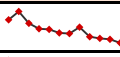
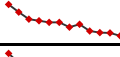
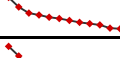
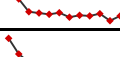
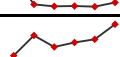
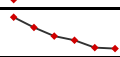
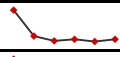
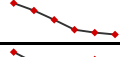
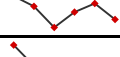
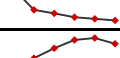
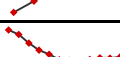
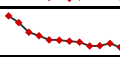
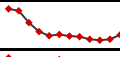
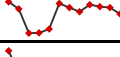
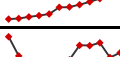
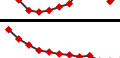
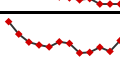
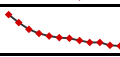
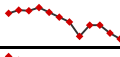
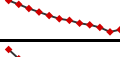
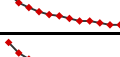
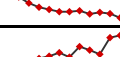


山金期货基差日报

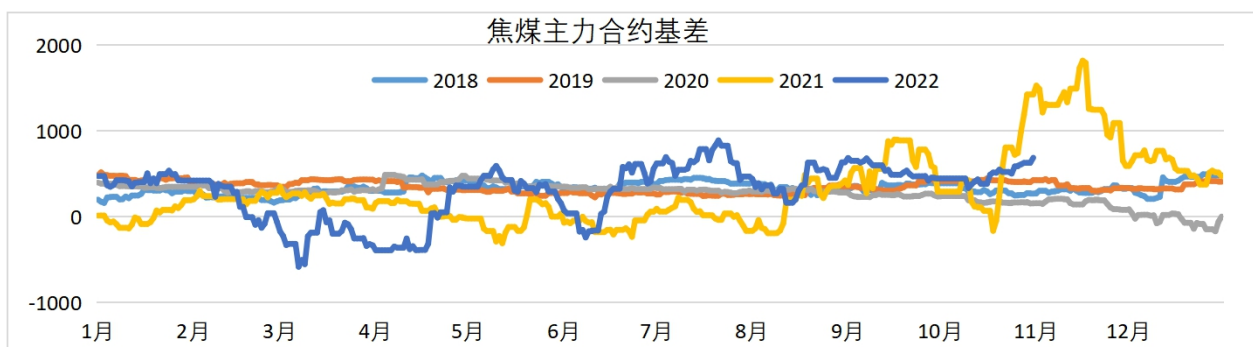
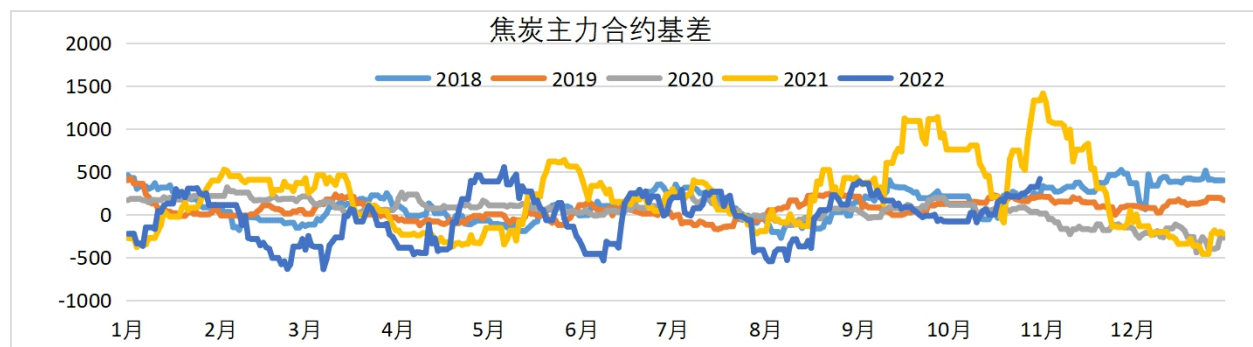
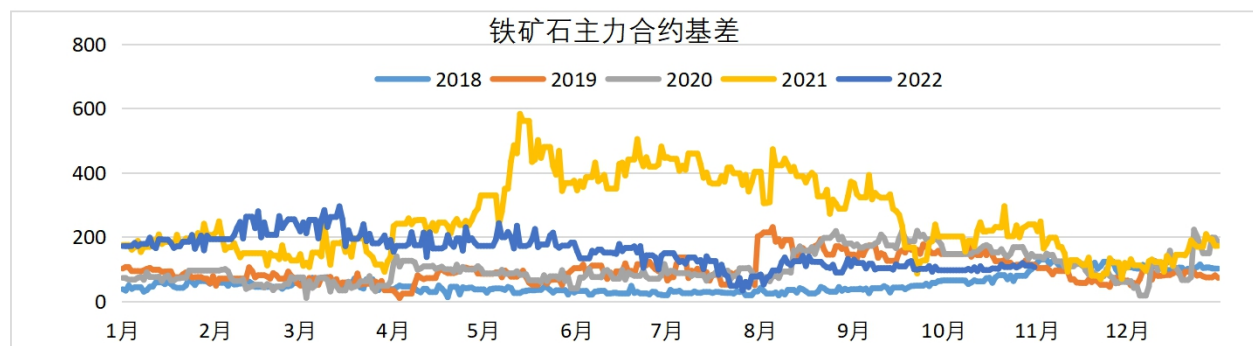
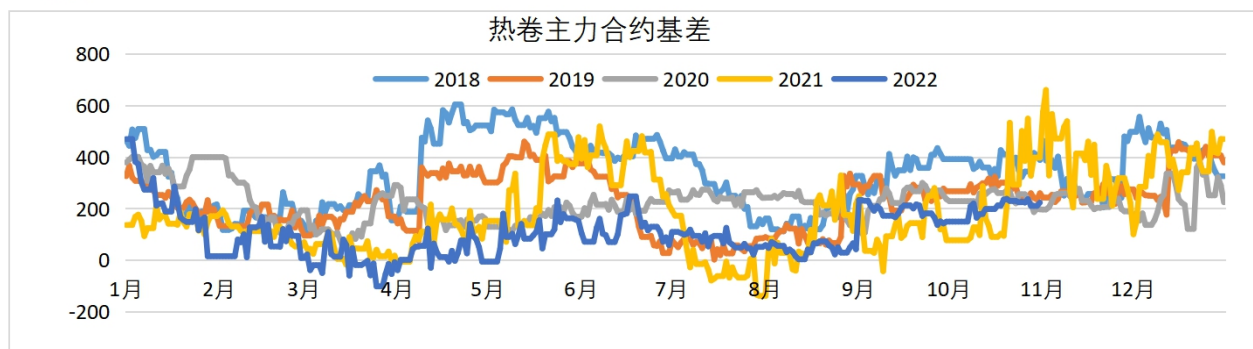
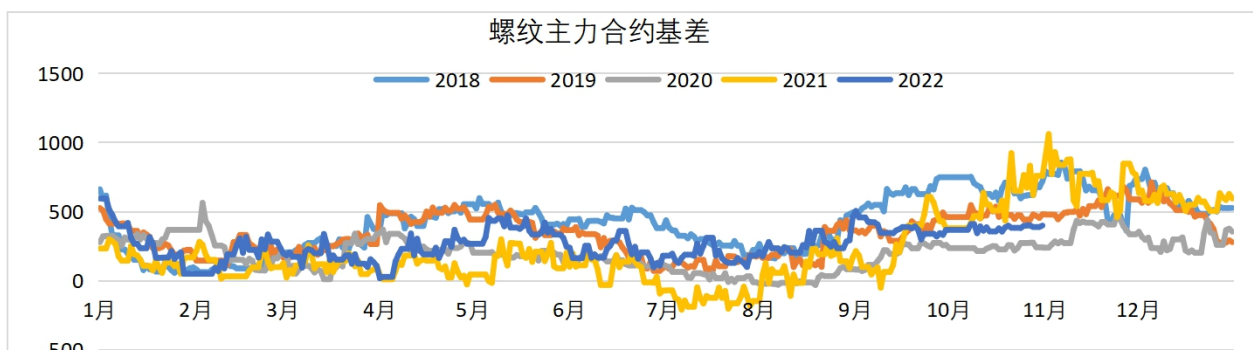
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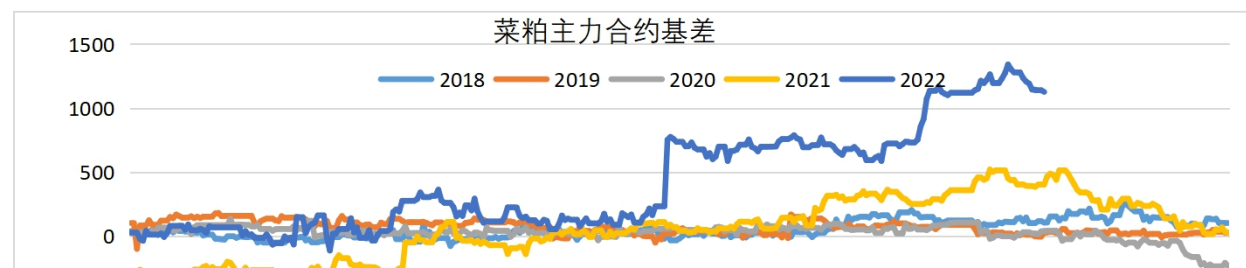
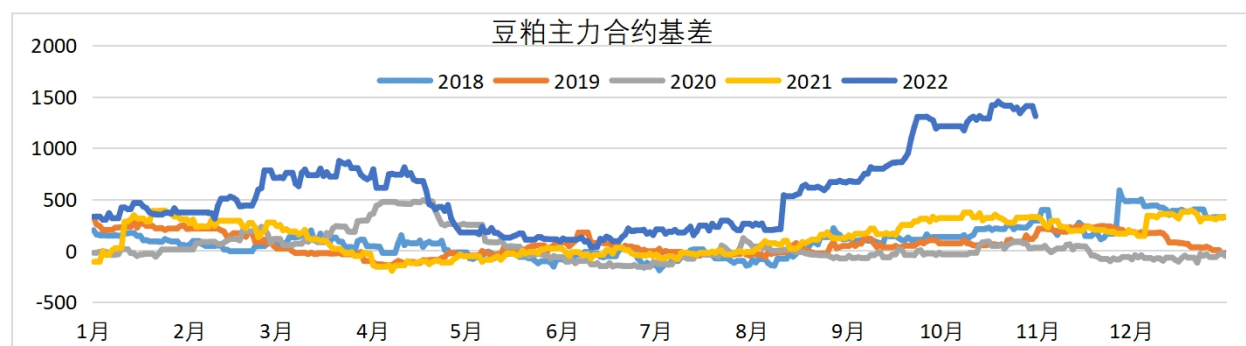
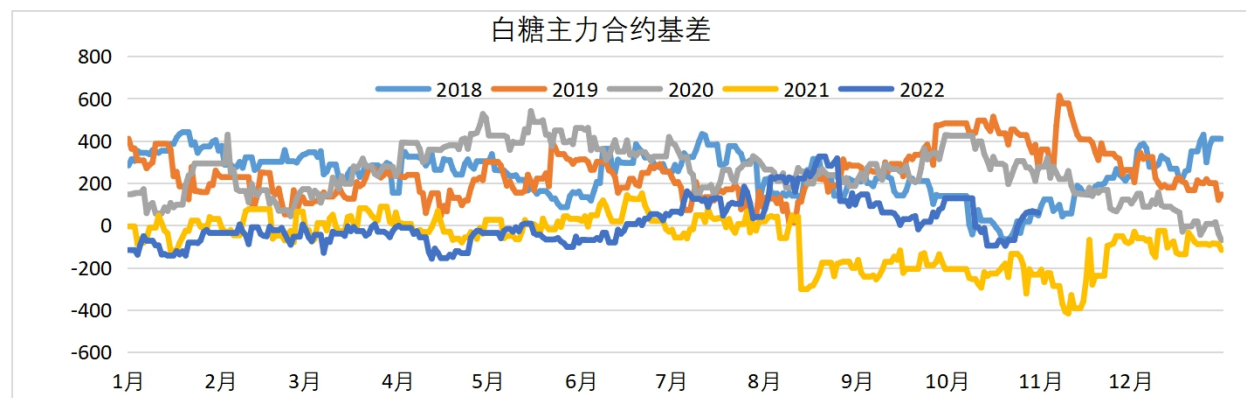
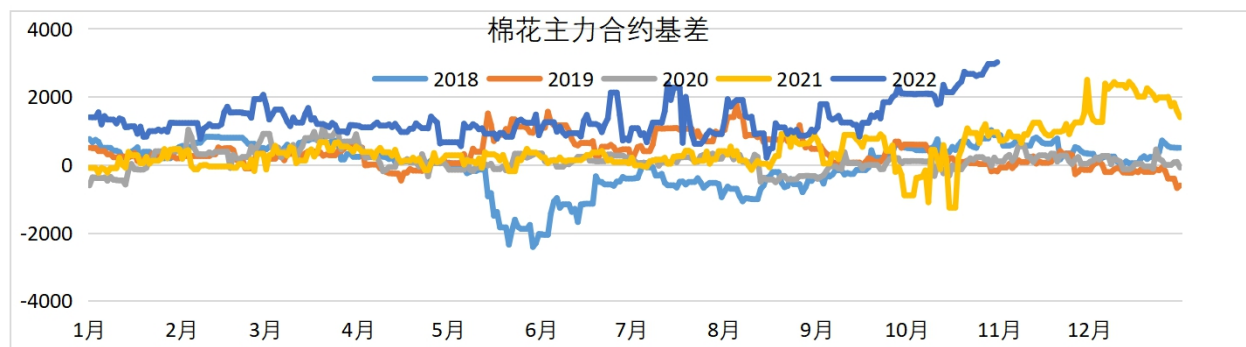
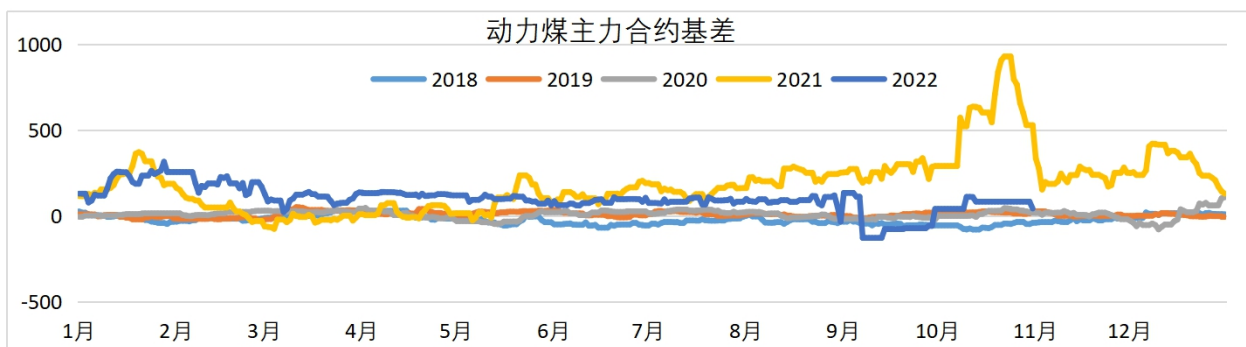
一、主要品种基差及变化情况一览

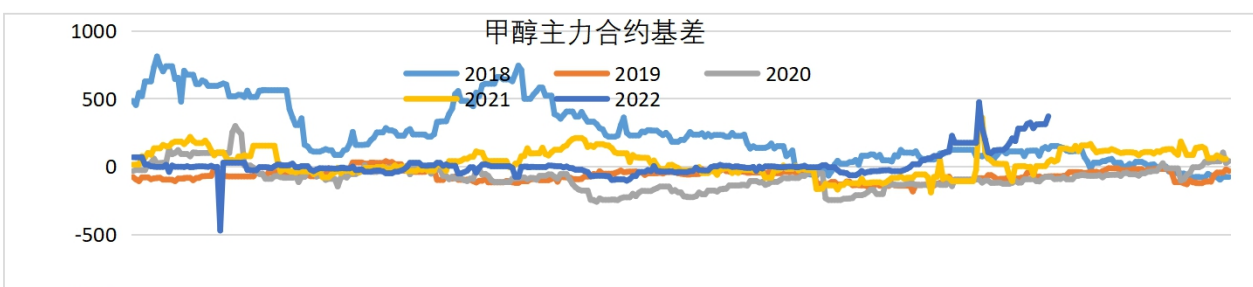
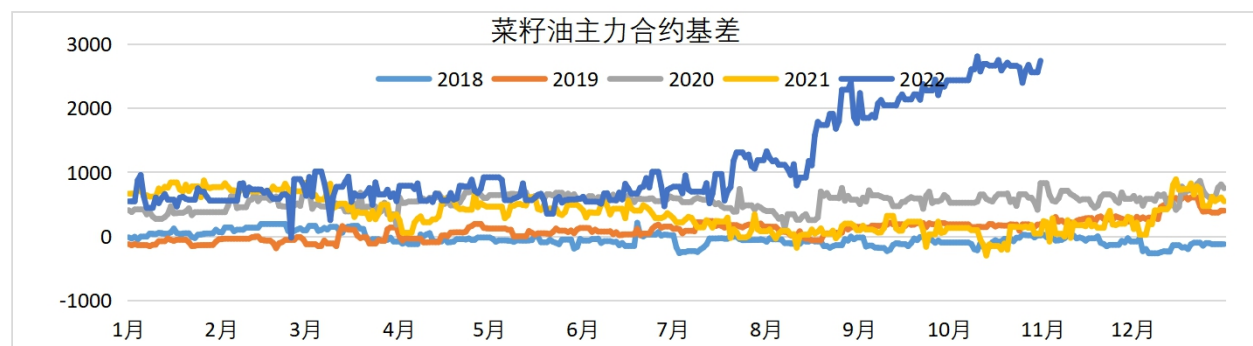
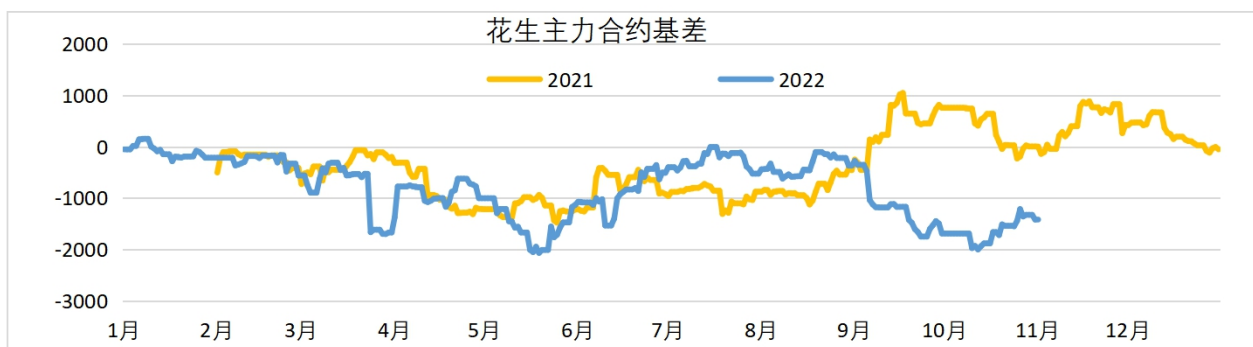
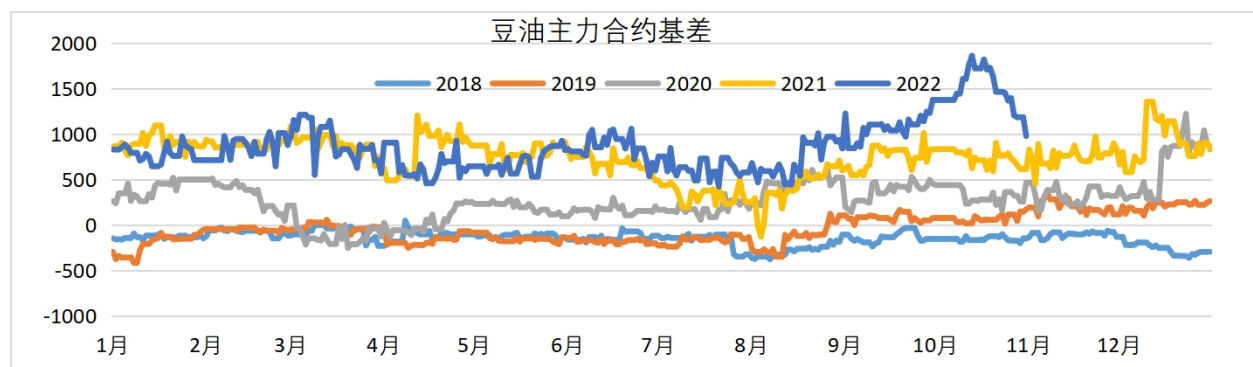
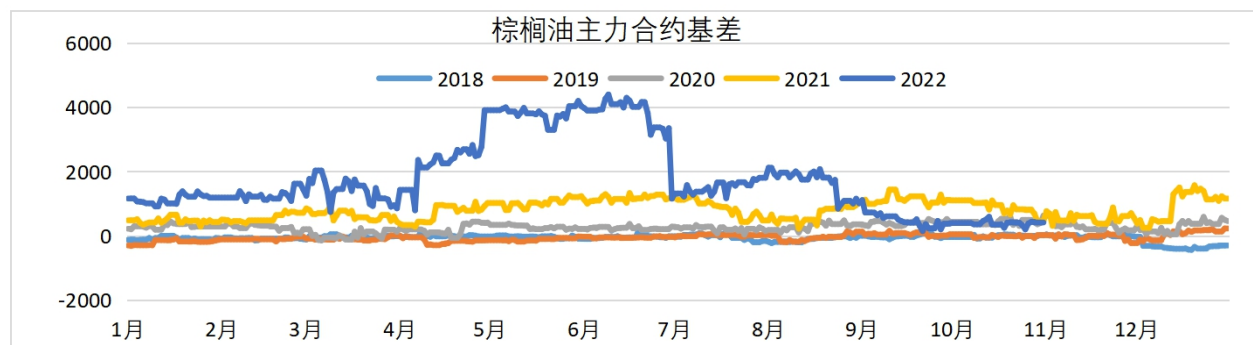
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	3794	3397	397	11	11.68%	56.8%	
热卷	上海	3680	3457	223	13	6.45%	31.4%	
铁矿石	青岛港PB粉	712	607	105	-5	17.39%	84.6%	
焦炭	天津港	2810	2393	417	95	17.43%	84.8%	
焦煤	京唐港	2550	1865	685	60	36.73%	178.7%	
棉花	全国	15496	12485	3011	51	24.12%	117.4%	
白糖	南宁	5570	5511	59	-5	1.07%	5.2%	
豆粕	张家港	5420	4111	1309	-99	31.84%	155.0%	
菜粕	南通	4120	2994	1126	-13	37.61%	183.0%	
豆油	张家港	10050	9072	978	-208	10.78%	52.5%	
棕榈油	广州	8440	8004	436	22	5.45%	26.5%	
菜籽油	江苏	13510	10776	2734	180	25.37%	123.5%	
花生	青岛	9200	10620	-1420	0	-13.37%	16.8%	
甲醇	江苏	2845	2476	369	58	14.90%	72.5%	
PTA	华东	5525	5012	513	-117	10.24%	49.8%	
PP	镇海	8100	7363	737	224	10.01%	48.7%	
PE	扬子石化	8350	7535	815	199	10.82%	52.6%	
PVC	华东	5850	5528	322	56	5.82%	28.3%	
沥青	华东	4600	3723	877	37	23.56%	195.4%	
EG	华东	3765	3769	-4	-3	-0.11%	-0.5%	
EB	华东	9135	7643	1492	212	19.52%	508.9%	
铜	上海	63870	62060	1810	20	2.92%	76.0%	
铝	上海	17860	17535	325	100	1.85%	48.3%	
锌	上海	23790	22610	1180	140	5.22%	136.1%	
铅	上海	15225	15180	45	0	0.30%	7.7%	
镍	上海	186650	178900	7750	1100	4.33%	112.9%	
不锈钢	无锡	17750	16555	1195	145	7.22%	188.2%	
锡	上海	167000	157800	9200	-870	5.83%	152.0%	
白银	上海	4497	4527	-30	-457	-0.66%	-5.5%	

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

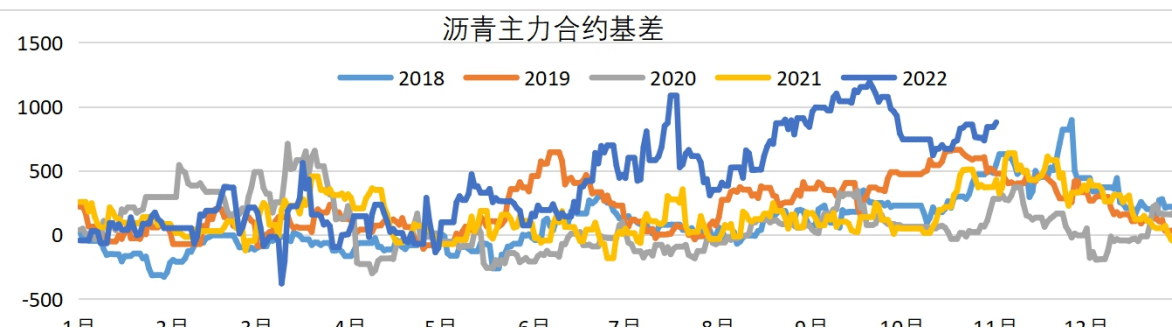
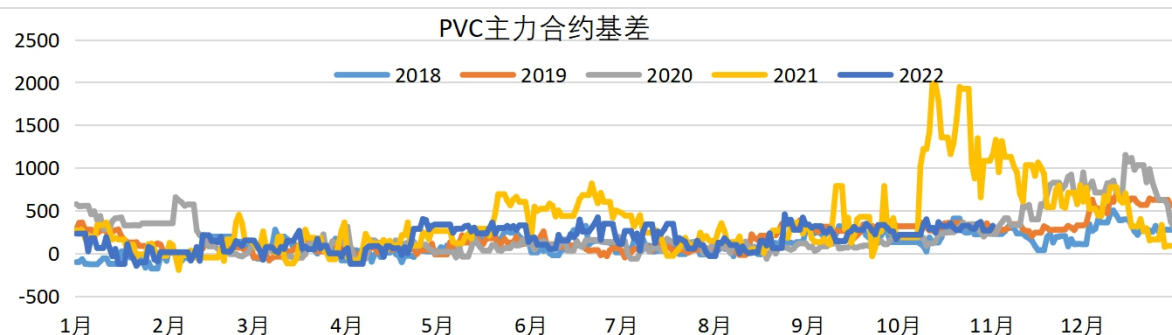
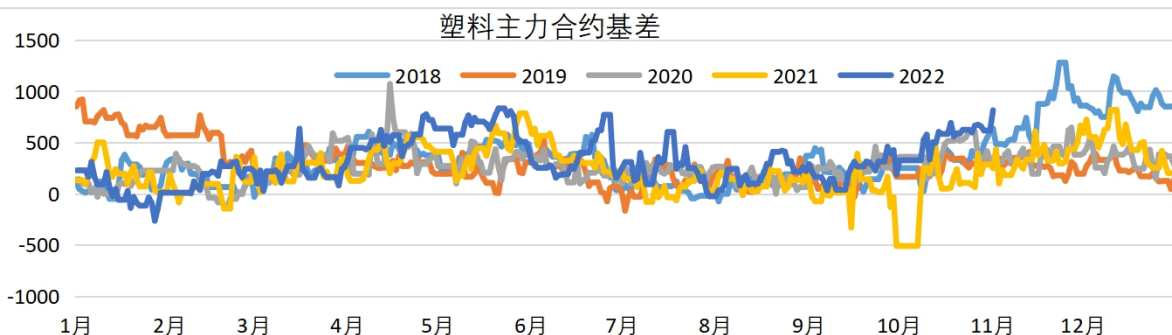
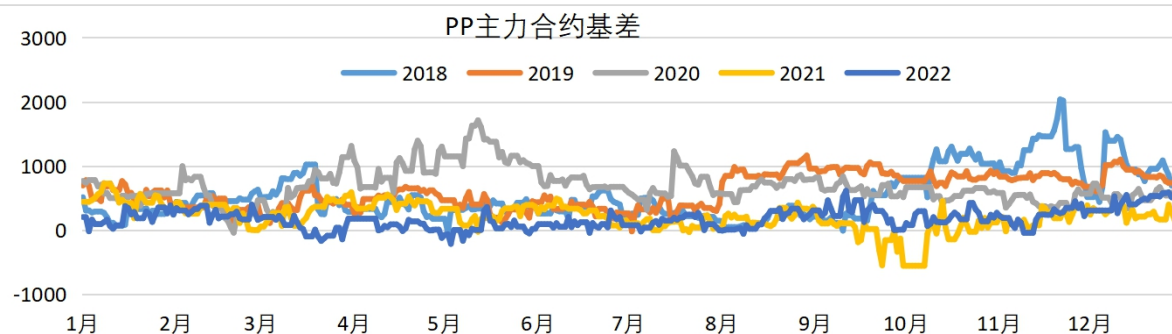
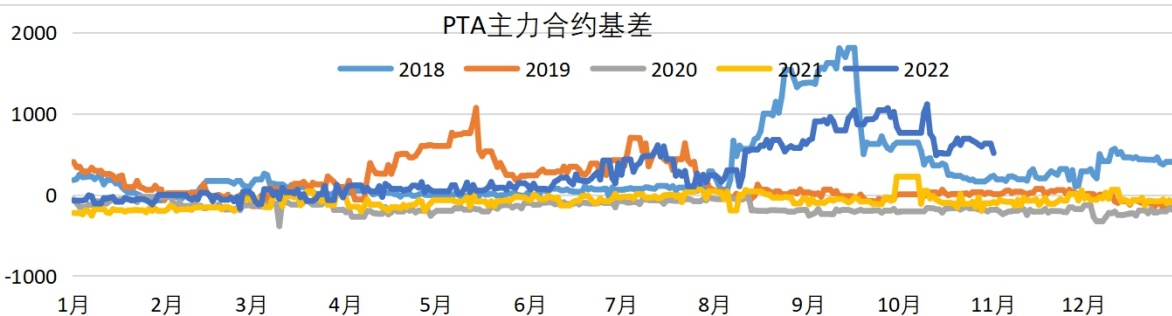
三、主要品种基差季节性图表及期限结构



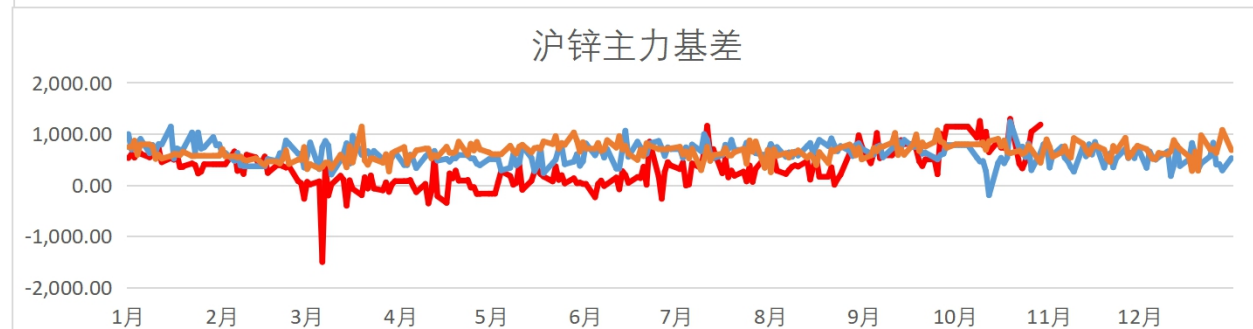
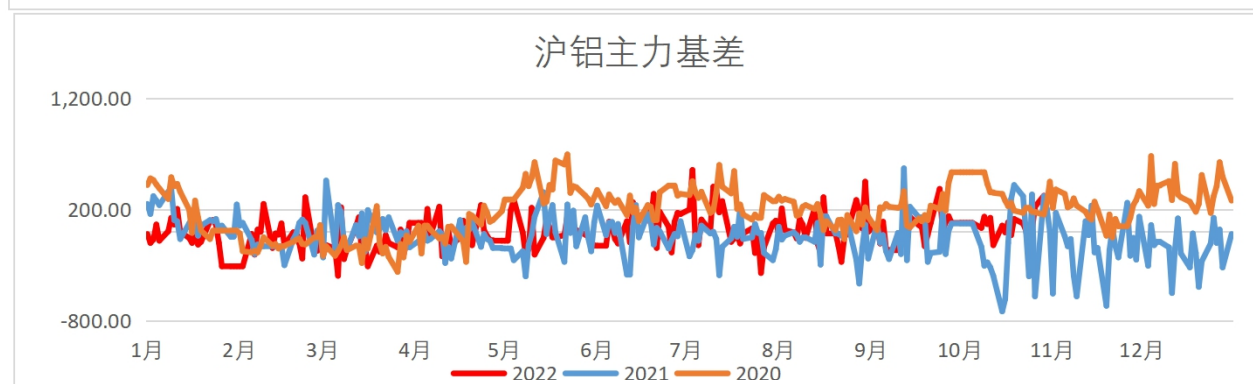
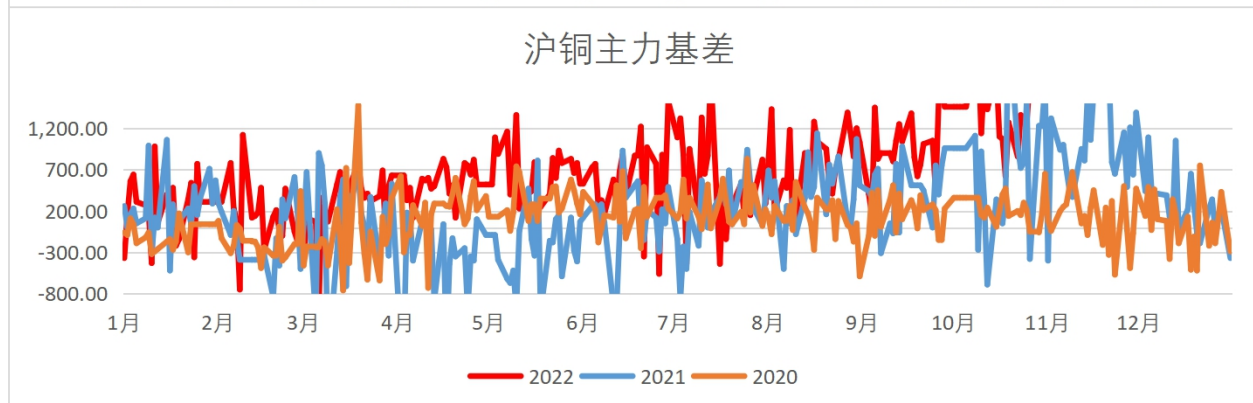
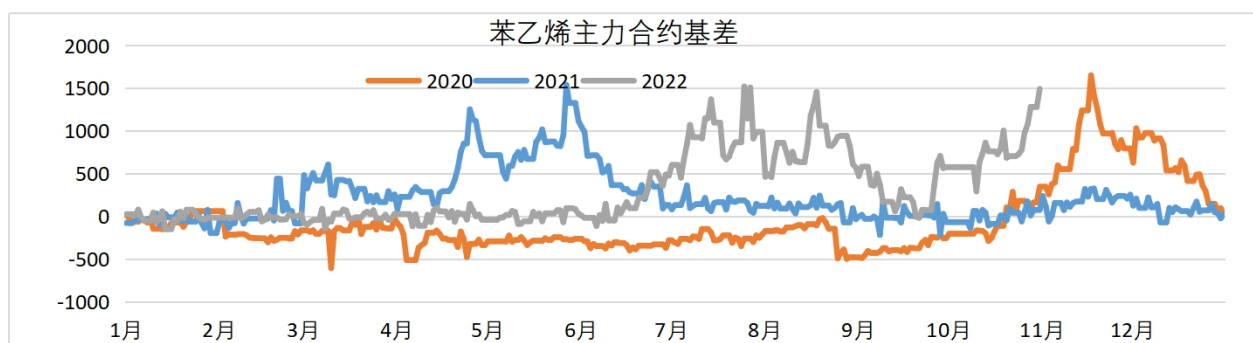
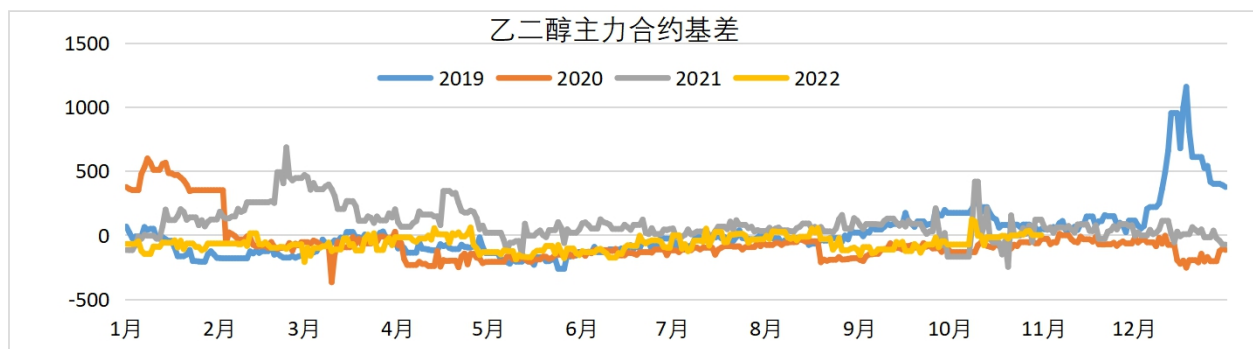




-1000
1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

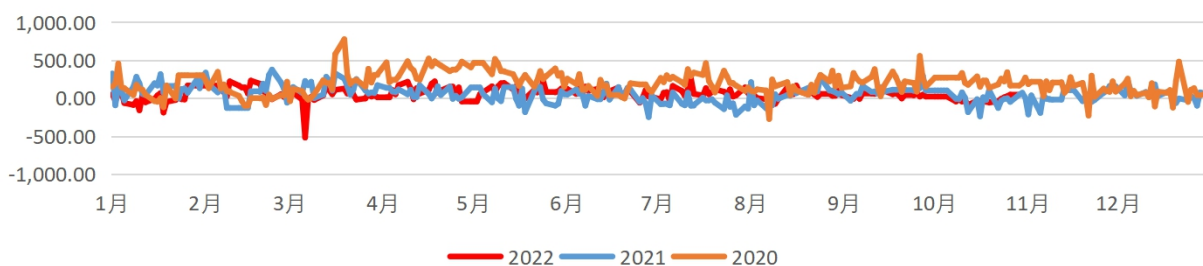


1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

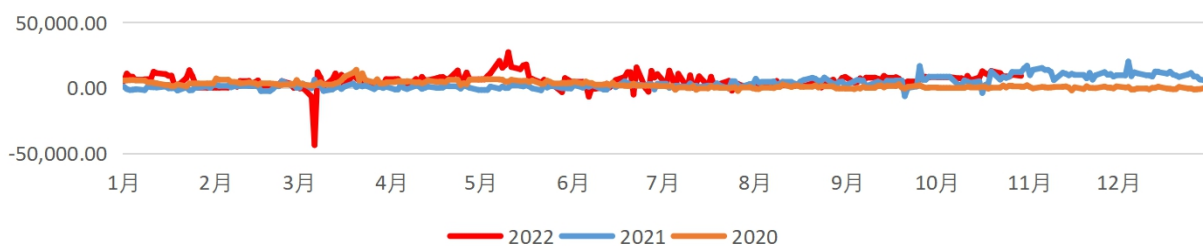


— 2022 — 2021 — 2020

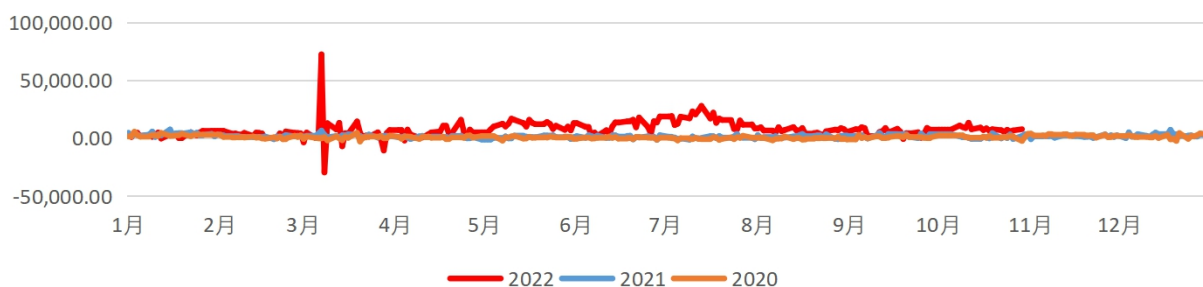
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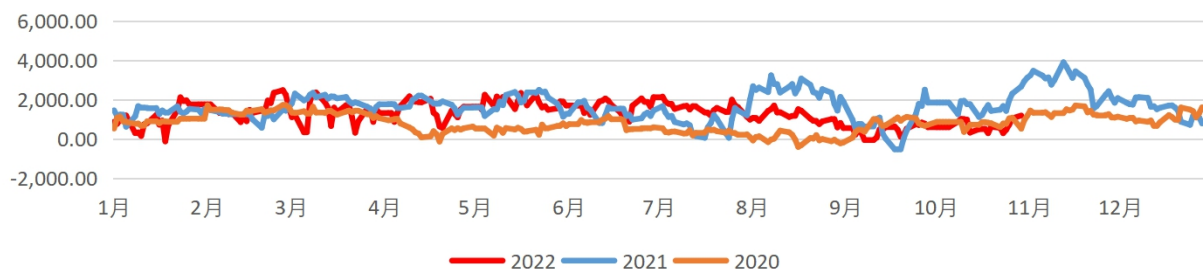
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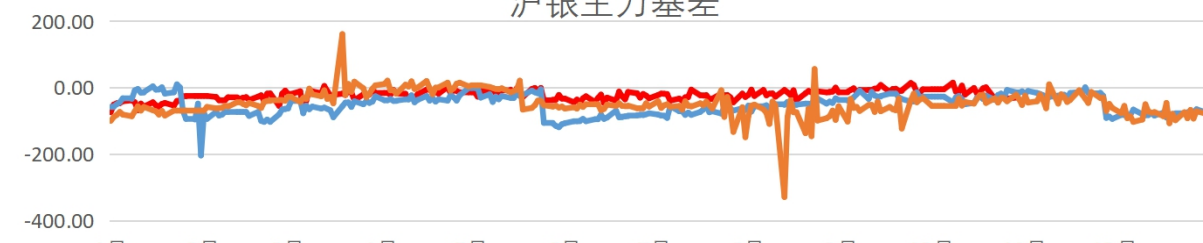
沪镍主力基差



不锈钢主力基差



沪银主力基差





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