

上海期货交易所2012年04月份统计汇总(MONTHLY REPORT)

成交金额 (Turnover)

成交金额 Turnover		当月 Apr'--2012	去年同期 Apr'--2011	同比% % change	上月 Mar'--2012	环比% %change	当年累计 Jan'-Apr'2012	去年同期 Jan'-Apr'2011	同比% % change
铜	Copper	266831281.83	119551808.28	123.19%	301115183.47	-11.39%	1202638626.06	528632204.78	127.50%
铝	Aluminium	3762244.43	4844198.60	-22.34%	3346305.01	12.43%	15822148.67	30658234.05	-48.39%
锌	Zinc	26909560.09	62420556.48	-56.89%	42560895.50	-36.77%	146375082.89	357049839.58	-59.00%
铅	Lead	402132.45	5351432.43	-92.49%	662309.65	-39.28%	2001946.88	11912756.08	-83.19%
黄金	Gold	26656085.76	11674399.44	128.33%	38869129.18	-31.42%	139529702.91	36638632.90	280.83%
天然胶	Rubber	138259061.32	234490988.14	-41.04%	265031221.18	-47.83%	879664201.09	1032950837.58	-14.84%
燃料油	Fuel oil	40453.93	1813048.40	-97.77%	84918.15	-52.36%	295738.61	13941505.16	-97.88%
螺纹钢	Rebar	40393772.99	66668776.89	-39.41%	52473646.01	-23.02%	178971104.36	237366270.49	-24.60%
线材	Wire rod	939.79	2272.49	-58.64%	1371.71	-31.49%	4353.50	13683.20	-68.18%
合计	Total	503255532.59	506817481.15	-0.70%	704144979.86	-28.53%	2565302904.97	2249163963.82	14.06%

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 Apr'--2012	去年同期 Apr'--2011	同比% % change	上月 Mar'--2012	环比% %change	当年累计 Jan'-Apr'2012	去年同期 Jan'-Apr'2011	同比% % change
铜	Copper	9182994	3368442	172.62%	9974568	-7.94%	40561600	14708526	175.77%
铝	Aluminium	466840	576414	-19.01%	412798	13.09%	1955882	3617886	-45.94%
锌	Zinc	3469624	6972896	-50.24%	5394726	-35.68%	18689382	37942086	-50.74%
铅	Lead	10268	114488	-91.03%	16820	-38.95%	50842	252798	-79.89%
黄金	Gold	790472	374336	111.17%	1131828	-30.16%	4059852	1212198	234.92%
天然胶	Rubber	5291316	13555634	-60.97%	17014544	-68.90%	57002150	55640208	2.45%
燃料油	Fuel oil	1476	366274	-99.60%	3100	-52.39%	11002	2888854	-99.62%
螺纹钢	Rebar	9321982	13699946	-31.96%	12154438	-23.30%	41764806	48858554	-14.52%
线材	Wire rod	218	468	-53.42%	320	-31.88%	1018	2802	-63.67%
合计	Total	28535190	39028898	-26.89%	46103142	-38.11%	164096534	165123912	-0.62%

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 Apr'--2012	去年同期 Apr'--2011	同比% % change	上月 Mar'--2012	环比% %change
铜 Copper	488024	322078	51.52%	412682	18.26%
铝 Aluminium	212316	268134	-20.82%	166088	27.83%
锌 Zinc	350620	383284	-8.52%	390756	-10.27%
铅 Lead	3060	8766	-65.09%	4872	-37.19%
黄金 Gold	107026	56108	90.75%	84846	26.14%
天然胶 Rubber	100528	236336	-57.46%	152710	-34.17%
燃料油 Fuel oil	660	65632	-98.99%	842	-21.62%
螺纹钢 Rebar	886638	710214	24.84%	745608	18.91%
线材 Wire rod	40	42	-4.76%	38	5.26%
合计 Total	2148912	2050594	4.79%	1958442	9.73%

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 Apr'--2012	去年同期 Apr'--2011
铜	Copper	6370	2630
铝	Aluminium	9475	14155
锌	Zinc	5440	6465
铅	Lead	44	
黄金	Gold	36	6
天然胶	Rubber	812	355
燃料油	Fuel oil	5	490
螺纹钢	Rebar	180	90
线材	Wire rod	0	0
合计	Total	22362	24191

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

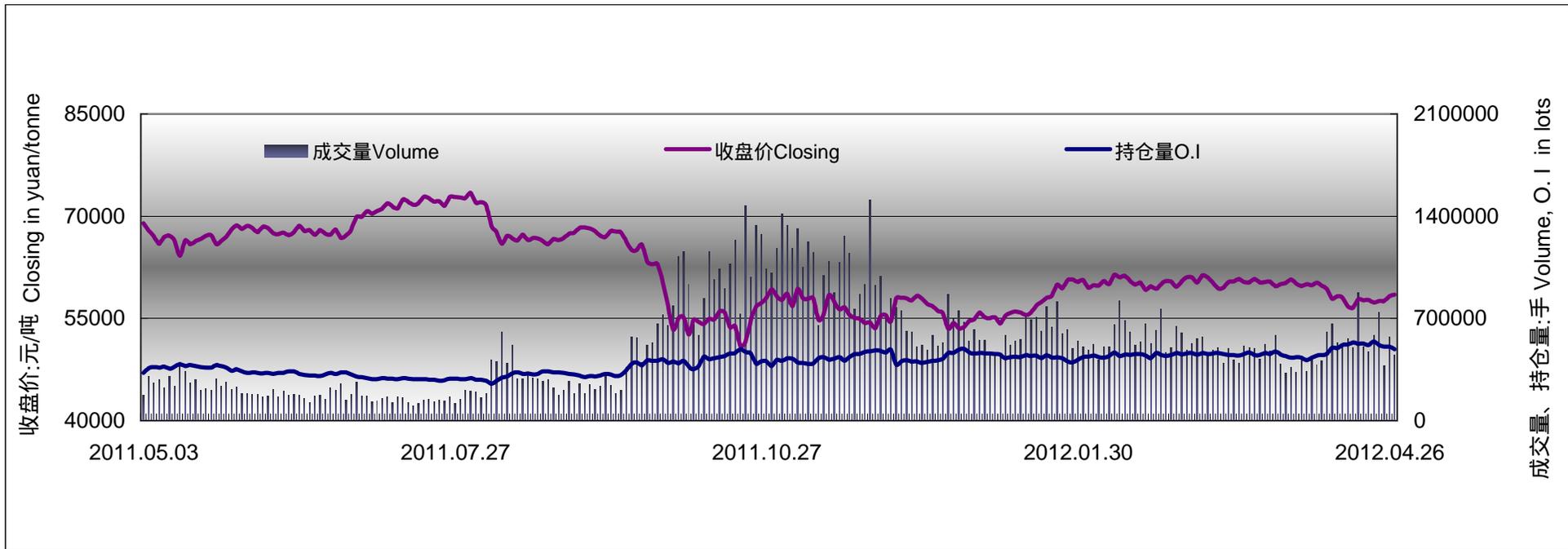
2012年04月成交统计TransactionStatistics(2012/04)

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	cu1204	59700	56500	56610	55390	1620209.60	12740
	cu1205	60090	56490	58360	202168	5869154.53	23030
	cu1206	60320	56520	58520	525414	15396475.88	62208
	cu1207	60460	56490	58490	5861750	170516117.82	164796
	cu1208	60530	56470	58470	2332526	67472661.19	185442
	cu1209	60590	56520	58490	171030	4948181.76	36960
	cu1210	60730	55200	58500	22126	642161.34	7992
	cu1211	60790	56650	58560	4830	140343.87	3166
	cu1212	60800	56750	58590	4048	117670.67	2466
	cu1301	60780	56750	58590	1484	43203.82	1006
	cu1302	60780	56930	58610	670	19575.74	322
	cu1303	60900	56920	58650	1006	29498.98	346
	cu1304	58810	56950	58580	552	16026.63	290
铝 Aluminium	al1204	16795	15650	15910	22468	179422.02	18950
	al1205	16100	15860	16080	53738	430522.88	22050
	al1206	16200	15995	16140	80936	651056.05	38760
	al1207	16280	16030	16170	175076	1411925.16	63994
	al1208	16370	16080	16190	93686	757280.14	61062
	al1209	16460	16100	16215	35500	287633.38	21818
	al1210	16540	16140	16245	3762	30651.77	3358
	al1211	16670	16175	16260	682	5578.58	648
	al1212	16615	16200	16260	358	2939.77	224
	al1301	16780	16230	16360	418	3440.70	306
	al1302	17005	16205	16425	118	984.92	40
	al1303	16750	16340	16385	86	709.68	50
	al1304	16635	16425	16425	12	99.41	6
锌 Zinc	zn1204	15450	15050	15190	15092	115285.47	10880
	zn1205	15570	15100	15435	88004	675138.67	18880
	zn1206	15675	15155	15520	394512	3045092.49	55914
	zn1207	15780	15220	15605	2414800	18729367.54	160140
	zn1208	15880	15335	15685	511234	3984360.74	93076
	zn1209	15950	15415	15760	39056	305792.01	17852
	zn1210	16025	15000	15815	4716	36998.82	3256
	zn1211	16050	15580	15875	816	6435.05	640
	zn1212	16130	15620	15935	418	3298.96	314
	zn1301	16215	15680	15990	506	4028.14	260
	zn1302	16250	15735	16020	154	1229.64	170
	zn1303	16340	15800	16090	268	2145.76	112

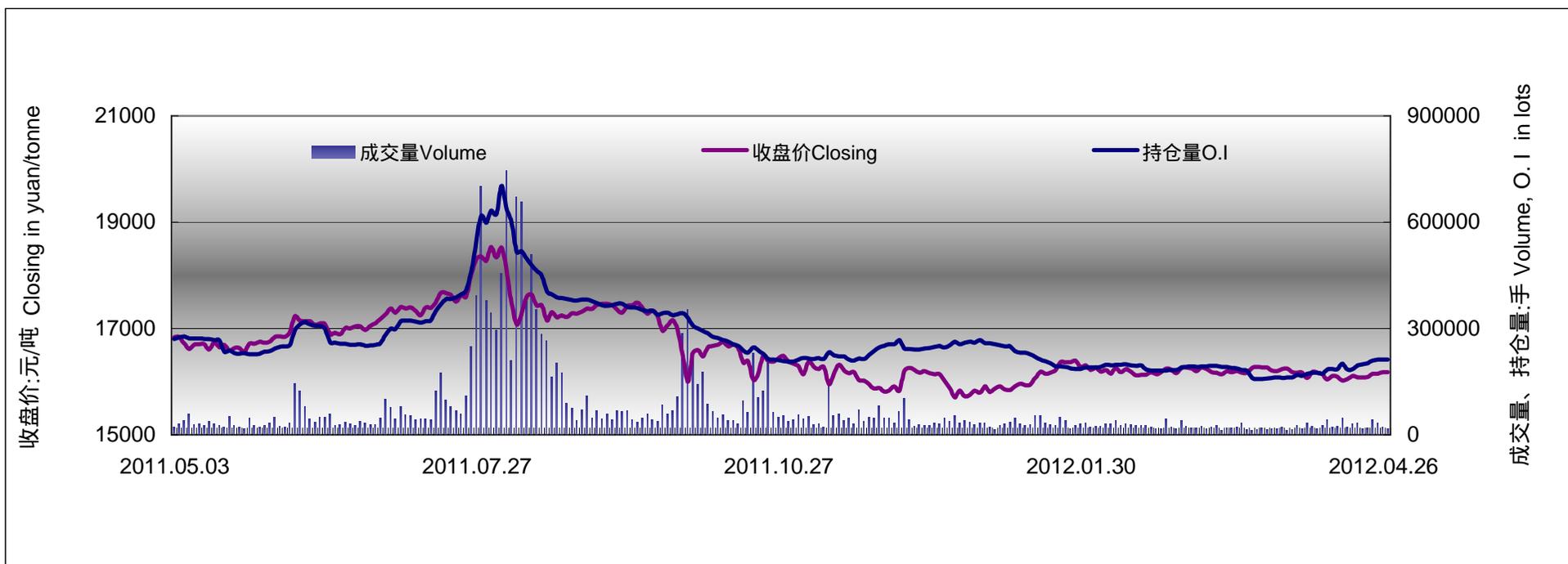
	zn1304	16200	15995	16120	48	386.84	6
铅 Lead	pb1204	15790	15480	15780	436	17023.20	88
	pb1205	15900	15380	15850	2252	88176.50	322
	pb1206	15900	15350	15840	3984	156007.75	1262
	pb1207	15875	15400	15835	3452	135260.98	1404
	pb1208	15845	15505	15840	88	3453.43	34
	pb1209	15830	15595	15755	34	1336.03	16
	pb1210	15775	15765	15805	12	473.15	14
	pb1211			15995	0	0.00	0
	pb1212			15650	0	0.00	0
	pb1301	16290	15620	16195	4	159.55	2
	pb1302			17140	0	0.00	0
	pb1303	15920	15920	15920	2	79.60	2
	pb1304	16460	15995	16225	4	162.28	4
	黄金 Gold	au1204	342.98	337.50	337.80	150	5105.46
au1205		343.38	333.39	338.35	360	12133.02	108
au1206		342.94	331.80	337.91	251228	8459653.98	10550
au1207		343.40	329.04	338.62	370	12462.54	44
au1208		341.50	333.19	337.50	46	1551.98	16
au1209		343.69	332.66	339.25	496	16763.34	60
au1210		343.48	333.40	338.96	178	6021.49	66
au1211		342.32	334.99	339.16	98	3304.45	22
au1212		343.10	332.06	338.88	537388	18133746.12	96104
au1301		340.71	336.26	337.18	70	2368.61	14
au1302		343.00	333.38	338.7	62	2098.04	26
au1303		339.19	335.19	337.72	20	674.77	12
au1304		339.17	333.73	339.17	6	201.98	4
橡胶 Rubber		ru1204	29220	28100	28565	1118	16201.90
	ru1205	28380	27600	28240	347482	4874477.41	3522
	ru1206	28660	26790	27755	4404	60703.06	542
	ru1207	27910	26620	27490	2674	36578.77	244
	ru1208	27765	26575	27325	872	23596.75	78
	ru1209	27650	26220	27205	4931176	133149831.97	94932
	ru1210	27480	26370	27040	706	19021.83	70
	ru1211	28620	26225	27085	822	22075.79	236
	ru1301	27840	26600	27475	1918	52633.51	766
	ru1303	27875	26750	27400	128	3504.81	126
	ru1304	27445	27000	27345	16	435.53	12
燃料油 Fuel oil	fu1205	5639	5330	5330	632	17306.12	302
	fu1206	5477	5469	5422	4	109.46	2
	fu1207	5702	5271	5382	82	2217.26	4
	fu1208	5685	5208	5416	14	381.29	2

	fu1209	5566	5430	5439	722	19841.93	330
	fu1210			5325	0	0.00	6
	fu1211	5500	5494	5498	6	164.94	12
	fu1212			5319	0	0.00	0
	fu1301	5501	5434	5471	10	273.68	2
	fu1303			5471	0	0.00	0
	fu1304	5510	4905	5510	6	159.25	0
螺纹钢 Rebar	rb1204	4341	4300	4340	420	1820.52	360
	rb1205	4383	4185	4283	137826	596610.33	15728
	rb1206	4362	4266	4295	746	3216.68	976
	rb1207	4401	4237	4281	1584	6822.84	290
	rb1208	4356	4276	4303	150	646.25	356
	rb1209	4410	4228	4289	9442	40643.34	1724
	rb1210	4405	4251	4282	9083554	39364463.20	822962
	rb1211	4572	4245	4272	1044	4517.43	700
	rb1212	4359	4233	4267	1222	5293.37	250
	rb1301	4375	4226	4255	85694	368448.08	43518
	rb1302	4337	4245	4261	218	936.072	94
	rb1303	4416	4260	4271	74	320.356	36
	rb1304	4350	4300	4319	8	34.512	4
	线材 Wire rod	wr1204			4111	0	0
wr1205		4267	4267	4267	2	8.534	0
wr1206		4300	4150	4195	32	134.138	22
wr1207		4278	4160	4278	10	42.306	0
wr1208				4306	0	0	0
wr1209		4536	4211	4268	32	139.526	4
wr1210		4382	4284	4303	88	382.442	6
wr1211		4334	4274	4274	6	25.884	4
wr1212		4271	4126	4223	10	42.04	0
wr1301		4409	4200	4231	26	111.99	2
wr1302		4315	4315	4315	2	8.63	0
wr1303		4700	4275	4222	10	44.30	2
wr1304				4222	0	0.00	0

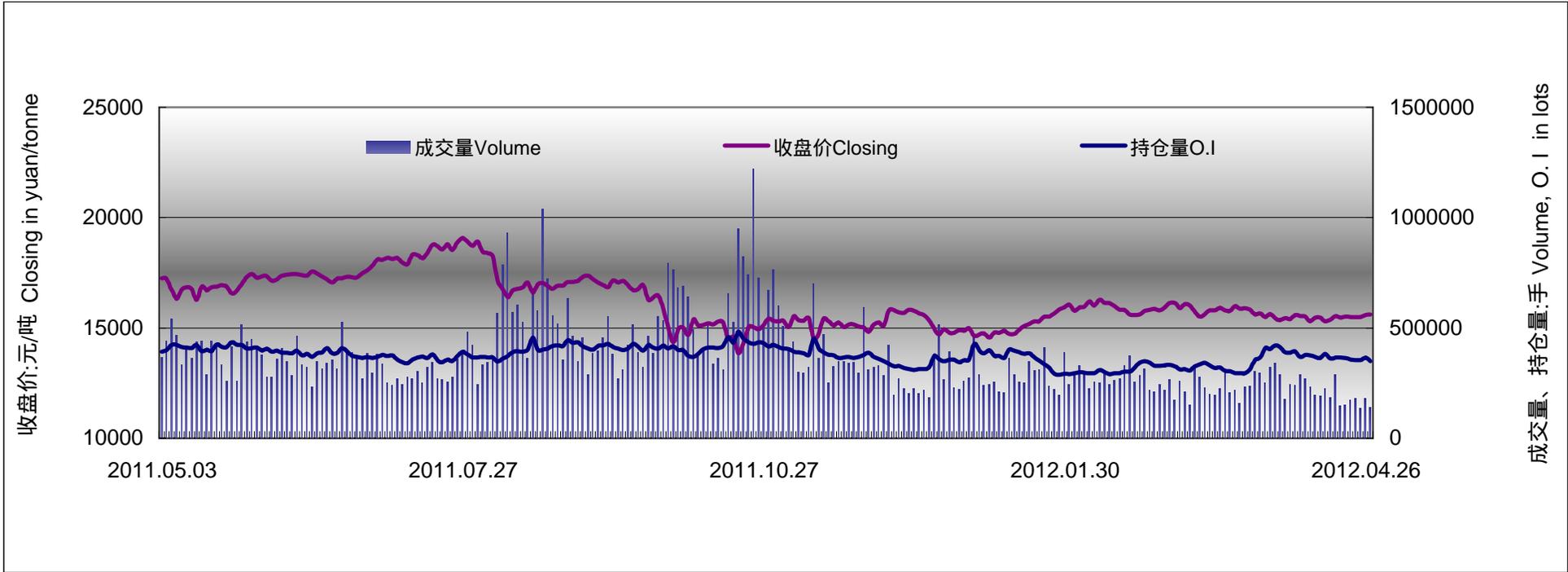
上海期货交易所期铜三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Copper Future Closing Price, Trading Volume, Open Interest Chart



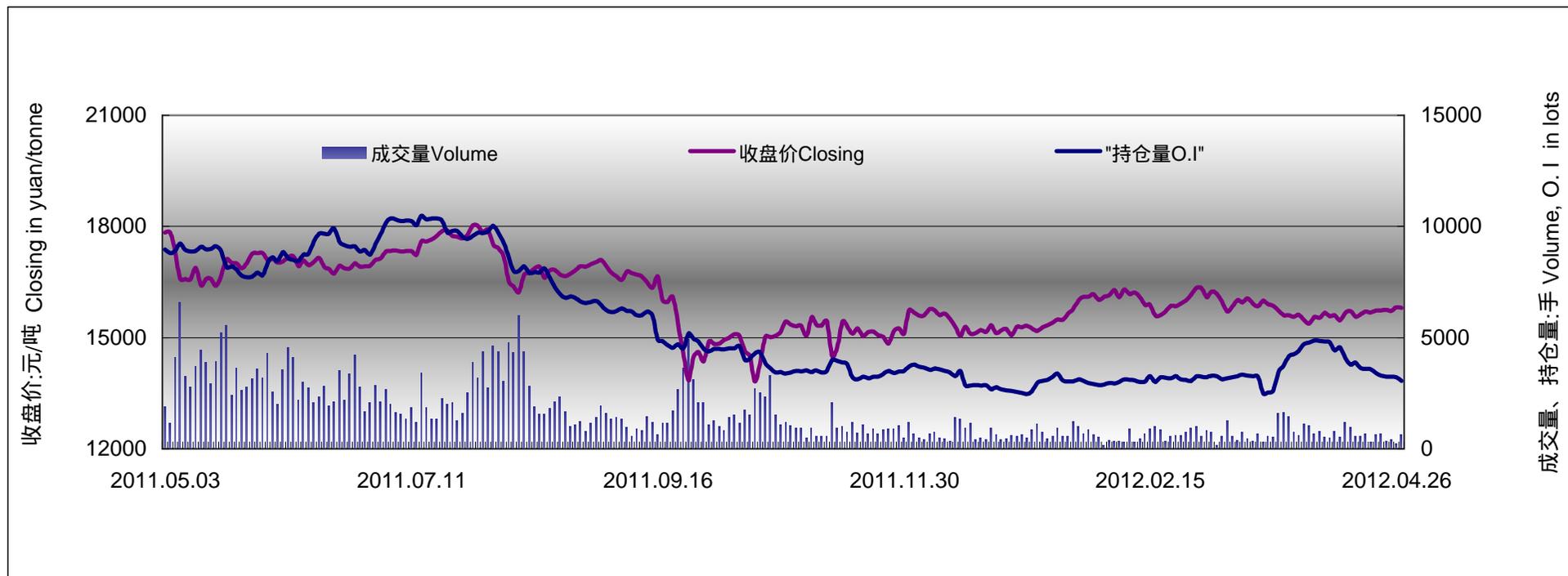
上海期货交易所期铝三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Aluminium Future Closing Price, Trading Volume, Open Interest Chart



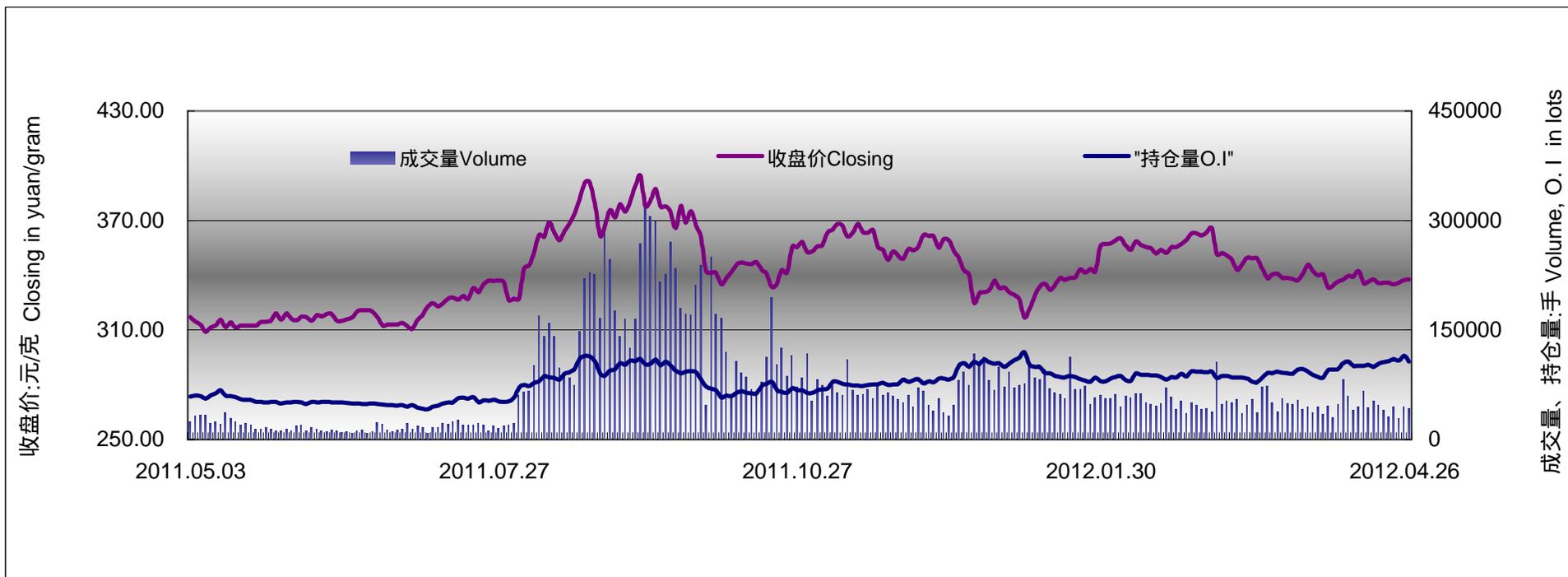
上海期货交易所期锌三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Zinc Future Closing Price, Trading Volume, Open Interest Chart



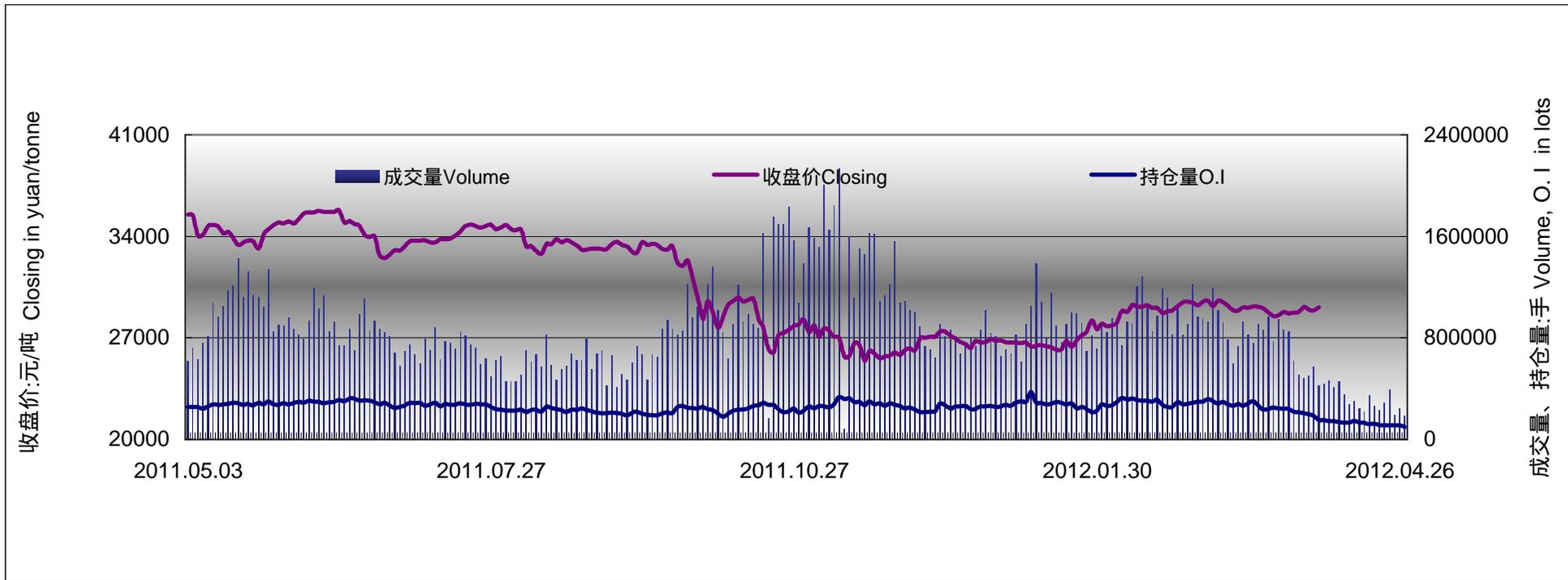
上海期货交易所期铅三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Lead Future Closing Price, Trading Volume, Open Interest Chart



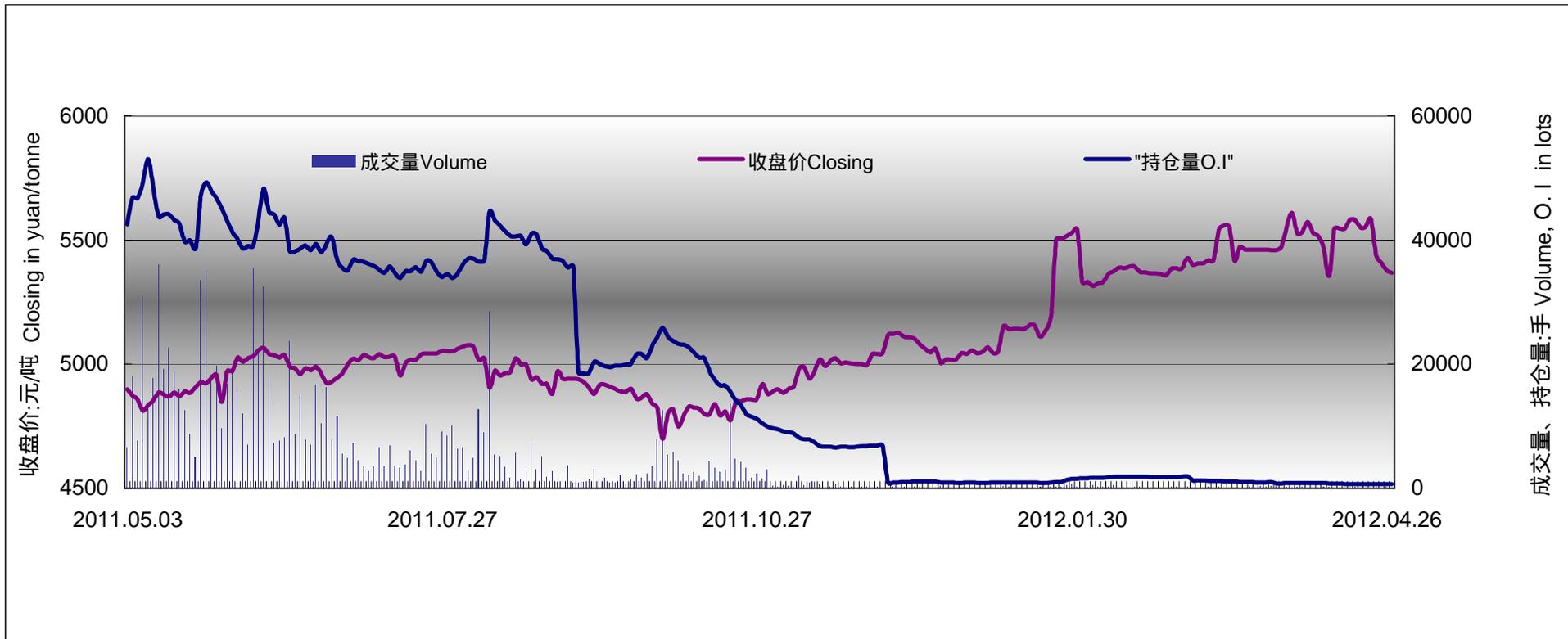
上海期货交易所期黄金三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Gold Future Closing Price, Trading Volume, Open Interest Chart



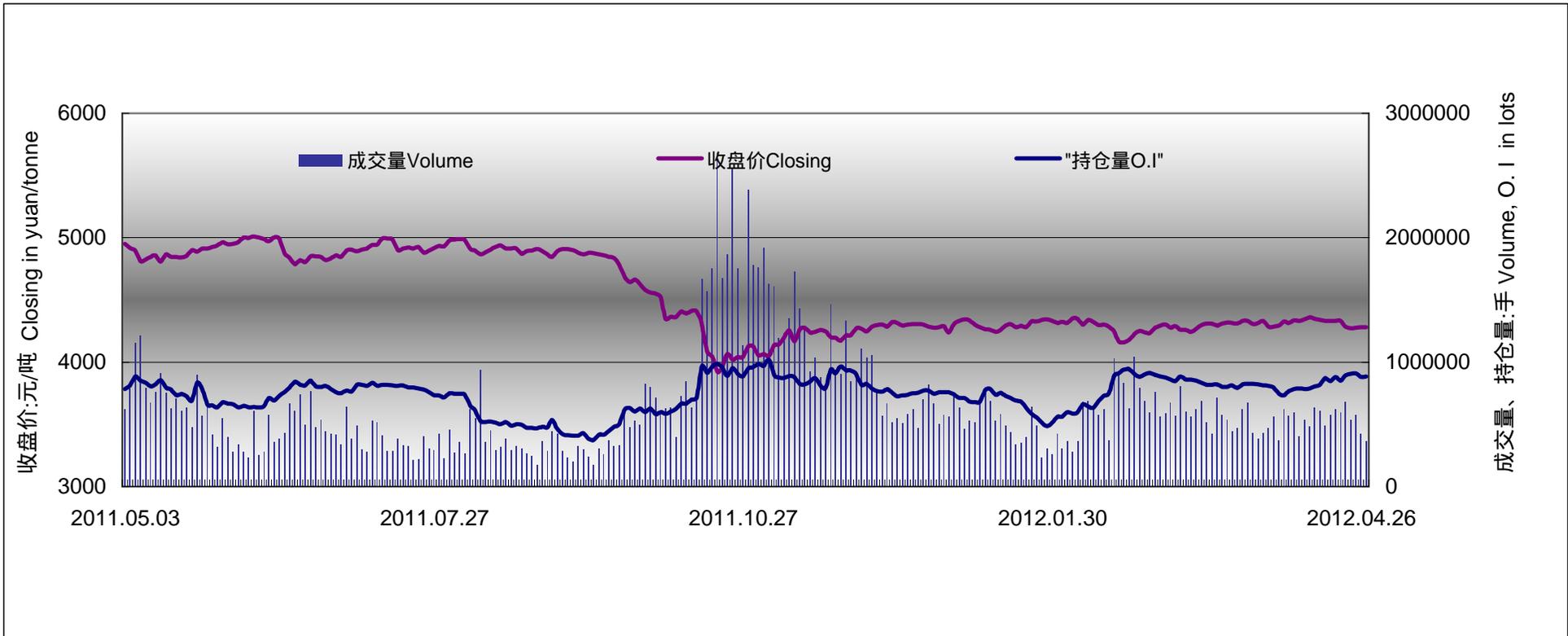
上海期货交易所期橡胶三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Rubber Future Closing Price, Trading Volume, Open Interest Chart



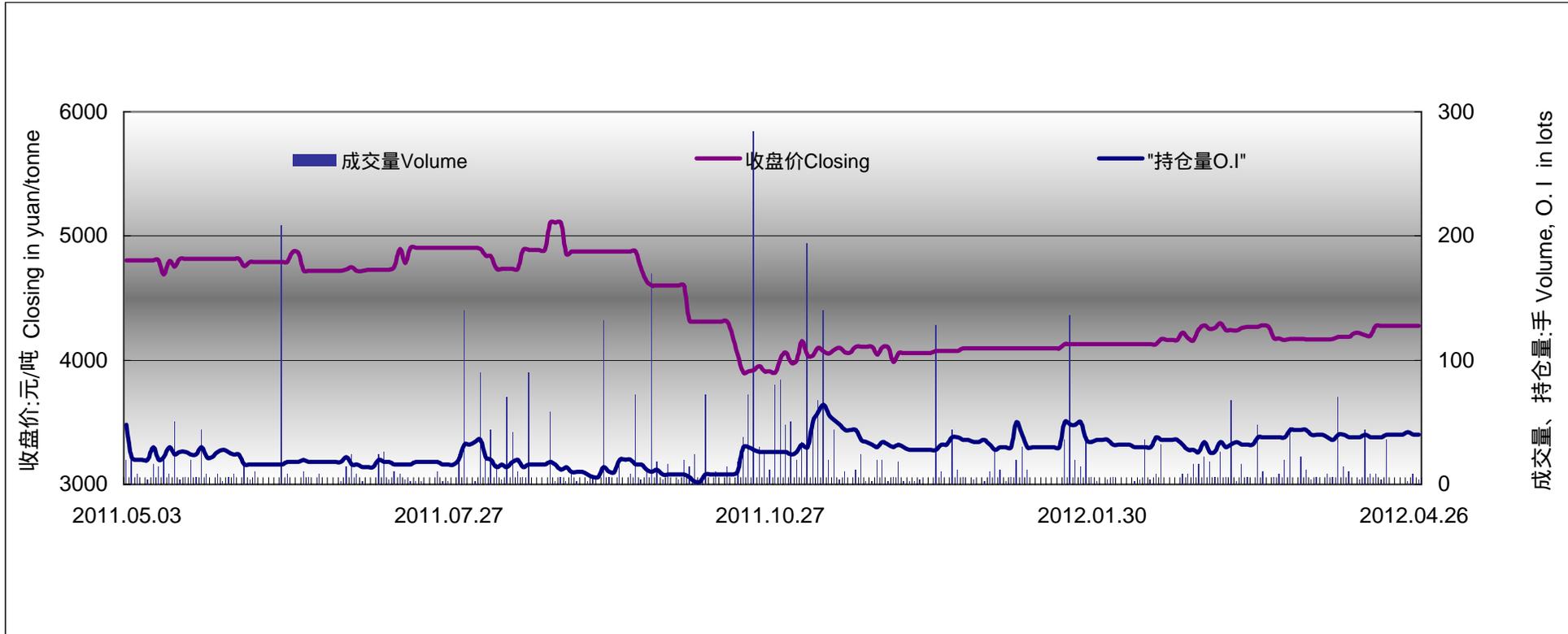
上海期货交易所期燃料油三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Fuel Oil Future Closing Price, Trading Volume, Open Interest Chart



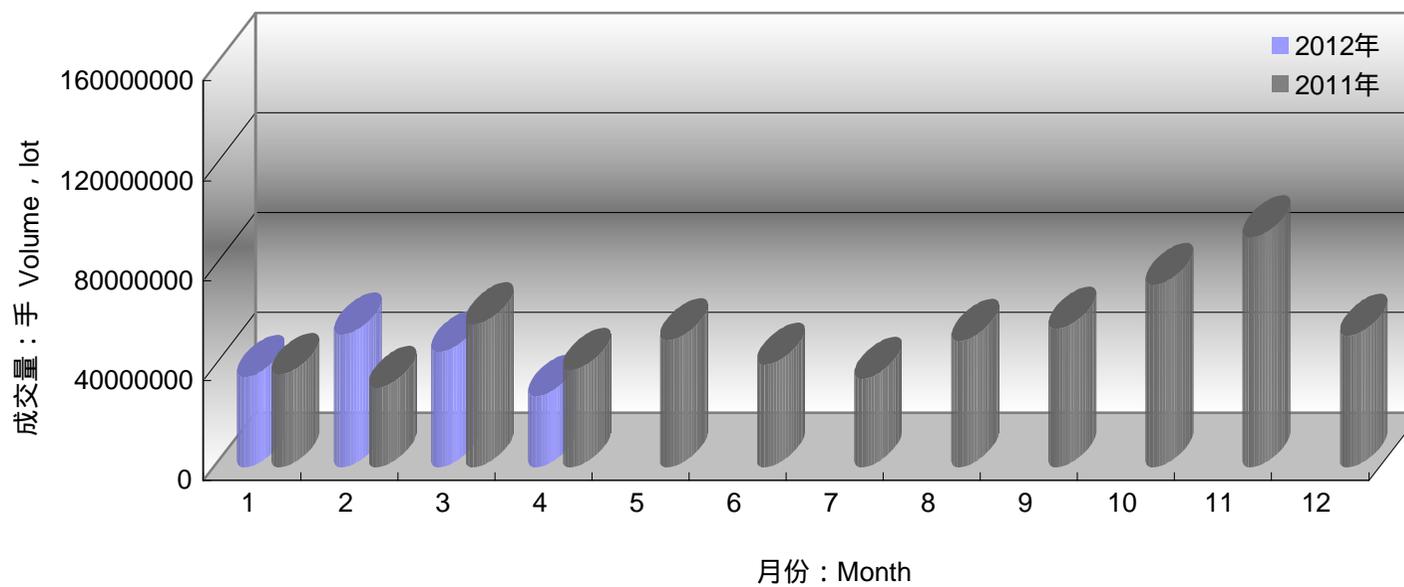
上海期货交易所期螺纹钢三个月收盘价、成交量、持仓量组合图
SHFE Three-Month Rebar Future Closing Price, Trading Volume, Open Interest Chart



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



SHFE2012年与2011年月成交量对比图 SHFE Monthly Volume in 2012 vs 2011



SHFE2012年与2011年月成交额对比图 SHFE Month Turnover in 2012vs2011

