







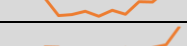



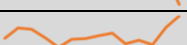










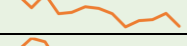






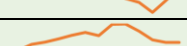


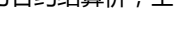


**商品期现价格与基差追踪表**

2021-4-13

观点综述	1、产能增加预期下乙二醇远月供应压力较大，09空单继续持有。 2、USDA和MPOB报告双空，油脂承压下行。 3、鸡蛋现货价格走高，05合约跟涨。								
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	65710	66060	-350	-230	-0.53%	16.58%	[-1478,1978]	
	铝	17370	17415	-45	-15	-0.26%	57.70%	[-566,443]	
	锌	21610	21745	-135	-45	-0.62%	28.88%	[-663,666]	
	镍	124375	124490	-115	-990	-0.09%	41.81%	[-2317,3231]	
	锡	179250	178910	340	340	0.19%	60.85%	[-2869,3364]	
	铅	14700	14800	-100	-15	-0.68%	20.22%	[-318,380]	
贵金属	黄金	368.23	369.48	-1.25	0.25	-0.34%	61.23%	[-4,1]	
	白银	5240	5278	-38	6	-0.72%	66.15%	[-119,14]	
黑色及建材	螺纹	5175.26	4998	177.26	15.84	3.55%	56.21%	[-251,583]	
	热卷	5410	5288	122	105	2.31%	53.55%	[-76,339]	
	焦炭	2150.00	2361.00	-211.00	51.50	-8.94%	1.72%	[-174,325]	
	焦煤(京唐印尼)	1520.00	1587.50	-67.50	-5.00	-4.25%	12.54%	[-140,368]	
	铁矿(青岛港)	1253.72	990.00	263.72	1.83	<b>26.64%</b>	99.76%	[-4,156]	
	玻璃	2073	2121	-48	73	-2.26%	14.56%	[-110,216]	
	硅铁	6500.00	6618.00	-118.00	138.00	-1.78%	38.49%	[-1214,1423]	
	锰硅	6625.00	6694.00	-69.00	70.00	-1.03%	25.71%	[-510,969]	
化工	橡胶	13150	13660	-510	160	-3.73%	77.23%	[-2126,116]	
	MEG	5085	4924	161	50	3.27%	83.05%	[-322,369]	
	PTA	4320	4464	-144	-3	-3.23%	34.38%	[-469,430]	
	塑料	8800.00	8375.00	425.00	#VALUE!	5.07%	58.67%	[-116,977]	
	PP	9150.00	8838.00	312.00	-13.00	3.53%	60.04%	[-292,862]	
	沥青	2885	2772	113	20	4.08%	73.10%	[-373,372]	
	PVC(电石法)	6540	6445	95	10	1.47%	67.56%	[-409,412]	
	LPG	4225	3845	380	97	9.88%	74.23%	[-858,814]	
农产品	白糖	5370	5388	-18	-46	-0.33%	43.63%	[-485,554]	
	棉花	15400	15090	310	-150	2.05%	60.29%	[-1556,1857]	
	菜油	11013.75	10624.00	389.75	25.00	3.67%	66.01%	[-373,972]	
	菜粕	2733.33	2957.00	-223.67	-15.34	-7.56%	2.96%	[-212,407]	
	豆粕	3402.29	3498.00	-95.71	4.43	-2.74%	2.70%	[-142,743]	
	豆油	9161.58	7996.00	1165.58	664.00	<b>14.58%</b>	99.90%	[-434,474]	
	棕榈油	7931.67	7510.00	421.67	80.00	5.61%	88.54%	[-367,504]	
	玉米	2770.00	2681.00	89.00	55.00	3.32%	83.11%	[-229,223]	
	玉米淀粉	3450.00	3233.00	217.00	0.00	6.71%	85.63%	[-165,279]	
鸡蛋	3870.00	4271.00	-401.00	-5.00	-9.39%	49.60%	[-1365,637]		

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。