

От кофе до хлопка. Доходности биржевых сельскохозяйственных товаров в USD, 2005-2025гг.

Извиняемся за названия на английском. На русском - не помещаются). По итогам этого конкретного периода в 21 год лидеры и аутсайдеры следующие (% годовых в USD):

Лидеры:

- Какао бобы: +6,7%
- Кафе (Арабика): +5,6%
- Пальмовое масло: +4,9%
- Апельсиновый сок: +4,2%
- Кукуруза: +3.7%

Аутсайдеры:

- Молоко: +0,2%
- Рис: +1,4% ■ Хлопок: +1,8%
- Каучук: +2,0%
- Чай: +2.0%

Индекс цен на сельскохозяйственные товары в USD рос в этот период темпом +3,2% годовых.

| ДОХОДИМОСТИ БИРЖЕВЫХ СЕЛЬСКОХОЗЯЙСТВЕННЫХ ТОВАРОВ (в USD) | | | | | | | | | | | | | | | | | | | | | | % годовых | |
|---|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|----------------|------------------|------------------|------------------|------------------|------------------|-----------------|------------------|------------------|-----------|--|
| 2005 | 2006 | 2007 | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | 2005-2025 | | |
| Orange juice | 85.4 | Corn | Sunflower oil | Cocoa | Sugar (Whites) | Cotton | Milk | Tea | Milk | Coffee (Arabica) | Tea | Rubber | Rice | Cocoa | Palm Oil | Sunflower oil | Oat | Orange juice | Cocoa | Cocoa | Sunflower oil | Cocoa | |
| 85.4 | 89.9 | 158.8 | 30.4 | 123.9 | 79.7 | 9.5 | 11.4 | 22.0 | 49.9 | 51.4 | 51.4 | 54.3 | 24.9 | 29.4 | 53.3 | 42.8 | 89.3 | 41.1 | 80.0 | 165.3 | 23.3 | 6.7 | |
| Rubber | Orange juice | Wheat | Rice | Rubber | Coffee (Arabica) | Rice | Wheat | Cocoa | Cocoa | Cocoa | Orange juice | Cotton | Wheat | Rice | Soybean | Coffee (Arabica) | Rice | Orange juice | Cocoa | Coffee (Arabica) | Coffee (Arabica) | | |
| 40.2 | 88.0 | 16.2 | 13.2 | 122.1 | 75.7 | 4.4 | 13.2 | 20.9 | 6.5 | 10.9 | 41.1 | 11.2 | 17.5 | 50.1 | 39.5 | 73.7 | 23.4 | 10.1 | 48.1 | 5.9 | 5.6 | | |
| Sugar (Whites) | Palm Oil | Soybean | Sugar (Whites) | Orange juice | Rubber | Corn | Soybean | Orange juice | Orange juice | Sugar (Whites) | Palm Oil | Oat | Milk | Sunflower oil | Palm Oil | Milk | Corn | Rubber | Orange juice | Soybean | Palm Oil | | |
| 57.0 | 51.5 | 75.4 | 1.0 | 10.3 | 72.7 | 1.2 | 18.4 | 17.6 | 1.9 | 7.8 | 12.4 | 9.5 | 14.5 | 29.1 | 30.1 | 14.4 | 14.4 | 10.4 | 10.4 | 3.2 | 4.9 | | |
| Oat | Wheat | Palm Oil | Corn | Tea | Palm Oil | Orange juice | Oat | Cotton | Wheat | Cotton | Sugar (Whites) | Wheat | Oat | Tea | Orange juice | Cotton | Soybean | Coffee (Arabica) | Palm Oil | Corn | Orange juice | | |
| 24.8 | 47.7 | 65.8 | -10.5 | 79.8 | 64.3 | -1.9 | 12.3 | 11.3 | -3.5 | 5.0 | 24.3 | 4.7 | 14.2 | 27.4 | 29.9 | 40.4 | 14.3 | 11.5 | 36.4 | -4.0 | 4.2 | | |
| Cotton | Milk | S&P Agriculture | Tea | Cotton | Sunflower oil | Coffee (Arabica) | Corn | Palm Oil | Corn | Rice | Milk | Corn | Corn | Coffee (Arabica) | Corn | Palm Oil | Sugar (Whites) | Sugar (Whites) | Rubber | Tea | Corn | | |
| 21.0 | 43.5 | 41.2 | -12.0 | 55.3 | 52.8 | 9.0 | 8.0 | 5.8 | -6.9 | 0.7 | 22.9 | -0.4 | 6.9 | 25.7 | 24.5 | 28.0 | 11.5 | 7.5 | 26.5 | -6.3 | 3.7 | | |
| S&P Agriculture | Oat | Rubber | Coffee (Arabica) | Palm Oil | Corn | Soybean | -14.0 | 5.4 | 4.4 | -8.3 | S&P Agriculture | Orange juice | Soybean | S&P Agriculture | S&P Agriculture | Rubber | Oat | Corn | Tea | Oat | Sunflower oil | | |
| 16.4 | 28.0 | 35.9 | -17.6 | 54.6 | 51.8 | -14.0 | 5.4 | 4.4 | -8.3 | 0.0 | 14.4 | -3.0 | 0.6 | 16.3 | 23.5 | 22.6 | 9.1 | 5.0 | 25.8 | -5.6 | 3.3 | | |
| Rice | S&P Agriculture | Tea | Soybean | Milk | Wheat | S&P Agriculture | Cocoa | Oat | Sunflower oil | Sunflower oil | Cotton | Soybean | Tea | Wheat | S&P Agriculture | S&P Agriculture | S&P Agriculture | Tea | Milk | S&P Agriculture | S&P Agriculture | | |
| 10.5 | 29.6 | 14.4 | -18.9 | 29.6 | 40.7 | -14.9 | 5.4 | 1.9 | -9.9 | -2.9 | 10.8 | -4.5 | -1.7 | 11.0 | 21.8 | 21.3 | 5.7 | -0.8 | 9.8 | -8.0 | 9.3 | | |
| Wheat | Rice | Rice | S&P Agriculture | Oat | S&P Agriculture | Wheat | Milk | Tea | Sugar (Whites) | Milk | Coffee (Arabica) | Sunflower oil | Cotton | Milk | Sugar (Whites) | Wheat | Wheat | Cotton | Tea | Wheat | Oat | | |
| 10.3 | 27.7 | 33.8 | -19.7 | 21.9 | 44.5 | -17.0 | 5.0 | -7.1 | -12.9 | -8.5 | 8.2 | -4.1 | -6.9 | 10.5 | 17.2 | 20.9 | 2.8 | -1.6 | 5.5 | -1.1 | 3.2 | | |
| Soybean | Coffee (Arabica) | Cocoa | Cotton | Sunflower oil | Oat | Palm Oil | S&P Agriculture | Soybean | Oat | Corn | Tea | Tea | Soybean | Sugar (Whites) | Wheat | Orange juice | Cocoa | Milk | S&P Agriculture | Oat | Soybean | | |
| 9.9 | 18.2 | 22.9 | -29.1 | 26.6 | 42.2 | -19.0 | 3.9 | -7.5 | -14.1 | -8.6 | 1.4 | 7.2 | -7.3 | 8.0 | 14.6 | 18.7 | 1.9 | -0.5 | -1.0 | -8.5 | 3.1 | | |
| Corn | Sunflower oil | Cotton | Wheat | Cocoa | Orange juice | Sunflower oil | Rice | Sugar (Whites) | Palm Oil | S&P Agriculture | Oat | Coffee (Arabica) | Orange juice | Soybean | Cotton | Rubber | Sunflower oil | Rice | Corn | Rubber | Wheat | | |
| 5.4 | 18.2 | 22.1 | -15.0 | 24.6 | 11.0 | -19.5 | 1.7 | -14.2 | -18.3 | -12.1 | 0.2 | -7.9 | -8.6 | 6.9 | 12.1 | 15.6 | -8.6 | -4.1 | -2.7 | -2.9 | 1.4 | | |
| Coffee (Arabica) | Soybean | Corn | Milk | Coffee (Arabica) | Soybean | Oat | Rubber | S&P Agriculture | Soybean | Soybean | S&P Agriculture | Cocoa | Sunflower oil | S&P Agriculture | Rubber | Sugar (Whites) | Milk | Soybean | Wheat | Palm Oil | Sugar (Whites) | | |
| 5.3 | 11.9 | 16.7 | -15.0 | 10.8 | 34.1 | 21.4 | -6.8 | -12.1 | -11.3 | -14.5 | 2.6 | -10.4 | -13.6 | 13.2 | 6.3 | 18.5 | -6.8 | -14.9 | -11.2 | 9.4 | 2.4 | | |
| Palm Oil | Rubber | Oat | Oat | S&P Agriculture | Sugar (Whites) | Sugar (Whites) | Sugar (Whites) | Wheat | Rice | Palm Oil | Corn | Palm Oil | Rice | Oat | Cocoa | Rice | Palm Oil | Palm Oil | Oat | Sugar (Whites) | Tea | | |
| 1.5 | 10.0 | 13.2 | -31.5 | 14.7 | 9.5 | -22.6 | -13.0 | -12.2 | -25.9 | -14.8 | -1.9 | -15.8 | -13.6 | 6.1 | -0.2 | 18.0 | -13.5 | -15.8 | -14.3 | -15.7 | 2.0 | | |
| Cocoa | Tea | Coffee (Arabica) | Rubber | Soybean | Milk | Tea | Cotton | Coffee (Arabica) | Cotton | Wheat | Sunflower oil | Milk | Rubber | Cocoa | Coffee (Arabica) | Sunflower oil | Cotton | S&P Agriculture | Wheat | Rice | Rubber | | |
| -1.8 | 9.9 | 7.4 | -45.4 | 6.9 | 6.9 | -13.0 | -17.3 | -13.0 | -17.6 | -10.3 | -2.4 | -1.3 | -15.0 | 3.8 | -1.5 | 13.4 | -24.5 | -17.8 | -15.0 | -31.6 | 2.0 | | |
| Tea | Corn | Milk | Palm Oil | Corn | Rice | Cocoa | Palm Oil | Sunflower oil | Milk | Rubber | Wheat | Wheat | Sugar (Whites) | Corn | Rice | Soybean | Coffee (Arabica) | Wheat | Cotton | Milk | Cotton | | |
| -4.2 | 8.8 | -1.2 | -47.5 | 1.8 | -8.9 | -30.2 | -24.2 | -24.1 | -32.5 | -22.6 | -13.2 | -24.1 | -15.8 | 1.4 | -5.6 | 1.0 | -26.1 | -10.7 | -15.4 | -34.2 | 1.8 | | |
| Milk | Cotton | Sugar (Whites) | Sunflower oil | Rice | Cocoa | Cotton | Orange juice | Rubber | Coffee (Arabica) | Rice | Sugar (Whites) | Coffee (Arabica) | Cotton | Tea | Cocoa | Rubber | Sunflower oil | Rice | Cocoa | Rice | Rice | | |
| -18.2 | 4.2 | -6.1 | -50.3 | -6.1 | -7.8 | -33.4 | -11.3 | -24.3 | -12.8 | -13.9 | -18.3 | -24.7 | -18.4 | -4.5 | -17.1 | 0.7 | -17.0 | -25.8 | -18.0 | -44.7 | 1.4 | | |
| Sunflower oil | Sugar (Whites) | Orange juice | Orange juice | Wheat | Tea | Rubber | Coffee (Arabica) | Corn | Tea | Oat | Cocoa | Orange juice | Palm Oil | Orange juice | Milk | Tea | Oat | Corn | Soybean | Orange juice | Milk | | |
| -18.2 | -5.5 | -18.6 | -52.5 | -11.3 | -18.8 | -14.6 | -16.1 | -19.8 | -40.0 | -18.3 | -14.1 | -15.5 | -19.7 | -22.9 | -17.9 | -11.5 | -46.2 | -10.1 | -22.8 | -58.1 | 0.2 | | |

Источник: UBS Worldview. Расчеты в годовую USD.

Источник: LBG Workspace. Расчеты и данные YH J201025