

2015年 10月

農產品月刊

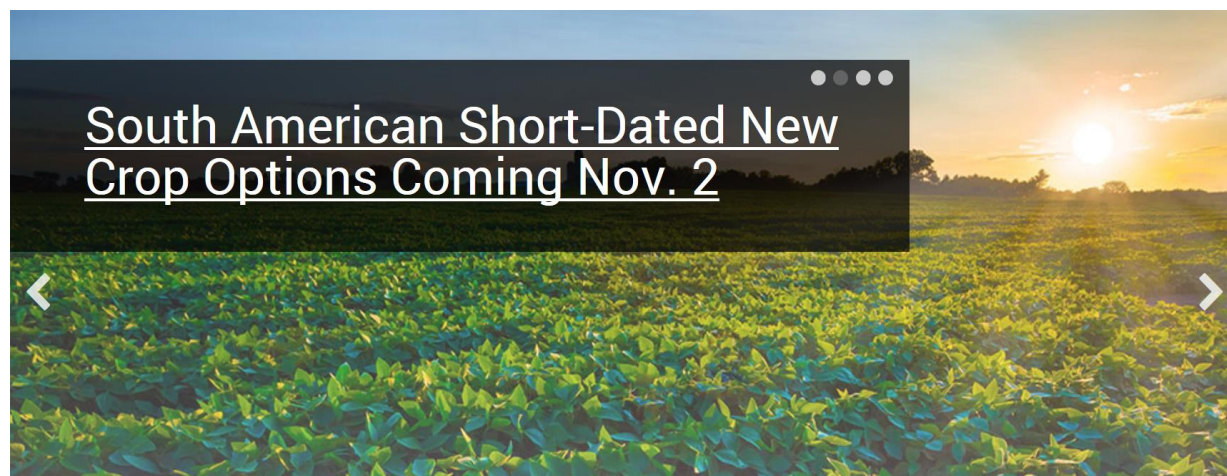
全球交易概況 - 穀物、油籽和牲畜市場

- 交易要點
- 期貨
- 期權
- 歷史波動率
- CFTC 持倉報告

農產品交易要點

2015 年 10 月

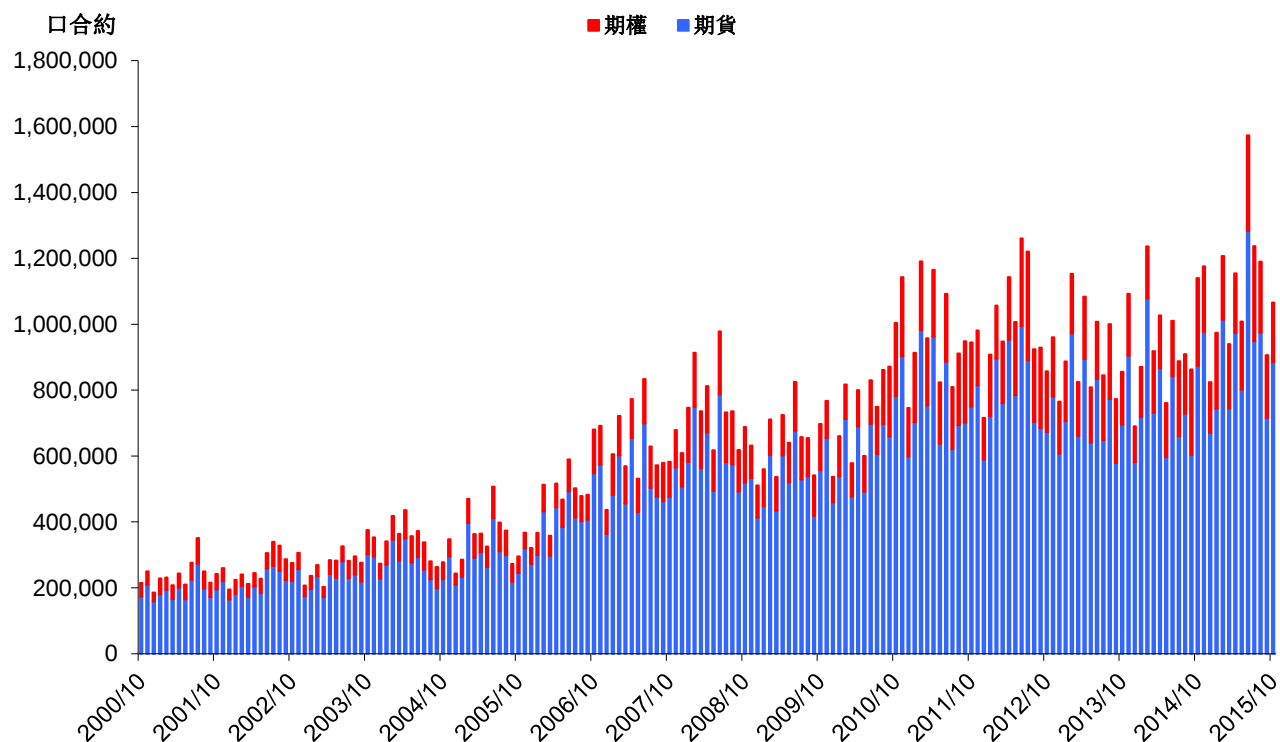
- 2015 年 10 月谷物和油籽期货的日均成交量为 885,012 口合约，去年同期为 873,903 口合约，同比增长 1.27%。
 - 2015 年 10 月谷物和油籽期权的日均成交量为 180,982 口合约，去年同期为 266,032 口合约，同比降低 31.97%。
 - 2015 年 10 月油籽类期货的日均成交量为 494,442 口合约，去年同期为 518,191 口合约，同比降低 4.58%。
 - 2015 年 10 月油籽类期权的日均成交量为 90,267 口合约，去年同期为 142,322 口合约，同比降低 36.58%。
 - 2015 年 10 月电子谷物油籽期权的日均成交量为 114,463 口合约，去年同期为 150,821 口合约，同比降低 24.11%。
 - 2015 年 10 月活牛和瘦肉猪期货与期权的日均成交量为 116,351 口合约，去年同期为 111,065 口合约，同比增长 4.76%。
 - 2015 年 10 月活牛和瘦肉猪电子期权的日均成交量为 18,522 口合约，去年同期为 18,239 口合约，同比增长 1.55%。
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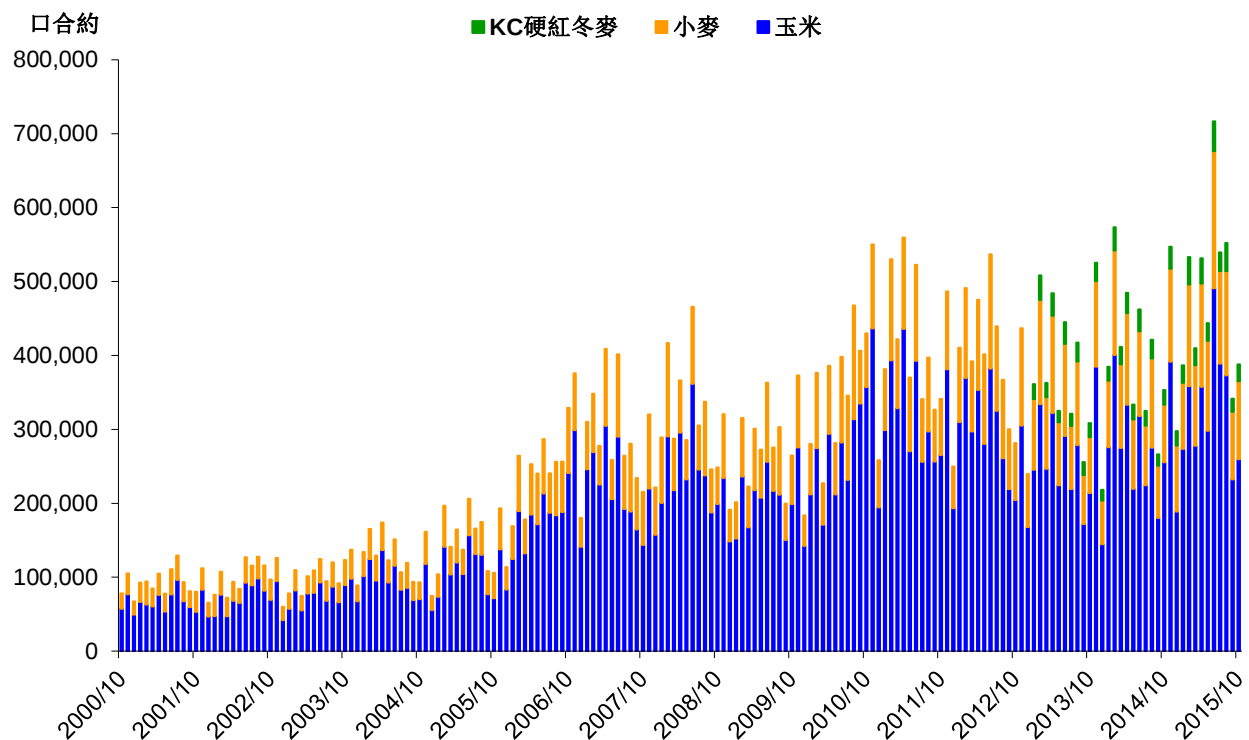
日均成交量與持倉量 - 2015年10月

		日均成交量				持倉量				
		合約代碼		合約	名義額 百萬美元	合約	名義額 百萬美元	現貨月 月底結算價	現貨月 月底結算價 美元/噸	20 天 歷史波動率
		電子交易	公開競價							
玉米	期貨	ZC	C	259,484	\$4,959	1,348,860	\$25,780	382 1/4	\$150.49	17.43%
	小型期貨	XC	YC	426	\$2	9,882	\$38			
	期貨合計			259,910	\$4,961	1,358,742	\$25,818			
	期權			64,017		1,362,107				
小麥	期貨	ZW	W	105,544	\$2,755	384,834	\$10,044	522	\$191.80	26.29%
	小型期貨	XW	YW	253	\$1	1,554	\$8			
	期貨合計			105,797	\$2,756	386,388	\$10,052			
	期權			25,554		312,979				
KC硬紅冬麥	期貨	KE	KW	22,961	\$567	198,636	\$4,904	493 3/4	\$181.42	27.46%
	期權	OKE	H	941		35,358				
大豆	期貨	ZS	S	284,163	\$12,585	636,177	\$28,175	885 3/4	\$325.46	15.78%
	小型期貨	XB	YK	1,244	\$11	6,295	\$56			
	期貨合計			285,407	\$12,596	642,472	\$28,230			
	期權			69,707		527,960				
豆油	期貨	ZL	BO	114,522	\$1,938	440,120	\$7,447	28.20	\$621.70	20.32%
	期權			9,393		170,810				
豆粕	期貨	ZM	SM	95,757	\$2,915	412,483	\$12,556	304.40	\$335.54	16.22%
	期權			11,168		200,473				
糙米	期貨	ZR	RR	1,980	\$47	12,283	\$292	11.895	\$262.24	21.68%
	期權			129		2,266				
燕麥	期貨	ZO	O	601	\$7	10,952	\$124	227 1/4	\$131.84	21.09%
	期權			75		5,203				
活牛	期貨	LE	LC	55,567	\$3,150	260,021	\$14,741	141.725		18.42%
	期權			18,541		289,018				
瘦肉豬	期貨	HE	LH	32,613	\$772	196,987	\$4,665	59.200		29.32%
	期權			9,631		189,214				
飼牛	期貨	GF	FC	32,613	\$2,987	34,359	\$3,147	183.200		19.57%
	期權	GF	KF/JF	9,631		26,422				
三級牛奶	期貨	DC	DA	820	\$25	27,684	\$850	15.350		12.45%
	期權	DC	DA	797		60,623				

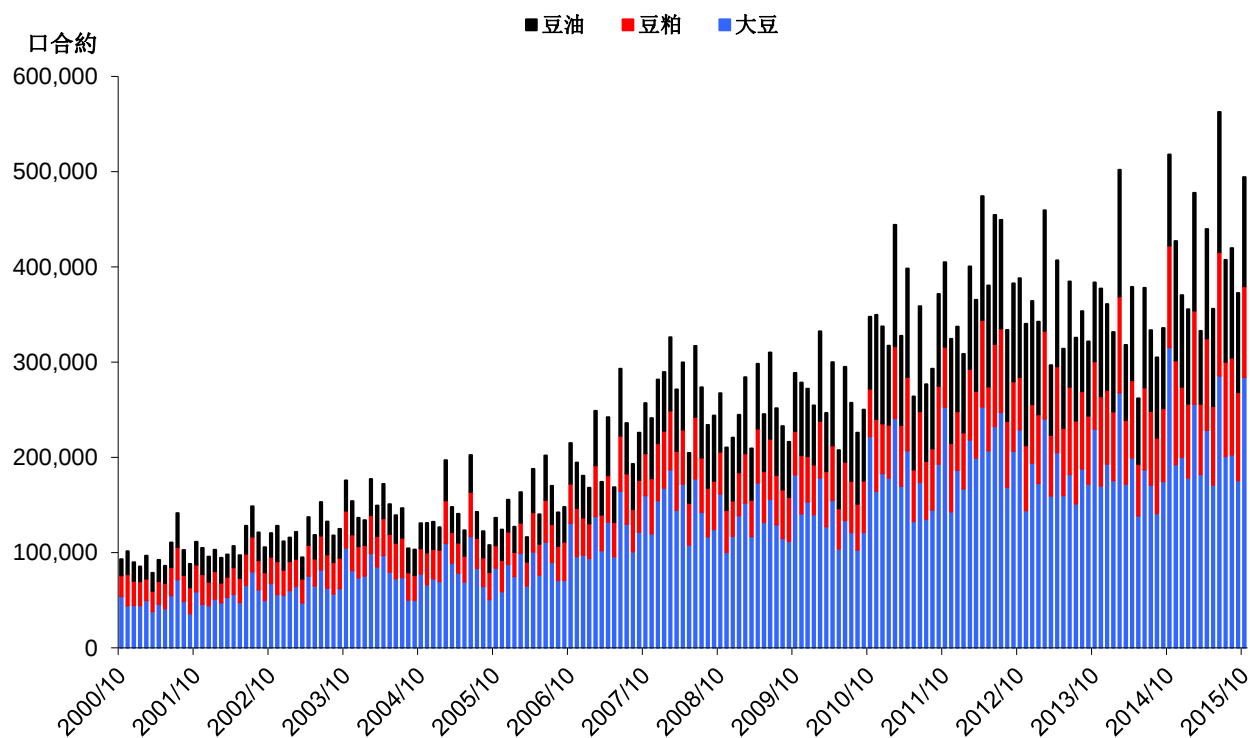
穀物、油籽期貨與期權 - 日均成交量



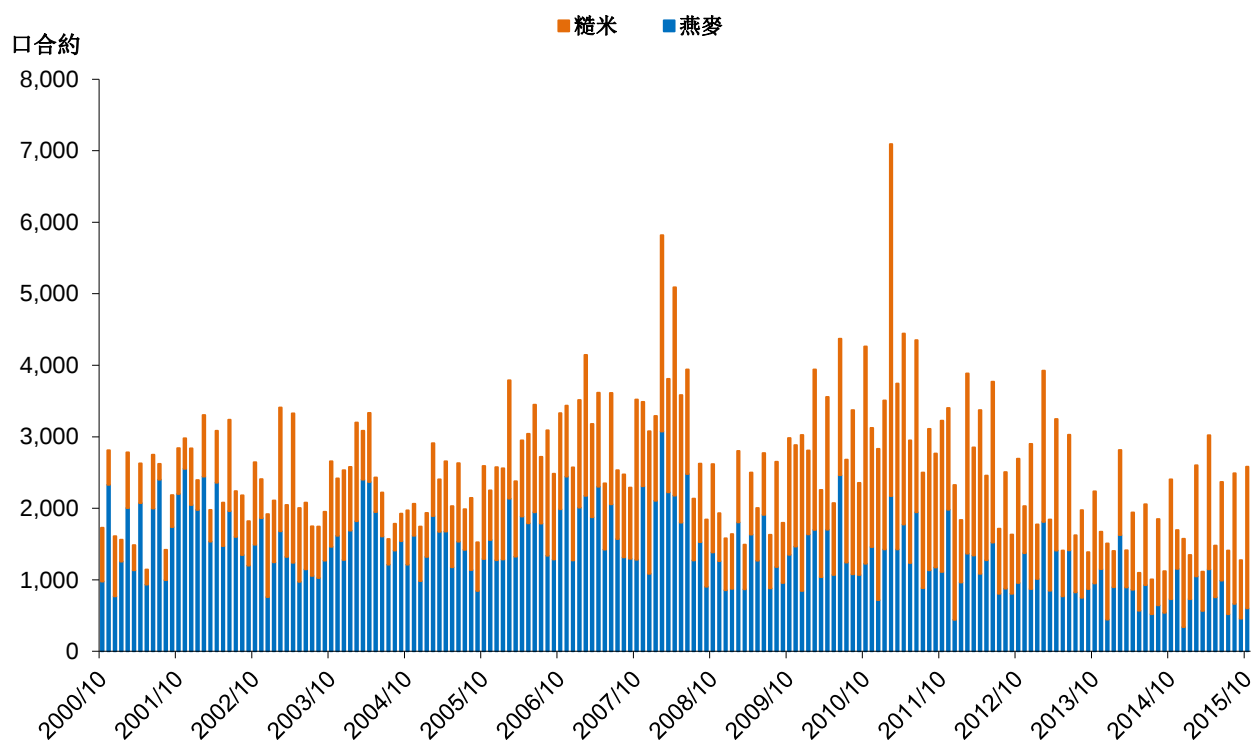
玉米、小麥、KC硬紅冬麥期貨 - 日均成交量



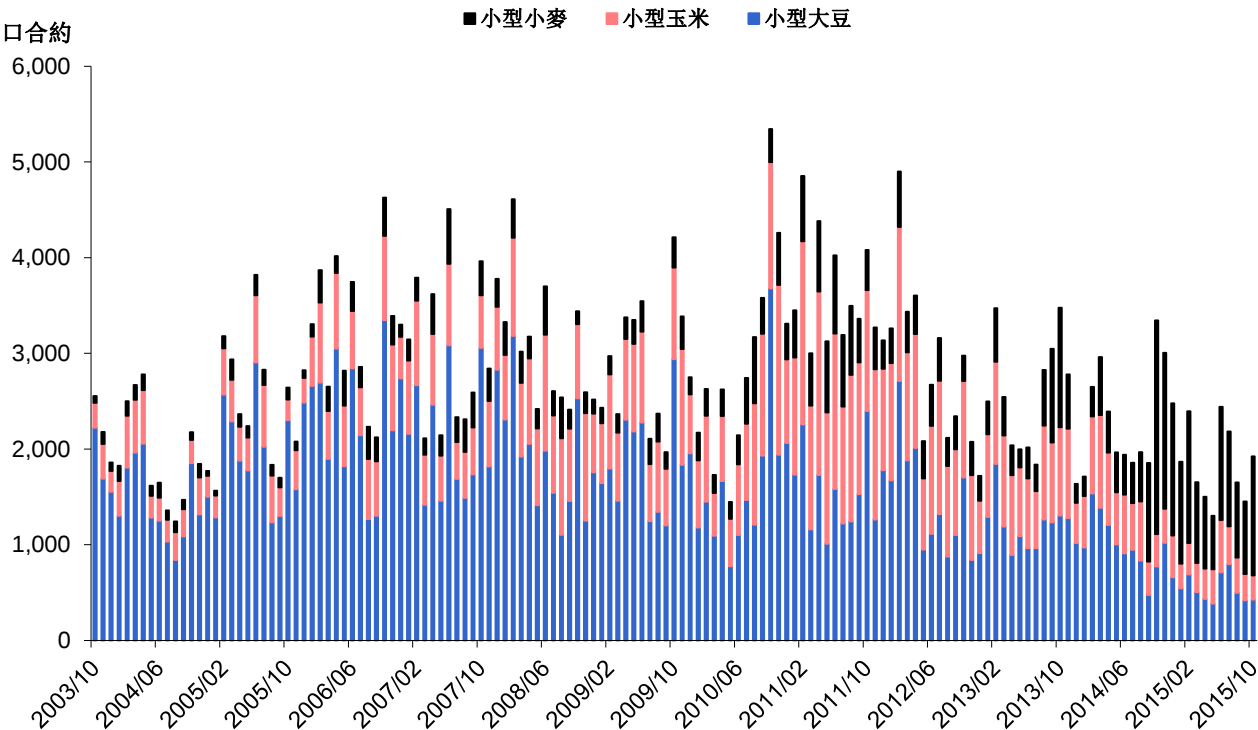
大豆類期貨 - 日均成交量



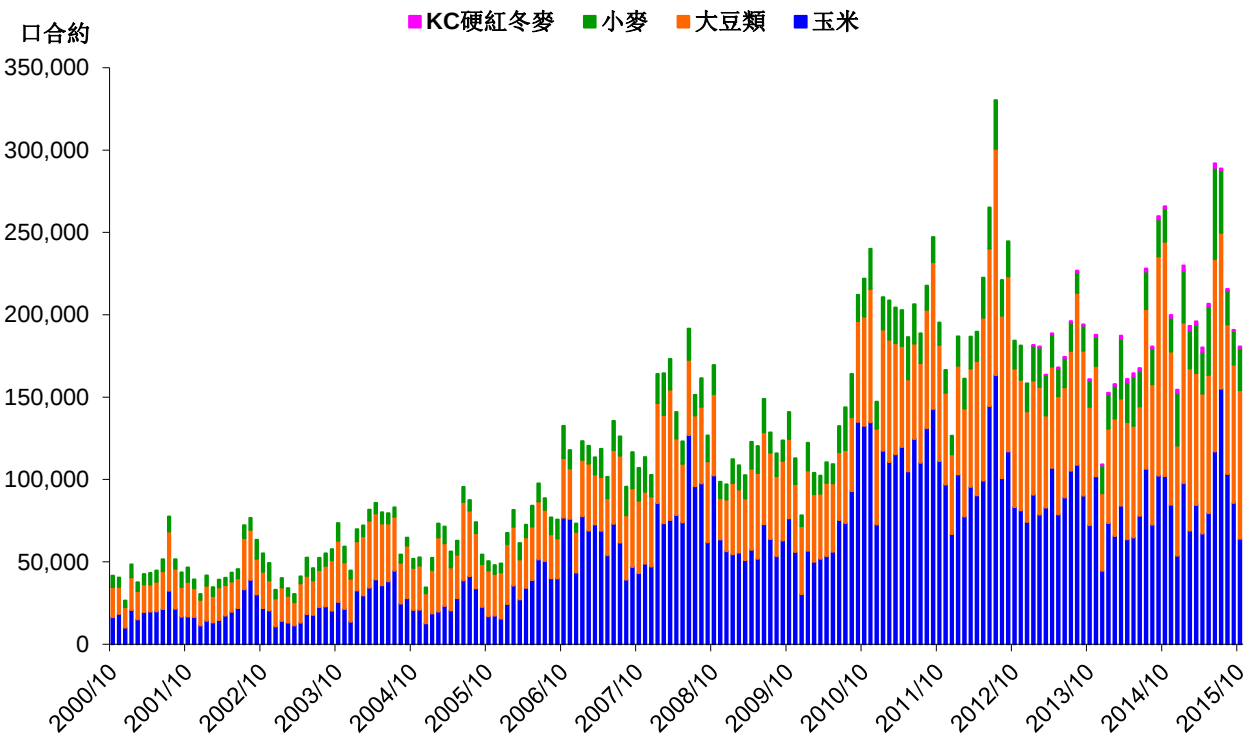
燕麥、糙米期貨 - 日均成交量



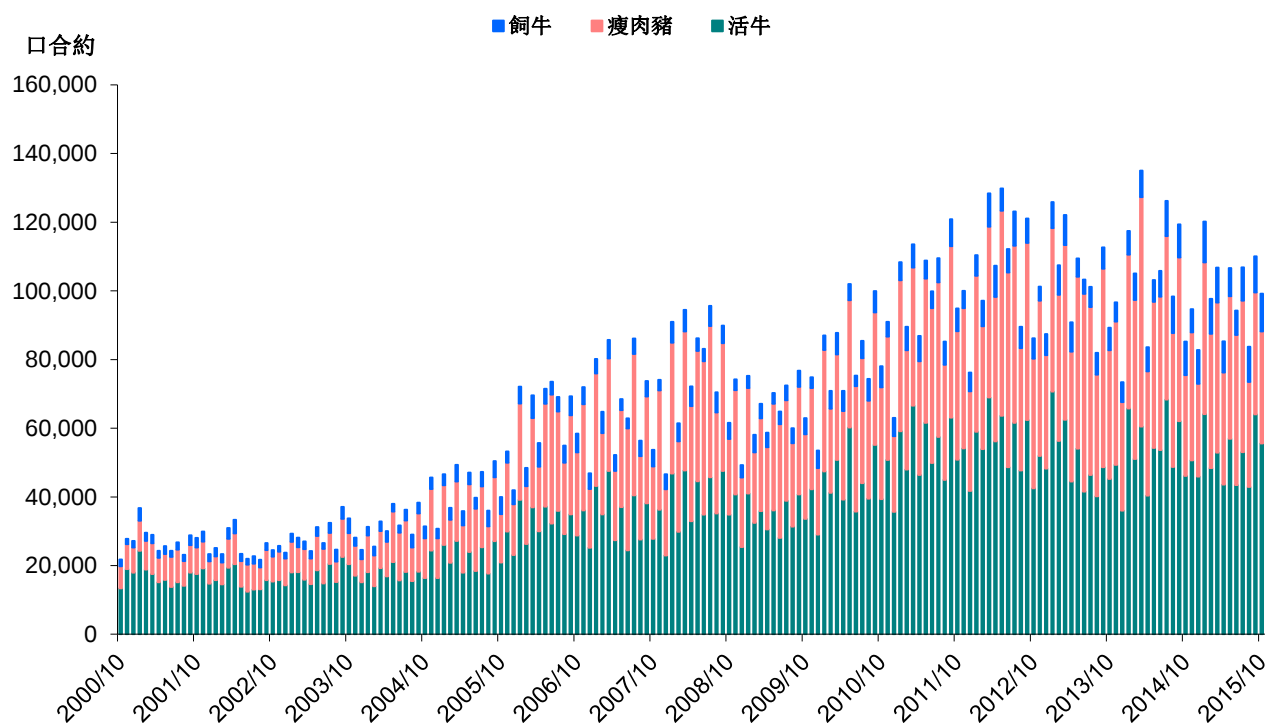
小型穀物、油籽期貨 - 日均成交量



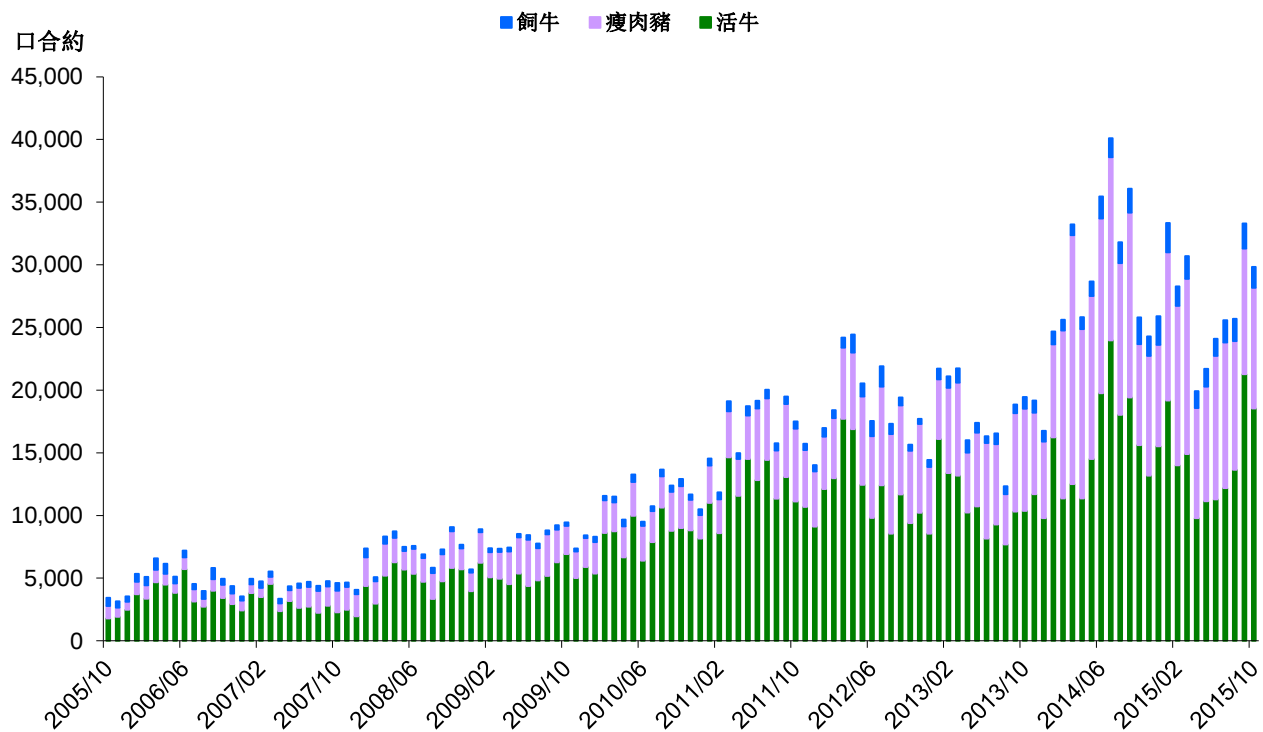
期權 - 日均成交量



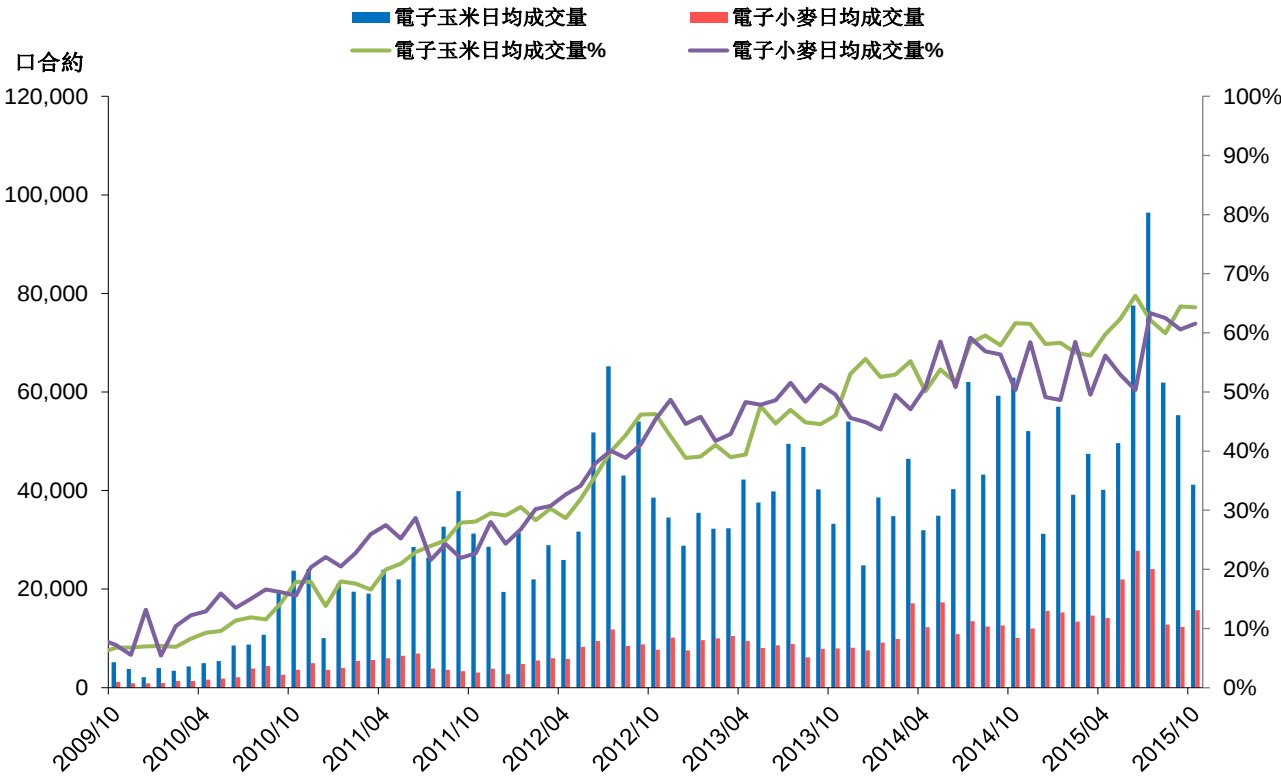
活牛、瘦肉猪、飼牛期貨 -日均成交量



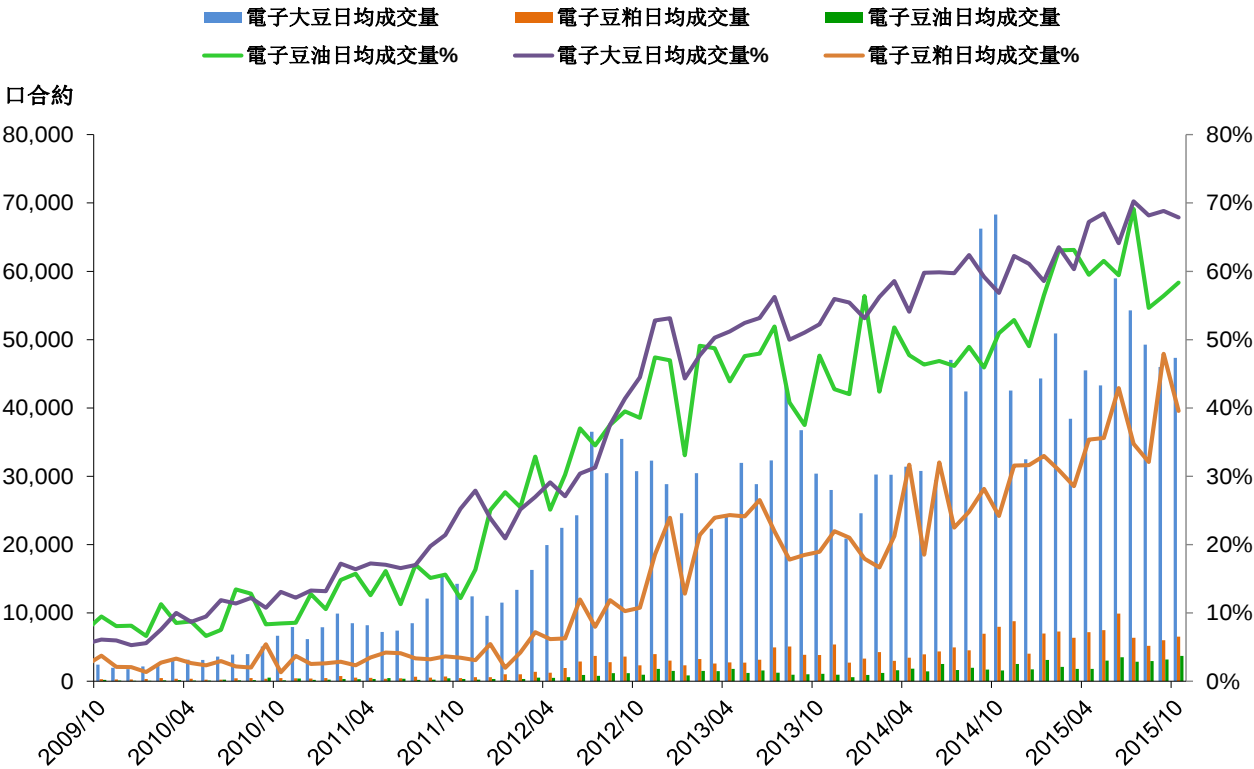
活牛、瘦肉猪、飼牛期權 -日均成交量



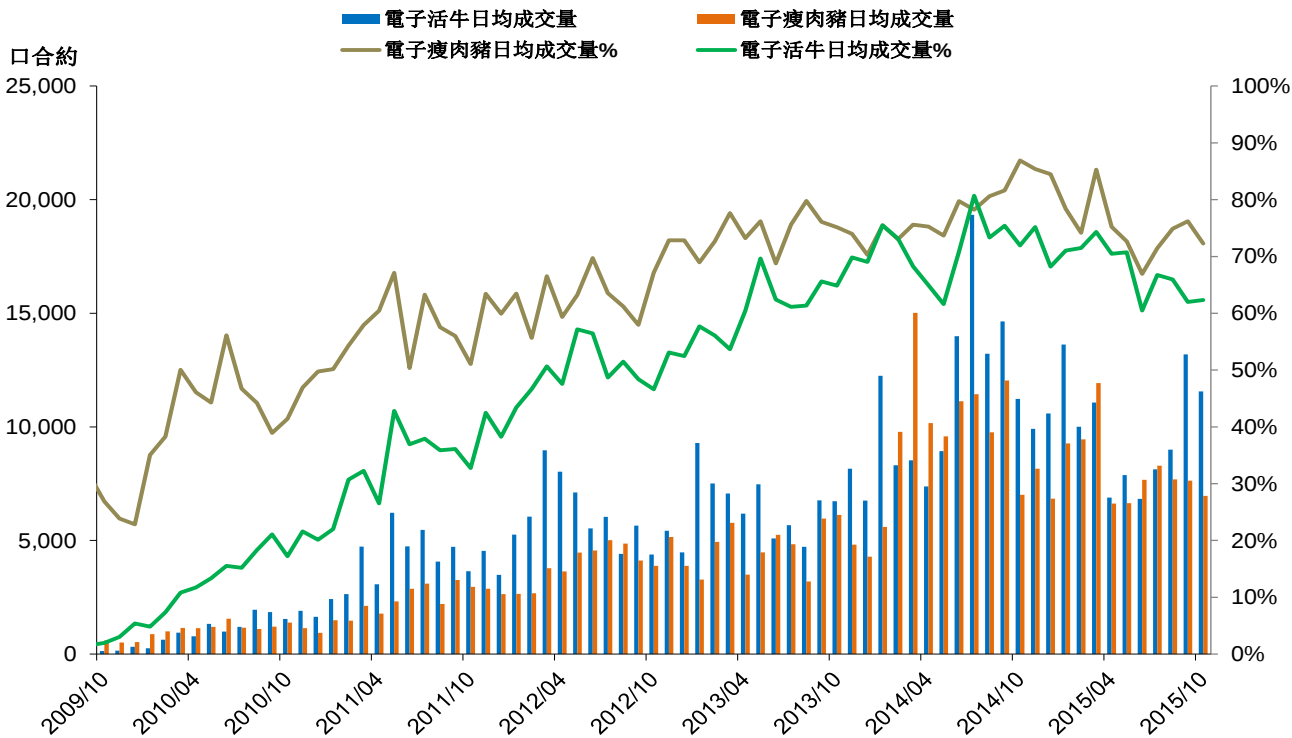
玉米、小麥電子期權 - 日均成交量



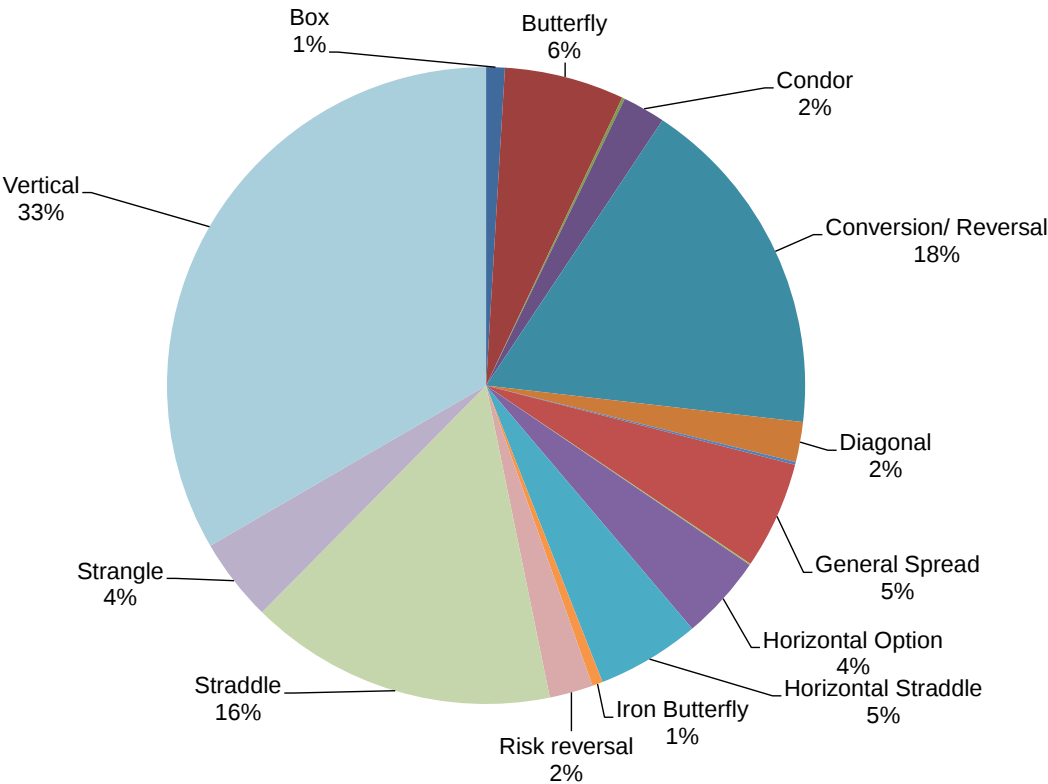
大豆類電子期權 - 日均成交量



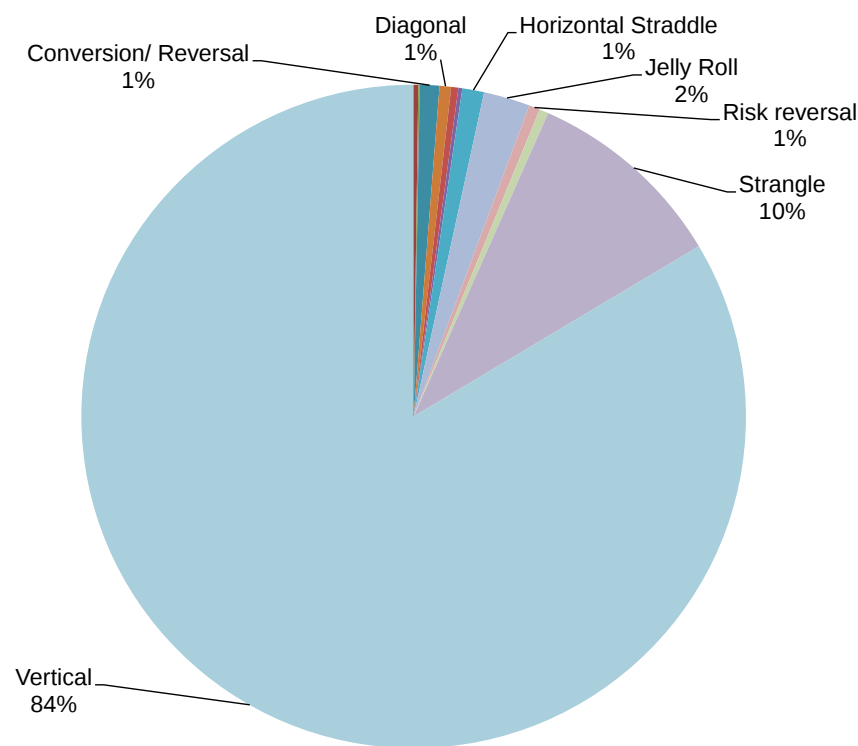
活牛、瘦肉猪电子期权 - 日均成交量



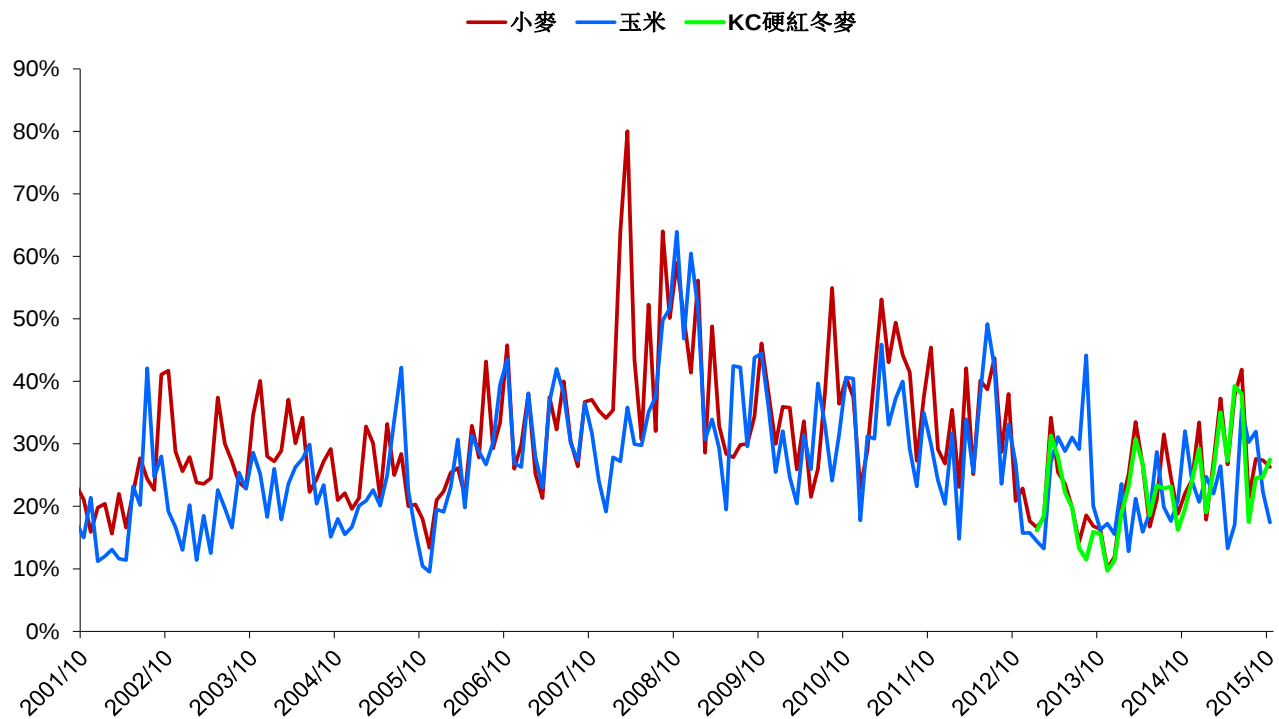
電子穀物油籽期權價差套利百分比 (1%以上) - 2015年10月



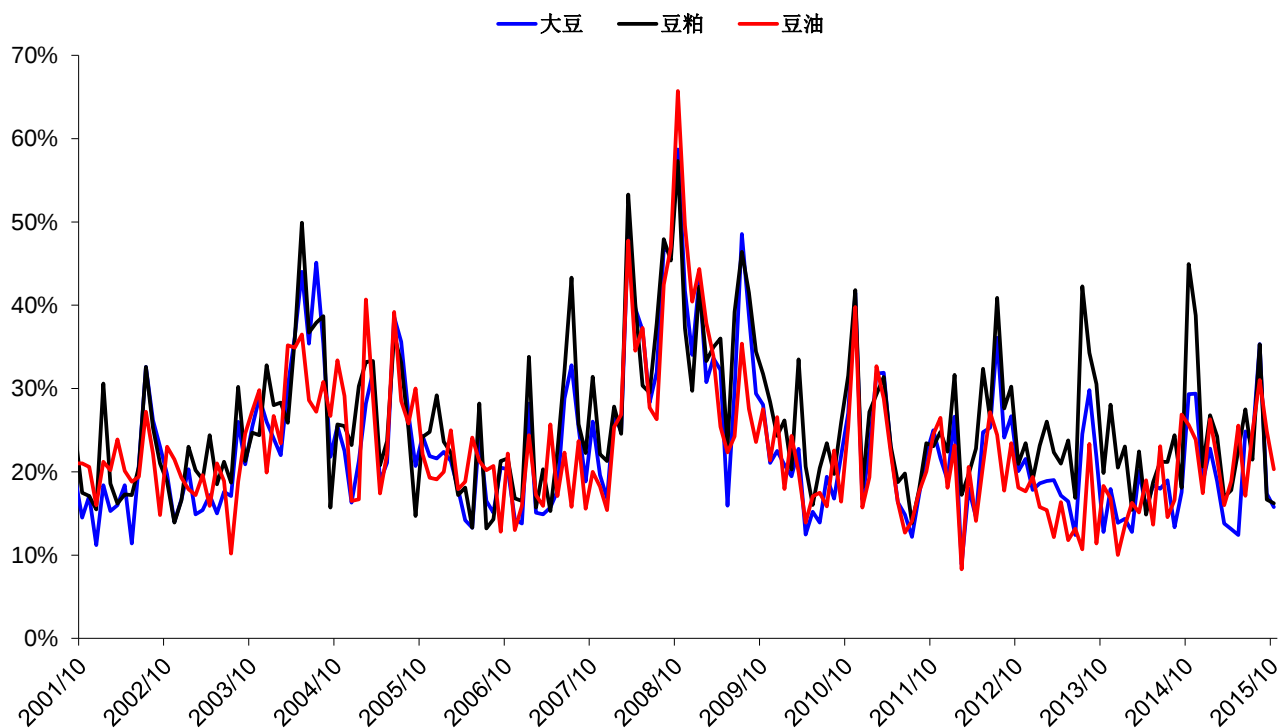
電子牲畜期權價差套利百分比 (1%以上) - 2015年10月



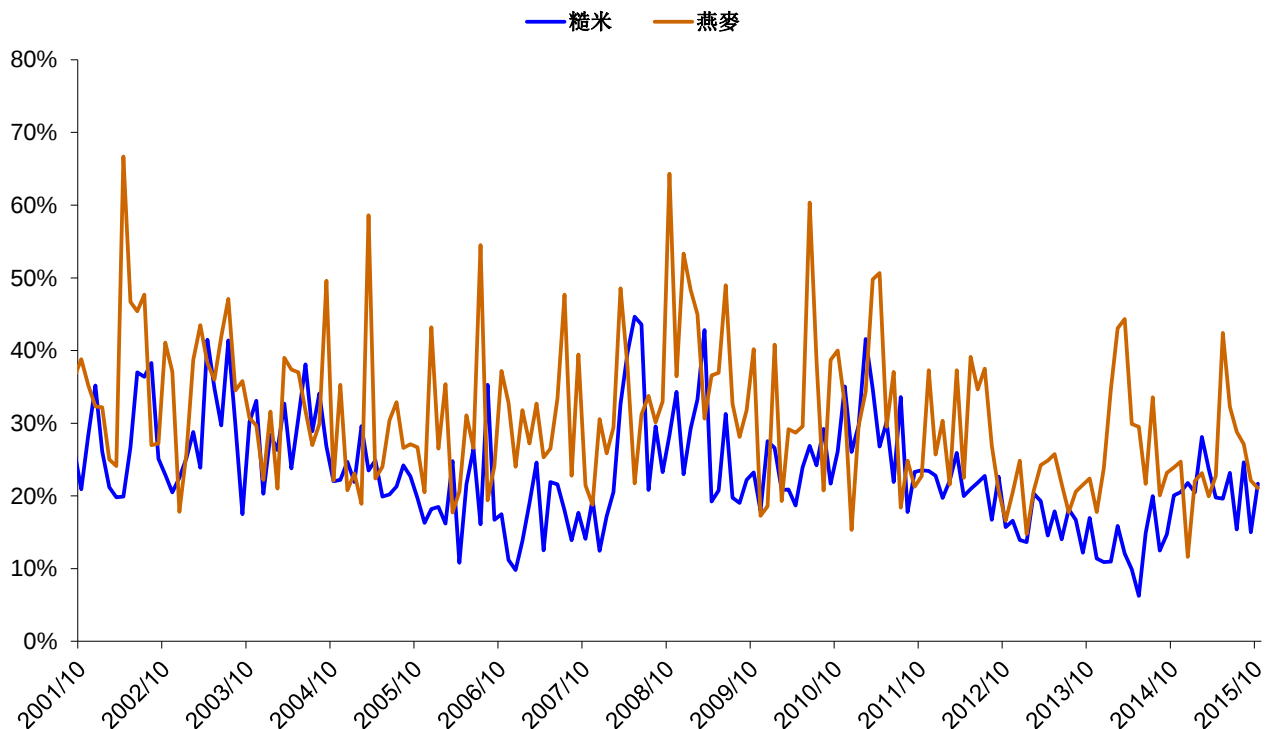
玉米、小麥、KC硬紅冬麥期貨 - 現貨月20天歷史波動率



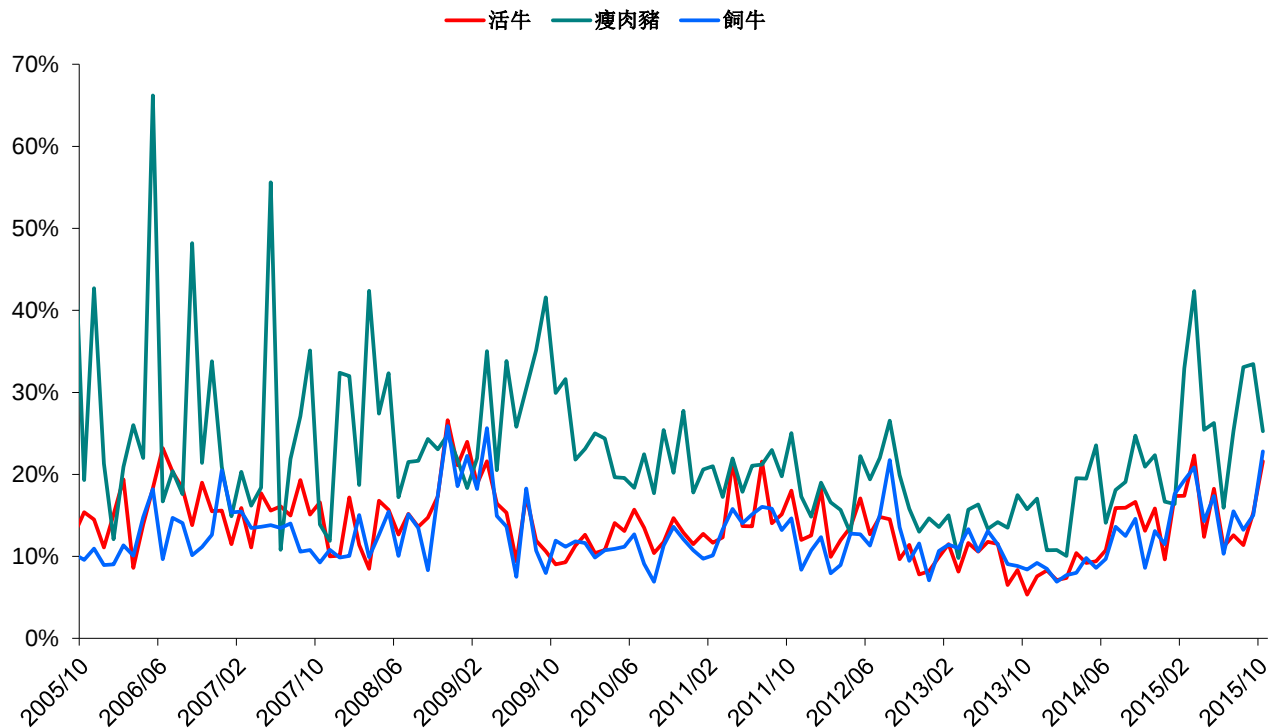
大豆類期貨 - 現貨月20天歷史波動率



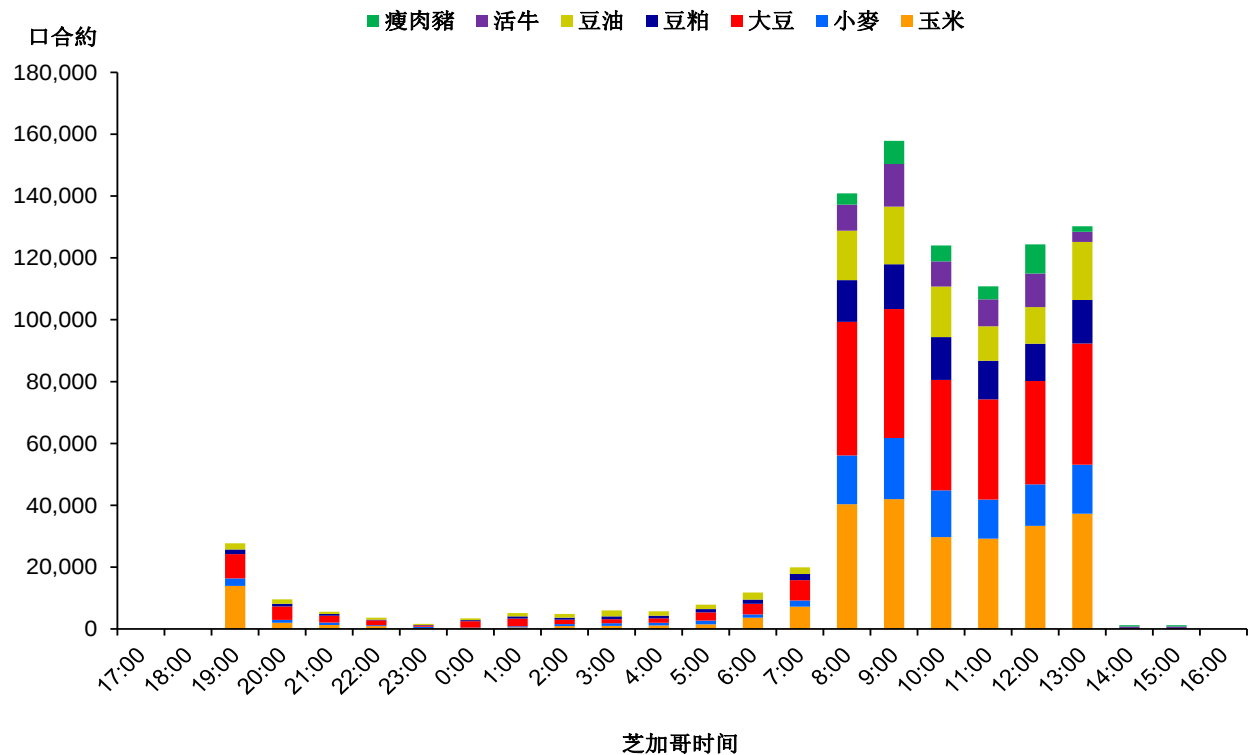
糙米、燕麥期貨 - 現貨月20天歷史波動率



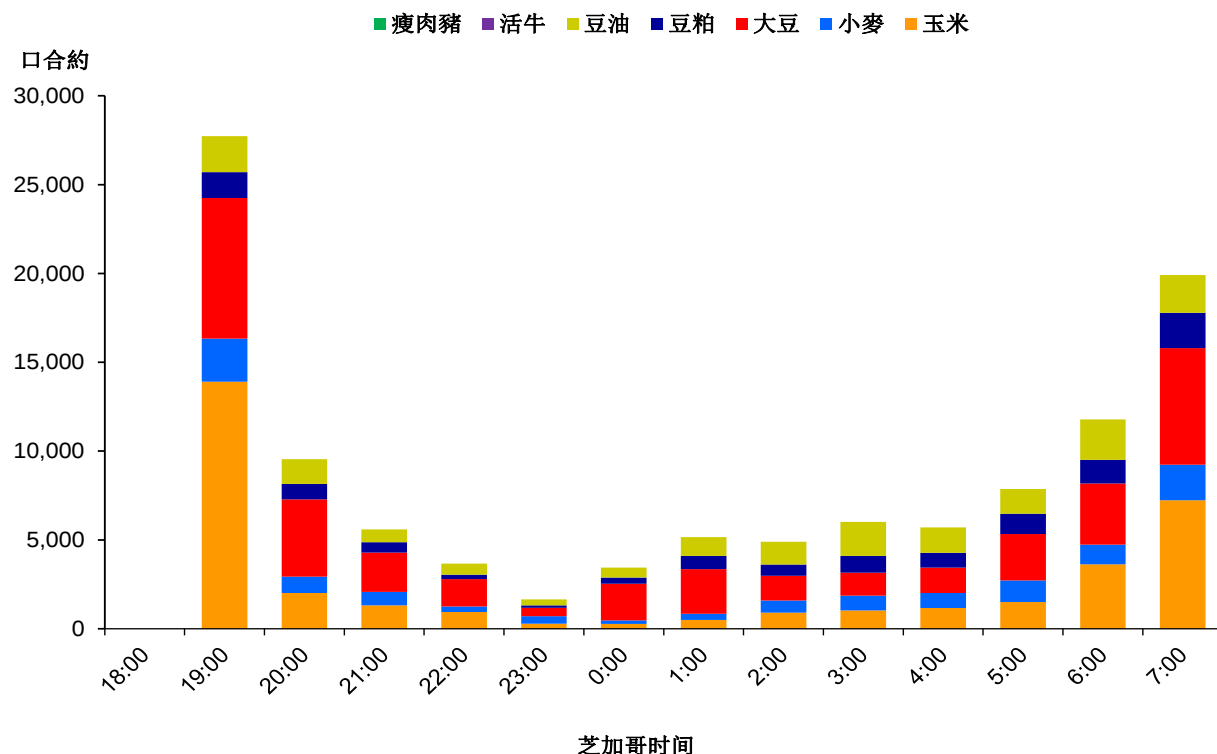
活牛、瘦肉猪、飼牛期貨 - 現貨月20天歷史波動率



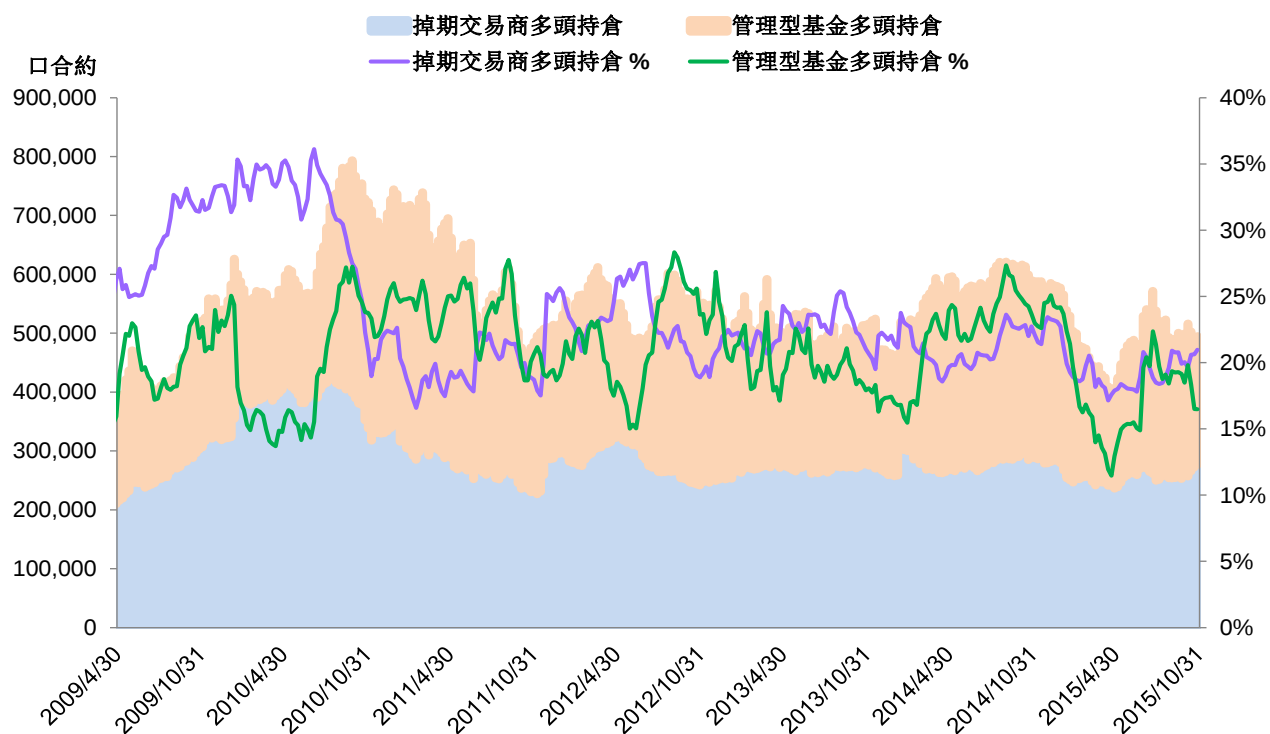
電子期貨平均小時成交量 - 全部交易時段 - 2015年10月



電子期貨平均小時成交量 - 非美國日間交易時段 - 2015年10月

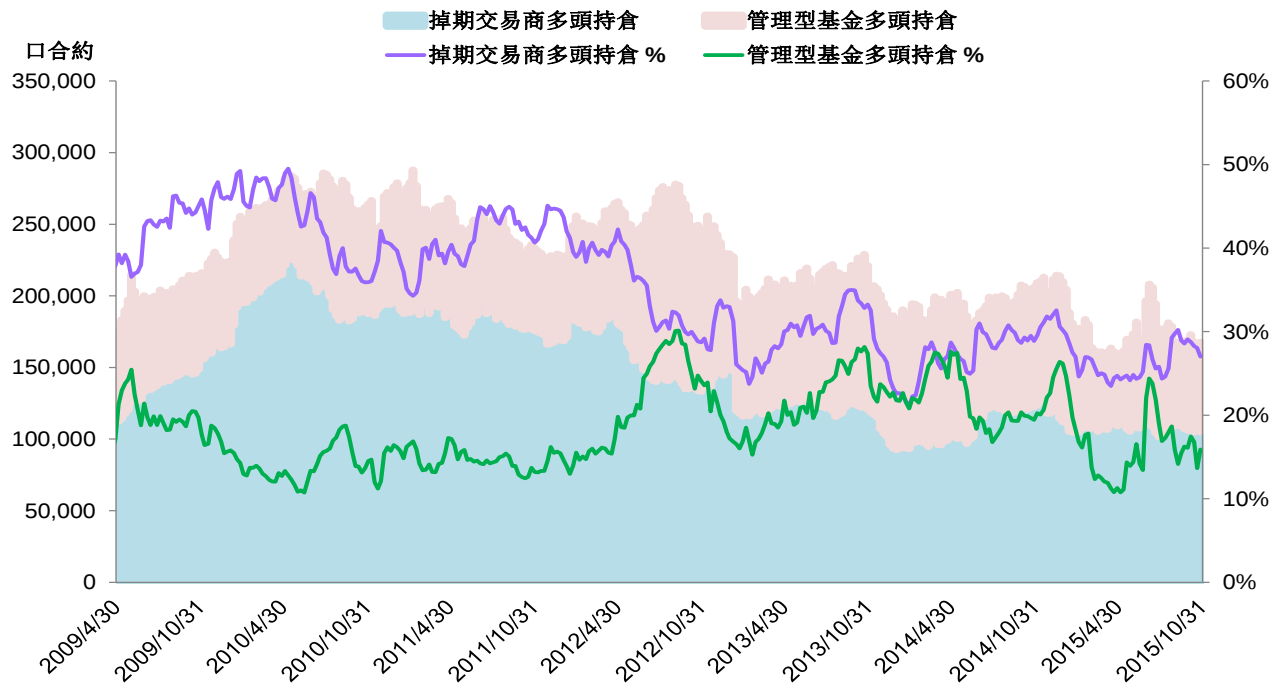


CFTC 持倉報告 - 玉米期貨多頭持倉



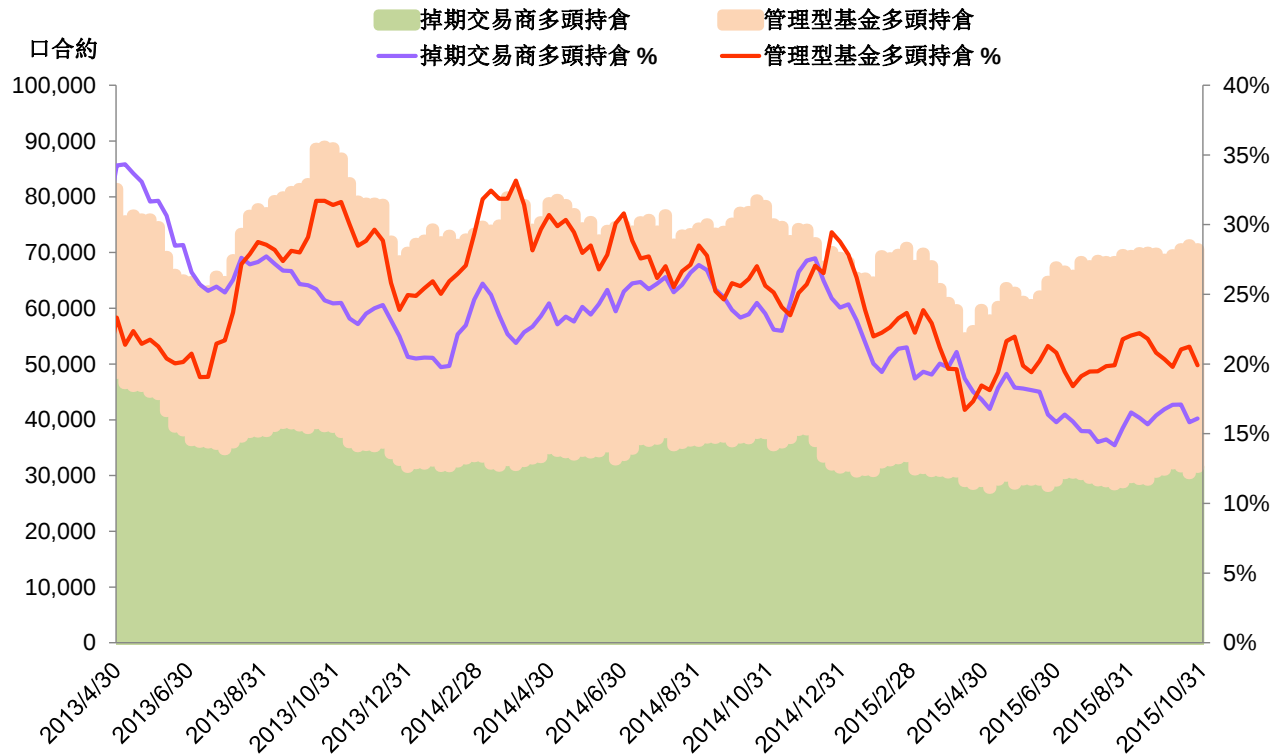
Source: CFTC

CFTC 持倉報告 - 小麥期貨多頭持倉



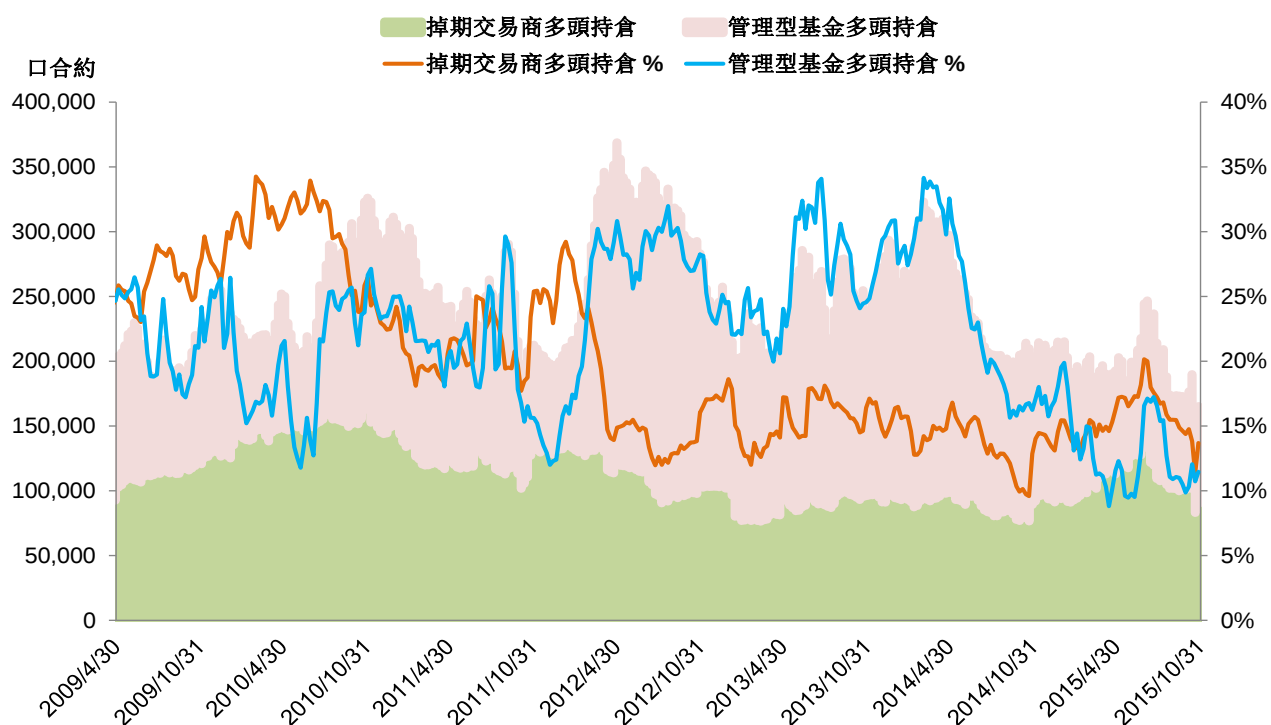
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CFTC 持倉報告 - KC硬紅冬麥期貨多頭持倉

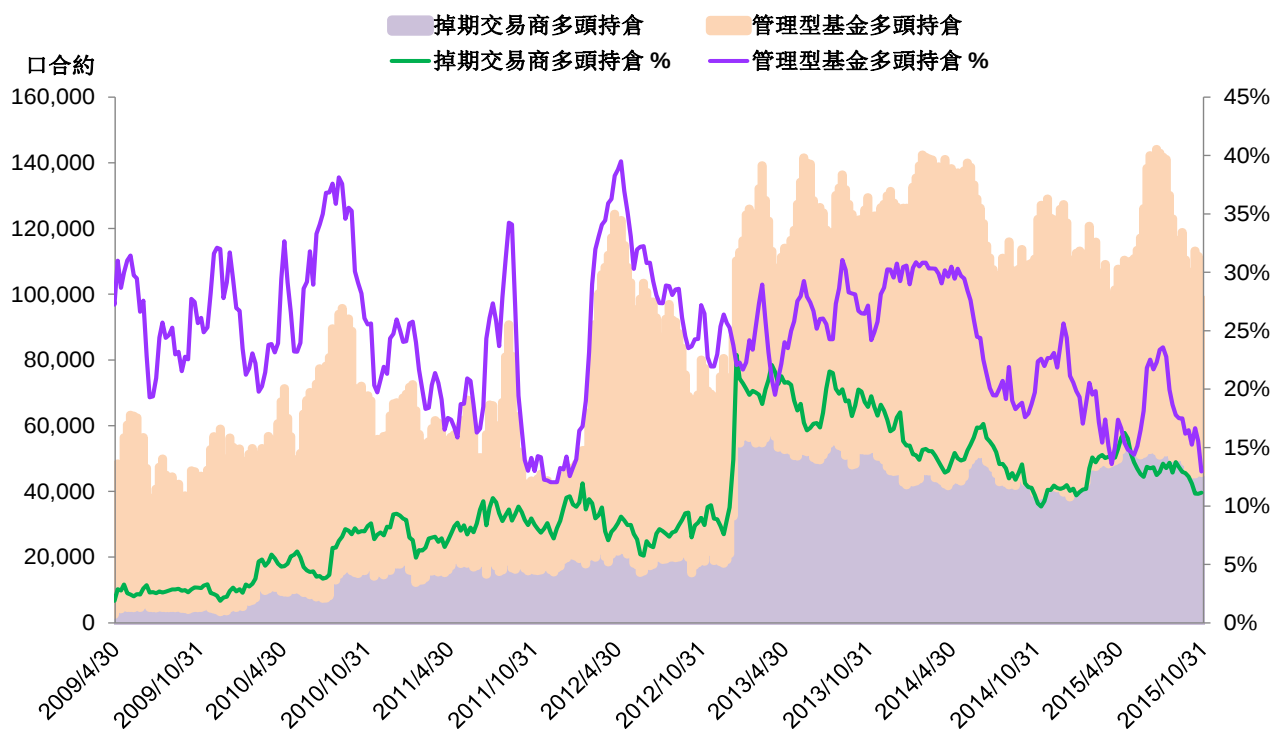


Source: CFTC

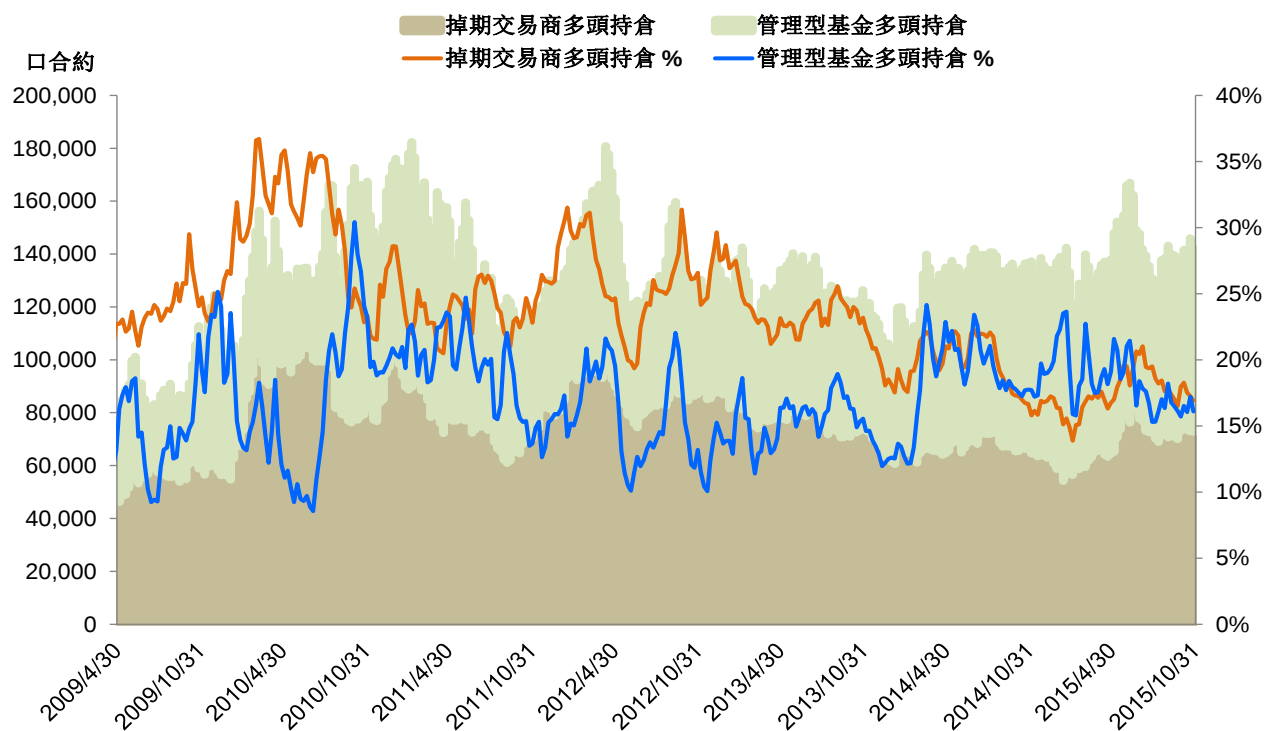
CFTC 持倉報告 - 大豆期貨多頭持倉



CFTC 持倉報告 - 豆粕期貨多頭持倉

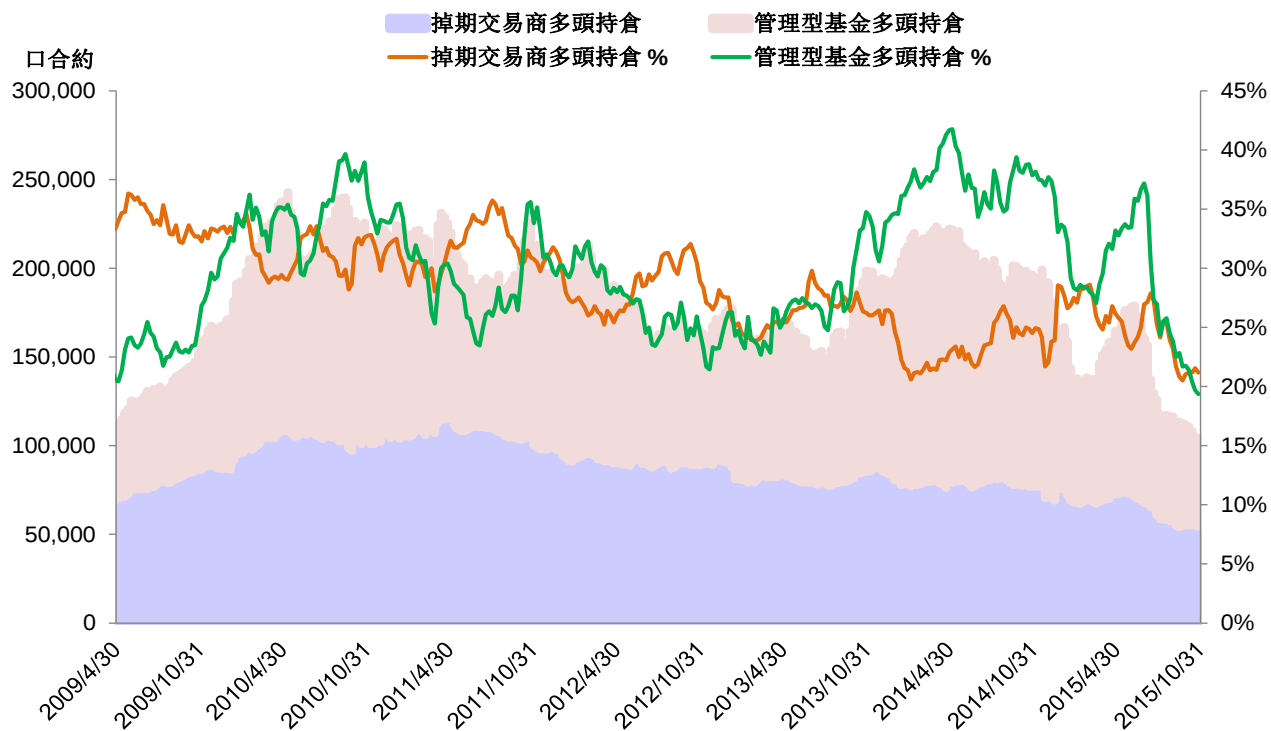


CFTC 持倉報告 - 豆油期貨多頭持倉



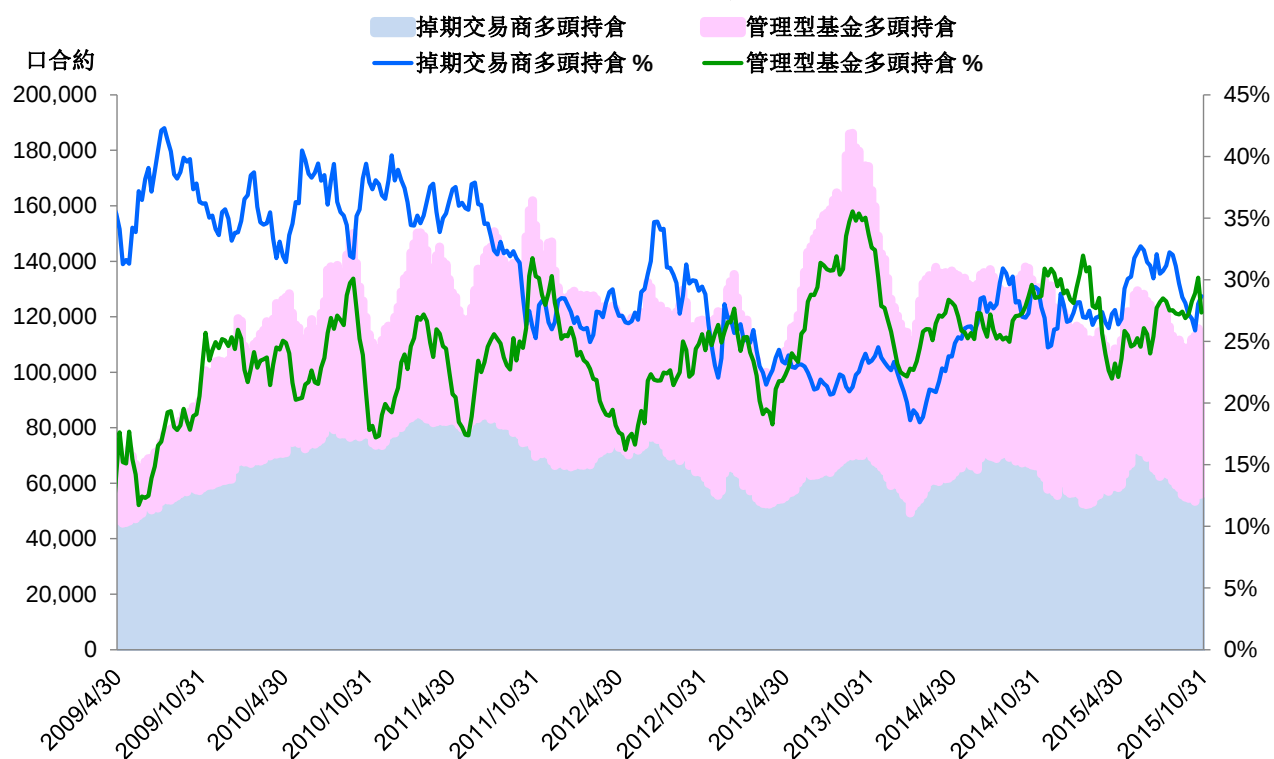
Source: CFTC

CFTC 持倉報告 - 活牛期貨多頭持倉



Source: CFTC

CFTC 持倉報告 - 瘦肉豬期貨多頭持倉



Source: CFTC

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