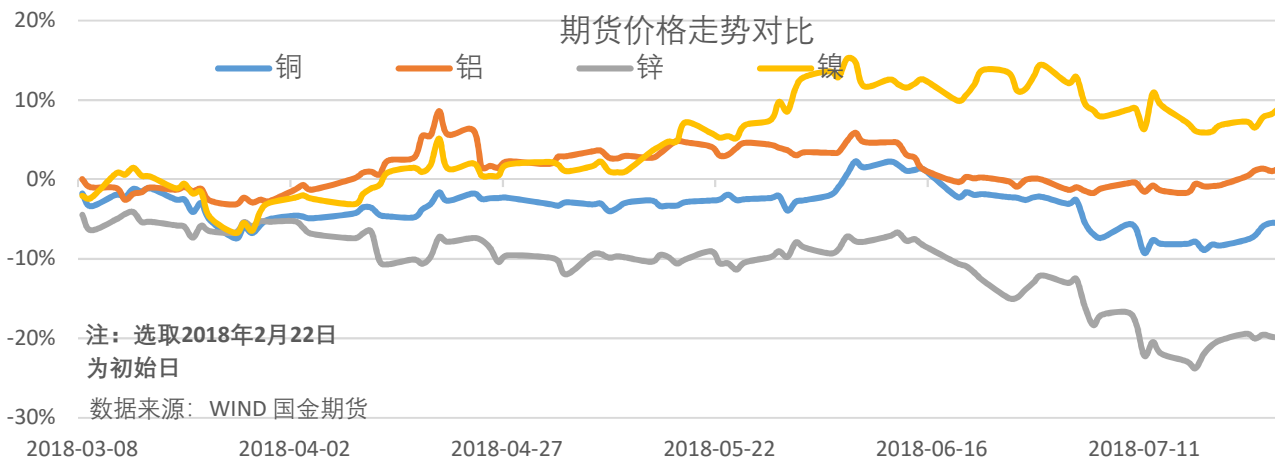
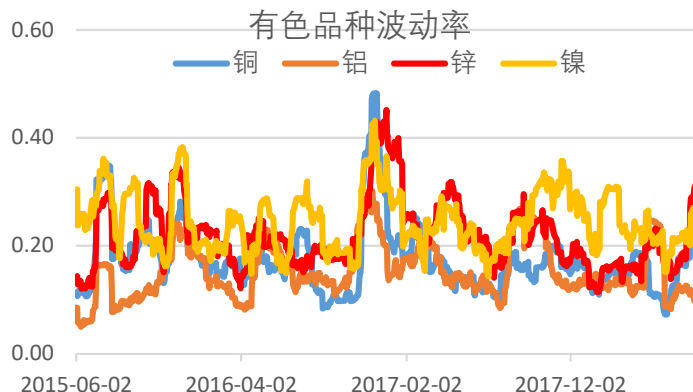
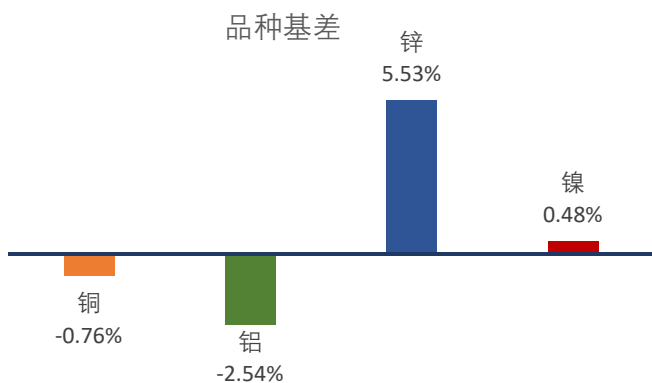
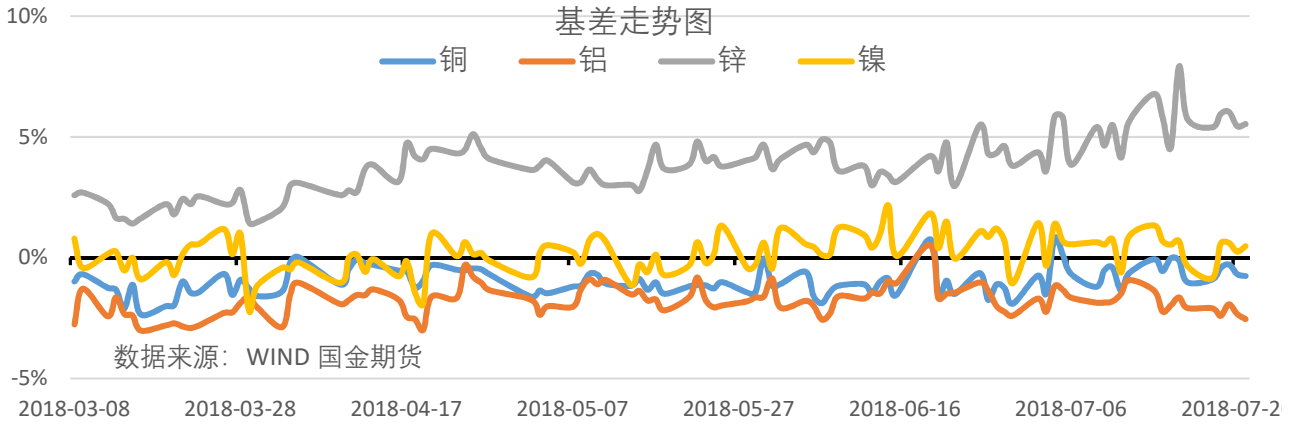


价格、基差和比值变化

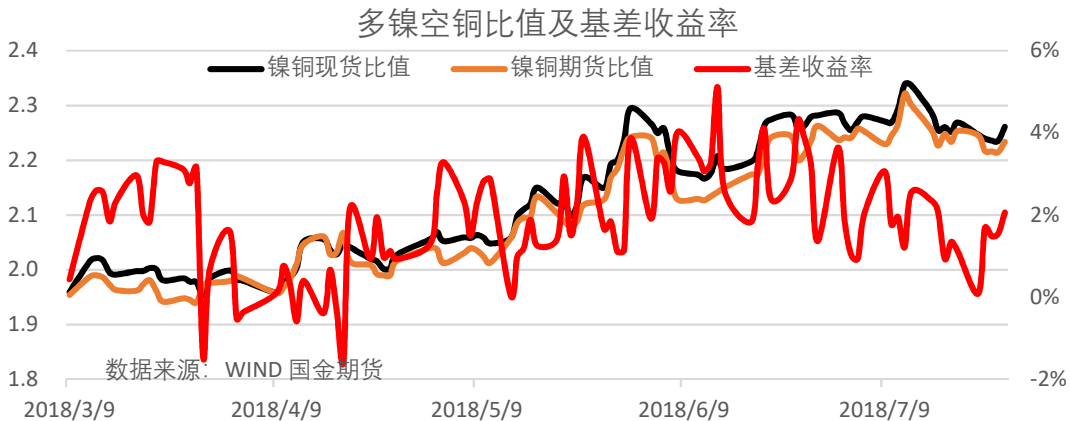
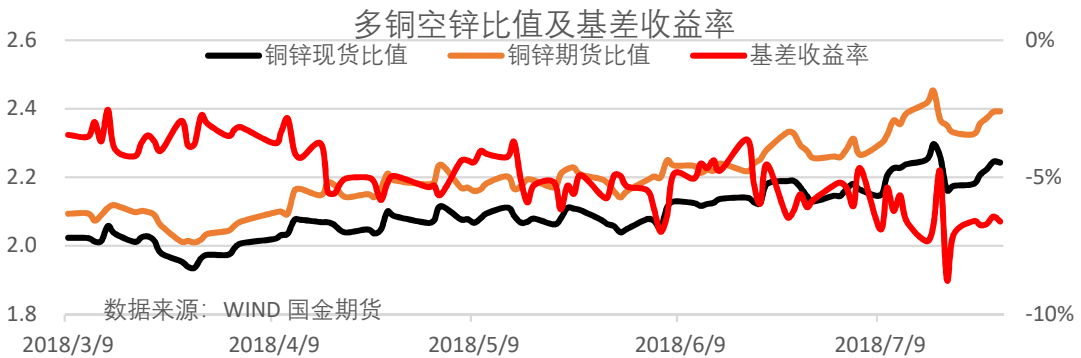
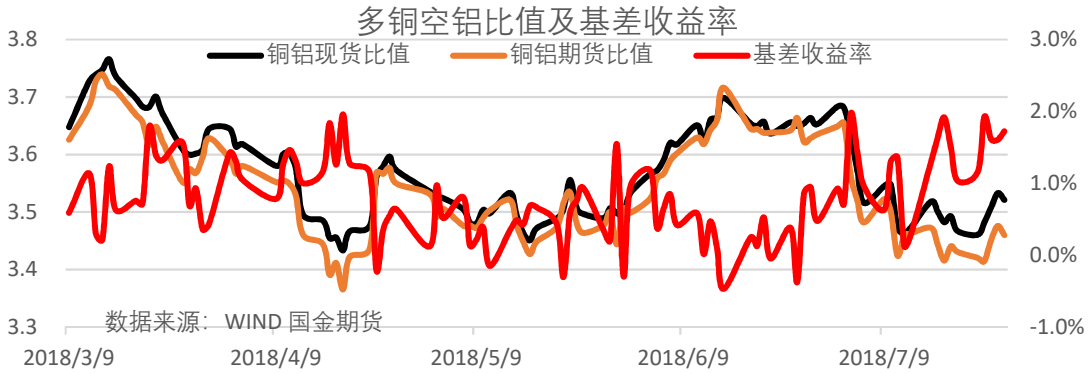
现货价格 (华东价格)	元/吨	铜	铝	锌	镍
	2018/7/26	49920	14130	22230	111600
	2018/7/27	49860	14160	22230	112750
	变化	-60	30	0	1150
上期所价格 (铜、铝、锌为三月合约, 镍为主力合约)	元/吨	铜	铝	锌	镍
	2018/7/26	50260	14460	21020	111320
	2018/7/27	50240	14520	21000	112210
	变化	-20	60	-20	890
基差	元/吨	铜	铝	锌	镍
	2018/7/26	-340	-330	1210	280
	2018/7/27	-380	-360	1230	540
	变化	-40	-30	20	260
LME价格	美元/吨	铜	铝	锌	镍
	2018/7/25	6305.5	2064	2584	13715
	2018/7/26	6281.5	2068	2592.5	13780
	变化	-24	4	8.5	65
沪伦比值		铜	铝	锌	镍
	2018/7/25	7.938	7.028	8.164	8.087
	2018/7/26	8.001	6.992	8.108	8.078
	变化	0.064	-0.035	-0.056	-0.009

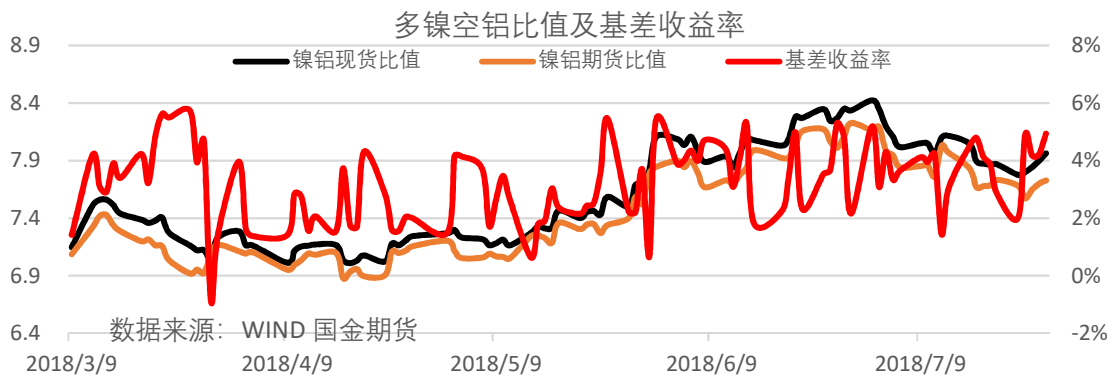
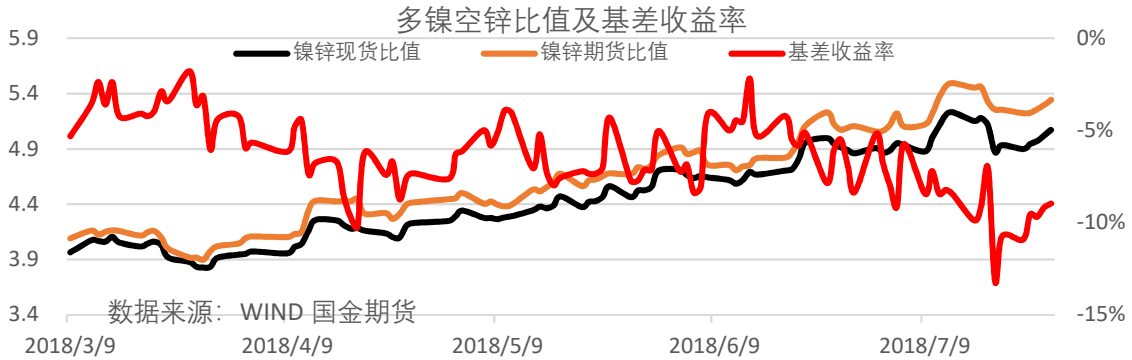
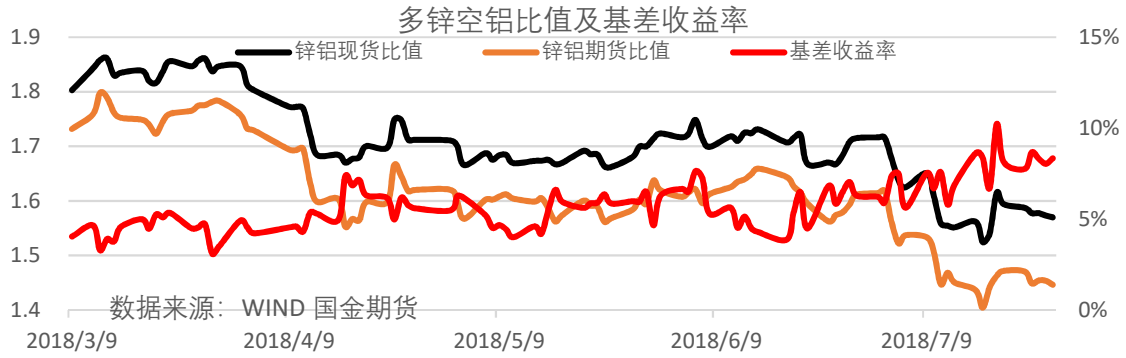




品种比值及基差收益率

注: 基差收益率为根据基差和合约价值配置多空头寸并持有到期的理论收益率, 期货保证金按合约价值10%计算。





跨期价差

