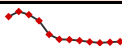
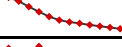
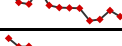
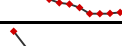
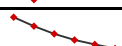
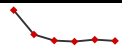
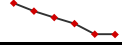
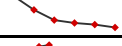
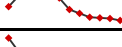
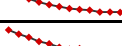
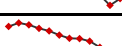
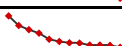
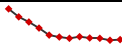
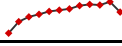
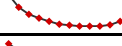
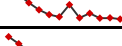
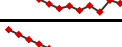
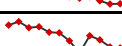
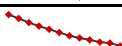
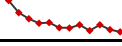
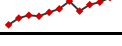


山金期货基差日报

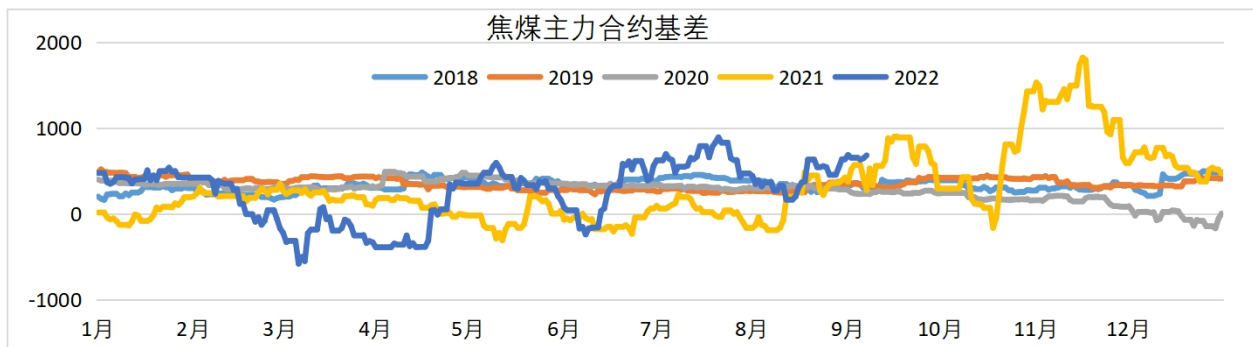
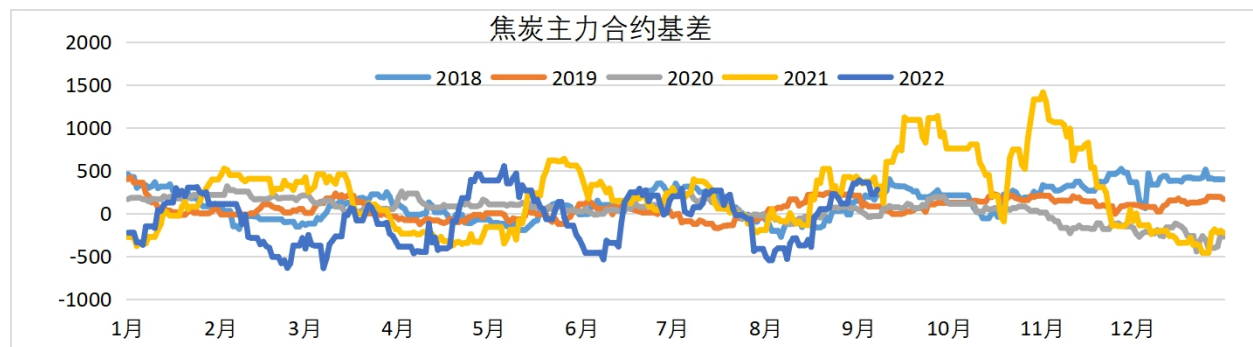
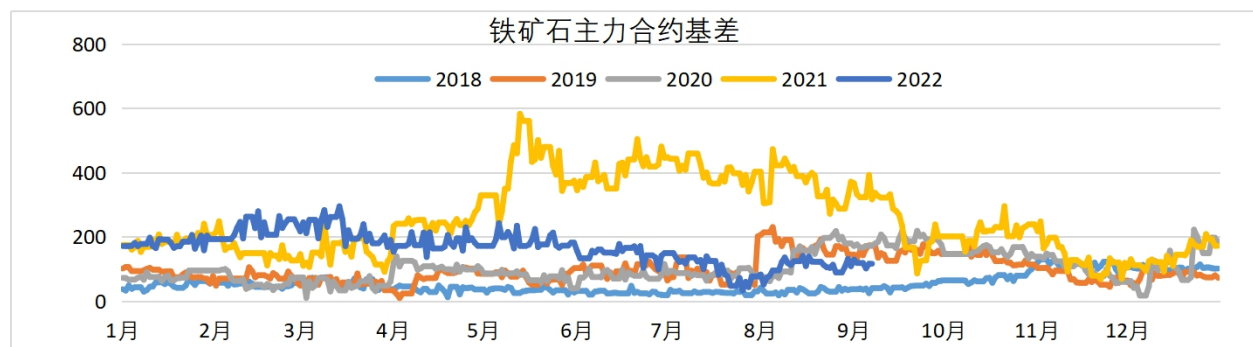
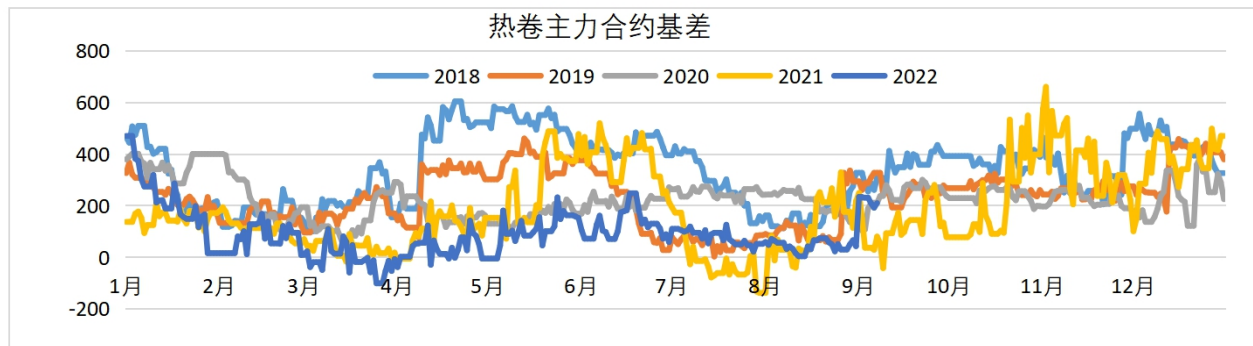
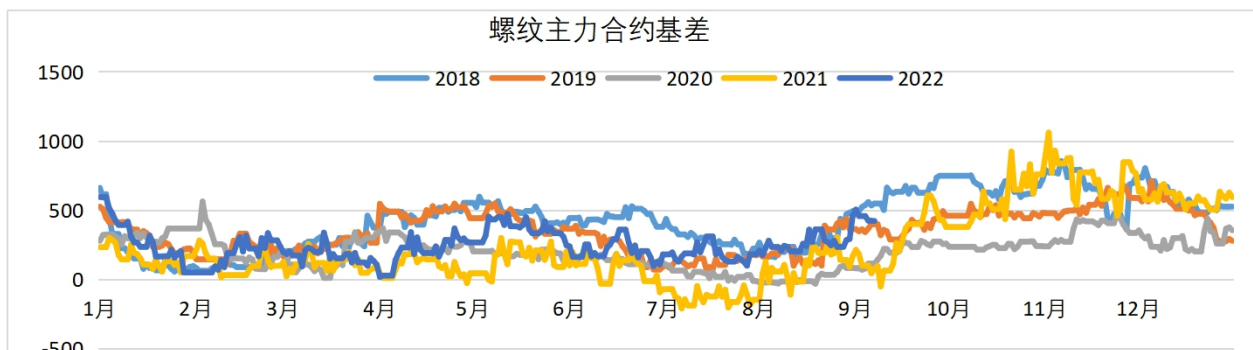
更新时间：2022年09月08日08时51分

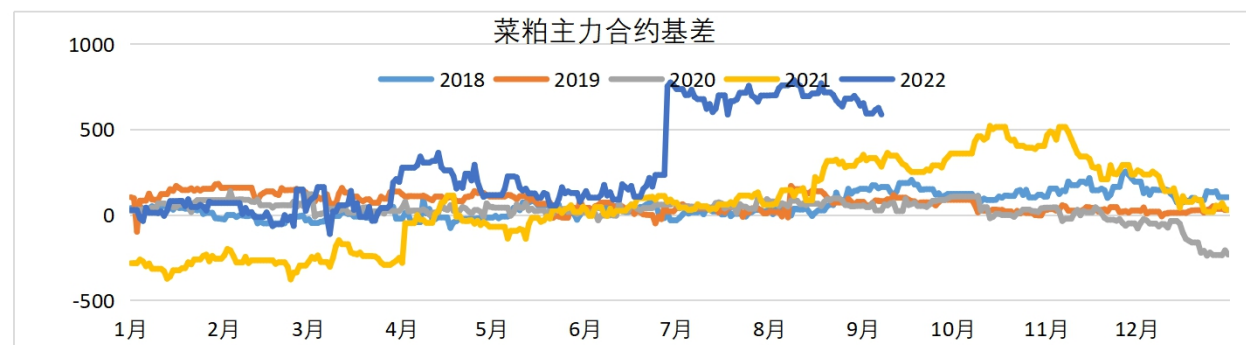
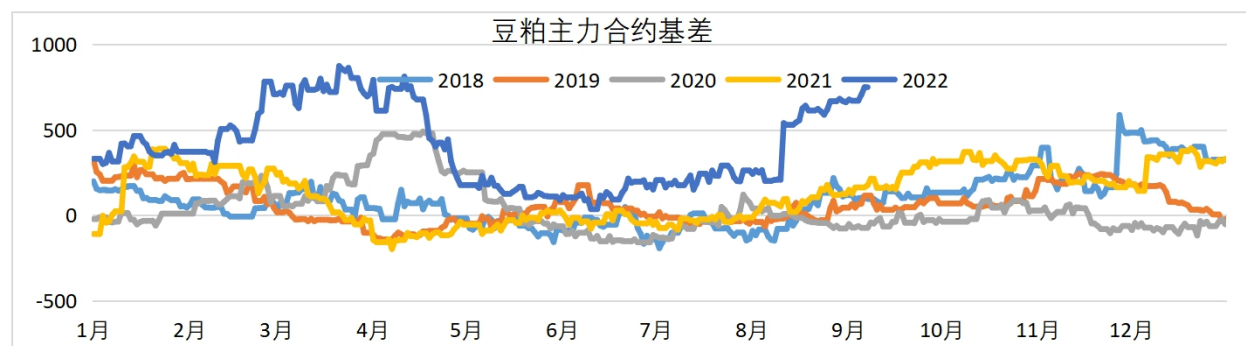
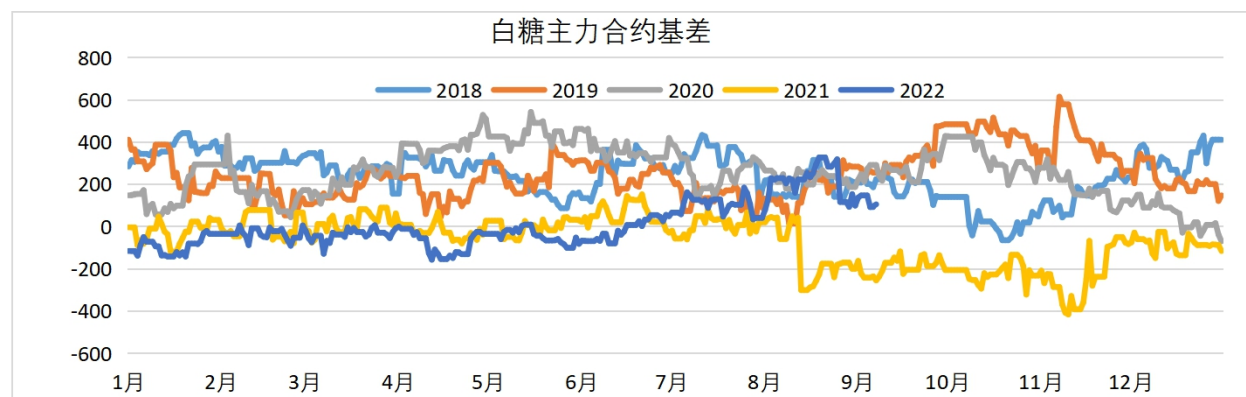
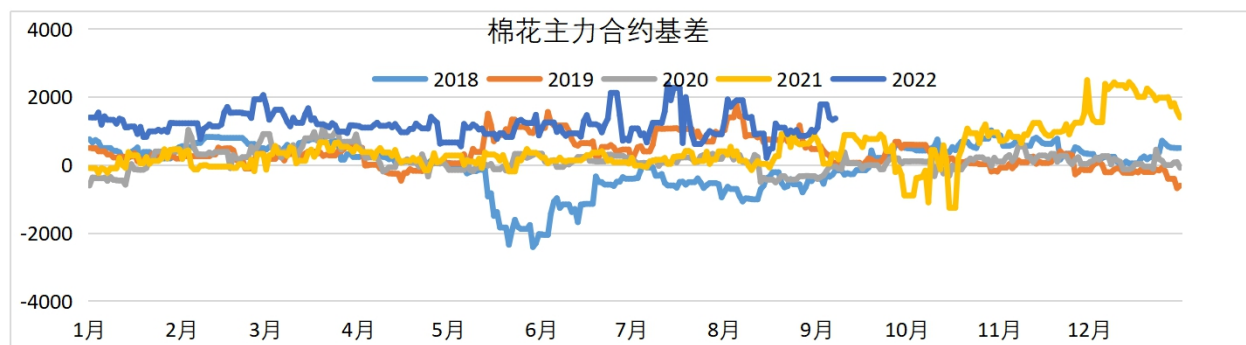
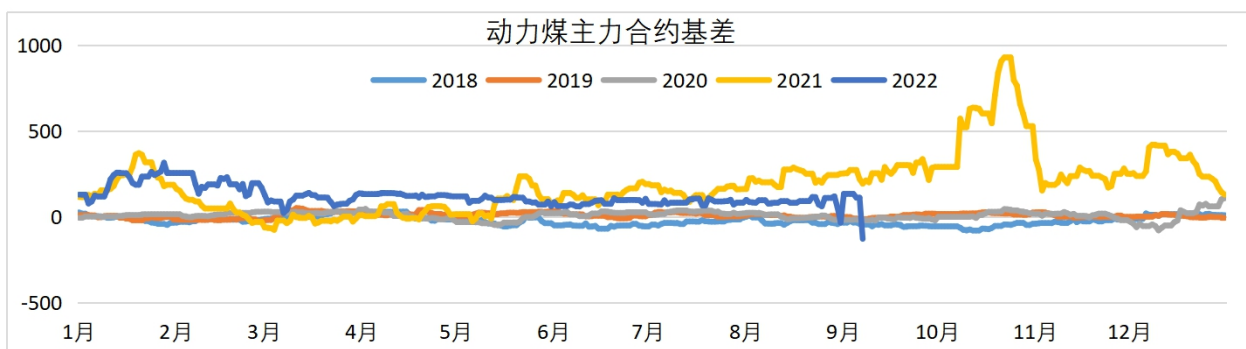
一、主要品种基差及变化情况一览

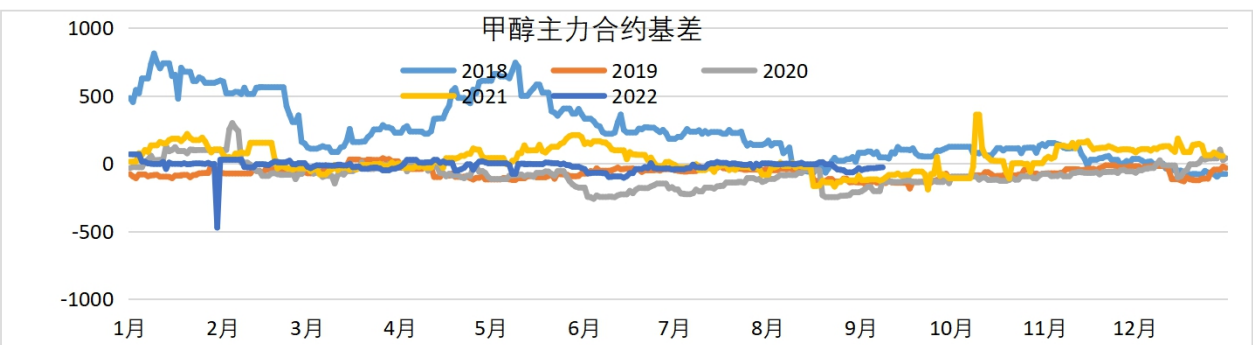
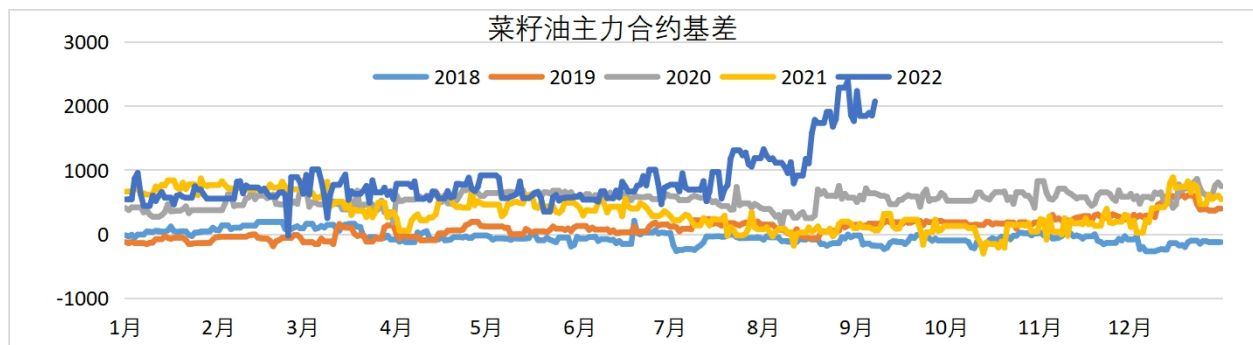
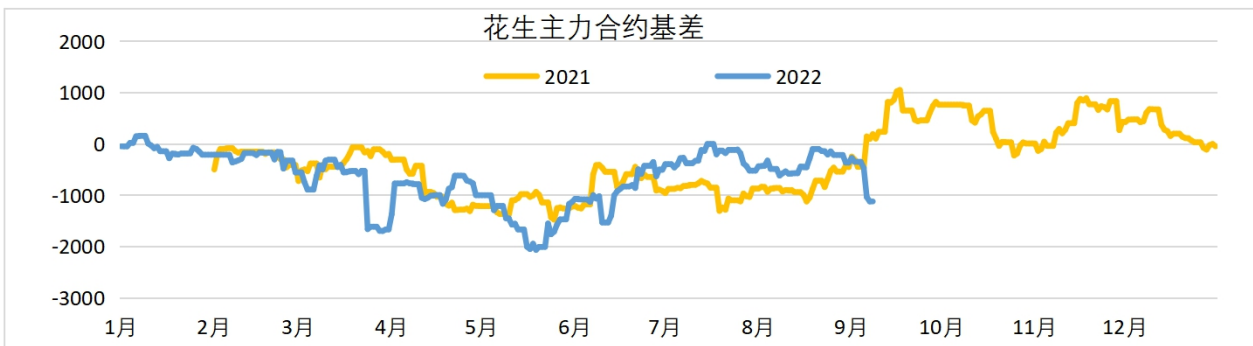
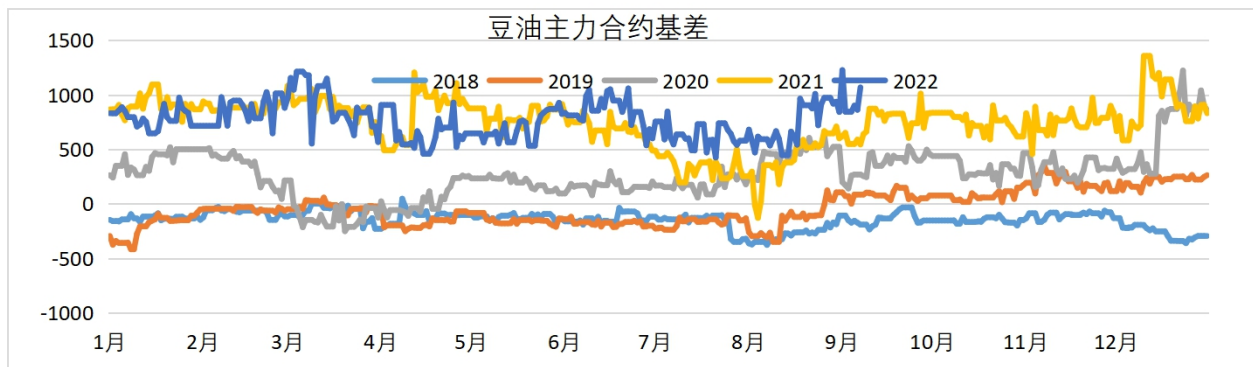
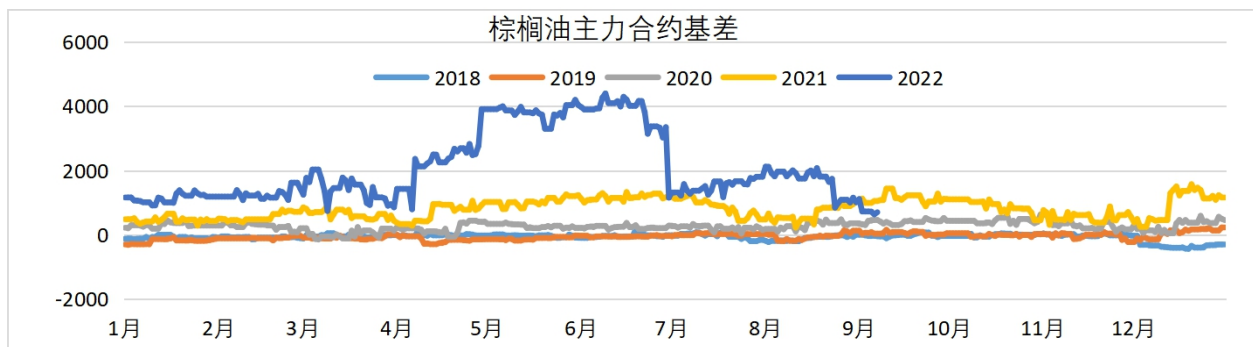
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4093	3673	420	-1	11.43%	32.3%	
热卷	上海	3970	3761	209	18	5.56%	15.7%	
铁矿石	青岛港PB粉	796	680	116	-0	17.01%	48.1%	
焦炭	天津港	2710	2431	280	55	11.50%	32.5%	
焦煤	京唐港	2500	1823	678	34	37.17%	105.2%	
棉花	全国	15840	14475	1365	43	9.43%	26.7%	
白糖	南宁	5590	5486	104	9	1.90%	5.4%	
豆粕	张家港	4590	3840	750	1	19.53%	55.3%	
菜粕	南通	3540	2953	587	-39	19.88%	56.2%	
豆油	张家港	10270	9202	1068	206	11.61%	32.8%	
菜籽油	江苏	12400	10331	2069	221	20.03%	56.7%	
甲醇	江苏	2645	2674	-29	0	-1.08%	3.1%	
PTA	华东	6450	5492	958	79	17.44%	49.4%	
PP	镇海	8150	7984	166	131	2.08%	5.9%	
PE	扬子石化	8230	8085	145	112	1.79%	5.1%	
PVC	华东	6650	6362	288	43	4.53%	12.8%	
沥青	华东	4800	3728	1072	104	28.76%	107.1%	
EG	华东	4195	4306	-111	25	-2.58%	7.3%	
EB	华东	9135	8638	497	141	5.75%	56.8%	
铜	上海	62000	60550	1450	1290	2.39%	23.6%	
铝	上海	18390	18300	90	195	0.49%	4.9%	
锌	上海	24810	23795	1015	385	4.27%	42.1%	
铅	上海	15075	15030	45	55	0.30%	3.0%	
镍	上海	181800	172330	9470	2370	5.50%	54.2%	
不锈钢	无锡	16800	16320	480	255	2.94%	29.0%	
锡	上海	182000	174720	7280	2530	4.17%	41.1%	
白银	上海	4183	4185	-2	-774	-0.05%	0.2%	

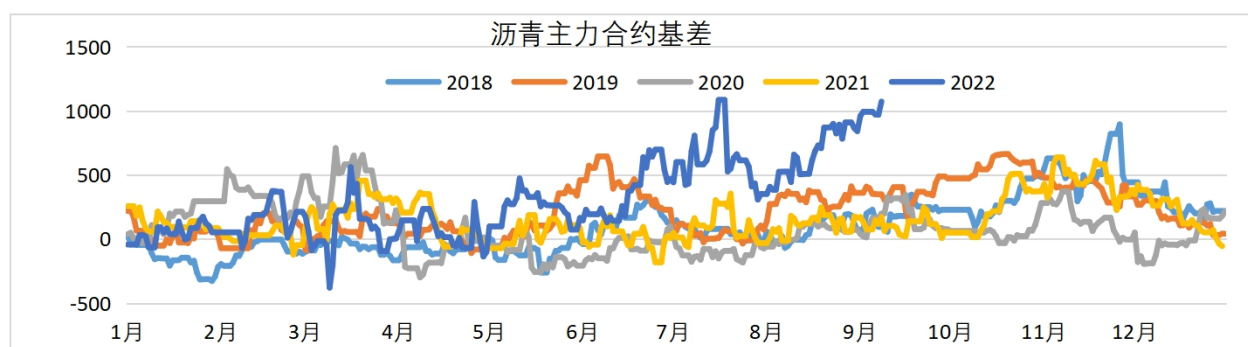
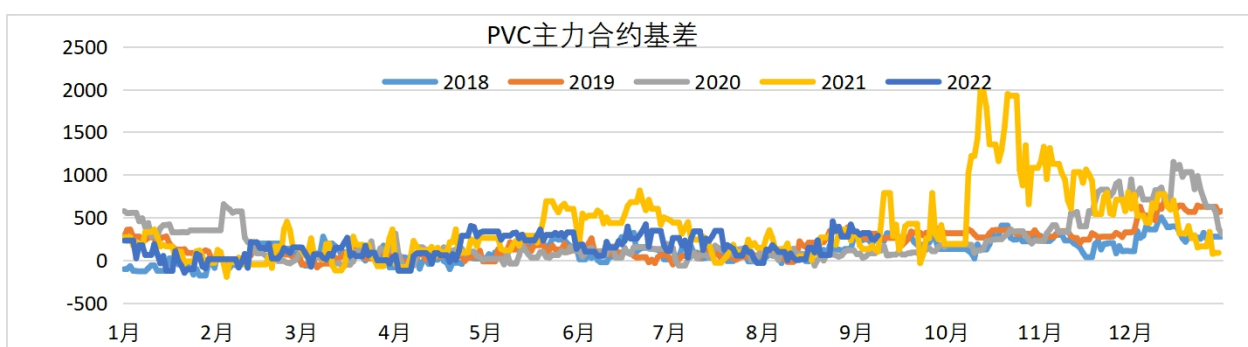
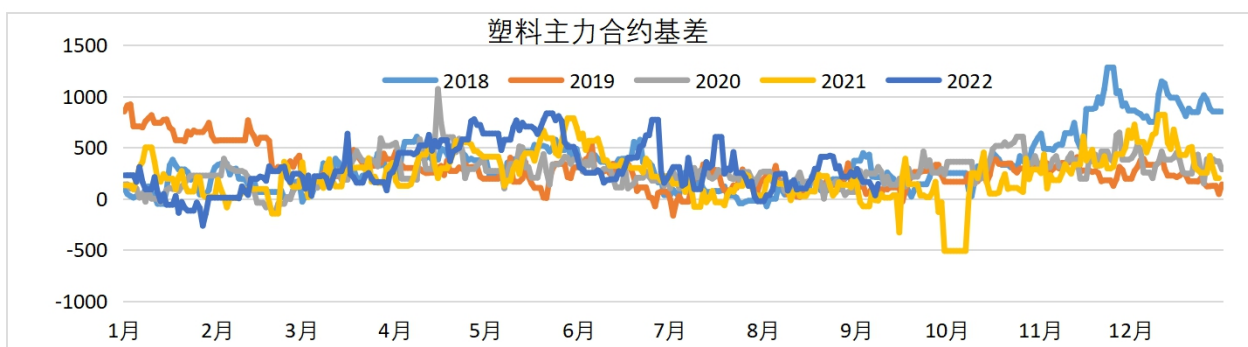
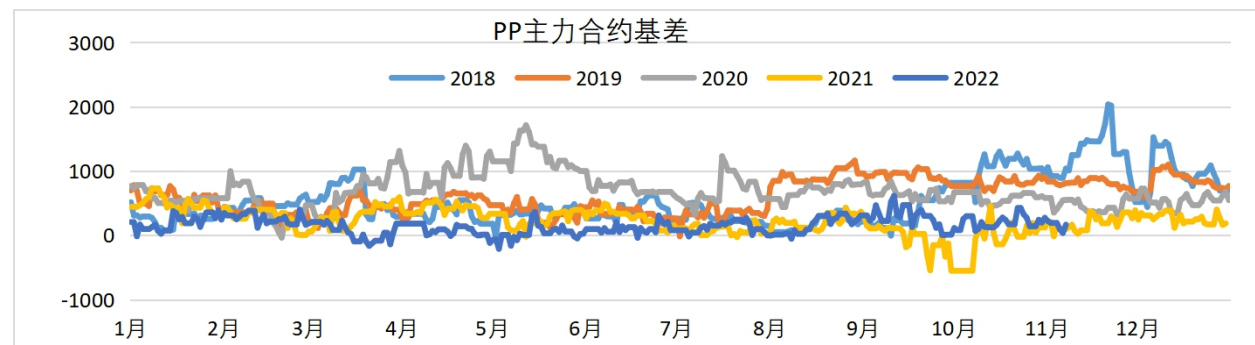
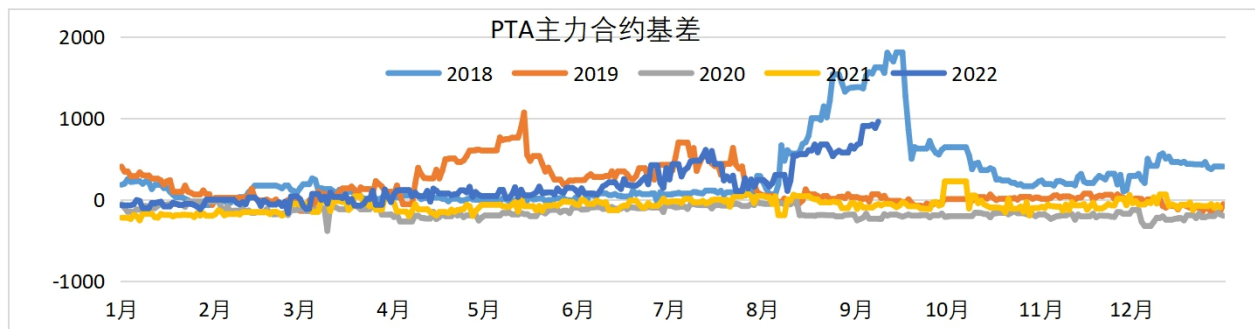
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

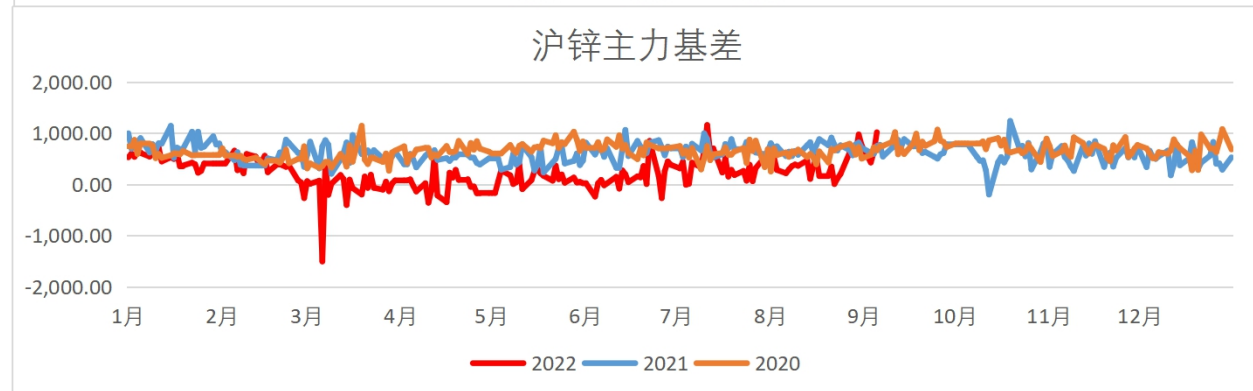
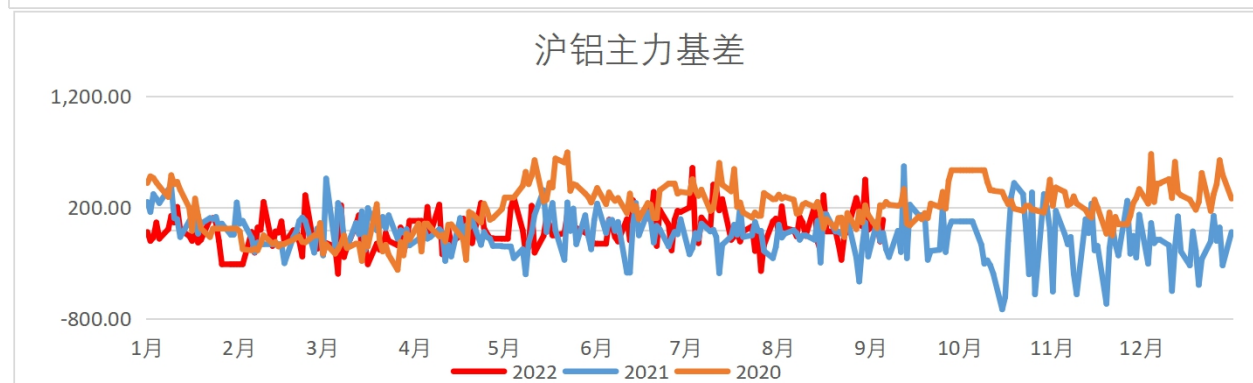
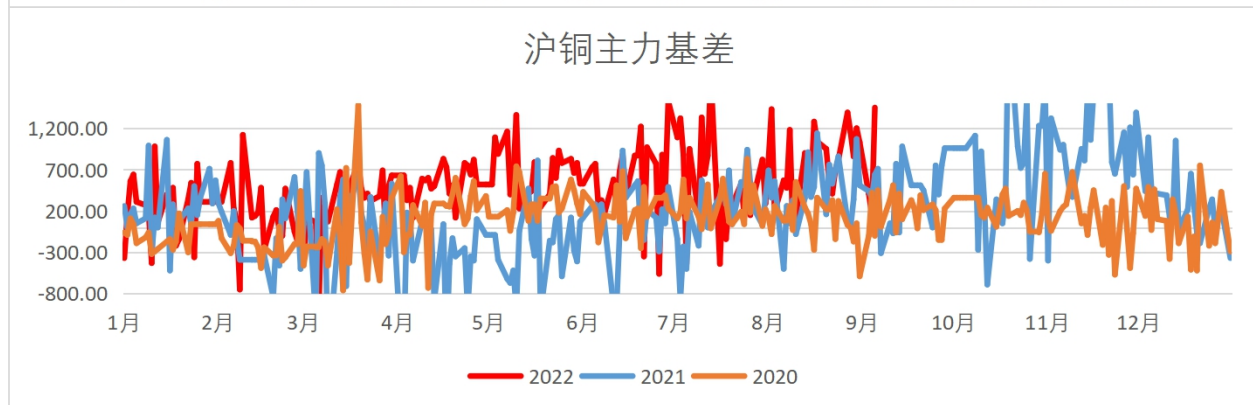
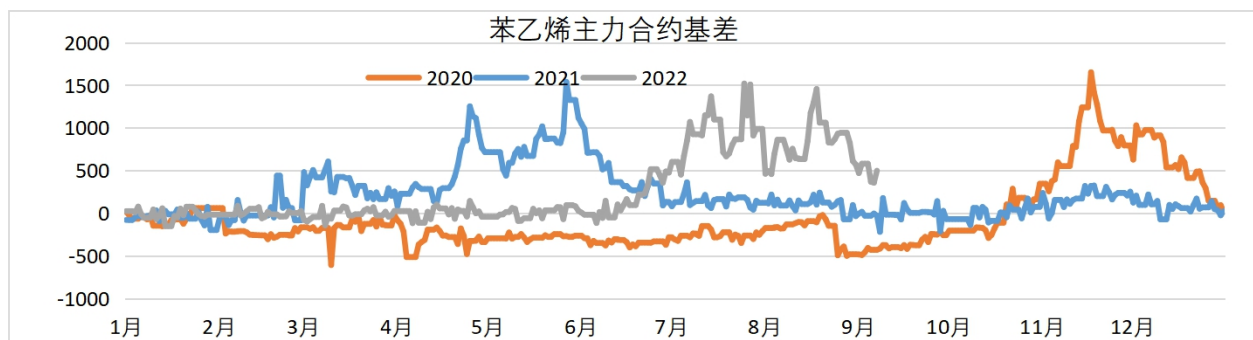
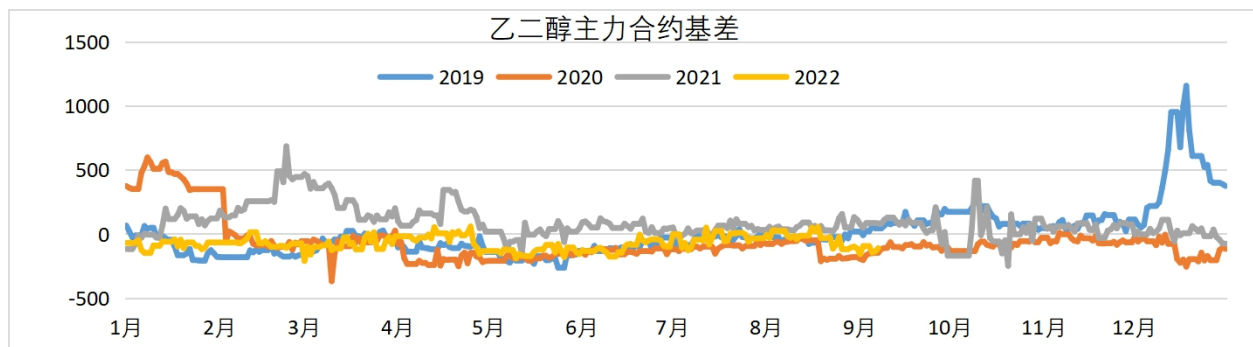
三、主要品种基差季节性图表及期限结构



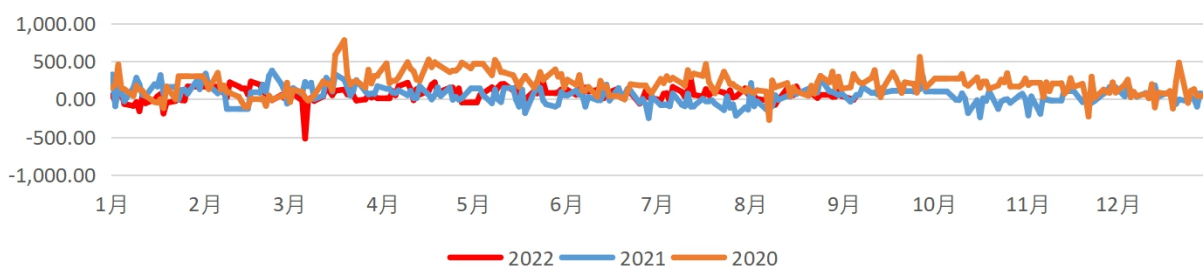




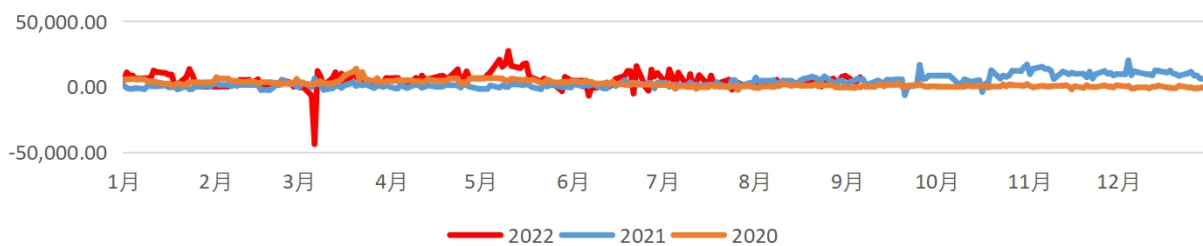




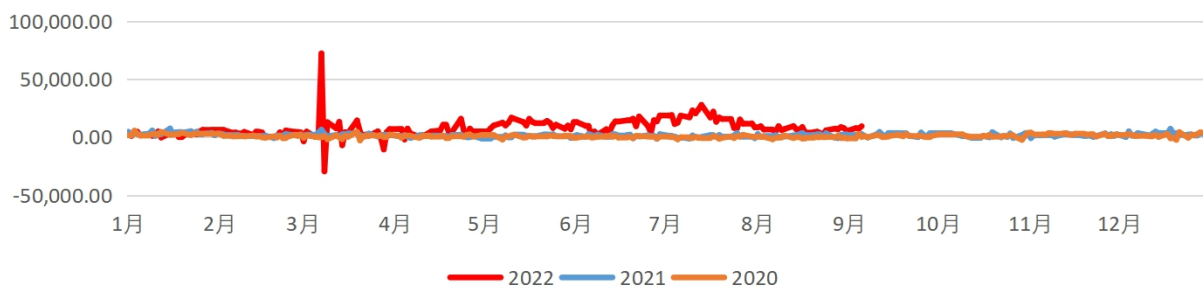
沪铅主力基差



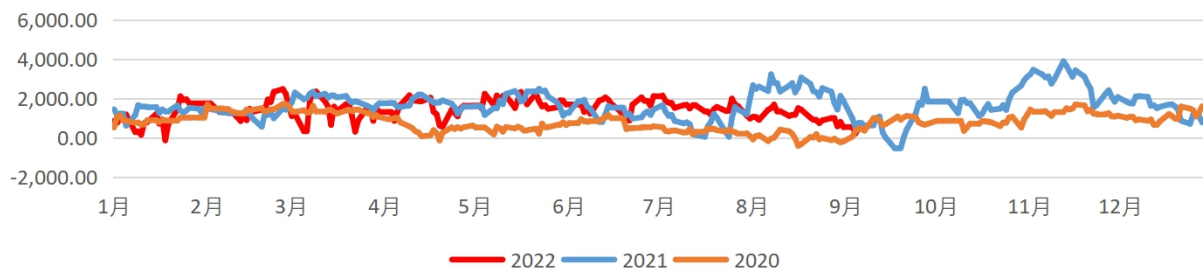
沪锡主力基差



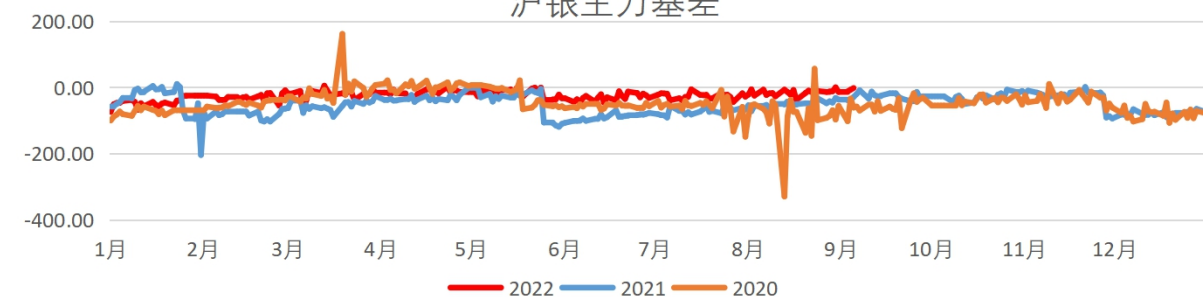
沪镍主力基差



不锈钢主力基差



沪银主力基差



作者：山金期货投资咨询部
联系人：曹有明
期货从业资格证号：F3038998
投资咨询从业资格证号：Z0013162
电话：021-20627258
邮箱：caoyouming@sd-gold.com

免责声明：

本报告由山金期货投资咨询部制作，未获得山金期货有限公司的书面授权，任何人和单位不得对本报告进行任何形式的修改、发布和复制。本报告基于本公司期货研究人员采用可信的公开资料和实地调研资料，但本公司对这些信息的准确性和完整性不作任何保证，且本报告中的资料、建议、预测均反映报告初次发布时的判断，可能会随时调整，报告中的信息或所表达的意见不构成投资、法律、会计或税务的最终操作建议，本公司不就报告中的内容对最终操作建议作任何担保。在山金期货有限公司及其研究人员知情的范围内，山金期货有限公司及其期货研究人员以及财产上的利害关系人与所评价或推荐的产品不存在任何利害关系，同时提醒期货投资者，期市有风险，入市须谨慎。