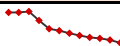
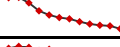
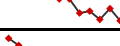
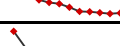
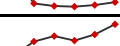
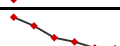
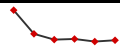
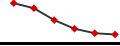
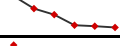
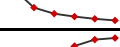
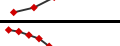
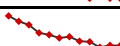
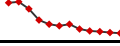
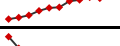
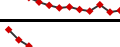
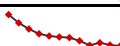
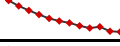
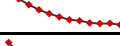
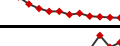


山金期货基差日报

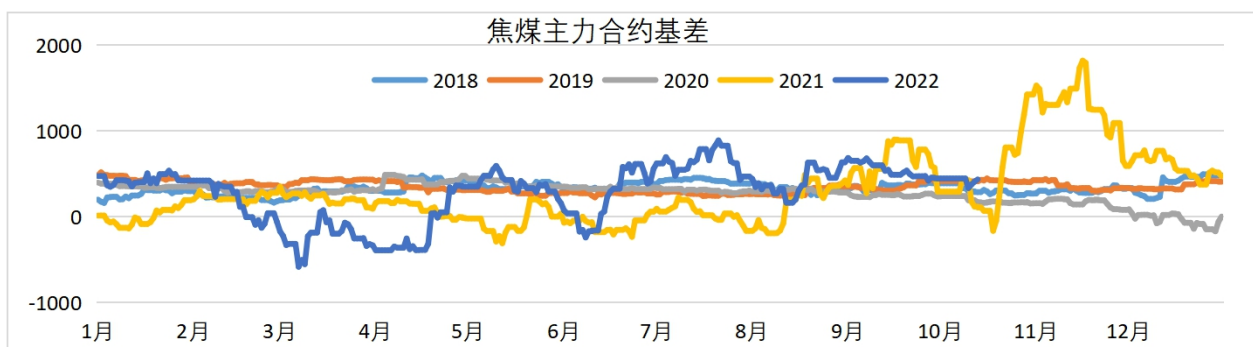
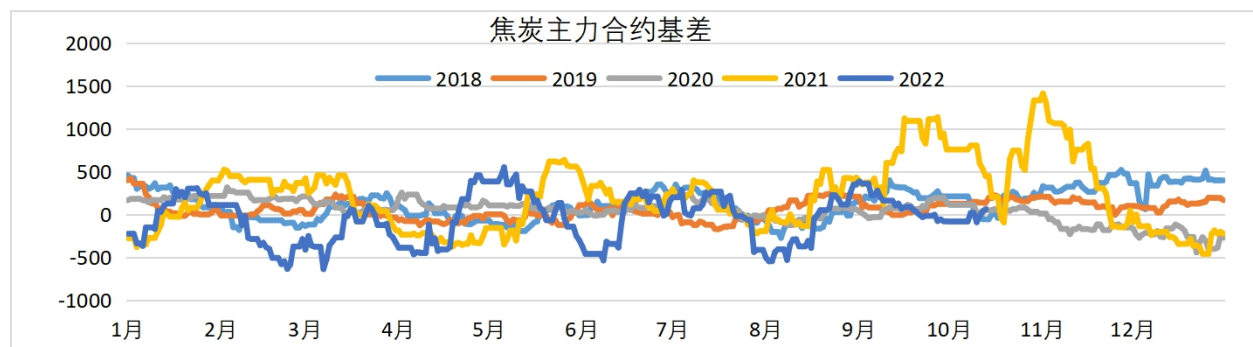
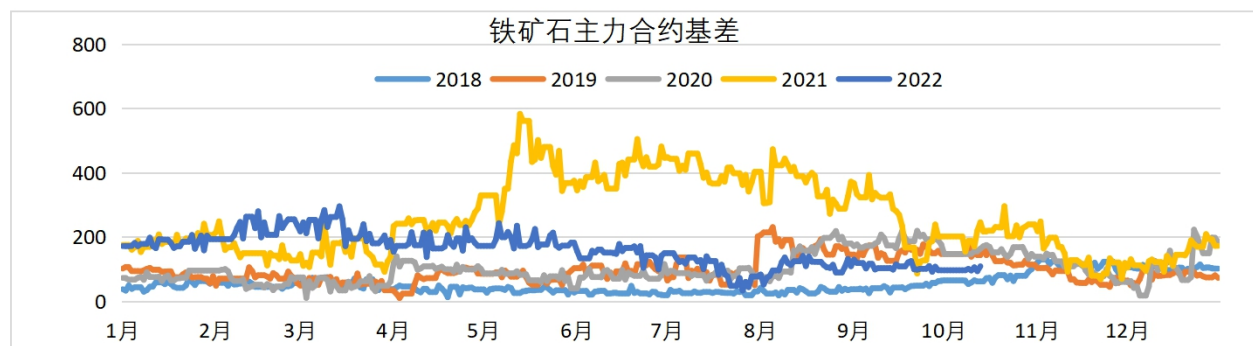
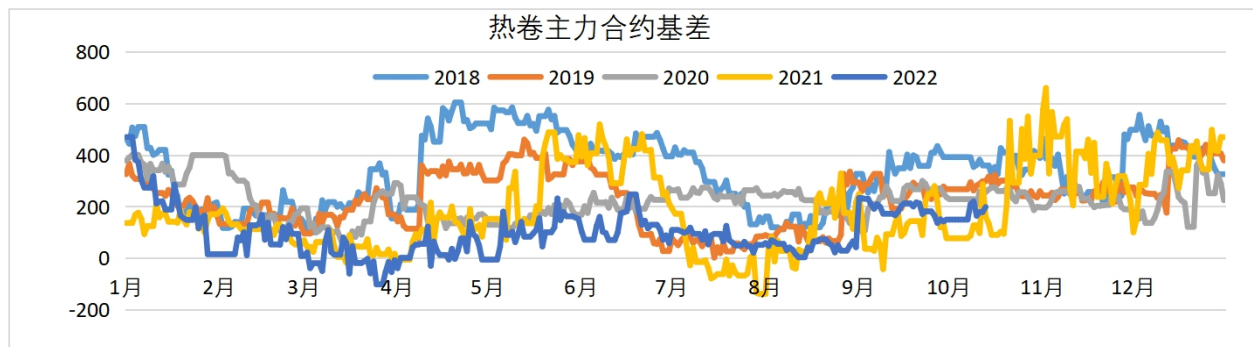
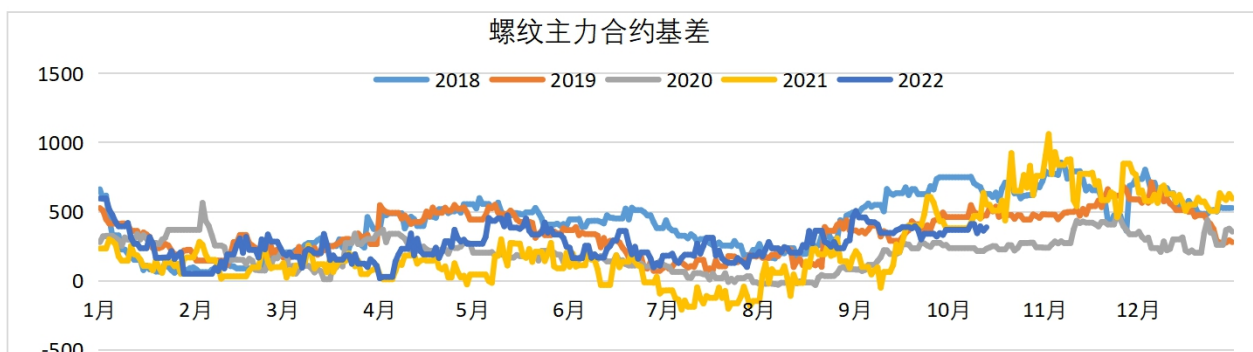
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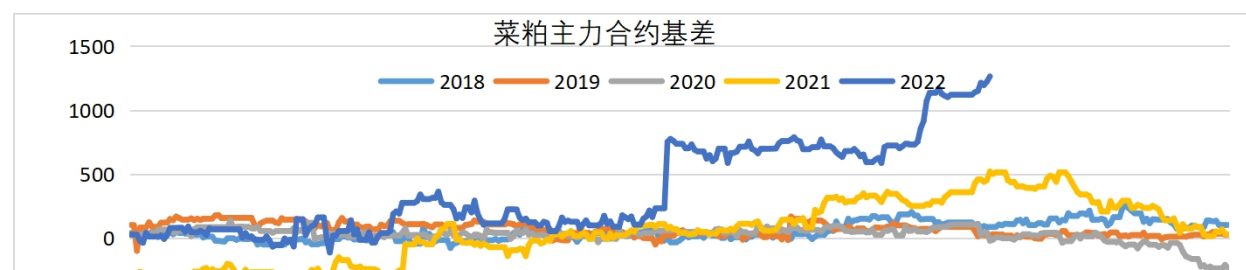
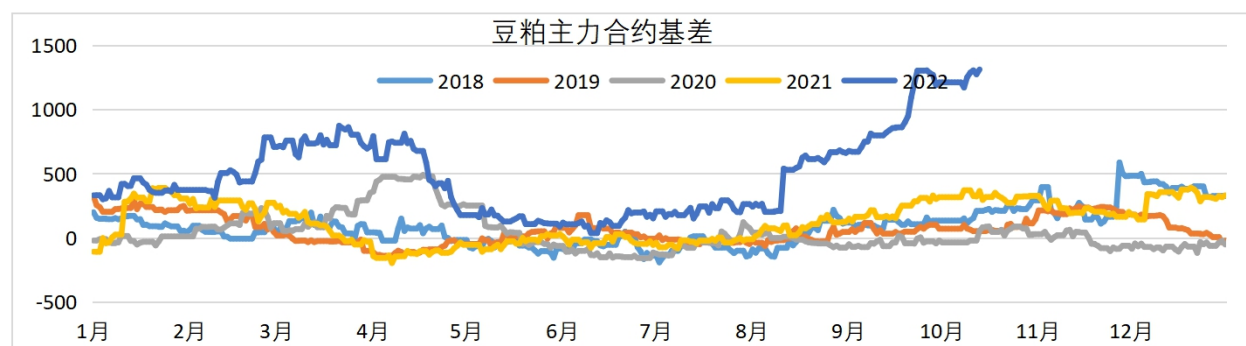
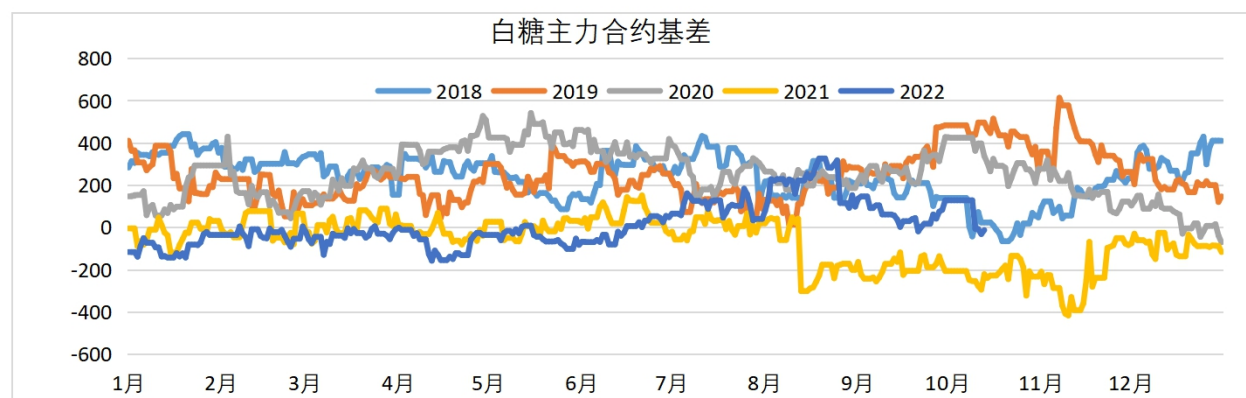
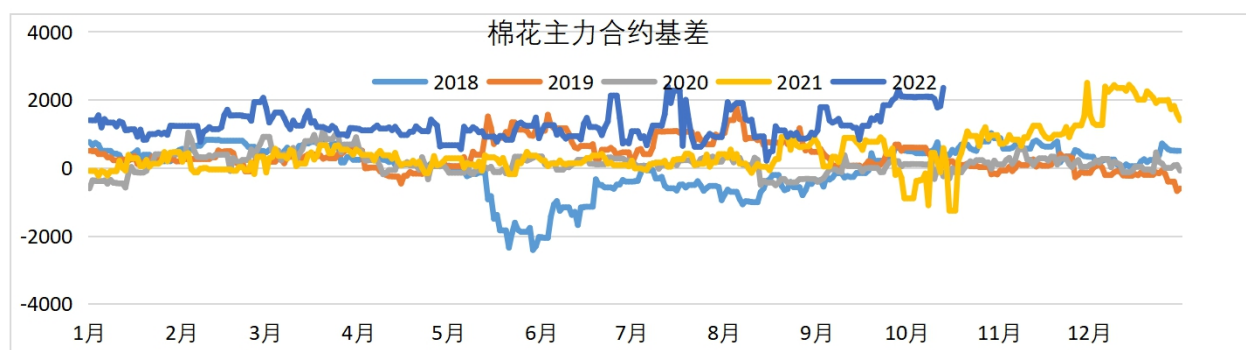
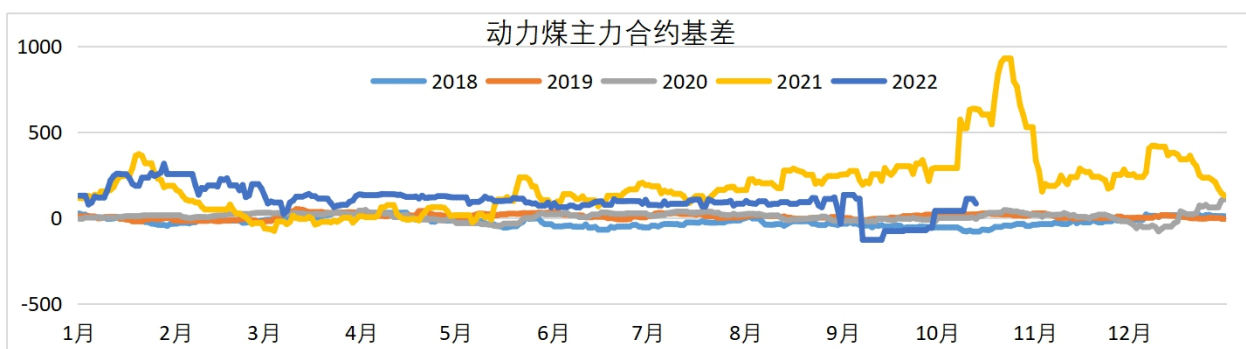
一、主要品种基差及变化情况一览

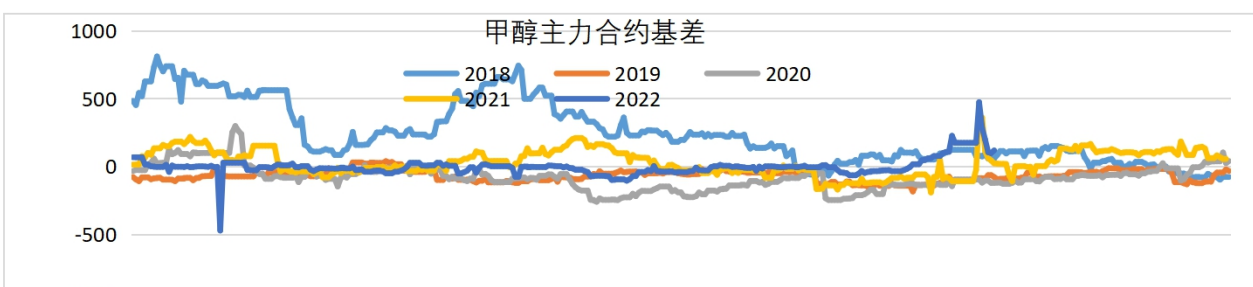
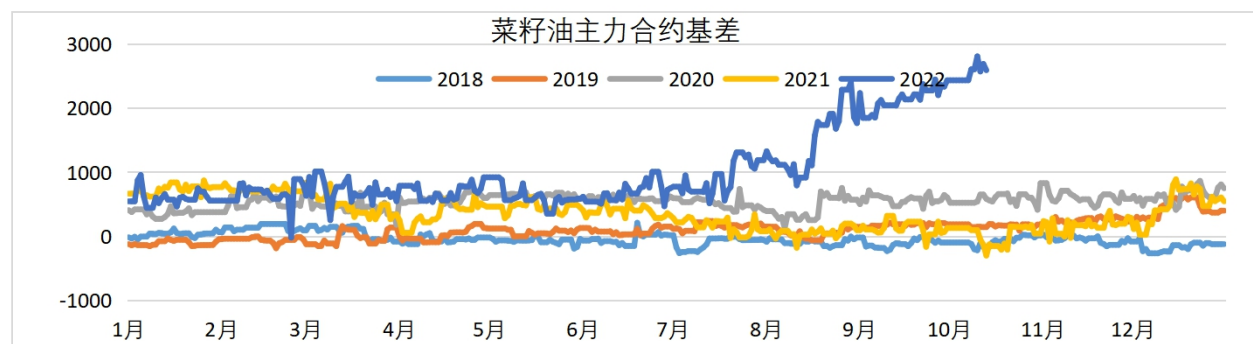
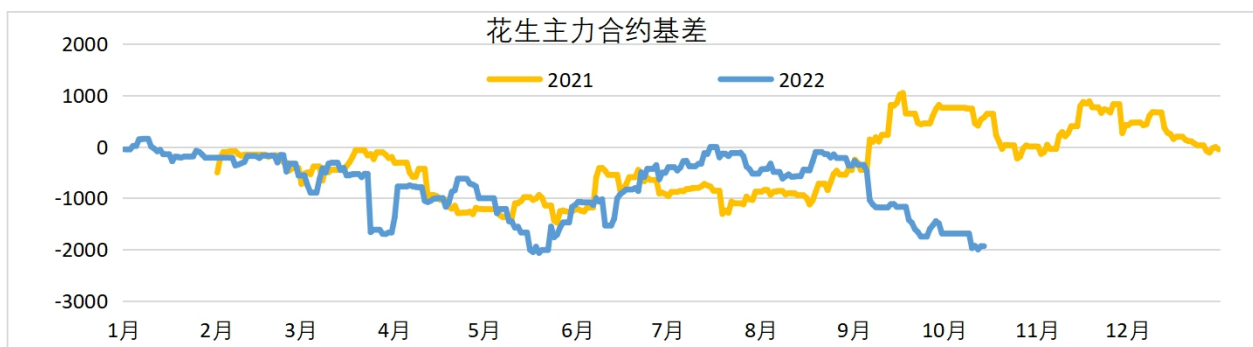
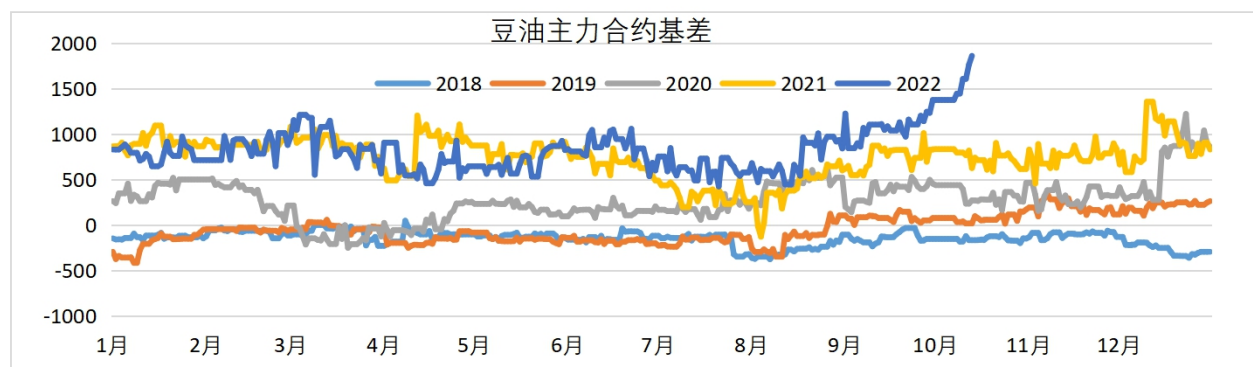
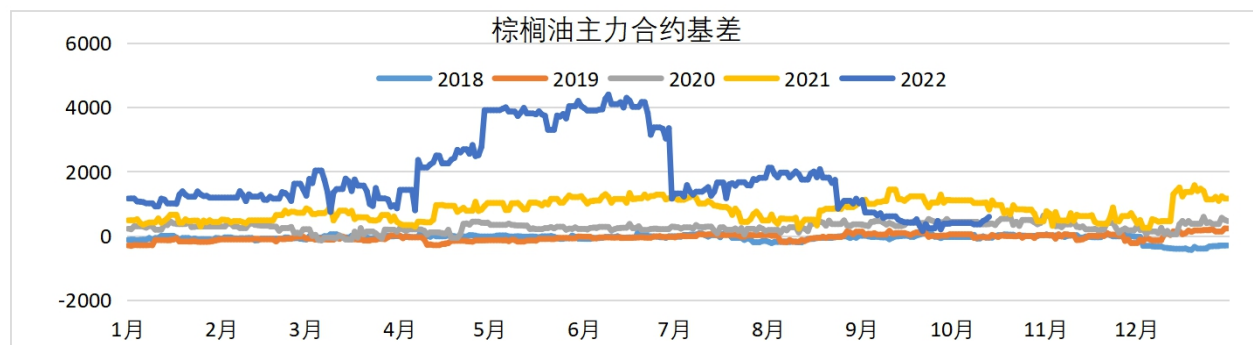
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4103	3719	384	25	10.33%	40.5%	
热卷	上海	3920	3722	198	18	5.32%	20.9%	
铁矿石	青岛港PB粉	804	696	108	15	15.57%	61.1%	
焦炭	天津港	2810	2751	59	18	2.14%	8.4%	
焦煤	京唐港	2550	2118	433	26	20.43%	80.2%	
棉花	全国	15966	13620	2346	539	17.22%	67.6%	
白糖	南宁	5570	5583	-13	19	-0.23%	-0.9%	
豆粕	张家港	5390	4078	1312	38	32.17%	126.3%	
菜粕	南通	4420	3157	1263	41	40.01%	157.0%	
豆油	张家港	11290	9428	1862	98	19.75%	77.5%	
棕榈油	广州	8190	7598	592	84	7.79%	30.6%	
菜籽油	江苏	13840	11254	2586	-98	22.98%	90.2%	
花生	青岛	9200	11138	-1938	0	-17.40%	23.3%	
甲醇	江苏	2840	2722	118	21	4.34%	17.0%	
PTA	华东	5960	5444	516	30	9.48%	37.2%	
PP	镇海	8300	7751	549	83	7.08%	27.8%	
PE	扬子石化	8500	7897	603	108	7.64%	30.0%	
PVC	华东	6400	6037	363	123	6.01%	23.6%	
沥青	华东	4680	3980	700	27	17.59%	103.5%	
EG	华东	4060	4076	-16	65	-0.39%	-1.5%	
EB	华东	9135	8275	860	128	10.39%	118.5%	
铜	上海	64120	62340	1780	640	2.86%	32.6%	
铝	上海	18480	18355	125	55	0.68%	7.8%	
锌	上海	25580	24540	1040	260	4.24%	48.3%	
铅	上海	15250	15280	-30	15	-0.20%	-2.2%	
镍	上海	192200	178910	13290	4500	7.43%	84.7%	
不锈钢	无锡	17350	16380	970	-20	5.92%	67.5%	
锡	上海	182250	173080	9170	3690	5.30%	60.4%	
白银	上海	4442	4436	6	-506	0.14%	0.8%	

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

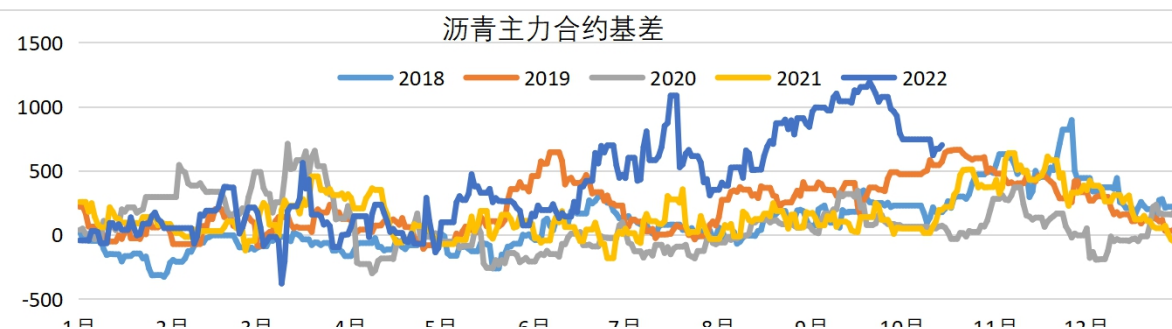
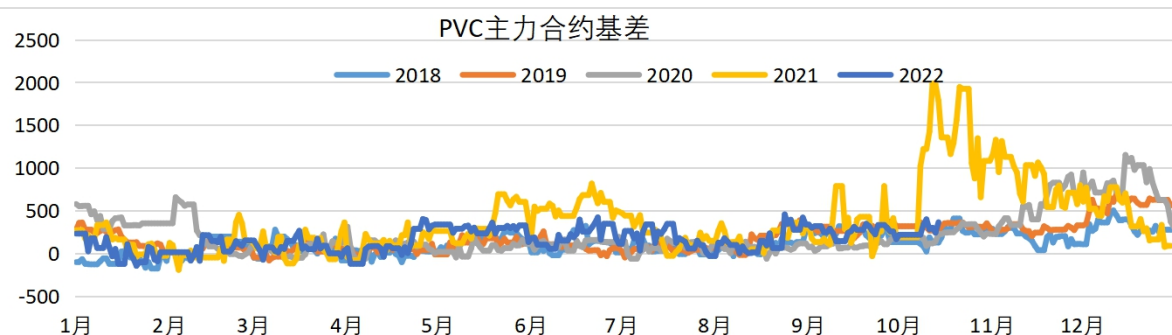
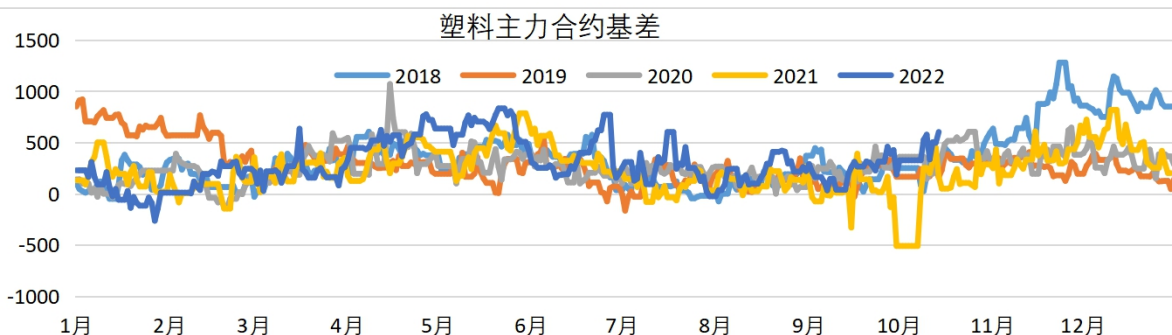
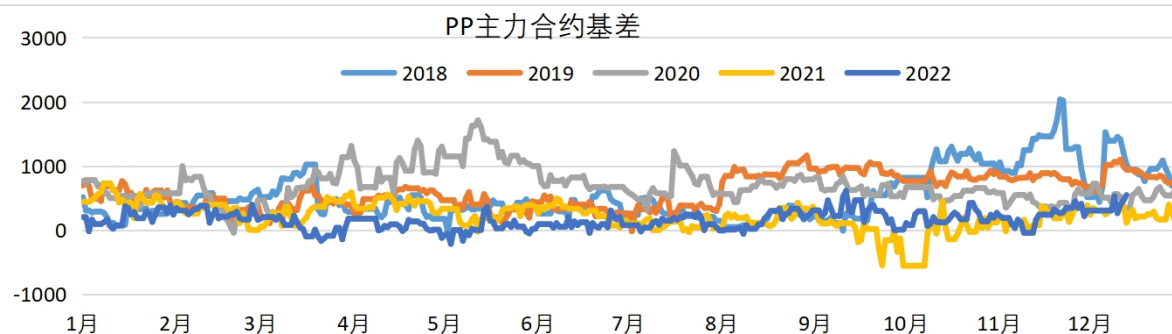
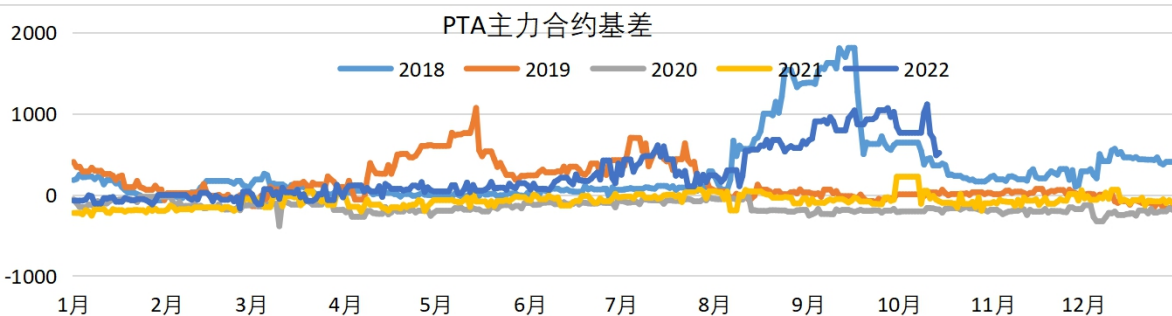
三、主要品种基差季节性图表及期限结构



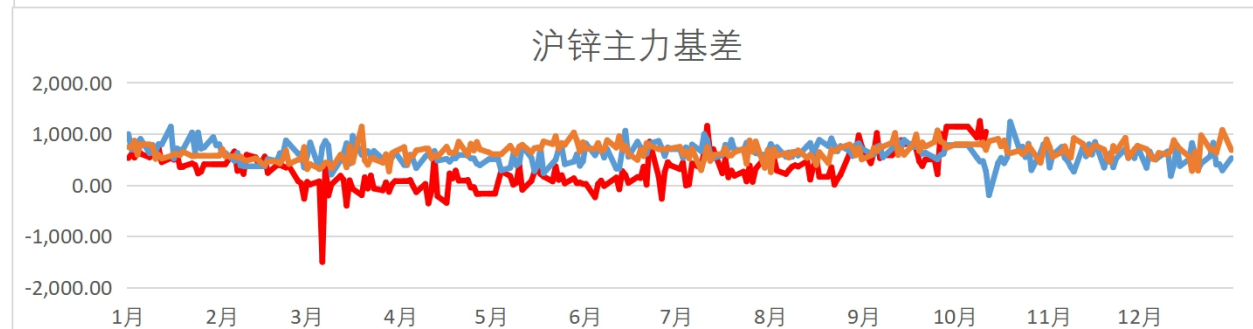
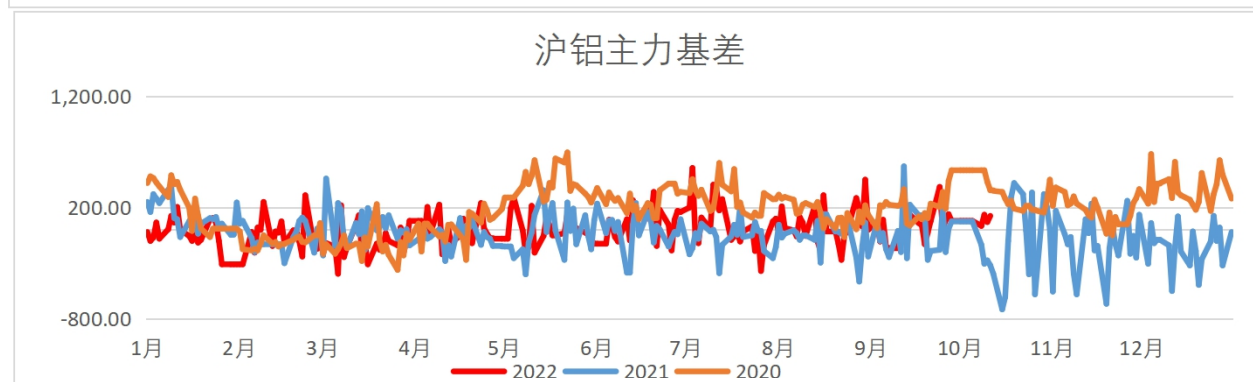
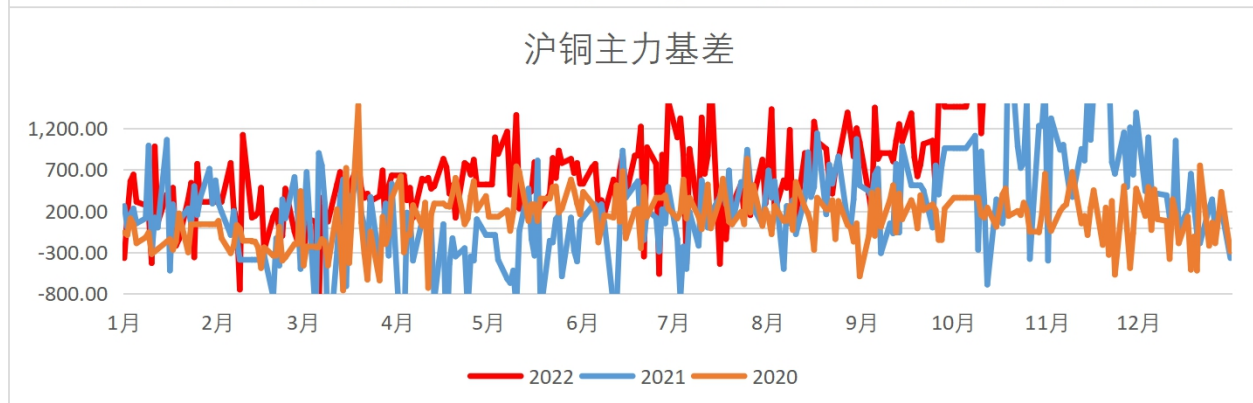
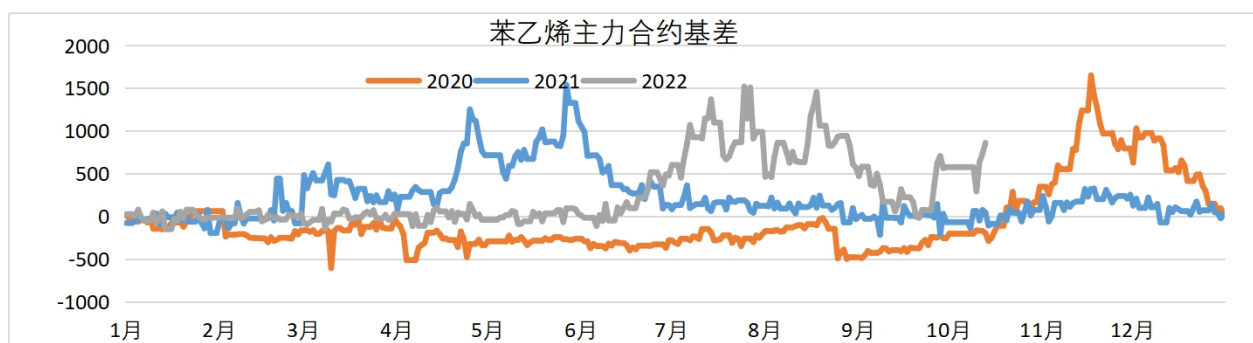
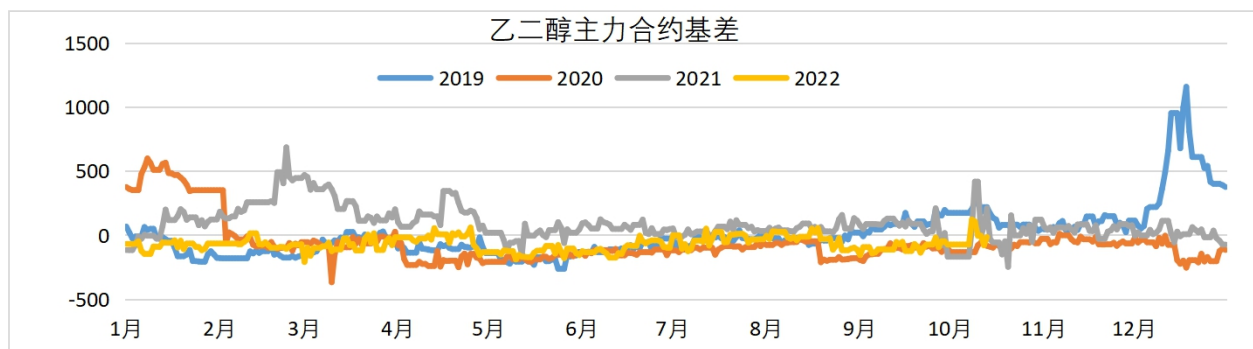




-1000
1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

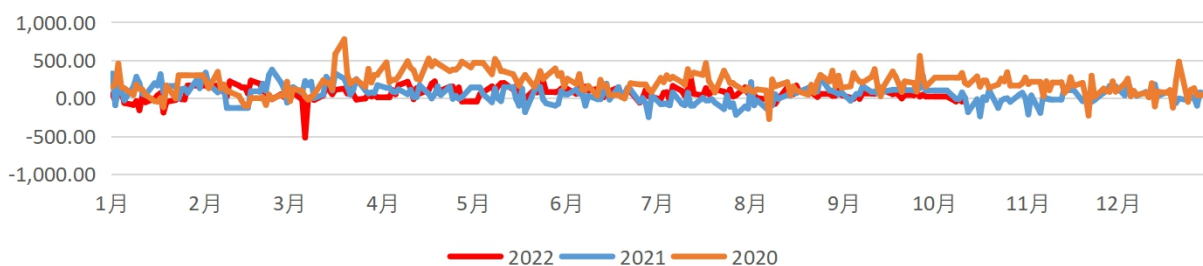


1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

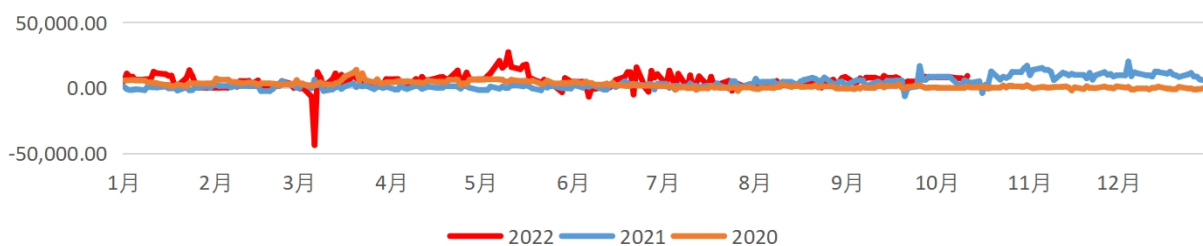


— 2022 — 2021 — 2020

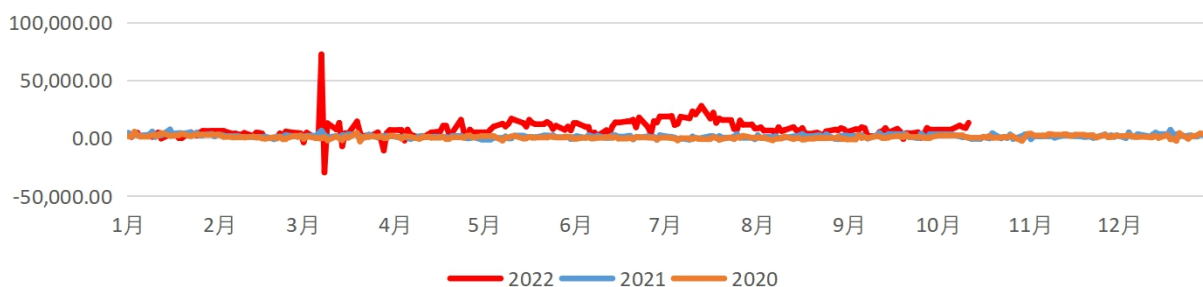
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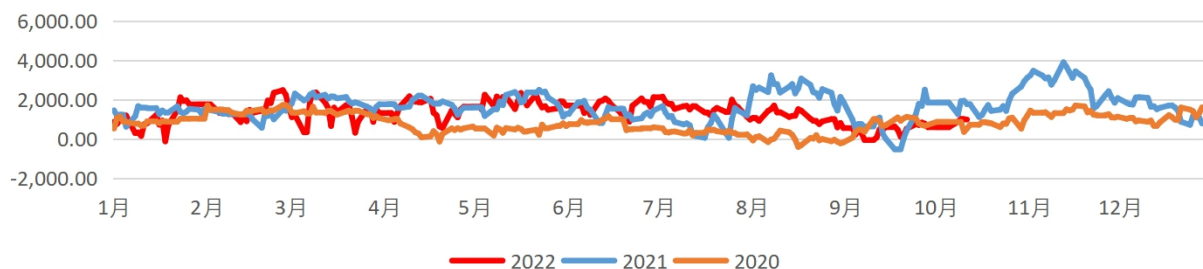
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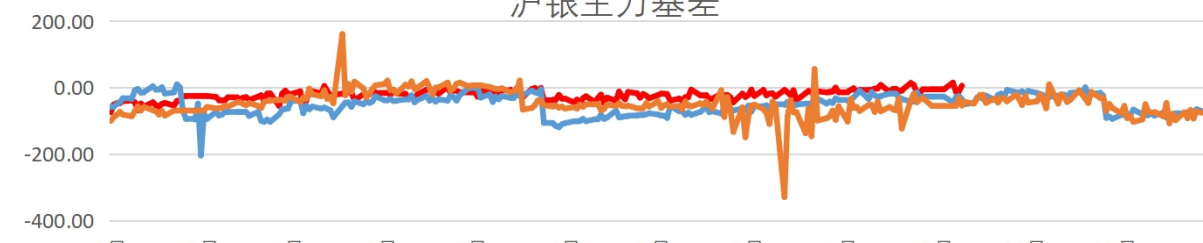
沪镍主力基差



不锈钢主力基差



沪银主力基差





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