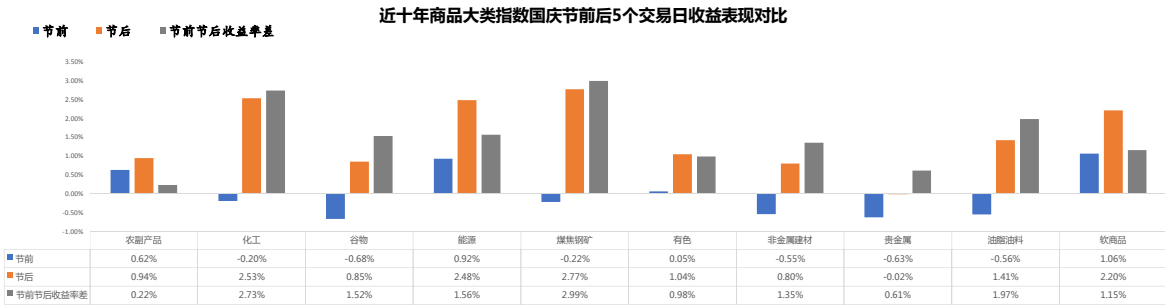
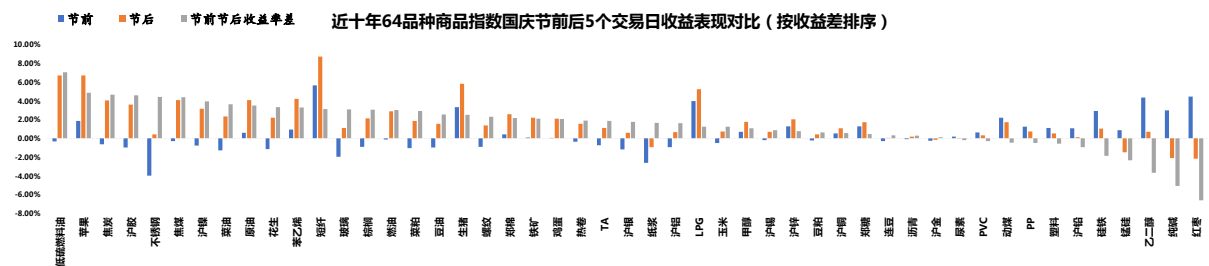


近十年商品大类指数国庆节前后5个交易日收益表现对比



名称	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	近十年平均	近十年中值	近五年平均	近五年中值	近年国庆节前后收益率差
农副产品				-1.47%	7.26%	0.16%	3.27%	5.83%	1.95%	-14.81%	0.22%	0.08%	-0.72%	1.95%	
化工	-1.55%	7.07%	-2.75%	5.60%	5.98%	4.12%	4.74%	0.25%	7.46%	-3.64%	2.73%	4.43%	2.58%	4.12%	
谷物	1.74%	1.69%	-0.33%	1.93%	5.26%	0.17%	3.10%	2.25%	0.65%	-1.23%	1.52%	1.72%	0.99%	0.65%	
能源	0.08%	0.91%	-2.92%	-0.92%	1.62%	-5.99%	-0.80%	10.01%	4.27%	9.32%	1.56%	0.50%	3.36%	4.27%	
焦煤钢矿	-1.94%	3.64%	7.29%	4.59%	9.06%	1.30%	9.42%	-1.21%	-2.39%	0.14%	2.99%	2.47%	1.45%	0.14%	
有色	-1.49%	-2.03%	0.19%	4.01%	0.47%	-2.85%	0.84%	-0.18%	2.67%	8.19%	0.98%	0.33%	1.74%	0.84%	
非金属建材	2.47%	3.53%	0.66%	2.26%	5.19%	2.53%	0.39%	1.54%	-1.82%	-3.27%	1.35%	1.90%	-0.12%	0.39%	
贵金属	-3.44%	-1.99%	-0.83%	7.31%	-3.67%	-0.53%	3.57%	0.81%	-2.49%	7.35%	0.61%	-0.68%	1.74%	0.81%	
油脂油料	0.53%	0.62%	1.37%	1.31%	2.02%	4.14%	-1.88%	3.95%	8.00%	-0.35%	1.97%	1.34%	2.77%	3.95%	
软商品	2.36%	1.12%	-4.16%	0.33%	-2.67%	2.47%	2.73%	4.90%	9.48%	-5.11%	1.15%	1.74%	2.90%	2.73%	

近十年64品种商品指数国庆节前后5个交易日收益表现对比



名称	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	近十年平均	近十年中值	近五年平均	近五年中值	近年国庆节前后收益率差
沪银	-3.56%	-1.67%	-0.81%	7.58%	-3.69%	0.84%	1.72%	6.46%	-1.02%	11.74%	1.76%	0.01%	3.95%	1.72%	
沪金	-1.93%	-5.67%	0.43%	5.18%	-3.13%	-0.97%	4.28%	0.24%	-1.83%	4.60%	0.12%	-0.36%	1.27%	0.24%	
沪铝	-1.93%	0.20%	-0.92%	-2.03%	5.78%	1.42%	1.42%	-0.41%	3.74%	8.73%	1.60%	0.81%	2.98%	1.42%	
国际铜										2.42%	2.42%	2.42%	2.42%	2.42%	
沪铜	-1.39%	-2.32%	-0.62%	4.33%	-0.45%	-1.28%	-0.47%	-1.36%	1.76%	7.37%	0.56%	-0.54%	1.20%	-0.47%	
沪镍				2.35%	1.79%	7.67%	-0.23%	-0.26%	6.47%	9.66%	3.92%	2.35%	4.66%	6.47%	
沪铅	-2.64%	1.14%	-1.53%	-1.95%	-6.62%	-7.18%	5.15%	-0.06%	-2.80%	7.15%	-0.93%	-1.74%	0.45%	-0.06%	
沪锡				2.42%	-2.69%	-1.77%	-1.45%	3.65%	0.27%	5.56%	0.86%	0.27%	1.25%	0.27%	
沪锌	-3.38%	-0.24%	-4.24%	2.82%	-4.24%	-4.01%	2.55%	2.15%	-0.09%	16.18%	0.75%	-0.17%	3.36%	2.15%	
热卷			2.41%	5.26%	8.98%	-1.93%	4.42%	-1.80%	0.42%	-2.57%	1.90%	1.41%	-0.29%	-1.80%	
铁矿			9.27%	6.71%	10.72%	2.66%	4.91%	-2.64%	-8.50%	-6.28%	2.10%	3.78%	-1.97%	-2.64%	
焦炭	3.76%	6.77%	4.97%	-1.34%	6.06%	1.52%	13.86%	1.80%	2.14%	7.13%	4.67%	4.36%	5.29%	2.14%	
焦煤		3.86%	4.94%	0.98%	2.52%	11.98%	8.52%	3.24%	5.72%	-2.36%	4.38%	3.86%	5.42%	5.72%	
螺纹	-2.27%	3.18%	7.74%	4.75%	8.72%	-0.50%	8.13%	-1.68%	0.69%	-5.88%	2.29%	1.93%	0.15%	-0.50%	
硅铁			-0.03%	-4.85%	5.92%	4.21%	1.34%	0.09%	1.29%	-22.97%	-1.87%	0.69%	-3.21%	1.29%	
锰硅			1.20%	-7.80%	-1.98%	-0.07%	3.49%	-0.67%	2.11%	-15.18%	-2.36%	-0.37%	-2.06%	-0.07%	
不锈钢								0.47%	1.44%	9.46%	3.79%	1.44%	3.79%	1.44%	
线材	0.11%	0.07%	-3.37%	-1.40%	2.09%	0.00%	0.00%	0.95%	2.99%	-1.04%	0.04%	0.04%	0.58%	0.00%	
胶板			-0.79%	-5.69%	3.22%	0.00%	-15.27%	-12.17%	-1.91%	0.00%	-4.08%	-1.35%	-5.87%	-1.91%	
纤板			-1.81%	0.12%	4.00%	2.29%	-12.08%	-7.12%	-1.44%	-5.87%	-2.74%	-1.62%	-4.84%	-5.87%	

名称	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	近十年平均	近十年中值	近五年平均	近五年中值	近年国庆节前后收益率差
玻璃		4.13%	5.78%	4.12%	3.58%	6.53%	0.10%	-1.75%	-5.62%	10.79%	3.07%	4.12%	2.01%	0.10%	
PVC	2.45%	1.61%	-1.24%	1.07%	5.33%	-1.97%	0.33%	0.55%	5.61%	-16.64%	-0.29%	0.81%	-2.42%	0.33%	
燃油	0.12%	10.67%	6.33%	-5.60%	0.19%	0.00%	-1.44%	7.98%	7.23%	4.47%	2.99%	2.33%	3.65%	4.47%	
低硫燃料油									7.66%	6.43%	7.05%	7.05%	7.05%	7.05%	
LPG									10.67%	-8.18%	1.25%	1.25%	1.25%	1.25%	
原油							-3.47%	9.28%	4.77%	3.33%	3.48%	4.05%	3.48%	4.05%	
动煤		1.13%	-2.72%	-0.90%	1.42%	-5.99%	4.52%	-0.80%	-2.12%	3.30%	-0.24%	-0.80%	-0.22%	-0.80%	
沥青			-1.29%	3.63%	4.60%	2.13%	0.40%	-3.66%	2.09%	-5.78%	0.26%	1.24%	-0.97%	0.40%	
苯乙烯								-2.25%	11.80%	1.24%	3.60%	1.24%	3.60%	1.24%	
乙二醇								-3.27%	6.15%	-13.92%	-3.68%	-3.27%	-3.68%	-3.27%	
塑料	-1.04%	3.31%	-10.74%	4.55%	3.29%	2.53%	1.66%	1.28%	3.82%	-14.46%	-0.58%	2.09%	-1.04%	1.66%	
甲醇	1.10%	1.98%	-4.92%	8.89%	3.56%	-3.74%	11.40%	-5.88%	11.65%	-13.40%	1.06%	1.54%	0.01%	-3.74%	
20号胶								6.70%	7.87%	-3.31%	3.75%	6.70%	3.75%	6.70%	
短纤										3.10%	3.10%	3.10%	3.10%	3.10%	
PP			-8.55%	6.15%	-0.17%	-1.07%	5.43%	1.80%	4.10%	-11.81%	-0.52%	0.81%	-0.31%	1.80%	
沪胶	-1.90%	9.33%	3.19%	5.55%	10.82%	7.94%	1.40%	6.19%	7.31%	-4.01%	4.58%	5.87%	3.76%	6.19%	
纯碱									-1.21%	-8.96%	-5.09%	-5.09%	-5.09%	-5.09%	
纸浆								2.36%	4.64%	-2.03%	1.65%	2.36%	1.65%	2.36%	
TA	-0.52%	1.11%	-7.45%	6.64%	1.83%	3.04%	1.26%	1.20%	7.53%	3.96%	1.86%	1.54%	3.40%	3.04%	
尿素								-0.61%	0.12%	-0.10%	-0.19%	-0.10%	-0.19%	-0.10%	
玉米	-0.31%	2.22%	-1.50%	1.48%	5.29%	0.34%	3.13%	2.25%	0.67%	-1.22%	1.23%	1.07%	1.03%	0.67%	
粳稻			9.77%	0.00%	-10.27%	-1.25%	1.45%	-1.52%	5.95%	1.94%	0.76%	0.72%	1.31%	1.45%	
晚稻			0.14%	0.00%	-4.94%	-4.53%	3.51%	0.94%	2.42%	0.00%	-0.31%	0.07%	0.47%	0.94%	
普麦	5.52%	-1.54%	0.80%	-0.89%	-0.53%	0.00%	-0.08%	0.00%	2.76%	-1.21%	0.48%	-0.04%	0.30%	0.00%	
早稻	1.92%	1.13%	-1.77%	-0.27%	-15.76%	1.59%	0.99%	0.00%	0.00%	-0.77%	-1.29%	0.00%	0.36%	0.00%	
粳米								0.93%	-0.55%	-1.03%	-0.21%	-0.55%	-0.21%	-0.55%	
强麦	5.27%	0.82%	-1.07%	-2.14%	3.24%	0.13%	0.42%	0.28%	3.12%	5.75%	1.58%	0.62%	1.94%	0.42%	
连豆	-3.12%	0.17%	-5.38%	-2.01%	-2.25%	0.26%	0.76%	4.44%	6.52%	3.67%	0.31%	0.22%	3.13%	3.67%	
豆二	-2.49%	0.22%	3.37%	2.82%	0.73%	0.44%	-0.31%	4.32%	7.86%	-1.28%	1.57%	0.59%	2.21%	0.44%	
豆粕	-3.53%	-4.72%	6.68%	1.48%	-0.61%	6.54%	-4.07%	3.12%	5.14%	-3.77%	0.63%	0.43%	1.39%	3.12%	
菜油	3.93%	4.25%	1.43%	2.05%	5.11%	4.24%	1.29%	4.68%	5.92%	3.20%	3.61%	4.09%	3.87%	4.24%	
棕榈	2.06%	5.46%	-1.92%	-0.90%	4.08%	2.83%	1.98%	3.61%	11.57%	1.67%	3.04%	2.45%	4.33%	2.83%	
花生										3.33%	3.33%	3.33%	3.33%	3.33%	
菜粕		-3.11%	4.15%	2.95%	3.19%	7.95%	-1.51%	2.83%	10.10%	-0.41%	2.90%	2.95%	3.79%	2.83%	
菜籽		-0.45%	0.03%	3.10%	0.00%	-3.23%	0.65%	0.64%	5.03%	3.87%	1.07%	0.64%	1.39%	0.65%	
豆油	3.11%	2.65%	0.45%	2.15%	2.66%	2.26%	-0.18%	4.07%	8.58%	-0.30%	2.55%	2.45%	2.89%	2.26%	
郑棉	1.96%	-0.37%	1.69%	1.47%	-2.52%	1.58%	3.46%	12.80%	11.86%	-10.45%	2.15%	1.64%	3.85%	3.46%	
棉纱						1.16%	6.67%	7.32%	10.62%	-7.26%	3.70%	6.67%	3.70%	6.67%	
郑糖	4.38%	2.36%	-10.69%	-0.80%	-2.91%	3.06%	1.03%	-1.32%	7.29%	2.06%	0.45%	1.54%	2.42%	2.06%	
苹果							3.19%	6.66%	7.10%	2.46%	4.85%	4.92%	4.85%	4.92%	
红枣								2.34%	6.08%	-28.30%	-6.62%	2.34%	-6.62%	2.34%	
淀粉				-2.60%	6.17%	0.09%	3.02%	1.97%	2.20%	-5.62%	0.75%	1.97%	0.33%	1.97%	
鸡蛋			-0.95%	-0.25%	6.94%	1.11%	4.39%	5.09%	-5.68%	5.84%	2.06%	2.75%	2.15%	4.39%	
生猪										2.51%	2.51%	2.51%	2.51%	2.51%	

注：1、假期以国家放假安排通知为准；2、节前5个交易日收益率=（节后最后一个交易日收盘价-节前倒数第六个交易日收盘价）/节前倒数第六个交易日收盘价，节后5个交易日收益率=（节后第5个交易日收盘价-节后最后一个交易日收盘价）/节后最后一个交易日收盘价；3、数据来源为wind，冠通期货研究咨询部统计整理。

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