



2015年9月7日 星期一

联系人 李智  
 电子邮箱 li.z@jyqh.com.cn  
 电话 021-68559999-201

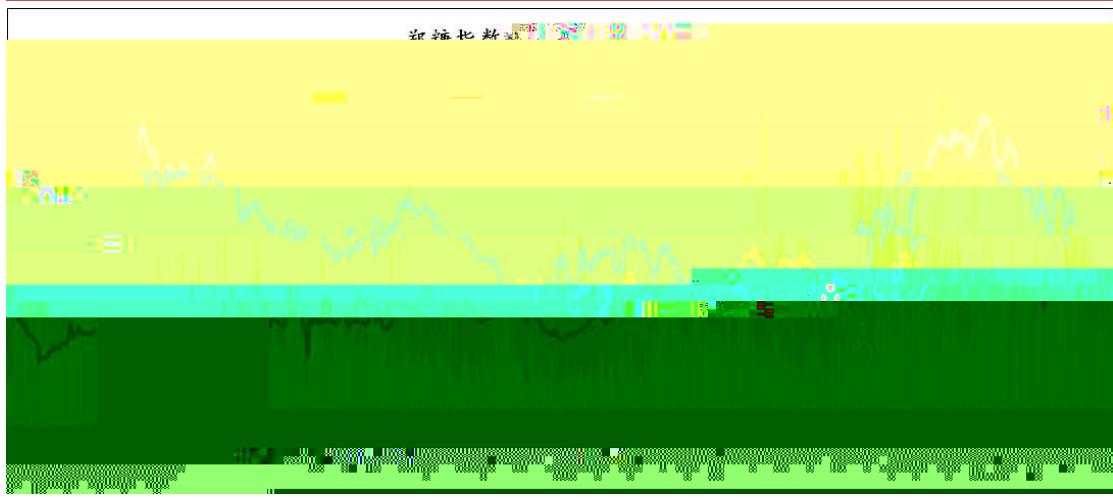
SR1601 2.02% 5182 / 411.4  
 372.9 3.5 51.9 5050 /  
 80 / ICE 10 2.65% 11.22  
 3011 / 118 /  
 3780 /  
 11.5 60  
 78  
 69  
 1601 5000-5400

1

SR1601	5290	5293	5139	5182	-107	372.9	-411.4	51.9	3.5
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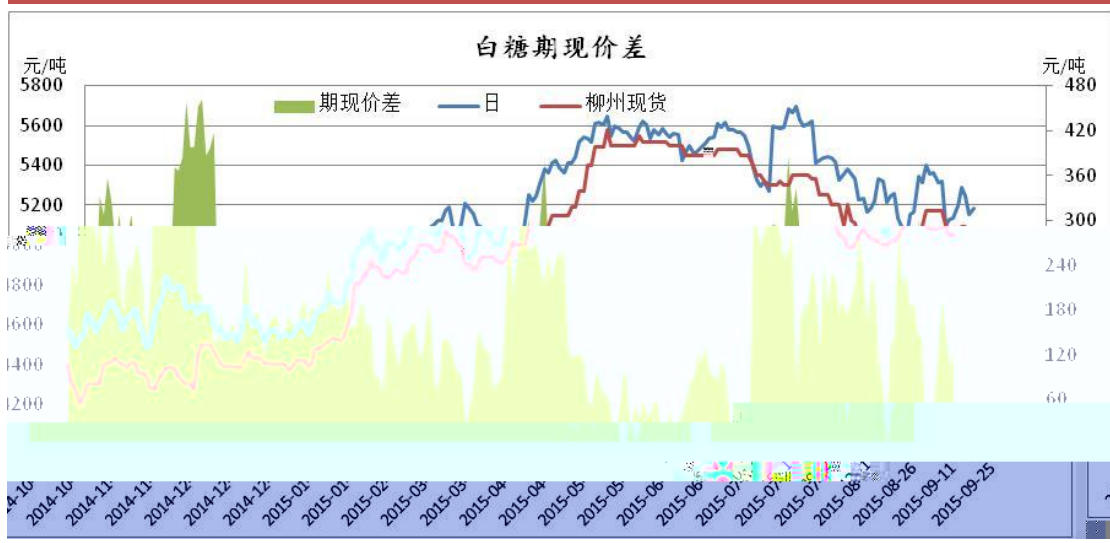
SR1601 2.02% 5182 / 411.4  
 372.9 3.5 51.9

1



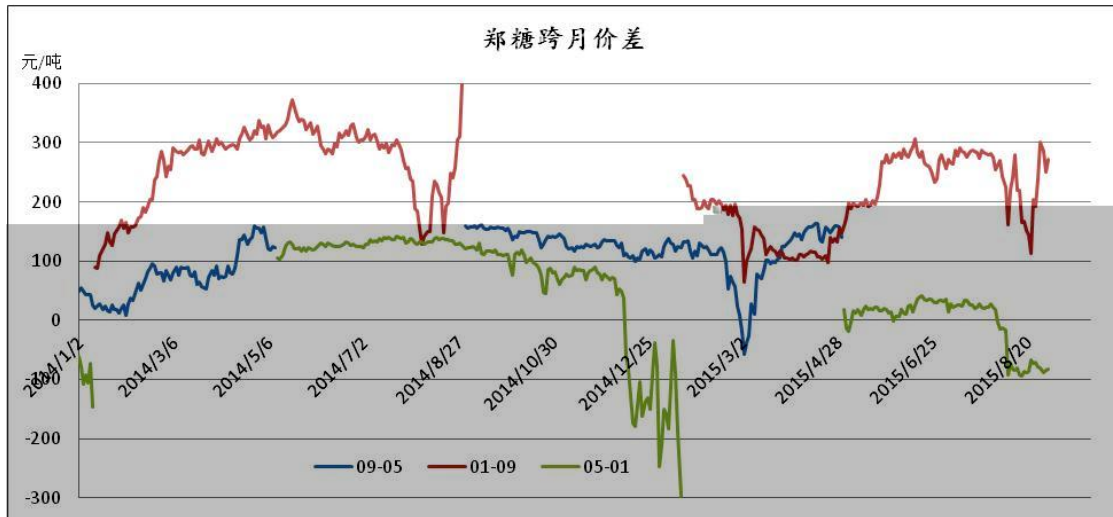
5182 / 107 /  
5050 / 40 / 132 /

2



1601 1509 272 / 29  
/ 1605 1601 83 / 3 /

3



2

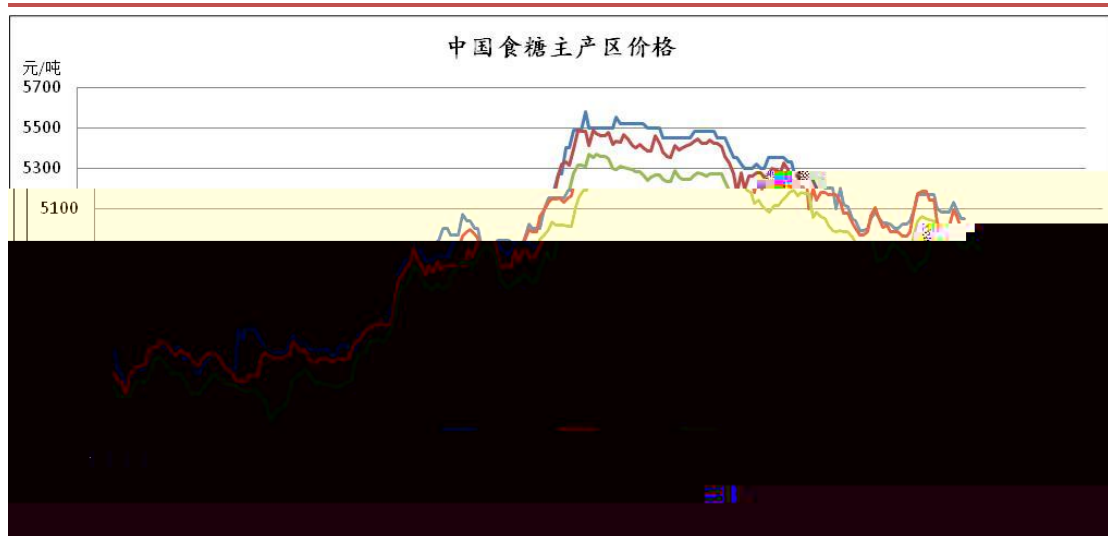
		1601	/	5182	5289	-107	-2.02%
			/	5050	5130	-80	
			/	5000	5090	-90	
			/	4890	4955	-65	

5050 /

80 /                      5090 /                      90 /

4890 /                      65 /

4

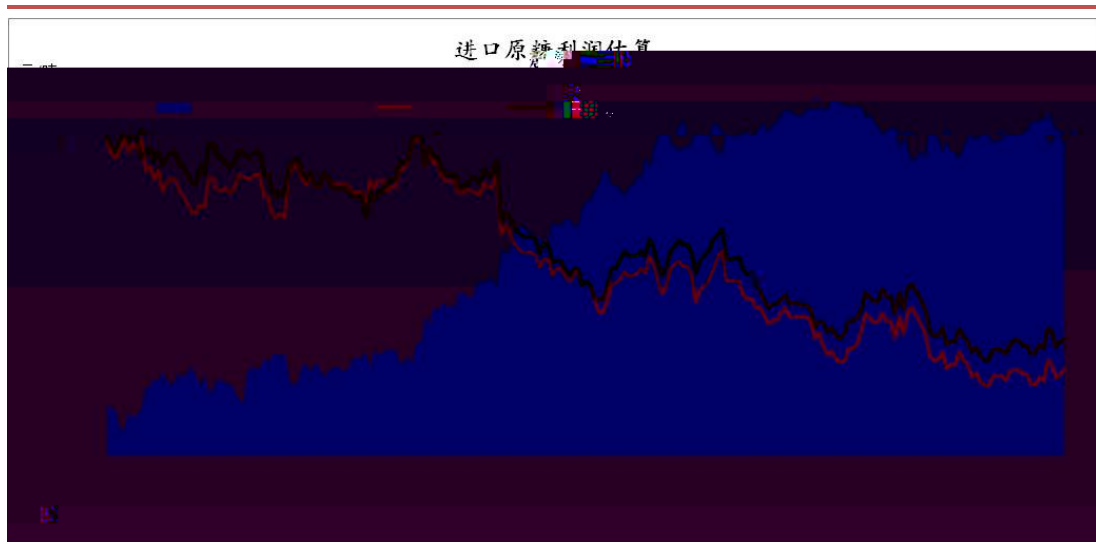


3

	ICE	10	/	11.22	10.93	0.29	2.65%
			/	3160	3054	106	
			/	3011	2893	118	

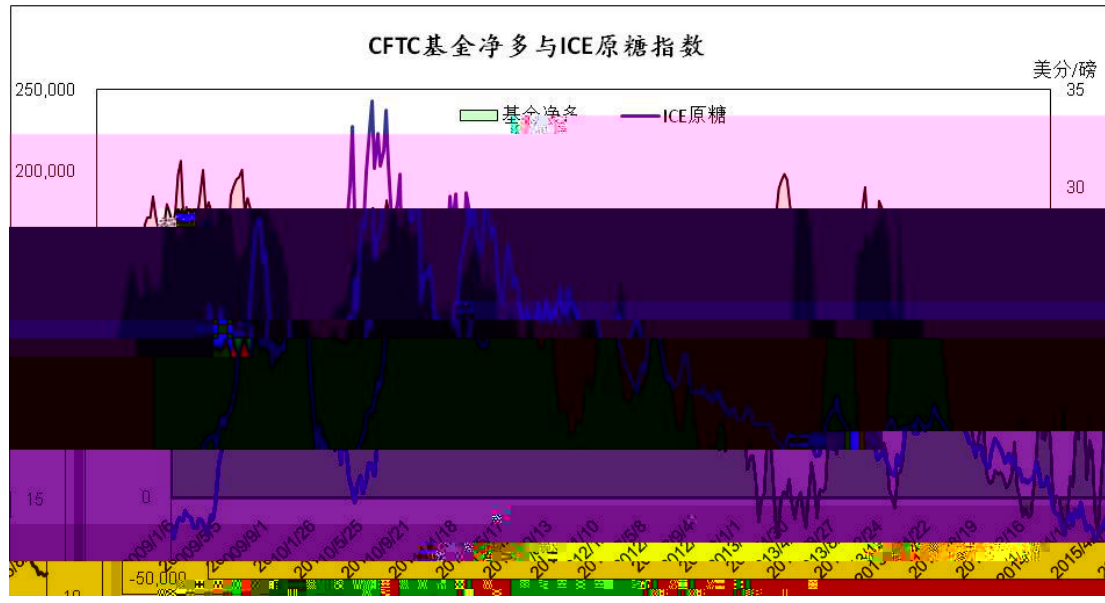
ICE 10 2.65% 11.22  
 3160 / 106 / 3011  
 / 118 / 3780 /

5



CFTC (9 1 ) CFTC ICE  
 17,938 818,040 25,412 14,137 CFTC

6 CFTC



CFTC

Williams			8	26	
118		150			27%
		Unica		2015/16	
		Unica			13-14
		12			
				<b>5.922</b>	
INTLFCStone				2015/16	5.922
5		5.829			2015/16
		3130		3210	
(ABN Amro)					12.75
				2015/16	
		:	10		10.76
			10		10.76
			11.15		10.76
					10.52
11.15			11.47		

SR1601

5050-5400

ICE

10

60

11.5

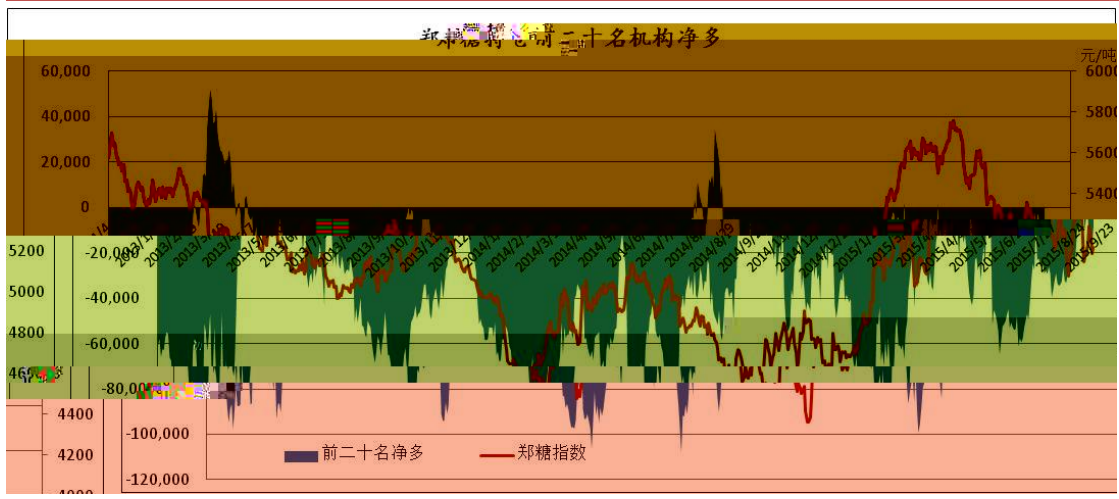


9 2

5,433

-7,889

9



CF1601 0.56% 12485 / 39.9  
 30.2 0.8 34.5 CC  
 Index 3128B 13077 / 8 / ICE 12 0.60%  
 62.62 / Cotlook A 69.70 / 0.25 / 1%  
 11417 / 145 / 13772 / 85 /  
 1601 12300  
 12300-12680 12300

1

CF1601	12395	12520	12340	12485	70	30.2	-39.9	34.5	-0.8
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CF1601 0.56% 12485 / 39.9  
 30.2 0.8 34.5

2

	CF1601	/	12485	12415	70	0.56%
	CC Index 3128B	/	13077	13085	-8	

CC Index 3128B 13077

/ 8 /

1 3128B





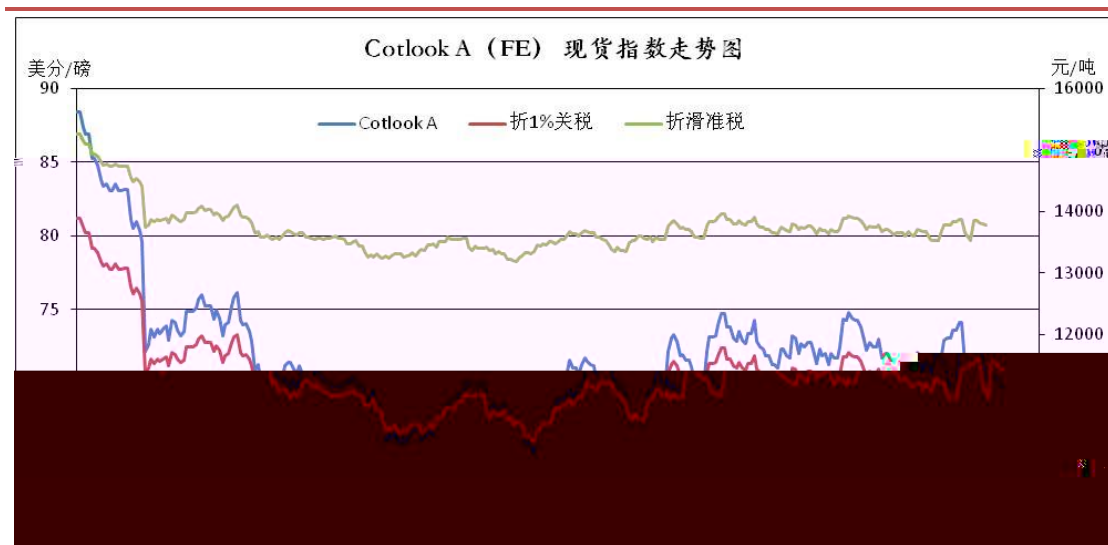


4

	ICE 12	/	62.62	63.00	-0.38	-0.60%
	Cotlook A	/	69.70	69.95	-0.25	
	1%	/	11417	10963	-145	
		/	13772	13531	-85	

ICE 12 0.60% 62.62 / Cotlook A 69.70 /  
0.25 / 1% 11417 / 145 /  
13772 / 85 /

4 Cotlook A



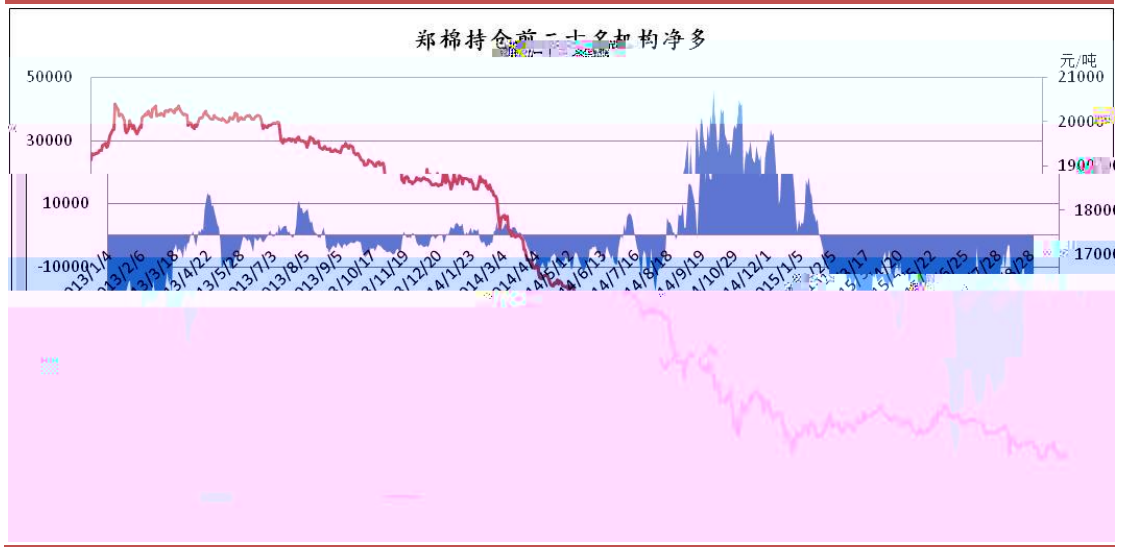
ICE 9 1 CFTC ICE  
10,867 43,453 ICE  
5 ICE ICE



CFTC



3,460 -18,834



400-700-0188