

2016

月度市场报告

9

总第一百六十五期



上海黄金交易所
SHANGHAI GOLD EXCHANGE

指标说明

1. 行情中各交易品种的成交量、成交金额、持仓量按双边计算
2. 成交总量为买入量和卖出量之和
3. 自营/代理比为会员自营成交量与会员代理交易成交量之比

成交量、成交金额表

单位：千克

成交量	上月日均	本月日均	上月累计	本月累计	增减	同比	本年累计
Au99.95	1,603.57	2,117.40	36,882.00	42,348.00	14.82%	-47.07%	379,366.00
Au99.99	20,254.01	22,852.14	465,842.34	457,042.70	-1.89%	-19.35%	4,552,744.02
Au100g	46.35	49.77	1,066.00	995.40	-6.62%	25.97%	11,372.60
Au50g	---	---	---	---	---	---	---
Au995	---	---	---	---	---	---	---
iAu9999	390.55	1,035.32	8,982.58	20,706.36	130.52%	727.29%	210,999.68
iAu100g	0.04	0.02	1.00	0.40	-60.00%	-60.00%	30.60
iAu995	---	---	---	---	---	---	---
Au(T+D)	57,821.04	59,396.00	1,329,884.00	1,187,920.00	-10.67%	45.79%	13,626,720.00
mAu(T+D)	6,388.75	5,483.95	146,941.20	109,679.00	-25.36%	90.72%	1,311,914.00
Au(T+N1)	4,809.35	13,070.86	110,615.00	261,417.20	136.33%	240.04%	1,485,241.20
Au(T+N2)	5,077.97	13,112.10	116,793.20	262,242.00	124.54%	194.48%	1,440,424.80
询价Au99.95	884.00	1,511.60	20,332.00	30,232.00	48.69%	226.06%	351,810.00
询价Au99.99	35,786.67	55,585.37	823,093.40	1,111,707.40	35.06%	-10.72%	10,680,716.20
询价iAu99.99	31,478.26	12,960.00	724,000.00	259,200.00	-64.20%	37.00%	2,200,516.04
询价iAu50g	---	---	---	---	---	---	---
询价iAu99.5	---	---	---	---	---	---	---
上海金SHAU	2,127.30	3,820.10	48,928.00	76,402.00	0.56	---	384,262.00
黄金合计	166,667.86	190,994.62	3,833,360.72	3,819,892.46	-0.35%	21.97%	36,636,117.14
Pt99.95	143.13	201.90	3,292.00	4,038.00	22.66%	-46.43%	39,790.00
Ag99.9	---	---	---	---	---	---	---
Ag99.99	697.83	2,683.50	16,050.00	53,670.00	234.39%	-59.87%	509,460.00
Ag(T+D)	5,428,025.57	5,364,857.50	124,844,588.00	107,297,150.00	-14.06%	70.54%	776,857,286.00
合计	5,595,534.38	5,558,737.52	128,697,290.72	111,174,750.46	-13.62%	67.96%	814,042,653.14

单位：万元

成交金额	上月日均	本月日均	上月累计	本月累计	增减	同比	本年累计
Au99.95	46,167.22	59,141.50	1,061,845.96	1,182,829.99	11.39%	-36.16%	9,998,344.06
Au99.99	569,840.70	639,391.13	13,106,336.10	12,787,822.69	-2.43%	-2.94%	119,834,809.35
Au100g	1,330.74	1,423.06	30,607.09	28,461.26	-7.01%	54.97%	302,651.71
Au50g	---	---	---	---	---	---	---
Au995	---	---	---	---	---	---	---
iAu9999	11,218.69	29,719.51	258,029.92	594,390.23	130.36%	924.86%	5,577,900.18
iAu100g	1.21	0.52	27.79	10.45	-62.41%	-52.89%	811.87
iAu995	---	---	---	---	---	---	---
Au(T+D)	1,660,314.48	1,695,329.98	38,187,232.96	33,906,599.57	-11.21%	79.62%	363,830,516.80
mAu(T+D)	183,543.77	156,622.32	4,221,506.78	3,132,446.44	-25.80%	135.01%	35,332,178.01
Au(T+N1)	139,279.07	377,117.01	3,203,418.52	7,542,340.23	135.45%	319.81%	40,028,470.11
Au(T+N2)	146,183.73	375,841.67	3,362,225.72	7,516,833.48	123.57%	264.44%	39,137,231.96
询价Au99.95	25,253.46	42,758.14	580,829.59	855,162.82	47.23%	298.79%	9,237,522.10
询价Au99.99	1,012,096.65	1,577,607.24	23,278,222.97	31,552,144.90	35.54%	8.79%	281,579,290.63
询价iAu99.99	903,646.43	368,461.67	20,783,868.00	7,369,233.40	-64.54%	67.40%	60,509,936.02
询价iAu50g	---	---	---	---	---	---	---
询价iAu99.5	---	---	---	---	---	---	---
上海金SHAU	61,132.76	108,984.16	1,406,053.58	2,179,683.13	0.55	---	10,545,198.89
黄金合计	4,760,008.91	5,432,397.93	109,480,204.97	108,647,958.56	-0.76%	49.25%	975,914,861.67
Pt99.95	3,631.11	4,824.42	83,515.58	96,488.42	15.53%	-39.55%	882,925.55
Ag99.9	---	---	---	---	---	---	---
Ag99.99	301.21	1,161.34	6,927.79	23,226.76	235.27%	-48.30%	188,634.80
Ag(T+D)	2,323,829.16	2,284,749.24	53,448,070.64	45,694,984.76	-14.51%	119.40%	302,925,782.26
合计	7,087,770.39	7,723,132.92	163,018,718.99	154,462,658.50	-5.25%	64.63%	1,279,912,204.30

黄金总交易量前十名

单位：千克

序号	会员买卖总量前十名			买入量前十名			卖出量前十名		
	会员简称	买卖总量	比重	会员简称	买入量	比重	会员简称	卖出量	比重
1	中国银行汇总	397,327	10.40%	中国银行汇总	189,258	9.91%	中国银行汇总	208,068	10.89%
2	深金融	340,141	8.90%	深金融	170,341	8.92%	深金融	169,801	8.89%
3	浦发银行汇总	274,169	7.18%	工商银行汇总	140,558	7.36%	浦发银行汇总	138,784	7.27%
4	工商银行汇总	261,637	6.85%	浦发银行汇总	135,385	7.09%	工商银行汇总	121,079	6.34%
5	平安银行汇总	238,715	6.25%	平安银行汇总	118,239	6.19%	平安银行汇总	120,476	6.31%
6	中信银行汇总	212,995	5.58%	农业银行汇总	111,648	5.85%	中信银行汇总	109,139	5.71%
7	交通银行汇总	207,979	5.44%	交通银行汇总	108,746	5.69%	交通银行汇总	99,233	5.20%
8	农业银行汇总	199,071	5.21%	中信银行汇总	103,856	5.44%	农业银行汇总	87,422	4.58%
9	建设银行汇总	166,993	4.37%	建设银行汇总	93,678	4.90%	平安自贸区	73,500	3.85%
10	平安自贸区	147,000	3.85%	平安自贸区	73,500	3.85%	建设银行汇总	73,315	3.84%
合计		2,446,026.48	64.03%		1,245,210.47	65.20%		1,200,816.01	62.87%

会员铂金交易前十名

单位：千克

序号	会员买入量前十名			自营量前十名			代理量前十名		
	会员简称	买入量	比重	会员简称	自营量	比重	会员简称	代理量	比重
1	工商银行汇总	433	21.45%	老凤祥	390	46.48%	工商银行汇总	433	36.69%
2	老凤祥	390	19.32%	浙江明牌	105	12.51%	广东粤宝	209	17.71%
3	广东粤宝	209	10.35%	北京菜百	100	11.92%	北京大德	204	17.29%
4	北京大德	204	10.10%	上海贺利氏	46	5.48%	深圳翠绿	75	6.36%
5	浙江明牌	105	5.20%	周大福珠宝	41	4.89%	中国银行汇总	48	4.07%
6	北京菜百	101	5.00%	豫园黄金	36	4.29%	建设银行汇总	45	3.81%
7	深圳翠绿	75	3.71%	深圳甘露	30	3.58%	浦发银行汇总	43	3.64%
8	中国银行汇总	48	2.38%	老凤祥珠宝	24	2.86%	平安银行汇总	43	3.64%
9	上海贺利氏	46	2.28%	有研亿金	22	2.62%	北京黄金	15	1.27%
10	建设银行汇总	45	2.23%	南京宝庆	15	1.79%	深圳众恒隆	12	1.02%
合计		1,656	82.02%		809	96.42%		1,127	95.51%

会员白银交易前十名

单位：千克

序号	会员买卖总量前十名			买入量前十名			卖出量前十名		
	会员简称	买卖总量	比重	会员简称	买入量	比重	会员简称	卖出量	比重
1	深金融	37,548,188	34.98%	深金融	18,935,212	35.28%	深金融	18,612,976	34.68%
2	工商银行汇总	9,625,969	8.97%	工商银行汇总	4,831,809	9.00%	工商银行汇总	4,794,160	8.93%
3	山东恒邦	6,922,048	6.45%	山东恒邦	3,472,973	6.47%	山东恒邦	3,449,075	6.43%
4	上海金大师	6,708,733	6.25%	上海金大师	3,360,928	6.26%	上海金大师	3,347,805	6.24%
5	金创黄金	5,827,939	5.43%	金创黄金	2,864,193	5.34%	金创黄金	2,963,746	5.52%
6	招金集团	4,894,585	4.56%	中国银行汇总	2,494,436	4.65%	招金集团	2,424,538	4.52%
7	中国银行汇总	4,855,665	4.52%	招金集团	2,470,047	4.60%	中国银行汇总	2,361,229	4.40%
8	建设银行汇总	2,981,920	2.78%	建设银行汇总	1,504,348	2.80%	三门峡金渠代理	1,504,983	2.80%
9	三门峡金渠代理	2,957,405	2.75%	农业银行汇总	1,476,023	2.75%	建设银行汇总	1,477,572	2.75%
10	农业银行汇总	2,941,831	2.74%	三门峡金渠代理	1,452,422	2.71%	农业银行汇总	1,465,808	2.73%
合计		85,264,283	79.43%		42,862,391	79.85%		42,401,892	79.00%

自营、代理情况表

单位：千克

品种	买卖总量	自营量	占总成交量%	代理量	占总成交量%	自营代理比
黄金	3,819,892.46	2,631,868.28	68.90%	1,188,024.18	31.10%	2.22:1
铂金(买方)	2,019.00	839.00	41.56%	1,180.00	58.44%	1:1.41
白银	107,350,820.00	3,357,761.00	3.13%	103,993,059.00	96.87%	1:30.97
合计	111,172,731.46	5,990,468.28	5.39%	105,182,263.18	94.61%	1:17.56

黄金自营、代理前十名

单位：千克

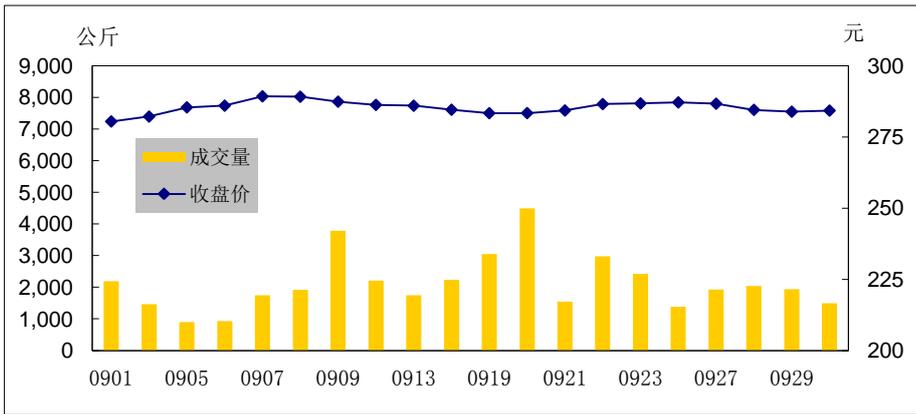
序号	自营前十名			代理前十名		
	会员	成交量	占全部 量%	会员	成交量	占全部 代理量%
1	中国银行汇总	330,031.31	12.54%	深金融	340,139.64	28.63%
2	浦发银行汇总	259,729.02	9.87%	工商银行汇总	124,390.50	10.47%
3	平安银行汇总	216,874.00	8.24%	招金集团	96,942.49	8.16%
4	中信银行汇总	212,226.92	8.06%	中国银行汇总	67,295.20	5.66%
5	农业银行汇总	186,250.38	7.08%	交通银行汇总	35,880.33	3.02%
6	交通银行汇总	172,098.75	6.54%	建设银行汇总	30,864.36	2.60%
7	平安自贸区	147,000.00	5.59%	上海金大师	30,257.30	2.55%
8	工商银行汇总	137,246.28	5.21%	兴业银行汇总	27,647.10	2.33%
9	建设银行汇总	136,128.75	5.17%	金创黄金	27,589.10	2.32%
10	民生银行汇总	102,000.21	3.88%	平安银行汇总	21,840.86	1.84%

交割情况表

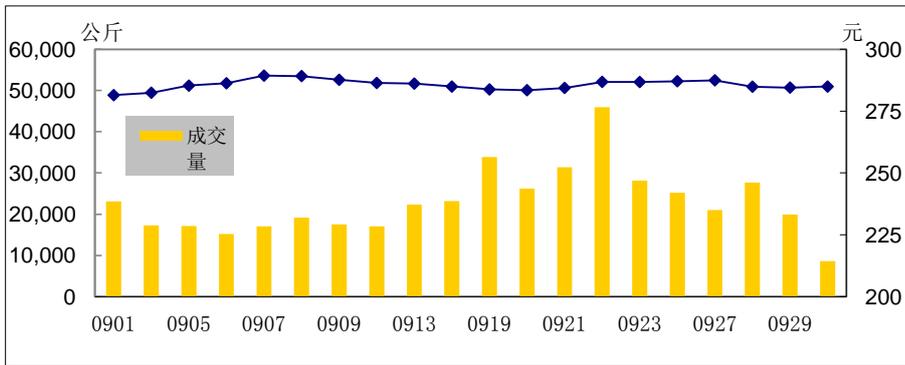
单位：千克

	黄金	白银
本月交割量	889,525.66	958,230.00
本月成交量	2,418,753.06	107,350,820.00
本月交割比	36.78%	0.89%
累计交割量	8,139,059.90	3,394,230.00
累计成交量	23,403,082.90	777,366,746.00
累计交割比	34.78%	0.44%
本月出库量	170,902.60	116,220.00
累计出库量	1,406,029.50	903,330.00

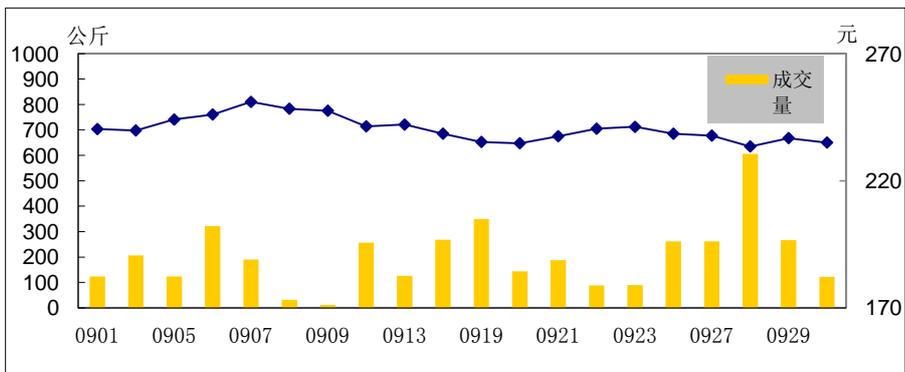
Au99.95量价图



Au99.99量价图



Pt99.95量价图

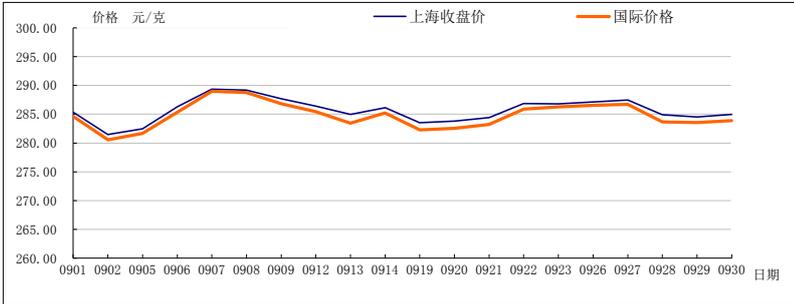


月度行情表

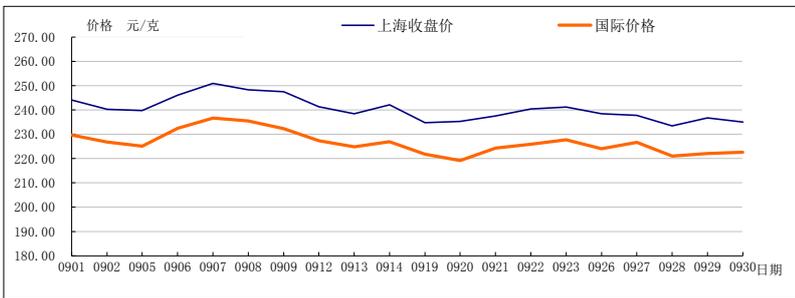
单位:元/克

品种	开盘价	收盘价	最高价	最低价	涨跌	加权 平均价	成交量 (千克)	成交额(万元)
Au99.95	276.1	284.23	290.2	276.1	1.43	285.31	42,348	1,182,829.99
Au99.99	282.52	284.95	290.45	280.86	1.76	285.46	457,042.70	12,787,822.69
Au100g	282.38	285.24	290.49	281	2.4	285.93	995.40	28,461.26
Au50g	---	---	---	---	---	---	---	---
Au995	---	---	---	---	---	---	---	---
iAu9999	285.1	284.94	289.2	260.2	1.44	284.74	20,706.36	594,390.23
iAu100g	282.36	261.18	282.36	240.00	-21.35	261.18	0.40	10.45
iAu995	---	---	---	---	---	---	---	---
Au(T+D)	282.8	284.79	290.3	280.3	1.66	285.43	1,187,920	33,906,599.57
mAu(T+D)	283.08	284.99	290.33	280.61	1.79	285.60	109,679.0	3,132,446.44
Au(T+N1)	284	286.25	293	282.15	0.75	288.52	261417.20	7,542,340.23
Au(T+N2)	283	285.15	292	275	1.7	286.64	262242.00	7,516,833.48
Pt99.95	240.75	235.01	251	232	-6.91	238.95	4,038	96,488.42
Ag99.9	---	---	---	---	---	---	---	---
Ag99.99	4110	4344	4360	4107	284	4327	53,670.00	23,226.76
Ag(T+D)	4095	4209	4391	4072	105	4258	107,297,150	45,694,984.76

黄金价格比较图



铂金价格比较图



白银价格比较图

