

2016

月度市场报告

10

总第一百六十六期



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	2,117.40	1,814.13	42,348.00	29,026.00	-31.46%	-49.95%	408,392.00
Au99.99	22,852.14	25,337.80	457,042.70	405,404.74	-11.30%	-7.77%	4,958,148.76
Au100g	49.77	60.76	995.40	972.20	-2.33%	1.27%	12,344.80
Au50g	---	---	---	---	---	---	---
Au995	---	---	---	---	---	---	---
iAu9999	1,035.32	776.40	20,706.36	12,422.36	-40.01%	208.39%	223,422.04
iAu100g	0.02	0.04	0.40	0.60	50.00%	-57.14%	31.20
iAu995	---	---	---	---	---	---	---
Au(T+D)	59,396.00	57,453.75	1,187,920.00	919,260.00	-22.62%	12.03%	14,545,980.00
mAu(T+D)	5,483.95	5,286.15	109,679.00	84,578.40	-22.89%	18.13%	1,396,492.40
Au(T+N1)	13,070.86	4,551.79	261,417.20	72,828.60	-72.14%	-47.61%	1,558,069.80
Au(T+N2)	13,112.10	3,539.75	262,242.00	56,636.00	-78.40%	-53.17%	1,497,060.80
询价Au99.95	1,511.60	5,478.75	30,232.00	87,660.00	189.96%	1702.22%	439,470.00
询价Au99.99	55,585.37	65,207.55	1,111,707.40	1,043,320.80	-6.15%	81.00%	11,724,037.00
询价iAu99.99	12,960.00	2,562.50	259,200.00	41,000.00	-84.18%	-48.10%	2,241,516.04
询价iAu50g	---	---	---	---	---	---	---
询价iAu99.5	---	---	---	---	---	---	---
上海金SHAU	3,820.10	2,793.75	76,402.00	44,700.00	-0.41	---	428,962.00
黄金合计	190,994.62	174,863.11	3,819,892.46	2,797,809.70	-26.76%	20.86%	39,433,926.84
Pt99.95	201.90	189.63	4,038.00	3,034.00	-24.86%	18.89%	42,824.00
Ag99.9	---	---	---	---	---	---	---
Ag99.99	2,683.50	2,701.88	53,670.00	43,230.00	-19.45%	32.44%	552,690.00
Ag(T+D)	5,364,857.50	3,913,189.75	107,297,150.00	62,611,036.00	-41.65%	13.56%	839,468,322.00
合计	5,558,737.52	4,090,944.36	111,174,750.46	65,455,109.70	-41.12%	13.86%	879,497,762.84

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	59,141.50	49,901.60	1,182,829.99	798,425.55	-32.50%	-42.16%	10,796,769.62
Au99.99	639,391.13	691,064.11	12,787,822.69	11,057,025.84	-13.53%	5.42%	130,891,835.19
Au100g	1,423.06	1,670.94	28,461.26	26,735.05	-6.07%	17.06%	329,386.76
Au50g	---	---	---	---	---	---	---
Au995	---	---	---	---	---	---	---
iAu9999	29,719.51	21,243.88	594,390.23	339,902.13	-42.81%	253.21%	5,917,802.31
iAu100g	0.52	0.96	10.45	15.32	46.64%	-53.87%	827.19
iAu995	---	---	---	---	---	---	---
Au(T+D)	1,695,329.98	1,580,987.39	33,906,599.57	25,295,798.22	-25.40%	29.34%	389,126,315.02
mAu(T+D)	156,622.32	145,623.30	3,132,446.44	2,329,972.82	-25.62%	36.43%	37,662,150.82
Au(T+N1)	377,117.01	126,409.22	7,542,340.23	2,022,547.53	-73.18%	-39.38%	42,051,017.64
Au(T+N2)	375,841.67	97,683.78	7,516,833.48	1,562,940.50	-79.21%	-45.79%	40,700,172.46
询价Au99.95	42,758.14	150,974.63	855,162.82	2,415,594.01	182.47%	2006.96%	11,653,116.11
询价Au99.99	1,577,607.24	1,796,932.93	31,552,144.90	28,750,926.91	-8.88%	109.02%	310,330,217.54
询价iAu99.99	368,461.67	71,028.99	7,369,233.40	1,136,463.80	-84.58%	-39.73%	61,646,399.82
询价iAu50g	---	---	---	---	---	---	---
询价iAu99.5	---	---	---	---	---	---	---
上海金SHAU	108,984.16	76,961.77	2,179,683.13	1,231,388.31	-0.44	-	11,776,587.20
黄金合计	5,432,397.93	4,810,483.50	108,647,958.56	76,967,735.99	-29.16%	39.36%	1,052,882,597.67
Pt99.95	4,824.42	4,176.10	96,488.42	66,817.60	-30.75%	21.03%	949,743.15
Ag99.9	---	---	---	---	---	---	---
Ag99.99	1,161.34	1,079.89	23,226.76	17,278.31	-25.61%	54.31%	205,913.12
Ag(T+D)	2,284,749.24	1,559,647.23	45,694,984.76	24,954,355.64	-45.39%	32.58%	327,880,137.90
合计	7,723,132.92	6,375,386.72	154,462,658.50	102,006,187.54	-33.96%	37.63%	1,381,918,391.84

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	建设银行汇总	299,178	10.69%	深金融	143,205	10.24%	建设银行汇总	156,053	11.16%
2	深金融	287,952	10.29%	建设银行汇总	143,126	10.23%	深金融	144,747	10.35%
3	交通银行汇总	224,906	8.04%	交通银行汇总	111,698	7.98%	交通银行汇总	113,209	8.09%
4	浦发银行汇总	166,646	5.96%	工商银行汇总	83,591	5.98%	浦发银行汇总	86,284	6.17%
5	农业银行汇总	153,127	5.47%	农业银行汇总	82,141	5.87%	中国银行汇总	75,759	5.42%
6	工商银行汇总	140,156	5.01%	浦发银行汇总	80,362	5.74%	民生银行汇总	73,519	5.26%
7	中国银行汇总	129,880	4.64%	平安银行汇总	54,392	3.89%	农业银行汇总	70,986	5.07%
8	民生银行汇总	119,110	4.26%	中国银行汇总	54,121	3.87%	工商银行汇总	56,565	4.04%
9	平安银行汇总	108,566	3.88%	中信银行汇总	48,024	3.43%	兴业银行汇总	56,403	4.03%
10	中信银行汇总	98,795	3.53%	民生银行汇总	45,591	3.26%	平安银行汇总	54,174	3.87%
合计		1,728,316.85	61.77%		846,250.47	60.49%		887,697.85	63.46%

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	301	19.84%	上海贺利氏	196	42.06%	工商银行汇总	301	28.64%
2	北京大德	277	18.26%	有研亿金	58	12.45%	北京大德	277	26.36%
3	上海贺利氏	196	12.92%	浙江明牌	38	8.15%	广东粤宝	122	11.61%
4	广东粤宝	122	8.04%	周大福珠宝	25	5.36%	深圳翠绿	91	8.66%
5	深圳翠绿	91	6.00%	深圳百爵	25	5.36%	建设银行汇总	77	7.33%
6	建设银行汇总	77	5.08%	老凤祥珠宝	23	4.94%	中国银行汇总	43	4.09%
7	有研亿金	67	4.42%	老凤祥	20	4.29%	平安银行汇总	34	3.24%
8	中国银行汇总	43	2.83%	深圳龙嘉	20	4.29%	金创黄金	25	2.38%
9	浙江明牌	38	2.50%	深圳福麒	15	3.22%	金大福珠宝	13	1.24%
10	平安银行汇总	34	2.24%	南京宝庆	12	2.58%	深圳众恒隆	12	1.14%
合计		1,246	82.14%		432	92.70%		995	94.67%

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	22,602,001	36.07%	深金融	11,142,462	35.57%	深金融	11,459,539	36.58%
2	工商银行汇总	4,880,623	7.79%	工商银行汇总	2,403,940	7.67%	工商银行汇总	2,476,683	7.91%
3	上海金大师	4,783,194	7.63%	上海金大师	2,395,363	7.65%	上海金大师	2,387,831	7.62%
4	山东恒邦	3,453,695	5.51%	山东恒邦	1,721,246	5.49%	山东恒邦	1,732,449	5.53%
5	三门峡金渠代理	3,179,907	5.08%	三门峡金渠代理	1,706,174	5.45%	三门峡金渠代理	1,473,733	4.70%
6	招金集团	3,102,105	4.95%	招金集团	1,697,438	5.42%	中国银行汇总	1,414,415	4.51%
7	金创黄金	2,829,248	4.52%	金创黄金	1,514,570	4.83%	招金集团	1,404,667	4.48%
8	中国银行汇总	2,753,110	4.39%	中国银行汇总	1,338,695	4.27%	金创黄金	1,314,678	4.20%
9	建设银行汇总	1,771,708	2.83%	建设银行汇总	855,554	2.73%	建设银行汇总	916,154	2.92%
10	农业银行汇总	1,493,936	2.38%	农业银行汇总	740,665	2.36%	农业银行汇总	753,271	2.40%
合计		50,849,527	81.16%		25,516,107	81.45%		25,333,420	80.87%

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	2,797,809.70	1,863,099.52	66.59%	934,710.18	33.41%	1.99:1
铂金(买方)	1,517.00	466.00	30.72%	1,051.00	69.28%	1:2.26
白银	62,654,266.00	1,919,099.00	3.06%	60,735,167.00	96.94%	1:31.65
合计	65,453,592.70	3,782,664.52	5.78%	61,670,928.18	94.22%	1:16.3

黄金自营、代理前十名

单位：千克

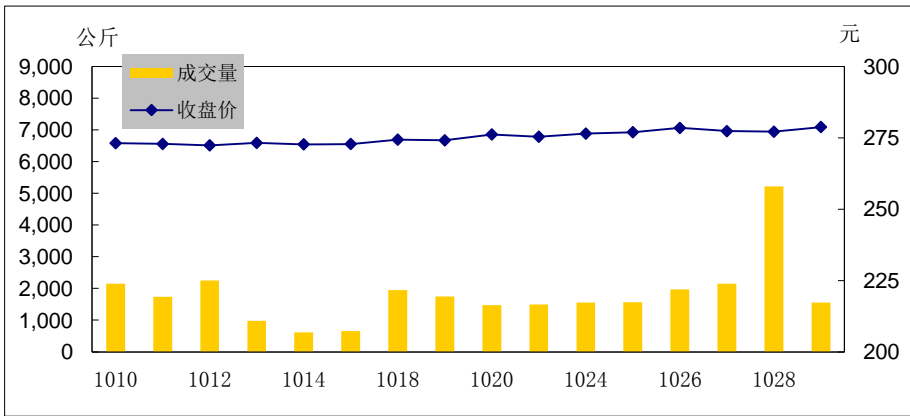
序号	自营前十名			代理前十名		
	会员	成交量	占全部 量%	会员	成交量	占全部 代理量%
1	建设银行汇总	280,480.86	15.05%	深金融	287,949.63	30.81%
2	交通银行汇总	191,849.66	10.30%	招金集团	76,378.63	8.17%
3	浦发银行汇总	153,586.93	8.24%	工商银行汇总	59,412.19	6.36%
4	农业银行汇总	147,634.50	7.92%	中国银行汇总	39,059.88	4.18%
5	民生银行汇总	104,779.18	5.62%	交通银行汇总	33,056.76	3.54%
6	中信银行汇总	98,285.28	5.28%	上海金大师	29,279.10	3.13%
7	平安银行汇总	91,895.00	4.93%	三门峡金渠代理	19,440.00	2.08%
8	中国银行汇总	90,820.37	4.87%	建设银行汇总	18,697.52	2.00%
9	工商银行汇总	80,743.83	4.33%	兴业银行汇总	18,636.25	1.99%
10	兴业银行汇总	77,406.22	4.15%	山东恒邦	17,412.55	1.86%

交割情况表

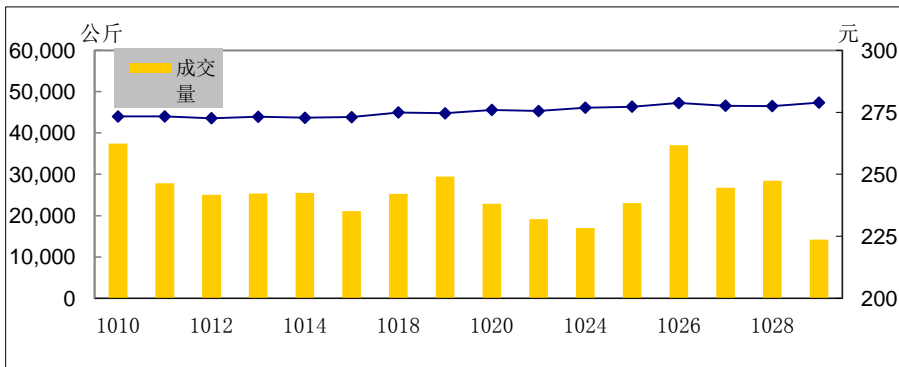
单位：千克

	黄金	白银
本月交割量	704,853.50	535,020.00
本月成交量	1,625,828.90	62,654,266.00
本月交割比	43.35%	0.85%
累计交割量	8,843,913.40	3,929,250.00
累计成交量	25,028,911.80	840,021,012.00
累计交割比	35.33%	0.47%
本月出库量	153,251.60	100,380.00
累计出库量	1,559,281.10	1,003,710.00

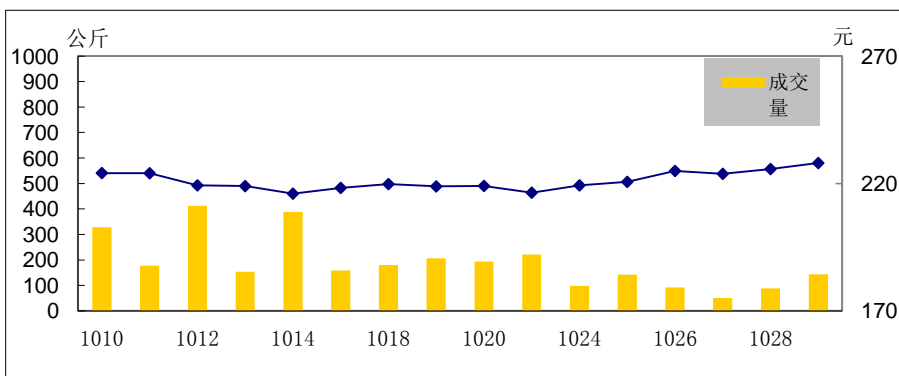
Au99.95量价图



Au99.99量价图



Pt99.95量价图

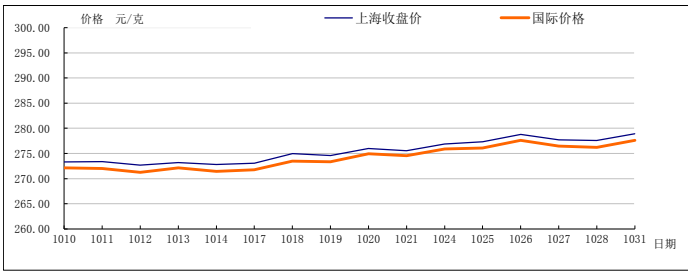


月度行情表

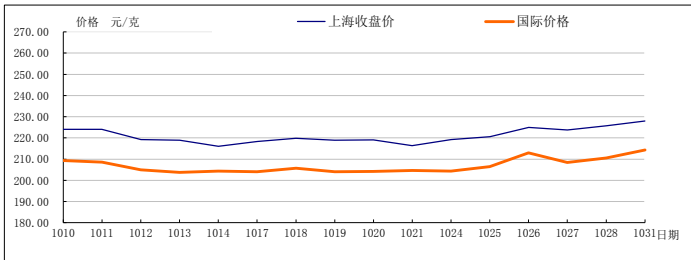
单位:元/克

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	284.23	278.76	284.23	272	-5.47	275.60	29,026	798,425.55
Au99.99	284.95	278.93	284.95	271.5	-6.02	275.22	405,404.74	11,057,025.84
Au100g	275	279.1	280.5	272	-6.14	275.00	972.20	26,735.05
Au50g	-	-	-	-	-	-	-	-
Au995	-	-	-	-	-	-	-	-
iAu9999	272.9	279	279	260.27	-5.94	273.62	12,422.36	339,902.13
iAu100g	250.00	241.00	275.00	241.00	-20.18	255.33	0.60	15.32
iAu995	-	-	-	-	-	-	-	-
Au(T+D)	272.5	278.81	280.5	271.03	278.81	275.18	919,260	25,295,798.22
mAu(T+D)	272.96	279.02	280.5	271.2	279.02	275.48	84,578.4	2,329,972.82
Au(T+N1)	274.1	281.9	282.95	272	281.9	277.71	72828.60	2,022,547.53
Au(T+N2)	274.05	279.4	280	272.5	279.4	275.96	56636.00	1,562,940.50
Pt99.95	224.5	228	228	216	-7.01	220.23	3,034	66,817.60
Ag99.9	-	-	-	-	-	-	-	-
Ag99.99	3948	4028	4055	3948	-316	3997	43,230.00	17,278.31
Ag(T+D)	3920	4042	4059	3901	-174	3986	62,611,036	24,954,355.64

黄金价格比较图



铂金价格比较图



白银价格比较图

