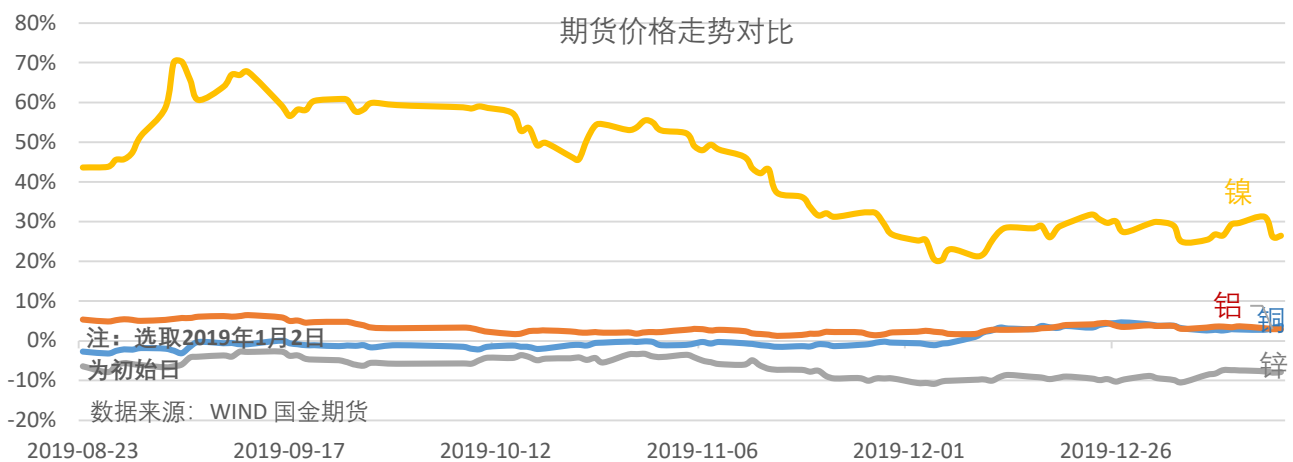
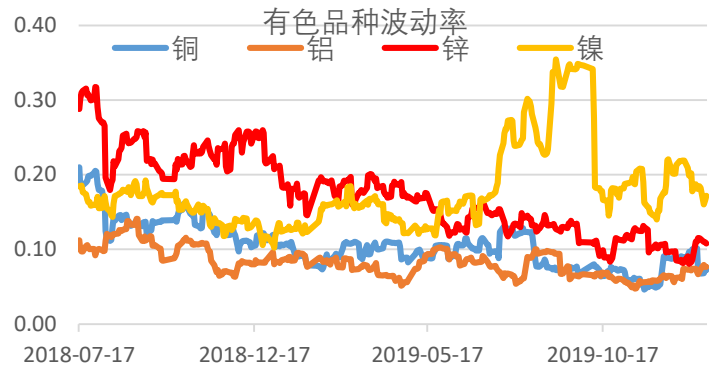
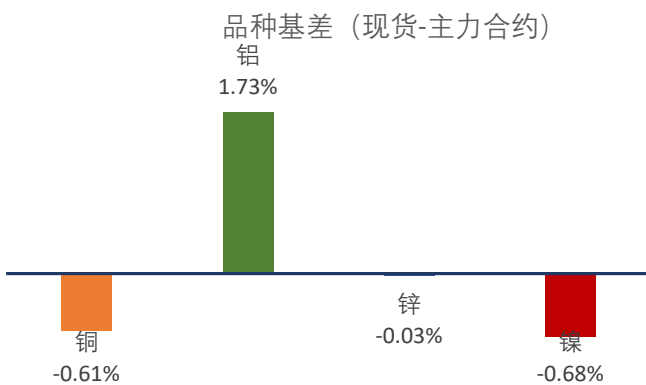
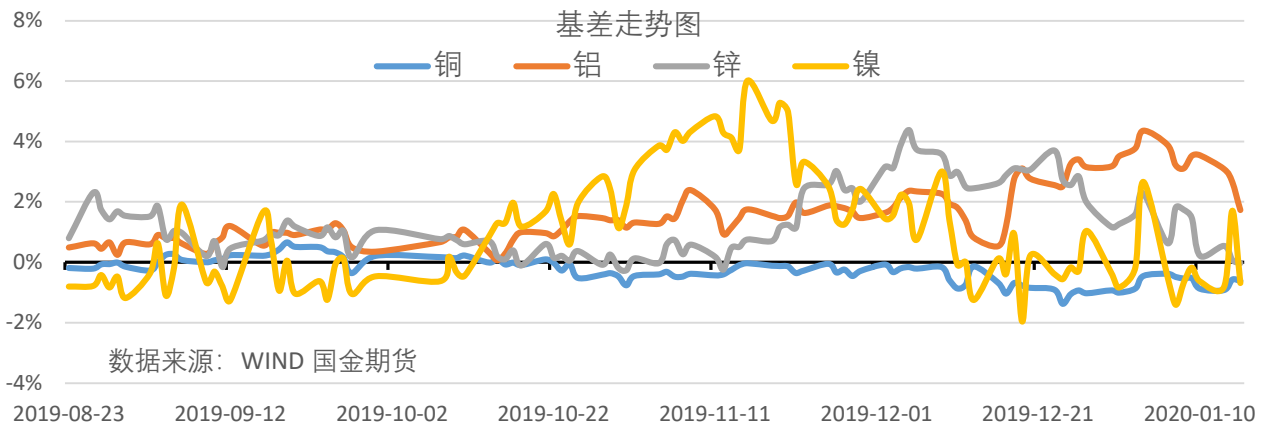


价格、基差和比值变化

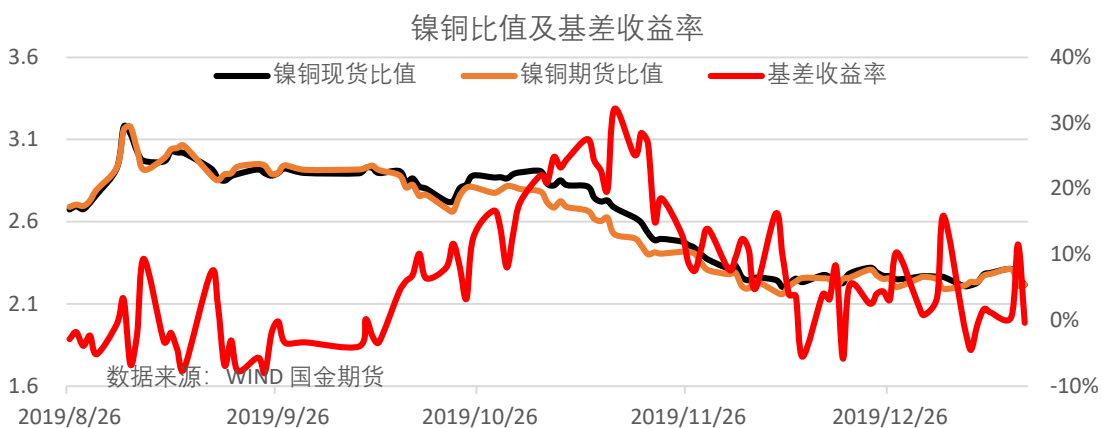
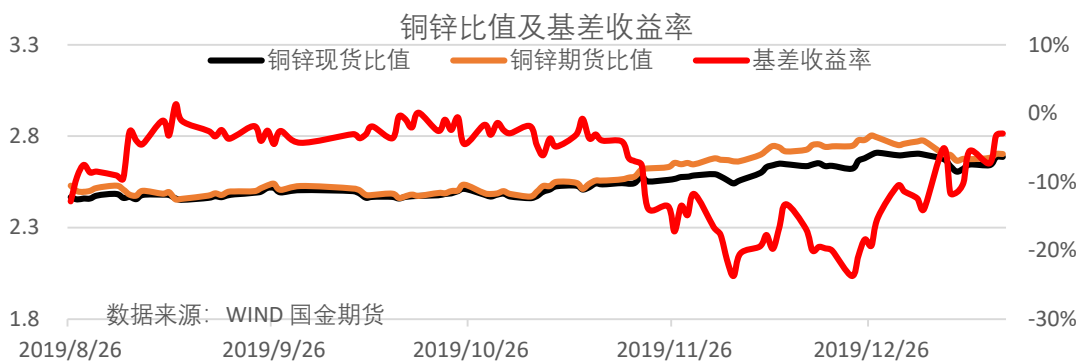
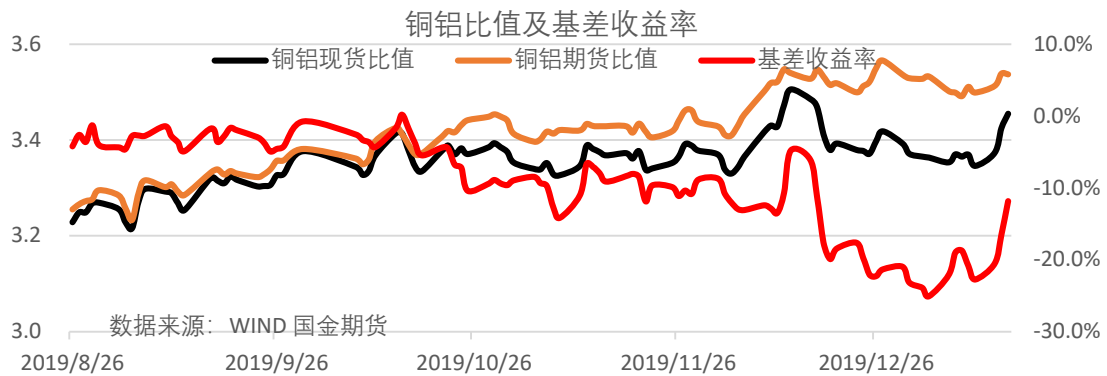
现货价格 (华东价格)	元/吨	铜	铝	锌	镍
	2020/1/14	48940	14290	18220	110800
	2020/1/15	48960	14170	18220	108550
	变化	20	-120	0	-2250
上期所价格 (铜、铝、锌为三月合约, 镍为主力合约)	元/吨	铜	铝	锌	镍
	2020/1/14	49310	13895	18205	111260
	2020/1/15	49260	13925	18225	109290
	变化	-50	30	20	-1970
基差	元/吨	铜	铝	锌	镍
	2020/1/14	-370	395	15	-460
	2020/1/15	-300	245	-5	-740
	变化	70	-150	-20	-280
LME价格	美元/吨	铜	铝	锌	镍
	2020/1/13	6291.5	1798	2376	14105
	2020/1/14	6310.5	1808	2375	13890
	变化	19	10	-1	-215
沪伦比值		铜	铝	锌	镍
	2020/1/13	7.779	7.742	7.689	7.975
	2020/1/14	7.814	7.719	7.665	8.010
	变化	0.035	-0.022	-0.024	0.035

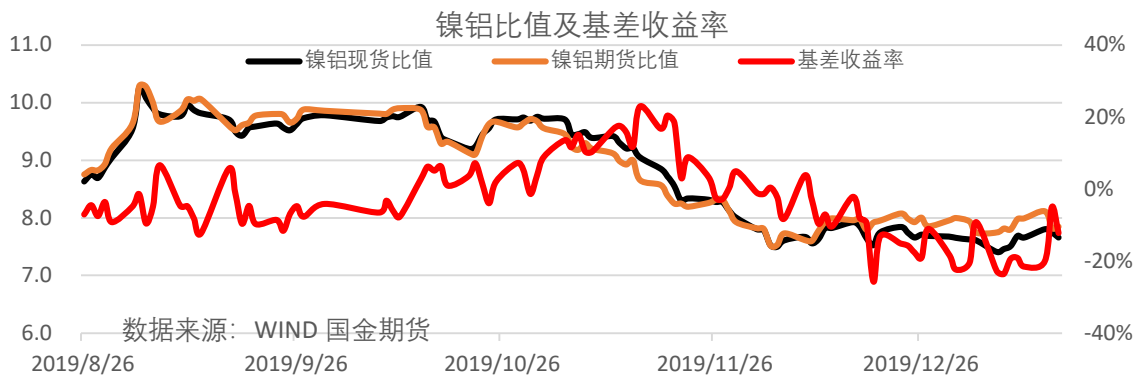
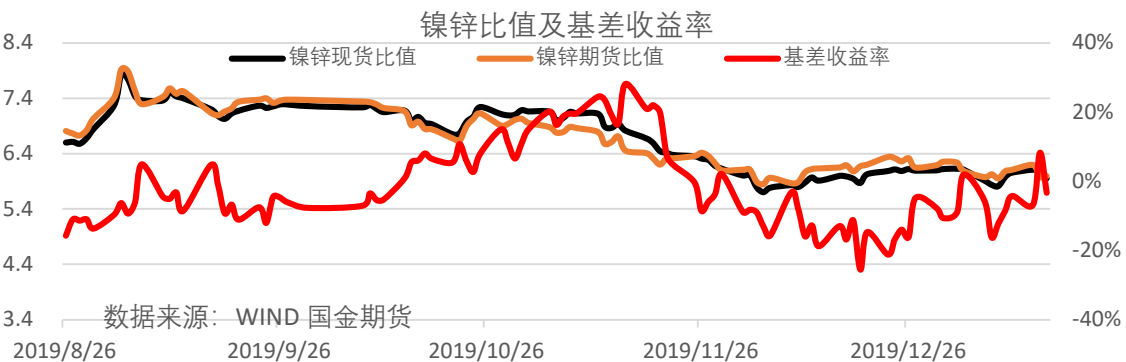
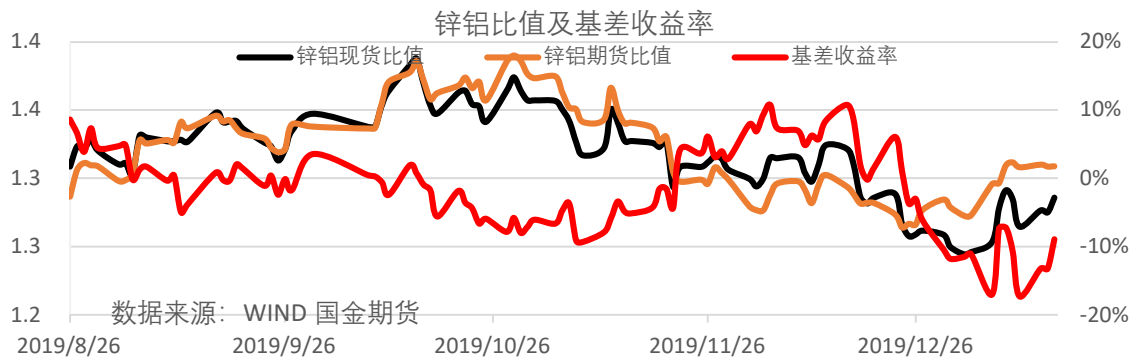




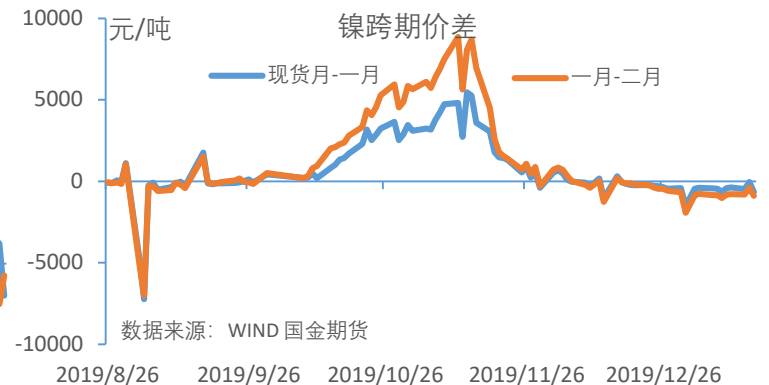
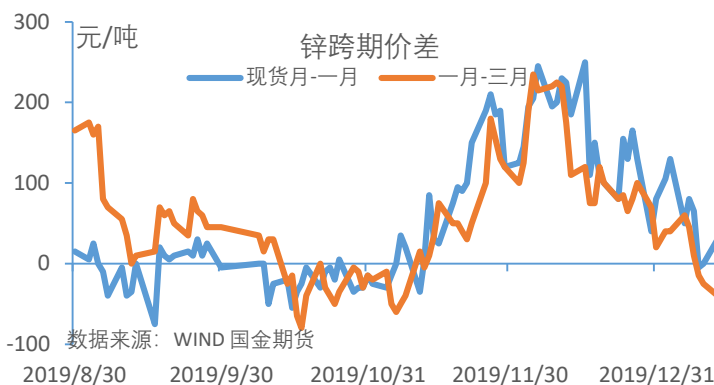
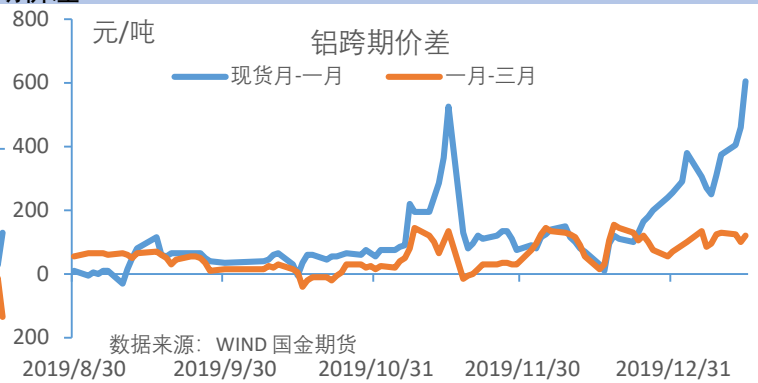
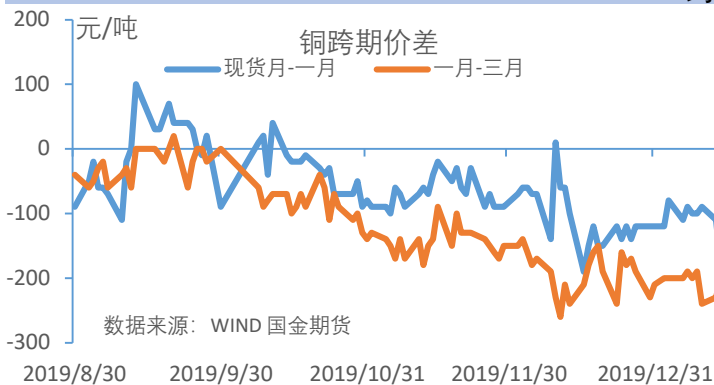
品种比值及基差收益率

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。

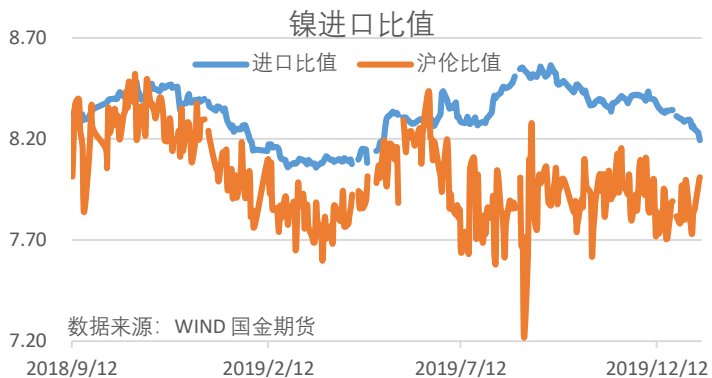
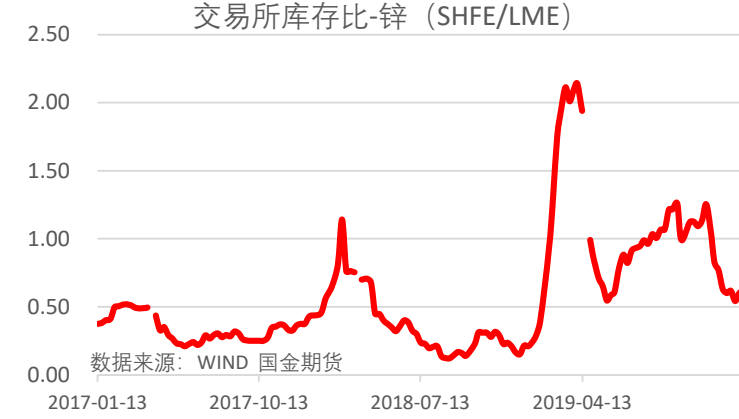
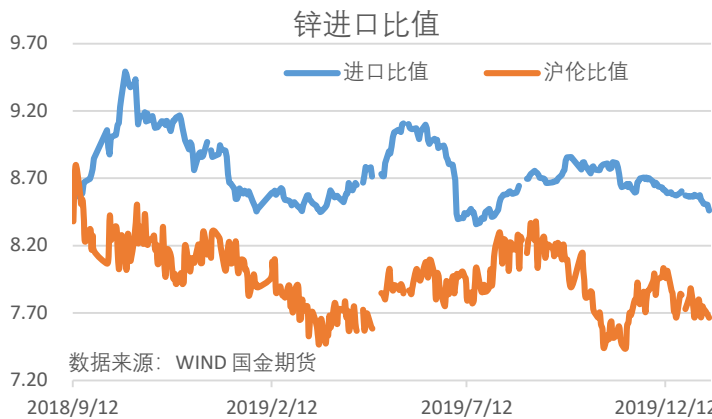
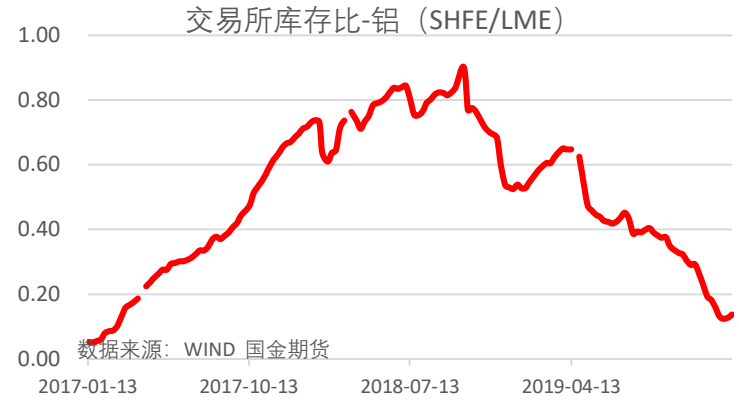
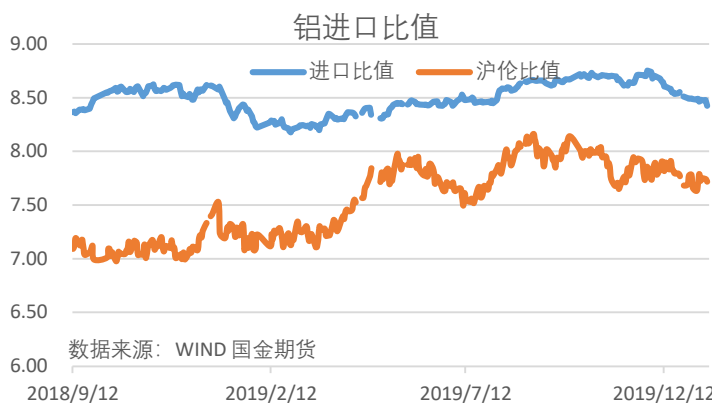
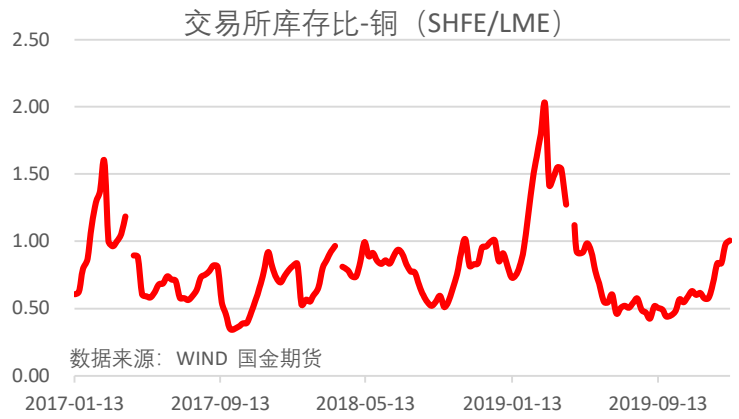
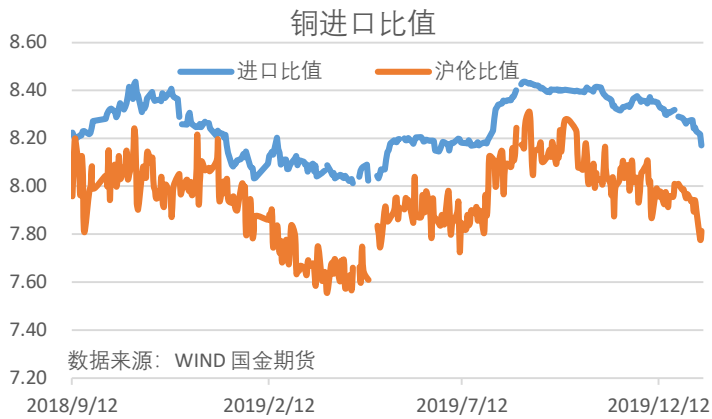




跨期价差



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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