















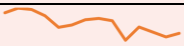
















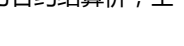


商品期现价格与基差追踪表
2021-3-16

观点综述	1、原油高位运行，PG短期进口支撑仍在。 2、乙二醇供需面表现良好，但远期存新增产能压力。 3、鸡蛋05合约升水偏多，存修复预期。								
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	67150	67510	-360	-960	-0.53%	21.86%	[-1526,2028]	
	铝	17770	17530	240	0	1.37%	86.29%	[-578,456]	
	锌	21840	21780	60	-125	0.28%	57.94%	[-712,728]	
	镍	122750	120590	2160	1525	1.79%	80.12%	[-3112,4021]	
	锡	175250	176850	-1600	2450	-0.90%	15.86%	[-3250,3856]	
	铅	14850	14855	-5	-110	-0.03%	47.73%	[-362,426]	
贵金属	黄金	361.96	362.02	-0.06	1.85	-0.02%	85.89%	[-4,1]	
	白银	5309	5358	-49	17	-0.91%	53.45%	[-121,17]	
黑色及建材	螺纹	4845.36	4723	122.36	34.00	2.59%	46.32%	[-248,583]	
	热卷	4980	5011	-31	51	-0.62%	9.33%	[-73,339]	
	焦炭	2600.00	2238.50	361.50	-40.50	16.15%	94.10%	[-172,324]	
	焦煤(京唐印尼)	1380.00	1494.50	-114.50	37.50	-7.66%	7.39%	[-134,366]	
	铁矿(青岛港)	1238.17	1030.00	208.17	22.50	20.21%	98.32%	[-3,151]	
	玻璃	1949	1969	-20	0	-1.02%	24.31%	[-112,217]	
	硅铁	7300.00	7354.00	-54.00	364.00	-0.73%	47.28%	[-1218,1420]	
	锰硅	7075.00	7144.00	-69.00	202.00	-0.97%	25.24%	[-507,969]	
化工	橡胶	14650	15180	-530	195	-3.49%	76.63%	[-2144,108]	
	MEG	5535	5305	230	45	4.34%	87.89%	[-327,359]	
	PTA	4515	4574	-59	-3	-1.29%	53.60%	[-470,430]	
	塑料	9350.00	9055.00	295.00	155.00	3.26%	42.30%	[-116,977]	
	PP	9550.00	9442.00	108.00	83.00	1.14%	35.18%	[-316,912]	
	沥青	3110	3144	-34	-24	-1.08%	51.37%	[-373,376]	
	PVC(电石法)	6540	6445	95	10	1.47%	67.56%	[-409,412]	
	LPG	4225	4069	321	-58	7.89%	63.92%	[-596,819]	
农产品	白糖	5400	5367	33	25	0.61%	48.37%	[-485,556]	
	棉花	16050	15760	290	240	1.84%	59.60%	[-1632,1886]	
	菜油	11333.75	10778.00	555.75	3.00	5.16%	75.19%	[-380,990]	
	菜粕	2562.22	2738.00	-175.78	-11.22	-6.42%	2.79%	[-219,434]	
	豆粕	3411.71	3196.00	215.71	-18.43	6.75%	45.70%	[-138,745]	
	豆油	10302.63	9350.00	952.63	0.00	10.19%	98.78%	[-428,460]	
	棕榈油	8635.00	8008.00	627.00	-46.00	7.83%	98.42%	[-366,499]	
	玉米	2850.00	2697.00	153.00	-28.00	5.67%	88.37%	[-232,223]	
	玉米淀粉	3450.00	3221.00	229.00	-10.00	7.11%	87.16%	[-170,287]	
	鸡蛋	3500.00	4385.00	-885.00	45.00	-20.18%	20.20%	[-1370,637]	

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、铁矿、焦煤现货报价为折算后报价。