

2014年9月

农产品月刊

全球交易概况 - 谷物、油籽和牲畜市场

- 交易要点
- 期货
- 期权
- 历史波动率
- CFTC 持仓报告

农产品交易要点

2014年9月

- 2014年9月谷物和油籽期货的日均成交量为 603,207 手合约，去年同期为 578,861 手合约，同比增长 4.21%。
 - 2014年9月谷物和油籽期权的日均成交量为 260,081 手合约，去年同期为 194,364 手合约，同比增长 33.81%。
 - 2014年9月油籽类期货的日均成交量为 335,946 手合约，去年同期为 321,798 手合约，同比增长 4.4%。
 - 2014年9月油籽类期权的日均成交量为 133,125 手合约，去年同期为 87,902 手合约，同比增长 51.45%。
 - 2014年9月电子谷物油籽期权的日均成交量为 146,809 手合约，去年同期为 89,729 手合约，同比增长 63.61%。
 - 2014年9月活牛和瘦肉猪期货与期权的日均成交量为 143,867 手合约，去年同期为 124,563 手合约，同比增长 15.5%。
 - 2014年9月活牛和瘦肉猪电子期货的日均成交量为 99,738 手合约，去年同期为 93,872 手合约，同比增长 6.25%。
 - 2014年9月活牛和瘦肉猪电子期权的日均成交量为 26,675 手合约，去年同期为 12,732 手合约，同比增长 109.51%。
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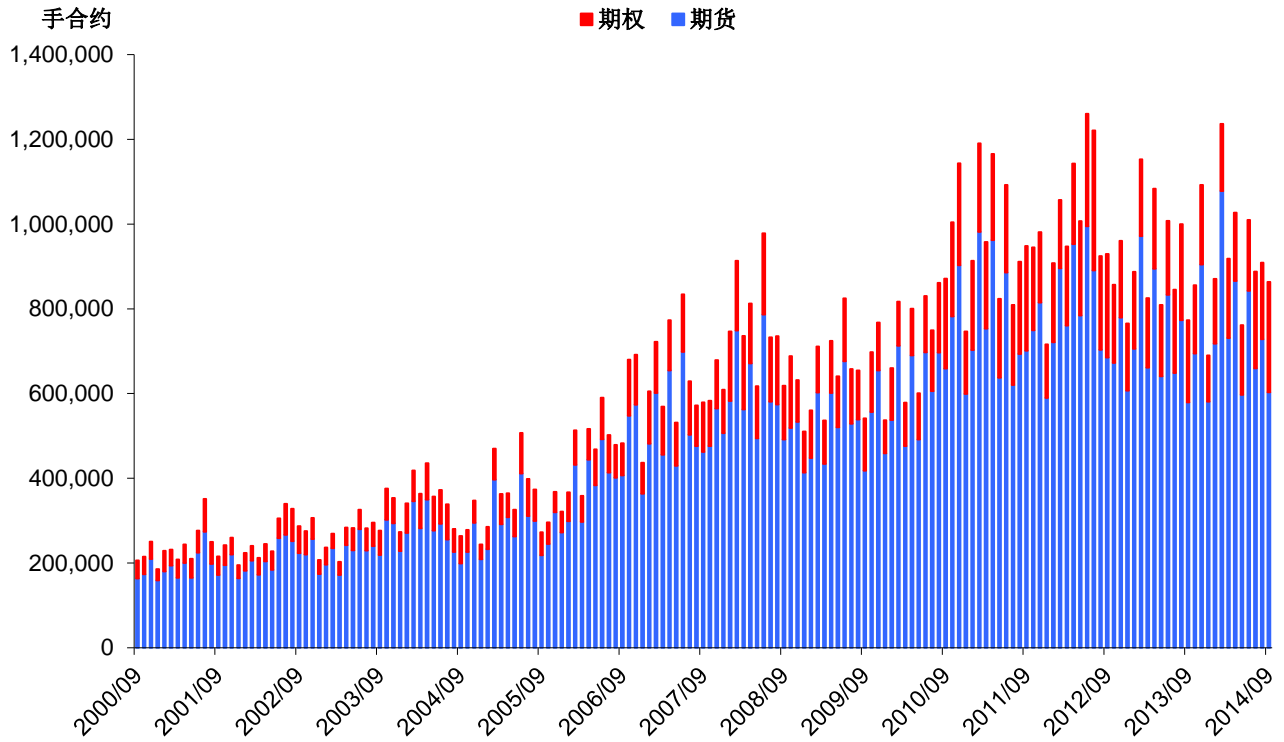
CME Group Announces Reduced Electronic Trading Hours for CME Livestock Products in Response to Customer Feedback

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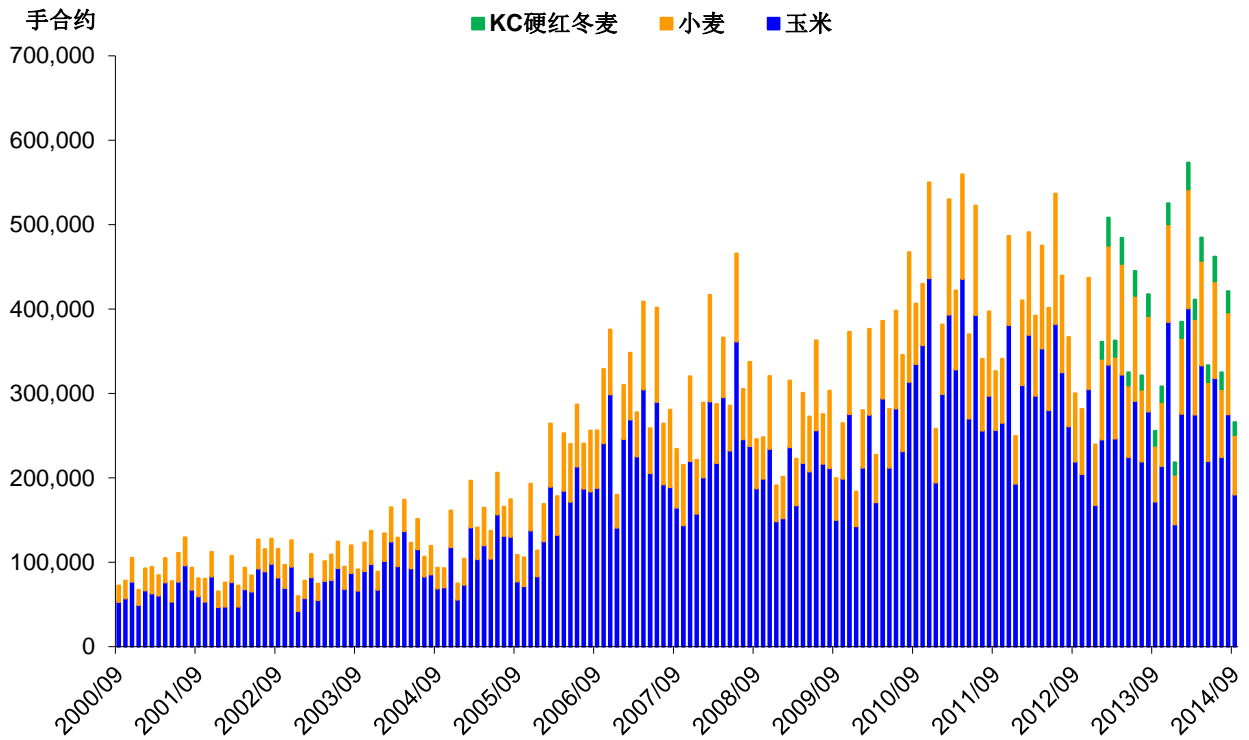
日均成交量与持仓量 - 2014年9月

		日均成交量				持仓量				
		合约代码		合约	名义额 百万美元	合约	名义额 百万美元	现货月 月底结算价	现货月 月底结算价 美元/吨	20天 历史波动率
		电子交易	公开竞价							
玉米	期货	ZC	C	180,210	\$2,890	1,284,842	\$20,606	320 3/4	\$126.27	20.87%
	小型期货	XC	YC	476	\$2	10,275	\$33			
	期货合计			180,686	\$2,892	1,295,117	\$20,639			
	期权			103,904		1,565,882				
小麦	期货	ZW	W	70,427	\$1,682	423,182	\$10,109	477 3/4	\$175.54	18.78%
	小型期货	XW	YW	346	\$2	1,770	\$8			
	期货合计			70,773	\$1,684	424,952	\$10,117			
	期权			22,450		359,942				
KC硬红冬麦	期货	KE	KW	15,504	\$0	151,310	\$0	558	\$0.00	16.21%
	期权	OKE	H	1,984		48,090				
大豆	期货	ZS	S	174,861	\$7,985	774,895	\$35,384	913 1/4	\$335.56	17.55%
	小型期货	XB	YK	1,032	\$9	21,851	\$200			
	期货合计			175,893	\$7,994	796,746	\$35,583			
	期权			113,591		1,085,650				
豆油	期货	ZL	BO	84,234	\$1,636	377,903	\$7,340	32.37	\$713.64	26.87%
	期权			6,063		148,992				
豆粕	期货	ZM	SM	76,851	\$2,297	351,039	\$10,493	298.90	\$329.48	18.07%
	期权			15,243		225,134				
糙米	期货	ZR	RR	581	\$15	10,949	\$279	12.745	\$280.98	14.70%
	期权			65		2,410				
燕麦	期货	ZO	O	538	\$9	9,184	\$154	335 1/2	\$194.64	23.17%
	期权			117		4,849				
活牛	期货	LE	LC	62,068	\$2,321	317,687	\$11,878	163.475		13.12%
	期权			19,413		362,219				
瘦肉猪	期货	HE	LH	47,637	\$1,400	249,088	\$7,321	94.525		20.95%
	期权			14,748		279,764				

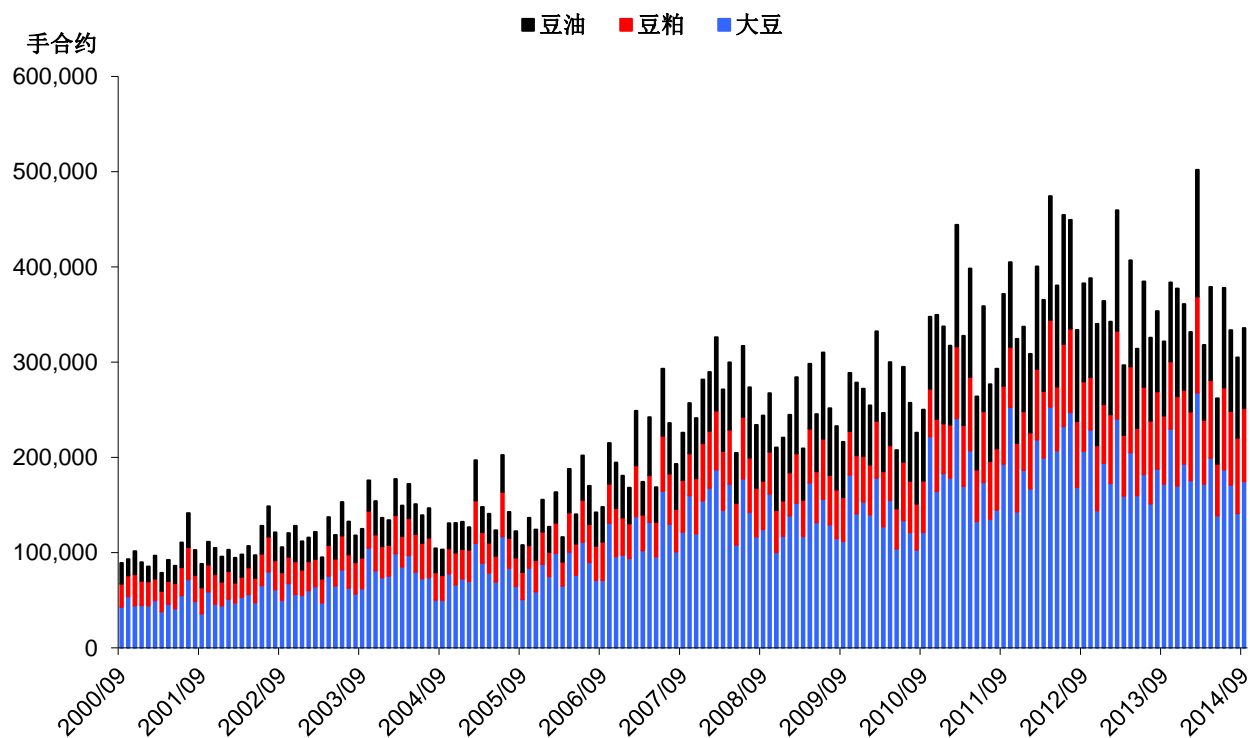
谷物、油籽期货与期权 - 日均成交量



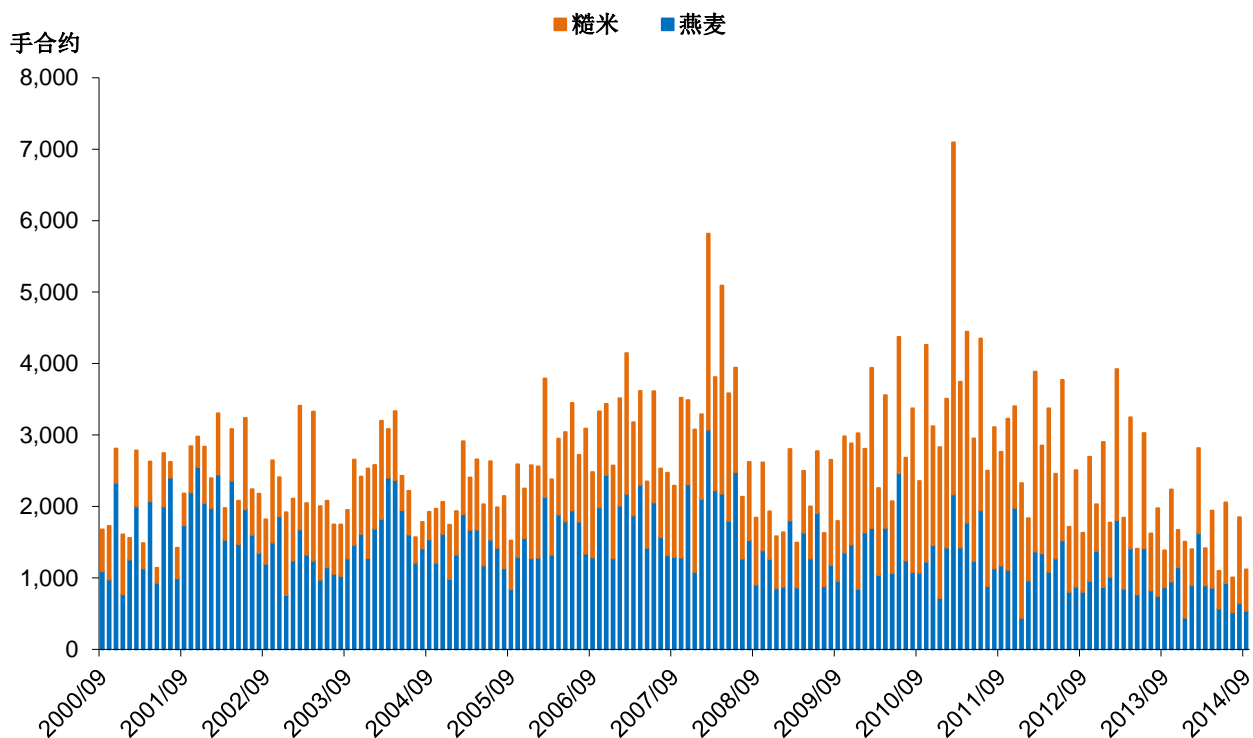
玉米、小麦、KC硬红冬麦期货 - 日均成交量



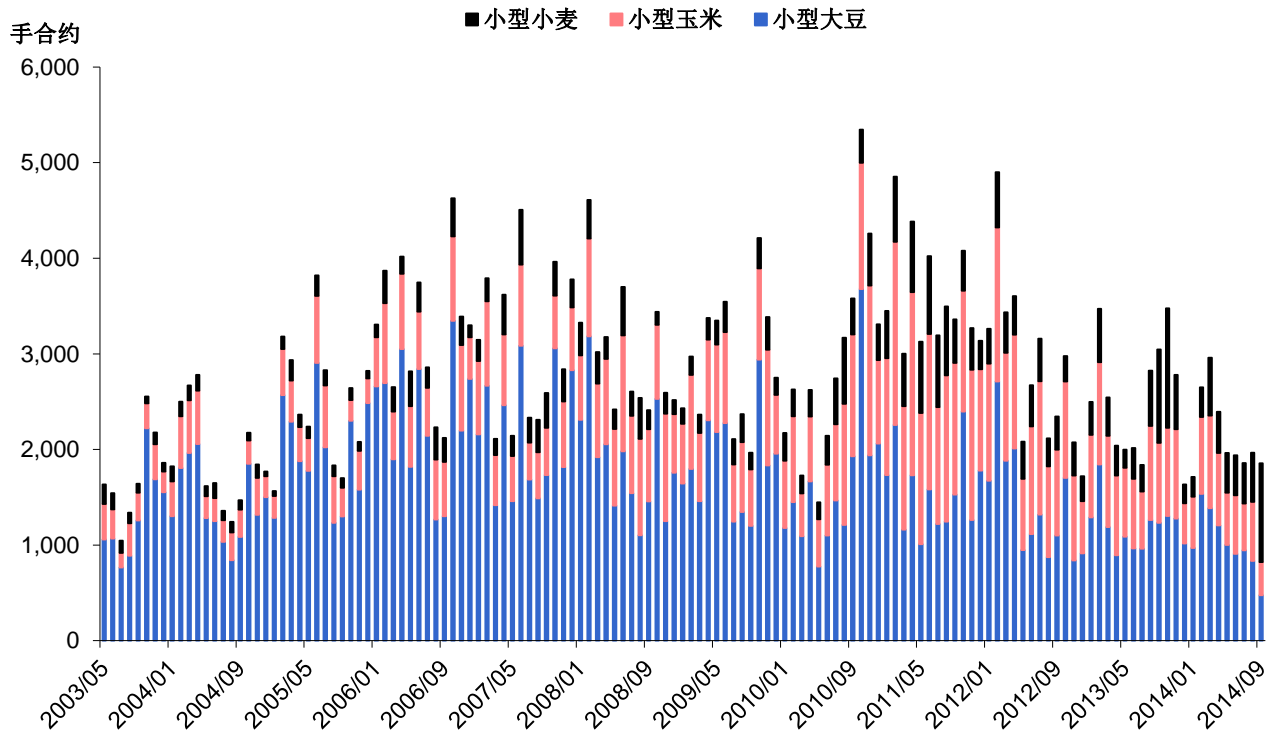
大豆类期货 - 日均成交量



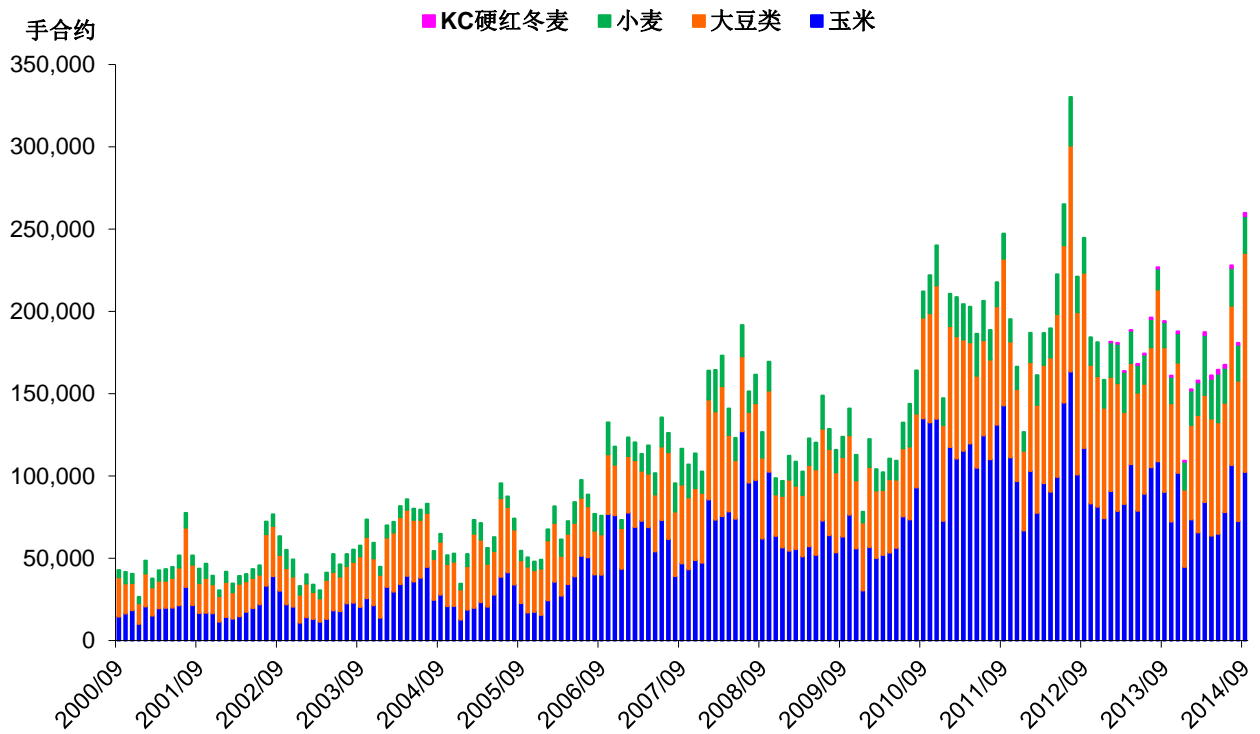
燕麦、糙米期货 - 日均成交量



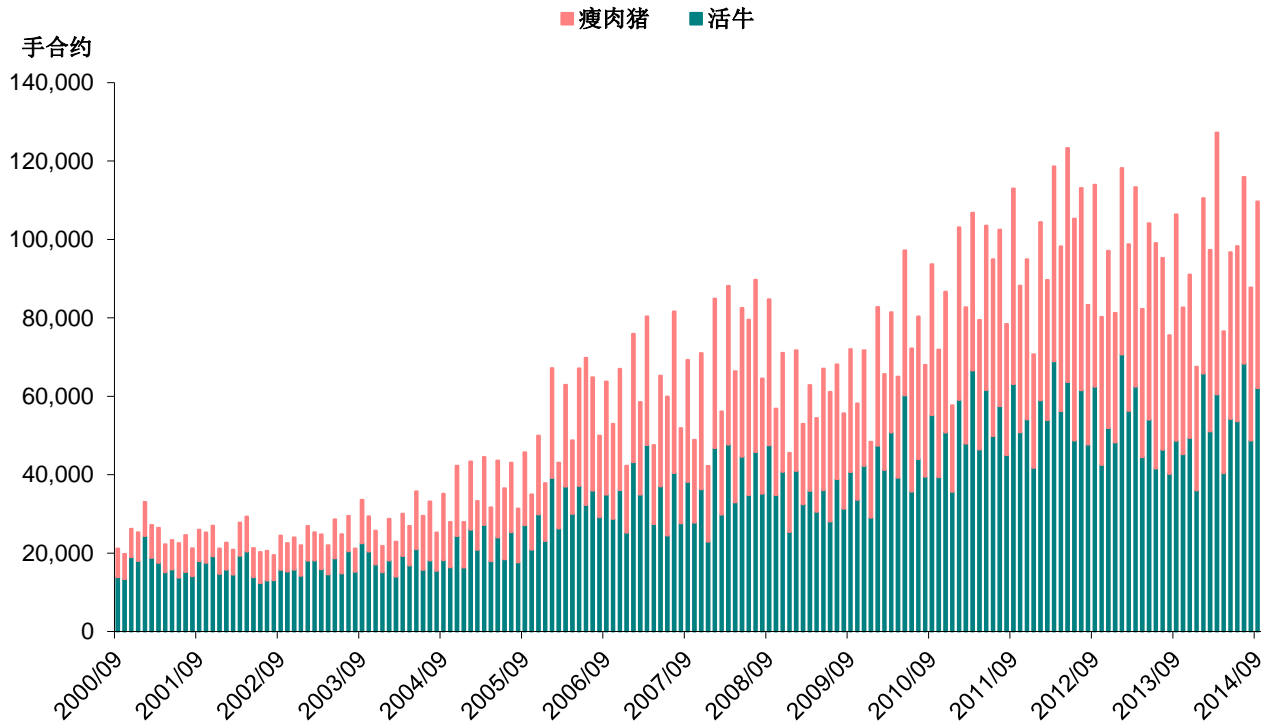
小型谷物、油籽期货 - 日均成交量



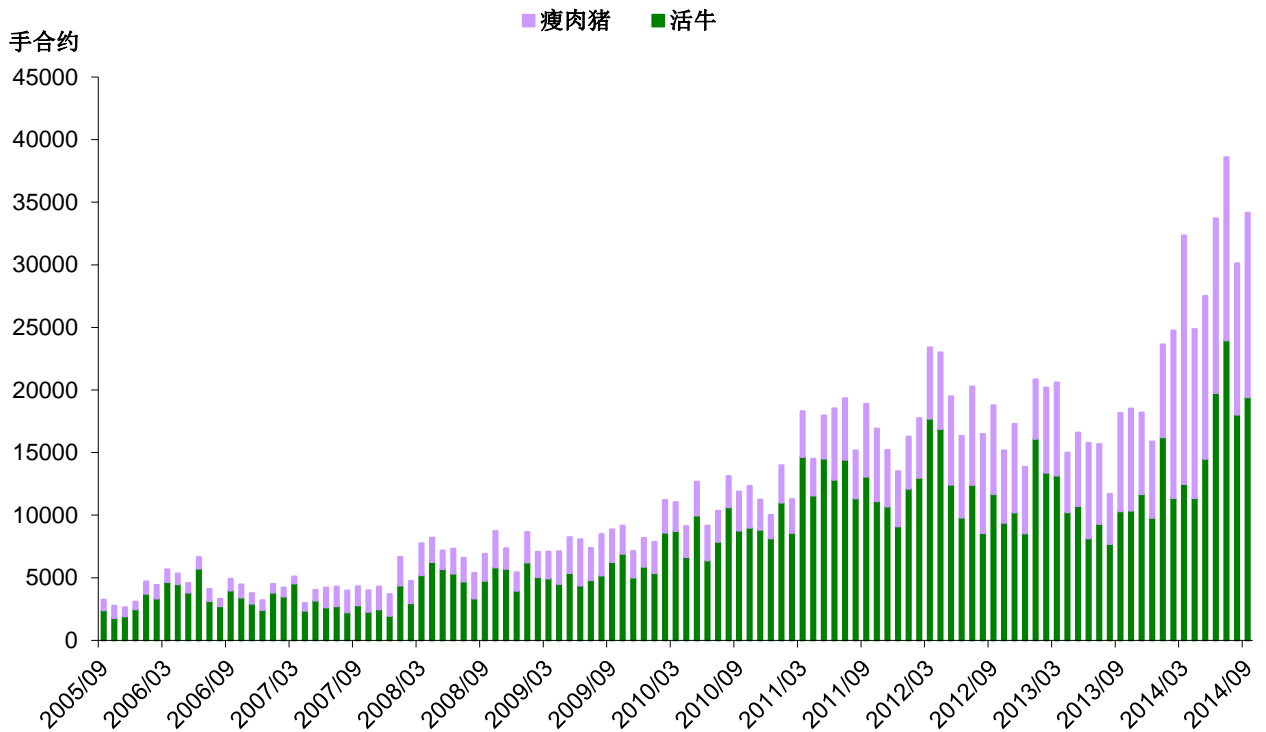
期权 - 日均成交量



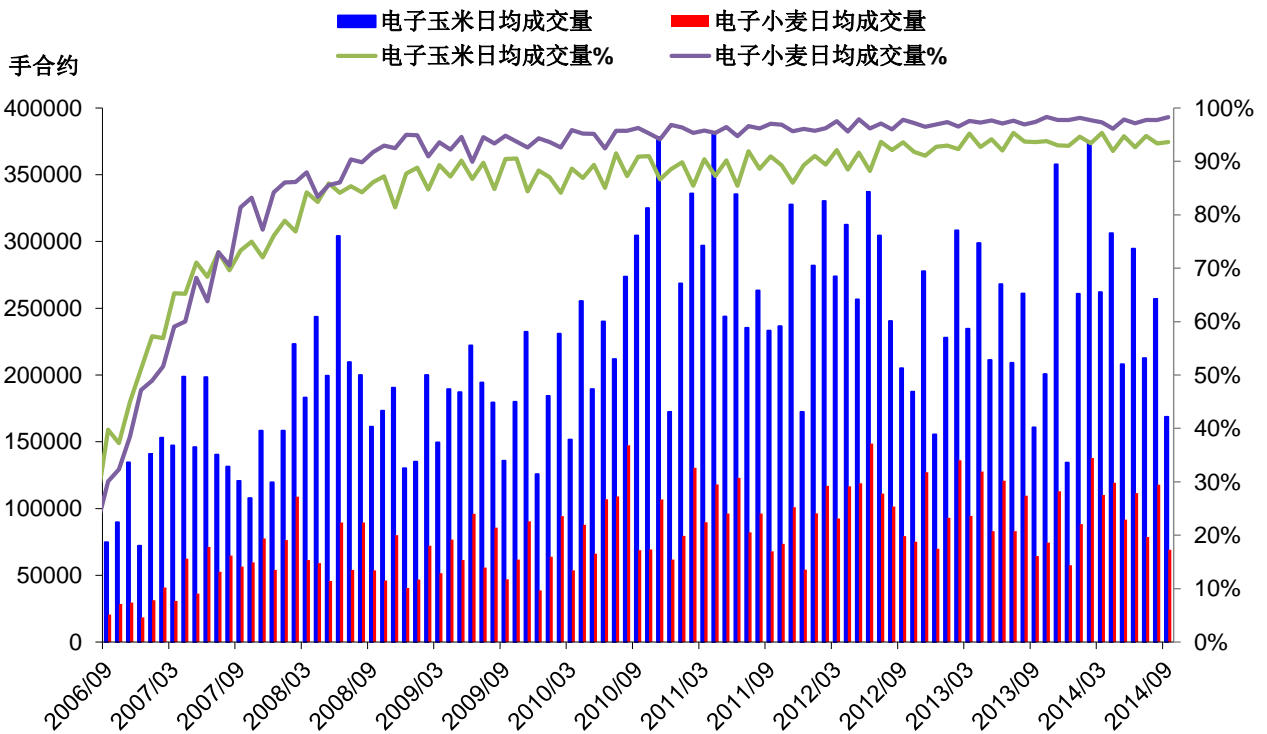
活牛、瘦肉猪期货 - 日均成交量



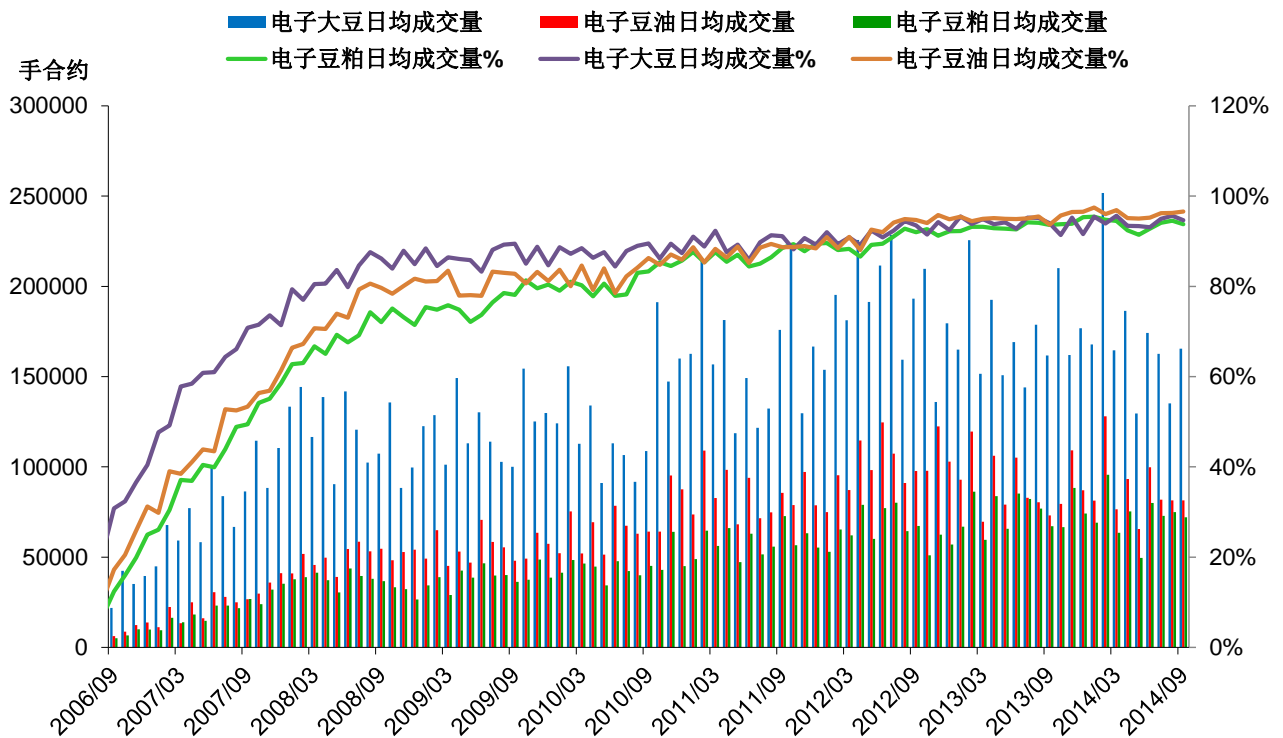
活牛、瘦肉猪期权 - 日均成交量



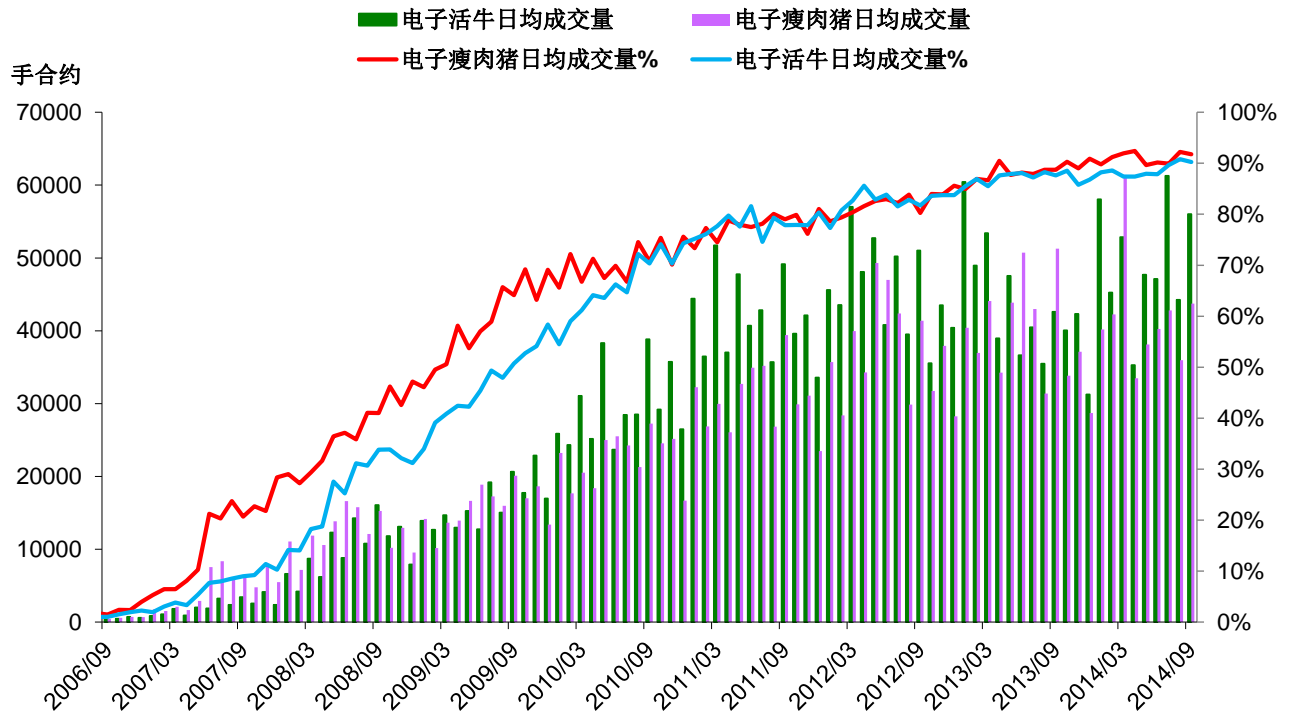
玉米、小麦电子期货 - 日均成交量



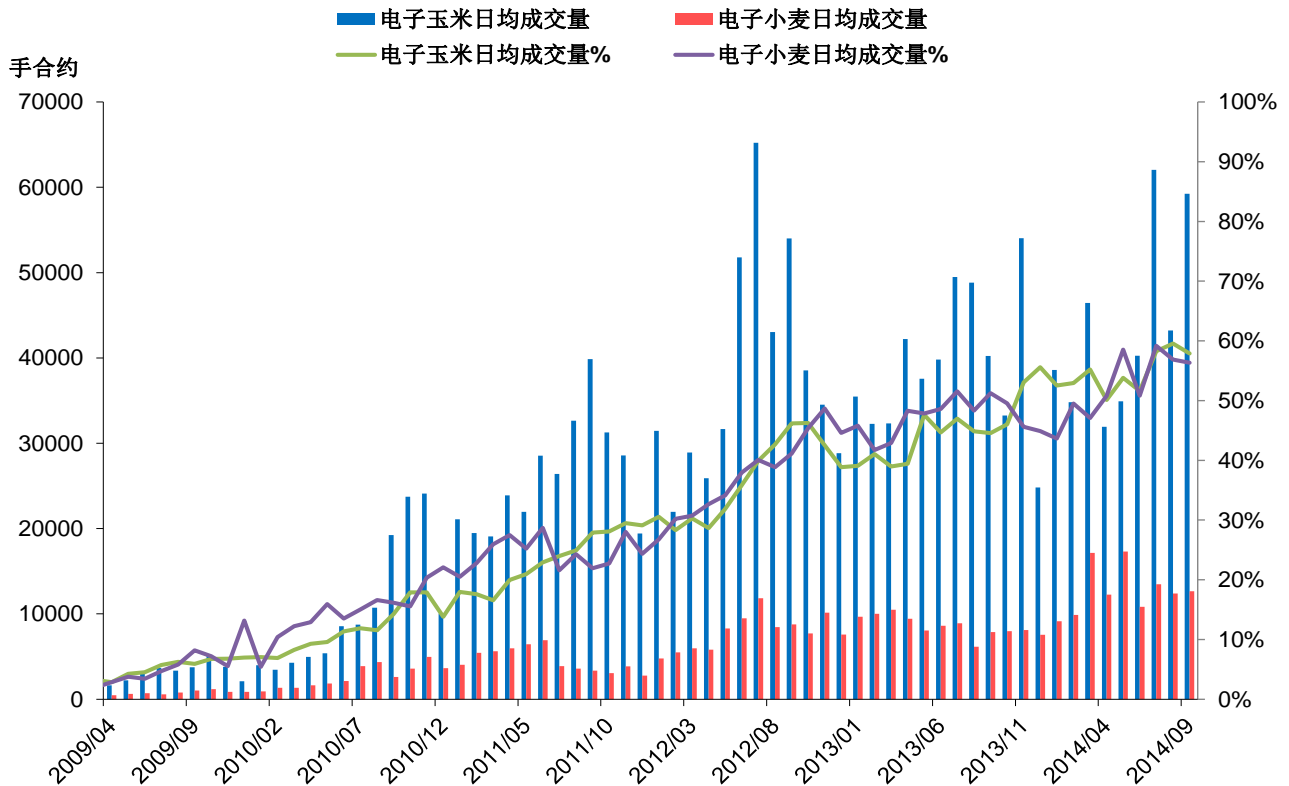
大豆类电子期货 - 日均成交量



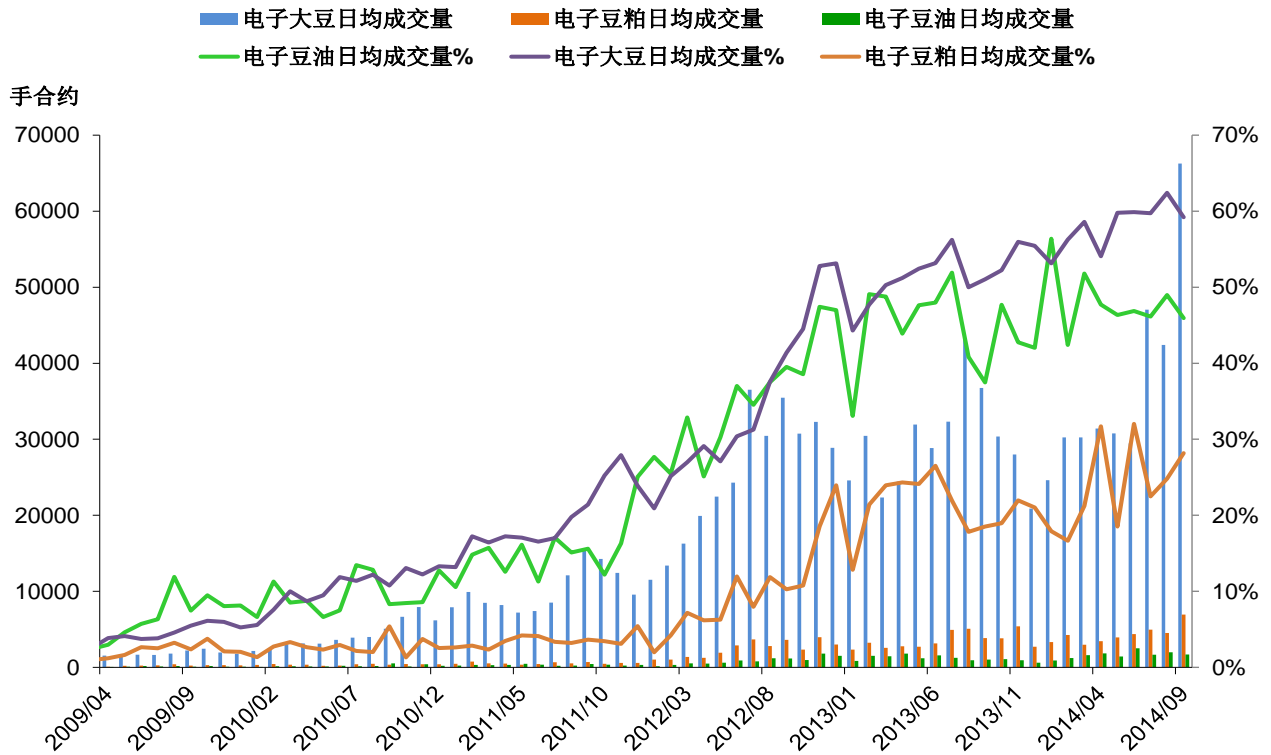
活牛、瘦肉猪电子期货 - 日均成交量



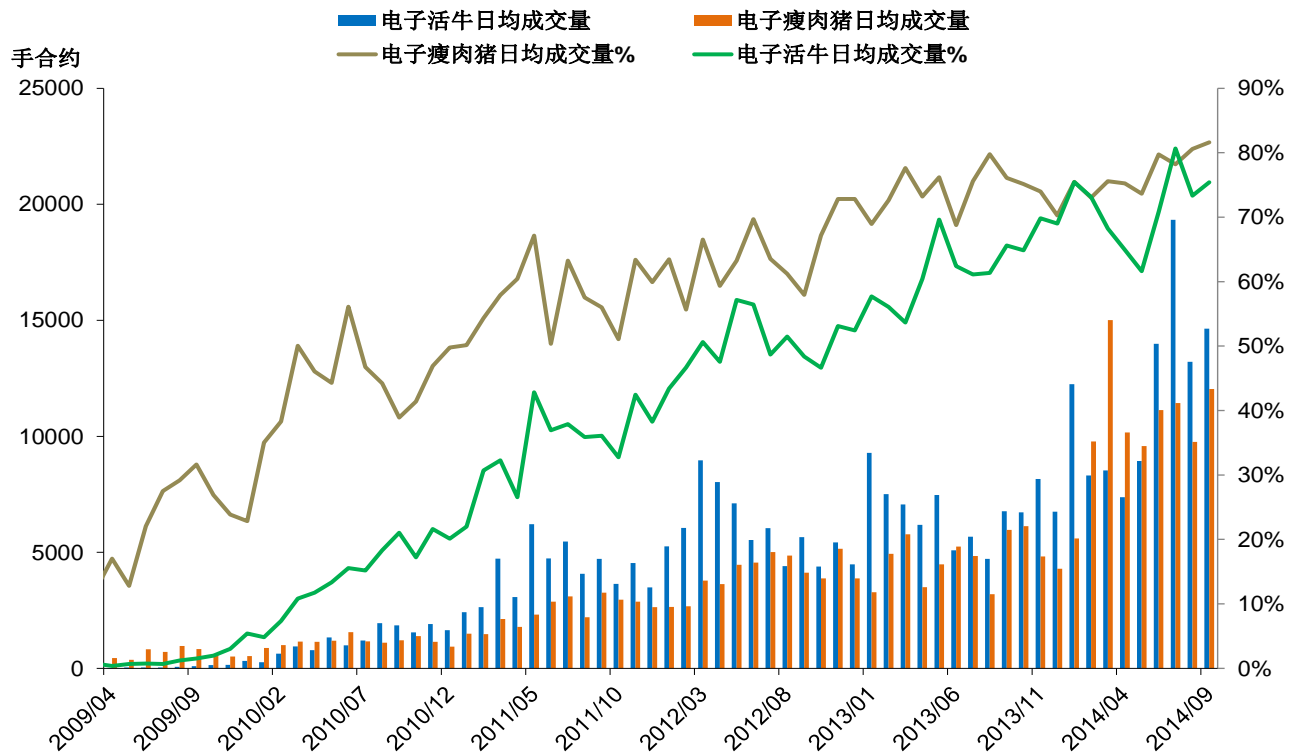
玉米、小麦电子期权 - 日均成交量



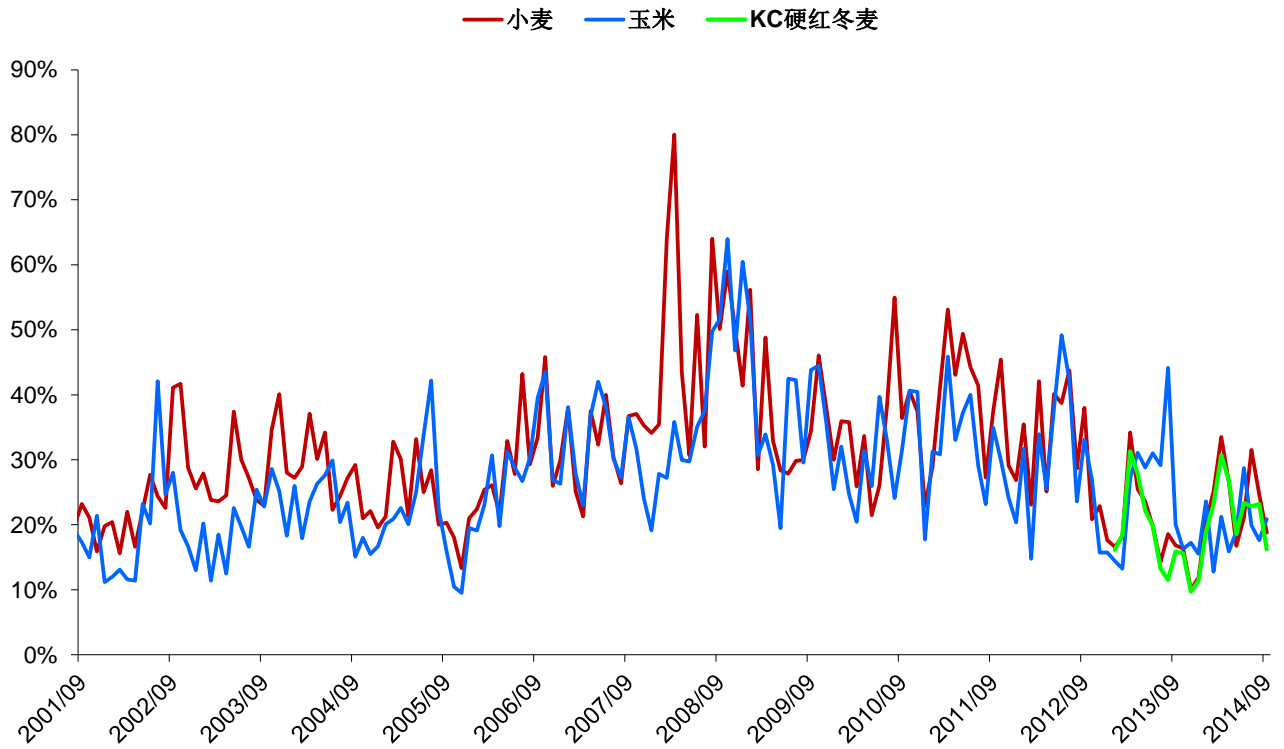
大豆类电子期权 - 日均成交量



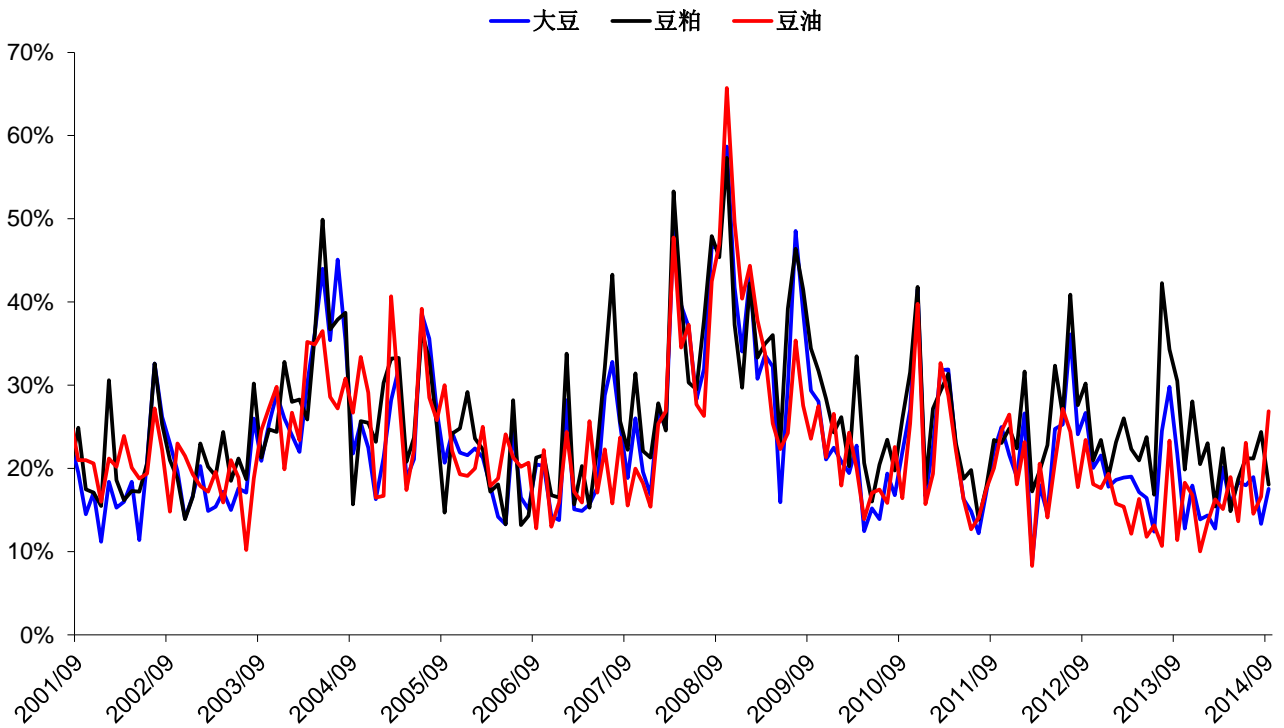
活牛、瘦肉猪电子期权 - 日均成交量



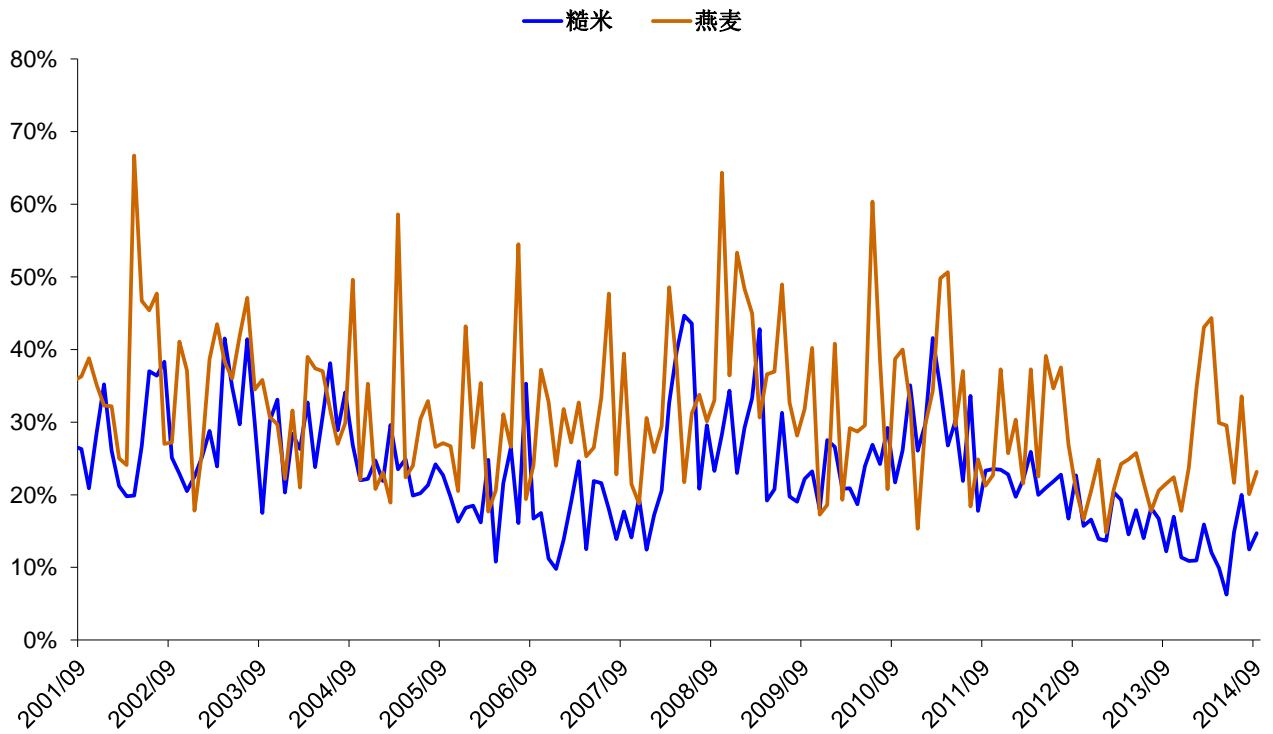
玉米、小麦、KC硬红冬麦期货 - 现货月20天历史波动率



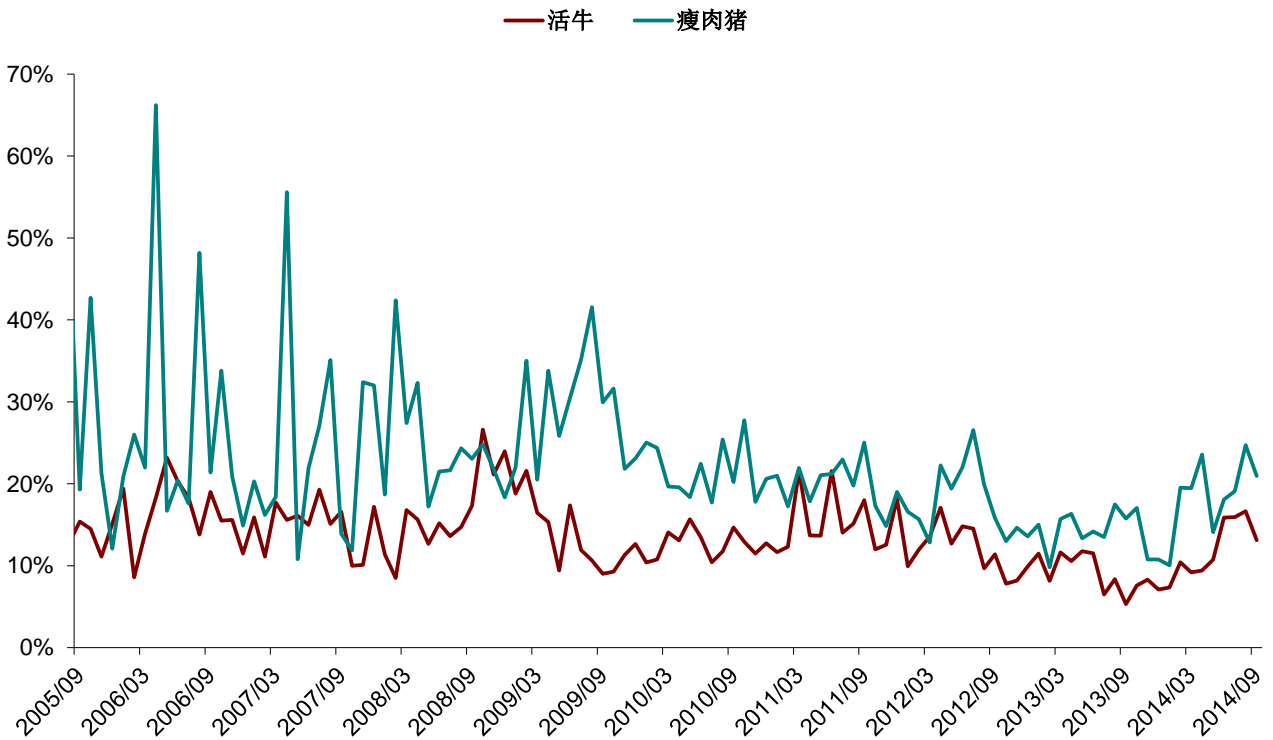
大豆类期货 - 现货月20天历史波动率



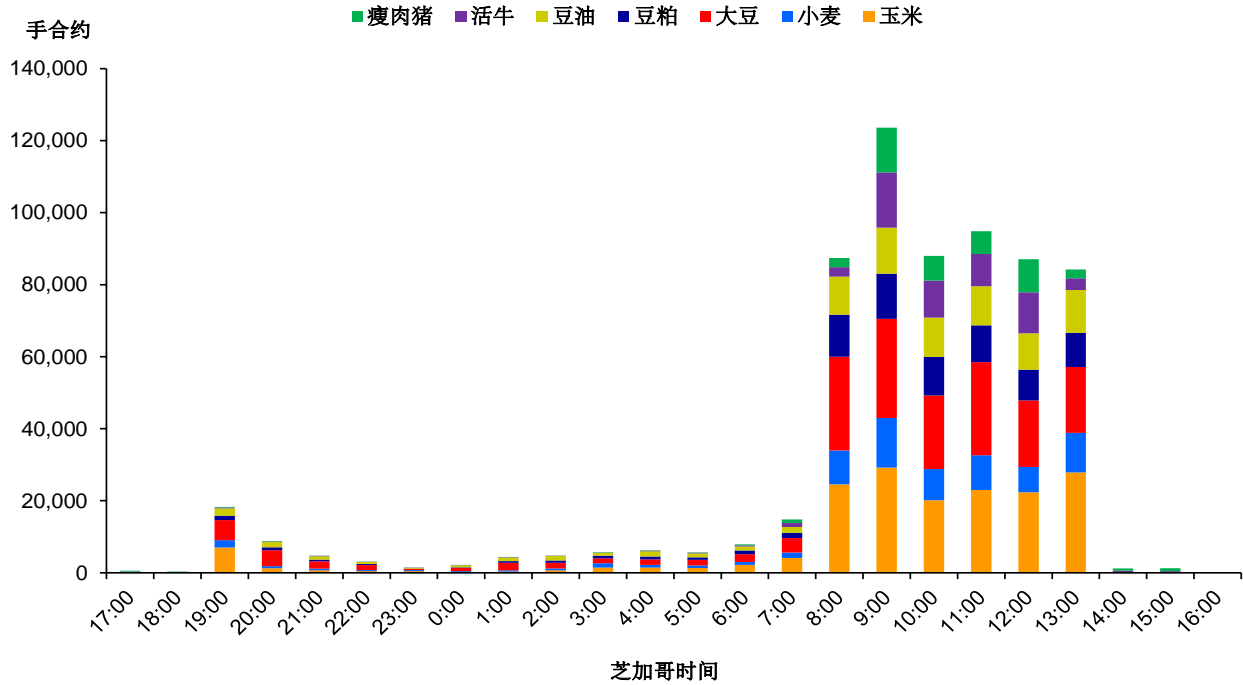
糙米、燕麦期货 - 现货月20天历史波动率



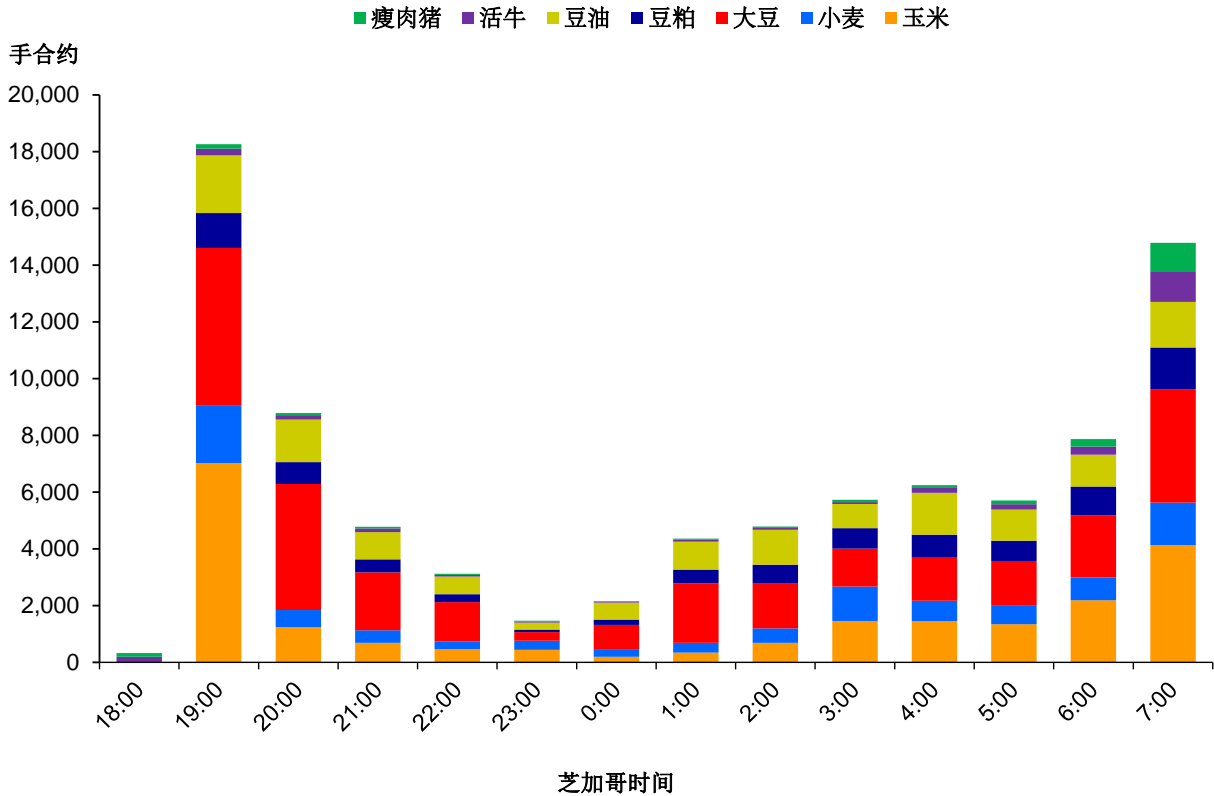
活牛、瘦肉猪期货 - 现货月20天历史波动率



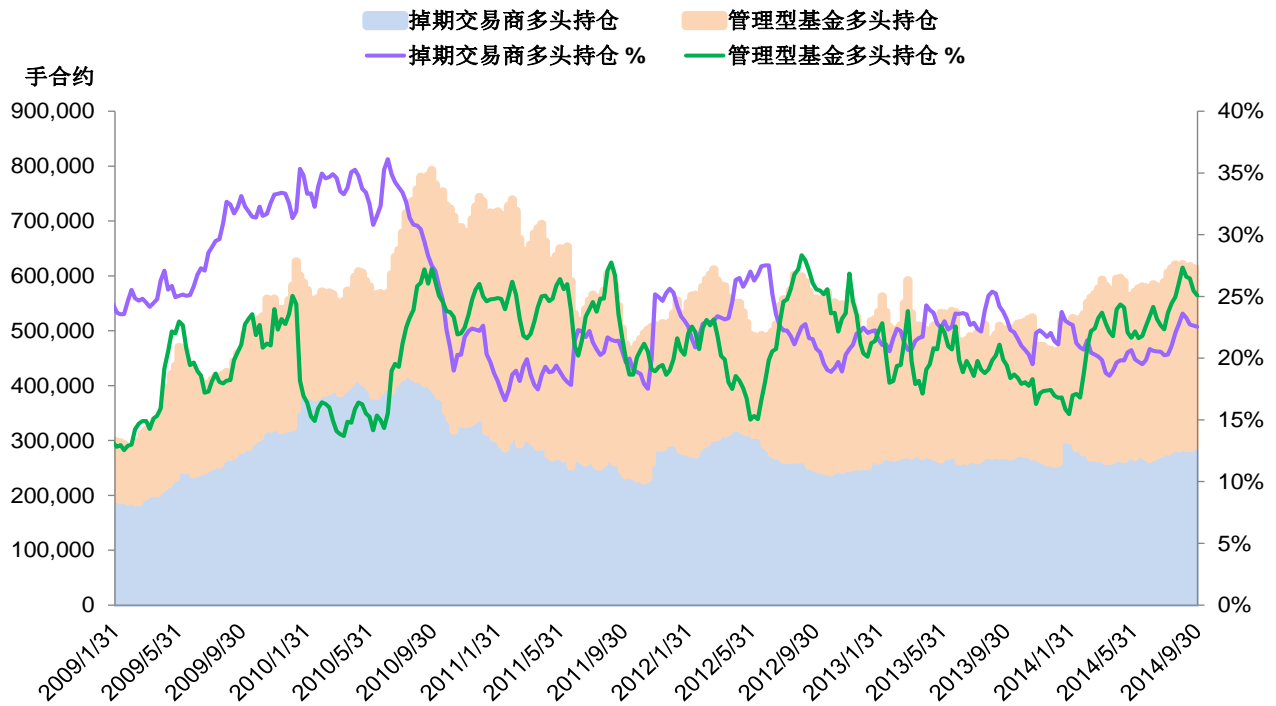
电子期货平均小时成交量 - 全部交易时段 - 2014年9月



电子期货平均小时成交量 - 非美国日间交易时段 - 2014年9月

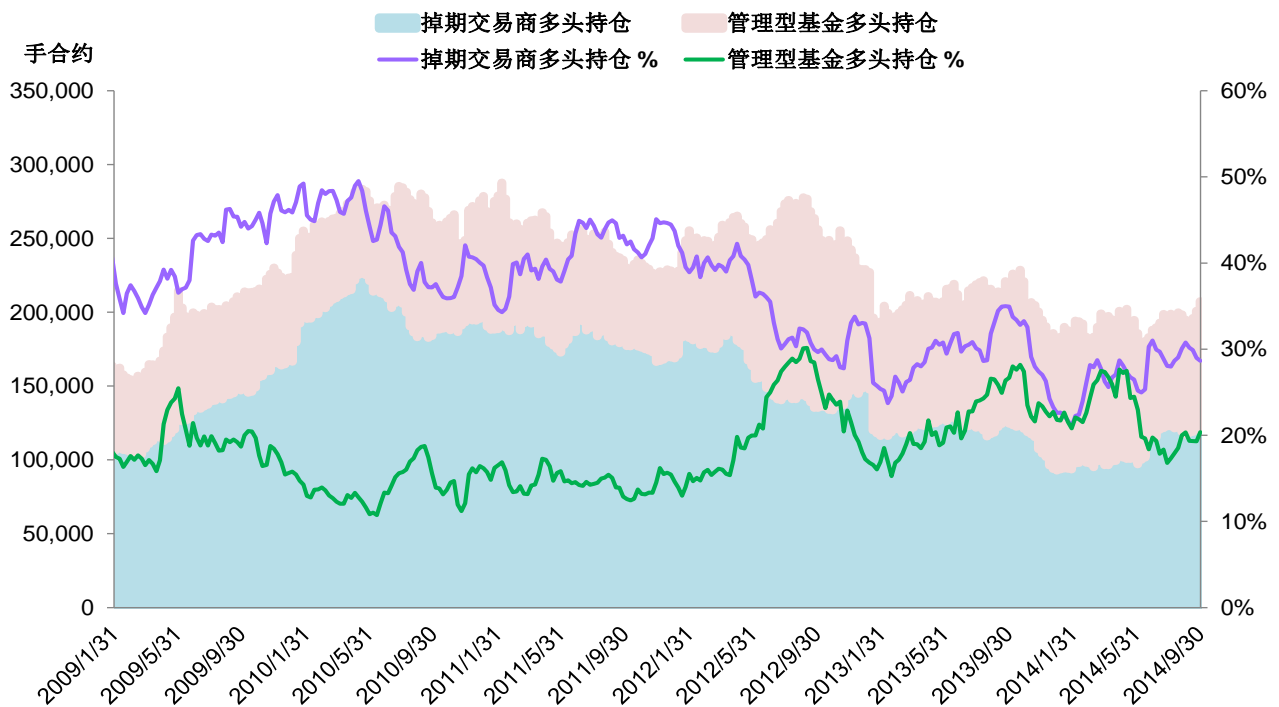


CFTC 持仓报告 - 玉米期货多头持仓



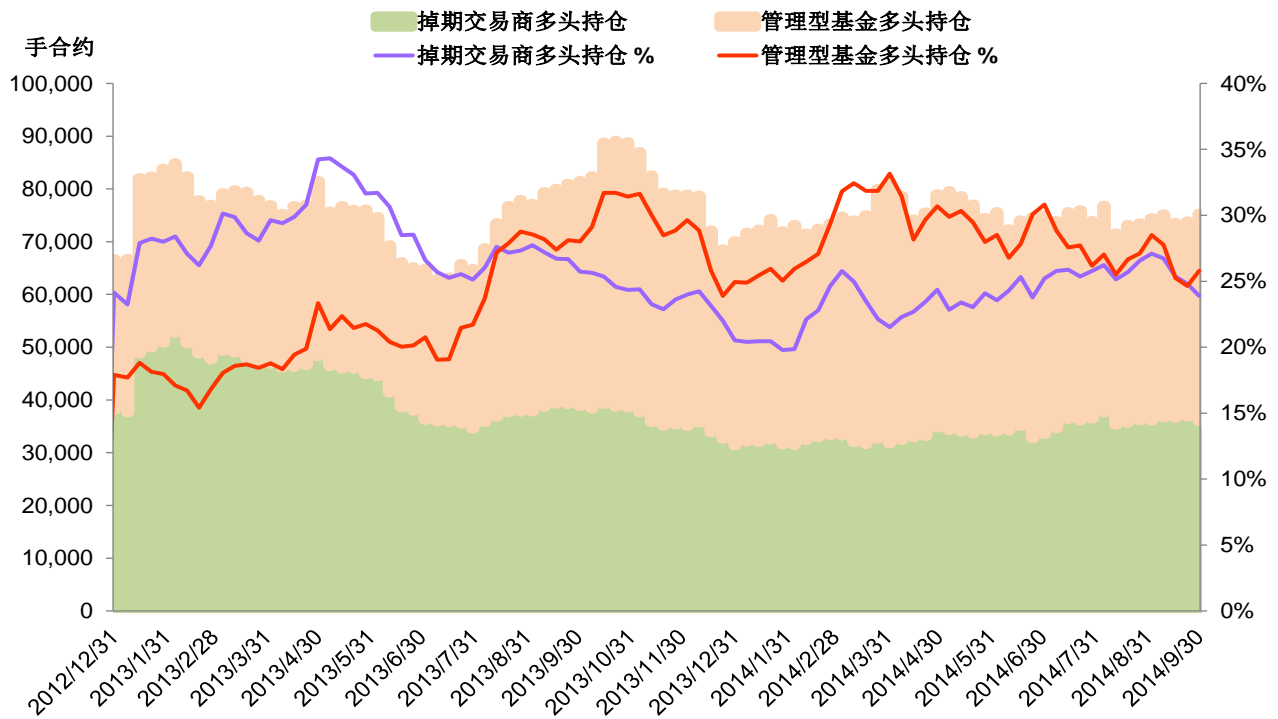
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CFTC 持仓报告 - 小麦期货多头持仓



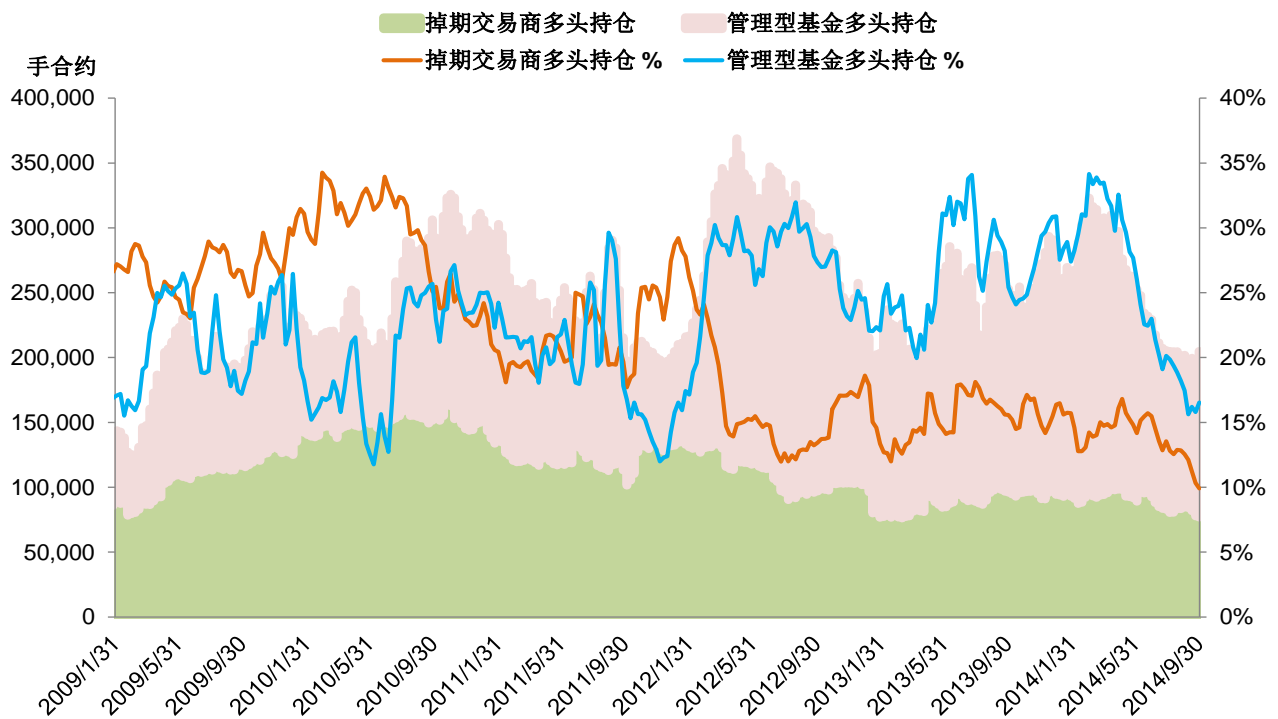
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CFTC 持仓报告 - KC硬红冬麦期货多头持仓



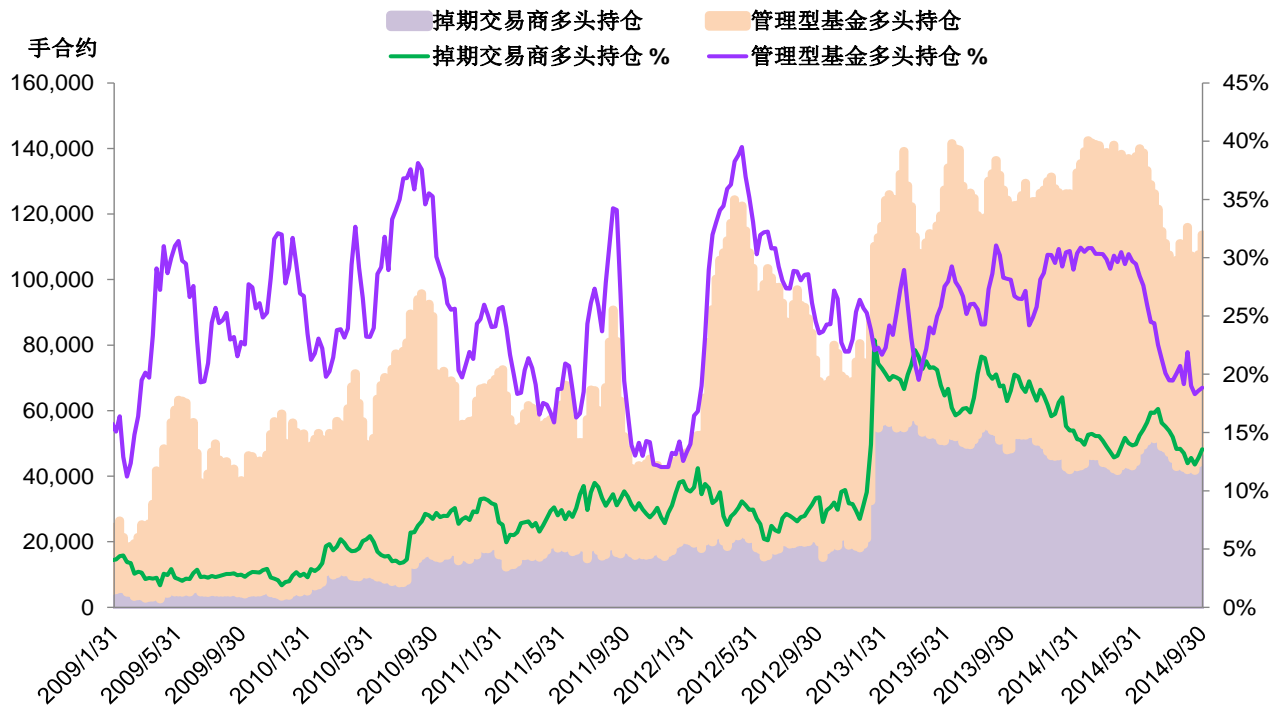
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CFTC 持仓报告 - 大豆期货多头持仓



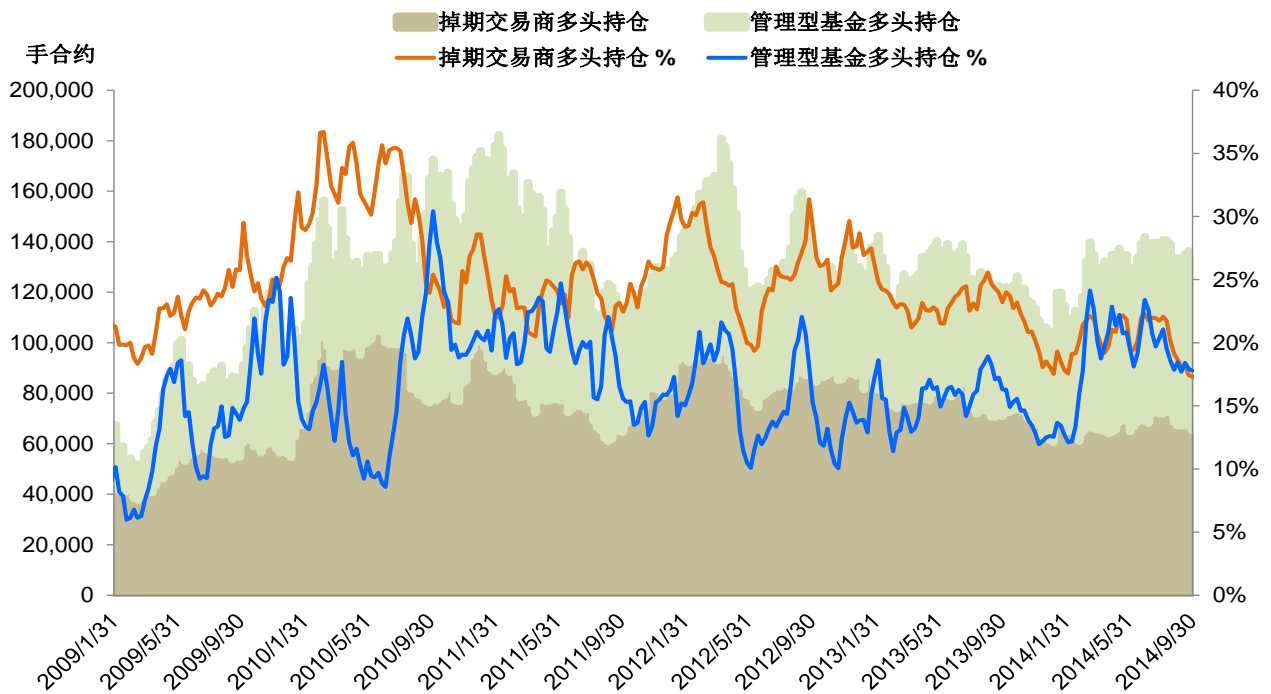
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CFTC 持仓报告 - 豆粕期货多头持仓



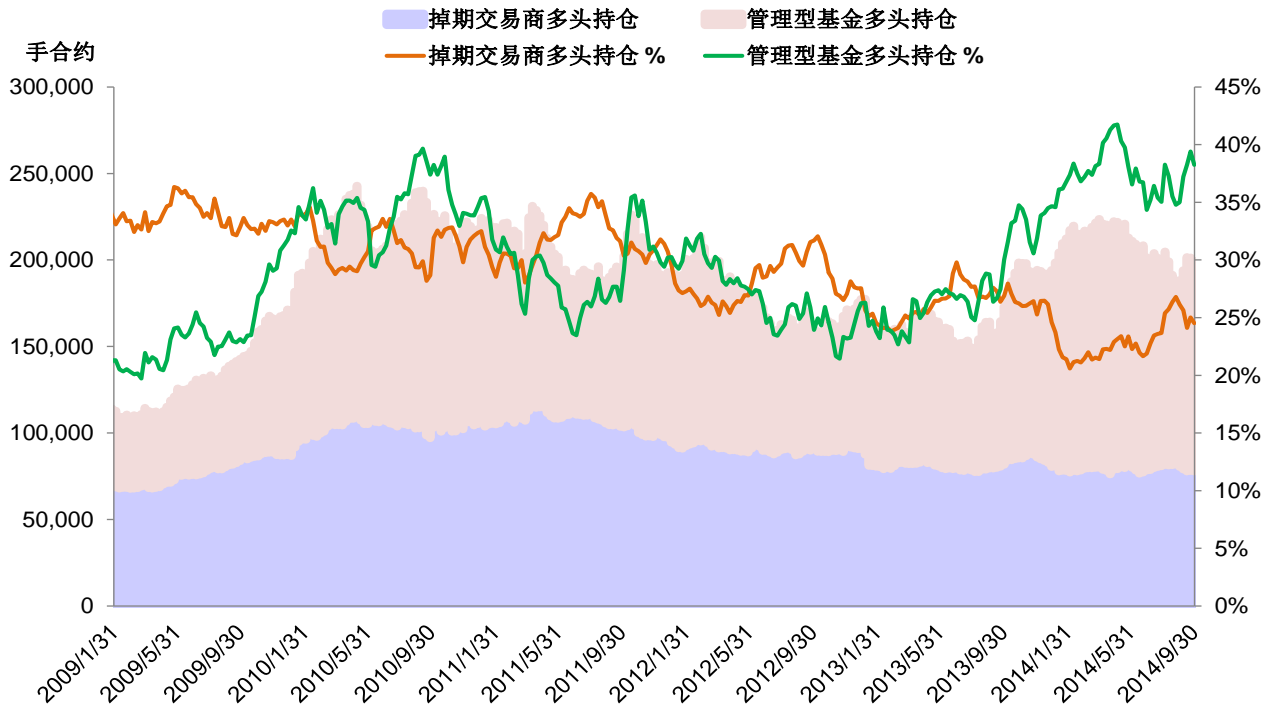
Source: CFTC

CFTC 持仓报告 - 豆油期货多头持仓



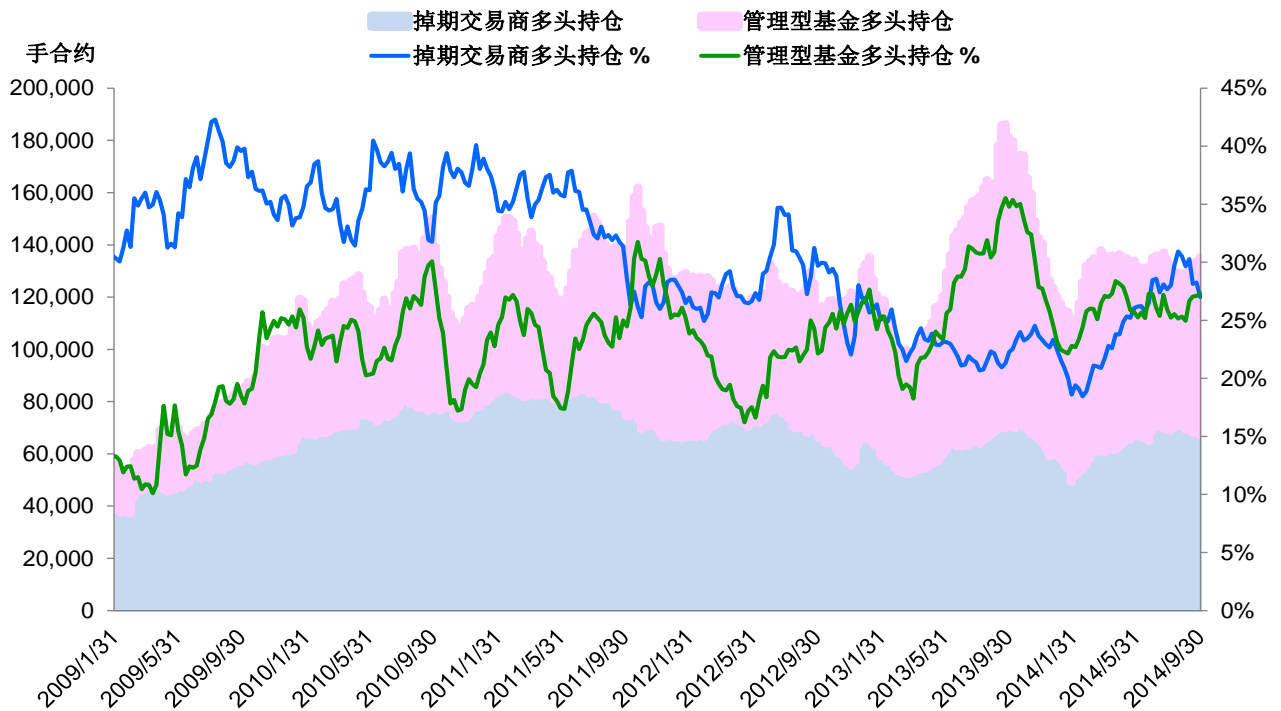
Source: CFTC

CFTC 持仓报告 - 活牛期货多头持仓



Source: CFTC

CFTC 持仓报告 - 瘦肉猪期货多头持仓



Source: CFTC



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