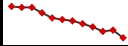
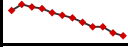
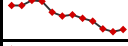
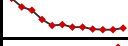
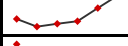
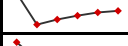
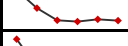
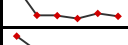
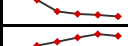
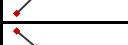
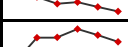
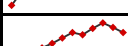
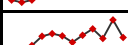
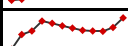
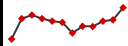
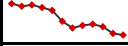
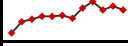
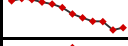
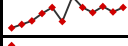
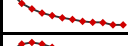
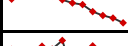
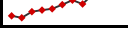


## 山金期货基差日报

更新时间：2023年01月12日08时49分

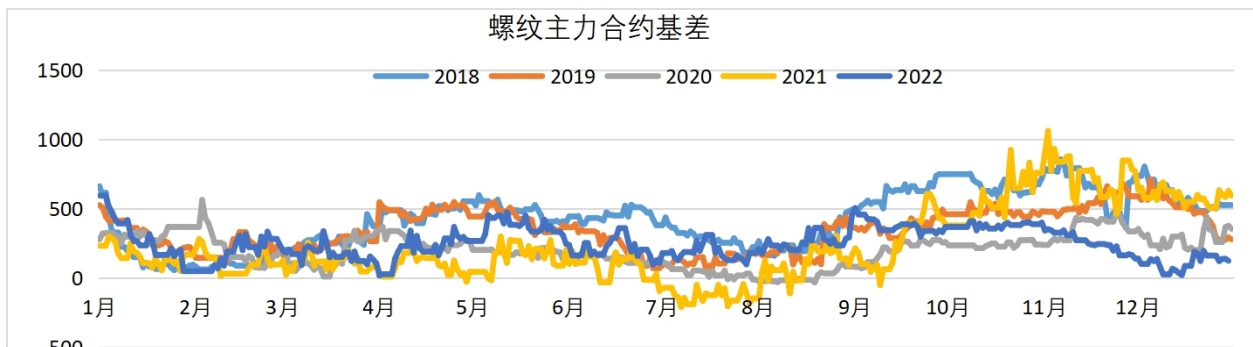
### 一、主要品种基差及变化情况一览

| 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     | 4268   | 4161      | 107   | -16   | 2.57%  | 7.6%   |    |
| 热卷  | 上海     | 4290   | 4193      | 97    | 13    | 2.31%  | 6.9%   |    |
| 铁矿石 | 青岛港PB粉 | 913    | 848       | 66    | 3     | 7.73%  | 22.9%  |    |
| 焦炭  | 天津港    | 2810   | 2812      | -2    | -85   | -0.05% | -0.2%  |    |
| 焦煤  | 京唐港    | 2500   | 1883      | 618   | -40   | 32.80% | 97.3%  |    |
| 棉花  | 全国     | 15236  | 14420     | 816   | 94    | 5.66%  | 16.8%  |    |
| 白糖  | 南宁     | 5680   | 5622      | 58    | 14    | 1.03%  | 6.1%   |    |
| 豆粕  | 张家港    | 4560   | 3820      | 740   | -28   | 19.37% | 57.5%  |    |
| 菜粕  | 南通     | 3360   | 3170      | 190   | -52   | 5.99%  | 17.8%  |    |
| 豆油  | 张家港    | 9360   | 8510      | 850   | 22    | 9.99%  | 29.6%  |    |
| 棕榈油 | 广州     | 7730   | 7794      | -64   | 32    | -0.82% | -2.4%  |    |
| 菜籽油 | 江苏     | 11740  | 10109     | 1631  | -366  | 16.13% | 47.9%  |    |
| 花生  | 青岛     | 9200   | 10192     | -992  | 0     | -9.73% | -38.2% |    |
| 甲醇  | 江苏     | 2645   | 2634      | 11    | -20   | 0.42%  | 1.2%   |   |
| PTA | 华东     | 5325   | 5322      | 3     | 23    | 0.06%  | 0.2%   |  |
| PP  | 镇海     | 8150   | 7689      | 461   | -50   | 6.00%  | 17.8%  |  |
| PE  | 扬子石化   | 8200   | 8063      | 137   | -79   | 1.70%  | 5.0%   |  |
| PVC | 华东     | 6280   | 6405      | -125  | -16   | -1.95% | -5.8%  |  |
| 沥青  | 华东     | 3950   | 3737      | 213   | -50   | 5.70%  | 13.5%  |  |
| EG  | 华东     | 4120   | 4280      | -160  | -22   | -3.74% | -11.1% |  |
| EB  | 华东     | 9135   | 8468      | 667   | -274  | 7.88%  | 84.6%  |  |
| 铜   | 上海     | 67590  | 68000     | -410  | -430  | -0.60% | -6.5%  |  |
| 铝   | 上海     | 18070  | 18245     | -175  | -5    | -0.96% | -10.3% |  |
| 锌   | 上海     | 23810  | 23670     | 140   | -5    | 0.59%  | 6.3%   |  |
| 铅   | 上海     | 15450  | 15375     | 75    | 55    | 0.49%  | 5.2%   |  |
| 镍   | 上海     | 217500 | 209530    | 7970  | -3010 | 3.80%  | 40.8%  |  |
| 不锈钢 | 无锡     | 17650  | 16770     | 880   | 225   | 5.25%  | 56.3%  |  |
| 锡   | 上海     | 208750 | 213380    | -4630 | -4900 | -2.17% | -23.3% |  |
| 白银  | 上海     | 5235   | 5239      | -4    | 177   | -0.08% | -0.2%  |  |

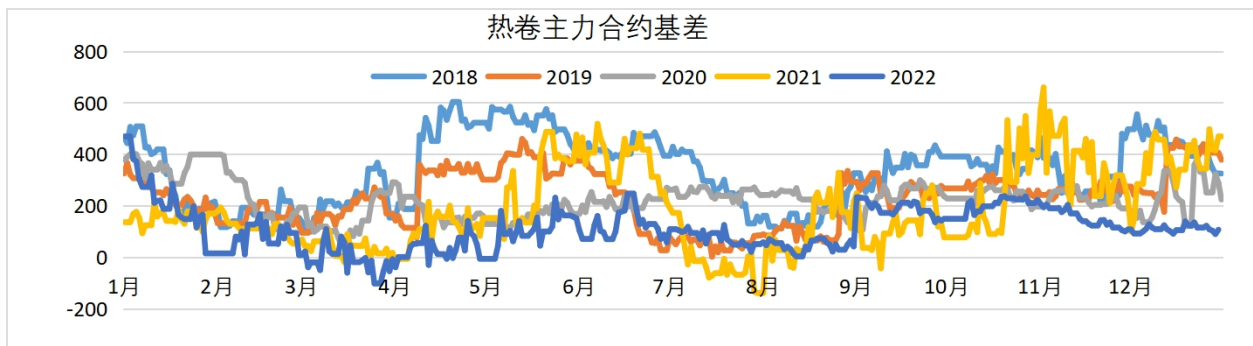
备注：（1）年化基差率=基差率\*365/合约剩余天数；  
（2）期限结构数据采用前一交易日结算价

### 三、主要品种基差季节性图表及期限结构

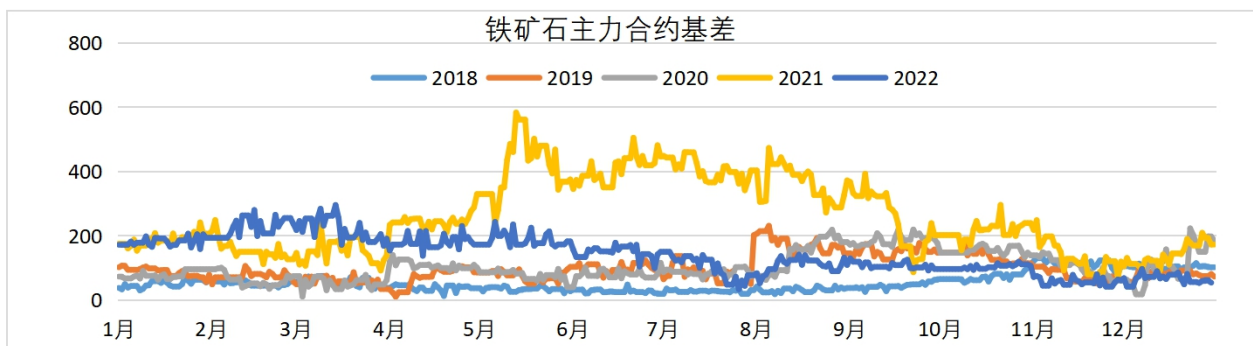
螺纹主力合约基差



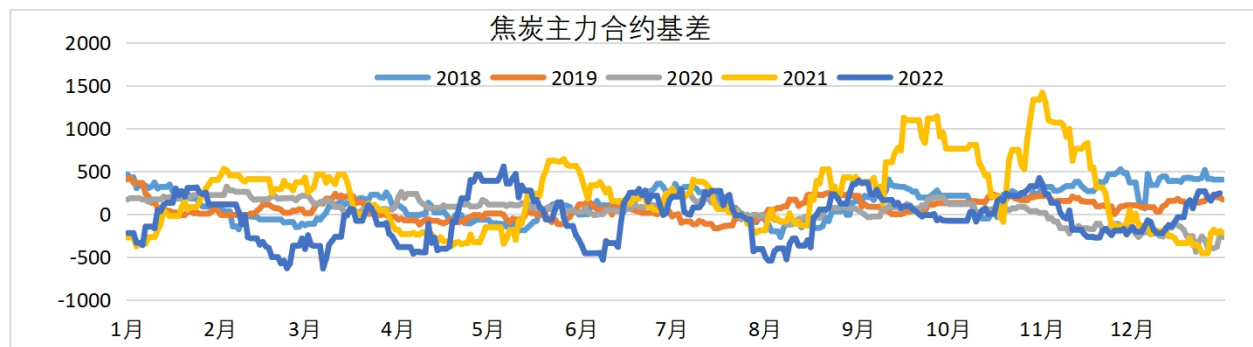
热卷主力合约基差



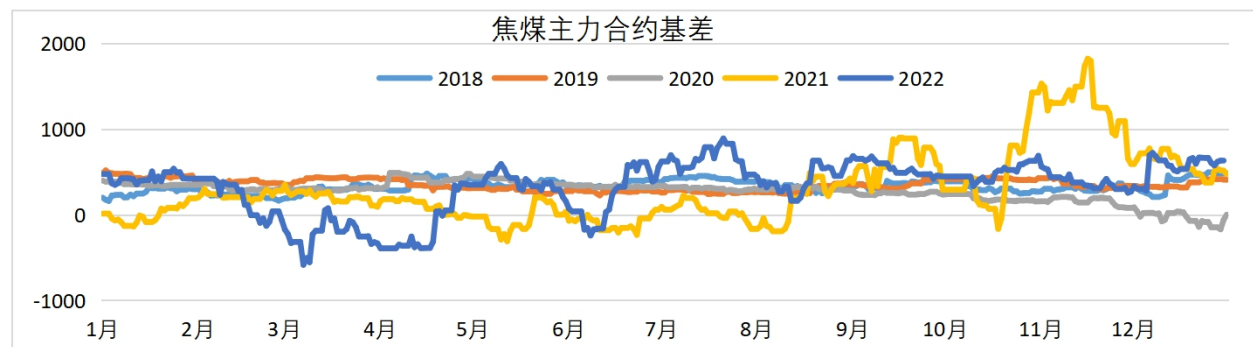
铁矿石主力合约基差

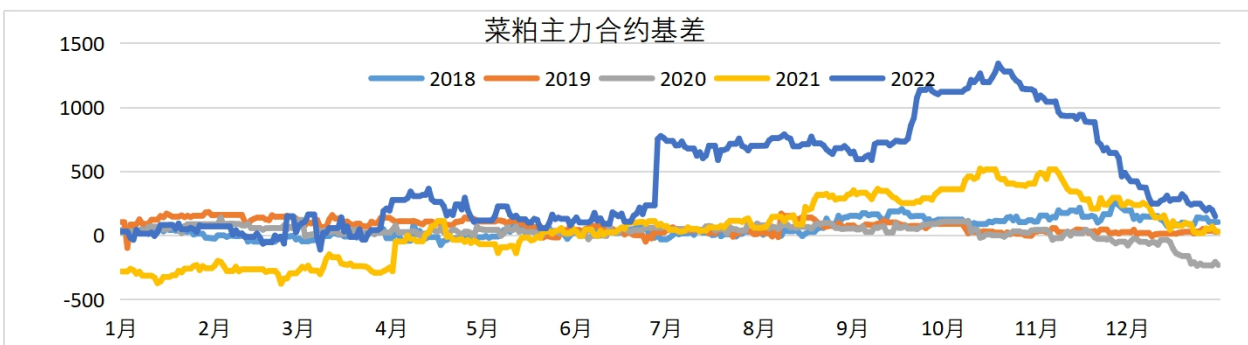
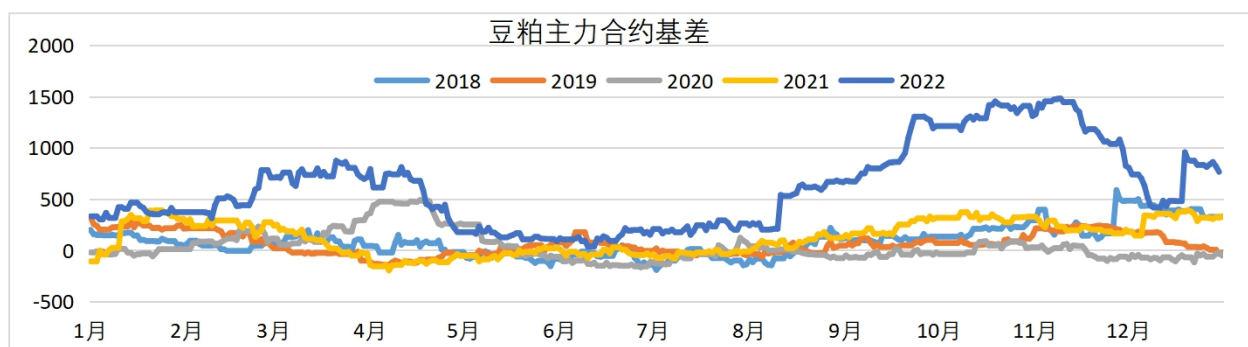
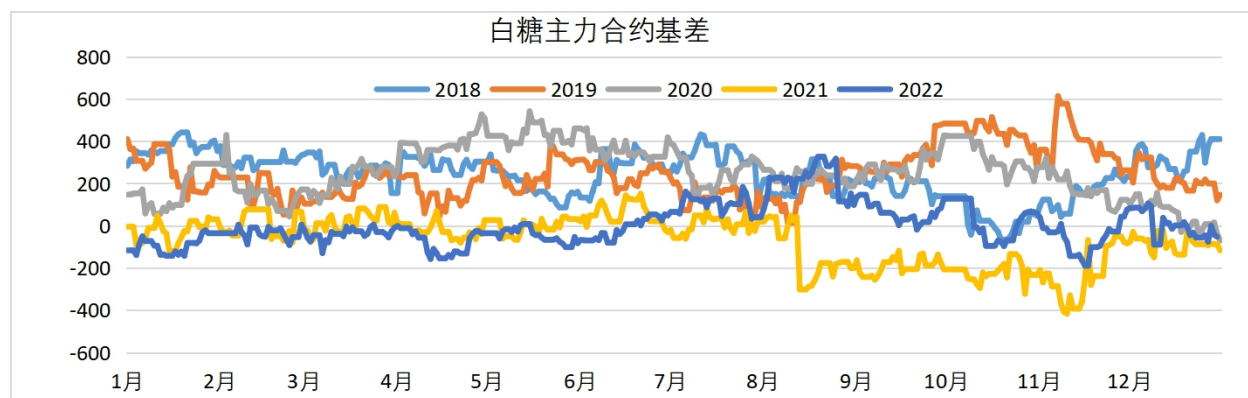
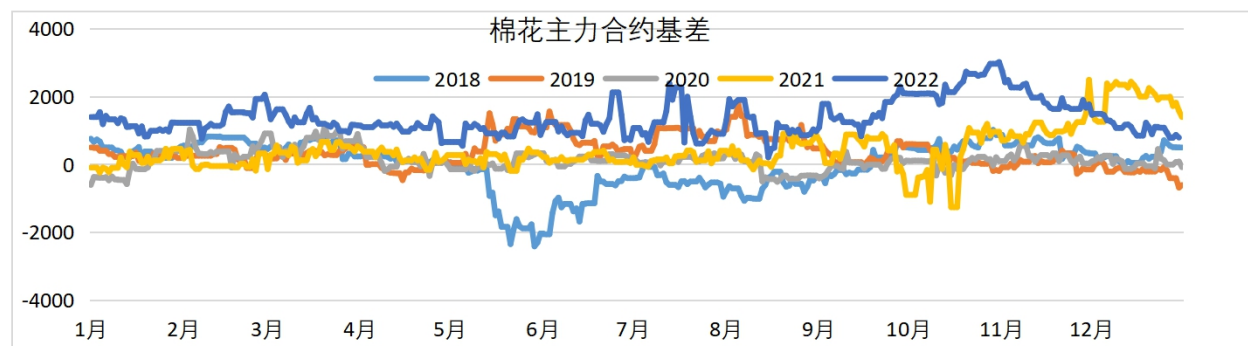
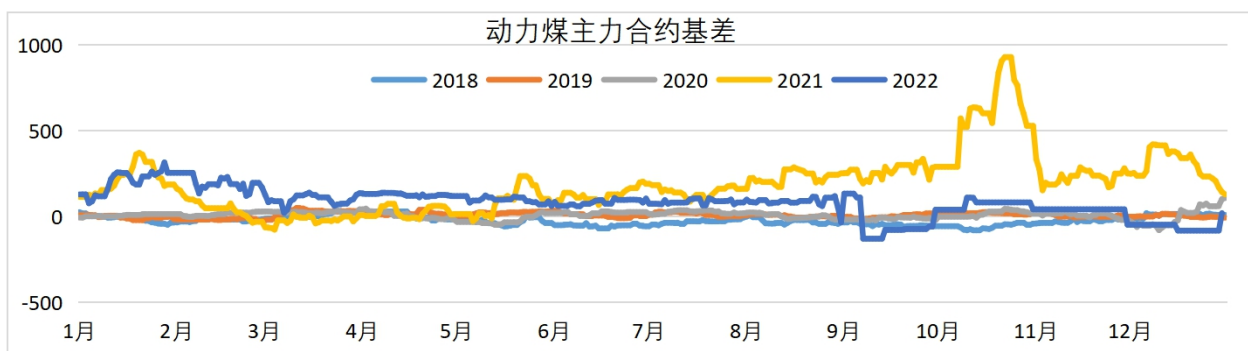


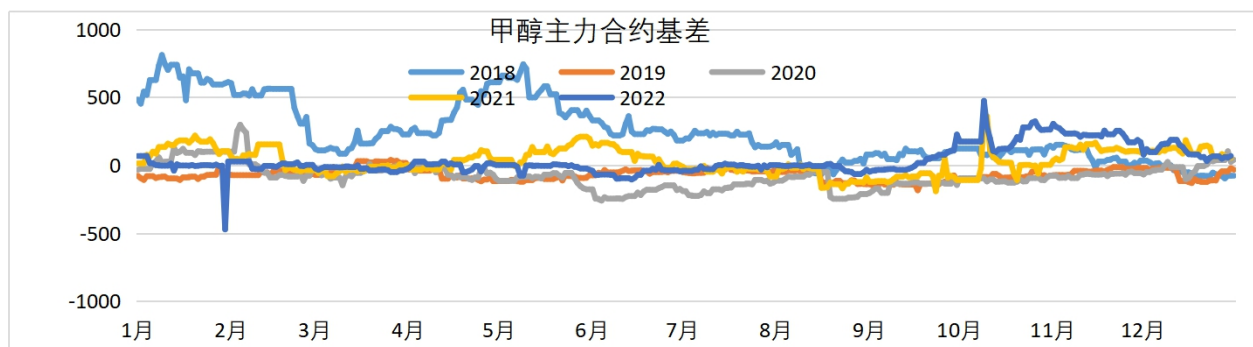
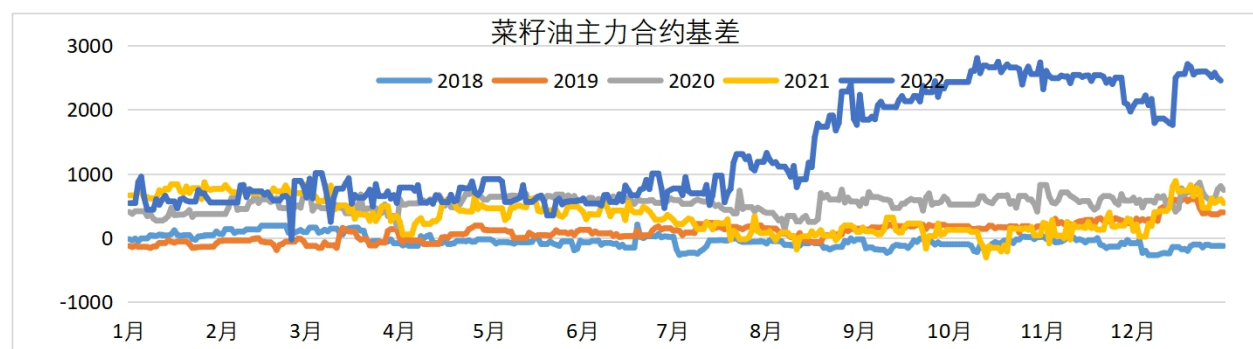
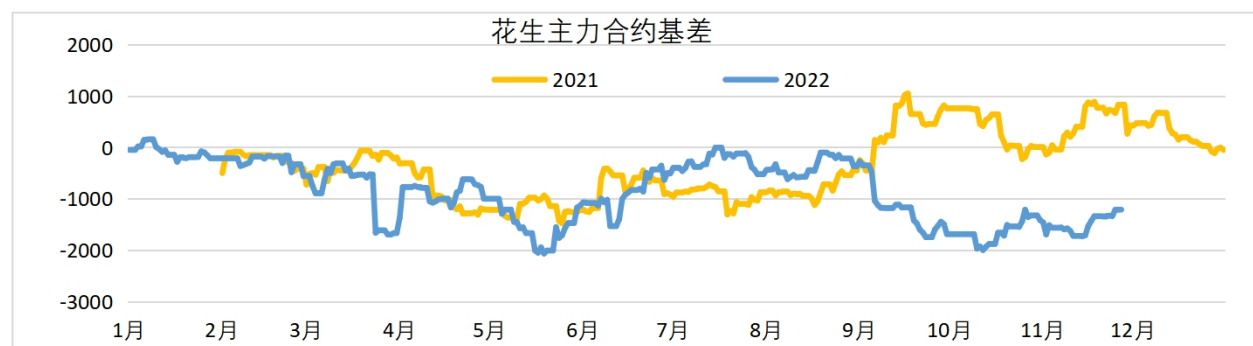
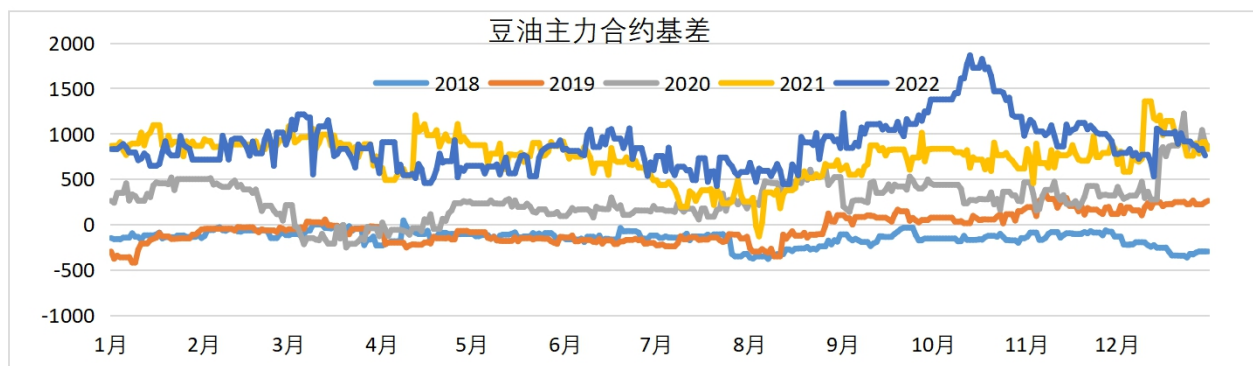
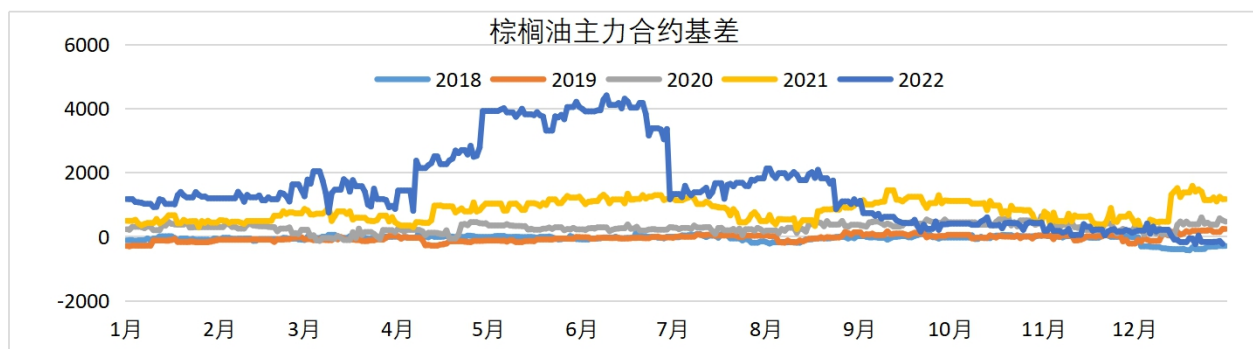
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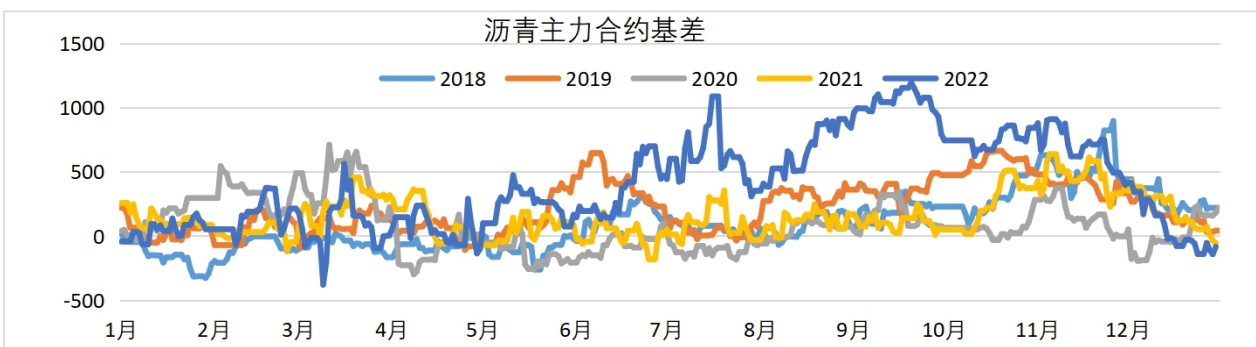
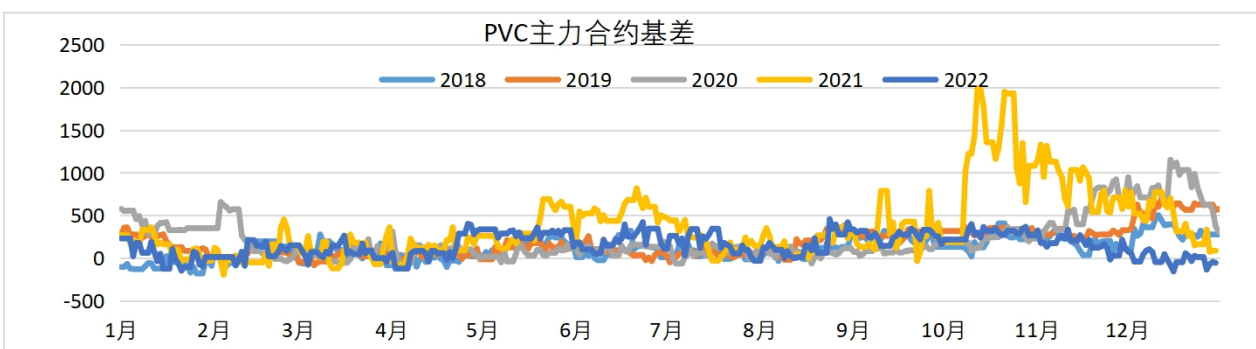
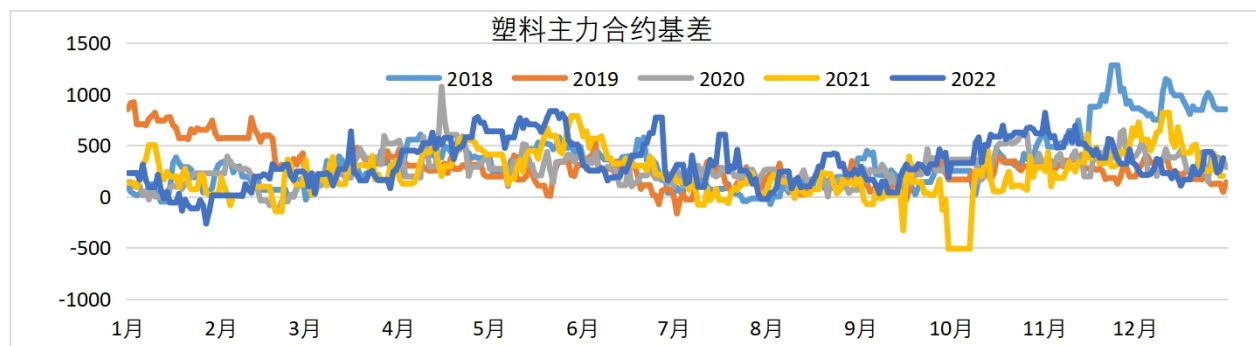
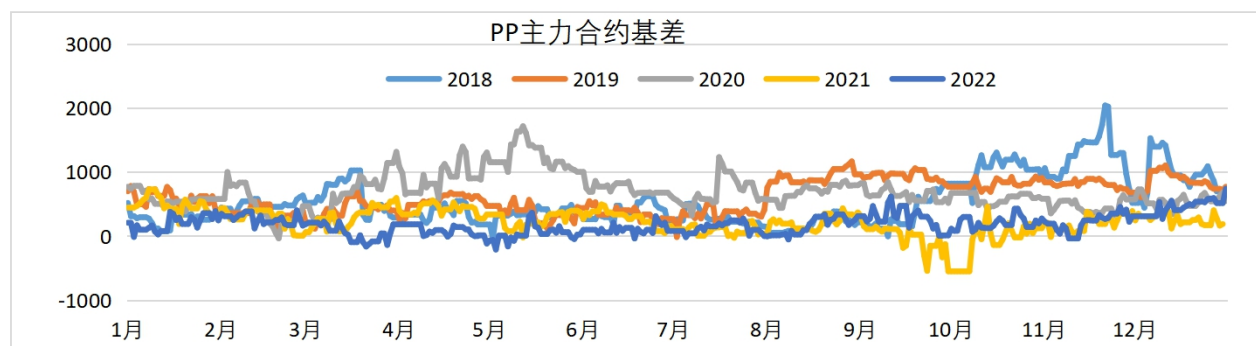
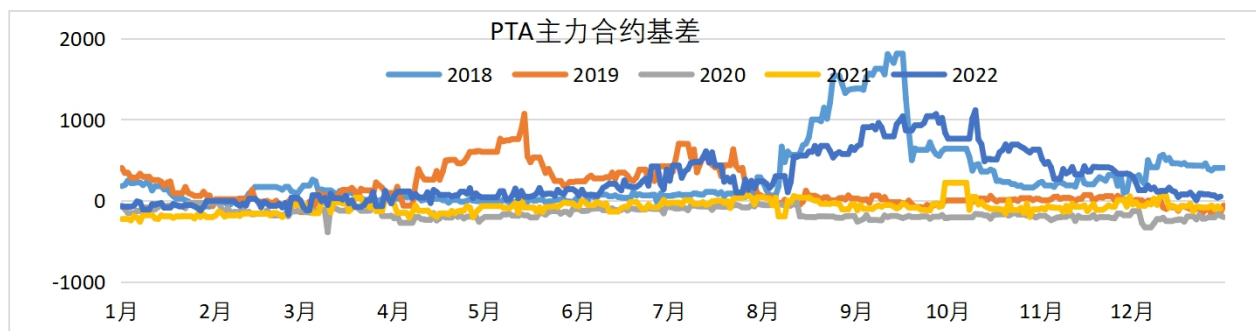


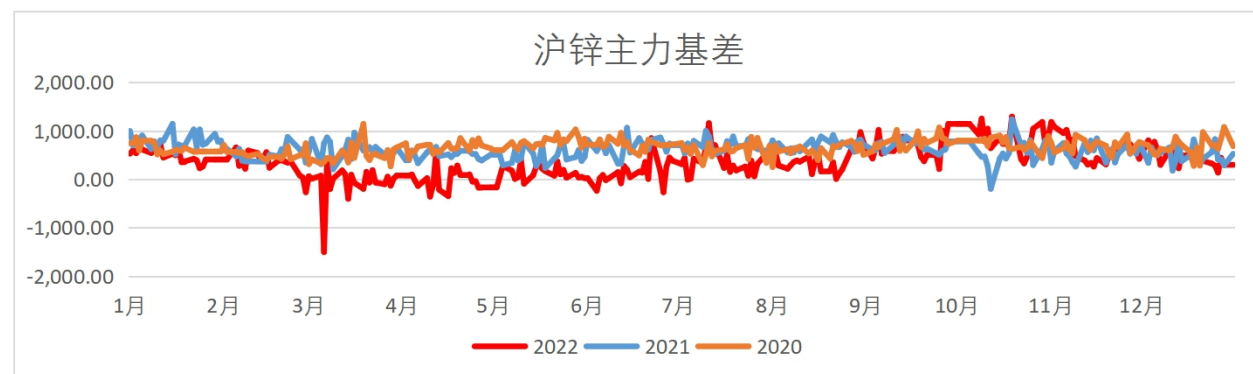
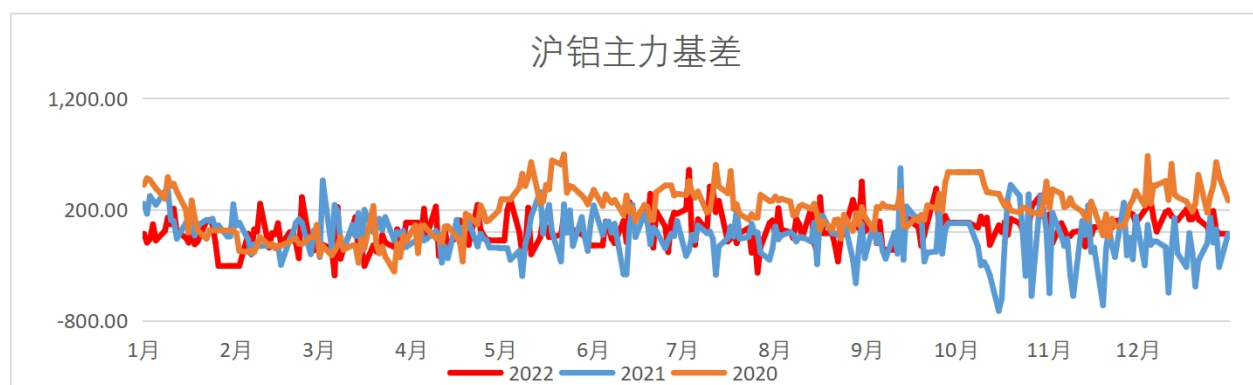
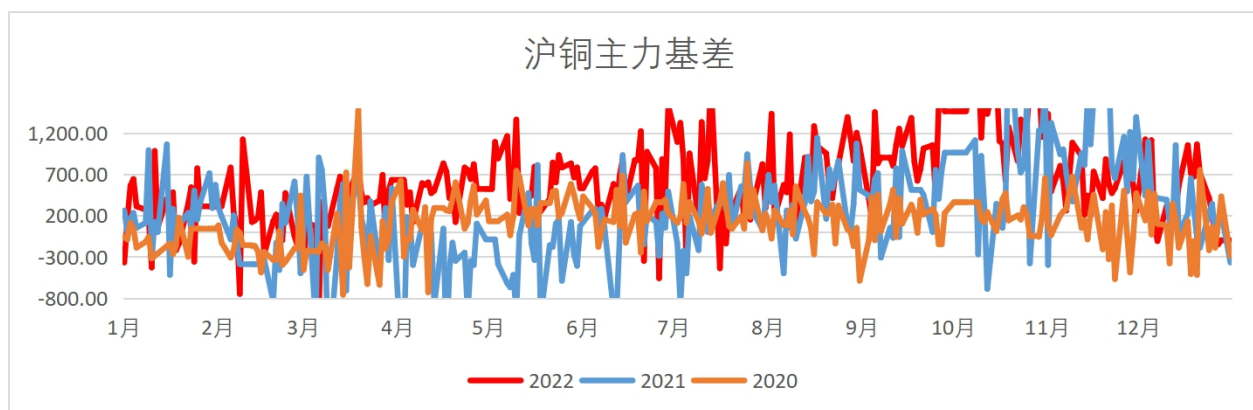
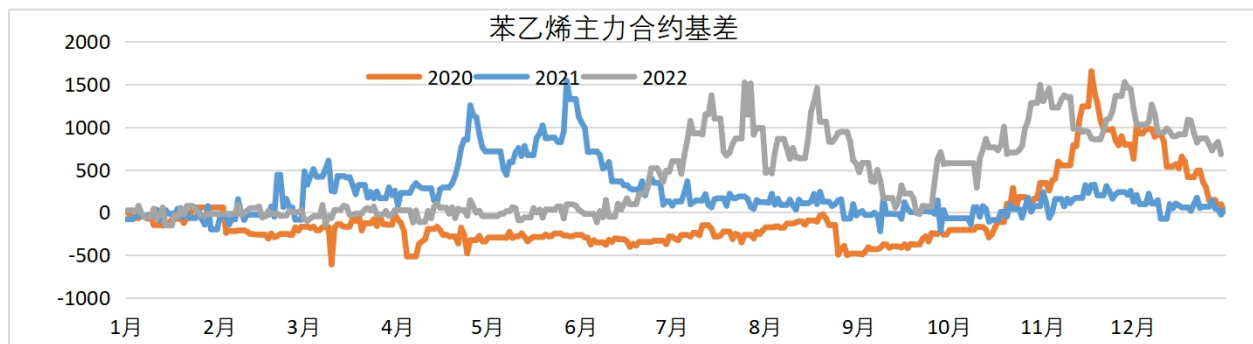
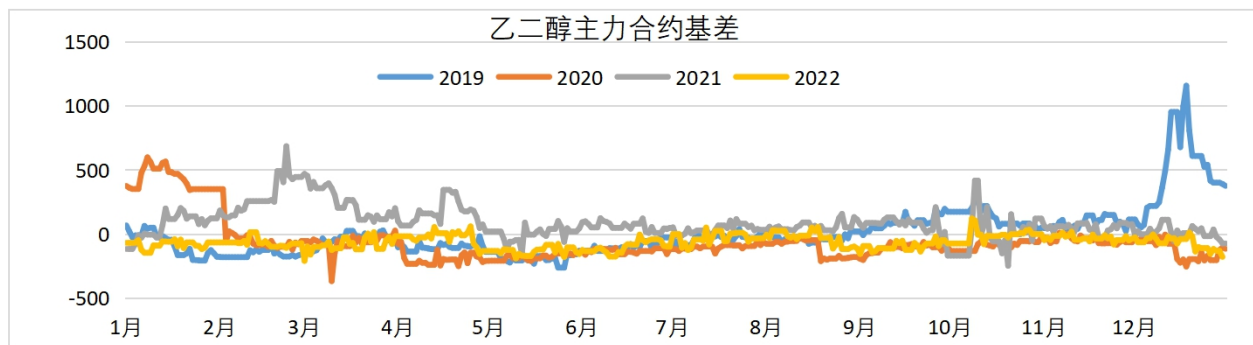
焦煤主力合约基差



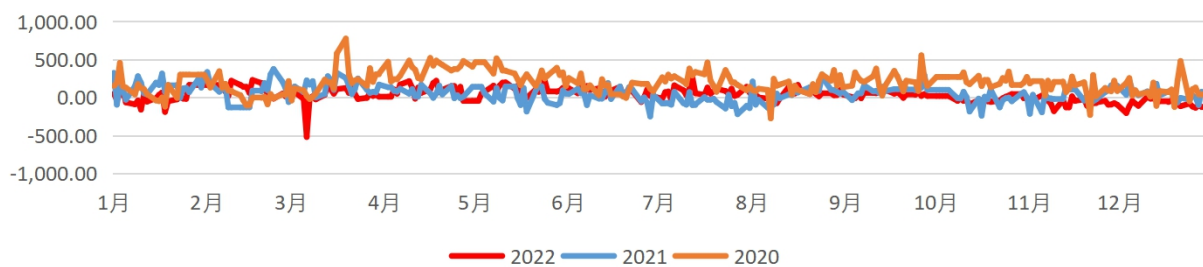




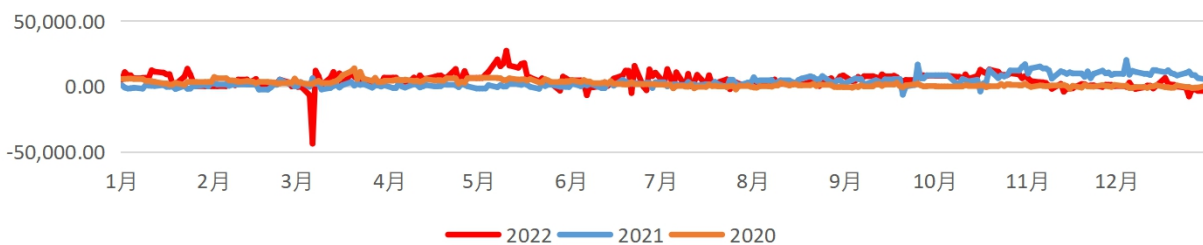




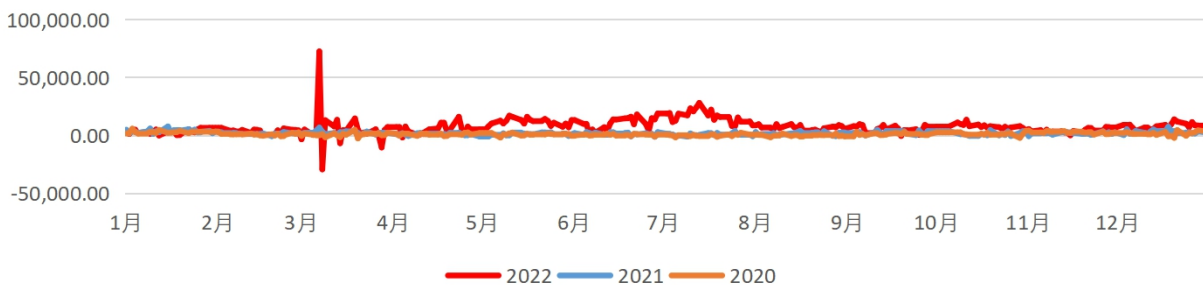
沪铅主力基差



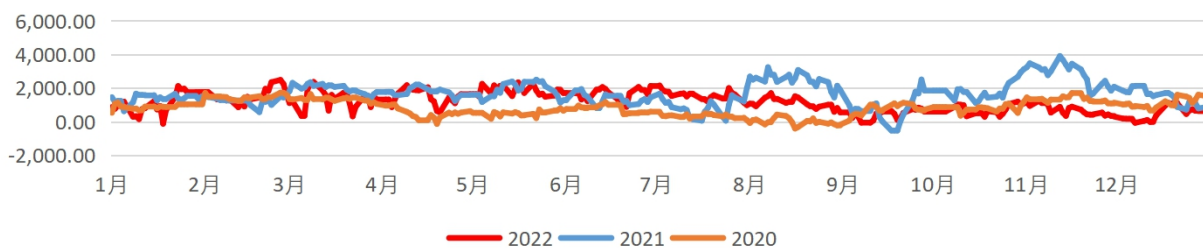
沪锡主力基差



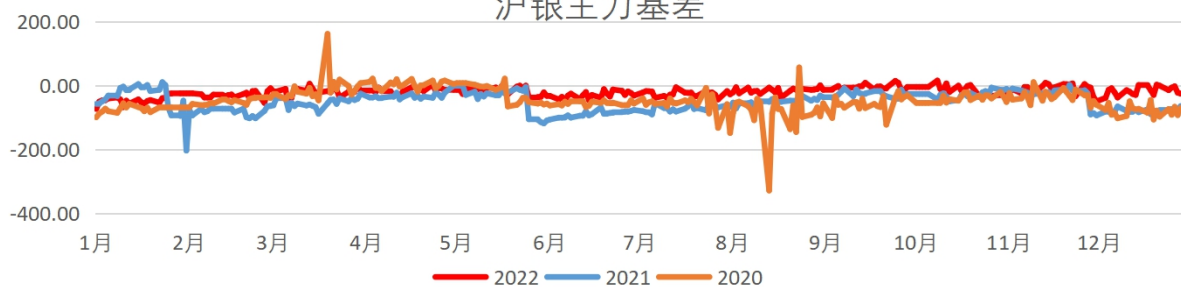
沪镍主力基差



不锈钢主力基差



沪银主力基差



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