

郑州商品交易所 2003 年年报

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领导致辞

诚信公正 稳步发展

2003 年是郑州期货市场发生历史性转折的一年。

在中国证监会的领导下，在广大会员和投资者的支持下，郑州商品交易所（以下简称郑商所）坚持依法治市、规范运作，加强以诚信公正为核心的企业文化建设，进行制度创新和技术创新，积极开发新品种，各项工作取得了明显成效，为市场健康发展奠定了坚实基础。2003 年小麦期货交易量为 4981.78 万张，比上年增长 172.64%，创历史最高记录，跃居全球五个国家七家交易所小麦期货交易第三位。郑州小麦期货价格已经纳入世界小麦价格体系。

小麦期货市场的发展，不仅增强了我国小麦在国际市场上的竞争力，而且促进了全国小麦种植结构调整，增加了农民收入。

在活跃小麦期货交易的同时，郑商所加大品种创新和制度创新力度，完成了混合冬小麦期货合约及制度的设计，做好了棉花期货的上市准备工作，进行了小麦期权培训和模拟交易，开展了白砂糖和油菜籽期货等品种研究开发工作。

2004 年将是我国期货市场面临发展机遇和严峻挑战的一年。

在新的一年里，郑商所一定要按照党中央“稳步发展期货市场”的要求，扎扎实实做好各项工作。完善小麦期货品种体系，活跃小麦期货交易，进一步发挥小麦期货市场促进农业结构调整的积极作用。上市棉花等新的期货品种，实现从单一粮食期货品种向农产品期货市场的重大转变，建立起农产品期货市场的雏型。强化诚信和服务意识，为投资者提供公开、公平、公正的市场环境。加快创新步伐，降低投资者的交易成本，切实提高市场效率。

我们的目标一定要实现。我们的目标一定能够实现。

总经理 王献立

理事长 张学仁

Statement of the Leaders

2003 was a historically transitional year for Zhengzhou Commodity Exchange (hereinafter refers to ZCE).

Under the leadership of China Securities Regulatory Commission, the supports of its members and investors, ZCE achieved obvious results in many aspects. It persisted on management in compliance with rules and regulations, strengthened enterprise cultural construction with the core of honesty and equity, made systematic and technological innovations and developed new products, which measures have laid stable foundation for its further development. Turnover in wheat futures reached 49.8178 million contracts, up 172.64 percent from the previous year, hitting historical record and leaping to the third place among seven exchanges trading wheat futures worldwide. Zhengzhou wheat futures prices have been brought into international wheat price reporting system.

The progress of wheat futures market not only reinforced Chinese wheat competition ability at international wheat markets, but also improved wheat farming structure over the country and increased farmer's income.

While marketing wheat futures, ZCE put more emphasis on developing new products and trading systems, completed the design of mixed winter wheat contract and relevant rules, got ready for the listing of cotton contracts, carried out training and mock trading of options on wheat futures, developed fine sugar, rapeseed contracts and made researches on other products.

2004 is a new year with developing opportunities and challenges for Chinese futures markets.

In the new year, we would steadfastly work according to the claim of "steadily developing futures markets" put forward by the central government. We would enrich wheat contracts to form a series of wheat products, further activate wheat futures trading and bring the wheat futures market into full play in promoting farming structure regulatory. We would try our best to launch cotton and other futures contracts to realize a transformation from trading of a single grain product contracts to trading varieties of agricultural contracts for the purpose of establishing a miniature of agricultural futures market. We would strengthen our consciousness of honesty and service, and supply investors an open, fair and equity market. We would also like to speed up steps of innovation, reduce trading costs and increase market efficiency.

Our goal would be realized. We definitely have abilities to realize our goal.

General Manager Wang Xianli
Chairman of the Board Zhang Xueren

组织结构及负责人

理事会

理事长	张学仁
非会员理事	张学仁 王献立 王一鸣 傅新民 廖英敏 樊志刚 侯苏庆
会员理事	党 剑 吕 军 王拴红 边成锋 汤益民 张培源 罗旭锋 白静梅 吴元贞 王海斌

领导班子

总经理	王献立
副总经理	张晋生 汤庆荣
总经理助理、总工程师	梅宏斌
总经理助理	邢汴光
总经理助理	张 静

部门负责人

综合部	于向阳
交易部	张书帮
交割部	赵文广
稽查部	袁 涛
结算部	李瑞琪
研究发展部	王成周
计算机工程部	王 莹
市场开发一部	魏振祥
市场开发二部	谭公赞
市场开发三部	姬广坡
期权部	王学勤
财务部	王亚梅

Organizations and Persons in Charge

Board of Directors

Chairman of the Board	Zhang Xueren
Non-member Directors	Zhang Xueren, Wang Xianli , Wang Yiming, Fu Xinmin, Liao Yingmin, Fan Zhigang, Hou Suqing
Member Directors	Dang Jian, Lu Jun, Wang Shuanghong, Bian Chengfeng, Tang Yimin, Zhang Peiyuan, LuoXufeng, Bai Jingmei, Wu Yuanzhen, WangHaibin

Mangement Team

General Manager	Wang Xianli
Deputy General Manager	Zhang Jinsheng, Tang Qingrong
Assistant to General Manager and Chief Engineer	Mei Hongbin
Assistant to General Manager	Xing Bianguang
Assistant to General Manager	Zhang Jing

Departments and Persons in Charge

General Affairs Dept.	Yu Xiangyang
Trading Dept.	Zhang Shubang
Delivery Dept.	Zhao Wenguang
Surveillance Dept.	Yuan Tao
Clearing Dept.	Li Ruiqi
Research & Development Dept.	Wang Chengzhou
Computer Engineering Dept.	Wang Ying
First Marketing Dept.	Wei Zhenxiang

Second Marketing Dept. Tan Gongzan

Third Marketing Dept. Ji Guangpo

Option Dept. Wang Xueqin

Finance Dept. Wang Yamei

2003 年大事记

Major Events in 2003

1 月 23 日，河南省副省长李新民视察郑商所。

January 23rd

Li Xinmin, Governor of Henan Province, inspected Zhengzhou Commodity Exchange (ZCE).

2 月 25 日，郑商所第四届理事会第七次会议在郑州召开。

February 25th

The seventh session of the fourth board of directors of ZCE was held in Zhengzhou.

2 月 26 日，郑商所第五届会员大会第一次会议在郑州召开。

February 26th

The first session of the fifth member's conference of ZCE was held in Zhengzhou.

3 月 26 日，郑商所举办“优质强筋小麦期货合约上市交易网上路演”，总经理王献立、理事长张学仁、副总经理汤庆荣参加了路演。

March 26th

A road show was organized for preparation of launching strong gluten wheat contracts. General Manager Wang Xianli, Chairman Zhang Xueren, Deputy General Manager Tang Qingrong took part in the road show.

3 月 28 日，优质强筋小麦期货合约在郑商所挂牌交易。新修订的《郑州商品交易所章程》、《郑州商品交易所交易规则》和《郑州商品交易所实施细则及管理办法》颁布实施。

March 28th

Strong gluten wheat contracts were listed at ZCE. The newly revised Constitution, Rules and Regulations of ZCE and detailed rules were issued.

4 月 15 日至 16 日，郑商所公开征集对棉花期货合约及相关规则、期权交易管理办法和期权做市商管理办法的意见或建议。

April 15th-16th

ZCE publicly collected comments and suggestions on cotton futures

contracts, relative rules and regulations, options trading rules on cotton futures and market maker regulations.

4 月 18 日, 郑商所在会员单位中全面推广资金管理电子化系统。

April 18th

ZCE introduced electronic system for capital management among member firms.

4 月 23 日, 郑州市市长王文超一行到郑商所参观。

April 23rd

Wang Wenchao, Mayor of Zhengzhou, inspected ZCE.

5 月 28 日, 郑商所召开推出期货合约十周年座谈会。河南省委、省政府及有关部门的领导参加了会议。

May 28th

A forum was organized to mark the 10th anniversary of launching futures trading. Leaders from Henan Provincial Party Committee and Provincial Government attended the forum.

6 月 7 日至 8 日, 郑商所组织期货公司代表和期货日报记者到新乡、延津、滑县、濮阳和浚县等地考察小麦的生长和收割情况。

June 7th-8th

Organized by ZCE, representatives of brokerage firms and journalists of Futures Daily went to wheat production area---- Xinxiang, Yanjin, Huaxian, Puyang and Xunxian to make an investigation on wheat growing and harvesting.

6 月 17 日, 郑商所与中国证监会济南证管办签订《期货市场协作监管备忘录》。

June 17th

ZCE signed Memorandum of Jointly Supervising Futures Markets with China Securities Regulatory Commission Jinan Branch

6 月 21 日至 22 日, 郑商所与农业部、河南省农业厅、河南省粮食局就小麦产销区衔接问题进行座谈。

June 21st-22nd

ZCE held a talk with the Ministry of Agriculture, Henan Province Agriculture Department and Henan Grain Bureau discussing issues of connection between wheat production provinces and consumption provinces.

6 月 24 日, 郑商所召开廉政监督员座谈会, 并公布了《郑州商品交易所纪委、监察室工作规则(试行)》, 来自 15 家会员单位的廉政监督员参加了会议。

6 月 26 日, 郑商所与中国银行河南省分行签订期货结算合作协议。

June 26th

ZCE signed cooperative agreement of futures clearing with Bank of China, Henan Branch.

6 月 30 日至 9 月 26 日, 郑商所举办网上期权模拟交易。

June 30th-September 26th

ZCE organized online mock trading of options on wheat futures.

7 月 15 日至 16 日, 荷兰银行芝加哥期货经纪公司副总裁尼克·朗诺斯先生和亚洲区主管主任吴军骅先生访问郑商所, 并为投资者举办了一场国际期权市场报告会。

July 15th-16th

Nick Ronalds, Vice President of ABN AMRO Futures (Chicago), and Steve Ng, Director of ABN AMRO Futures (Singapore), visited ZCE and gave futures investors a report on international options market.

7 月 16 日, 郑商所与中国证监会上海证管办签订《期货市场协作监管备忘录》。

July 16th

ZCE signed Memorandum of Jointly Supervising Futures Markets with China Securities Regulatory Commission Shanghai Branch.

7 月 18 日, 郑商所小麦持仓达 716,316 手, 创日持仓量最高记录。

July 18th

The daily wheat open interest hit a new historical record of 716,316 contracts.

7 月 31 日, 全国最高人民检察院检察长贾春旺在中共河南省委书记李克强、省委副书记李清林、省政法委书记张世军等陪同下视察郑商所。

July 31st

Jia Chunwang, Chief Procurator of the Supreme People's Procuratorate of China, inspected ZCE in the company of Li Keqiang, Secretary of Henna Provincial Party Committee, Li Qinglin, Deputy Secretary of Henan Provincial Party Committee, and Zhang Shijun,

Secretary of Henan Politics and Law Committee.

8 月 15 日，中华人民共和国外交部第五期高级外交官学习班成员考察郑商所。

8 月 30 日，郑商所召开第五届理事会临时会议，进一步化解 WT309 合约交割风险。

August 30th

Temporary meeting of the fifth session of board of directors was held to find solutions to WT 309 contract delivery risk.

9 月 8 日，国家粮食局副局长任正晓考察郑商所并听取有关汇报。

September 8th

Ren Zhengxiao, Deputy Chief of the State Grain Bureau, visited ZCE.

9 月 17 日，证监会主席助理桂敏杰视察郑商所并指导工作。

September 17th

Gui Minjie, Assistant to the Chairman of China Securities Regulatory Commission, inspected ZCE and made some instructions.

9 月 28 日，中国棉花协会在北京召开成立大会，郑商所当选为协会常务理事单位。

September 28th

China Cotton Association was established in Beijing. ZCE was elected as a managing director of the association.

10 月 15 至 16 日，由农业部种植业管理司、国家粮食局调控司、河南省农业厅、河南省粮食局主办，中国郑州粮食批发市场和郑商所共同承办的 2003 郑州小麦交易会顺利召开。

October 15th-16th

' 2003 Zhengzhou Wheat Trading Fair was held with the undertaker of China Zhengzhou Grain Wholesale Market , Zhengzhou Commodity Exchange. It was sponsored by Planting Management Department under Ministry Agriculture, Regulation Department under the State Grain Bureau and of

Henan Province Agriculture Department Henan Province and Henan Grain Bureau.

10 月 16 日, 农业部副部长范小建视察郑商所。

October 16th

Fan Xiaojian, Vice Minister of Agriculture, inspected ZCE.

10 月 23 日, 郑商所小麦成交 887, 446 手, 创日交易量最高记录。

October 23rd

A new daily volume record was set for wheat futures with 887, 446 contracts traded.

10 月 30 日, 郑商所召开由会员廉政监督员和职工廉政监督员参加的廉政监督员座谈会。

11 月 3 日, 交易所总经理王献立、理事长张学仁、副总经理张晋生拜访新疆维吾尔自治区主席司马义·铁力瓦尔地, 汇报了上市棉花期货的准备情况。

November 3rd

General Manager Wang Xianli, Chairman Zhang Xueren and Deputy General Manager Zhang Jinsheng visited the Chairman of Xinjiang Uygur Autonomous Region and reported preparations of launching cotton futures contracts.

第五届理事会通过了交割委员会提出的“放开产区硬冬白麦交割仓库库容”的议案。

November 3rd

The fifth session of board of directors of ZCE passed through the Proposal of Removing the Restriction on the delivery Warehouse Capacity in Production Area for Hard White Winter Wheat put forward by delivery committee.

11 月 5 日, 郑商所与中国证监会昆明特派办签订《期货经纪机构联动监管备忘录》。

November 5th

ZCE signed Memorandum of Jointly Supervising Futures Brokerage Firms with China Securities Regulatory Commission Kunming Branch.

11 月 6 日, 郑商所通过《郑州商品交易所风险控制管理办法(修订稿)》。

November 6th

Measures for Risk Control of ZCE(revised) was issued.

11 月 7 日, 郑商所与中国证监会哈尔滨特派办签订《期货市场协作监管备忘录》。

November 7th

ZCE signed Memorandum of Jointly Supervising Futures Markets with China Securities Regulatory Commission Harbin Branch.

11 月 14 日, 山西省委副书记云公民率太原市党政代表团一行到交易所参观座谈。

November 14th

Headed by Yun Gongmin, the Vice Secretary of Shanxi Provincial Party Committee, a delegation consisting of Party and government leaders from Taiyuan, capital of Shanxi, visited ZCE and had a symposium with ZCE officials.

11 月 29 日, 由郑商所和易盛信息公司举办的 2003 冬季小麦信息交流会在郑州召开, 河南、河北、山东三省小麦主产地粮食部门、农业科研和信息调查部门的专业人士到会与广大投资者进行了交流。

November 29th

ZCE and Esunny Information sponsored the Conference of Wheat Information Exchange. Grain departments from production area of Henan, Hebei and Shandong provinces, agricultural research institutes and investigation departments exchanged ideas with futures investors.

12 月 11 日, 郑商所与中国证监会天津证管办签订《期货市场协作监管备忘录》。

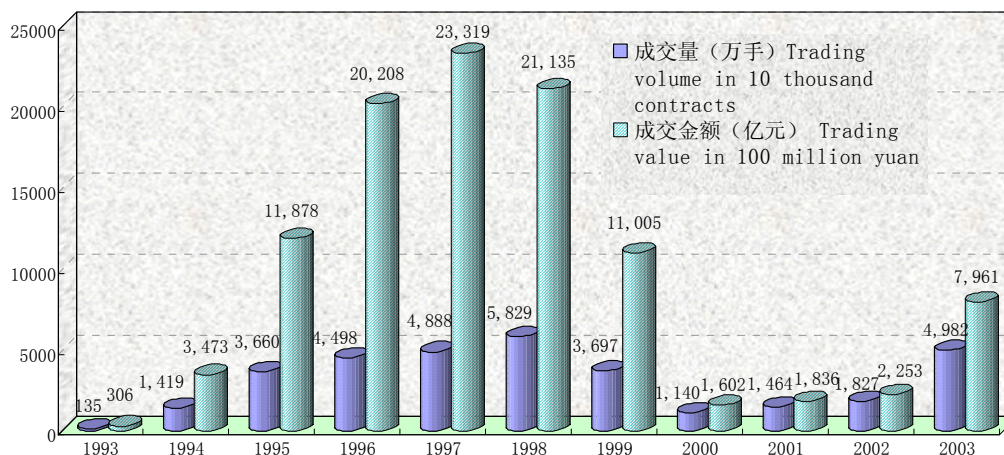
December 11th

ZCE signed Memorandum of Jointly Supervising Futures Markets with China Securities Regulatory Commission Tianjin Branch.

统计资料

Statistics

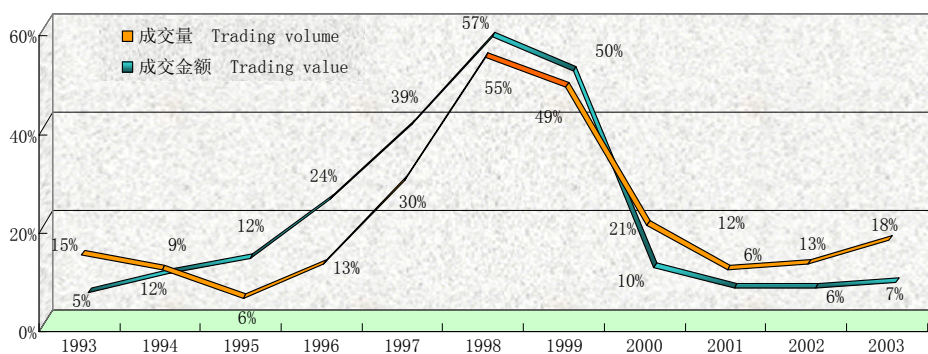
历年期货成交量、成交金额对比图
Annual Futures Trading Volume / Value



说明：2000年以后的成交量、成交金额下降，主要原因是交易品种发生转换，由绿豆交易转变为小麦交易。

Note: The decrease of volume/value after 2000 was mainly due to the change of trading product from green bean to wheat.

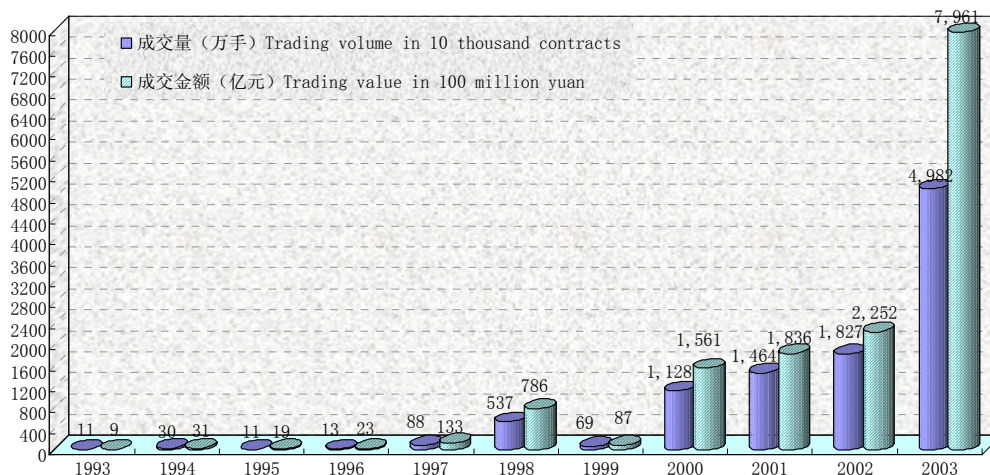
历年成交量、成交金额占全国市场份额图
Annual Market Share in Domestic Futures Markets



说明：2000年以来成交量、成交金额在全国期货市场所占份额出现大幅度下降，主要原因是交易品种出现调整。

Note: The decrease of our market share in domestic futures markets since 2000 was greatly due to the readjustment of trading product.

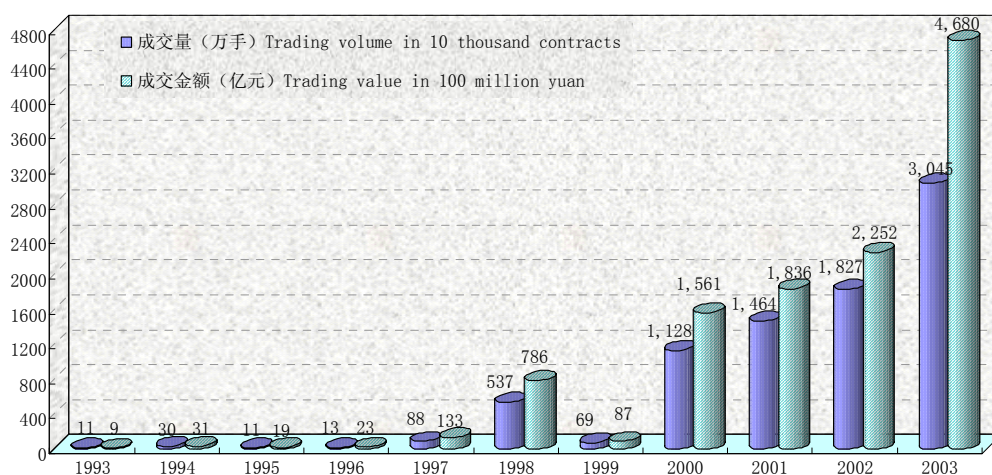
历年小麦成交量、成交金额对比图
Annual Wheat trading Volume / Value



说明：从2000年2月1日起，郑商所上市交易GB1351-1999硬麦期货合约，从2003年3月28日，郑商所上市强筋小麦期货合约。

Note: The hard white winter wheat futures contracts based on National Standard GB1351-1999 were listed at ZCE on February 1, 2000. Strong gluten wheat contracts were launched on March 28, 2003.

历年硬麦成交量、成交金额对比图
Annual Hard White Winter Wheat Trading Volume and Value



说明：从2000年起，郑商所上市交易GB1351-1999硬麦期货合约，同时加大小麦期货市场的宣传和开发力度，小麦成交量、成交金额出现大幅度上升。

Note: The hard white winter wheat futures contracts based on National Standard GB1351-1999 were listed at ZCE in 2000 onwards. The great increase in volume and value of wheat futures trading was due to redoubled efforts at marketing.

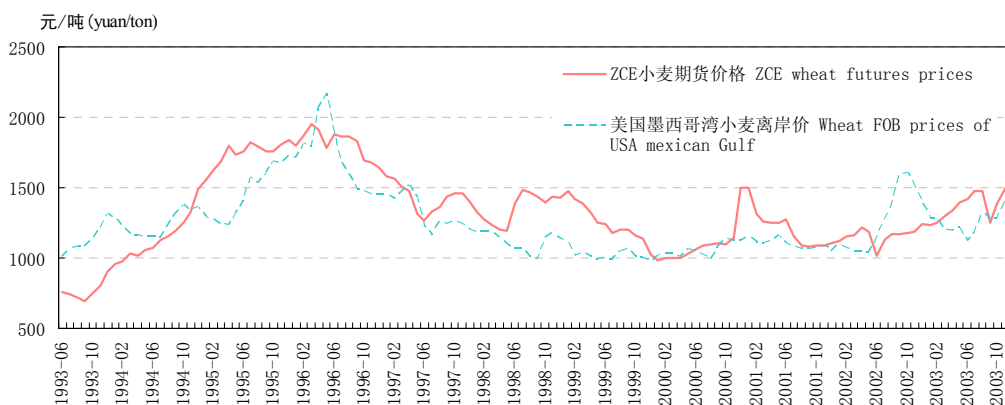
郑州商品交易所(ZCE)小麦期货价格与中国郑州粮食批发市场小麦现货价格对比图
Wheat Futures Prices of ZCE vs. Cash Prices of China Zhengzhou Grain Wholesale Market



说明: 1. 期货价格为ZCE小麦近交割月价格的每旬平均值。 2. 2002年9月份以前的现货价格为郑州粮食批发市场3等白小麦车板交货价, 2002年9月份以后的现货价格为郑州粮食批发市场优质小麦车板交货价。
3. 2000年11月份后的期货价格为GB1351-1999小麦合约价格。

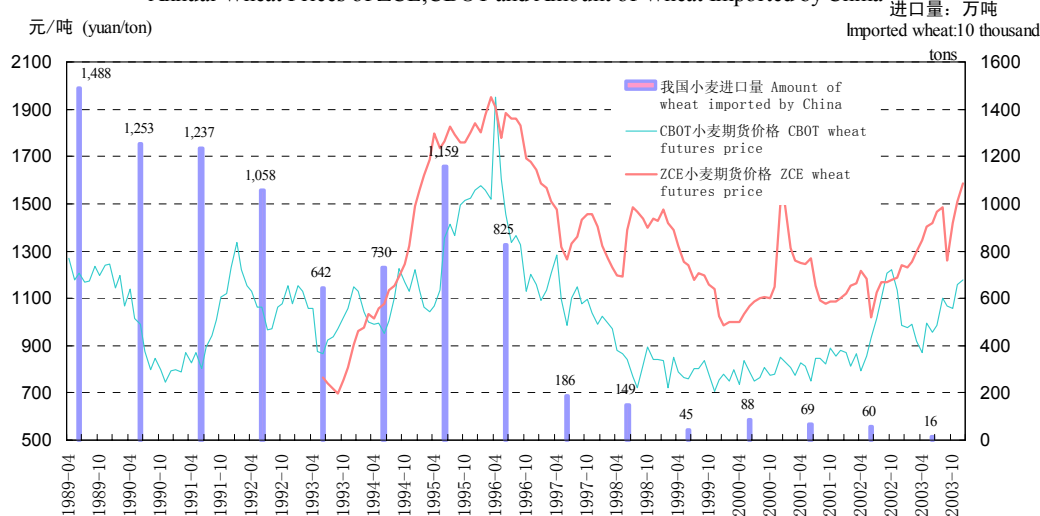
Note: 1. "Futures prices" refer to the average prices of every ten days nearby wheat delivery months.
2. "Cash prices before September of 2002" refer to the free on truck prices of hard white winter wheat grade 3, on China Zhengzhou Grain Wholesale Market(CZGM), "Cash prices after September of 2002" refer to the free on truck prices of high quality wheat on CZGM.
3. Futures prices after November of 2000 were the prices of hard white winter wheat contracts based on National Standard GB1351-1999.

ZCE小麦期货价格与美国墨西哥湾小麦离岸价对比图
Wheat Futures Prices of ZCE vs. Wheat FOB Prices of USA Mexican Gulf



说明: 1. ZCE小麦期货价格均为近交割月价格。 2. "Wheat FOB prices of USA Mexican Gulf" refer to the prices of hard red winter wheat. USD/RMB = 8.27.
3. Wheat futures prices of ZCE wheat after November 2000 were the prices of hard white winter wheat contracts based on National Standard GB1351-1999.
4. 资料来源: 路透社、美国小麦协会网站。 4. Source: Reuters and U.S. Wheat Association websites.

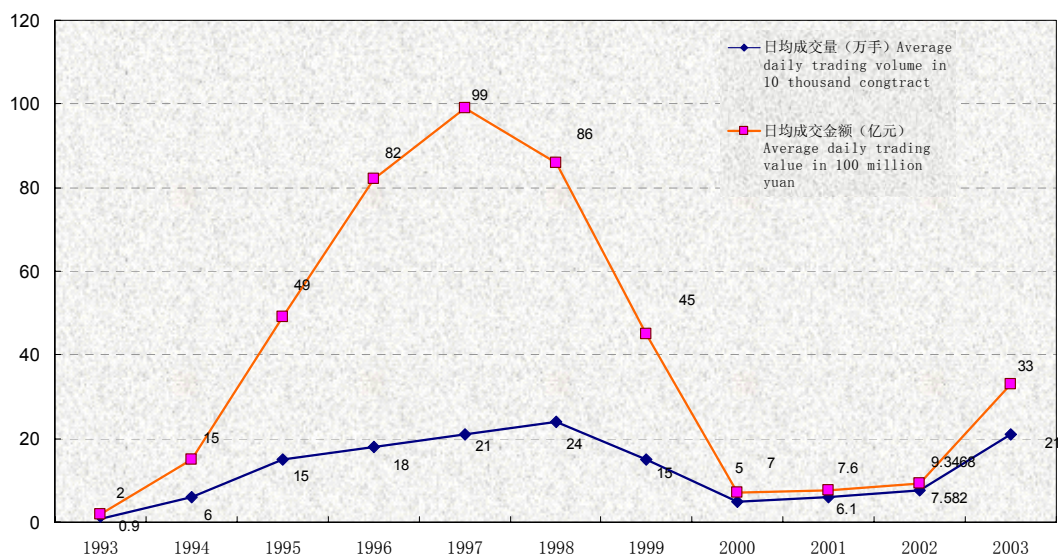
ZCE、CBOT小麦期货价格与我国小麦进口量对比图
Annual Wheat Prices of ZCE,CBOT and Amount of Wheat Imported by China



说明：1、ZCE期货价格为近交割月价格的每月平均值，CBOT期货价格为近交割月的每月收盘价。
2、资料来源：国家海关总署、路透社。

Note:1. "Wheat futures prices of ZCE" refer to the average monthly prices of nearby delivery months. "Wheat futures prices of CBOT" refer to the average monthly closing price of nearby delivery months.
2 Source: Customs General Administration P.R. China and Reuters

历年日均成交量、成交金额对比图
Average Daily Futures Trading Volume and Value over Years



2003 年与 2002 年成交量、成交金额对比表
Futures Trading Volume and Value in 2003 and 2002

2003		2002		增长百分比 ±%	
成交量 Trading volume	成交金额 Trading value	成交量 Trading volume	成交金额 Trading value	成交量 Trading volume	成交金额 Trading value
4982	7961	1827	2253	172.6	253.4

成交量：万手（Trading volume in 10 thousand contracts）成交金额：亿元（Trading value in 100 million yuan）

2003 年分品种月成交量、成交金额统计表
Monthly Trading Volume and Value by Commodity in 2003

品种 Commodity	1 月 January		2 月 February		3 月 March	
	成交量 Volume	成交金额 Value	成交量 Volume	成交金额 Value	成交量 Volume	成交金额 Value
强麦 WS	—	—	—	—	20330	34999
硬麦 WT	2495964	3400999	1191696	1688484	1944442	2816992
绿豆 GN	0	0	0	0	24	76
合计 Total	2495964	3400999	1191696	1688484	1964796	2852068

品种 Commodity	4 月 April		5 月 May		6 月 June	
	成交量 Volume	成交金额 Value	成交量 Volume	成交金额 Value	成交量 Volume	成交金额 Value
强麦 WS	1441410	2571442	1712292	2877242	2380450	3838137
硬麦 WT	1703740	2491383	1043350	1542196	1929664	2796878
绿豆 GN	0	0	0	0	0	0
合计 Total	3145150	5062825	2755642	4419438	4310114	6635015

品种 Commodity	7 月 July		8 月 August		9 月 September	
	成交量 Volume	成交金额 Value	成交量 Volume	成交金额 Value	成交量 Volume	成交金额 Value
强麦 WS	2748552	4460963	3252584	5411588	1687458	2739815
硬麦 WT	1468318	2144123	1865862	2613385	1724992	2261888
绿豆 GN	0	0	0	0	0	0
合计 Total	4216870	6605085	5118446	8024973	3412450	5001703

品种	10 月 October	11 月 November	12 月 December
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Commodity	成交量 Volume	成交金额 Value	成交量 Volume	成交金额 Value	成交量 Volume	成交金额 Value
强麦 WS	3513764	6064014	1639868	3035550	912148	1697037
硬麦 WT	4864876	7515251	5452972	9230591	4823066	8373814
绿豆 GN	0	0	0	0	0	0
合计 Total	8378640	13579265	7092840	12266141	5735214	10070851

注：成交量、交易金额含期转现。EFPs are included.

成交量：手。 Trading volume in contracts. 成交金额：万元。 Trading value in 10 thousand yuan.

WS 指强筋小麦 WS refers to strong glutent wheat; WT 指硬冬白麦 WT refers to hard white winter wheat; GN 指绿豆 GN refers to green been.

2003 年交割情况统计表

Delivery Volume by Contract Month in 2003

品种 Commodity	301 合约			303 合约		
	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 (%)
强麦 WS	—	—	—	628	0	0
硬麦 WT	3276352	4156	0.127	3156406	2186	0.069
绿豆 GN	32	0	0	0	0	—
品种 Commodity	305 合约			307 合约		
	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 (%)
强麦 WS	19480	1798	9.229	162162	2554	1.575
硬麦 WT	4495094	5120	0.114	2728686	14414	0.528
绿豆 GN	0	0	—	0	0	—
品 种 Commodity	309 合约			311 合约		
	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 (%)
强麦 WS	6281548	24738	0.394	2664198	18172	0.682
硬麦 WT	6459008	26458	0.409	3481370	21628	0.621
绿豆 GN	0	0	—	0	0	—

注：成交量、交割量按双边计算；交割量不含期转现。总交割量为 121,224 手。

Total delivery volume (not including EFPs) was 121,224 contracts.

2003 年月末强麦、硬麦仓单数量统计表

Month-end Wheat Warehouse Receipts in 2003

月份 Month	强麦仓单数量(张) Amount of WS (contract)	硬麦仓单数量 (张) Amount of WT (contract)
01	—	5,980
02	—	6,046
03	—	6,969
04	453	7,353
05	2,923	9,552
06	5,225	11,745
07	6,900	10,920
08	7,089	22,327
09	12,725	38,360
10	14,027	40,016
11	18,011	41,159
12	19,235	42,279

2003 年硬麦最大日成交量和持仓量统计表

Largest Daily Trading Volume and Open Interest of Hard White Winter Wheat in 2003

合约月份 Contract month	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
所有合约 All contracts	513406	10. 23	445132	06. 18
WT301	3056	01. 02	3190	01. 02
WT303	14578	01. 03	18614	01. 02
WT305	59808	01. 08	100568	01. 02
WT307	46338	01. 06	41854	04. 09
WT309	188228	06. 04	261546	06. 25
WT311	75344	06. 17	137418	06. 18
WT401	404168	10. 23	164836	10. 22
WT403	24584	10. 23	16898	09. 09
WT405	363640	12. 03	174774	11. 14
WT407	14262	11. 12	14312	11. 17
WT409	111258	12. 24	58444	12. 24
WT411	1518	12. 05	2770	12. 30

2003 年强麦最大日成交量和持仓量统计表

Largest Daily Trading Volume and Open Interest of Strong Gluten Wheat in 2003

合约月份 Contract month	最大日成交量 Largest daily trading volume (contract)	日期 Date	最大日持仓量 Largest daily open interest (contract)	日期 Date
所有合约 All contract	374040	10. 23	346614	08. 05
WS305	4164	04. 09	2520	04. 03
WS307	19804	04. 09	13170	05. 14
WS309	279724	06. 25	182280	07. 18
WS311	83728	07. 22	91578	07. 24
WS401	322712	10. 16	136798	10. 15
WS403	22884	10. 16	12440	04. 07
WS405	117248	11. 18	84900	11. 18
WS407	8074	11. 17	8886	11. 17
WS409	22390	12. 29	32198	12. 31
WS411	1838	12. 29	2630	12. 29

2003 年期转现数量统计表

Exchange for Physicals (EFPs) Volume in 2003

品 种 Commodity	合计 Total (contract)
硬麦 hard white winter wheat	60, 086
强麦 strong gluten wheat	0
绿豆 green bean	0

表 8 会员结构统计表

Member Firm Classification Table

1. 按所有制类型统计 (Member firms by ownership)

所有制 Ownership	数目及比例 Number & Percentage	
国有独资 State-owned	29	13%

有限责任 Limited liability	185	85%
股份有限 Share-holding	4	2%

2. 按地域统计 (Member firms by regions)

地域 Region	河南省内 Inside Henan		河南省外 Outside Henan	
数目及比例 Number & Percentage	31	14%	187	86%

3. 按注册资本统计 (Member firms by registered capital)

注册资本 Capital amount	1000 万元以下 <10 million yuan		1000-2000 万元 10-20 million yuan		2000-3000 万元 20-30 million yuan		3000 万元以上 >30 million yuan	
数目及比例 Number & Percentage	6	3%	6	3%	155	71%	51	23%

4. 按业务类型统计 (Member firms by business type)

行业性质 Business type	数目及比例 Number & Percentage	
期货经纪公司 Futures brokerage firms	176	81%
非期货经纪公司 Non-futures-brokerage firms	42	19%

注：会员总数：218 家 Total member firms: 218

小麦指定交割仓库名单（截止 2003 年底）

ZCE Wheat Delivery Warehouse List (by the End of 2003)

河南省粮食局第二直属粮库
 河南国家粮食储备库
 山东省济宁国家粮食储备库
 中央储备粮沈丘直属库
 陕西西瑞粮食储备库有限公司
 *河南新乡新华国家粮食储备库
 *河北藁城永安国家粮食储备库

河北省粮食局直属机械化粮油储备库
河南郑州中原国家粮食储备库
**洛阳市粮食局第二仓库
河南延津中谷国家粮食储备库
河北邢台国家粮食储备库
河北衡水和平路国家粮食储备库
* 菏泽市粮油中转储备库
* 山东淄博国家粮食储备库
山东省潍坊市粮油储运公司
徐州国家粮食储备库
** 杭州市粮食收储有限公司半山分公司
** 江苏昆山国家粮食储备库
** 宁波市甬江新区国际储运有限公司
天津市军粮城机米厂
** 重庆市上桥粮食中转库
** 湖南长沙芙蓉北路国家粮食储备库
** 广西柳州国家粮食储备库
安徽省粮食储备库(安徽省机械化粮库)
** 山西阳曲国家粮食储备库
** 浙江嘉善银粮国储库有限公司
** 浙江乍浦中谷国家粮食储备库
** 武汉市第五粮库
** 江苏省江宁粮食储备库
** 湖北襄阳国家粮食储备库
** 江苏常州城北国家粮食储备库
** 枣阳国家粮食储备库
* 山东临清中谷国家粮食储备库
* 河南濮阳皇甫国家粮食储备库
* 河南郑州兴隆国家粮食储备库
** 山西长治国家粮食储备库
南京铁心桥国家粮食储备库
** 江西樟树国家粮食储备库
* 北京大兴国家粮食储备库
* 中央储备粮西安大明宫直属库

注：**表示目前只可以交割硬冬白麦的仓库；*表示目前只可以交割强筋小麦的仓库。