

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	棉花	-21.32%	114.25%	1883.40%	#####	#DIV/0!	
2	塑料	-1.57%	9.81%	67.77%	25.60%	-18.68%	
3	棕榈油	-1.93%	5.88%	-3.24%	-1.37%	59.35%	
4	小麦	-0.37%	5.51%	-2.29%	-1.68%	40.44%	
5	铜	-1.84%	5.29%	7.44%	7.53%	99.50%	
6	玻璃	0.54%	4.52%	13.40%	12.82%	13.63%	
7	菜籽油	-2.40%	3.96%	-4.34%	1.78%	121.67%	
8	焦煤	-2.11%	3.96%	-7.39%	-5.27%	-24.96%	
9	螺线	-2.22%	2.80%	-2.48%	0.43%	95.33%	
10	焦炭	-2.19%	2.14%	6.32%	8.86%	39.44%	
11	菜粕	-2.71%	1.63%	-5.71%	-1.66%	31.05%	
12	玉米	-0.34%	1.46%	-1.98%	-1.65%	-18.10%	
13	豆粕	-1.62%	1.07%	-8.27%	-6.74%	-22.72%	
14	动力煤	-0.79%	1.06%	2.05%	2.86%	50.05%	
15	大豆	-0.77%	0.99%	-1.53%	-0.62%	-20.46%	
16	橡胶	-4.78%	0.98%	-6.37%	-1.27%	-9.93%	
17	铁矿石	-0.66%	0.98%	-8.06%	-7.49%	16.60%	
18	甲醇	-0.51%	0.91%	-2.57%	-2.01%	69.09%	
19	PTA	-1.41%	0.59%	-0.08%	3.00%	16.67%	
20	鸡蛋	0.88%	0.58%	-4.67%	-5.50%	16.70%	
21	白糖	-0.63%	0.11%	2.96%	3.71%	48.25%	
22	黄金	-1.29%	0.10%	0.05%	1.35%	-17.31%	
23	中期国债	-0.01%	0.10%	5.98%	6.80%	-31.51%	
24	白银	-0.55%	0.02%	2.77%	3.39%	0.33%	
25	燃料油	-0.09%	0.00%	-0.09%	0.00%	-800.00%	
26	菜籽	-4.61%	0.00%	25.66%	68.06%	661.76%	
27	水稻	-0.46%	0.00%	-29.06%	-18.23%	-28.80%	
28	沥青	0.67%	0.00%	-7.39%	-7.65%	-41.67%	
29	铅	-3.39%	-0.47%	-3.79%	2.65%	30.17%	
30	胶合板	-0.71%	-1.05%	0.65%	1.88%	49.81%	
31	沪深300	-0.98%	-1.82%	-7.36%	-6.45%	-23.34%	
32	PVC	-0.90%	-2.48%	3.37%	4.45%	80.35%	
33	豆油	-2.05%	-2.62%	-3.72%	-0.71%	23.49%	
34	纤维板	2.45%	-2.64%	-8.98%	-9.46%	215.48%	
35	铝	-1.88%	-3.22%	-9.83%	-7.22%	119.05%	
36	锌	-4.51%	-3.68%	-38.95%	-25.51%	109.49%	

2014年9月10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.%
指数	收益率	Chg.	Chg.%	Chg.	Chg.%	Chg.	Chg.%								
6,566	-1.41%	805,778	3.00%	728,660	16.67%	17.35	-0.08%	179,073	86,717	32.99%	92,356	30.29	22.92%	5,001	0.59%
5,972	-0.90%	21,592	4.45%	8,538	80.35%	0.33	3.37%	4,463	8,030	57.86%	-3,567	-1.06	-33.04%	-408	-2.48%
4,488	-0.63%	1,526,498	3.71%	1,463,964	48.25%	41.48	2.96%	262,674	298,233	36.74%	-35,559	-16.30	-4.66%	-464	0.11%
5,971	-2.40%	286,190	1.78%	156,364	121.67%	9.56	-4.34%	37,695	85,108	42.91%	-47,413	-28.29	-33.13%	4,741	3.96%
4,549	-0.77%	623,444	-0.62%	250,552	-20.46%	14.20	-1.53%	108,597	101,120	33.64%	7,477	3.39	2.40%	3,043	0.99%
3,108	-1.62%	1,462,452	-6.74%	1,038,510	-22.72%	32.08	-8.27%	228,321	218,633	30.56%	9,688	3.01	1.32%	7,699	1.07%
5,902	-2.05%	759,628	-0.71%	509,182	23.49%	23.19	-3.72%	102,183	133,644	31.05%	-31,461	-18.56	-8.28%	-9,786	-2.62%
2,448	-0.98%	341,932	-6.45%	1,373,928	-23.34%	251.08	-7.36%	50,069	80,119	38.07%	-30,050	-220.86	-17.58%	-1,255	-1.82%
249.00	-1.29%	208,292	1.35%	135,346	-17.31%	41.49	0.05%	30,924	19,998	24.45%	10,926	29.84	10.49%	248	0.10%
2,762	-0.51%	116,346	-2.01%	110,182	69.09%	8.97	-2.57%	14,911	19,736	29.78%	-4,825	-4.79	-8.29%	642	0.91%
1,067	-2.19%	290,460	8.86%	619,680	39.44%	21.92	6.32%	44,014	51,185	32.78%	-7,171	-7.67	-4.94%	2,271	2.14%
14,602	-1.88%	518,140	-7.22%	491,094	119.05%	23.31	-9.83%	126,441	130,470	49.58%	-4,029	8.46	-1.56%	-8,687	-3.22%
2,770	-2.22%	2,963,890	0.43%	6,632,628	95.33%	42.42	-2.48%	310,763	440,269	25.34%	-129,506	-35.88	-8.74%	40,724	2.80%
13,723	-21.32%	585,306	#####	360,666	#DIV/0!	5.89	1883.40%	88,064	87,582	30.01%	482	2.91	0.16%	1,130	114.25%
13,963	-3.39%	40,842	2.65%	21,480	30.17%	2.31	-3.79%	6,357	7,485	33.89%	-1,128	-1.05	-5.52%	-123	-0.47%
3,264	-0.09%	16	0.00%	8	-800.00%	0.00	-0.09%	0	0	0.00%	0	0.00	0.00%	0	0.00%
10,657	-1.57%	488,976	25.60%	359,648	-18.68%	18.81	67.77%	97,365	60,266	32.24%	37,099	19.76	15.17%	26,648	9.81%
48,888	-1.84%	609,536	7.53%	849,792	99.50%	129.17	7.44%	135,442	74,047	34.37%	61,395	143.21	20.14%	19,280	5.29%
13,345	-4.78%	293,110	-1.27%	542,508	-9.93%	45.92	-6.37%	36,391	44,307	27.53%	-7,916	-11.60	-5.40%	1,564	0.98%
2,719	-0.37%	32,130	-1.68%	4,174	40.44%	1.21	-2.29%	7,268	9,975	53.67%	-2,707	-1.49	-16.85%	947	5.51%
16,411	-4.51%	392,470	-25.51%	1,283,524	109.49%	21.27	-38.95%	62,114	76,144	35.23%	-14,030	-9.60	-7.15%	-4,890	-3.68%
2,371	-0.34%	273,102	-1.65%	57,780	-18.10%	3.24	-1.98%	63,235	54,969	43.28%	8,266	1.96	6.05%	1,888	1.46%
5,137	-1.93%	626,590	-1.37%	731,868	59.35%	36.03	-3.24%	109,045	141,512	39.99%	-32,467	-16.68	-10.36%	19,124	5.88%
4,092	-0.55%	537,674	3.39%	622,602	0.33%	26.51	2.77%	76,346	72,436	27.67%	3,910	2.78	1.45%	183	0.02%
973	0.54%	937,218	12.82%	1,868,452	13.63%	10.96	13.40%	131,007	145,624	29.52%	-14,617	-2.11	-3.12%	17,121	4.52%
2,177	-2.71%	1,164,598	-1.66%	2,700,806	31.05%	13.07	-5.71%	154,059	177,721	28.49%	-23,662	-5.13	-4.06%	10,063	1.63%
4,447	-4.61%	642	68.06%	518	661.76%	0.03	25.66%	55	55	17.13%	0	0.00	0.00%	0	0.00%
772	-2.11%	262,094	-5.27%	466,888	-24.96%	8.67	-7.39%	40,662	43,498	32.11%	-2,836	-1.31	-2.16%	5,633	3.96%
93	-0.01%	21,350	6.80%	2,734	-31.51%	4.17	5.98%	327	336	3.11%	-9	-0.08	-0.08%	9	0.10%
4,319	0.67%	14,502	-7.65%	924	-41.67%	0.92	-7.39%	0	0	0.00%	0	0.00	0.00%	0	0.00%
508	-0.79%	103,628	2.86%	71,240	50.05%	5.26	2.05%	14,005	14,329	27.34%	-324	-0.33	-0.63%	525	1.06%
585	-0.66%	829,660	-7.49%	1,183,468	16.60%	34.24	-8.06%	167,496	165,526	40.14%	1,970	1.15	0.47%	4,245	0.98%
4,513	0.88%	192,906	-5.50%	294,756	16.70%	3.49	-4.67%	20,030	16,918	19.15%	3,112	0.71	3.23%	412	0.58%
2,277	-0.46%	3,984	-18.23%	1,518	-28.80%	0.12	-29.06%	218	218	10.94%	0	0.00	0.00%	0	0.00%
134	-0.71%	40,308	1.88%	50,882	49.81%	2.79	0.65%	9,828	7,373	42.67%	2,455	1.65	12.18%	-162	-1.05%
60	2.45%	30,064	-9.46%	54,730	215.48%	0.66	-8.98%	5,597	6,731	41.01%	-1,134	-0.33	-7.54%	-320	-2.64%

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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