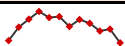
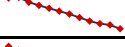
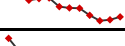
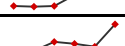
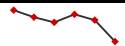
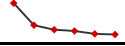
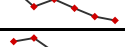
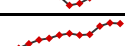
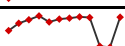
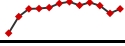
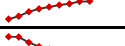
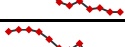
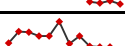
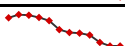
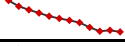
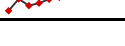


## 山金期货基差日报

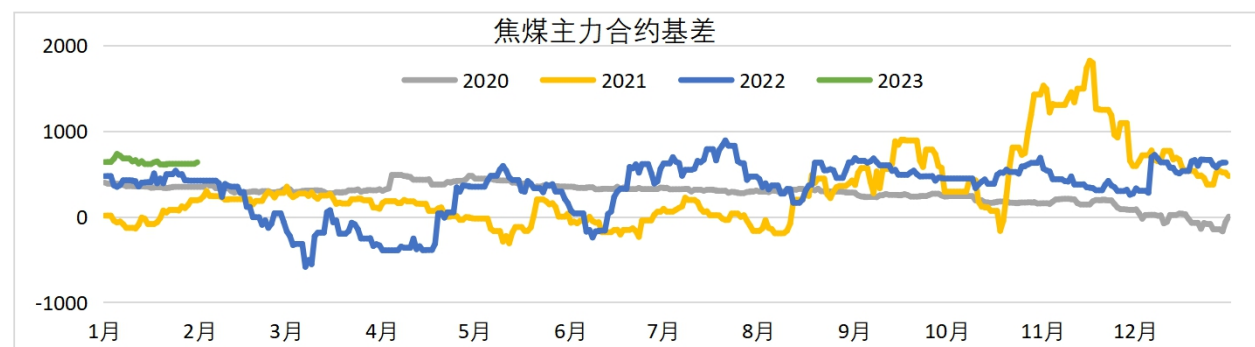
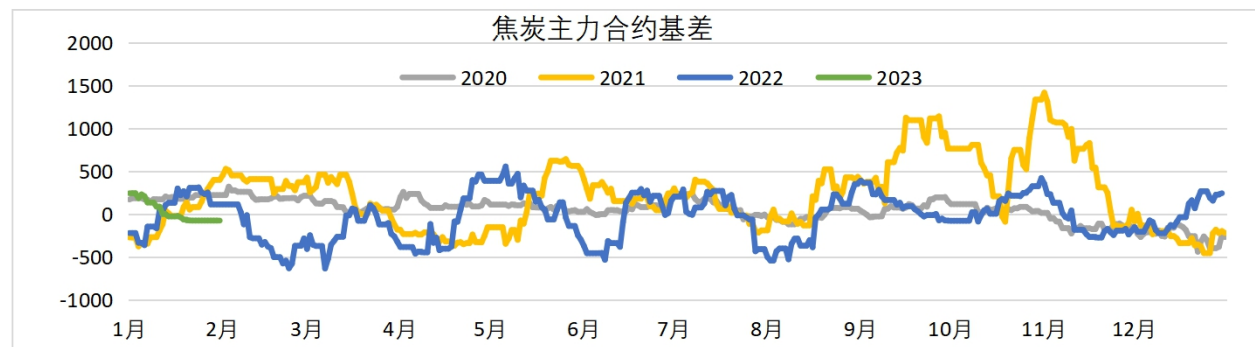
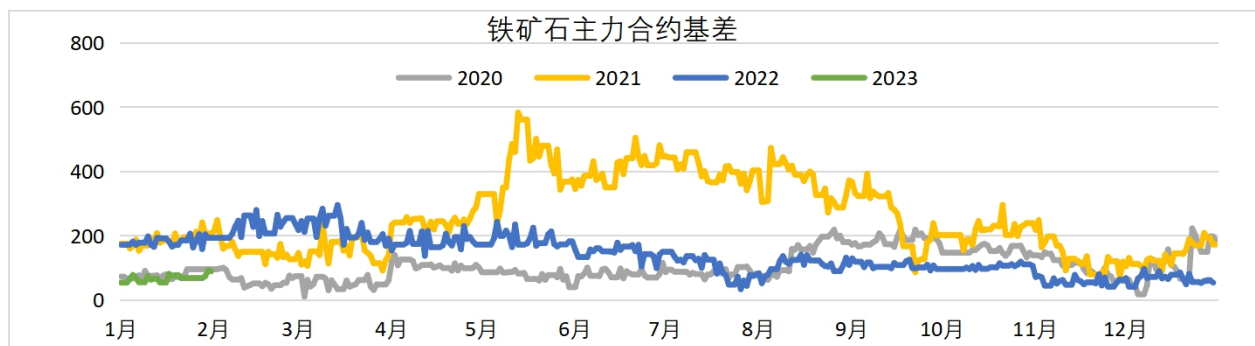
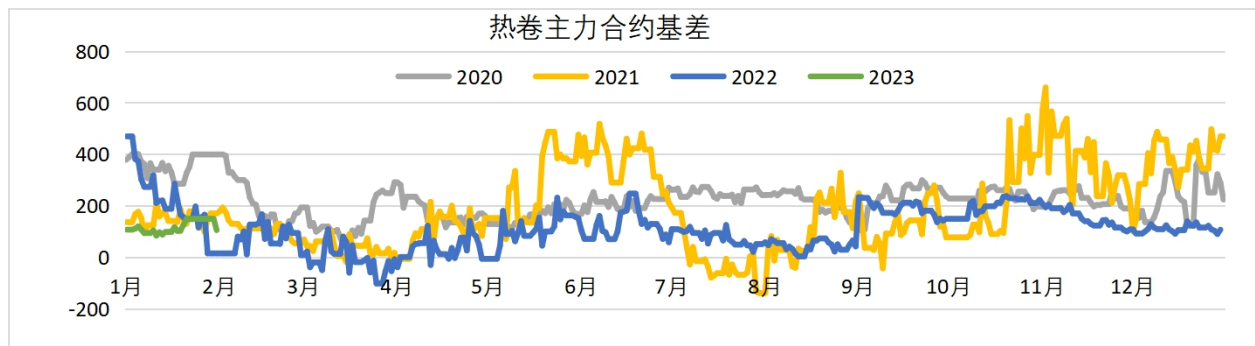
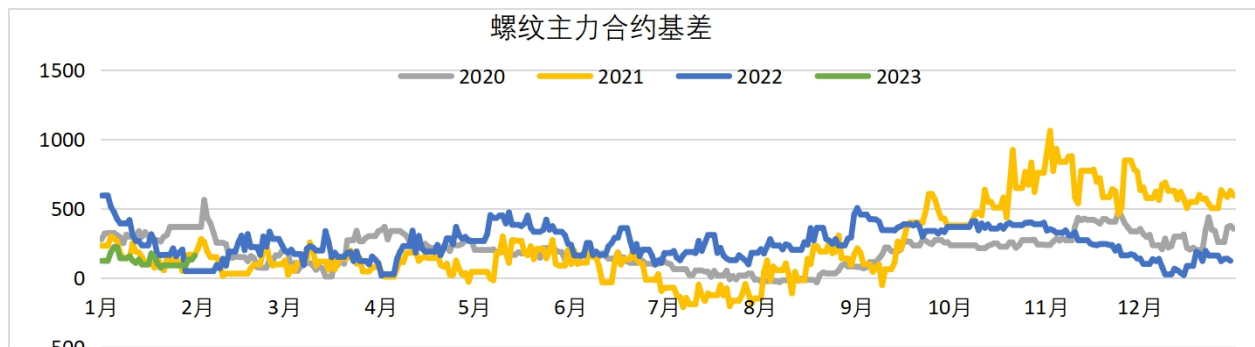
更新时间：2023年01月31日08时47分

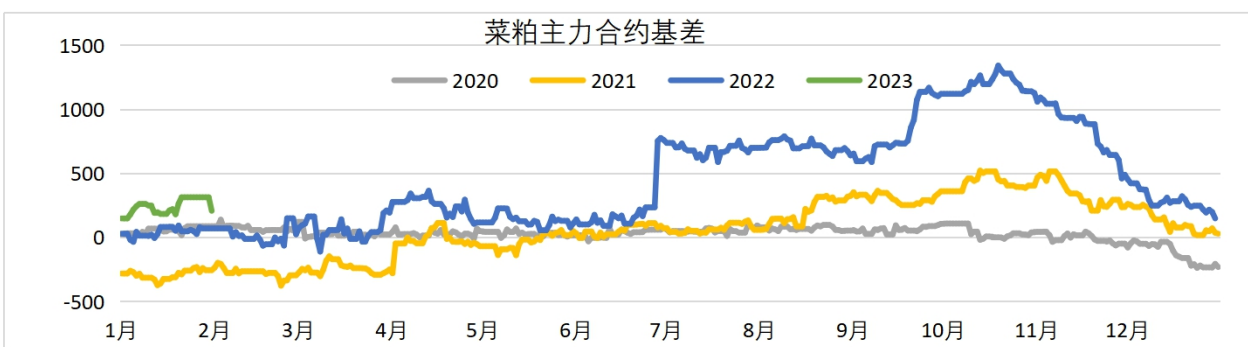
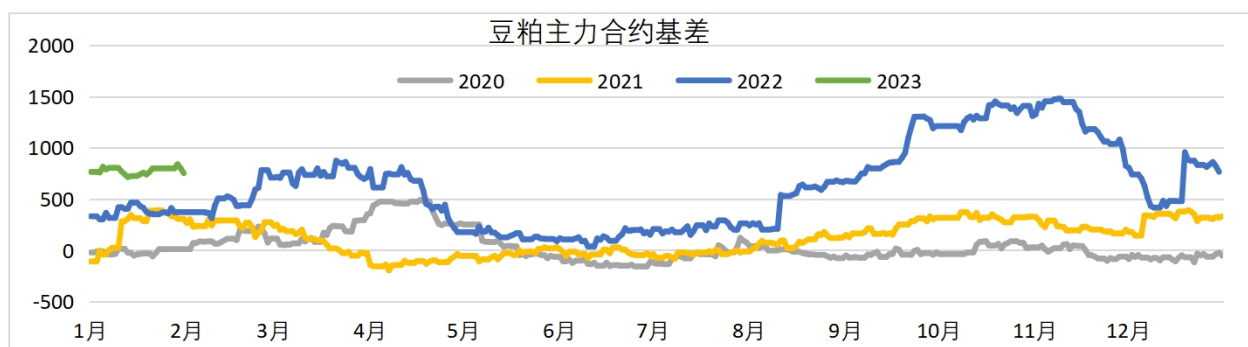
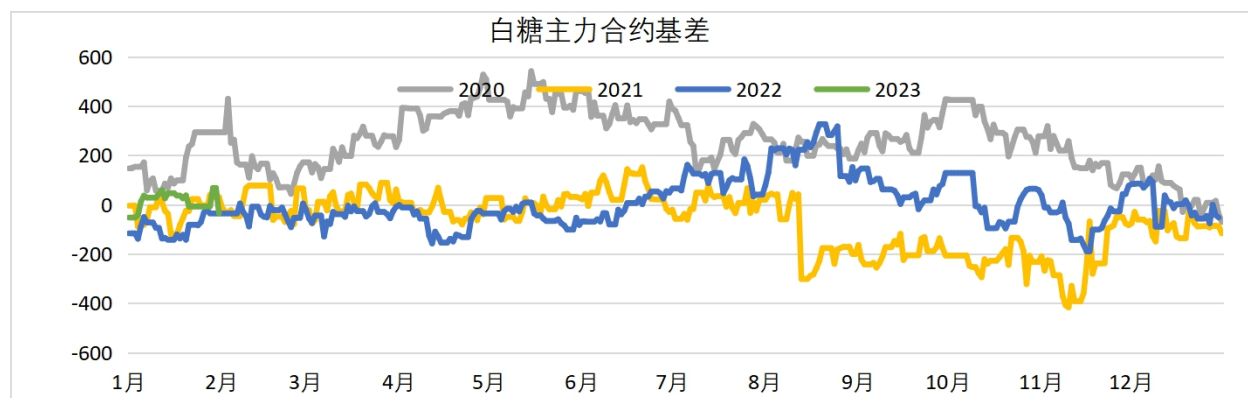
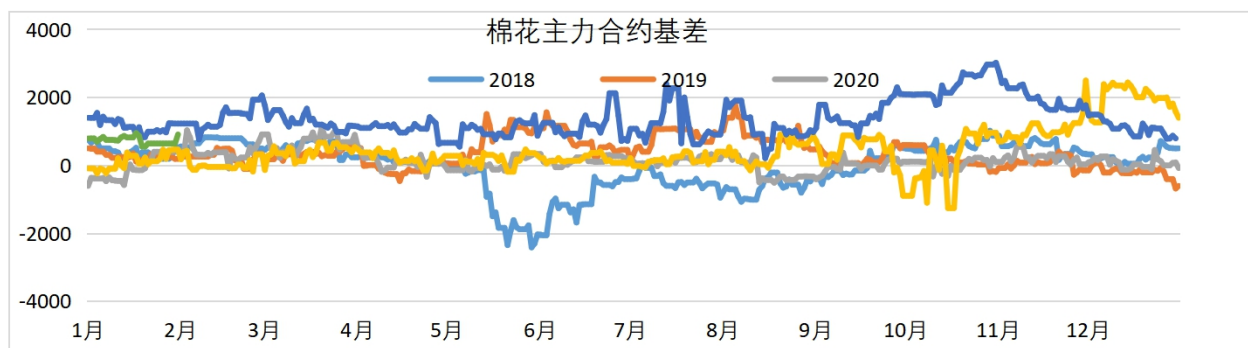
### 一、主要品种基差及变化情况一览

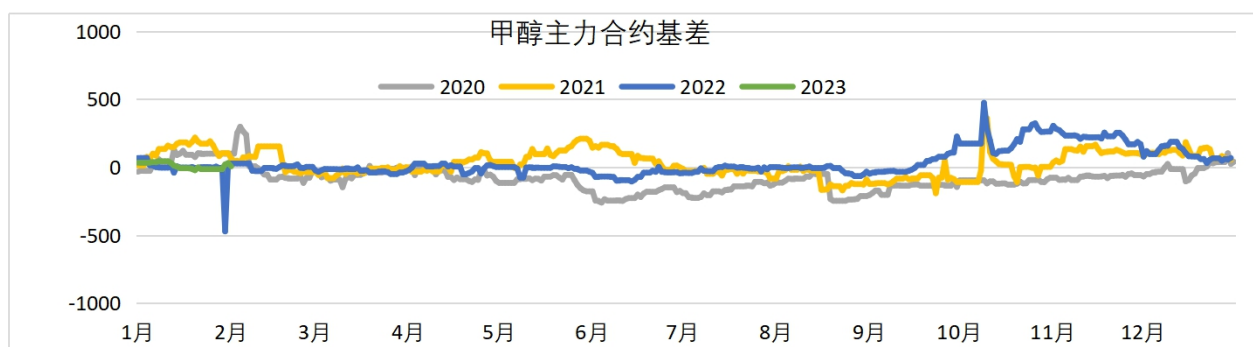
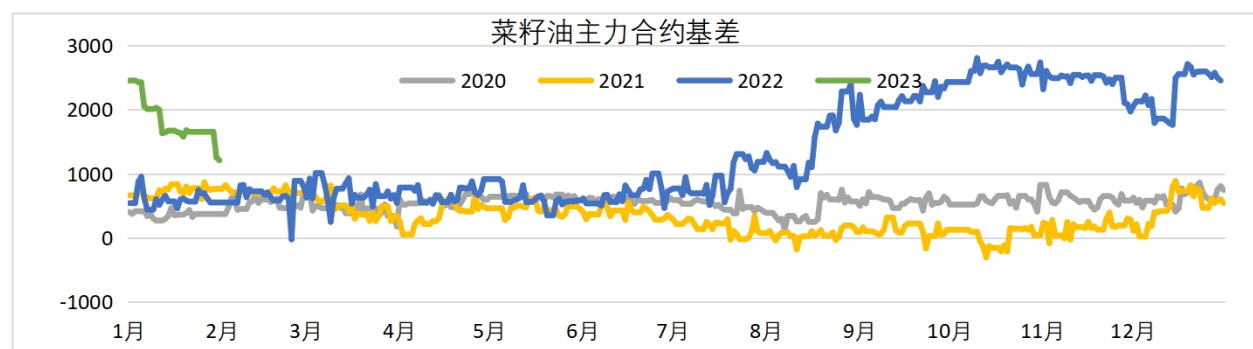
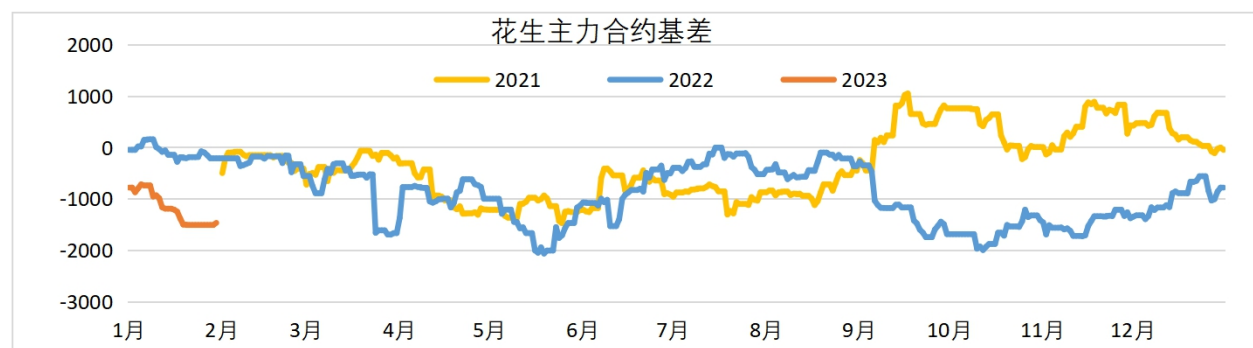
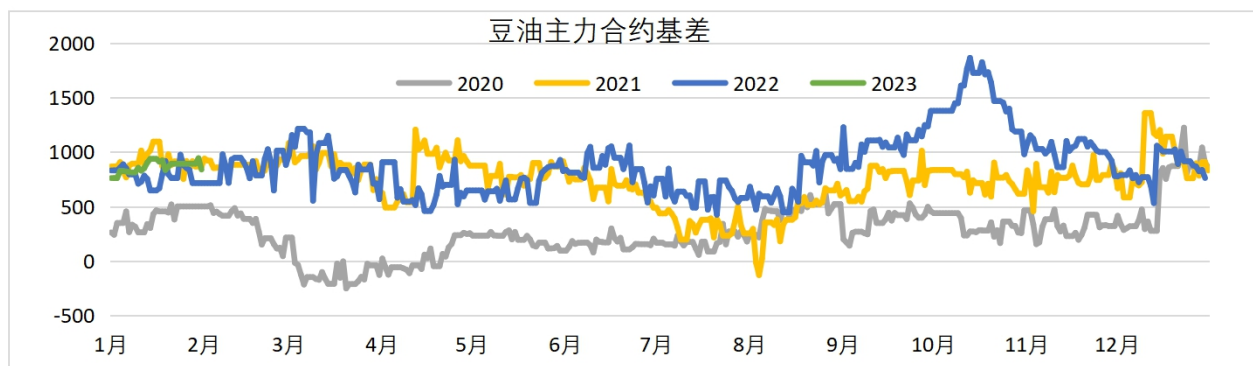
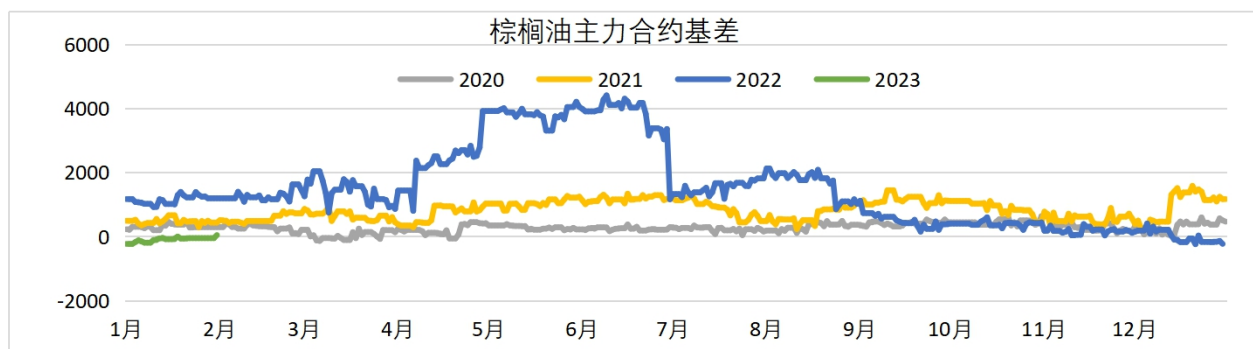
| 品种  | 地区     | 现货折盘面价 | 期货价（主力合约） | 基差    | 基差变动  | 基差率     | 年化基差率  | 期限结构                                                                                  |
|-----|--------|--------|-----------|-------|-------|---------|--------|---------------------------------------------------------------------------------------|
| 螺纹  | 上海     | 4361   | 4201      | 160   | 30    | 3.80%   | 13.4%  |    |
| 热卷  | 上海     | 4330   | 4225      | 105   | -44   | 2.49%   | 8.7%   |    |
| 铁矿石 | 青岛港PB粉 | 962    | 874       | 88    | -3    | 10.13%  | 35.5%  |    |
| 焦炭  | 天津港    | 2810   | 2890      | -80   | -1    | -2.77%  | -9.7%  |    |
| 焦煤  | 京唐港    | 2500   | 1867      | 633   | 19    | 33.90%  | 19.0%  |    |
| 棉花  | 全国     | 15789  | 14885     | 904   | 268   | 6.07%   | 21.3%  |    |
| 白糖  | 南宁     | 5820   | 5856      | -36   | -103  | -0.61%  | -5.2%  |    |
| 豆粕  | 张家港    | 4650   | 3899      | 751   | -48   | 19.26%  | 67.6%  |    |
| 菜粕  | 南通     | 3400   | 3194      | 206   | -106  | 6.45%   | 22.6%  |    |
| 豆油  | 张家港    | 9750   | 8912      | 838   | -104  | 9.40%   | 33.0%  |    |
| 棕榈油 | 广州     | 8050   | 8012      | 38    | 96    | 0.47%   | 1.7%   |    |
| 菜籽油 | 江苏     | 11230  | 10022     | 1208  | -46   | 12.05%  | 42.3%  |    |
| 花生  | 青岛     | 9200   | 10672     | -1472 | 0     | -13.79% | 68.0%  |   |
| 甲醇  | 江苏     | 2760   | 2755      | 5     | -25   | 0.18%   | 0.6%   |  |
| PTA | 华东     | 5770   | 5810      | -40   | 20    | -0.69%  | -2.4%  |  |
| PP  | 镇海     | 8050   | 8200      | -150  | -45   | -1.83%  | -6.4%  |  |
| PE  | 扬子石化   | 8480   | 8510      | -30   | 235   | -0.35%  | -1.2%  |  |
| PVC | 华东     | 6580   | 6552      | 28    | 234   | 0.43%   | 1.5%   |  |
| 沥青  | 华东     | 4000   | 3855      | 145   | 36    | 3.76%   | 10.2%  |  |
| EG  | 华东     | 4350   | 4448      | -98   | 92    | -2.20%  | -7.7%  |  |
| EB  | 华东     | 9135   | 8810      | 325   | 168   | 3.69%   | 89.8%  |  |
| 铜   | 上海     | 69770  | 69330     | 440   | 740   | 0.63%   | 15.4%  |  |
| 铝   | 上海     | 18770  | 19000     | -230  | 265   | -1.21%  | -29.5% |  |
| 锌   | 上海     | 24130  | 24175     | -45   | 250   | -0.19%  | -4.5%  |  |
| 铅   | 上海     | 15175  | 15230     | -55   | -40   | -0.36%  | -8.8%  |  |
| 镍   | 上海     | 230050 | 219960    | 10090 | 1730  | 4.59%   | 11.6%  |  |
| 不锈钢 | 无锡     | 17700  | 17210     | 490   | 60    | 2.85%   | 69.3%  |  |
| 锡   | 上海     | 238500 | 236870    | 1630  | 10590 | 0.69%   | 16.7%  |  |
| 白银  | 上海     | 5200   | 5243      | -43   | 266   | -0.82%  | -2.2%  |  |

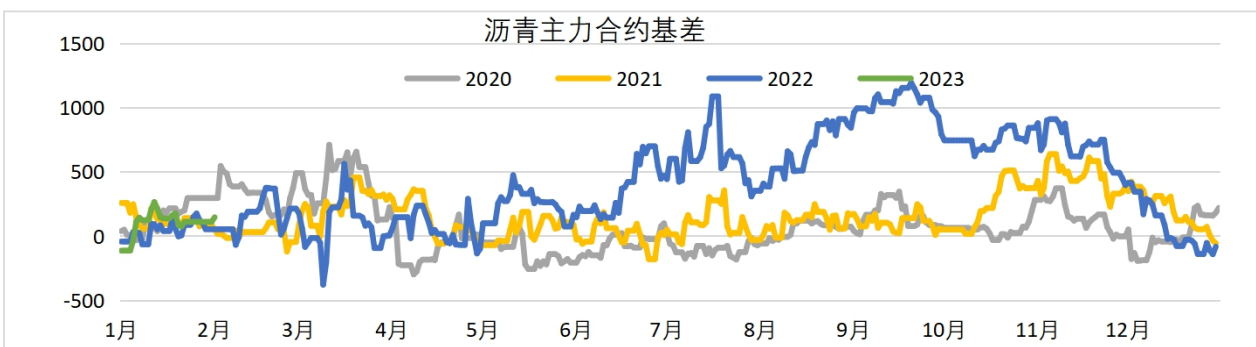
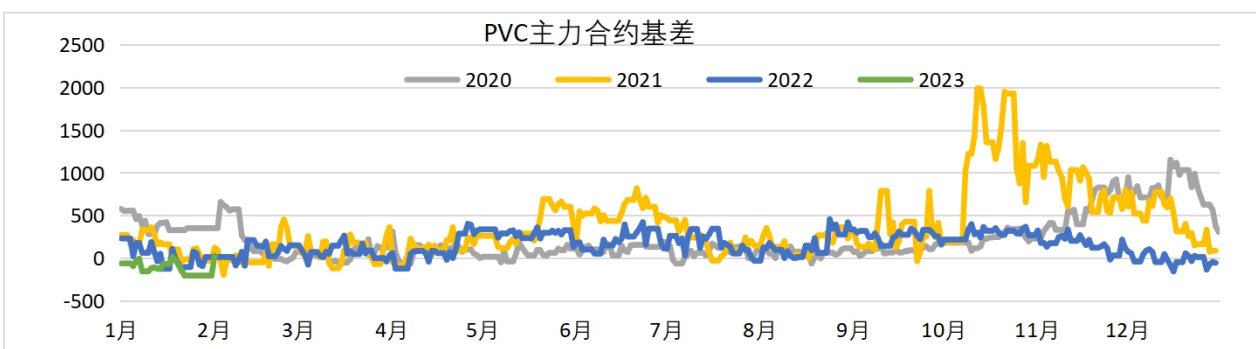
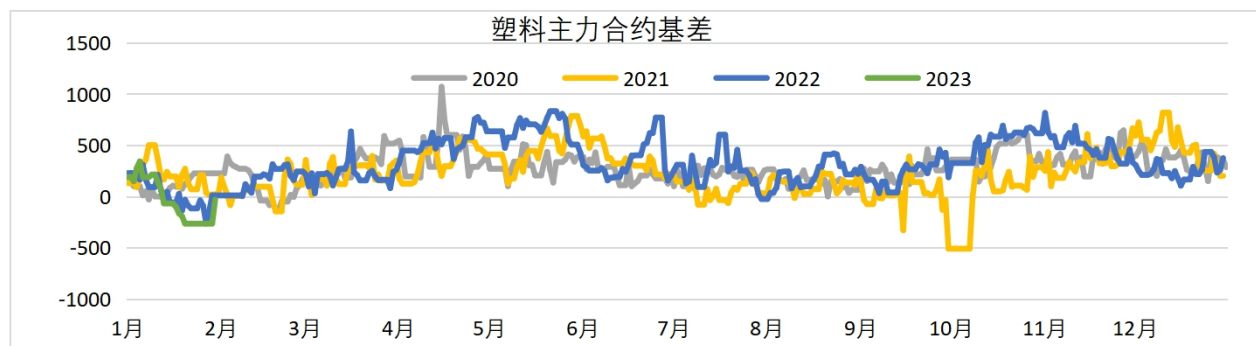
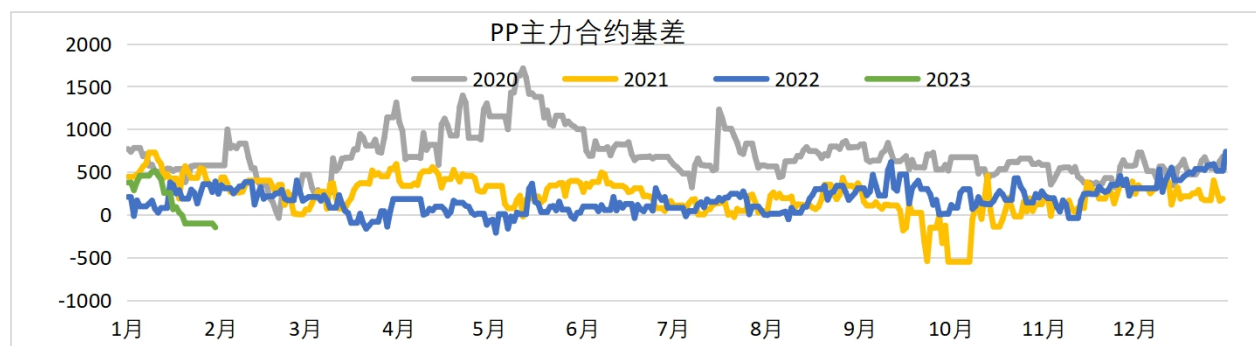
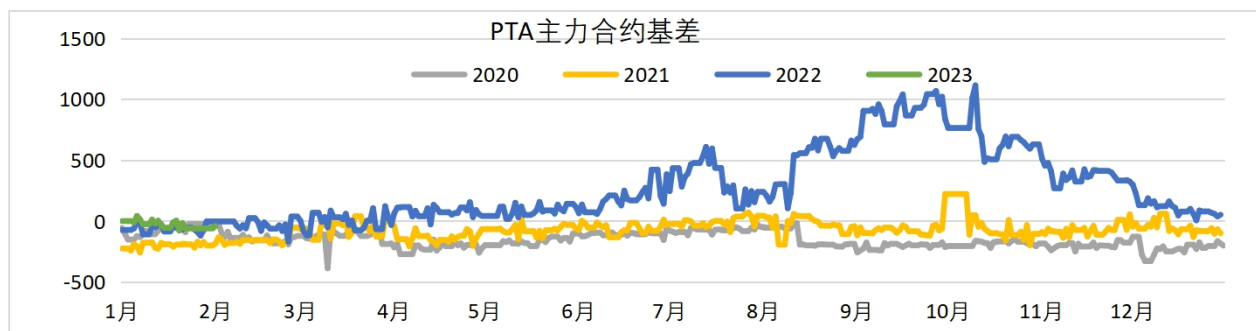
备注：（1）年化基差率=基差率\*365/合约剩余天数；  
（2）期限结构数据采用前一交易日结算价

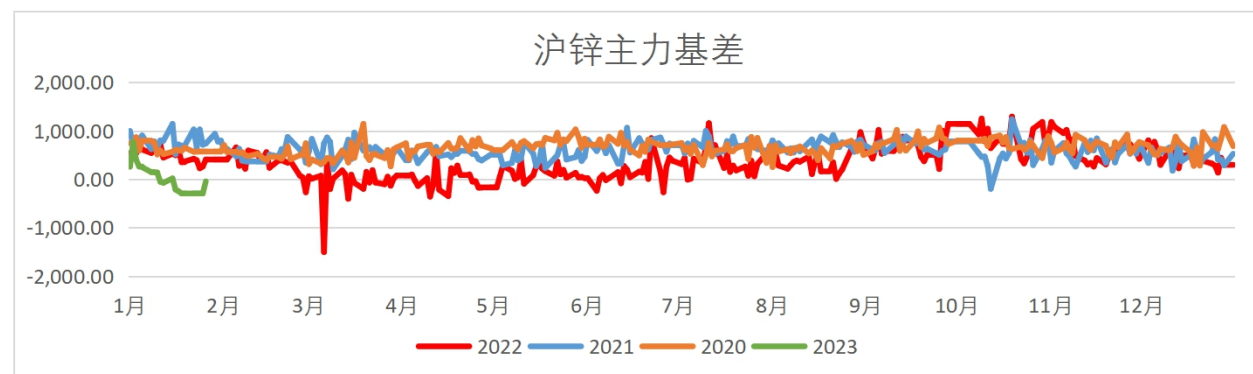
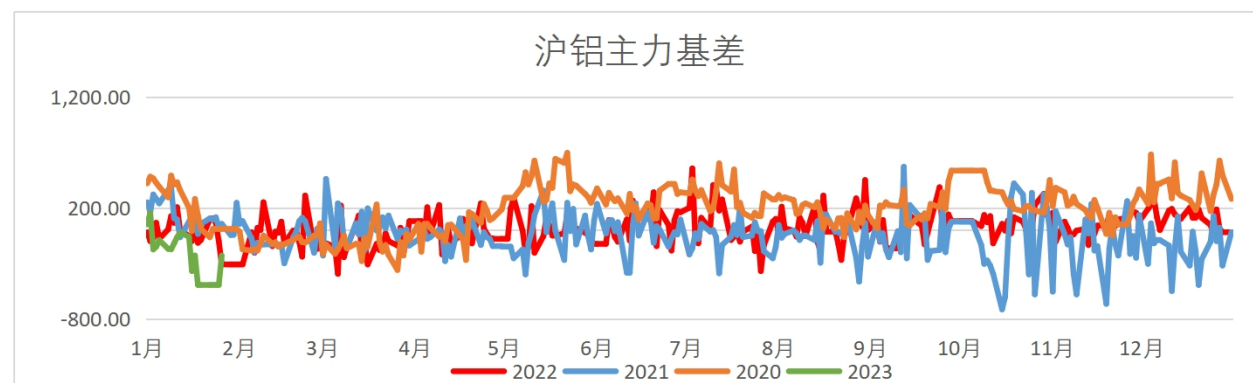
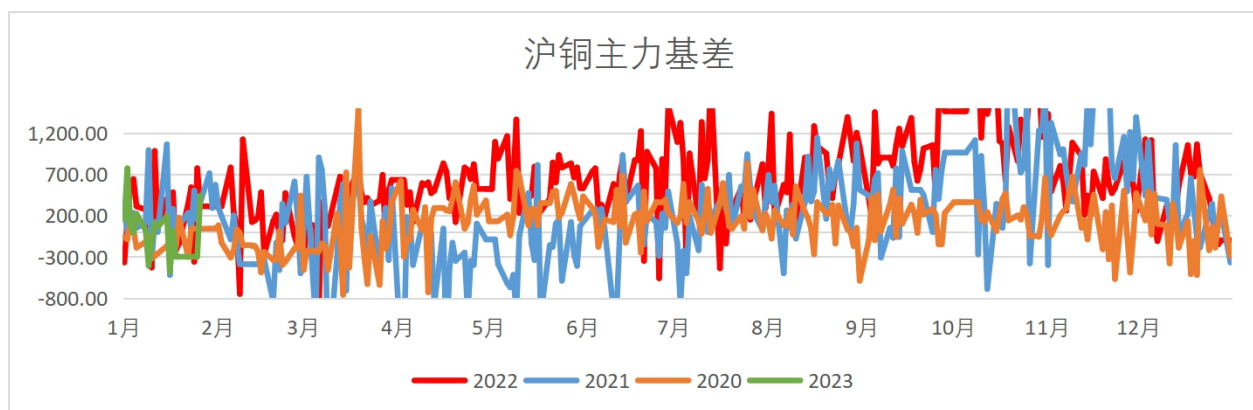
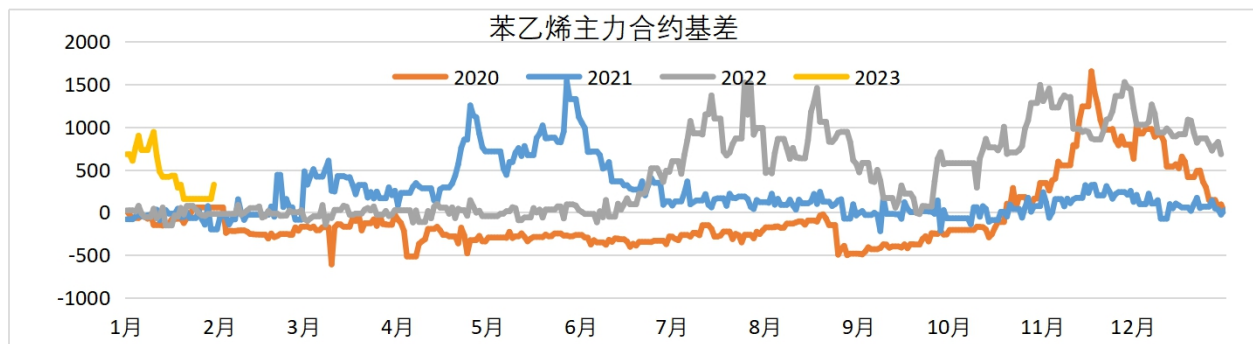
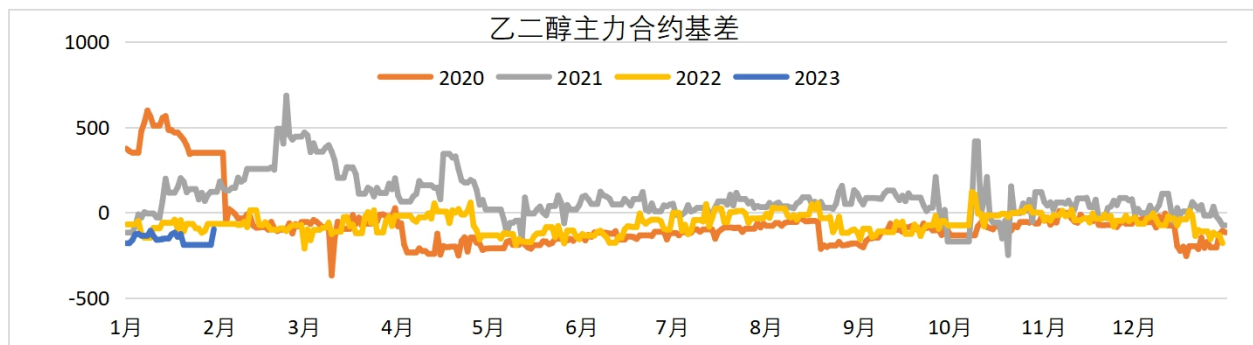
### 三、主要品种基差季节性图表及期限结构



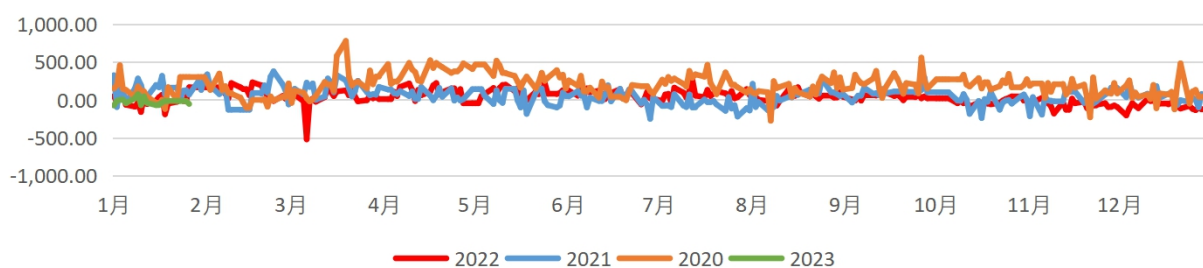




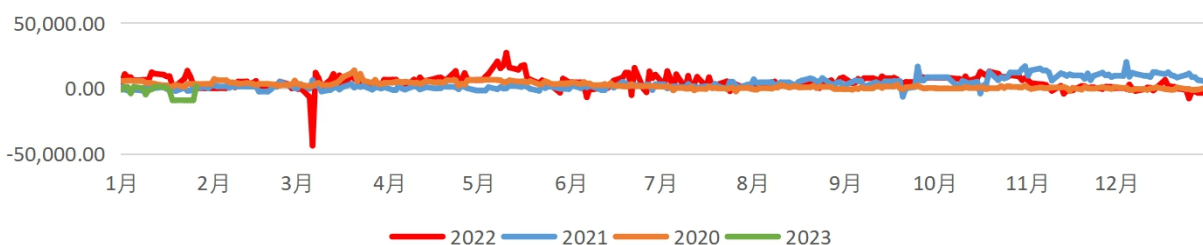




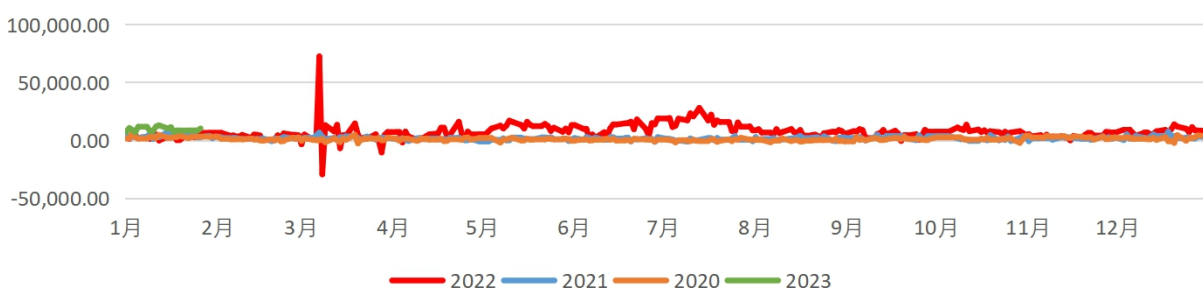
沪铅主力基差



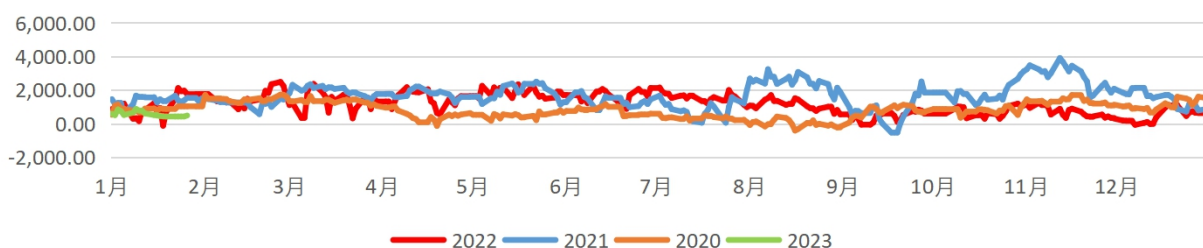
沪锡主力基差



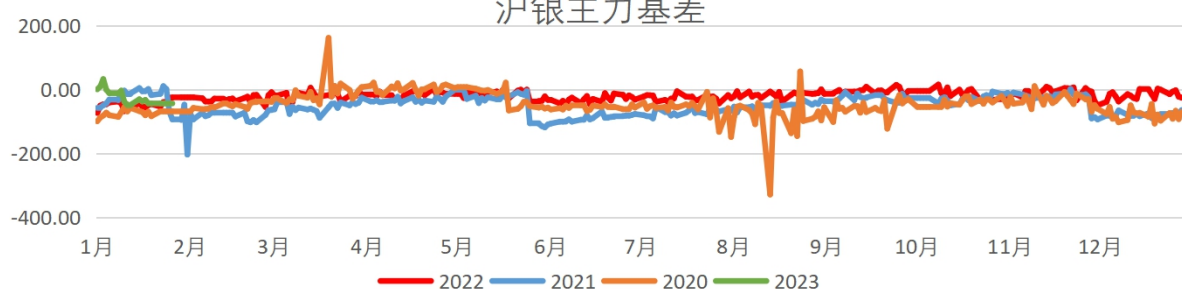
沪镍主力基差



不锈钢主力基差



沪银主力基差



作者：山金期货投资咨询部  
联系人：曹有明  
期货从业资格证号：F3038998  
投资咨询从业资格证号：Z0013162  
电话：021-20627258  
邮箱：caoyouming@sd-gold.com

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