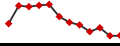
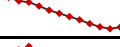
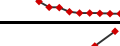
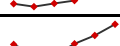
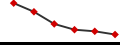
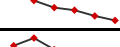
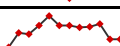
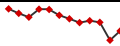
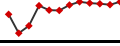
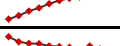
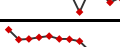
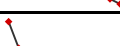
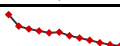
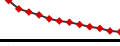
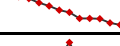
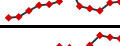
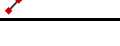


山金期货基差日报

更新时间：2022年12月20日09时27分

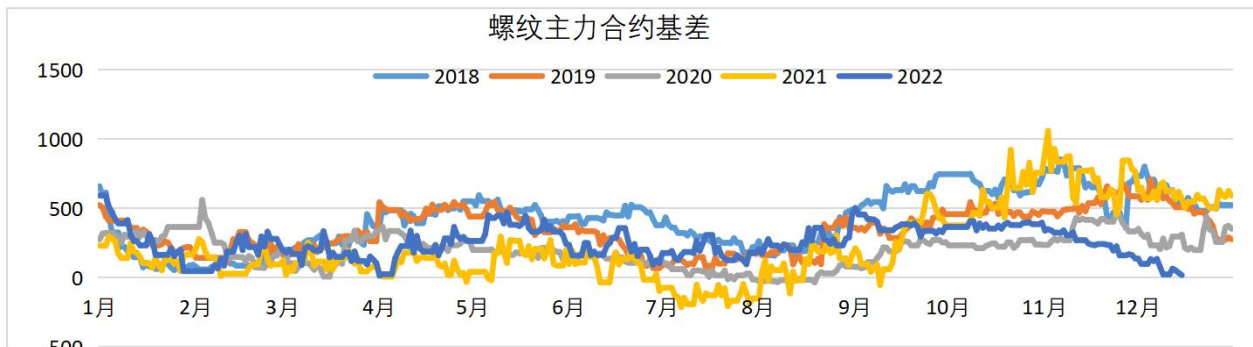
一、主要品种基差及变化情况一览

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	4103	4084	19	-16	0.47%	1.2%	
热卷	上海	4240	4149	91	-10	2.19%	5.5%	
铁矿石	青岛港PB粉	895	830	65	-7	7.78%	19.4%	
焦炭	天津港	2810	2905	-95	52	-3.25%	-45.7%	
焦煤	京唐港	2500	1998	503	-13	25.16%	62.9%	
棉花	全国	14982	14030	952	-154	6.79%	17.0%	
白糖	南宁	5720	5735	-15	-24	-0.26%	-1.1%	
豆粕	张家港	4770	4289	481	0	11.21%	157.4%	
菜粕	南通	3300	3031	269	-40	8.87%	124.6%	
豆油	张家港	9750	8718	1032	-24	11.84%	166.2%	
棕榈油	广州	7750	7876	-126	-20	-1.60%	-22.5%	
菜籽油	江苏	12960	10467	2493	732	23.82%	334.4%	
花生	青岛	9200	10062	-862	0	-8.57%	120.3%	
甲醇	江苏	2670	2590	80	-23	3.09%	43.4%	
PTA	华东	5295	5284	11	-98	0.21%	2.9%	
PP	镇海	8250	7861	389	-27	4.95%	69.5%	
PE	扬子石化	8350	8245	105	-73	1.27%	17.9%	
PVC	华东	6250	6407	-157	-74	-2.45%	-34.4%	
沥青	华东	3550	3577	-27	-11	-0.75%	-10.6%	
EG	华东	4050	4101	-51	-18	-1.24%	-17.5%	
EB	华东	9135	8246	889	-1	10.78%	151.3%	
铜	上海	66240	65980	260	-70	0.39%	5.5%	
铝	上海	18920	18800	120	-20	0.64%	9.0%	
锌	上海	24790	24565	225	-190	0.92%	12.9%	
铅	上海	15450	15445	5	10	0.03%	0.5%	
镍	上海	223000	217450	5550	650	2.55%	35.8%	
不锈钢	无锡	17600	17585	15	30	0.09%	1.2%	
锡	上海	192500	194000	-1500	-1980	-0.77%	-10.9%	
白银	上海	5255	5285	-30	371	-0.57%	-3.6%	

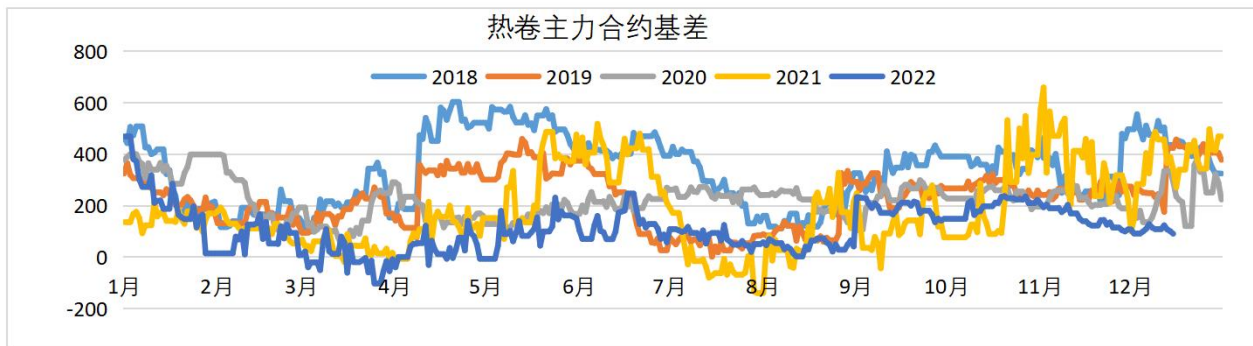
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

三、主要品种基差季节性图表及期限结构

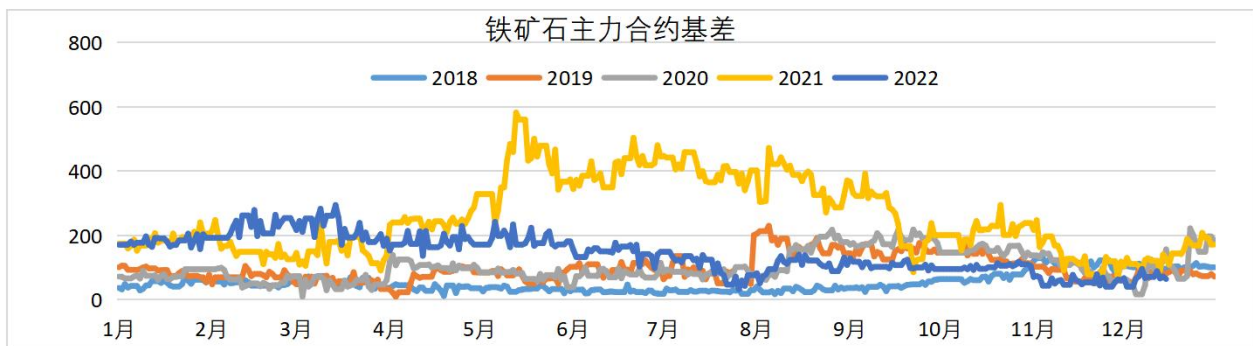
螺纹主力合约基差



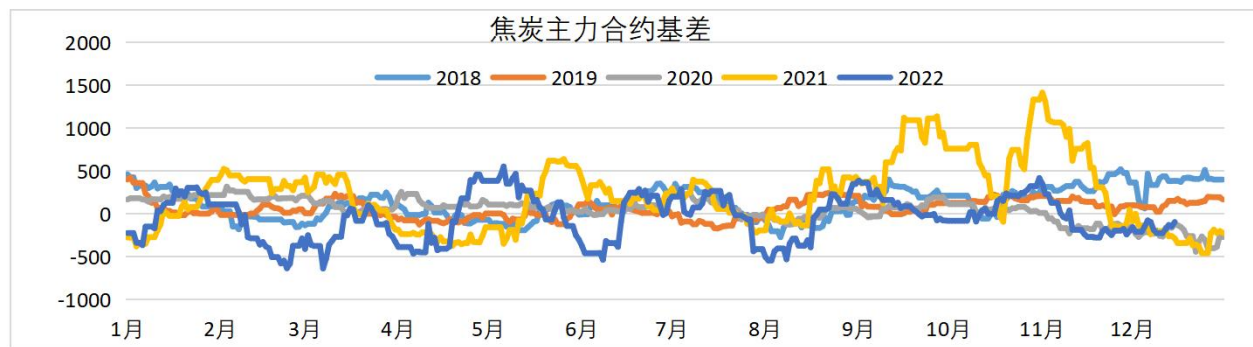
热卷主力合约基差



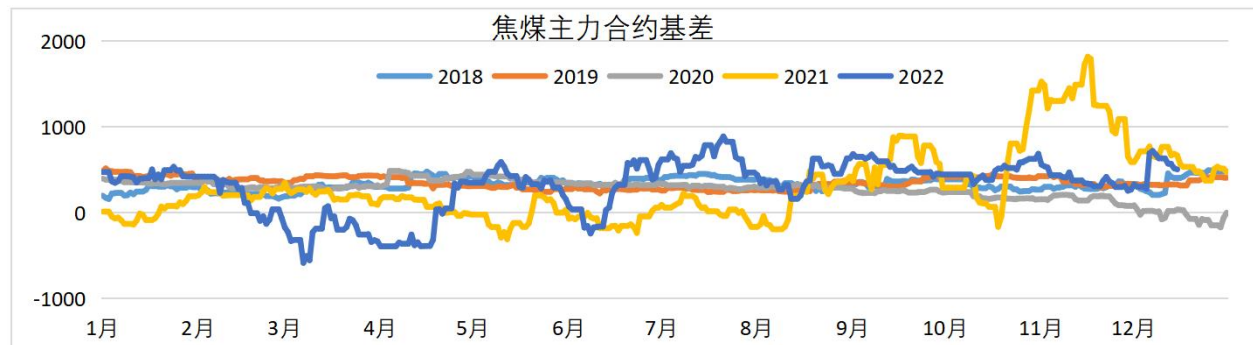
铁矿石主力合约基差

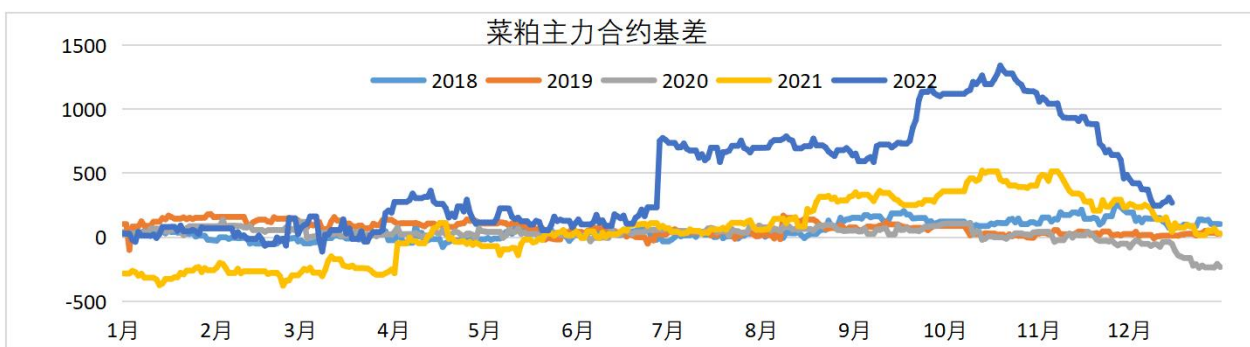
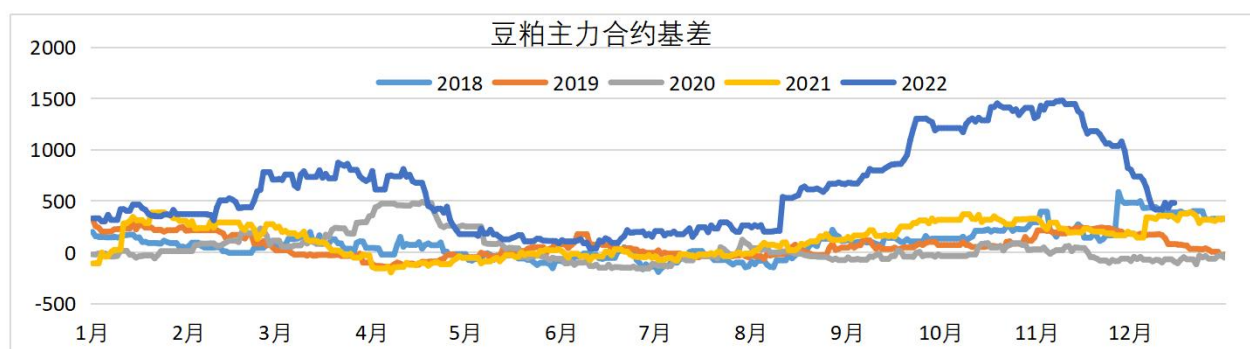
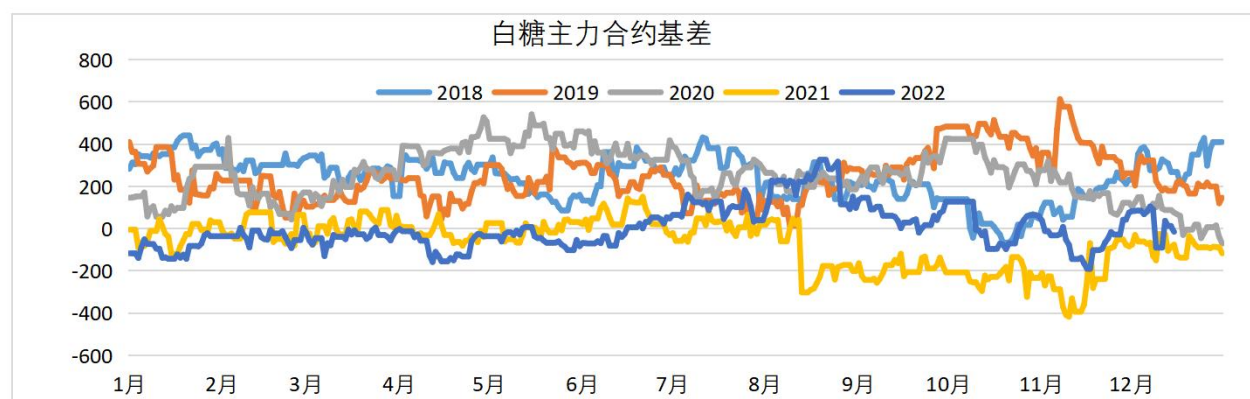
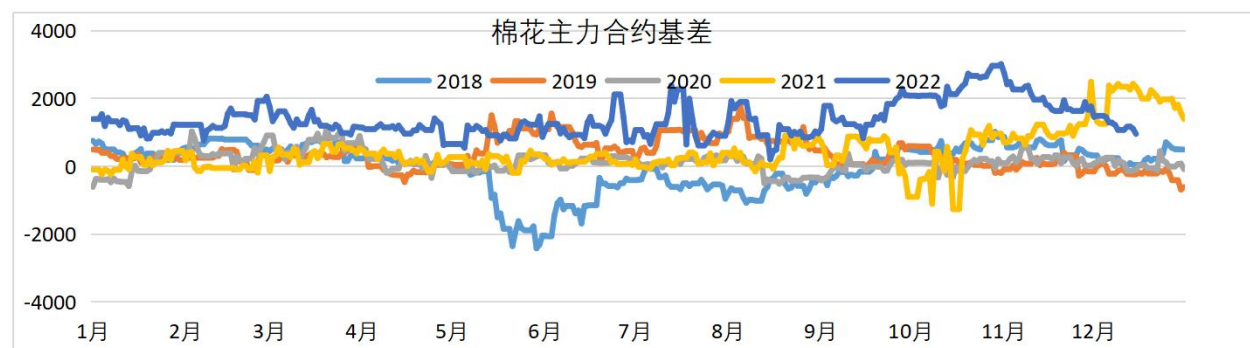
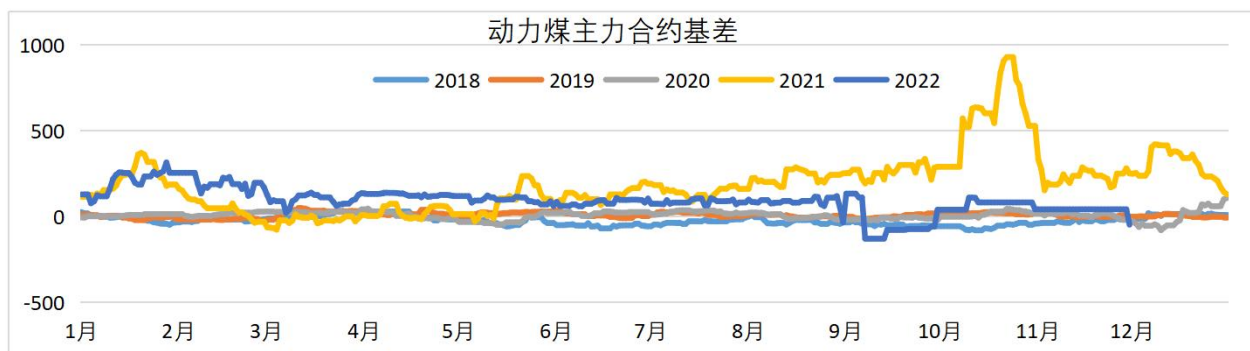


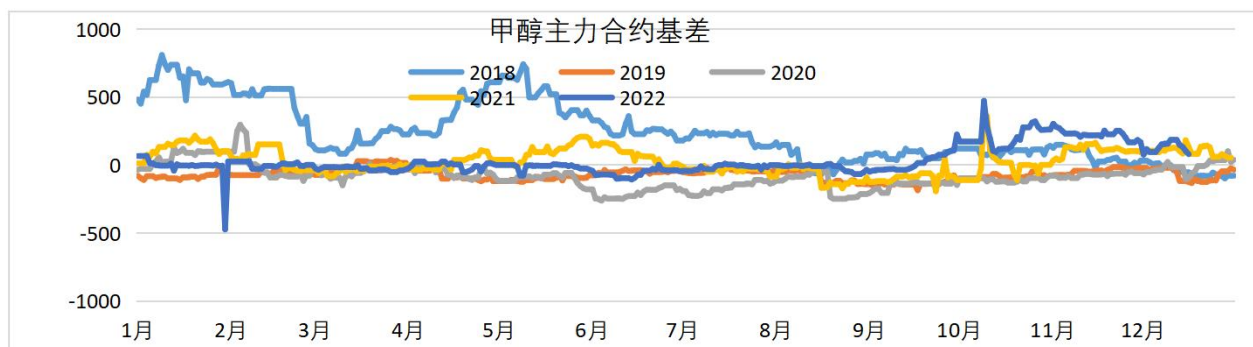
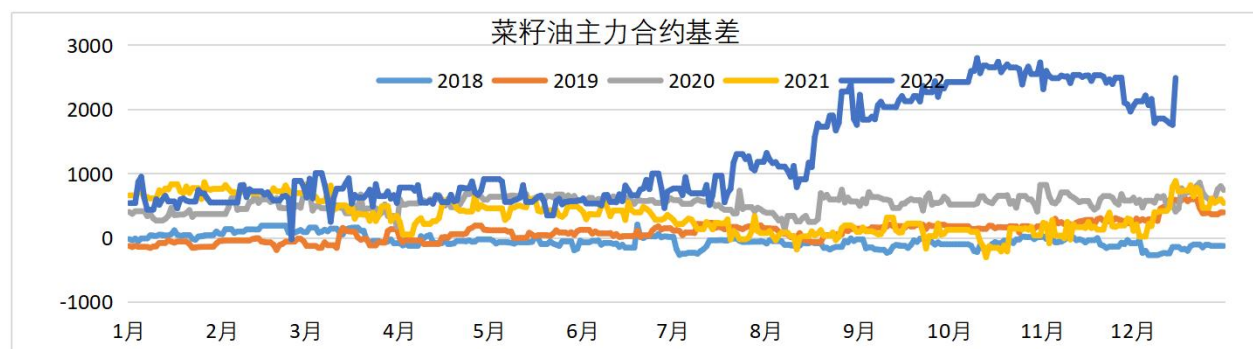
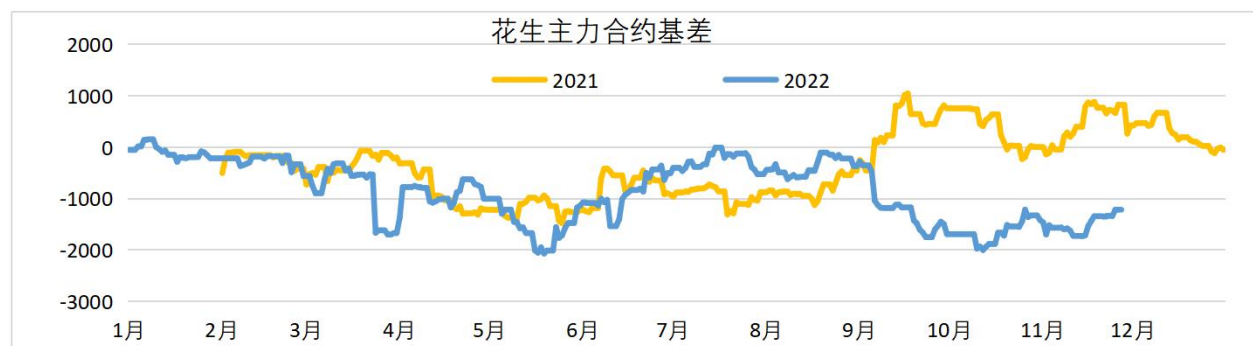
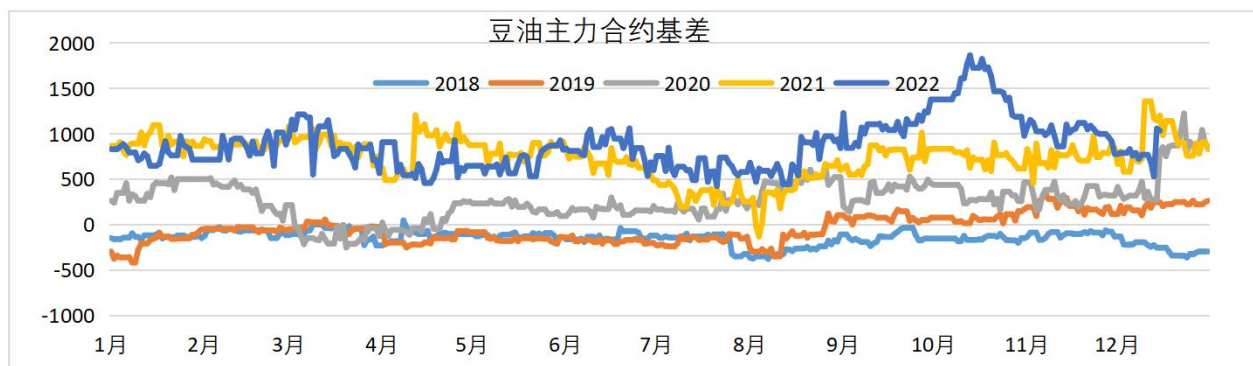
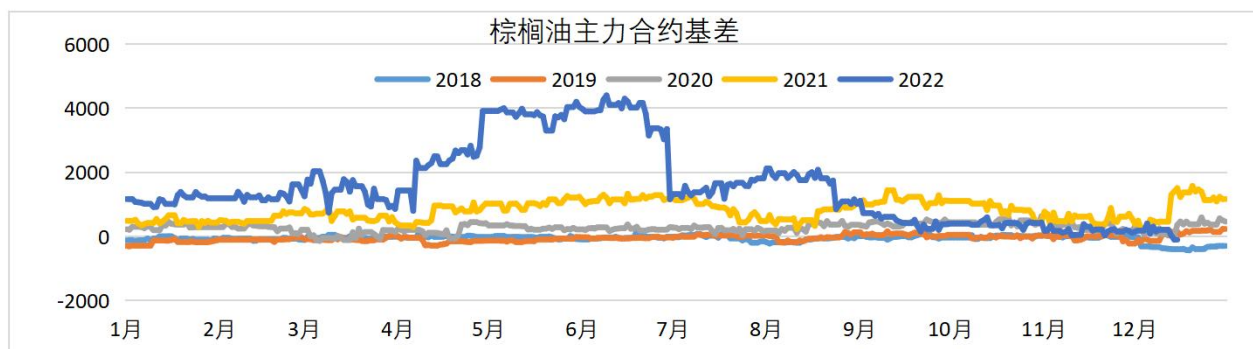
焦炭主力合约基差

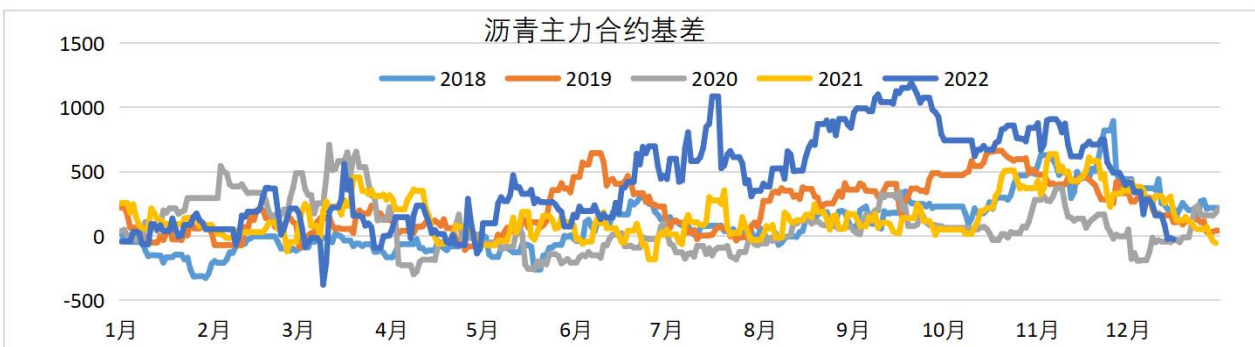
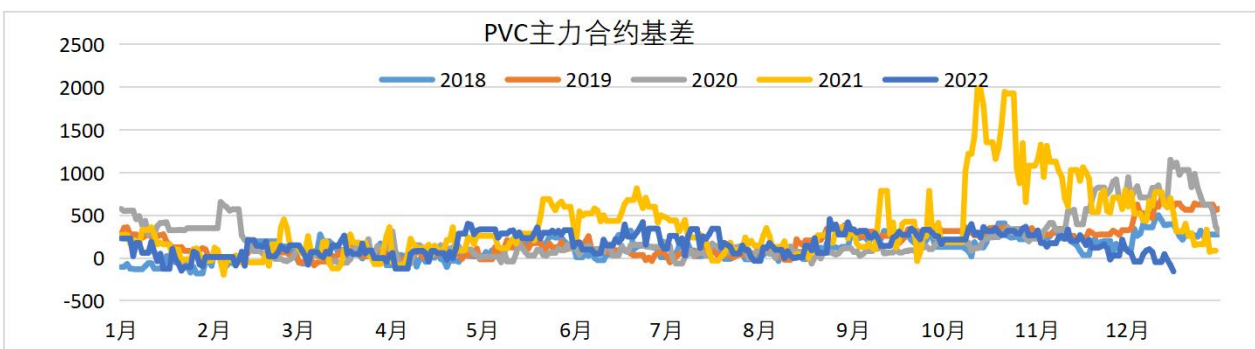
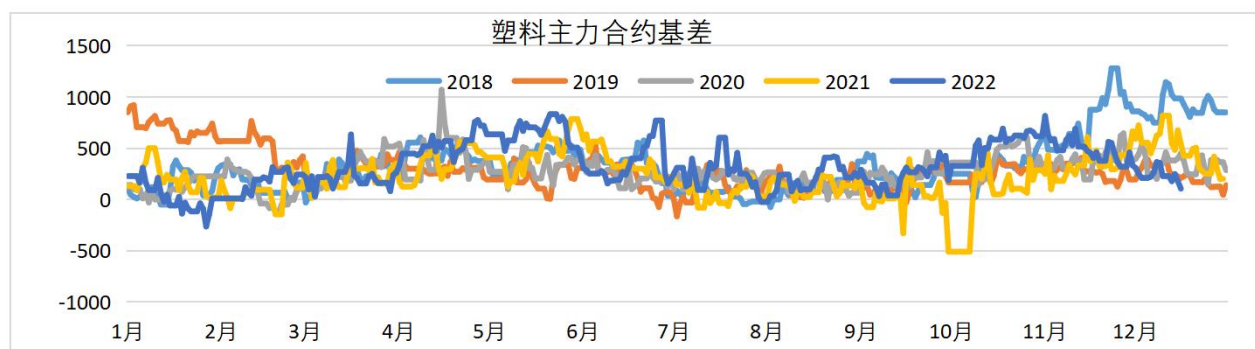
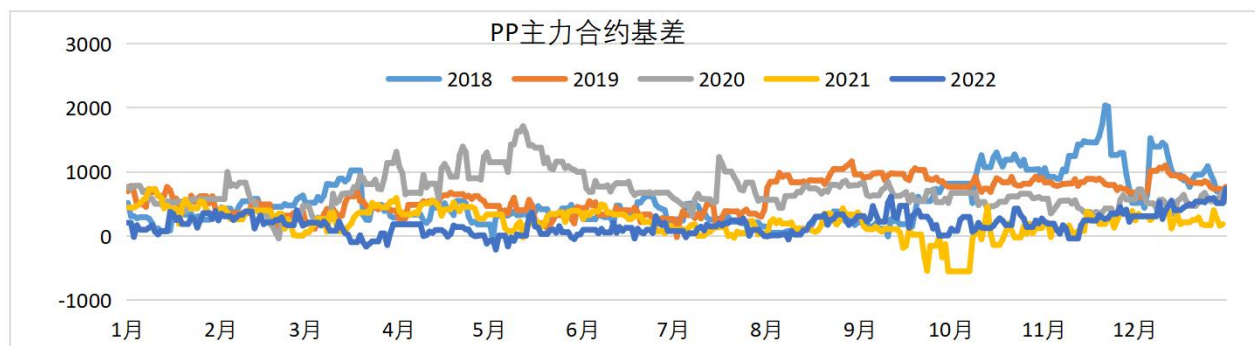
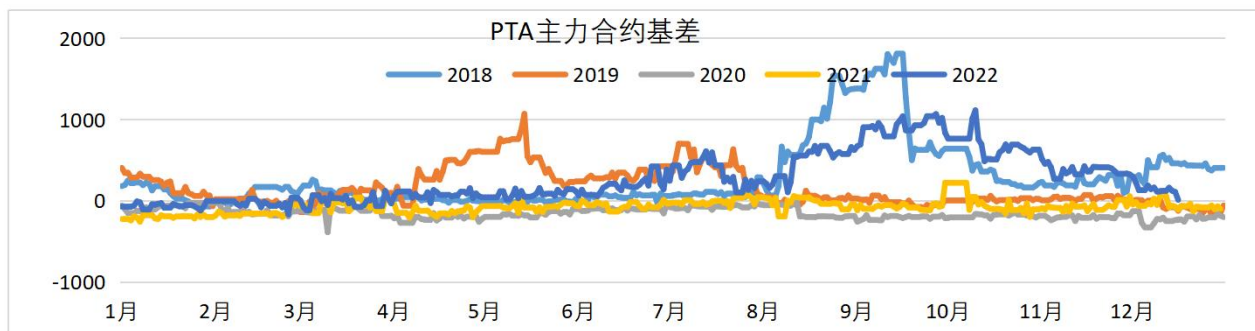


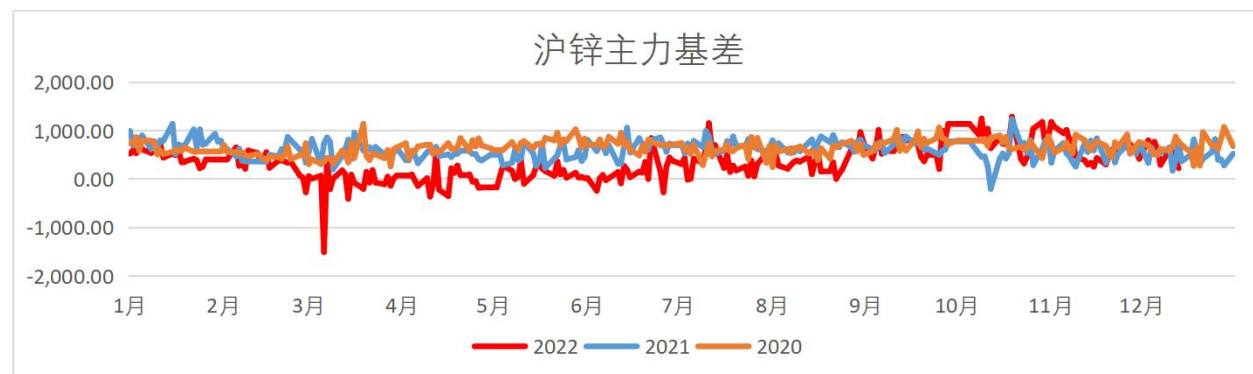
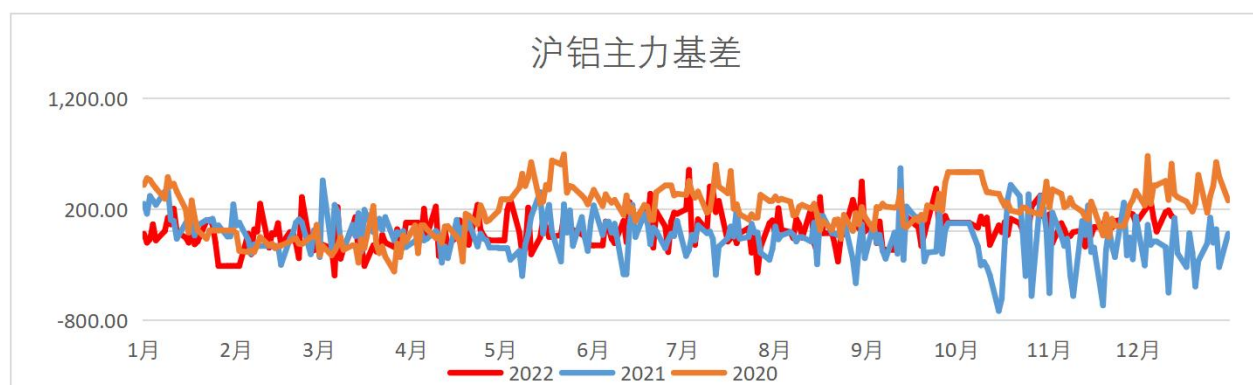
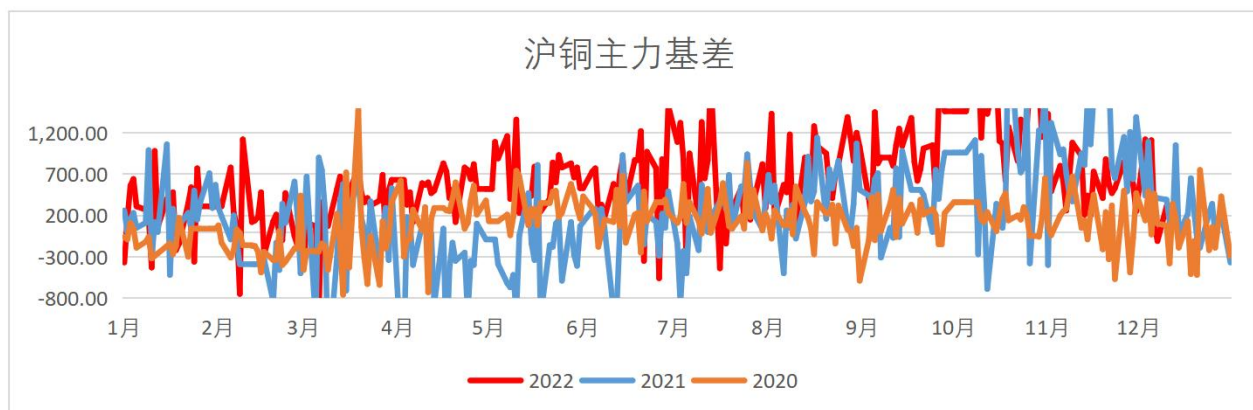
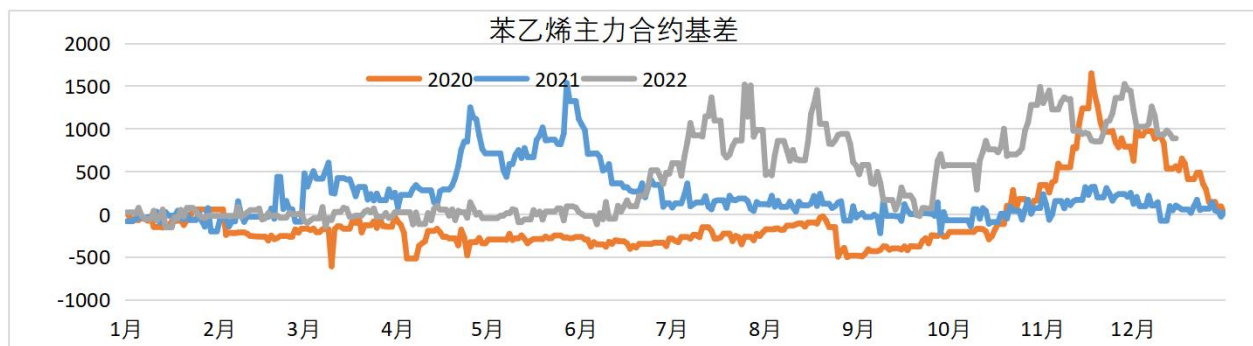
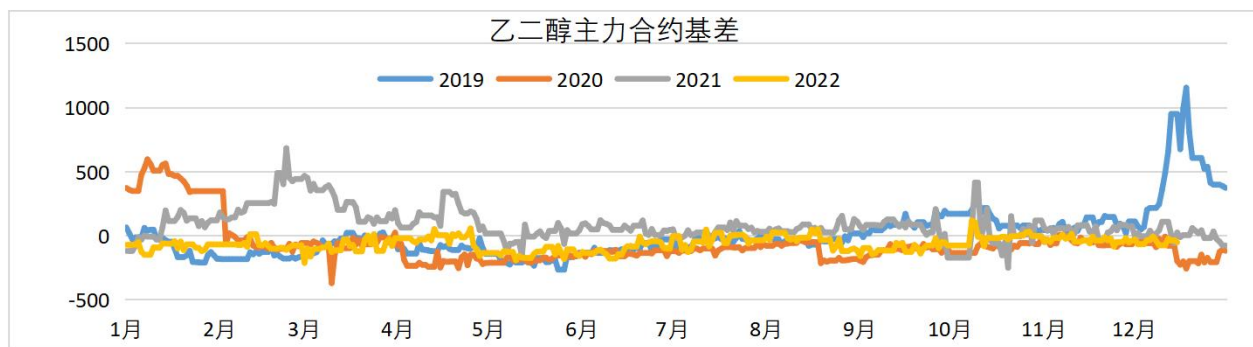
焦煤主力合约基差



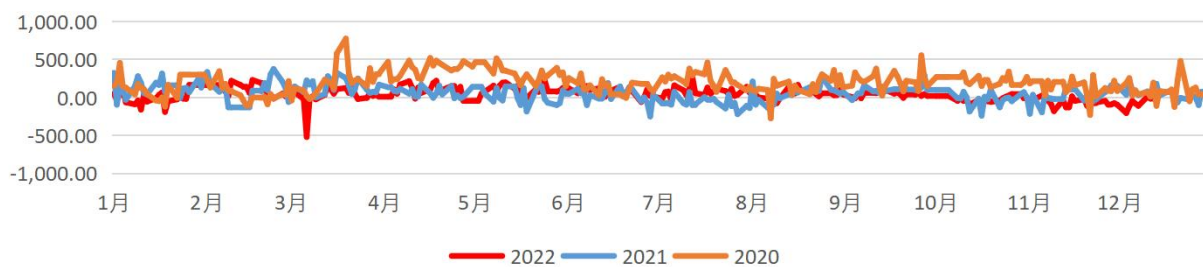




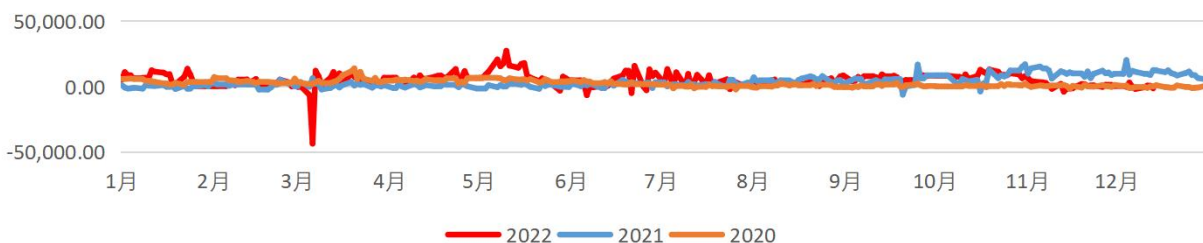




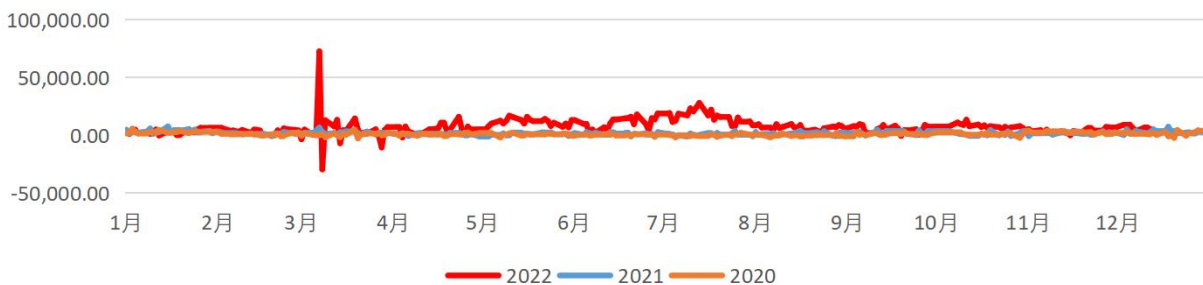
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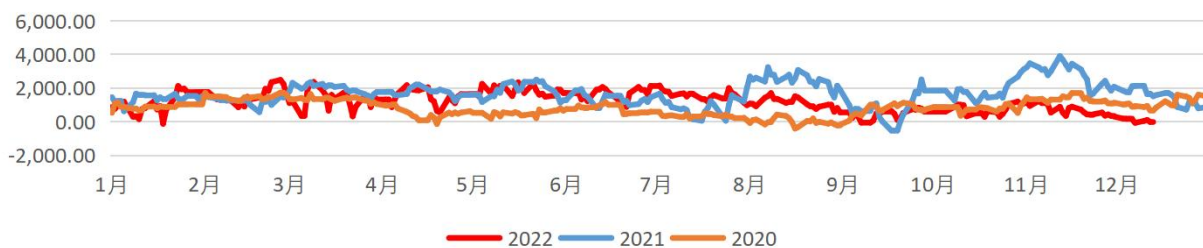
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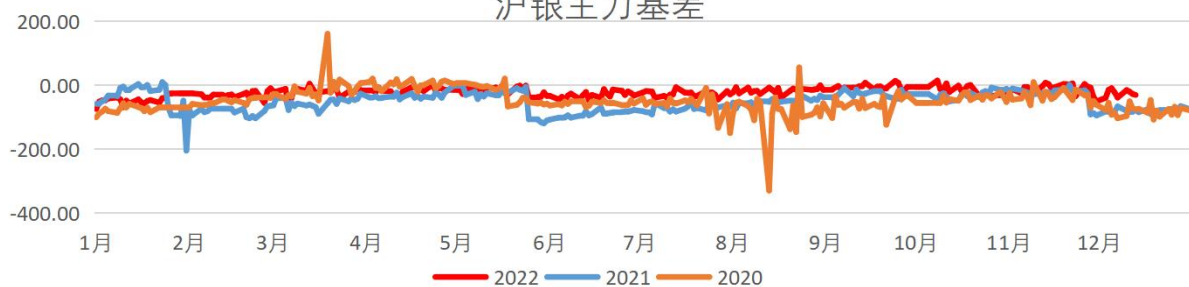
沪镍主力基差



不锈钢主力基差



沪银主力基差



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