

上海期货交易所2011年08月份统计汇总 (MONTHLY REPORT)

成交金额 (Turnover)

成交金额 Turnover		当月 Aug'--2011	去年同期 Aug'--2010	同比% % change	上月 July'--2011	环比% %change	当年累计 Jan'-Aug'2011	去年同期 Jan'-Aug'2010	同比% % change
铜	Copper	222475745.75	274705310.20	-19.01%	108904315.70	104.29%	1165648917.21	2168819850.56	-46.25%
铝	Aluminium	54946114.57	19644497.18	179.70%	27070998.17	102.97%	126663207.12	198504022.53	-36.19%
锌	Zinc	104525629.27	298864116.11	-65.03%	59983545.93	74.26%	655710539.97	1591331609.44	-58.79%
铅	Lead	2435584.60			1992629.38	22.23%	21972190.36		
黄金	Gold	116481036.39	10087144.47	1054.75%	12717305.91	815.93%	188872983.78	121444362.79	55.52%
天然胶	Rubber	229837400.90	385451382.58	-40.37%	255650587.00	-10.10%	2155540988.66	2874515556.84	-25.01%
燃料油	Fuel oil	616691.21	5667051.47	-89.12%	582809.75	5.81%	18544244.15	57592952.29	-67.80%
螺纹钢	Rebar	42000540.44	208907493.60	-79.90%	36934589.00	13.72%	432511567.81	1394213027.08	-68.98%
线材	Wire rod	2910.10	29502.63	-90.14%	736.40	295.18%	20073.13	1243119.19	-98.39%
合计	Total	773321653.21	1203356498.24	-35.74%	503837517.24	53.49%	4765484712.17	8407664500.72	-43.32%

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 Aug'--2011	去年同期 Aug'--2010	同比% % change	上月 July'--2011	环比% %change	当年累计 Jan'-Aug'2011	去年同期 Jan'-Aug'2010	同比%
铜	Copper	6589492	9552712	-31.02%	3034846	117.13%	33417458	76742092	-56.45%
铝	Aluminium	6249628	2525326	147.48%	3022942	106.74%	14543774	24221602	-39.96%
锌	Zinc	12253756	34830044	-64.82%	6503934	88.41%	72395256	190989358	-62.09%
铅	Lead	58482			45510	28.50%	490530		
黄金	Gold	3142060	379746	727.41%	388892	707.95%	5473618	4706282	16.30%
天然胶	Rubber	13586900	30954146	-56.11%	14672530	-7.40%	123720180	246543178	-49.82%
燃料油	Fuel oil	124180	1275772	-90.27%	115790	7.25%	3811260	12724244	-70.05%
螺纹钢	Rebar	8687862	48375002	-82.04%	7603576	14.26%	89295378	318976394	-72.01%
线材	Wire rod	616	6778	-90.91%	154	300.00%	4138	293334	-98.59%
合计	Total	50692976	127899526	-60.37%	35388174	43.25%	343151592	875196484	-60.79%

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1手=5吨；橡胶1手=5吨，从ru1208开始橡胶调整为10吨/手；螺纹钢、线材1手=10吨；

燃料油1手 = 10吨，从fu1202开始燃料油调整为50吨/手；黄金1手=1000克；铅1手=25吨。

Note:1.Unit:Trading Volume in lots.2.Trading Volume include buy and sell.3.Lot size of Copper, Aluminium , Zinc & Rubber :5 tonnes , from ru1208 , Rubber contract size change from 1 lot=5 tonnes to 1 lot=10 tonnes , Fuel oil,Rebar&Wire ord: 10 tonnes ; from fu1202 , Fuel Oil contract size change from 1 lot=5 tonnes to 1 lot=50 tonnes , Gold : 1000gram , Lead : 1 lot=25tonnes

持仓量(Open Interest)

持仓量 Open Interest		当月 Aug'--2011	去年同期 Aug'--2010	同比% % change	上月 July'--2011	环比% %change
铜	Copper	299446	345178	-13.25%	285076	5.04%
铝	Aluminium	365492	267858	36.45%	599152	-39.00%
锌	Zinc	406758	518878	-21.61%	366134	11.10%
铅	Lead	6464			9708	-33.42%
黄金	Gold	104226	52530	98.41%	51864	100.96%
天然胶	Rubber	208562	394184	-47.09%	234360	-11.01%
燃料油	Fuel oil	35782	131430	-72.77%	33854	5.70%
螺纹钢	Rebar	419968	1387704	-69.74%	716002	-41.35%
线材	Wire rod	10	1900	-99.47%	20	-50.00%
合计	Total	1846708	3099662	-40.42%	2296170	-19.57%

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1手=5吨；橡胶1手=5吨，从ru1208开始橡胶调整为10吨/手；螺纹钢、线材1手=10吨；燃料油1手 = 10吨；从fu1202开始燃料油调整为50吨/手；黄金1手=1000克；铅1手=25吨

Note:1.Unit:Open Interest in lots .2.Open interest include buy and sell.3.Lot size of Copper, Aluminium , Zinc & Rubber :5 tonnes , from ru1208 , Rubber contract size change from 1 lot=5 tonnes to 1 lot=10 tonnes , Fuel oil,Rebar&Wire ord: 10 tonnes , from fu1202 , Fuel Oil contract size change from 1 lot=5 tonnes to 1 lot=50 tonnes , Gold : 1000gram ; Lead : 1 lot=25tonnes

交割量 (Delivery Volume)

交割量 Delivery Volume		当月 Aug'--2011	去年同期 Aug'--2010
铜	Copper	1745	2185
铝	Aluminium	10585	5450
锌	Zinc	4990	4445
铅	Lead		
黄金	Gold	0	0
天然胶	Rubber	640	1773
燃料油	Fuel oil	70	170
螺纹钢	Rebar	30	4830
线材	Wire rod	0	0
合计	Total	18060	18853

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1手=5吨；橡胶1手=5吨，从ru1208开始橡胶调整为10吨/手；螺纹钢、线材1手=10吨；燃料油1手 = 10吨，从fu1202开始燃料油调整为50吨/手；黄金1手=1000克；铅1手=25吨

Note:1.Unit:Delivery Volume in lots .2.Delivery Volume counted in one side.3.Lot size of Copper, Aluminium,Zinc & Rubber :5 tonnes , from ru1208 , Rubber contract size change from 1 lot=5 tonnes to 1 lot=10 tonnes , Fuel oil,Rebar&Wire ord: 10 tonnes , from fu1202 , Fuel Oil contract size change from 1 lot=5 tonnes to 1 lot=50 tonnes , Gold : 1000gram ; Lead : 1 lot=25tonnes

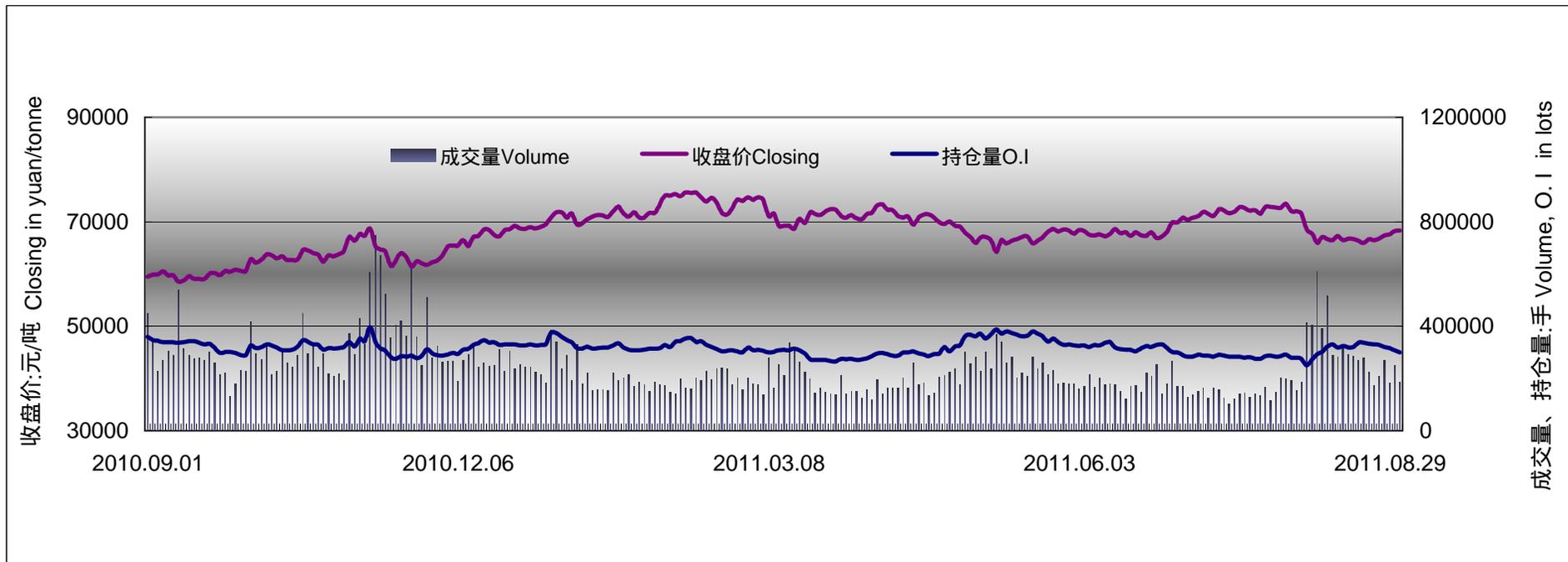
2011年08月成交统计TransactionStatistics(2011/08)

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	cu1108	72900	64050	67240	42940	1493099.55	3490
	cu1109	73240	63760	68230	215038	7366775.46	18910
	cu1110	73590	63560	68220	2933726	99709916.60	58118
	cu1111	73620	63480	68190	3080676	103251012.52	151730
	cu1112	73720	63540	68190	254900	8565442.23	48648
	cu1201	73730	63600	68250	36020	1210518.62	9318
	cu1202	73750	63640	68190	12928	432960.18	5220
	cu1203	73760	63680	68230	4636	155722.11	2498
	cu1204	73700	63760	68250	2032	68779.51	1346
	cu1205	73830	63850	68140	2488	83528.54	1218
	cu1206	73560	63900	68210	2440	81940.98	1442
	cu1207	73840	64100	68270	1208	40564.67	720
	cu1208	68410	66070	68190	460	15484.78	278
铝 Aluminium	al1110	18645	16425	17570	2842310	25171634.13	86742
	al1111	18600	16300	17475	2493964	21805717.20	117806
	al1207	18125	16050	17355	1078	9285.00	700
	al1108	18660	17005	17985	39396	354091.74	21170
	al1109	18660	16590	17715	185948	1646900.16	39338
	al1112	18500	16200	17410	442796	3851029.82	75652
	al1201	18395	16130	17395	166136	1433821.56	23208
	al1202	18295	16055	17365	51864	448636.87	14356
	al1203	18175	16000	17370	13920	119892.53	3906
	al1204	18125	16035	17365	3362	28898.22	1016
	al1205	18150	16010	17365	7262	62597.29	2050
	al1206	18195	16020	17350	1470	12552.17	702
	al1208	17650	16760	17480	122	1057.91	16
锌 Zinc	zn1108	18600	15500	16890	23170	196292.45	9980
	zn1109	18755	15585	17085	120830	1039048.48	14140
	zn1110	18945	15690	17210	4905834	41981306.39	58430
	zn1111	19085	15805	17325	6792352	57777207.04	261666
	zn1112	19235	15925	17420	328008	2810536.95	55332
	zn1201	19335	16020	17505	75416	649820.46	14382
	zn1202	19460	16135	17580	3984	34524.62	1716
	zn1203	19475	16195	17675	1484	13067.22	434
	zn1204	19685	16320	17755	898	7919.84	366
	zn1205	19700	16520	17815	980	8713.63	146
zn1206	19815	16720	17890	566	5070.74	78	

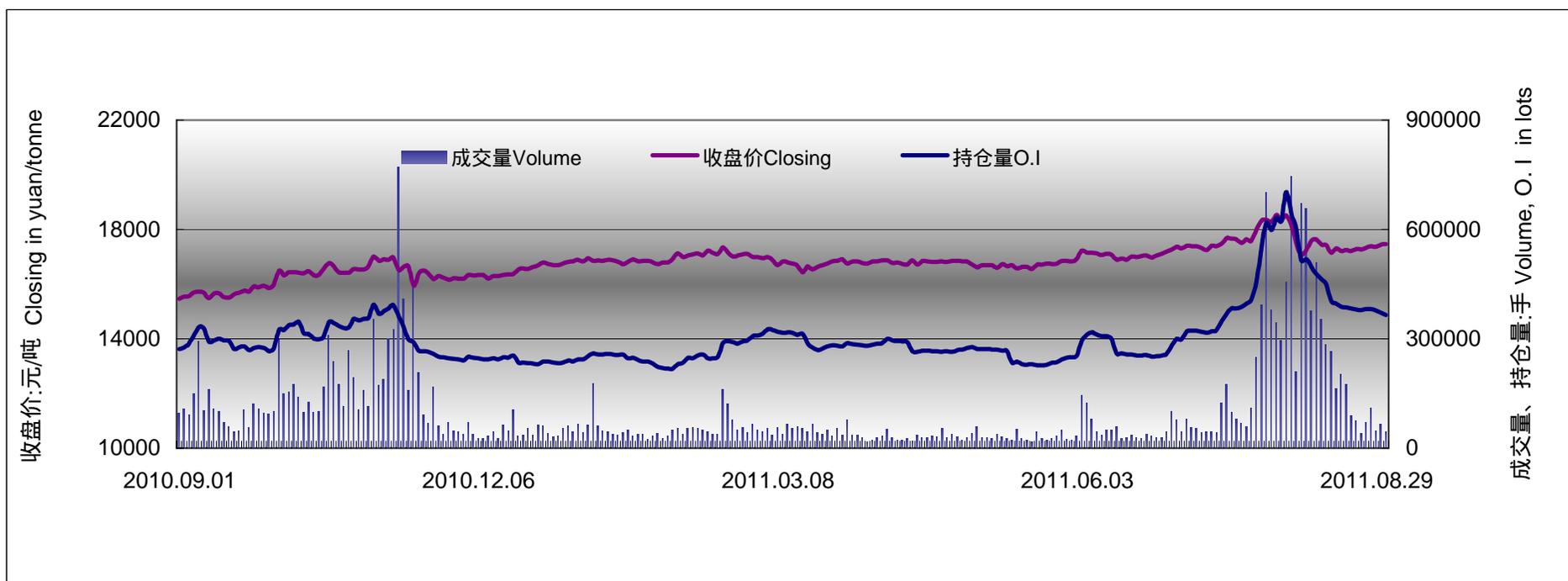
		zn1207	19520	16870	17975	162	1472.01	32
		zn1208	18180	17700	18080	72	649.45	36
铅 Lead		pb1109	17660	15130	16800	12086	503345.73	1098
		pb1110	17855	15200	16950	42000	1747575.95	4134
		pb1111	17910	15480	17090	4124	173082.50	1098
		pb1112	18010	15700	17245	74	3136.68	32
		pb1201	18020	16900	17370	134	5741.43	48
		pb1202			17235	0	0.00	4
		pb1203	17475	17475	17540	2	87.38	4
		pb1204	18250	16100	17300	46	1933.83	40
		pb1205	17305.00	16525.00	18115	6	253.38	0
		pb1206	17430.00	17430.00	18045	2	87.15	2
		pb1207	16790.00	15930.00	18140	4	163.60	0
		pb1208	17700.00	17700.00	17765.00	4	177.00	4
黄金 Gold		au1108	340.00	318.33	340.00	24	797.00	0
		au1109	398.68	334.88	379.48	450	16760.32	6
		au1110	391.75	340.00	378.85	392	14337.29	30
		au1111	392.29	332.50	378.27	2054	76314.40	132
		au1112	394.60	333.07	379.47	3093282	114665805.47	100202
		au1201	393.60	332.40	379.51	17558	651437.52	568
		au1202	393.01	333.70	379.58	820	30727.19	146
		au1203	393.00	334.78	379.77	212	7900.95	86
		au1204	386.30	333.71	380.99	50	1816.74	18
		au1205	394.5	342.71	379.79	248	9253.08	22
		au1206	395	333.05	380.02	26930	1004347.25	3012
	au1207	393.99	364.11	382.84	36	1380.98	4	
	au1208	395.99	395	377.63	4	158.20	0	
橡胶 Rubber		ru1108	34900	32185	33595	1724	28752.43	1280
		ru1109	35000	31350	33585	52566	880432.22	4580
		ru1110	35230	31480	33745	2410	40364.77	312
		ru1111	35465	31170	33710	7736	128581.25	1034
		ru1201	36240	31535	34125	13438910	227326483.54	195406
		ru1203	36620	31875	34425	63208	1084569.83	5372
		ru1204	36400	33000	34245	138	2379.53	132
		ru1205	36570	31980	34525	19916	340743.05	1606
		ru1206	36000	32150	34535	138	2330.51	52
		ru1207	36995	31910	34390	144	2423.02	62
	ru1208	34400	33400	34375	10	340.78	6	
燃料油 Fuel oil		fu1109	5200	4840	4914	11946	60264.70	17120
		fu1110	5199	4790	5051	1040	5173.35	100
		fu1111	5079	4791	4941	132	659.82	132
		fu1112	5139	4786	4943	110946	547697.23	18342

		fu1202	5180	4880	5003	106	2643.40	28
		fu1203	5129	4989	5000	8	202.47	56
		fu1204			4968	0	0.00	2
		fu1205	5024	5024	5118	2	50.24	2
		fu1206			5239	0	0.00	0
		fu1207			5239	0	0.00	0
		fu1208			5239	0	0.00	0
螺纹钢 Rebar		rb1108			4994	0	0.00	60
		rb1109	5061	4562	4705	764	3770.91	120
		rb1110	5005	4795	4929	1212610	5961642.14	58670
		rb1111	5000	4809	4913	1040	5079.33	374
		rb1112	4999	4781	4877	302	1478.61	186
		rb1201	4968	4558	4827	7455892	35945116.38	352384
		rb1202	4964	4640	4815	758	3639.73	264
		rb1203	4955	4799	4825	88	425.44	34
		rb1204	4964	4725	4788	76	367.87	200
		rb1205	4966	4619	4851	16070	77745.53	7590
		rb1206	4968	4725	4831	146	712.538	100
		rb1207	4983	4740	4858	106	513.664	44
		rb1208	4880	4752	4831	10	48.292	2
	线材 Wire rod		wr1108			4610	0	0
		wr1109	4788	4260	4600	172	780.554	0
		wr1110	4894	4680	4737	50	237.514	2
		wr1111	4876	4876	4876	2	9.752	0
		wr1112	4991	4720	4721	14	66.774	0
		wr1201	4888	4496	4820	42	201.74	2
		wr1202			4824	0	0	0
		wr1203	5109	4567	4717	116	558.968	0
		wr1204	4801	4680	4768	4	18.96	2
		wr1205	4850	4608	4737	160	768.35	0
		wr1206	5031	4516	4740	52	248.59	2
		wr1207	4750	4698	4750	4	18.90	2
		wr1208			4750	0	0.00	0

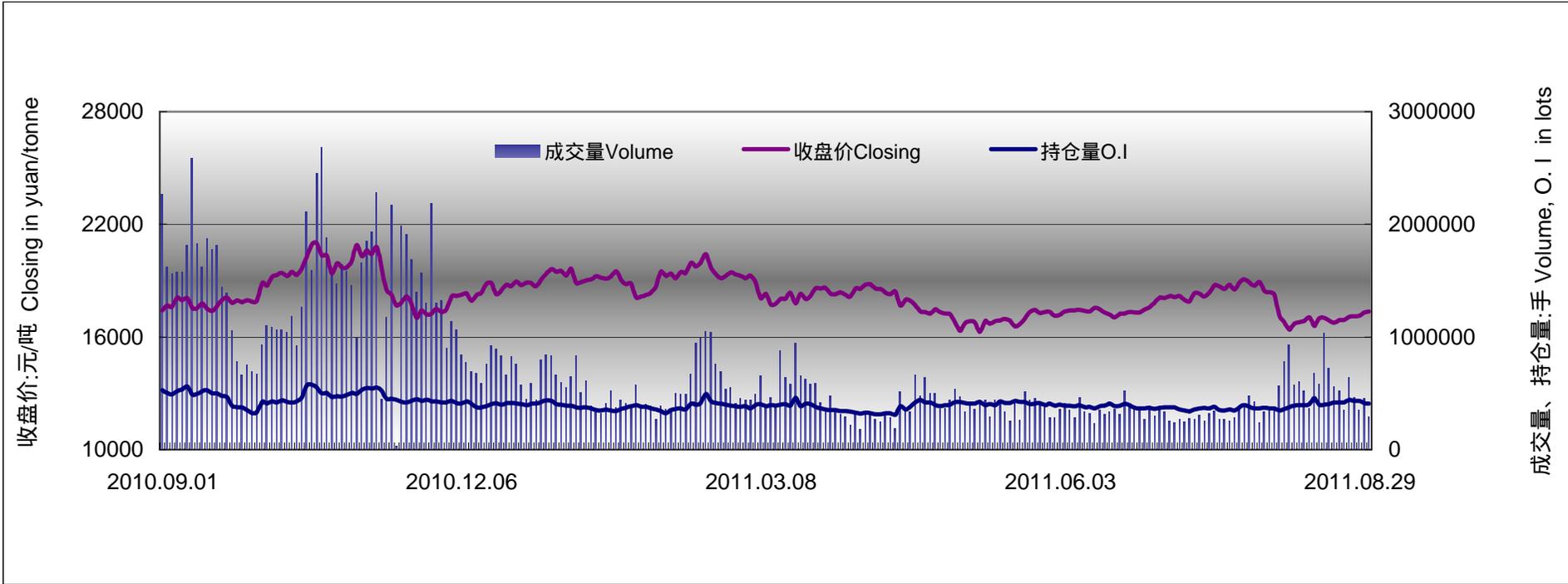
上海期货交易所期铜三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Copper Future Closing Price, Trading Volume, Open Interest Chart



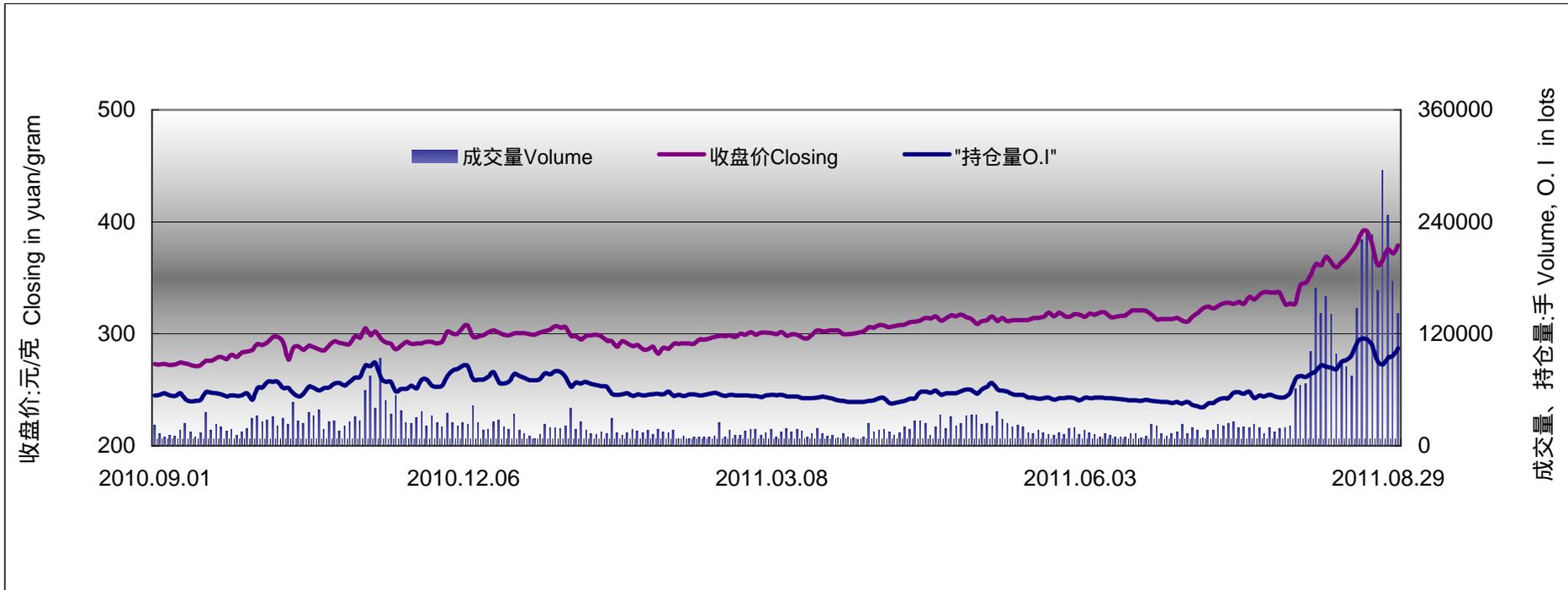
上海期货交易所期铝三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Aluminium Future Closing Price, Trading Volume, Open Interest Chart



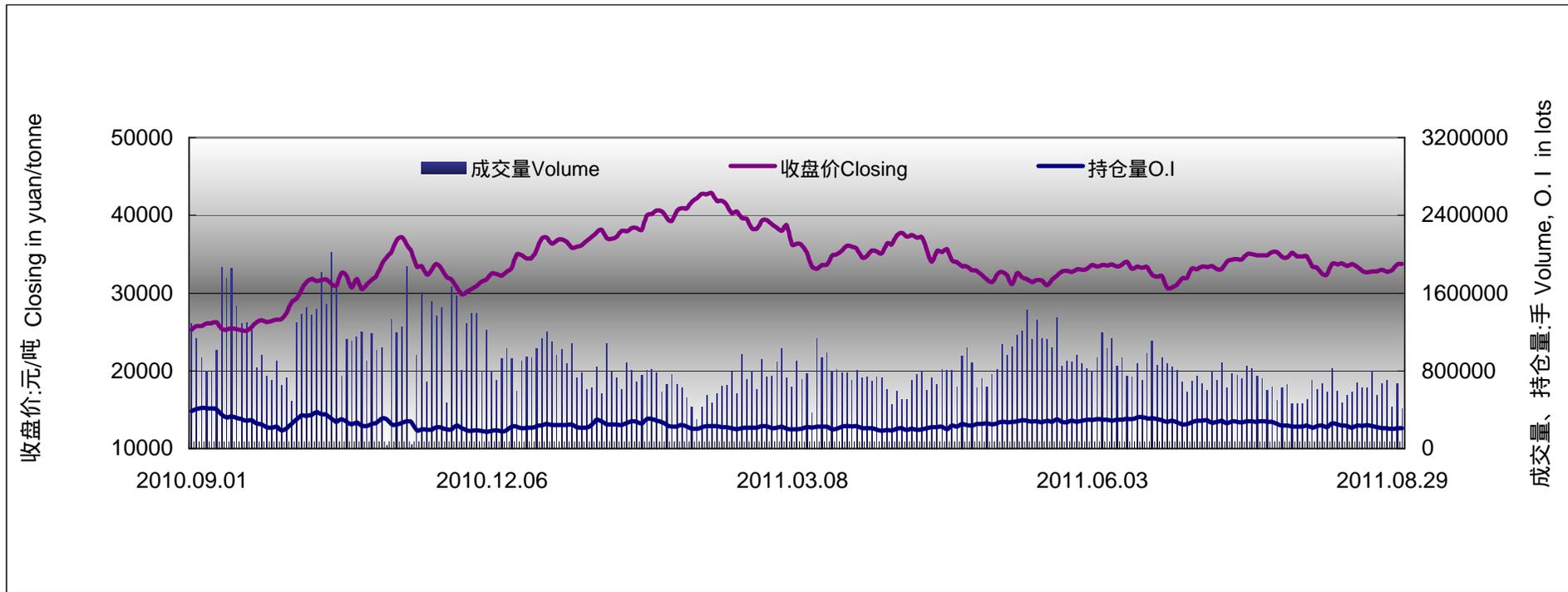
上海期货交易所期锌三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Zinc Future Closing Price, Trading Volume, Open Interest Chart



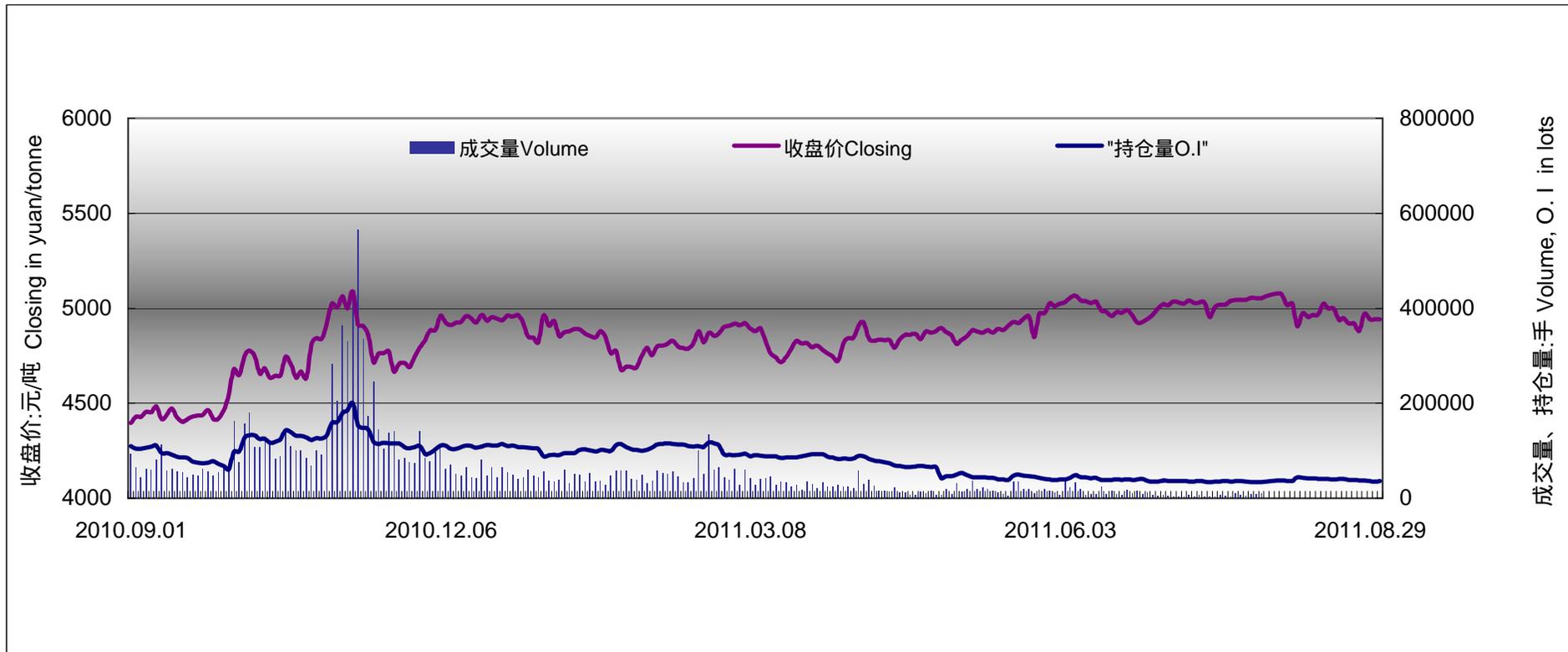
上海期货交易所期黄金三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Gold Future Closing Price, Trading Volume, Open Interest Chart



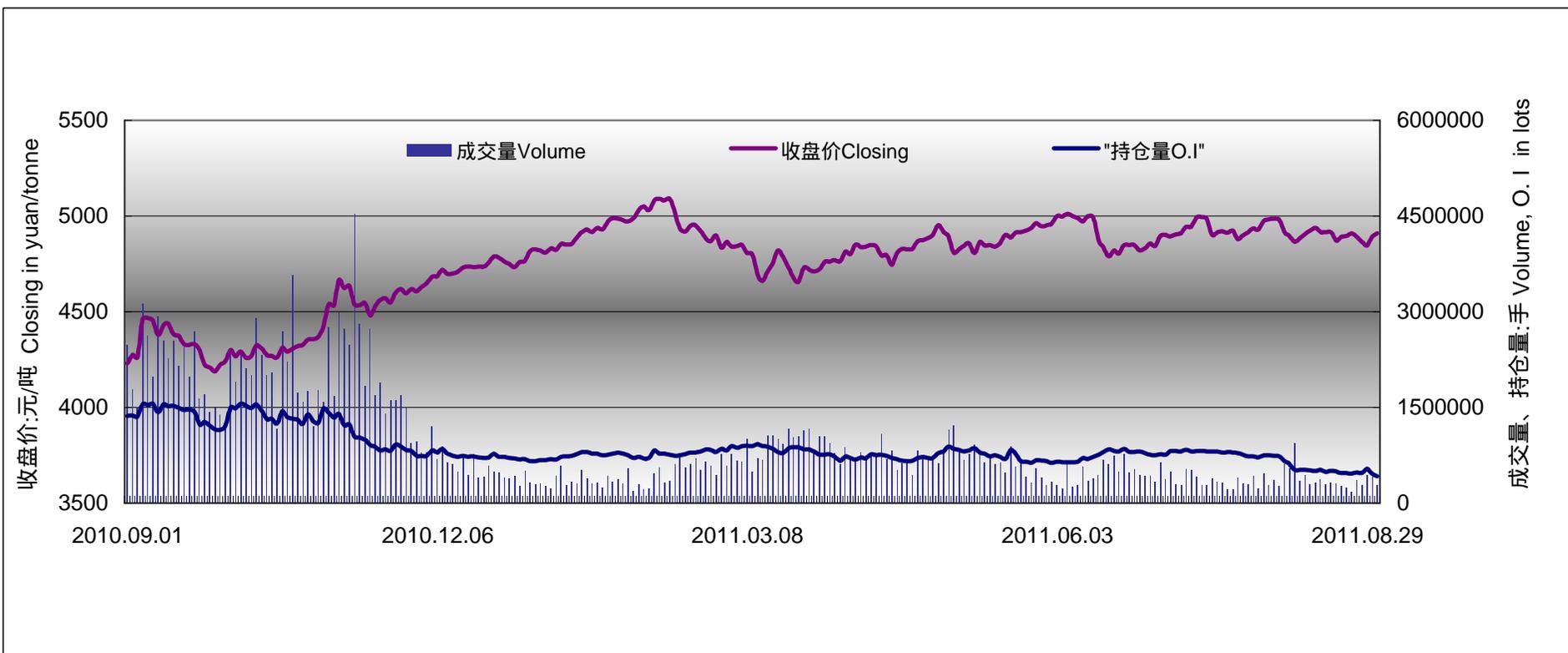
上海期货交易所期橡胶三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Rubber Future Closing Price, Trading Volume, Open Interest Chart



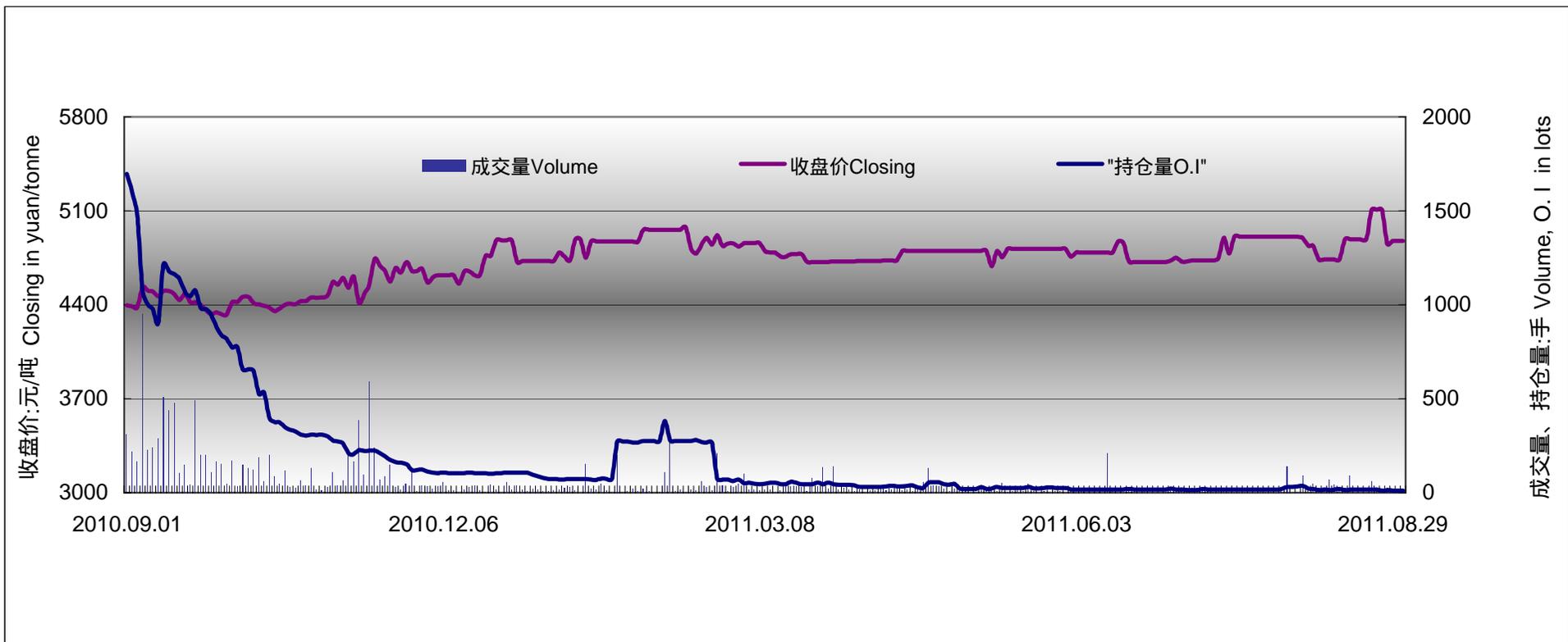
上海期货交易所期燃料油三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Fuel Oil Future Closing Price, Trading Volume, Open Interest Chart



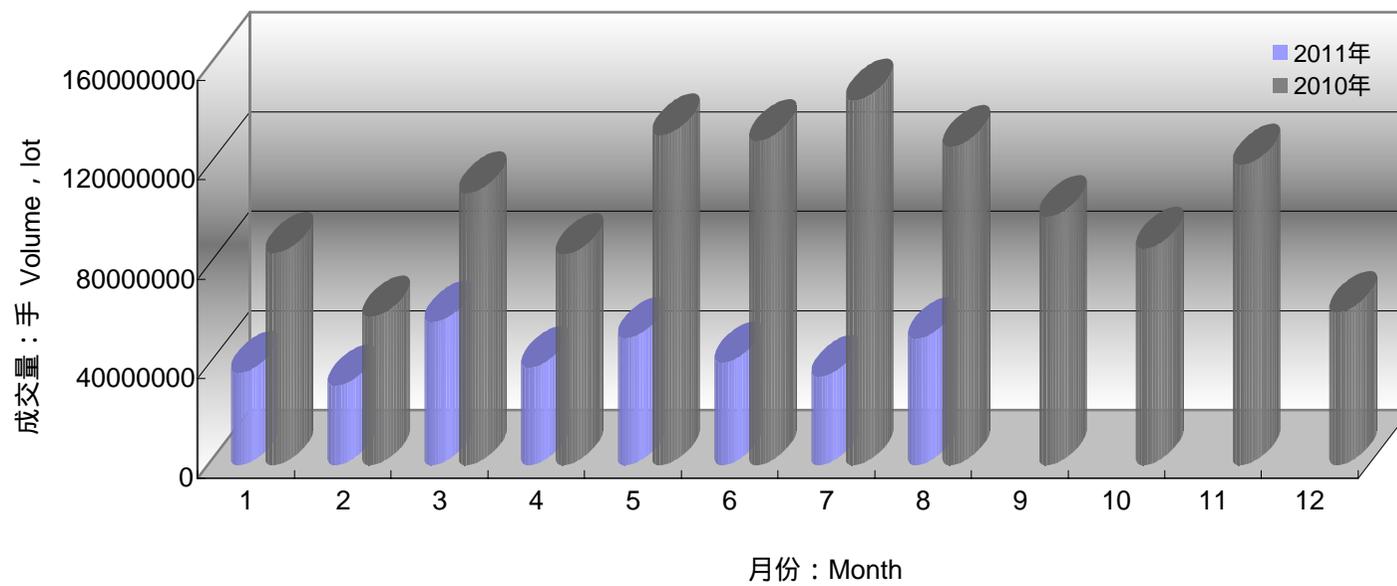
上海期货交易所期螺纹钢三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Rebar Future Closing Price, Trading Volume, Open Interest Chart



上海期货交易所期线材三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Wire rod Future Closing Price, Trading Volume, Open Interest Chart



SHFE2011年与2010年月成交量对比图 SHFE Monthly Volume in 2011 vs 2010



SHFE2011年与2010年月成交额对比图 SHFE Month Turnover in 2011vs2010

