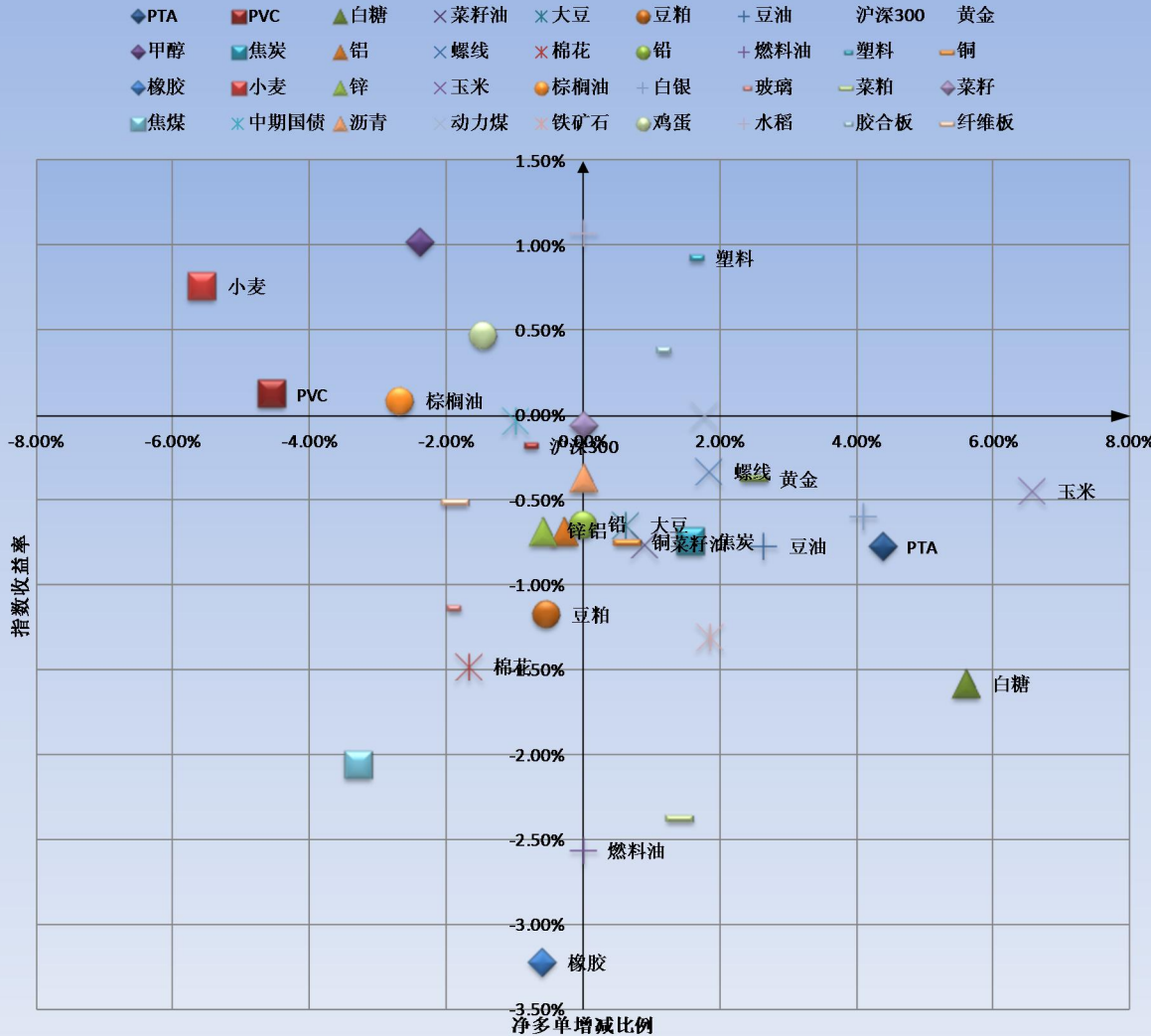


期货市场多空前5名会员持仓统计

净多单变化与指数涨跌



排名	品种	指数收益率	净多单 Chg.%	保证金 Chg.%	持仓量 Chg.%	成交量 Chg.%
1	玉米	-0.45%	6.57%	5.64%	6.12%	80.63%
2	白糖	-1.58%	5.60%	4.33%	6.03%	118.17%
3	PTA	-0.77%	4.38%	-3.49%	-2.74%	1.03%
4	白银	-0.60%	4.09%	-9.23%	-8.74%	-17.56%
5	豆油	-0.77%	2.64%	-3.16%	-2.40%	72.29%
6	黄金	-0.38%	2.50%	-1.90%	-1.53%	-21.11%
7	铁矿石	-1.31%	1.86%	3.47%	4.84%	59.20%
8	螺线	-0.33%	1.83%	-17.46%	-1.51%	24.33%
9	动力煤	0.00%	1.76%	-2.09%	-2.09%	-39.72%
10	焦炭	-0.75%	1.58%	9.39%	-9.09%	62.31%
11	塑料	0.92%	1.56%	1.71%	0.51%	42.69%
12	菜粕	-2.38%	1.41%	-1.20%	1.20%	21.16%
13	胶合板	0.38%	1.09%	-12.30%	-12.64%	-5.23%
14	菜籽油	-0.76%	0.91%	-2.94%	-2.20%	65.97%
15	铜	-0.75%	0.65%	-4.77%	-3.55%	-2.90%
16	大豆	-0.65%	0.61%	-0.86%	-0.21%	24.62%
17	铅	-0.64%	0.00%	-1.43%	-0.45%	9.32%
18	燃料油	-2.57%	0.00%	-4.31%	0.00%	400.00%
19	菜籽	-0.06%	0.00%	-0.29%	-0.23%	-77.78%
20	水稻	1.08%	0.00%	4.11%	3.18%	115.35%
21	沥青	-0.37%	0.00%	-0.54%	-0.17%	-47.75%
22	铝	-0.68%	-0.28%	-3.07%	-1.80%	-43.06%
23	豆粕	-1.18%	-0.54%	-1.24%	-0.06%	49.07%
24	锌	-0.68%	-0.60%	-7.86%	-6.83%	-14.26%
25	橡胶	-3.23%	-0.60%	1.44%	4.80%	31.02%
26	沪深300	-0.18%	-0.85%	0.08%	0.26%	3.65%
27	中期国债	-0.03%	-1.01%	-0.50%	-0.47%	-62.95%
28	鸡蛋	0.47%	-1.46%	2.22%	1.74%	8.47%
29	棉花	-1.48%	-1.68%	0.71%	7.09%	82.29%
30	纤维板	-0.52%	-1.88%	8.72%	9.31%	26.89%
31	玻璃	-1.14%	-1.98%	-7.00%	-5.92%	23.92%
32	甲醇	1.02%	-2.39%	11.90%	10.77%	253.59%
33	棕榈油	0.08%	-2.67%	-6.39%	-6.52%	138.41%
34	焦煤	-2.06%	-3.29%	-2.21%	-0.33%	27.45%
35	PVC	0.12%	-4.55%	-4.28%	-4.40%	128.29%
36	小麦	0.76%	-5.57%	-1.43%	-2.17%	330.48%

日期	2014年7月7日		持仓量	持仓量 Chg.%	成交量	成交量 Chg.%	保证金	保证金 Chg.%	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														
PTA	7,138	-0.77%	701,762	-2.74%	1,330,624	1.03%	15.04	-3.49%	114,326	88,925	28.96%	25,401	9.07	7.24%	15,091	4.38%
PVC	6,068	0.12%	30,096	-4.40%	7,520	128.29%	0.46	-4.28%	6,500	10,137	55.28%	-3,637	-1.10	-24.17%	-549	4.55%
白糖	4,818	-1.58%	1,087,504	6.03%	1,007,072	118.17%	31.51	4.33%	185,164	224,126	37.64%	-38,962	-18.41	-7.17%	26,514	5.60%
菜籽油	6,767	-0.76%	294,072	-2.20%	76,658	65.97%	9.95	-2.94%	41,432	91,324	45.14%	-49,892	-33.85	-33.93%	2,485	0.91%
大豆	4,316	-0.65%	535,654	-0.21%	87,742	24.62%	11.56	-0.86%	124,956	126,496	46.94%	-1,540	-0.70	-0.57%	1,641	0.61%
豆粕	3,435	-1.18%	2,567,258	-0.06%	1,632,958	49.07%	44.16	-1.24%	412,563	528,375	36.65%	-115,812	-39.35	-9.02%	-6,872	0.54%
豆油	6,648	-0.77%	848,212	-2.40%	429,088	72.29%	28.19	-3.16%	115,758	170,233	33.72%	-54,475	-35.95	-12.84%	12,811	2.64%
沪深300	2,166	-0.18%	326,796	0.26%	1,001,788	3.65%	254.79	0.08%	45,061	82,502	39.03%	-37,441	-243.19	-22.91%	-1,480	0.85%
黄金	263.85	-0.38%	196,960	-1.53%	106,254	-21.11%	36.39	-1.90%	34,983	13,597	24.66%	21,386	59.44	21.72%	2,168	2.50%
甲醇	2,744	1.02%	99,622	10.77%	166,392	253.59%	8.20	11.90%	14,306	20,139	34.58%	-5,833	-8.11	-11.71%	-1,644	2.39%
焦炭	1,126	-0.75%	347,362	-9.09%	636,516	62.31%	31.06	9.39%	35,882	57,600	26.91%	-21,718	-24.40	-12.50%	5,185	1.58%
铝	13,576	-0.68%	347,022	-1.80%	74,512	-43.06%	16.58	-3.07%	71,379	122,180	55.78%	-50,801	-24.59	-29.28%	431	0.28%
螺线	3,082	-0.33%	2,440,532	-1.51%	2,970,924	24.33%	37.64	-17.46%	271,894	460,793	30.02%	-188,899	-58.22	-15.48%	25,521	1.83%
棉花	14,788	-1.48%	322,916	7.09%	126,242	82.29%	3.19	0.71%	47,654	63,197	34.33%	-15,543	-2.09	-9.63%	-3,568	1.68%
铅	14,030	-0.64%	18,456	-0.45%	1,478	9.32%	1.01	-1.43%	0	0	0.00%	0	0.00	0.00%	0	0.00%
燃料油	3,659	-2.57%	26	0.00%	4	400.00%	0.00	-4.31%	0	0	0.00%	0	0.00	0.00%	0	0.00%
塑料	11,886	0.92%	817,248	0.51%	717,832	42.69%	30.19	1.71%	144,103	151,422	36.16%	-7,319	-4.67	-1.79%	6,311	1.56%
铜	51,029	-0.75%	598,590	-3.55%	562,306	-2.90%	127.59	-4.77%	126,998	79,724	34.53%	47,274	115.19	15.80%	265	0.65%
橡胶	14,742	-3.23%	436,256	4.80%	818,596	31.02%	71.07	1.44%	47,622	66,415	26.14%	-18,793	-28.35	-8.62%	-2,102	0.60%
小麦	2,608	0.76%	68,300	-2.17%	14,094	330.48%	1.78	-1.43%	11,941	16,198	41.20%	-4,257	-2.20	-12.47%	-1,851	5.57%
锌	16,077	-0.68%	343,870	-6.83%	394,296	-14.26%	15.90	-7.86%	51,867	62,959	33.39%	-11,092	-7.75	-6.45%	-285	0.60%
玉米	2,354	-0.45%	288,458	6.12%	83,966	80.63%	3.40	5.64%	80,600	63,639	50.00%	16,961	3.94	11.76%	9,901	6.57%
棕榈油	5,774	0.08%	601,250	-6.52%	551,120	138.41%	22.66	-6.39%	108,535	135,091	40.52%	-26,556	-15.31	-8.83%	-6,726	2.67%
白银	4,313	-0.60%	438,530	-8.74%	863,042	-17.56%	22.80	-9.23%	54,330	55,597	25.07%	-1,267	-0.55	-0.58%	9,958	4.09%
玻璃	1,043	-1.14%	559,482	-5.92%	464,316	23.92%	7.00	-7.00%	79,834	138,503	39.02%	-58,669	-12.09	-20.97%	-2,207	1.98%
菜粕	2,717	-2.38%	2,114,054	1.20%	4,100,366	21.16%	28.79	-1.20%	258,022	371,485	29.78%	-113,463	-30.89	-10.73%	13,417	1.41%
菜籽	4,969	-0.06%	1,706	-0.23%	16	-77.78%	0.04	-0.29%	0	0	0.00%	0	0.00	0.00%	0	0.00%
焦煤	787	-2.06%	403,282	-0.33%	588,732	27.45%	12.46	-2.21%	47,745	83,732	32.60%	-35,987	-16.96	-17.85%	-6,530	3.29%
中期国债	94	-0.03%	15,734	-0.47%	2,706	-62.95%	2.95	-0.50%	3,071	4,085	45.48%	-1,014	-9.50	-12.89%	-75	1.01%
沥青	4,274	-0.37%	28,034	-0.17%	3,064	-47.75%	0.60	-0.54%	0	0	0.00%	0	0.00	0.00%	0	0.00%
动力煤	500	0.00%	73,758	-2.09%	15,210	-39.72%	3.69	-2.09%	10,409	11,923	30.28%	-1,514	-1.49	-4.11%	697	1.76%
铁矿石	702	-1.31%	514,626	4.84%	1,160,806	59.20%	18.06	3.47%	84,070	74,692	30.85%	9,378	6.61	3.64%	4,998	1.86%
鸡蛋	5,209	0.47%	427,824	1.74%	575,514	8.47%	8.91	2.22%	47,380	39,018	20.19%	8,362	2.17	3.91%	-2,925	1.46%
水稻	2,383	1.08%	9,544	3.18%	3,058	115.35%	0.24	4.11%	626	626	13.12%	0	0.00	0.00%	0	0.00%
胶合板	140	0.38%	81,354	-12.64%	181,654	-5.23%	5.70	-12.30%	19,360	10,486	36.69%	8,874	6.22	21.82%	-778	1.09%
纤维板	59	-0.52%	146,220	9.31%	92,198	26.89%	3.05	8.72%	19,778	37,548	39.21%	-17,770	-5.27	-24.31%	-2,771	1.88%

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)》

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3、《全国期货市场成交情况统计（月报）》

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