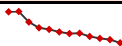
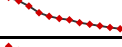
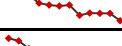
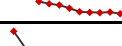
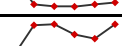
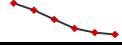
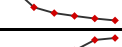
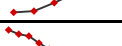
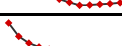
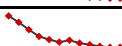
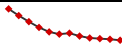
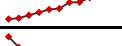
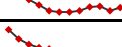
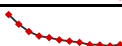
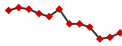
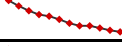
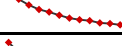
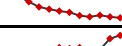
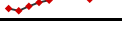


山金期货基差日报

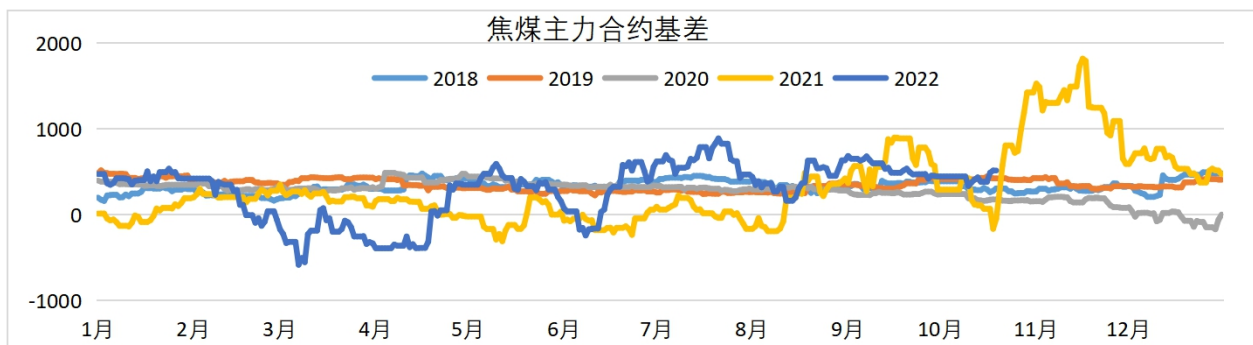
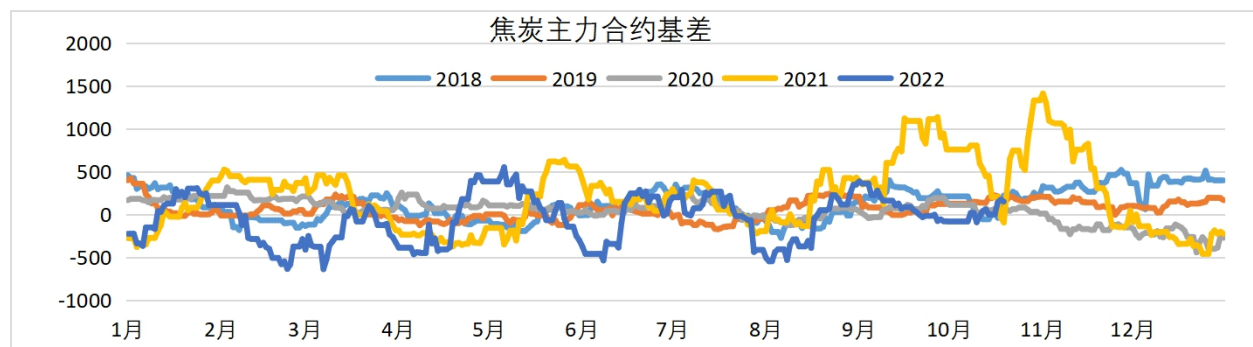
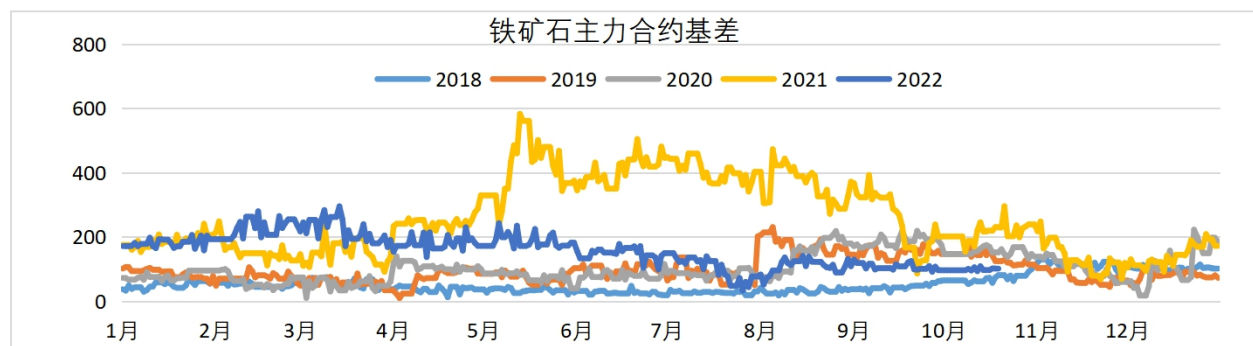
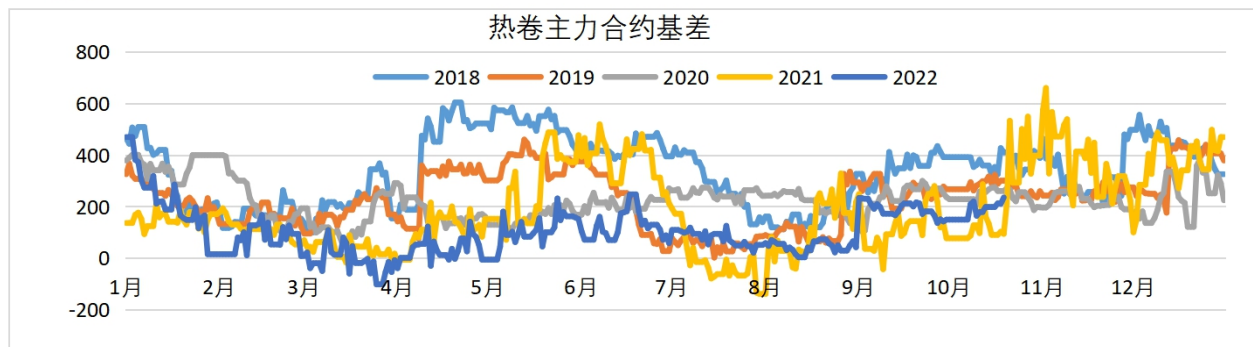
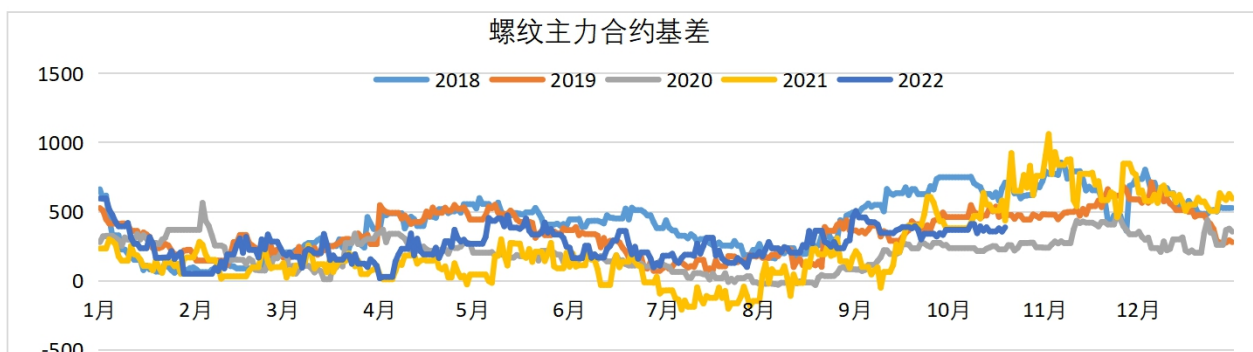
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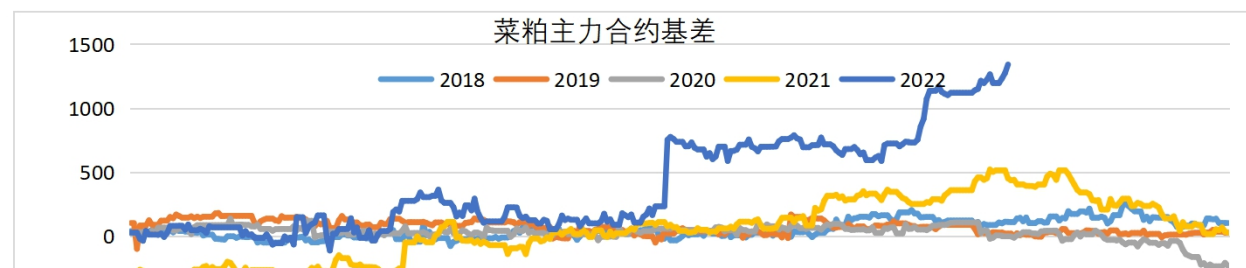
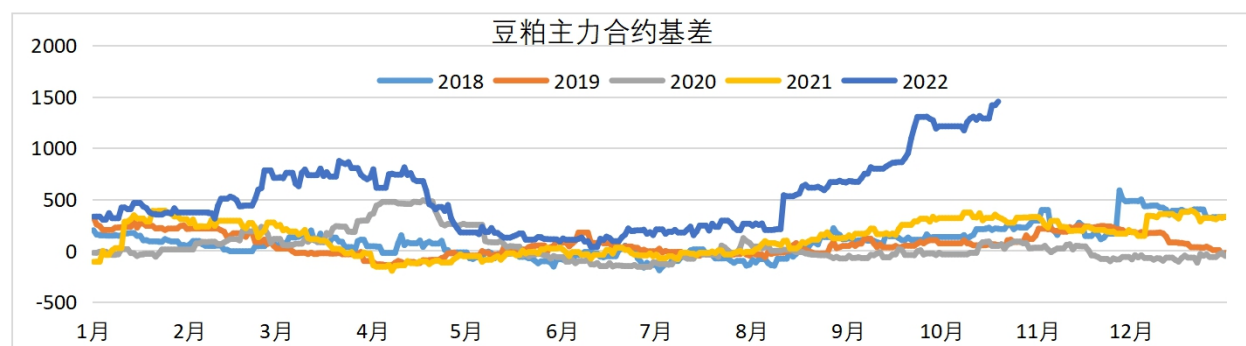
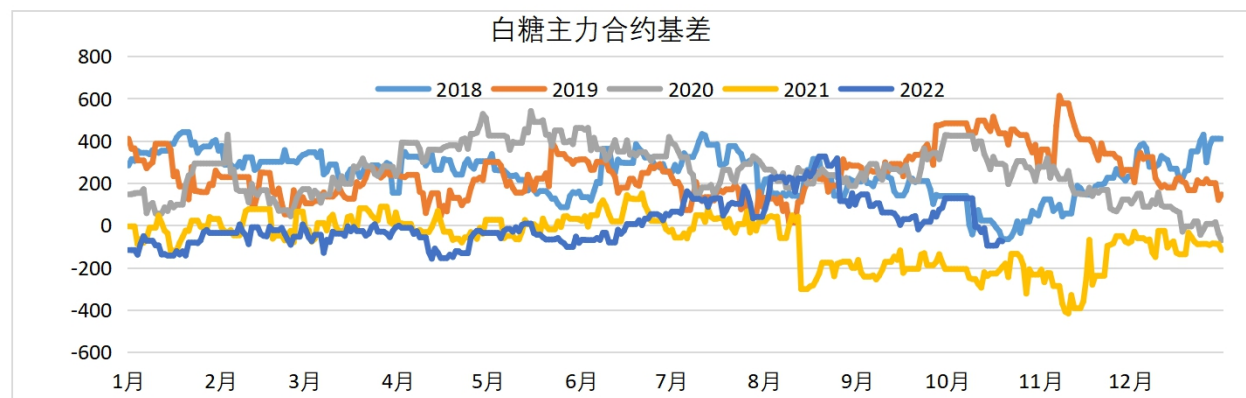
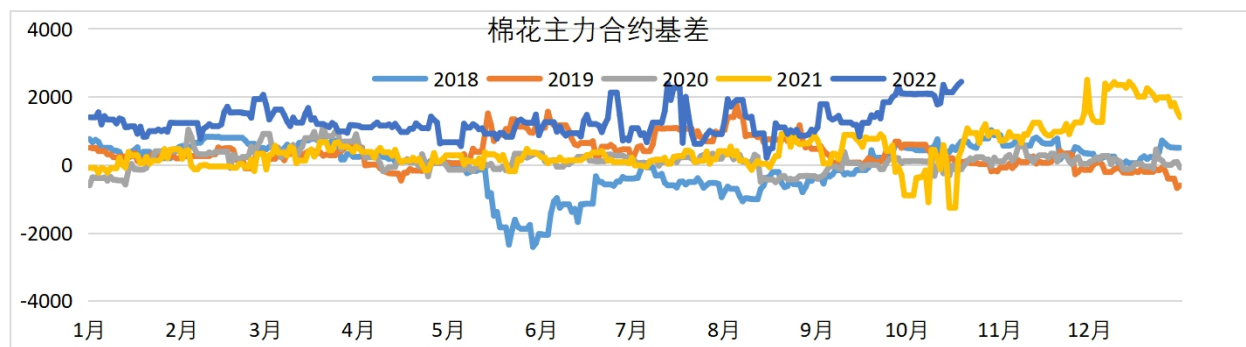
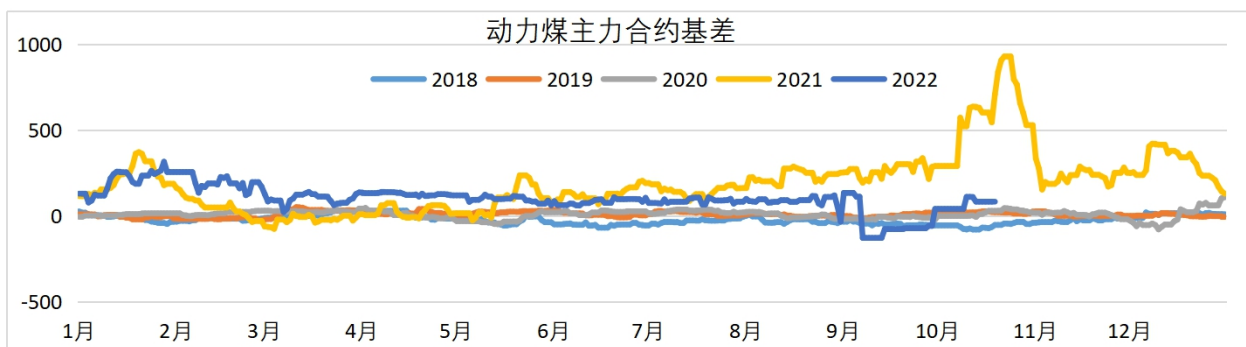
一、主要品种基差及变化情况一览

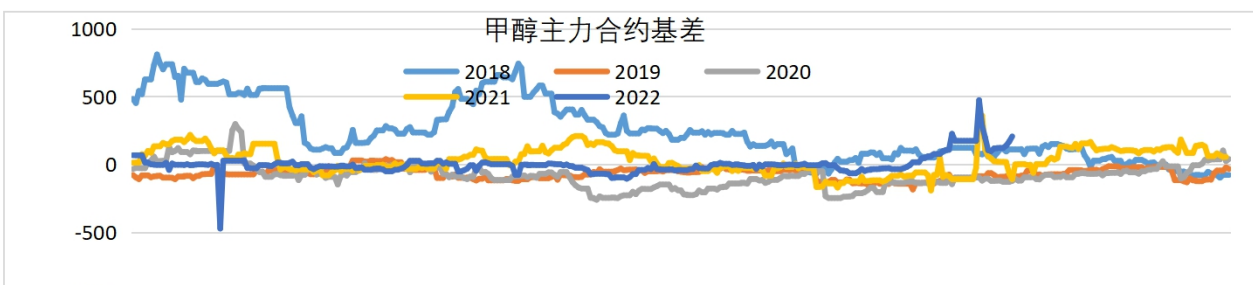
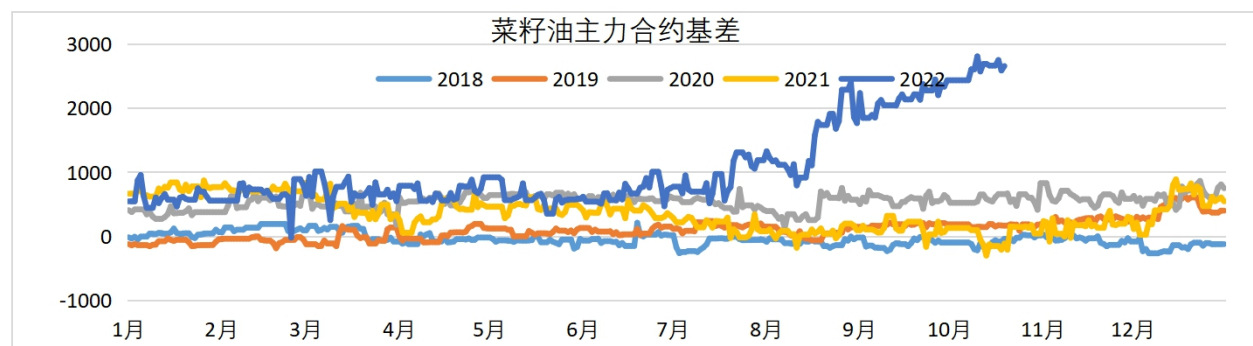
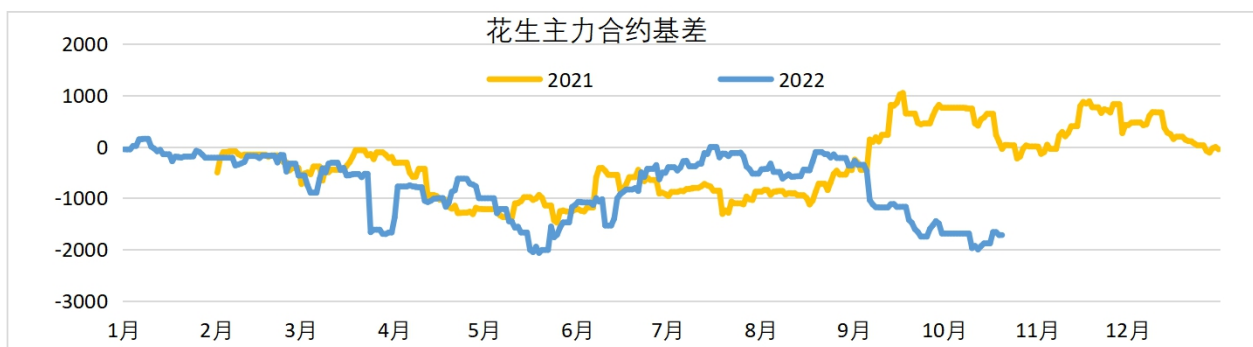
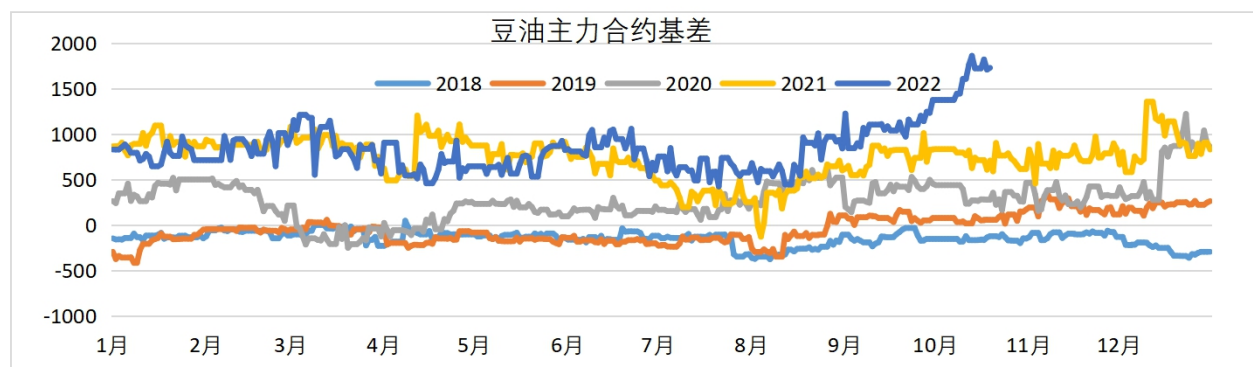
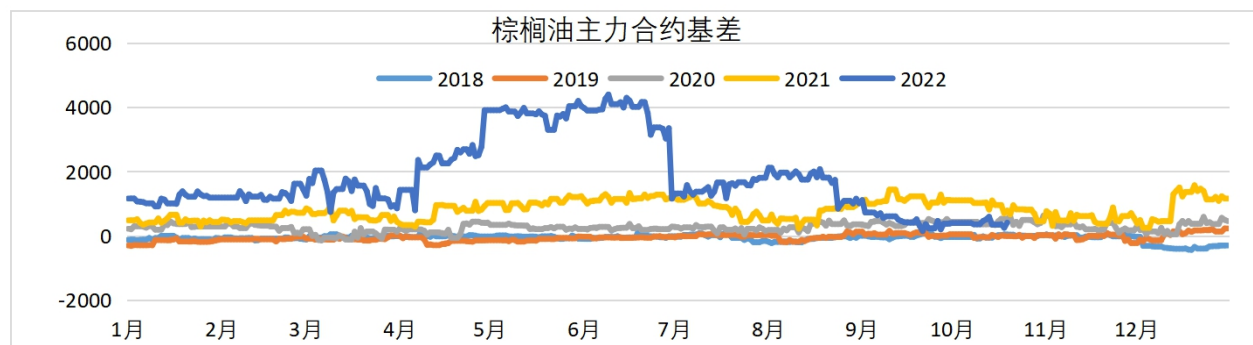
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4031	3647	384	31	10.53%	44.2%	
热卷	上海	3900	3665	235	25	6.41%	26.9%	
铁矿石	青岛港PB粉	788	688	100	-1	14.54%	61.0%	
焦炭	天津港	2810	2659	151	-23	5.68%	23.8%	
焦煤	京唐港	2550	2043	508	-5	24.85%	104.2%	
棉花	全国	15947	13510	2437	80	18.04%	75.7%	
白糖	南宁	5570	5646	-76	-5	-1.35%	-5.6%	
豆粕	张家港	5440	3988	1452	35	36.41%	152.8%	
菜粕	南通	4380	3040	1340	67	44.08%	184.9%	
豆油	张家港	11270	9540	1730	20	18.13%	76.1%	
棕榈油	广州	8550	8140	410	162	5.04%	21.1%	
菜籽油	江苏	14010	11358	2652	70	23.35%	98.0%	
花生	青岛	9200	10922	-1722	0	-15.77%	20.7%	
甲醇	江苏	2880	2674	206	38	7.70%	32.3%	
PTA	华东	6060	5366	694	69	12.93%	54.3%	
PP	镇海	8100	7605	495	25	6.51%	27.3%	
PE	扬子石化	8350	7760	590	30	7.60%	31.9%	
PVC	华东	6200	5931	269	-31	4.54%	19.0%	
沥青	华东	4680	3852	828	93	21.50%	140.1%	
EG	华东	3975	3984	-9	-2	-0.23%	-0.9%	
EB	华东	9135	8133	1002	214	12.32%	173.0%	
铜	上海	63190	62120	1070	-30	1.72%	24.2%	
铝	上海	18390	18305	85	90	0.46%	6.5%	
锌	上海	25680	24955	725	-5	2.91%	40.8%	
铅	上海	15275	15310	-35	5	-0.23%	-3.2%	
镍	上海	192800	184310	8490	1490	4.61%	64.7%	
不锈钢	无锡	17900	17400	500	-20	2.87%	40.3%	
锡	上海	180000	168890	11110	-1570	6.58%	92.3%	
白银	上海	4374	4388	-14	-595	-0.32%	-2.1%	

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

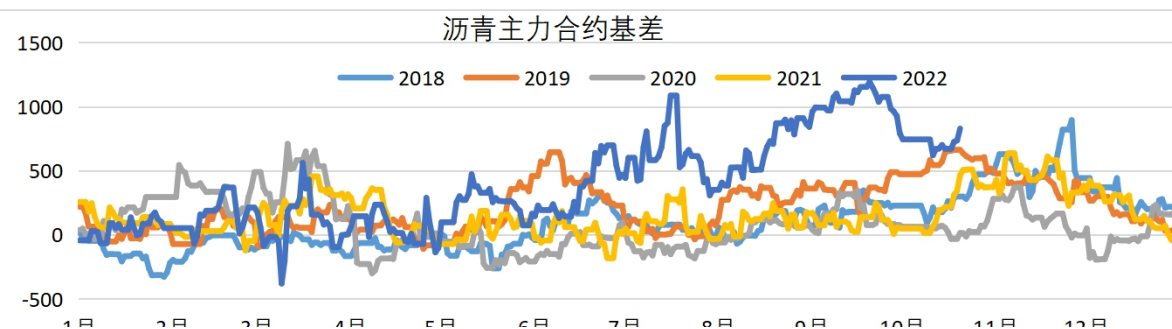
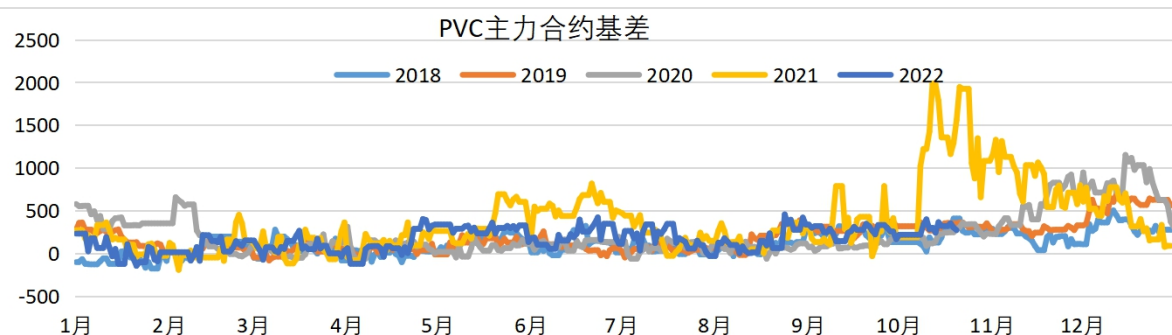
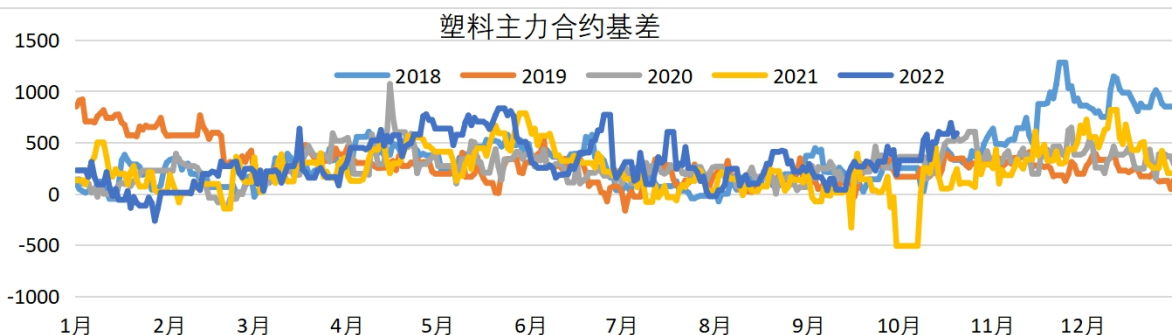
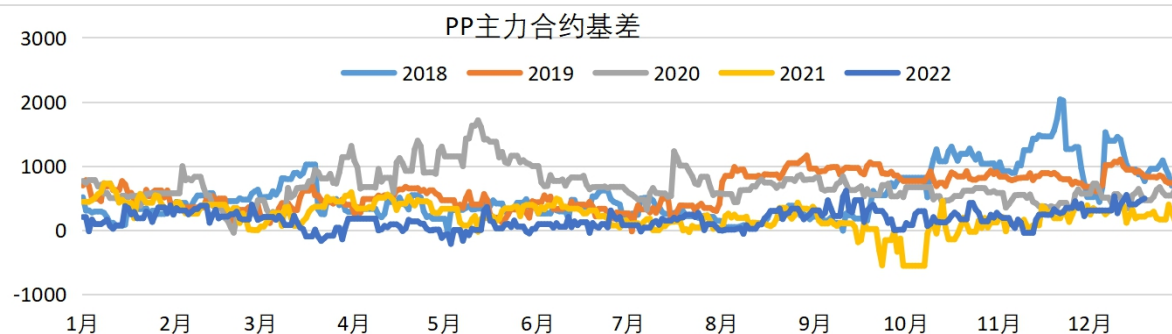
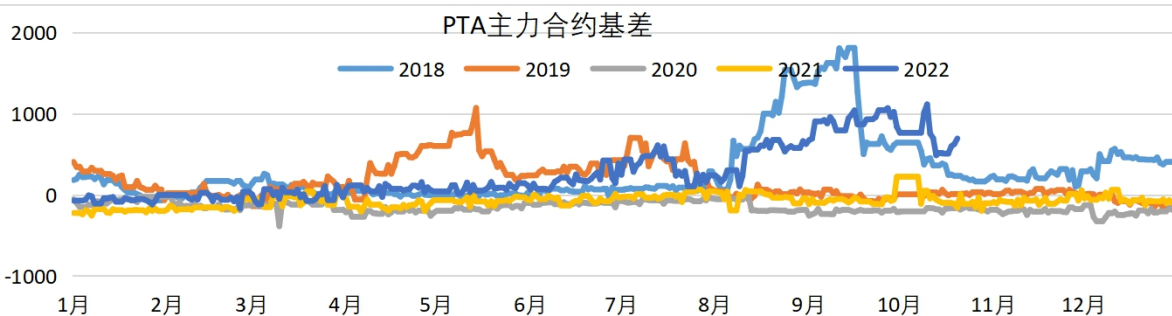
三、主要品种基差季节性图表及期限结构



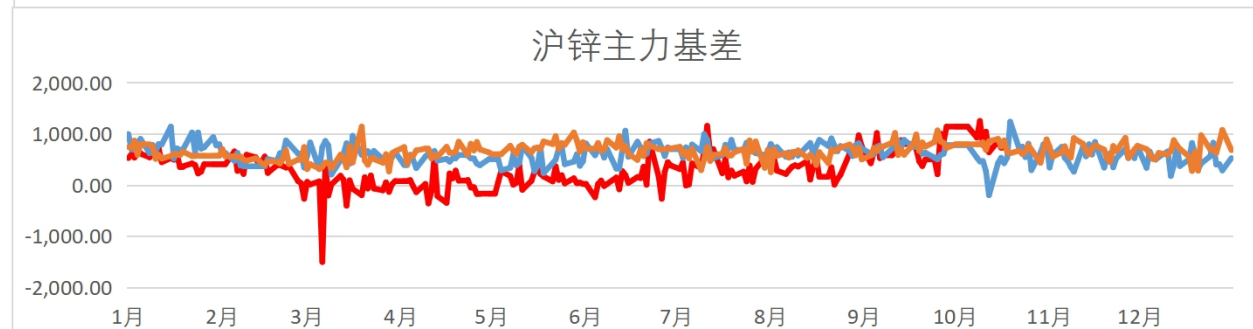
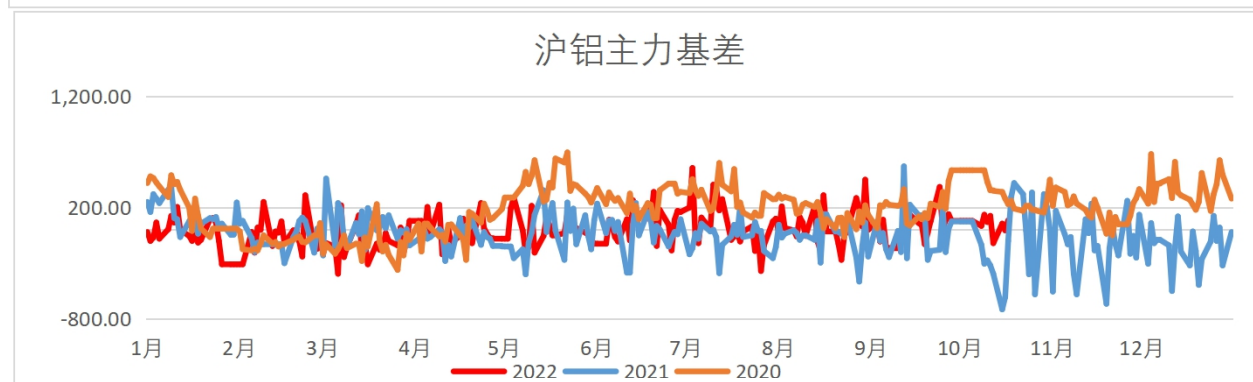
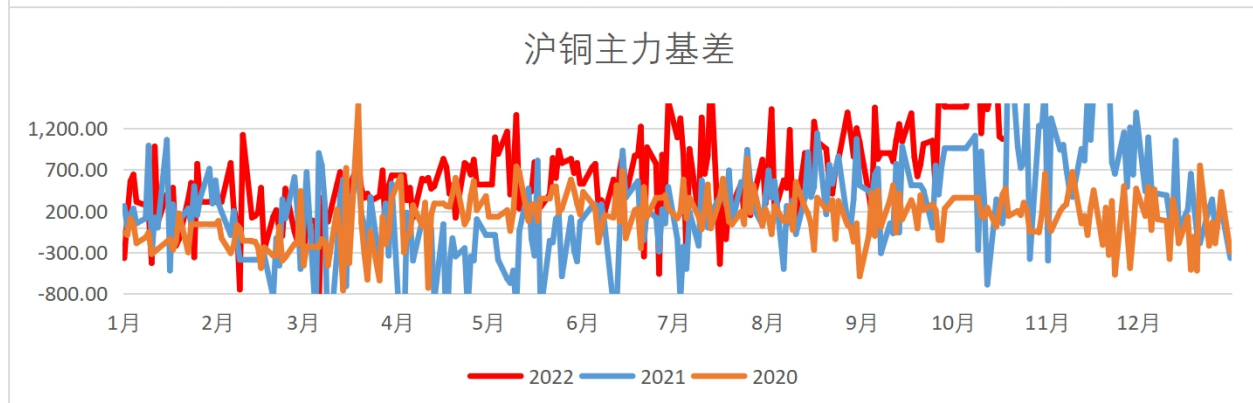
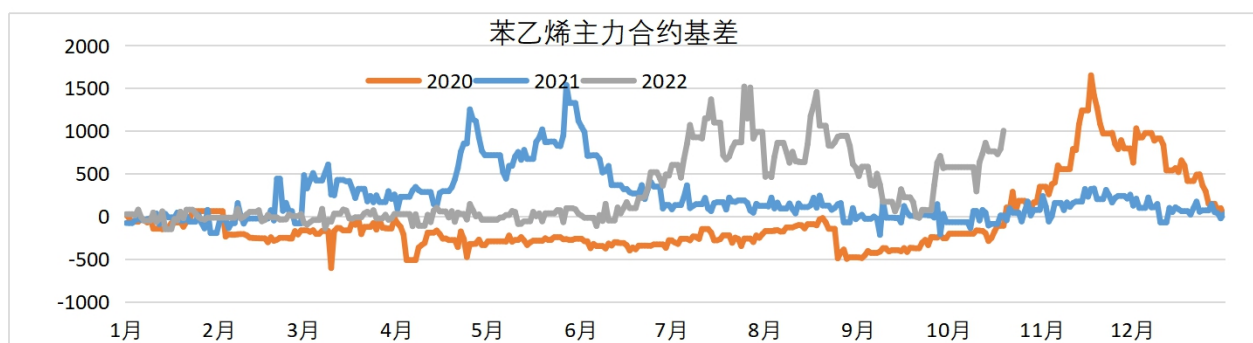
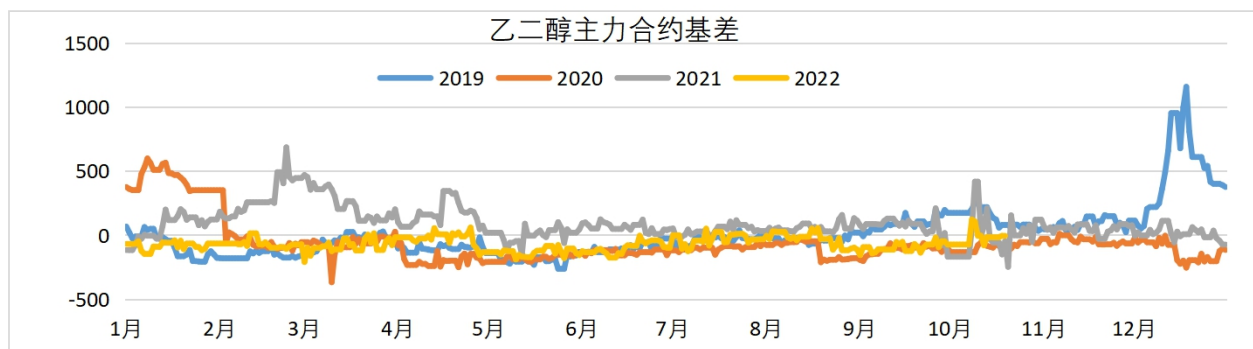




-1000
1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

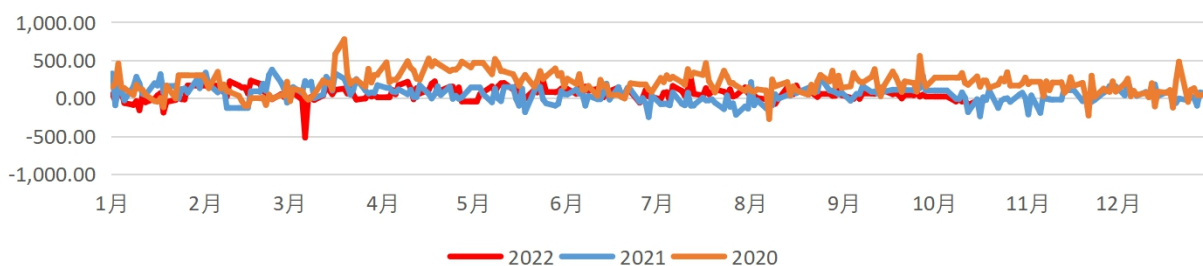


1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

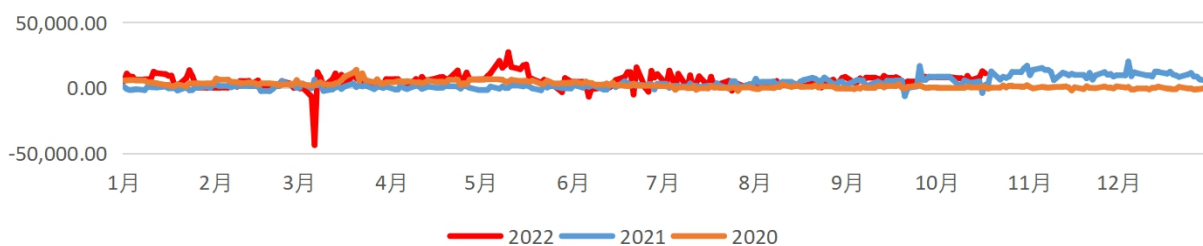


— 2022 — 2021 — 2020

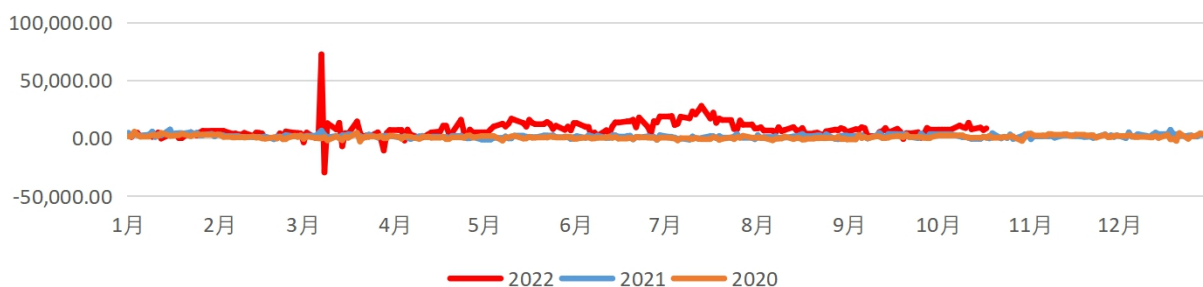
沪铅主力基差



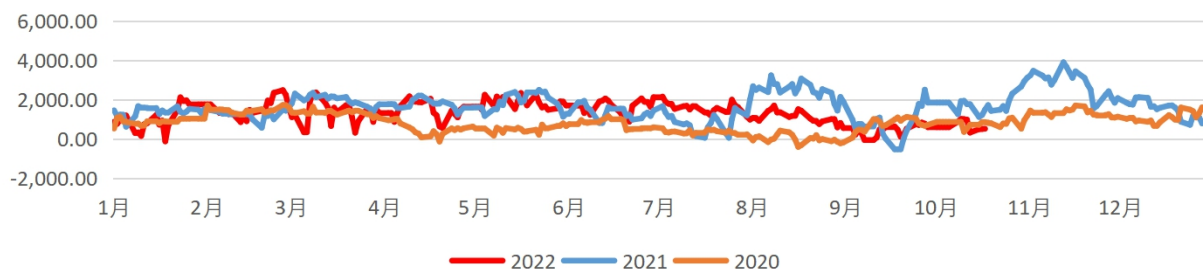
沪锡主力基差



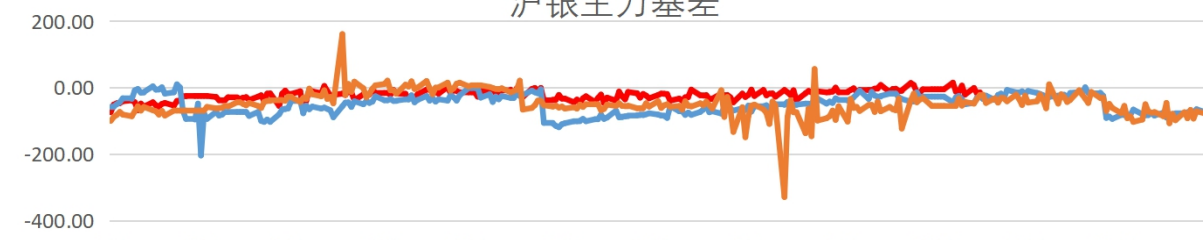
沪镍主力基差



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

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