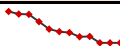
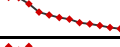
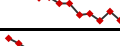
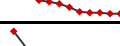
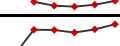
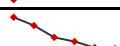
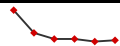
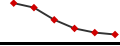
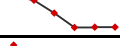
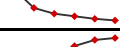
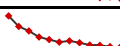
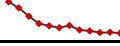
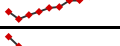
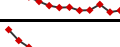
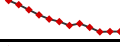
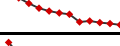
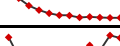
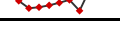


山金期货基差日报

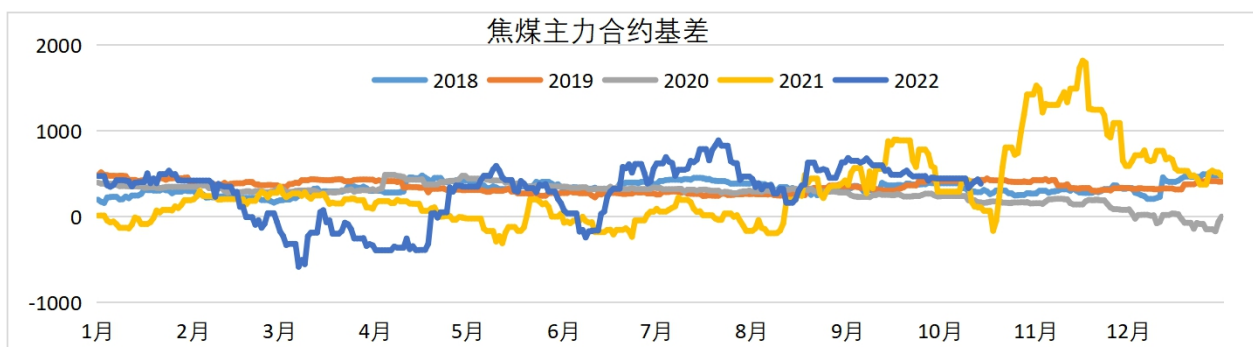
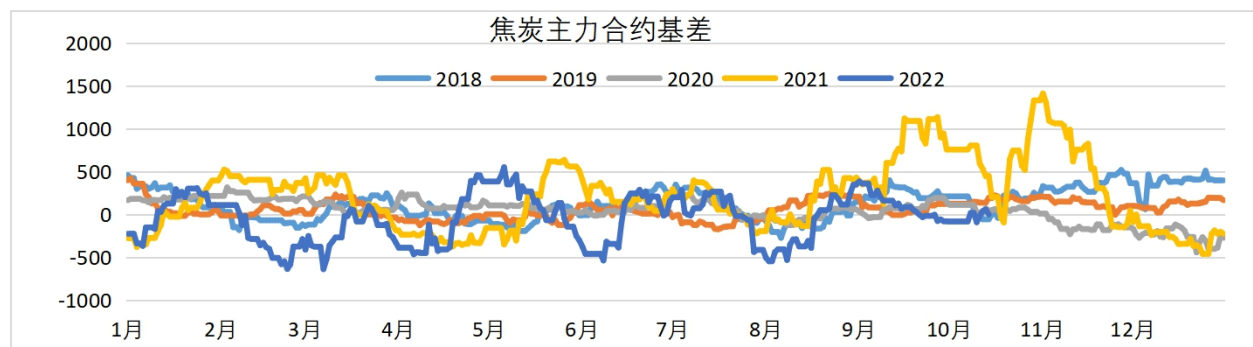
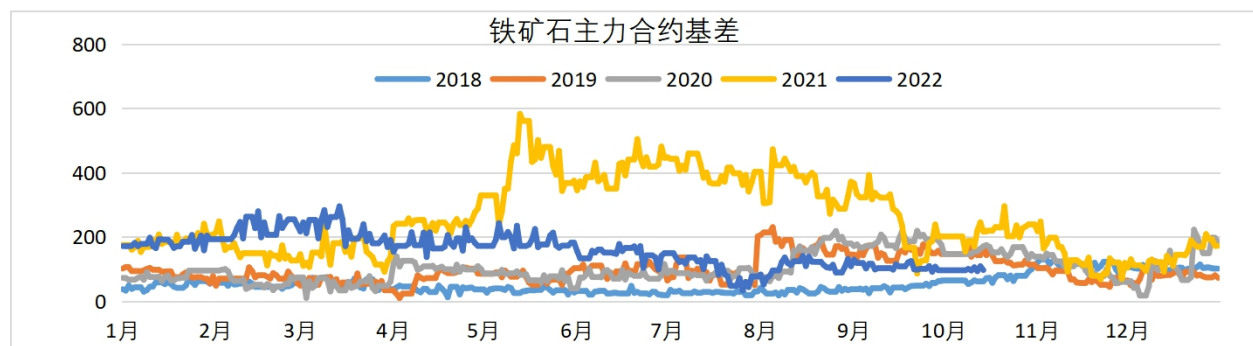
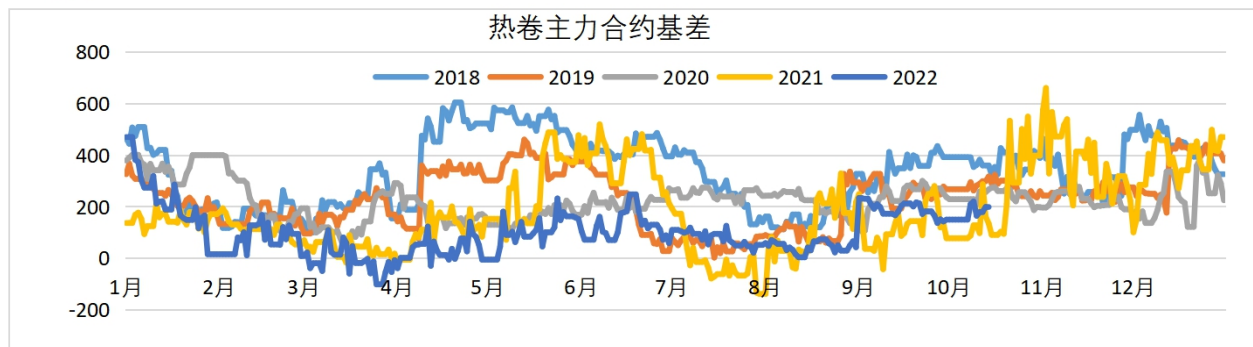
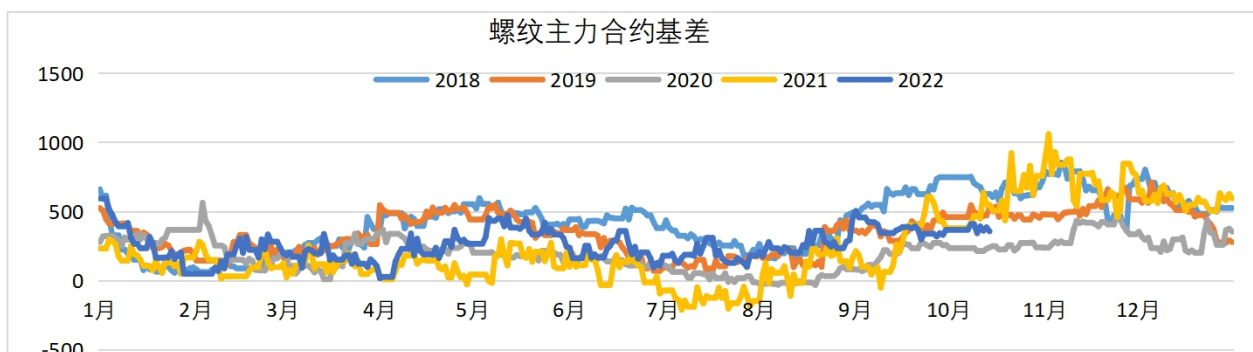
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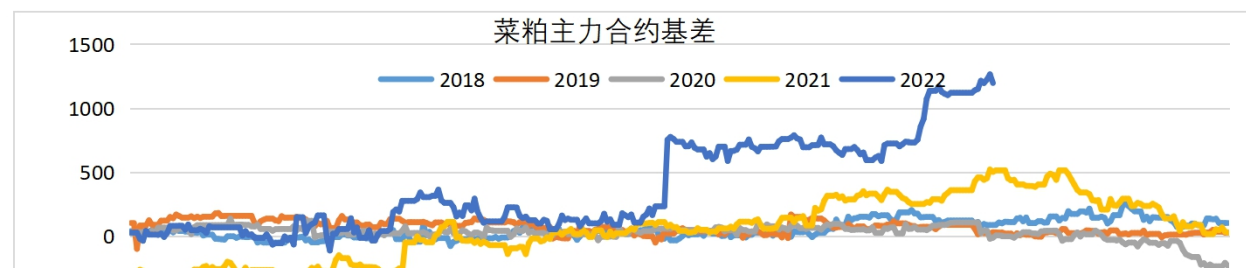
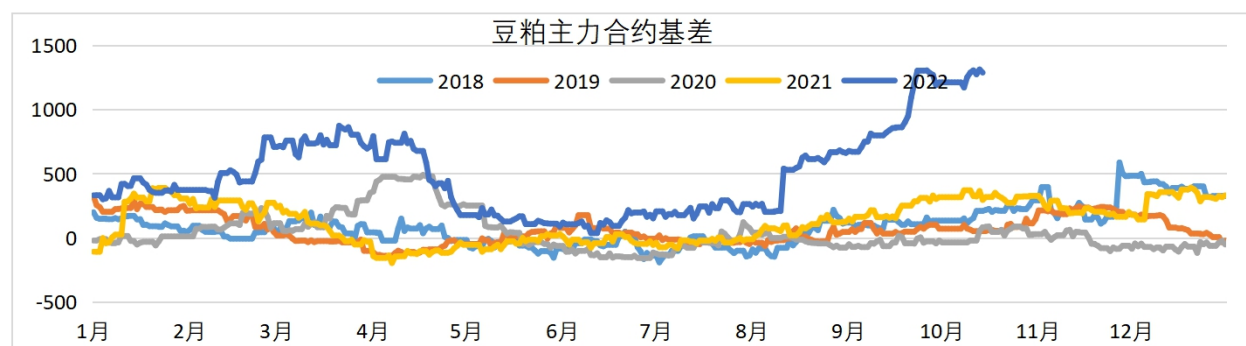
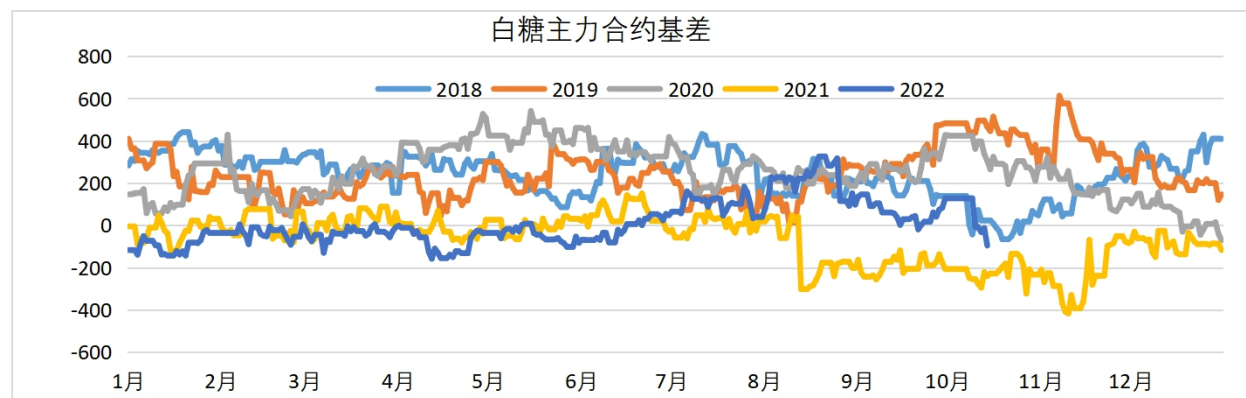
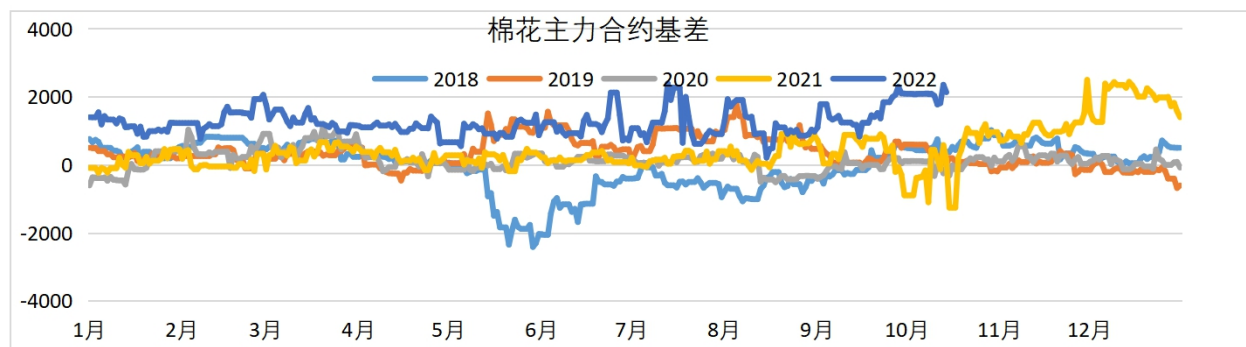
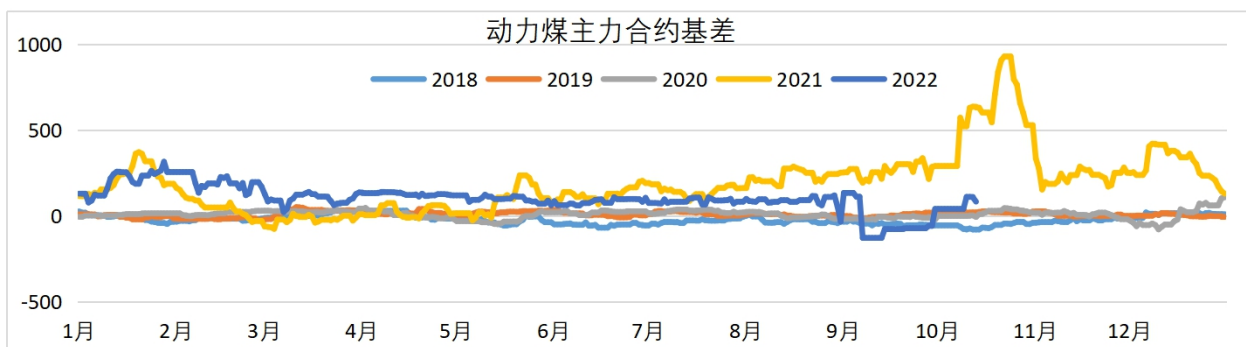
一、主要品种基差及变化情况一览

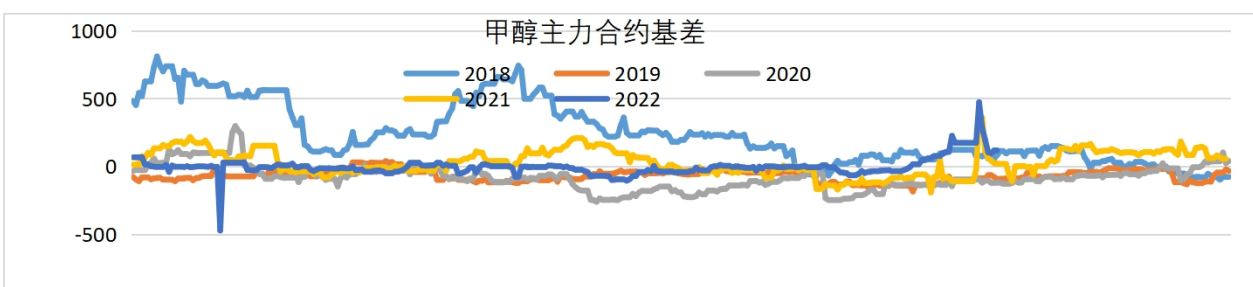
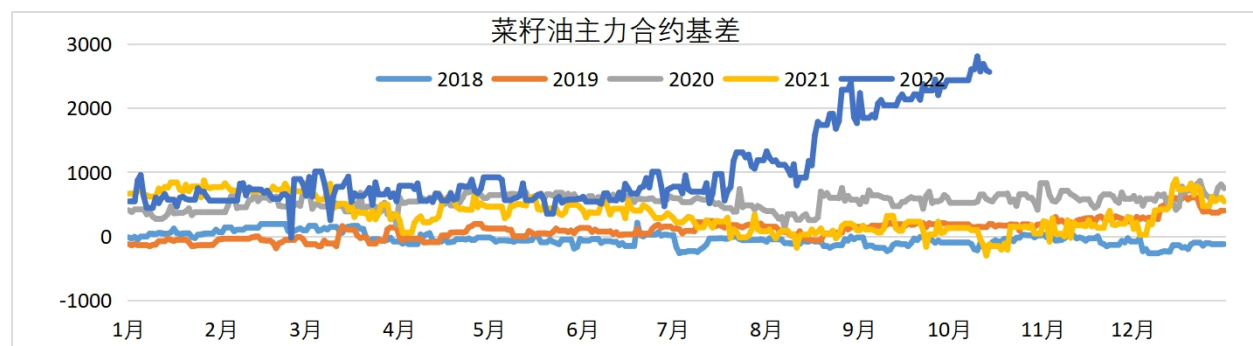
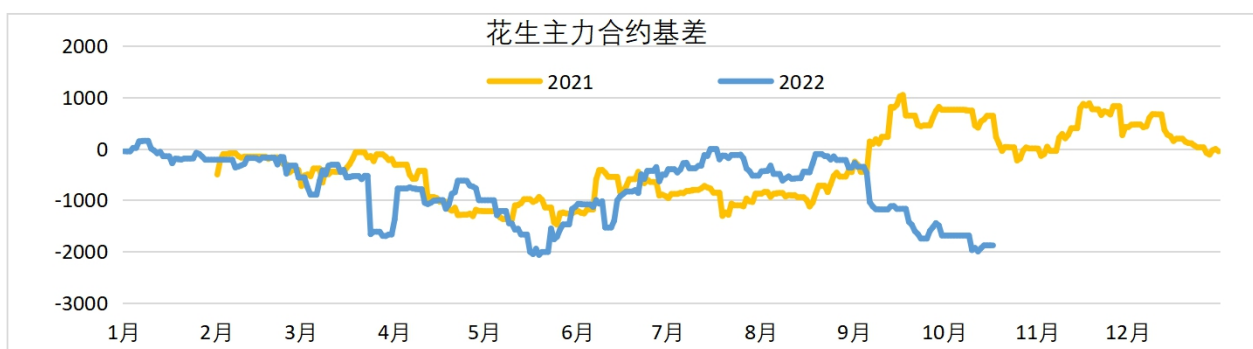
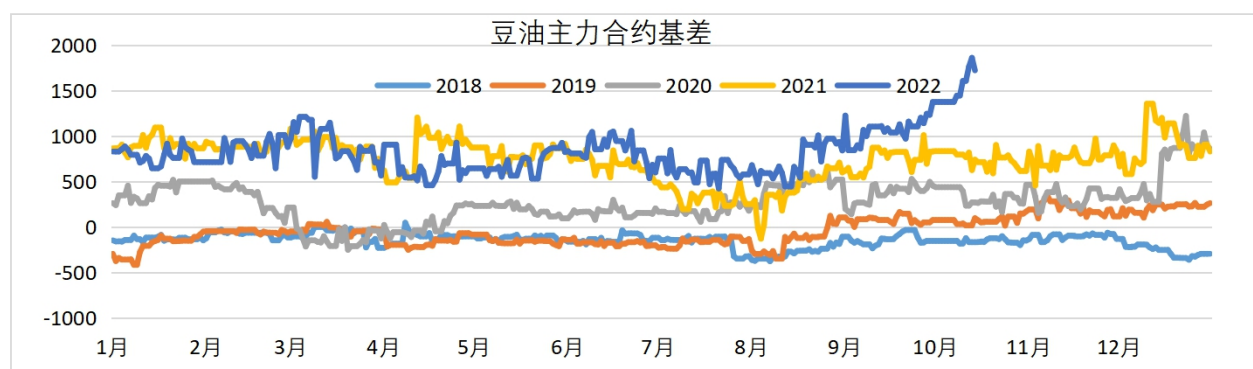
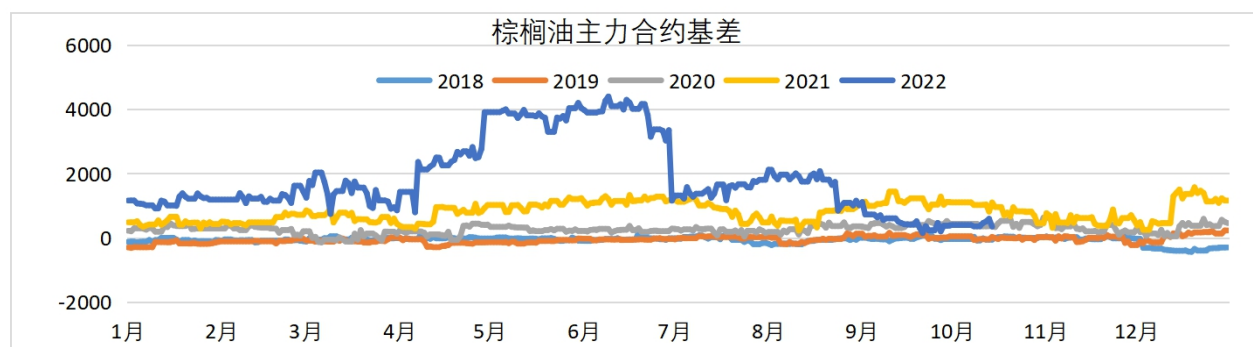
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4113	3759	354	-30	9.43%	38.2%	
热卷	上海	3960	3762	198	0	5.26%	21.3%	
铁矿石	青岛港PB粉	799	703	96	-12	13.72%	55.7%	
焦炭	天津港	2810	2809	1	-58	0.04%	0.1%	
焦煤	京唐港	2550	2169	381	-52	17.57%	71.2%	
棉花	全国	15986	13860	2126	-220	15.34%	62.2%	
白糖	南宁	5570	5666	-96	-83	-1.69%	-6.9%	
豆粕	张家港	5450	4163	1287	-25	30.92%	125.4%	
菜粕	南通	4420	3225	1195	-68	37.05%	150.3%	
豆油	张家港	11290	9566	1724	-138	18.02%	73.1%	
棕榈油	广州	8160	7816	344	-248	4.40%	17.8%	
菜籽油	江苏	13840	11281	2559	-27	22.68%	92.0%	
花生	青岛	9200	11084	-1884	0	-17.00%	22.6%	
甲醇	江苏	2855	2734	121	3	4.43%	17.9%	
PTA	华东	6015	5508	507	-9	9.20%	37.3%	
PP	镇海	8300	7747	553	4	7.14%	28.9%	
PE	扬子石化	8500	7917	583	-20	7.36%	29.9%	
PVC	华东	6350	6031	319	-44	5.29%	21.5%	
沥青	华东	4680	4010	670	-30	16.71%	103.4%	
EG	华东	4055	4073	-18	-2	-0.44%	-1.8%	
EB	华东	9135	8375	760	-100	9.07%	114.2%	
铜	上海	65130	63700	1430	-350	2.24%	28.3%	
铝	上海	18710	18830	-120	-245	-0.64%	-8.0%	
锌	上海	25610	24970	640	-400	2.56%	32.3%	
铅	上海	15275	15365	-90	-60	-0.59%	-7.4%	
镍	上海	193100	185400	7700	-5590	4.15%	52.3%	
不锈钢	无锡	17500	17175	325	-645	1.89%	23.8%	
锡	上海	182500	176640	5860	-3310	3.32%	41.8%	
白银	上海	4426	4447	-21	-587	-0.47%	-2.9%	

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

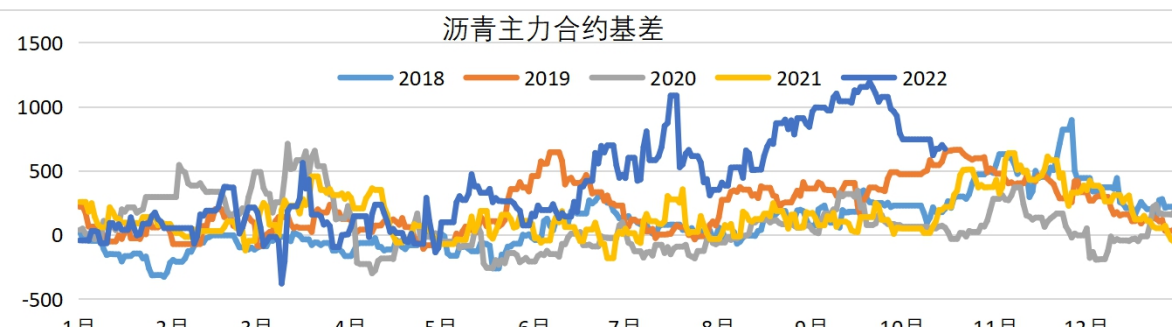
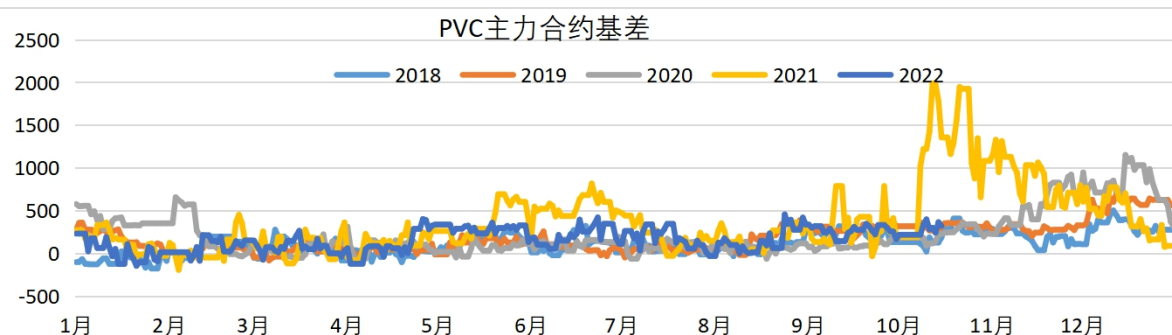
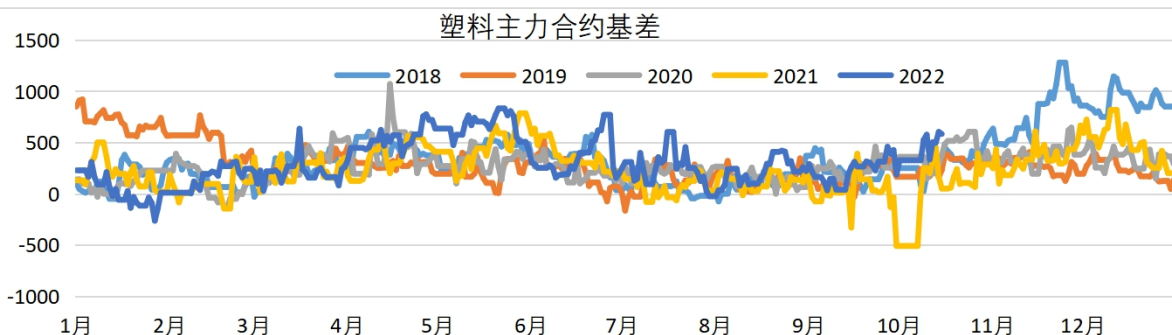
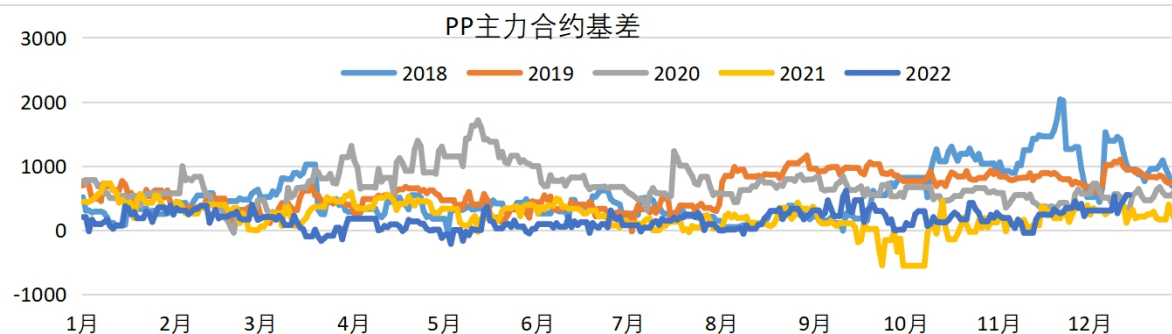
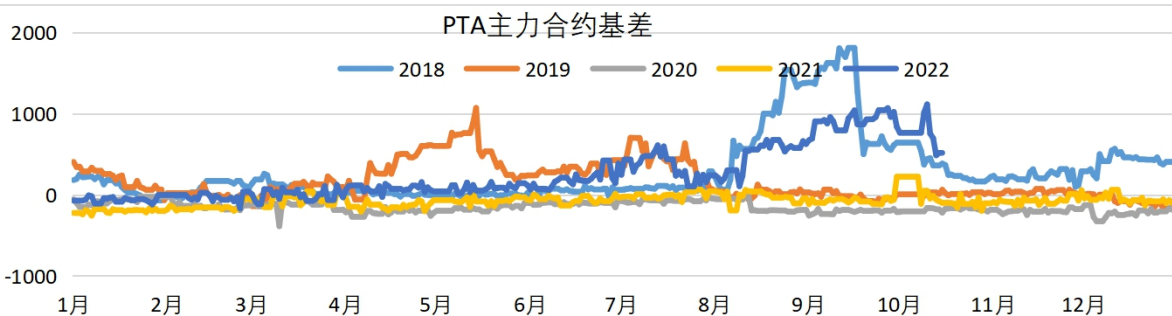
三、主要品种基差季节性图表及期限结构



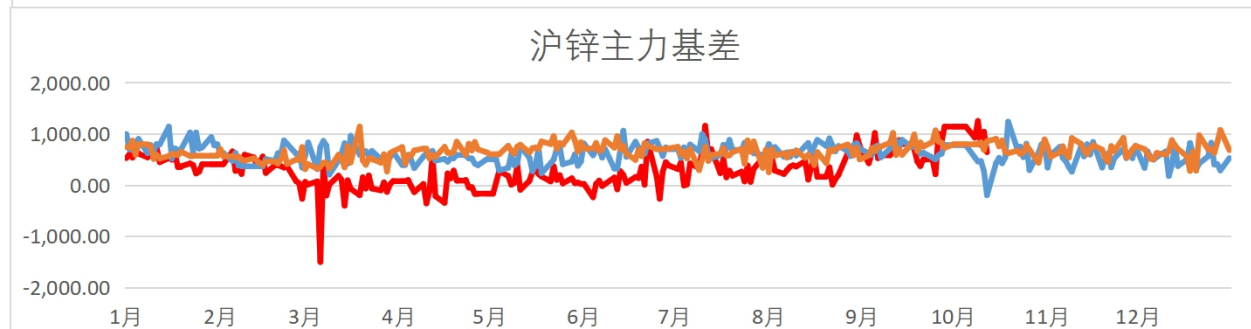
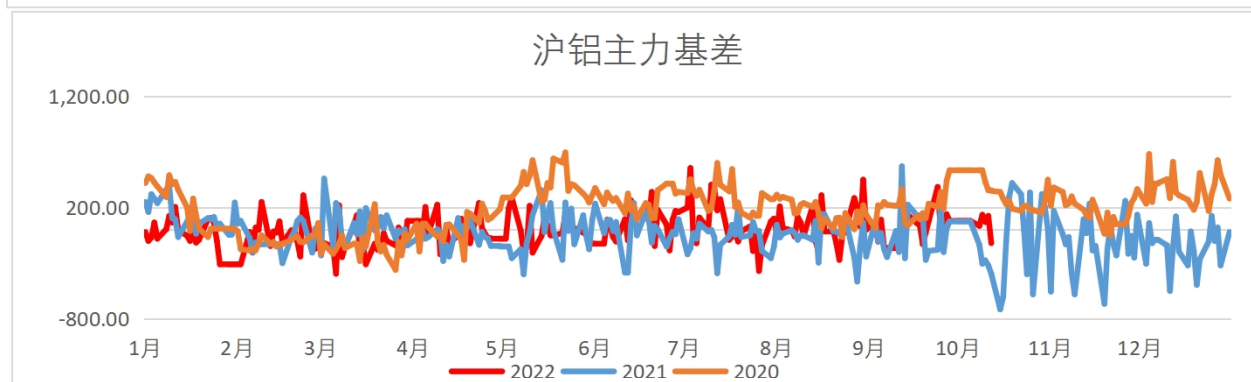
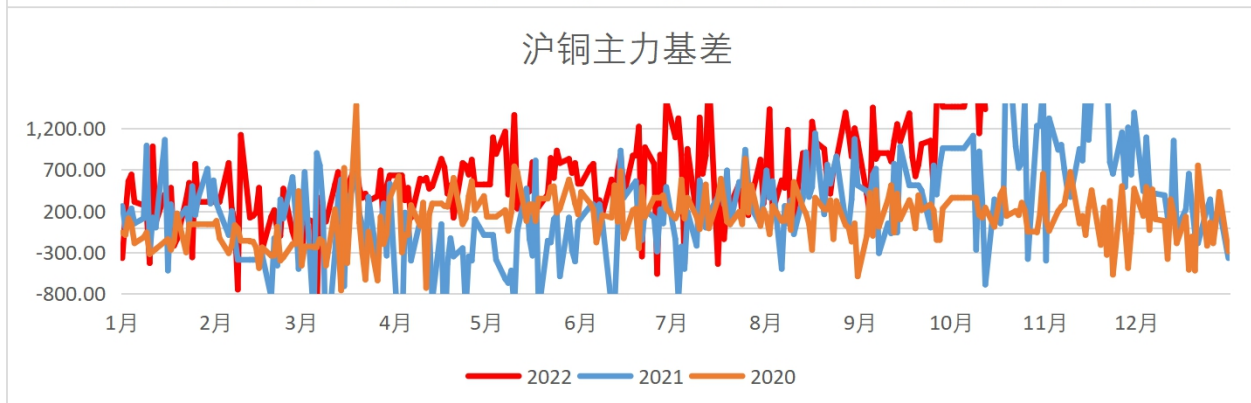
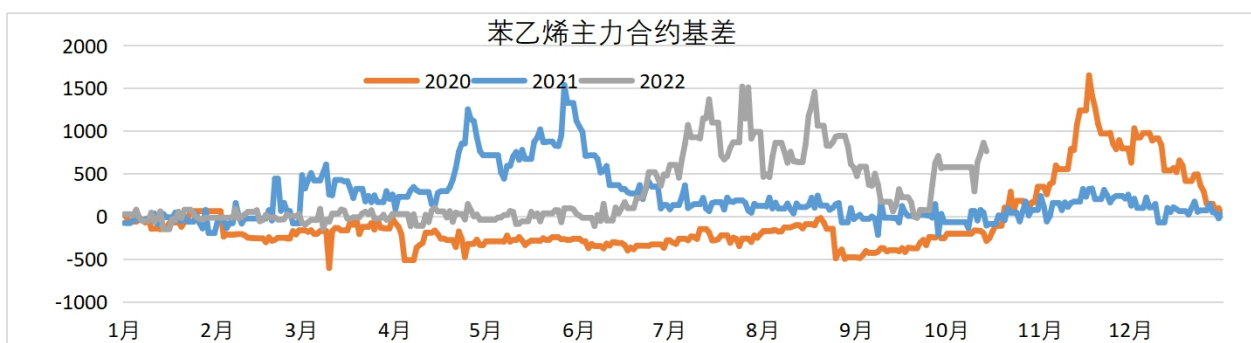
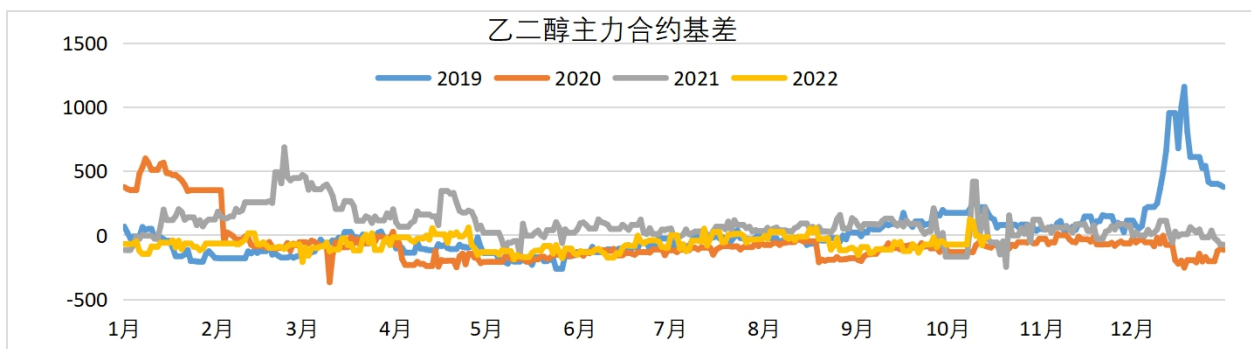




-1000
1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

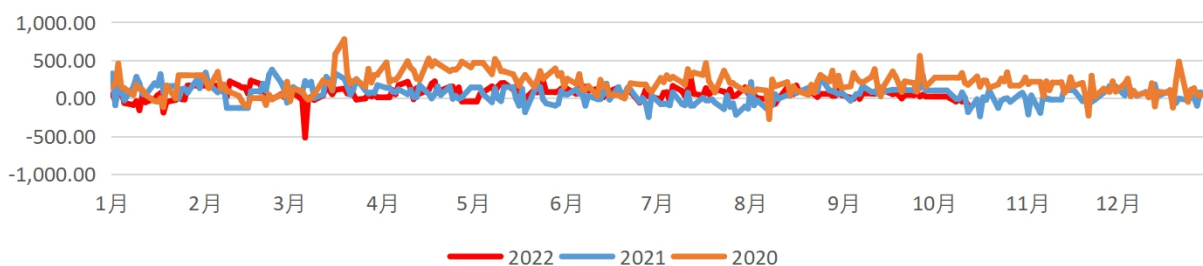


1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

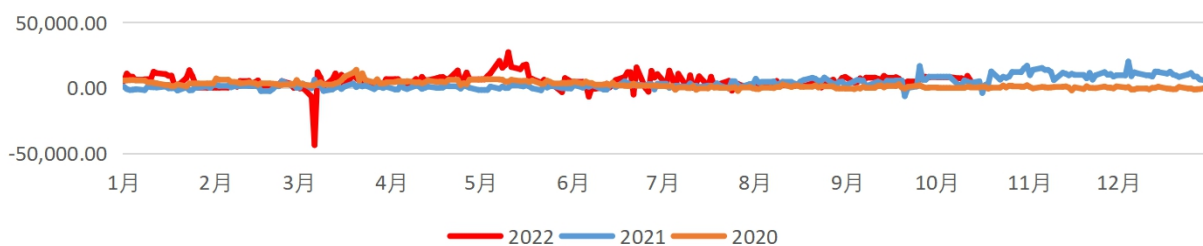


— 2022 — 2021 — 2020

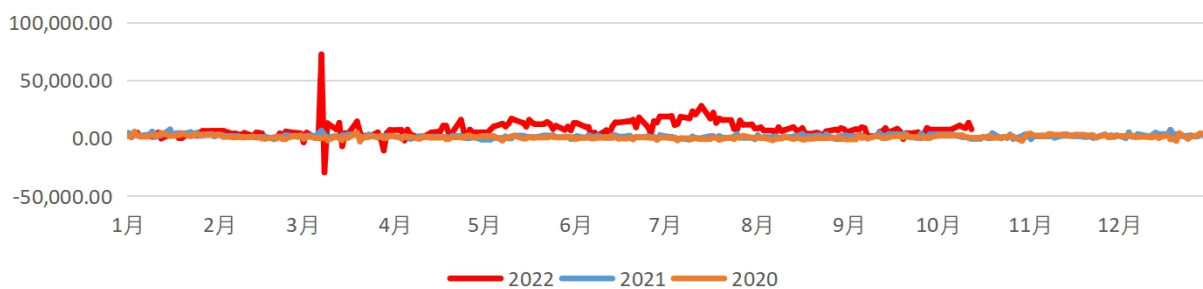
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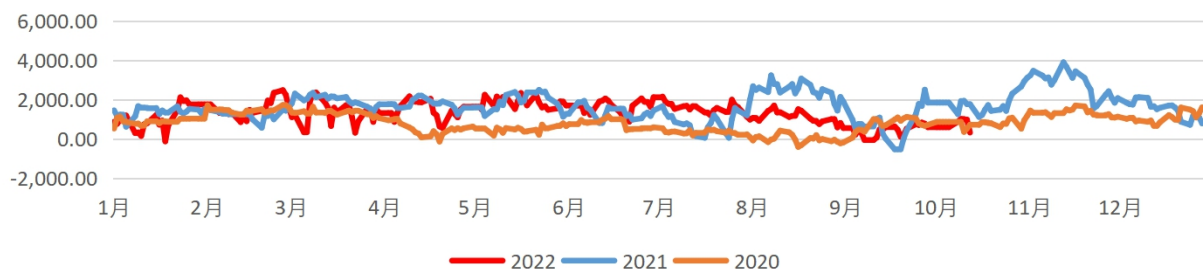
沪锡主力基差



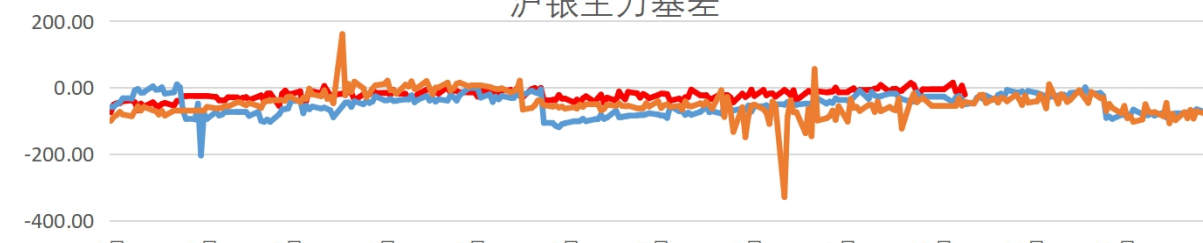
沪镍主力基差



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

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