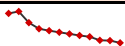
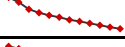
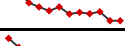
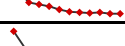
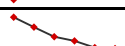
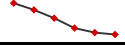
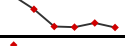
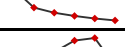
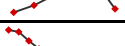
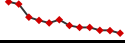
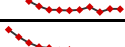
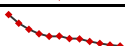
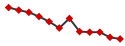
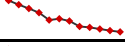
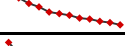
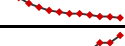
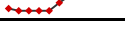


山金期货基差日报

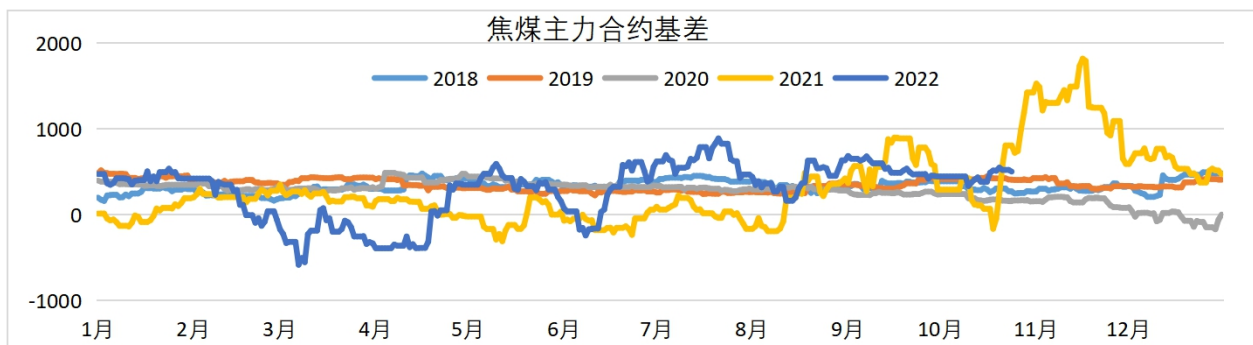
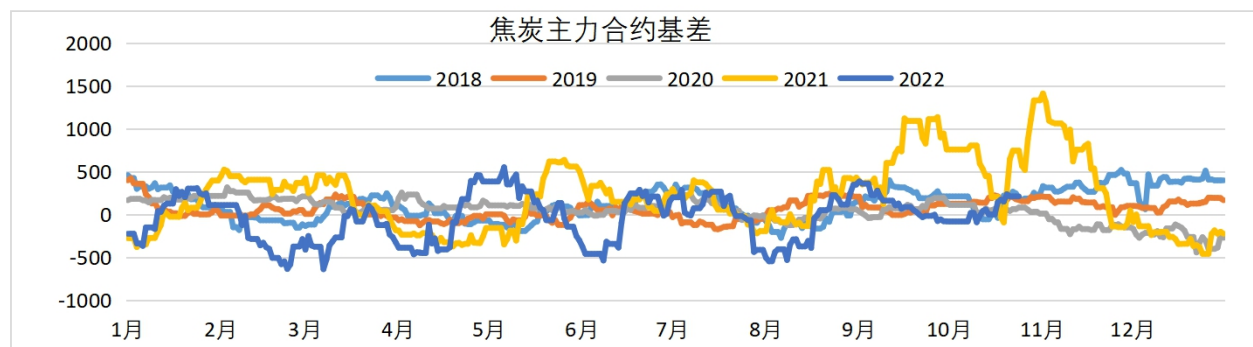
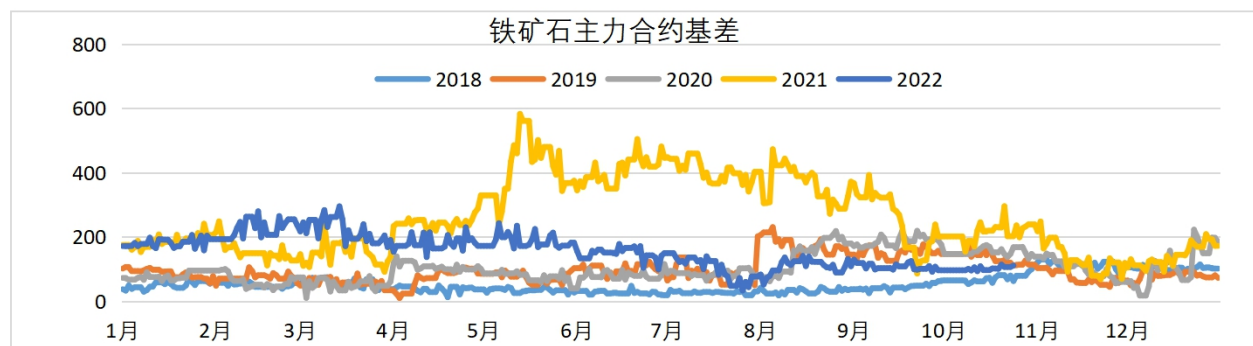
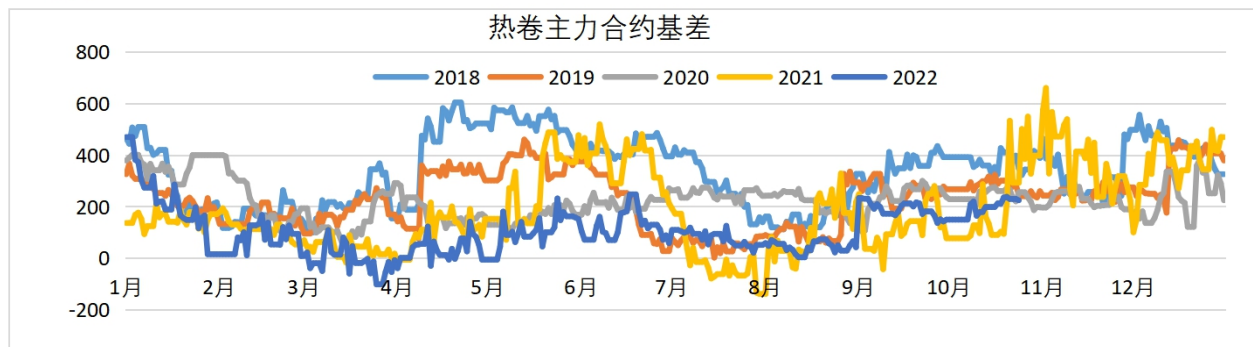
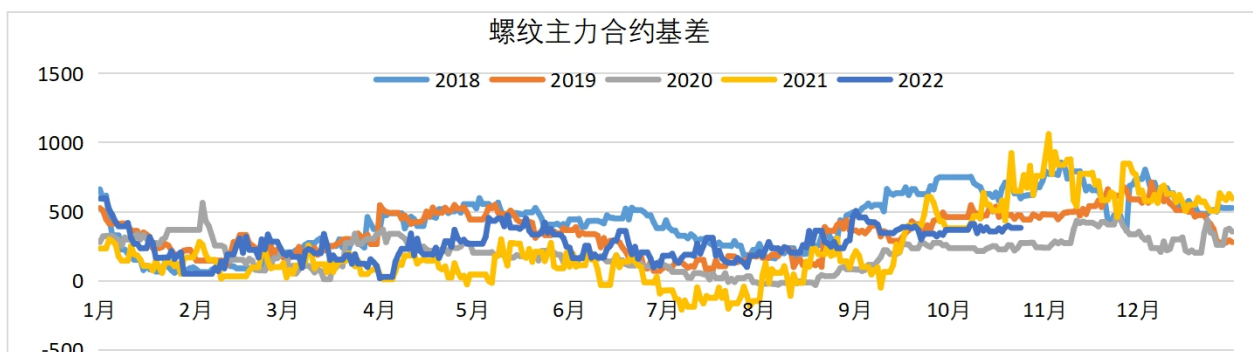
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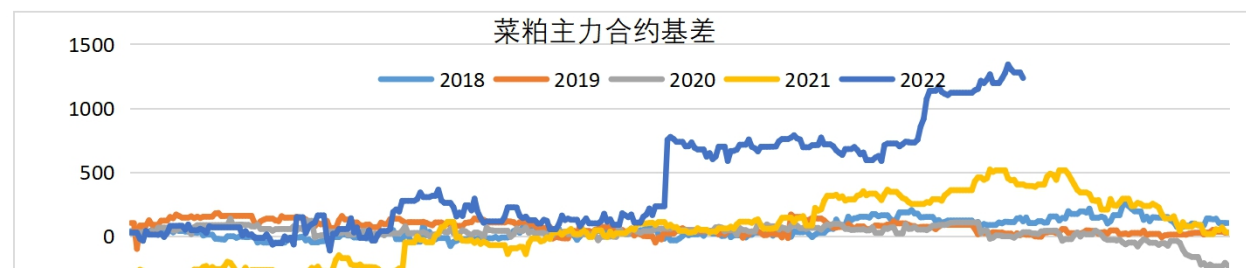
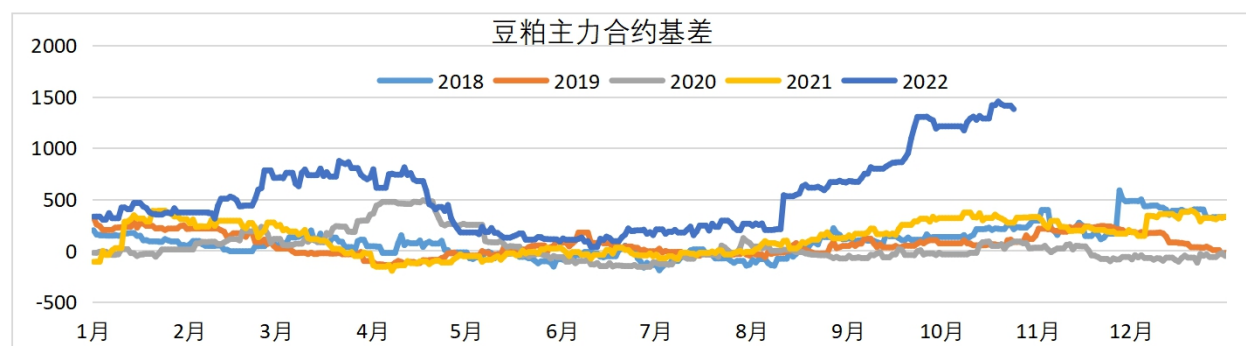
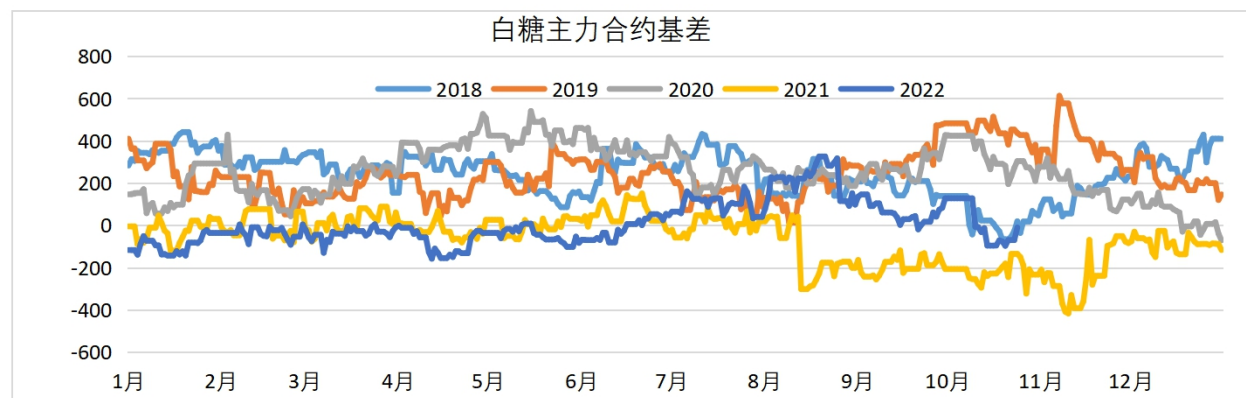
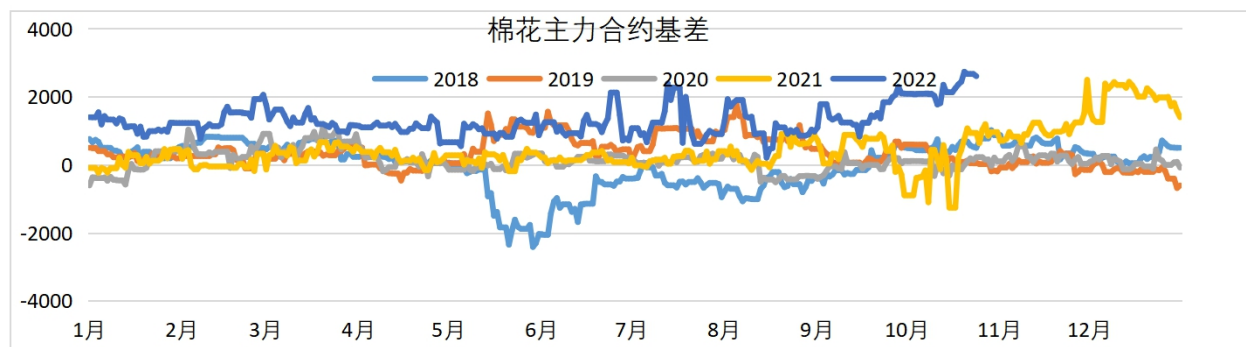
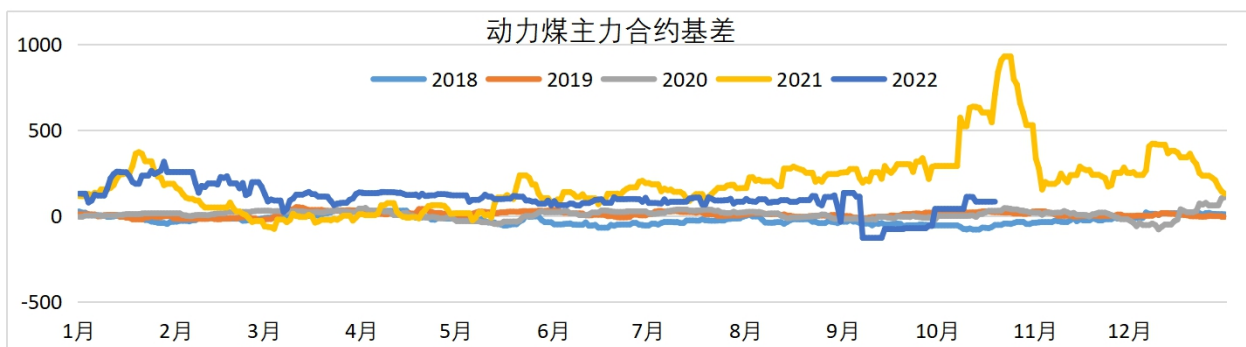
一、主要品种基差及变化情况一览

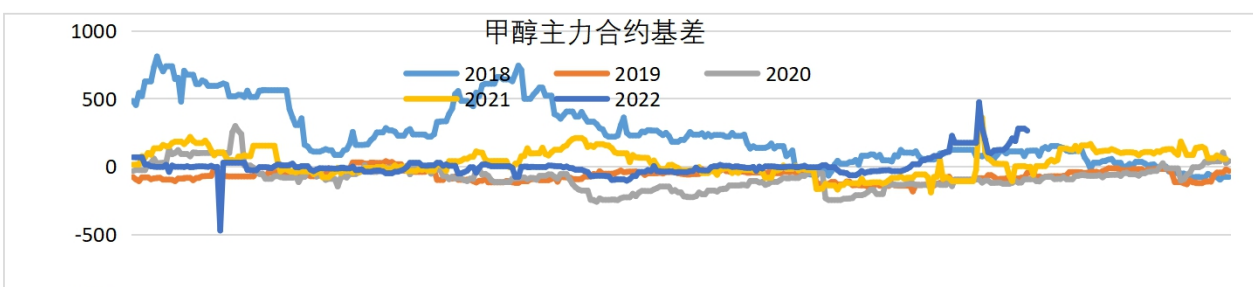
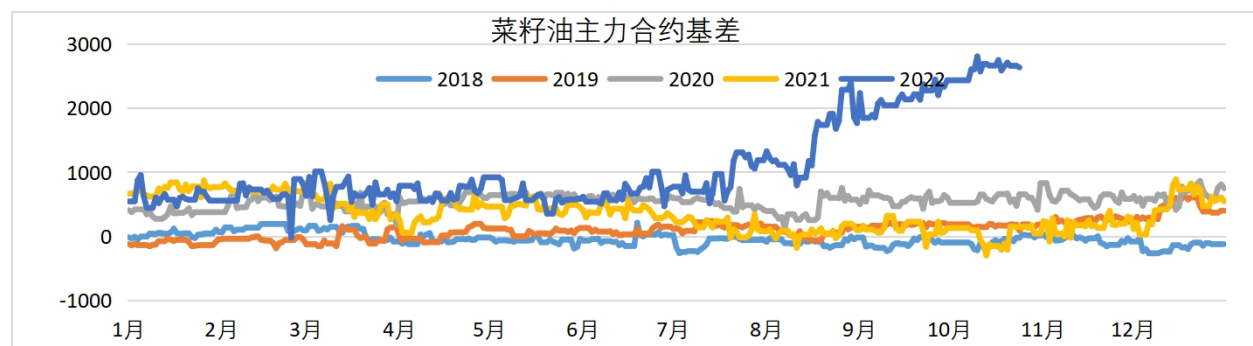
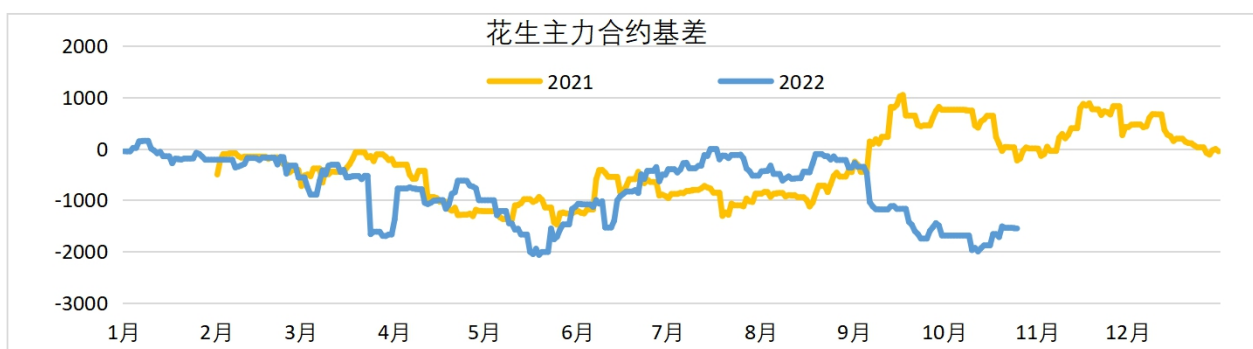
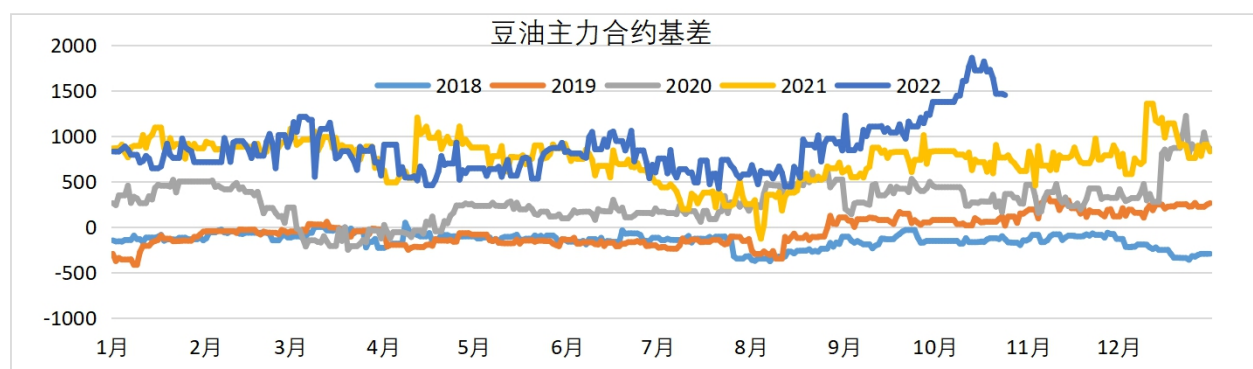
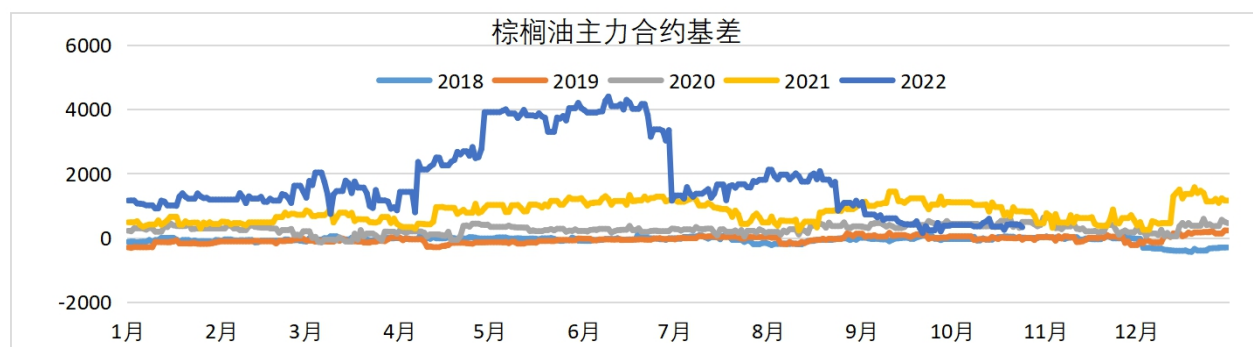
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4000	3622	378	-2	10.44%	46.5%	
热卷	上海	3880	3656	224	-5	6.13%	27.3%	
铁矿石	青岛港PB粉	790	680	111	5	16.29%	72.5%	
焦炭	天津港	2810	2606	204	-8	7.83%	34.8%	
焦煤	京唐港	2550	2050	500	-20	24.39%	108.6%	
棉花	全国	15889	13290	2599	-65	19.56%	87.0%	
白糖	南宁	5570	5580	-10	60	-0.18%	-0.8%	
豆粕	张家港	5430	4052	1378	-34	34.01%	151.4%	
菜粕	南通	4250	3016	1234	-44	40.92%	182.1%	
豆油	张家港	10940	9488	1452	-14	15.30%	68.1%	
棕榈油	广州	8350	8022	328	-80	4.09%	18.2%	
菜籽油	江苏	13630	11000	2630	-25	23.91%	106.4%	
花生	青岛	9200	10754	-1554	0	-14.45%	18.6%	
甲醇	江苏	2910	2647	263	-15	9.94%	44.2%	
PTA	华东	5980	5314	666	-25	12.53%	55.8%	
PP	镇海	8100	7578	522	-12	6.89%	30.7%	
PE	扬子石化	8350	7752	598	-26	7.71%	34.3%	
PVC	华东	6180	5891	289	-30	4.91%	21.8%	
沥青	华东	4600	3839	761	-98	19.82%	141.9%	
EG	华东	4025	4018	7	10	0.17%	0.8%	
EB	华东	9135	8408	727	25	8.65%	150.3%	
铜	上海	64670	63810	860	-410	1.35%	23.4%	
铝	上海	18650	18575	75	-40	0.40%	7.0%	
锌	上海	25090	24675	415	-875	1.68%	29.2%	
铅	上海	15325	15365	-40	20	-0.26%	-4.5%	
镍	上海	194100	187220	6880	-820	3.67%	63.9%	
不锈钢	无锡	18100	17485	615	90	3.52%	61.1%	
锡	上海	176250	165010	11240	-1660	6.81%	118.4%	
白银	上海	4508	4542	-34	-652	-0.75%	-5.4%	

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

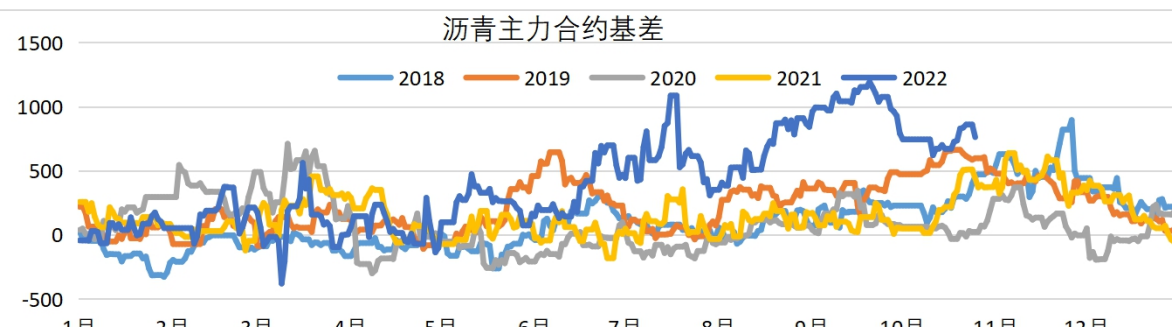
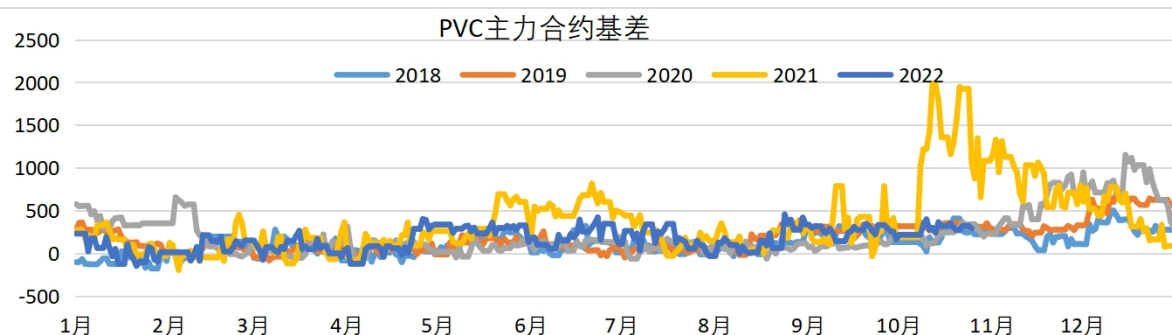
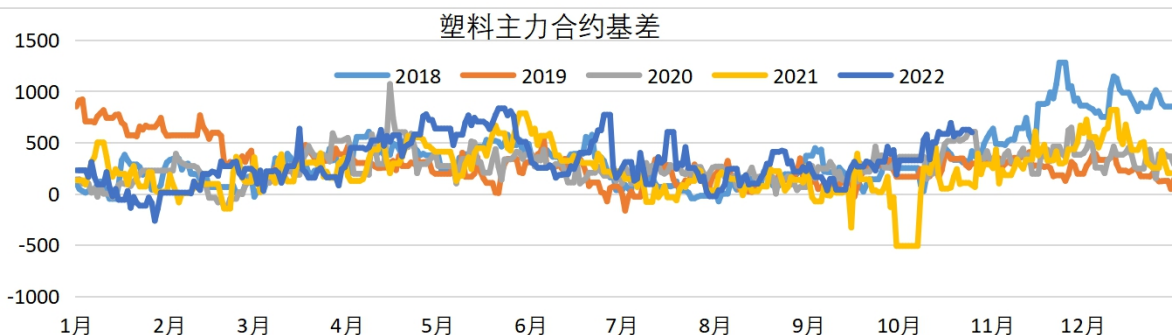
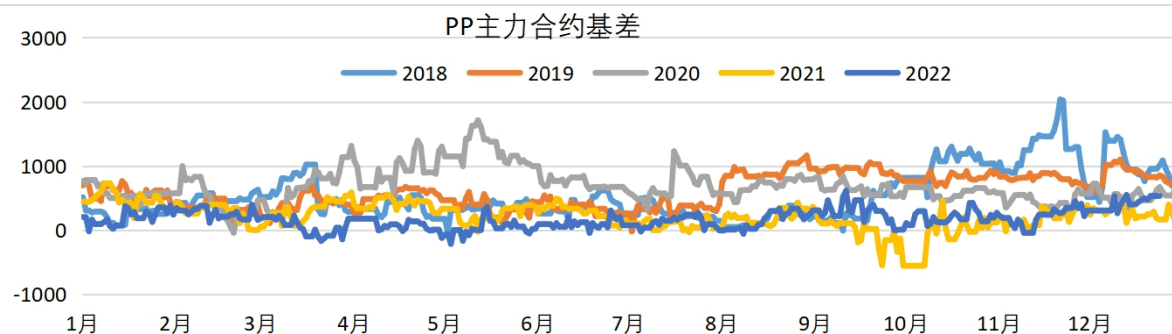
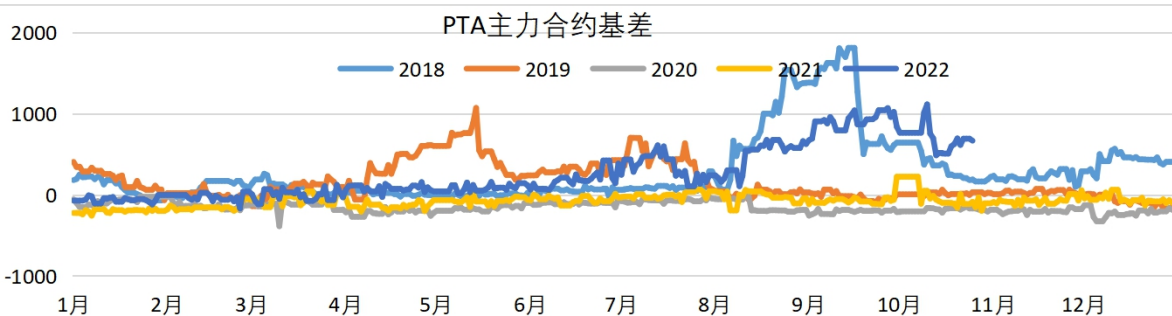
三、主要品种基差季节性图表及期限结构



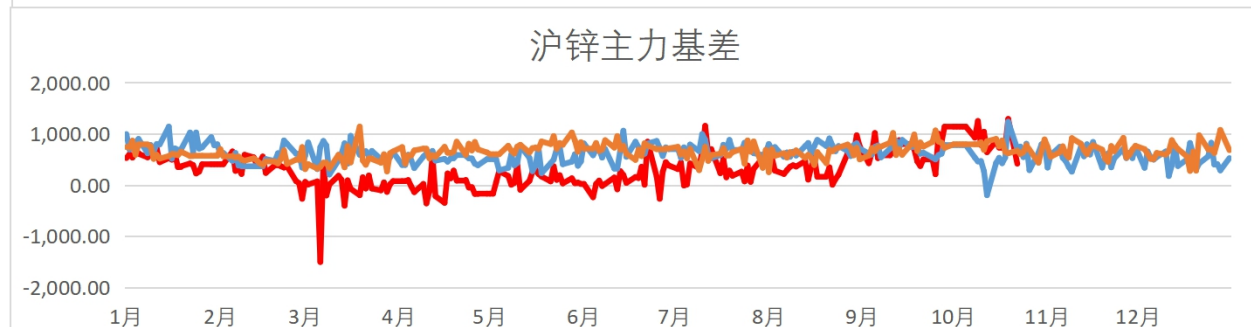
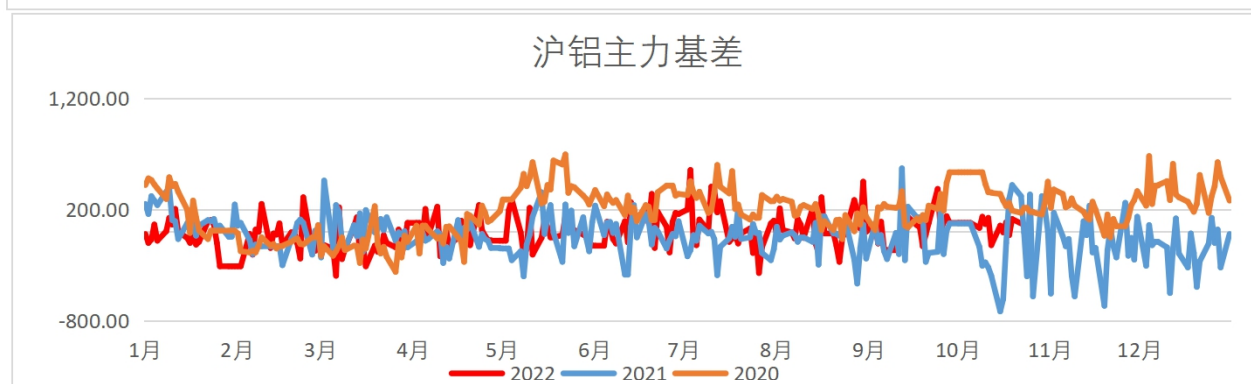
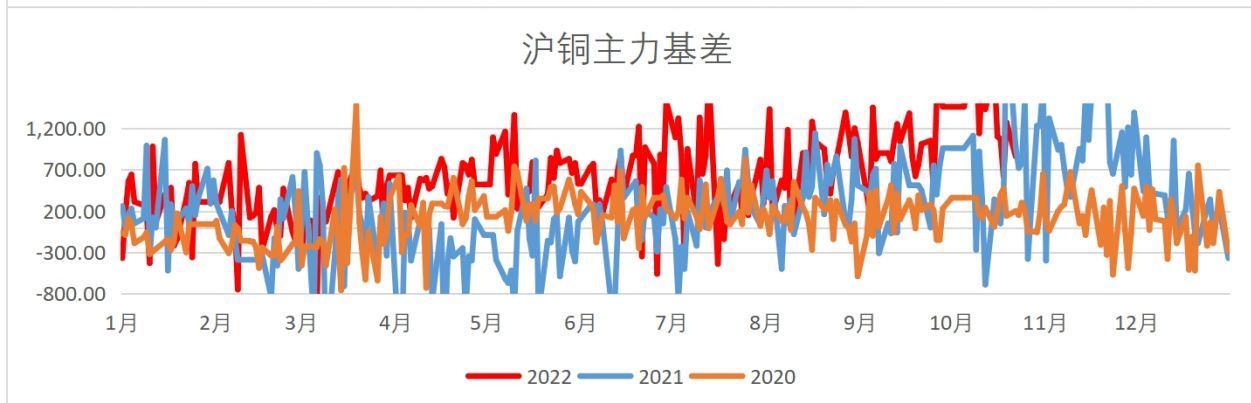
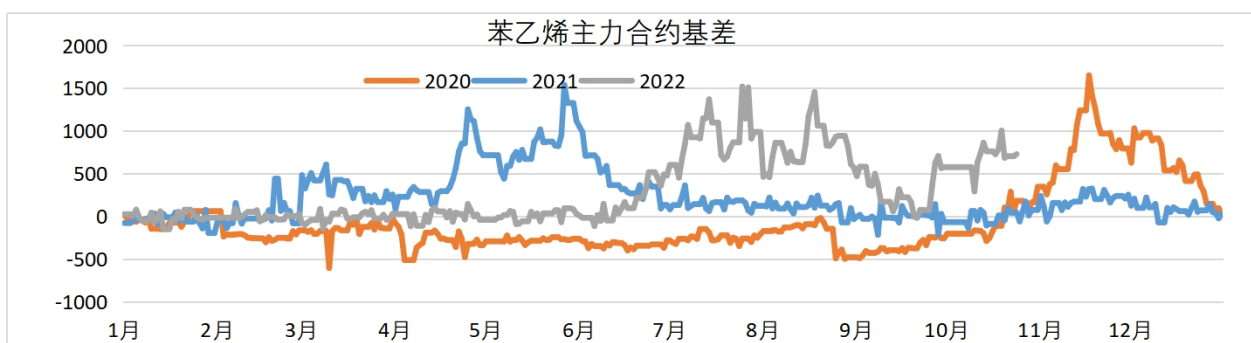
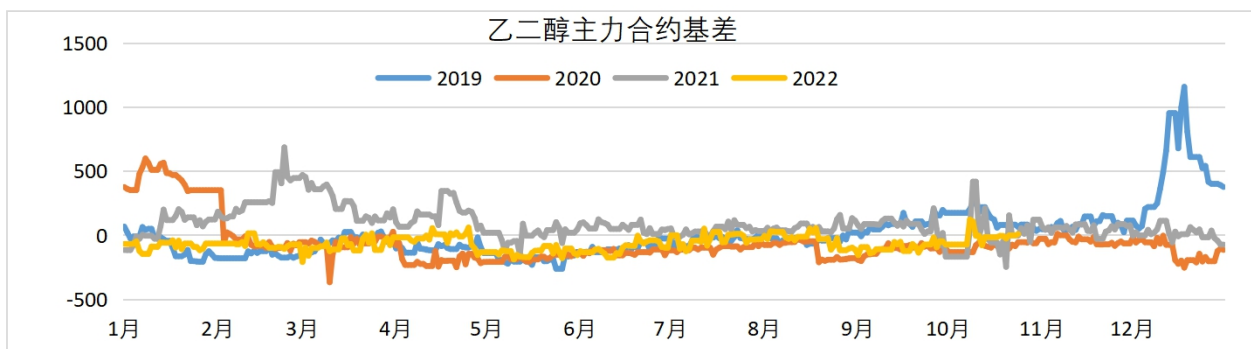




-1000
1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

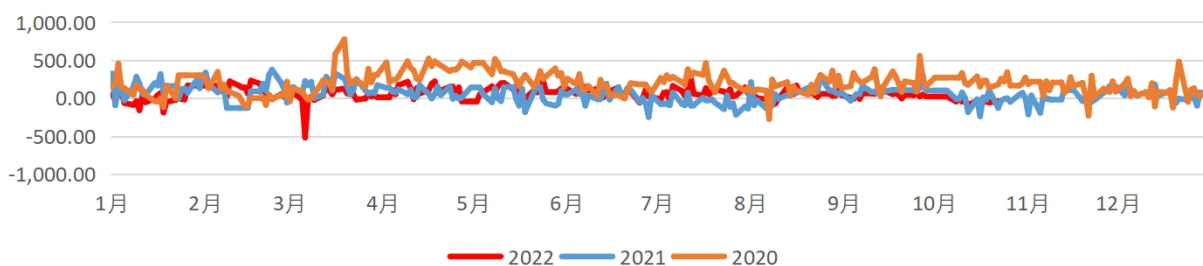


1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

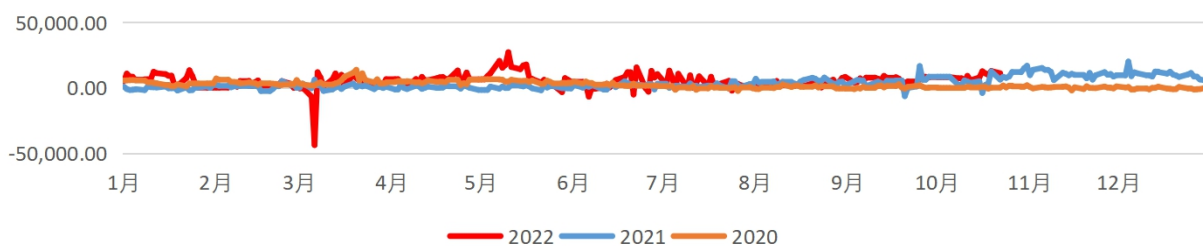


— 2022 — 2021 — 2020

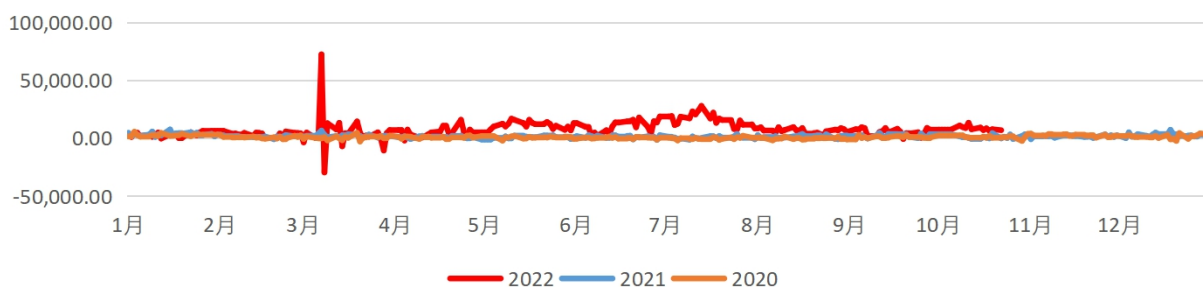
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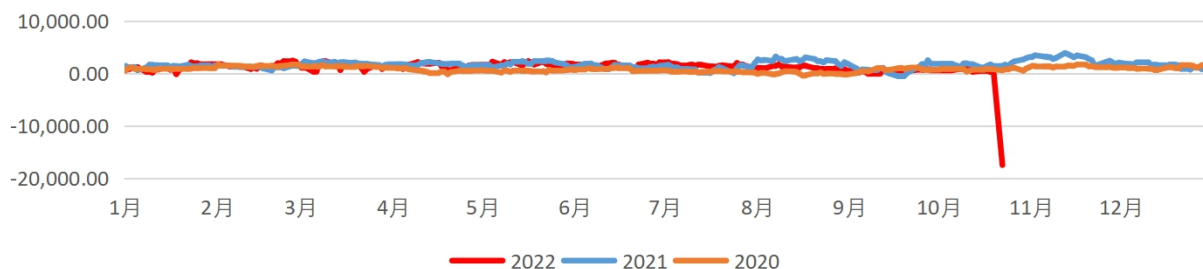
沪锡主力基差



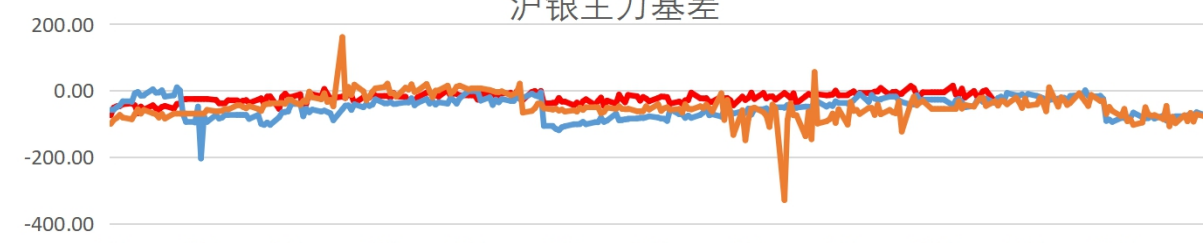
沪镍主力基差



不锈钢主力基差



沪银主力基差





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