

10		0.11%	5		0.09%
	10		3.1530%		0.24bp
3bp	2%	7		100	7

3500

3450

3480

3472.93

0.35% 0.72%

7435.2

10.57





	1254.23	5.49
	1351.94	13.05
	1239.99	7.60
	1317.47	3.22
PB	1368.44	4.40
	1352.30	4.34
	1361.71	0.00
	1537.53	10.88

	Mysteel	45		13315.37	216.55	290.01
9.1	6758.20	272.6	4102.80	146.98	6441.30	73.4
7.5	898.26	28.53	1933.30	88.68	9976.14	148.9
						110
						10

77.78% 14.08

1.41 12.67 / 05

09



地区/基差	价格	涨跌
天津螺纹	5140	(10)
上海螺纹	5110	10
螺纹基差	80	(13)
上海热卷	5550	50
热卷基差	66	(5)

Mysteel	247	78.13%	0.26%	8.98%
	87.67%	0.72%	0.97%	90.04%
0.43%	233.36	1.93	2.58	

77.78% 14.08

1.41 12.67 /

2110



87.45% 0.10%

72.06 0.42 72.06 0.42 163 59.94%

1.93% 70.66% 2.56% 76.92%

5.07% 77.3% 0.61% 330 135

342 104 340 98

168.89 27.53 846.3 9.75

327.9 18.9 1343.09 18.38

20%-30%

1.41

09 2470-

2600



1 ICE 1.25% 07 86.15 / 15420 /

2 4 2020/21 390

420 USDA 2020/21 28

39 79.3% 80.5% 2021/22

1203 1190

3 CNCOTTONB 15438 22

4 2021 2 240.5 49.98%

2019 15.8%

09 15000-15200 15700

433 : 09(-793) 59 4.25 / 0.15 / 05 -

5

05

05 06

2700 /

05 -38 09 10 05

4

09

