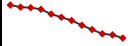
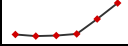
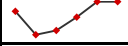
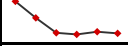
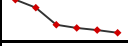
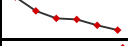
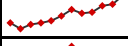
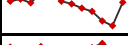
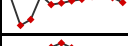
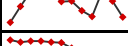
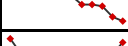
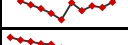
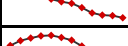
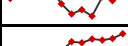
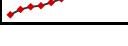


山金期货基差日报

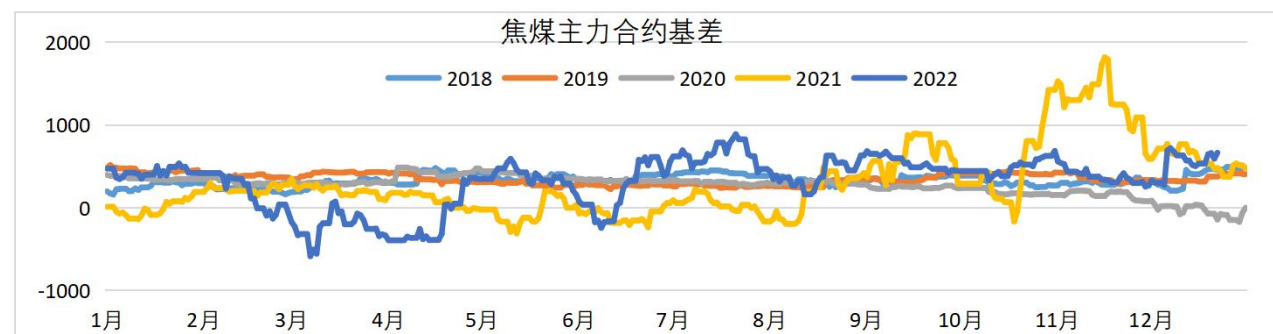
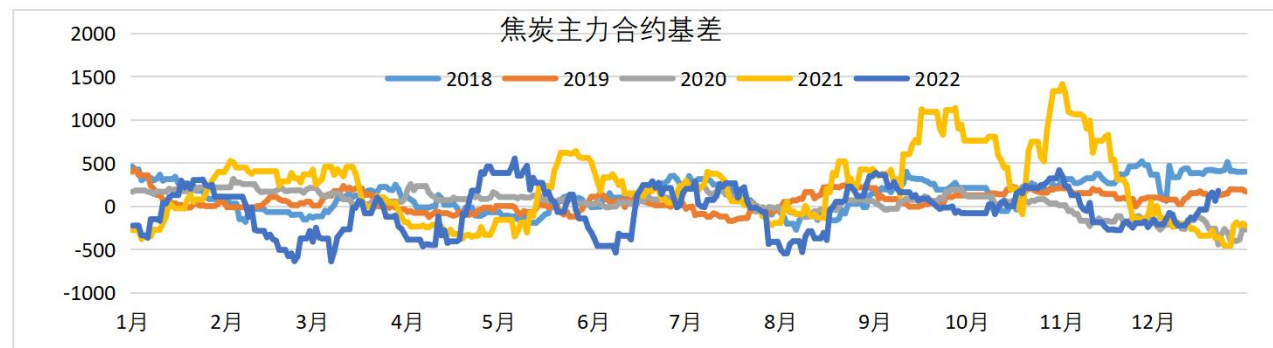
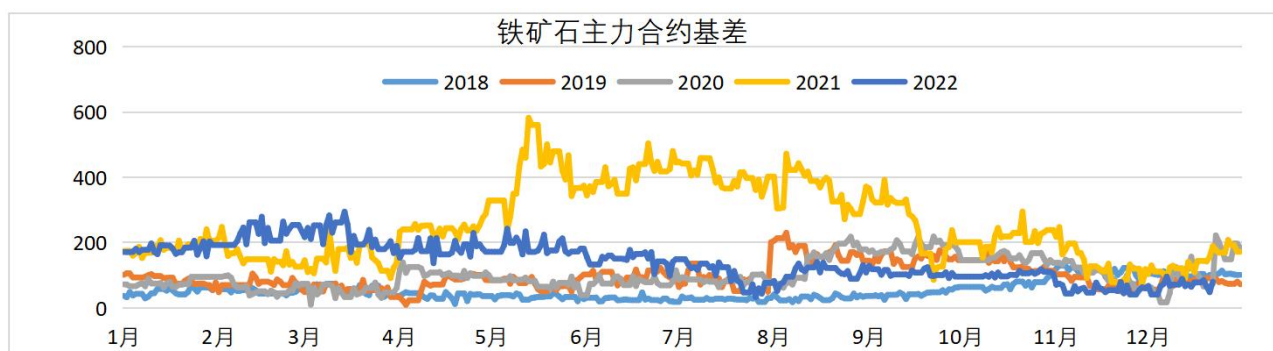
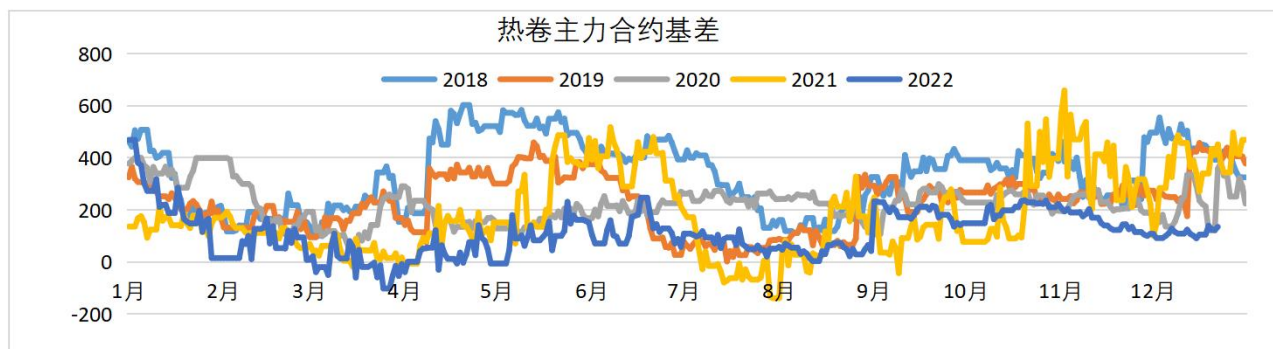
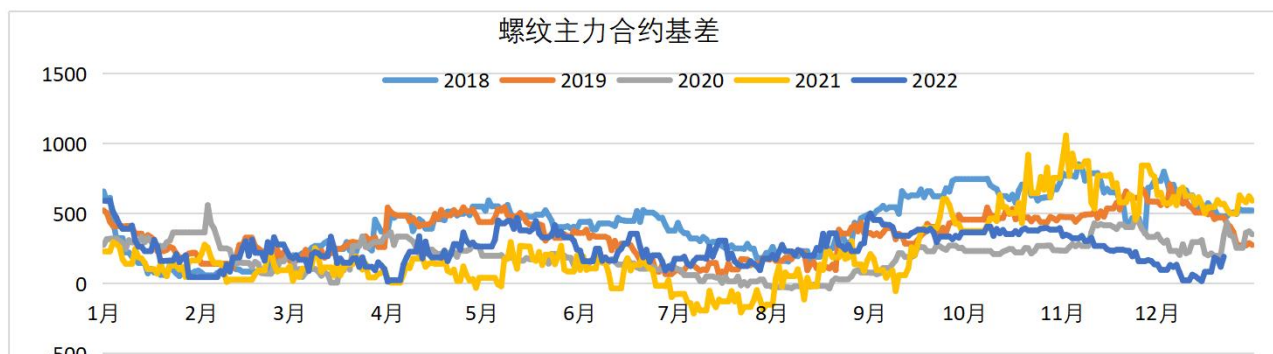
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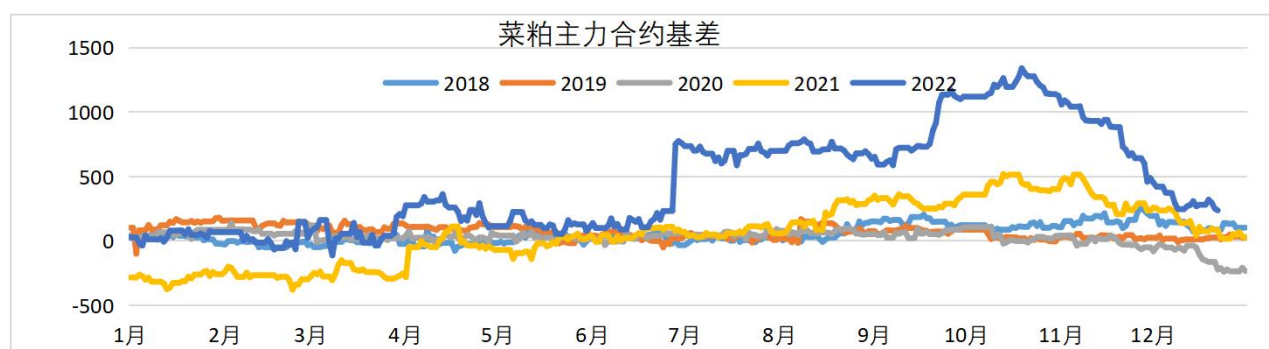
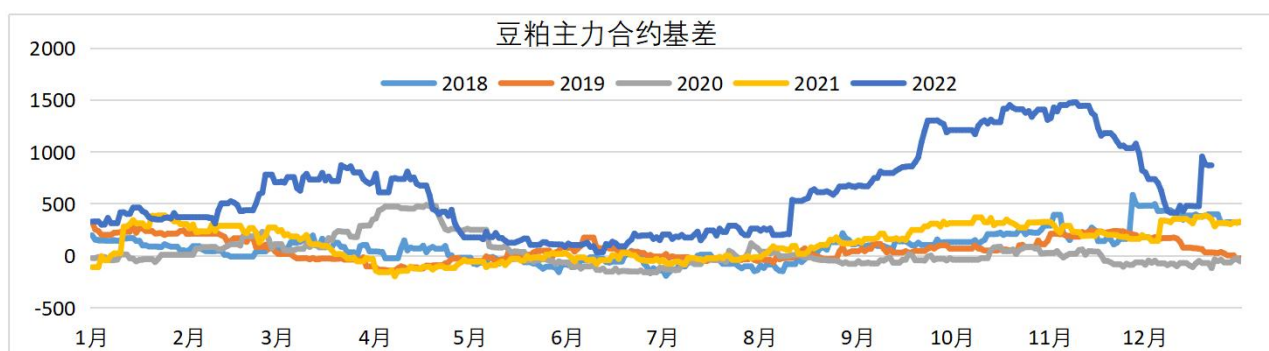
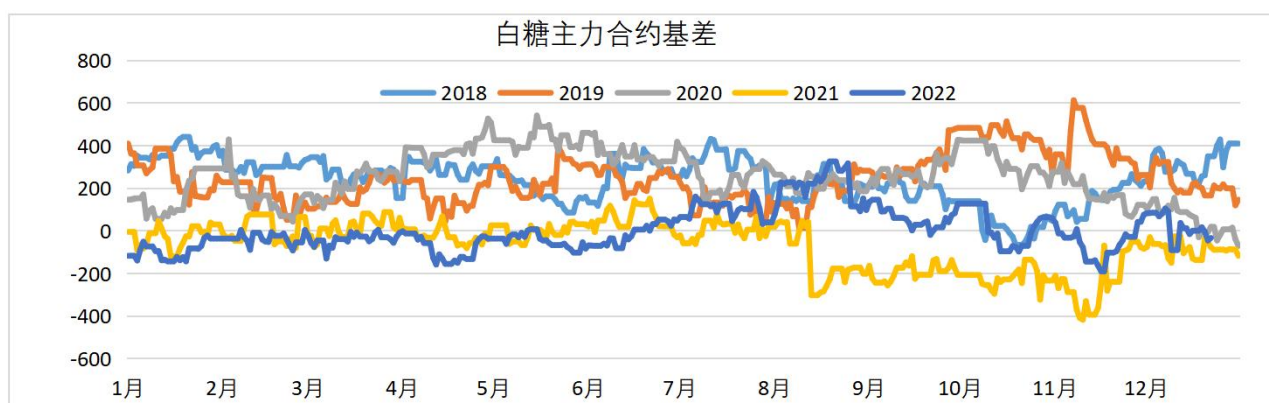
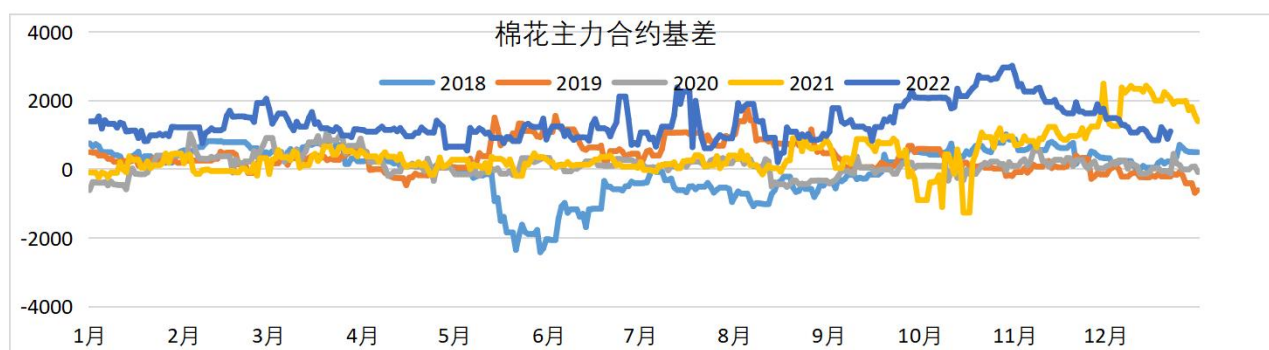
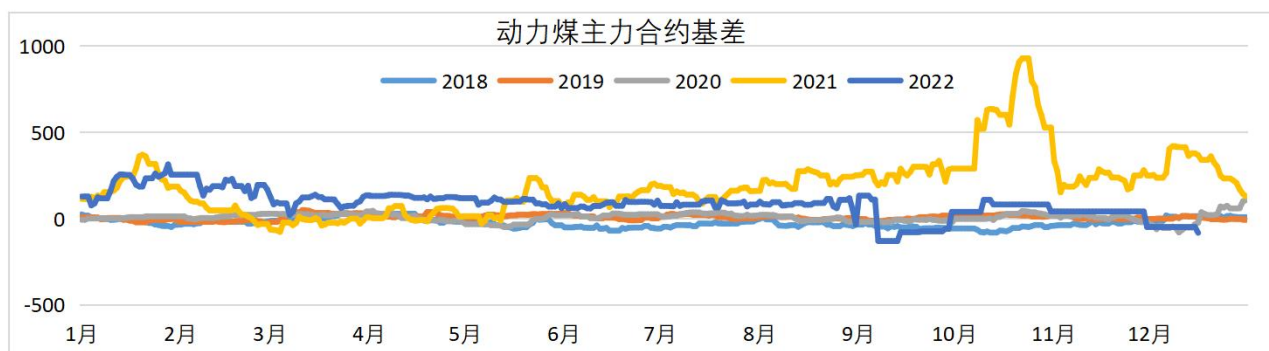
一、主要品种基差及变化情况一览

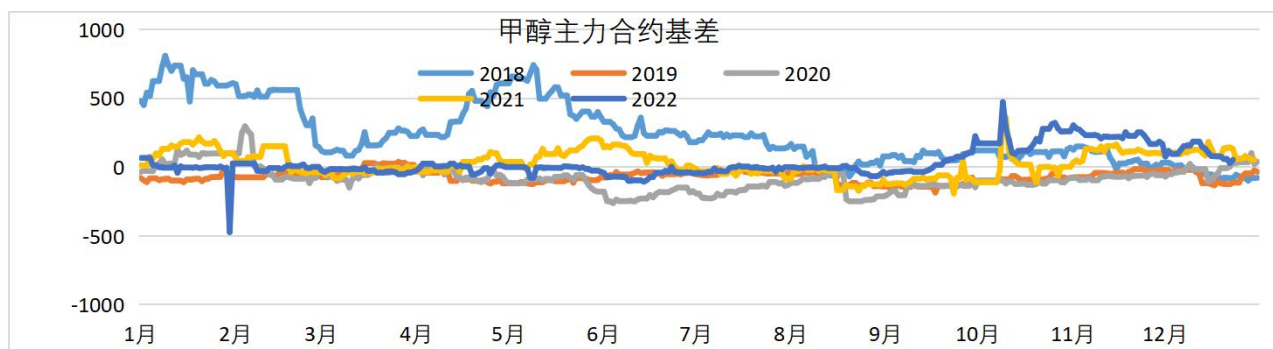
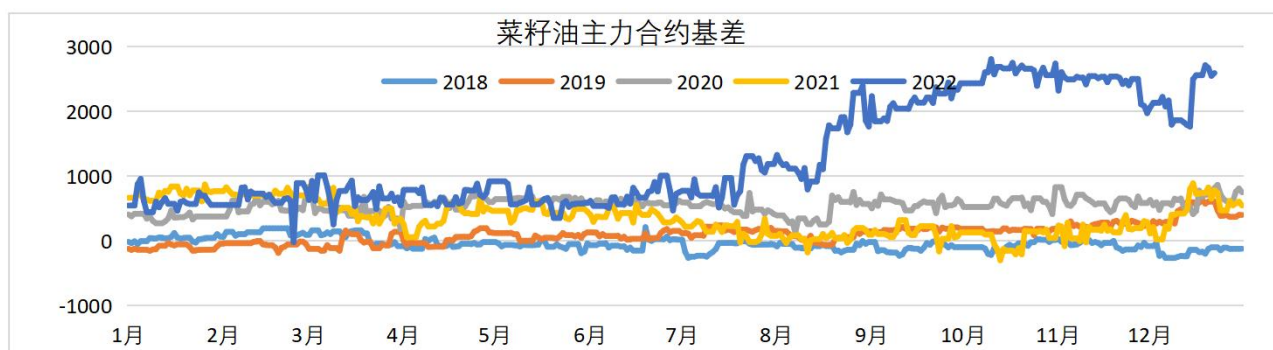
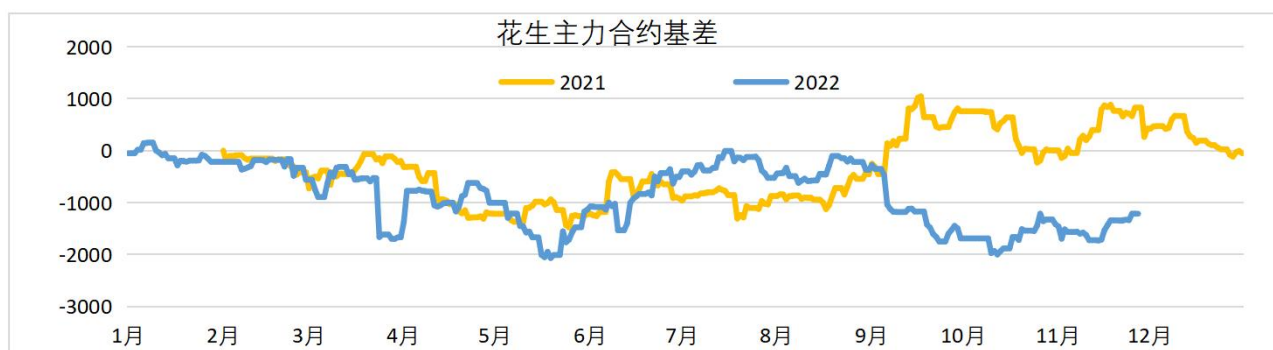
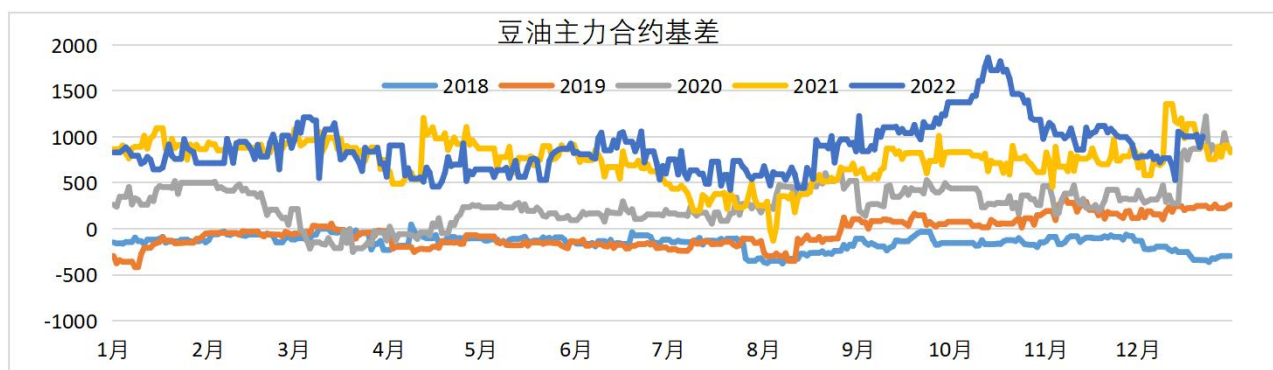
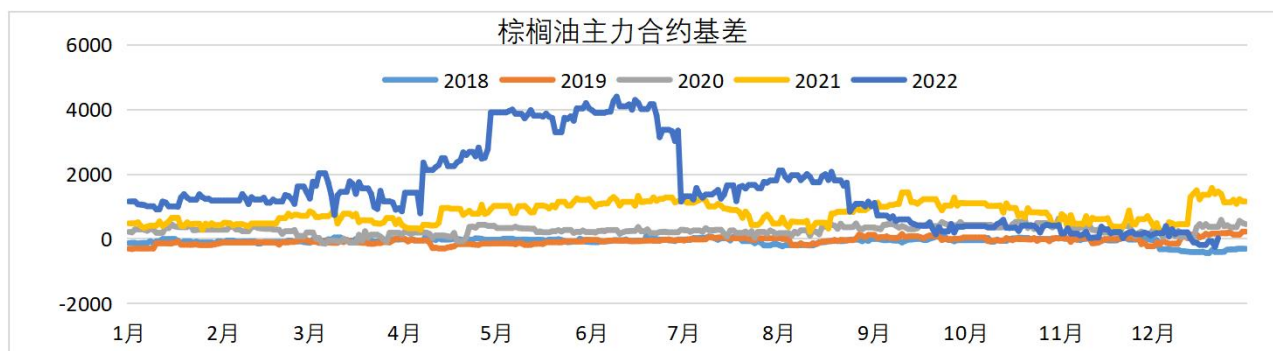
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4155	3961	194	73	4.89%	12.9%	
热卷	上海	4160	4025	135	13	3.35%	8.9%	
铁矿石	青岛港PB粉	898	818	80	32	9.83%	26.0%	
焦炭	天津港	2810	2631	179	115	6.80%	18.0%	
焦煤	京唐港	2500	1836	665	73	36.20%	95.8%	
棉花	全国	14983	13880	1103	218	7.95%	21.0%	
白糖	南宁	5720	5753	-33	12	-0.57%	-2.7%	
豆粕	张家港	4650	3775	875	3	23.18%	61.3%	
菜粕	南通	3280	3043	237	-15	7.79%	20.6%	
豆油	张家港	9390	8386	1004	116	11.97%	31.7%	
棕榈油	广州	7700	7678	22	268	0.29%	0.8%	
菜籽油	江苏	12730	10142	2588	43	25.52%	67.5%	
甲醇	江苏	2585	2531	54	24	2.13%	5.6%	
PTA	华东	5515	5428	87	81	1.60%	4.2%	
PP	镇海	8250	7806	444	83	5.69%	15.0%	
PE	扬子石化	8400	8141	259	43	3.18%	8.4%	
PVC	华东	6250	6225	25	60	0.40%	1.1%	
沥青	华东	3580	3641	-61	-24	-1.68%	-3.6%	
EG	华东	4020	4123	-103	35	-2.50%	-6.6%	
EB	华东	9135	8319	816	-112	9.81%	73.1%	
铜	上海	66880	65820	1060	390	1.61%	32.7%	
铝	上海	18820	18635	185	70	0.99%	20.1%	
锌	上海	23920	23340	580	130	2.49%	50.4%	
铅	上海	15650	15735	-85	-80	-0.54%	-11.0%	
镍	上海	232600	218960	13640	4170	6.23%	126.3%	
不锈钢	无锡	17400	16275	1125	65	6.91%	140.2%	
锡	上海	196000	195110	890	-460	0.46%	9.2%	
白银	上海	5324	5322	2	372	0.04%	0.3%	

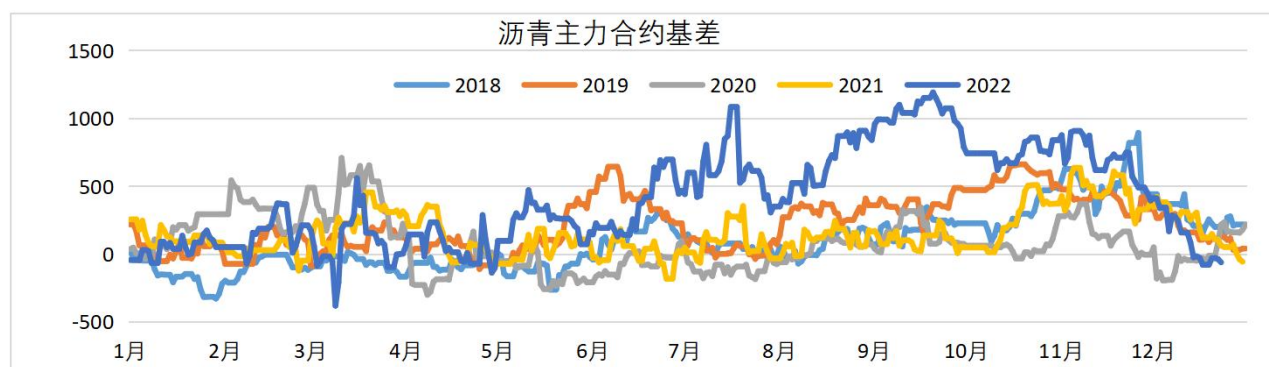
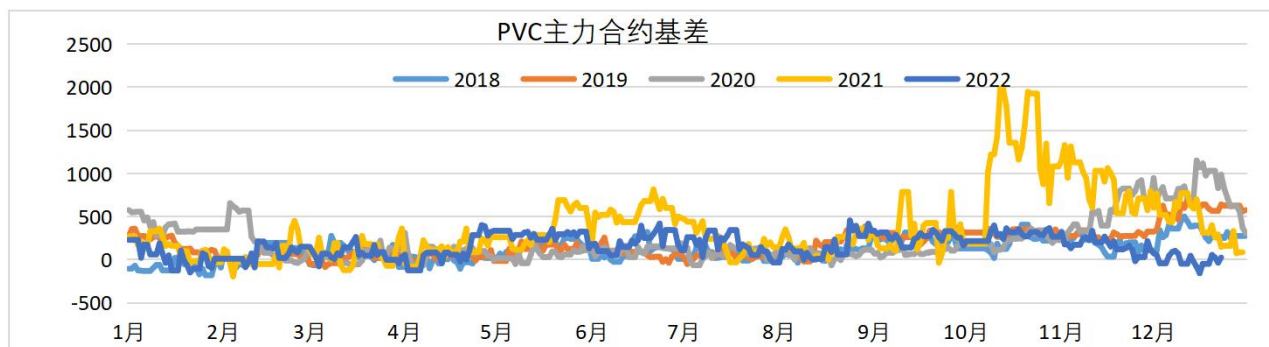
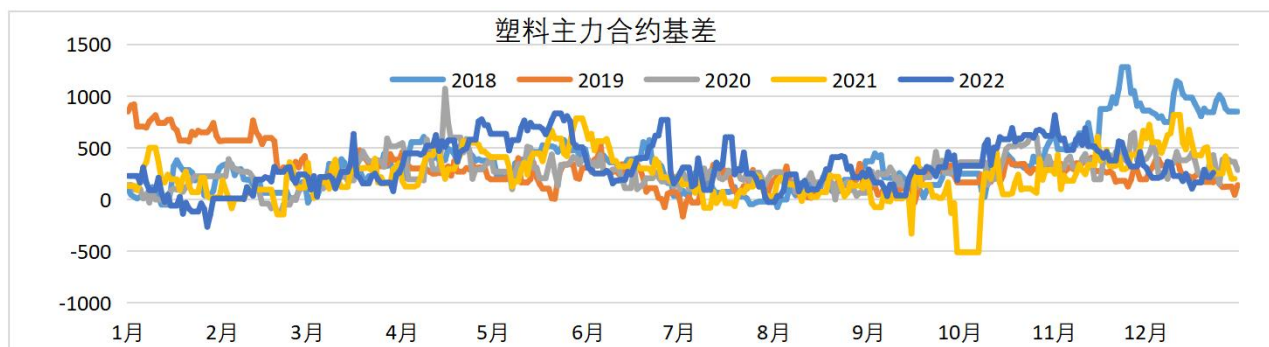
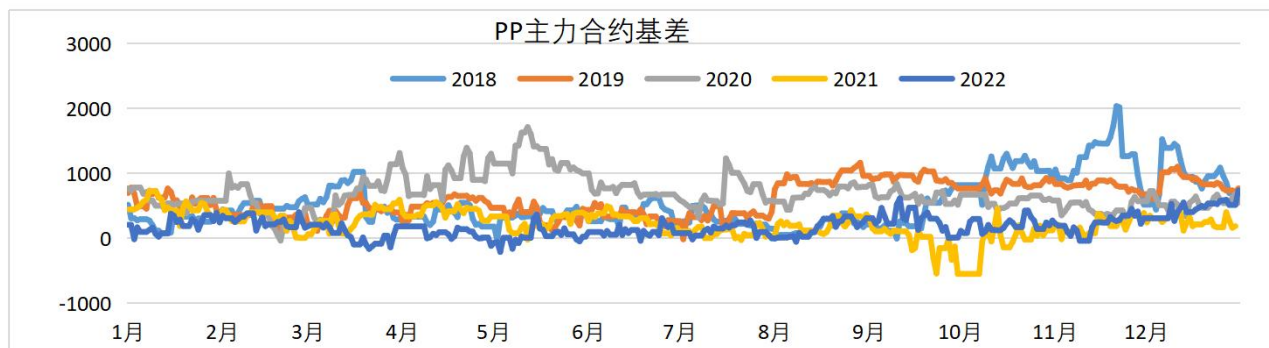
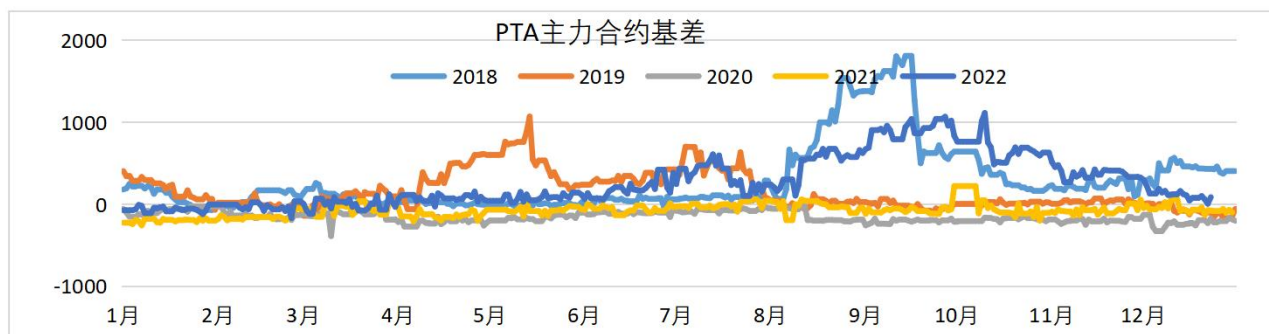
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

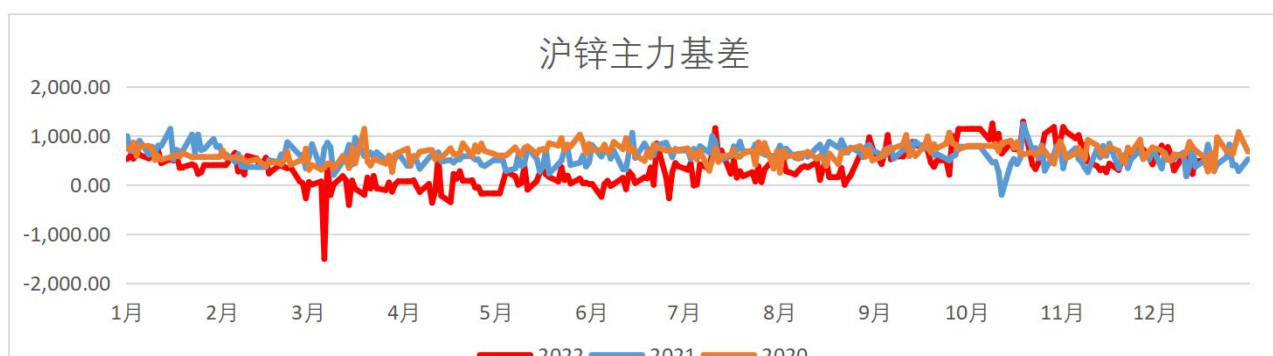
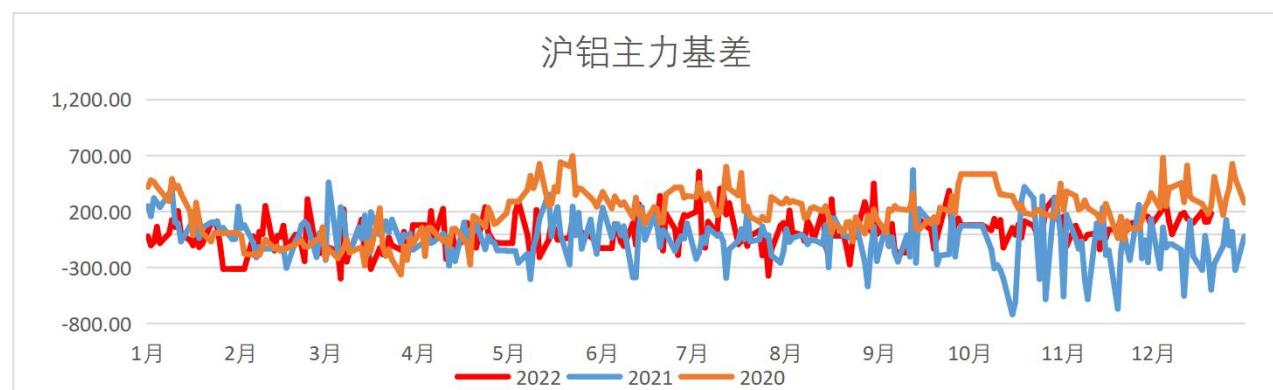
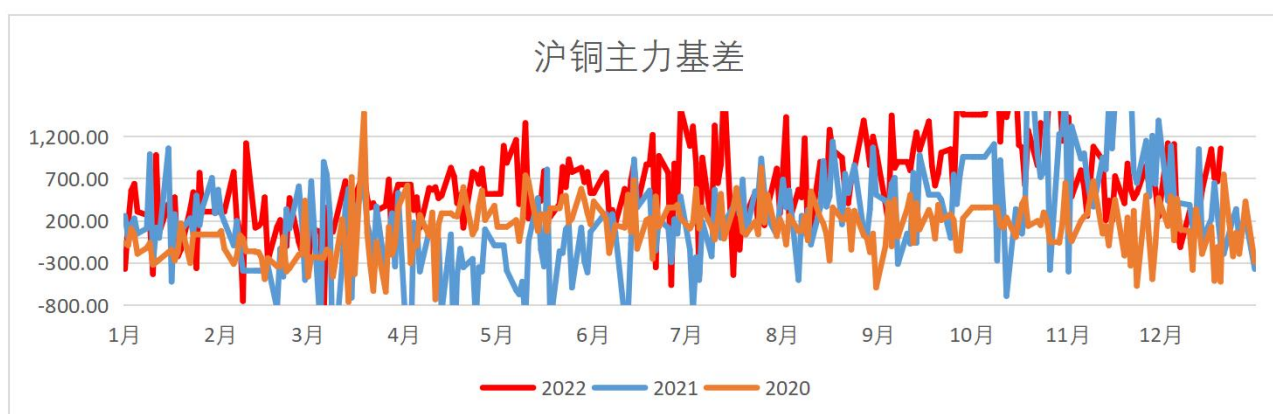
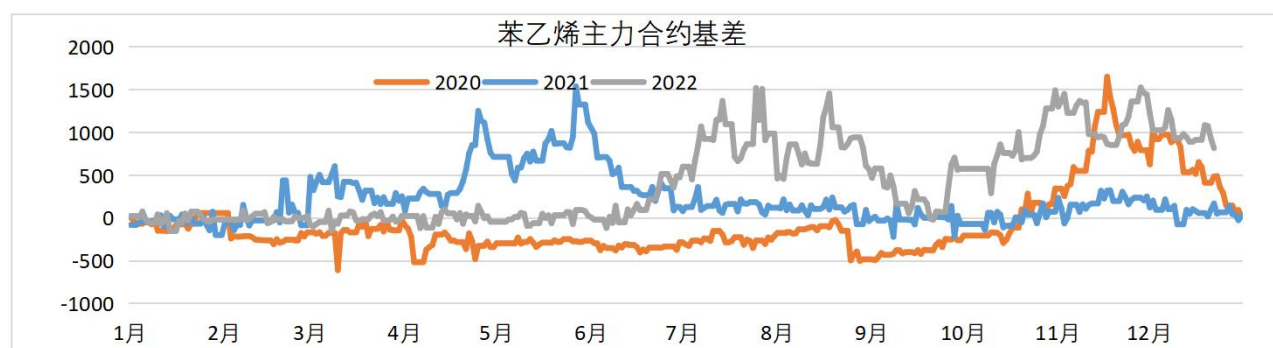
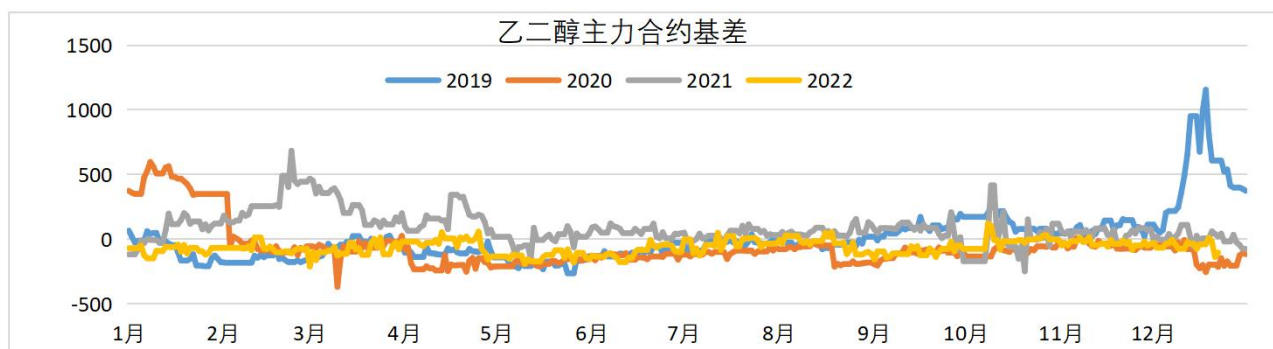
三、主要品种基差季节性图表及期限结构





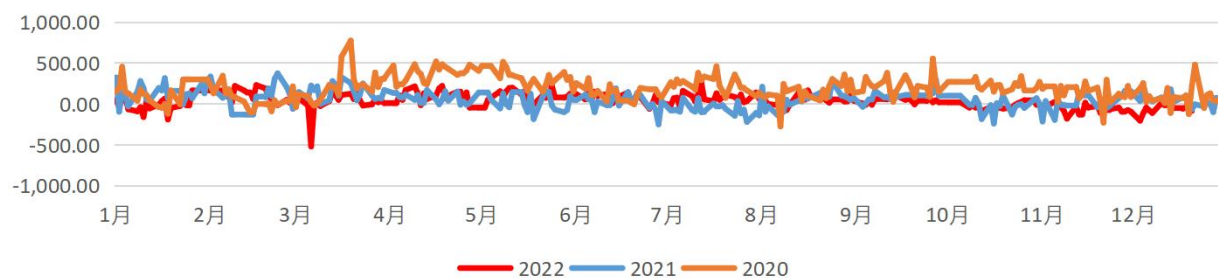




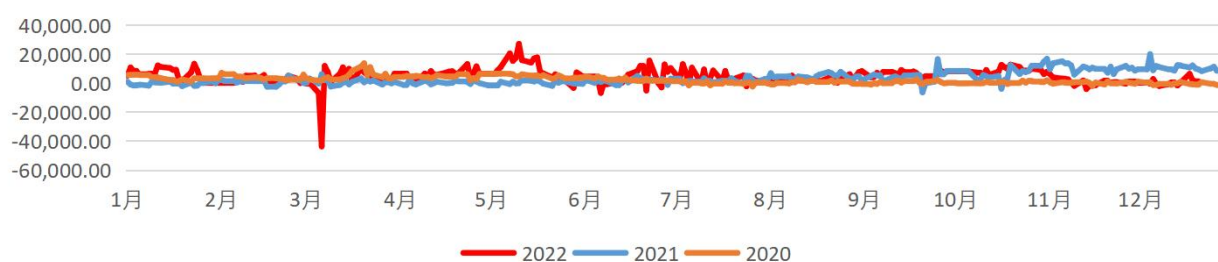


— 2022 — 2021 — 2020

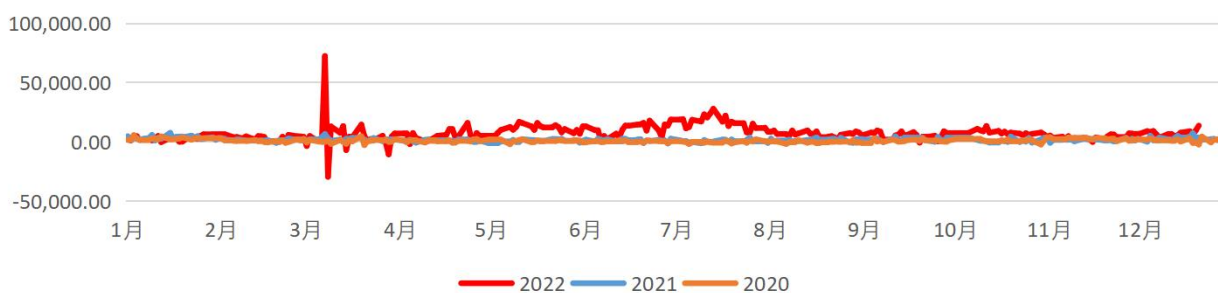
沪铅主力基差



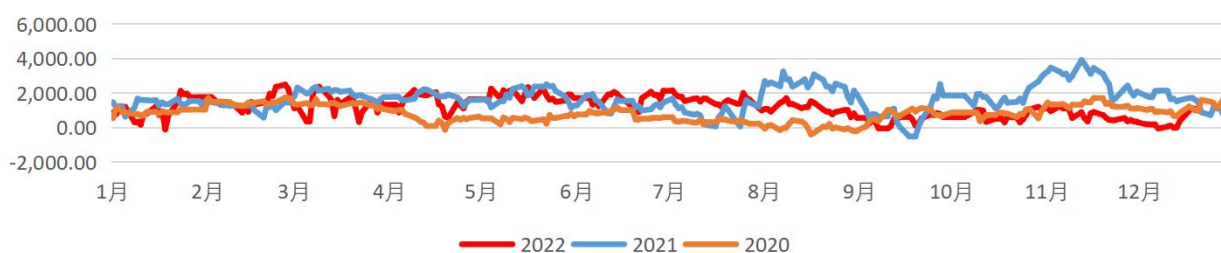
沪锡主力基差

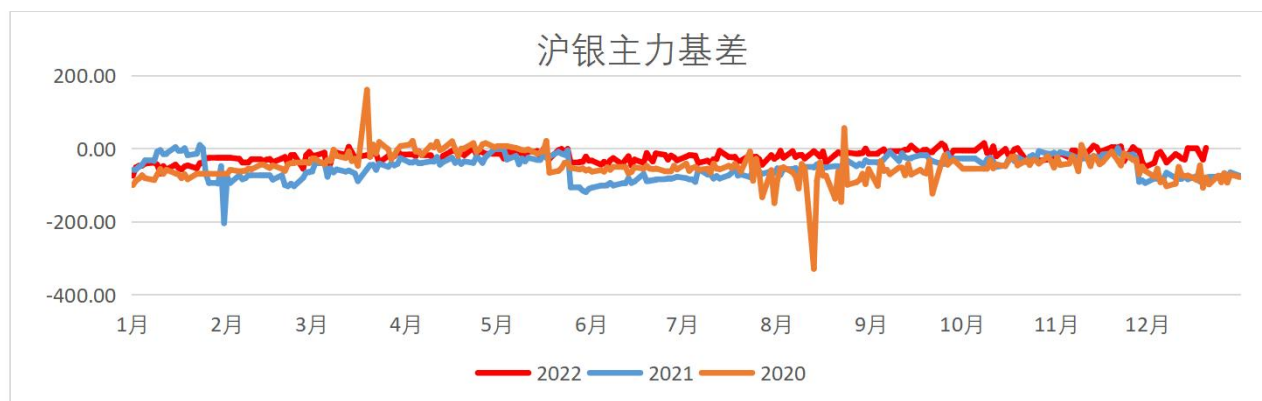


沪镍主力基差



不锈钢主力基差





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