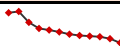
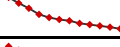
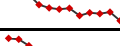
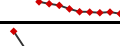
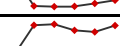
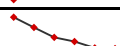
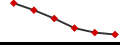
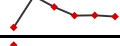
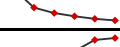
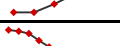
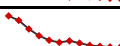
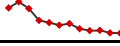
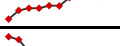
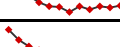
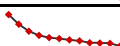
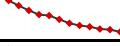
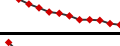
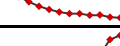
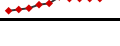


山金期货基差日报

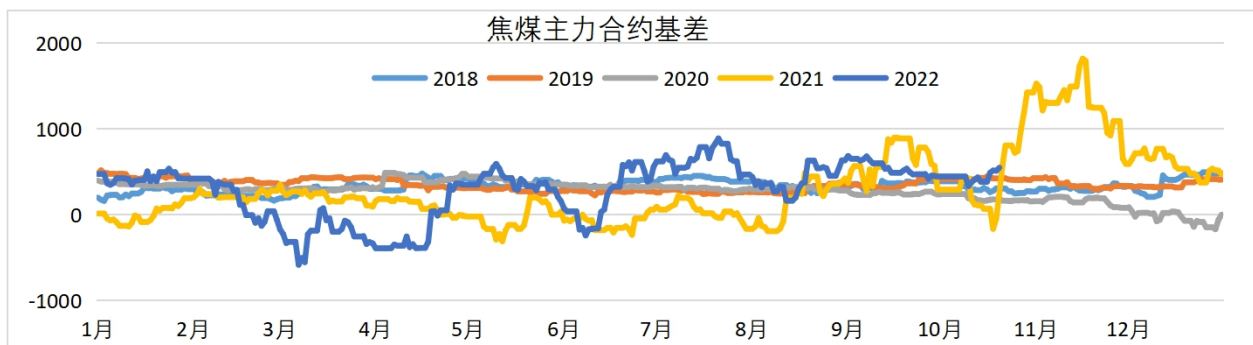
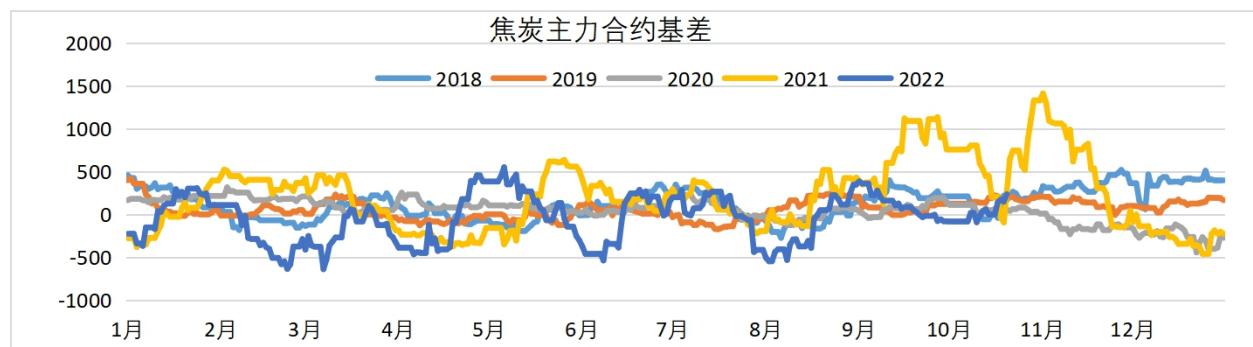
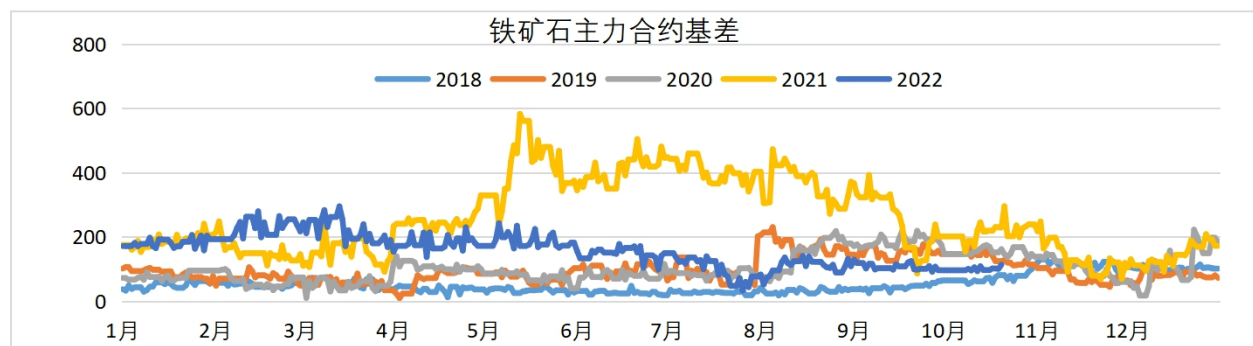
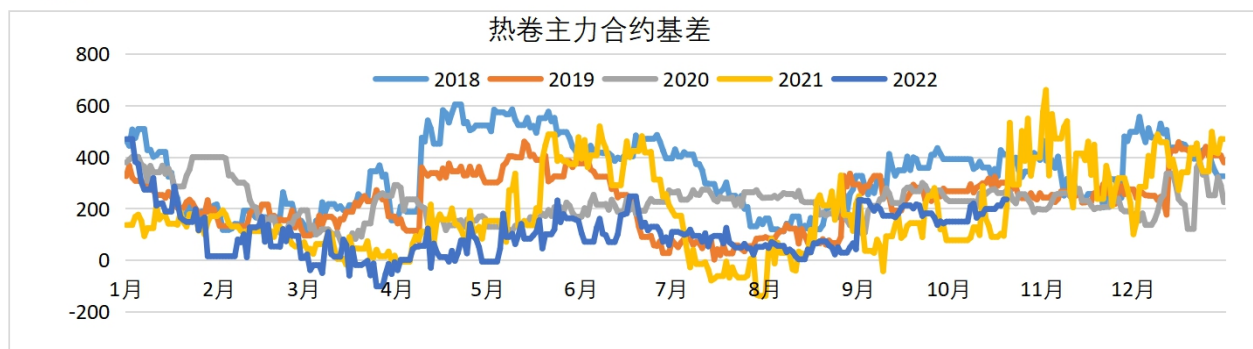
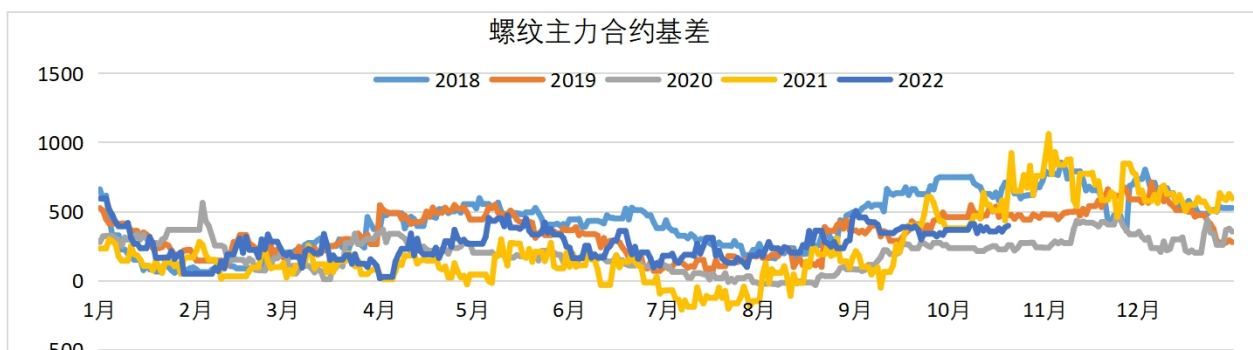
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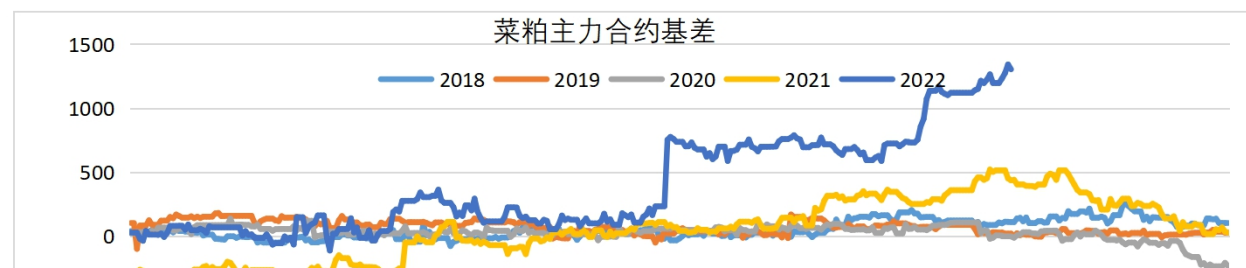
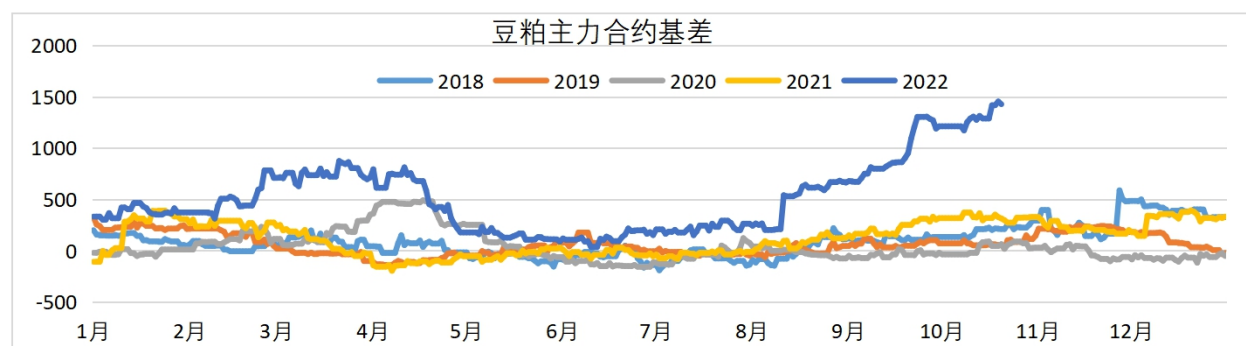
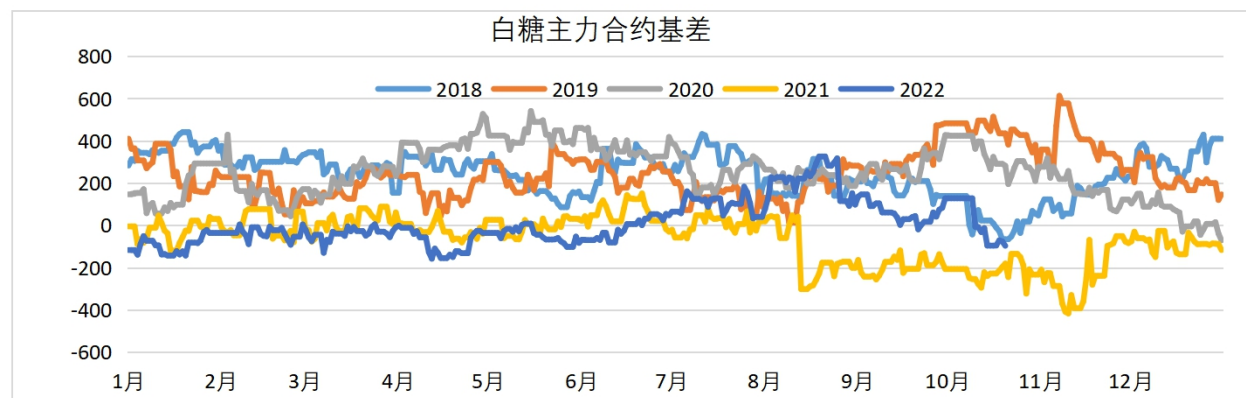
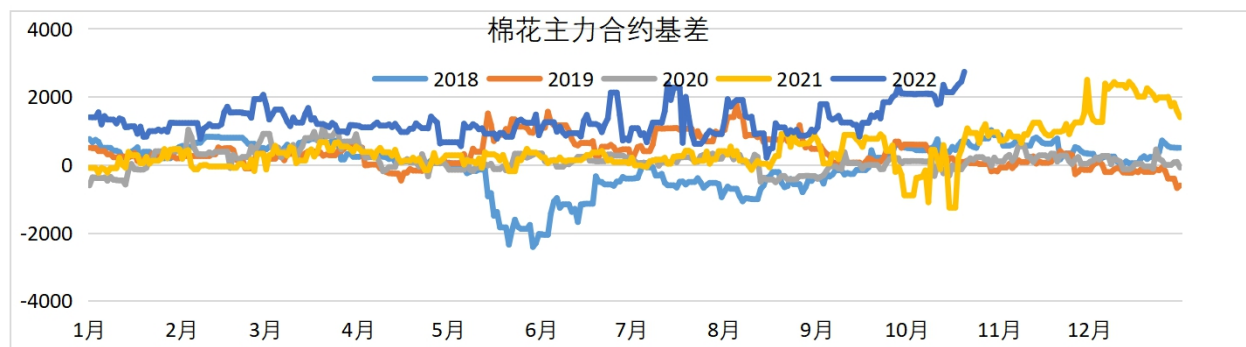
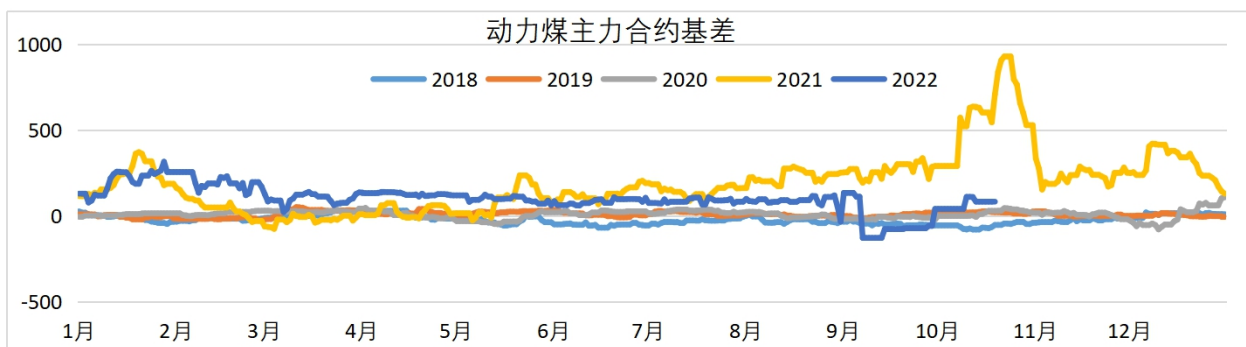
一、主要品种基差及变化情况一览

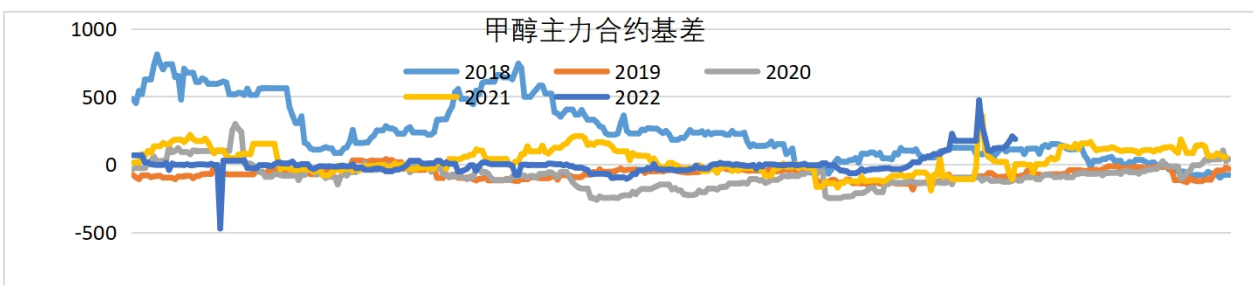
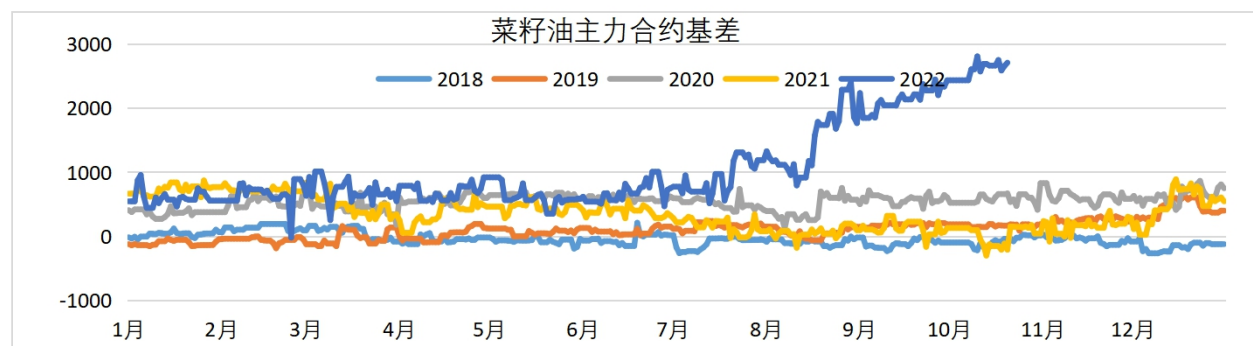
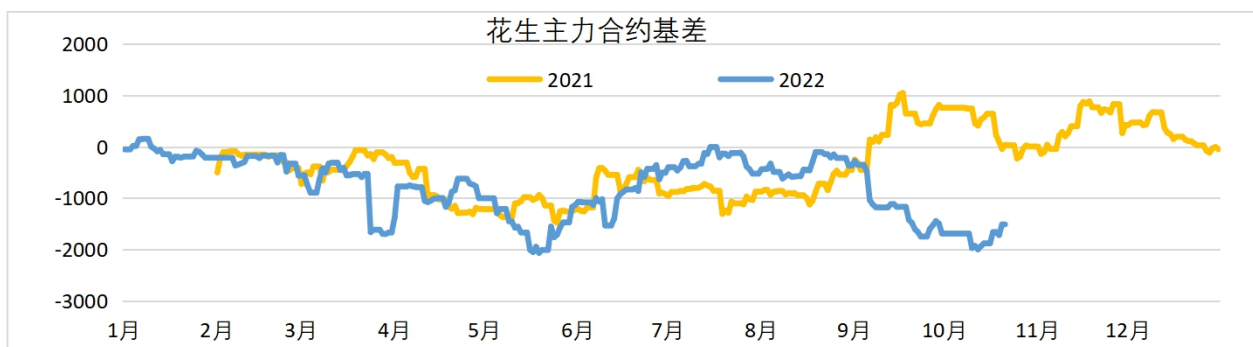
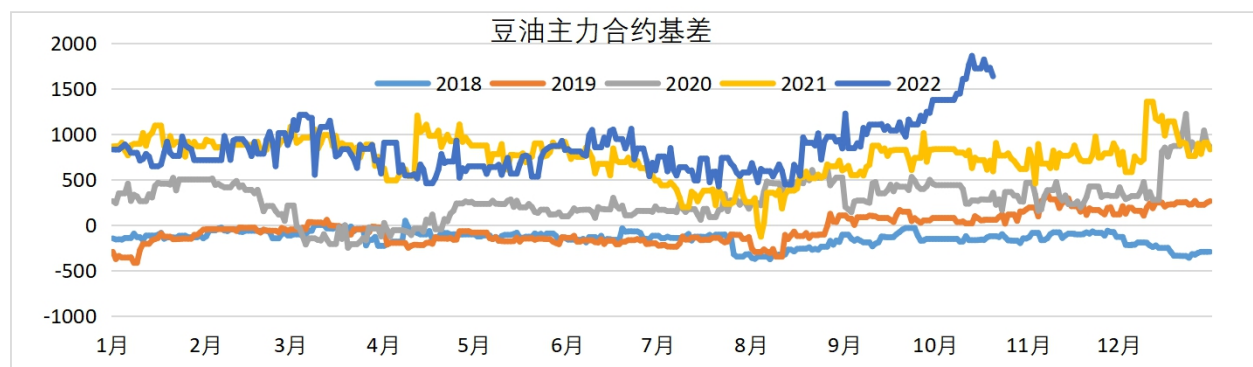
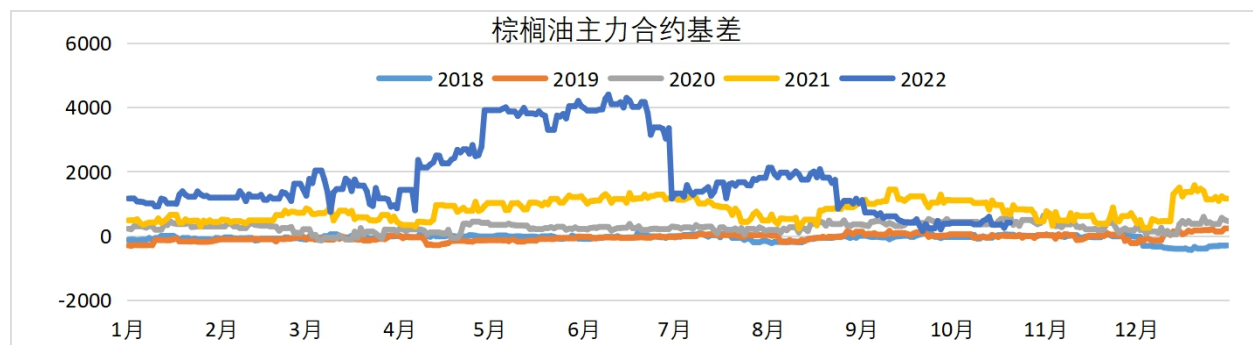
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	3990	3594	396	12	11.01%	46.7%	
热卷	上海	3850	3612	238	3	6.59%	28.0%	
铁矿石	青岛港PB粉	780	667	113	13	17.01%	72.2%	
焦炭	天津港	2810	2573	238	87	9.23%	39.2%	
焦煤	京唐港	2550	2004	546	39	27.25%	115.6%	
棉花	全国	15930	13200	2730	293	20.68%	87.8%	
白糖	南宁	5570	5667	-97	-21	-1.71%	-7.3%	
豆粕	张家港	5440	4014	1426	-26	35.53%	150.8%	
菜粕	南通	4350	3048	1302	-38	42.72%	181.3%	
豆油	张家港	11220	9584	1636	-94	17.07%	72.4%	
棕榈油	广州	8630	8204	426	16	5.19%	22.0%	
菜籽油	江苏	13950	11246	2704	52	24.04%	102.0%	
花生	青岛	9200	10714	-1514	0	-14.13%	18.5%	
甲醇	江苏	2885	2699	186	-20	6.89%	29.2%	
PTA	华东	6030	5416	614	-80	11.34%	48.1%	
PP	镇海	8100	7620	480	-15	6.30%	26.7%	
PE	扬子石化	8350	7764	586	-4	7.55%	32.0%	
PVC	华东	6200	5922	278	9	4.69%	19.9%	
沥青	华东	4680	3845	835	7	21.72%	144.1%	
EG	华东	4010	4038	-28	-19	-0.69%	-2.9%	
EB	华东	9135	8451	684	-318	8.09%	118.2%	
铜	上海	62890	62270	620	-450	1.00%	14.5%	
铝	上海	18430	18460	-30	-115	-0.16%	-2.4%	
锌	上海	25840	25100	740	15	2.95%	43.0%	
铅	上海	15300	15350	-50	-15	-0.33%	-4.8%	
镍	上海	194700	188160	6540	-1950	3.48%	50.7%	
不锈钢	无锡	18000	17705	295	-205	1.67%	24.3%	
锡	上海	179000	169080	9920	-1190	5.87%	85.7%	
白银	上海	4368	4370	-2	-616	-0.05%	-0.3%	

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

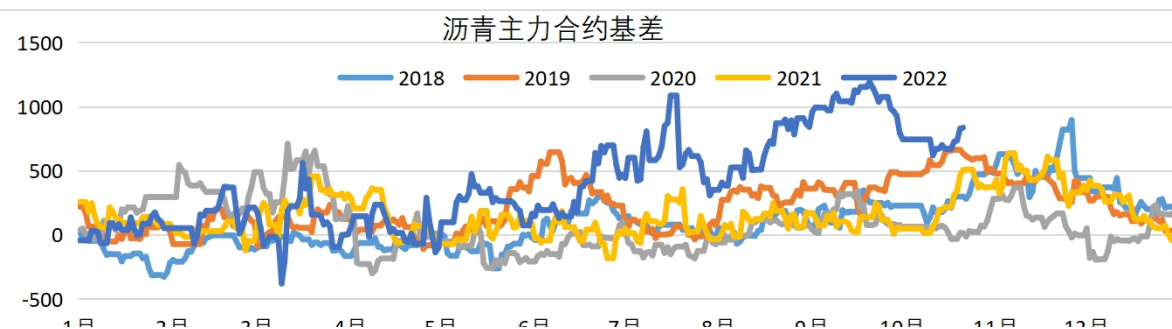
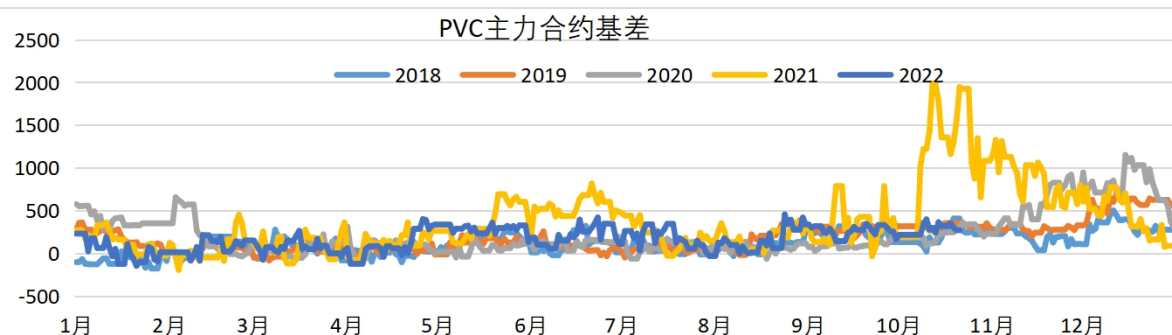
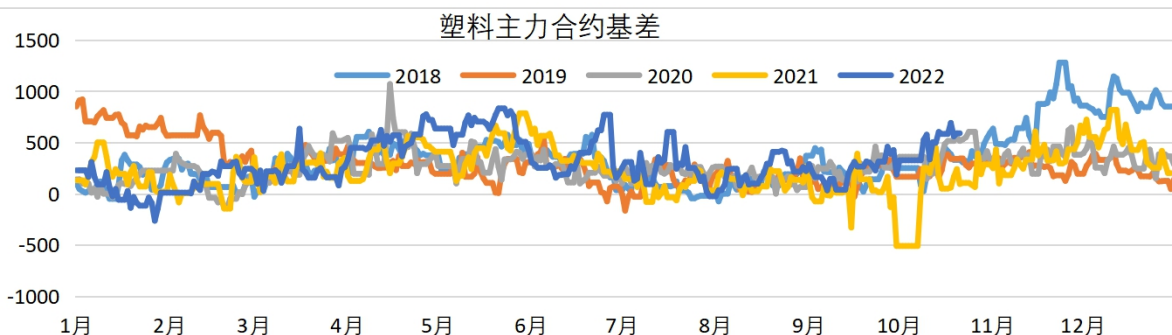
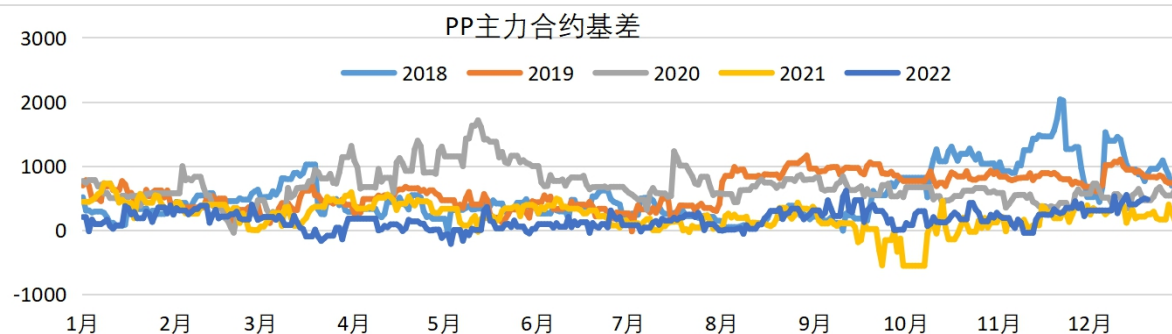
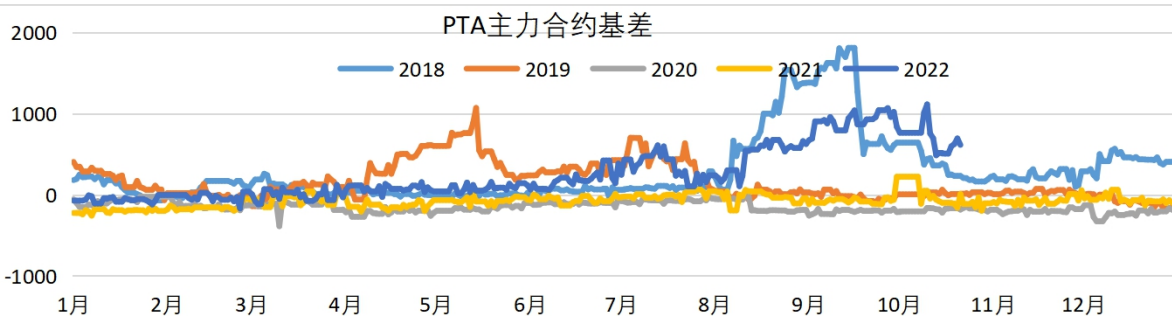
三、主要品种基差季节性图表及期限结构



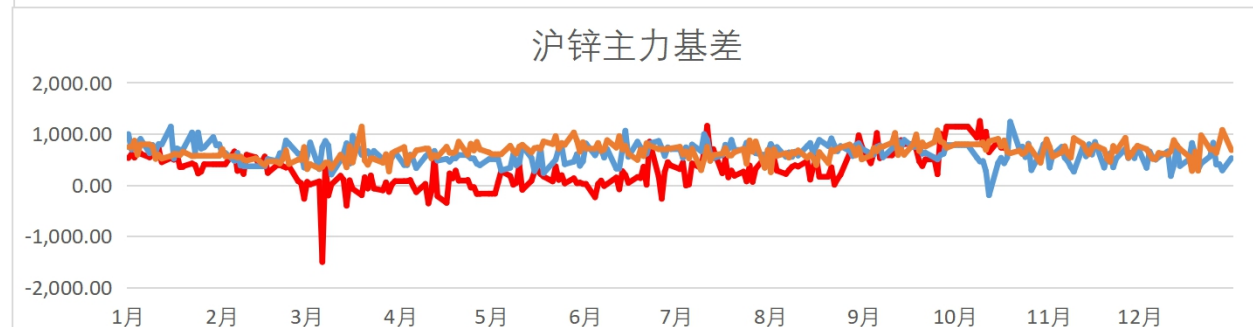
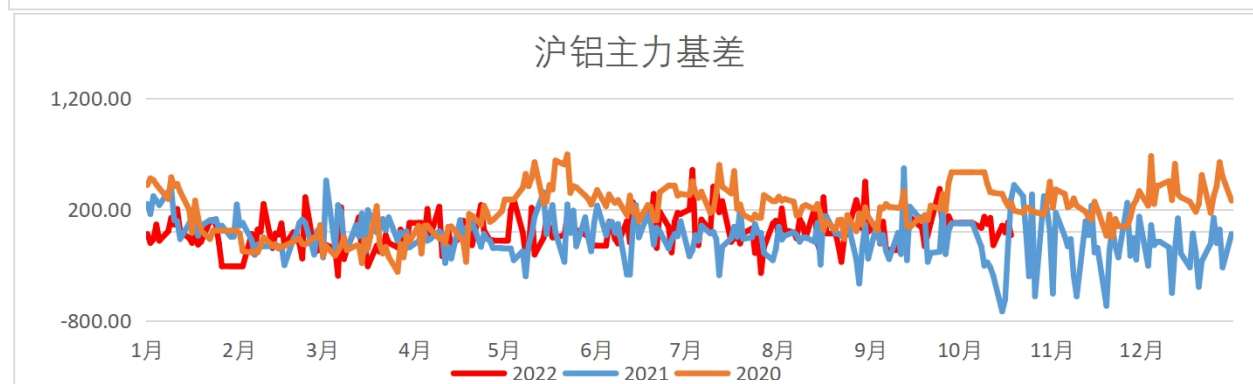
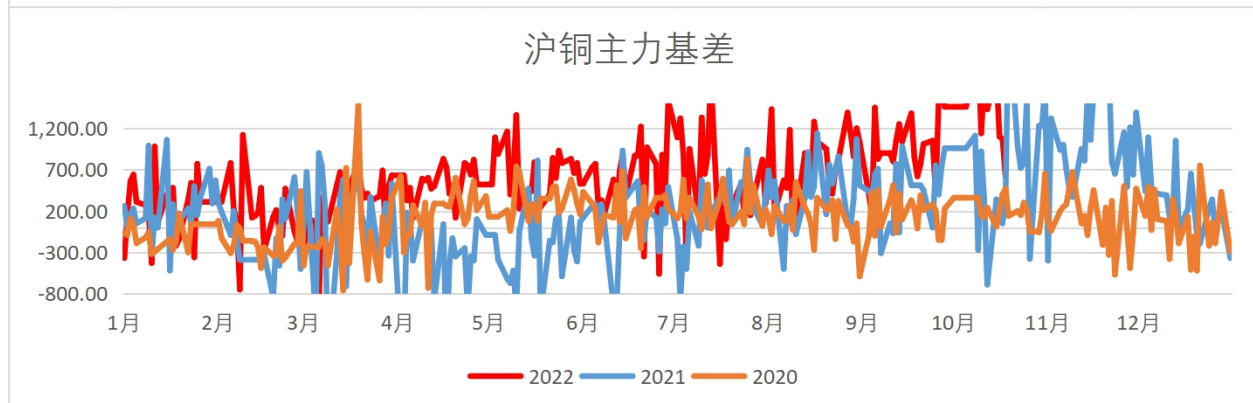
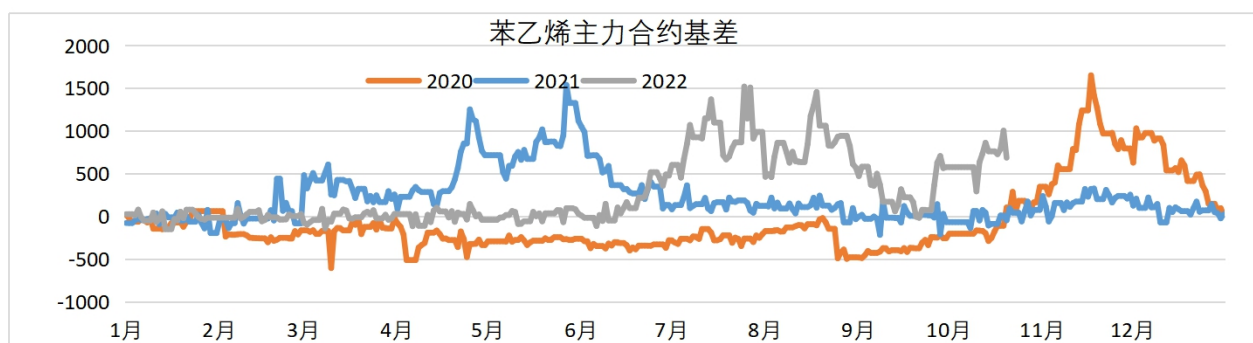
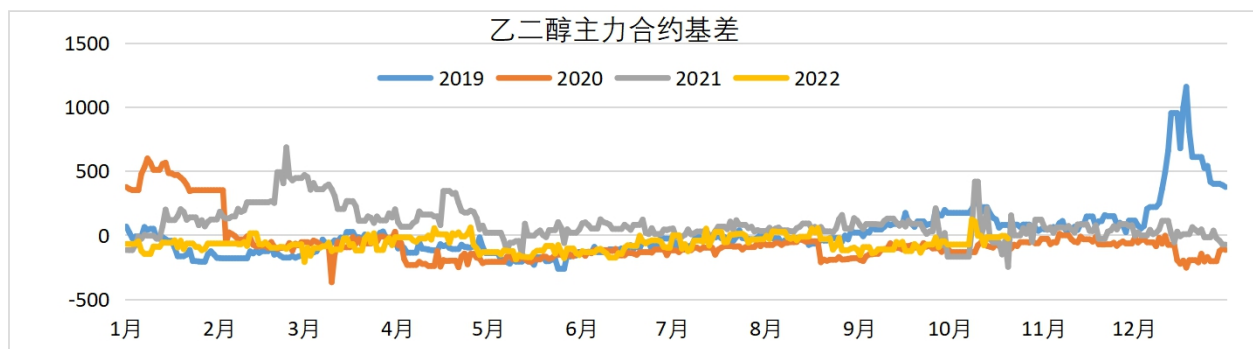




-1000
1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

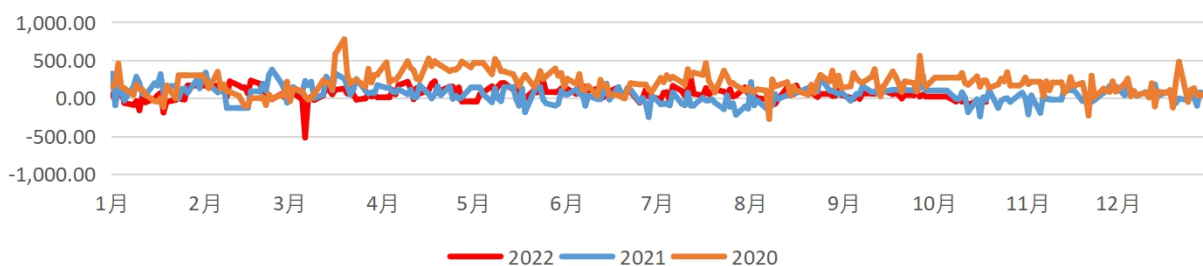


1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

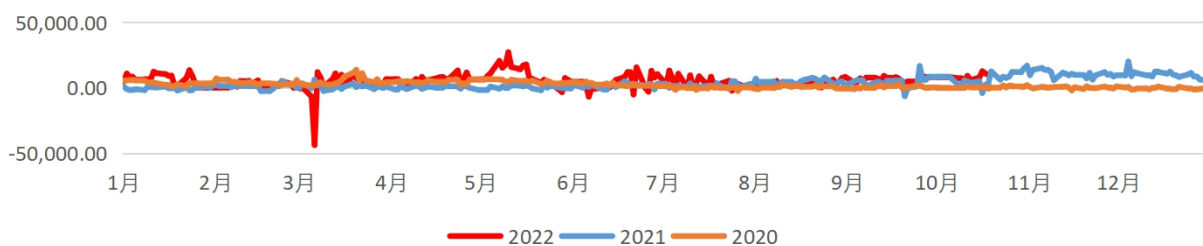


— 2022 — 2021 — 2020

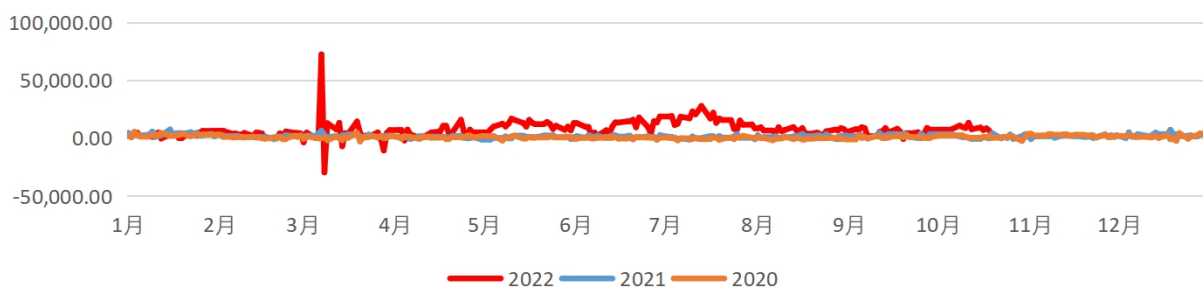
沪铅主力基差



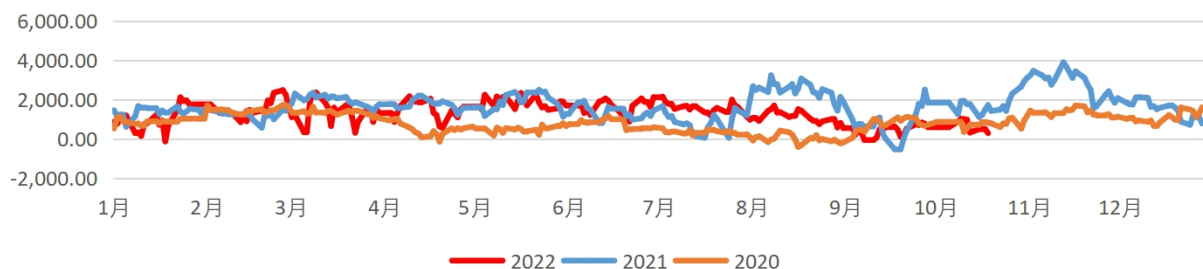
沪锡主力基差



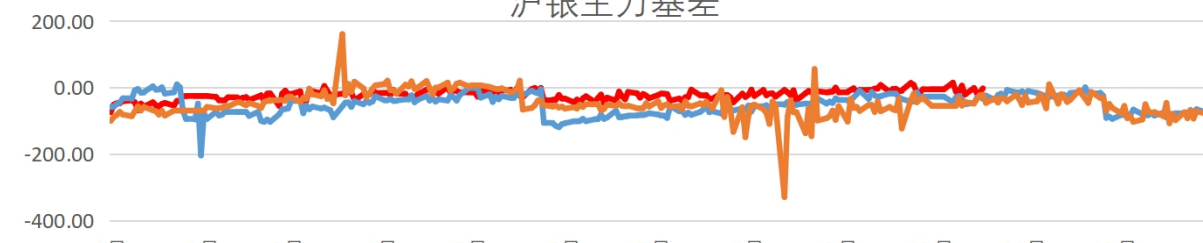
沪镍主力基差



不锈钢主力基差



沪银主力基差





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