





名称	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	近五年平均	近十年平均
NYMEX原油	-0.13%	0.91%	-0.16%	-8.98%	1.16%	-0.13%	1.19%	-4.80%	-7.31%	5.70%	-1.07%	-1.26%
NYMEX天然气	-5.11%	-0.54%	2.43%	3.89%	-1.50%	-5.11%	0.87%	-4.21%	-3.71%	8.77%	-0.68%	-0.42%
COMEX黄金	2.24%	-3.65%	1.16%	-0.70%	5.49%	2.24%	-1.99%	-0.29%	2.00%	-3.75%	-0.36%	0.27%
COMEX白银	4.14%	-5.12%	4.24%	-0.91%	5.06%	4.14%	-1.72%	-0.53%	1.35%	1.29%	0.90%	1.19%
LME铜	0.97%	-0.43%	0.12%	1.71%	-2.71%	0.97%	-0.38%	0.98%	-7.72%	1.66%	-0.90%	-0.48%
LME锌	3.29%	-1.74%	0.43%	-2.06%	1.83%	3.29%	-0.91%	-2.14%	-6.24%	2.97%	-0.61%	-0.13%
LME镍	10.59%	-0.05%	1.08%	0.67%	-4.50%	10.59%	-1.43%	-0.75%	-4.55%	0.32%	0.84%	1.20%
LME	0.80%	1.73%	-1.05%	-0.71%	-0.13%	0.80%	0.91%	0.16%	-3.93%	2.13%	0.01%	0.07%
LME锡	-0.55%	0.12%	0.08%	-0.25%	1.82%	-0.55%	0.16%	0.89%	-3.61%	5.25%	0.43%	0.34%
LME铅	1.67%	0.79%	0.09%	-1.45%	4.76%	1.67%	-0.81%	-1.53%	-4.45%	1.10%	-0.81%	0.18%
СВОТ大豆	-0.93%	-1.93%	4.12%	0.59%	0.35%	-0.93%	1.90%	-0.22%	-4.10%	2.16%	-0.24%	0.10%
СВОТ玉米	1.10%	-2.11%	2.25%	-3.02%	-1.85%	1.10%	1.84%	-0.93%	-3.11%	3.76%	0.53%	-0.10%
CBOT豆油	0.15%	1.28%	4.54%	-3.22%	2.72%	0.15%	0.63%	3.35%	-8.26%	2.30%	-0.37%	0.36%
СВОТ豆粕	-2.14%	-3.22%	4.81%	3.22%	-1.50%	-2.14%	2.69%	-1.83%	-2.98%	2.18%	-0.42%	-0.09%
CBOT小麦	1.70%	-1.02%	4.88%	-5.36%	-1.87%	1.70%	-1.87%	-1.24%	-5.07%	2.13%	-0.87%	-0.60%
CBOT稻谷	-2.31%	-3.06%	-0.45%	0.28%	-2.88%	-2.31%	-2.33%	-2.81%	-0.11%	-1.82%	-1.88%	-1.78%
ICE11号糖	0.59%	-2.42%	5.54%	-5.89%	-1.43%	0.59%	-0.30%	0.71%	-0.07%	-3.76%	-0.57%	-0.64%
ICE2号棉花	3.52%	0.39%	-0.07%	0.42%	-2.15%	3.52%	4.26%	-1.52%	-3.59%	4.39%	1.41%	0.92%
标普500	-0.69%	0.12%	-1.16%	0.72%	-0.81%	-0.69%	0.10%	0.05%	-3.01%	0.55%	-0.60%	-0.48%
美元指数	-0.66%	0.29%	-0.19%	0.42%	-1.05%	-0.66%	1.23%	1.08%	-0.32%	0.54%	0.37%	0.07%
CRB商品指数	-0.38%	-0.87%	1.29%	-2.86%	-0.97%	-0.38%	0.93%	-1.39%	-4.60%	2.50%	-0.59%	-0.67%
BDI	-8.33%	0.67%	-3.11%	0.00%	-2.02%	-8.33%	4.66%	-6.82%	-15.45%	34.77%	1.76%	-0.40%

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