


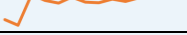






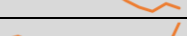
















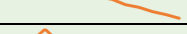



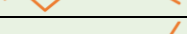
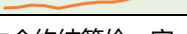
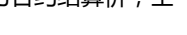


商品期现价格与基差追踪表
2021-3-23

观点综述	1、焦炭供需偏宽松，唐山限产风波再起，预计偏弱运行。 2、焦煤供需区域性双降，焦化厂去库速度良好，但受焦炭拖累，预计震荡运行。 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	66740	66820	-80	-250	-0.12%	36.99%	[-1526,2028]	
	铝	17220	17535	-315	-495	-1.80%	17.12%	[-578,456]	
	锌	21960	21950	10	-670	0.05%	51.86%	[-711,726]	
	镍	125050	122130	2920	-1710	2.39%	86.80%	[-3099,4040]	
	锡	178250	176710	1540	690	0.87%	77.01%	[-3240,3863]	
	铅	15125	15075	50	-265	0.33%	60.17%	[-361,425]	
贵金属	黄金	365	366.76	-1.76	-0.87	-0.48%	47.25%	[-4,1]	
	白银	5329	5395	-66	-12	-1.22%	35.43%	[-121,17]	
黑色及建材	螺纹	4958.76	4800	158.76	41.16	3.31%	52.47%	[-249,583]	
	热卷	5100	5117	-17	20	-0.33%	10.86%	[-74,339]	
	焦炭	2250.00	2178.00	72.00	121.00	3.31%	53.14%	[-172,325]	
	焦煤(京唐印尼)	1380.00	1581.50	-201.50	28.00	-12.74%	3.83%	[-137,367]	
	铁矿(青岛港)	1230.39	1019.00	211.39	22.94	20.74%	98.62%	[-3,152]	
	玻璃	1990	2069	-79	5	-3.82%	8.55%	[-111,217]	
	硅铁	7200.00	7072.00	128.00	22.00	1.81%	67.89%	[-1217,1421]	
	锰硅	7050.00	6972.00	78.00	5.00	1.12%	40.03%	[-507,969]	
化工	橡胶	13825	14470	-645	5	-4.46%	68.16%	[-2138,110]	
	MEG	5180	4968	212	212	4.27%	86.68%	[-326,363]	
	PTA	4295	4328	-33	54	-0.76%	58.11%	[-470,430]	
	塑料	8950.00	8705.00	245.00	0.00	2.81%	33.49%	[-117,977]	
	PP	0.00	9086.00		#VALUE!	#VALUE!	#VALUE!	[-317,908]	
	沥青	2925	2836	89	-38	3.14%	68.96%	[-373,375]	
	PVC(电石法)	6540	6445	95	10	1.47%	67.56%	[-409,412]	
	LPG	4225	4011	259	10	6.46%	50.52%	[-451,799]	
农产品	白糖	5390	5306	84	19	1.58%	53.72%	[-485,556]	
	棉花	15700	15300	400	-65	2.61%	66.06%	[-1608,1876]	
	菜油	10843.75	10413.00	430.75	-8.00	4.14%	68.44%	[-378,985]	
	菜粕	2631.67	2862.00	-230.33	-17.89	-8.05%	2.20%	[-218,429]	
	豆粕	3367.11	3270.00	97.11	-23.03	2.97%	23.21%	[-139,744]	
	豆油	9751.58	8938.00	813.58	6.00	9.10%	96.76%	[-431,465]	
	棕榈油	8258.33	7744.00	514.33	-4.00	6.64%	95.33%	[-366,501]	
	玉米	2810.00	2718.00	92.00	-29.00	3.38%	83.87%	[-231,223]	
	玉米淀粉	3450.00	3302.00	148.00	-28.00	4.48%	76.78%	[-170,287]	
鸡蛋	3600.00	4316.00	-716.00	-81.00	-16.59%	29.27%	[-1369,637]		

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。