



**国海良时资本**  
GUOHAI LIANGSHI CAPITAL

报价日： 2020-11-16      到期日： 2020-12-15

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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     | AU2102  | 399.4     | 2.27% | 1.66% | 9.1     | 6.6     |
|     | 沪银     | AG2102  | 5,251.0   | 4.89% | 3.72% | 256.9   | 195.3   |
| 金属  | 沪铜     | CU2101  | 52,590.0  | 2.27% | 1.61% | 1,192.8 | 846.9   |
|     | 沪铝     | AL2101  | 15,230.0  | 2.27% | 1.68% | 345.4   | 255.6   |
|     | 沪锌     | ZN2101  | 19,955.0  | 2.75% | 1.98% | 547.8   | 394.5   |
|     | 沪镍     | NI2101  | 119,690.0 | 3.22% | 2.42% | 3,857.2 | 2,893.2 |
| 黑色  | 焦炭     | J2101   | 2,423.5   | 3.70% | 2.81% | 89.7    | 68.2    |
|     | 焦煤     | JM2101  | 1,351.0   | 2.69% | 1.96% | 36.3    | 26.5    |
|     | 铁矿石    | I2101   | 827.0     | 4.05% | 3.36% | 33.5    | 27.8    |
|     | 螺纹钢    | RB2101  | 3,823.0   | 1.97% | 1.48% | 75.3    | 56.5    |
|     | 热轧卷板   | HC2101  | 3,957.0   | 1.93% | 1.47% | 76.5    | 58.2    |
| 能源  | 原油     | SC2101  | 258.7     | 5.49% | 3.73% | 14.2    | 9.7     |
|     | 燃油     | FU2101  | 1,808.0   | 4.95% | 3.42% | 89.5    | 61.8    |
| 化工  | 橡胶     | RU2101  | 14,595.0  | 4.73% | 3.21% | 689.6   | 469.1   |
|     | 塑料     | L2101   | 7,650.0   | 2.69% | 1.99% | 205.5   | 152.1   |
|     | PTA    | TA101   | 3,344.0   | 3.10% | 2.30% | 103.8   | 76.8    |
|     | PVC    | V2101   | 7,390.0   | 2.63% | 1.89% | 194.1   | 139.7   |
|     | 聚丙烯    | PP2101  | 8,336.0   | 2.69% | 1.96% | 223.9   | 163.5   |
|     | 乙二醇    | EG2101  | 3,661.0   | 2.99% | 2.27% | 109.5   | 83.2    |
|     | 甲醇     | MA101   | 2,268.0   | 3.82% | 2.90% | 86.6    | 65.8    |
|     | 玻璃     | FG101   | 1,845.0   | 3.70% | 2.29% | 68.3    | 42.3    |
| 沥青  | BU2101 | 2,348.0 | 3.94%     | 2.76% | 92.5  | 64.7    |         |
| 农产品 | 玉米     | C2101   | 2,608.0   | 2.00% | 1.42% | 52.1    | 37.0    |
|     | 豆一     | A2101   | 5,380.0   | 2.92% | 2.22% | 157.3   | 119.6   |
|     | 豆粕     | M2101   | 3,154.0   | 2.45% | 1.76% | 77.2    | 55.6    |
|     | 菜粕     | RM101   | 2,483.0   | 2.76% | 2.04% | 68.5    | 50.7    |
|     | 豆油     | Y2101   | 7,774.0   | 3.34% | 2.64% | 259.8   | 205.3   |
|     | 菜油     | OI101   | 9,782.0   | 3.23% | 2.39% | 316.2   | 234.0   |
|     | 棕榈油    | P2101   | 6,762.0   | 4.06% | 3.21% | 274.4   | 216.8   |
|     | 郑棉     | CF101   | 14,080.0  | 2.63% | 1.94% | 369.8   | 273.6   |
|     | 白糖     | SR101   | 5,078.0   | 2.15% | 1.55% | 109.1   | 78.6    |
|     | 鸡蛋     | JD2101  | 3,793.0   | 3.23% | 1.81% | 122.7   | 68.7    |
|     | 玉米淀粉   | CS2101  | 2,904.0   | 2.15% | 1.40% | 62.4    | 40.6    |
|     | 苹果     | AP101   | 7,393.0   | 3.94% | 2.76% | 291.2   | 203.9   |
| 红枣  | CJ101  | 9,845.0 | 2.39%     | 1.24% | 235.0 | 122.2   |         |