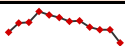
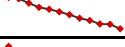
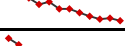
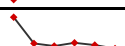
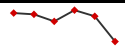
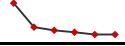
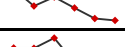
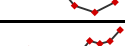
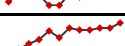
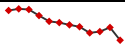
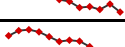
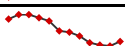
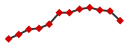
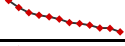
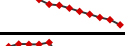
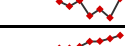


山金期货基差日报

更新时间：2023年01月18日08时47分

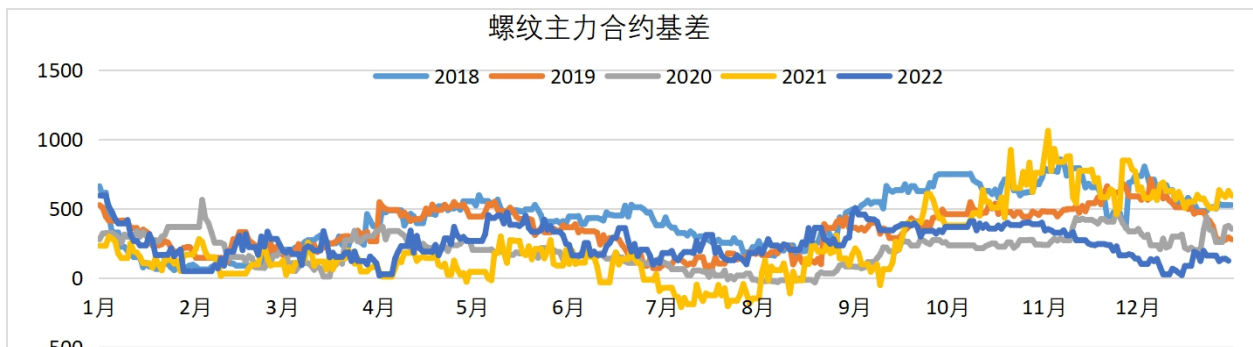
一、主要品种基差及变化情况一览

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	4119	149	-26	3.62%	11.3%	
热卷	上海	4250	4148	102	-15	2.46%	7.7%	
铁矿石	青岛港PB粉	910	835	75	-6	8.96%	27.9%	
焦炭	天津港	2810	2850	-40	-17	-1.40%	-4.4%	
焦煤	京唐港	2500	1858	643	11	34.59%	107.9%	
棉花	全国	15234	14375	859	-85	5.98%	18.6%	
白糖	南宁	5670	5634	36	0	0.64%	4.2%	
豆粕	张家港	4640	3884	756	15	19.46%	60.7%	
菜粕	南通	3420	3201	219	9	6.84%	21.3%	
豆油	张家港	9470	8548	922	12	10.79%	33.6%	
棕榈油	广州	7750	7760	-10	56	-0.13%	-0.4%	
菜籽油	江苏	11570	9936	1634	-15	16.45%	51.3%	
花生	青岛	9200	10454	-1254	0	-12.00%	-50.3%	
甲醇	江苏	2665	2680	-15	-5	-0.56%	-1.7%	
PTA	华东	5535	5532	3	12	0.05%	0.2%	
PP	镇海	8000	7963	37	-25	0.46%	1.4%	
PE	扬子石化	8250	8352	-102	-29	-1.22%	-3.8%	
PVC	华东	6470	6493	-23	-32	-0.35%	-1.1%	
沥青	华东	3950	3775	175	14	4.64%	11.4%	
EG	华东	4250	4368	-118	10	-2.70%	-8.4%	
EB	华东	9135	8707	428	-1	4.92%	64.1%	
铜	上海	68590	68400	190	130	0.28%	3.6%	
铝	上海	18520	18580	-60	-35	-0.32%	-4.2%	
锌	上海	24080	24065	15	90	0.06%	0.8%	
铅	上海	15300	15370	-70	-30	-0.46%	-5.9%	
镍	上海	214850	204800	10050	-2750	4.91%	64.0%	
不锈钢	无锡	17650	17135	515	-95	3.01%	39.2%	
锡	上海	225250	224610	640	-630	0.28%	3.7%	
白银	上海	5280	5311	-31	296	-0.58%	-1.4%	

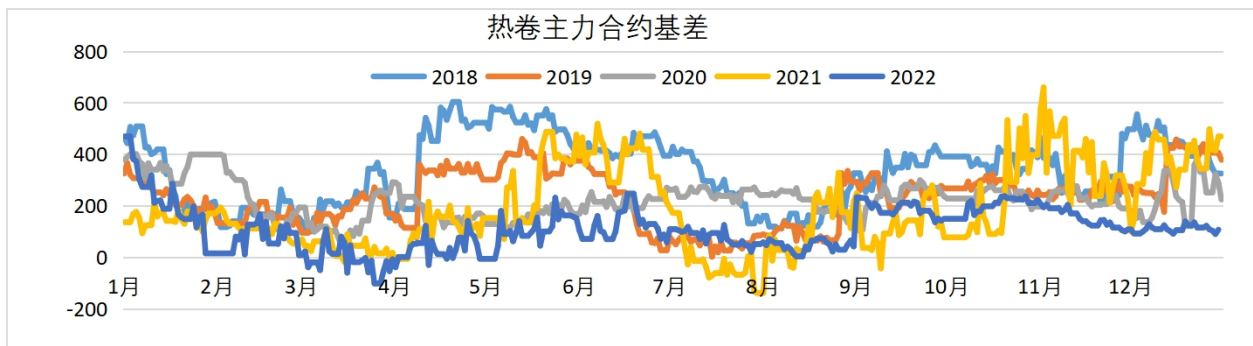
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

三、主要品种基差季节性图表及期限结构

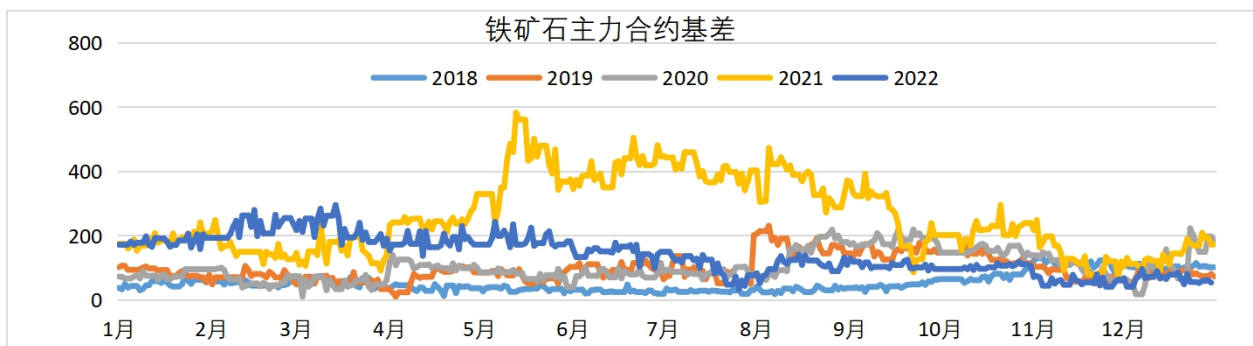
螺纹主力合约基差



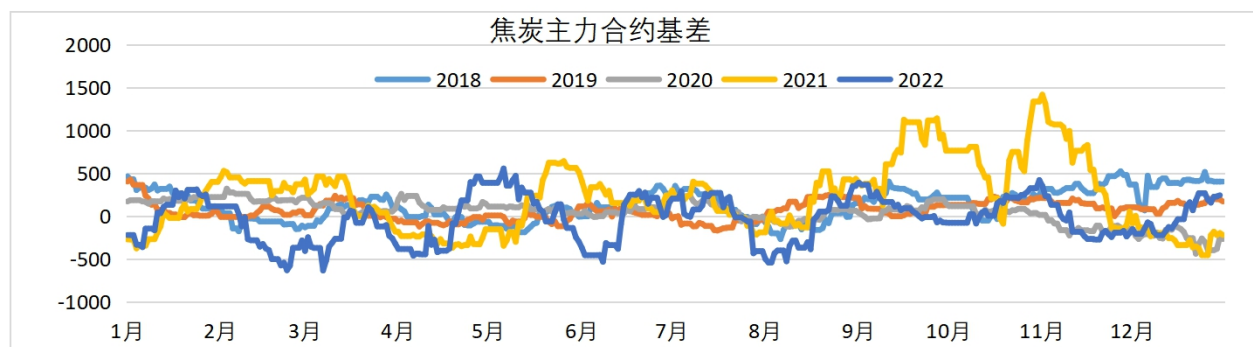
热卷主力合约基差



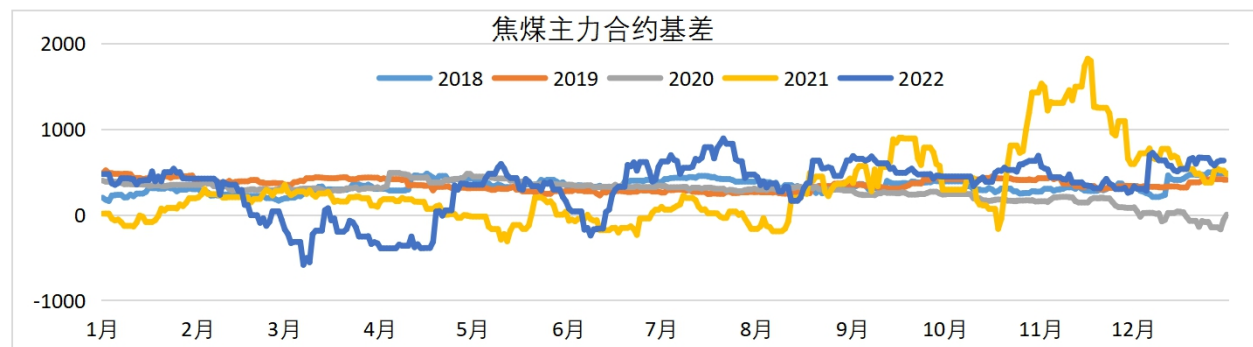
铁矿石主力合约基差

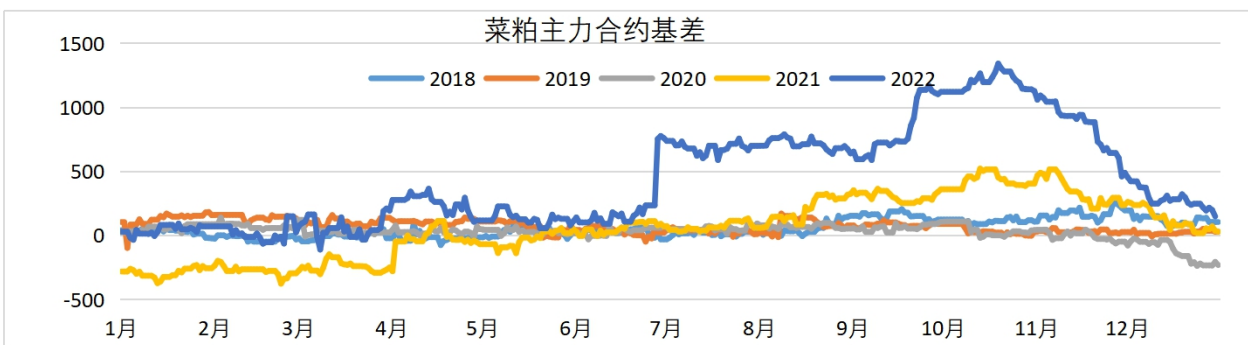
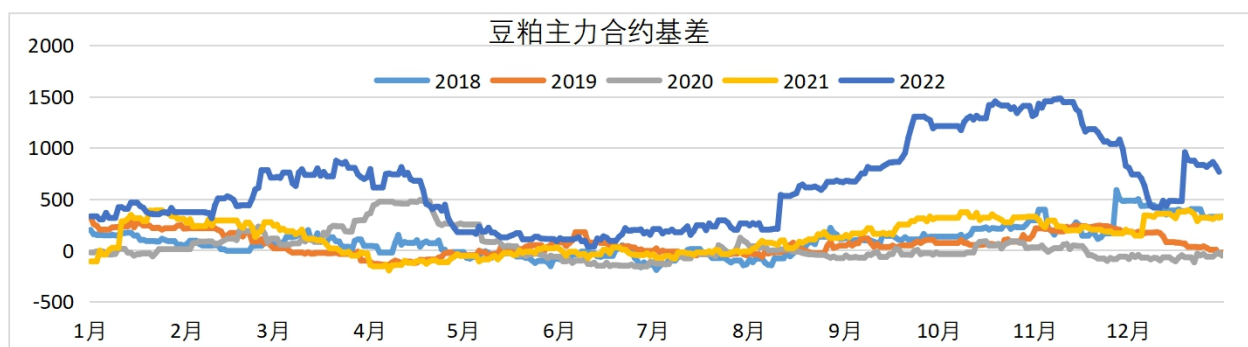
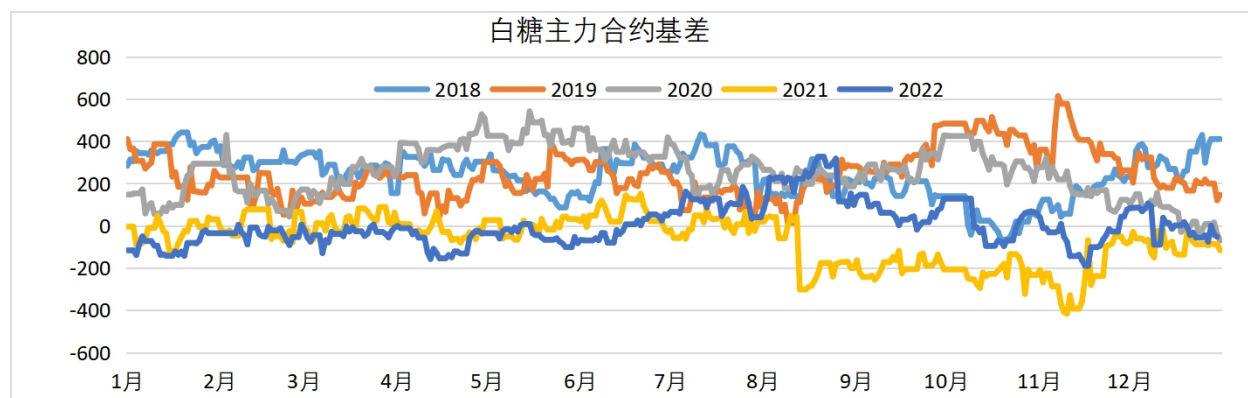
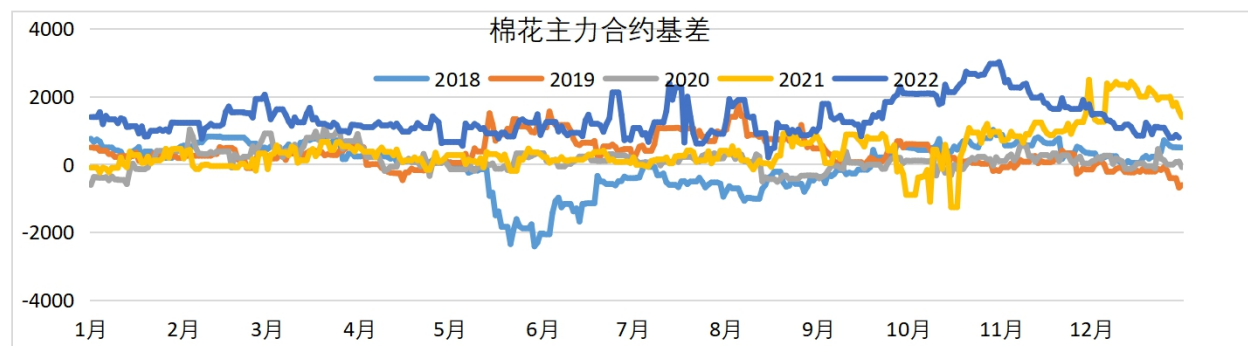
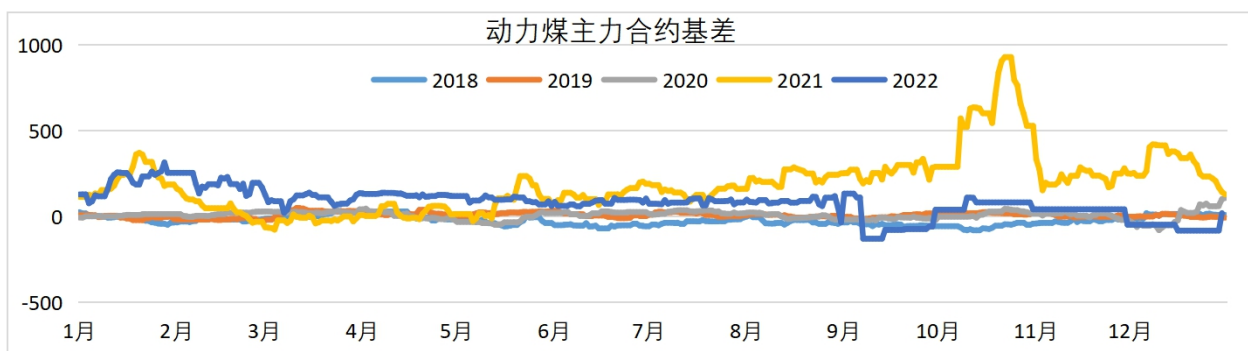


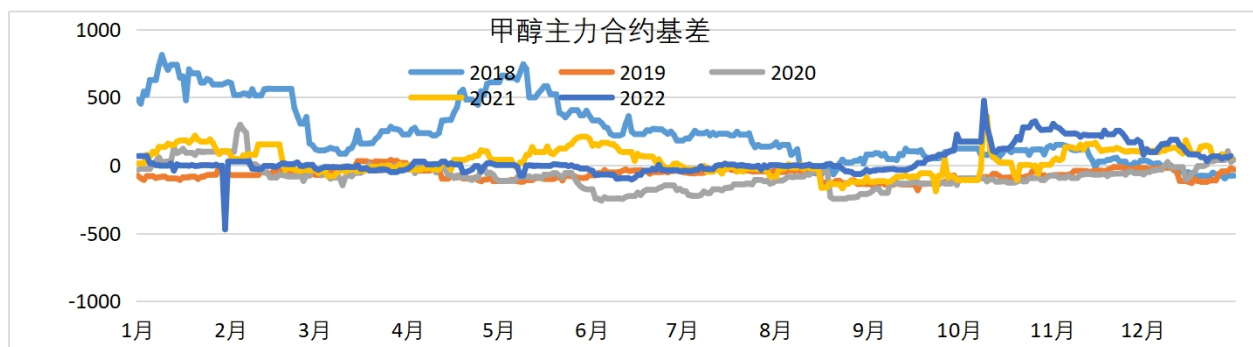
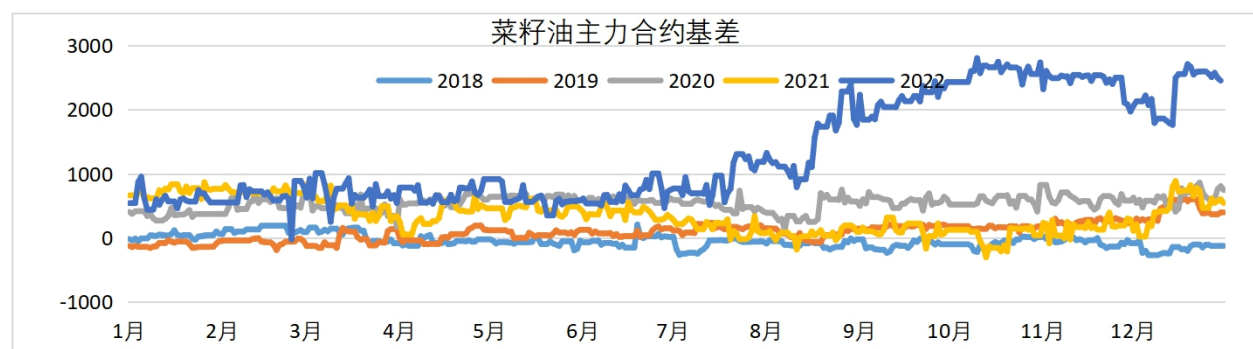
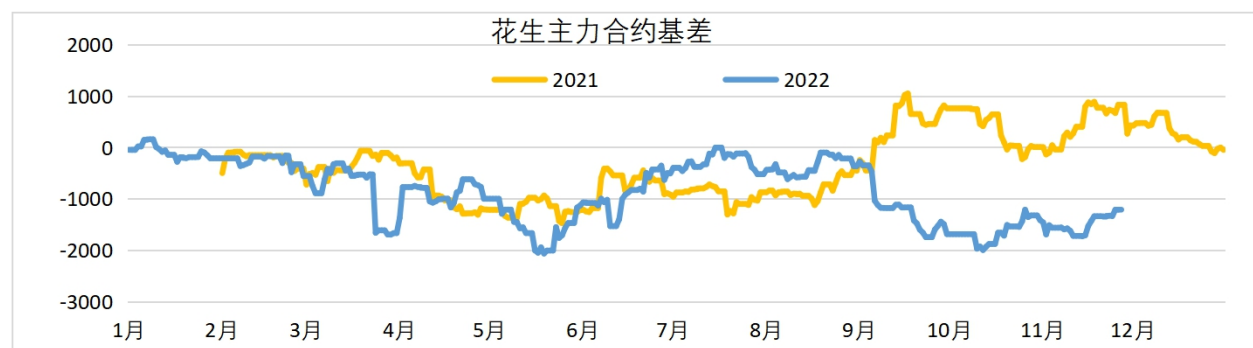
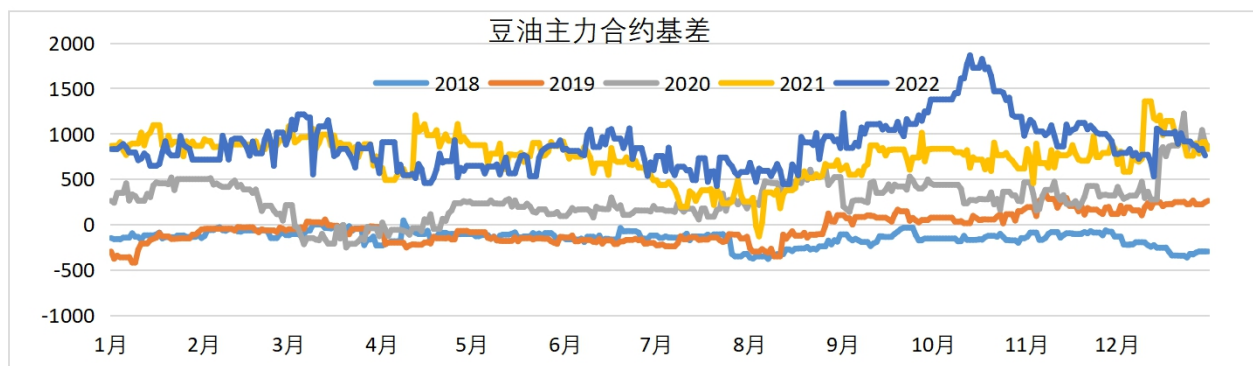
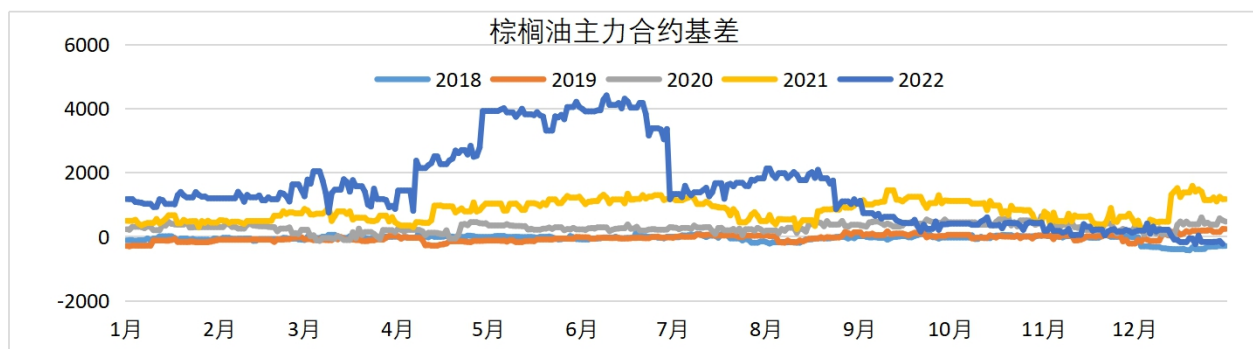
焦炭主力合约基差

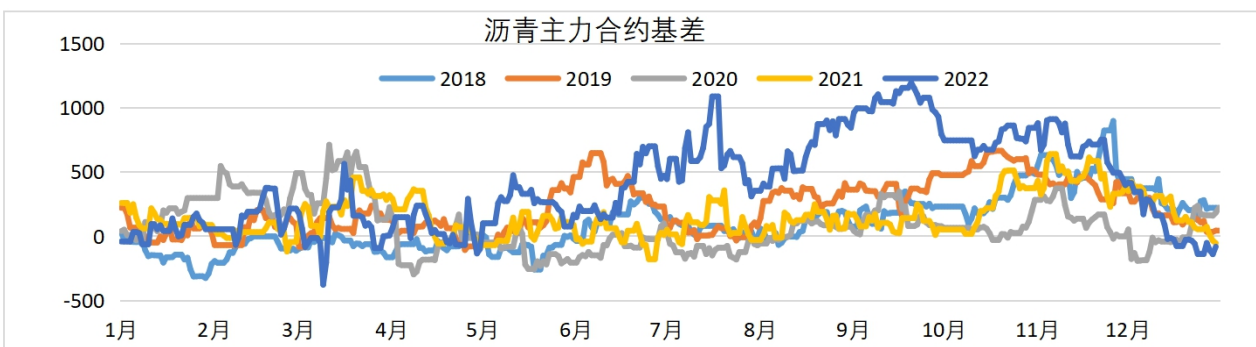
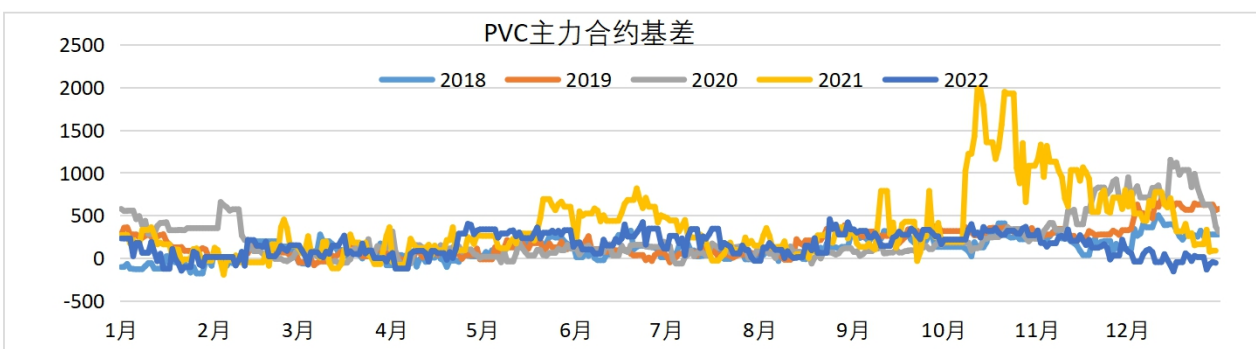
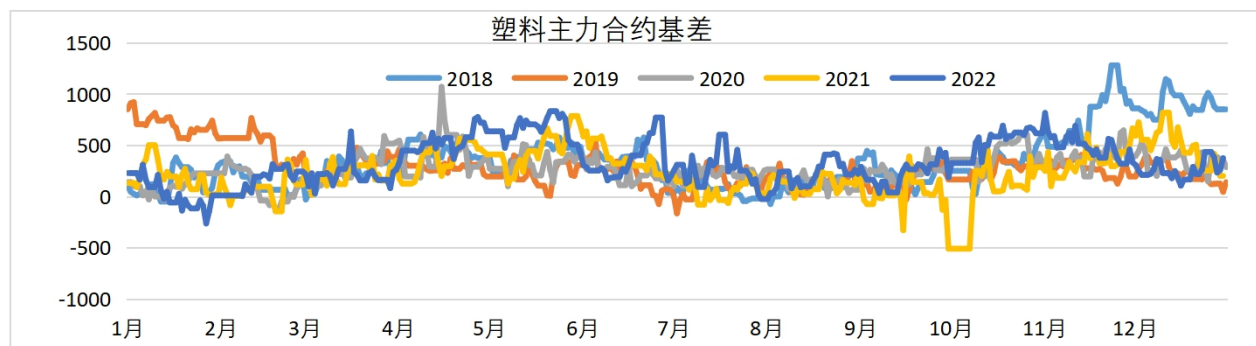
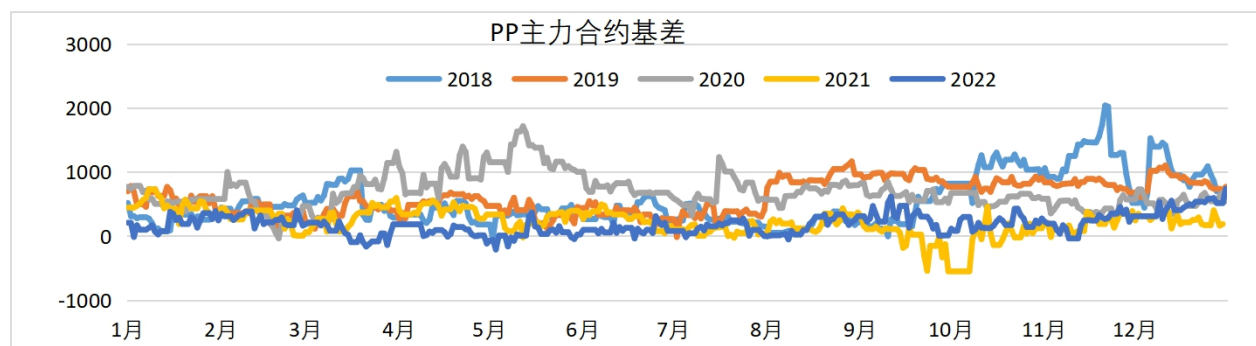
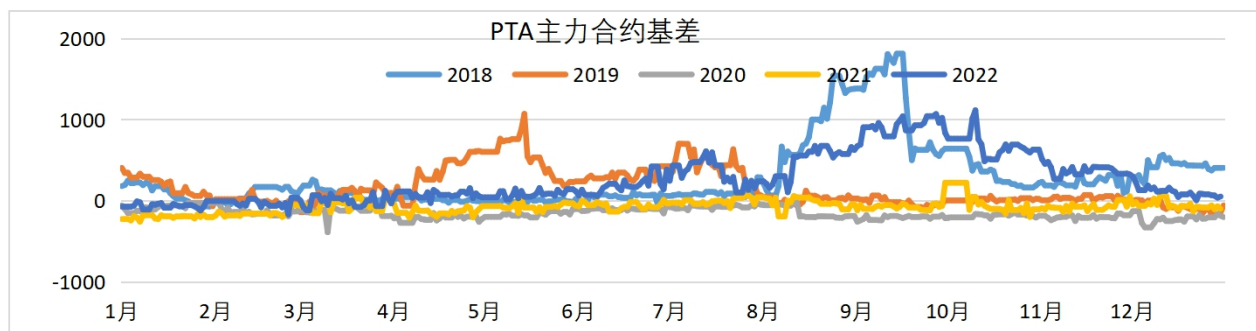


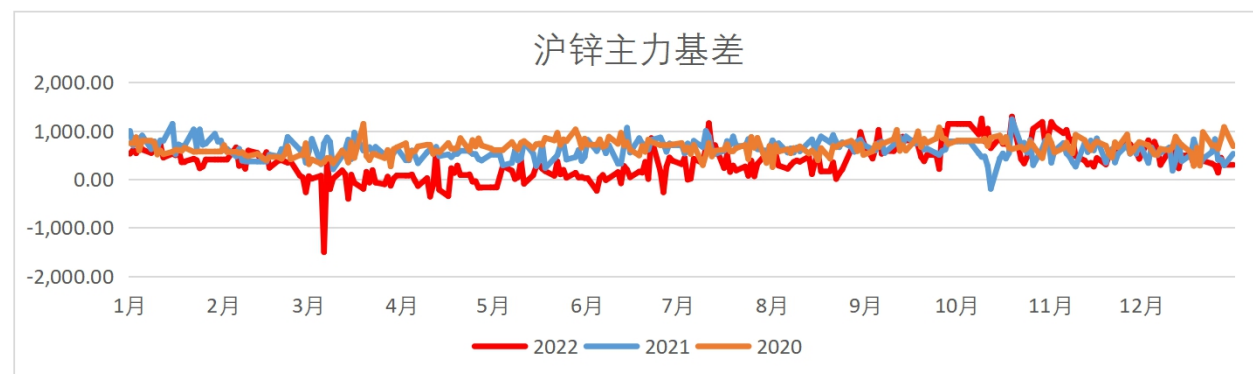
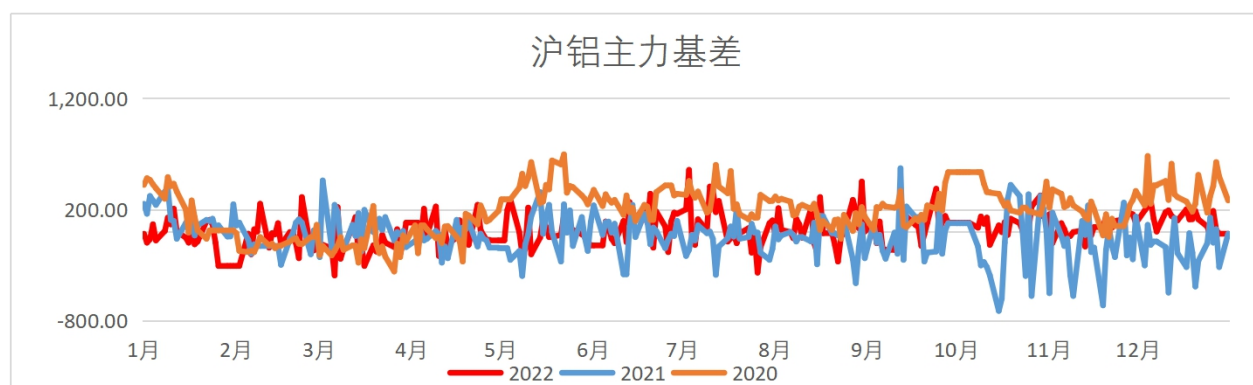
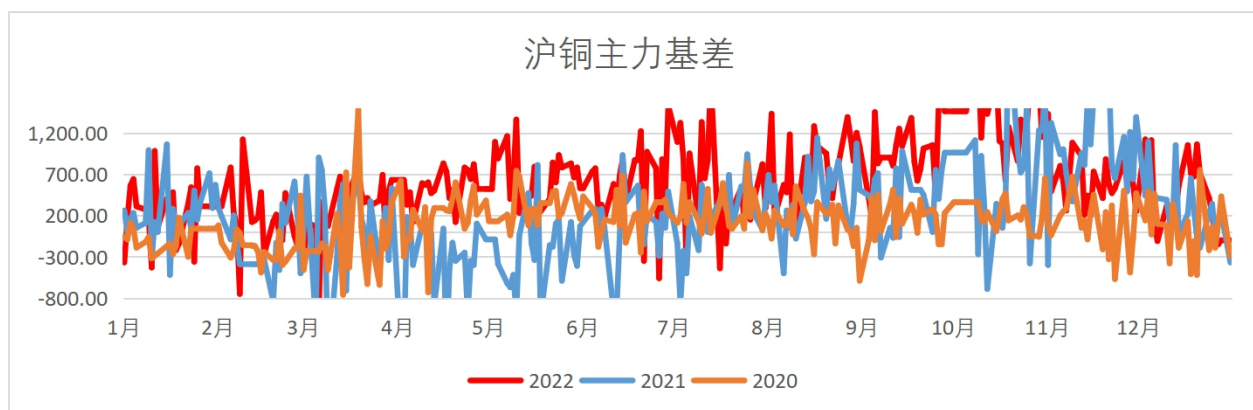
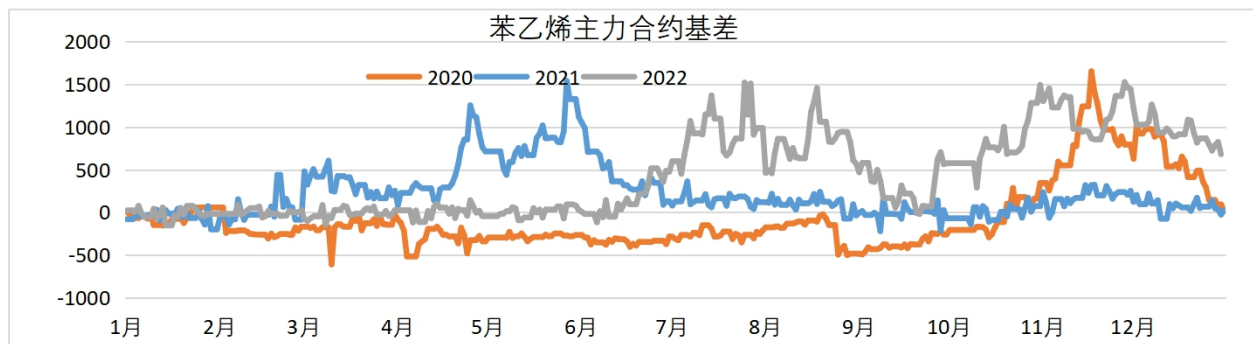
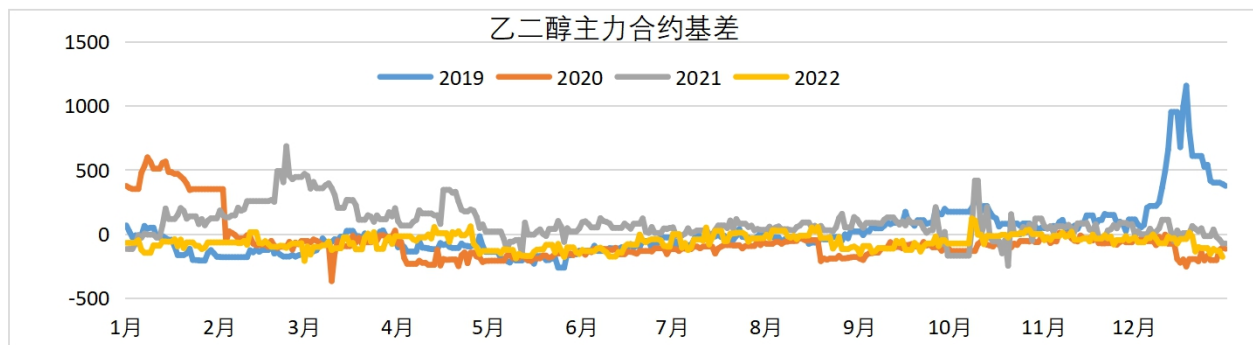
焦煤主力合约基差



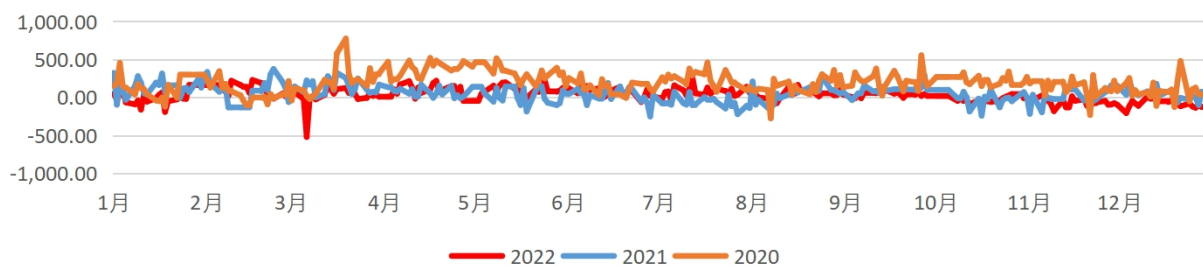




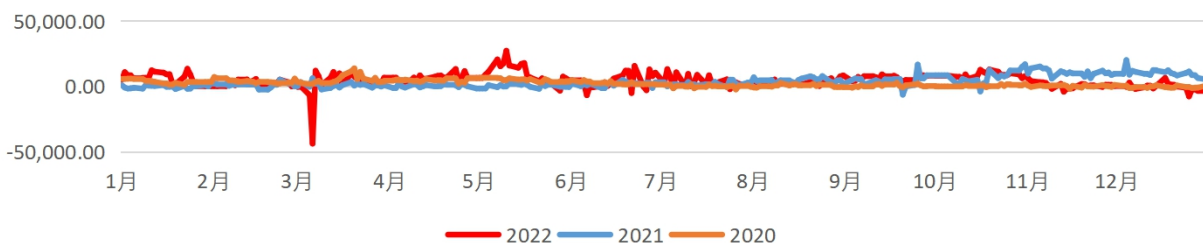




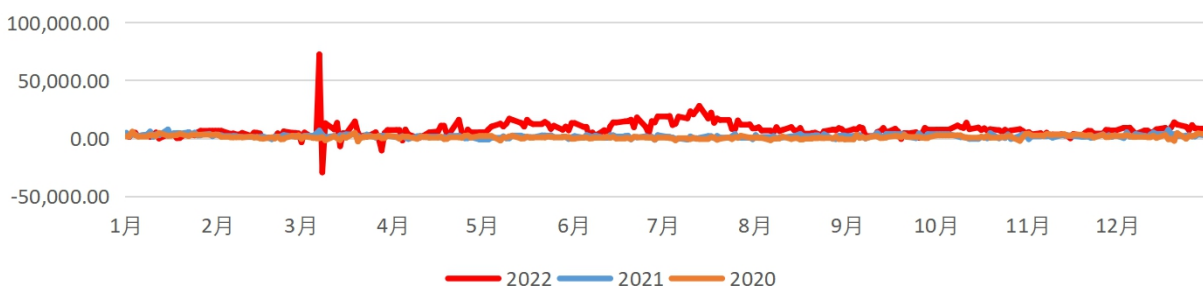
沪铅主力基差



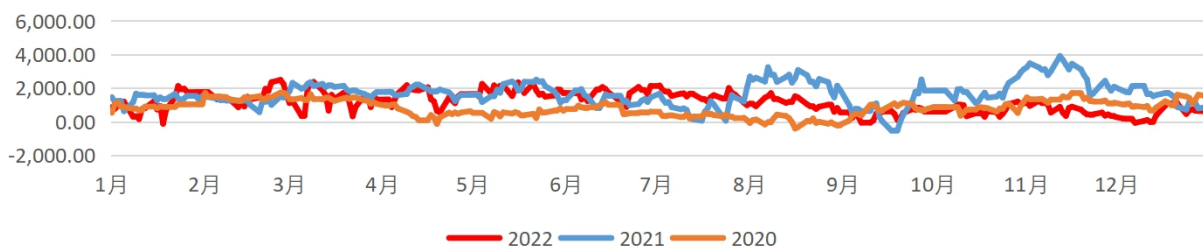
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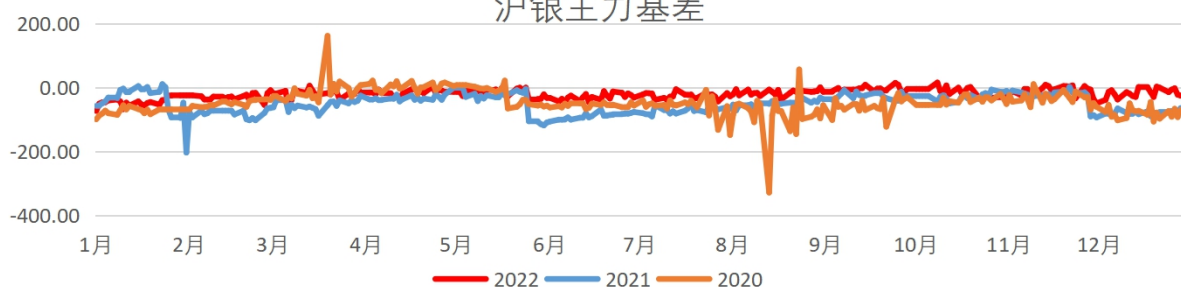
沪镍主力基差



不锈钢主力基差



沪银主力基差



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