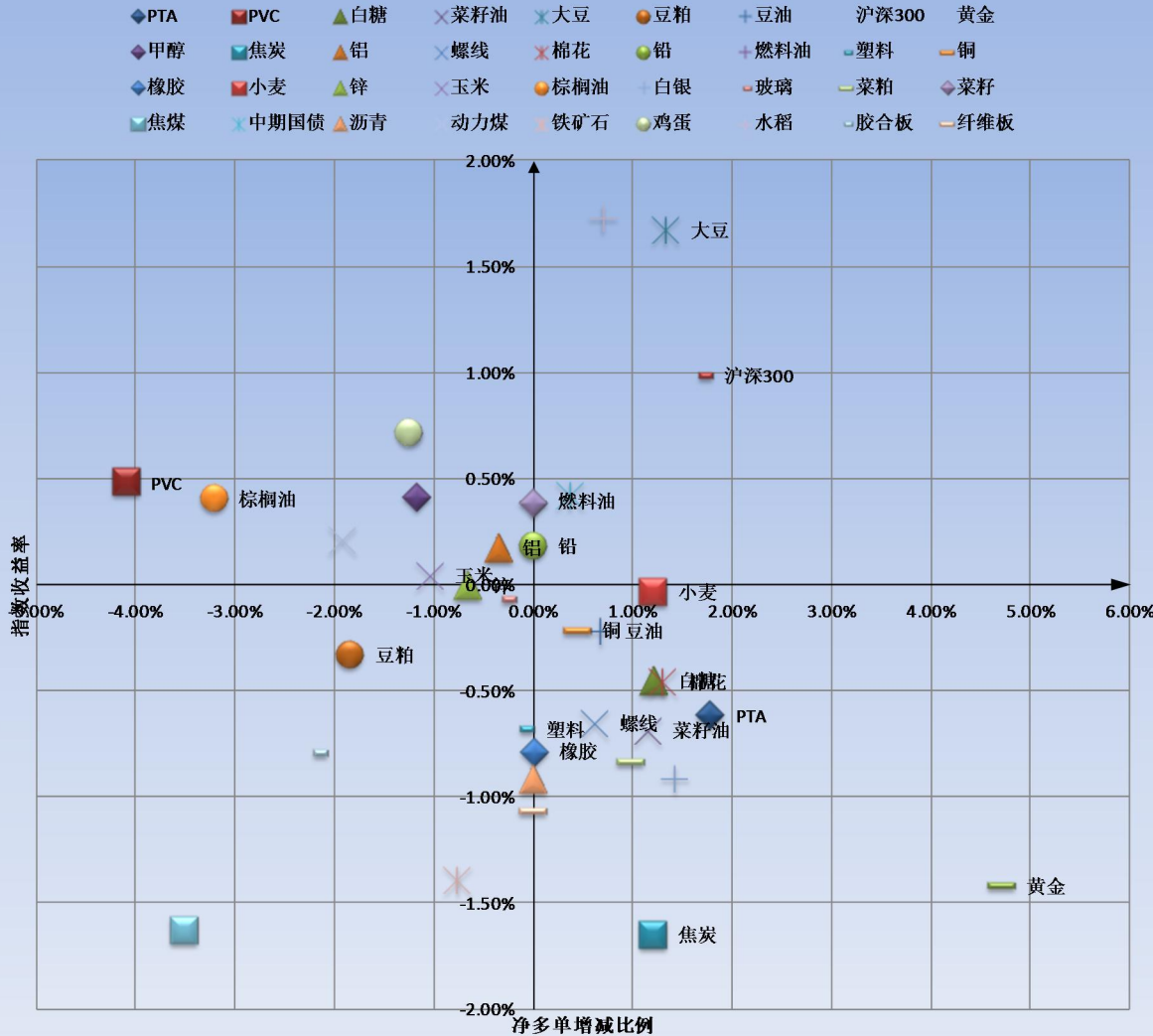


期货市场多空前5名会员持仓统计

净多单变化与指数涨跌



排名	品种	净多单变动百分比 Chg.%	指数收益率 Chg.%	净多单 Chg.%	保证金 Chg.%	持仓量 Chg.%	成交量 Chg.%
1	黄金	-1.42%	-1.42%	4.71%	3.59%	5.87%	181.55%
2	PTA	-0.61%	-0.61%	1.78%	-7.62%	-7.06%	-27.80%
3	沪深300	0.98%	0.98%	1.68%	4.95%	3.93%	41.81%
4	白银	-0.91%	-0.91%	1.41%	-4.36%	-2.76%	100.04%
5	大豆	1.67%	1.67%	1.33%	23.56%	21.53%	174.79%
6	棉花	-0.46%	-0.46%	1.30%	-1.36%	1.27%	113.04%
7	小麦	-0.03%	-0.03%	1.20%	-2.24%	-2.21%	-23.67%
8	白糖	-0.45%	-0.45%	1.20%	-2.08%	-1.63%	10.33%
9	焦炭	-1.65%	-1.65%	1.20%	-6.35%	-4.86%	33.73%
10	菜籽油	-0.69%	-0.69%	1.15%	2.07%	2.77%	-33.44%
11	菜粕	-0.84%	-0.84%	0.98%	-2.16%	-1.33%	-43.48%
12	水稻	1.73%	1.73%	0.69%	4.03%	2.40%	-21.40%
13	豆油	-0.22%	-0.22%	0.67%	2.24%	2.46%	-5.31%
14	螺线	-0.65%	-0.65%	0.61%	2.64%	3.32%	23.13%
15	铜	-0.22%	-0.22%	0.44%	3.46%	-1.17%	2.12%
16	中期国债	0.42%	0.42%	0.36%	15.22%	18.12%	33.64%
17	橡胶	-0.78%	-0.78%	0.00%	-6.18%	-0.26%	-8.76%
18	铅	0.18%	0.18%	0.00%	-0.89%	0.29%	40.63%
19	燃料油	0.39%	0.39%	0.00%	30.98%	27.27%	35.90%
20	菜籽	0.39%	0.39%	0.00%	-0.54%	-0.93%	-32.86%
21	沥青	-0.91%	-0.91%	0.00%	-1.33%	1.49%	-15.53%
22	纤维板	-1.07%	-1.07%	-0.01%	-0.29%	0.79%	-53.38%
23	塑料	-0.68%	-0.68%	-0.12%	19.30%	0.81%	-51.65%
24	玻璃	-0.07%	-0.07%	-0.31%	-3.19%	-3.03%	-25.98%
25	铝	0.17%	0.17%	-0.35%	2.14%	2.73%	-23.32%
26	锌	0.00%	0.00%	-0.66%	-0.66%	-0.23%	-33.75%
27	铁矿石	-1.39%	-1.39%	-0.77%	8.30%	9.85%	70.65%
28	玉米	0.04%	0.04%	-1.05%	-0.24%	-0.28%	9.99%
29	甲醇	0.41%	0.41%	-1.17%	5.05%	4.62%	12.08%
30	鸡蛋	0.72%	0.72%	-1.24%	3.11%	2.38%	4.75%
31	豆粕	-0.33%	-0.33%	-1.84%	2.08%	2.42%	-36.76%
32	动力煤	0.21%	0.21%	-1.92%	3.03%	2.82%	35.34%
33	胶合板	-0.79%	-0.79%	-2.20%	-0.63%	0.20%	-33.11%
34	棕榈油	0.40%	0.40%	-3.21%	5.01%	5.93%	15.47%
35	焦煤	-1.63%	-1.63%	-3.51%	-1.26%	0.20%	3.99%
36	PVC	0.48%	0.48%	-4.09%	0.04%	-0.44%	55.99%

日期	2014年5月28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.%								
PTA	6,475	-0.61%	676,742	-7.06%	619,028	-27.80%	13.16	-7.62%	114,816	115,363	34.01%	-547	-0.19	-0.16%	6,515	1.78%
PVC	6,139	0.48%	33,582	-0.44%	17,830	55.99%	0.52	0.04%	6,991	10,256	51.36%	-3,265	-1.00	-19.44%	-676	-4.09%
白糖	4,958	-0.45%	1,064,526	-1.63%	766,910	10.33%	31.67	-2.08%	167,827	220,425	36.47%	-52,598	-25.88	-9.88%	7,382	1.20%
菜籽油	7,165	-0.69%	282,346	2.77%	91,828	-33.44%	10.11	2.07%	48,554	84,648	47.18%	-36,094	-25.58	-25.57%	608	1.15%
大豆	4,626	1.67%	763,822	21.53%	965,286	174.79%	17.67	23.56%	120,869	162,422	37.09%	-41,553	-19.16	-10.88%	-3,183	1.33%
豆粕	3,671	-0.33%	2,553,488	2.42%	2,329,414	-36.76%	46.87	2.08%	440,853	586,072	40.22%	-145,219	-52.40	-11.37%	-26,395	-1.84%
豆油	6,850	-0.22%	944,446	2.46%	454,386	-5.31%	32.35	2.24%	125,872	239,421	38.68%	-113,549	-77.86	-24.05%	345	0.67%
沪深300	2,161	0.98%	323,942	3.93%	1,721,112	41.81%	252.01	4.95%	51,389	81,958	41.16%	-30,569	-198.06	-18.87%	1,456	1.68%
黄金	256.17	-1.42%	222,816	5.87%	289,790	181.55%	41.12	3.59%	30,780	17,626	21.72%	13,154	33.69	11.81%	5,684	4.71%
甲醇	2,633	0.41%	50,800	4.62%	68,124	12.08%	4.01	5.05%	5,268	6,750	23.66%	-1,482	-1.94	-5.83%	-349	-1.17%
焦炭	1,174	-1.65%	324,230	-4.86%	773,496	33.73%	25.47	-6.35%	41,028	55,467	29.76%	-14,439	-16.98	-8.91%	2,787	1.20%
铝	13,454	0.17%	335,188	2.73%	109,726	-23.32%	12.83	2.14%	58,217	103,912	48.37%	-45,695	-24.50	-27.27%	-1,790	-0.35%
螺线	3,120	-0.65%	2,481,478	3.32%	2,456,234	23.13%	46.46	2.64%	283,522	476,448	30.63%	-192,926	-60.20	-15.55%	1,162	0.61%
棉花	15,993	-0.46%	215,122	1.27%	39,298	113.04%	2.98	-1.36%	36,136	38,775	34.82%	-2,639	-4.41	-2.45%	1,348	1.30%
铅	14,035	0.18%	15,296	0.29%	2,250	40.63%	0.74	-0.89%	0	0	0.00%	0	0.00	0.00%	0	0.00%
燃料油	3,913	0.39%	28	27.27%	14	35.90%	0.00	30.98%	0	0	0.00%	0	0.00	0.00%	0	0.00%
塑料	11,020	-0.68%	820,740	0.81%	309,704	-51.65%	33.66	19.30%	144,390	161,064	37.22%	-16,674	-9.25	-4.06%	-639	-0.12%
铜	48,947	-0.22%	768,602	-1.17%	383,874	2.12%	144.80	3.46%	138,760	103,562	31.53%	35,198	82.25	9.16%	1,309	0.44%
橡胶	14,827	-0.78%	448,944	-0.26%	685,164	-8.76%	70.99	-6.18%	44,523	62,412	23.82%	-17,889	-27.38	-7.97%	53	0.00%
小麦	2,596	-0.03%	56,484	-2.21%	6,190	-23.67%	1.47	-2.24%	9,476	9,656	33.87%	-180	-0.09	-0.64%	352	1.20%
锌	15,230	0.00%	172,340	-0.23%	24,412	-33.75%	8.30	-0.66%	32,764	36,079	39.95%	-3,315	-1.50	-3.85%	-564	-0.66%
玉米	2,361	0.04%	304,064	-0.28%	30,674	9.99%	3.59	-0.24%	78,291	59,817	45.42%	18,474	4.36	12.15%	-1,648	-1.05%
棕榈油	5,977	0.40%	678,342	5.93%	466,804	15.47%	25.42	5.01%	136,062	165,780	44.50%	-29,718	-17.70	-8.76%	-11,956	-3.21%
白银	4,076	-0.91%	574,416	-2.76%	1,039,536	100.04%	29.50	-4.36%	78,590	68,895	25.68%	9,695	6.35	3.38%	3,899	1.41%
玻璃	1,142	-0.07%	515,394	-3.03%	377,588	-25.98%	7.07	-3.19%	64,109	81,439	28.24%	-17,330	-3.89	-6.72%	-271	-0.31%
菜粕	2,858	-0.84%	1,587,126	-1.33%	3,766,756	-43.48%	22.68	-2.16%	214,190	250,120	29.25%	-35,930	-9.17	-4.53%	8,349	0.98%
菜籽	4,927	0.39%	2,140	-0.93%	282	-32.86%	0.05	-0.54%	1	1	0.09%	0	0.00	0.00%	0	0.00%
焦煤	833	-1.63%	379,412	0.20%	720,722	3.99%	12.57	-1.26%	57,605	71,212	33.95%	-13,607	-6.68	-7.17%	-6,675	-3.51%
中期国债	94	0.42%	13,546	18.12%	7,016	33.64%	2.71	15.22%	253	213	3.44%	40	0.37	0.59%	27	0.36%
沥青	4,162	-0.91%	27,866	1.49%	6,540	-15.53%	0.83	-1.33%	0	0	0.00%	0	0.00	0.00%	0	0.00%
动力煤	520	0.21%	63,382	2.82%	21,768	35.34%	3.29	3.03%	13,028	10,832	37.64%	2,196	2.27	6.93%	-533	-1.92%
铁矿石	708	-1.39%	731,412	9.85%	820,734	70.65%	25.91	8.30%	120,156	138,242	35.33%	-18,086	-12.75	-4.95%	-4,198	-0.77%
鸡蛋	4,968	0.72%	336,774	2.38%	571,598	4.75%	6.69	3.11%	34,326	36,836	21.13%	-2,510	-0.62	-1.49%	-2,103	-1.24%
水稻	2,322	1.73%	9,964	2.40%	4,466	-21.40%	0.24	4.03%	526	806	13.37%	-280	-0.06	-5.62%	27	0.69%
胶合板	136	-0.79%	66,730	0.20%	166,746	-33.11%	3.18	-0.63%	10,217	8,341	27.81%	1,876	1.29	5.62%	-730	-2.20%
纤维板	59	-1.07%	143,682	0.79%	107,116	-53.38%	2.99	-0.29%	21,496	24,441	31.97%	-2,945	-0.87	-4.10%	-30	-0.01%

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)》

■免责声明■期货市场风险莫测,交易务请谨慎从事

本报告版权归银河期货研究中心所有。未获得银河期货研究中心书面授权,任何人不得对本报告进行任何形式的发布、复制。本报告基于银河期货研究中心及其研究员认为可信的公开资料,但我公司对这些信息的准确性和完整性均不作任何保证,也不承担任何投资者因使用本报告而产生的任何责任。在银河期货研究中心及其研究员知情的范围内,银河期货研究中心及

分析师：宋 阳

电话：010-58363403

邮箱：songyang@chinastock.com.cn

北京市西城区复兴门外大街 A2 号中化大厦 8 层（100045） / www.yhqh.com.cn