

# 年度报告

2013 ANNUAL REPORT







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## [ Address from Chairman 理事长致辭 ]

2013年，郑商所认真贯彻党的十八大和十八届三中全会精神，全面落实全国证券期货监管工作会议部署，市场创新发展步伐明显加快，服务实体经济能力日益增强。一年来，郑商所牢牢把握服务实体经济根本要求，坚持“两维护、一促进”，创新驱动发展，安全组织交易，市场规模创历史新高，各项工作都取得了实质性进步。全力推进品种创新，动力煤期货和粳稻期货成功上市，进一步拓展服务实体经济的广度和深度。突出市场服务特色，持续开展市场培育，期货服务“三农”和实体经济水平有效提高。期货期权仿真交易顺利开展，新工具创新扎实推进。有效防范化解市场风险，确保市场平稳运行。努力做好信息技术工作，深化内部管理，技术系统和人才队伍建设日益加强，为市场创新发展、安全运行和市场功能发挥提供坚实保障。

2014年，郑商所要继续深入贯彻十八届三中全会精神，认真落实全国证券期货工作会议部署，牢牢把握服务实体经济的根本要求，扎实推进一线监管转型，更好实现“两维护、一促进”。牢固树立改革意识、进取意识、机遇意识和责任意识。加强已上市品种培育，着力促进市场功能发挥。加大品种、工具和机制创新，更好满足实体经济风险管理需要。加速技术升级和技术创新，进一步提升技术服务能力。坚持以人为本，持续强化内部管理，努力提高精细化管理水平，推动郑商所创新发展再上新台阶，进一步提高郑商所服务实体经济能力，为国民经济转型发展做出新贡献。

理事长



In 2013, Zhengzhou Commodity Exchange(ZCE) has conscientiously implemented the spirit of the 18th CPC National Congress and the Third Plenary Session of the 18th CPC Central Committee and carried out the deployment of the National Conference on Securities and Futures Supervision, with its accelerated market innovation and enhanced serving real economy capability. Over the past year, ZCE bore in mind the fundamental requirement of serving real economy and insisted in "asserting a 'open, fair and just' market, defending investors', specially retail investors' legal rights and interests, and boosting sustainable, steady and healthy development of capital market". Through innovation driven development and safely organized trading, ZCE hit a record high on market size, with substantial progress on all tasks. ZCE promoted products innovation and the listing of thermal coal and japonica rice expanded the depth and breadth of futures market serving real economy. ZCE continuously developing the market through its distinguished market services, hence sufficiently increased the ability of futures serving "Agriculture, Rural areas and Farmers Issues" & real economy. ZCE launched simulation of futures options so as to push innovation on new instruments. ZCE prevented and reconciled hidden market risks, and ensured the smooth and sound running of the futures market. ZCE endeavored to develop information technology, intensified internal management, improved IT system and talent team, which supported market innovation, safety operation and market functionality.

In 2014, ZCE will keep implementing the spirit of the 18th CPC National Congress and the Third Plenary Session of the 18th CPC Central Committee thoroughly, carrying out the deployment of the National Conference on Securities and Futures Supervision conscientiously, bearing in mind the fundamental requirement of serving real economy and promoting transition on front-line surveillance soundly to better achieve the requirement of "asserting a 'open, fair and just' market, defending investors', specially retail investors' legal rights and interests, and boosting sustainable, steady and healthy development of capital market". ZCE will set concepts of reform, enterprise, opportunity and liability; enhance market development of listed products to functionalize the market; advanced innovation of products, instruments and scheme to satisfy risk management of real economy; accelerate IT update and technology innovation to improve technology services. ZCE will insist in people oriented management, consolidate internal administration and increase delicacy management so that ZCE can improve the capability of serving real economy and contribute to national economy transition.

## [ Address from President 总经理致辞 ]

2013年，是郑商所面临挑战较多的一年，也是快速发展的一年。在中国证监会正确领导下，我们牢牢把握服务实体经济根本要求，始终坚持“两维护、一促进”，着力开展品种工具创新，积极推动一线监管转型，努力深化市场培育服务，扎实做好IT系统建设。市场交易规模、品种体系建设、新型工具研发均取得了新的突破。

首先是努力配合国家对农产品的宏观调控政策，严格防范和化解期货市场风险，保持市场平稳运行，坚定地维护了“三公”原则和投资者合法权益；其次是上市了动力煤、粳稻期货，17个品种申请立项，扩大了服务实体经济领域和范围；再次是白糖期权实质性推进，商品指数从研究转向应用，系列新型交易工具蓄势待发；第四创新一线监管和服务制度机制，加大产业投资者服务力度，市场功能不断深化；第五着力打造信息技术系统核心竞争力，技术平台安全、稳定、高效运行，有力支持了市场安全、创新发展。

2014年是改革年、创新年、监管转型年。做好新的一年工作，对于郑商所实现“四个转变”意义重大。我们将积极推进一线监管转型，更好地维护“三公”原则和投资者合法权益；持续加强品种培育，做精做细已上市品种，努力形成多品种共同活跃局面，进一步深化服务实体经济功能作用；完善农林牧副渔全覆盖的“大三农”品种体系，拓展能源、化工、建材和冶金等非农领域，不断扩大服务实体经济范围；适时推出研发成熟的新型交易工具，满足市场对多样化风险管理手段的需求；加快技术系统优化升级，建设一代，研发一代，不断提升技术支持创新、服务市场的能力；坚持国际化发展方向，积极研究探索对外开放有效途径，提高国际市场定价话语权；加强内部管理，强化员工培训，保持廉洁自律，反“四风”、转作风，打造敬业专业人才队伍。展望未来，郑商所发展蓝图已经绘就，正站在全面加快发展的起跑线。面对新形势新任务，我们将奋发进取，拼搏创新，为把郑商所建设成为在国内和国际市场中有重要地位和影响力的期货交易所而不懈努力。

总经理 郭晓利



The year 2013 was a year that ZCE faced various challenges but developed rapidly. Under the proper leading of CSRC, we bore in mind the fundamental requirement of serving real economy and insisted in "asserting a 'open, fair and just' market, defending investors', specially retail investors' legal rights and interests, and boosting sustainable, steady and healthy development of capital market", developed product instruments, promoted transition on front-line surveillance actively, endeavored to improve market services and constructed IT system soundly. ZCE has made new breakthroughs on market size, product scheme construction and new instrument innovation.

First of all, ZCE cooperated with national macroeconomic control over agricultural products, prevented and reconciles risks on futures market, ensured steady operating of the market, asserted principle of "openness, fairness and justice" and defended legal rights and interests of investors; secondly, ZCE listed thermal coal and japonica rice, applied for approval for 17 products and expanded fields and range of serving real economy; thirdly, ZCE substantially push forward the options on white sugar futures, turned commodity indices from research to appliance and a new serial of trading instruments was ready; fourthly, ZCE innovated front-line monitoring schemes and service system, put efforts on serving industrial investors and deepened the market functionality; last but not least, ZCE focused on establishing core-competitiveness of IT system, ensured safe, stable, sufficient operation of IT platform and supported market developing in a safe and innovative environment.

The year of 2014 is a year of reform, innovation and surveillance transition. Making a good performance will be significant for ZCE to achieve its "4 turns". We will push forward transition on front-line surveillance actively, assert principle of "openness, fairness and justice" and defend legal rights and interests of investors; enhance products development, perfect listed products, stimulate multiple products and improve serving real economy in depth; complete products system covering agriculture, livestock cultivation, by-products process and fishery, develop non-agricultural products across energy, chemical, construction material and metallurgy, expand the range of serving real economy; introduce new mature transaction instrument at proper time to satisfy the market requirement on diversified risk management measurements; accelerate optimization and update of IT system and improve IT innovation and service by researching and developing new system consistently; adhere to internationalization, explore sufficient route of opening up to the world and raising the representation in international market pricing; reinforce internal management, intensify personnel training, keep honesty and self-discipline, object to formalism, bureaucracy, hedonism and extravagance, convert working style and build a dedicated and professional personnel.

Going forward, ZCE has drawn its blueprint and is standing at the start line of accelerated development. Facing the new situation and challenges, we will forge ahead, work hard on innovation and make unremitting efforts to change ZCE to a primary exchange with influence on domestic and international market.

## [ Organizational Structure and Personnel in Charge 组织架构 ]

### 理事会

[ 按姓氏笔画排序 ]

理事长: 张凡

非会员理事: 郭晓利 / 邢汴光 / 傅新民 / 廖英敏 / 樊志刚

会员理事: 边成峰 / 汤益民 / 吴元贞 / 张岩 / 张培源 / 罗旭峰 / 周勇 / 赵广钰 / 栗明

### 领导班子

党委书记、理事长: 张凡

党委副书记、总经理: 郭晓利

党委委员、纪委书记: 杨淑琴

党委委员、副总经理: 梅宏斌 / 巫克力 / 张静

总经理助理: 李予涛

总经理业务助理: 魏振祥 / 喻选锋

### 部门负责人

办公室: 白利民

市场监察二部: 喻选锋 (兼)

党委办公室、纪检监察室: 谭公赞

新闻信息部: 郭淑华 (主持工作)

理事会办公室: 王成周

法律及审计部: 袁涛

农产品部: 冷冰

技术规划与开发部: 李予涛 (兼)

非农产品部: 魏振祥 (兼)

系统运行部: 雷晓全

期货衍生品部: 左宏亮

技术服务部: 于三禄

交割部: 王晓明

财务部: 王亚梅

结算部: 张雷

人力资源部: 于向阳

市场监察一部: 喻选锋 (兼)

行政部: 张印



## Board of Directors

[ranked by strokes of family names]

Chairman of the Board: ZHANG Fan

Non-member Directors: GUO Xiaoli, XING Bianguang, FU Xinmin, LIAO Yingmin, FAN Zhigang

Member Directors: BIAN Chengfeng, TANG Yimin, WU Yuanzhen, ZHANG Yan, ZHANG Peiyuan, LUO Xufeng,  
ZHOU Yong, ZHAO Guangyu, LI Ming

## Management Team

Secretary of Party Committee & Chairman: ZHANG Fan

Deputy Secretary of Party Committee & President: GUO Xiaoli

Member of Party Committee & Secretary of Discipline Inspection Committee: YANG Shuqin

Member of Party Committee, Vice Presidents: MEI Hongbin, WU Keli, ZHANG Jing

Assistant President: LI Yutao

Business Assistant to President: WEI Zhenxiang, YU Xuanfeng

## Directors of Departments

General Office: BAI Limin

Party Committee Office, Commission for Discipline Inspection Office: TAN Gongzan

General Office for Board of Directors: WANG Chengzhou

Department of Agricultural Product: LENG Bing

Department of Non-Agricultural Product: WEI Zhenxiang (concurrently)

Department of Futures Derivatives: ZUO Hongliang

Delivery Department: WANG Xiaoming

Clearing Department: ZHANG Lei

Market Surveillance Department I: YU Xuanfeng (concurrently)

Market Surveillance Department II: YU Xuanfeng (concurrently)

Media Relations and Information Department: GUO Shuhua (person in charge)

Legal Affairs & Audit Department: YUAN Tao

IT Planning & Development Department: LI Yutao (concurrently)

System Operation & Maintenance Department: LEI Xiaoquan

Technology Service Department: YU Sanlu

Accounting Department: WANG Yamei

HR Department: YU Xiangyang

Administration Department: ZHANG Yin

## [ Market Development 市场发展 ]

郑商所目前上市交易期货品种有小麦（包括优质强筋小麦和普通小麦）、早籼稻、粳稻、棉花、油菜籽、菜籽油、菜籽粕、白糖、动力煤、甲醇、精对苯二甲酸、玻璃。基本形成的综合性品种体系覆盖农业、能源、化工、建材等国民经济重要领域。各期货品种在服务“三农”、稳定生产经营、促进产业发展等方面的作用日益显现。

2013 年郑商所共成交期货合约 52524.92 万手，成交金额 188978.30 亿元，同比分别增长 51.4% 和 8.85%；年末市场持仓 199.87 万手，同比增长 74.99%。根据美国期货业协会（FIA）2013 年交易数据统计，郑商所位居全球衍生品交易所第 13 位。

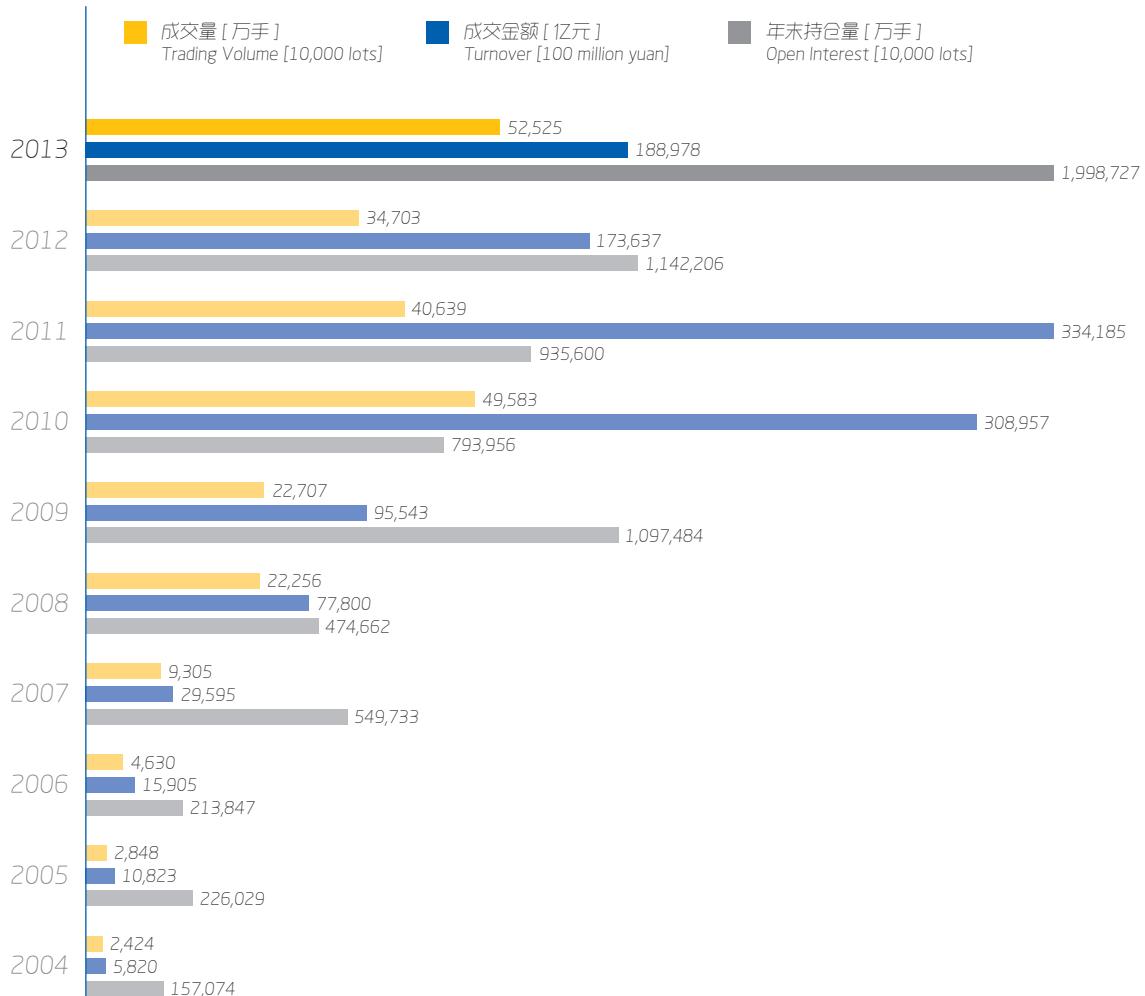
ZCE has launched 13 futures contracts including strong gluten wheat, common wheat, early long-grain rice, japonica rice, cotton, rapeseed, rapeseed oil, rapeseed meal, white sugar, thermal coal, methanol, pure terephthalic acid and flat glass. The comprehensive product system covers major fields of national economy such as agriculture, energy, chemical industry and building materials. Thus, unfold the functions of futures products on serving the "Agriculture, Rural areas and Farmers Issues", stabilizing production and operation, and accelerating the development of industrial economy.

In the year of 2013, the total trading volume and turnover were 525.2492m contracts and 18,897.83bn yuan, with year-on-year growth rates of 51.4% and 8.85% respectively; the end-of-year open interest was 1.9987m contracts, with a year-on-year growth rate of 74.99%. According to the FIA Volume Report, ZCE ranked 13 among top 30 derivatives exchanges worldwide.



### 十年来郑商所成交量、成交金额、年末持仓量对比图

Futures Trading Volume, Turnover and Open Interest in past 10 Years



说明: 成交量、成交金额、年末持仓量按单边统计  
 Note: Volume, turnover and open interest were in terms of unilateral calculation

## 郑商所上市期货合约基本要素汇总

### Basic Terms of ZCE Futures Contracts in Summary

交易品种 Product	普通小麦 Common Wheat	优质强筋小麦 Strong Gluten Wheat	早籼稻 Early Long-grain Rice	粳稻谷 Japonica Rice	一号棉花 Cotton No.1	菜籽油 Rapeseed Oil
交易单位 Contract Size	50吨/手 50 tons per lot		20吨/手 20 tons per lot		5吨/手(公定重量) 5 tons per lot (conditioned weight)	10吨/手 10 tons per lot
最小变动价位 Tick Size			1元/吨 1 yuan per ton		5元/吨 5 yuan per ton	2元/吨 2 yuan per ton
每日价格最大波动限制 Daily Price Limit	上一个交易日结算价±4%及《郑州商品交易所期货交易风险控制管理办法》相关规定 Within 4% above or below the settlement price of the previous trading day; Other regulations refer to "ZCE Risk Management Rules and Practices"					
交易保证金 Minimum Trading Margin	合约价值的5% 5% of contract value					
合约月份 Contract Months	1、3、5、7、9、11月 January, March, May, July, September, November					
交易时间 Trading Hours	每周一至周五(北京时间法定节假日除外)上午9:00~11:30下午1:30~3:00;普麦、一号棉、菜籽、动力煤、粳稻期货合约最后交易日上午9:00~11:30 Monday ~ Friday, 9:00 am to 11:30 am, 1:30 pm to 3:00 pm (the Beijing Time, SHEX); 9:00 am to 11:30 am of the last trading day for common wheat, cotton no.1, rapeseed, thermal coal and japonica rice.					
最后交易日 Last Trade Day	合约交割月份的第10个交易日 10th trading day of contract month					
最后交割日 Last Delivery Day	仓单交割均为合约交割月份的第12个交易日。普通小麦的车船板交割和油菜籽的车板交割为: 合约交割月份的次月20日 Delivery by standard warrants: 12th trading day of contract month Delivery of common wheat on vehicle or ship board and delivery of rapeseed on vehicle board: 20th calendar day of next month					
基准交割品 (详见交割细则)  Deliverable Grades (see ZCE Detailed Delivery Rules)	符合GB1351-2008 的三等及以上小麦, 且不完善粒中生芽粒 ≤2.0%, 霉变粒≤2.0%  Grade 3 and above Wheat conforming to GB 1351-2008; within unsound kernels, sprouted kernels rate ≤2.0% and moldy kernels rate ≤2.0%	符合GB1351-2008 的三等及以上小麦, 且不完善粒中生芽粒 ≤2.0%, 300s≤降落 数值≤550s; 稳定 时间≥8分钟、湿面 筋≥30%、拉伸面积 (135min)≥90cm <sup>2</sup>  Grade 3 Strong Gluten Wheat conforming to GB 1351-2008; within unsound kernels, moldy kernels rate≤2.0%, 300s≤FNs≤550s, stable time ≥8 min, wet gluten ≥30% and stretching (135min)≥90cm <sup>2</sup>	符合GB1350-2009 三等及以上等级早籼稻 谷  non-glutinous rice conforming to grade 3 and above quality specifications of GB1350-2009	符合GB1350-2009 二等粳稻, 且垩白粒率 ≤30%  Grade 2 Japonica rice conforming to GB1350- 2009 and kernel chalkiness rate ≤30%	符合GB1103.1-2012 《棉花 第1部分: 锯 齿加工细绒棉》规定 的3128B级, 且长度 整齐度为U3档, 断 裂比强度为S3档, 轧工质量为P2档的 国产棉花  Grade 3128 B domestic cotton conforming to GB1103.1-2012 with physical index matching requirements of level U3, S3 and P2符合 GB1103.1-2012	符合GB1536-2004 四 级质量指标菜油  Grade 4 rapeseed oil conforming to GB1536-2004
交割地点 Delivery Venue	交易所指定交割仓库、计价点或地点 ZCE Certified Delivery Warehouses; Delivery pricing location or other venue pointed by ZCE					
交割方式 Delivery Type	实物交割 Physical Delivery					
交易代码 Product Ticker Symbols	PM	WH	RI	JR	CF	OI

油菜籽 Rapeseed	菜籽粕 Rapeseed Meal	白砂糖 White Sugar	精对苯二甲酸(PTA) PTA	平板玻璃 Flat Glass	甲醇 Methanol	动力煤 Thermal Coal
	10吨/手 10 tons per lot		5吨/手 5 tons per lot	20吨/手 20 tons per lot	50吨/手 50 tons per lot	200吨/手 200 tons per lot
	1元/吨 1 yuan per ton		2元/吨 2 yuan per ton		1元/吨 1 yuan per ton	0.2元/吨 0.2 yuan per ton

上一个交易日结算价 ±4% 及《郑州商品交易所期货交易风险控制管理办法》相关规定

Within 4% above or below the settlement price of the previous trading day; Other regulations refer to "ZCE Risk Management Rules and Practices"

合约价值的 5% 5% of contract value	合约价值的 6% 6% of contract value	合约价值的 5% 5% of contract value
7.8、9、11月 July, August, September, November	1、3、5、7、8、9、11月 January, March, May, July, August, September, November	1~12月 January, February, March, April, May, June, July, August, September, October, November, December

每周一至周五 (北京时间 法定节假日除外) 上午 9:00~11:30 下午 1:30~3:00; 普麦、一号棉、菜籽、动力煤、粳稻期货合约最后交易日上午 9:00~11:30

Monday ~ Friday, 9:00 am to 11:30 am, 1:30 pm to 3:00 pm (the Beijing Time, SHEX)

9:00 am to 11:30 am of the last trading day for common wheat, cotton no.1, rapeseed, thermal coal and japonica rice.

合约交割月份的第 10 个交易日 10th trading day of contract month	合约交割月份的第 5 个交易日 5th trading day of contract month	车(船)板交割: 合约交割月份的最后 1 个日历日 仓单交割: 合约交割月份的第 7 个交易日 Delivery by standard warrants: 7th trading day of contract month Delivery on vehicle or ship board: last calendar day of contract month
仓单交割均为合约交割月份的第 12 个交易日。普通小麦的车船板交割和油菜籽的车板交割为: 合约交割月份的次月 20 日  Delivery by standard warrants: 12th trading day of contract month Delivery of common wheat on vehicle or ship board and delivery of rapeseed on vehicle board: 20th calendar day of next month		

符合以下质量指标的 菜籽: 含油量 (以 8% 水分计) ≥38.0%, 水分≤9.0%, 杂 质≤3.0%, 热损伤 粒≤2.0%, 生霉粒 ≤2.0%, 色泽气味正 常	符合 GB/T 23736- 2009 (菜籽国标) 四 级质量指标: 脂氢化 钾蛋白质溶解度不低 于 35.0% 的菜粕, 粗 脂肪和赖氨酸指标不 作要求	符合 GB317—2006 (白糖国标) 规定的一 级白糖	符合 SH/T 1612.1- 2005 质量标准的优等 品 PTA	符合平板玻璃 GB 11614-2009 的 5mm 无色透明平板玻璃 (不大于 2m×2.44m) 一等品	符合甲醇 GB 338- 2004 规定的优等品甲 醇, 其中“乙醇的质 量分数”指标不作要 求	收到基低位发热量为 5500 千卡 / 千克, 自 干燥基全硫≤1%, 全 水≤20% 的动力煤
Rapeseed with oil content (moisture 8%)≥38.0%, moisture≤9.0%, impurities≤3.0%, heat damaged kernels≤2.0%, moldy kernels≤2.0% and with normal color and odour	Grade 4 rapeseed meal conforming to GB/ T 23736-2009 with protein solubility in KOH solutions≤35.0%; ether extract and lysine not required	Grade 1 white sugar conforming to GB317—2006	High class pure terephthalic acid conforming to SH/T 1612.1-2005	Grade 1 colorless and transparent 5mm flat glass conforming to GB 11614-2009 (max. size: 2m×2.44m)	Grade Excellent methanol conforming to GB 338-2004 with no requirement on ethanol content	Thermal coal with Qnetar 5500kCal/kg, Std≤1%, Mars20%

交易所指定交割仓库、计价点或地点  
ZCE Certified Delivery Warehouses; Delivery pricing location or other venue pointed by ZCE

实物交割  
Physical Delivery

RS

RM

SR

TA

FG

ME

TC

## [ Market Surveillance 市场监管 ]



2013年，郑商所认真贯彻落实全国证券期货监管工作会议各项部署，积极推进监管转型，切实履行市场一线监管职责，依法保护中小投资者合法权益，有效防范市场风险，安全组织交易；修订完善业务规则，促进期货市场功能发挥。

In 2013, ZCE carried out the deployment of the National Conference on Securities and Futures Supervision, vigorously promoted surveillance transition and performed its regulatory duties on front-line, as well as protected the legal rights and interests of retail investors. ZCE prevented market risks efficiently, organized trading safely, modified detailed rules and promoted the functionality of the futures market.



## [ 监管服务 ]

加强市场监管。郑商所严格按照国家法律法规和交易所业务规则，加大对异常交易和违规行为的监管力度，做到及时发现、及时制止、及时查处，切实保护中小投资者合法权益，确保市场规范运行。2013年，共处理异常交易及违规交易175起。根据监管需要，约见会员单位和相关客户警示谈话10次。全年处罚违规交易7起，分别给予警告、暂停交易等处罚措施，并记入我国资本市场诚信档案。

强化监管服务。郑商所通过发布年度自律监管白皮书、召开视频会议、产业客户座谈、电话提示提醒等多种形式，加强交易规则宣传和投资者教育工作，进一步提升市场监管服务水平。

## [Regulatory Service]

ZCE has strengthened the market monitoring. In accordance with national laws and regulations and exchange rules strictly, ZCE put more efforts on supervision at unusual transactions and irregularities so as to discover, restrain and investigate in time. Therefore, ZCE has protected the legal rights and interests of retail investors and ensured regulatory operation of the market. In 2013, ZCE dealt with 175 unusual and irregular transactions; took 10 meetings and warning talks with member firms; penalized 7 irregular transactions with warnings and suspending trading, as well as booking into the credit archive of national capital market.

## [ 风险控制 ]

有效防范市场风险。2013年，郑商所针对棉花、菜粕等品种出现的风险隐患，加强实时监控和风险监测，制定风险防范预案，及时采取风控措施，发布风险提示函，调整交易保证金标准，严厉打击违法违规交易，有效防范并化解了市场风险隐患，确保市场健康平稳运行。

## [Risk Control]

ZCE has preventing market risks effectively. Aiming at hidden risks of cotton and rapeseed meal in 2013, ZCE enhanced real-time risk monitoring, laid out plans to guard against risks, conducted risk control measurement promptly, issued risk warning letters, adjusted trading margins and cracked down upon illegal transactions, therefore prevented and reconciled hidden market risks, and ensured the smooth and sound running of the futures market.



## [ Market Services 市场服务 ]



2013年，郑州商品交易所深入贯彻科学发展观，牢牢把握服务实体经济根本要求，强化市场服务，加大宣传和培训，不断提高期货市场运行质量，有效促进期货市场功能发挥，努力在更广领域、更大范围和更高层次上为国民经济发展提供更优质的期货服务。

——扎实做好投资者教育工作。举办“期货市场服务实体经济30人论坛”、“2013郑州农产品期货论坛”、“第二届风险管理与农业高端论坛”等，搭建期现交流高端平台，增强社会各界对期货期权市场理论与实践共识。实施“千人培训计划”，举办期货服务“三农”、服务实体经济系列活动，提升实体企业风险管理能力和市场竞争能力，促进相关产业经济持续健康发展。

——深入开展“走进产业，贴近行业，服务企业”主题活动（简称“三业”活动）。根据实体经济发展需要，支持会员开展“万人培训活动”，全年支持会员和有关单位举办“三业”活动787场，培训企业19775家次、人员42378人次。

——抓好“点基地”“面基地”建设。2013年，21家企业获评成为郑商所“点”基地，与11家证监局签订面基地合作建设协议，共同培育、总结、推广期货服务“三农”、服务实体经济的成熟模式和有效途径。

——建立与行业协会、龙头企业面对面对话交流机制。举办了PTA、玻璃、菜籽菜油菜粕、白糖、动力煤、粳稻等6次座谈会，分别同中粮集团、益海嘉里集团、神华集团等几十家龙头企业进行了面对面交流，先后走访中国煤炭工业协会、中国钢铁工业协会、中国电力企业联合会、中国铁合金行业协会、中国化纤工业协会等行业协会，在企业培训、课题研究等方面加强合作，推动相关产业企业更好利用期货工具。

——针对市场需求，多层次、系列化开展市场人才培养。举办各品种分析师培训考察活动、会员中层业务人员培训班、网络视频等培训活动，广受会员好评。

In 2013, ZCE stuck to the Scientific Outlook on Development, strengthened futures market services function to the real economy, enhanced promotion and training, continuously worked on improvement of the quality on the operation of futures market, effectively promoted the exercise of the functions of futures market, hence was capable of serving the national economic development at a wider range and at a higher level.

—ZCE worked on the investor education solidly. In 2013, ZCE held "Futures Market Serves Real Economy – Forum for 30 Professionals", "2013 Zhengzhou Agricultural Futures Forum", and "The 2nd Risk Management and Agricultural High-end Forum", which built a high-end platform for domestic/ international communication on spot/ futures market, strengthened common understanding of the society on theory and practices of futures and options market. ZCE carried out training plan for member firms' employees and launched series of events with theme of Futures Market Serving "Agriculture, Rural areas and Farmers Issues" and Real Economy, advanced the risk management ability and market competitiveness of many enterprises and boosted the continuous and healthy development of industrial economy.

—ZCE held the "walk into industries, move closer to sectors, well serve enterprises" program, supported training courses for investors held by member firms, with a result of 787 training courses held, 19775 member firms joined and 42378 persons taking training courses throughout the year.

—ZCE deepened the construction of typical individual cases and general cases. In 2013, ZCE honored 21 enterprises as the typical individual cases, and constructed cooperation scheme on general cases with 11 regional branches of the CSRC to seek the mature model and effective approach of promoting the theme of Futures Market Serving "Agriculture, the Countryside and Farmers" and Real Economy.

—ZCE established a direct dialogue scheme with industry associations and leading enterprises, held 6 symposiums on PTA, Flat Glass, Rapeseed, Rapeseed Oil, Rapeseed Meal, White Sugar, Steam Coal and Japonica Rice, respectively arranged direct dialogues with dozens of leading enterprises such as COFCO, Yihai Kerry Group, Shenhua Group etc., visited industry associations including China National Coal Association, China Iron and Steel Association, China Electricity Council, China Ferroalloy Industry Association and China Chemical Fibers Association etc., enhanced collaboration on enterprises training programs and joint project researches, and promoted the use of futures instruments by the relevant industries.

—ZCE launched a series of multilayered talent training programs according to market demand; held various training courses for analysts and senior business personnel from member firms. ZCE also took credit from holding on-site research and online training, which received positive feedbacks from members.

## [ Market Innovation 市場創新 ]

### [ 品种创新 ]

9月26日成功推出了动力煤期货，这是郑商所首个基础性能源产品，也是我国开展大宗能源期货交易的重要举措，动力煤期货的上市促进了煤炭中远期价格体系的建设，对我国煤、电行业产生积极影响。

11月18日成功推出了粳稻期货，这是郑商所第二个稻谷品种。粳稻期货完善了稻谷期货品种系列，有利于促进稻谷产业健康发展，同时可以为国家粮食宏观调控提供参考和支持。

### [Innovation of Products]

On Sep. 26, 2013, ZCE successfully launched its first product on primary energy, the Steam Coal futures, which marked that Chinese futures market began a new area in energy, promoted the pricing structure for the coal market in the mid- and long-term and provided the positive function for the coal and electricity industry.

ZCE launched its second product on rice, Japonica Rice futures on Nov 18, 2013. The listing of Japonica Rice futures has great significance on improving agricultural commodities system on Chinese futures market, and providing the suggestions and supports for the macro-control on the national food market.

### [ 期权推进 ]

2013年，郑商所从规则、技术系统和市场培育等方面扎实推进期权上市准备工作，开展期权仿真交易，期权推进工作取得了实质性进展。

**规则方面：**广泛征求市场意见，集中多方智慧，解决规则重点、难点问题，科学合理地进行规则设计。目前，期权规则内容完善，从合约制度、做市商、风险控制、套期保值到客户适当性，具备较强的适用性和操作性。

**系统方面：**按照由核心到外围、分模块开发的思路，实现了技术系统交易所端期权功能的全面升级和改造；选拔30家期货公司作为合作会员，通过业务研讨和仿真交易推动会员端技术系统升级。制订《期权业务说明和会员端改造建议》，为会员端生产系统开发提供参考。

**市场推广方面：**创办“郑州期权讲习所”，共举办了5期讲习班，培训上千人次。同时，支持会员通过“三业”活动开展白糖期权的市场培育。期权网改版升级，已成为投资者教育、仿真交易和研究交流的平台。

**仿真交易：**9月至11月，率先开展白糖期权仿真交易竞赛。具备全市场参与、全链条覆盖和全方位检验的三大特点，引入做市商机制，在仿真交易中履行双边报价义务。通过实战演练和高度仿真，检验期权规则，验证技术系统，推进市场培育。

## [Options Promotion]

In 2013, ZCE solidly prepared the trading rules, IT systems and market cultivation for launching options, conducted simulation trading, and achieved substantial progress.

Rules: ZCE widely consulted opinions and advices from the market, collected ideas from various sources, focused on the most important and difficult problems in drafting rules, and conducted rule designing in a scientific and logical manner. Currently, ZCE has drawn up a series of comprehensive and adequate rules for options with strong applicability and practicality, which covered contract design, market maker scheme, risk control, hedging and client suitability.

IT System: ZCE followed the idea of "from core to periphery", "design and develop the system module by module", achieved comprehensive upgrade and transition on the option related functions of Exchange-end IT system; ZCE selected 30 brokerage firms as cooperative members, promoted the upgrade of member-side IT system through seminars and simulation trading. ZCE drafted the Options Businesses Explanation and Advices on Member-side System Transformation, provided a reference for member-side system development.

Market Promotion: ZCE set up "Zhengzhou Options Training Institute", organized 5 seminars on options, conducted trainings to thousands of participants. Meanwhile, ZCE also provided supports to members on options' market cultivation through the "Walk into industries, move closer to sectors and well serve enterprises" program. The upgraded "Chinaoptions" website successfully performed as a high-end platform for investors' education, simulation trading, research and communication on options.

Simulation Trading: Concerning Options on White Sugar futures, from September to November, ZCE firstly launched the simulation trading contest, which had three specific characteristics including whole market participation, whole industrial-chain coverage and 360 degree inspection. The contest adopted a market maker system, where the market makers had the obligation to provide bilateral quotation. By conducting real practices and high level simulation trading, ZCE examined rules for options, tested its trading system and promoted market cultivation.



## [ Market Innovation 市場創新 ]

### [ 交易工具研发创新 ]

郑商所于 7 月 18 日正式发布易盛农产品期货价格系列指数，完成易盛农产品期货价格指数期货合约设计和相关制度规则制定，为推出商品指数期货贡献力量。

开展跨期价差期货研究，为期货市场交易机制创新努力探索。

开展农产品波动率指数及衍生品研究，为商品期权上市后，推出波动率指数衍生品奠定基础。

### [Innovation of Trading Instruments]

ZCE published E-Sunny Agricultural Commodity Futures Prices Index on July 18, completed the design of related future contracts and relevant trading rules, which contributed efforts to the list of the commodity index futures.

ZCE launched the researches on calendar spread for future contracts, and explored the further innovation in the area of trading mechanism.

ZCE conducted the studies on the volatility index for the agricultural futures and prepared the launch of the derivative instruments on the volatility index.



## [新型业务研发创新]

开展郑商所境外涉上市品种合格厂商参与境内市场路径研究，为推动期货市场对外开放积极探索。

开展金融机构投资者与商品期货市场对接研究，为优化市场投资者结构贡献力量。

## [Innovation of Businesses]

ZCE organized the qualified foreign manufacturers, who are involved with the listed products, to participate in the researches on the access to the domestic market, promoted the opening up of the future market.

ZCE conducted the studies on connecting financial institutional investors with commodity futures market and made a positive contribution to optimizing the investors' structure.



## [ Publicity 市场宣传 ]

2013 年郑商所围绕为新品种上市创造良好舆论氛围和服务已上市品种功能发挥和市场维护等工作展开市场宣传，相关活动受到了新华社、人民日报、中央电视台、中国证券报、上海证券报、证券时报、期货日报、中国煤炭报等诸多媒体的广泛关注。

在新品种推广方面，郑商所借助全国两会、相关调研活动和国际期货大会等契机，针对动力煤期货、粳稻期货和白糖期权的上市意义、功能影响等方面进行了广泛的知识普及和宣传推广，在相关现货企业和各类投资者群体中起到了积极影响，为新品种上市服务实体经济打好了前站。

在已上市品种的维护方面，针对玻璃期货、菜粕期货、PTA 期货和白糖期货等品种，郑商所和中央电视台、经济日报等媒体共同开展了一系列深入现货企业，贴近实体经济的调研活动，对现货企业利用期货市场的典型案例和创新思路进行了积极宣传，不仅为相关产业链企业提供了好的借鉴，而且为期货市场服务实体经济的事业书写了新的篇章。





In the year of 2013, ZCE conducted series of market publicity to create a positive atmosphere for the newly listed products and to provide services for the listed products. The leading media, such as Xinhua News Agency, People's Daily, CCTV, China Securities Journal, Shanghai Securities News, Securities Times, Futures Daily and China Coal News etc., constantly paid attention to the relevant events held by ZCE.

In the promotion of the new products, ZCE seized the opportunities of the NPC and CPPCC, relevant R&D activities, and the China International Derivatives Forum, promoted the significance and functions on the listing of Steam Coal futures, Japonica Rice futures and Options on White Sugar futures, which laid a foundation for the further development of ZCE derivatives and performed positive influence on the spot enterprises and various investors.

In the maintenance of listed products, especially Flat Glass futures, Rapeseed Meal futures, PTA futures and Sugar futures, ZCE conducted a series of researches concerning spot enterprises and real economy with CCTV and Economic Daily News. These promotion activities applied the typical cases and innovative ideas that spot enterprises hedge risk in the futures market; not only provided a positive example for the industry, but also brought the "futures market serving the real economy" to a new stage.

## [ Cooperation and Intercommunication 合作交流 ]



2013年，郑商所在认真贯彻落实党中央、中国证监会有关加强和规范因公临时出国（境）管理新精神新要求的同时，继续本着节约、有效的原则稳步推进开展对外交流与合作。分别与泰国农产品期货交易所、墨西哥衍生品交易所签署了《合作谅解备忘录》。接待了美国、日本、马来西亚、泰国、蒙古以及台湾等境外访问团组来访。全年组织出国团组20批次（次）出访交流。通过加强国际交流与合作，借鉴了境外资本市场成功经验，拓宽了发展视野，开阔了创新思路，宣传了改革成果，扩大了国际影响。

In 2013, ZCE implemented the new requirements issued by the Party Central Committee and the CSRC on Temporary Overseas Official Business Visits, and continued to put its efforts on international communication and cooperation under the guideline of economization and effectiveness. ZCE signed the MOU with the Agricultural Futures Exchange of Thailand and the Mexican Derivative Exchange respectively. ZCE hosted delegations from USA, Japan, Malaysia, Thailand, Mongolia and Chinese Taipei and sent 20 groups of ZCE delegations to attend overseas business activities. By intensifying international communication and cooperation, ZCE learnt from advanced examples and successful experiences from overseas capital markets, broadened the development and innovation horizon, promoted the positive outcomes gained from reform and development of Chinese futures market, and expanded ZCE's international influences.



## [ Events 大事記 ]



>> 2013年2月27-28日，郭晓利副总经理一行赴广西考察干茧、生丝和食糖市场。

During February 27-28, 2013, Mr. GUO Xiaoli, Vice President of ZCE, investigated the market of dried cocoon, raw silk and sugar in Guangxi.



>> 2013年4月18日，中国证监会纪委书记黎晓宏视察郑商所。

On April 18, 2013, Mr. LI Xiaohong, Secretary of the Discipline Inspection Commission of CSRC, visited and inspected ZCE.



>> 2013年5月20日，中国证监会庄心一副主席参加中博会期间视察郑商所

On May 20, 2013, Mr. ZHUANG Xinyi, Vice Chairman of the CSRC visited ZCE while he was attending the Central China Investment and Trade Fair.



>> 2013年5月23日，郑商所在北京召开“期货市场服务实体经济30人论坛”。  
On May 23, 2013, ZCE held the "Futures Market Serving Real Economy—Forum for 30 professionals" in Beijing.



>> 2013年6月3日，郑商所和泰国农产品期货交易所签署合作谅解备忘录。  
On June 03, 2013, ZCE signed a Memorandum of Understanding with The Agricultural Futures Exchange of Thailand.



>> 2013年7月19日，张凡理事长赴黑龙江考察粳稻仓库。  
On July 19, 2013, Mr. ZHANG Fan, Chairman of the Board of ZCE, visited and inspected japonica rice warehouses in Heilongjiang Province.

## Events [大事记]



>> 2013年8月23日，郑商所第五届理事会第十四次会议在吉林长春召开。

On August 23, 2013, ZCE held its 14th annual meeting for the 5th session of Board of Directors meeting in Changchun, Jilin Province.



>> 2013年9月12日，郑商所举办“2013郑州农产品（稻谷）期货论坛”。

On September 12, 2013, ZCE organized the "2013 Zhengzhou Agricultural (Rice) Futures Forum".



>> 2013年9月26日，郑商所动力煤期货上市。

On September 26, 2013, ZCE successfully listed the Steam Coal Futures contract.



>> 2013年10月29日，郑商所和墨西哥衍生品交易所签署合作谅解备忘录。  
On October 29, 2013, ZCE signed a Memorandum of Understanding with the Mexican Derivatives Exchange.



>> 2013年11月18日，郑商所粳稻期货上市。  
On November 18, 2013, ZCE successfully listed Japonica Rice Futures contract.



>> 2013年11月30日，第二届风险管理与农业高端论坛暨2013年度期货市场服务“三农”点基地表彰仪式在武汉举办。  
On November 30, 2013, the 2nd Risk Management and Agriculture High-End Forum & the 2013 Futures Market serves "Agriculture, the Countryside and Farmers" Typical Cases Awarding Ceremony was held in Wuhan, Hubei Province.

## [ Statistics 统计资料 ]

**2013 年与 2012 年成交量、成交金额、年末持仓量对比表**  
**Futures Trading Volume, Turnover and End of Year Open Interest in 2013 and 2012**

品种 Commodity	2012 年 成交量 Volume in 2012	2013 年 成交量 Volume in 2013	同比 增减 Year-on -year growth rate	2012 年 成交金额 Turnover in 2012	2013 年 成交金额 Turnover in 2013	同比 增减 Year-on -year growth rate	2012 年末 持仓量 End of year open interest 2012	2013 年末 持仓量 End of year open interest 2013	同比 增减 Year-on -year growth rate
优质强筋小麦 WS	2579.18	103.14	-96.00%	6529.79	262.29	-95.98%	151498	—	—
优质强筋小麦 WH	1.03	187.20	18141.97%	5.44	1030.83	18861.51%	5012	80430	1504.75%
普通小麦 PM	0.63	0.19	-69.75%	7.12	2.34	-67.10%	38	35	-7.89%
一号棉花 CF	2101.64	745.21	-64.54%	20927.96	7405.90	-64.61%	132941	62839	-52.73%
白糖 SR	14827.80	6978.81	-52.93%	84087.50	36305.77	-56.82%	375599	427648	13.86%
精对苯二甲酸 TA	12124.56	7625.77	-37.10%	47972.94	30318.66	-36.80%	237093	280778	18.43%
菜籽油 RO	624.65	84.96	-86.40%	3185.29	421.76	-86.76%	48186	—	—
菜籽油 OI	0.20	11850.3	586256.11%	2.00	9130.06	457446.58%	756	161510	21263.76%
早籼稻 ER	383.70	35.75	-90.68%	1043.28	95.80	-90.82%	34432	—	—
早籼稻 RI	0.13	51.55	39952.14%	0.72	258.48	36030.90%	675	16253	2307.85%
粳稻 JR	—	4.05	—	—	24.82	—	—	1568	—
甲醇 ME	379.74	349.76	-7.89%	5384.97	5551.76	3.10%	7352	21660	194.61%
玻璃 FG	1613.69	18610.49	1053.29%	4295.48	53390.93	1142.96%	96998	153255	58.00%
油菜籽 RS	13.71	117.27	755.48%	72.30	633.59	776.33%	4509	16	-99.65%
菜籽粕 RM	42.12	16010.04	37909.90%	99.96	39194.20	39111.45%	47117	759091	1511.08%
动力煤 TC	—	435.72	—	—	4951.12	—	—	33644	—
<b>合计 Total</b>	<b>34692.79</b>	<b>52524.92</b>	<b>51.40%</b>	<b>173614.73</b>	<b>188978.30</b>	<b>8.85%</b>	<b>1142206</b>	<b>1998727</b>	<b>74.99%</b>

注 (Note) : 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、成交金额不包含期转现 (EFPs are not included in trading volume and value)  
 5. 成交量、成交金额、年末持仓量按单边统计 (Trading Volume, Turnover and End of Year OI are single side)

2013 年最大日成交量和持仓量统计表  
Largest Daily Trading Volume and Open Interest in 2013

品种 Commodity	最大日成交量 (手) Largest daily trading volume (contract)	日期 Date	最大日持仓量 (手) Largest daily open interest (contract)	日期 Date
优质强筋小麦 WS	68096	20130108	155105	20130108
优质强筋小麦 WH	36846	20130916	85881	20131223
普通小麦 PM	93	20130315	101	20130726
一号棉花 CF	294200	20130201	169458	20130201
白糖 SR	801027	20130422	558860	20130909
精对苯二甲酸 TA	989628	20130418	453810	20130605
菜籽油 RO	130227	20130110	60373	20130110
菜籽油 OI	329384	20131115	194067	20131115
早籼稻 ER	24301	20130130	41052	20130122
早籼稻 RI	22059	20131212	16306	20131224
粳稻 JR	15344	20131118	3789	20131119
甲醇 ME	317892	20131211	40286	20131212
玻璃 FG	2418168	20130516	580224	20131018
油菜籽 RS	103174	20130107	14189	20130123
菜籽粕 RM	2187117	20131230	861730	20130925
动力煤 TC	236061	20130927	58005	20131204
<b>合计 Total</b>	<b>3783201</b>	<b>20130222</b>	<b>2376406</b>	<b>20131017</b>

注 (Note) : 1. 最大日成交量不包含期转现。 (EFPs are not included in maximum daily trading volume)  
2. 最大日成交量、最大日持仓量按单边统计。 (Maximum daily trading volume, maximum daily OI are single side)

# Statistics

## 统计资料

2013 年分品种月成交量、成交金额统计表  
Monthly Trading Volume and Turnover by Commodity in 2013

品种 Commodity	成交量 Volume	成交金额 Turnover	成交量 Volume	成交金额 Turnover	成交量 Volume	成交金额 Turnover	成交量 Volume	成交金额 Turnover
	1月 January		2月 February		3月 March		4月 April	
优质强筋小麦 WS	573893	1477186.43	243275	612668.32	173682	432657.23	39573	98003.69
优质强筋小麦 WH	17938	95176.06	25368	132023.20	59855	308569.42	74505	378159.24
普通小麦 PM	220	2686.78	96	1178.14	205	2486.31	118	1408.39
一号棉花 CF	1374436	13602710.87	1568192	15719537.31	1443873	14583180.37	870408	8750804.65
白糖 SR	8224829	45319297.52	5547103	30015791.35	8170095	44398992.97	7357053	388372022.7
精对苯二甲酸 TA	7305943	31175308.01	4512038	19603153.81	11248124	45211960.04	12160467	47293835.73
菜籽油 RO	548067	2732963.67	167866	825788.01	109245	537954.51	23200	114793.76
菜籽油 OI	12979	129472.67	36079	353767.98	67220	654768.30	158696	1530539.83
早籼稻 ER	209716	567043.90	74793	201502.34	53637	140950.70	18952	47576.85
早籼稻 RI	2193	12165.13	4500	25211.89	20265	111771.06	19397	103444.60
粳稻 JR	—	—	—	—	—	—	—	—
甲醇 ME	297616	4301599.78	200390	2960003.41	75369	1079168.09	47580	671665.87
玻璃 FG	29680376	89178106.98	14541828	46066229.83	22534999	66728157.80	18946047	52253775.93
油菜籽 RS	782612	4253723.57	210803	1139043.02	98845	523682.57	32461	170442.08
菜籽粕 RM	8713014	21841751.03	9452712	23932332.16	10323509	25368243.81	7272536	17230392.28
动力煤 TC	—	—	—	—	—	—	—	—
合计 Total	57743832	214689192.41	36585043	141588230.77	54378923	200082553.18	47020993	167482045.17
	5月 May		6月 June		7月 July		8月 August	
优质强筋小麦 WS	964	2350.93	—	—	—	—	—	—
优质强筋小麦 WH	114379	586886.78	211554	1127775.85	228109	1254054.03	198582	1082113.36
普通小麦 PM	189	2262.00	224	2707.73	215	2655.68	155	1920.18
一号棉花 CF	407772	4098870.31	197845	1981937.92	442923	4375019.08	327466	3191057.77
白糖 SR	7815813	40215565.60	4358796	21907907.86	5648518	27733446.41	5224196	26170589.50
精对苯二甲酸 TA	10866668	42469814.24	7115869	27915300.59	5612317	21747337.77	6486575	25958951.48
菜籽油 RO	1234	6066.05	—	—	—	—	—	—
菜籽油 OI	164321	1598790.29	685364	6079370.96	979872	7814181.77	1667993	12761967.47
早籼稻 ER	377	873.70	—	—	—	—	—	—
早籼稻 RI	13743	72357.19	19771	104174.19	46289	237123.41	112301	560421.95
粳稻 JR	—	—	—	—	—	—	—	—
甲醇 ME	41520	572113.81	18549	244519.34	24247	324409.72	44527	627394.29
玻璃 FG	27038858	76800389.61	2224938	62782280.69	14980799	41591283.77	12859831	36392064.92
油菜籽 RS	22613	118184.45	14152	72930.25	6920	35640.88	3790	19551.67
菜籽粕 RM	4596053	10621872.56	7145772	16922223.23	12117619	28125385.51	20375362	49607270.37
动力煤 TC	—	—	—	—	—	—	—	—
合计 Total	51084504	177166397.49	42011834	139141128.61	40087828	133240538.03	47300778	156373302.94
	9月 September		10月 October		11月 November		12月 December	
优质强筋小麦 WS	—	—	—	—	—	—	—	—
优质强筋小麦 WH	261491	1473584.32	142015	806533.84	236822	1341356.29	301373	1722096.98
普通小麦 PM	154	1966.96	211	2756.36	44	572.75	63	823.79
一号棉花 CF	170874	1645346.77	146440	1395820.33	192884	1800508.44	308955	2914175.58
白糖 SR	6205219	31617235.21	3682488	19156357.92	3410219	17393594.74	4143721	20291747.91
精对苯二甲酸 TA	3385805	13380822.76	2305893	8790870.99	2544344	9519917.72	2713624	10119310.88
菜籽油 RO	—	—	—	—	—	—	—	—
菜籽油 OI	982504	73761413.13	1460329	10797780.55	3503759	26502025.80	2131141	15701820.95
早籼稻 ER	—	—	—	—	—	—	—	—
早籼稻 RI	72328	361106.08	51575	255300.25	54191	269732.54	98918	471972.58
粳稻 JR	—	—	—	—	31049	19010613	9431	581356.3
甲醇 ME	34145	492842.45	18934	265919.21	121257	1864262.84	2573493	42113738.54
玻璃 FG	8874367	24121487.82	5862750	15409723.47	4544606	11959594.62	3996478	10626203.06
油菜籽 RS	147	75069	86	434.49	107	53962	188	93.71
菜籽粕 RM	21172838	53121268.91	19526858	47740653.80	17500961	42193771.74	21903139	5523679843
动力煤 TC	533701	5785676.29	1527391	17051934.40	938916	10852034.44	1357226	15821560.88
合计 Total	41693573	139378231.38	34724970	121674085.60	33079159	123888017.67	39537750	175079318.91

注 (Note) : 1. 成交量: 手 (Trading volume in 1 contract)  
 2. 成交金额: 万元 (Trading Turnover in 10 thousand yuan)  
 3. 成交量、成交金额不含期转现 (EFPs are not included in trading volume and Turnover)  
 4. 成交量、成交金额按单边统计 (Trading Volume, Turnover are single side)

2013 年分品种交割情况统计表  
Delivery Volume by Commodity in 2013

品种 Commodity	成交量 (手) Trading volume (contract)	期转现量 EFPs	交割量 (手) Delivery volume (contract)	交割总量 Total Delivery Volume	交割率 (%) Delivery rate (%)
优质强筋小麦 WS	1031387	4302	18148	22450	2.18%
优质强筋小麦 WH	1871991	0	2890	2890	0.15%
普通小麦 PM	1894	0	1	1	0.05%
一号棉花 CF	7452068	680	8480	9160	0.12%
白糖 SR	69788050	5996	4049	10045	0.01%
精对苯二甲酸 TA	76257667	26320	36337	62657	0.08%
菜籽油 RO	849612	5799	2334	8133	0.96%
菜籽油 OI	11850257	3601	1770	5371	0.05%
早籼稻 ER	357475	774	1471	2245	0.63%
早籼稻 RI	515471	0	1210	1210	0.23%
粳稻 JR	40480	0		0	0.00%
甲醇 ME	3497627	93	2022	2115	0.06%
玻璃 FG	186104877	214	2736	2950	0.00%
油菜籽 RS	1172724	1902	300	2202	0.19%
菜籽粕 RM	160100373	5	3414	3419	0.00%
动力煤 TC	4357234	150	0	150	0.00%

注 (Note) : 成交量、期转现量、交割量按单边计算。成交量不包含期转现。交割总量 = 期转现量 + 交割量。交割率 = 交割总量 / 成交量 x 100%。  
 Trading volume, EFPs and Delivery volume are single side, EFPs are not included in trading volumes, Total delivery volume=EFPs+Delivery volume,  
 Delivery rate=Total delivery volume/Trading volume x 100%

## [ Statistics ] 统计资料 ]

2013 年分品种月末持仓统计表  
Monthly Open Interests by Commodity in 2013

品种 Commodity	1月 Jan.	2月 Feb.	3月 Mar.	4月 Apr.	5月 May.	6月 June.	7月 July.	8月 Aug.	9月 Sept.	10月 Oct.	11月 Nov.	12月 Dec.
优质强筋小麦 WS	96233	66232	26939	5030	0	—	—	—	—	—	—	—
优质强筋小麦 WH	8600	15014	21134	20590	26950	41361	47676	48545	44348	53741	69928	80430
普通小麦 PM	58	52	53	41	88	99	94	67	35	38	35	35
一号棉花 CF	159047	95153	97853	93504	62327	49428	61199	51561	38422	47276	48875	62839
白糖 SR	437587	390236	373537	392773	514045	417766	439902	439318	407498	355971	351969	427648
精对苯二甲酸 TA	239273	176884	329338	383674	397874	405613	308892	239359	238963	339111	391230	280778
菜籽油 RO	43974	40361	19649	3784	0	—	—	—	—	—	—	—
菜籽油 OI	5947	14494	30241	49984	48432	64003	95241	109276	106529	133843	161907	161510
早籼稻 ER	27710	12016	8082	1267	0	—	—	—	—	—	—	—
早籼稻 RI	979	2787	3537	4816	4924	6630	7921	12087	14505	13561	10862	16253
粳稻 JR	—	—	—	—	—	—	—	—	—	—	2584	1568
甲醇 ME	13442	6434	4380	3262	3563	2565	3349	2326	2864	1944	7909	21660
玻璃 FG	343061	337134	270888	312959	342731	294533	286042	430558	467805	491732	365167	153255
油菜籽 RS	8569	10677	10482	9911	7168	5215	4616	329	20	14	13	16
菜籽粕 RM	123978	245086	205814	202196	208745	314766	653041	763983	744518	738192	573720	759091
动力煤 TC	—	—	—	—	—	—	—	—	25867	32093	50098	33644
合计 Total	1518458	1412560	1401927	1483791	1616847	1601979	1907973	2097409	2091374	2207516	2034297	1998727

注 (Note) : 单位: 手 (Unit: lot)  
月末持仓量按单边统计 (Monthly Open Interests are unilateral)

2013 年分品种分月份仓单情况统计表  
Monthly On Warrants and Cancelled Warrants by Commodity in 2013

品种 Commodity		1月 Jan.	2月 Feb.	3月 Mar.	4月 Apr.	5月 May.	6月 June.	7月 July.	8月 Aug.	9月 Sept.	10月 Oct.	11月 Nov.	12月 Dec.	总计 Total
油菜籽 RS	注册量 On Warrant	-	-	-	-	-	0	0	10	295	0	0	0	305
	注销量 Cancelled Warrant	-	-	-	-	-	0	0	0	186	114	5	0	305
	月末仓单量 Month End Warrants	-	-	-	-	-	0	0	10	119	5	0	0	-
玻璃 FG	注册量 On Warrant	☒	265	644	650	645	1218	100	475	50	0	0	400	4447
	注销量 Cancelled Warrant	☒	0	2	903	659	0	356	769	1212	69	77	150	4197
	月末仓单量 Month End Warrants	☒	265	907	654	640	1858	1602	1308	146	77	0	250	-
菜籽油 OI	注册量 On Warrant	4400	0	0	0	3393	0	0	0	5571	0	0	0	13364
	注销量 Cancelled Warrant	5424	171	38	0	3458	0	0	0	5550	20	0	0	14661
	月末仓单量 Month End Warrants	274	103	65	65	0	0	0	0	21	1	1	1	-
白糖 SR	注册量 On Warrant	1460	50	100	150	1331	0	435	1291	1696	0	0	0	6513
	注销量 Cancelled Warrant	1311	0	0	180	1815	115	193	1120	2220	0	559	0	7513
	月末仓单量 Month End Warrants	1149	1199	1299	1269	785	670	912	1083	559	559	0	0	-
精对苯二甲酸 TA	注册量 On Warrant	5333	2695	3779	3830	3501	2010	8326	17454	8285	693	7421	30512	93839
	注销量 Cancelled Warrant	848	1424	1756	1013	8014	37	498	9353	26494	1112	273	1586	52408
	月末仓单量 Month End Warrants	6444	7715	9738	12555	8042	10015	17843	25944	7735	7316	14464	43390	-
棉花 CF	注册量 On Warrant	64	0	4	0	124	9	24	34	33	33	147	1	473
	注销量 Cancelled Warrant	233	74	218	0	0	0	0	0	275	0	5	19	824
	月末仓单量 Month End Warrants	339	265	51	51	175	184	208	242	0	33	175	157	-
强麦 WH	注册量 On Warrant	2256	0	950	0	0	0	275	1509	1139	1038	1811	1253	10231
	注销量 Cancelled Warrant	9236	3296	20312	2493	7624	0	0	0	2923	0	175	0	46059
	月末仓单量 Month End Warrants	32775	29479	10117	7624	0	0	275	1784	0	1038	2674	3927	-
早籼稻 RI	注册量 On Warrant	20	0	400	0	460	10	0	1200	50	0	0	380	2520
	注销量 Cancelled Warrant	0	0	1242	1807	1392	0	10	0	31	0	0	19	4501
	月末仓单量 Month End Warrants	3581	3581	2739	932	0	10	0	1200	1219	1219	1219	1580	-
甲醇 ME	注册量 On Warrant	1102	0	0	303	169	0	0	400	0	0	0	0	1974
	注销量 Cancelled Warrant	808	294	200	100	372	0	0	0	400	0	0	0	2174
	月末仓单量 Month End Warrants	494	200	0	203	0	0	0	400	0	0	0	0	-
普麦 PM	注册量 On Warrant	0	0	0	0	0	0	0	0	0	0	0	0	0
	注销量 Cancelled Warrant	0	0	0	0	0	0	0	0	0	0	0	0	0
	月末仓单量 Month End Warrants	0	0	0	0	0	0	0	0	0	0	0	0	-
菜籽粕 RM	注册量 On Warrant	-	-	-	0	724	0	8	800	800	840	462	2910	6544
	注销量 Cancelled Warrant	-	-	-	0	724	0	8	0	740	0	2162	0	3634
	月末仓单量 Month End Warrants	-	-	-	0	0	0	0	800	860	1700	0	2910	-

注 (Note) : 单位: 张 (Unit: Warrant)

- 1、表中“-”表示合约尚未挂盘，未开展交割业务。
- 2、普麦、油菜籽、菜籽粕的车船板交割不包含在内。
- 3、每张对应的吨位数：油菜籽(10吨)、玻璃(20吨)、菜籽油(5月31日之前5吨；之后10吨)、白糖(10吨)、PTA(5吨)、棉花(40吨)、强麦(5月31日之前10吨；之后20吨)、早籼稻(5月31日之前10吨；之后20吨)、甲醇(50吨)、普麦(50吨)、菜籽粕(10吨)

## [ Statistics ]

### 统计资料 ]

**2013 年分品种分合约交割情况统计表**  
**Delivery Volume by Contract Month in 2013**

品种 Commodity	成交量 Trading Volume (Contract)	期转现货量 EFPs	交割量 Delivery Volume (Contract)	交割总量 Total Delivery Volume (Contract)	交割率 Delivery Rate	成交量 Trading Volume (Contract)	期转现货量 EFPs	交割量 Delivery Volume (Contract)	交割总量 Total Delivery Volume (Contract)	交割率 Delivery Rate	
	301 合约 January contract						302 合约 February contract				
303 合约 March contract											
优质强筋小麦 WS	11734460	216	13688	13904	0.12%	-	-	-	-	-	
普通小麦 PM	5859	0	0	0	0.00%	-	-	-	-	-	
一号棉花 CF	10406841	2640	2600	5240	0.05%	-	-	-	-	-	
白糖 SR	94516201	854	705	1559	0.00%	-	-	-	-	-	
精对苯二甲酸 TA	54531851	6571	1257	7828	0.01%	10945	1375	1451	2,826	25.82%	
菜籽油 RO	2938151	7009	1331	8340	0.28%	-	-	-	-	-	
早籼稻 ER	1968739	0	1077	1077	0.05%	-	-	-	-	-	
甲醇 ME	1681516	0	1268	1268	0.08%	140	0	-	0	0.00%	
304 合约 April contract											
优质强筋小麦 WS	4816	1114	701	1815	37.69%	-	-	-	-	-	
普通小麦 PM	72	0	-	0	0.00%	-	-	-	-	-	
一号棉花 CF	52499	0	272	272	0.52%	-	-	-	-	-	
白糖 SR	20164	0	100	100	0.50%	-	-	-	-	-	
精对苯二甲酸 TA	4745	0	1249	1249	26.32%	8772	806	1005	1,811	20.65%	
菜籽油 RO	421	0	45	45	10.69%	-	-	-	-	-	
早籼稻 ER	419	0	10	10	2.39%	-	-	-	-	-	
甲醇 ME	45	0	-	0	0.00%	826	0	25	25	3.03%	
玻璃 FG	31877	0	227	227	0.71%	1706	0	10	10	0.59%	
305 合约 May contract											
优质强筋小麦 WS	4572829	3188	3759	6947	0.15%	-	-	-	-	-	
普通小麦 PM	414	0	-	0	0.00%	-	-	-	-	-	
一号棉花 CF	3259024	8	1240	1248	0.04%	-	-	-	-	-	
白糖 SR	36965977	1273	747	2020	0.01%	-	-	-	-	-	
精对苯二甲酸 TA	31116363	1939	6641	8580	0.03%	11648	280	1139	1419	12.18%	
菜籽油 RO	1571940	1900	958	2858	0.18%	-	-	-	-	-	
早籼稻 ER	1115619	774	384	1158	0.10%	-	-	-	-	-	
甲醇 ME	628784	34	338	372	0.05%	37	0	-	0	0.00%	
玻璃 FG	38350737	100	229	329	0.00%	37448	0	1154	1154	3.08%	
菜籽粕 RM	10374920	0	716	716	0.01%	-	-	-	-	-	

品种 Commodity	成交量 (手) Trading Volume (Contract)	期转现量 EFPs	交割量 (手) Delivery Volume (Contract)	交割总量 (手) Total Delivery Volume (Contract)	交割率 Delivery Rate	成交量 (手) Trading Volume (Contract)	期转现量 EFPs	交割量 (手) Delivery Volume (Contract)	交割总量 (手) Total Delivery Volume (Contract)	交割率 Delivery Rate
307 合约 July contract										
优质强筋小麦 WH	4438	0	262	262	5.90%	-	-	-	-	-
普通小麦 PM	242	0	1	1	0.41%	-	-	-	-	-
一号棉花 CF	10044	400	880	1280	12.74%	-	-	-	-	-
白糖 SR	13219	0	196	196	1.48%	-	-	-	-	-
精对苯二甲酸 TA	6330	449	1006	1455	22.99%	5494	0	581	581	10.58%
菜籽油 OI	586	0	-	0	0.00%	-	-	-	-	-
早籼稻 RI	233	0	-	0	0.00%	-	-	-	-	-
甲醇 ME	6	0	-	0	0.00%	51	0	-	0	0.00%
玻璃 FG	4291	0	-	0	0.00%	6300	0	-	0	0.00%
油菜籽 RS	2680	0	-	0	0.00%	445	0	-	0	0.00%
菜籽粕 RM	1610	0	8	8	0.50%	2527	0	-	0	0.00%
308 合约 August contract										
优质强筋小麦 WH	4438	0	262	262	5.90%	-	-	-	-	-
普通小麦 PM	242	0	1	1	0.41%	-	-	-	-	-
一号棉花 CF	10044	400	880	1280	12.74%	-	-	-	-	-
白糖 SR	13219	0	196	196	1.48%	-	-	-	-	-
精对苯二甲酸 TA	6330	449	1006	1455	22.99%	5494	0	581	581	10.58%
菜籽油 OI	586	0	-	0	0.00%	-	-	-	-	-
早籼稻 RI	233	0	-	0	0.00%	-	-	-	-	-
甲醇 ME	6	0	-	0	0.00%	51	0	-	0	0.00%
玻璃 FG	4291	0	-	0	0.00%	6300	0	-	0	0.00%
油菜籽 RS	2680	0	-	0	0.00%	445	0	-	0	0.00%
菜籽粕 RM	1610	0	8	8	0.50%	2527	0	-	0	0.00%
309 合约 September contract										
优质强筋小麦 WH	416698	0	2187	2187	0.52%	-	-	-	-	-
普通小麦 PM 650	0	-	0	0.00%	-	-	-	-	-	-
一号棉花 CF	4618798	0	2200	2200	0.05%	-	-	-	-	-
白糖 SR	32160636	1369	2001	3370	0.01%	-	-	-	-	-
精对苯二甲酸 TA	43099252	5961	12865	18826	0.04%	7776	0	435	435	5.59%
菜籽油 OI	849080	3051	1770	4821	0.57%	-	-	-	-	-
早籼稻 RI	79654	0	1210	1210	1.52%	-	-	-	-	-
甲醇 ME	182549	59	391	450	0.25%	50	0	-	0	0.00%
玻璃 FG	97519780	114	850	964	0.00%	26219	0	91	91	0.35%
油菜籽 RS	1302120	1902	300	2202	0.17%	-	-	-	-	-
菜籽粕 RM	31738586	0	740	740	0.00%	-	-	-	-	-
310 合约 October contract										
优质强筋小麦 WH	416698	0	2187	2187	0.52%	-	-	-	-	-
普通小麦 PM 650	0	-	0	0.00%	-	-	-	-	-	-
一号棉花 CF	4618798	0	2200	2200	0.05%	-	-	-	-	-
白糖 SR	32160636	1369	2001	3370	0.01%	-	-	-	-	-
精对苯二甲酸 TA	43099252	5961	12865	18826	0.04%	7776	0	435	435	5.59%
菜籽油 OI	849080	3051	1770	4821	0.57%	-	-	-	-	-
早籼稻 RI	79654	0	1210	1210	1.52%	-	-	-	-	-
甲醇 ME	182549	59	391	450	0.25%	50	0	-	0	0.00%
玻璃 FG	97519780	114	850	964	0.00%	26219	0	91	91	0.35%
油菜籽 RS	1302120	1902	300	2202	0.17%	-	-	-	-	-
菜籽粕 RM	31738586	0	740	740	0.00%	-	-	-	-	-
311 合约 November contract										
优质强筋小麦 WH	2902	0	441	441	15.20%	-	-	-	-	-
普通小麦 PM	124	0	-	0	0.00%	-	-	-	-	-
一号棉花 CF	19471	0	1288	1288	6.61%	-	-	-	-	-
白糖 SR	18174	0	300	300	1.65%	-	-	-	-	-
精对苯二甲酸 TA	1012	0	75	75	7.41%	19747	0	8633	8633	43.72%
菜籽油 OI	65	0	-	0	0.00%	-	-	-	-	-
早籼稻 RI	476	0	-	0	0.00%	-	-	-	-	-
甲醇 ME	17	0	-	0	0.00%	106	0	-	0	0.00%
玻璃 FG	7097	0	25	25	0.35%	16932	0	150	150	0.89%
油菜籽 RS	4111	0	-	0	0.00%	-	-	-	-	-
菜籽粕 RM	8596151	0	1950	1950	0.02%	-	-	-	-	-
动力煤 TC	-	-	-	-	-	1918	0	-	0	0.00%
312 合约 December contract										
优质强筋小麦 WH	2902	0	441	441	15.20%	-	-	-	-	-
普通小麦 PM	124	0	-	0	0.00%	-	-	-	-	-
一号棉花 CF	19471	0	1288	1288	6.61%	-	-	-	-	-
白糖 SR	18174	0	300	300	1.65%	-	-	-	-	-
精对苯二甲酸 TA	1012	0	75	75	7.41%	19747	0	8633	8633	43.72%
菜籽油 OI	65	0	-	0	0.00%	-	-	-	-	-
早籼稻 RI	476	0	-	0	0.00%	-	-	-	-	-
甲醇 ME	17	0	-	0	0.00%	106	0	-	0	0.00%
玻璃 FG	7097	0	25	25	0.35%	16932	0	150	150	0.89%
油菜籽 RS	4111	0	-	0	0.00%	-	-	-	-	-
菜籽粕 RM	8596151	0	1950	1950	0.02%	-	-	-	-	-
动力煤 TC	-	-	-	-	-	1918	0	-	0	0.00%

总交割量为 85162 手。Total Delibery Volume was 85162 contracts.

注 (Note) : 成交量、期转现量、交割量按单边计算。成交量不包含期转现。交割总量 = 期转现量 + 交割量。交割率 = 交割总量 / 成交量 x100%。  
 Trading volume, EFPs and Delivery volume are single side, EFPs are not included in trading volumes, Total delivery volume=EFPs+Delivery volume,  
 Delivery rate=Total delivery volume/Trading volume x 100%.

## [ Member Firms 会员单位 ]

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展鑫期货经纪有限公司 Shengxin Futures Brokerage Co., Ltd.	弘业期货股份有限公司 Jiangsu Holly Futures Co., Ltd.	金石期货有限公司 Jinshi Futures Co., Ltd.
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## [ Member Firms 会员单位 ]

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## [ Member Firms 会员单位 ]

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云南省元江县金珂集团糖业有限责任公司 Yunnan Jiangyuan Jinke Group Sugar Co, Ltd.	南阳市卧龙区粮油总公司 Nanyang Wolong Grain & Oil Corporation	
山东省沂南县粮油总公司 Shandong Yinan Grain & Oil Corporation	广东汇储期货经纪有限公司 Guangdong Huichu Futures Brokerage Co, Ltd.	





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