

广州期货专题报告

原油期货





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	2016 3 8

3 11

" "

3 20

30~35

OPEC

1 WTI CL1604



2

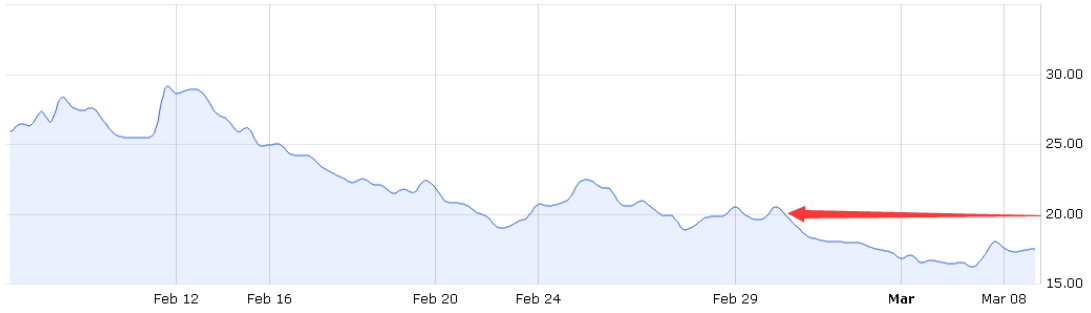
CBOE

VIX

VIX (CBOE MARKET VOLATILITY)

17.35 +0.49 +2.91%

Intraday 5D 1M 3M 6M YTD 1Y 5Y 10Y



CME

WTI

2016 1

2008

2015

2016 2

60%

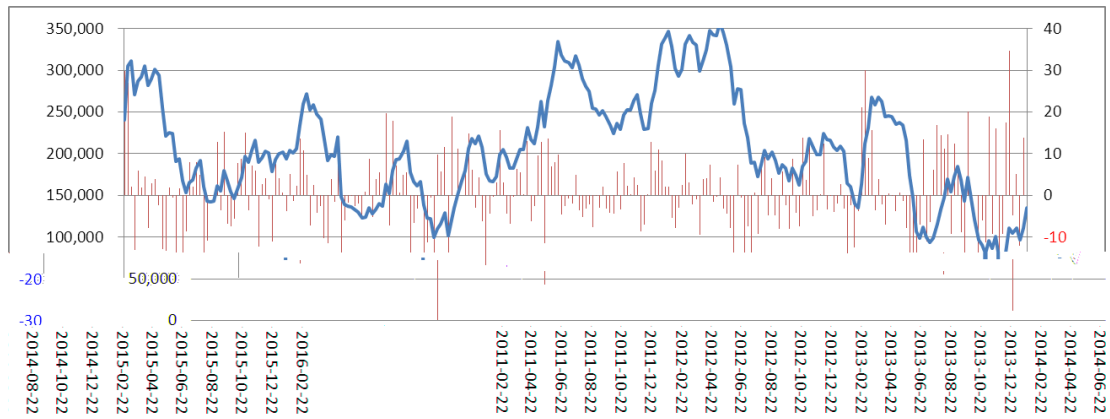
Brent

WTI

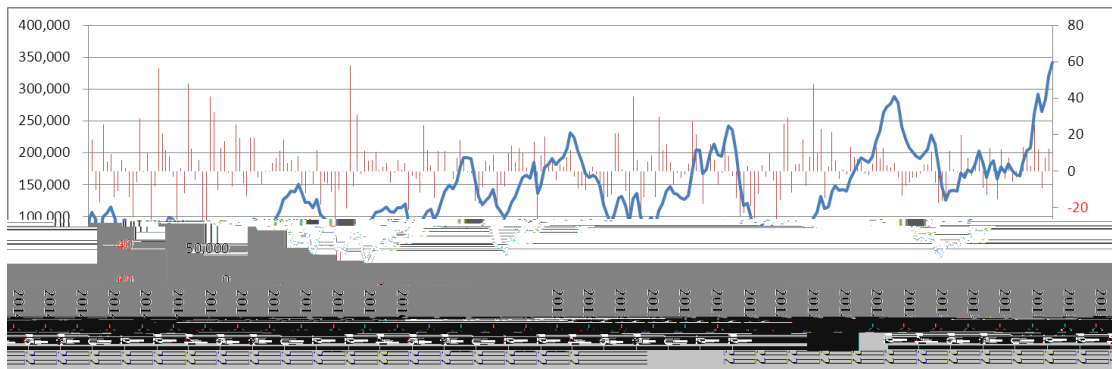
Brent

WTI

3 WTI



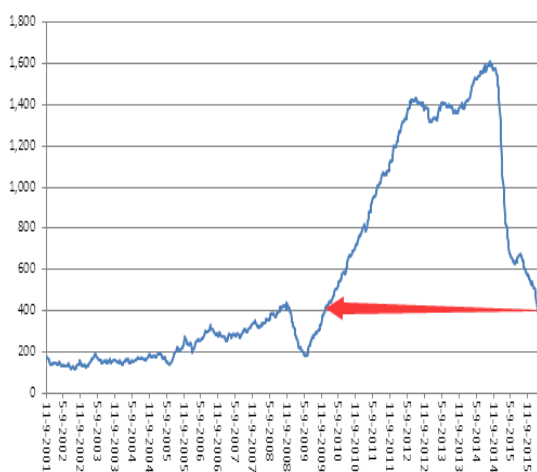
4 ICE



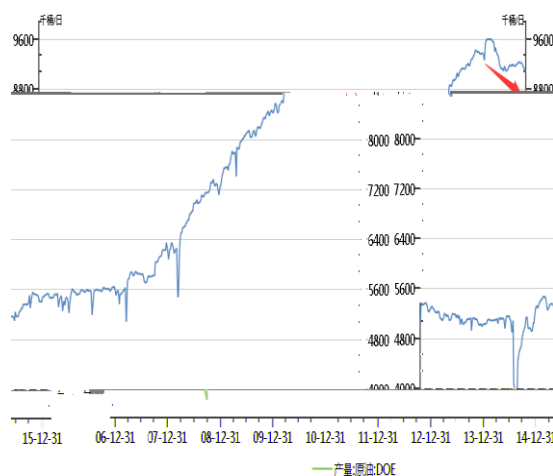
392 2014 8 1600

75% 2009 11

5



6



/

Baken Huge

2 26

1037

2.04%

8

6625

1.83%

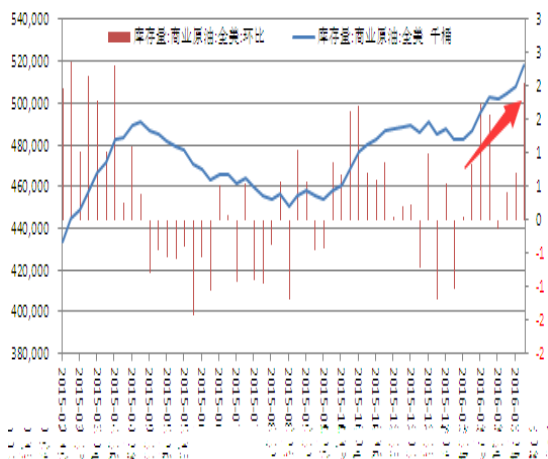
82%

3

7

8

/



EIA

OPEC

" "

2015

180%

1

" "

28.7

38.11

32.6%

OPEC

" "

" "

30~35

MACD

3 11 3 20

37.53

" "



10%~15%