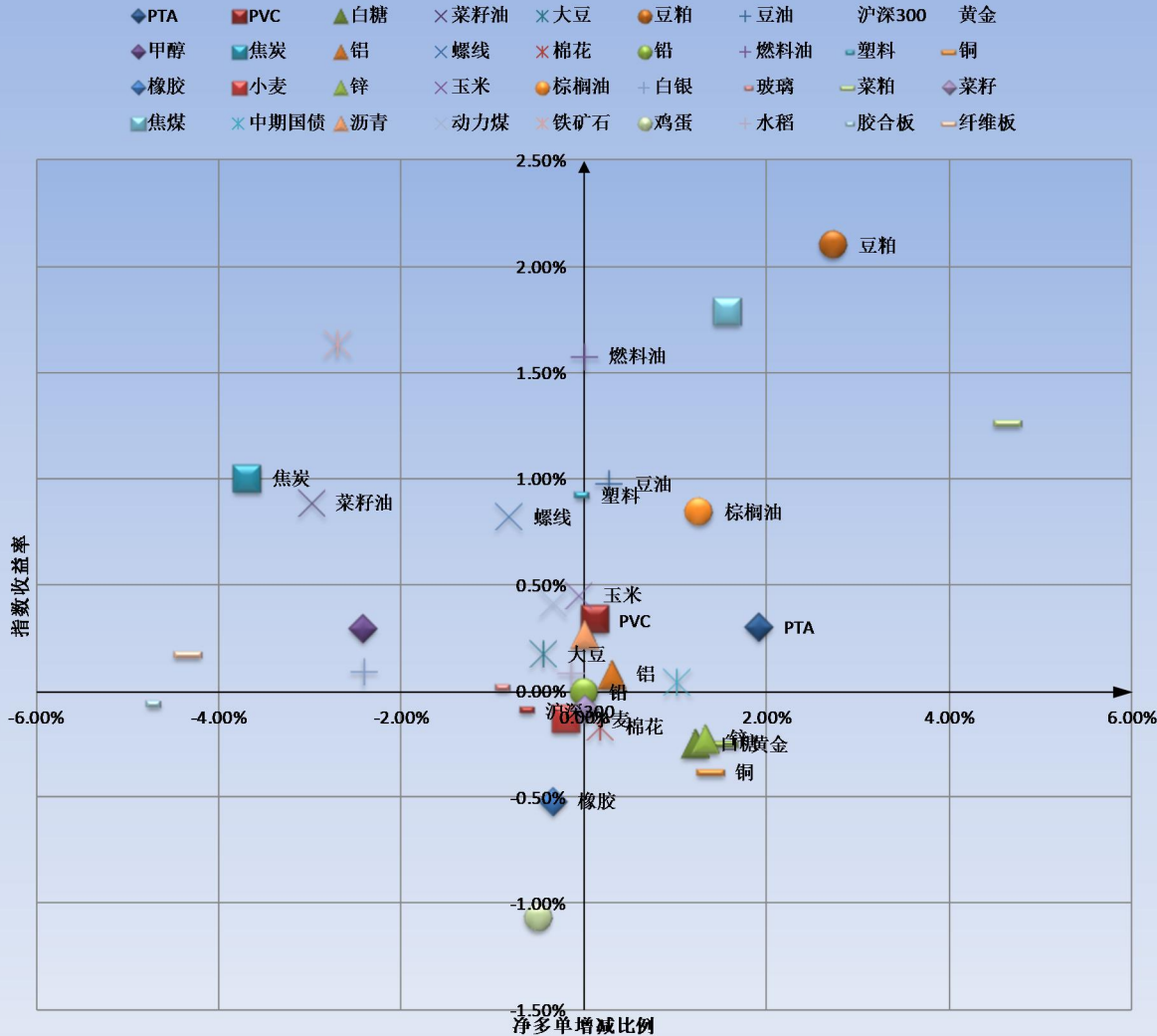


期货市场多空前5名会员持仓统计

净多单变化与指数涨跌



| 排名 | 品种 | 净多单变动百分比 收益率 | 净多单 Chg.% | 指数 Chg.% | 保证金 Chg.% | 持仓量 Chg.% | 成交量 Chg.% |
|----|-------|-----------------|--------------|-------------|--------------|--------------|--------------|
| 1 | 菜粕 | 1.26% | 4.64% | 1.87% | 0.61% | 22.08% | |
| 2 | 豆粕 | 2.10% | 2.73% | 7.08% | 4.88% | 58.98% | |
| 3 | PTA | 0.31% | 1.91% | 2.33% | 2.02% | 5.82% | |
| 4 | 焦煤 | 1.79% | 1.56% | -13.94% | -14.68% | 17.83% | |
| 5 | 黄金 | -0.25% | 1.54% | -0.07% | 0.93% | 20.54% | |
| 6 | 铜 | -0.38% | 1.38% | 3.60% | -0.69% | 16.88% | |
| 7 | 锌 | -0.22% | 1.32% | -2.64% | -2.16% | 8.73% | |
| 8 | 棕榈油 | 0.84% | 1.27% | 0.71% | -0.10% | -4.22% | |
| 9 | 白糖 | -0.24% | 1.21% | -4.68% | -4.45% | 27.12% | |
| 10 | 中期国债 | 0.04% | 1.01% | 2.22% | 6.87% | 38.87% | |
| 11 | 铝 | 0.08% | 0.30% | -0.62% | -0.22% | -13.59% | |
| 12 | 豆油 | 0.97% | 0.27% | -1.65% | -2.60% | 32.72% | |
| 13 | 棉花 | -0.17% | 0.17% | 2.65% | 1.65% | -33.98% | |
| 14 | PVC | 0.34% | 0.11% | 0.53% | 0.20% | -10.86% | |
| 15 | 铅 | -0.01% | 0.00% | 1.17% | 2.01% | -1.84% | |
| 16 | 燃料油 | 1.58% | 0.00% | -7.89% | -10.00% | 66.67% | |
| 17 | 菜籽 | -0.08% | 0.00% | -2.39% | -2.31% | -29.38% | |
| 18 | 沥青 | 0.27% | 0.00% | 0.44% | 1.66% | -40.67% | |
| 19 | 玉米 | 0.45% | -0.07% | 0.61% | 0.15% | 318.25% | |
| 20 | 塑料 | 0.92% | -0.09% | 1.81% | 0.86% | -29.22% | |
| 21 | 水稻 | 0.08% | -0.14% | -0.58% | -0.65% | -59.88% | |
| 22 | 小麦 | -0.13% | -0.19% | -1.29% | -1.16% | -8.04% | |
| 23 | 动力煤 | 0.42% | -0.35% | -4.48% | -4.87% | -22.07% | |
| 24 | 橡胶 | -0.52% | -0.35% | -1.22% | -0.77% | -19.60% | |
| 25 | 大豆 | 0.17% | -0.46% | 1.07% | 0.90% | -38.15% | |
| 26 | 鸡蛋 | -1.07% | -0.51% | -0.64% | 0.43% | -32.90% | |
| 27 | 沪深300 | -0.09% | -0.69% | 0.65% | 0.75% | 1.91% | |
| 28 | 螺线 | 0.82% | -0.83% | -1.13% | -1.94% | 23.73% | |
| 29 | 玻璃 | 0.02% | -0.96% | -3.65% | -3.70% | 3.05% | |
| 30 | 白银 | 0.09% | -2.42% | 0.87% | 1.01% | -11.07% | |
| 31 | 甲醇 | 0.30% | -2.43% | -0.41% | -0.70% | -1.34% | |
| 32 | 铁矿石 | 1.64% | -2.71% | 2.90% | 1.24% | 23.81% | |
| 33 | 菜籽油 | 0.89% | -2.99% | -0.04% | -0.92% | 27.30% | |
| 34 | 焦炭 | 1.00% | -3.69% | -2.73% | -3.07% | 3.54% | |
| 35 | 纤维板 | 0.17% | -4.34% | -0.35% | -0.52% | -11.04% | |
| 36 | 胶合板 | -0.06% | -4.78% | 1.76% | 1.86% | -5.41% | |

| 日期 | 2014年5月22日 | | 持仓量 | 持仓量 | 成交量 | 成交量 | 保证金 | 保证金 | 前5多单 | 前5空单 | 前5持仓/总持仓 | 前5净多单 | 净多单价值 | 净多单/单边持仓 | 净多单 Chg. | 净多单 Chg.% |
|-------|------------|--------|-----------|---------|-----------|---------|--------|---------|---------|---------|----------|----------|---------|----------|----------|-----------|
| 品种 | 指数 | 收益率 | Chg.% | Chg.% | Chg.% | Chg.% | Chg.% | Chg.% | | | | | | | | |
| PTA | 6,398 | 0.31% | 662,366 | 2.02% | 774,278 | 5.82% | 12.73 | 2.33% | 101,423 | 129,113 | 34.80% | -27,690 | -8.88 | -8.36% | 5,641 | 1.91% |
| PVC | 6,099 | 0.34% | 37,724 | 0.20% | 7,440 | -10.86% | 0.58 | 0.53% | 8,694 | 10,240 | 50.19% | -1,546 | -0.47 | -8.20% | 18 | 0.11% |
| 白糖 | 5,031 | -0.24% | 1,180,698 | -4.45% | 1,025,044 | 27.12% | 35.64 | -4.68% | 173,951 | 228,502 | 34.09% | -54,551 | -27.47 | -9.24% | 10,001 | 1.21% |
| 菜籽油 | 7,172 | 0.89% | 274,814 | -0.92% | 119,426 | 27.30% | 9.86 | -0.04% | 51,182 | 79,124 | 47.42% | -27,942 | -19.80 | -20.34% | -3,893 | -2.99% |
| 大豆 | 4,592 | 0.17% | 644,602 | 0.90% | 519,762 | -38.15% | 14.80 | 1.07% | 104,044 | 148,313 | 39.15% | -44,269 | -20.29 | -13.74% | -1,860 | -0.46% |
| 豆粕 | 3,709 | 2.10% | 2,671,368 | 4.88% | 2,290,814 | 58.98% | 49.54 | 7.08% | 410,508 | 609,324 | 38.18% | -198,816 | -73.25 | -14.88% | 25,476 | 2.73% |
| 豆油 | 6,850 | 0.97% | 903,084 | -2.60% | 448,296 | 32.72% | 30.93 | -1.65% | 120,179 | 222,343 | 37.93% | -102,164 | -69.96 | -22.63% | 3,972 | 0.27% |
| 沪深300 | 2,117 | -0.09% | 307,572 | 0.75% | 1,655,224 | 1.91% | 234.36 | 0.65% | 43,765 | 76,849 | 39.21% | -33,084 | -210.02 | -21.51% | -1,303 | -0.69% |
| 黄金 | 259.91 | -0.25% | 200,224 | 0.93% | 184,022 | 20.54% | 38.32 | -0.07% | 26,158 | 18,767 | 22.44% | 7,391 | 19.22 | 7.38% | 1,593 | 1.54% |
| 甲醇 | 2,597 | 0.30% | 50,254 | -0.70% | 48,730 | -1.34% | 3.92 | -0.41% | 5,910 | 7,614 | 26.91% | -1,704 | -2.20 | -6.78% | -602 | -2.43% |
| 焦炭 | 1,160 | 1.00% | 330,846 | -3.07% | 715,264 | 3.54% | 32.51 | -2.73% | 41,426 | 54,022 | 28.85% | -12,596 | -14.67 | -7.61% | -5,906 | -3.69% |
| 铝 | 13,131 | 0.08% | 305,882 | -0.22% | 37,482 | -13.59% | 12.01 | -0.62% | 62,416 | 102,996 | 54.08% | -40,580 | -20.55 | -26.53% | 556 | 0.30% |
| 螺线 | 3,097 | 0.82% | 2,686,890 | -1.94% | 3,124,956 | 23.73% | 49.94 | -1.13% | 310,842 | 499,026 | 30.14% | -188,184 | -58.28 | -14.01% | -7,719 | -0.83% |
| 棉花 | 16,133 | -0.17% | 191,206 | 1.65% | 17,902 | -33.98% | 2.75 | 2.65% | 34,875 | 38,520 | 38.39% | -3,645 | -5.21 | -3.81% | 100 | 0.17% |
| 铅 | 13,966 | -0.01% | 14,596 | 2.01% | 1,176 | -1.84% | 0.73 | 1.17% | 0 | 0 | 0.00% | 0 | 0.00 | 0.00% | 0 | 0.00% |
| 燃料油 | 3,930 | 1.58% | 18 | -10.00% | 2 | 66.67% | 0.00 | -7.89% | 0 | 0 | 0.00% | 0 | 0.00 | 0.00% | 0 | 0.00% |
| 塑料 | 11,177 | 0.92% | 737,504 | 0.86% | 560,862 | -29.22% | 26.09 | 1.81% | 123,471 | 128,222 | 34.13% | -4,751 | -2.67 | -1.29% | -374 | -0.09% |
| 铜 | 48,320 | -0.38% | 787,880 | -0.69% | 660,316 | 16.88% | 147.05 | 3.60% | 140,589 | 103,988 | 31.04% | 36,601 | 84.73 | 9.29% | 5,228 | 1.38% |
| 橡胶 | 14,733 | -0.52% | 439,934 | -0.77% | 804,710 | -19.60% | 72.74 | -1.22% | 45,723 | 62,896 | 24.69% | -17,173 | -25.99 | -7.81% | -637 | -0.35% |
| 小麦 | 2,637 | -0.13% | 53,118 | -1.16% | 3,866 | -8.04% | 1.40 | -1.29% | 9,469 | 9,903 | 36.47% | -434 | -0.23 | -1.63% | -47 | -0.19% |
| 锌 | 15,183 | -0.22% | 180,688 | -2.16% | 26,856 | 8.73% | 8.78 | -2.64% | 41,341 | 39,414 | 44.69% | 1,927 | 2.48 | 2.13% | 1,177 | 1.32% |
| 玉米 | 2,362 | 0.45% | 318,740 | 0.15% | 106,168 | 318.25% | 3.76 | 0.61% | 83,322 | 60,407 | 45.09% | 22,915 | 5.41 | 14.38% | -77 | -0.07% |
| 棕榈油 | 5,961 | 0.84% | 603,394 | -0.10% | 365,936 | -4.22% | 23.10 | 0.71% | 107,749 | 133,896 | 40.05% | -26,147 | -15.47 | -8.67% | 3,846 | 1.27% |
| 白银 | 4,116 | 0.09% | 588,970 | 1.01% | 929,146 | -11.07% | 31.16 | 0.87% | 81,005 | 79,927 | 27.32% | 1,078 | 1.03 | 0.37% | -7,051 | -2.42% |
| 玻璃 | 1,145 | 0.02% | 505,328 | -3.70% | 341,246 | 3.05% | 6.97 | -3.65% | 80,207 | 80,003 | 31.70% | 204 | 0.11 | 0.08% | -2,522 | -0.96% |
| 菜粕 | 2,916 | 1.26% | 1,752,914 | 0.61% | 3,587,310 | 22.08% | 25.55 | 1.87% | 241,086 | 269,058 | 29.10% | -27,972 | -7.95 | -3.19% | 40,258 | 4.64% |
| 菜籽 | 4,938 | -0.08% | 2,454 | -2.31% | 226 | -29.38% | 0.06 | -2.39% | 1 | 1 | 0.08% | 0 | 0.00 | 0.00% | 0 | 0.00% |
| 焦煤 | 828 | 1.79% | 375,196 | -14.68% | 1,080,964 | 17.83% | 12.38 | -13.94% | 60,974 | 69,935 | 34.89% | -8,961 | -4.24 | -4.78% | 4,980 | 1.56% |
| 中期国债 | 94 | 0.04% | 10,700 | 6.87% | 3,930 | 38.87% | 2.35 | 2.22% | 372 | 461 | 7.79% | -89 | -0.83 | -1.66% | 45 | 1.01% |
| 沥青 | 4,237 | 0.27% | 26,156 | 1.66% | 4,634 | -40.67% | 0.85 | 0.44% | 0 | 0 | 0.00% | 0 | 0.00 | 0.00% | 0 | 0.00% |
| 动力煤 | 522 | 0.42% | 63,502 | -4.87% | 22,608 | -22.07% | 3.32 | -4.48% | 13,056 | 9,909 | 36.16% | 3,147 | 3.27 | 9.91% | -277 | -0.35% |
| 铁矿石 | 715 | 1.64% | 745,660 | 1.24% | 899,672 | 23.81% | 26.72 | 2.90% | 133,519 | 139,328 | 36.59% | -5,809 | -4.10 | -1.56% | -10,064 | -2.71% |
| 鸡蛋 | 5,007 | -1.07% | 342,820 | 0.43% | 672,874 | -32.90% | 6.87 | -0.64% | 33,950 | 34,849 | 20.07% | -899 | -0.23 | -0.52% | -874 | -0.51% |
| 水稻 | 2,329 | 0.08% | 7,682 | -0.65% | 1,060 | -59.88% | 0.19 | -0.58% | 515 | 731 | 16.22% | -216 | -0.05 | -5.62% | -4 | -0.14% |
| 胶合板 | 136 | -0.06% | 69,456 | 1.86% | 176,948 | -5.41% | 3.30 | 1.76% | 8,539 | 8,330 | 24.29% | 209 | 0.15 | 0.60% | -1,626 | -4.78% |
| 纤维板 | 59 | 0.17% | 150,844 | -0.52% | 108,336 | -11.04% | 3.13 | -0.35% | 22,621 | 24,628 | 31.32% | -2,007 | -0.59 | -2.66% | -3,282 | -4.34% |

报告编制目的:

通过主力会员持仓净头寸变动方向与规模,判断市场方向和品种/板块热点,辅助分析行情的持续性。

相关指标计算公式:

为了更好地反映持仓变动情况,将强麦、硬麦、普麦合并为小麦;豆一、豆二合并为大豆;螺纹钢、线材合并为螺线;早籼稻、粳稻合并为水稻

保证金(单位:亿元)=各合约结算价×持仓量(股指乘2)×交易所保证金×合约单位

前5多单=当日交易所公布的会员持仓多单前5名多单总和

前5空单=当日交易所公布的会员持仓空单前5名空单总和

前5持仓/总持仓=(前5多单+前5空单)/品种总持仓(双边计算)

前5净多单=前5多单-前5空单

净多单价值=前5净多单×各合约结算价×交易所保证金比例×合约单位

净多单/单边持仓=净多单/品种单边持仓

净多单增减比例=今日净多单/单边持仓-昨日净多单/单边持仓

报告解读:

根据相关统计,多空前20名会员持仓总和达到品种持仓总量80%左右,多空前10名会员持仓总和达到品种持仓总量60%以上,期货市场已经相当集中。因此,为了更好地反应市场“主力”的多空方向,统计多空前5名会员持仓及其变动情况;净多单的变动重要性高于其绝对值。同时,净多单价值可以衡量该品种的套保盘规模。

银河期货研究中心市场监测系列日报:

- 1、《期货市场资金流向报告》
- 2、《期货市场多空前5名会员持仓统计》
- 3、《期货价格趋势评价报告》
- 4、《商品期货跨品种比价监测报告》
- 5、《商品期货跨期价差监测报告》(1、5价差,5、9价差,9、1价差监测)

银河期货研究中心市场监测系列周报与月报:

- 1、《期货市场资金流向(周报)》
- 2、《期货市场行情统计(周报)》
- 3、《全国期货市场成交情况统计(月报)》

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