

2015年 12月

農產品月刊

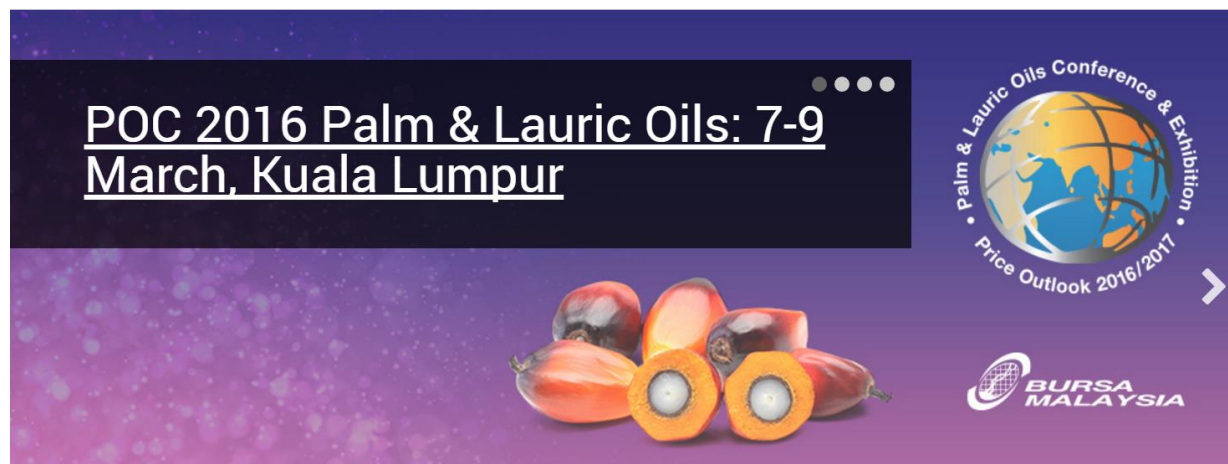
全球交易概況 - 穀物、油籽和牲畜市場

- 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 12 月

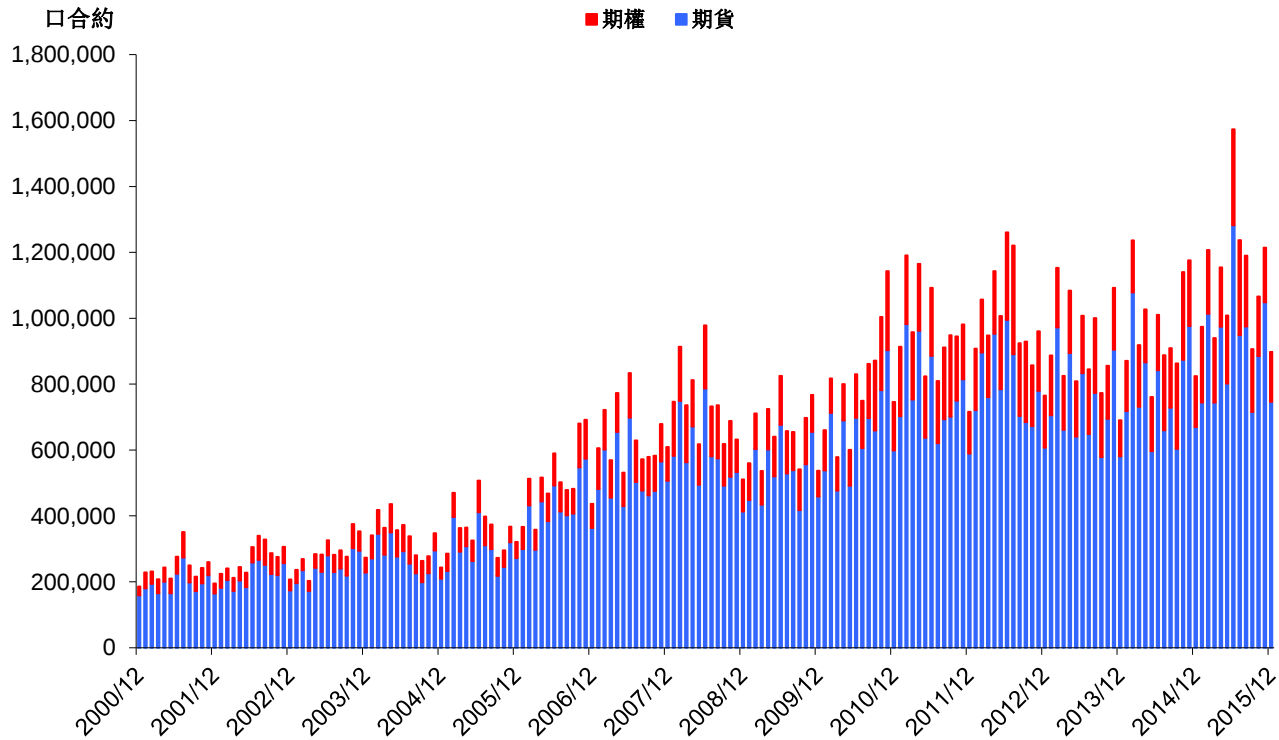
- 2015 年 12 月谷物和油籽期货的日均成交量为 746,372 口合约，去年同期为 669,549 口合，同比增长 11.47%。
 - 2015 年 12 月谷物和油籽期权的日均成交量为 151,706 口合约，去年同期为 154,686 口合约，同比降低 1.93%。
 - 2015 年 12 月油籽类期货的日均成交量为 454,492 口合约，去年同期为 370,334 口合约，同比增长 22.72%。
 - 2015 年 12 月油籽类期权的日均成交量为 87,131 口合约，去年同期为 66,941 口合约，同比增长 30.16%。
 - 2015 年 12 月电子谷物油籽期权的日均成交量为 103,928 口合约，去年同期为 85,080 口合约，同比增长 22.15%。
 - 2015 年 12 月活牛和瘦肉猪期货与期权的日均成交量为 111,127 口合约，去年同期为 108,700 口合约，同比增长 2.23%。
 - 2015 年 12 月活牛和瘦肉猪电子期权的日均成交量为 21,417 口合约，去年同期为 17,429 口合约，同比增长 22.88%。
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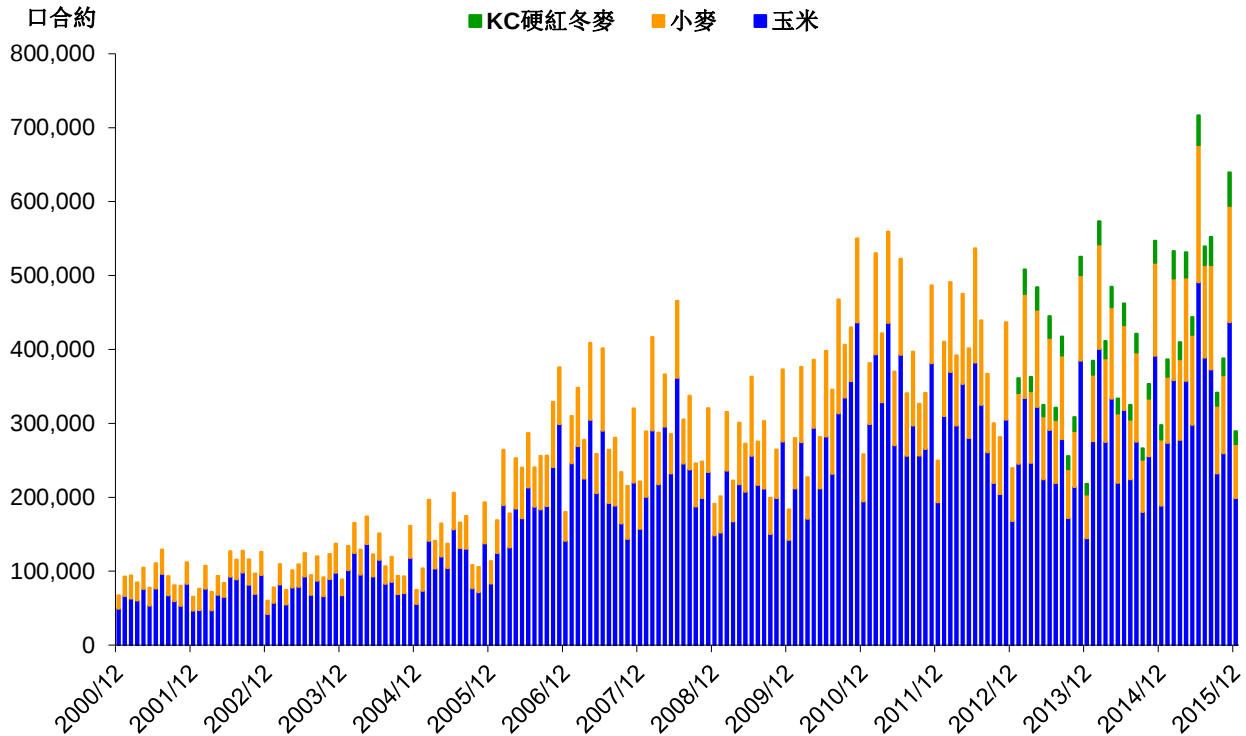
日均成交量與持倉量 - 2015年12月

		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	198,887	\$3,568	1,334,192	\$23,932	358 3/4	\$141.23	17.09%
	小型期貨	XC	YC	331	\$1	5,702	\$20			
	期貨合計			199,218	\$3,569	1,339,894	\$23,953			
	期權			45,434		803,846				
小麥	期貨	ZW	W	73,229	\$1,721	367,911	\$8,646	470	\$172.70	18.27%
	小型期貨	XW	YW	203	\$1	1,202	\$6			
	期貨合計			73,432	\$1,722	369,113	\$8,652			
	期權			18,289		253,552				
KC硬紅冬麥	期貨	KE	KW	17,444	\$409	193,313	\$4,528	468 1/2	\$172.14	20.10%
	期權	OKE	H	678		28,195				
大豆	期貨	ZS	S	225,790	\$9,757	647,229	\$27,968	864 1/4	\$317.56	16.35%
	小型期貨	XB	YK	710	\$6	6,025	\$52			
	期貨合計			226,500	\$9,763	653,254	\$28,020			
	期權			63,167		610,744				
豆油	期貨	ZL	BO	132,910	\$2,452	383,672	\$7,079	30.75	\$677.92	25.72%
	期權			14,726		130,731				
豆粕	期貨	ZM	SM	95,792	\$2,543	401,996	\$10,673	265.50	\$292.66	18.12%
	期權			9,238		155,486				
糙米	期貨	ZR	RR	1,762	\$42	13,801	\$327	11.835	\$260.92	26.80%
	期權			118		2,050				
燕麥	期貨	ZO	O	558	\$6	9,249	\$100	217 1/4	\$126.04	24.41%
	期權			57		3,399				
活牛	期貨	LE	LC	53,358	\$2,920	265,164	\$14,510	136.800		25.88%
	期權			21,569		288,778				
瘦肉豬	期貨	HE	LH	25,804	\$617	165,666	\$3,963	59.800		26.23%
	期權			10,396		180,486				
飼牛	期貨	GF	FC	25,804	\$2,111	35,159	\$2,877	163.650		30.51%
	期權	GF	KF/JF	10,396		37,575				
三級牛奶	期貨	DC	DA	1,146	\$32	30,131	\$829	13.750		18.89%
	期權	DC	DA	1,027		53,139				

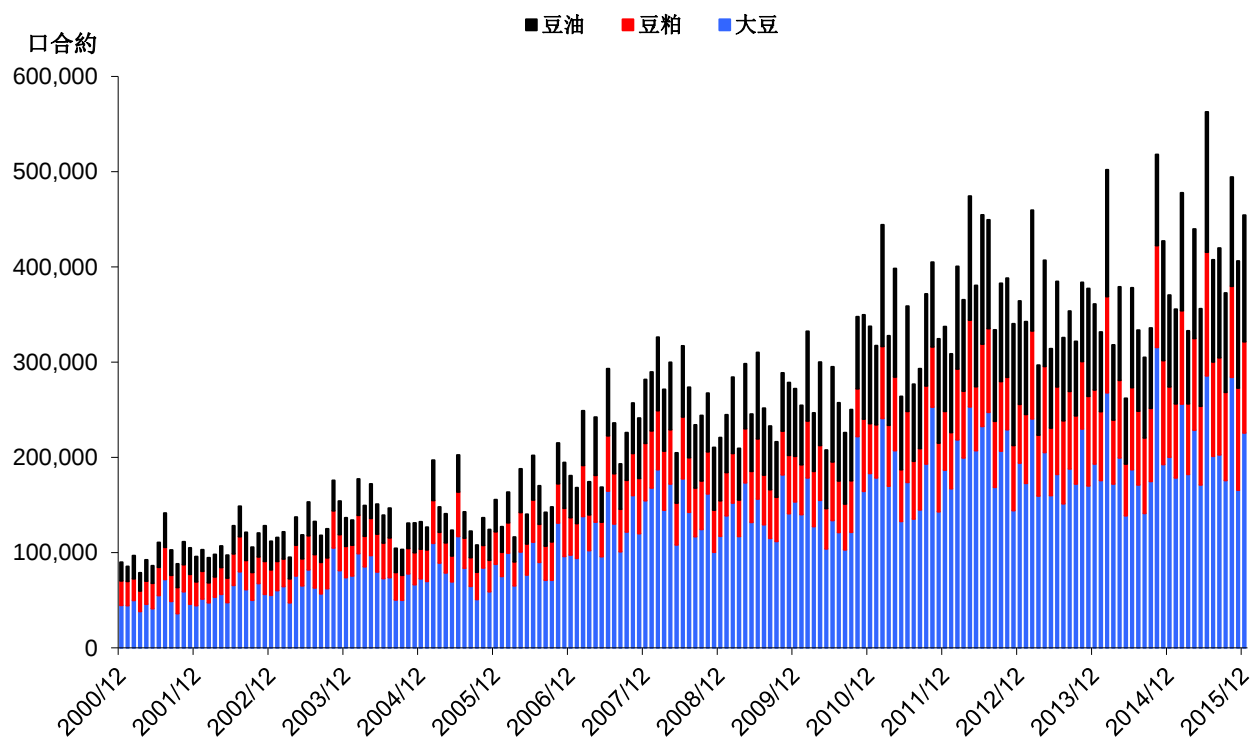
穀物、油籽期貨與期權 - 日均成交量



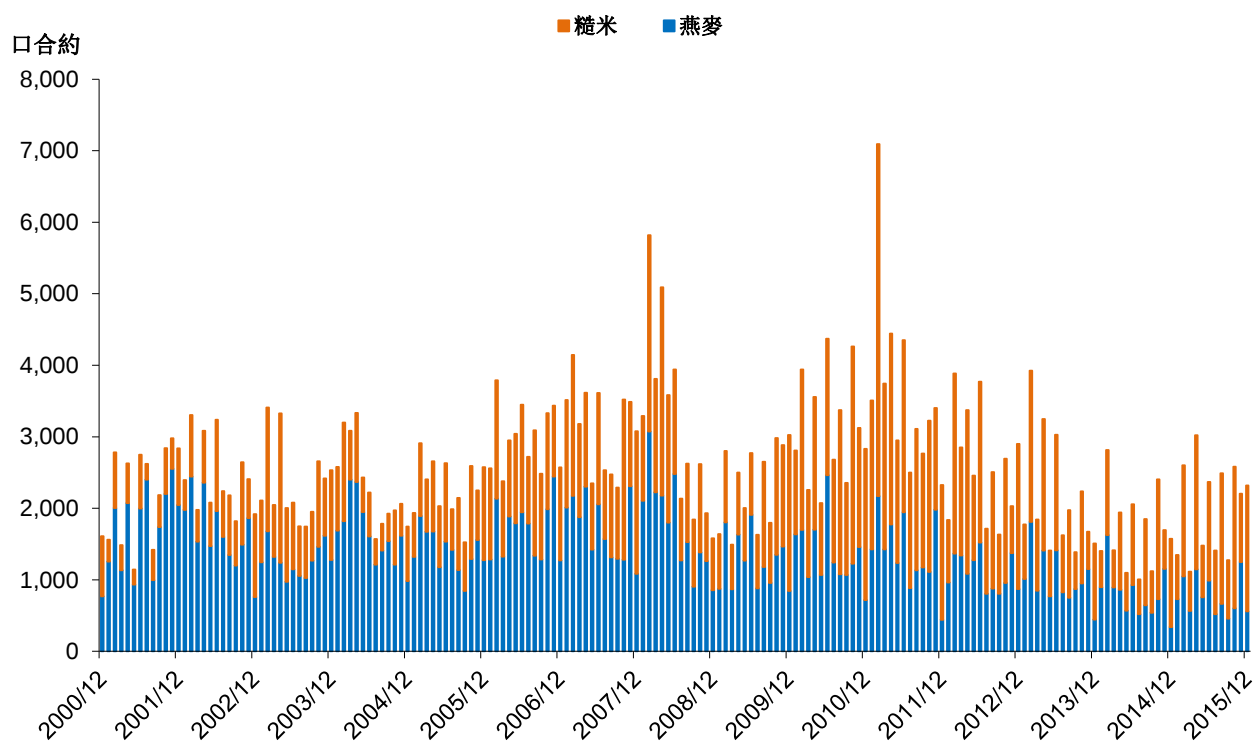
玉米、小麥、KC硬紅冬麥期貨 - 日均成交量



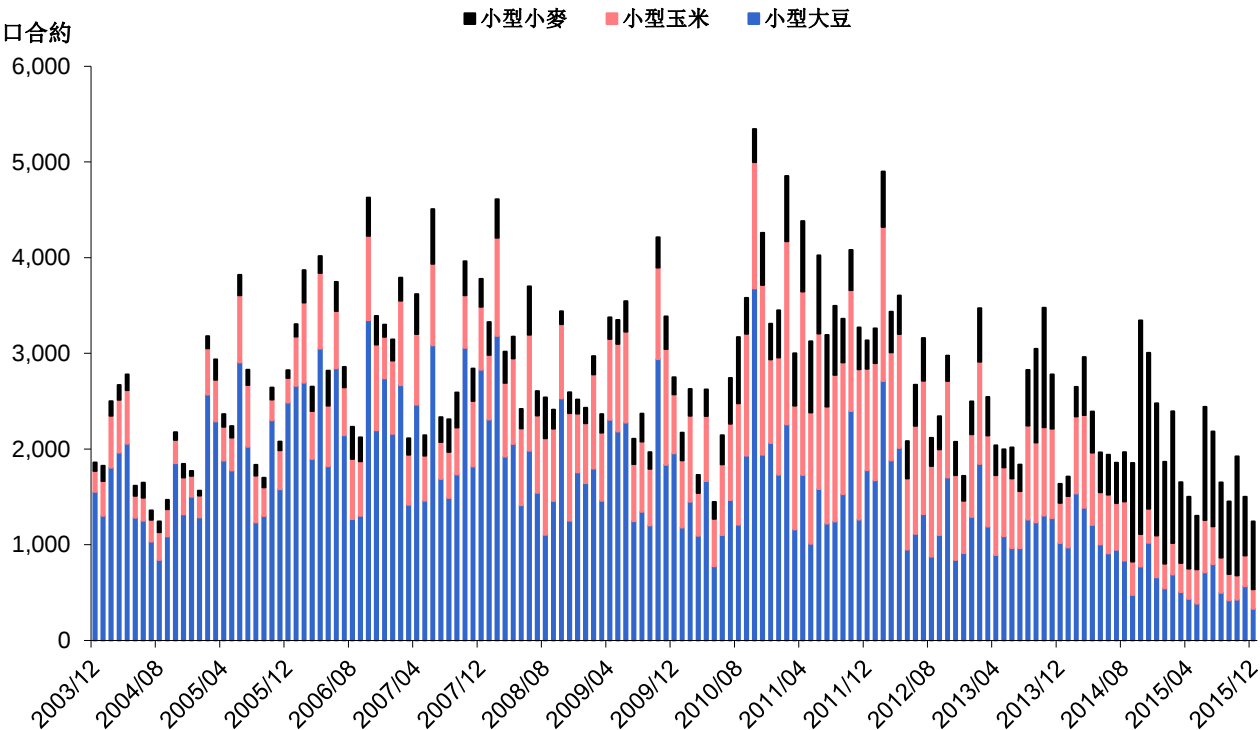
大豆類期貨 - 日均成交量



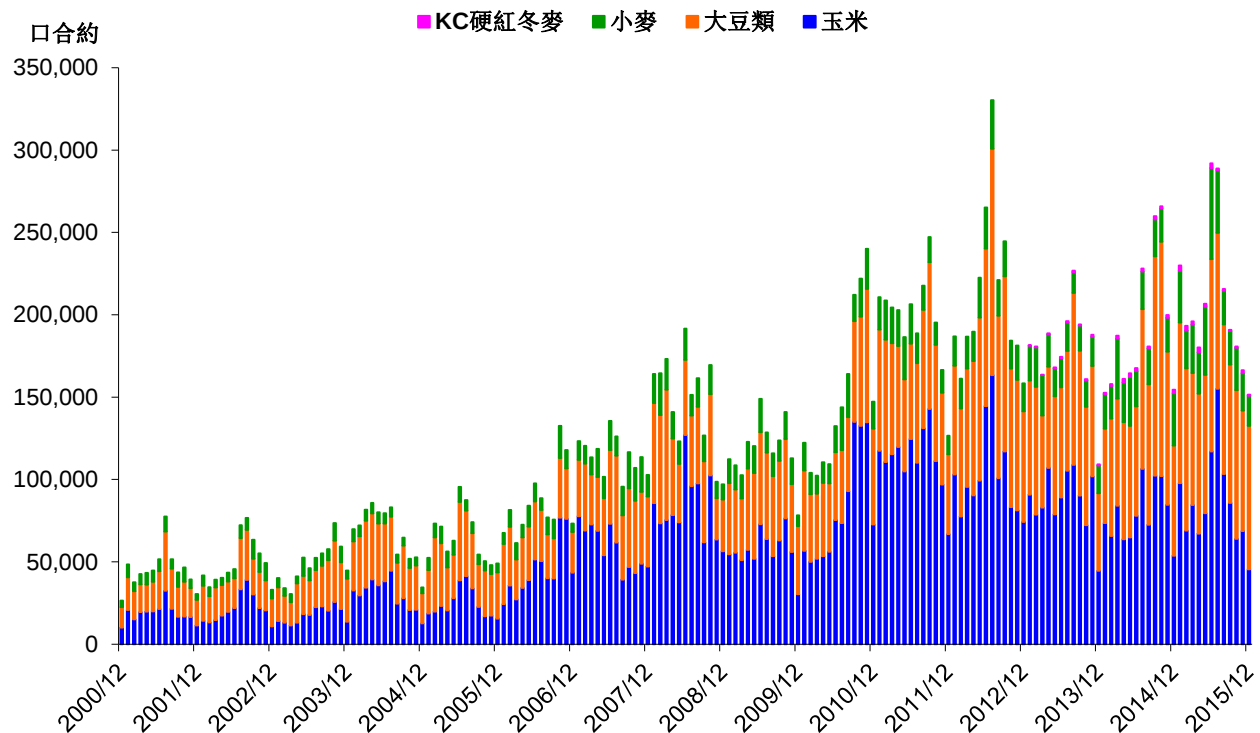
燕麥、糙米期貨 - 日均成交量



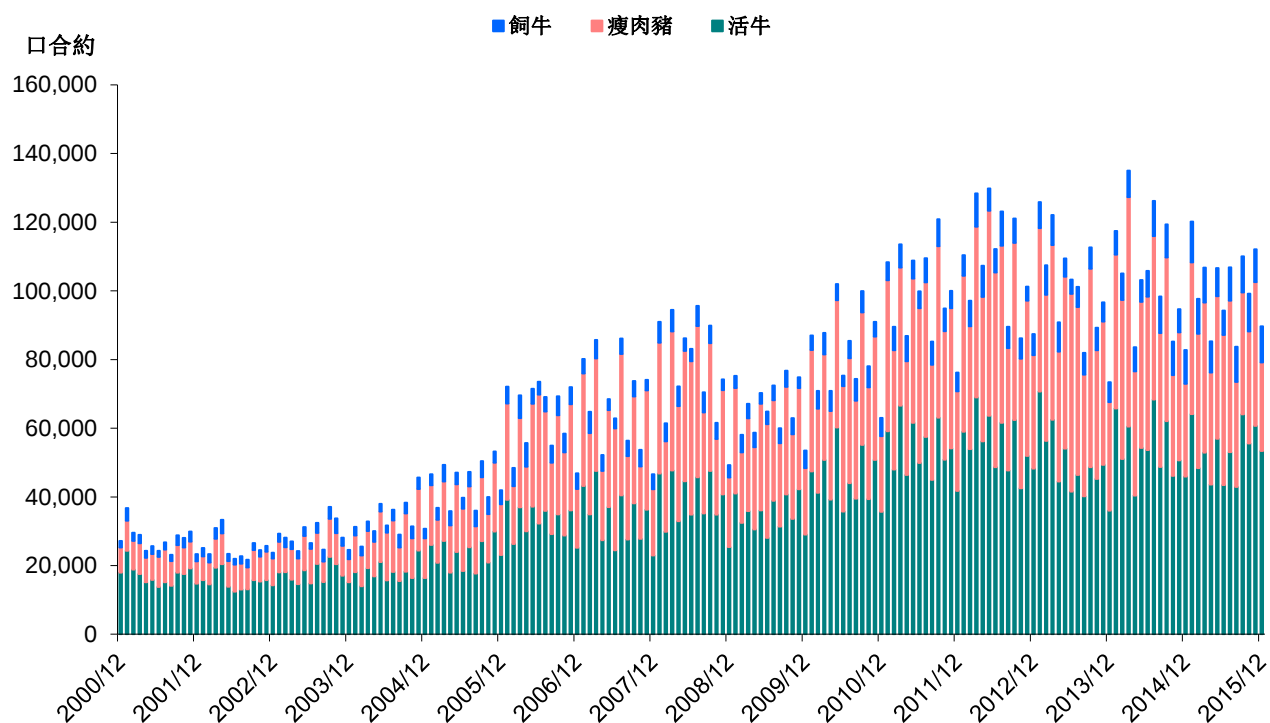
小型穀物、油籽期貨 - 日均成交量



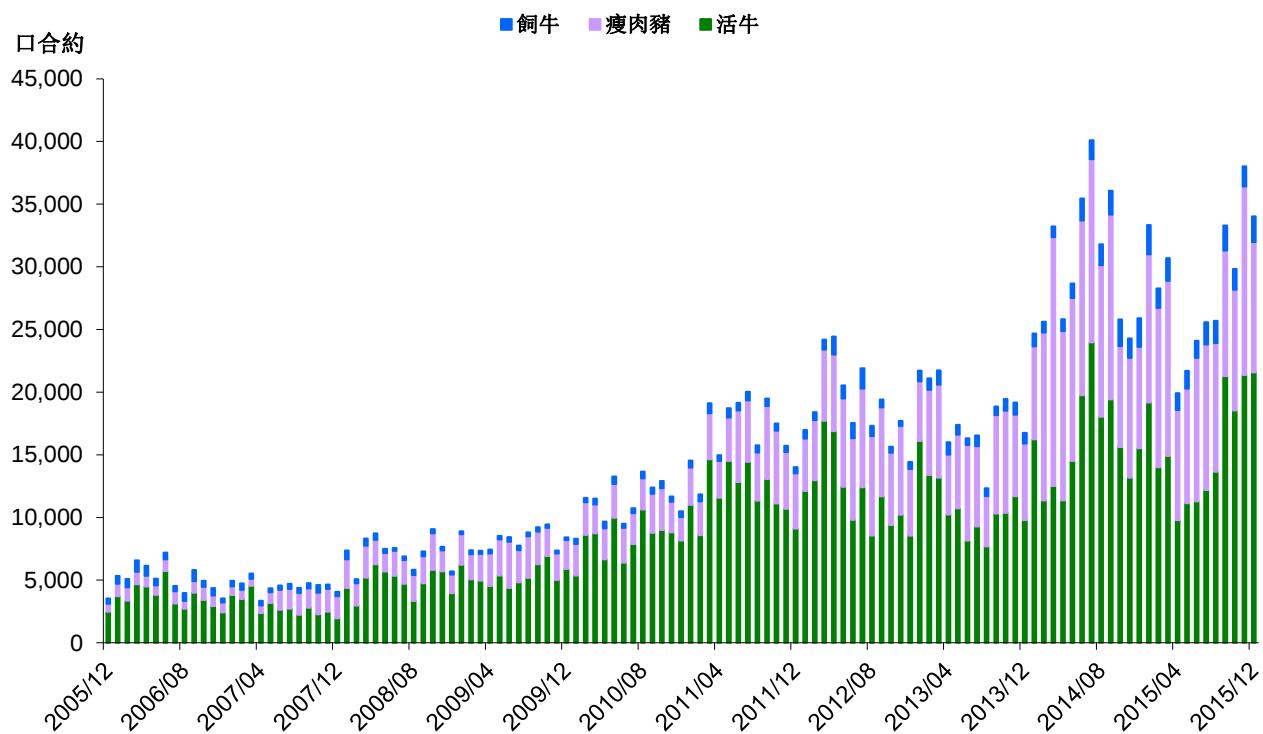
期權 - 日均成交量



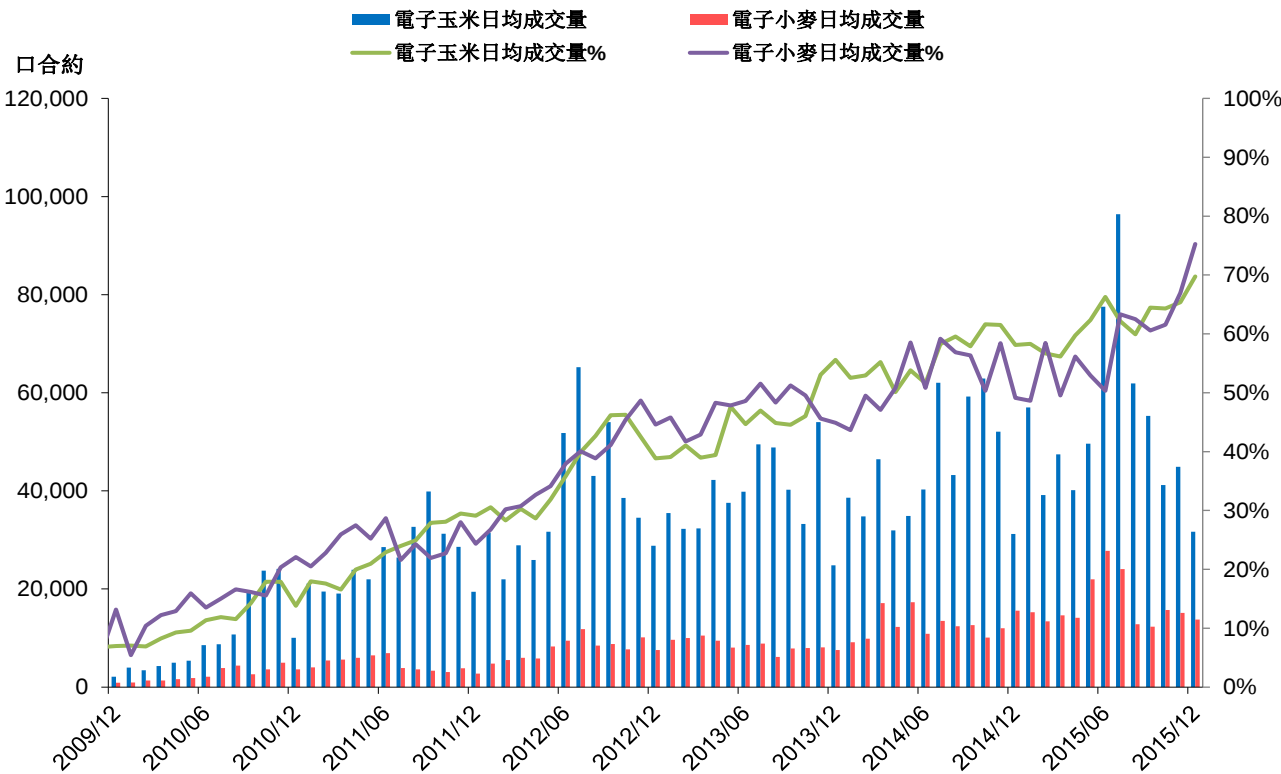
活牛、瘦肉豬、飼牛期貨 - 日均成交量



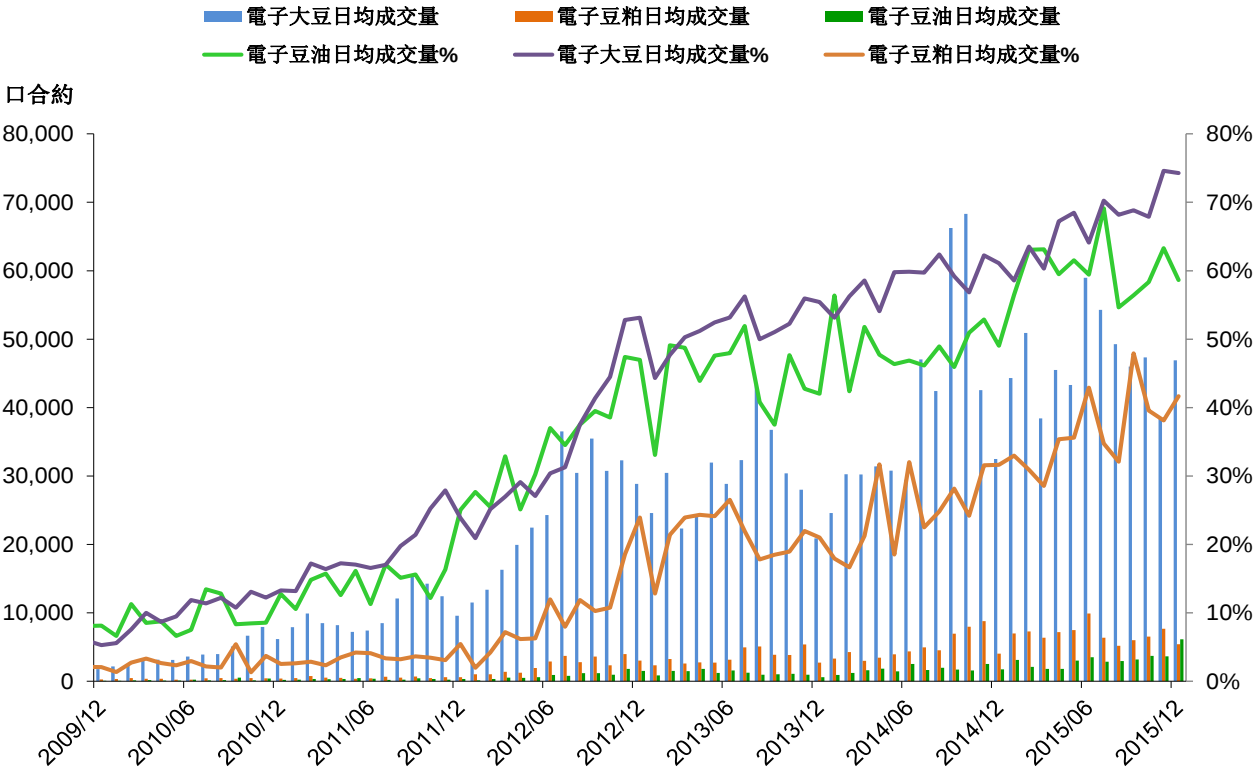
活牛、瘦肉豬、飼牛期權 - 日均成交量



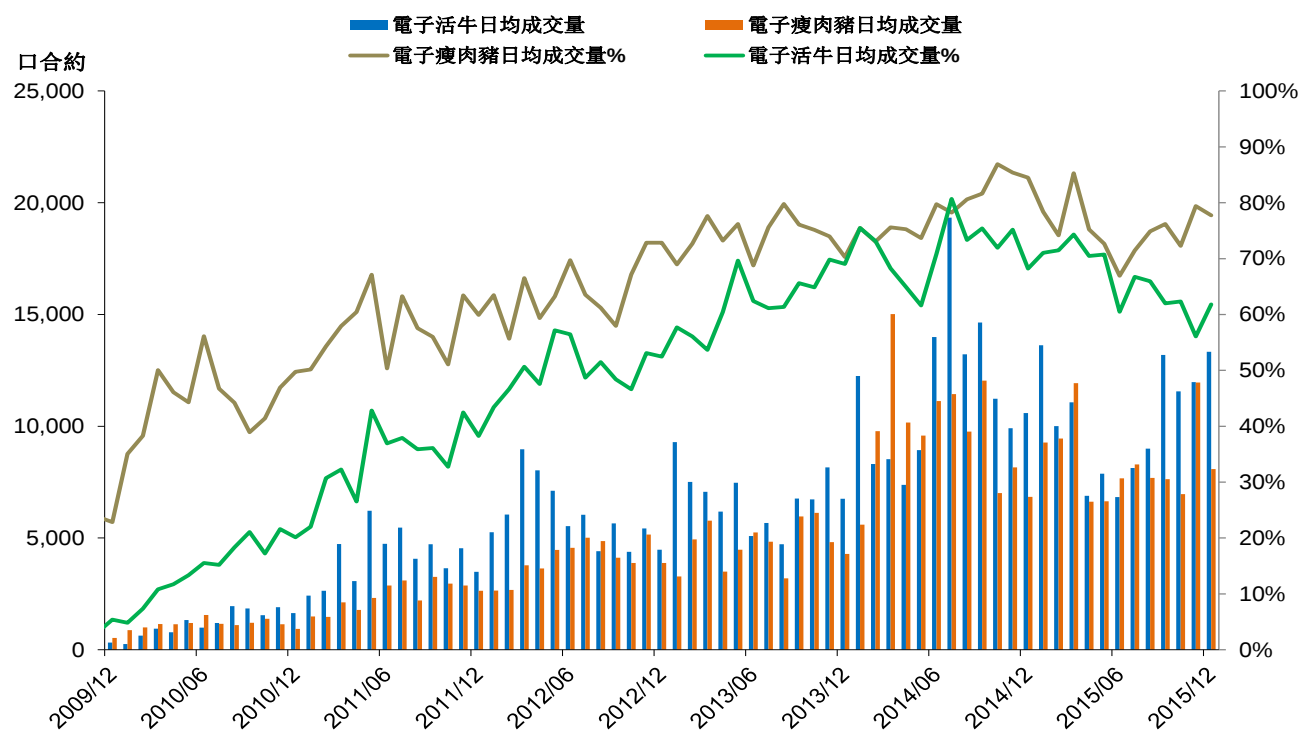
玉米、小麥電子期權 - 日均成交量



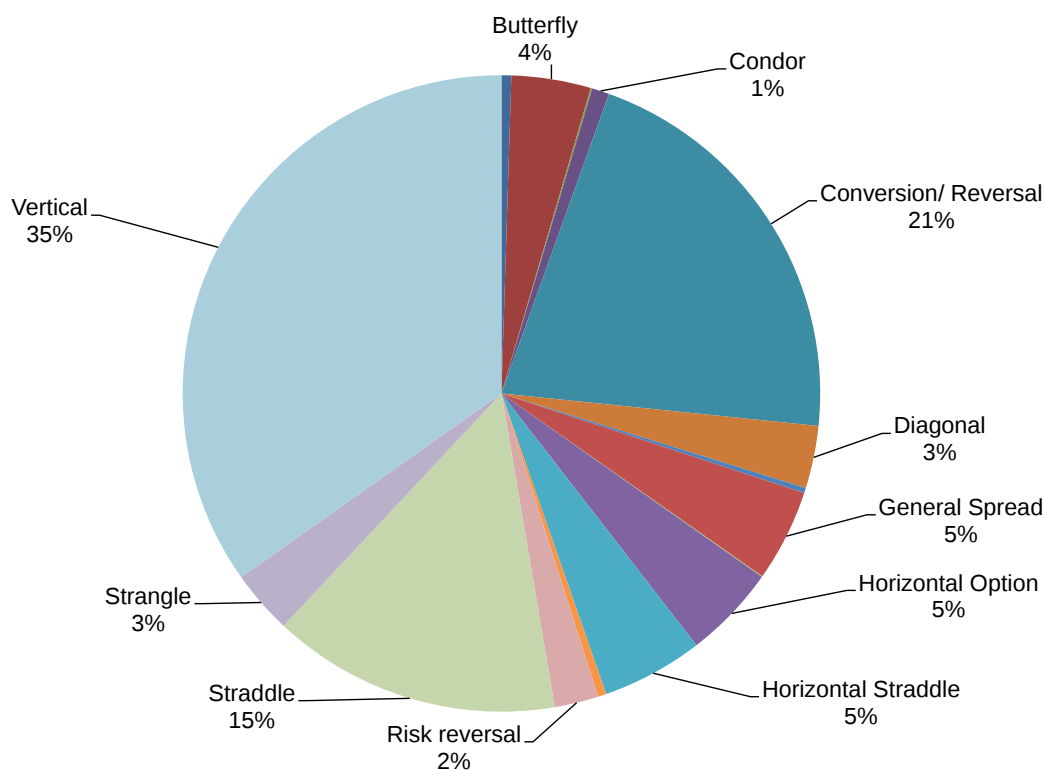
大豆類電子期權 - 日均成交量



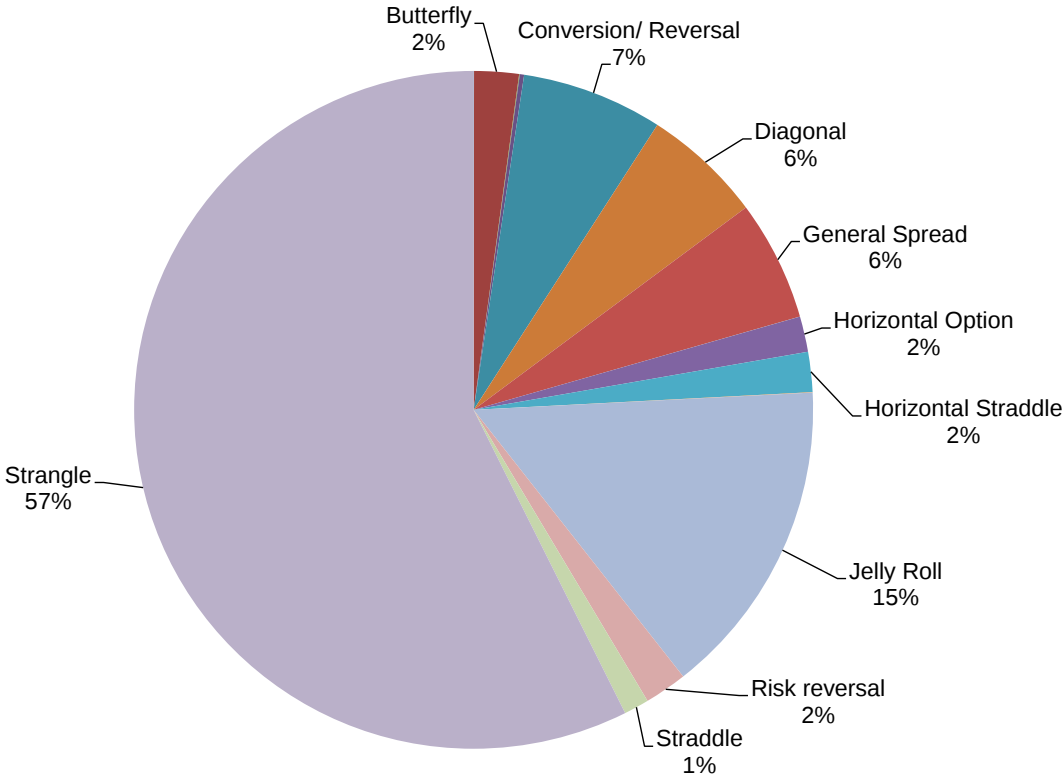
活牛、瘦肉豬電子期權 - 日均成交量



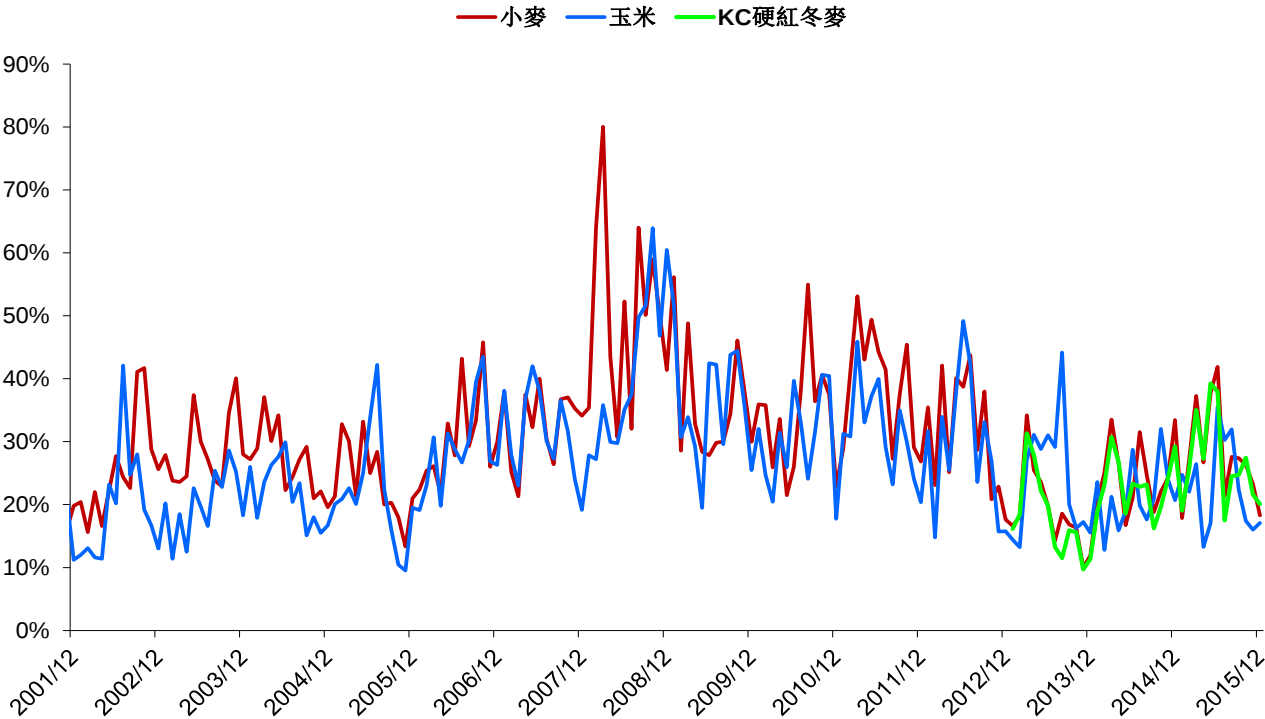
電子穀物油籽期權價差套利百分比 (1%以上) - 2015年12月



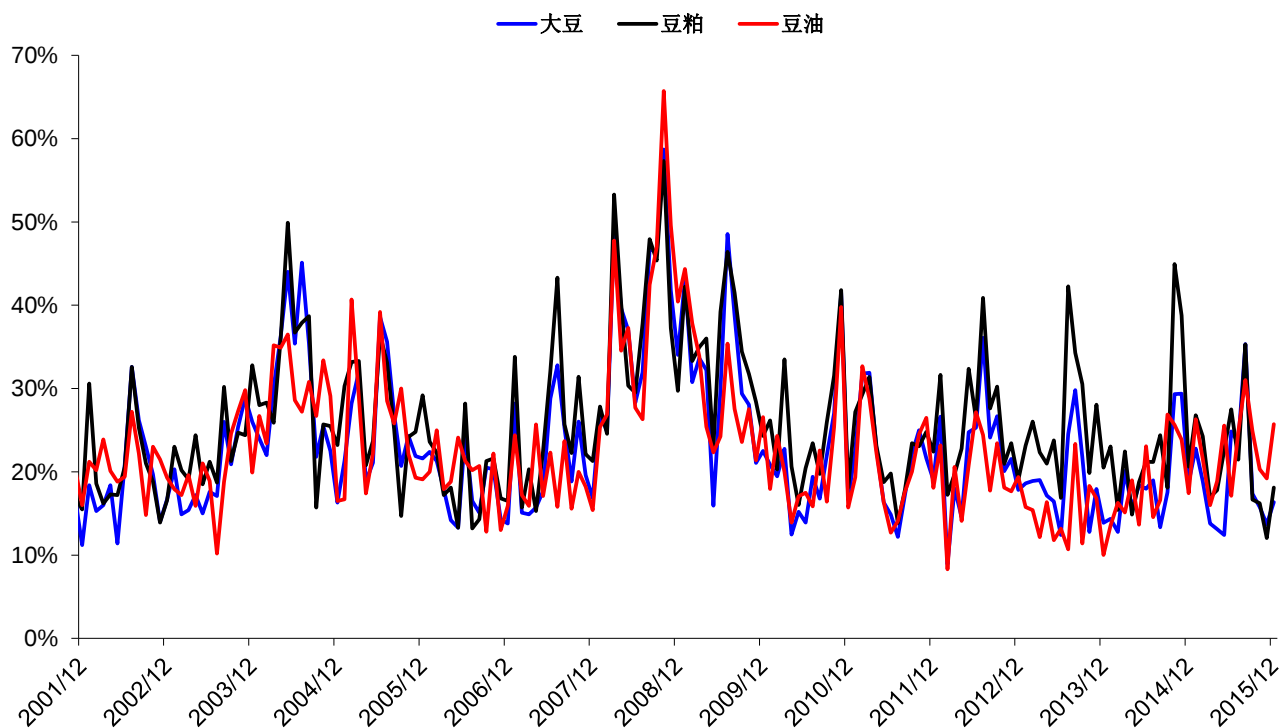
電子牲畜期權價差套利百分比 (1%以上) - 2015年12月



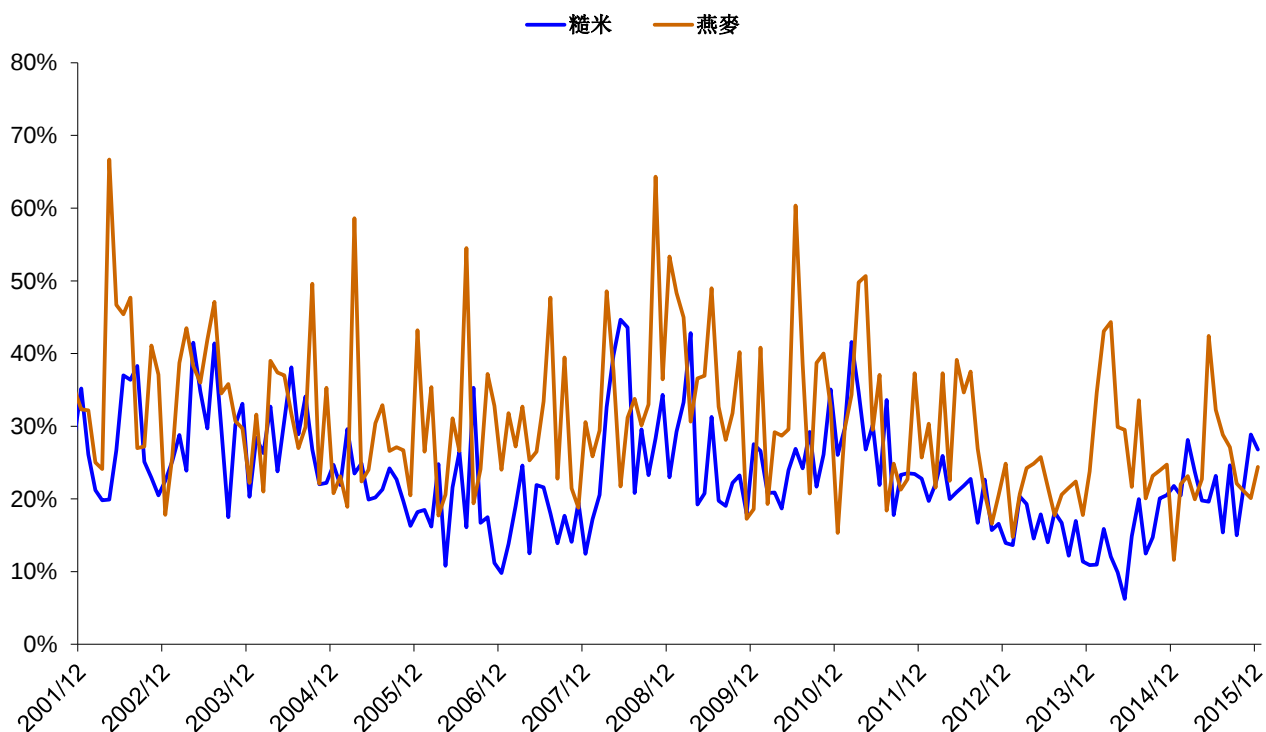
玉米、小麥、KC硬紅冬麥期貨 - 現貨月20天歷史波動率



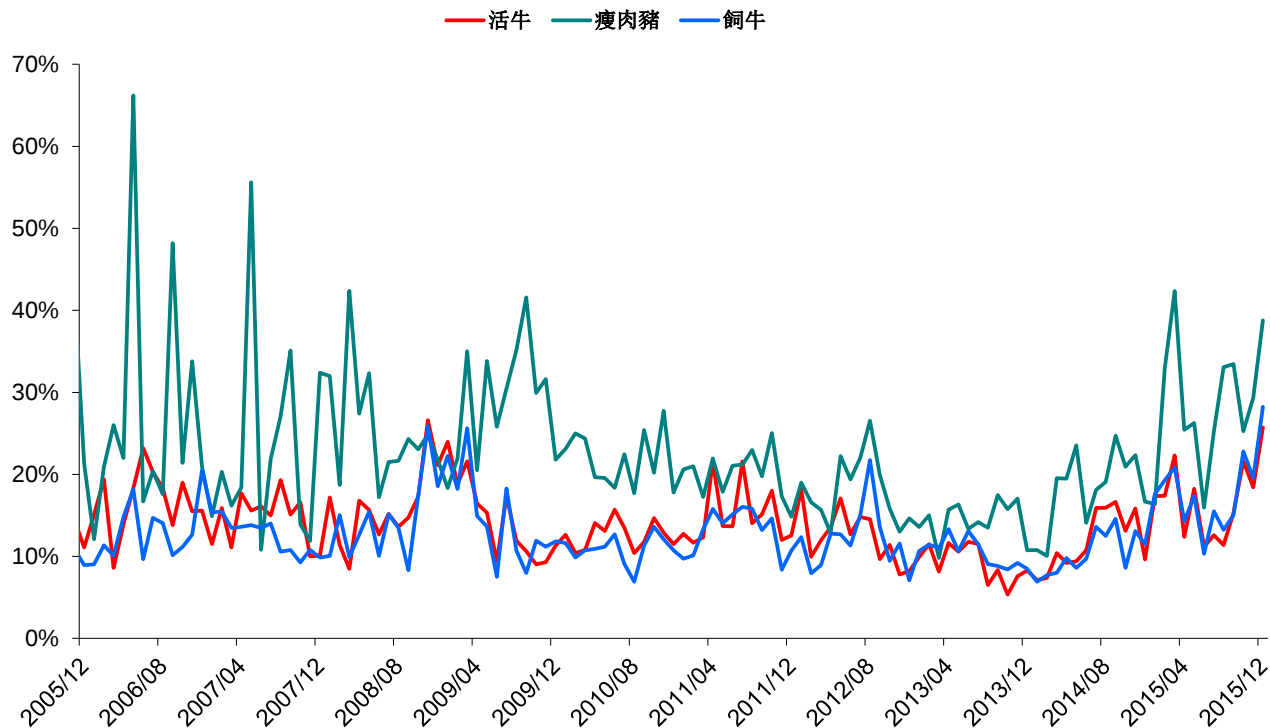
大豆類期貨 - 現貨月20天歷史波動率



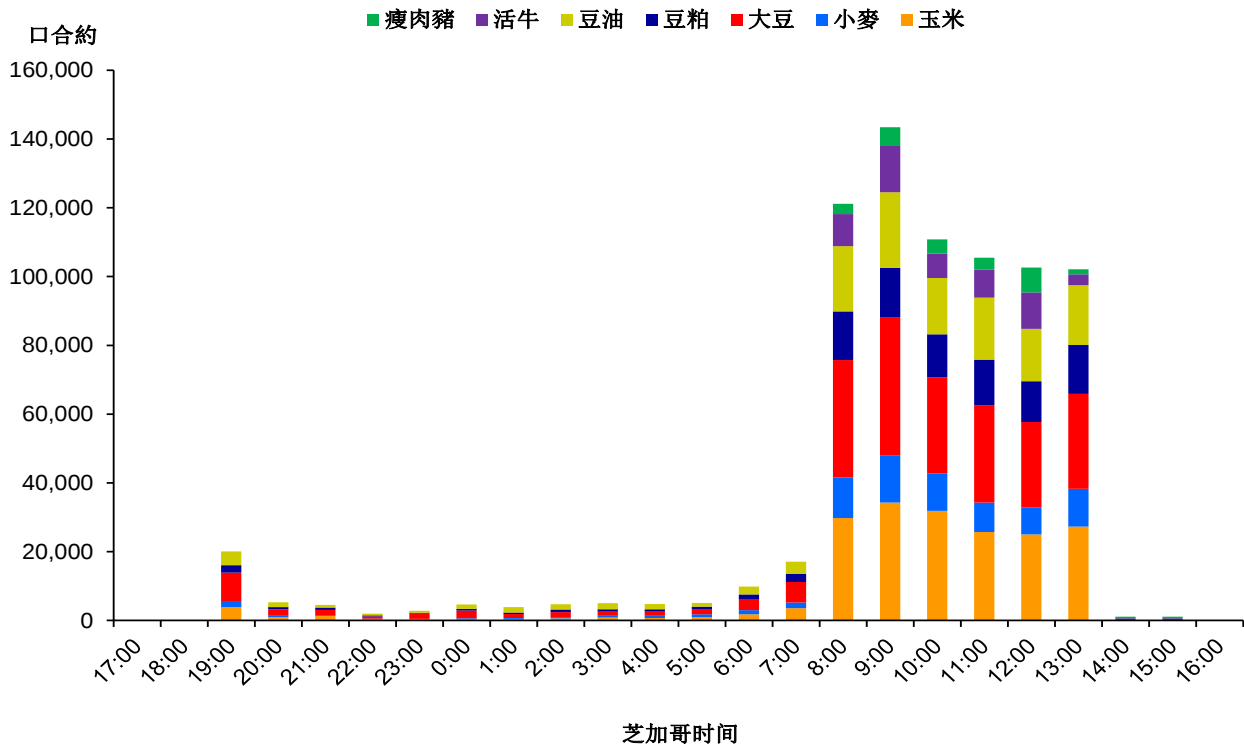
糙米、燕麥期貨 - 現貨月20天歷史波動率



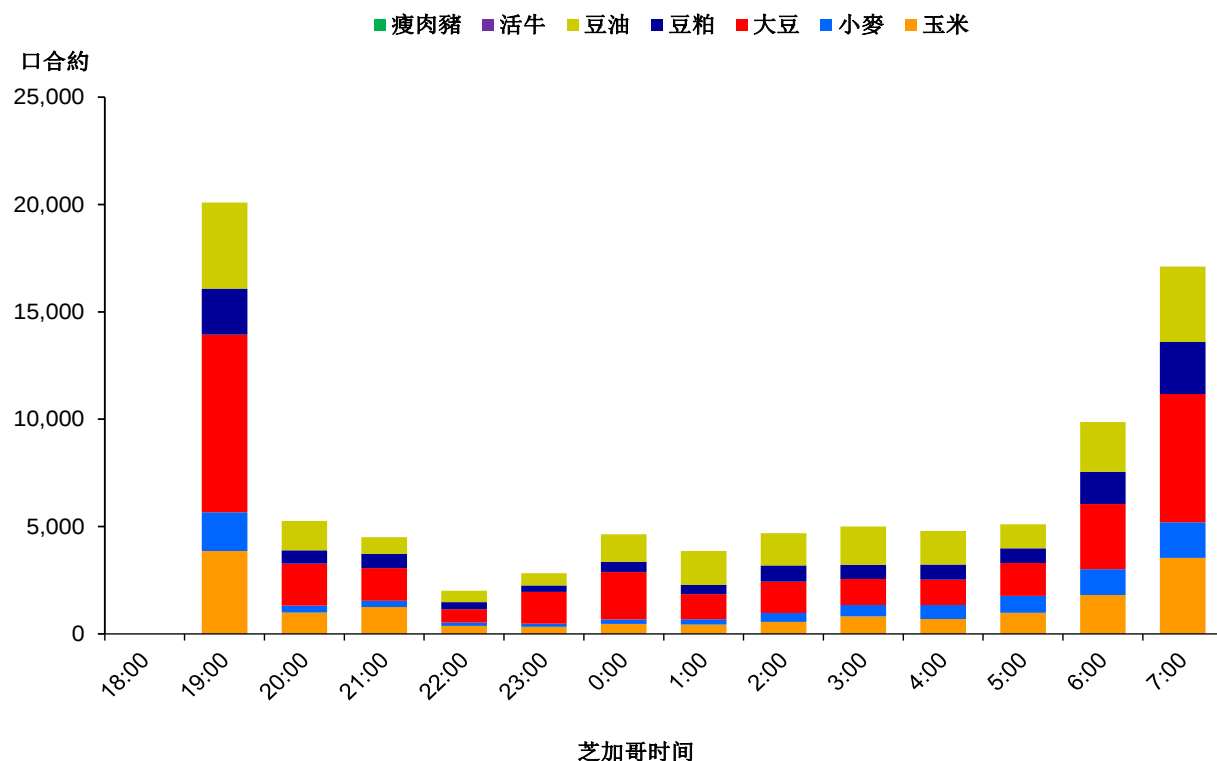
活牛、瘦肉猪、飼牛期貨 - 現貨月20天歷史波動率



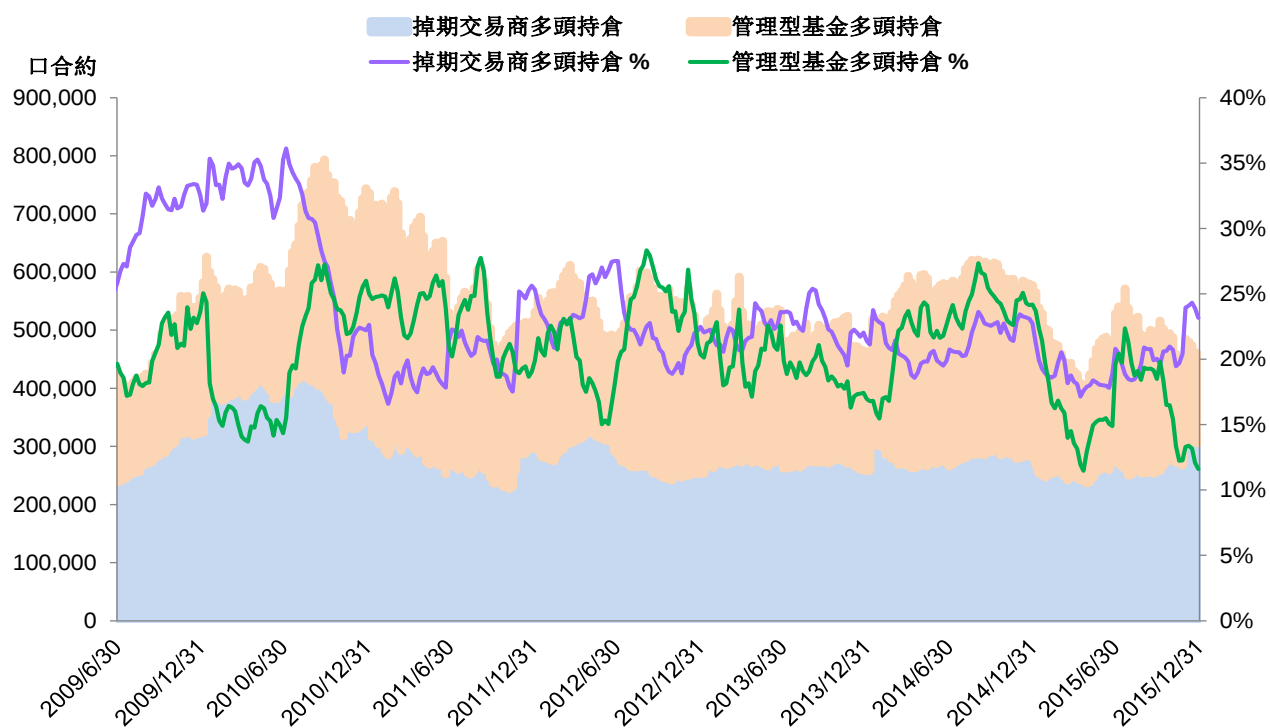
電子期貨平均小時成交量 - 全部交易時段 - 2015年12月



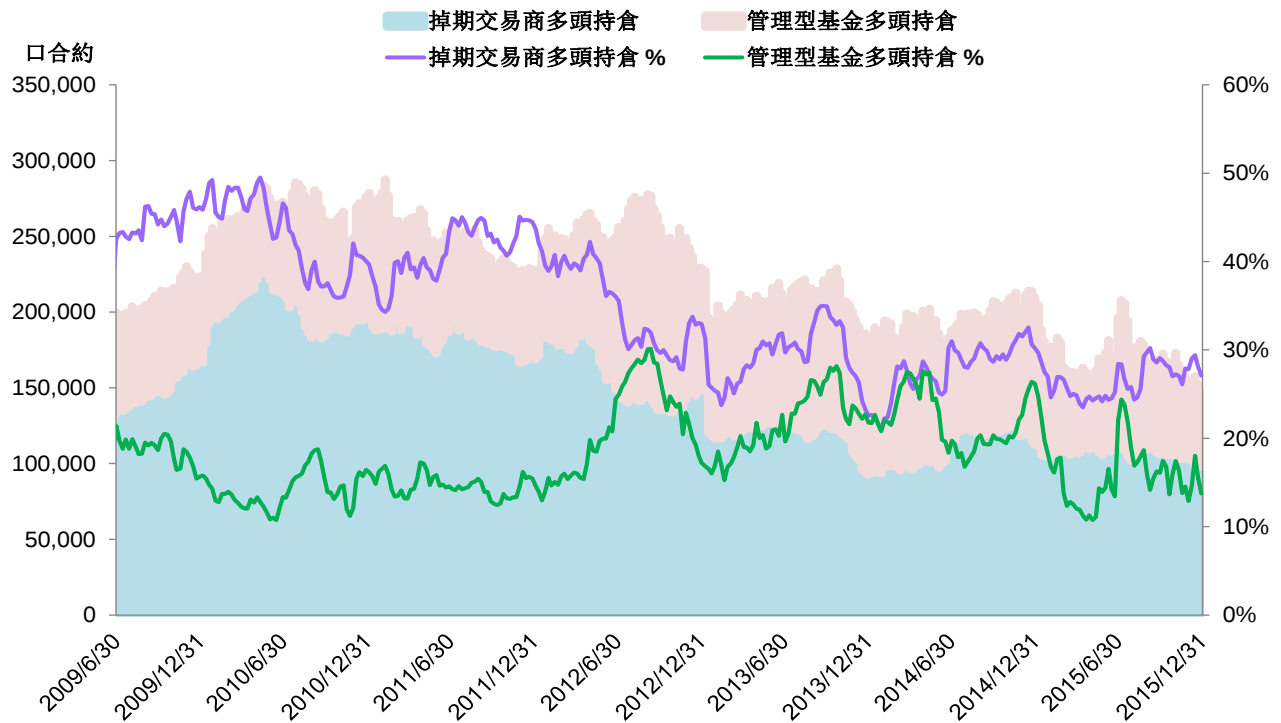
電子期貨平均小時成交量 - 非美國日間交易時段 - 2015年12月



CFTC 持倉報告 - 玉米期貨多頭持倉

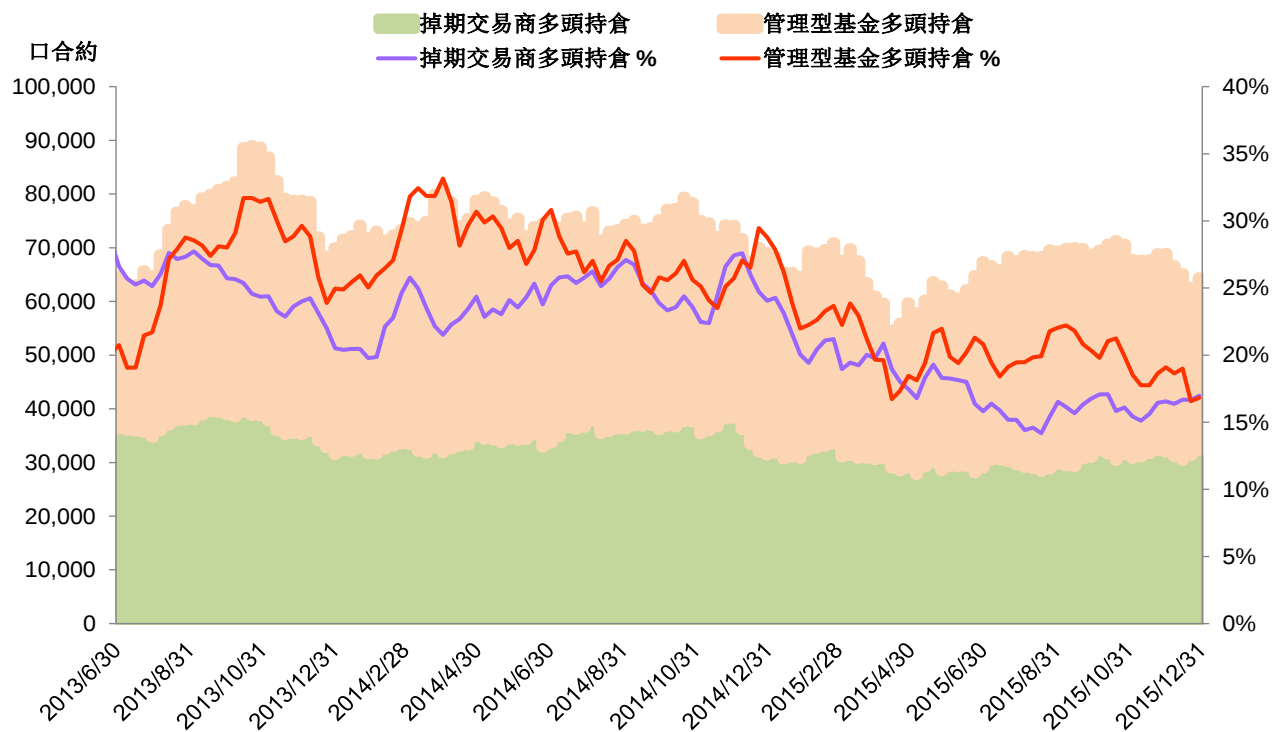


CFTC 持倉報告 - 小麥期貨多頭持倉



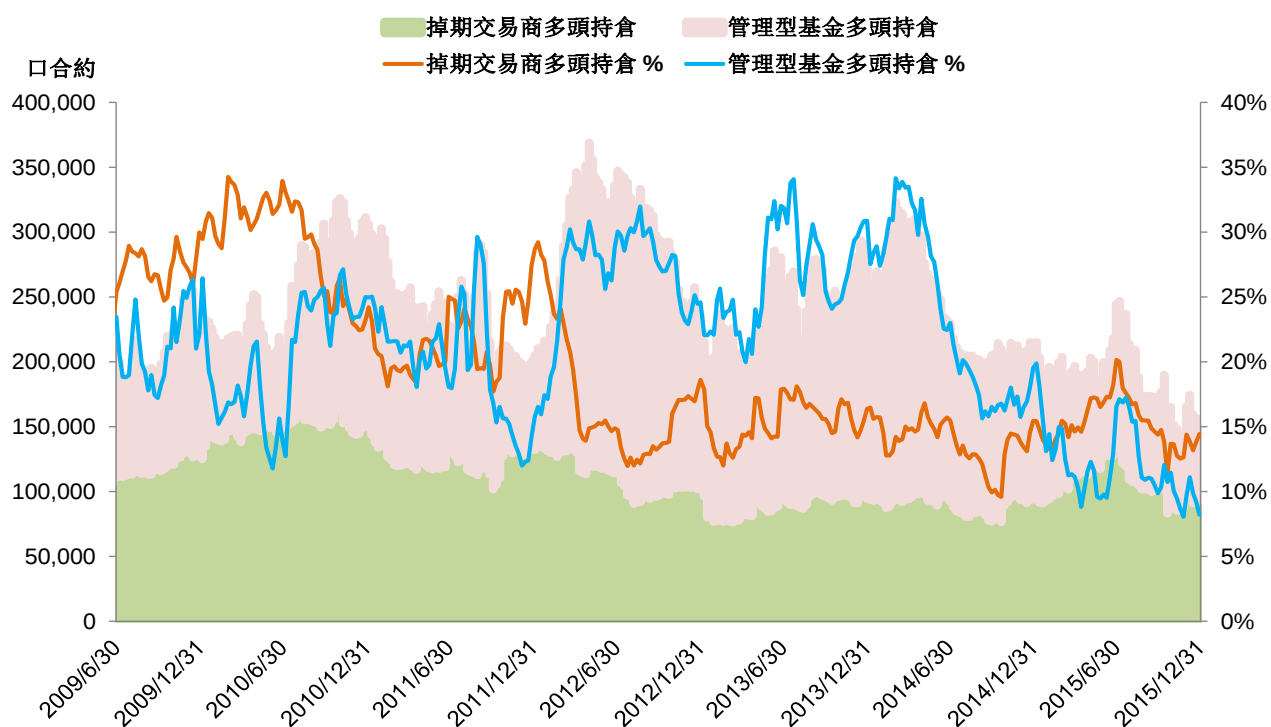
Source: CFTC

CFTC 持倉報告 - KC硬紅冬麥期貨多頭持倉

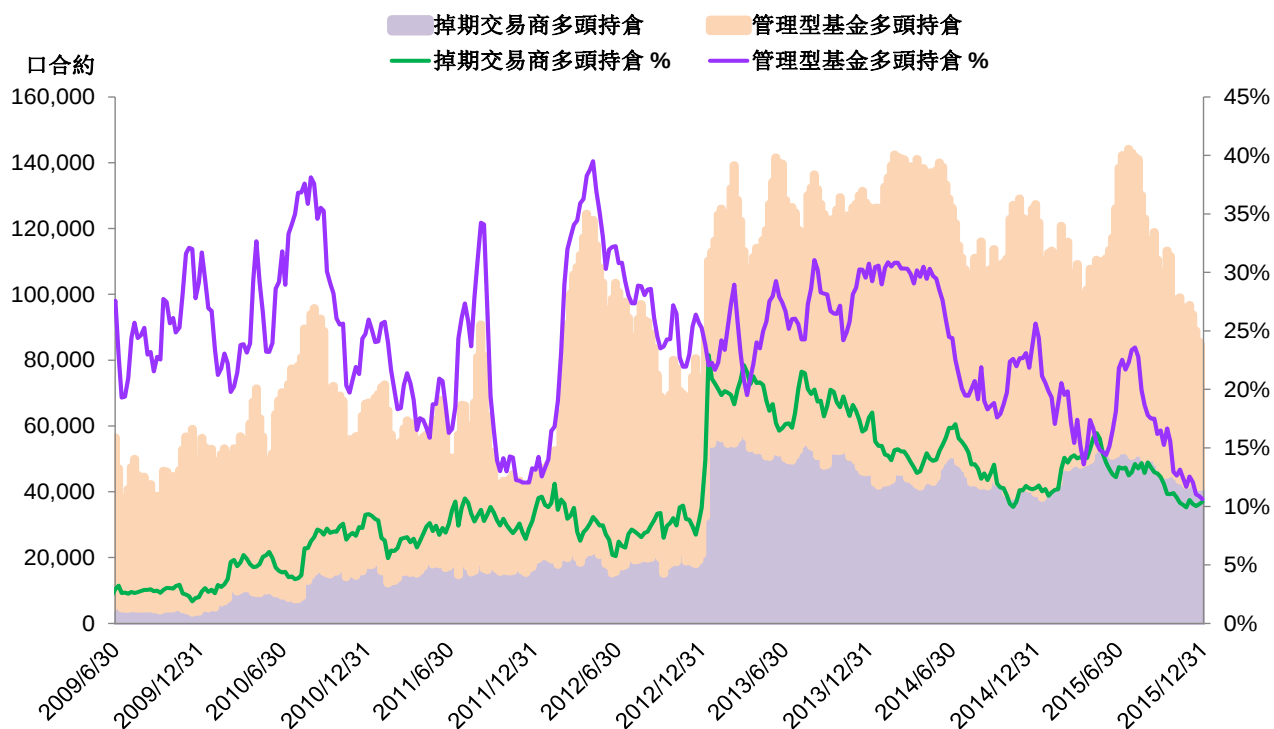


Source: CFTC

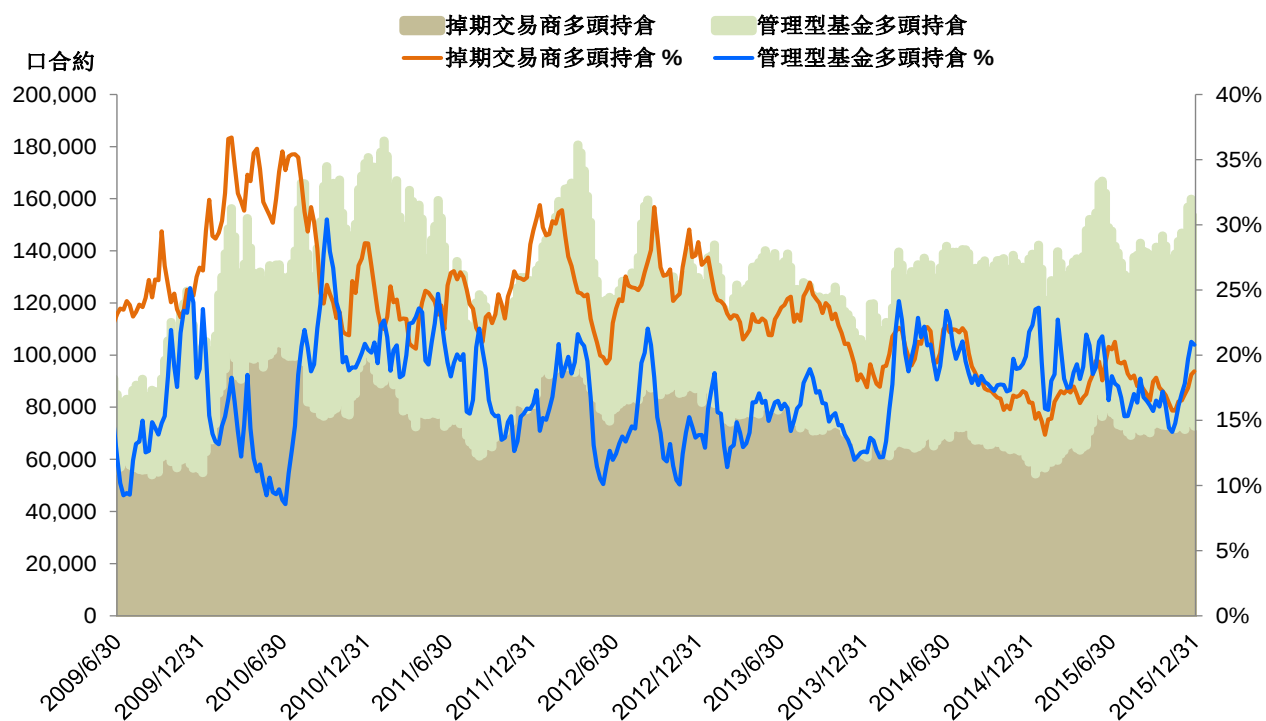
CFTC 持倉報告 - 大豆期貨多頭持倉



CFTC 持倉報告 - 豆粕期貨多頭持倉

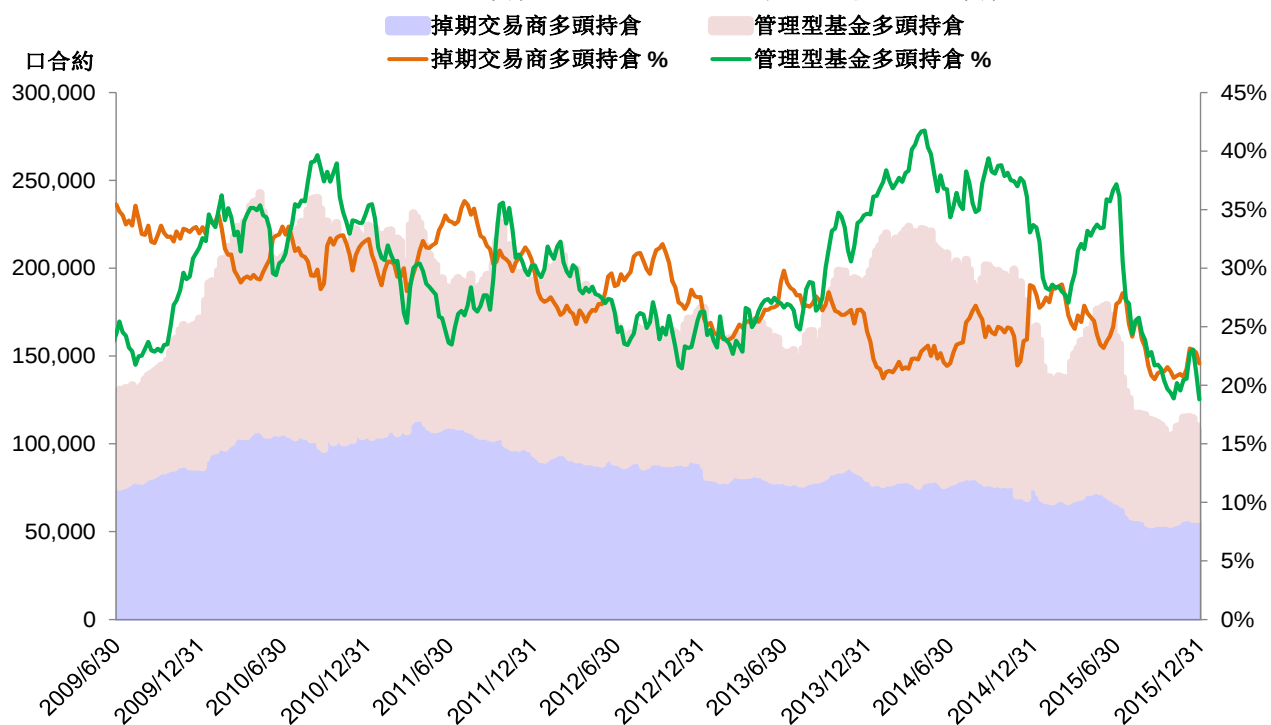


CFTC 持倉報告 - 豆油期貨多頭持倉



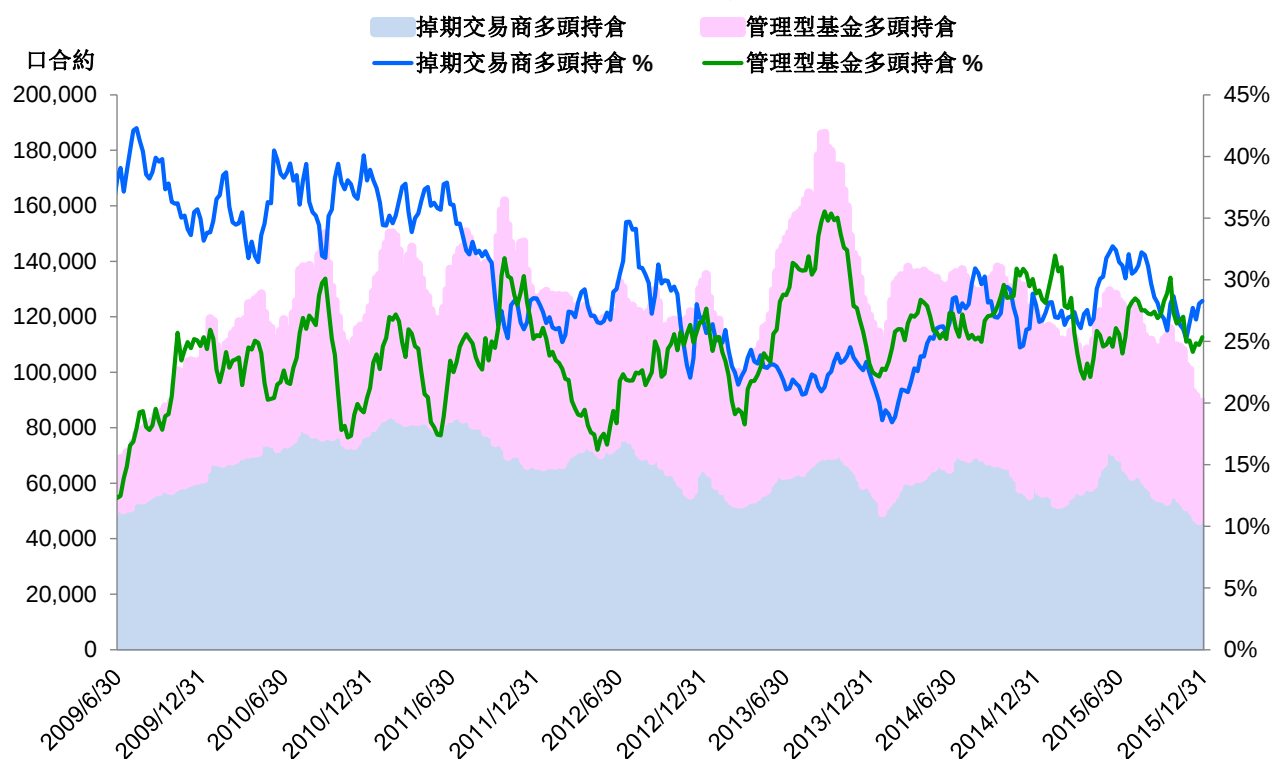
Source: CFTC

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



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