



2015年9月14日 星期一

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 电话 021-68559999-201

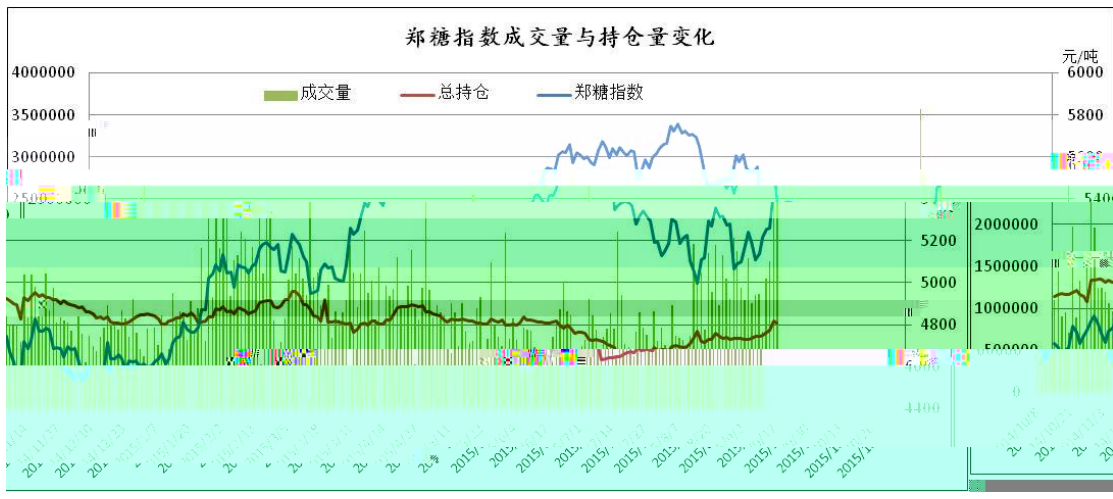
SR1601 6.25% 5506 / 619
 991.9 13 64.9 5200 /
 150 / ICE 10 4.19% 11.69
 3113 / 102 /
 3910 /
 2015/2016
 150 450 /
 1601 60
 5400-5630

1

SR1601	5221	5538	5221	5506	324	991.9	619	64.9	13

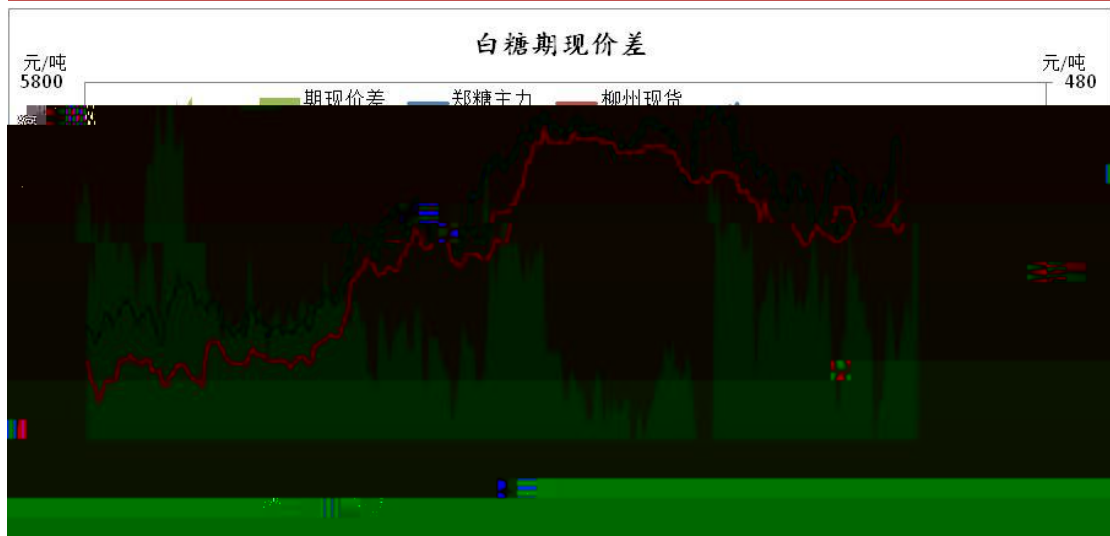
SR1601 6.25% 5506 / 619
 991.9 13 64.9

1



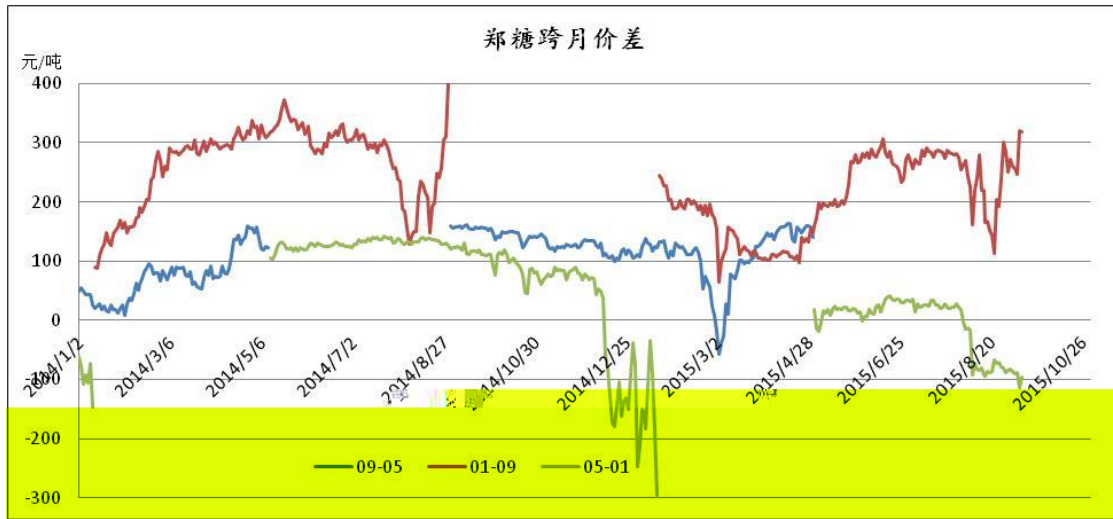
5506 / 324 /
5200 / 150 / 306 /

2



1601 1509 318 / 46
/ 1605 1601 96 / 13 /

3



2

		1601	/	5506	5182	324	6.25%
			/	5200	5050	150	
			/	5145	5000	145	
			/	5085	4890	195	

5200 /

150 /

5145 /

145 /

5085 /

195 /

4

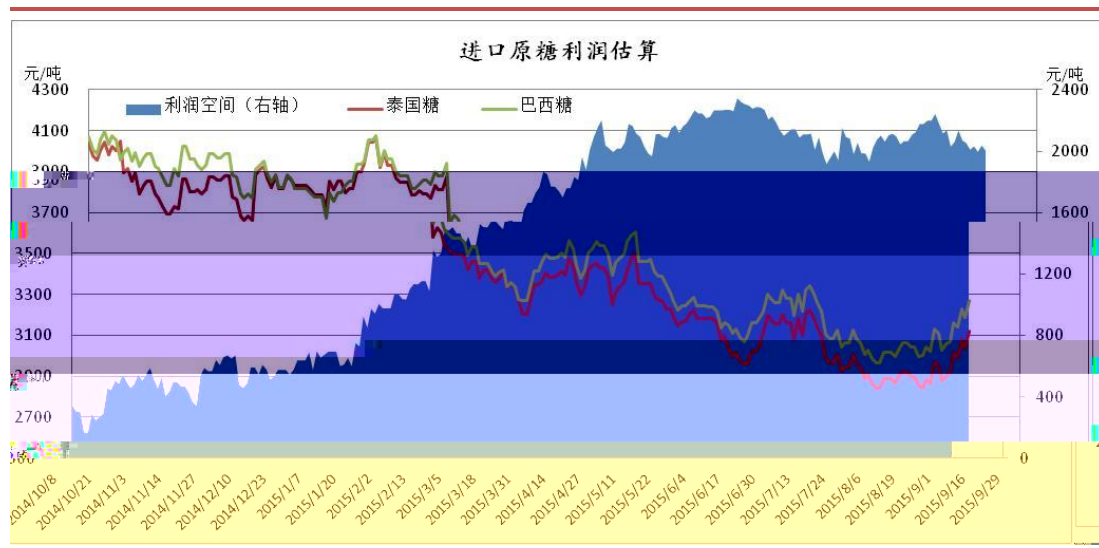


3

	ICE	10	/	11.69	11.22	0.47	4.19%
			/	3262	3160	102	
			/	3113	3011	102	

ICE 10 4.19% 11.69
3262 / 102 / 3113
/ 102 / 3910 /

5



CFTC (9 8) CFTC ICE
910 817,130 36,434 50,571 CFTC

6 CFTC

CFTC

Inmet

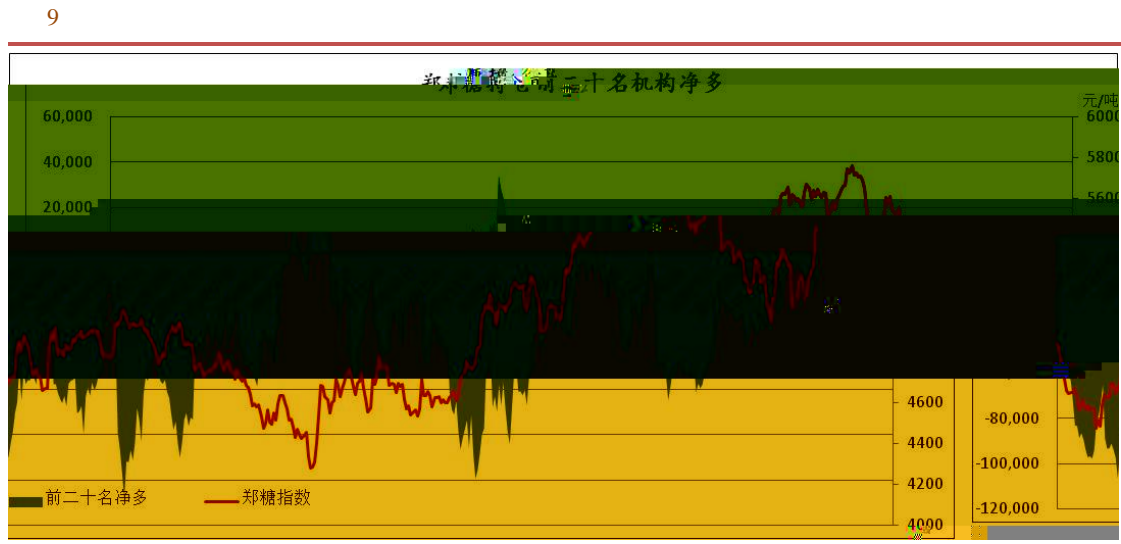
CFTC

		CFTC		9 1	
				14,137	818,040
	17,938	2.15%			
	8	83.3%	6.38%		
2015	8		879	145	107
11	83.3%	6.4%	176		131
			19%		
			Sanjeev Babar	7	10
	1050	19%	850		
		150			
	2015				

SRI601 60
ICE 10 60 12 /



9 11 9,440 -17,329



CF1601 0.52% 12550 / 15.2
 45.4 0.7 33.8 CC
 Index 3128B 13060 / 17 / ICE 12 0.81%
 63.13 / Cotlook A 70.00 / 0.30 / 1%
 11466 / 49 / 13797 / 25 /
 ICAC 2015/16 2370 10% 2%
 650 16% 540 17% 300
 6 6% 2040
 1601 20
 12350-12700

1

CF1601	12395	12520	12430	12550	65	45.4	15.2	33.8	-0.7
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CF1601 0.52% 12550 / 15.2
 45.4 0.7 33.8

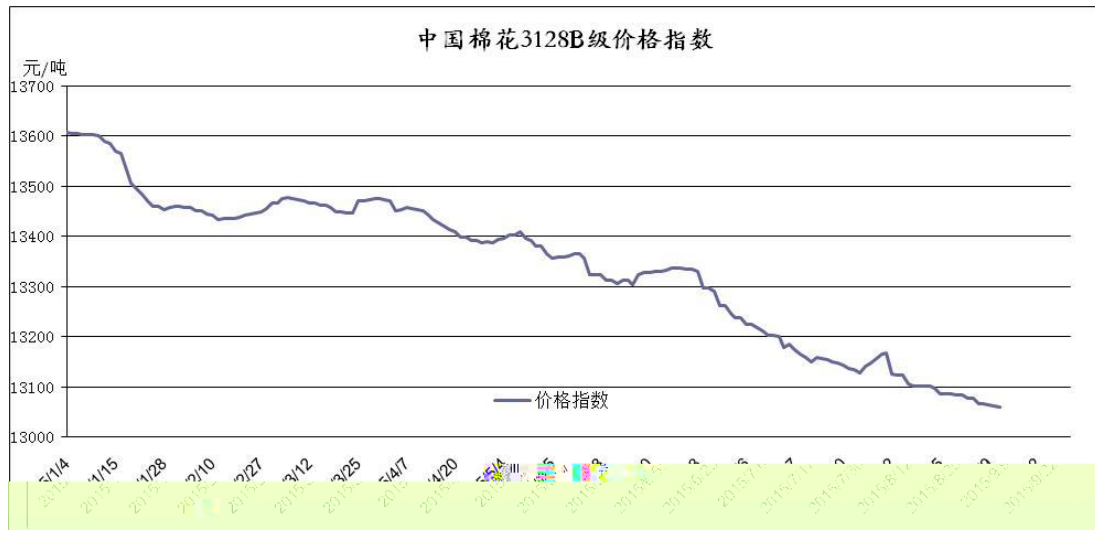
2

	CF1601	/	12550	12485	65	0.52%
	CC Index 3128B	/	13060	13077	-17	

CC Index 3128B 13060

/ 17 /

1 3128B

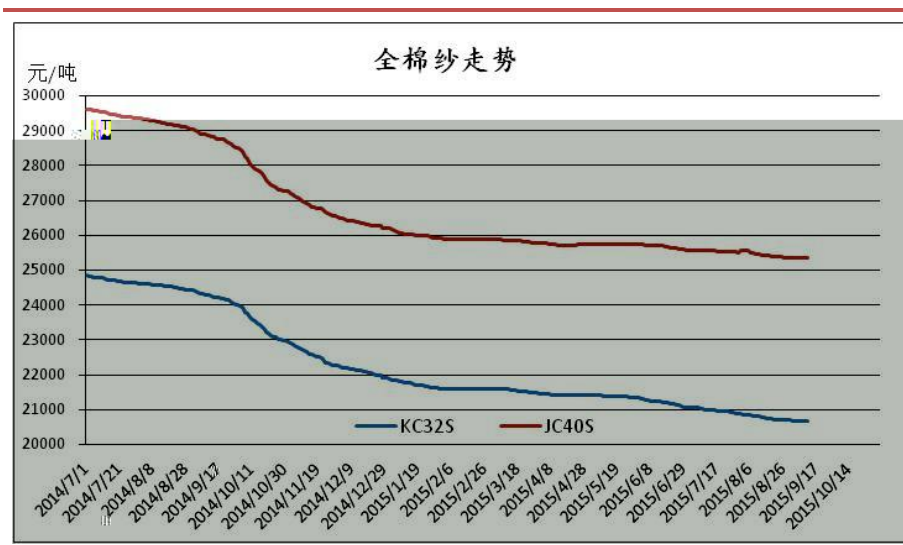


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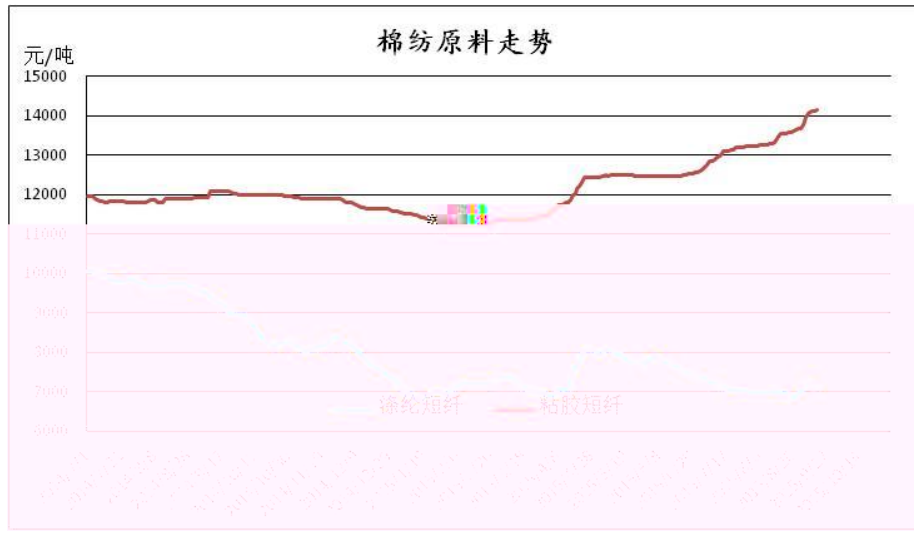
	KC32S	/	20655	20685	-30
	JC40S	/	25335	25345	-10
		/	7140	7200	-60
		/	14150	13950	200

30 / JC40S 25335 / 10 / 7140 /
60 / 14150 / 200 /

2



3

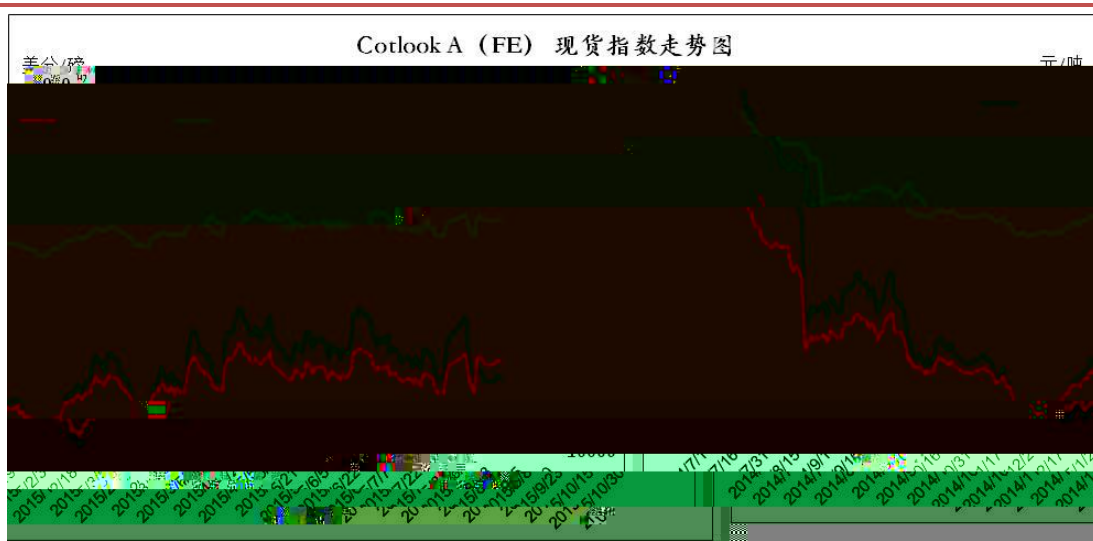


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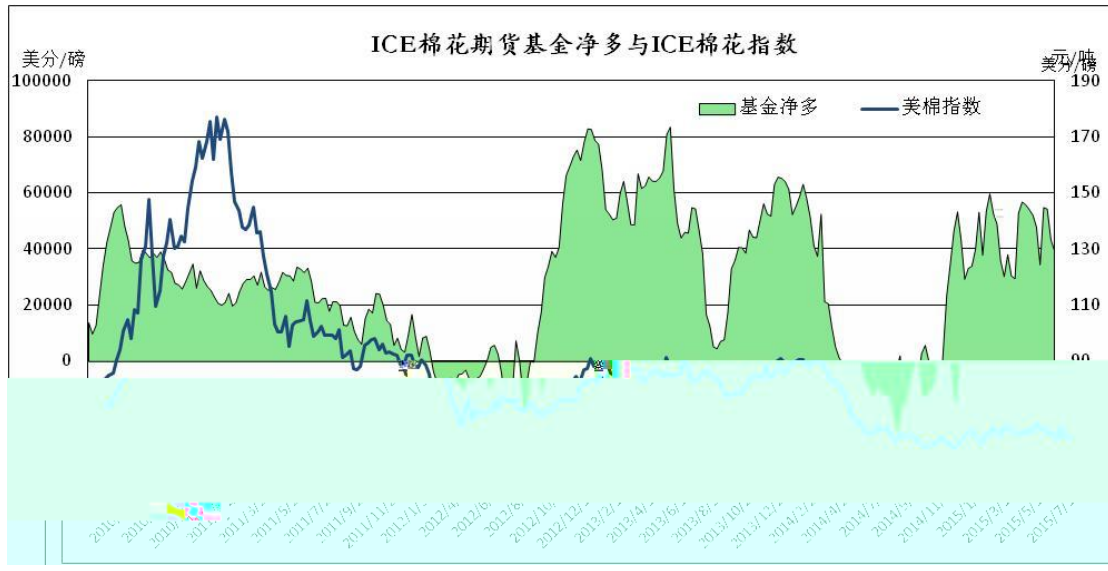
	ICE 12	/	63.13	62.62	0.51	0.81%
	Cotlook A	/	70	69.70	0.30	
	1%	/	11466	11417	49	
		/	13797	13772	25	

ICE 12 0.81% 63.13 / Cotlook A 70.00 /
0.30 / 1% 11466 / 49 / 13797
/ 25 /

4 Cotlook A



ICE 9 8 CFTC ICE
3,858 39,595 ICE
5 ICE ICE



CFTC

1601 20
ICE 12
6 1601 K 7 ICE 12 K



642 -19,476

