



**国海良时资本**  
GUOHAI LIANGSHI CAPITAL

报价日: 2020/2/21 到期日: 2020/3/23

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|      | 品种    | 合约       | 标的价格      | 客户买价%   | 客户卖价% | 客户买价    | 客户卖价    |
|------|-------|----------|-----------|---------|-------|---------|---------|
| 贵金属  | 沪金    | AU2006   | 368.8     | 1.97%   | 1.38% | 7.3     | 5.1     |
|      | 沪银    | AG2006   | 4,478.0   | 2.39%   | 1.67% | 106.9   | 74.8    |
| 有色金属 | 沪铜    | CU2004   | 46,280.0  | 1.67%   | 1.14% | 773.4   | 525.9   |
|      | 沪铝    | AL2004   | 13,630.0  | 1.43%   | 0.86% | 195.2   | 117.1   |
|      | 沪锌    | ZN2004   | 17,100.0  | 1.85%   | 1.33% | 316.4   | 227.8   |
|      | 沪镍    | NI2004   | 103,280.0 | 3.22%   | 2.26% | 3,327.9 | 2,329.9 |
|      | 黑色    | 焦炭       | J2005     | 1,873.0 | 2.96% | 2.07%   | 55.4    |
| 焦煤   |       | JM2005   | 1,270.0   | 2.69%   | 1.88% | 34.1    | 23.9    |
| 动力煤  |       | ZC005    | 554.2     | 1.67%   | 1.17% | 9.3     | 6.5     |
| 铁矿石  |       | I2005    | 667.5     | 3.82%   | 2.67% | 25.5    | 17.8    |
| 螺纹钢  |       | RB2005   | 3,462.0   | 2.63%   | 1.97% | 90.9    | 68.2    |
| 热轧卷板 |       | HC2005   | 3,467.0   | 2.51%   | 1.88% | 86.9    | 65.2    |
| 化工   | 橡胶    | RU2005   | 11,805.0  | 2.61%   | 1.98% | 308.7   | 233.9   |
|      | 塑料    | L2005    | 7,035.0   | 2.00%   | 1.38% | 140.5   | 96.8    |
|      | PTA   | TA005    | 4,536.0   | 2.51%   | 1.85% | 113.8   | 84.0    |
|      | PVC   | V2005    | 6,325.0   | 1.92%   | 1.18% | 121.4   | 74.5    |
|      | 聚丙烯   | PP2005   | 7,132.0   | 2.07%   | 1.34% | 147.6   | 95.3    |
|      | 乙二醇   | EG2005   | 4,511.0   | 2.60%   | 1.86% | 117.1   | 83.9    |
|      | 甲醇    | MA005    | 2,134.0   | 3.09%   | 2.16% | 65.9    | 46.2    |
|      | 玻璃    | FG005    | 1,426.0   | 2.09%   | 1.50% | 29.8    | 21.3    |
|      | 沥青    | BU2006   | 3,090.0   | 3.25%   | 2.42% | 100.3   | 74.8    |
| 农产品  | 玉米    | C2005    | 1,907.0   | 1.19%   | 0.75% | 22.7    | 14.4    |
|      | 豆一    | A2005    | 4,110.0   | 1.87%   | 1.30% | 76.7    | 53.6    |
|      | 豆粕    | M2005    | 2,673.0   | 2.02%   | 1.42% | 54.1    | 38.1    |
|      | 菜粕    | RM005    | 2,302.0   | 2.08%   | 1.57% | 47.8    | 36.2    |
|      | 豆油    | Y2005    | 5,952.0   | 2.27%   | 1.63% | 135.0   | 96.8    |
|      | 菜油    | OI005    | 7,494.0   | 2.17%   | 1.32% | 162.7   | 98.8    |
|      | 棕榈油   | P2005    | 5,508.0   | 3.04%   | 2.24% | 167.4   | 123.6   |
|      | 郑棉    | CF005    | 13,345.0  | 2.44%   | 1.94% | 325.5   | 258.4   |
|      | 白糖    | SR005    | 5,845.0   | 2.25%   | 1.61% | 131.6   | 94.1    |
|      | 鸡蛋    | JD2005   | 3,479.0   | 4.00%   | 2.86% | 139.1   | 99.6    |
|      | 玉米淀粉  | CS2005   | 2,237.0   | 1.23%   | 0.77% | 27.4    | 17.2    |
|      | 苹果    | AP005    | 7,281.0   | 2.84%   | 1.98% | 206.5   | 144.0   |
| 红枣   | CJ005 | 10,585.0 | 2.89%     | 1.72%   | 305.6 | 182.3   |         |