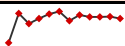
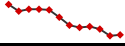
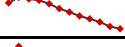
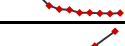
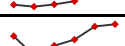
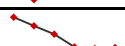
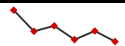
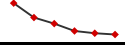
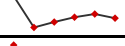
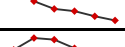
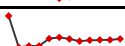
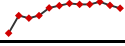
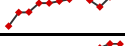
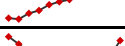
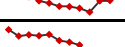
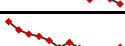
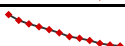
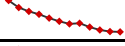
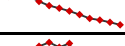
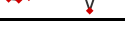


山金期货基差日报

更新时间：2022年12月13日08时46分

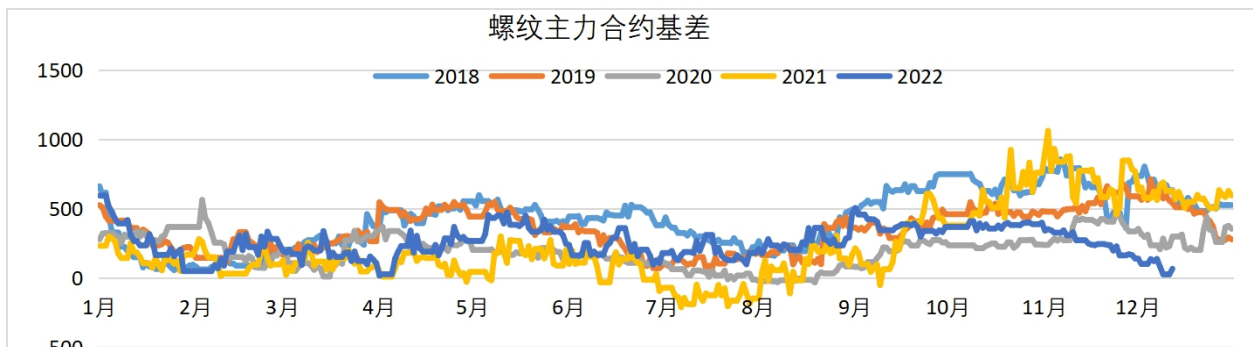
一、主要品种基差及变化情况一览

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	3935	65	41	1.65%	3.9%	
热卷	上海	4160	4036	124	15	3.07%	7.3%	
铁矿石	青岛港PB粉	891	803	89	17	11.07%	26.4%	
焦炭	天津港	2810	2988	-178	47	-5.96%	-65.9%	
焦煤	京唐港	2500	1930	570	-62	29.53%	70.5%	
棉花	全国	14959	13795	1164	94	8.44%	20.1%	
白糖	南宁	5710	5673	37	127	0.65%	2.6%	
豆粕	张家港	4860	4377	483	67	11.03%	122.1%	
菜粕	南通	3350	3080	270	23	8.77%	97.0%	
豆油	张家港	9650	8962	688	-80	7.68%	84.9%	
棕榈油	广州	7670	7464	206	2	2.76%	30.5%	
菜籽油	江苏	12780	10954	1826	-34	16.67%	184.4%	
花生	青岛	9200	#N/A	#VALUE!	#VALUE!	#VALUE!	#VALUE!	
甲醇	江苏	2675	2527	148	-38	5.86%	64.8%	
PTA	华东	5245	5084	161	39	3.17%	35.0%	
PP	镇海	8150	7878	272	-171	3.45%	38.2%	
PE	扬子石化	8350	8172	178	-50	2.18%	24.1%	
PVC	华东	6250	6205	45	92	0.73%	8.0%	
沥青	华东	3450	3364	86	-73	2.56%	28.3%	
EG	华东	4045	4067	-22	52	-0.54%	-6.0%	
EB	华东	9135	8153	982	48	12.04%	133.2%	
铜	上海	66340	66030	310	420	0.47%	5.2%	
铝	上海	18950	18775	175	175	0.93%	10.3%	
锌	上海	25270	24670	600	305	2.43%	26.9%	
铅	上海	15550	15540	10	120	0.06%	0.7%	
镍	上海	224600	218040	6560	3030	3.01%	33.3%	
不锈钢	无锡	17600	17550	50	115	0.28%	3.2%	
锡	上海	189750	190400	-650	1250	-0.34%	-3.8%	
白银	上海	5288	5303	-15	238	-0.28%	-1.6%	

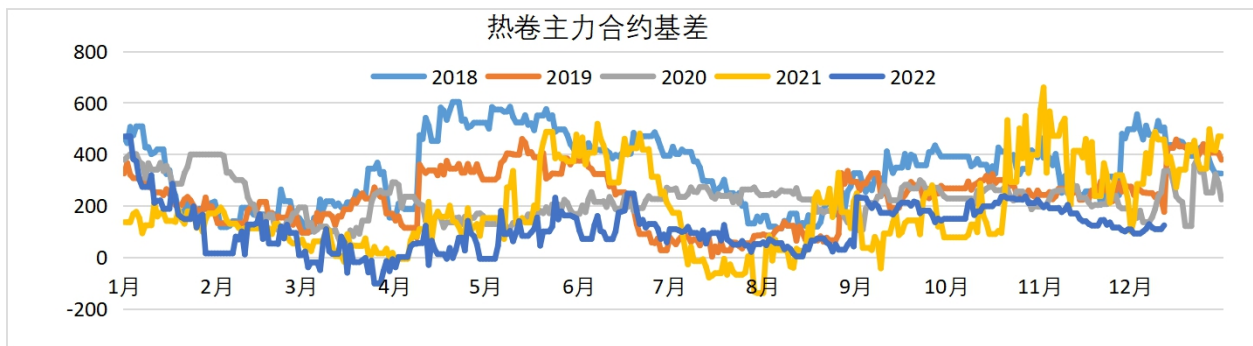
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

三、主要品种基差季节性图表及期限结构

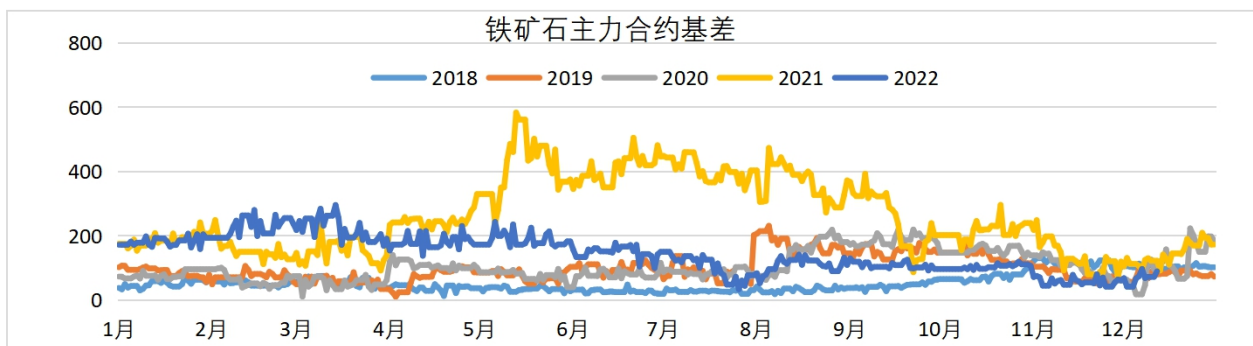
螺纹主力合约基差



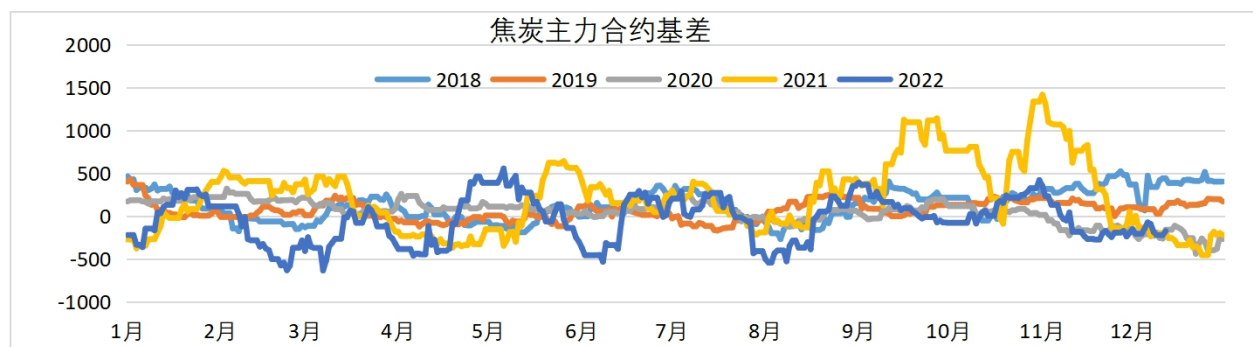
热卷主力合约基差



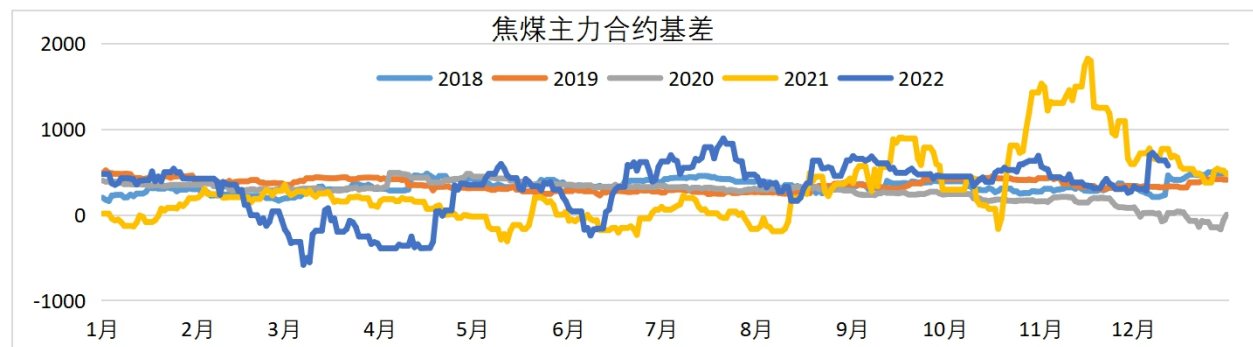
铁矿石主力合约基差

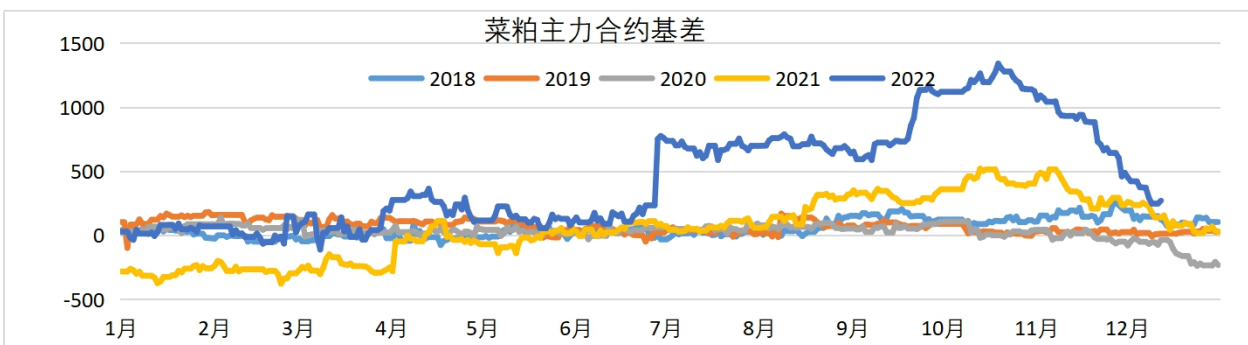
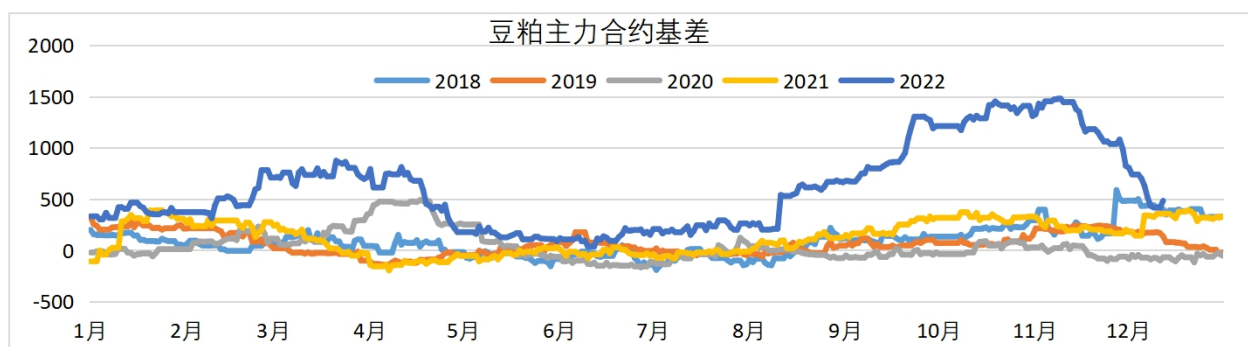
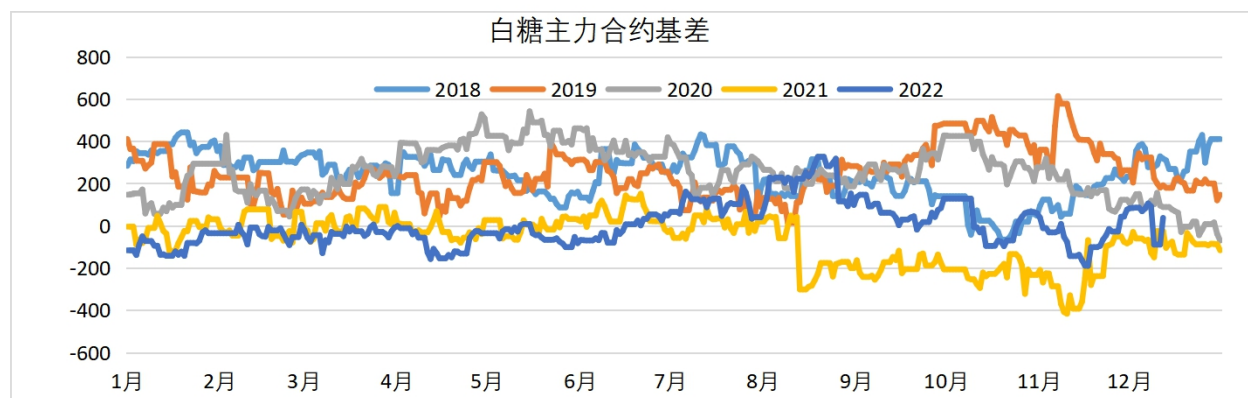
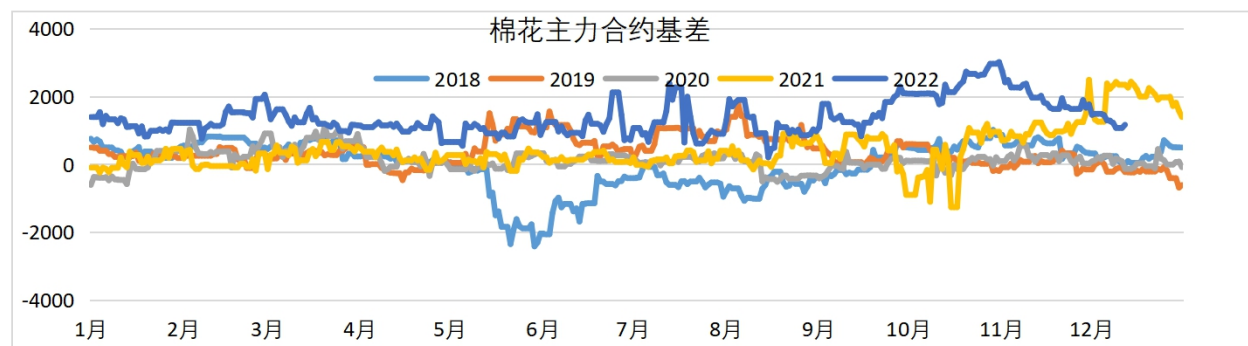
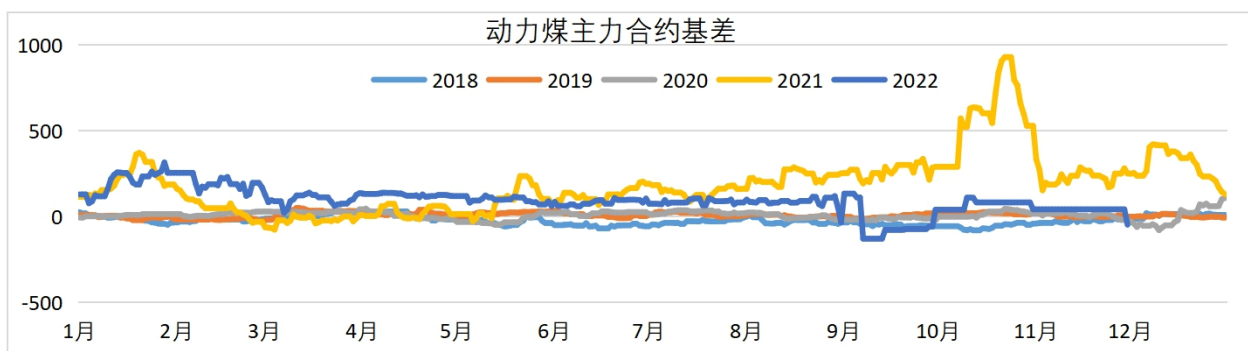


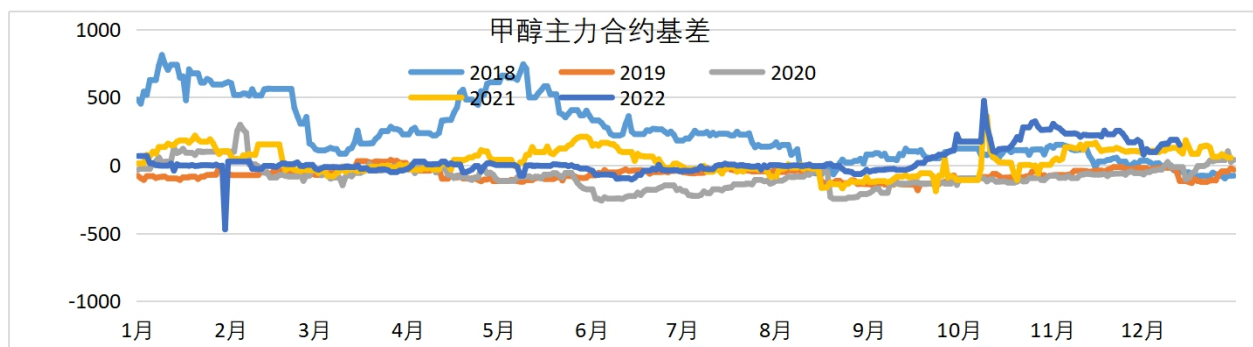
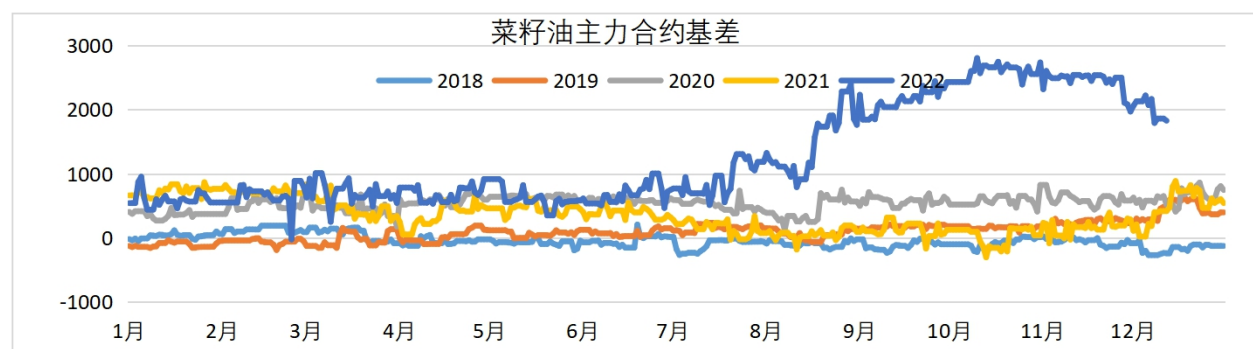
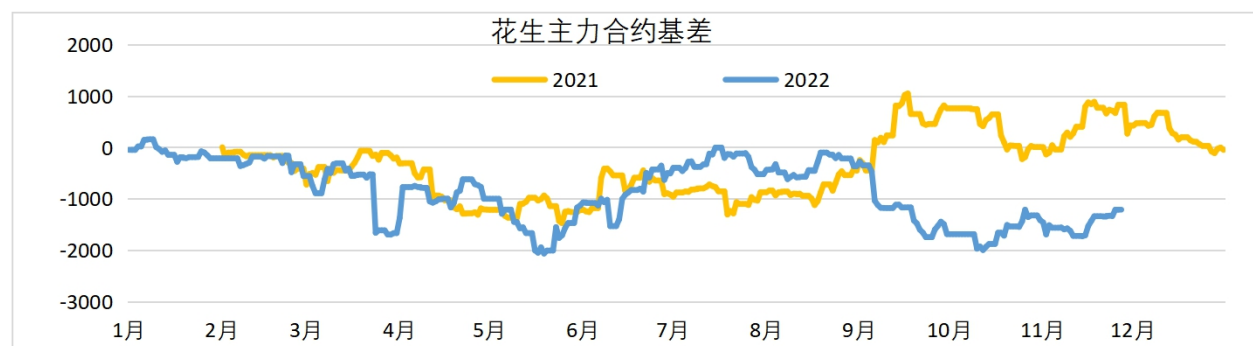
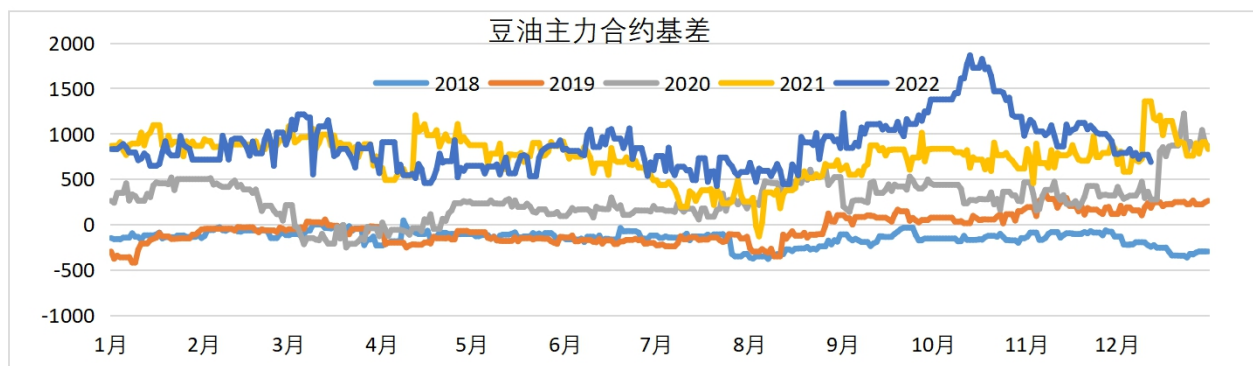
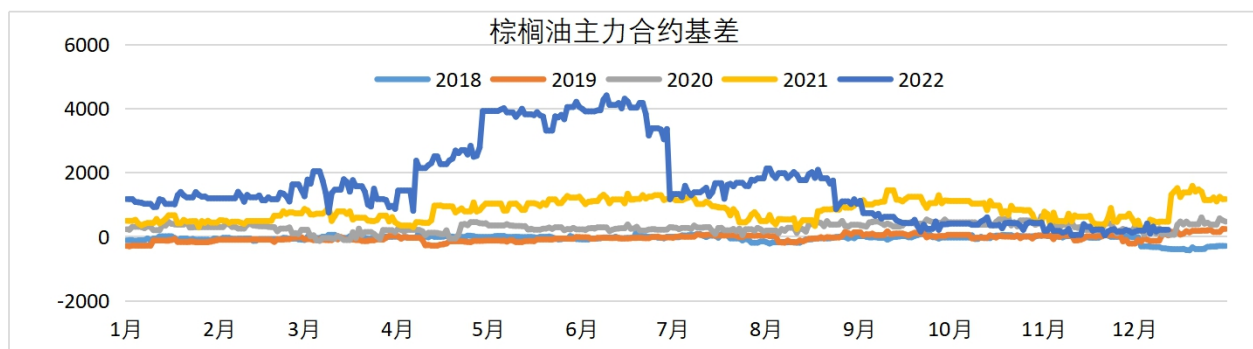
焦炭主力合约基差

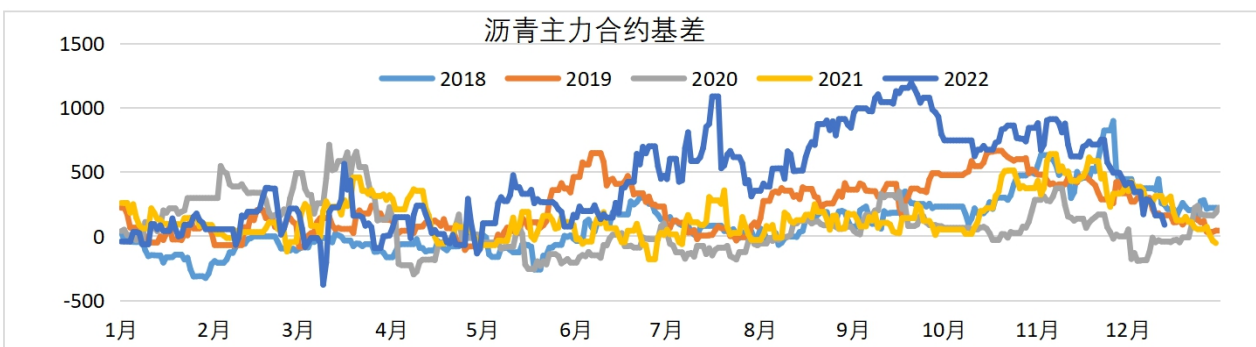
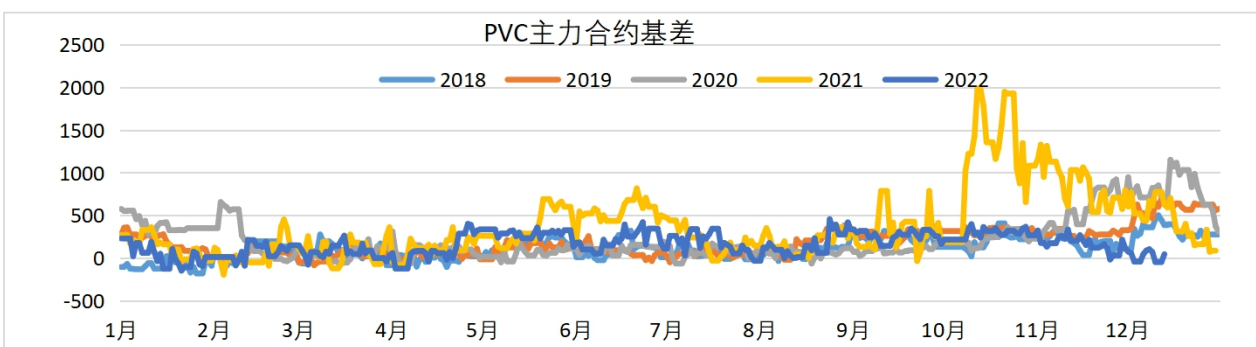
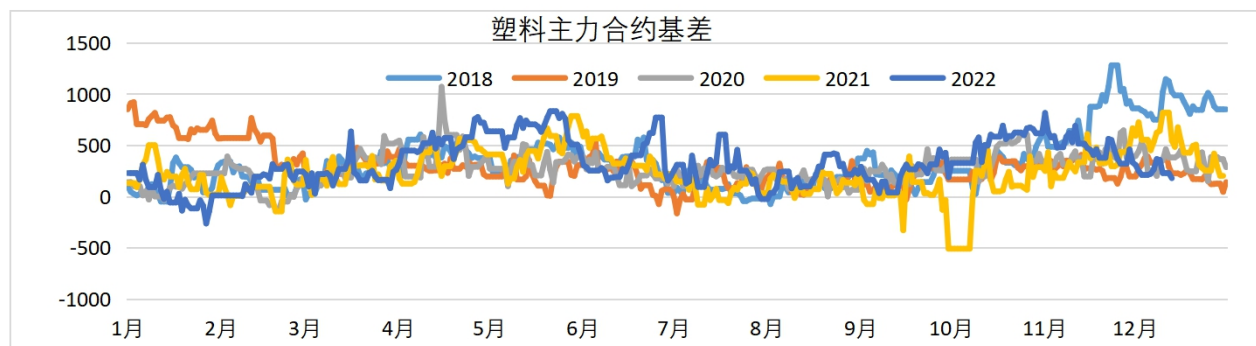
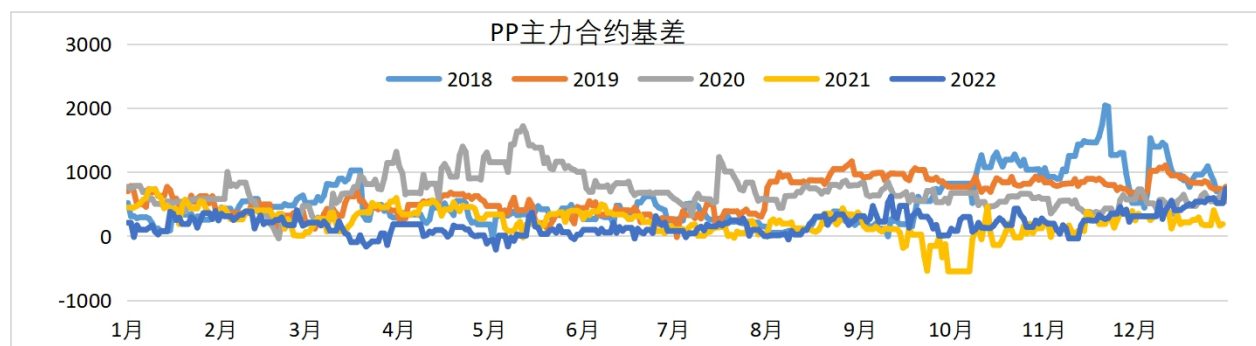
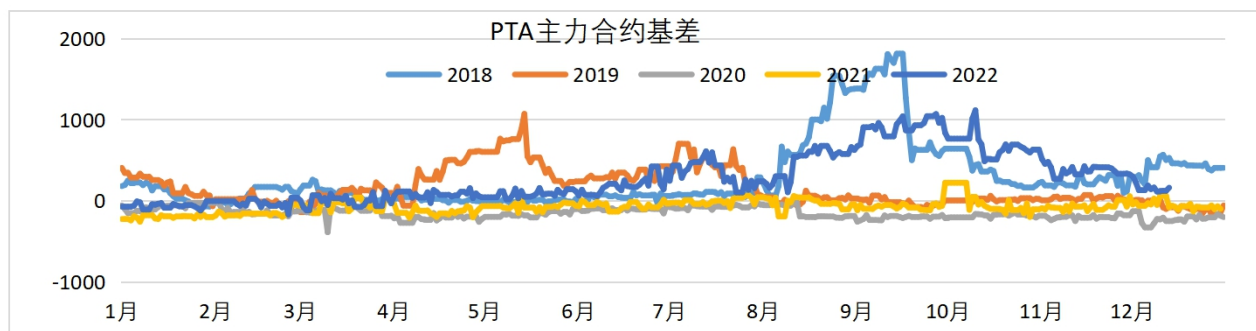


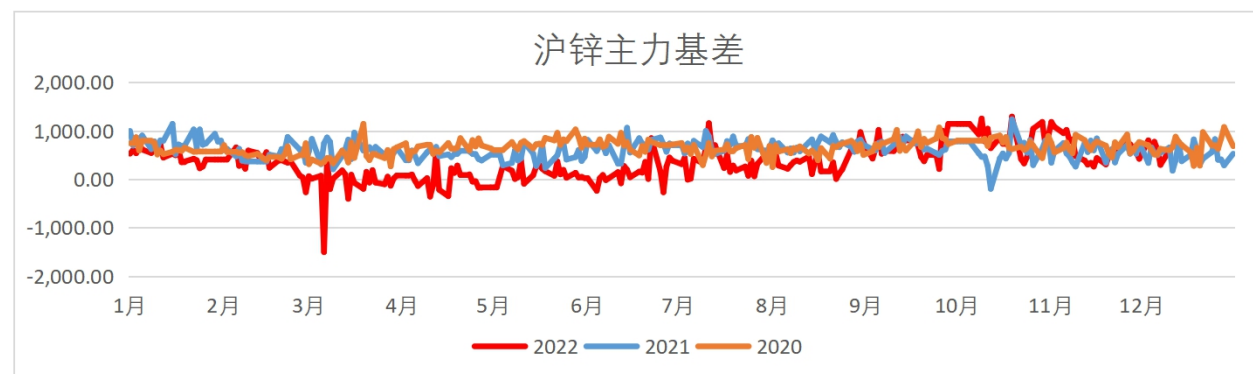
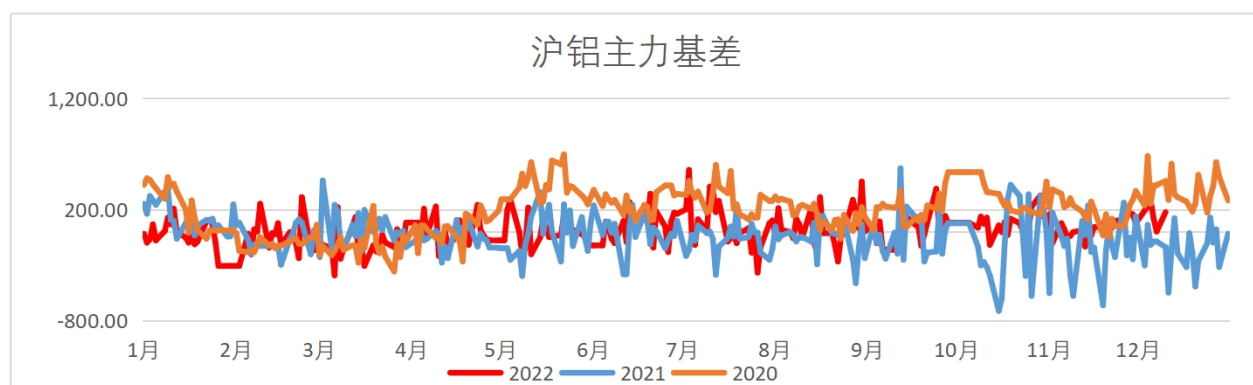
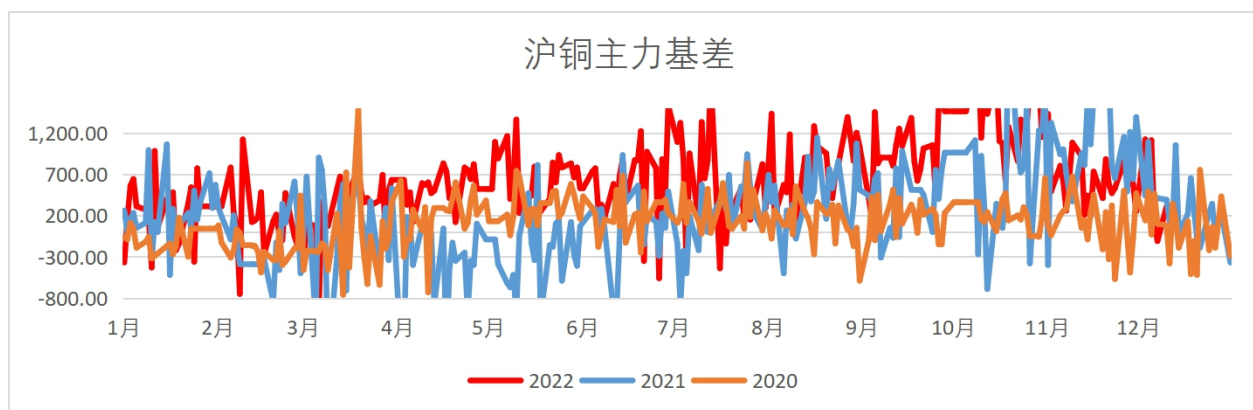
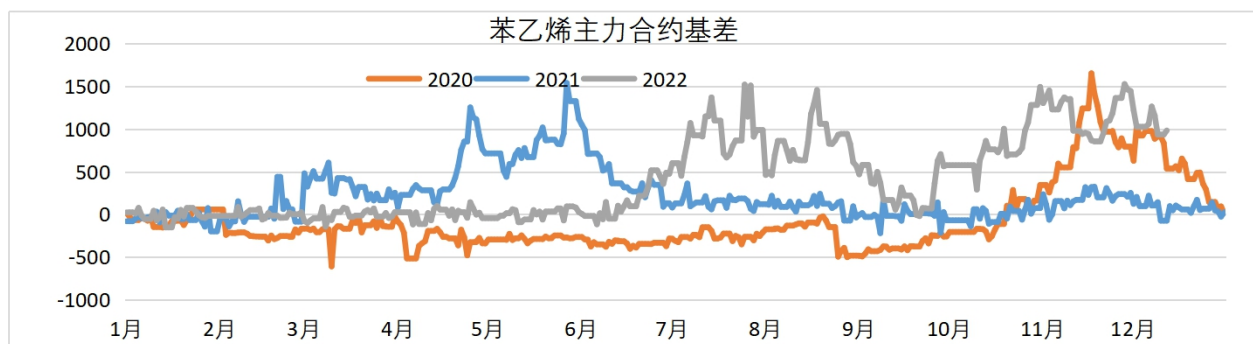
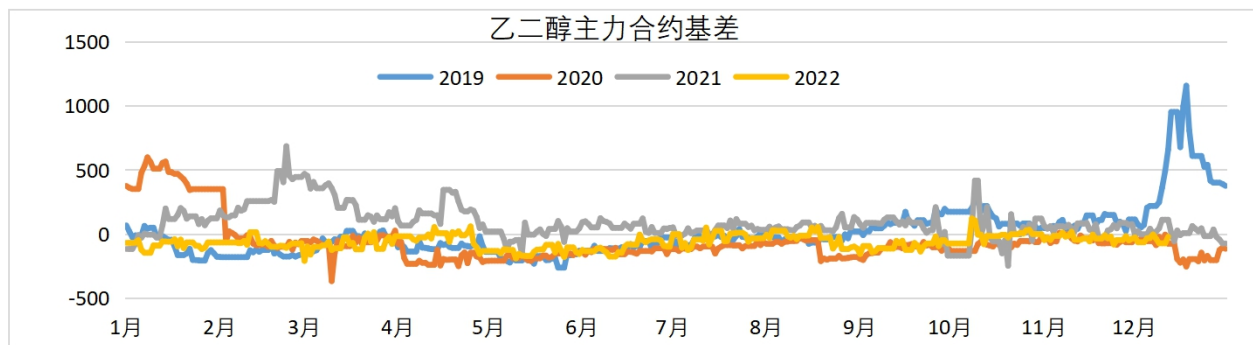
焦煤主力合约基差



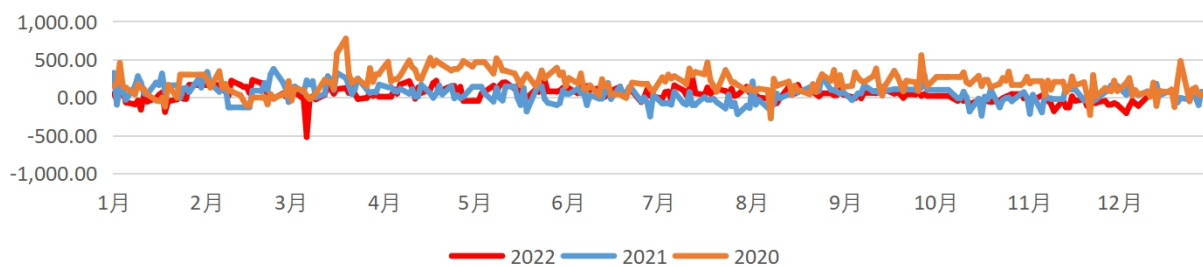




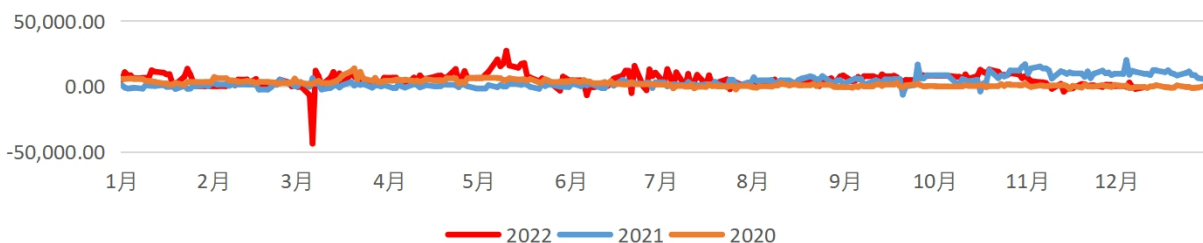




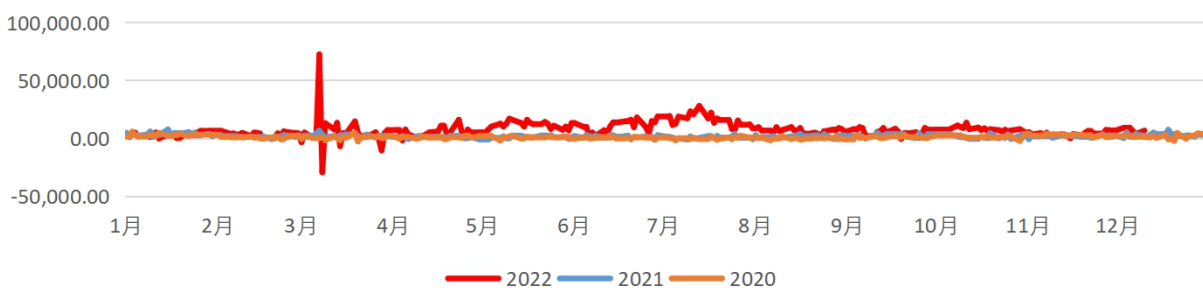
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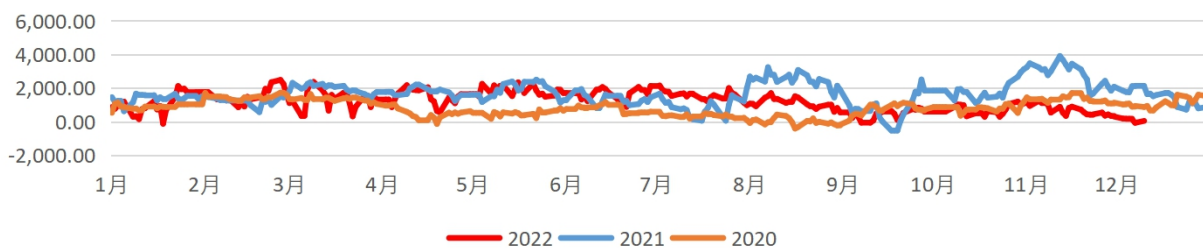
沪锡主力基差



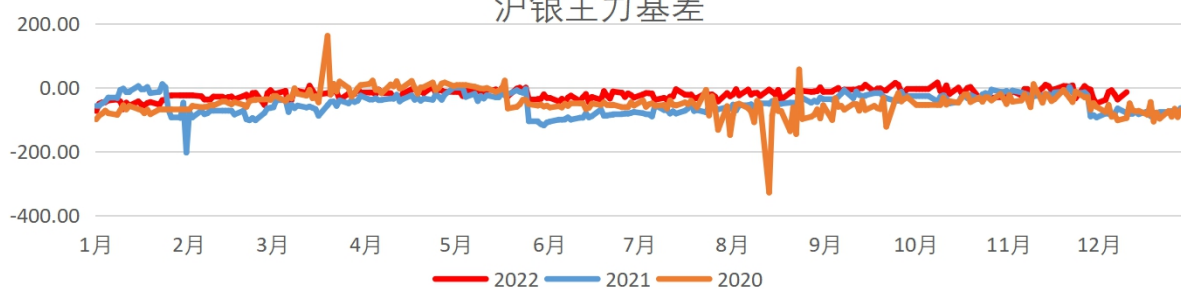
沪镍主力基差



不锈钢主力基差



沪银主力基差



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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