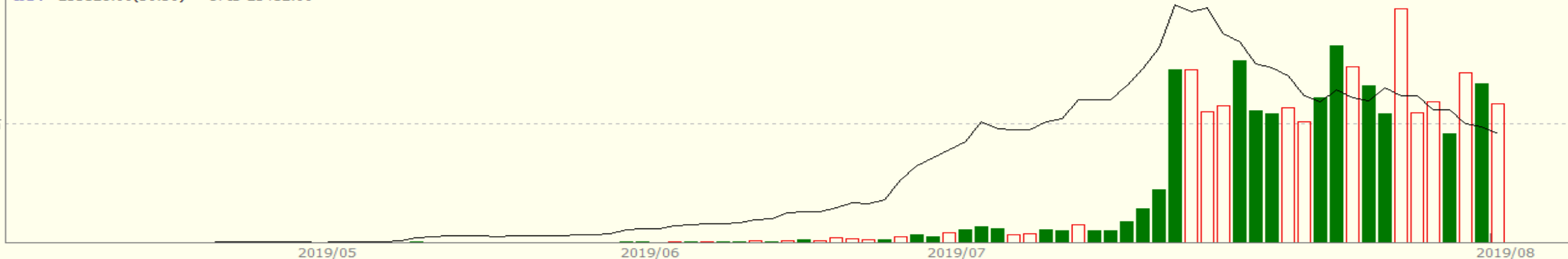
对数坐标



今日原油期货小幅反弹。市场对未来原油需求的担忧难以化解，形态上看反弹高点逐步下移。建议投资者择机做空。

93天

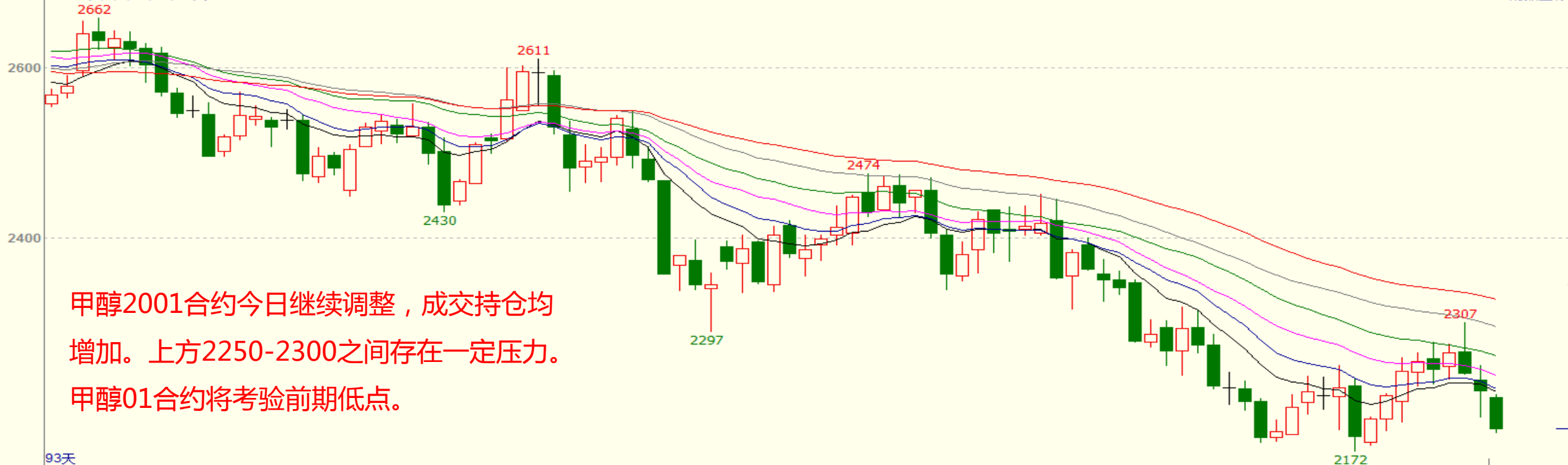
CJL 233128.00(50:50) OPID 23412.00



郑商甲醇2001 (CZCE MA001) 日线

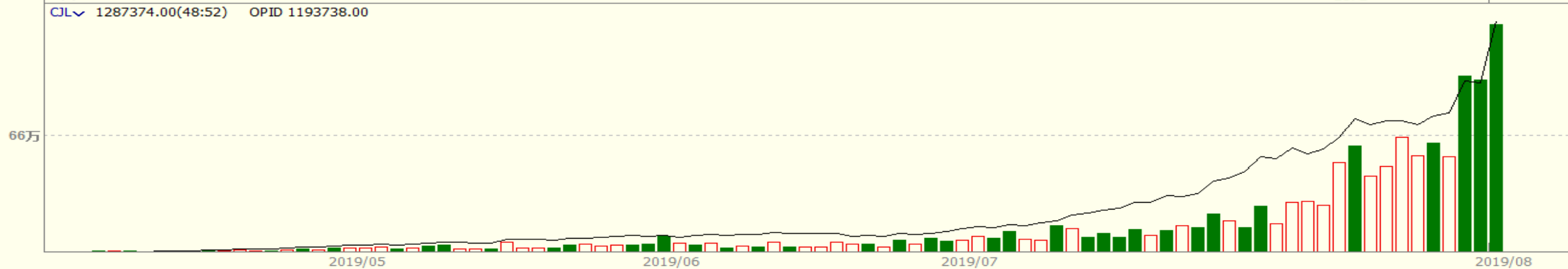
PUBU(4,6,9,13,18,24) PB1 2232.87 PB2 2235.82 PB3 2250.53 PB4 2270.52 PB5 2302.53 PB6 2331.97

对数坐标



93天

CJL 1287374.00(48:52) OPID 1193738.00



纸浆2001 (SHFE sp2001) 日线

对数坐标

PUBU(4,6,9,13,18,24) PB1 4670.68 PB2 4659.54 PB3 4666.43 PB4 4661.38 PB5 4694.54 PB6 4743.71



尿素2001 (CZCE UR001) 15分钟

对数坐标



天胶2001 (SHFE ru2001) 日线

MA组合(5,10,20,40,60,0) MA5 11425.00 MA10 11455.50 MA20 11518.00 MA40 11744.25 MA60 12157.92



PTA2001 (CZCE TA001) 日线

MA组合(5,10,20,40,60,0) MA5 5185.20 MA10 5162.20 MA20 5174.30 MA40 5259.10 MA60 5203.63

TA2001合约震荡收小阳线，伴随大幅增仓，日内收在60日均线之下，关注压力的有效性参与。





塑料2001 (DCE 12001) 日线

MA组合(5,10,20,40,60,0) MA5 7523.00 MA10 7489.50 MA20 7519.00 MA40 7622.13 MA60 7606.75

L2001合约增仓下挫震荡收阴线，市场走势符合预期，短期60日均线之下相对偏弱，未入场者仍可反弹试空为主。



308天

CJL 407204.00(46:54) OPID 688406.00



PP2001 DCE pp2001 日线

MA组合(5,10,20,40,60,0) MA5 8153.00 MA10 8113.40 MA20 8174.55 MA40 8167.83 MA60 8042.38



白糖2001 (032301) <日线>

商品叠加 查看期权 周



国内白糖2001合约平开减仓震荡收上下影线阴线。短期均线对其形成压力，上方压力5600一线，下方上升趋势线支撑。关注压力有效性，考虑轻仓持有空单。考虑持有多01空05套利或多09空01套利。

棉花2001 (030501) <日线>

商品叠加 查看期权 周



棉花2001合约高开增仓震荡收上下影线小阴线，短期均线对其形成支撑，上方压力14000一线，下方支撑12600。关注支撑有效性，考虑逢高轻仓短空。考虑空01多05套利或多09空01套利择机平仓。

豆粕2001 (020101) <日线>



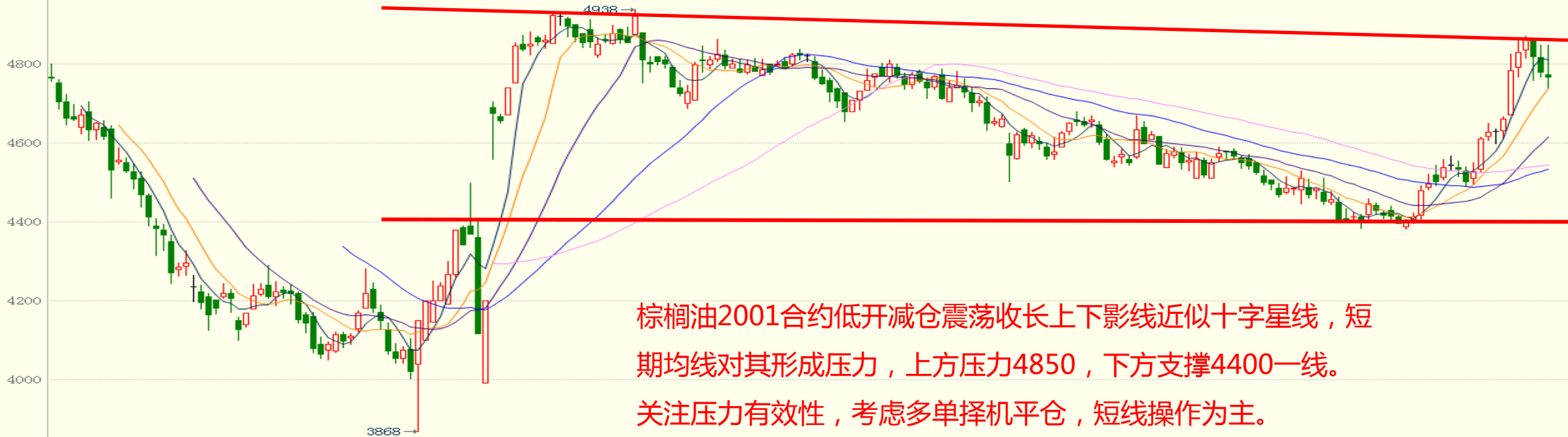
豆粕2001合约高开增仓震荡收上下影线阴线，短期均线对其形成压力，上方压力2950一线，下方支撑2800。考虑短线操作或观望。

豆油2001 (020201) <日线>



棕榈油2001 (020501) <日线>

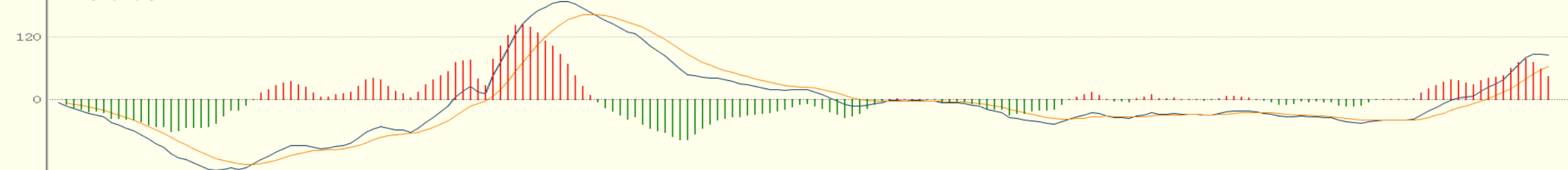
K MA5:4812 MA10:4738 MA20:4616 MA40:4534 MA60:4545



VOL(5,10) VOLUME:822762.0000 MAVOL1:626930.0000 MAVOL2:506287.8000



MACD(12,26,9) DIFF:85.6281 DEA:62.9372 MACD:45.3819

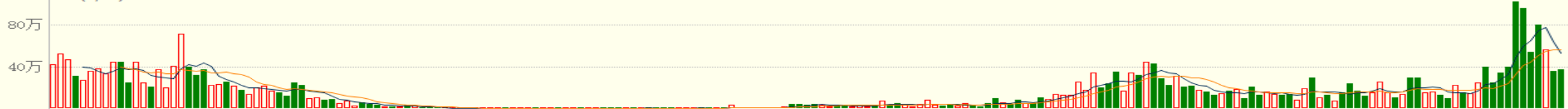


玉米2001 (020301) <日线>

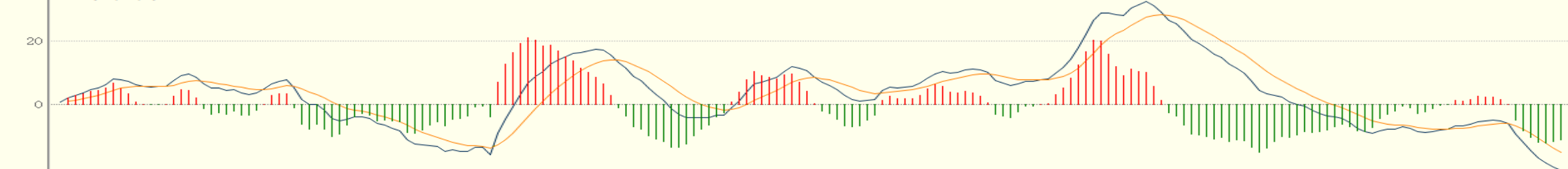
K MA5:1913 MA10:1934 MA20:1956 MA40:1974 MA60:1994



VOL(5,10) VOLUME:377008.0000 MAVOL1:528516.0000 MAVOL2:560778.2000



MACD(12,26,9) DIFF:-20.9371 DEA:-15.1797 MACD:-11.5147



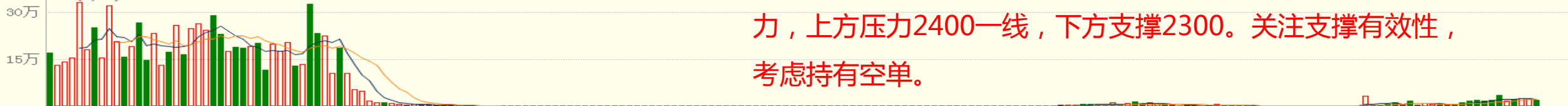
玉米淀粉2001 (023501) <日线>

K MA5:2326 MA10:2345 MA20:2366 MA40:2393 MA60:2415

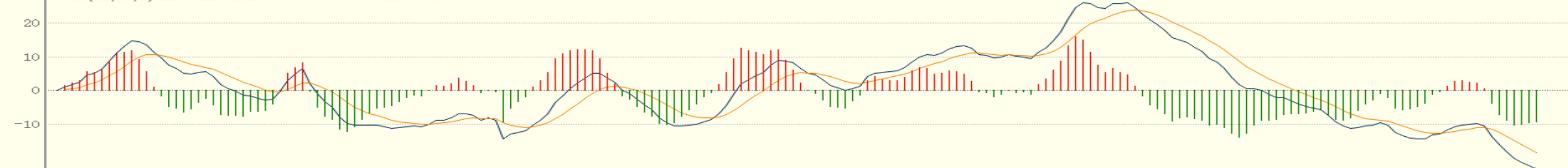


2265 →

VOL(5,10) VOLUME:21562.0000 MAVOL1:23867.2000 MAVOL2:24124.0000



MACD(12,26,9) DIFF:-23.4603 DEA:-18.6280 MACD:-9.6647



淀粉2001合约低开增仓震荡收上影线小阴线，均线对其形成压力，上方压力2400一线，下方支撑2300。关注支撑有效性，考虑持有空单。



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GUOYUAN FUTURES



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