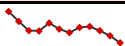
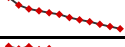
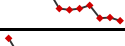
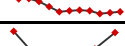
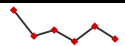
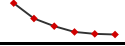
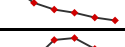
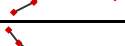
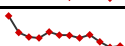
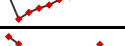
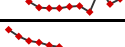
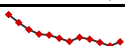
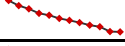
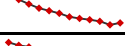
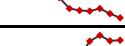
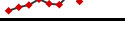


山金期货基差日报

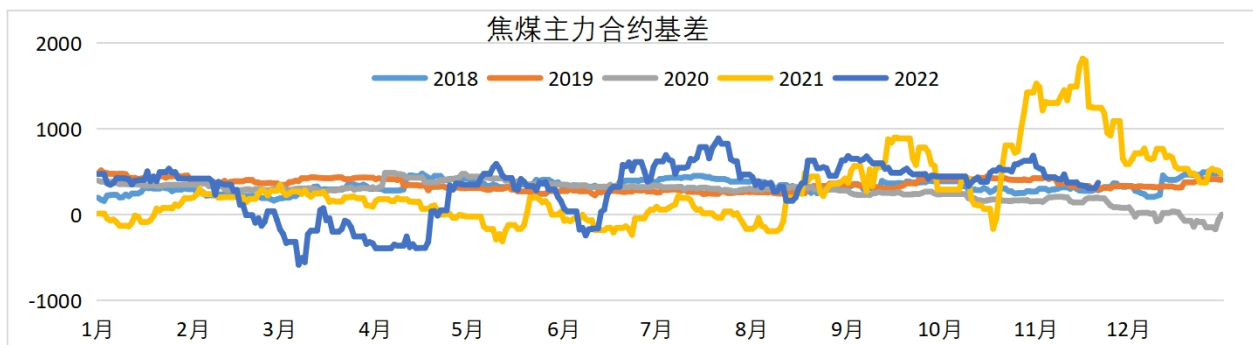
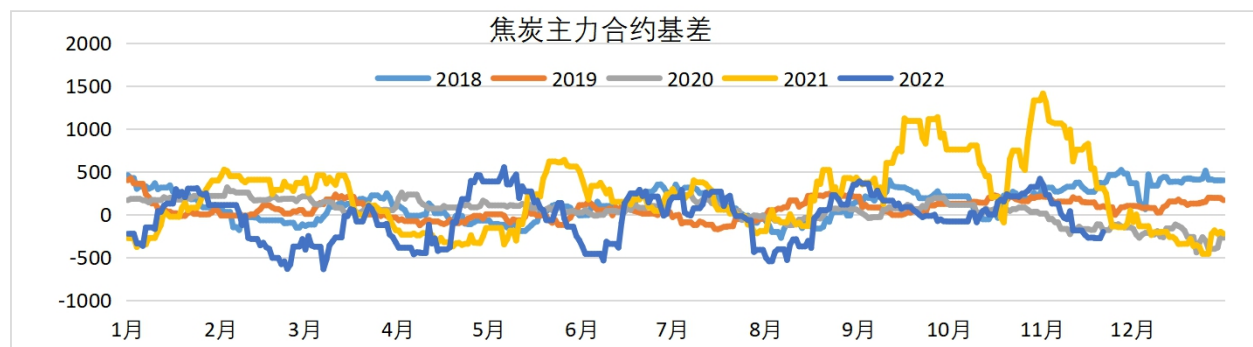
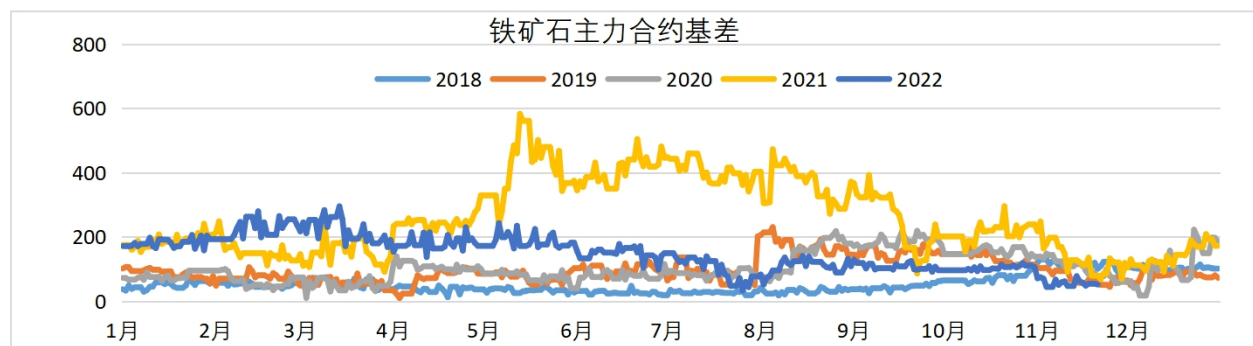
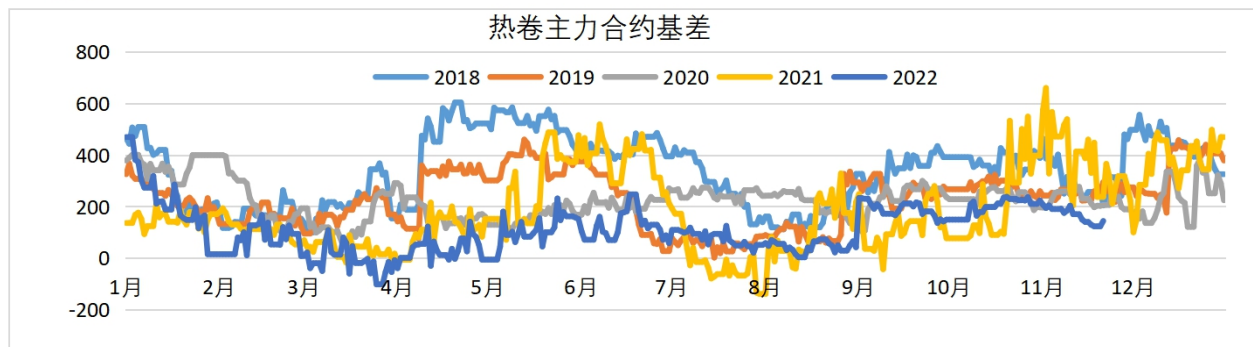
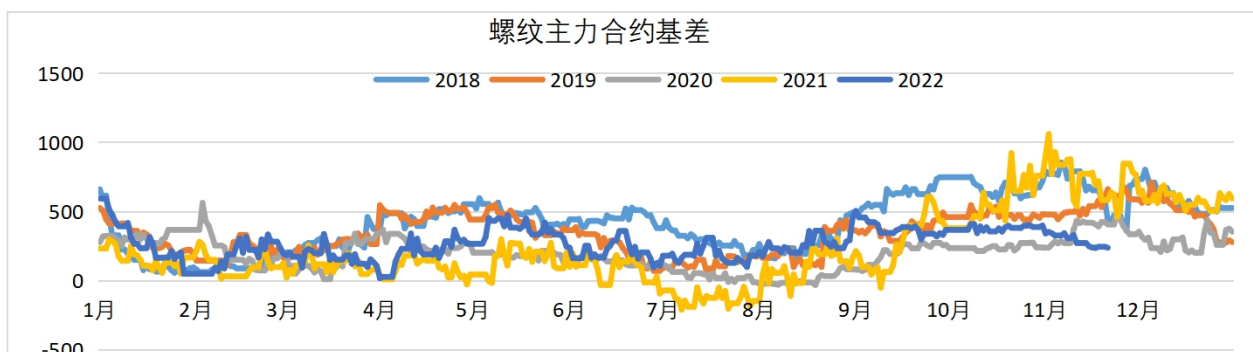
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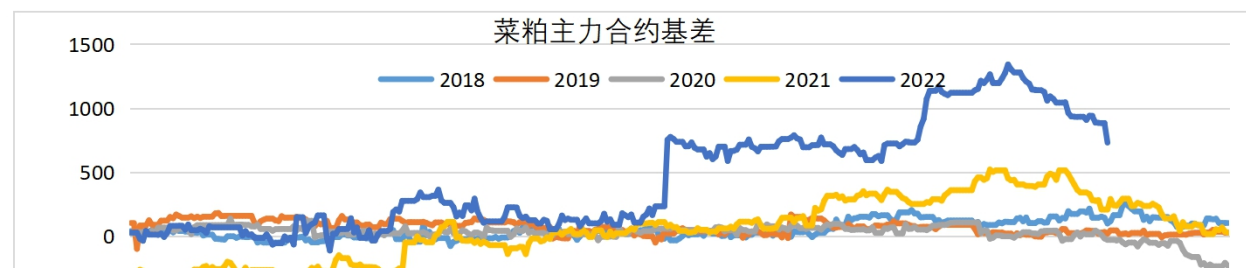
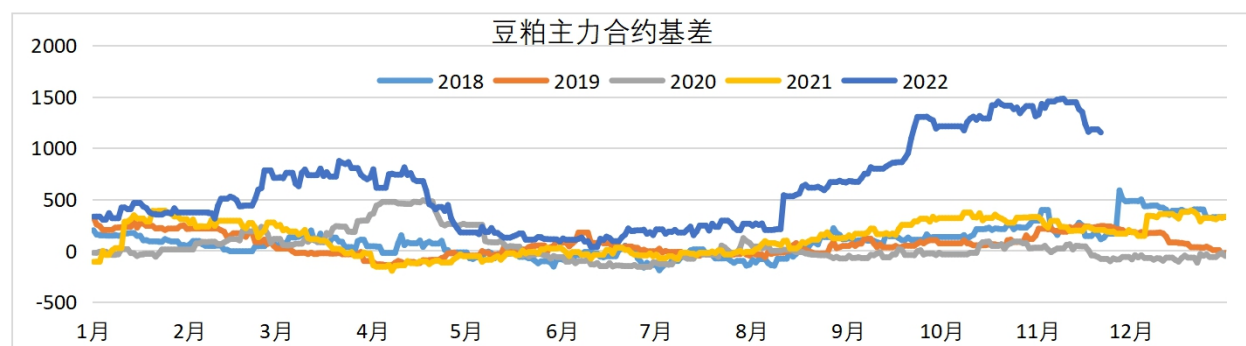
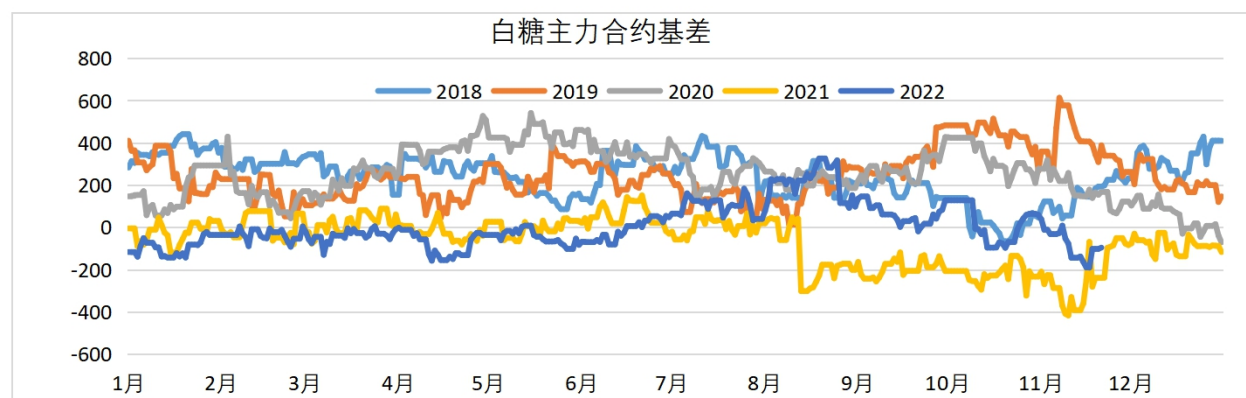
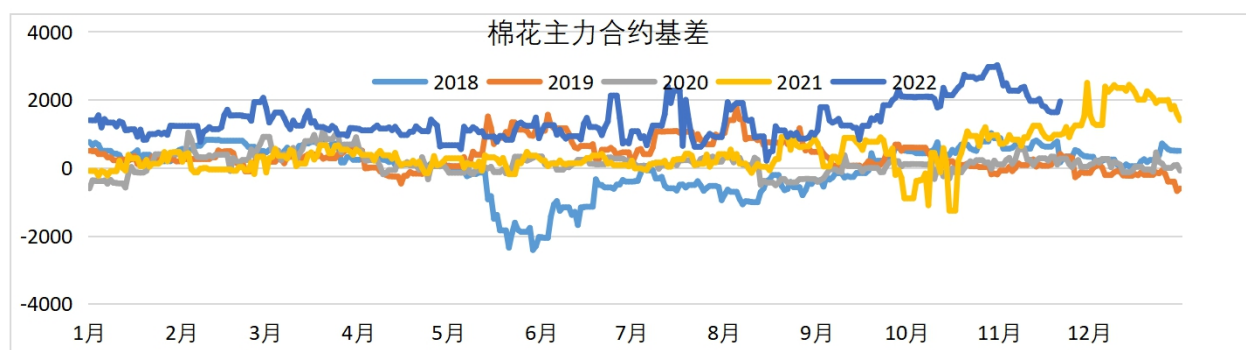
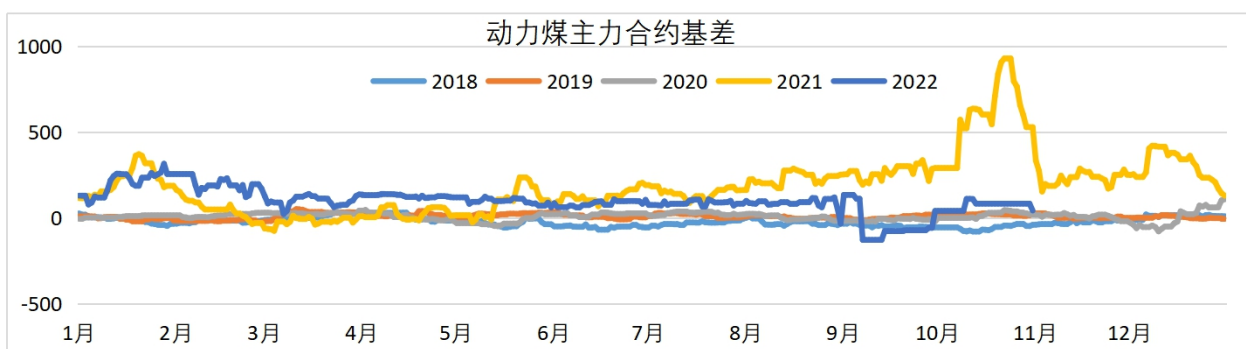
一、主要品种基差及变化情况一览

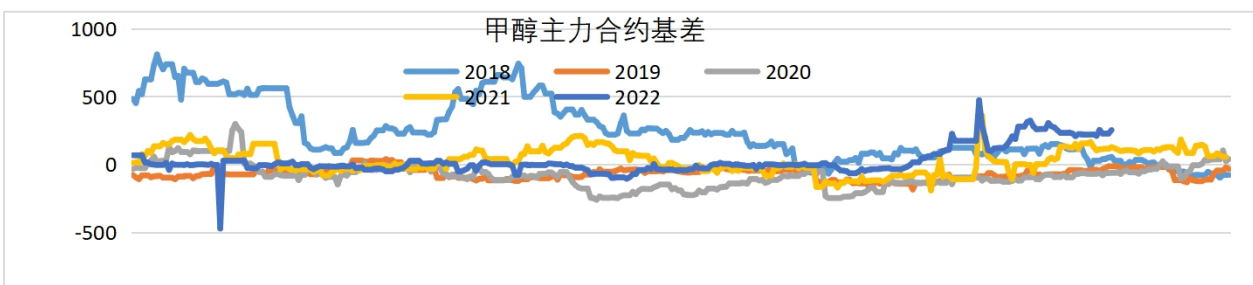
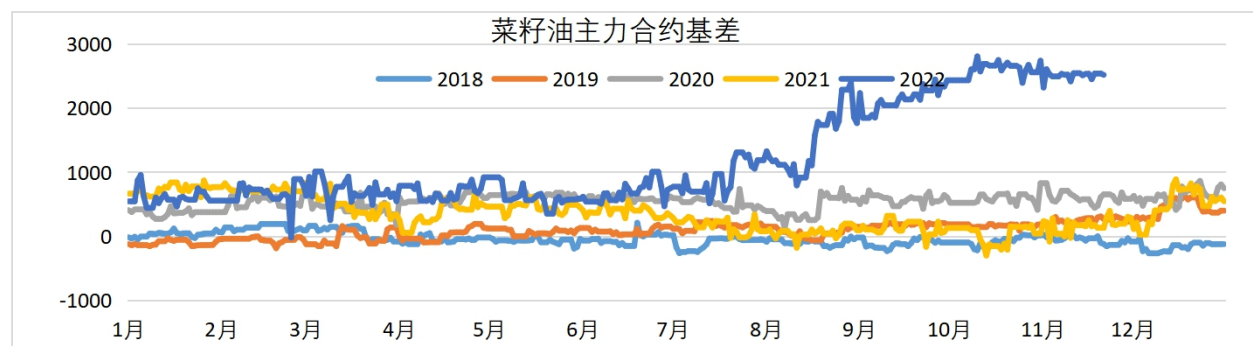
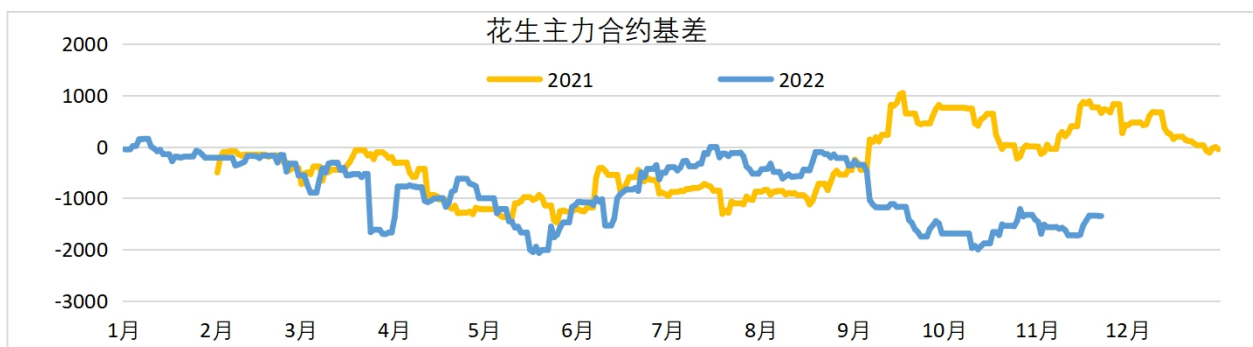
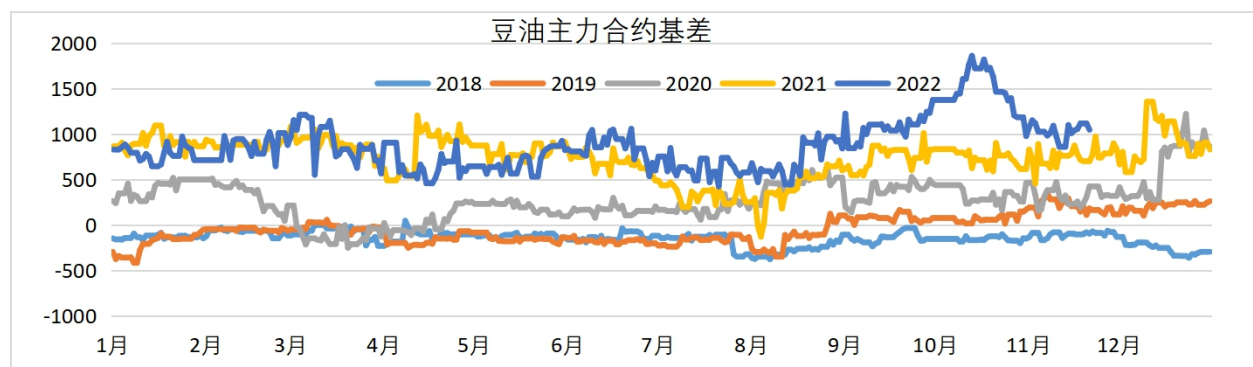
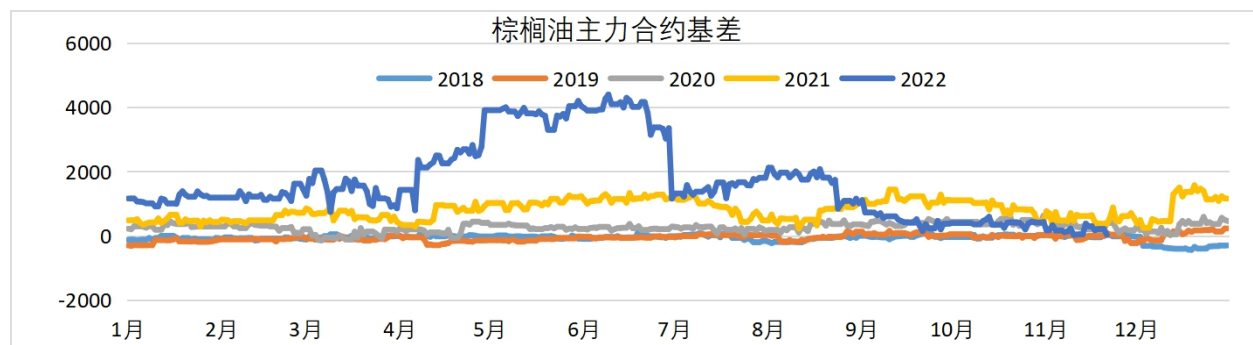
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	3907	3671	236	-7	6.43%	43.5%	
热卷	上海	3900	3756	144	21	3.83%	25.9%	
铁矿石	青岛港PB粉	797	746	51	-3	6.87%	46.5%	
焦炭	天津港	2510	2712	-202	75	-7.45%	-50.3%	
焦煤	京唐港	2500	2129	371	65	17.43%	117.8%	
棉花	全国	15197	13250	1947	319	14.69%	99.3%	
白糖	南宁	5570	5666	-96	6	-1.69%	-11.5%	
豆粕	张家港	5290	4139	1151	-30	27.81%	188.0%	
菜粕	南通	3720	2990	730	-153	24.41%	165.0%	
豆油	张家港	10120	9072	1048	-70	11.55%	78.1%	
棕榈油	广州	7910	7884	26	-186	0.33%	2.2%	
菜籽油	江苏	13740	11226	2514	-21	22.39%	151.4%	
花生	青岛	9200	10552	-1352	0	-12.81%	15.0%	
甲醇	江苏	2785	2532	253	26	9.99%	67.5%	
PTA	华东	5600	5188	412	0	7.94%	53.7%	
PP	镇海	8100	7576	524	169	6.92%	46.8%	
PE	扬子石化	8350	7788	562	185	7.22%	48.8%	
PVC	华东	5950	5815	135	15	2.32%	15.7%	
沥青	华东	4200	3451	749	39	21.70%	146.7%	
EG	华东	3775	3786	-11	26	-0.29%	-2.0%	
EB	华东	9135	8184	951	97	11.62%	-605.9%	
铜	上海	65440	65030	410	-320	0.63%	10.0%	
铝	上海	18990	18945	45	5	0.24%	3.8%	
锌	上海	24510	24205	305	-130	1.26%	20.0%	
铅	上海	15625	15650	-25	20	-0.16%	-2.5%	
镍	上海	199600	197130	2470	-1030	1.25%	19.9%	
不锈钢	无锡	17400	16680	720	-175	4.32%	68.5%	
锡	上海	179500	177650	1850	2930	1.04%	16.5%	
白银	上海	4806	4802	4	-141	0.08%	1.3%	

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

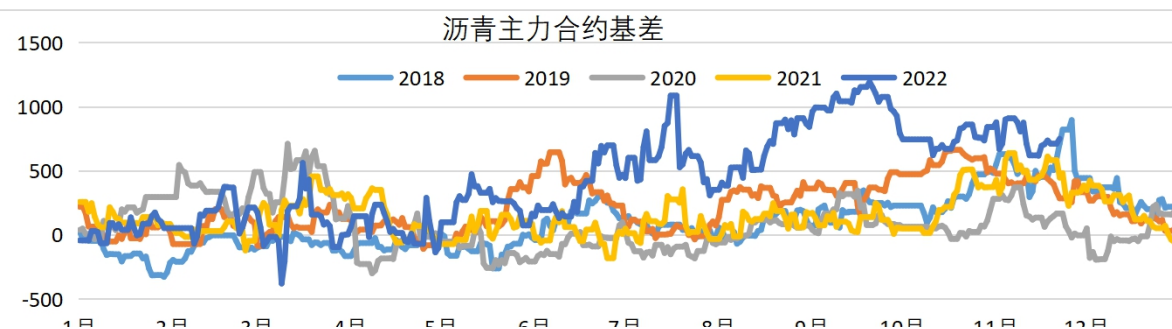
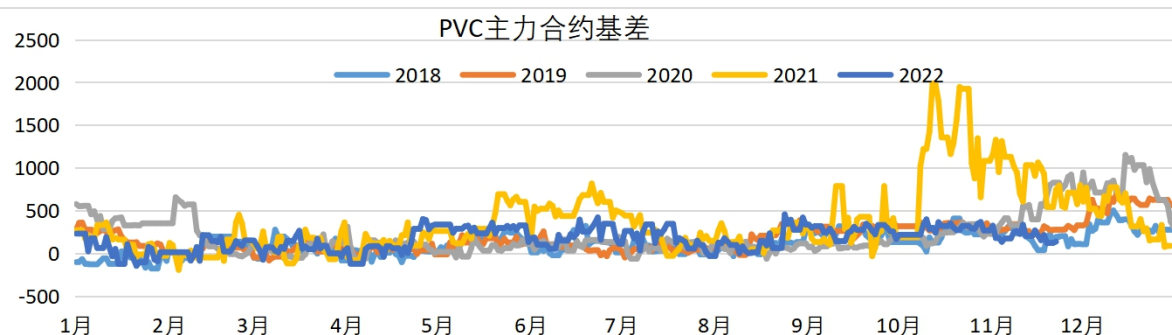
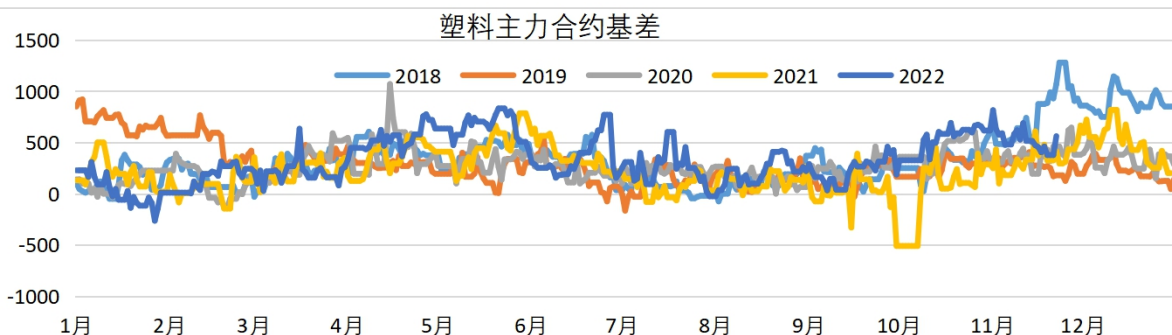
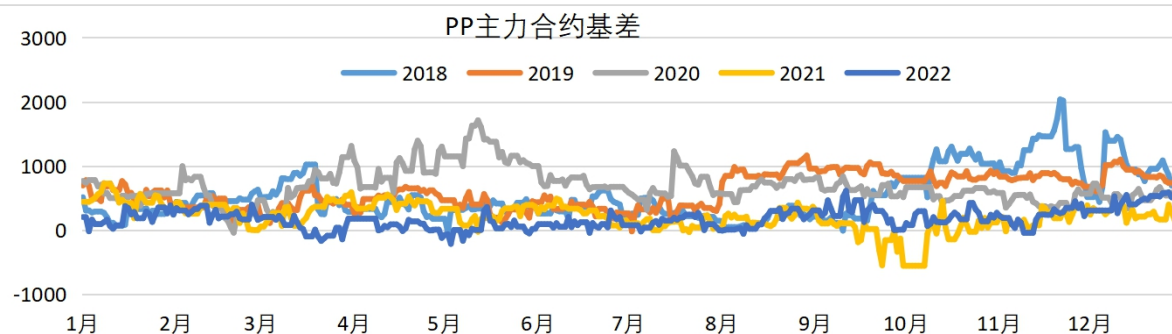
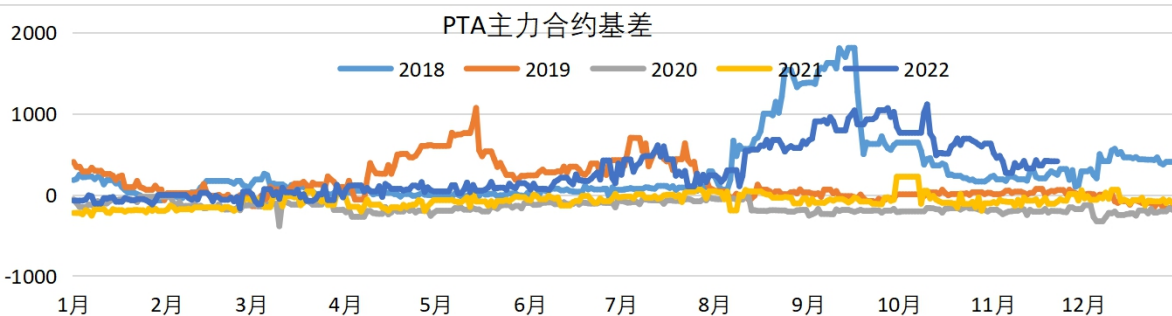
三、主要品种基差季节性图表及期限结构



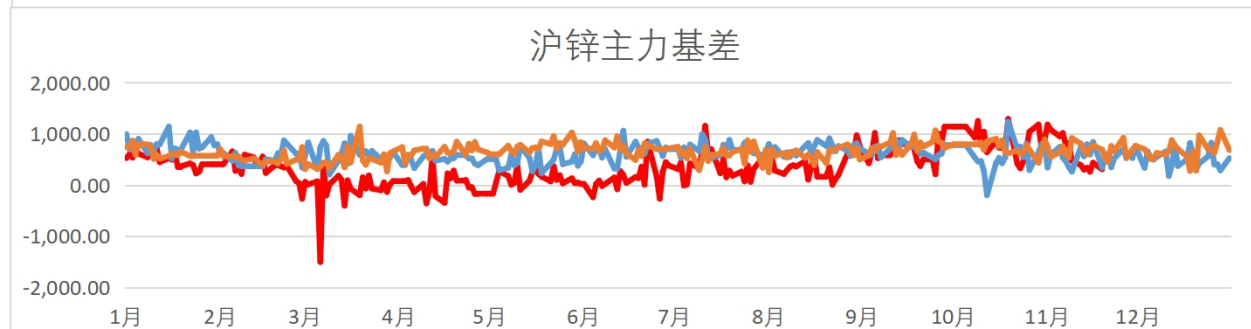
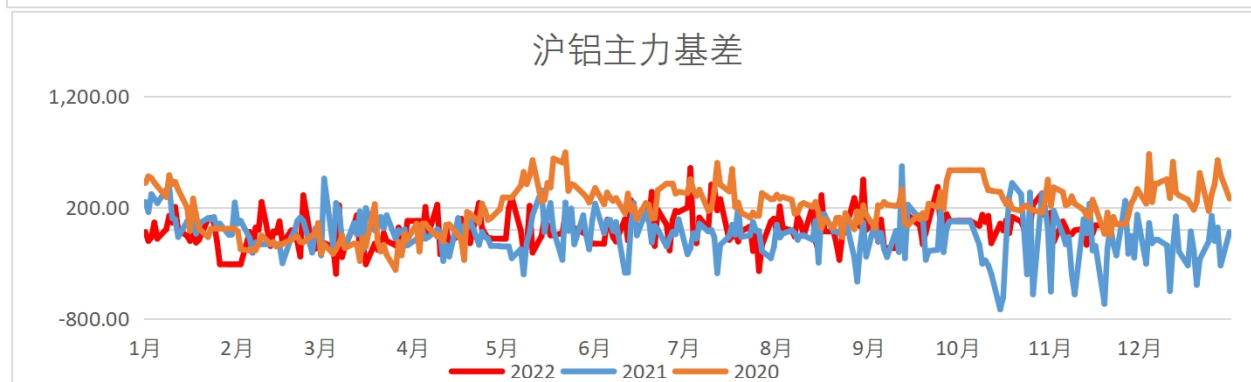
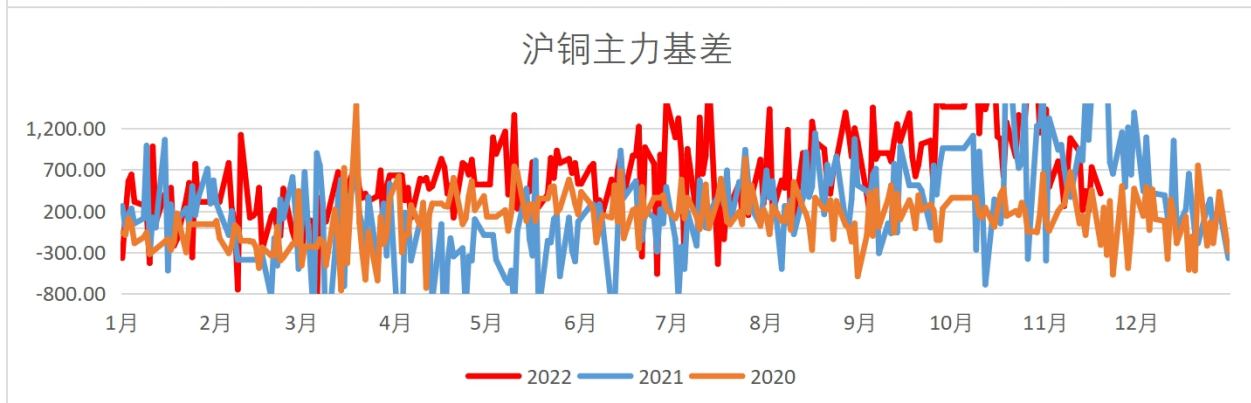
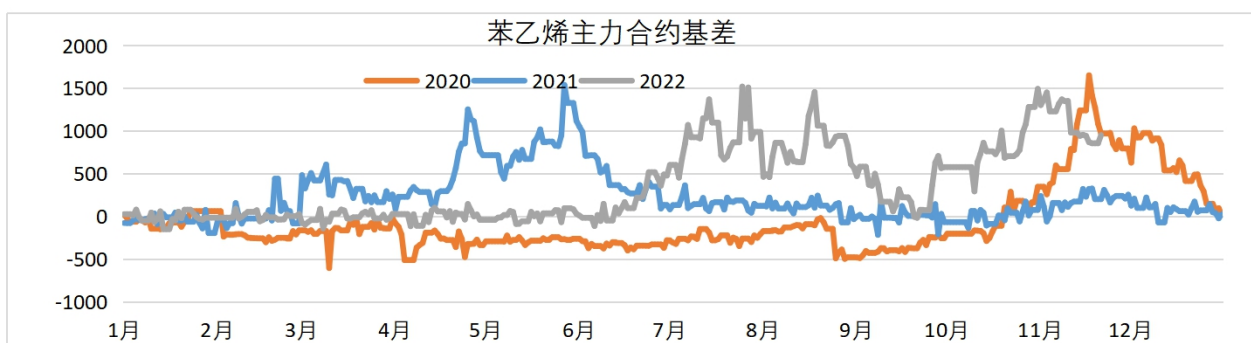
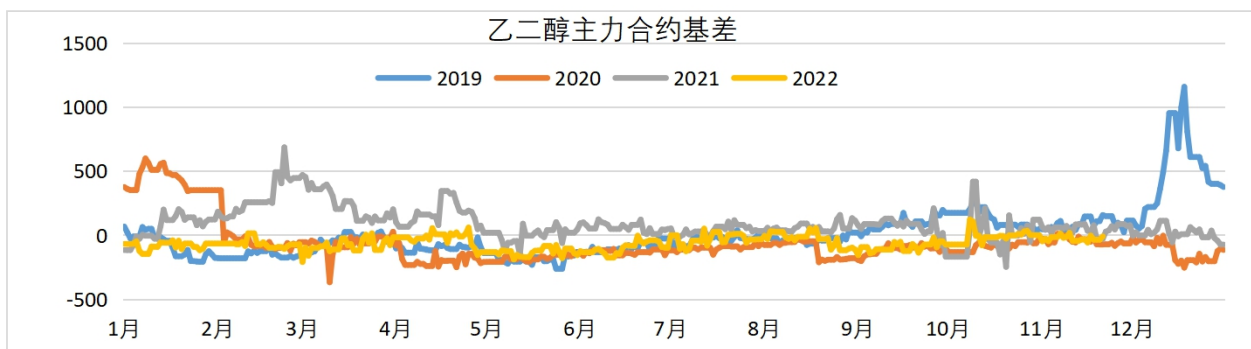




-1000
1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

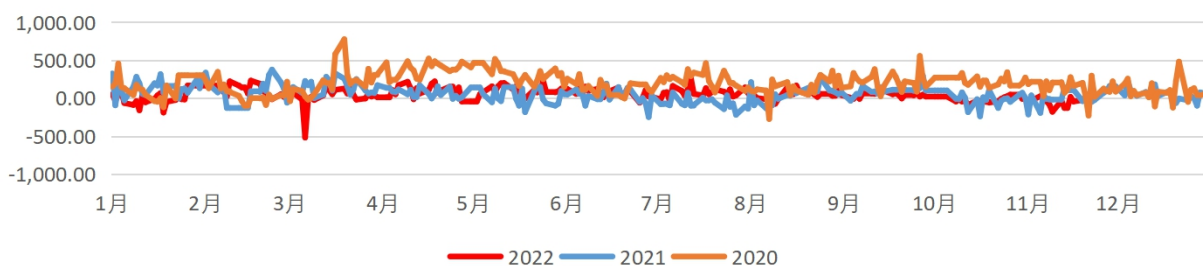


1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

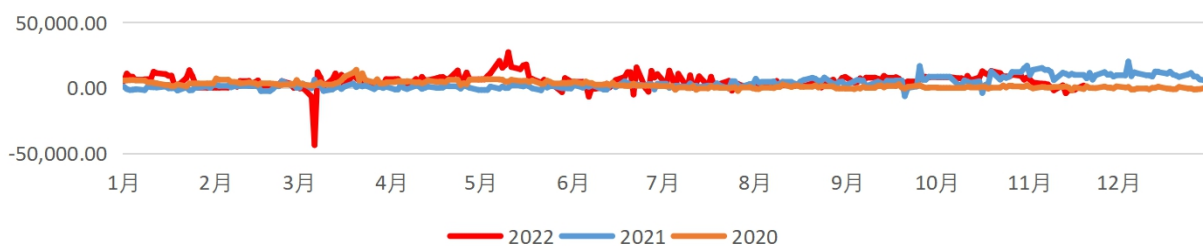


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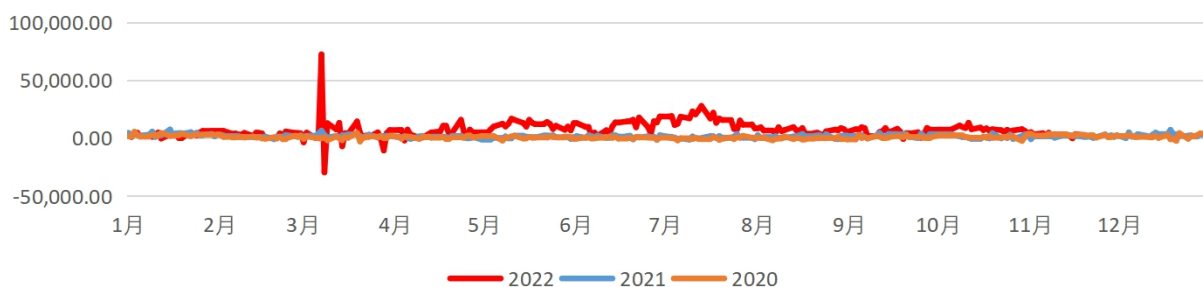
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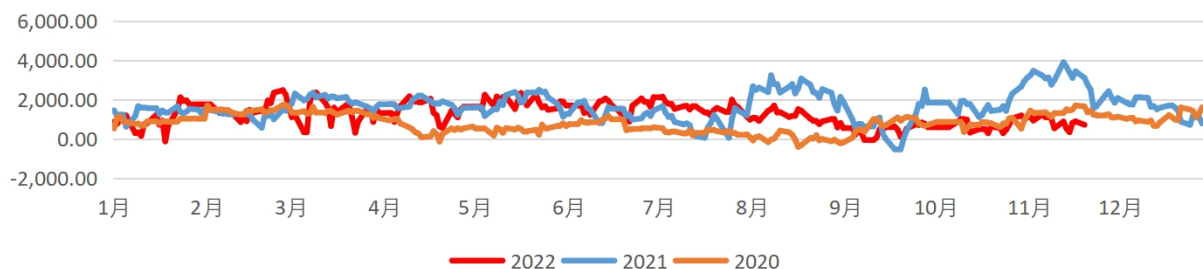
沪锡主力基差



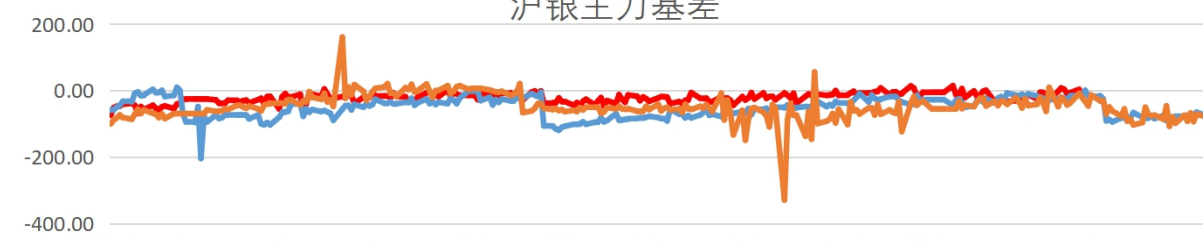
沪镍主力基差



不锈钢主力基差



沪银主力基差





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