



**国海良时资本**  
GUOHAI LIANGSHI CAPITAL

报价日: 2021-2-26 到期日: 2021-3-25

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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     | AU2106   | 373.9     | 2.34% | 1.87% | 8.7     | 7.0     |
|     | 沪银     | AG2106   | 5,737.0   | 5.58% | 3.96% | 320.0   | 227.3   |
| 金属  | 沪铜     | CU2105   | 69,450.0  | 3.64% | 2.70% | 2,531.0 | 1,873.3 |
|     | 沪铝     | AL2105   | 17,450.0  | 3.08% | 2.25% | 536.6   | 391.8   |
|     | 沪锌     | ZN2105   | 21,745.0  | 3.13% | 2.38% | 681.1   | 517.7   |
|     | 沪镍     | NI2105   | 142,380.0 | 4.27% | 2.99% | 6,079.9 | 4,257.0 |
| 黑色  | 焦炭     | J2105    | 2,561.0   | 4.36% | 3.23% | 111.7   | 82.7    |
|     | 焦煤     | JM2105   | 1,483.0   | 4.90% | 3.53% | 72.6    | 52.3    |
|     | 铁矿石    | I2105    | 1,148.5   | 5.35% | 4.34% | 61.5    | 49.8    |
|     | 螺纹钢    | RB2105   | 4,672.0   | 2.82% | 2.03% | 132.0   | 95.0    |
|     | 热轧卷板   | HC2105   | 4,897.0   | 2.89% | 2.11% | 141.7   | 103.4   |
| 能源  | 原油     | SC2105   | 412.7     | 5.24% | 3.67% | 21.6    | 15.1    |
|     | 燃油     | FU2105   | 2,424.0   | 4.10% | 2.95% | 99.4    | 71.6    |
| 化工  | 橡胶     | RU2105   | 16,755.0  | 5.24% | 3.67% | 877.4   | 614.4   |
|     | 塑料     | L2105    | 8,830.0   | 3.74% | 2.99% | 329.8   | 263.9   |
|     | PTA    | TA105    | 4,820.0   | 3.49% | 2.79% | 168.0   | 134.4   |
|     | PVC    | V2105    | 8,480.0   | 3.99% | 3.07% | 338.0   | 260.3   |
|     | 聚丙烯    | PP2105   | 9,297.0   | 3.74% | 2.99% | 347.3   | 277.9   |
|     | 乙二醇    | EG2105   | 5,805.0   | 4.67% | 3.36% | 271.0   | 195.2   |
|     | 甲醇     | MA105    | 2,474.0   | 4.33% | 3.46% | 107.1   | 85.7    |
|     | 玻璃     | FG105    | 2,059.0   | 3.33% | 2.33% | 68.5    | 47.9    |
| 沥青  | BU2106 | 3,266.0  | 4.10%     | 3.16% | 133.9 | 103.1   |         |
| 农产品 | 玉米     | C2105    | 2,795.0   | 2.11% | 1.58% | 58.9    | 44.2    |
|     | 豆一     | A2105    | 5,888.0   | 2.68% | 2.01% | 157.6   | 118.2   |
|     | 豆粕     | M2105    | 3,456.0   | 2.85% | 1.99% | 98.4    | 68.9    |
|     | 菜粕     | RM105    | 2,949.0   | 3.08% | 2.34% | 90.7    | 68.9    |
|     | 豆油     | Y2105    | 8,574.0   | 2.95% | 2.18% | 252.9   | 187.2   |
|     | 菜油     | OI105    | 10,475.0  | 2.81% | 2.03% | 294.7   | 212.2   |
|     | 棕榈油    | P2105    | 7,454.0   | 3.64% | 2.70% | 271.7   | 201.1   |
|     | 郑棉     | CF105    | 16,560.0  | 2.96% | 2.13% | 490.4   | 353.1   |
|     | 白糖     | SR105    | 5,420.0   | 2.28% | 1.59% | 123.5   | 86.4    |
|     | 鸡蛋     | JD2105   | 4,650.0   | 4.13% | 2.89% | 192.2   | 134.6   |
|     | 玉米淀粉   | CS2105   | 3,280.0   | 2.03% | 1.54% | 66.5    | 50.5    |
|     | 苹果     | AP105    | 6,081.0   | 3.15% | 2.33% | 191.9   | 142.0   |
| 红枣  | CJ105  | 10,450.0 | 2.21%     | 1.55% | 230.9 | 161.7   |         |