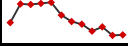
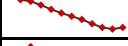
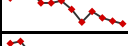
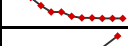
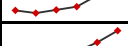
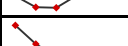
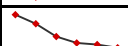
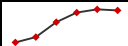
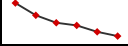
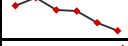
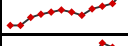
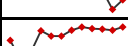
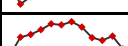
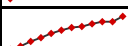
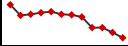
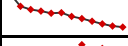
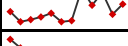
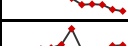
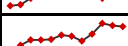
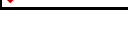


山金期货基差日报

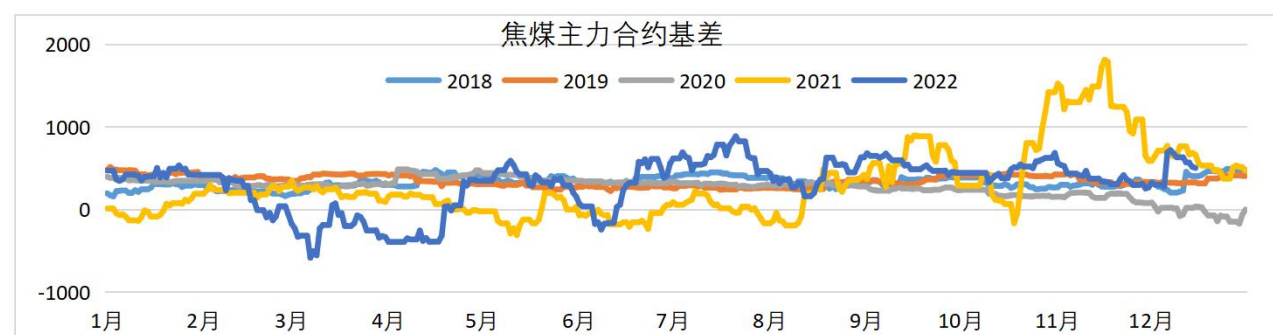
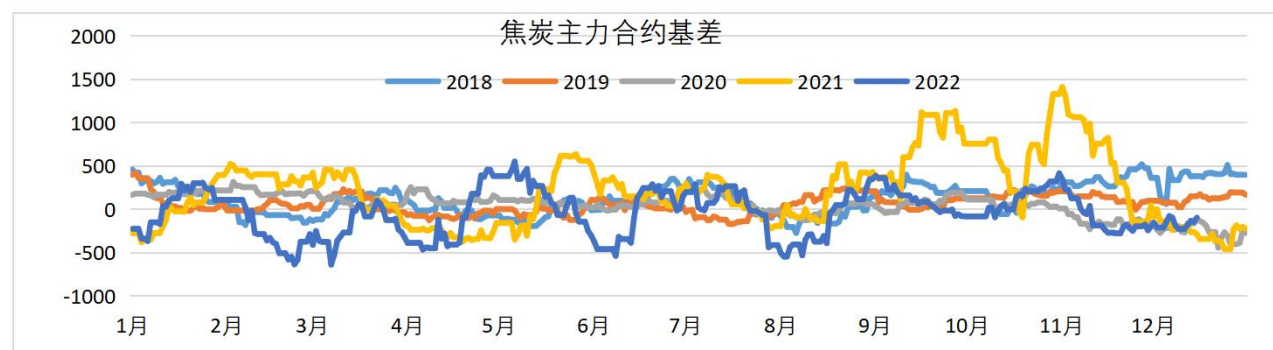
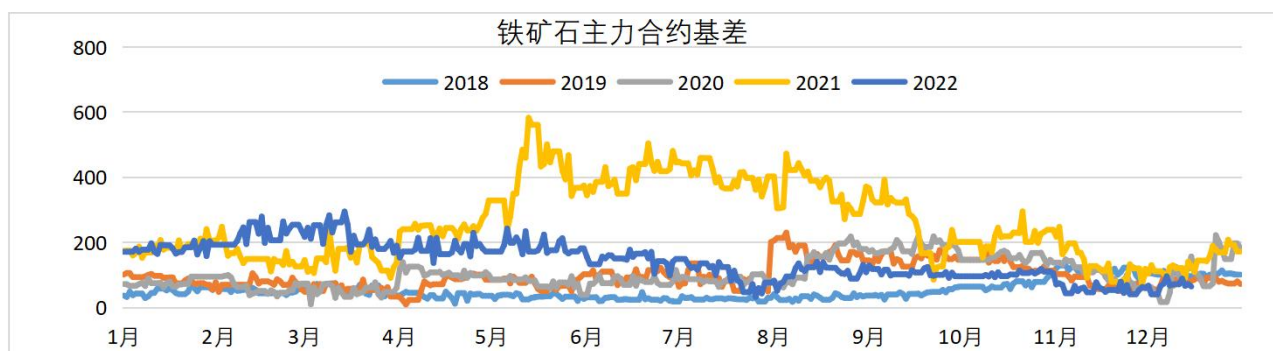
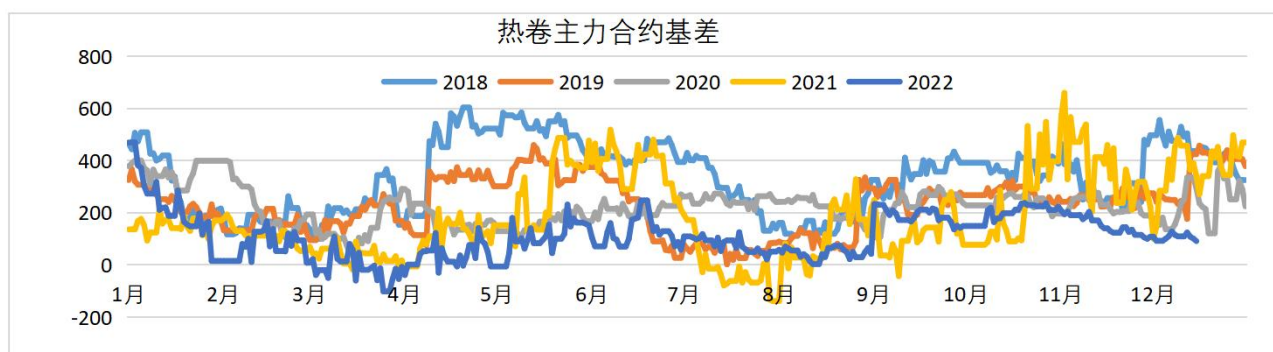
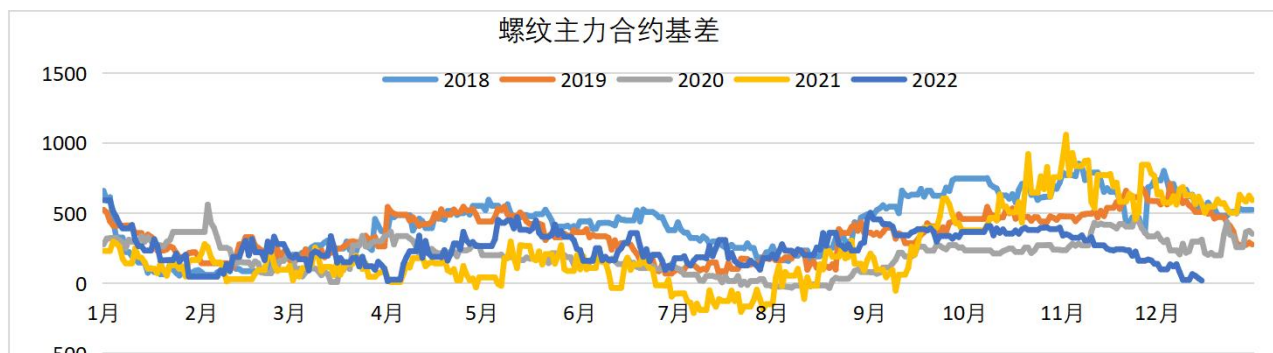
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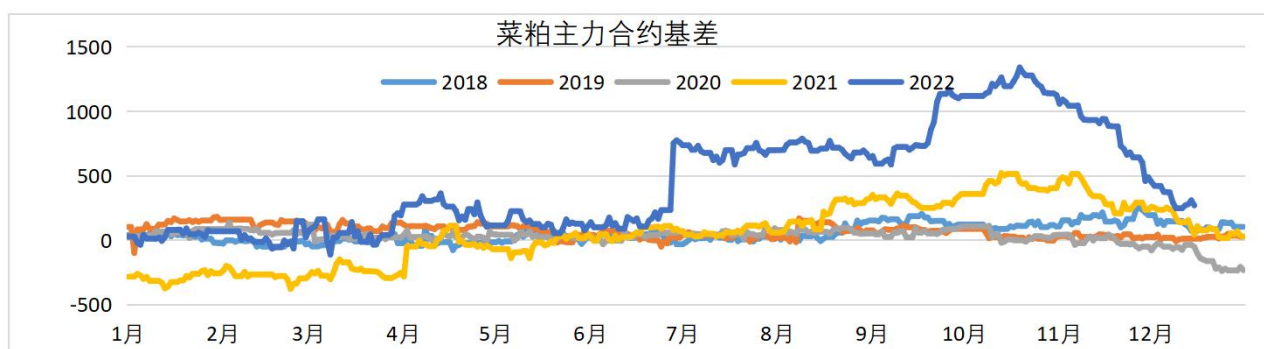
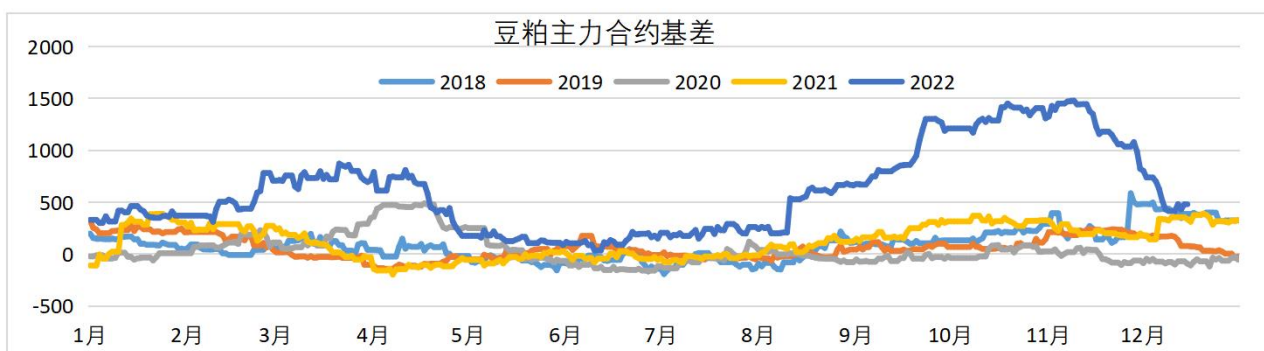
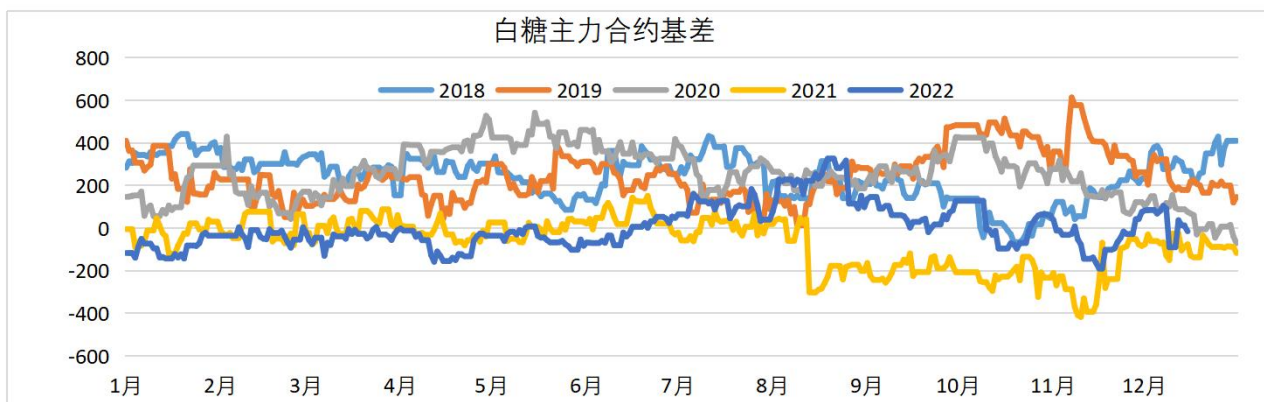
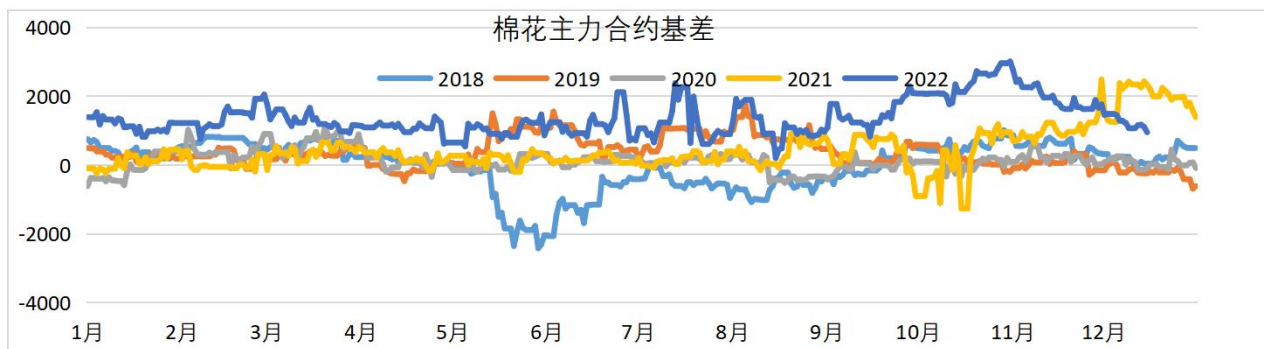
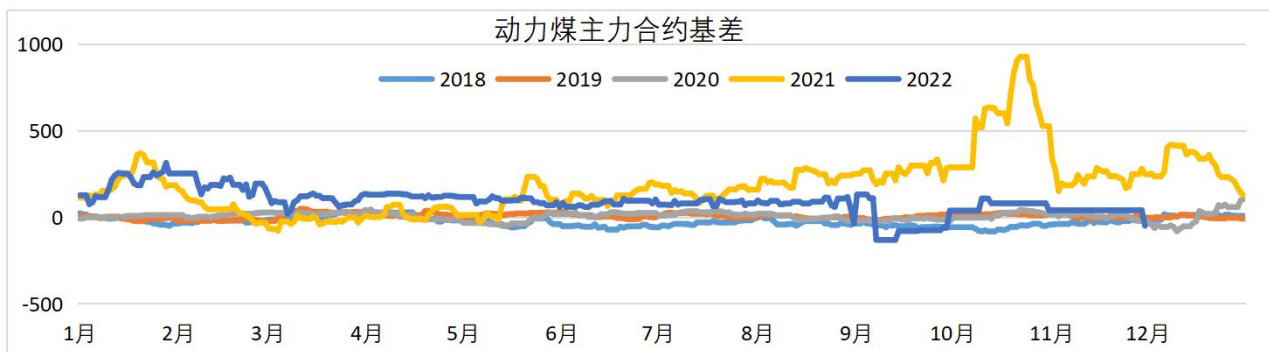
一、主要品种基差及变化情况一览

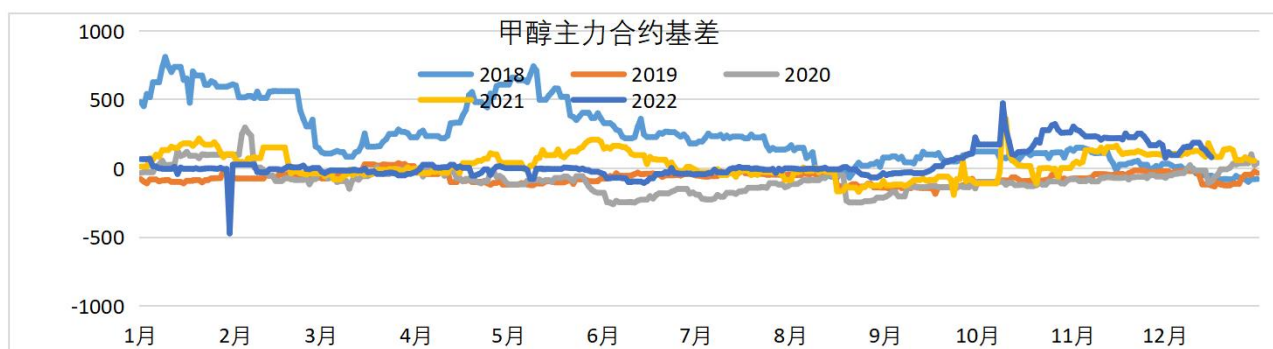
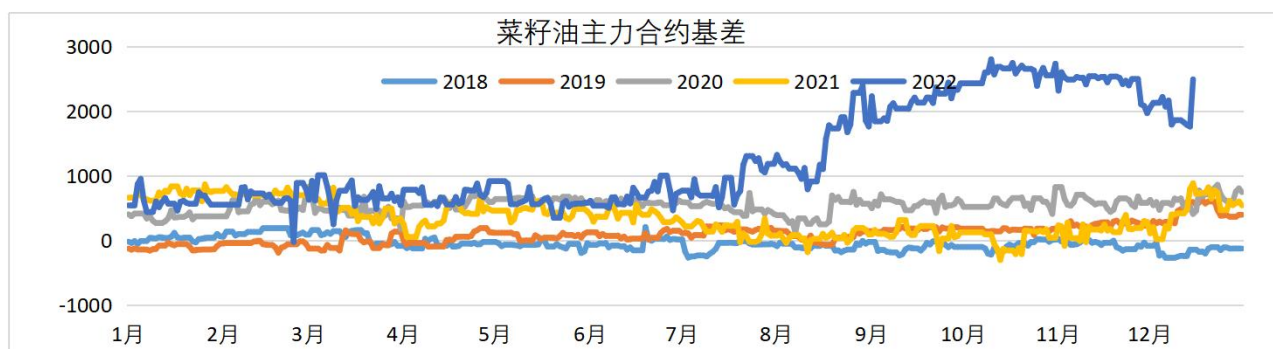
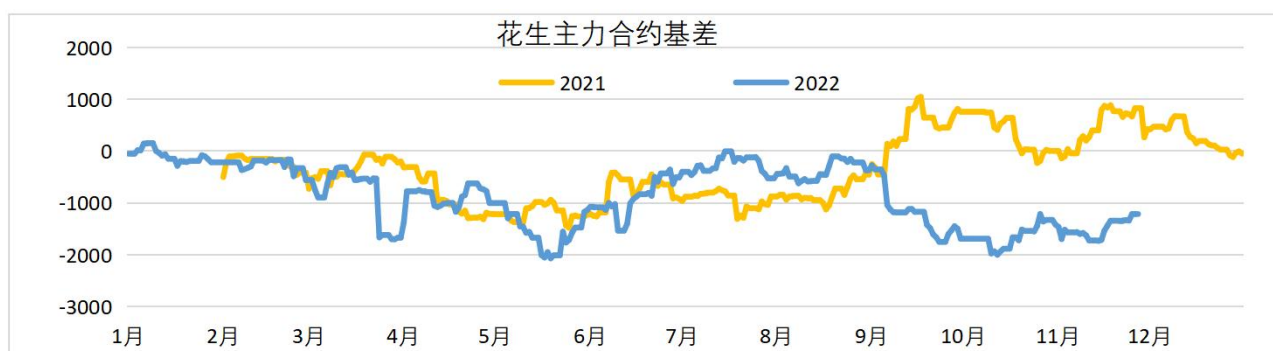
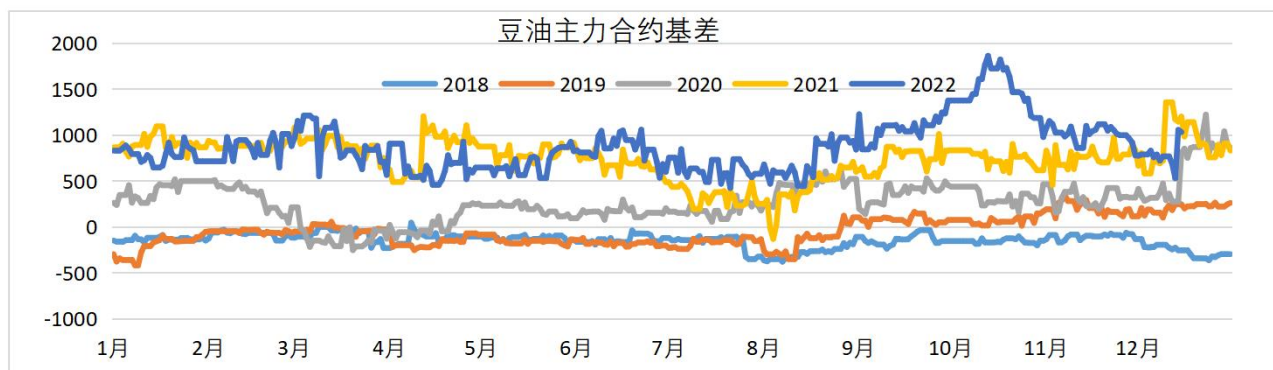
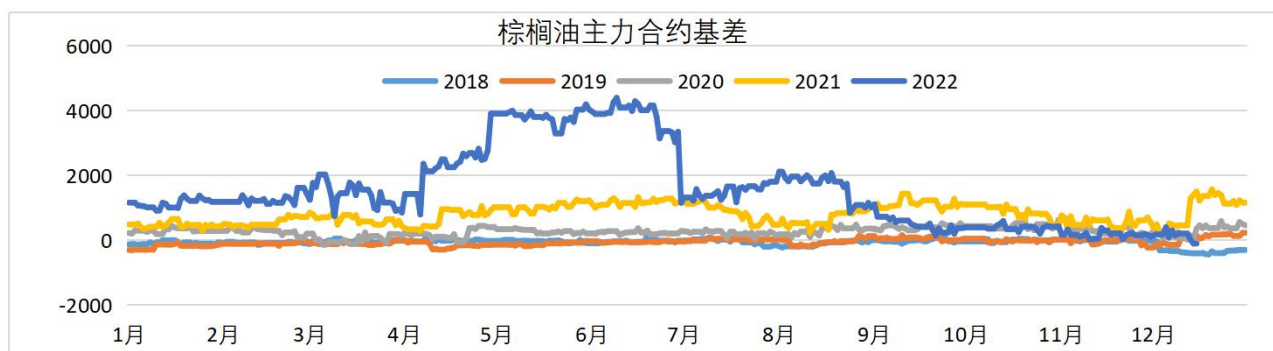
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4103	4084	19	-16	0.47%	1.2%	
热卷	上海	4240	4149	91	-10	2.19%	5.6%	
铁矿石	青岛港PB粉	895	830	65	-7	7.78%	19.7%	
焦炭	天津港	2810	2905	-95	52	-3.25%	-49.5%	
焦煤	京唐港	2500	1998	503	-13	25.16%	63.8%	
棉花	全国	14982	14030	952	-154	6.79%	17.2%	
白糖	南宁	5720	5735	-15	-24	-0.26%	-1.2%	
豆粕	张家港	4770	4289	481	0	11.21%	170.6%	
菜粕	南通	3300	3031	269	-40	8.87%	135.0%	
豆油	张家港	9750	8718	1032	-24	11.84%	180.0%	
棕榈油	广州	7750	7876	-126	-20	-1.60%	-24.3%	
菜籽油	江苏	12960	10467	2493	732	23.82%	362.2%	
花生	青岛	9200	10062	-862	0	-8.57%	130.3%	
甲醇	江苏	2670	2590	80	-23	3.09%	47.0%	
PTA	华东	5295	5284	11	-98	0.21%	3.2%	
PP	镇海	8250	7861	389	-27	4.95%	75.3%	
PE	扬子石化	8350	8245	105	-73	1.27%	19.4%	
PVC	华东	6250	6407	-157	-74	-2.45%	-37.3%	
沥青	华东	3550	3577	-27	-11	-0.75%	-11.5%	
EG	华东	4050	4101	-51	-18	-1.24%	-18.9%	
EB	华东	9135	8246	889	-1	10.78%	164.0%	
铜	上海	66240	65980	260	-70	0.39%	6.0%	
铝	上海	18920	18800	120	-20	0.64%	9.7%	
锌	上海	24790	24565	225	-190	0.92%	13.9%	
铅	上海	15450	15445	5	10	0.03%	0.5%	
镍	上海	223000	217450	5550	650	2.55%	38.8%	
不锈钢	无锡	17600	17585	15	30	0.09%	1.3%	
锡	上海	192500	194000	-1500	-1980	-0.77%	-11.8%	
白银	上海	5255	5285	-30	371	-0.57%	-3.8%	

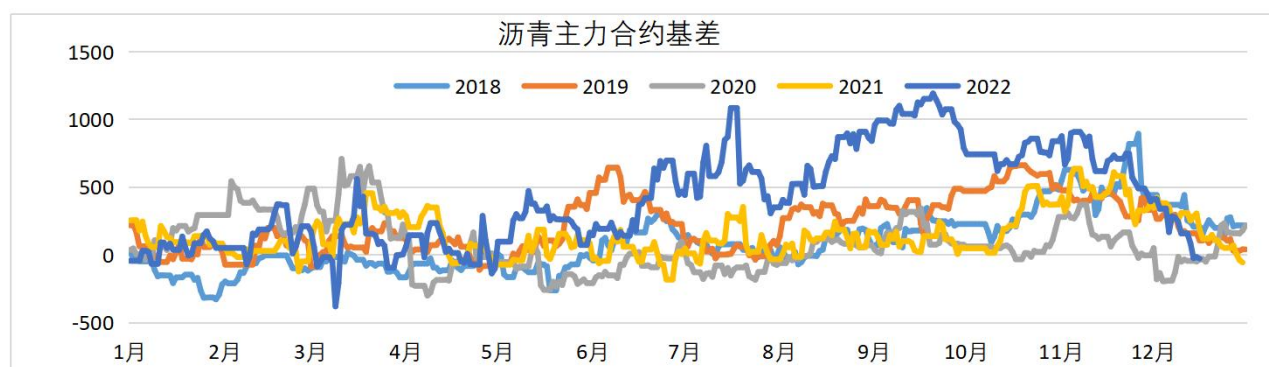
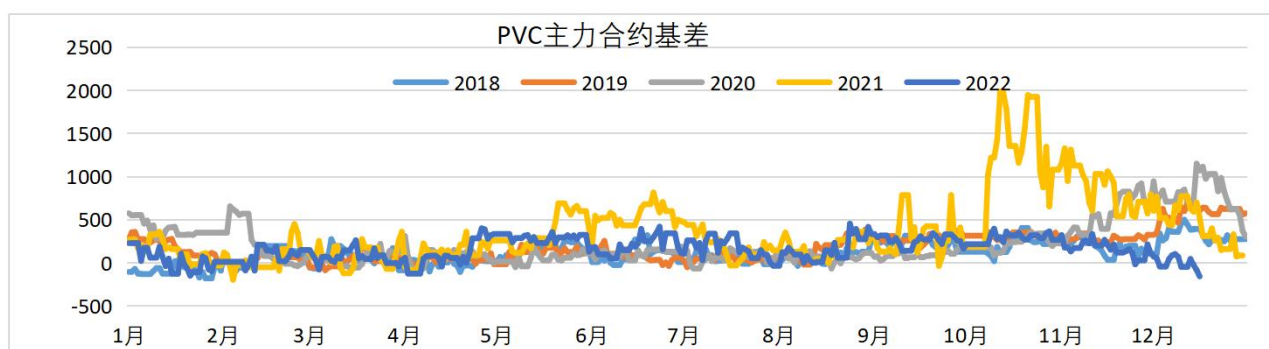
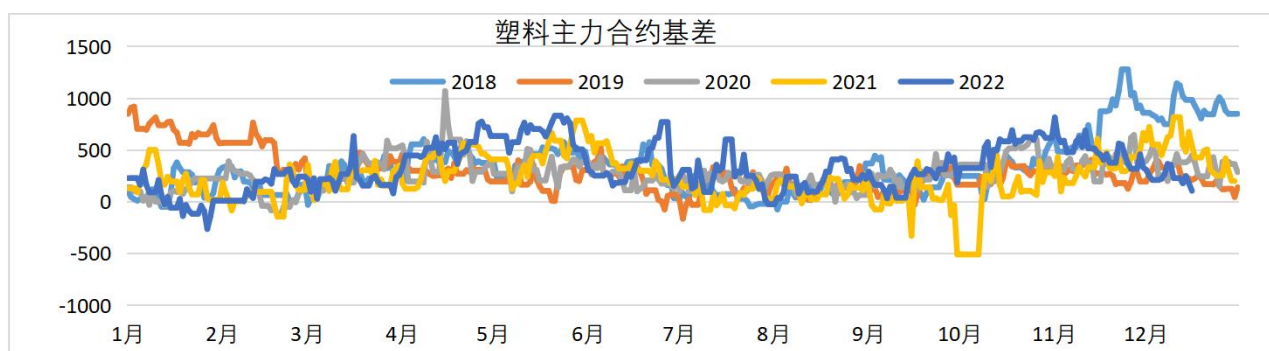
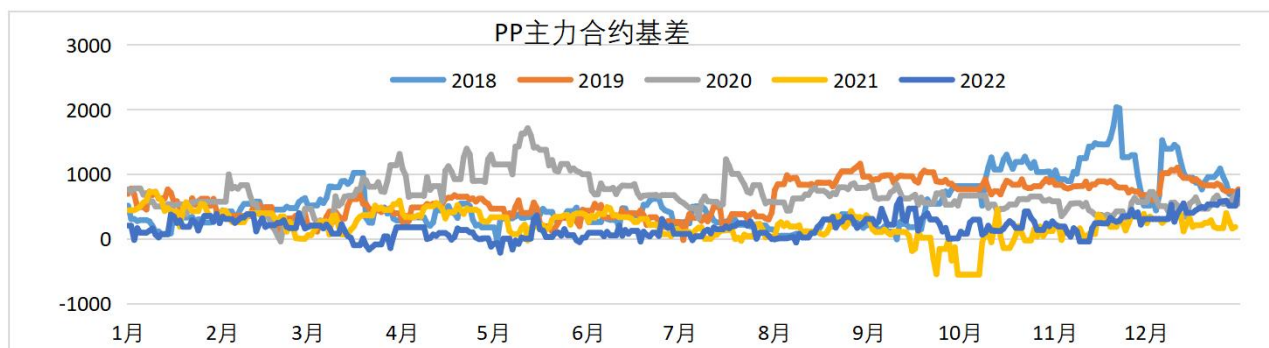
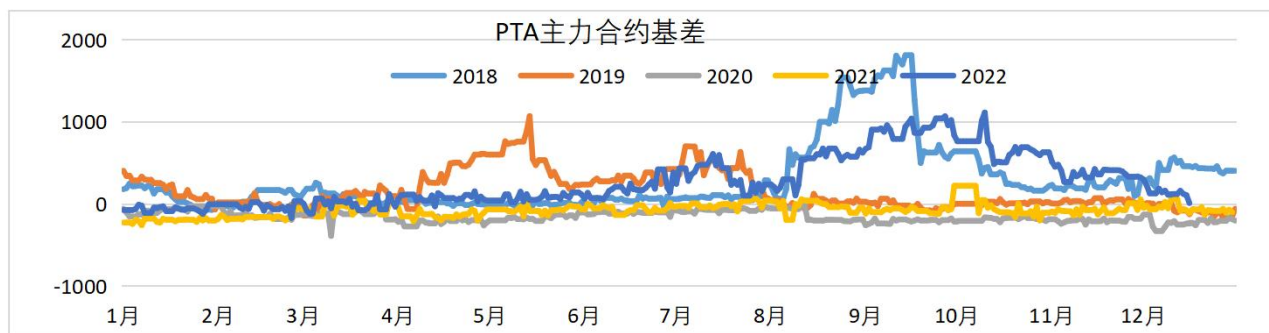
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

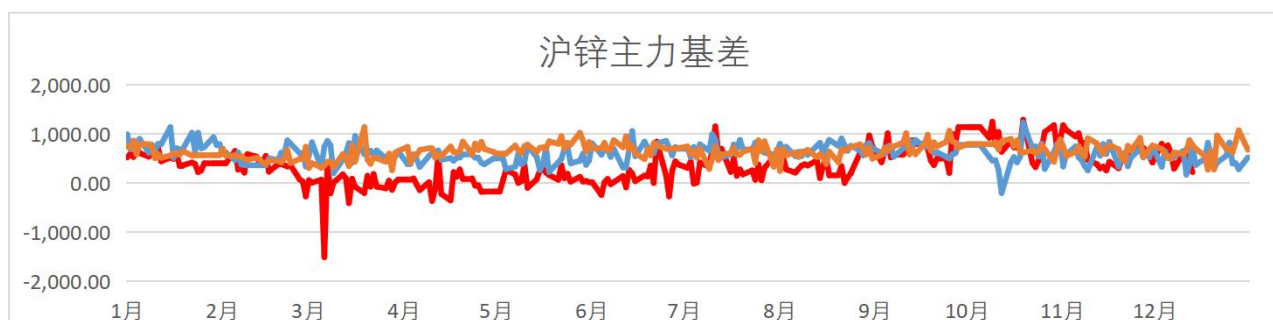
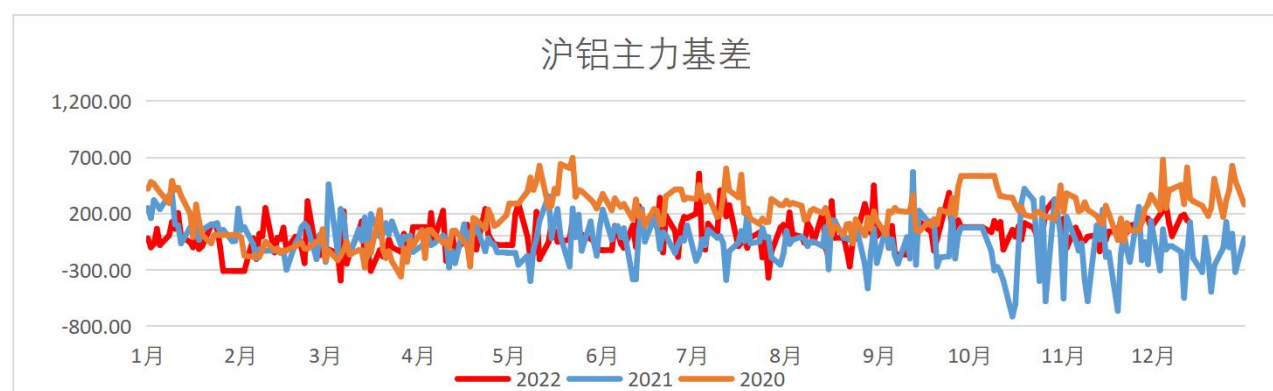
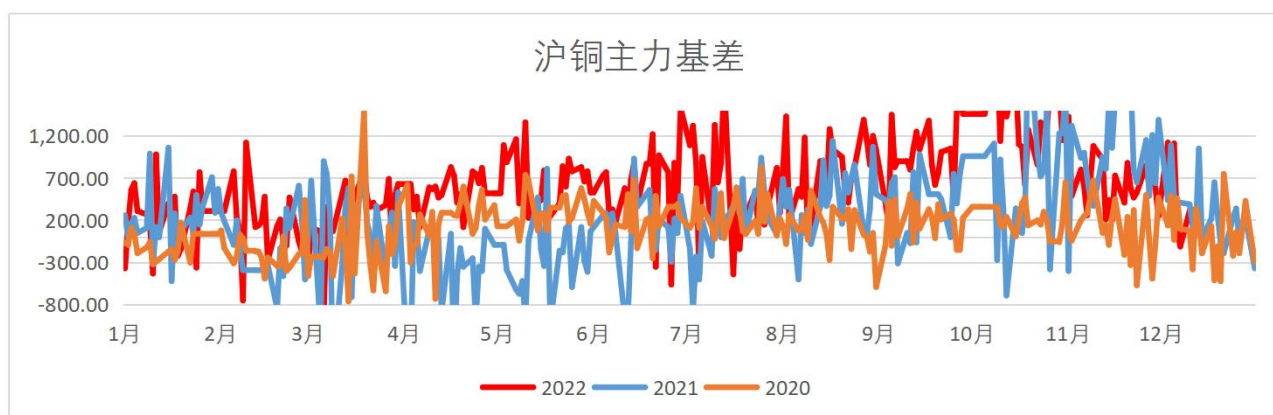
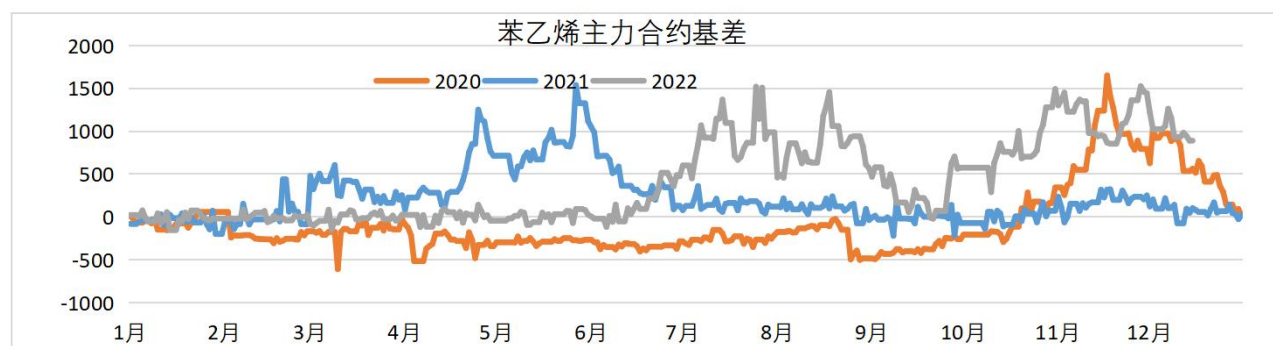
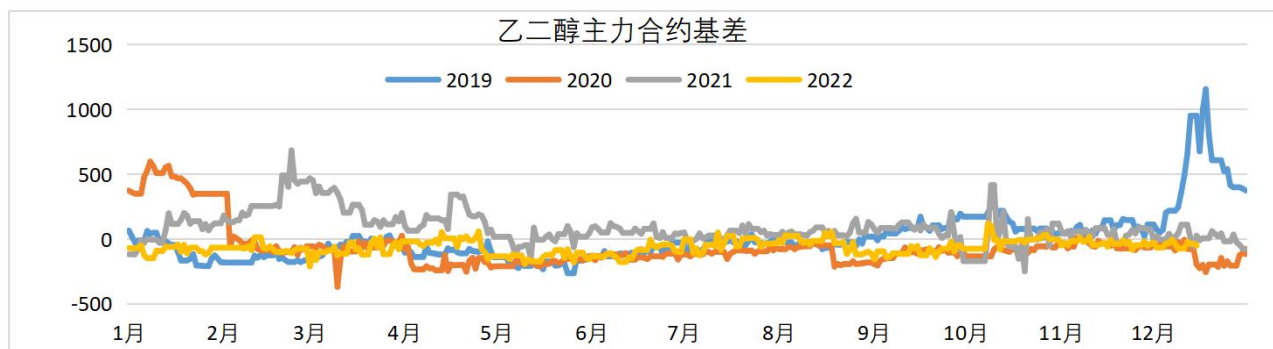
三、主要品种基差季节性图表及期限结构







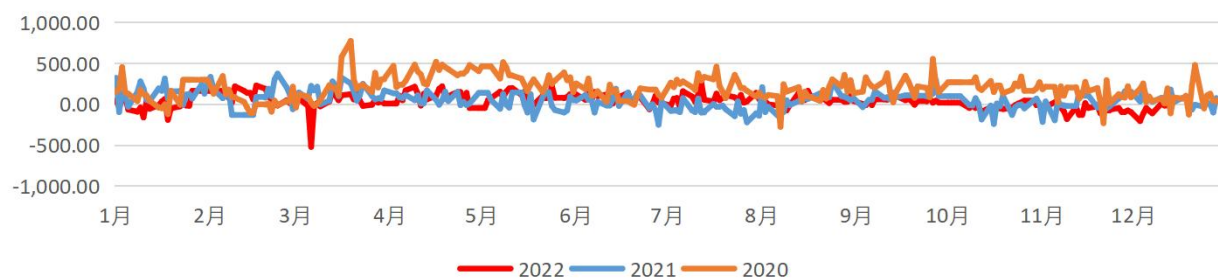




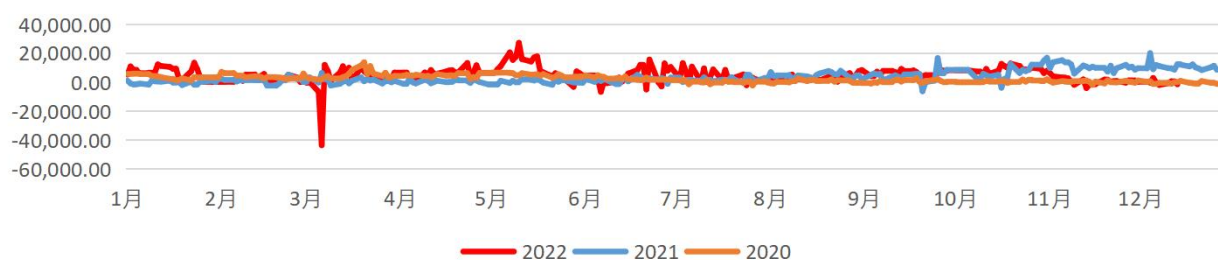
1月 2月 3月 4月 5月 6月 7月 8月 9月 10月 11月 12月

— 2022 — 2021 — 2020

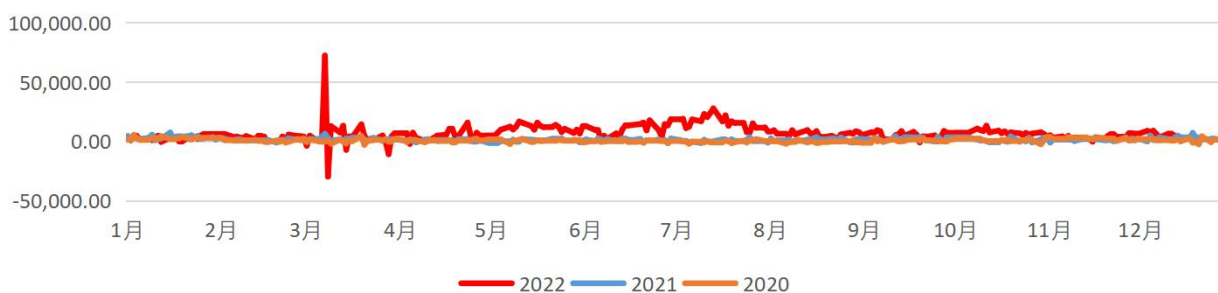
沪铅主力基差



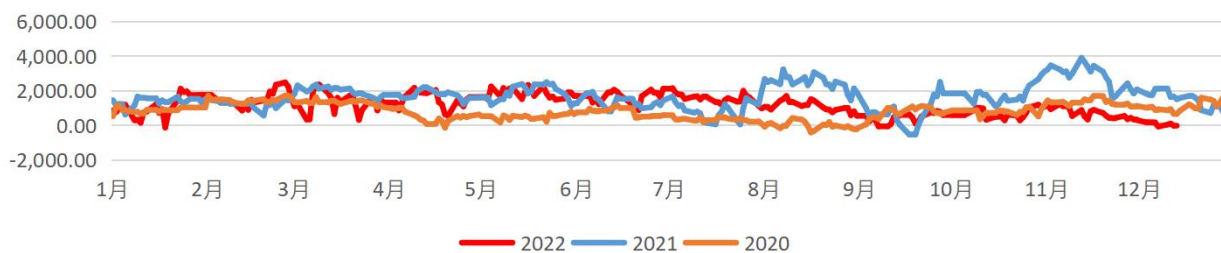
沪锡主力基差

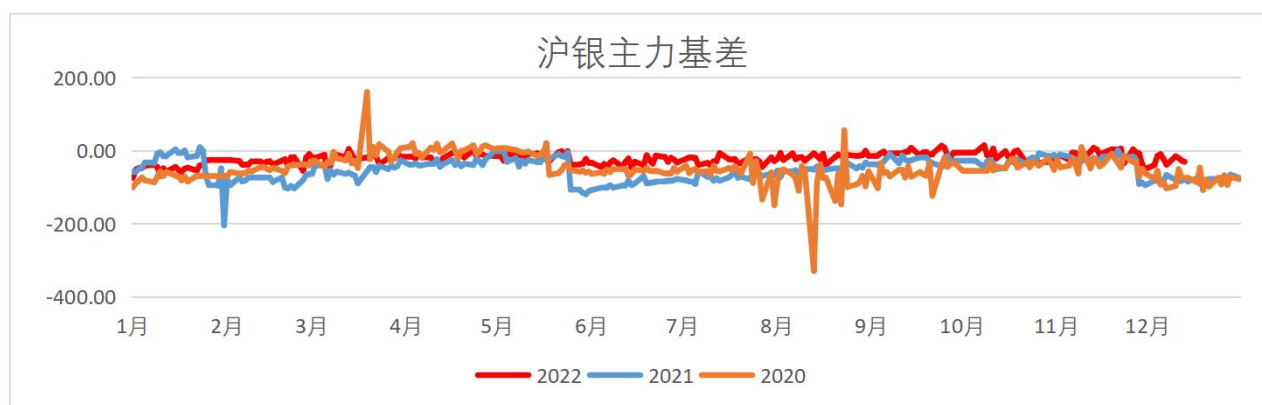


沪镍主力基差



不锈钢主力基差





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