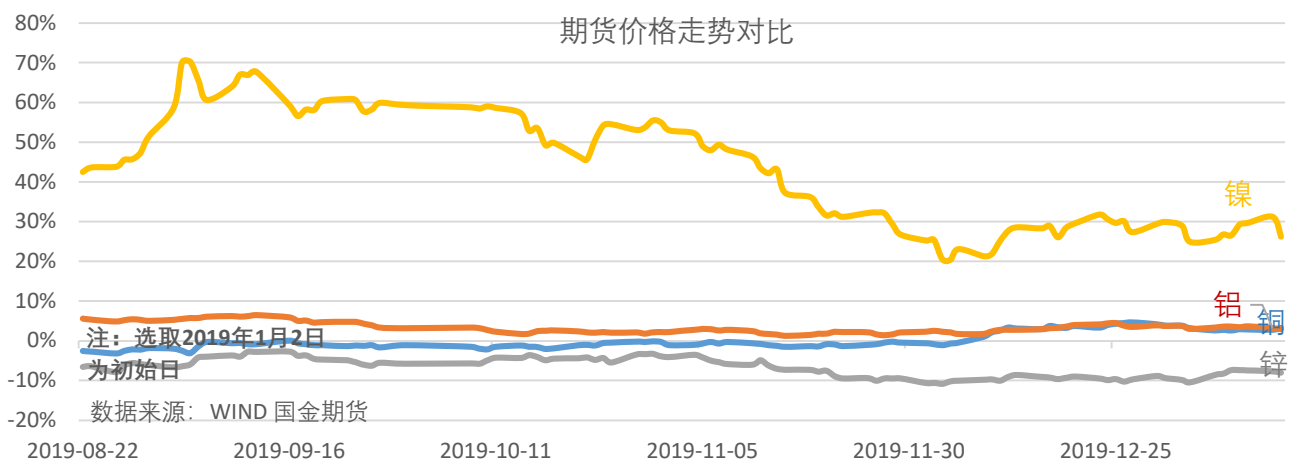
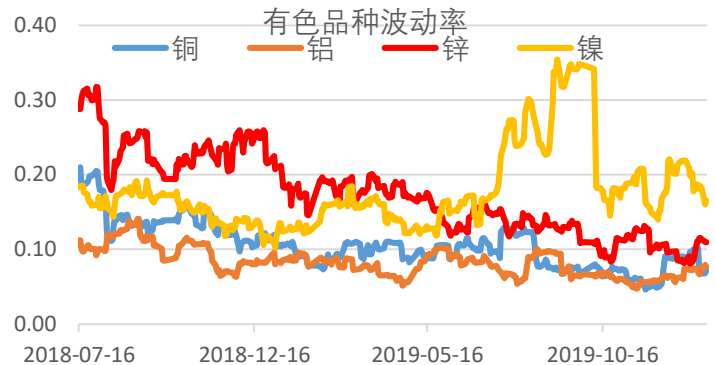
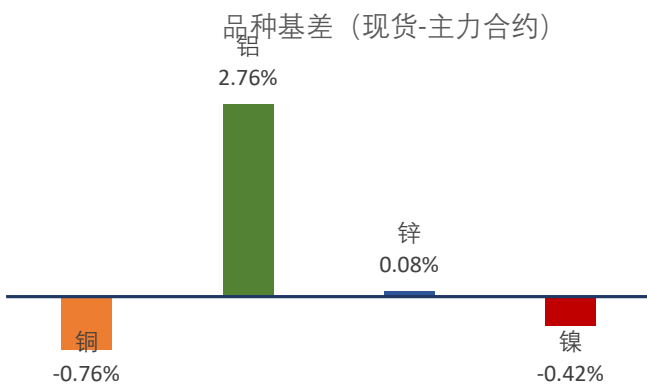
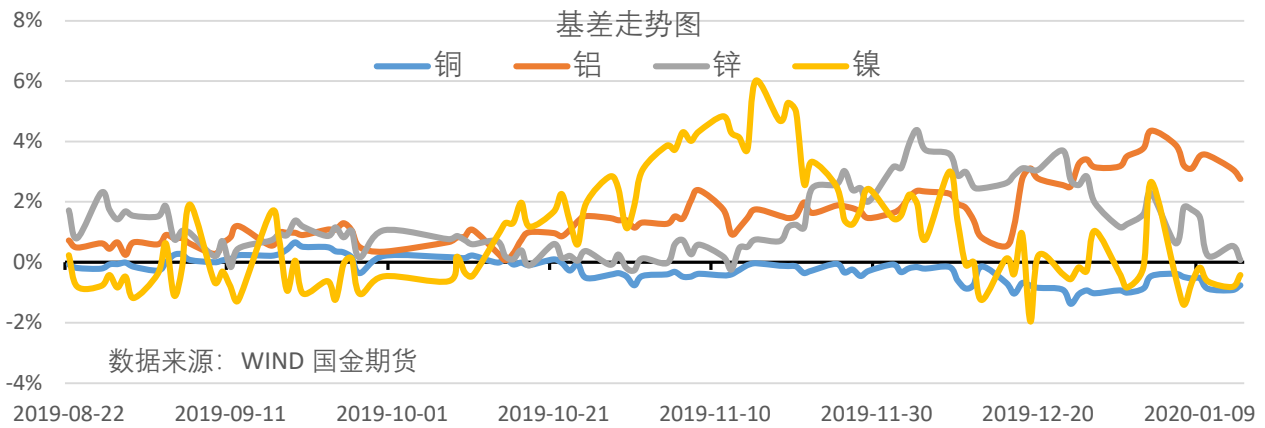


价格、基差和比值变化

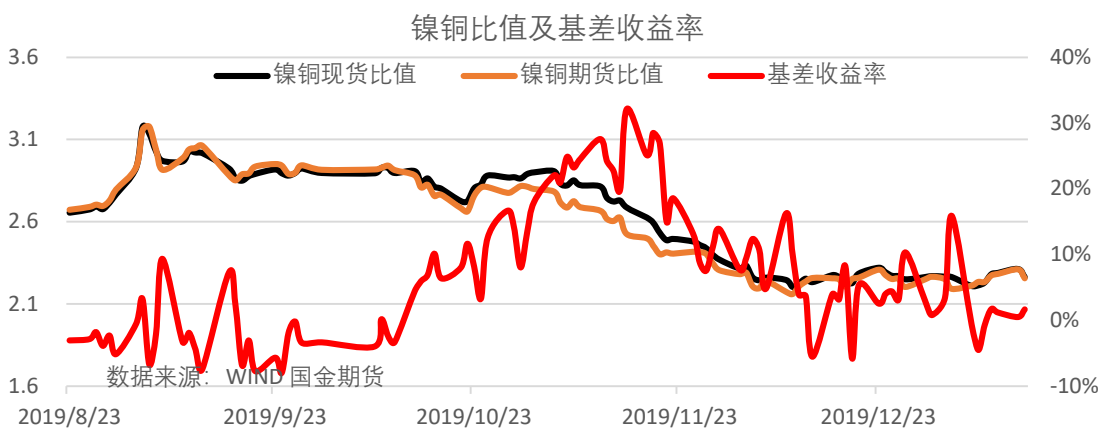
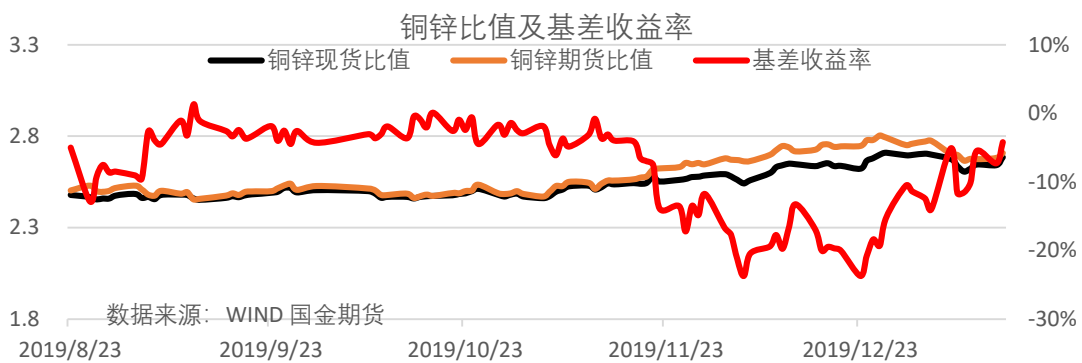
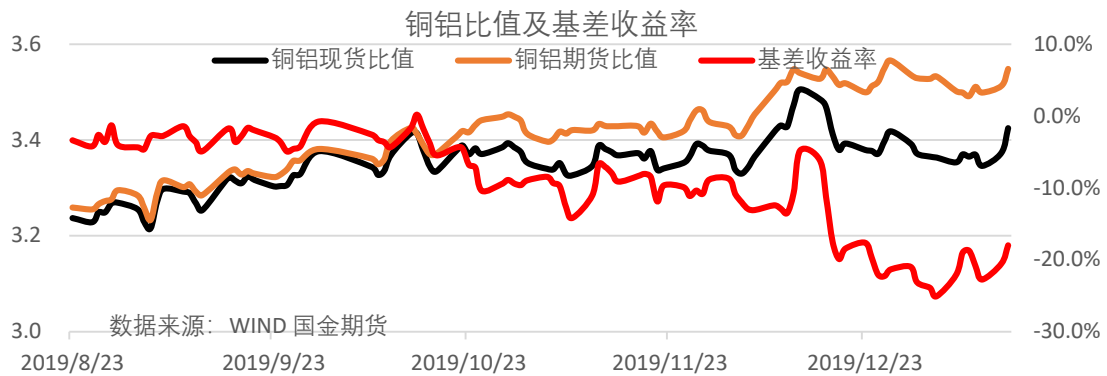
现货价格 (华东价格)	元/吨	铜	铝	锌	镍
	2020/1/13	48545	14390	18370	112300
	2020/1/14	48940	14290	18220	110800
	变化	395	-100	-150	-1500
上期所价格 (铜、铝、锌为三月合约, 镍为主力合约)	元/吨	铜	铝	锌	镍
	2020/1/13	48940	13920	18270	112490
	2020/1/14	49310	13895	18205	111260
	变化	370	-25	-65	-1230
基差	元/吨	铜	铝	锌	镍
	2020/1/13	-395	470	100	-190
	2020/1/14	-370	395	15	-460
	变化	25	-75	-85	-270
LME价格	美元/吨	铜	铝	锌	镍
	2020/1/10	6203.5	1812	2369.5	14230
	2020/1/13	6291.5	1798	2376	14105
	变化	88	-14	6.5	-125
沪伦比值		铜	铝	锌	镍
	2020/1/10	7.900	7.751	7.732	7.851
	2020/1/13	7.779	7.733	7.689	7.975
	变化	-0.122	-0.018	-0.042	0.124

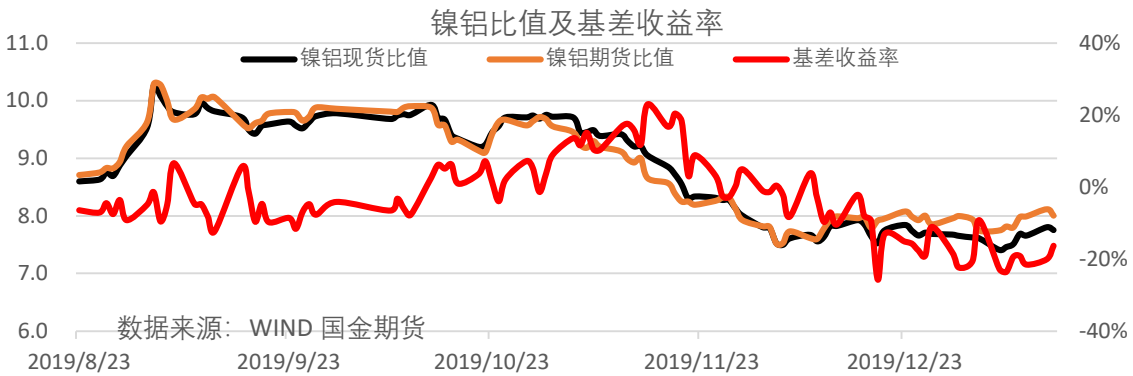
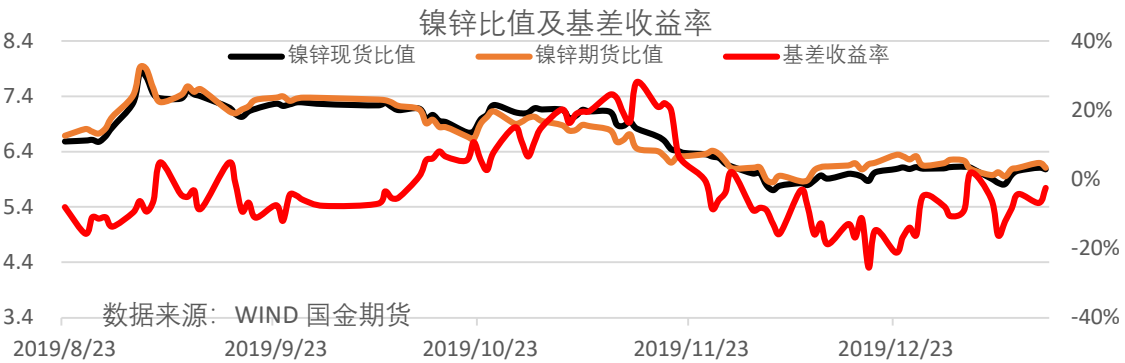
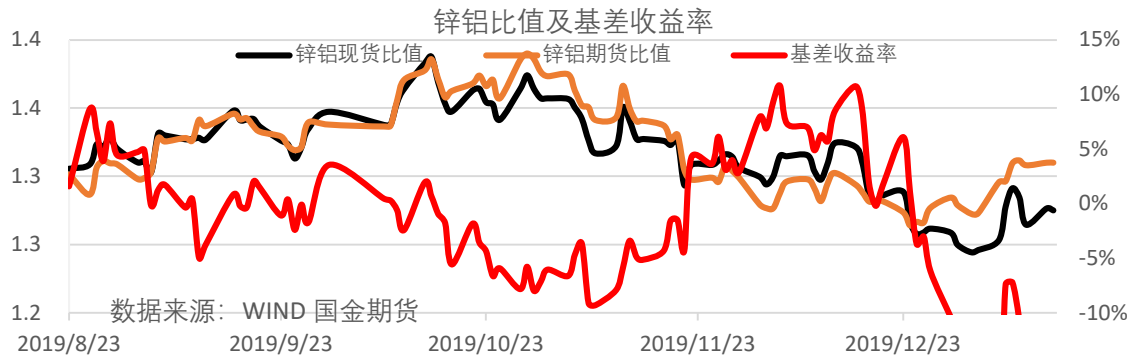




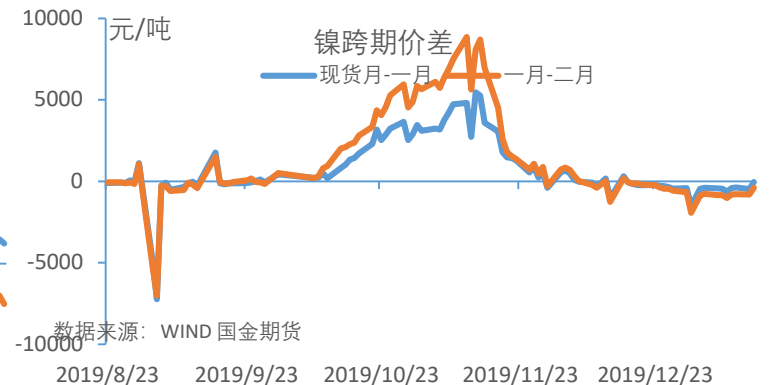
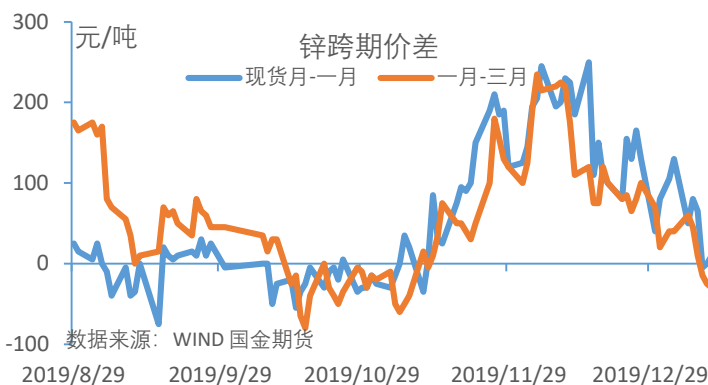
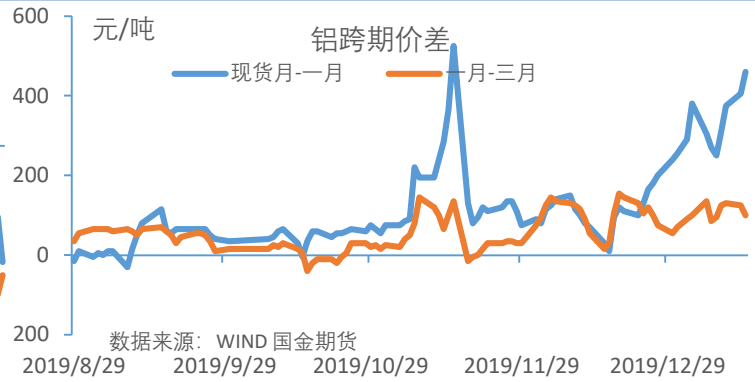
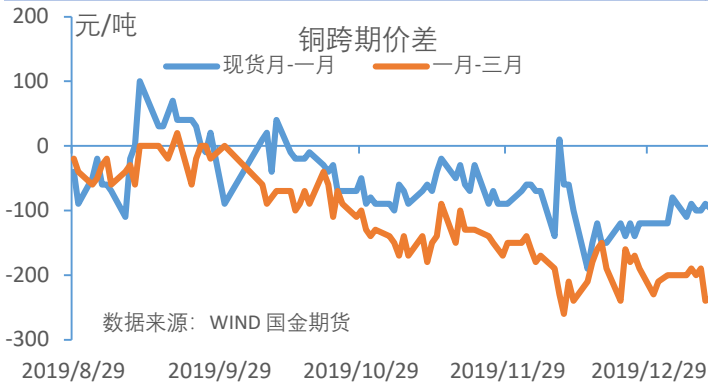
品种比值及基差收益率

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。

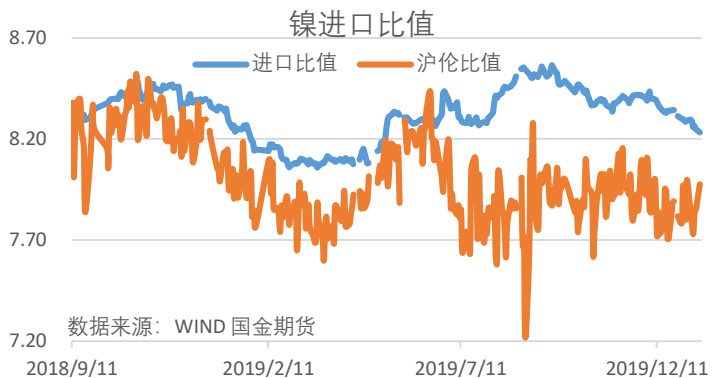
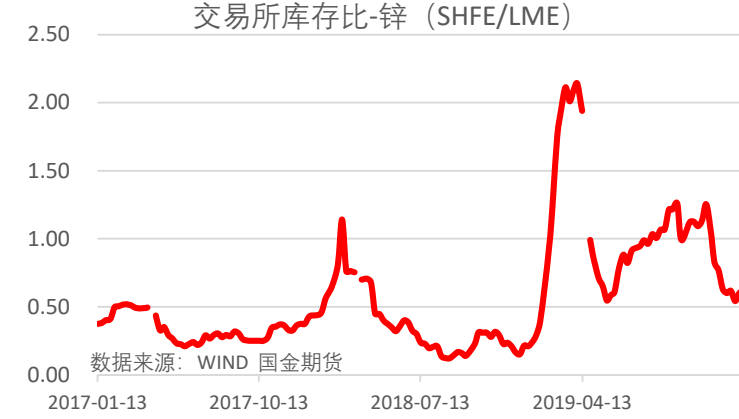
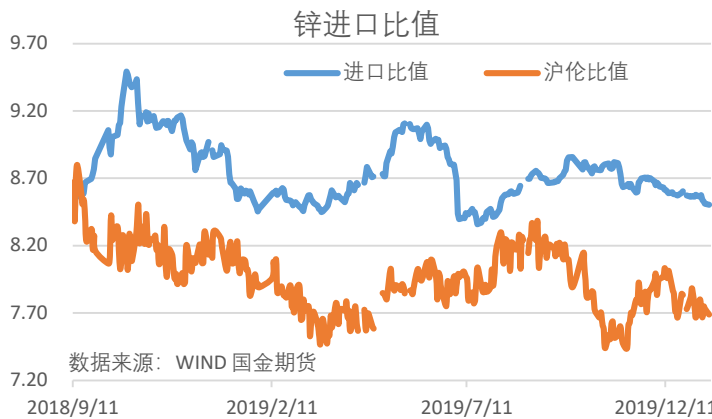
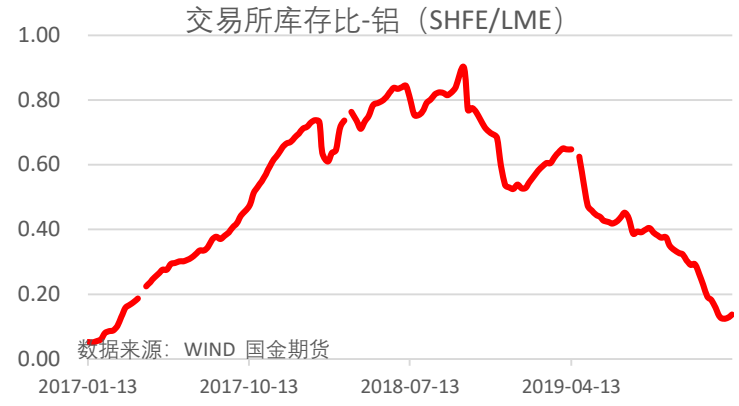
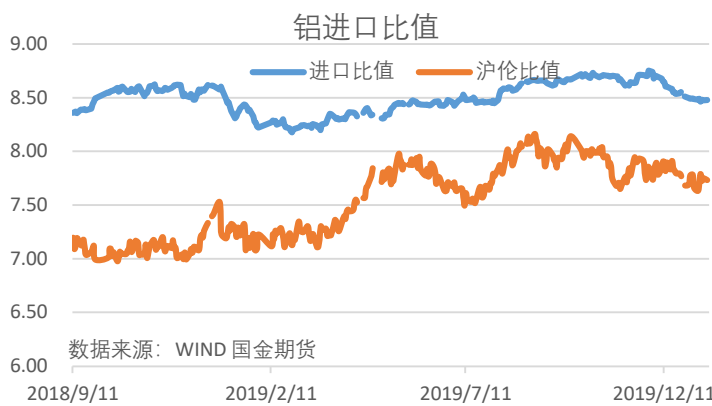
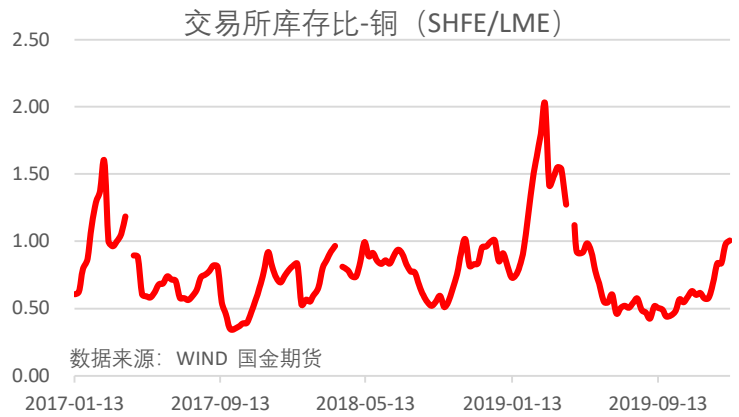
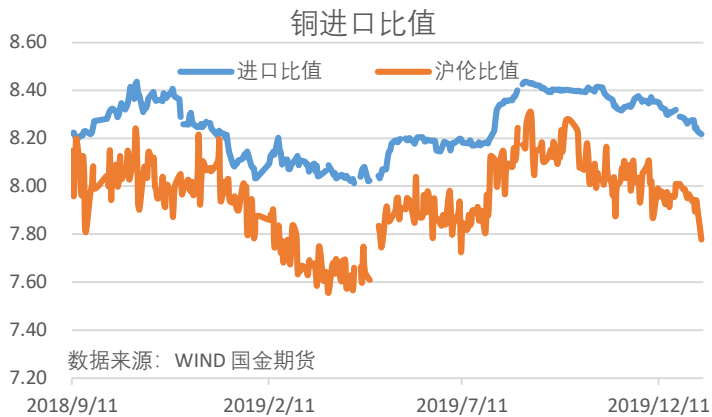




跨期价差



进口比值和沪伦比值



报告说明: 主要跟踪品种价差或比值, 通过价差或比值的变化说明市场状况和强弱关系。基差收益率作为强弱对冲的参考指标。

关注策略: 跨期套利: 铝多2003空2005, 锌多2003空2005

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