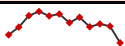
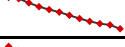
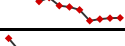
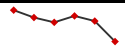
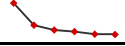
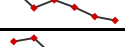
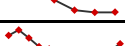
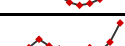
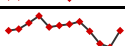
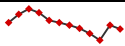
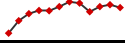
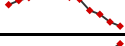
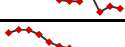
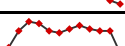
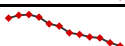
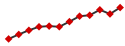
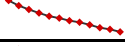
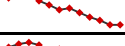
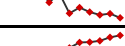
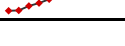


山金期货基差日报

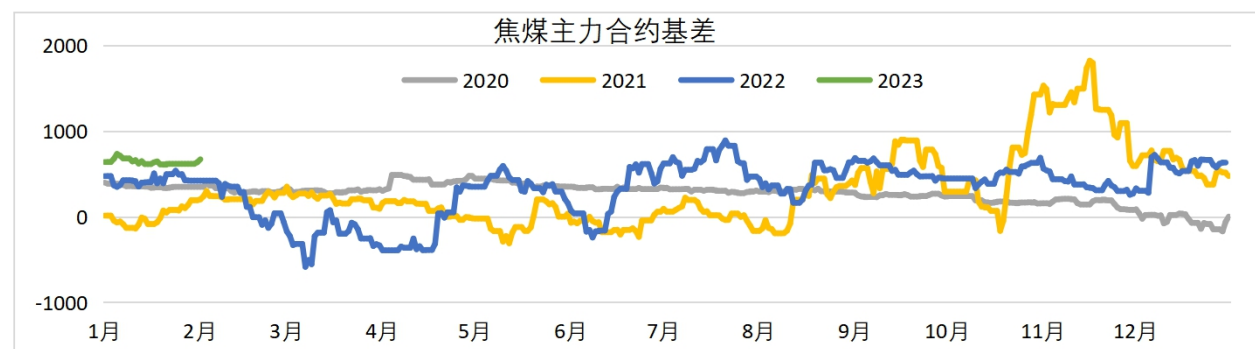
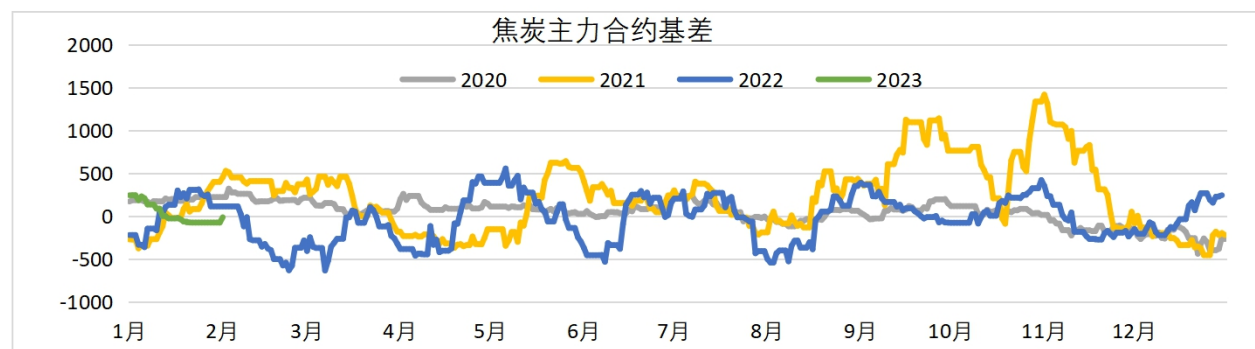
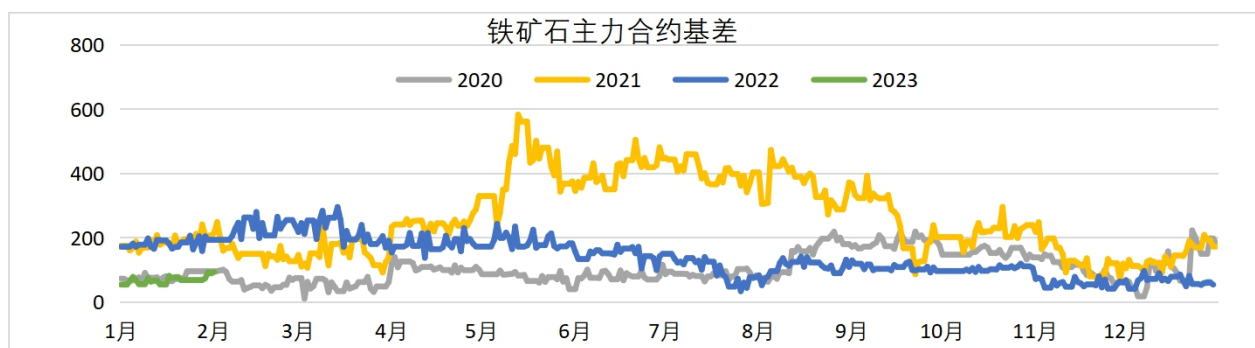
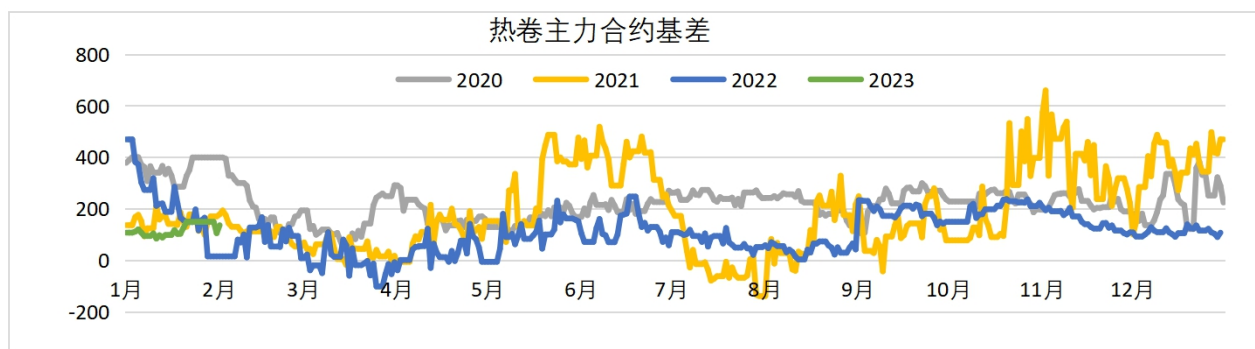
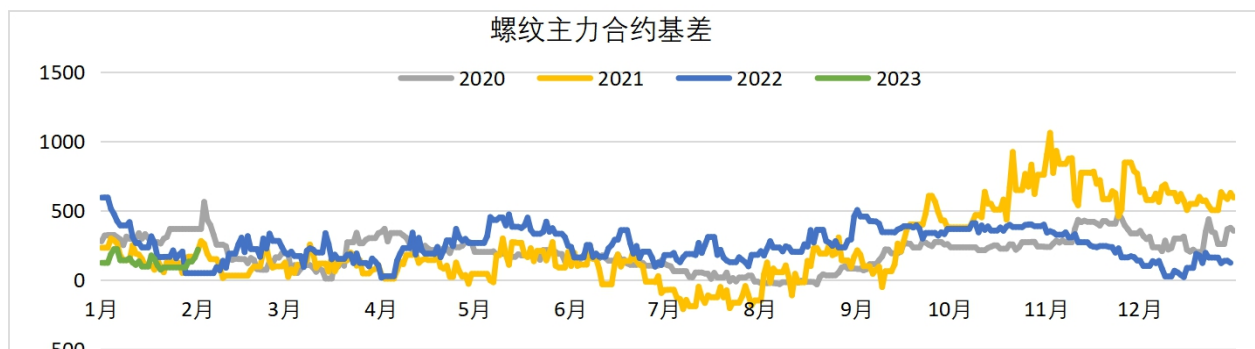
更新时间：2023年02月01日08时46分

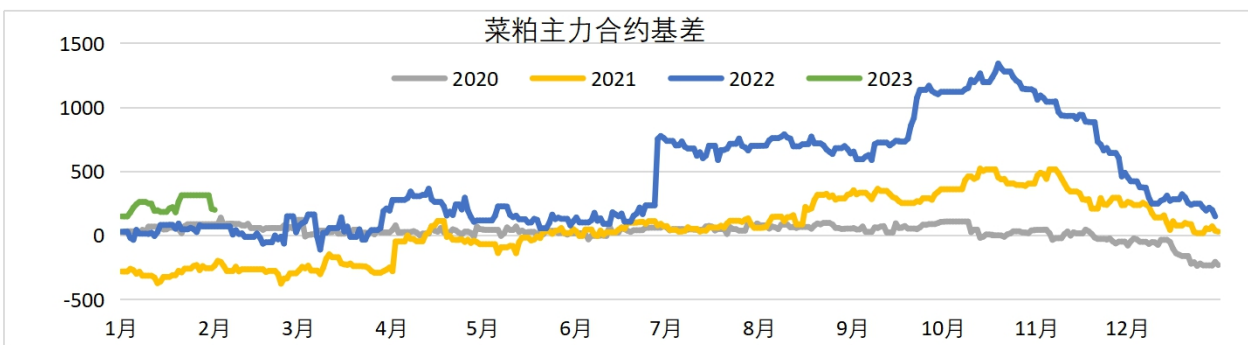
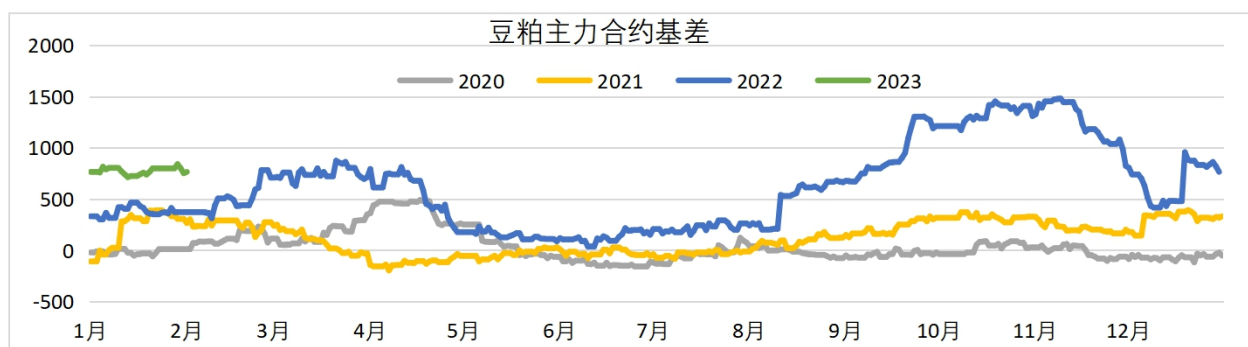
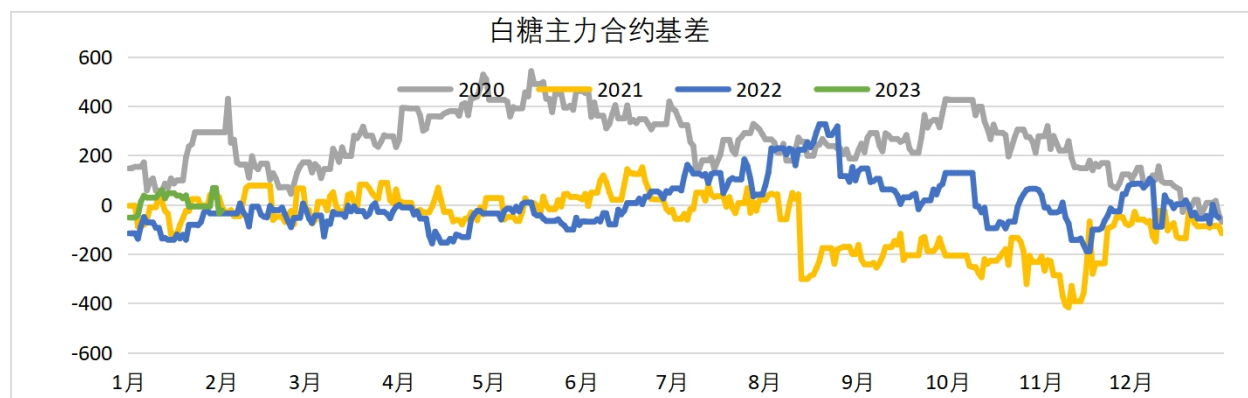
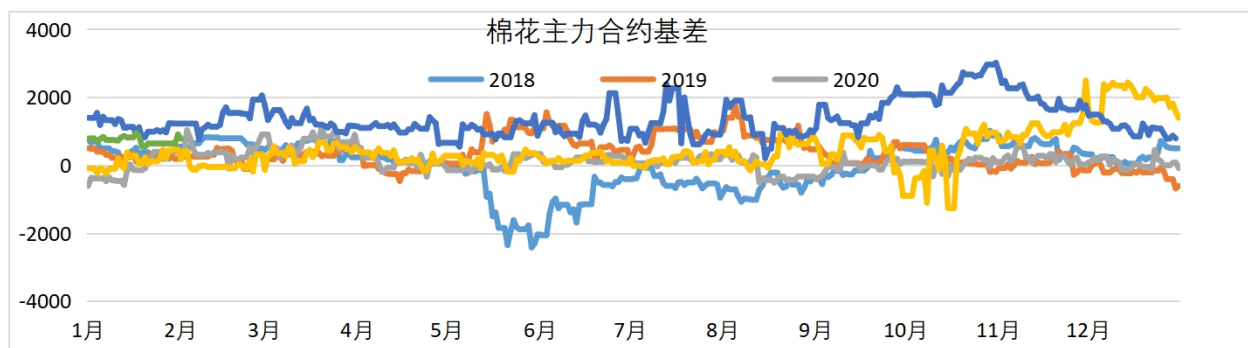
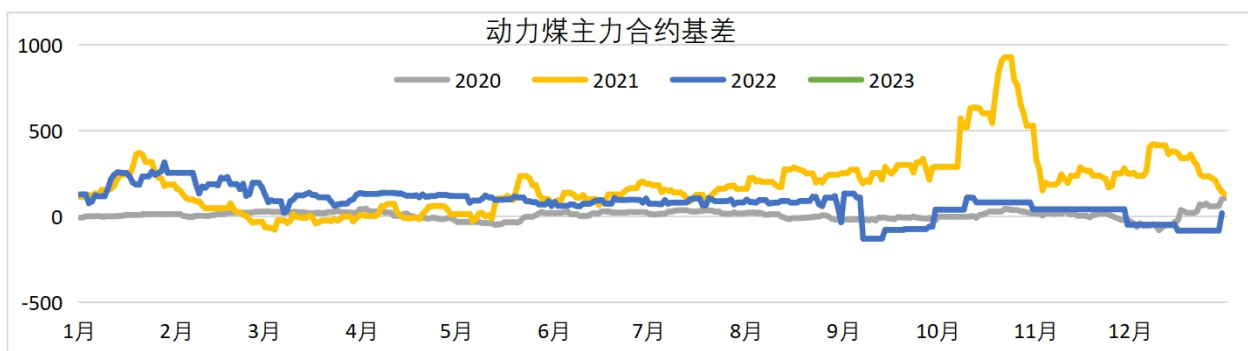
一、主要品种基差及变化情况一览

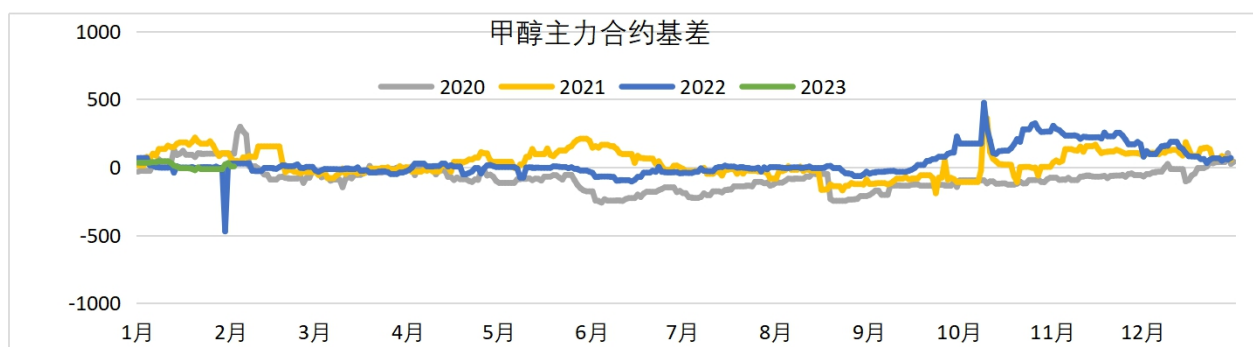
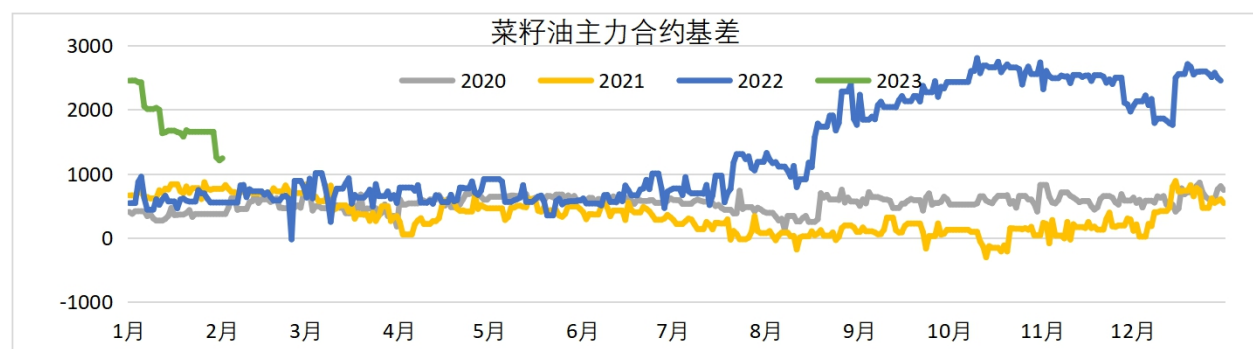
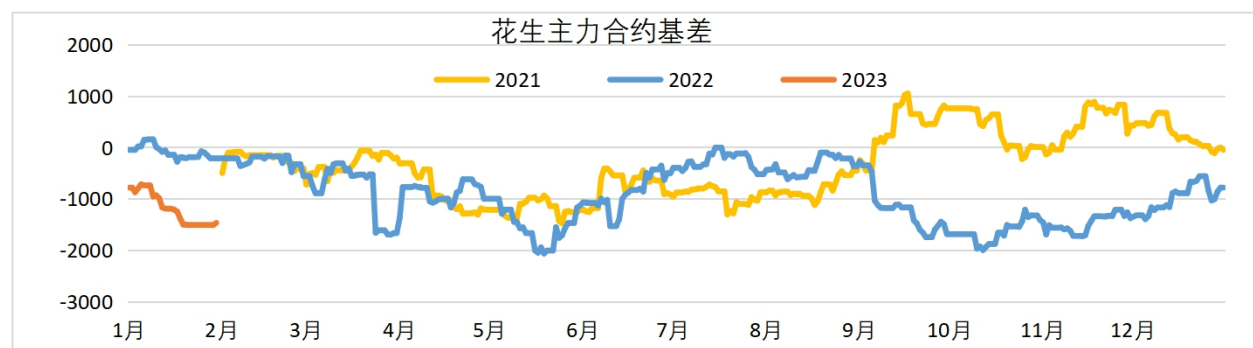
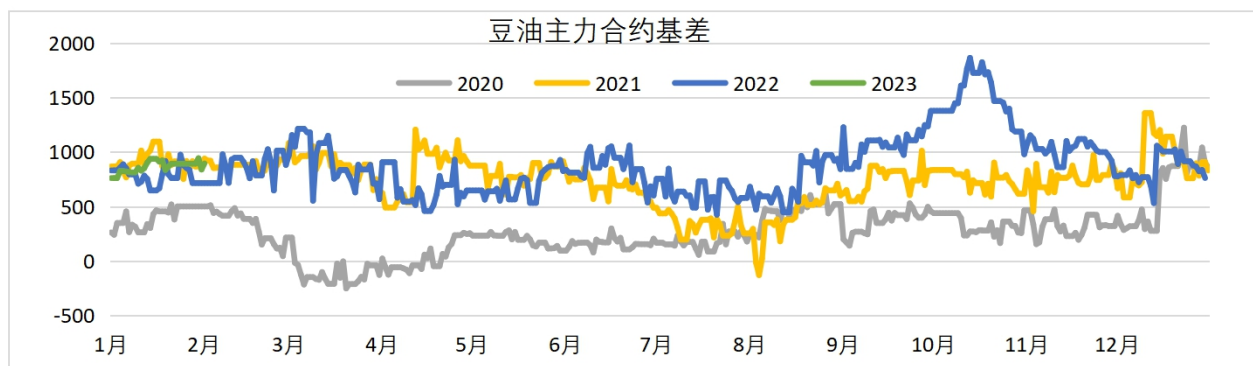
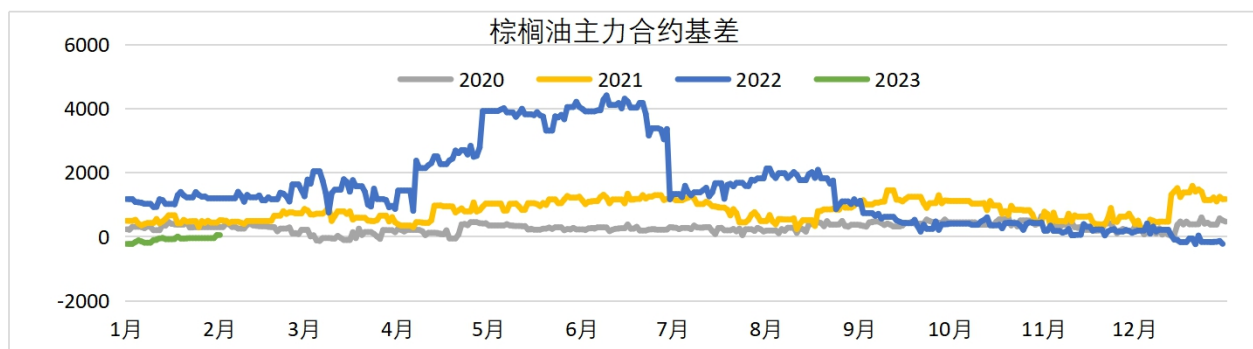
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4361	4143	218	58	5.26%	18.6%	
热卷	上海	4290	4154	136	31	3.27%	11.6%	
铁矿石	青岛港PB粉	959	866	93	4	10.70%	37.9%	
焦炭	天津港	2810	2827	-17	64	-0.58%	-2.1%	
焦煤	京唐港	2500	1833	668	35	36.43%	29.1%	
棉花	全国	15872	15100	772	-132	5.11%	18.1%	
白糖	南宁	5840	5864	-24	12	-0.41%	-3.6%	
豆粕	张家港	4670	3906	764	13	19.56%	69.3%	
菜粕	南通	3420	3222	198	-8	6.15%	21.8%	
豆油	张家港	9750	8856	894	56	10.09%	35.8%	
棕榈油	广州	7930	7880	50	12	0.63%	2.2%	
菜籽油	江苏	11190	9949	1241	33	12.47%	44.2%	
花生	青岛	9200	10588	-1388	0	-13.11%	-65.5%	
甲醇	江苏	2755	2753	2	-3	0.07%	0.3%	
PTA	华东	5720	5742	-22	18	-0.38%	-1.4%	
PP	镇海	8050	8149	-99	51	-1.21%	-4.3%	
PE	扬子石化	8480	8394	86	116	1.02%	3.6%	
PVC	华东	6430	6368	62	34	0.97%	3.5%	
沥青	华东	4000	3915	85	-10	2.17%	5.9%	
EG	华东	4270	4351	-81	17	-1.86%	-6.6%	
EB	华东	9135	8699	436	111	5.01%	30.7%	
铜	上海	69640	69240	400	-40	0.58%	15.1%	
铝	上海	18730	18925	-195	35	-1.03%	-26.9%	
锌	上海	24350	24300	50	95	0.21%	5.4%	
铅	上海	15175	15210	-35	20	-0.23%	-6.0%	
镍	上海	230300	222540	7760	-2330	3.49%	90.9%	
不锈钢	无锡	17700	17355	345	-145	1.99%	51.8%	
锡	上海	235500	233940	1560	-70	0.67%	17.4%	
白银	上海	5141	5185	-44	197	-0.85%	-2.3%	

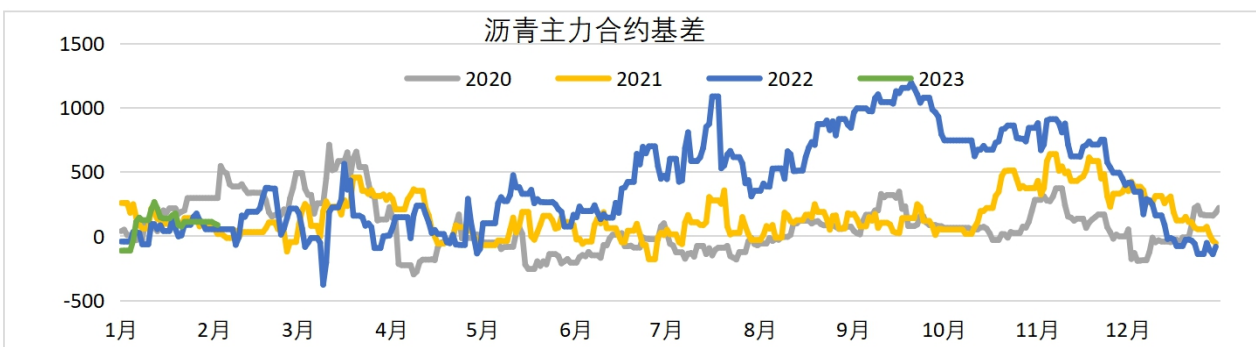
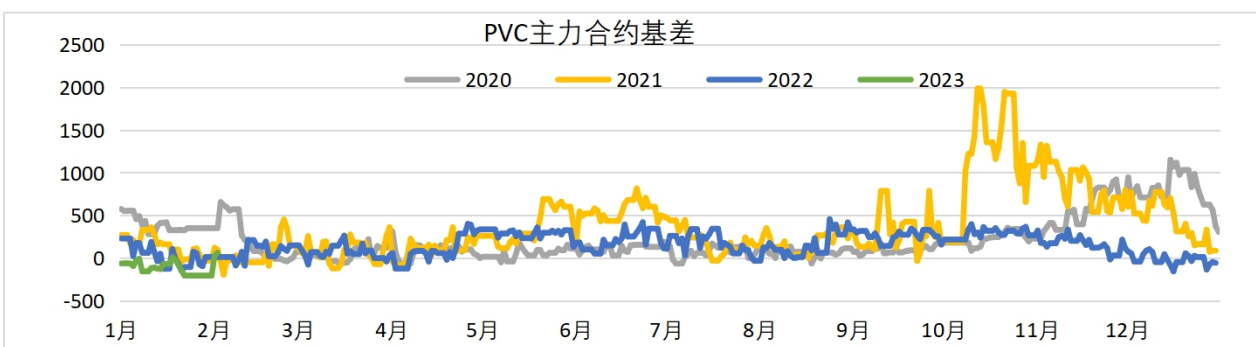
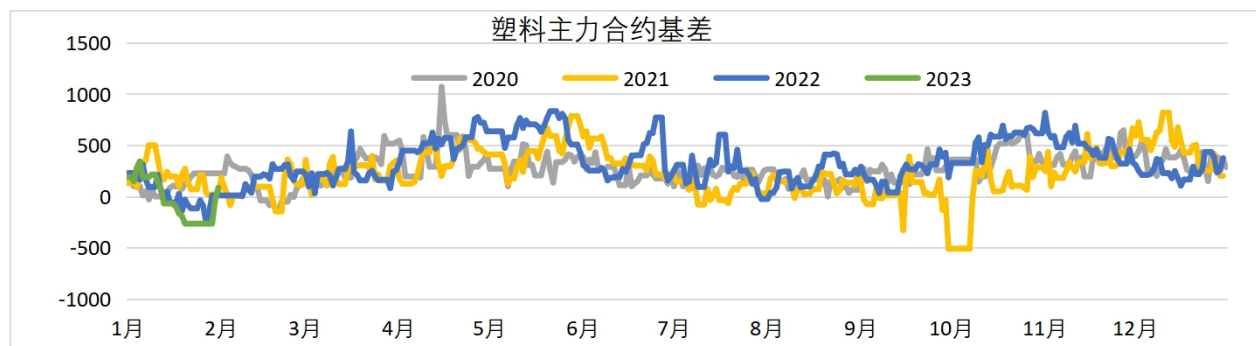
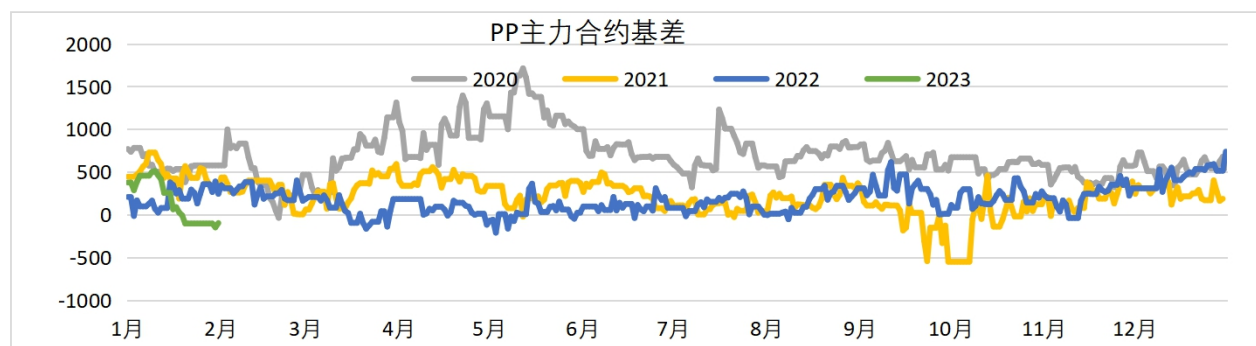
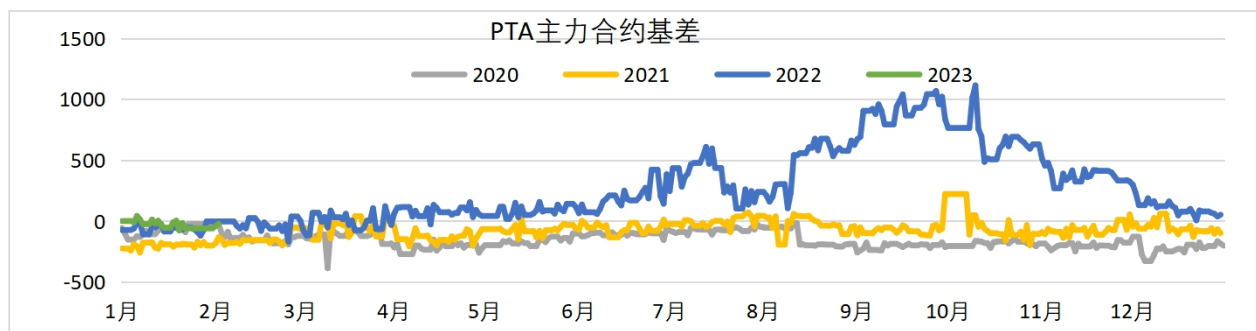
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

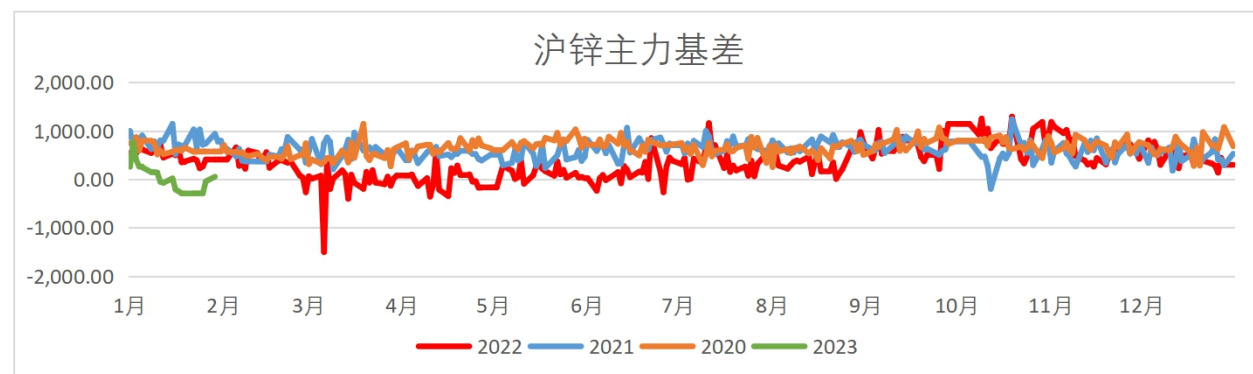
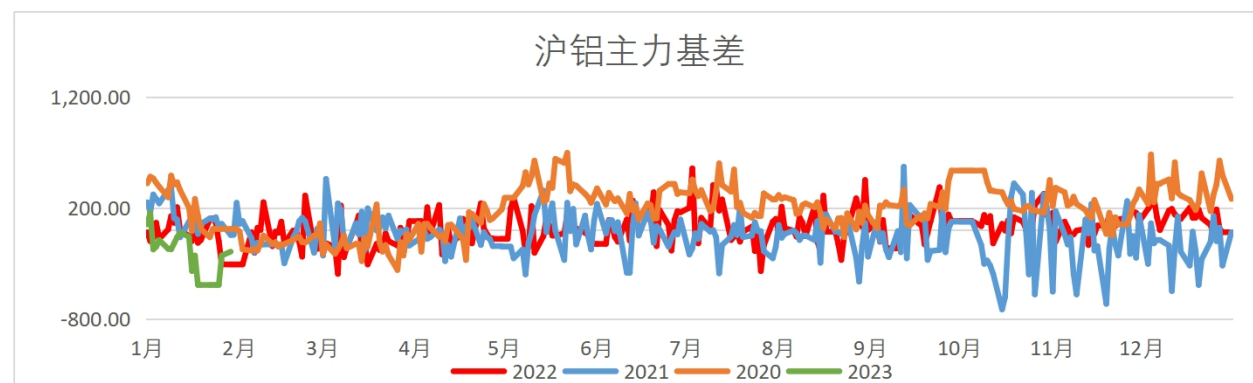
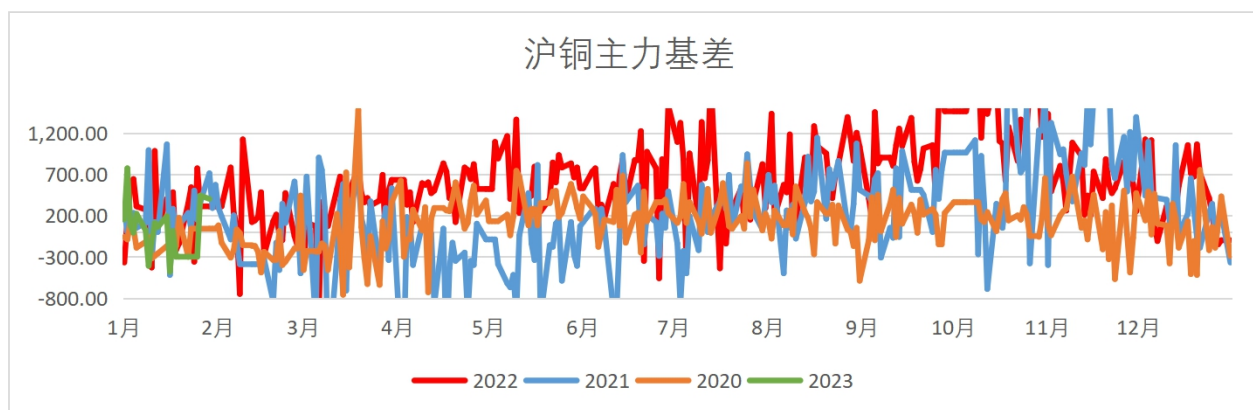
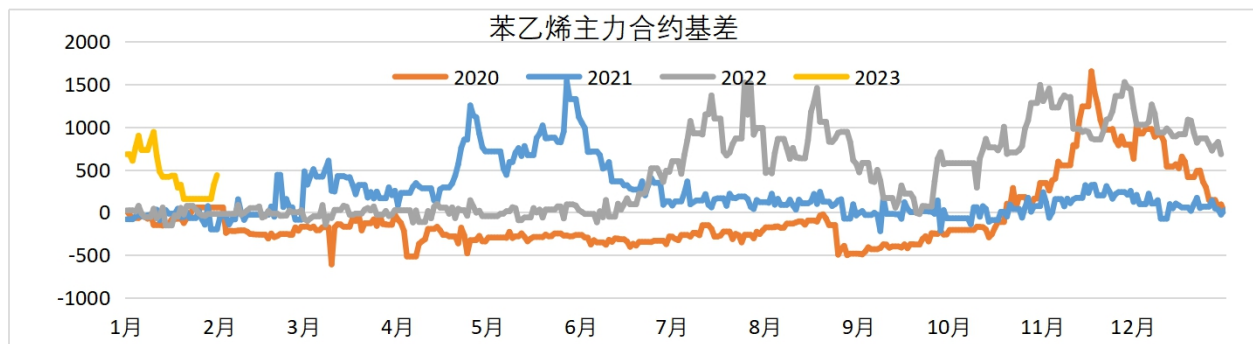
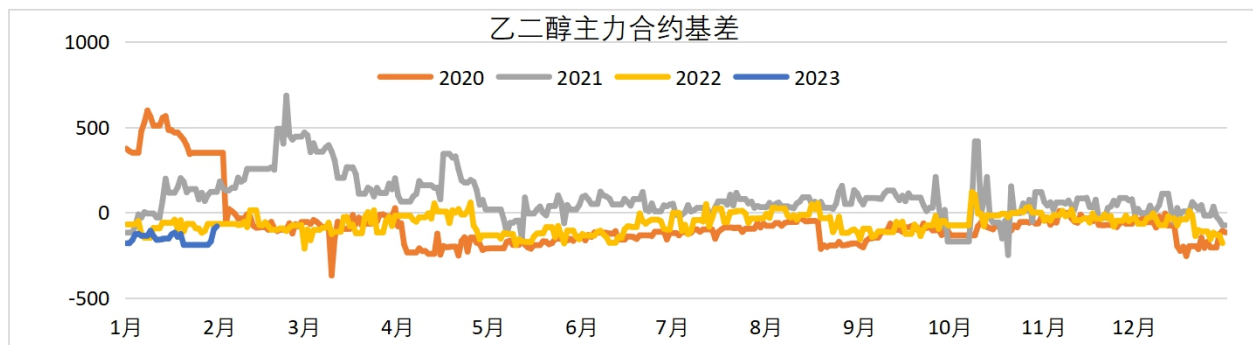
三、主要品种基差季节性图表及期限结构



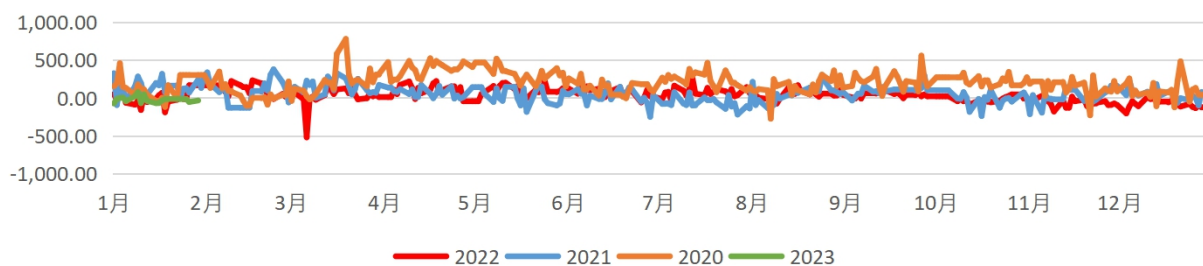




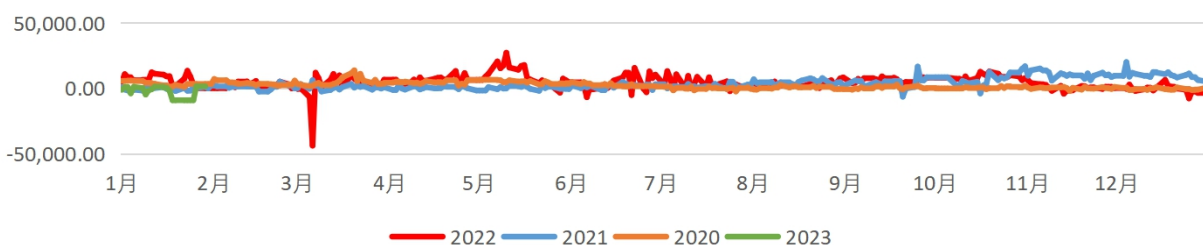




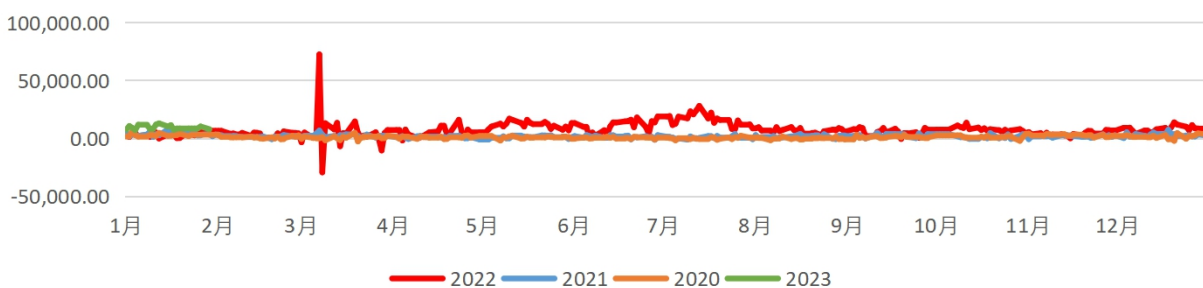
沪铅主力基差



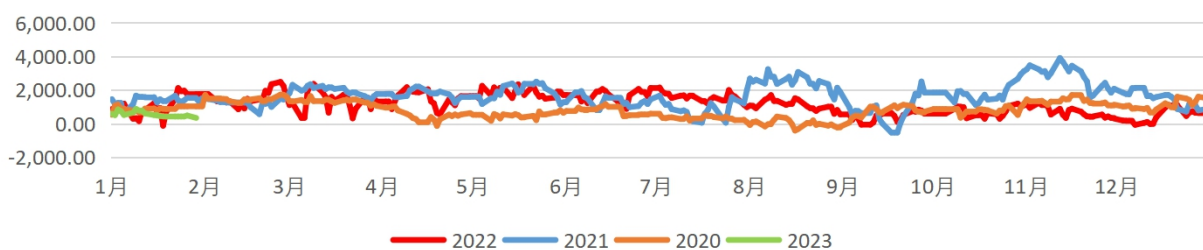
沪锡主力基差



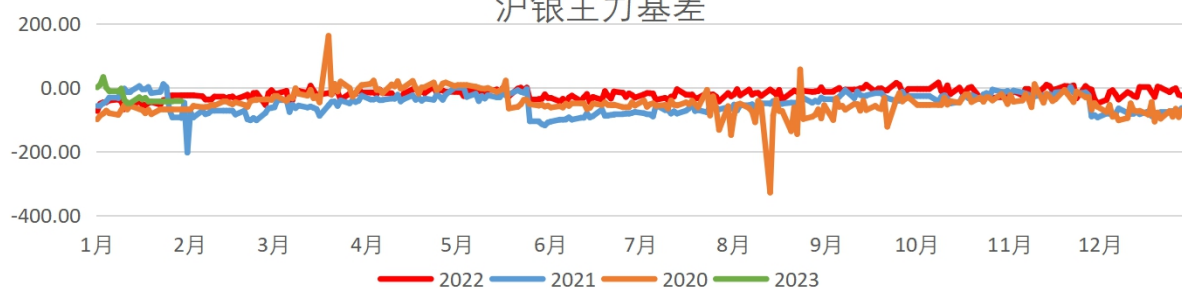
沪镍主力基差



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

免责声明：

本报告由山金期货投资咨询部制作，未获得山金期货有限公司的书面授权，任何人和单位不得对本报告进行任何形式的修改、发布和复制。本报告基于本公司期货研究人员采用可信的公开资料和实地调研资料，但本公司对这些信息的准确性和完整性不作任何保证，且本报告中的资料、建议、预测均反映报告初次发布时的判断，可能会随时调整，报告中的信息或所表达的意见不构成投资、法律、会计或税务的最终操作建议，本公司不就报告中的内容对最终操作建议作任何担保。在山金期货有限公司及其研究人员知情的范围内，山金期货有限公司及其期货研究人员以及财产上的利害关系人与所评价或推荐的产品不存在任何利害关系，同时提醒期货投资者，期市有风险，入市须谨慎。