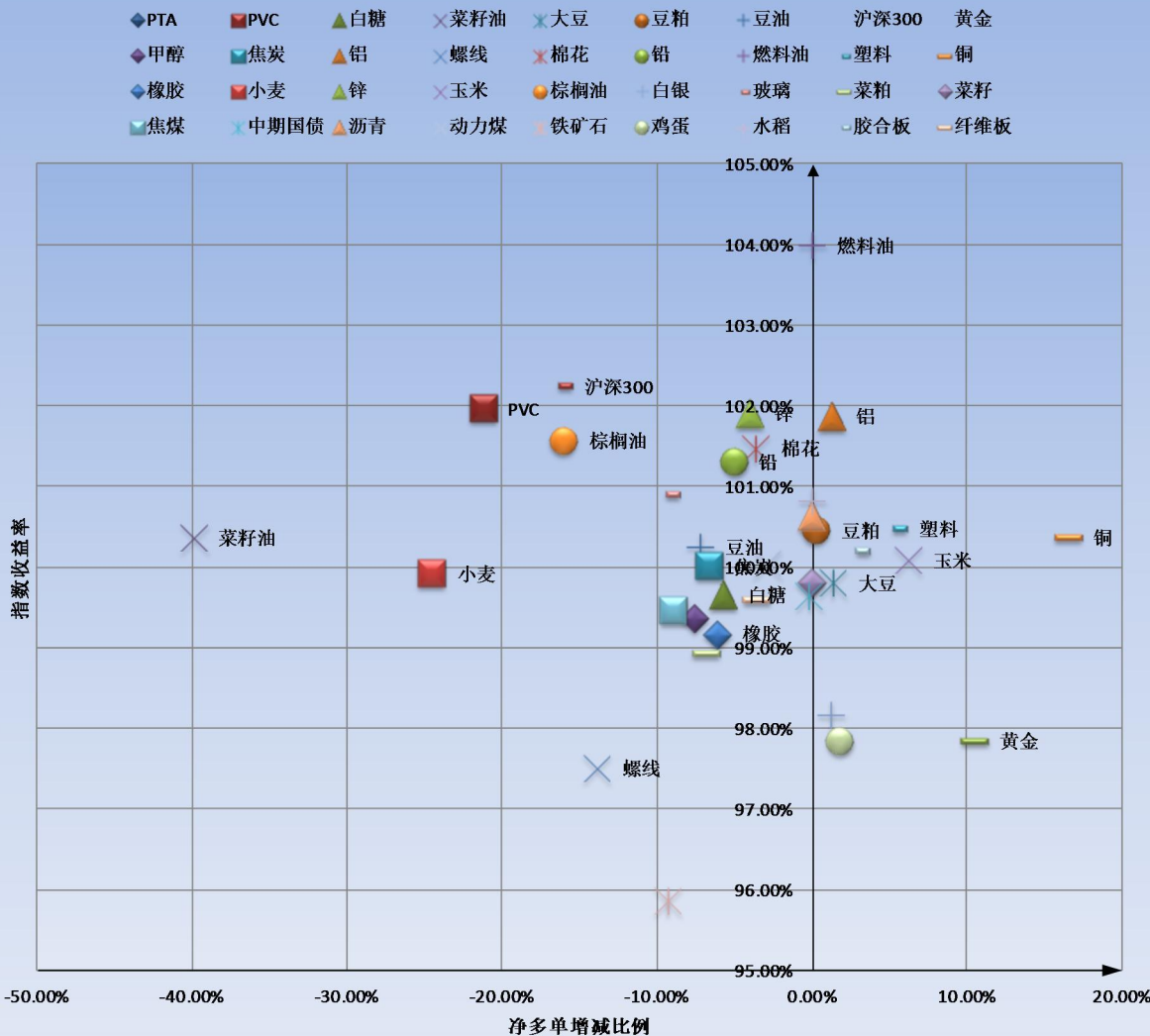


CGS | RBS  
**银河期货**

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	PTA	98.11%	22.53%	105.71%	111.67%	215.53%	
2	铜	100.36%	16.56%	98.03%	99.96%	117.55%	
3	黄金	97.84%	10.51%	95.94%	98.08%	175.44%	
4	玉米	100.08%	6.19%	100.27%	100.19%	15.10%	
5	塑料	100.47%	5.30%	106.06%	106.45%	45.32%	
6	胶合板	100.20%	2.91%	89.07%	88.89%	11.31%	
7	鸡蛋	97.83%	1.82%	100.26%	102.50%	104.93%	
8	大豆	99.80%	1.35%	101.54%	101.72%	-0.37%	
9	铝	101.87%	1.25%	102.32%	104.83%	92.50%	
10	白银	98.17%	1.19%	101.21%	103.09%	228.36%	
11	豆粕	100.45%	0.28%	103.25%	103.65%	95.38%	
12	燃料油	103.98%	0.00%	103.98%	100.00%	-1200.00%	
13	菜籽	99.81%	0.00%	103.43%	102.22%	47.06%	
14	水稻	100.81%	0.00%	101.63%	109.46%	121.36%	
15	沥青	100.63%	0.00%	85.20%	84.73%	115.18%	
16	中期国债	99.63%	-0.18%	102.93%	104.40%	261.11%	
17	动力煤	100.05%	-2.84%	93.69%	96.67%	83.82%	
18	纤维板	99.58%	-3.58%	103.59%	104.98%	12.49%	
19	棉花	101.48%	-3.62%	107.61%	99.80%	119.90%	
20	锌	101.90%	-4.02%	104.90%	94.09%	117.22%	
21	铅	101.30%	-5.03%	95.77%	99.52%	130.56%	
22	白糖	99.65%	-5.78%	105.82%	106.30%	133.27%	
23	橡胶	99.17%	-6.12%	98.79%	99.68%	127.87%	
24	焦炭	100.00%	-6.64%	177.17%	100.69%	57.91%	
25	菜粕	98.92%	-6.80%	108.66%	110.47%	162.60%	
26	豆油	100.25%	-7.22%	92.02%	92.50%	18.51%	
27	甲醇	99.36%	-7.54%	101.43%	102.17%	66.09%	
28	焦煤	99.45%	-8.94%	154.13%	83.98%	36.37%	
29	铁矿石	95.86%	-9.29%	185.08%	109.10%	143.84%	
30	玻璃	100.90%	-9.39%	103.43%	102.51%	77.23%	
31	螺线	97.50%	-13.87%	114.05%	118.16%	112.81%	
32	棕榈油	101.57%	-15.97%	95.24%	93.54%	117.93%	
33	沪深300	102.24%	-16.25%	104.04%	101.78%	104.47%	
34	PVC	101.97%	-21.20%	111.31%	109.72%	98.45%	
35	小麦	99.91%	-24.51%	100.48%	98.44%	85.05%	
36	菜籽油	100.37%	-39.91%	98.09%	97.33%	29.73%	

2014年9月3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	收益率														
PTA	13,390	98.11%	1,651,664	111.67%	2,096,608	215.53%	36.82	105.71%	363,134	183,242	66.16%	179,892	60.15	43.57%	97,833	22.53%
PVC	12,121	101.97%	41,328	109.72%	17,892	98.45%	0.65	111.31%	9,272	14,646	115.75%	-5,374	-1.63	-52.01%	-2,338	-21.20%
白糖	9,255	99.65%	2,930,740	106.30%	1,796,984	133.27%	82.37	105.82%	519,582	602,700	76.59%	-83,118	-39.00	-11.34%	-43,581	-5.78%
菜籽油	12,268	100.37%	571,580	97.33%	140,784	29.73%	20.24	98.09%	77,298	185,542	91.97%	-108,244	-66.36	-75.75%	-56,333	-39.91%
大豆	9,270	99.80%	1,306,580	101.72%	505,096	-0.37%	30.93	101.54%	234,228	225,988	70.45%	8,240	3.81	2.52%	4,427	1.35%
豆粕	6,521	100.45%	3,062,552	103.65%	1,582,256	95.38%	70.63	103.25%	451,430	464,906	59.84%	-13,476	-4.36	-1.76%	1,827	0.28%
豆油	12,091	100.25%	1,614,724	92.50%	756,684	18.51%	51.55	92.02%	227,954	283,394	63.34%	-55,440	-33.38	-13.73%	-28,135	-7.22%
沪深300	4,835	102.24%	656,124	101.78%	3,380,032	104.47%	475.82	104.04%	89,798	146,418	72.00%	-56,620	-410.94	-34.52%	-26,923	-16.25%
黄金	504.30	97.84%	420,332	98.08%	257,180	175.44%	84.79	95.94%	63,822	42,086	50.39%	21,736	60.15	20.68%	10,938	10.51%
甲醇	5,518	99.36%	208,360	102.17%	137,488	66.09%	17.48	101.43%	21,316	30,624	49.86%	-9,308	-12.80	-17.37%	-3,983	-7.54%
焦炭	2,213	100.00%	542,636	100.69%	976,336	57.91%	42.72	177.17%	78,886	84,486	60.21%	-5,600	-6.24	-4.13%	-8,997	-6.64%
铝	29,793	101.87%	1,112,268	104.83%	877,224	92.50%	52.09	102.32%	244,498	245,476	88.10%	-978	22.55	-0.35%	3,381	1.25%
螺线	5,744	97.50%	6,062,216	118.16%	7,851,644	112.81%	90.81	114.05%	575,306	972,910	51.08%	-397,604	-114.25	-26.23%	-225,840	-13.37%
棉花	28,236	101.48%	1,178,288	99.80%	952,128	119.90%	11.55	107.61%	178,784	192,062	62.95%	-13,278	-1.38	-4.51%	-10,651	-3.62%
铅	28,998	101.30%	77,776	99.52%	46,088	130.56%	4.83	95.77%	13,760	16,154	76.92%	-2,394	-2.28	-12.31%	-974	-5.03%
燃料油	6,485	103.98%	24	100.00%	12	-1200.00%	0.00	103.98%	0	0	0.00%	0	0.00	0.00%	0	0.00%
塑料	21,732	100.47%	707,452	106.45%	659,988	45.32%	20.65	106.06%	110,178	94,322	57.81%	15,856	8.60	8.97%	9,577	5.30%
铜	99,598	100.36%	1,149,296	99.96%	923,420	117.55%	247.34	98.03%	265,672	171,866	76.14%	93,806	219.43	32.65%	47,582	16.56%
橡胶	28,361	99.17%	602,176	99.68%	958,404	127.87%	100.75	98.79%	70,628	88,728	52.93%	-18,100	-27.52	-12.02%	-9,203	-6.12%
小麦	5,449	99.91%	67,592	98.44%	4,804	85.05%	2.61	100.48%	14,400	22,878	110.30%	-8,478	-4.66	-50.17%	-4,108	-24.51%
锌	34,091	101.90%	992,768	94.09%	1,611,140	117.22%	62.95	104.90%	171,150	187,602	72.27%	-16,452	-10.04	-6.63%	-9,774	-4.02%
玉米	4,766	100.08%	553,572	100.19%	68,008	15.10%	6.60	100.27%	124,094	108,842	84.16%	15,252	3.63	11.02%	8,578	6.19%
棕榈油	10,412	101.57%	1,198,668	93.54%	950,700	117.93%	57.71	95.24%	194,680	321,450	86.12%	-126,770	-66.00	-42.30%	-45,213	-15.97%
白银	8,210	98.17%	1,039,100	103.09%	1,205,308	228.36%	51.43	101.21%	149,218	139,958	55.66%	9,260	6.47	3.56%	3,186	1.19%
玻璃	1,959	100.90%	1,655,380	102.51%	2,110,904	77.23%	19.52	103.43%	225,468	344,320	68.84%	-118,852	-22.57	-28.72%	-39,853	-9.39%
菜粕	4,633	98.92%	2,505,068	110.47%	4,085,752	162.60%	30.67	108.66%	306,918	386,250	55.34%	-79,332	-18.35	-12.67%	-44,417	-6.30%
菜籽	9,344	99.81%	728	102.22%	100	47.06%	0.04	103.43%	96	96	52.75%	0	0.00	0.00%	0	0.00%
焦煤	1,596	99.45%	562,212	83.98%	979,676	36.37%	19.32	154.13%	66,486	97,400	58.30%	-30,914	-14.82	-21.99%	-10,972	-8.94%
中期国债	187	99.63%	37,340	104.40%	10,176	261.11%	7.44	102.93%	756	800	8.33%	-44	-0.41	-0.47%	-17	-0.18%
沥青	8,588	100.63%	35,528	84.73%	3,912	115.18%	2.26	85.20%	0	0	0.00%	0	0.00	0.00%	0	0.00%
动力煤	1,017	100.05%	205,764	96.67%	79,192	83.82%	11.45	93.69%	30,954	34,338	63.46%	-3,384	-3.43	-6.58%	-1,426	-2.84%
铁矿石	1,226	95.86%	1,639,148	109.10%	2,442,000	143.84%	70.92	185.08%	288,666	328,994	75.36%	-40,328	-24.72	-9.84%	-38,162	-9.29%
鸡蛋	9,062	97.83%	444,880	102.50%	535,600	104.93%	8.07	100.26%	42,706	38,104	36.33%	4,602	1.05	4.14%	2,060	1.82%
水稻	4,679	100.81%	9,564	109.46%	4,476	121.36%	0.36	101.63%	950	950	39.73%	0	0.00	0.00%	0	0.00%
胶合板	269	100.20%	73,680	88.89%	41,992	11.31%	5.16	89.07%	17,636	16,166	91.75%	1,470	1.00	7.98%	481	2.91%
纤维板	118	99.58%	68,376	104.98%	21,376	12.49%	1.53	103.59%	14,688	16,250	90.49%	-1,562	-0.42	-9.14%	-635	-3.58%

### 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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