



# 国海良时资本

GUOHAI LIANGSHI CAPITAL

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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   | AU2012 | 386.0     | 2.99%  | 1.79% | 11.5    | 6.9     |
|      | 沪银   | AG2012 | 3,806.0   | 4.54%  | 2.27% | 172.8   | 86.4    |
| 有色金属 | 沪铜   | CU2007 | 43,150.0  | 2.99%  | 1.79% | 1,289.0 | 773.5   |
|      | 沪铝   | AL2007 | 12,405.0  | 3.35%  | 1.84% | 415.0   | 228.3   |
|      | 沪锌   | ZN2007 | 16,815.0  | 2.69%  | 1.75% | 452.1   | 293.9   |
|      | 沪镍   | NI2007 | 101,600.0 | 3.94%  | 2.56% | 4,005.7 | 2,604.3 |
| 黑色   | 焦炭   | J2009  | 1,755.0   | 3.58%  | 2.33% | 62.9    | 40.9    |
|      | 焦煤   | JM2009 | 1,096.5   | 3.41%  | 2.18% | 37.3    | 23.9    |
|      | 动力煤  | ZC009  | 501.4     | 2.75%  | 1.65% | 13.8    | 8.3     |
|      | 铁矿石  | I2009  | 634.0     | 4.54%  | 2.86% | 28.8    | 18.1    |
|      | 螺纹钢  | RB2010 | 3,467.0   | 3.11%  | 1.96% | 107.7   | 67.9    |
|      | 热轧卷板 | HC2010 | 3,337.0   | 3.11%  | 1.96% | 103.7   | 65.3    |
| 能源   | 原油   | SC2007 | 258.9     | 13.09% | 4.53% | 33.9    | 11.7    |
|      | 燃油   | FU2009 | 1,588.0   | 10.13% | 4.10% | 160.9   | 65.2    |
| 化工   | 橡胶   | RU2009 | 10,370.0  | 3.70%  | 2.63% | 384.1   | 272.6   |
|      | 塑料   | L2009  | 6,400.0   | 4.90%  | 2.99% | 313.4   | 191.2   |
|      | PTA  | TA009  | 3,506.0   | 5.26%  | 2.99% | 184.2   | 104.7   |
|      | PVC  | V2009  | 5,700.0   | 4.00%  | 2.27% | 228.1   | 129.4   |
|      | 聚丙烯  | PP2009 | 7,011.0   | 5.49%  | 3.11% | 385.2   | 217.8   |
|      | 乙二醇  | EG2009 | 3,700.0   | 5.73%  | 3.35% | 212.1   | 123.8   |
|      | 甲醇   | MA009  | 1,753.0   | 5.43%  | 3.23% | 95.3    | 56.6    |
|      | 玻璃   | FG009  | 1,318.0   | 4.24%  | 2.29% | 55.9    | 30.2    |
|      | 沥青   | BU2012 | 2,356.0   | 10.13% | 4.18% | 238.7   | 98.5    |
|      | 尿素   | UR009  | 1,670.0   | 3.23%  | 1.55% | 53.9    | 25.9    |
|      | 苯乙烯  | EB2009 | 5,380.0   | 8.95%  | 3.58% | 481.3   | 192.8   |
| 农产品  | 玉米   | C2009  | 2,059.0   | 1.37%  | 0.82% | 28.3    | 16.9    |
|      | 豆一   | A2009  | 4,583.0   | 2.99%  | 1.88% | 136.9   | 86.0    |
|      | 豆粕   | M2009  | 2,764.0   | 2.51%  | 1.79% | 69.4    | 49.5    |
|      | 菜粕   | RM009  | 2,394.0   | 3.23%  | 2.15% | 77.2    | 51.5    |
|      | 豆油   | Y2009  | 5,382.0   | 3.08%  | 2.03% | 165.9   | 109.3   |
|      | 菜油   | OI009  | 6,675.0   | 2.76%  | 1.79% | 184.3   | 119.7   |
|      | 棕榈油  | P2009  | 4,378.0   | 4.12%  | 2.87% | 180.4   | 125.6   |
|      | 郑棉   | CF009  | 11,685.0  | 3.47%  | 2.51% | 404.9   | 293.2   |
|      | 白糖   | SR009  | 5,092.0   | 2.75%  | 2.03% | 140.0   | 103.5   |
|      | 鸡蛋   | JD2009 | 4,138.0   | 3.58%  | 2.39% | 148.3   | 98.9    |
|      | 玉米淀粉 | CS2009 | 2,413.0   | 1.50%  | 0.92% | 36.1    | 22.3    |
|      | 苹果   | AP010  | 9,086.0   | 4.66%  | 2.99% | 423.3   | 271.4   |
|      | 红枣   | CJ009  | 10,180.0  | 2.75%  | 1.31% | 279.8   | 133.8   |