



# 国海良时资本

GUOHAI LIANGSHI CAPITAL

报价日： 2021-1-18      到期日： 2021-2-10

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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 | 382.8     | 2.22% | 1.77% | 8.5     | 6.8     |
|     | 沪银   | AG2106 | 5,163.0   | 4.54% | 3.63% | 234.2   | 187.4   |
| 金属  | 沪铜   | CU2103 | 58,580.0  | 2.38% | 1.90% | 1,392.6 | 1,114.1 |
|     | 沪铝   | AL2103 | 14,965.0  | 2.38% | 1.95% | 355.8   | 291.7   |
|     | 沪锌   | ZN2103 | 20,235.0  | 2.38% | 2.00% | 481.0   | 404.1   |
|     | 沪镍   | NI2103 | 133,720.0 | 3.30% | 2.57% | 4,406.5 | 3,437.4 |
| 黑色  | 焦炭   | J2105  | 2,808.0   | 4.54% | 3.45% | 127.4   | 96.8    |
|     | 焦煤   | JM2105 | 1,741.0   | 4.75% | 3.42% | 82.7    | 59.6    |
|     | 铁矿石  | I2105  | 1,058.5   | 4.97% | 3.98% | 52.6    | 42.1    |
|     | 螺纹钢  | RB2105 | 4,370.0   | 2.77% | 2.16% | 120.9   | 94.3    |
|     | 热轧卷板 | HC2105 | 4,495.0   | 2.92% | 2.28% | 131.1   | 102.3   |
| 能源  | 原油   | SC2103 | 330.0     | 4.86% | 3.60% | 16.0    | 11.9    |
|     | 燃油   | FU2105 | 2,168.0   | 4.54% | 3.36% | 98.4    | 72.8    |
| 化工  | 橡胶   | RU2105 | 14,790.0  | 3.89% | 3.03% | 575.2   | 448.7   |
|     | 塑料   | L2105  | 7,610.0   | 2.67% | 2.11% | 203.1   | 160.5   |
|     | PTA  | TA105  | 3,974.0   | 3.22% | 2.58% | 128.0   | 102.4   |
|     | PVC  | V2105  | 7,065.0   | 2.66% | 2.10% | 187.8   | 148.4   |
|     | 聚丙烯  | PP2105 | 8,063.0   | 2.65% | 2.12% | 213.5   | 170.8   |
|     | 乙二醇  | EG2105 | 4,377.0   | 3.24% | 2.59% | 141.9   | 113.5   |
|     | 甲醇   | MA105  | 2,295.0   | 3.25% | 2.60% | 74.6    | 59.7    |
|     | 玻璃   | FG105  | 1,692.0   | 2.92% | 2.04% | 49.4    | 34.6    |
|     | 沥青   | BU2106 | 2,706.0   | 3.87% | 3.09% | 104.7   | 83.7    |
| 农产品 | 玉米   | C2105  | 2,894.0   | 1.84% | 1.38% | 53.2    | 39.9    |
|     | 豆一   | A2105  | 5,681.0   | 2.70% | 2.00% | 153.5   | 113.6   |
|     | 豆粕   | M2105  | 3,675.0   | 2.76% | 2.09% | 101.3   | 77.0    |
|     | 菜粕   | RM105  | 3,070.0   | 2.83% | 2.15% | 86.9    | 66.1    |
|     | 豆油   | Y2105  | 7,626.0   | 2.90% | 2.14% | 220.8   | 163.4   |
|     | 菜油   | OI105  | 9,799.0   | 2.63% | 1.89% | 257.3   | 185.3   |
|     | 棕榈油  | P2105  | 6,604.0   | 3.38% | 2.71% | 223.3   | 178.7   |
|     | 郑棉   | CF105  | 15,080.0  | 2.83% | 2.15% | 426.9   | 324.5   |
|     | 白糖   | SR105  | 5,434.0   | 1.98% | 1.50% | 107.5   | 81.7    |
|     | 鸡蛋   | JD2105 | 4,633.0   | 3.71% | 2.93% | 171.7   | 135.6   |
|     | 玉米淀粉 | CS2105 | 3,308.0   | 1.77% | 1.33% | 58.6    | 44.0    |
|     | 苹果   | AP105  | 6,080.0   | 2.76% | 2.15% | 167.5   | 130.7   |
|     | 红枣   | CJ105  | 10,305.0  | 2.07% | 1.49% | 213.8   | 153.9   |