

2009 年报内容

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Futures Trading Volume, Value and Final Open Interests in 2009 and

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Monthly Trading Volume and Value by Commodity in 2009

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一、总经理致辞

Address from President

2009年，在中国证监会正确领导下，我国期货市场有效应对全球金融危机冲击，继续保持了良好的发展势头。2009年期货市场最鲜明的特点是，期货市场功能得到进一步发挥，为实体经济服务的能力明显增强；期货新品种上市，扩大了期货市场服务产业的覆盖面；实现了“量的扩大”和“质的提升”双飞跃，标志着我国期货市场进入了一个崭新发展阶段。

In 2009, under the correct leadership of China Security Regulatory Commission, Chinese futures market responds to the international financial crises effectively and keeps positive trend of development. The most distinguishing feature of the futures market in 2009 is the further intensified functions of futures market and enhanced capability of serving industrial economy. Listing of new commodities expands the service scope of futures market and achieves rapid advancing of both “enlarged volume” and “improved quality”, which reflexes that the Chinese futures market has entered into a brand new developing phase.

在过去的一年里，郑州商品交易所各项工作也取得了积极成效。市场开发和服务更加全面深入，业务规则制度安排更加科学合理，风险监控机制更加严格有效，信息技术系统更加安全巩固，已上市品种培育更趋均衡，市场功能与作用发挥更加显著，市场满意度得到进一步提升。

During the past year, Zhengzhou Commodity Exchange (ZCE) has achieved positive effects in different areas. The market

development and service are completed and deepened, the trading rules are reset scientificly, the risk control mechanism is strict and efficient, the IT system is safe and stable, the maintenance of listed commodities is balanced, the market functions is well intensified and the market satisfaction is improved further.

在新的一年里，我国宏观经济环境将持续整体向好。随着我国经济市场化程度不断提高，实体经济发展对避险需求的明显增强，我国期货市场必将迎来重要的战略机遇期。期货市场在做精做细已上市品种、稳妥推动适应国民经济发展需要的大宗商品上市、不断增强服务实体经济能力等方面将迎来广阔的发展前景。

In the coming new year, the Chinese macro-economy environment will keep overall positive trend. With the extent of China's marketization being raised further, the needs of hedging opportunity of industrial-economy will increase significantly. Thus, the Chinese futures market will face important strategic opportunity. Futures market will have a prosperous outlook on perfecting listed commodities, driving the listing of commodities matching the requirement of national economic development and enhancing the capability on serving industrial economy.

以此为契机，郑州商品交易所将在2010年进一步深入学习党的十七大和十七届四中全会精神，认真落实全国证券期货监管工作会议要求，坚决贯彻科学发展观，坚持正确办所理念，安全组织交易，强化市场功能发挥，提高市场服务质量，大力培育已上市品种，积极研发新品种，有效防范市场风险，努力实现市场的持续稳定健康发展。

Taking this opportunity, ZCE will further keep studying the spirit of the 17th Congress of CPC and the 4th Plenum of the 17th CPC Central Committee, earnestly practicing the requirement of the “National Securities and Futures Surveillance Conference”, resolutely implementing the Scientific Outlook on Development, insisting on proper exchange management concept, organizing trading in security, enhancing intensification of market function, improving quality of market service, exerting great efforts on marketing listed commodities, being active on new commodities’ R&D, effectively preventing market risks and endeavoring to accomplish sustained, stable and healthy market development.

二、组织架构

Organizations and Persons in Charge

理事会

Board of Directors

理事长：王献立

Chairman of the Board: WANG Xianli

非会员理事：王献立 张凡 王一鸣 傅新民 廖英敏

樊志刚 侯苏庆

Non-member Directors: WANG Xianli, ZHANG Fan, WANG Yiming, FU Xinmin, LIAO Yingmin, FAN Zhigang, HOU Suqing

会员理事：党剑 吕军 王拴红 边成锋 汤益民
张培源 罗旭峰 白静梅 吴元贞 王海斌

Member Directors: DANG Jian, LV Jun, WANF Shuanhong, BIAN Chengfeng, TANG Yimin, ZHANG Peiyuan, LOU Xufeng, BAI Jingmei, WU Yuanzhen, WANG Haibin

领导班子

Management Team

党委书记、总经理: 张凡

Secretary of Party Committee & President: ZHANG Fan

党委委员、副总经理、纪委书记: 张邦辉

Member of Party Committee, Vice President & Secretary of Discipline Inspection Committee: ZHANG Banghui

党委委员、副总经理: 梅宏斌 邢汴光

Member of Party Committee & Vice President: MEI Hongbin, XING Bianguang

党委委员、总经理助理: 张静

Member of Party Committee & Assistant President: ZHANG Jing

总经理业务助理: 巫克力

Business Assistant of President: WU Keli

部门负责人:

Senior Directors of Departments:

办公室: 张雷

General Office: ZHANG Lei

研究发展部：魏振祥

R&D Department: WEI Zhenxiang

市场一部：王晓明

Marketing Department I: WANG Xiaoming

市场二部：左宏亮

Marketing Department II: ZUO Hongliang

交易部：谭公赞

Trading Department: TAN Gongzan

交割部：冷冰

Delivery Department: LENG Bing

结算部：赵文广

Clearing Department: ZHAO Wenguang

市场监管部：喻选锋

Market Surveillance Department: YU Xuanfeng

新闻信息部：王成周

Media Relations and Information Department: WANG

Chengzhou

法律事务部：袁涛

Legal Affairs Department: YUAN Tao

技术一部：雷晓全 (兼)

IT Department I: LEI Xiaoquan (Secondant)

技术二部：雷晓全

IT Department II: LEI Xiaoquan

财务部: 王亚梅

Finance Department: WANG Yamei

人力资源部: 于向阳

HR Department: YU Xiangyang

审计室: 李瑞琪

Internal Audit Office: LI Ruiqi

行政部:祁国联

Administration Department: QI Guolian

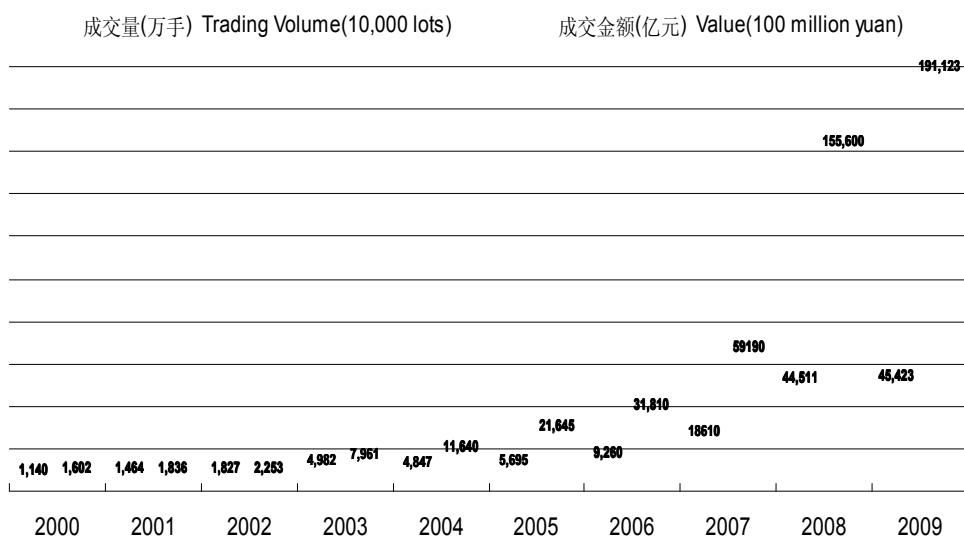
三、市场发展

2009 年, 郑商所全年共成交期货合约 45422.50 万手, 成交金额 191122.72 亿元, 较上年分别增长 2.05% 和 22.83%, 继续呈现良好的发展势头。过去的一年, 郑商所市场功能发挥较好, “郑州价格”已经成为国内外关注我国商品市场供需形势的重要窗口, 世界的产业链企业利用期货价格指导现货贸易, 开展期货套期保值规避风险。

In 2009, the total trading volume and trading value of ZCE reached 454.225m contracts and 19,112.272bn Yuan, with year-on-year growth of 2.05% and 22.83% respectively, which reflected a very favorable growing trend. Over the past year, the market function of ZCE was well displayed. “Zhengzhou Prices” have become important

references in grain, oil, sugar and chemical industry worldwide, which provide the world a window to view supply and demand of Chinese commodity market. More and more industrial enterprises take futures prices as reference for spot trading and hedge on the futures market aiming for mitigating risks.

2000 年以来郑商所成交量、成交金额对比图
ZCE Futures Trading Volume and Value Since 2000



说明: 2000 年, 交易品种仅硬麦期货; 2003 年 3 月 28 日上市优质强筋小麦期货合约; 2004 年 6 月 1 日上市棉花期货合约; 2006 年 1 月 6 日上市白糖期货合约, 12 月 18 日, 上市 PTA 期货合约; 2007 年 6 月 8 日上市菜籽油期货合约; 2009 年 4 月 20 日上市早籼稻期货合约。

Note: Listed product was only wheat after variety change by 2000. Strong gluten wheat was listed on March 28, 2003.1# Cotton was listed on June 1, 2004. White sugar was listed on January 6, 2006, PTA was listed on December 18, 2006; Rapeseed oil was listed on June 8, 2007. Early long-grain non-glutinous rice was listed on April 20, 2009.

小麦期货

Wheat Futures

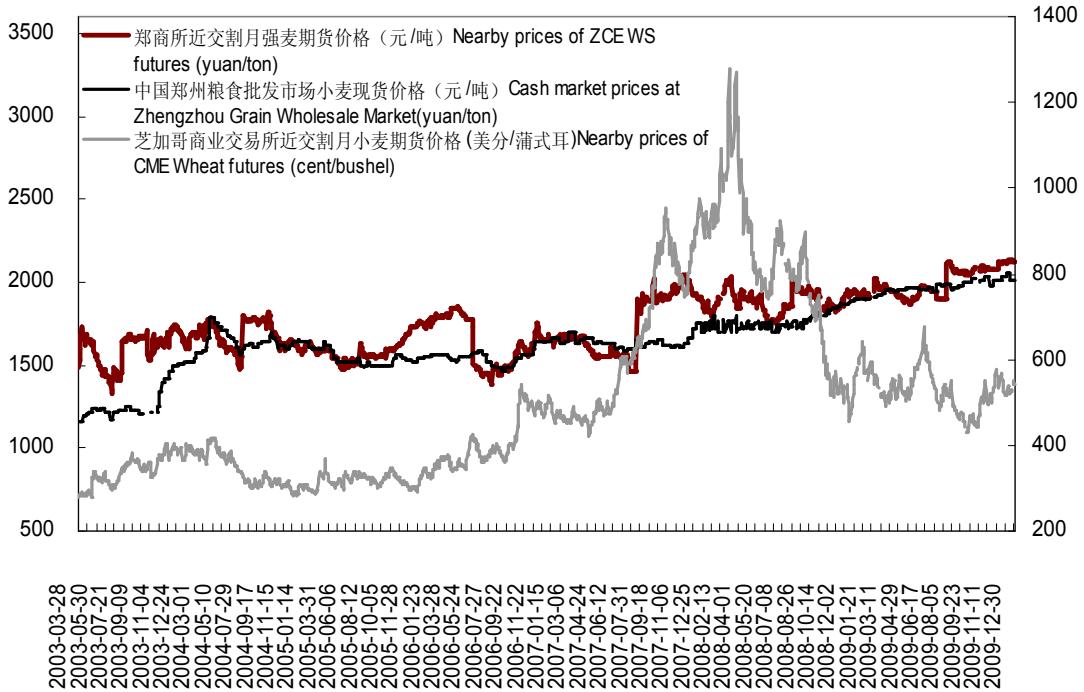
2009 年小麦期货市场运行平稳，市场功能发挥良好。优质强筋小麦期货共成交合约 1366.94 万手,成交金额 2903.73 亿元;硬白小麦期货成交合约 4.03 万手,成交金额 7.70 亿元。全年来看，小麦期货价格稳中有涨，有别于国际小麦弱势振荡的格局，反映了国家宏观调控的意图。众多现货企业利用小麦期货价格指导经营，进行套期保值，实现了稳健经营。

In 2009, the wheat futures market developed steadily and the market function was well intensified. The annual total trading volume and trading value of Strong Gluten Wheat futures reached 13.6694m contracts and 290.373bn Yuan. The annual total trading volume and trading value of Hard White Winter Wheat futures reached 40,300 contracts and 0.77bn Yuan. Different from the international market situation of weak fluctuation, the ZCE wheat futures price was stable as a whole with slight rise throughout the whole year, which reflexes the intention of national micro-control. Numerous enterprises employ wheat futures prices as management guidance and hedge on the market, which helped them achieve stable operation. 。

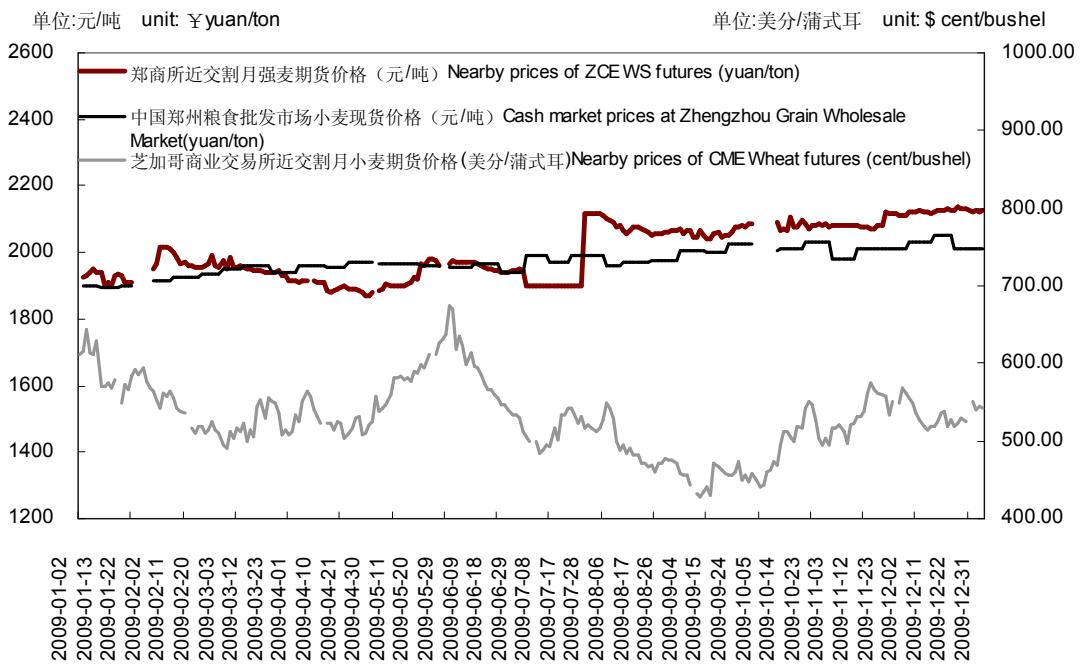
郑商所优质强筋小麦期货价格与国内外小麦期现价格走势对比图
ZCE WS Futures vs CME Wheat Futures Prices and Cash Prices of CZGWM
(2003.03-2009.12)

单位:元/吨 unit: ¥ yuan/ton

单位:美分/蒲式耳 unit: \$ cent/bushel



**2009 年郑商所优质强筋小麦期货价格与国内外小麦期现价格走势对比图
ZCE WS Futures vs CME Wheat Futures Prices and Cash Prices of CZGWM
(2009.01.02-2009.12.31)**



棉花期货

Cotton Futures

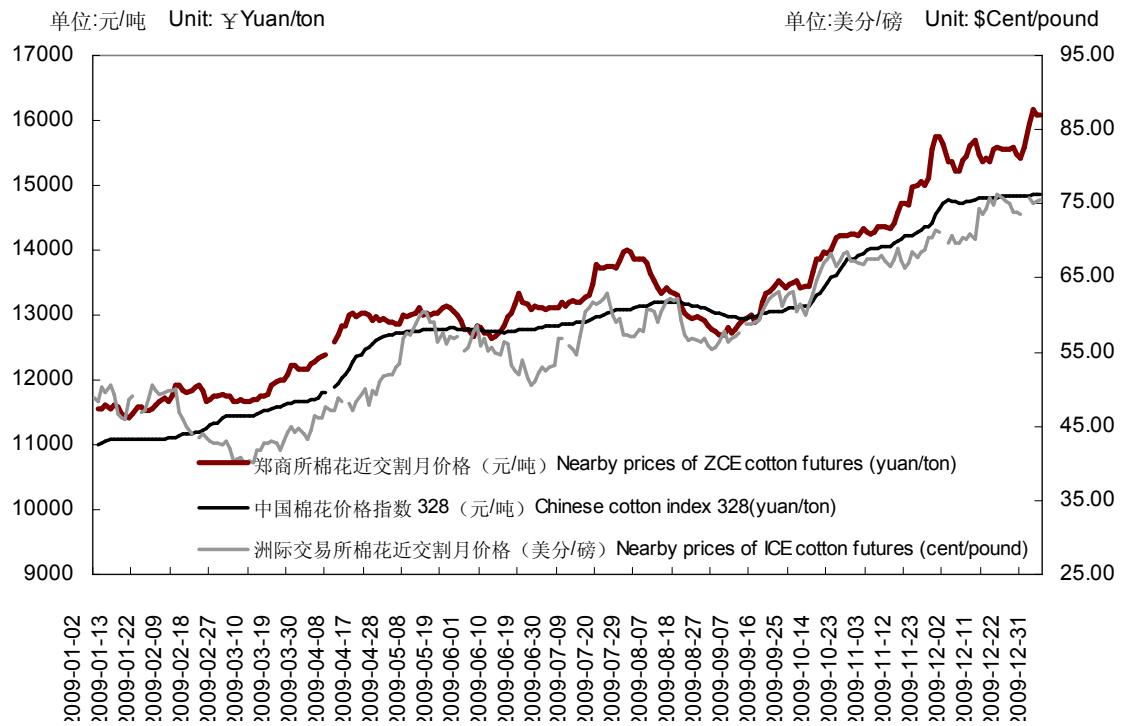
2009 年棉花期货共成交合约 1706.94 万手，成交金额 12971.10 亿元，较上年分别增长 58.03% 和 82.66%；年底持仓量 36.86 万手，较上年度末增长 537.09%。棉花期货市场功能发挥较好，已成为企业套期保值、规避风险的主要场所。期货价格与现货价格高度相关，已成为现货市场的风向标。参与涉棉企业数量大幅增长。

In 2009, the total trading volume of ZCE cotton futures was 17.0694m contracts, valued 1,297.11bn yuan, with year-on-year growth of 58.03% and 82.66% respectively. The final open interests were 368,600 contracts, with a year-on-year growth of 537.09%. The market function of cotton futures was well displayed and the futures market has become a key site for hedging and risk control. Futures price has become weathervane of the cash market, due to its high correlation with cash price. The number of cotton-related enterprises participating futures market increased dramatically.

郑商所棉花期货价格与国内外棉花期现价格走势对比图
ZCE Cotton Futures Prices vs ICE & CC index (328)
(2004.06.01-2009.12.31)



2009 年郑商所棉花期货价格与国内外棉花期现价格走势对比图
ZCE Cotton Futures Prices vs ICE & CC index (328)
(2009.01.02-2009.12.31)



白糖期货

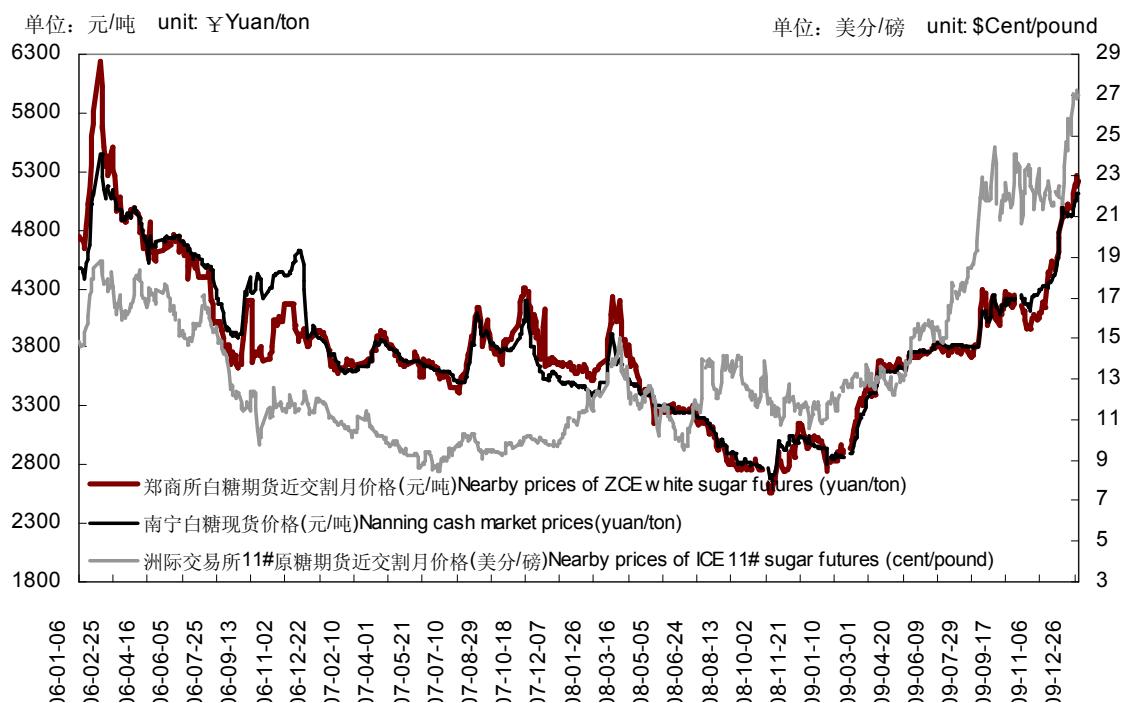
White Sugar Futures

2009 年白糖期货共成交合约 29,212.67 万手，成交金额 128,150.62 亿元，是国内期货市场最为活跃的品种之一。白糖期货价格与现货价格相关度较高，广大涉糖企业高度关注，积极利用期货市场开展套期保值交易，为实现白糖产业持续、稳定、健康发展作出了积极的贡献。

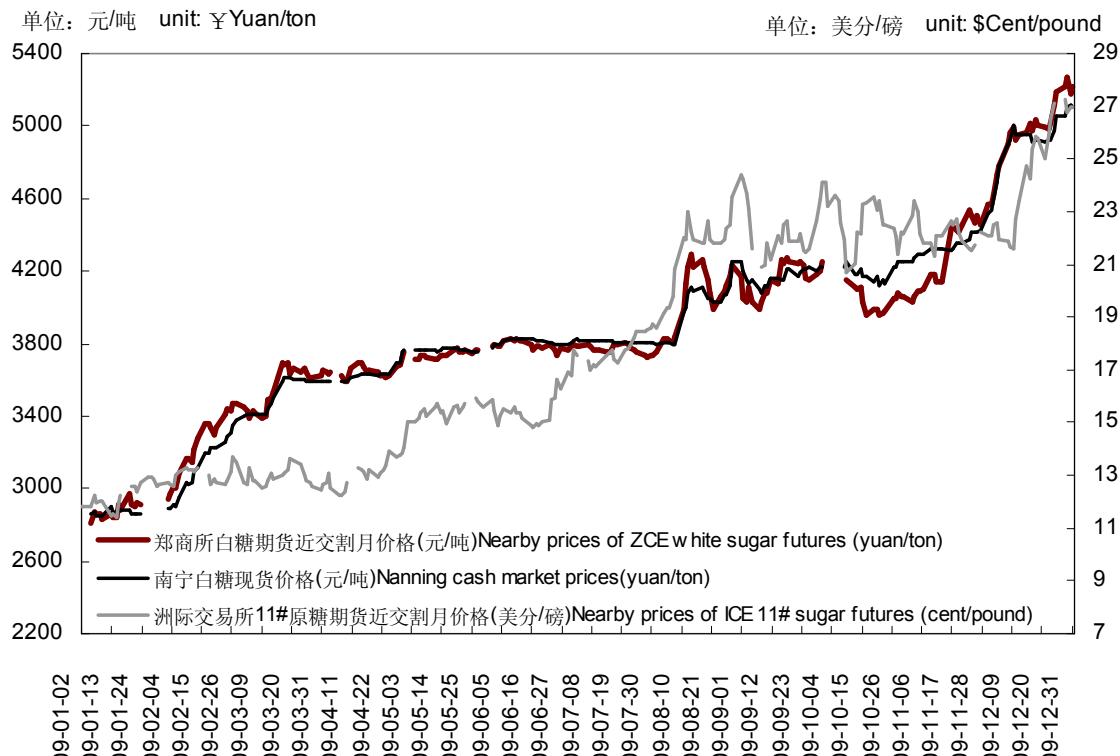
In 2009, the total trading volume of white sugar futures reached 292.1267m contracts, valued 12,815.062bn yuan. White sugar futures has become one of the most active commodities on Chinese futures market. Due to the high correlation between futures price cash price, futures market attracted great concern of sugar-related corporations. The corporations hedge on the market actively, which helped the sugar

industry keep sustained, stable and healthy development.

郑商所白糖期货价格与国内外食糖期现价格走势对比图
ZCE White Sugar Futures Prices vs ICE Futures & Nanning Cash Market
(2006.01.06-2009.12.31)



2009年郑商所白糖期货价格与国内外食糖期现价格走势对比图
ZCE Sugar Futures Prices vs ICE Futures & Nanning Cash Market
(2009.01.02-2009.12.31)



精对苯二甲酸期货

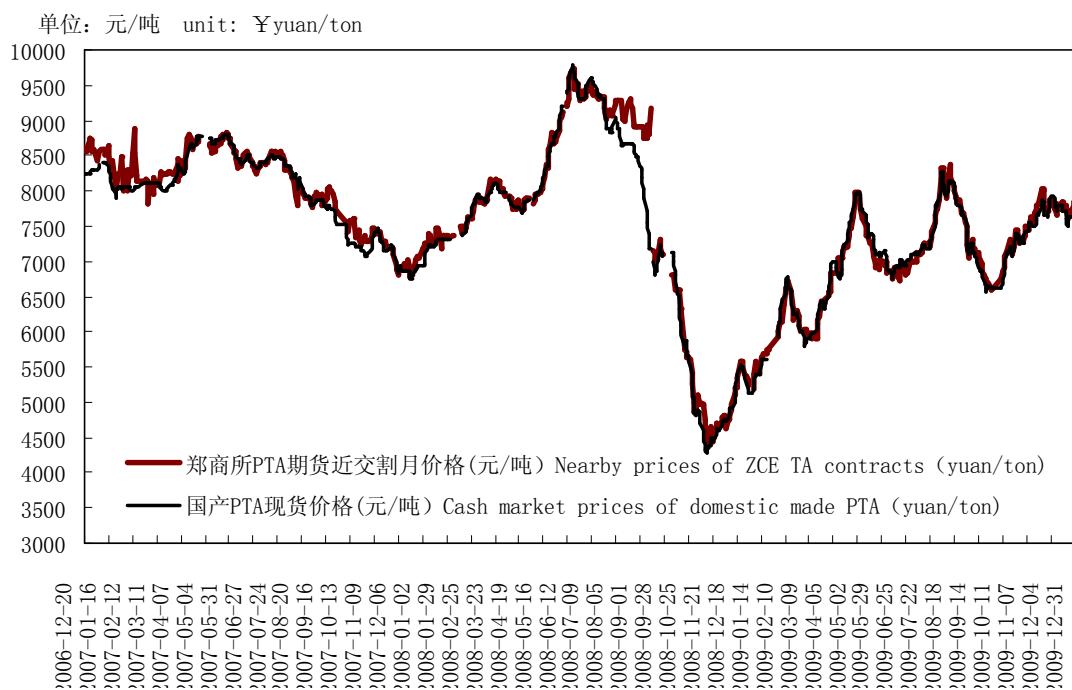
PTA Futures

2009年精对苯二甲酸(PTA)期货共成交合约10550.54万手, 成交金额38146.21亿元, 较上年分别增长200.29%和211.98%。2009年PTA期货平稳运行, 套期保值与价格发现功能日益显著, PTA期货价格已经成为聚酯化纤原料市场、产业链企业以及国内外贸易商的“晴雨表”, 现货企业积极利用期货进行套期保值, 规避现货价格风险。

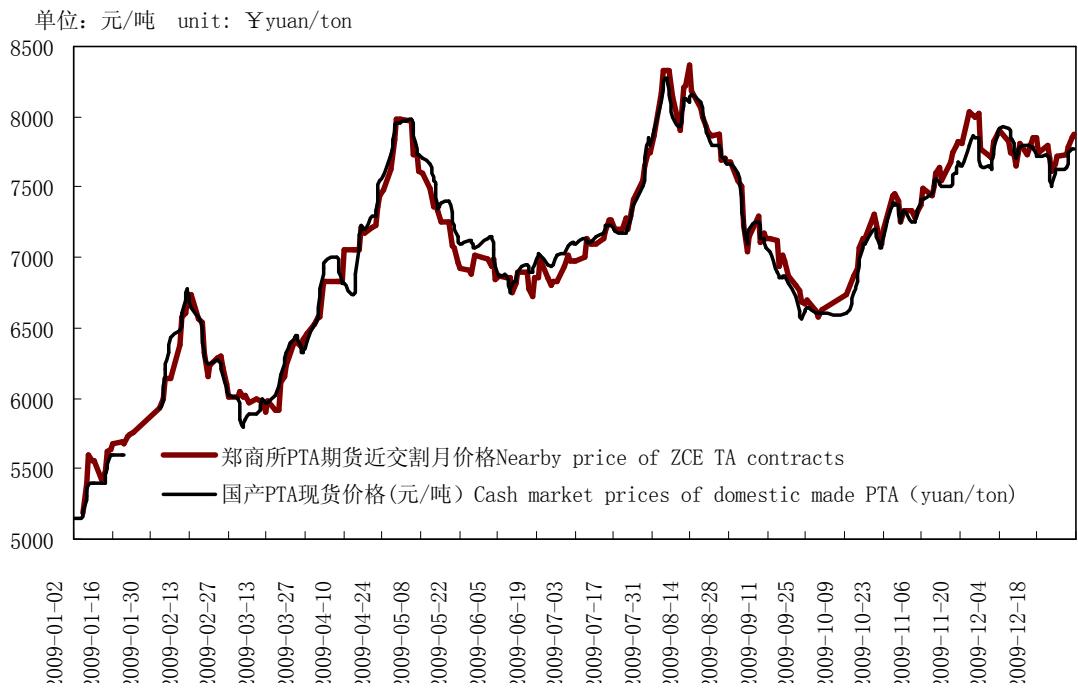
In 2009, the total annual trading volume was 105.5054m contracts, valued 3,814.621bn yuan, with year-on-year growth of 200.29% and 211.98% respectively. In 2009, the PTA Futures was running steadily and its functions of hedging and price discovery was in full swing. PTA

futures price has become a barometer of the polyester fiber market, industrial enterprises and internatioanl trade houses. Manufacturers and traders actively hedged on the futures market for risk control.

**郑商所 PTA 期货价格与国内 PTA 现货价格走势对比图
ZCE PTA Futures Prices vs Cash Market Prices of Chinese PTA (2006.12-2009.12.)**



**2009 年郑商所 PTA 期货价格与国内 PTA 现货价格走势对比图
ZCE PTA Futures Prices vs Cash Prices of Chinese PTA(2009.01.02-2009.12.31)**



菜籽油期货

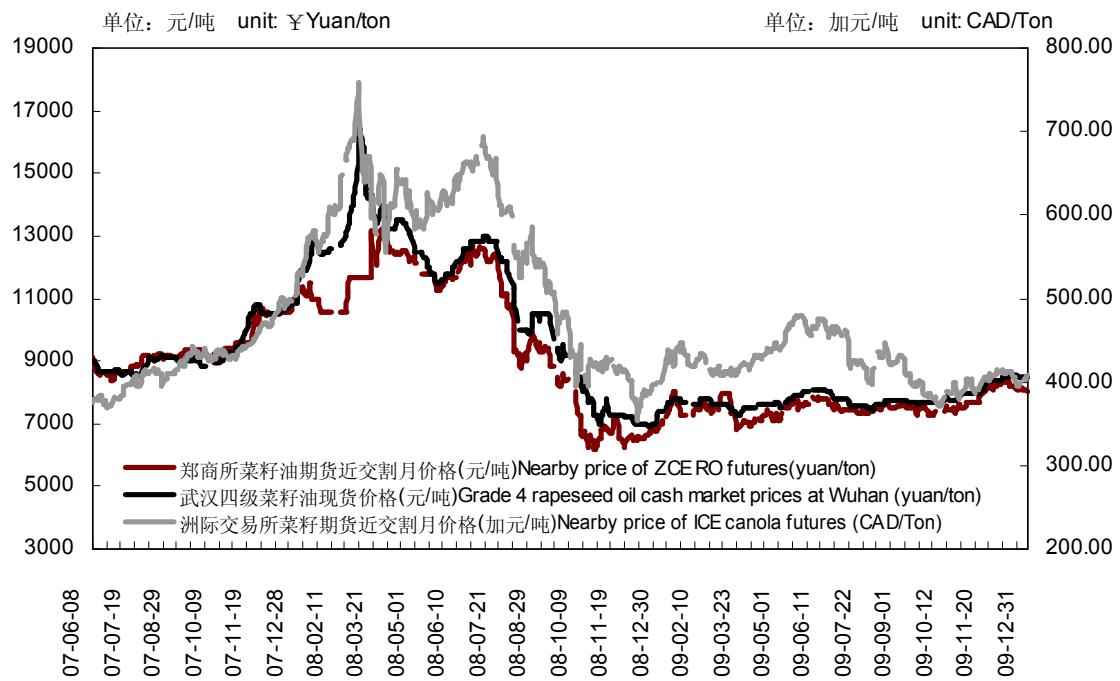
Rapeseed Oil Futures

2009 年菜籽油期货共成交合约 2191.37 万手，成交金额 8130.39 亿元，较上年分别增长 70.42% 和 33.38%。菜籽油期货稳步健康发展，已成为全球最大的菜籽类期货品种。菜籽油期货价格已经成为现货市场生产、贸易的风向标。广大现货企业积极利用期货套期保值业务，规避现货价格风险，稳定生产经营。

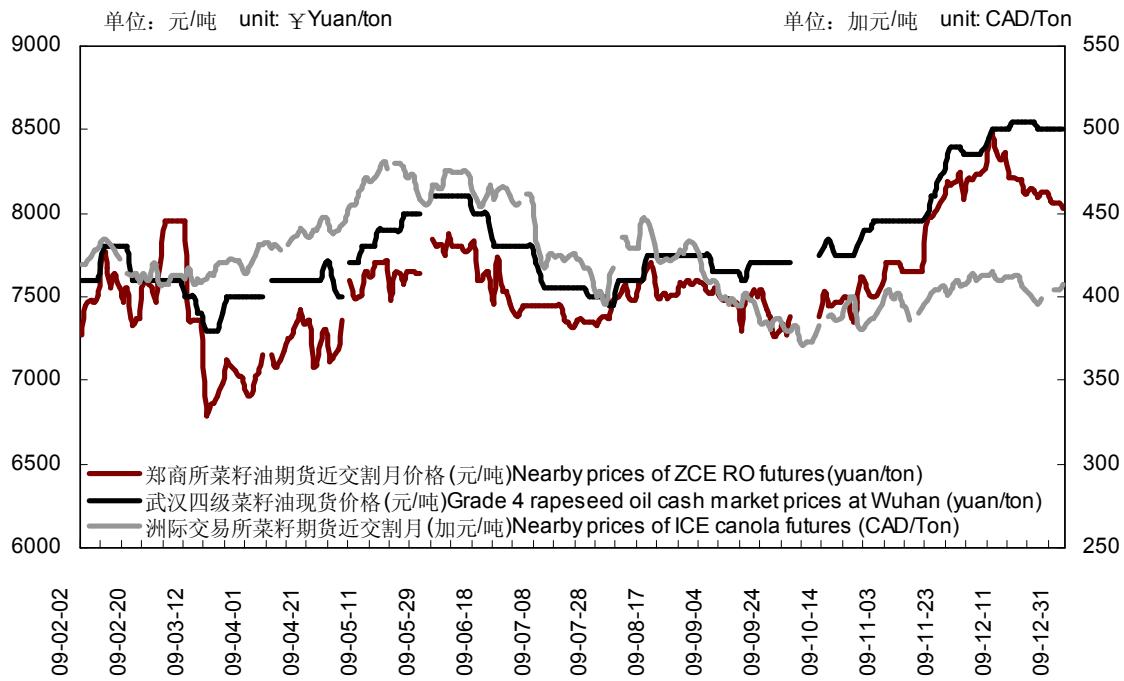
In 2009, the total annual trading volume of ZCE RO futures was 21.9137m contracts, valued 813.039bn yuan, with year-on-year growth of 70.42% and 33.38% respectively. RO futures developed steady and became the largest futures commodity of the canola section on the global futures market. RO futures price has become weathervane of cash market.

Numerous industrial enterprises hedged on the futures market to mitigate price risks and achieve stable operation and management.

郑商所菜籽油期货价格与国内菜籽油现货及国外菜籽期货价格走势对比图
ZCE Rapeseed Oil Futures Prices vs Nantong Market Cash Prices & ICE Canola Futures Prices (2007.06-2009.12)



2009 年郑商所菜籽油期货价格与国内菜籽油现货及国外菜籽期货价格走势对比图
ZCE Rapeseed Oil Futures Prices vs Nantong Market Cash Prices & ICE Canola Futures Prices (2009.01.02-2009.12.31)



早籼稻期货

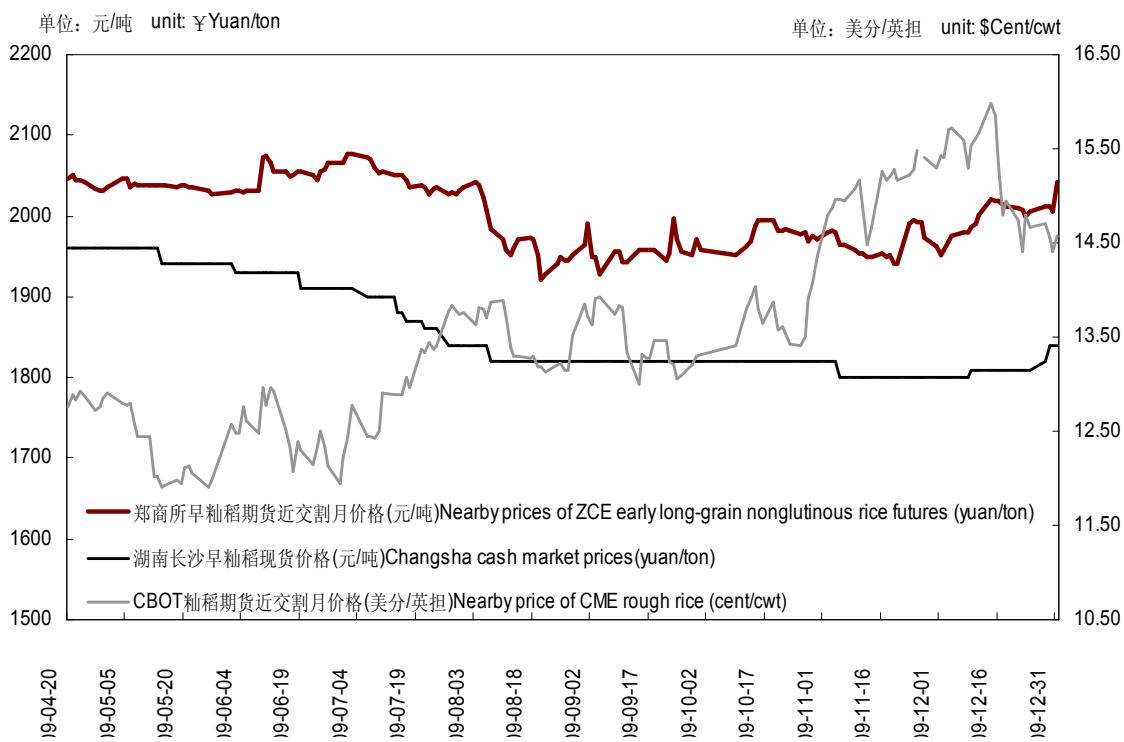
Early Long-Grain Nonglutinous Rice Futures

2009年4月，早籼稻期货成功上市，市场运行平稳，交易渐趋活跃。全年早籼稻期货共成交合约约390.02万手，成交金额812.97亿元。上市以来，早籼稻期货价格较好地反映了国内外各种影响因素，价格发现功能初步显现。随着对早籼稻期货的认识不断成熟，稻谷现货企业越来越多理性参与套期保值，规避价格波动风险，早籼稻期货在服务稻谷产业方面的作用逐步发挥。目前，其成交量、活跃度已经大大超过CME稻谷期货，成为全球最大的稻谷期货市场。

Since its listing in April 2009, the early long-grain nonglutinous rice futures has been running steady and the trading has become more and more active. The total annual trading volume was 3.9002m contracts,

valued 81.297bn yuan. Since the listing, ZCE rice futures price reflected domestic and foreign price elements pretty well and the price discovery function was in full swing. With the understanding of rice futures becoming deeper and deeper, more and more enterprises take part in the market to hedge and control risk. Rice futures played positive role in serving rice-related enterprises. At present, the trading volume and activity percentile of ZCE rice futures has gone beyond CME rice futures and ZCE has become the global largest rice futures market.

**郑商所早籼稻期货价格与国内外籼稻期现价格走势对比图
ZCE Early Long-Grain Nonglutinous Rice vs Changsha Cash Market Prices & CME Rough Rice Futures Prices (2009.04-2009.12)**



四、市场监管

Market Surveillance

2009年，国际金融危机的影响持续蔓延，我国期货市场发展面临的内外部环境发生了深刻变化。郑商所认真贯彻落实全国证券期货监管工作会议精神，严格履行各项监管职责，结合市场发展出现的新情况、新问题，及时研究制定风险防控预案，有效防范和化解市场风险，切实维护了市场的持续稳定与健康发展。

In 2009, the impact of international financial crisis continued spreading. The internal and external environment of the Chinese futures market has changed greatly. ZCE implemented the spirits of the “National Securities and Futures Surveillance Conference”, performing the duty of surveillance strictly and setting up risk control plan in time in accordance with the new situation and problem coming with the market development, which helped prevent and solve market risks and secure the market’s sustained, stable and healthy development.

——始终坚持“三公”原则，严格执行国家法律法规和交易所规章制度，在加强日常监管的基础上，完善风险预警系统，创新风险管理手段，提升市场监管水平。

-----ZCE insisted on the principle of “Openness, Impartiality and Justness” and implemented the national laws and regulations and the exchange rules strictly. Based upon enhanced routine surveillance, ZCE perfected the risk precautionary system, innovated risk management

measures and improved market monitoring level.

—— 加强与各监管机构的交流与合作，充分发挥我国期货市场“五位一体”监管体制的优势，严厉打击违法违规行为，保护投资者合法权益，有效维护市场秩序。

-----ZCE enhanced cooperation and intercommunication with other regulatory institutes, brought the advantages of “five in one” surveillance system of Chinese futures market into full play, thereby, fought against violation strictly, protected investors' legal rights and secure the market order sufficiently.

——不断优化各项业务规则制度安排，贴近市场新变化新需求，夯实市场发展的制度基础。

-----ZCE continuously optimized rules and regulations, therefore, compacted the basis of market development.

五、市场开发

Marketing

2009 年，郑州商品交易所坚持科学发展观，依托会员，加大宣传和培训，大力服务产业链企业，不断提高期货市场运行质量。

In 2009, insisting on Scientific Outlook on Development and backed up by member firms, ZCE enhanced promotion and training, provided perfect service to industrial enterprises and kept improving the operating quality of futures market.

----举办“走近产业，贴近行业，服务企业”主题活动，提高期货市场服务实体经济的能力和效果。设立市场功能研究课题，举办各品种产业论坛，走访产业链大中型企业，积极开展期货市场服务三农、服务产业模式的探索、总结和宣传。

-----ZCE held events on “entering industry, adjoining profession, serving enterprises” in order to improve capability and effects of the futures market serving industrial economy. ZCE issued research projects, held different industrial forums, visited large and medium-sized industrial enterprises and explored, summarized and promoted the mode of futures market serving industry and “agriculture, rural areas and farmers” policy.

----针对市场人才需求，强化对会员的培训和服务。举办初、中级的分析师培训班、会员中层业务人员培训班、交割结算人员培训班；举办实地调研和网络视频等培训活动，受到会员好评。

-----In order to meet the need of professionals, ZCE enhanced training and service to member firms. ZCE held training courses for junior and senior analysts, senior business personnel from member firms and delivery and clearing specialists. ZCE also took credit for holding on-site research and web video training.

六、市场创新

Innovation and Development

品种创新

Product Innovation

2009年4月20日早籼稻期货在郑商所上市交易。早籼稻期货的上市对进一步完善我国期货市场农产品体系，引导和鼓励更多生产经营者运用期货交易机制规避市场风险，进一步发挥期货市场功能，增强服务农业经济能力具有重要意义。

On 20 April, 2009, the early long-grain nonglutinous rice futures was listed at ZCE. The listing of early long-grain nonglutinous rice futures has great significance on improving agricultural commodities system on Chinese futures market, guiding and encouraging manufacturers and traders to imply futures trade mechanism to control market risks, further display the function of futures market and enhancing the capability of serving agricultural economy.

技术创新

Technology Innovation

2009年，郑商所通过优化交易系统程序，提高了撮合效率；通过对电信接入光缆进行双路由改造、环网带宽扩充以及核心网络优化等措施，消除了网络连接的单线风险，提高了通信能力；对交易厅席位机进行了升级；完成了同城灾备系统的规划和建设工作，实现了交易核心、远程接入、结算、交割、会员服务、业务监管等子系统的实时冗余备份；完成新会员服务系统的测试上线工作，全面实现了结算、交割、仓单、出入金等期货业务的互联网服务；开通了银期通网络通道，建成实时交易演示系统。

In 2009, ZCE increased efficiency of matching by optimizing trading system; eliminated network risks and raised communication capability by implying double routers into telecommunication access cable, extending bandwidth of ring network and optimizing core network; updated computers on member seats inside trading hall; completed planning and constructing of intra-city disaster backup system and accomplished real-time redundant backup of subsystems such as trading core, remote access, clearing, delivery, member service, business monitoring and so on; completed testing and application of new member service system and implemented internet services of clearing, delivery, warrants, debit and credit, etc; opened up the futures transfer network channel and built up real-time trading demonstration system.

七、市场宣传

Publicity

2009年，郑商所服务企业、服务产业、服务“三农”的活动不断引起国内外媒体的关注，人民日报、新华社、经济日报、中央人民广播电台等主流媒体全面、深入报道了粮、棉、油、糖和PTA等大宗产品优势产区及产业链企业积极利用期货市场开展“公司+农户”、“订单+期货”等新型产业化经营成功模式，进一步提升了期货市场服务实体经济的社会形象，扩大了郑商所的影响力。

In 2009, ZCE's activities of serving enterprises, serving industries and serving “agriculture, rural areas and farmers” policy attracted

attention of domestic and foreign media. Mainstream media such as *People's Daily*, *Xin Hua News Agency*, *Economic Daily*, China National Radio have released comprehensive and thorough reports on successful industrialized operation modes, eg the dominant commodity production areas and industrial enterprises actively conduct “companiy+farmers” and/or “orders+futures” mode, by participating futures market.. Hence, the social image of the futures market serving industrial economy was improved and ZCE’s influence was expanded.

八、合作交流

Cooperation and Intercommunication

2009 年，郑商所加强与国内外期货、证券交易所、行业协会、科研机构、政府的交流，就品种功能发挥、宏观经济研究、投资者教育、数据信息、技术更新、培训等方面开展了多层次的合作。

In the year of 2009, ZCE enhanced intercommunication with domestic and foreign futures exchanges, security exchanges, industrial organization, research institutes and government and carried out multi-tier cooperation on market function study, macro economy study, investor education, information, IT innovation and training.

郑商所接待了来自加拿大、蒙古、非洲、美国、英国等国家和地区的境外政府机构、期货监管机构、期货市场参与者及期货交易所代表团，不仅使国际市场对郑商所的了解有所加深，而且探讨了未来合作的机会；4月，郑商所派员赴德国出席 IOMA/IOCA 年会，介绍了郑商所以及中国期货市场的发展状况；11月，郑商所组织员工赴美国期货机构进行了为期 4 周的培训，学习先进制

度和管理理念；12月，郑商所与纽约-泛欧交易所集团成功进行了首次员工互访交换项目，增强了双方的了解和认知度，为郑商所的国际合作开辟了新途径。

ZCE hosted delegations of government, futures regulatory institutes, futures market participants and futures exchanges from Canada, Mongolia, Africa, USA and UK. On the meetings, ZCE not only reinforced the international market understanding ZCE better, but also discussed cooperation opportunities. In April, delegation of ZCE attended IOMA/IOCA annual conference held in Germany and introduced development of ZCE and Chinese futures market. In November, staff of ZCE took 4-weeks training in US futures institutes, studying advanced regulation and management concept. In November, ZCE and NYSE-Euronext Group successfully conducted staff exchange project, enhancing mutual understanding and recognition, which provided ZCE a new channel of international cooperation.

九、大事记

Events

2009年1月7日，郑商所举办2008年会员表彰大会暨2009年发展研讨会。

January 7, ZCE held a panel meeting to commend and honor its fast-growing members in 2008 and discuss the development of futures

market in 2009.



2009年2月11日，中央学习实践活动指导检查组到郑商所视察指导工作。

February 11, Steering & Inspection Team of Study and Practice the Scientific Outlook of Development visited ZCE.



2009年2月19日，郑商所召开深入学习实践科学发展观活动总结大会。

February 19, ZCE held a summing-up meeting regarding the Study and Practice Scientific Outlook of Development.



2009年3月20日，郑商所举行上市品种市场功能研讨会暨课题签约仪式。

March 20, ZCE held market functions seminar of listed commodities and signing ceremony of research project.



2009年3月28日，郑商所第五届理事会第七次会议召开。
March 28, ZCE held its 7th annual meeting of the 5th tenure of Board of Directors in Hainan.



2009年4月20日，郑商所举行早籼稻期货合约上市仪式。

April 20, ZCE held opening-bell ceremony of early indica rice futures.



2009年4月26日，郑商所参加第四届中部博览会。

April 26, ZCE attended the fourth Central China Investment and Trade Fair.



2009年10月21日，全国人大农业与农村委员会调研组视察郑商所。

October 21, a research and study group from NPC Agriculture and Rural Affairs Committee visited ZCE.



2009年11月3日，第十一届全国人大代表驻澳门特别行政区代表团视察郑商所。

November 3, delegation of Deputies to NPC locating in Macao SAR visited ZCE.



2009年12月1日，郑商所召开全体员工大会，宣布中国证监会决定：张凡任郑商所党委书记、总经理。

December 1, ZCE held Town-Hall Meeting announcing the decision from CSRC: ZHANG Fan assigned as the Secretary of Party Committee & President of ZCE.



十、统计资料

2009年与2008年成交量、成交金额、年末持仓量对比表										
		Futures Trading Volume, Value and Final Open Interests in 2009 and 2008								
品种 Commodity	2009年成交量 Volume in 2009	2008年成交量 Volume in 2008	同比增幅 Rate of Growth	2009年成交额 Value in 2009	2008年成交额 Value in 2008	同比增幅 Rate of Growth	2009年末持仓量 OI of Last Trading Day 2009	2008年末持仓量 OI of Last Trading Day 2008	同比增幅 Rate of Growth	
硬白小麦 WT	4.03	32.86	-87.72%	7.70	59.61	-87.08%	986	4566	-78.41%	
优质强筋小麦 WS	1366.94	5501.86	-75.15%	2903.73	11407.47	-74.55%	71986	218536	-67.06%	
一号棉花 CF	1706.94	1080.17	58.03%	12971.10	7101.28	82.66%	368610	57858	537.09%	
白糖 SR	29212.67	33097.20	-11.74%	128150.62	118708.98	7.95%	1319358	425680	209.94%	
精对苯二甲酸 TA	10550.54	3513.46	200.29%	38146.21	12226.98	211.98%	232820	160288	45.25%	
菜籽油 RO	2191.37	1285.88	70.42%	8130.39	6095.81	33.38%	72414	82396	-12.11%	
早籼稻 ER	390.02	-	-	812.97	-	-	128794	-	-	
总计 Total	45422.50	44511.43	2.05%	191122.72	155600.12	22.83%	2194968	949324	131.21%	

注：1.成交量：万手（Trading volume in 10 thousand contracts） 2.持仓量:手（Open Interest in 1 contract） 3.成交金额：亿元（Trading value in 100 million yuan）
4.成交量、交易金额含期现（EFPs included in trading volume and value）

2009年最大日成交量和持仓量统计表				
Maximum Daily Trading Volume and Open Interests in 2009				
品种 Commodity	最大日成交量(手) Maximum daily trading volume (contract)	日期 Date	最大日持仓量(手) Maximum daily open interest (contract)	日期 Date
硬白小麦WT	2176	20090206	4562	20090106
优质强筋小麦WS	526472	20090205	285358	20090209
一号棉花CF	644736	20091229	368610	20091231
白糖SR	3393388	20090901	1341822	20091229
精对苯二甲酸TA	1212678	20091229	298308	20091229
菜籽油RO	549652	20090423	196838	20090513
早籼稻ER	164794	20090831	130810	20091215

2009年分品种月成交量、成交金额统计表								
Monthly Trading Volume and Value by Commodity in 2009								
品种 Commodity	硬白小麦	优质强筋小麦	一号棉花	白糖	精对苯二甲酸	菜籽油	早籼稻	合计
月份 Month	WT	WS	CF	SR	TA	RO	ER	Total
1月 January	成交量 Volume	6122	1372364	418466	14181566	4165266	801104	- 20944888
	成交金额 Value	11216	2743281	2474799	42675111	11416251	2671318	- 61991976
2月 February	成交量 Volume	8210	4520068	543642	30064526	5391882	3265988	- 43794316
	成交金额 Value	15603	9597223	3252831	106276872	16417512	11408998	- 146969040
3月 March	成交量 Volume	1662	1999532	287570	38086024	3741296	2908528	- 47024612
	成交金额 Value	3144	4274997	1742742	143430525	11425615	9802016	- 170679039
4月 April	成交量 Volume	3952	1685290	407604	17754922	8586778	4120542	307400 32866488
	成交金额 Value	7458	3610621	2653179	69506381	29998174	14932857	629258 121337928
5月 May	成交量 Volume	2034	689360	331660	7072904	7899932	3421972	98518 19516380
	成交金额 Value	3845	1459802	2197726	29241927	27943459	13340416	200876 74388051
6月 June	成交量 Volume	1344	835558	454260	9542196	9571328	1668464	206464 22279614
	成交金额 Value	2550	1785318	2995944	39826892	32773845	6540948	425141 84350636
7月 July	成交量 Volume	902	517848	401772	10997862	7476126	1273208	108324 20776042
	成交金额 Value	1708	1107548	2726607	45587637	27416436	4752226	222585 81814746
8月 August	成交量 Volume	4388	846438	524172	38711772	7690692	1061568	847158 49686188
	成交金额 Value	8371	1832146	3574127	182802459	30687290	4139480	1780834 224824707
9月 September	成交量 Volume	2588	422894	552450	31767634	7319154	493606	552198 41110524
	成交金额 Value	5013	912622	3772115	147170844	25443906	1857567	1144710 180306778
10月 October	成交量 Volume	2434	248944	807732	19041430	11218764	678438	303642 32301384
	成交金额 Value	4844	538898	5850151	86790423	40689820	2661504	615437 137151077
11月 November	成交量 Volume	2950	214388	4260416	27171654	13974954	1096242	441494 47162098
	成交金额 Value	5852	467291	33464558	130772102	54081657	4465077	911223 224167759
12月 December	成交量 Volume	3754	316696	8079632	47734198	18469194	1124066	1034968 76762508
	成交金额 Value	7395	707559	65006262	257424987	73168157	4731480	2199658 403245498

注：1. 成交量：手 (Trading volume in 1 contract) 2. 成交金额：万元 (Trading value in 10 thousand yuan) 3. 成交量、成交金额含期转现 (EFPs included in trading volume and value).

2009年分品种交割情况统计表			
Delivery Volume by Commodity in 2009			
品种	成交量(手)	交割量(手)	交割率(%)
Commodity	Trading volume (contract)	Delivery volume (contract)	Delivery rate (%)
硬白小麦WT	20170	1185	5.88%
优质强筋小麦WS	6834690	13860	0.20%
一号棉花CF	8534688	8640	0.10%
白糖SR	146063344	30959	0.02%
精对苯二甲酸TA	52752683	31762	0.06%
菜籽油RO	10956863	14729	0.13%
早籼稻ER	1950083	2313	0.12%

注：成交量、交割量按单边计算。
Note: Trading and delivery volume are single counted.

2009年期转现数量统计表	
Exchange for Physicals (EFPs) Volume in 2009	
品 种 Commodity	合计 Total (contract)
硬白小麦 WT	680
优质强筋小麦 WS	2140
一号棉花 CF	8776
白糖 SR	52532
精对苯二甲酸 PTA	11968
菜籽油 RO	11786
早籼稻 ER	0

注：1.单位：手（Unit: lot） 2.期转现数量按双边计算（EFPs include buying and selling）

2009年分品种分月份仓单情况统计表																					
Monthly On Warrants and Cancelled Warrants by Commodity in 2009																					
																	单位: 张	unit: Warrant			
月份 month	硬白小麦 WT		优质强筋小麦 WS		一号棉花 CF		白糖 SR		精对苯二甲酸 TA		菜籽油 RO		早籼稻 ER								
	注销量 on warrants	月末仓单量 month- end warrants																			
1	50	160	803		975	10887	447	74	1325	4203	598	3605	1322	21460		4820	4829	967			
2		803		765	10122	413	77	1661	7297		10902	3761	3080	581		314	653				
3		18	785	741	1614	9249	208	494	1375	19629		30531	1940	1853	768	80	362	371			
4		126	659	1145	4544	5850	158	178	1355	20997	3011	48517	799	48	1519		86	285			
5		288	371	575	2418	4007	109	615	849	6585	10380	44722	3849	4609	759	2786	3071				
6		50	321	650	160	4497	108	447	510	7093	9217	42598	54	335	478			700			
7		7	314	1656	826	5327	17	188	339	3649	9205	37042	142	224	396	92	70	22			
8		9	305	1264		6591		142	197	3693	13802	26933	2139	778	1757	1060	21	1061	1416		
9		305		3219	412	9398		184	13	2952	11281	18604	7474	7446	1785	9505	10520	46	1607	2323	
10				2525	6873	51	4	60	249	15237	3616	3232	3565	1452	600		646	390	2713		
11	310		310	141	2317	4697	474	45	489		3616		12684	3732	10404	1703	168	2181	763	3476	
12			310	260	620	4337	1497	77	1909	6979		6979	7258	3641	14021	265		2446	835	4311	
合计	360	963		9651	17176		3482	2525		83326	76347		44654	50771		20911	19441		5011	700	

2009年分品种月末持仓统计表																	
Monthly Open Interests by Commodity in 2009																	
品种 Commodity	1月 January	2月 February	3月 March	4月 April	5月 May	6月 June	7月 July	8月 August	9月 September	10月 October	11月 November	12月 December					
硬白小麦WT	2486	4390	4150	2724	2318	2564	2438	2522	2526	2526	2148	986					
优质强筋小麦WS	187672	206892	172128	166646	166926	173458	163666	141920	90104	79746	63016	71986					
一号棉花CF	53258	69882	53242	62630	47420	39138	49434	44736	51362	97266	225912	368610					
白糖SR	386310	807346	786124	614864	548784	618334	637716	855440	609370	881798	1148572	1319358					
菜籽油RO	61276	114676	129050	149716	141696	133414	123678	106042	71376	94176	61898	72414					
精对苯二甲酸TA	81218	135106	107382	162732	115686	182542	132832	136118	142532	189202	175784	232820					
早籼稻ER	-	-	-	8932	6546	14748	20014	94258	43914	64306	77922	128794					
合计 Total	772220	1338292	1252076	1168244	1029376	1164198	1129778	1381036	1011184	1409020	1755252	2194968					

		2009年分品种分合约交割情况统计表											
		Delivery Volume by Contract in 2009											
品种Commodity	901合约 January contract			902合约 February contract			品种Commodity	903合约 March contract			904合约 April contract		
	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)		成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)
硬白小麦WT	43322	1490	3.44%										
优质强筋小麦WS	16497118	8896	0.05%										
一号棉花CF	4360726	4432	0.10%										
白糖SR	138157128	1698	0.00%										
精对苯二甲酸TA	9685912	9262	0.10%	83172		5100	6.13%						
菜籽油RO	6228958	9720	0.16%										
品种Commodity	903合约 March contract			904合约 April contract				905合约 May contract			906合约 June contract		
	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	
硬白小麦WT	127426	132	0.10%										
优质强筋小麦WS	41324	1448	3.50%										
一号棉花CF	91308	2296	2.51%										
白糖SR	9105198	7858	0.09%										
精对苯二甲酸TA	661442	2434	0.37%	15232		26	0.17%						
菜籽油RO	16768	160	0.95%										
品种Commodity	905合约 May contract			906合约 June contract				907合约 July contract			908合约 August contract		
	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	
硬白小麦WT	129760	286	0.22%										
优质强筋小麦WS	13566512	5824	0.04%										
一号棉花CF	3844782	5424	0.14%										
白糖SR	131033056	13304	0.01%										
精对苯二甲酸TA	19638290	6330	0.03%	39782		670	1.68%						
菜籽油RO	5602500	4516	0.08%										
品种Commodity	907合约 July contract			908合约 August contract				909合约 September contract			910合约 October contract		
	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	
硬白小麦WT	5674	26	0.46%										
优质强筋小麦WS	169010	1012	0.60%										
一号棉花CF	696836	3792	0.54%										
白糖SR	1434804	10256	0.71%										
精对苯二甲酸TA	32810	230	0.70%	33242		1790	5.38%						
菜籽油RO	15020	184	1.23%										
品种Commodity	909合约 September contract			910合约 October contract				911合约 November contract			912合约 December contract		
	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	
硬白小麦WT	8538	126	1.48%										
优质强筋小麦WS	8416384	8780	0.10%										
一号棉花CF	881894	784	0.09%										
白糖SR	83545814	24734	0.03%										
精对苯二甲酸TA	33833474	12142	0.04%	7384268		6582	0.09%						
菜籽油RO	11278906	14722	0.13%										
早籼稻ER	749534	3046	0.41%										
品种Commodity	911合约 November contract			912合约 December contract				Total Delivery Volume was 206896 contracts.					
	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)	成交量(手) Trading volume (contract)	交割量(手) Delivery volume (contract)	交割率 Delivery rate (%)				
硬白小麦WT	8062	310	3.85%										
优质强筋小麦WS	128062	1760	1.37%										
一号棉花CF	34942	552	1.58%										
白糖SR	501032	4068	0.81%										
精对苯二甲酸TA	6074830	5872	0.10%	7381074		13086	0.18%						
菜籽油RO	21748	156	0.72%										
早籼稻ER	15468	1580	10.21%										

注：成交量、交割量按双边计算，交割量不含期转现。（note:Trading and delivery volume are double counted, ETPs not included in delivery volume.)

十一、会员名单

会员名单	
序号	会员全称
1	华西期货有限责任公司
2	晟鑫期货经纪有限公司
3	红塔期货有限责任公司
4	中钢期货有限公司
5	新纪元期货有限公司
6	新疆粮油集团有限责任公司
7	长城伟业期货有限公司
8	上海大陆期货有限公司
9	中谷期货经纪有限公司
10	招商期货有限公司
11	宝城期货有限责任公司
12	珠江期货有限公司
13	河南省粮食贸易公司
14	鞍山五环期货经纪有限公司
15	格林期货有限公司
16	上海中财期货有限公司
17	国信期货有限责任公司
18	江苏东华期货经纪有限公司
19	江苏弘业期货经纪有限公司
20	上海东方期货经纪有限责任公司
21	江西瑞奇期货经纪有限公司
22	海南金海岸期货经纪有限公司
23	中天期货经纪有限公司
24	海航东银期货有限公司
25	中航期货经纪有限公司
26	河南省粮油工业总公司
27	财富期货有限公司
28	安徽徽商期货经纪有限公司
29	甘肃陇达期货经纪有限公司
30	河南天予粮食购销储运有限公司
31	邓州市粮油总公司
32	集成期货有限公司
33	申银万国期货有限公司
34	北京中期期货经纪有限公司
35	郑州道特尔技术发展有限公司
36	五矿海勤期货有限公司
37	获嘉县粮油(集团)总公司
38	金石期货有限公司
39	银河期货经纪有限公司
40	渤海期货有限公司
41	中证期货有限公司
42	河南省粮食储运公司
43	上海欧亚美进出口有限公司
44	鲁证期货有限公司
45	河南省油脂公司

46	河南省商业总公司
47	东兴期货有限责任公司
48	河南省畜产品进出口公司
49	吉林金昌期货有限公司
50	金瑞期货有限公司
51	上海金鹏期货经纪有限公司
52	南阳市油脂集团公司
53	中国粮食贸易公司
54	云晨期货有限责任公司
55	中期嘉合期货经纪有限公司
56	中粮期货经纪有限公司
57	万达期货有限公司
58	中信新际期货有限公司
59	西南期货经纪有限公司
60	河南省南阳市粮食总公司
61	天津金谷期货经纪有限公司
62	吉粮期货经纪有限公司
63	长江期货有限公司
64	天富期货经纪有限公司
65	津投期货经纪有限公司
66	金友期货经纪有限公司
67	南证期货有限责任公司
68	摩根大通期货有限公司
69	海通期货有限公司
70	大通期货经纪有限公司
71	北京全国棉花交易市场有限责任公司
72	金元期货经纪有限公司
73	上海金源期货经纪有限责任公司
74	中原期货经纪有限公司
75	浙江新华期货经纪有限公司
76	创元期货经纪有限公司
77	象屿期货有限责任公司
78	深圳金汇期货经纪有限公司
79	宁波杉立期货经纪有限公司
80	浙江大地期货经纪有限公司
81	河南利华实业发展有限公司
82	第一创业期货有限责任公司
83	中银国际期货有限责任公司
84	国贸期货经纪有限公司
85	迈科期货经纪有限公司
86	招金期货有限公司
87	美尔雅期货经纪有限公司
88	海南星海期货经纪有限公司
89	上海东证期货有限公司
90	国金期货有限责任公司
91	光大期货有限公司
92	浙江天马期货经纪有限公司
93	信达期货有限公司
94	河南物资集团公司
95	国都期货有限公司

96	华海期货有限公司
97	黑龙江三力期货经纪有限责任公司
98	瑞达期货经纪有限公司
99	重庆三五九期货经纪有限公司
100	浙江新世纪期货经纪有限公司
101	河北省粮油集团有限公司
102	安信期货有限责任公司
103	江南期货经纪有限公司
104	京都期货经纪有限公司
105	河南粮油食品进出口集团有限责任公司
106	东莞市华联期货经纪有限公司
107	山西三立期货经纪有限公司
108	湘财祈年期货经纪有限公司
109	郑州万事利实业有限公司
110	弘信期货经纪有限公司
111	金鹏期货经纪有限公司
112	国元期货有限责任公司
113	深圳市农产品股份有限公司
114	中国国际期货经纪有限公司
115	东航期货经纪有限责任公司
116	和合期货经纪有限公司
117	陕西省长安期货经纪有限公司
118	民生期货有限公司
119	大有期货有限公司
120	华证期货经纪有限公司
121	上海恒洋国际贸易有限公司
122	廊坊中糖华洋实业公司
123	路易达孚(北京)贸易有限责任公司
124	天琪期货有限公司
125	北方期货经纪有限责任公司
126	新疆天利期货经纪有限公司
127	北京粮食集团有限责任公司
128	银建期货经纪有限责任公司
129	辽粮期货经纪有限公司
130	烟台中州期货经纪有限公司
131	云南省元江县金珂集团糖业有限责任公司
132	五矿实达期货经纪有限责任公司
133	山东沂南县粮油总公司
134	湖北银丰棉花原料有限公司
135	资阳市供销棉麻土产有限公司
136	中信建投期货经纪有限公司
137	德邦期货有限公司
138	江苏期星期货经纪有限公司
139	云南恒丰期货经纪有限公司
140	广发期货有限公司
141	国联期货有限责任公司
142	浙江中大期货经纪有限公司
143	道通期货经纪有限公司
144	青岛国大期货经纪有限公司
145	成都倍特期货经纪有限公司

146	上海中期期货经纪有限公司
147	置地集团有限公司
148	北京天星期货经纪有限公司
149	江苏文峰期货经纪有限责任公司
150	上海金城期货经纪有限公司
151	东吴期货有限公司
152	国泰君安期货有限公司
153	黑龙江省龙兴期货经纪有限公司
154	浙江省永安期货经纪有限公司
155	冠通期货经纪有限公司
156	国海良时期货有限公司
157	广永期货有限公司
158	西部期货有限公司
159	大连良运期货经纪有限公司
160	广东鸿海期货经纪有限公司
161	鲁能金穗期货经纪有限公司
162	汇鑫期货经纪有限公司
163	方正期货有限公司
164	中辉期货经纪有限公司
165	宏源期货有限公司
166	上海浙石期货经纪有限公司
167	重庆先融期货经纪有限公司
168	中期期货有限公司
169	华安期货有限责任公司
170	东海期货有限责任公司
171	大华期货有限公司
172	南华期货有限公司
173	深圳瑞龙期货有限公司
174	上海良茂期货经纪有限公司
175	保定瑞丰糖业有限公司
176	河北恒银期货经纪有限公司
177	乾坤期货有限公司
178	海证期货有限公司
179	冠华期货经纪有限公司
180	德盛期货有限公司
181	和融期货经纪有限责任公司
182	华南期货经纪有限公司
183	新产业投资股份有限公司
184	湖南金信期货经纪有限公司
185	黑龙江时代期货经纪有限公司
186	新湖期货有限公司
187	广晟期货有限公司
188	上海通联期货有限公司
189	中纺棉花进出口公司
190	北京首创期货有限责任公司
191	济宁市粮油总公司
192	江苏苏物期货经纪有限公司
193	安徽省粮食集团有限责任公司
194	上海永大期货经纪有限公司
195	南阳市卧龙区粮油总公司

196	上海东亚期货经纪有限公司
197	广东汇储期货经纪有限公司
198	浙江大越期货经纪有限责任公司
199	天汇期货有限公司
200	经易期货经纪有限公司
201	中晟期货经纪有限公司
202	上海普民期货经纪有限公司
203	河南省粮油对外贸易总公司
204	一德期货经纪有限公司
205	南召县粮油总公司
206	科信期货经纪有限公司
207	北京中棉通泰经贸有限公司
208	兴业期货有限公司
209	上海久恒期货经纪有限公司
210	珠海天太期货经纪有限公司
211	神华期货经纪有限公司
212	华闻期货经纪有限公司
213	平安期货有限公司
214	河南神力集团有限责任公司
215	北京慧聰建设信息咨询有限公司