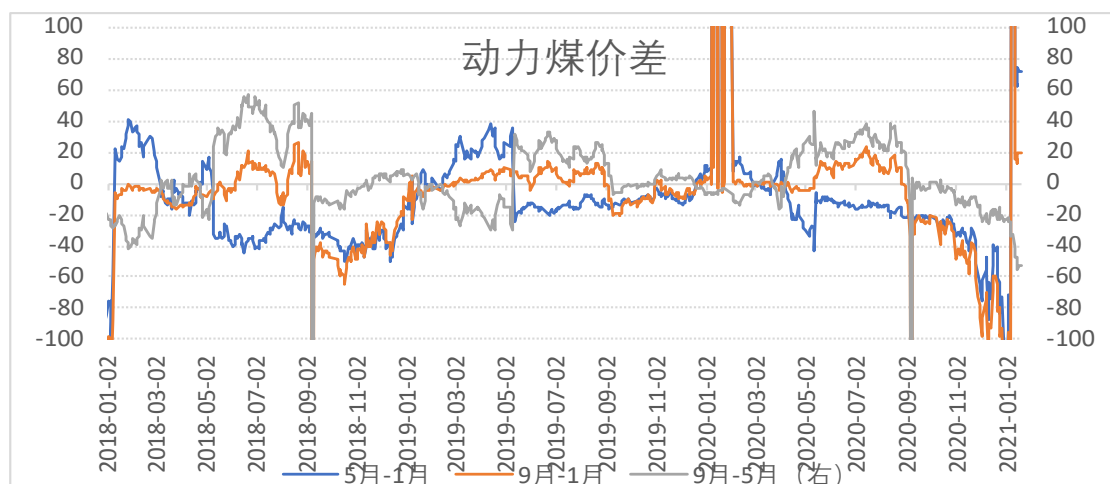
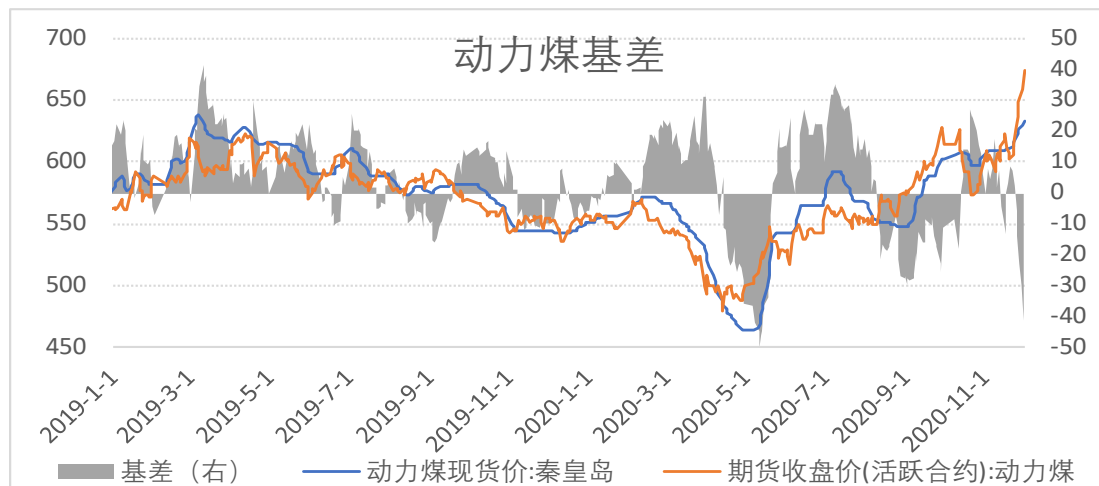


期货品种套利数据日报

一、动力煤

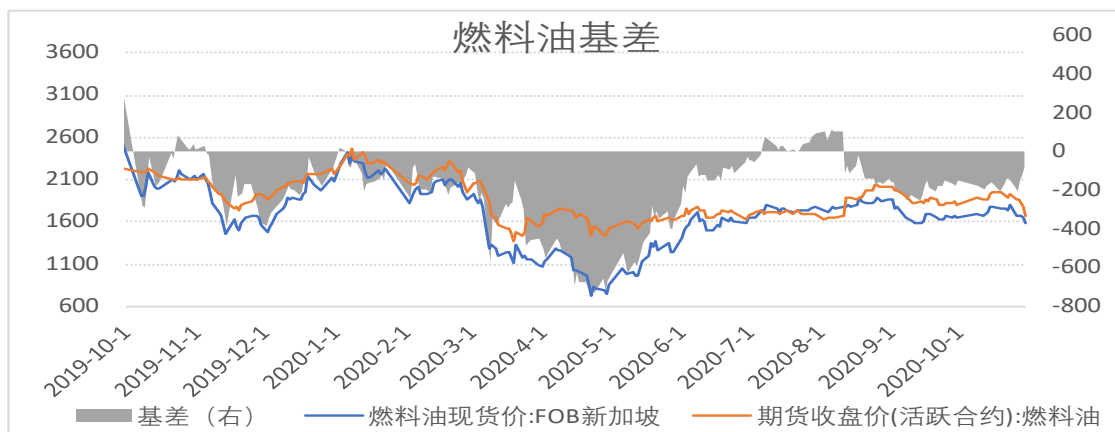
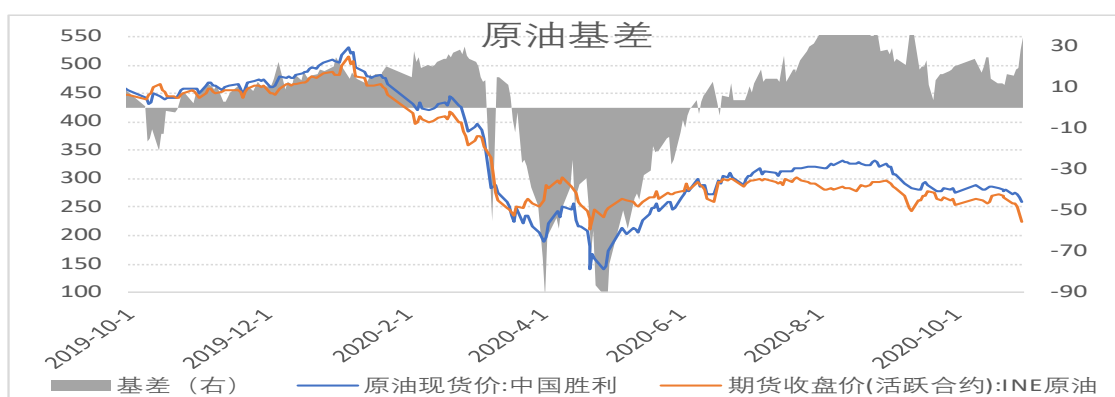
商品 日期	动力煤 (元/吨)			
	基差	5月-1月	9月-1月	9月-5月
2021-01-18	-	71.2	19.0	-52.2
2021-01-15	-	75.0	19.6	-55.4
2021-01-14	-	62.0	12.8	-49.2
2021-01-13	-	63.2	16.0	-47.2
2021-01-12	-	62.6	15.2	-47.4



二、能源化工

(一) 能源商品

商品 日期	能源: 基差 (元/吨)		比价
	INT原油	燃料油	原油/沥青
2021-01-18	-	-	0.1222
2021-01-15	30.43	-94.38	0.1245
2021-01-14	31.70	-96.25	0.1270
2021-01-13	33.86	-90.63	0.1274
2021-01-12	35.12	-66.44	0.1275

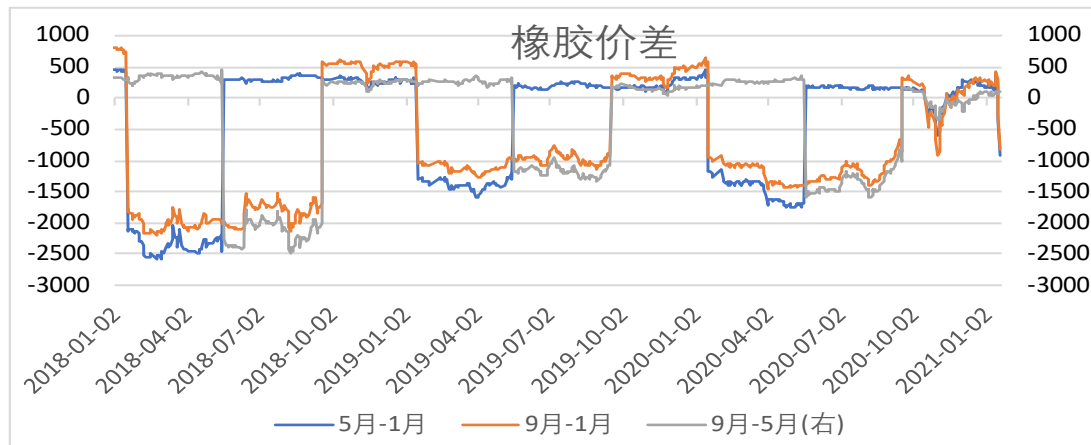
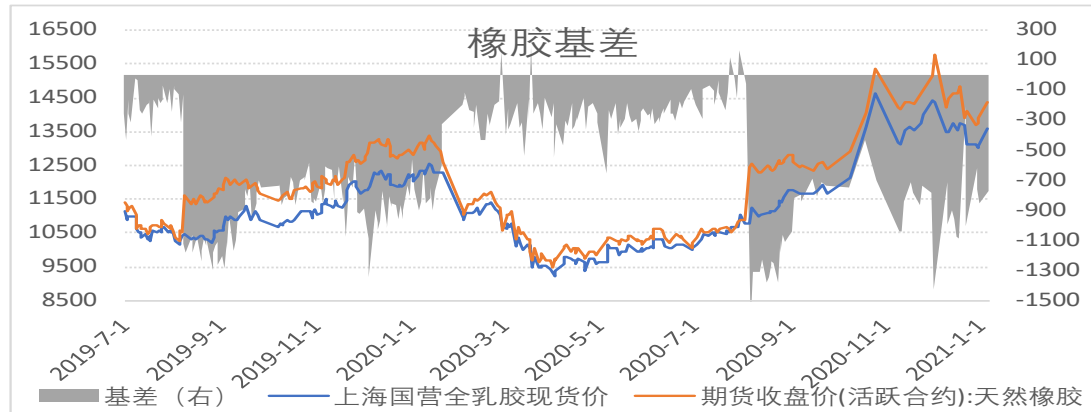


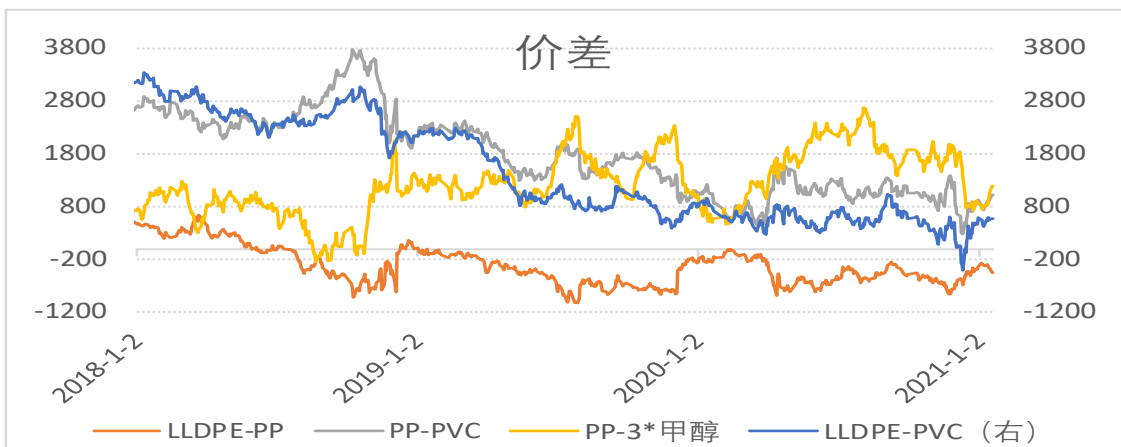
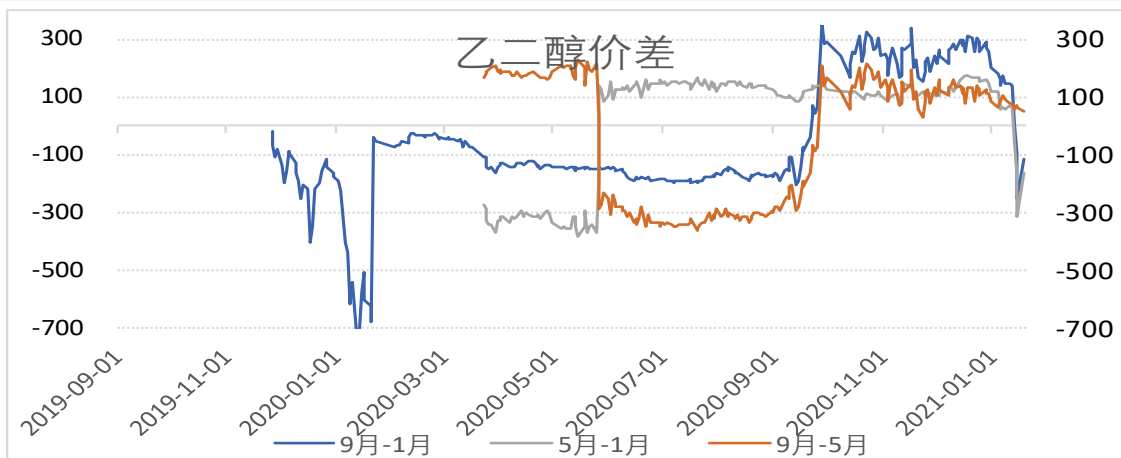
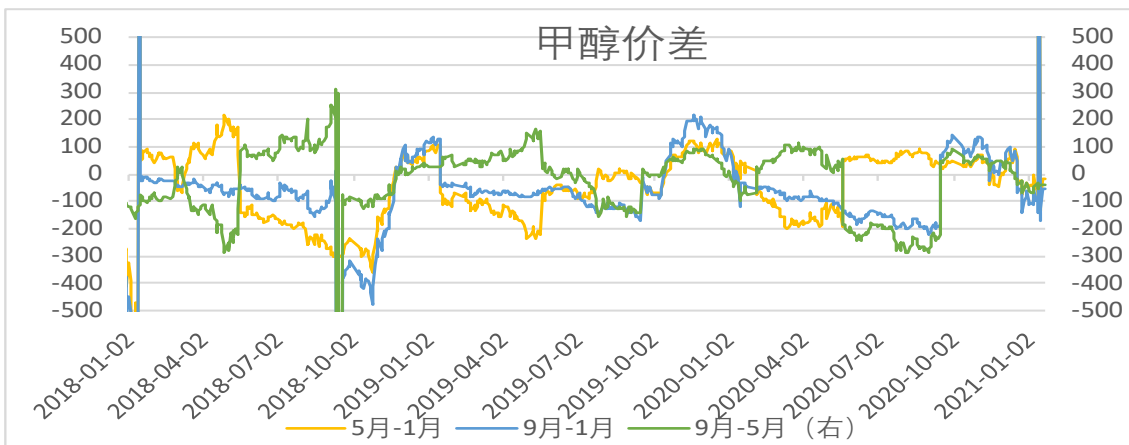
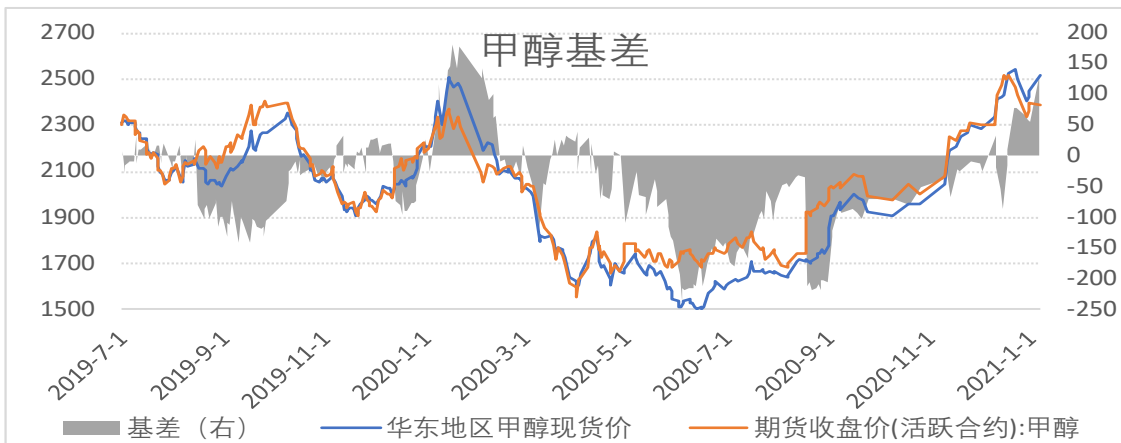
(二) 化工商品

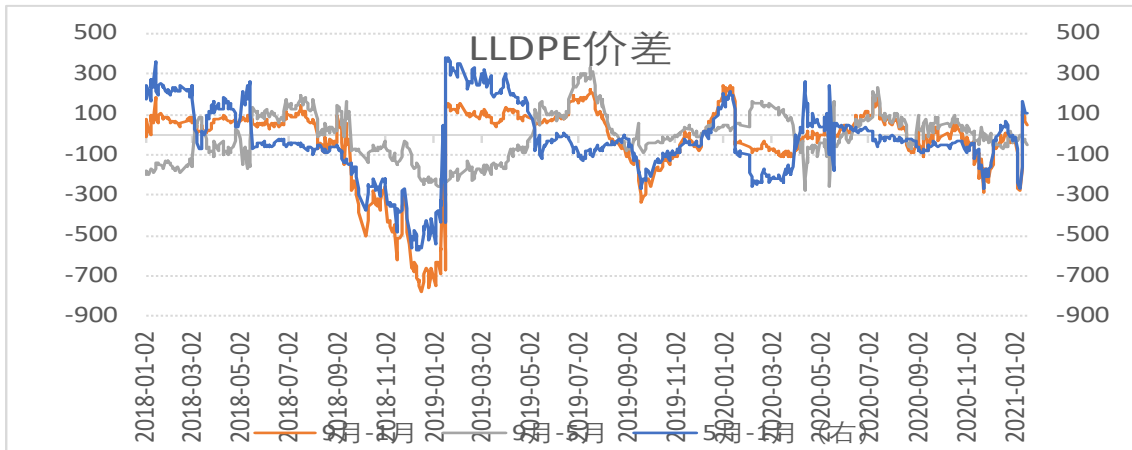
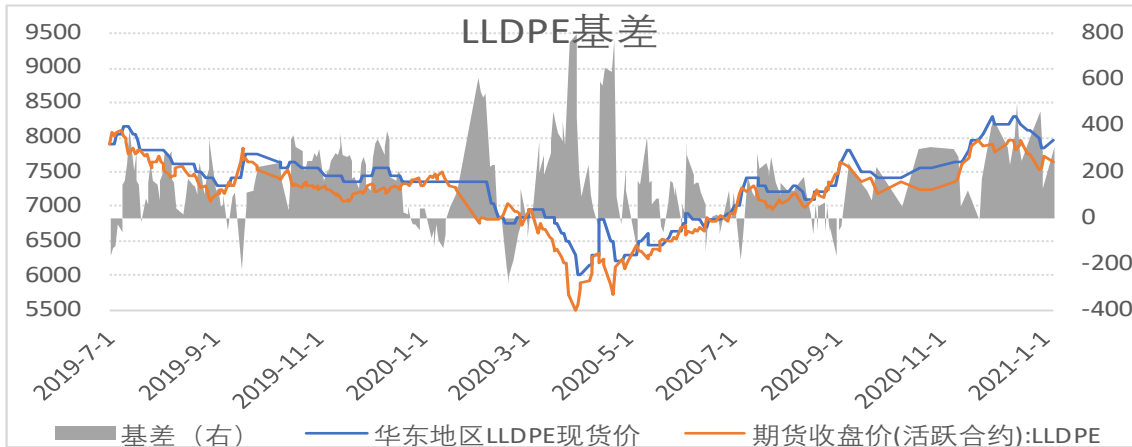
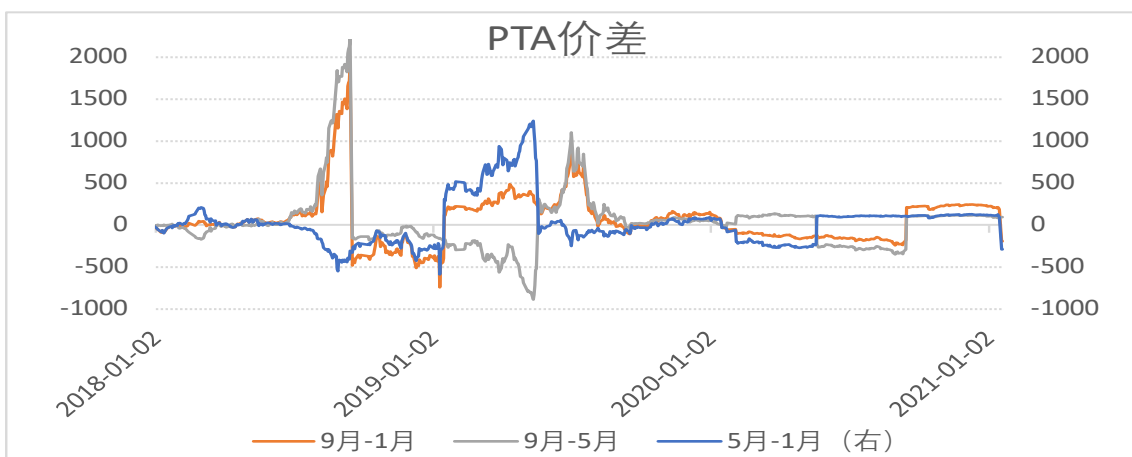
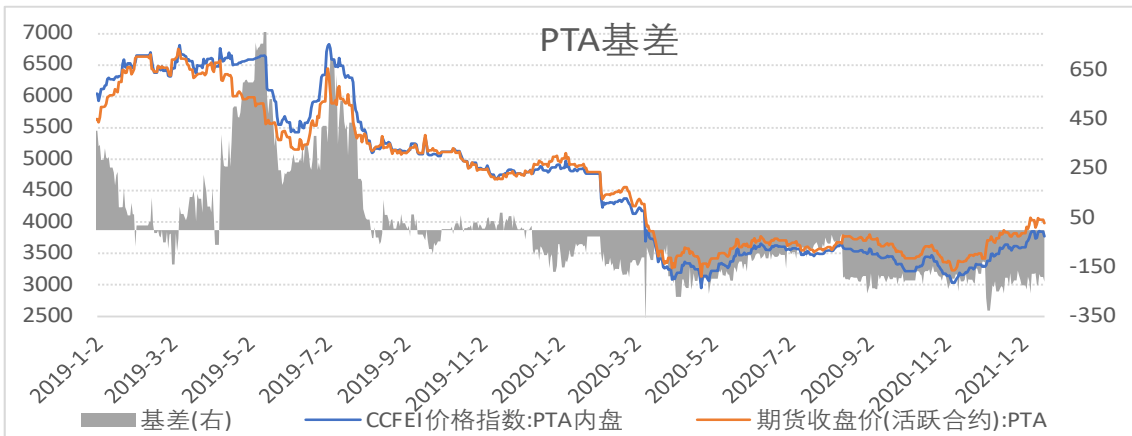
商品 日期	化工：基差 (元/吨)					
	天胶	甲醇	PTA	LLDPE	PVC	PP
2021-01-18	-645	191.5	-210	-10	-65	137
2021-01-15	-600	207	-191	145	50	373
2021-01-14	-740	202	-179	190	105	425
2021-01-13	-800	173	-227	115	85	381
2021-01-12	-705	178	-219	-	160	493

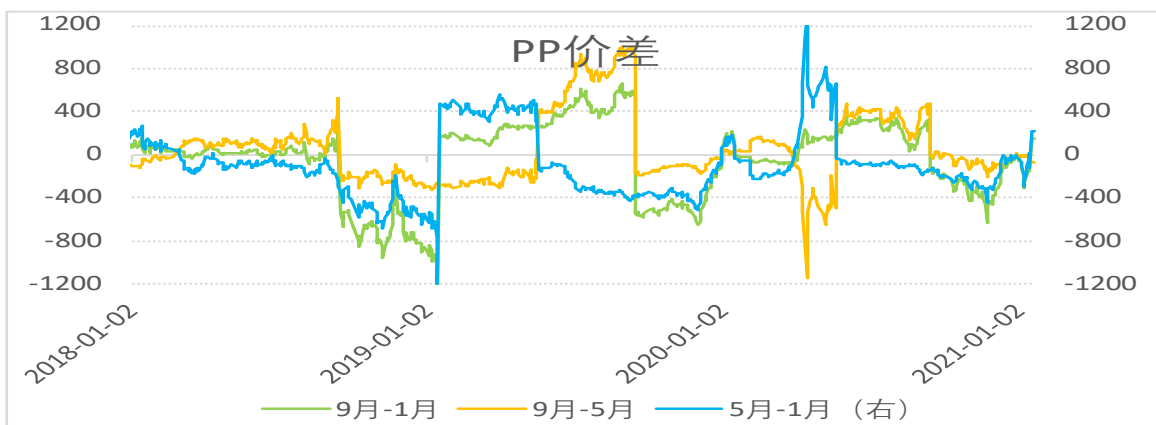
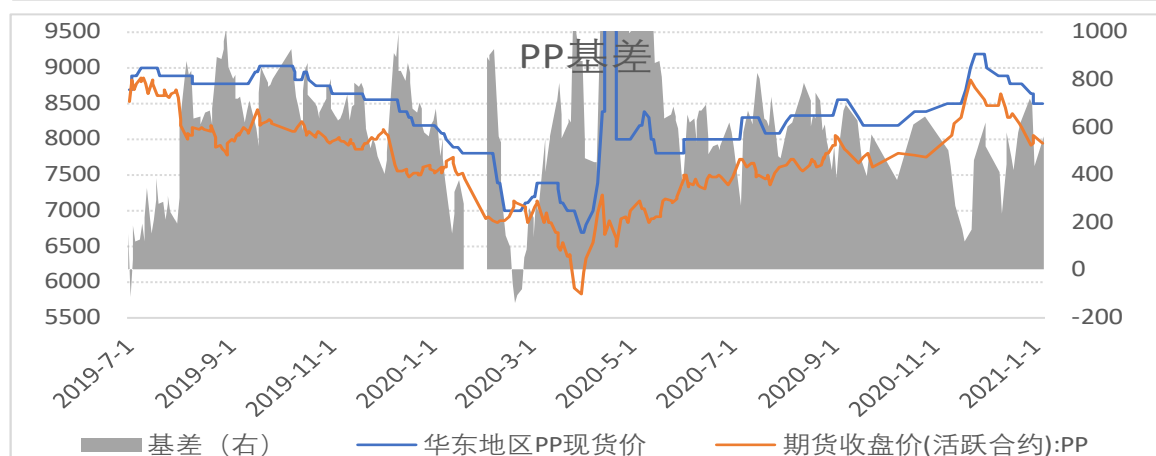
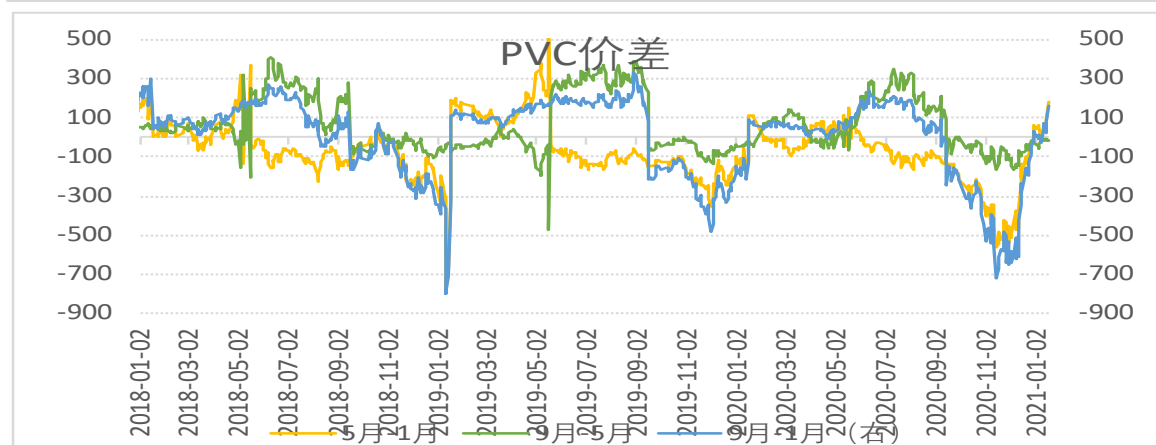
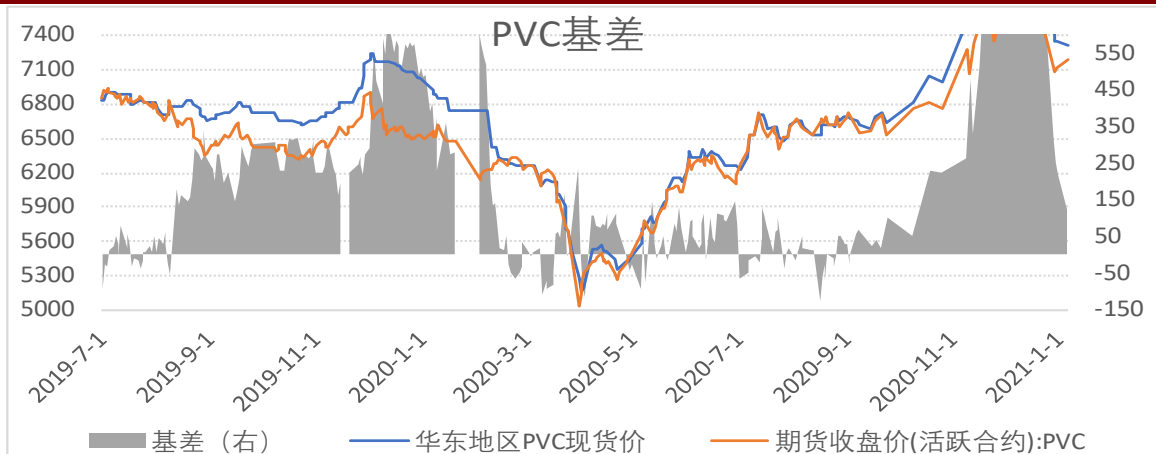
商品 跨期	化工：跨期 (元/吨)						
	天胶	甲醇	PTA	LLDPE	PVC	PP	乙二醇
5月-1月	-920	-16	-288	105	185	213	-162
9月-1月	-820	-57	-192	50	165	149	-111
9月-5月	100	-41	96	-55	-20	-64	51

商品 日期	化工：跨品种 (元/吨)			
	LLDPE-PVC	LLDPE-PP	PP-PVC	PP-3*甲醇
2021-01-18	570	-453	1023	1190
2021-01-15	565	-372	937	1068
2021-01-14	540	-365	905	971
2021-01-13	595	-334	929	883
2021-01-12	535	-297	832	831







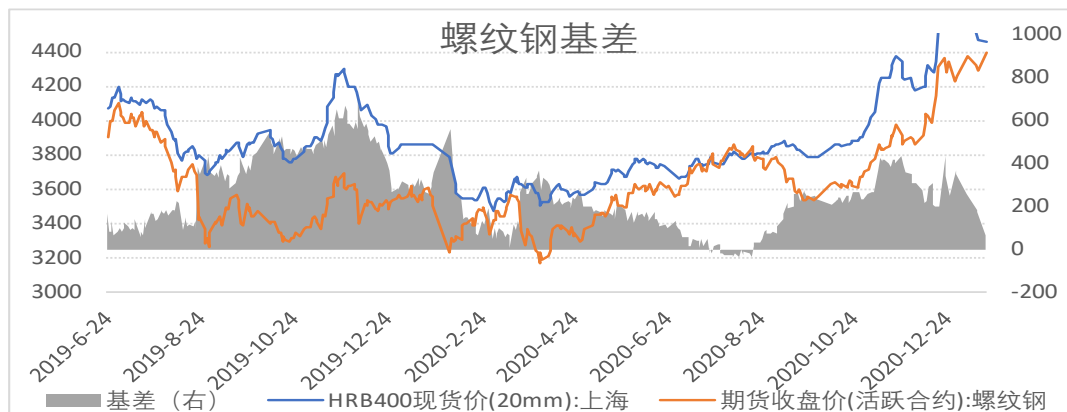


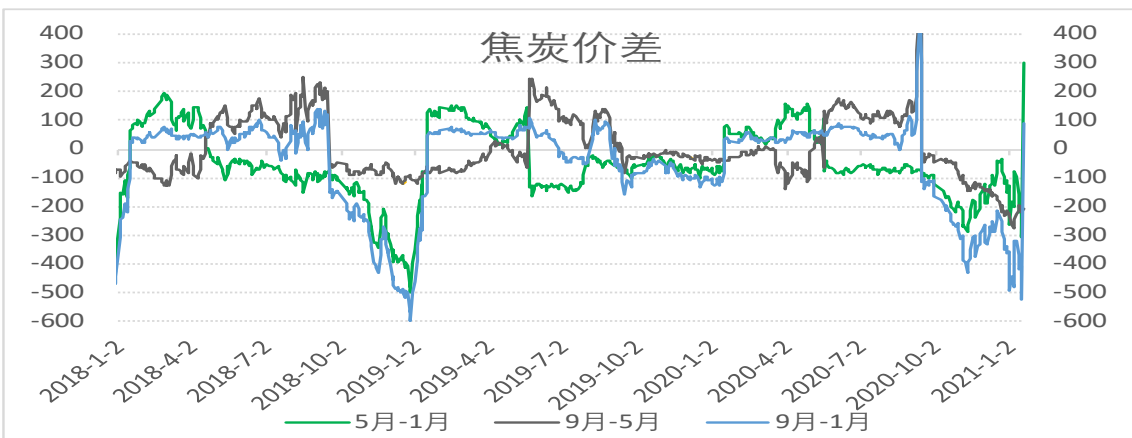
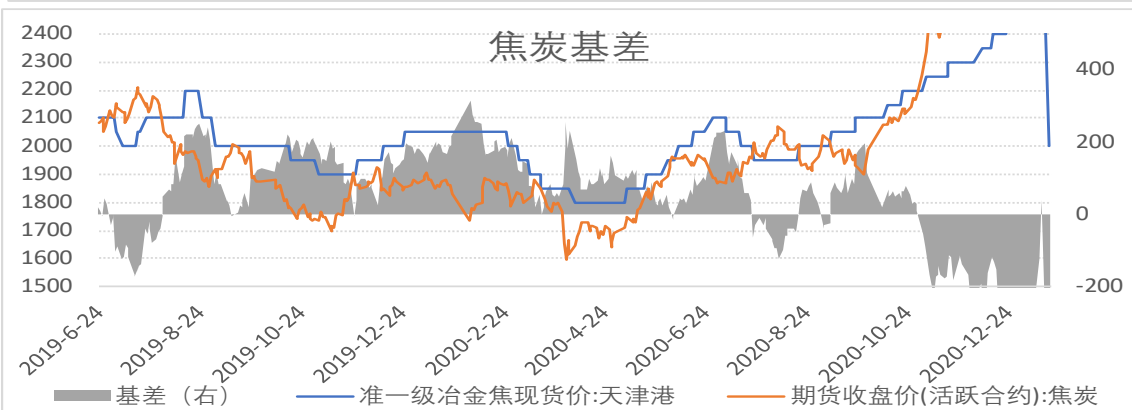
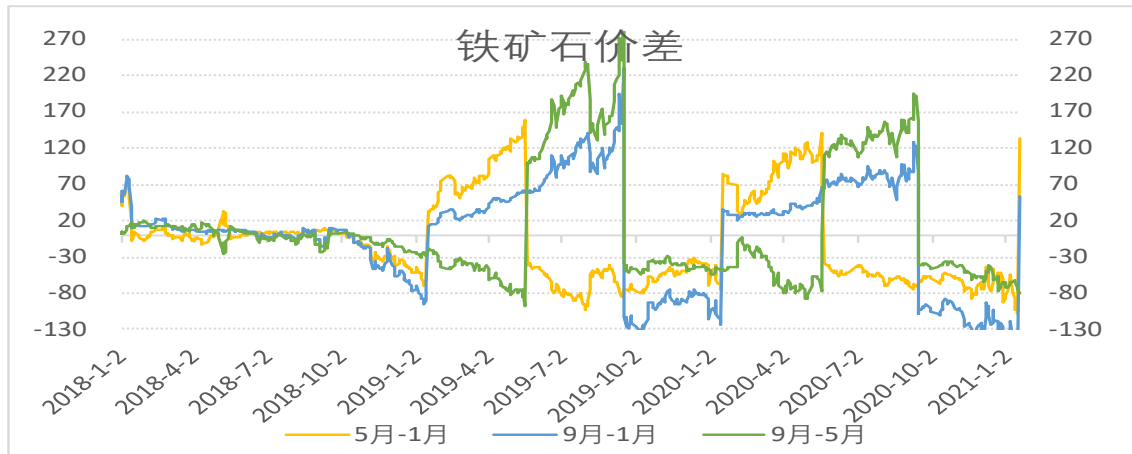
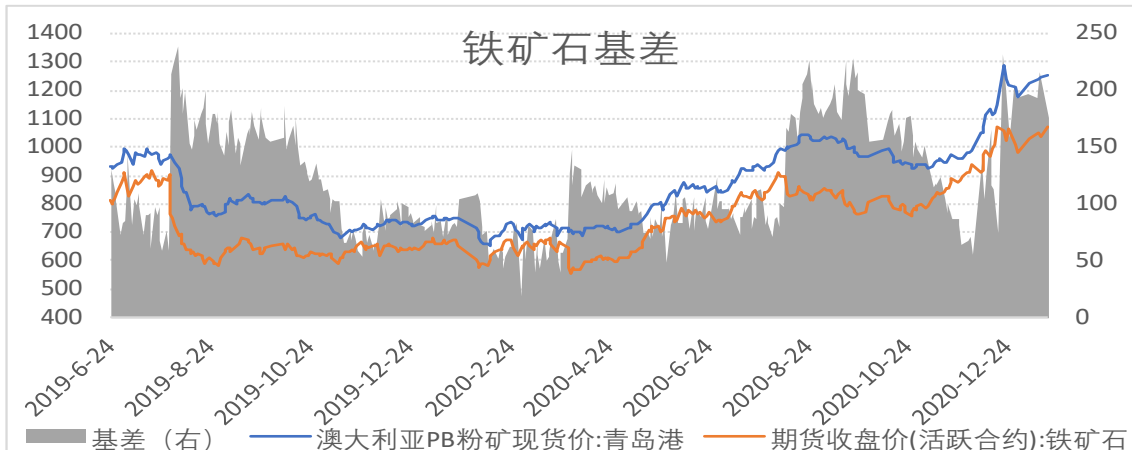
三、黑色

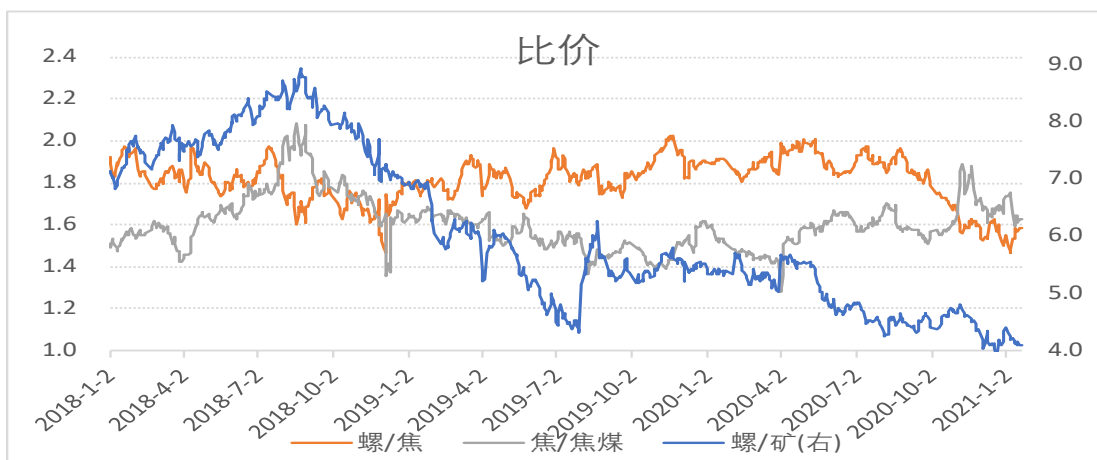
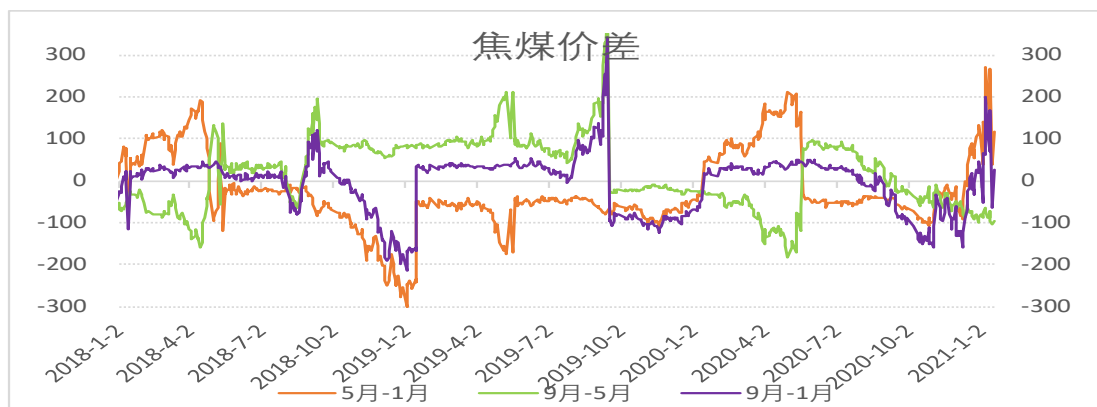
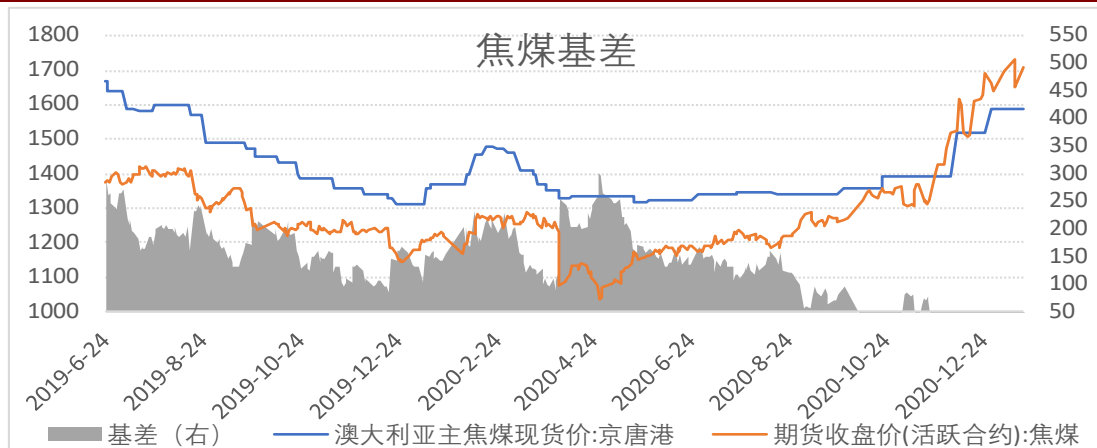
商品 日期	黑色：基差 (元/吨)			
	螺纹钢	铁矿石	焦炭	焦煤
2021-01-18	67.9	175.9	-777.5	-117.0
2021-01-15	99.9	193.0	-25.0	-137.0
2021-01-14	145.3	186.6	6.0	-76.0
2021-01-13	177.2	216.3	39.0	-61.5
2021-01-12	184.4	192.6	-123.0	-144.5

商品 跨期	黑色：跨期 (元/吨)			
	螺纹钢			
5月-1月	230.0			
10月-1月	106.0			
10月-5月	-124.0			
		铁矿石	焦炭	焦煤
5月-1月		132.5	299.5	119.5
9月-1月		53.0	90.0	25.5
9月-5月		-79.5	-209.5	-94.0

商品 日期	黑色：跨品种			
	螺/矿	螺/焦	焦/焦煤	螺-热卷
2021-01-18	4.08	1.5813	1.6271	-111.0
2021-01-15	4.14	1.5712	1.6068	-129.0
2021-01-14	4.07	1.5649	1.6471	-135.0
2021-01-13	4.15	1.5835	1.6415	-145.0
2021-01-12	4.12	1.5604	1.5987	-135.0



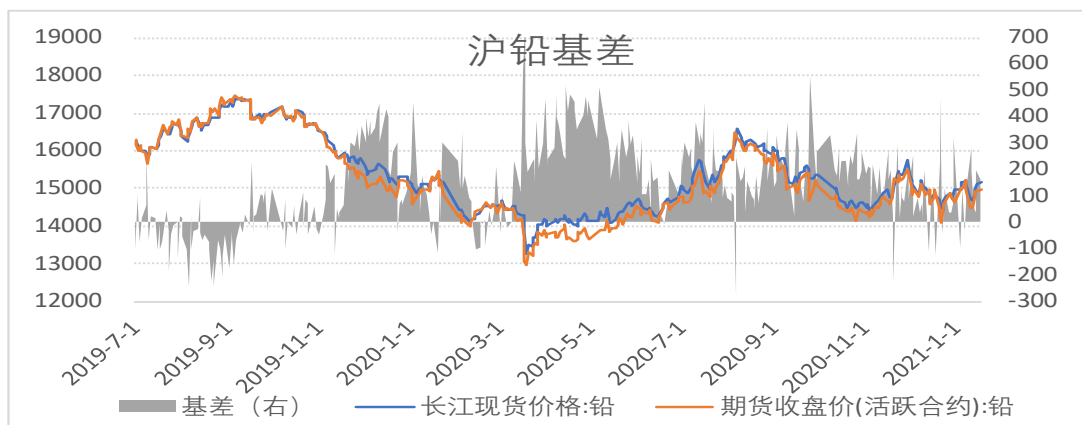
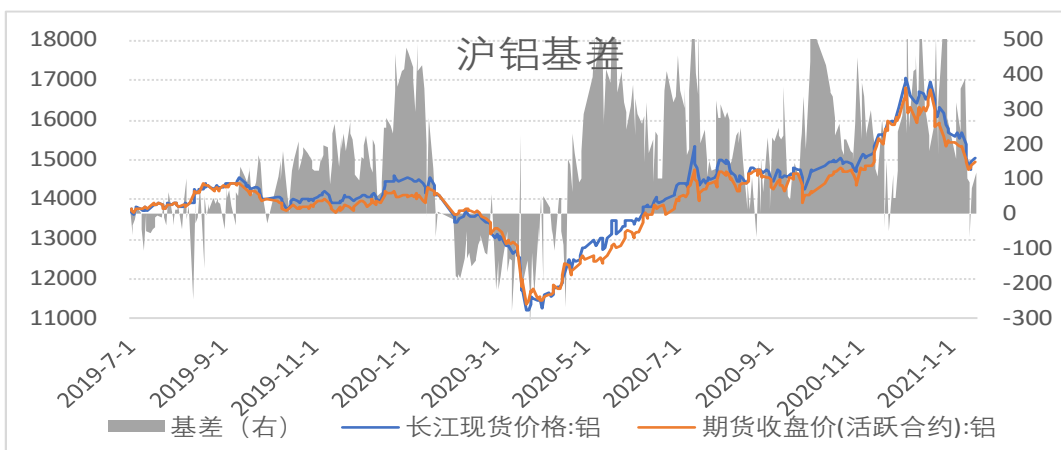
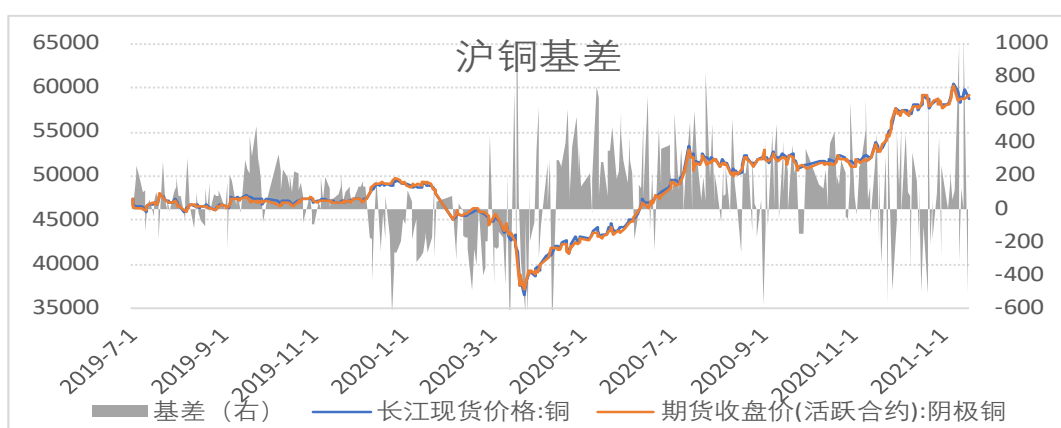


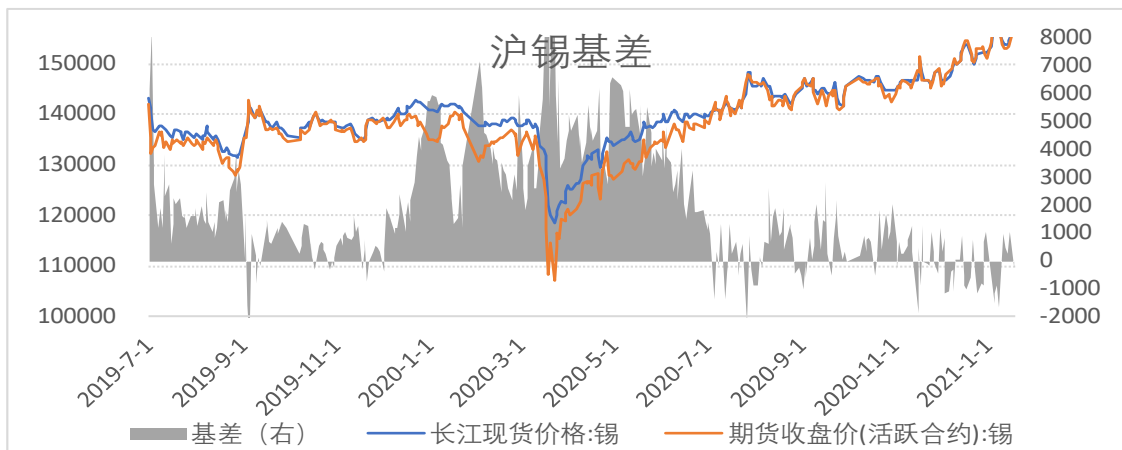
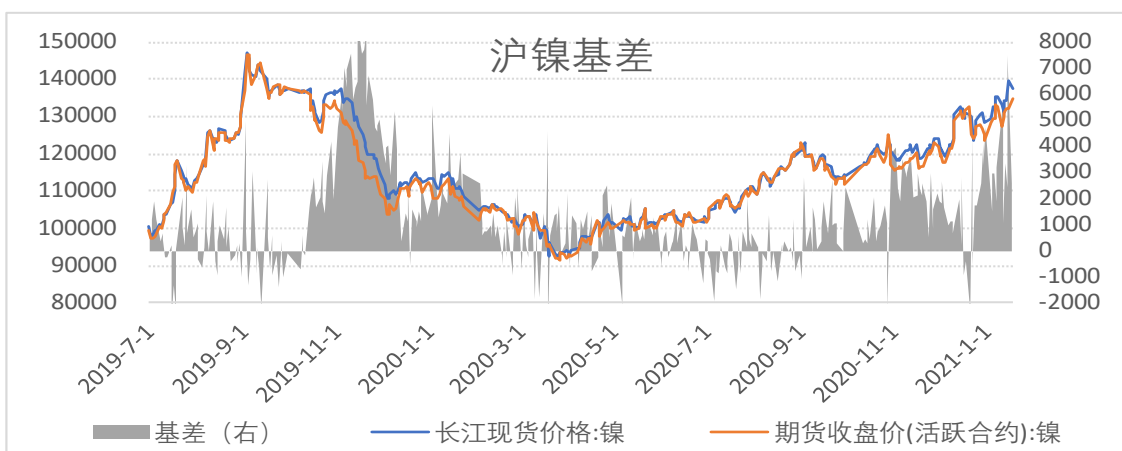
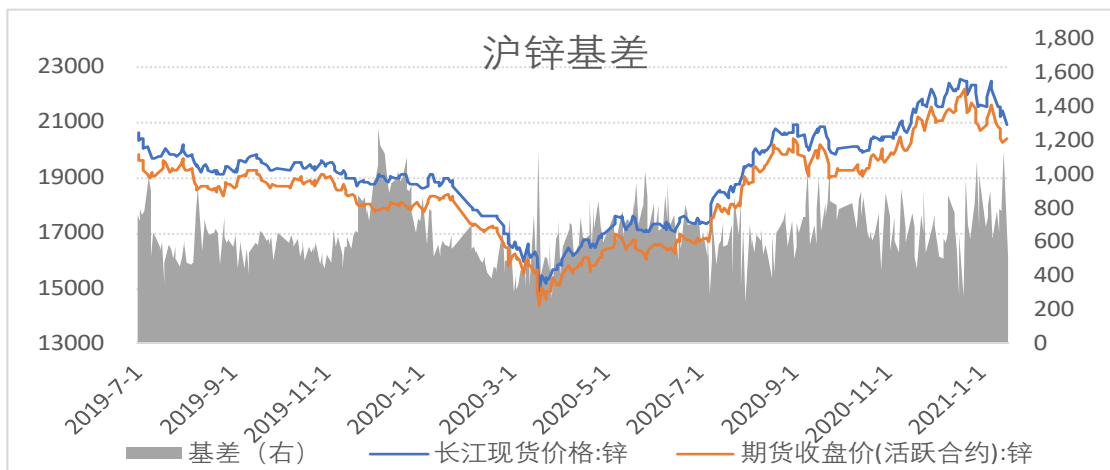


四、有色金属

(一) 国内市场

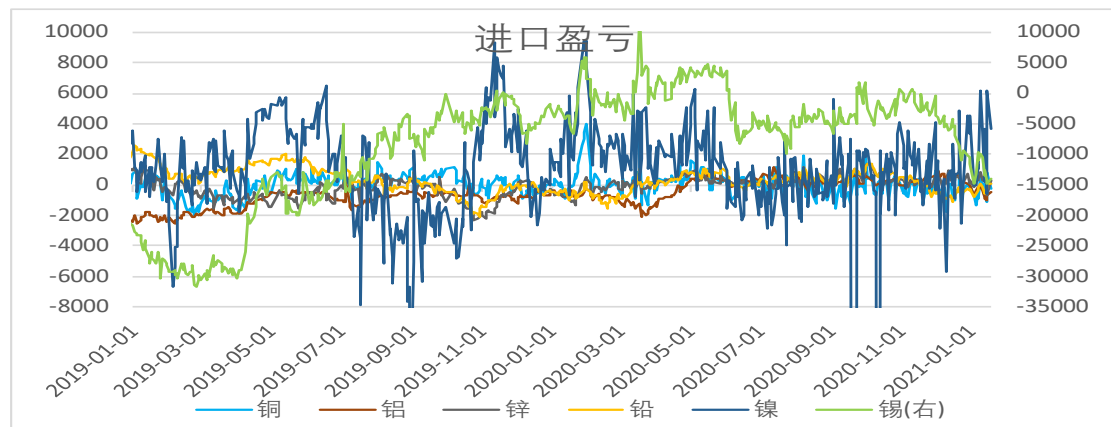
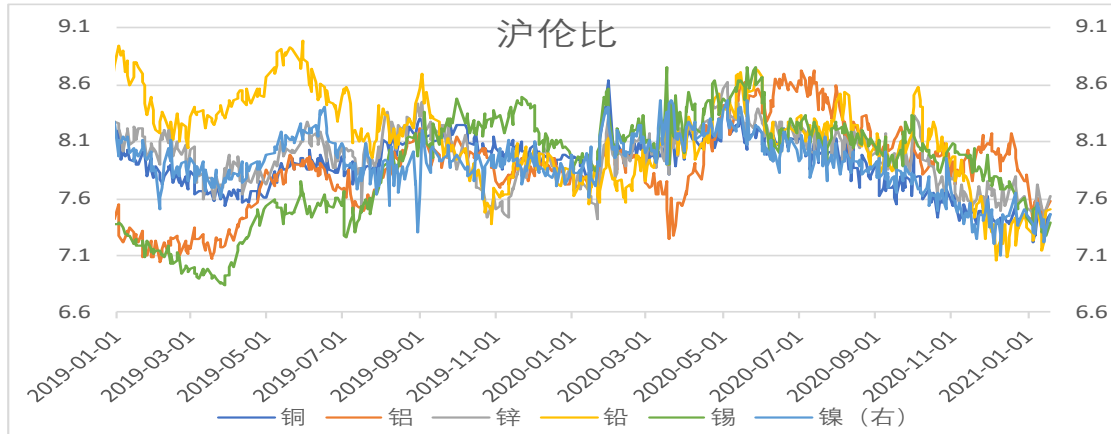
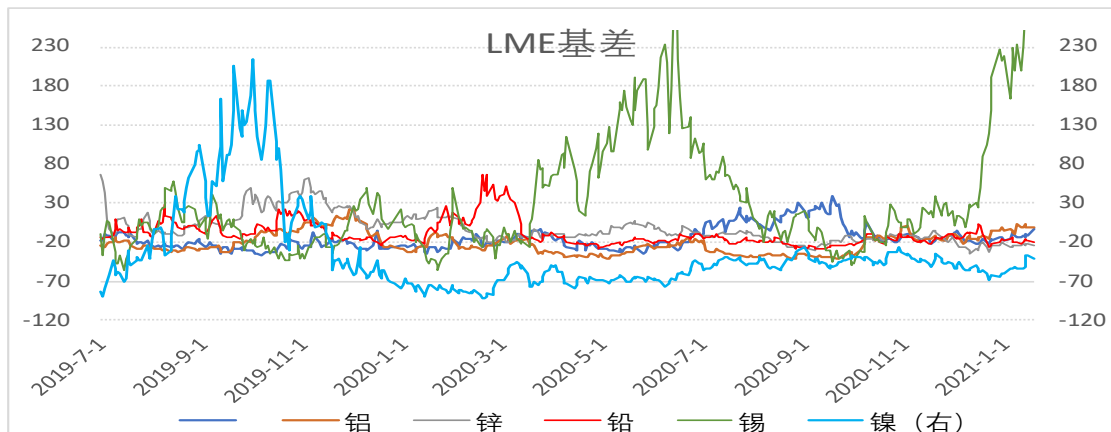
商品 日期	有色：国内基差 (元/吨)					
	铜	铝	锌	铅	镍	锡
2021-01-18	-520	120	515	165	2570	-260
2021-01-15	1060	75	1140	195	7510	1070
2021-01-14	0	-65	790	40	2450	280
2021-01-13	120	95	800	55	3320	510
2021-01-12	-320	105	655	195	1030	510





(二) 伦敦市场基差

商品 日期	LME有色					
	铜	铝	锌	铅	镍	锡
2021-01-18						
LME升贴水	-3.50	0.05	-23.50	-20.00	-41.50	350.00
沪伦比	7.46	7.58	7.62	7.51	7.46	7.39
CIF	58994	15517	20581	15056	133803	170398
国内现货	58760	15060	20930	15150	137450	156500
进口盈亏	-234	-457	349	94	3647	-13898

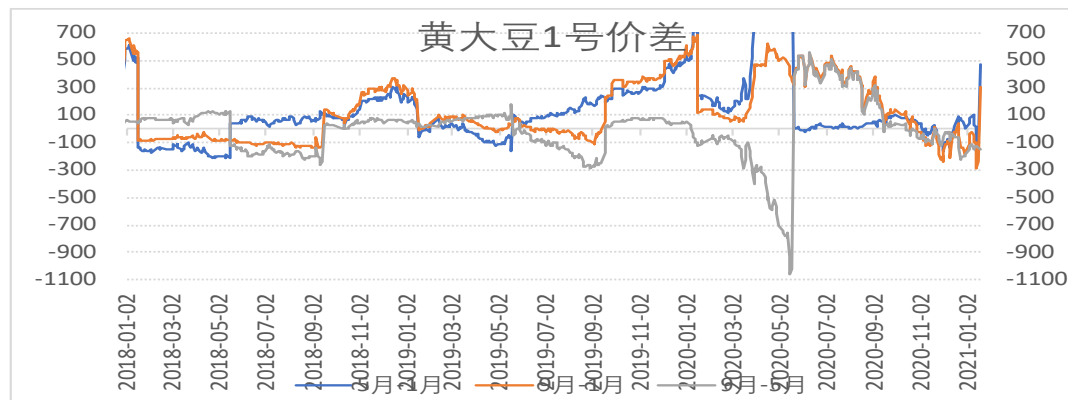
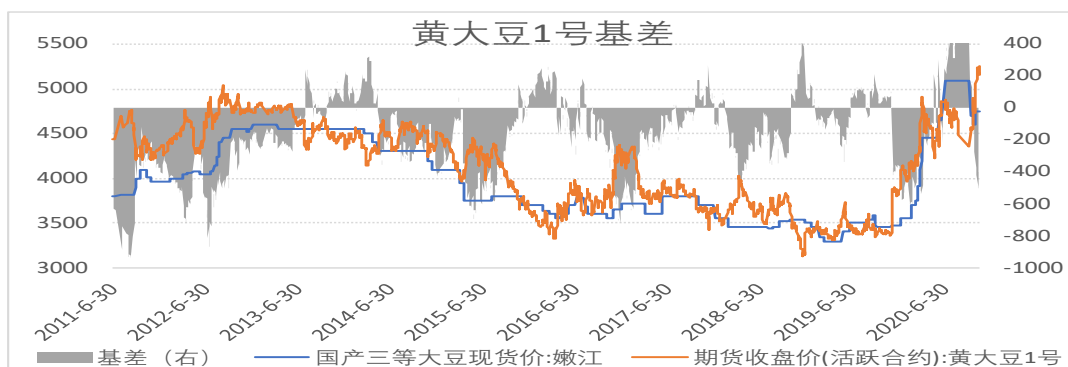


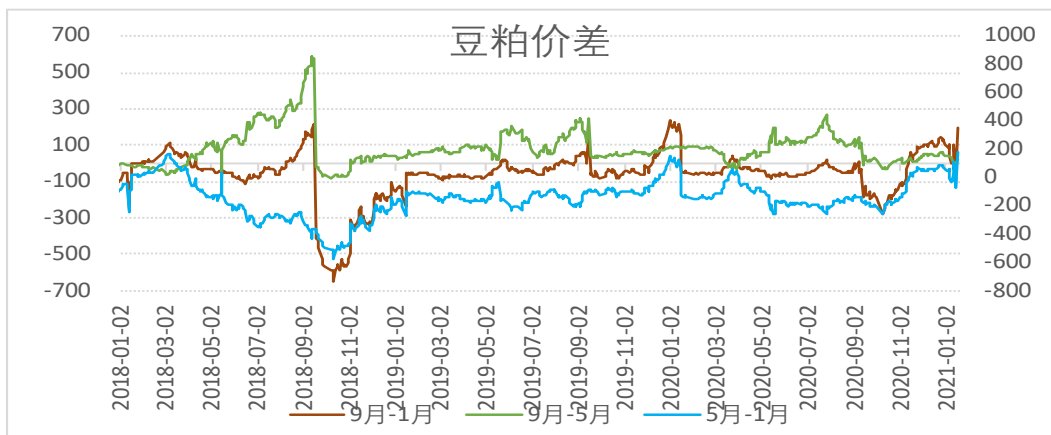
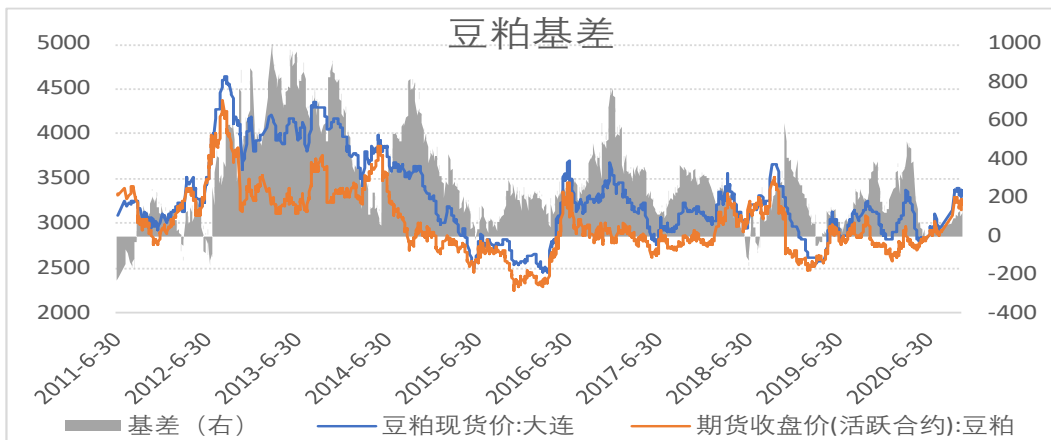
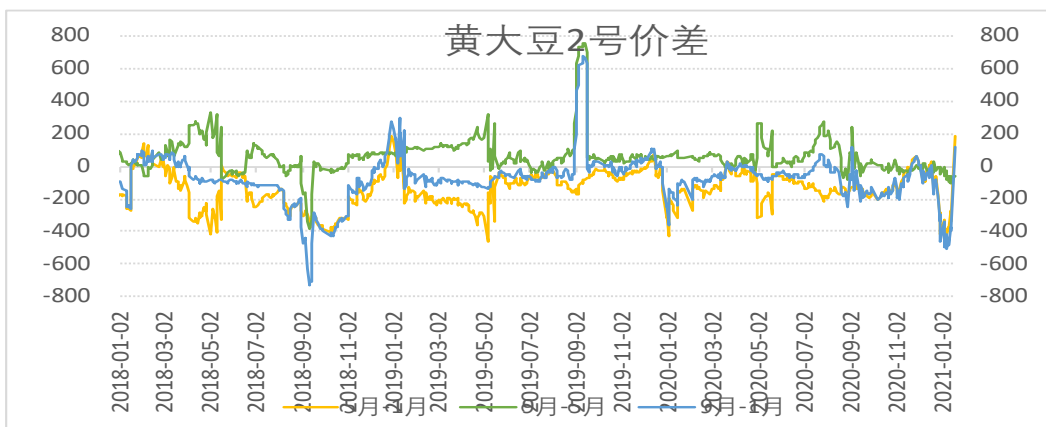
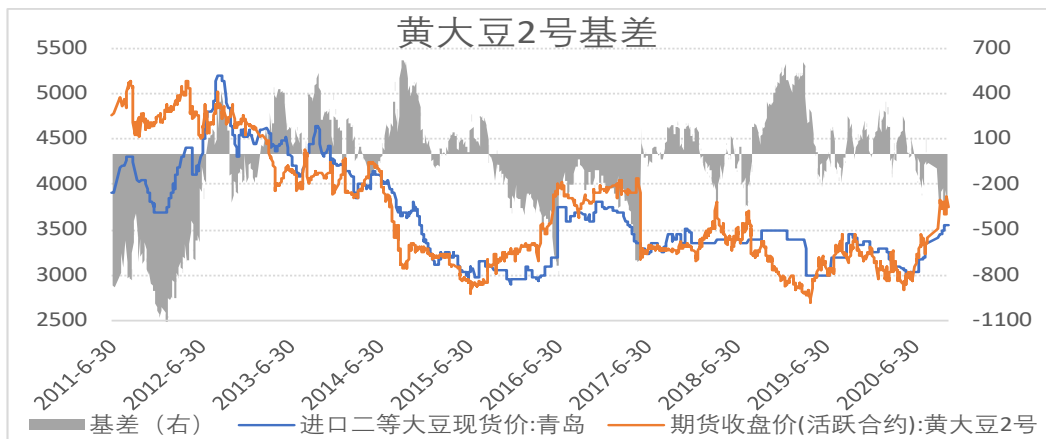
五、农产品

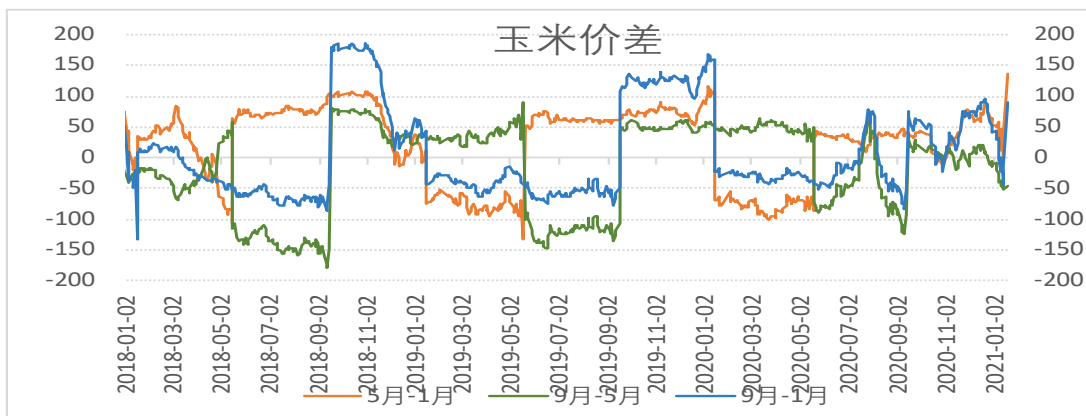
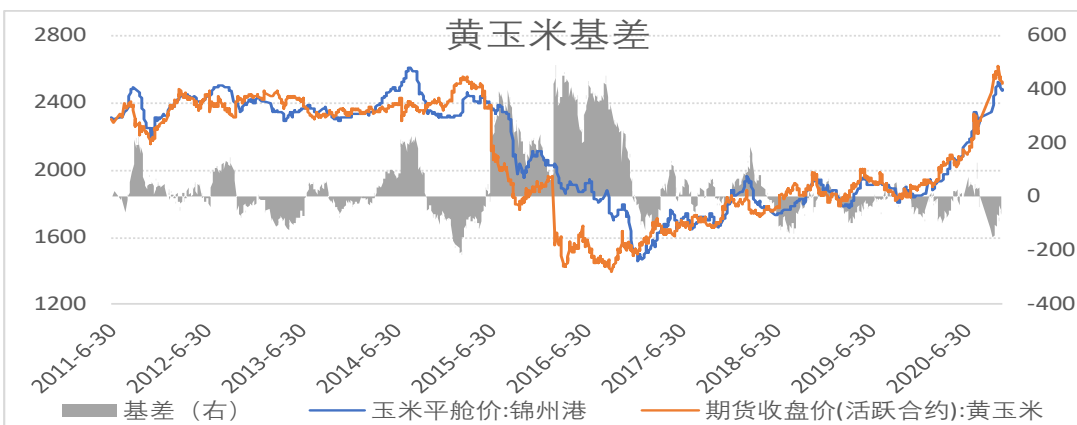
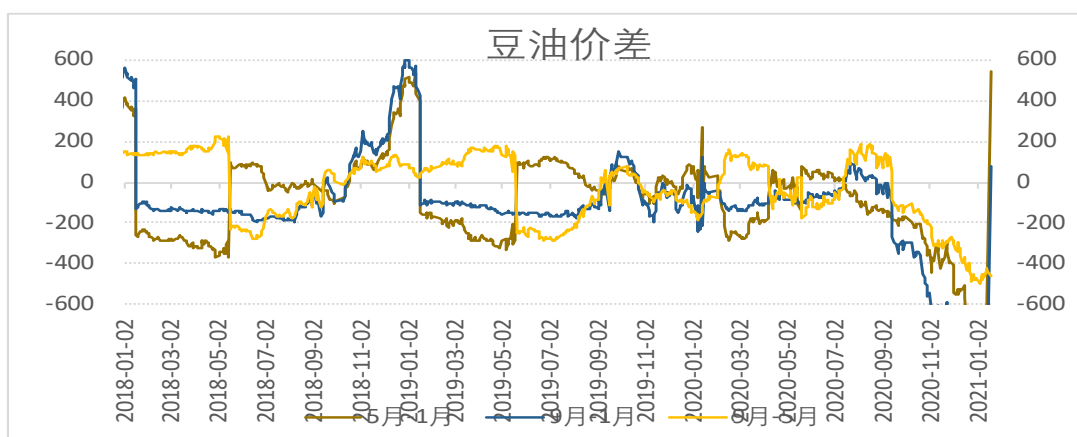
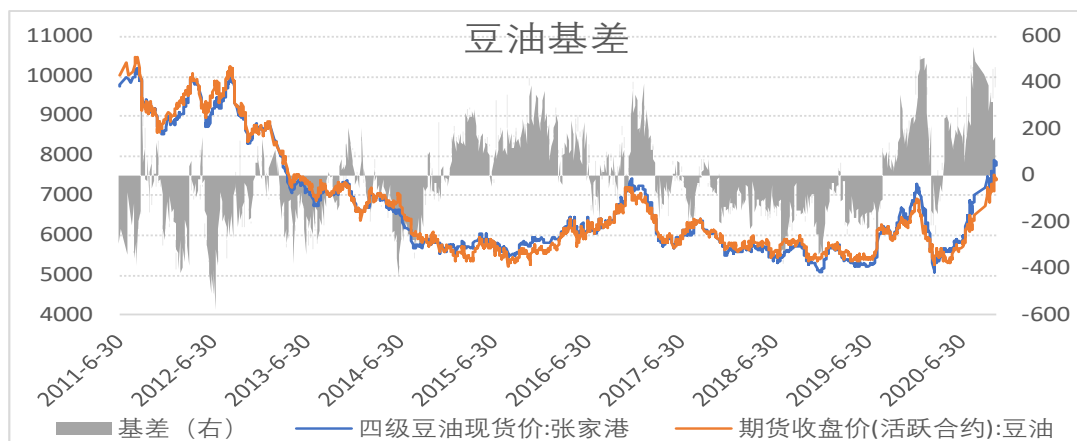
商品 日期	农产品：基差 (元/吨)					
	豆一	豆二	豆粕	豆油	玉米	白糖
2021-01-18	-519	-602	623	868	69	-88
2021-01-15	-441	-590	583	1094	61	-100
2021-01-14	-405	-640	564	1012	55	-13
2021-01-13	-590	-733	525	982	8	25
2021-01-12	-611	-690	425	872	12	61

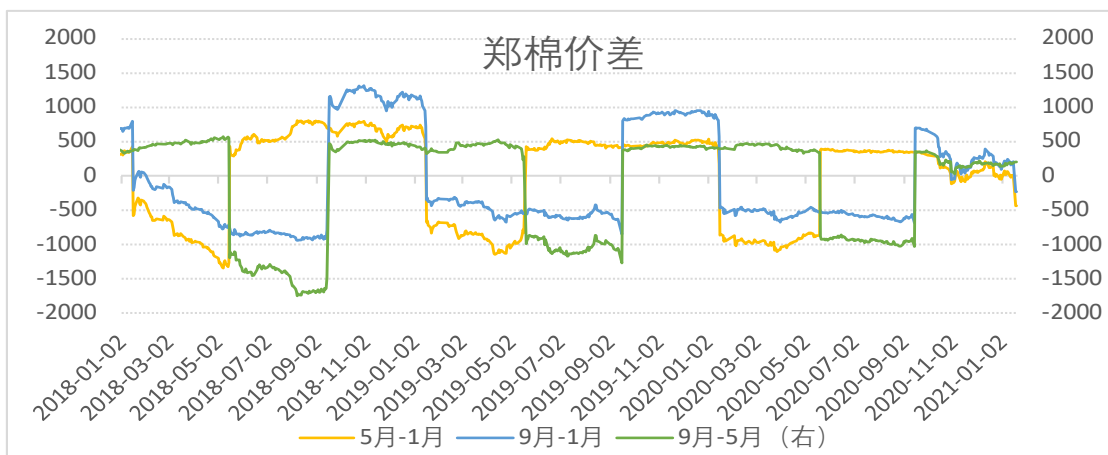
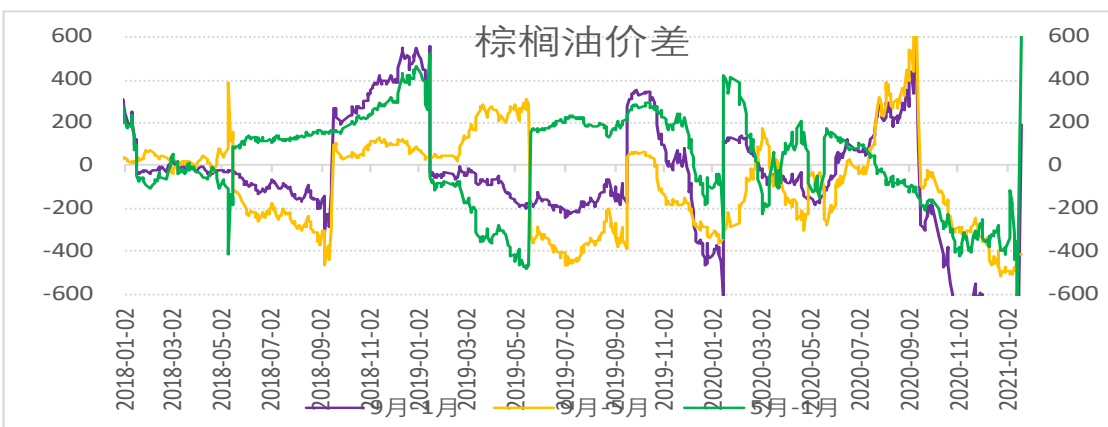
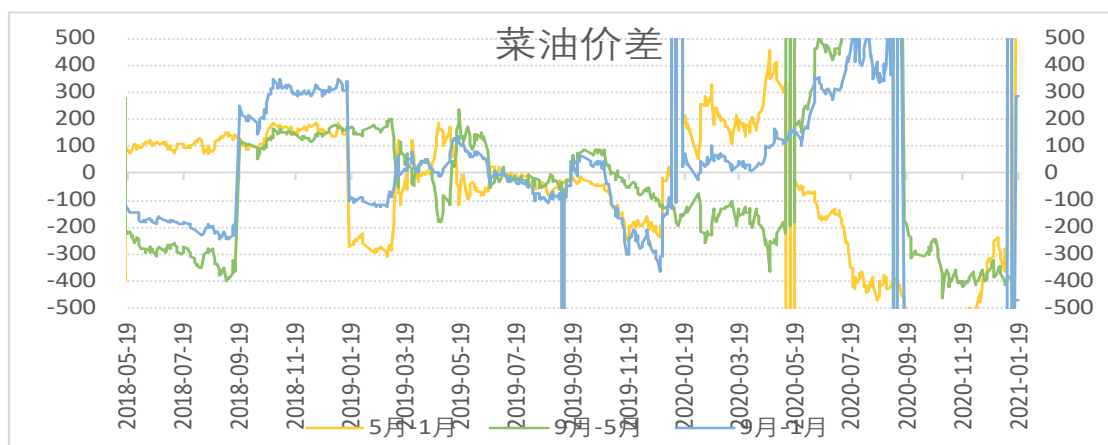
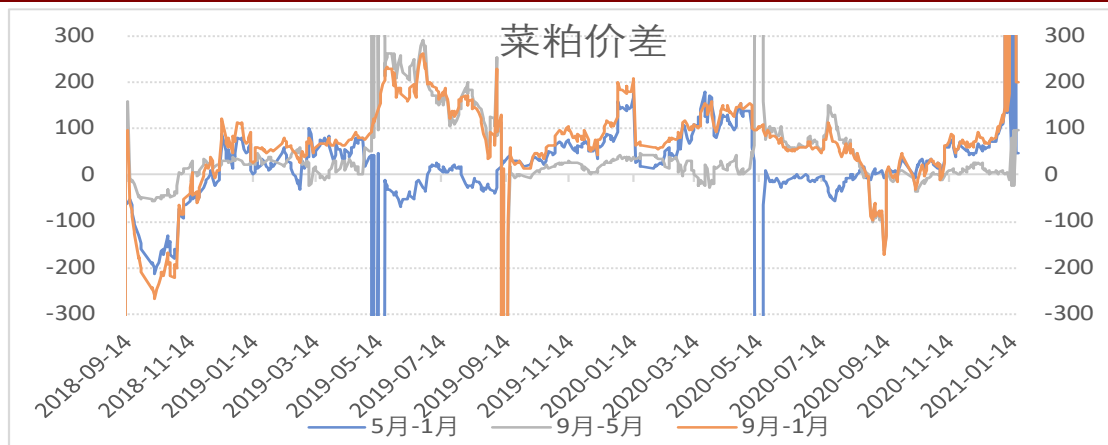
商品 跨期	农产品：跨期 (元/吨)				
	豆一	豆二	豆粕	豆油	菜粕
5月-1月	468	181	174	542	46
9月-1月	315	122	192	82	203
9月-5月	-153	-59	18	-460	98
	菜油	棕榈油	玉米	白糖	郑棉
5月-1月	763	608	315	-148	-435
9月-1月	288	190	-153	-96	-230
9月-5月	-475	-418	181	52	205

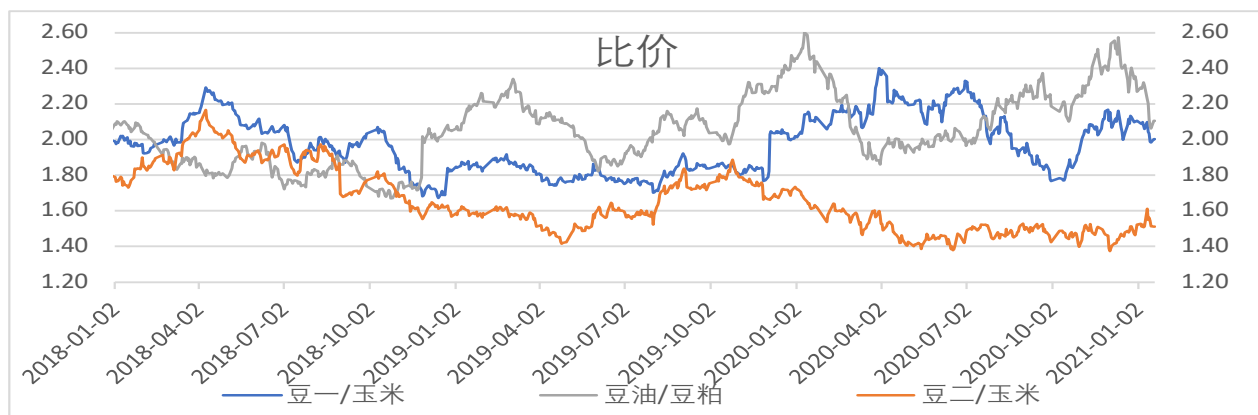
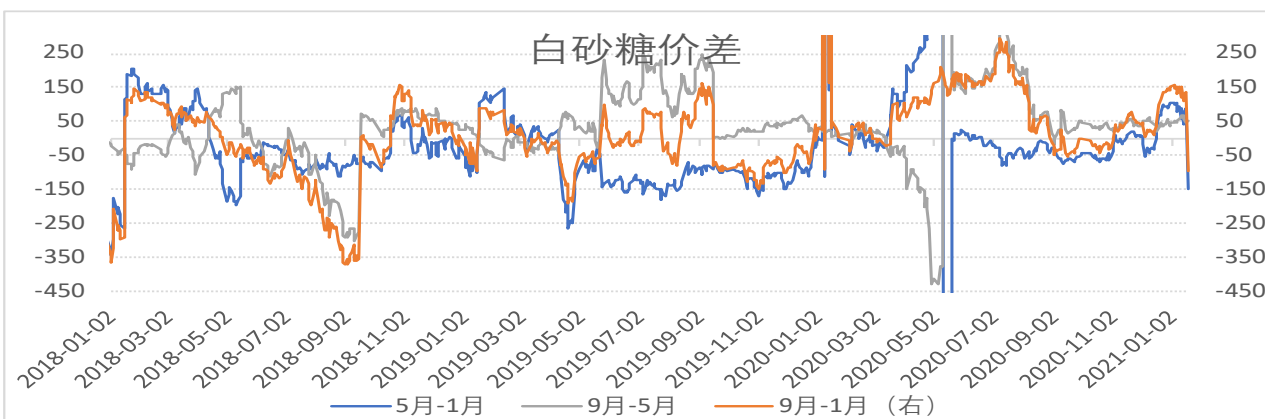
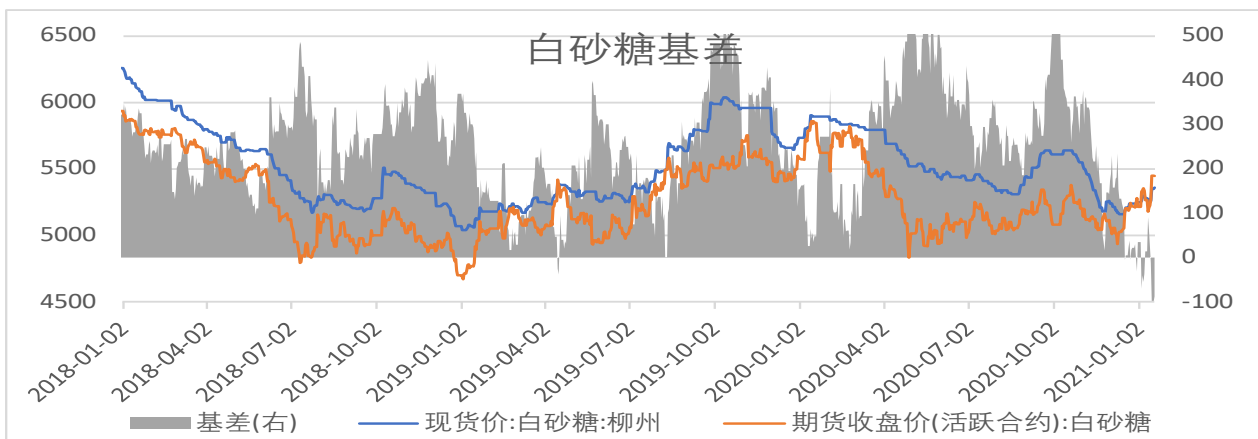
商品 日期	农产品：跨品种						
	豆一/玉米	豆二/玉米	豆油/豆粕	豆粕-菜粕	豆油-棕榈油	菜油-豆油	玉米-玉米淀粉
2021-01-18	2.00	1.51	2.11	615	1,018	2,202	403
2021-01-15	1.98	1.51	2.06	622	1,020	2,218	392
2021-01-14	1.99	1.54	2.07	605	954	2,178	406
2021-01-13	2.03	1.56	2.11	621	932	2,083	410
2021-01-12	2.04	1.55	2.20	625	902	2,065	405







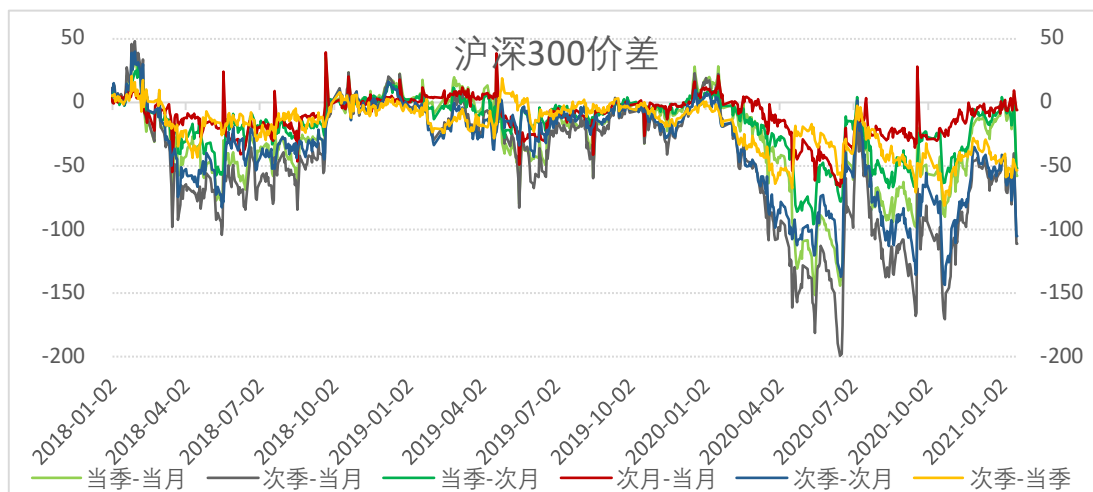


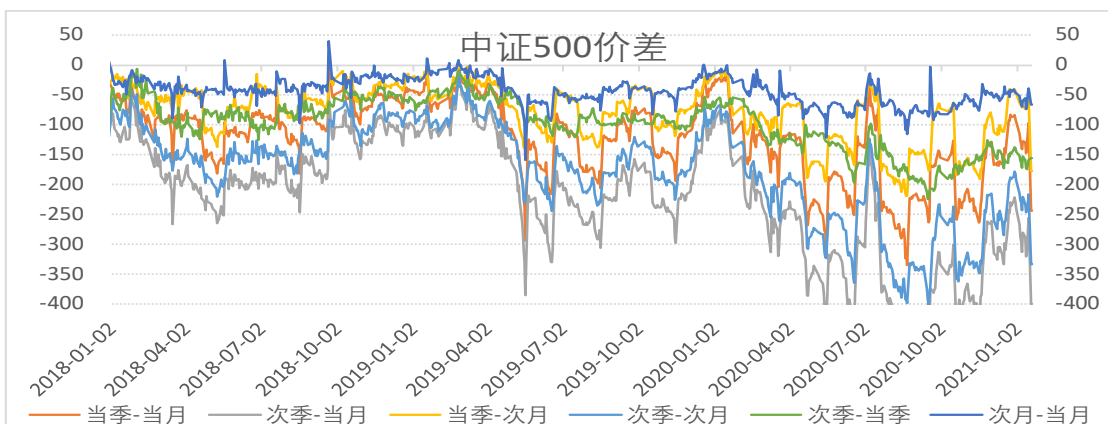
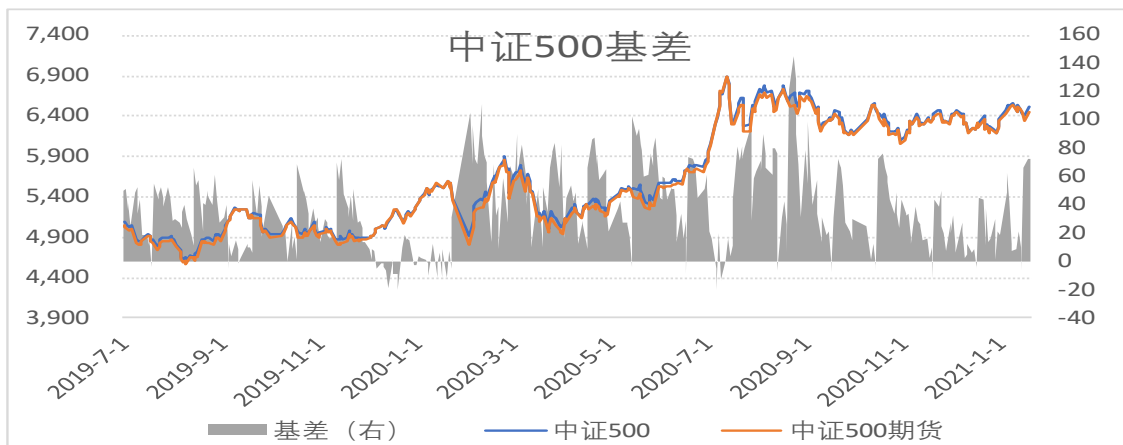
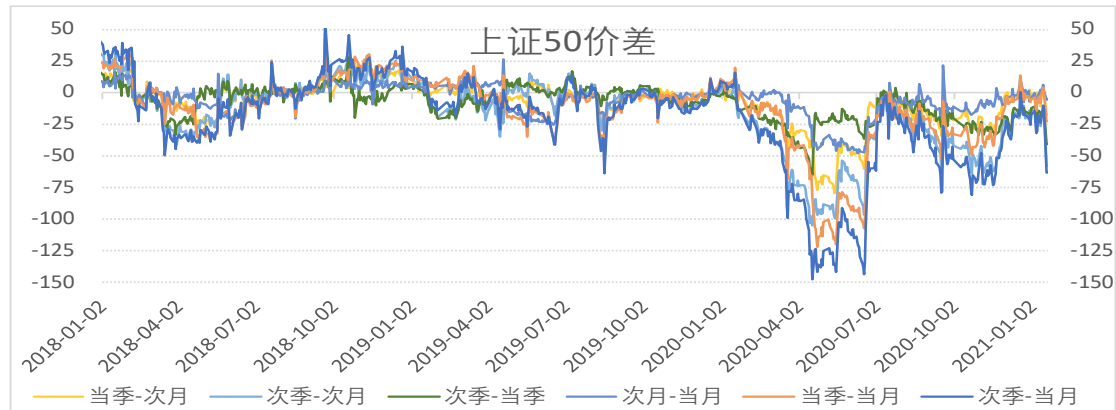


六、股指期货

品种 日期	股指：基差		
	沪深300	上证50	中证500
2021-01-18	10.52	-3.00	72.26
2021-01-15	10.08	0.93	66.50
2021-01-14	-7.94	-1.78	-6.71
2021-01-13	-0.63	-3.97	9.71
2021-01-12	-0.45	-11.08	21.63

品种 跨期	股指：跨期					
	次月-当月	当季-当月	次季-当月	当季-次月	次季-次月	次季-当季
沪深300	-6.0	-57.8	-111.2	-51.8	-105.2	-53.4
上证50	-5.4	-22.6	-63.2	-17.2	-57.8	-40.6
中证500	-66.4	-244.0	-400.0	-177.6	-333.6	-156.0





注：1、基差=现货价-主力合约期价

2、数据来源：wind 宝城期货金融研究所

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