

商品期现价格与基差追踪表
2021-9-28

观点综述	1、限电限产下，双焦供应短期难有显著回升，震荡上行。 2、国际丙烷偏紧，带动LPG进口价格，成本支撑下LPG偏强运行。 3、乙二醇现货端口表现紧张，供需格局良好，港口库存低位维持，前期多单继续持有。								
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	69375	69470	-95	-125	-0.14%	38.19%	[-1730,2162]	
	铝	22920	22960	-40	-170	-0.17%	56.70%	[-587,476]	
	锌	22980	23030	-50	95	-0.22%	42.15%	[-700,704]	
	镍	145700	145530	170	-930	0.12%	48.33%	[-2965,4104]	
	锡	283000	284140	-1140	2480	-0.40%	29.67%	[-3806,4117]	
	铅	14300	14495	-195	-190	-1.35%	14.54%	[-403,456]	
贵金属	黄金	367.6	366.32	1.28	1.68	0.35%	98.24%	[-4,0]	
	白银	4808	4792	16	51	0.33%	95.58%	[-115,11]	
黑色及建材	螺纹	6051.55	5504	547.55	-13.62	9.95%	92.82%	[-208,576]	
	热卷	5760	5556	204	54	3.67%	77.05%	[-70,340]	
	焦炭	4310.00	3203.50	1106.50	83.00	34.54%	99.95%	[-201,360]	
	焦煤(京唐印尼)	3950.00	2846.00	1104.00	13.50	38.79%	99.82%	[-198,411]	
	铁矿(青岛港)	900.39	698.50	201.89	60.50	28.90%	90.22%	[-53,253]	
	玻璃	0	2285		#VALUE!	#VALUE!	#VALUE!	[-121,231]	
	硅铁	17800.00	14558.00	3242.00	-322.00	22.27%	98.43%	[-1277,1455]	
化工	锰硅	11325.00	11472.00	-147.00	-196.00	-1.28%	21.54%	[-545,964]	
	橡胶	12700	13515	-815	70	-6.03%	46.83%	[-2105,153]	
	MEG	5930	5857	73	50	1.25%	75.67%	[-252,239]	
	PTA	5170	5214	-44	161	-0.84%	55.07%	[-453,428]	
	塑料	9400.00	9225.00	175.00	90.00	1.90%	25.98%	[-133,952]	
	PP	9450.00	9508.00	-58.00	124.00	-0.61%	12.81%	[-241,698]	
	沥青	3085	3304	-219	-136	-6.63%	14.24%	[-376,329]	
	PVC(电石法)	6540	6445	95	10	1.47%	67.56%	[-409,412]	
农产品	LPG	5258	5874	-616	-55	-10.49%	56.98%	[-1041,-426]	
	白糖	5610	5746	-136	36	-2.37%	30.88%	[-474,511]	
	棉花	18280	18225	55	-775	0.30%	40.69%	[-1431,1839]	
	菜油	11390.00	11110.00	280.00	103.00	2.52%	56.11%	[-348,904]	
	菜粕	2979.44	2867.00	112.44	42.77	3.92%	73.71%	[-160,272]	
	豆粕	3904.29	3516.00	388.29	35.58	11.04%	72.64%	[-146,699]	
	豆油	10088.95	9190.00	898.95	152.00	9.78%	97.68%	[-441,492]	
	棕榈油	9730.00	8664.00	1066.00	62.33	12.30%	98.62%	[-413,625]	
	玉米	2480.00	2478.00	2.00	-13.00	0.08%	55.19%	[-220,229]	
	玉米淀粉	3050.00	2924.00	126.00	-10.00	4.31%	76.74%	[-153,245]	
鸡蛋	4400.00	4364.00	36.00	-16.00	0.82%	75.45%	[-1382,600]		

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。