



**国海良时资本**  
GUOHAI LIANGSHI CAPITAL

报价日： 2020/3/10      到期日： 2020/4/9

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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   | 372.1     | 2.62% | 1.78% | 9.8     | 6.6     |
|      | 沪银    | AG2006   | 4,055.0   | 3.70% | 2.40% | 149.9   | 97.4    |
| 有色金属 | 沪铜    | CU2005   | 44,450.0  | 1.94% | 1.17% | 864.1   | 518.5   |
|      | 沪铝    | AL2005   | 12,975.0  | 1.85% | 1.02% | 239.8   | 131.9   |
|      | 沪锌    | ZN2005   | 15,855.0  | 2.03% | 1.42% | 321.4   | 225.0   |
|      | 沪镍    | NI2005   | 101,440.0 | 3.04% | 2.13% | 3,084.5 | 2,159.4 |
| 黑色   | 焦炭    | J2005    | 1,813.0   | 3.16% | 2.21% | 57.3    | 40.1    |
|      | 焦煤    | JM2005   | 1,255.5   | 2.73% | 1.97% | 34.3    | 24.7    |
|      | 动力煤   | ZC005    | 543.4     | 1.55% | 1.09% | 8.4     | 5.9     |
|      | 铁矿石   | I2005    | 651.0     | 4.77% | 3.48% | 31.0    | 22.7    |
|      | 螺纹钢   | RB2005   | 3,460.0   | 2.68% | 1.96% | 92.8    | 67.8    |
|      | 热轧卷板  | HC2005   | 3,484.0   | 2.68% | 1.96% | 93.5    | 68.2    |
| 农产品  | 玉米    | C2005    | 1,936.0   | 1.33% | 0.75% | 25.7    | 14.6    |
|      | 豆一    | A2005    | 4,149.0   | 2.32% | 1.56% | 96.1    | 64.6    |
|      | 豆粕    | M2005    | 2,677.0   | 2.30% | 1.53% | 61.5    | 41.1    |
|      | 菜粕    | RM005    | 2,287.0   | 2.79% | 1.86% | 63.7    | 42.6    |
|      | 豆油    | Y2005    | 5,468.0   | 2.79% | 1.85% | 152.6   | 101.1   |
|      | 菜油    | OI005    | 7,130.0   | 2.53% | 1.55% | 180.4   | 110.2   |
|      | 棕榈油   | P2005    | 4,902.0   | 3.69% | 2.14% | 181.0   | 104.9   |
|      | 郑棉    | CF005    | 12,415.0  | 3.91% | 2.41% | 485.5   | 299.8   |
|      | 白糖    | SR005    | 5,626.0   | 2.70% | 1.57% | 151.9   | 88.1    |
|      | 鸡蛋    | JD2005   | 3,427.0   | 4.07% | 2.92% | 139.5   | 100.2   |
|      | 玉米淀粉  | CS2005   | 2,247.0   | 1.29% | 0.75% | 29.0    | 16.9    |
|      | 苹果    | AP005    | 6,848.0   | 3.15% | 2.09% | 216.0   | 142.8   |
| 红枣   | CJ005 | 10,405.0 | 2.80%     | 1.74% | 291.8 | 180.8   |         |