

SHANGHAI FUTURES EXCHANGE

## 上海期货交易所2009年12月份统计汇总 (MONTHLY REPORT)

### 成交金额 (Turnover)

成交金额 Turnover		当月 Dec'--2009	去年同期 Dec'--2008	同比% % change	上月 Nov'--2009	环比% %change	当年累计 Jan'-Dec'2009	去年同期 Jan'-Dec'2008	同比% % change
铜	Copper	197394048.77	105939518.73	86.33%	195410369.71	1.02%	3317856258.77	996408873.34	232.98%
铝	Aluminium	29347430.28	49680960.36	-40.93%	13394048.52	119.11%	279429145.30	220788188.69	26.56%
锌	Zinc	78277820.52	15114267.26	417.91%	61467215.28	27.35%	468650838.29	390742644.64	19.94%
黄金	Gold	38733774.89	14818120.20	161.39%	21713042.52	78.39%	152728221.61	149754916.05	1.99%
天然胶	Rubber	205547251.86	75456819.64	172.40%	165706771.44	24.04%	1497472606.74	927583388.54	61.44%
燃料油	Fuel oil	28618066.62	49170253.31	-41.80%	15115239.31	89.33%	321188164.24	201920996.67	59.07%
螺纹钢	Rebar	213821057.97			314924356.30	-32.10%	1330252336.36		
线材	Wire rod	256225.34			511903.16	-49.95%	8256898.12		
合计	Total	<b>791995676.25</b>	<b>310179939.50</b>	<b>155.33%</b>	<b>788242946.24</b>	<b>0.48%</b>	<b>7375834469.43</b>	<b>2887199007.93</b>	<b>155.47%</b>

注：1.成交金额：万元。2.成交金额双向计算

Note:1.Turnover in 10,000 yuan .2.Turnover include buy and sell

### 成交量 (Volume)

成交量 Volume		当月 Dec'--2009	去年同期 Dec'--2008	同比% % change	上月 Nov'--2009	环比% %change	当年累计 Jan'-Dec'2009	去年同期 Jan'-Dec'2008	同比% % change
铜	Copper	7038296	8765250	-19.70%	7397160	-4.85%	162434872	41546516	290.97%
铝	Aluminium	3565428	9080436	-60.74%	1730312	106.06%	41061096	29577840	38.82%
锌	Zinc	8101628	3213484	152.11%	6965308	16.31%	64506772	47077794	37.02%
黄金	Gold	1537990	826198	86.15%	864944	77.81%	6812466	7780934	-12.45%
天然胶	Rubber	18099036	15381612	17.67%	15906490	13.78%	178071918	92922206	91.64%
燃料油	Fuel oil	6587112	20371942	-67.67%	3568034	84.61%	91507938	61621080	48.50%
螺纹钢	Rebar	49027168			76286296	-35.73%	323149042		
线材	Wire rod	63352			132552	-52.21%	2184032		
合计	Total	<b>94020010</b>	<b>57638922</b>	<b>63.12%</b>	<b>112851096</b>	<b>-16.69%</b>	<b>869728136</b>	<b>280526370</b>	<b>210.03%</b>

注：1.成交量单位：手。2.成交量为双向计算。3.合约大小：铜、铝、锌，橡胶1手=5吨;燃料油、螺纹钢、线材1手=10吨；黄金1手=1000克

Note:1.Unit:Trading Volume in lots.2.Trading Volume include buy and sell.3.Lot size of Copper, Aluminium , Zinc & Rubber :5 tonnes ; Fuel oil,Rebar&Wire ord: 10 tonnes ;

Gold : 1000gram

**持仓量(Open Interest)**

持仓量 Open Interest		当月 Dec'--2009	去年同期 Dec'--2008	同比% % change	上月 Nov'--2009	环比% %change
铜	Copper	302750	343614	-11.89%	357234	-15.25%
铝	Aluminium	353256	218308	61.82%	247592	42.68%
锌	Zinc	257586	127550	101.95%	243588	5.75%
黄金	Gold	101328	46316	118.78%	84334	20.15%
天然胶	Rubber	231056	172888	33.64%	219736	5.15%
燃料油	Fuel oil	176560	167532	5.39%	175890	0.38%
螺纹钢	Rebar	1386054			1322396	4.81%
线材	Wire rod	22916			23004	-0.38%
合计	Total	2831506	1076208	163.10%	2673774	5.90%

注：1.持仓量单位：手。 2.持仓量为双向计算。3.合约大小：铜、铝、锌、橡胶1手=5吨;燃料油、螺纹钢、线材1手 = 10吨；黄金1手=1000克

Note:1.Unit:Open Interest in lots .2.Open interest include buy and sell.3.Lot size of Copper, Aluminium , Zinc & Rubber :5 tonnes ; Fuel oil,Rebar&Wire ord: 10 tonnes ;

Gold : 1000gram

**交割量 (Delivery Volume)**

交割量 Delivery Volume		当月 Dec'--2009	去年同期 Dec'--2008
铜	Copper	4600	1295
铝	Aluminium	8505	3210
锌	Zinc	5515	3785
黄金	Gold	228	498
天然胶	Rubber		
燃料油	Fuel oil	15570	1230
螺纹钢	Rebar	5670	
线材	Wire rod	270	
合计	Total	40358	10018

注：1.交割量单位：手。 2.交割量为单向计算。3.合约大小：铜、铝、锌、橡胶1手=5吨;燃料油、螺纹钢、线材1手 = 10吨;黄金1手=1000克

Note:1.Unit:Delivery Volume in lots .2.Delivery Volume counted in one side.3.Lot size of Copper, Aluminium,Zinc & Rubber :5 tonnes ; Fuel oil,Rebar&Wire ord: 10 tonnes ;

Gold : 1000gram

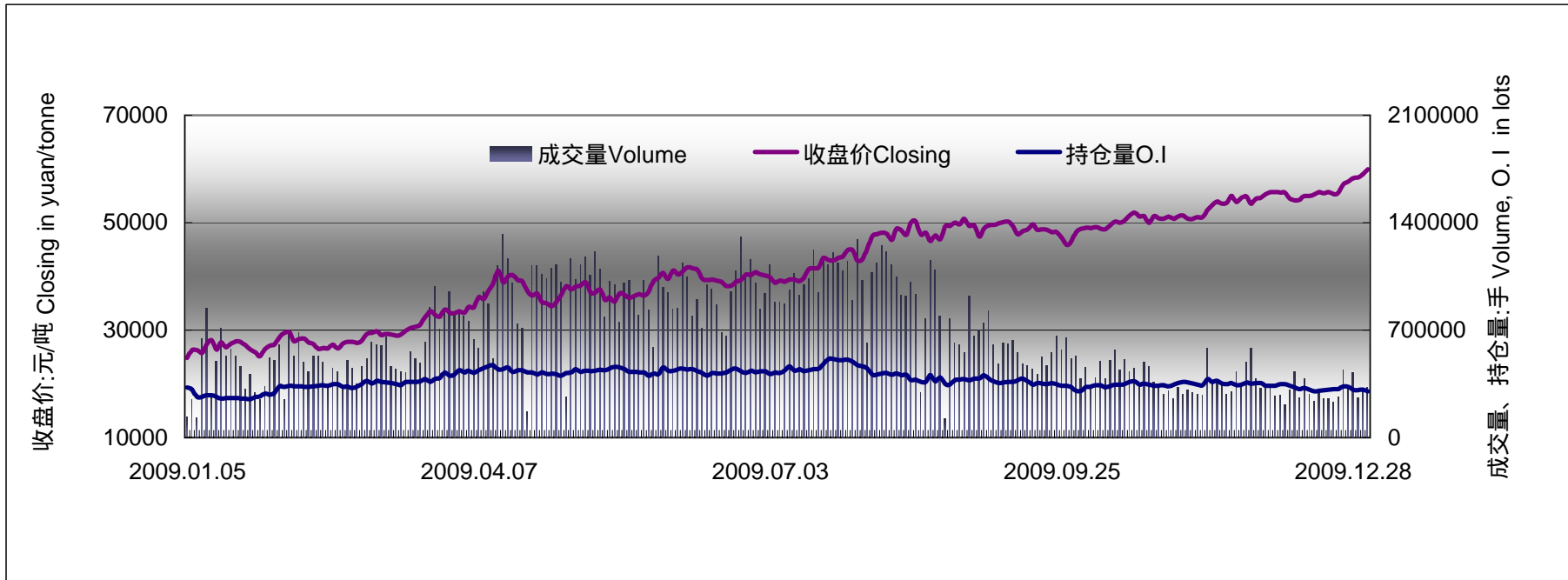
2009年12月成交统计TransactionStatistics(2009/12)

品种	交割月	最高价	最低价	月末结算价	成交量	成交额	月末持仓量
铜 Copper	CU200912	55710	53330	54960	26112	712911.45	9200
	CU201001	60380	53520	59440	79156	2211595.08	13130
	CU201002	59900	53020	59570	196958	5466082.36	24416
	CU201003	59900	53480	59520	4651492	129021901.47	62556
	CU201004	60020	53520	59690	1876536	54032014.94	144812
	CU201005	60120	53600	59790	163340	4679460.88	37330
	CU201006	60250	53710	59890	20394	580100.02	8592
	CU201007	60300	53810	59980	7134	202099.56	4302
	CU201008	60300	53900	60000	5290	150649.66	3002
	CU201009	60350	54070	60060	3978	112086.22	1644
	CU201010	60300	53500	60010	4610	131279.22	1884
	CU201011	60300	54130	59930	2234	63172.48	714
CU201012	60390	55640	60060	1062	30695.43	368	
铝 Aluminium	AL200912	16350	15300	16175	25370	199388.65	17010
	AL201001	16850	15410	16700	63038	505574.78	23500
	AL201002	17000	15550	16910	217358	1743009.48	37418
	AL201003	17180	15725	17075	2209364	18032099.69	74948
	AL201004	17405	15810	17310	802746	6788798.57	126712
	AL201005	17500	15905	17435	135414	1131476.83	36156
	AL201006	17485	16020	17415	66976	563548.37	29350
	AL201007	17550	16125	17410	33300	282678.59	18470
	AL201008	17575	16265	17520	5950	50645.39	3076
	AL201009	17700	16360	17615	3090	26243.13	1886
	AL201010	17760	16430	17700	1164	9872.07	1140
	AL201011	17880	16460	17795	1530	12962.38	560
AL201012	18295	17365	17905	128	1132.37	40	
锌 Zinc	ZN200912	18360	17360	18215	11424	103080.14	11030
	ZN201001	20930	17675	20805	40612	378844.16	7840
	ZN201002	21520	17765	20865	242208	2242461.54	14192
	ZN201003	21225	17910	21005	5481086	51803105.84	45368
	ZN201004	21425	18100	21220	2154602	22016458.09	150556
	ZN201005	21595	18300	21440	149756	1511828.36	30586
	ZN201006	22300	18500	21620	9360	93847.42	2936
	ZN201007	21990	18750	21670	3084	31175.11	1382
	ZN201008	22270	18800	21890	2732	27288.67	1194
	ZN201009	22200	19000	22110	2654	26966.83	1042
	ZN201010	22360	19155	22230	2360	24324.14	1808
	ZN201011	22545	19415	22300	990	10271.18	338
ZN201012	22660	20210	22490	760	8169.09	344	

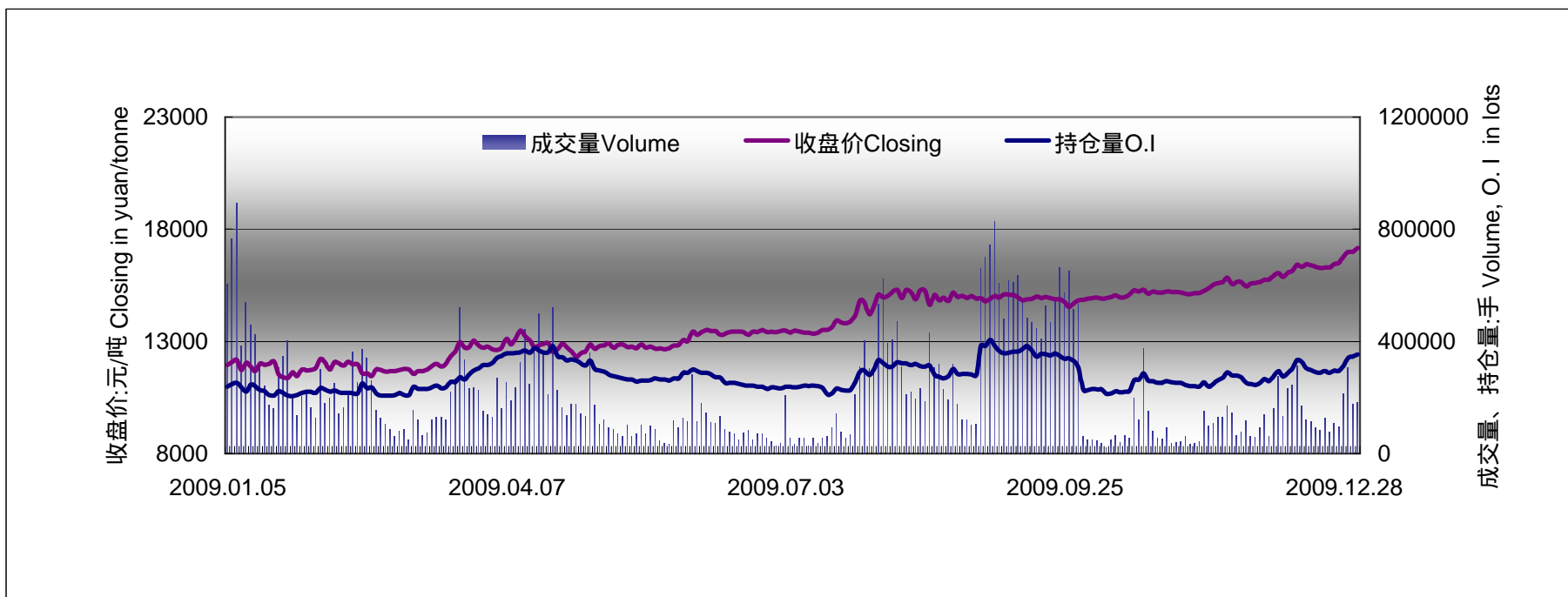
黄金 Gold	AU200912	265.00	252.00	252.00	24	622.77	456
	AU201001	269.38	233.00	241.36	794	20032.01	12
	AU201002	269.66	240.29	243.80	1120	28383.70	80
	AU201003	277.58	240.61	246.06	2738	69058.61	94
	AU201004	269.59	242.65	246.00	390	9905.29	54
	AU201005	270.35	240.30	246.05	1742	44137.98	136
	AU201006	270.49	240.52	245.60	1528436	38492776.89	100364
	AU201007	271.61	240.40	246.54	754	18773.21	94
	AU201008	270.67	240.56	246.51	256	6401.36	72
	AU201009	279.00	240.51	246.91	798	20253.60	78
	AU201010	270.50	241.38	246.73	492	12274.47	198
	AU201011	271.12	242.20	247.60	196	5027.36	60
AU201012	252.87	226	246.49	250	6127.64	86	
橡胶 Rubber	RU201001	23680	20970	23540	49982	548595.98	15610
	RU201003	23900	21180	23725	14073882	158277515.05	68112
	RU201004	24715	21385	24100	7020	82311.58	646
	RU201005	24530	21520	24355	3909936	45966841.19	128864
	RU201006	24645	21595	24345	2068	23656.54	318
	RU201007	24630	21580	24505	19804	227360.40	5048
	RU201008	24795	21570	24555	234	2711.83	110
	RU201009	24650	21580	24390	31958	371271.86	10178
	RU201010	24430	21035	24290	224	2556.95	60
	RU201011	24145	21235	23975	3928	44430.51	2110
燃料油 Fuel oil	FU201001	4250	4050	4167	14414	59928.48	18460
	FU201003	4422	4225	4348	5587812	24136625.18	40044
	FU201004	4462	4280	4433	28556	124803.36	3032
	FU201005	4560	4352	4529	942346	4232880.85	111662
	FU201006	4600	4411	4574	9760	44051.03	1694
	FU201007	4660	4430	4633	744	3389.91	196
	FU201008	4759	4510	4673	658	3050.55	252
	FU201009	4777	4566	4743	1102	5146.58	276
	FU201010	4796	4605	4787	452	2128.98	322
	FU201011	4891	4680	4834	1000	4771.54	516
FU201012	4885	4698	4885	268	1290.15	106	
螺纹钢 Rebar	RB200912	3740	3622	3702	20580	75588.96	11340
	RB201001	3940	3706	3896	151740	573210.72	22262
	RB201002	4050	3809	4001	1841846	7213807.95	98180
	RB201003	4180	3960	4142	1331434	5413290.70	136726
	RB201004	4350	4095	4307	116672	493779.41	52264
	RB201005	4547	4246	4502	44932428	197106861.48	911846
	RB201006	4596	4344	4573	102112	458959.17	28690
	RB201007	4626	4429	4607	19542	88932.70	7070

	RB201008	4650	4475	4633	8352	38362.76	3124
	RB201009	4718	4449	4660	22638	104873.66	12396
	RB201010	4819	4600	4696	403444	1892001.26	86782
	RB201011	4799	4643	4709	67136	317607.64	22216
	RB201012	4825	4675	4725	9244	43781.55	4498
线材 Wire rod	WR200912	3649	3550	3615	840	3037.62	540
	WR201001	3810	3637	3766	4374	16238.13	720
	WR201002	3974	3763	3874	21778	83566.22	2540
	WR201003	4055	3857	3994	5198	20604.91	2700
	WR201004	4184	3862	4119	864	3540.89	576
	WR201005	4364	4001	4296	23272	98282.18	5930
	WR201006	4462	4141	4345	502	2140.31	800
	WR201007	4424	4211	4362	224	969.32	934
	WR201008	4573	4253	4407	414	1806.45	988
	WR201009	4470	4250	4433	1278	5593.88	2834
	WR201010	4500	4349	4450	3374	14961.33	3932
	WR201011	4537	4375	4472	1194	5302.42	952
	WR201012	4646	4485	4500	40	181.69	10

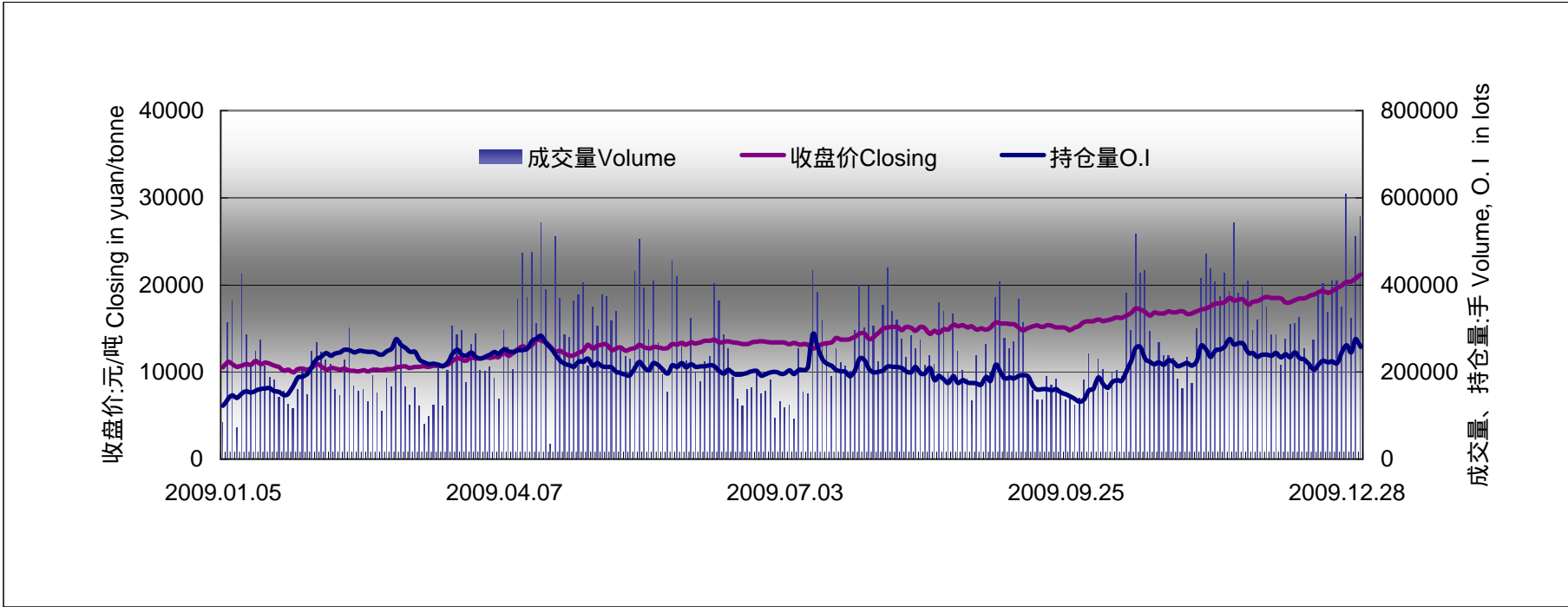
上海期货交易所期铜三个月收盘价、成交量、持仓量组合图  
SHFE Three-Month Copper Future Closing Price, Trading Volume, Open Interest Chart



上海期货交易所期铝三个月收盘价、成交量、持仓量组合图  
SHFE Three-Month Aluminium Future Closing Price, Trading Volume, Open Interest Chart

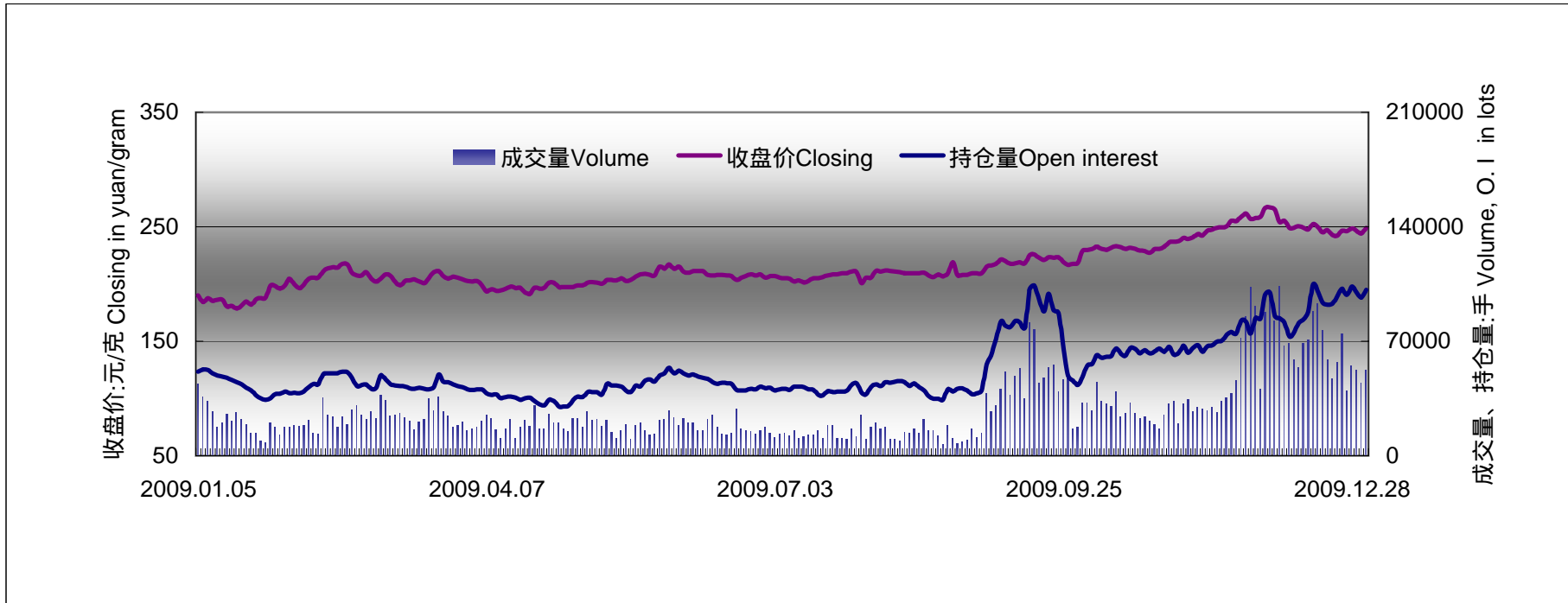


上海期货交易所期锌三个月收盘价、成交量、持仓量组合图  
SHFE Three-Month Zinc Future Closing Price, Trading Volume, Open Interest Chart

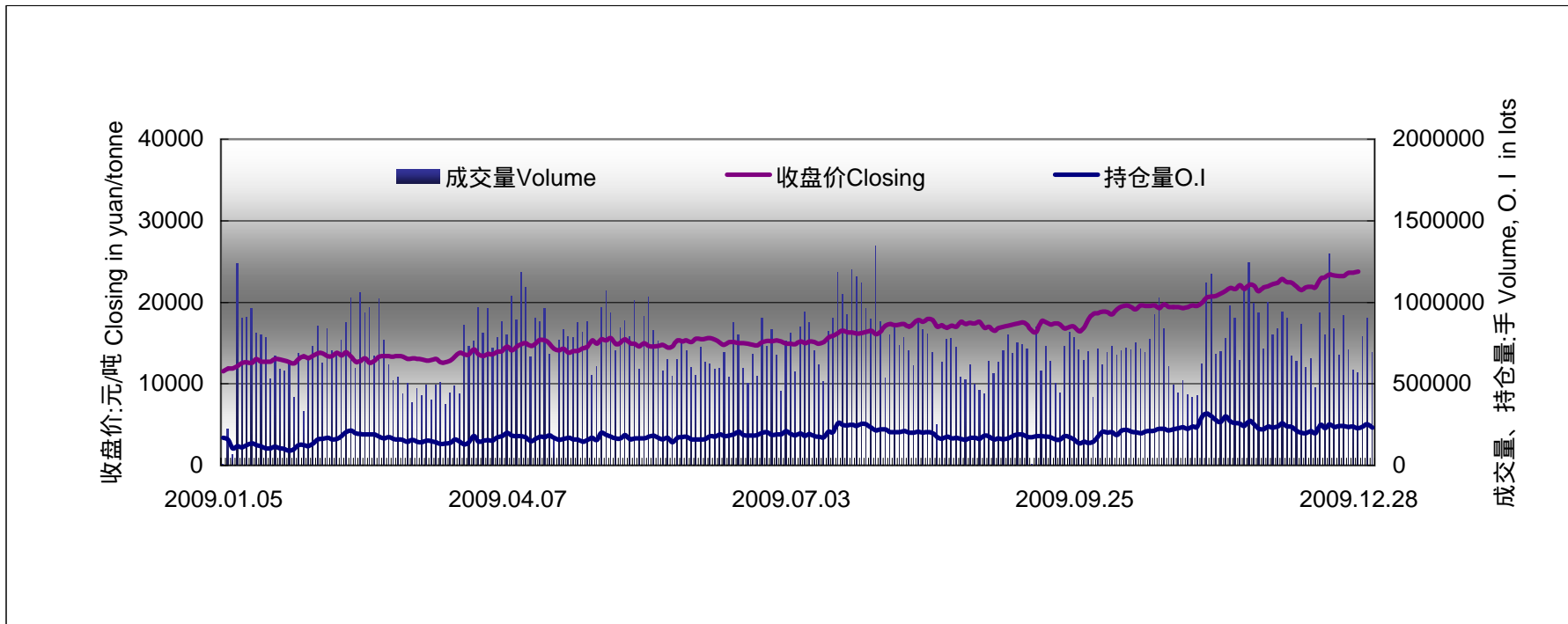




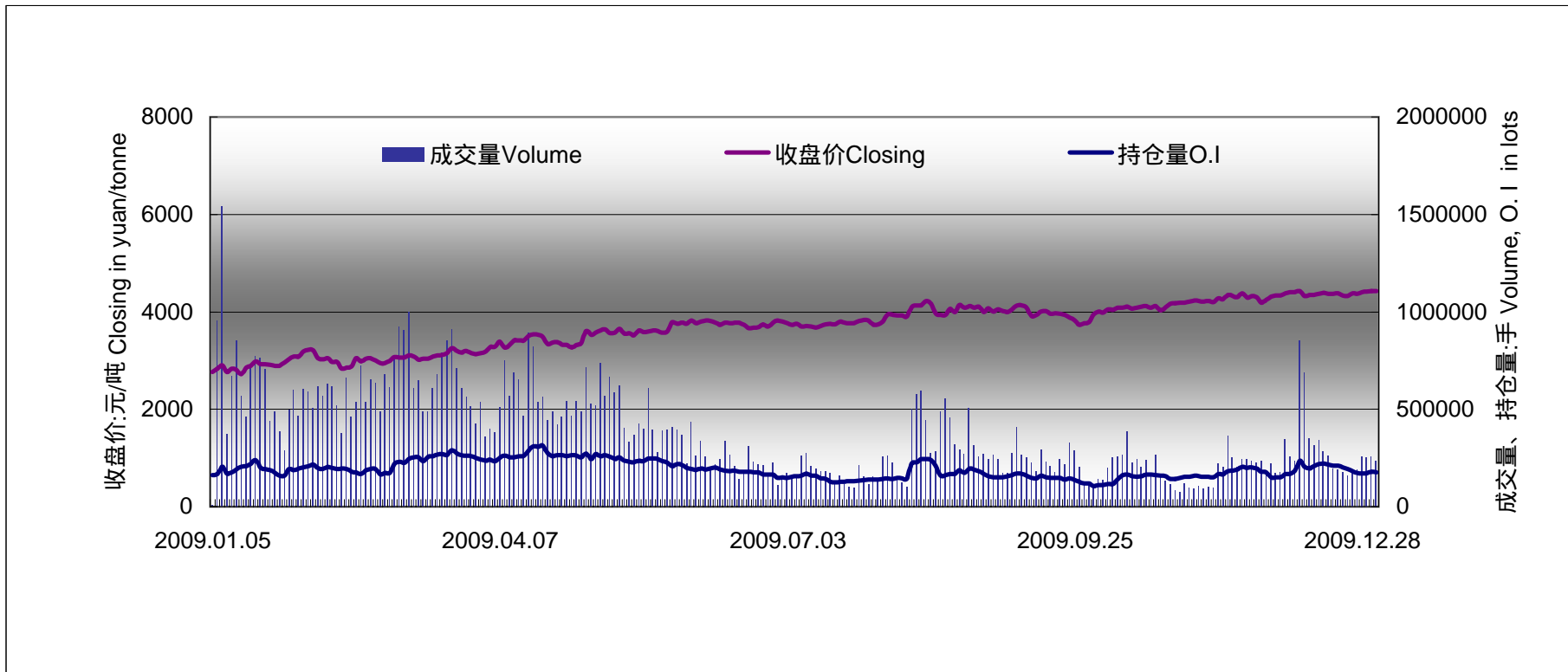
上海期货交易所期黄金三个月收盘价、成交量、持仓量组合图  
SHFE Three-Month Gold Future Closing Price, Trading Volume, Open Interest Chart



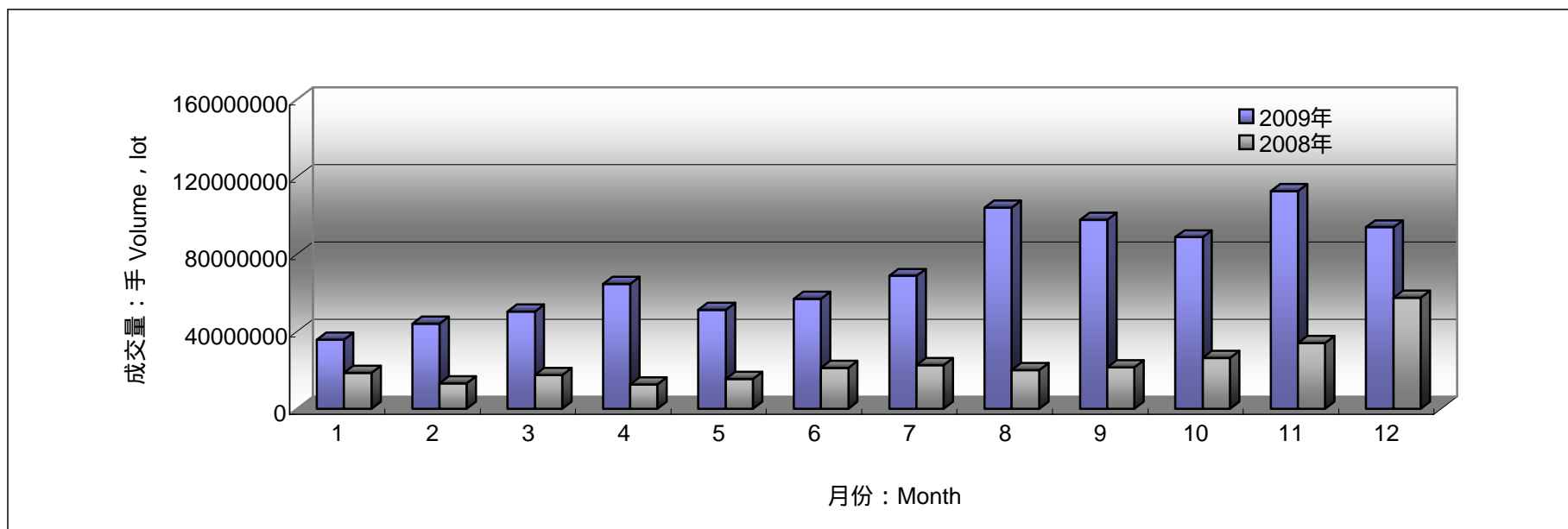
上海期货交易所期橡胶三个月收盘价、成交量、持仓量组合图  
SHFE Three-Month Rubber Future Closing Price, Trading Volume, Open Interest Chart



上海期货交易所期燃料油三个月收盘价、成交量、持仓量组合图  
SHFE Three-Month Fuel Oil Future Closing Price, Trading Volume, Open Interest Chart



SHFE2009年与2008年月成交量对比图 SHFE Monthly Volume in 2009 vs 2008



SHFE2009年与2008年月成交额对比图 SHFE Month Turnover in 2009vs2008

