




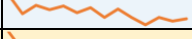


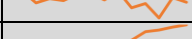











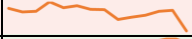
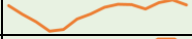





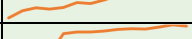

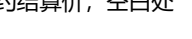


商品期现价格与基差追踪表

2021/2/2

观点综述									
1、CP拉涨，国内需求受限，现货疲软下挫，盘面拉升，华南基差走弱。 2、近期PX成本端推动，以及下游节前补库，现货走暖，TA基差走强。 3、鸡蛋现货偏弱，基差持续走弱，支撑盘面。									
板块	品种	现货价格	期货主力	基差	基差变动	基差率	历史分位	90%置信区间	近两周基差走势
有色金属	铜	57870	57900	-30	-260	-0.05%	38.19%	[-1536,2013]	
	铝	15230	15200	30	-10	0.20%	68.27%	[-571,460]	
	锌	19840	19695	145	-100	0.74%	69.80%	[-690,720]	
	镍	134150	132170	1980	-350	1.50%	85.13%	[-2423,3153]	
	锡	169000	169860	-860	-910	-0.51%	29.51%	[-2886,3352]	
	铅	15000	15125	-125	20	-0.83%	16.24%	[-319,382]	
贵金属	黄金	386.73	390.04	-3.31	0.17	-0.85%	16.88%	[-4,1]	
	白银	5652	5707	-55	40	-0.96%	45.86%	[-121,17]	
黑色及建材	螺纹钢	4432.99	4248	184.99	22.00	4.35%	56.28%	[-229,581]	
	热卷	4450	4384	66	-15	1.51%	28.56%	[-72,339]	
	焦炭	3000.00	2577.50	422.50	43.50	16.39%	97.07%	[-171,314]	
	焦煤 (京唐印尼)	1380.00	1506.50	-126.50	24.00	-8.40%	5.15%	[-124,363]	
	铁矿 (青岛港)	1209.28	989.00	220.28	-8.44	22.27%	99.52%	[-2,147]	
	玻璃	0	1810		#VALUE!	#VALUE!	#VALUE!	[-117,219]	
	硅铁	7300.00	6792.00	508.00	58.00	7.48%	91.29%	[-1216,1415]	
	锰硅	6950.00	6862.00	88.00	-35.00	1.28%	39.82%	[-484,964]	
化工	橡胶	13975	14625	-650	-15	-4.44%	68.62%	[-2168,97]	
	MEG	4830	4675	155	-41	3.32%	88.94%	[-328,308]	
	PTA	3940	4096	-156	5	-3.81%	31.18%	[-469,430]	
	塑料	8050.00	7940.00	110.00	80.00	1.39%	13.57%	[-111,984]	
	PP	0.00	8229.00		#VALUE!	#VALUE!	#VALUE!	[-317,941]	
	沥青	2525	2754	-229	-12	-8.32%	12.28%	[-368,380]	
	PVC (电石法)	6540	6445	95	10	1.47%	67.56%	[-409,412]	
	LPG	3765	3396	369	-348	10.87%	75.26%	[-889,674]	
农产品	白糖	5290	5248	42	-24	0.80%	48.75%	[-484,561]	
	棉花	15200	14965	235	-115	1.57%	56.56%	[-1699,1905]	
	菜油	10593.75	9767.00	826.75	9.00	8.46%	88.71%	[-401,1027]	
	菜粕	2637.22	2861.00	-223.78	16.00	-7.82%	1.40%	[-215,455]	
	豆粕	3914.00	3475.00	439.00	3.57	12.63%	71.57%	[-138,747]	
	豆油	8712.63	7828.00	884.63	10.00	11.30%	98.35%	[-415,432]	
	棕榈油	7211.67	6770.00	441.67	-14.00	6.52%	91.16%	[-363,487]	
	玉米	2910.00	2753.00	157.00	-63.00	5.70%	88.97%	[-234,220]	
	玉米淀粉	3450.00	3151.00	299.00	-30.00	9.49%	92.97%	[-169,283]	
鸡蛋	3770.00	4354.00	-584.00	-229.00	-13.41%	37.12%	[-1358,636]		

注：基差=现货-期货，基差率=基差/期货，基差率绝对值大于等于10%为突出红色显示，期货价格为期货主力合约结算价，空白处为因本次现货数据缺失。螺纹钢、铁矿、焦煤现货报价为折算后报价。