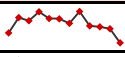
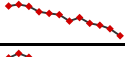
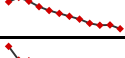
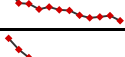
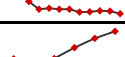
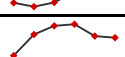
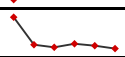
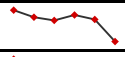
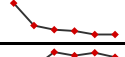
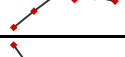
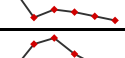
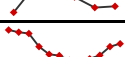
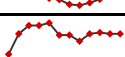
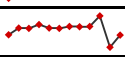
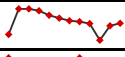
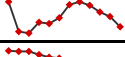
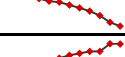
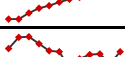
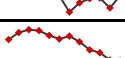
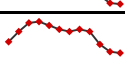
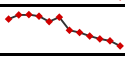
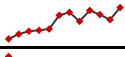
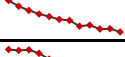
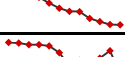
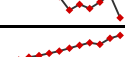


山金期货基差日报

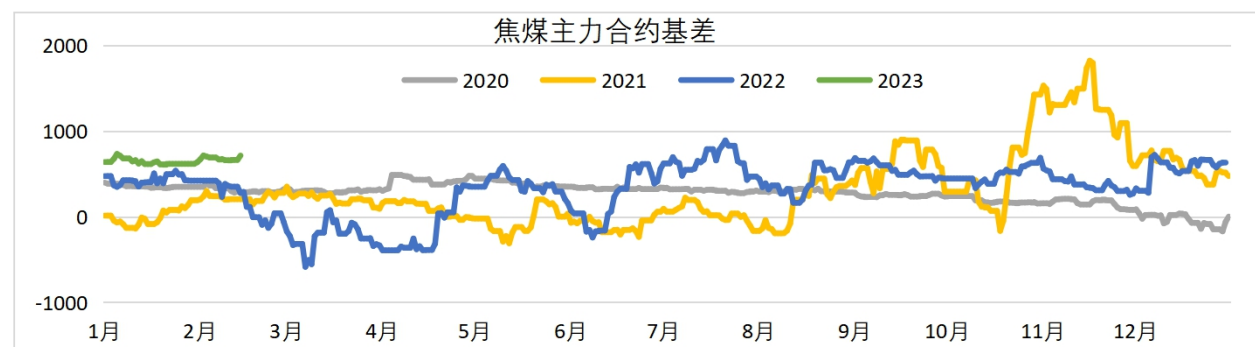
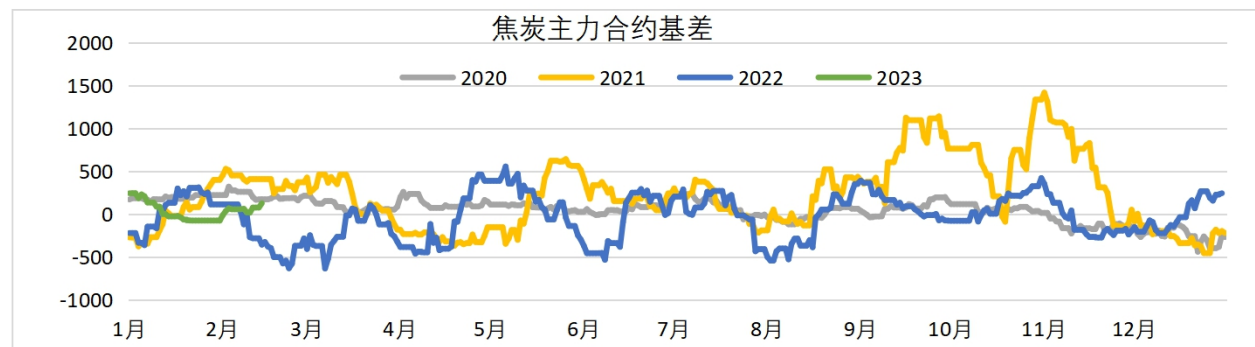
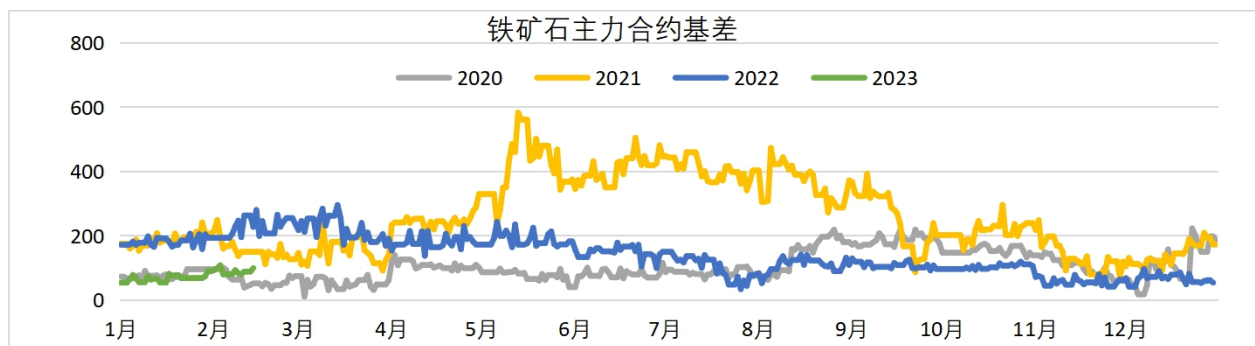
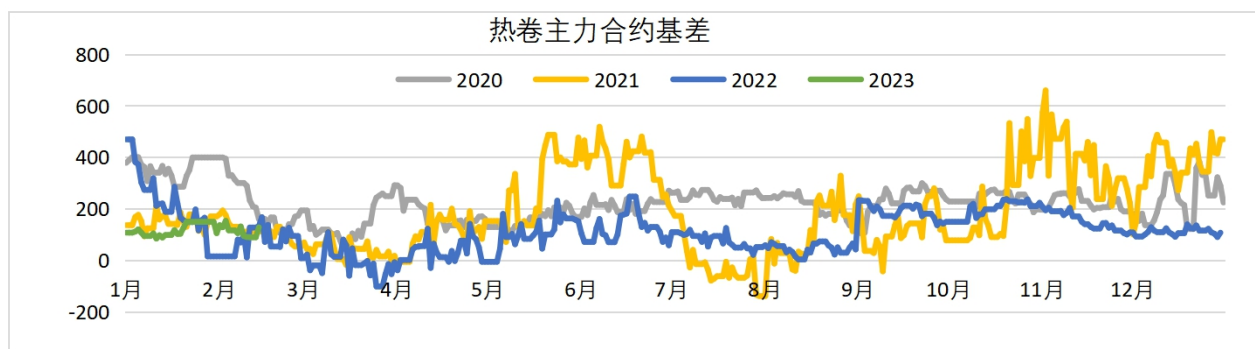
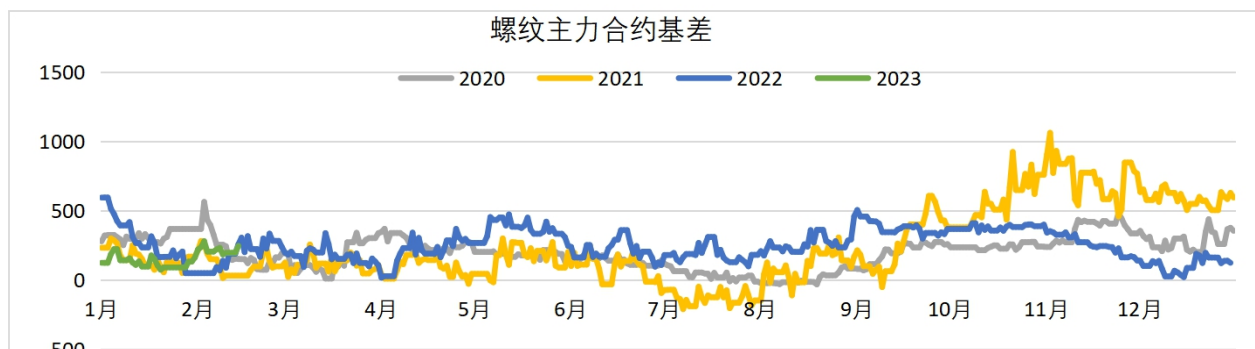
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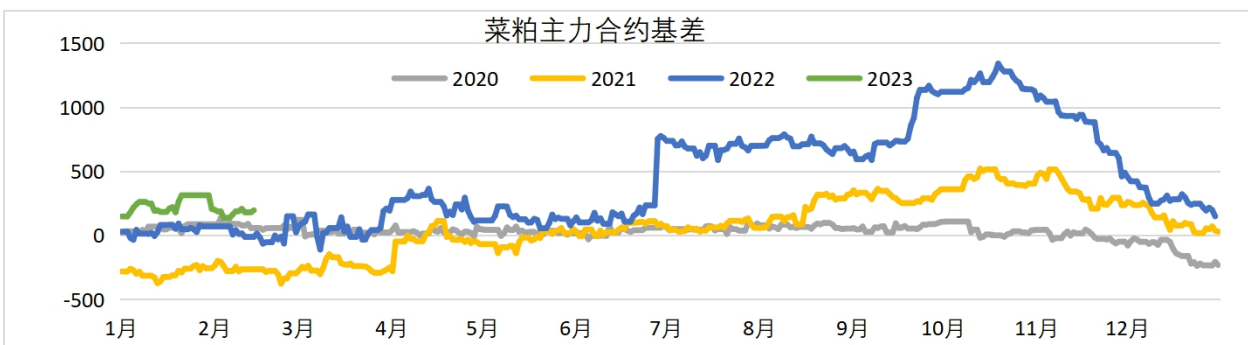
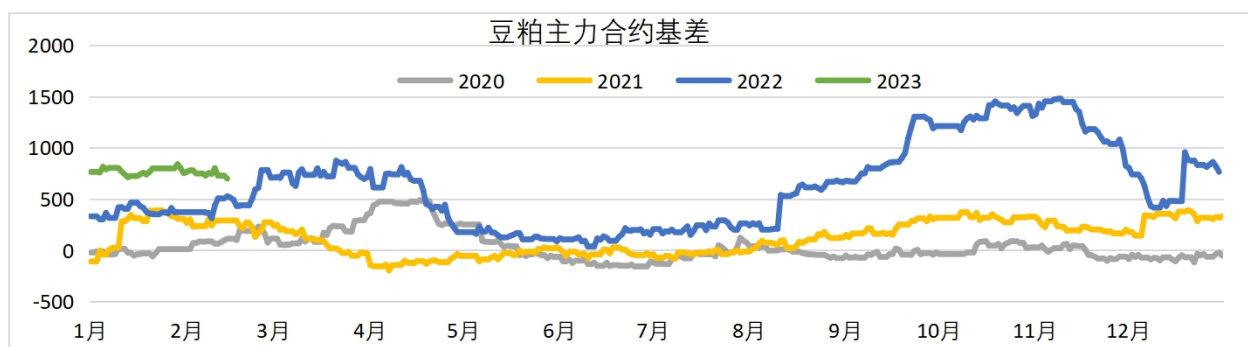
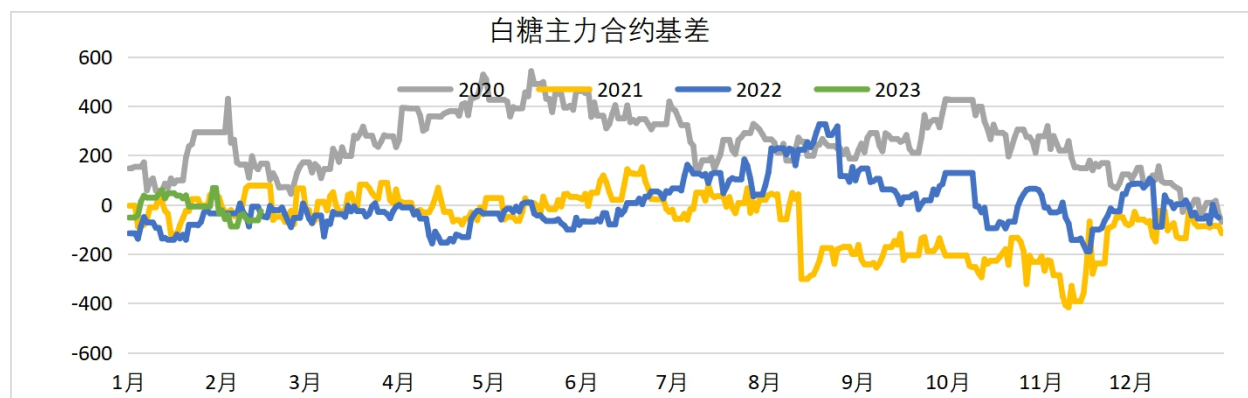
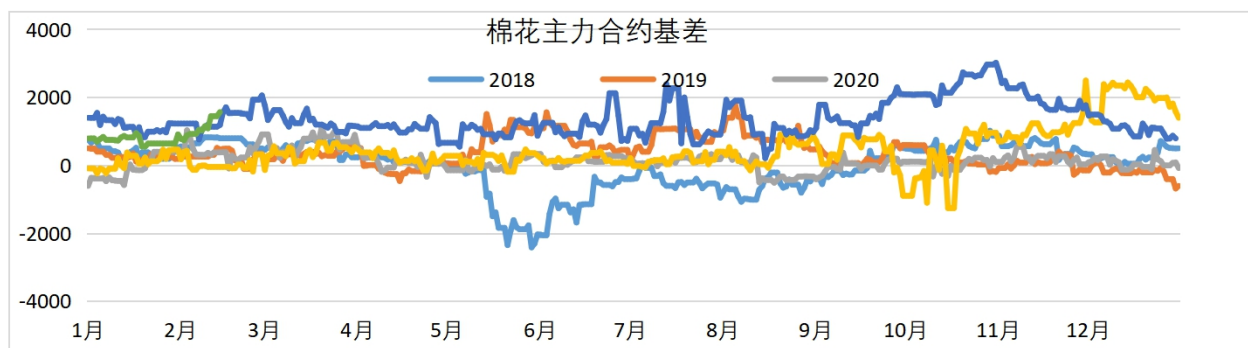
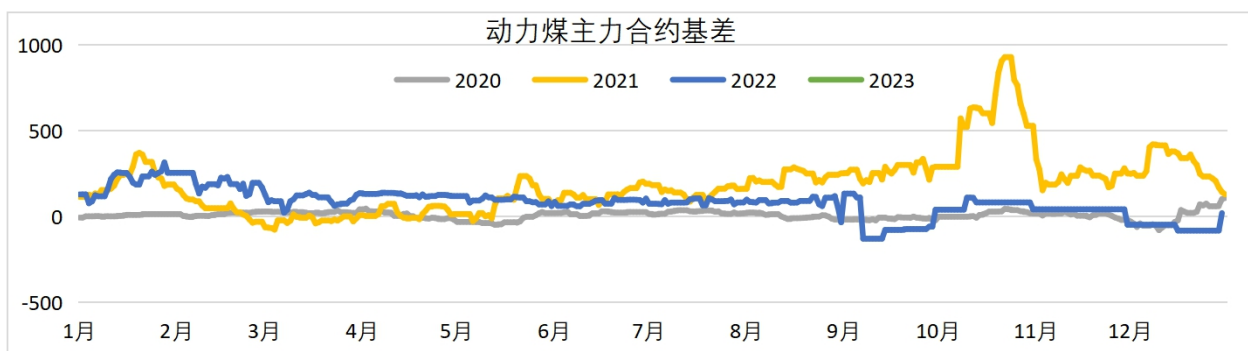
一、主要品种基差及变化情况一览

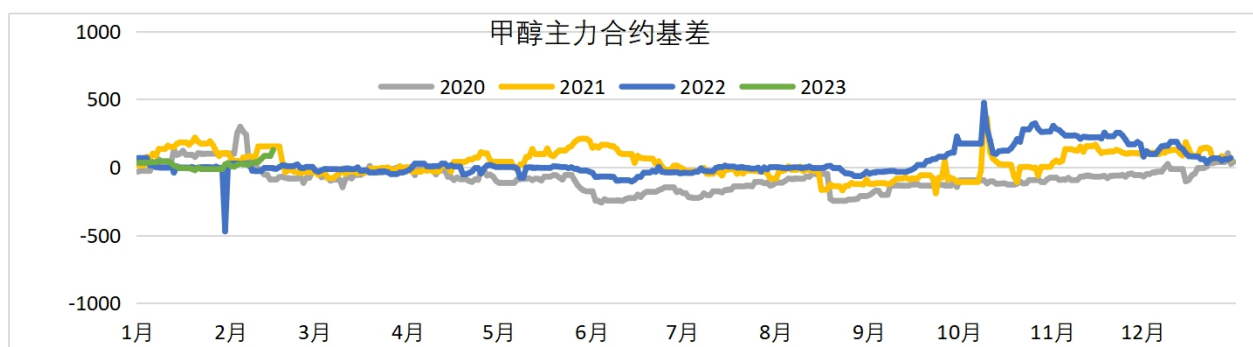
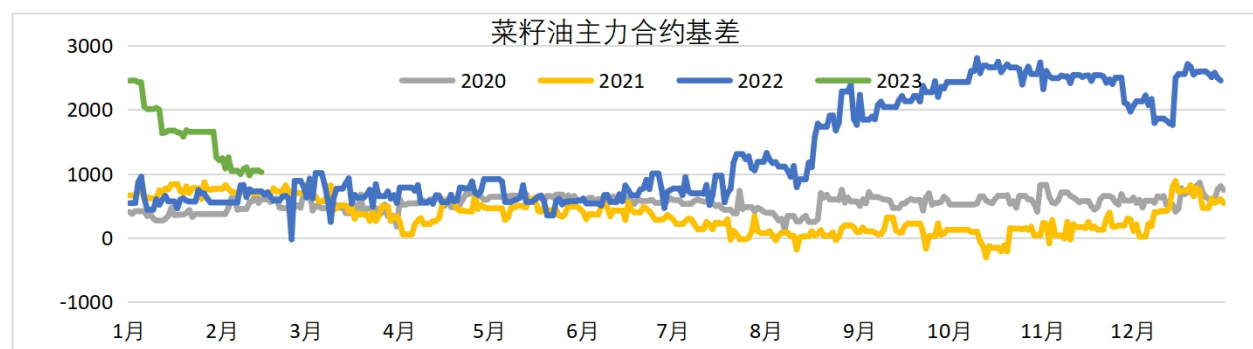
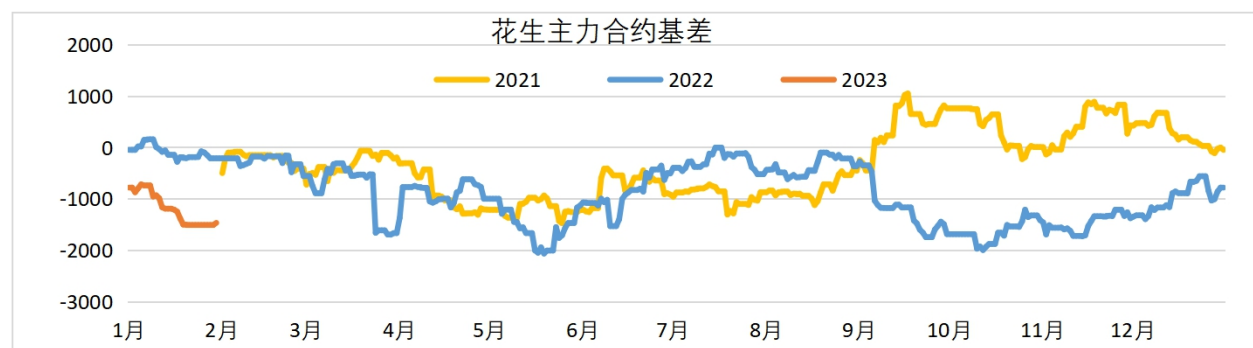
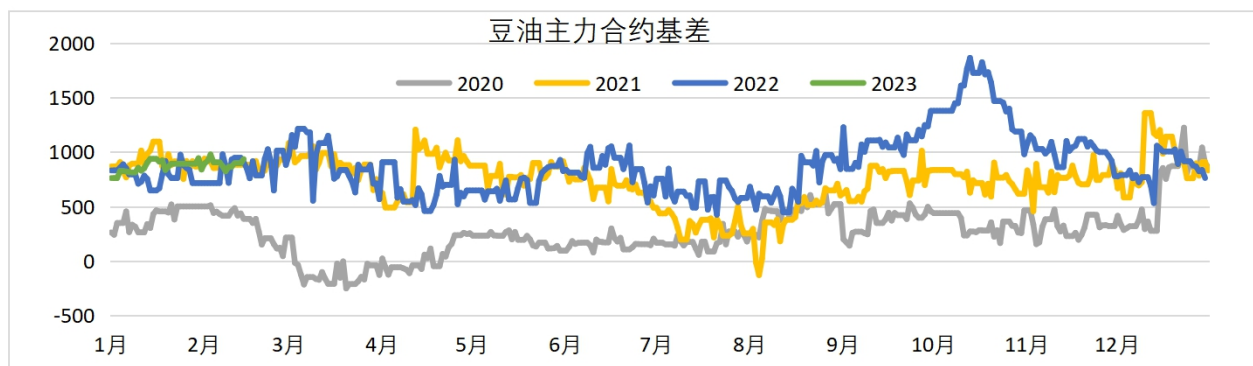
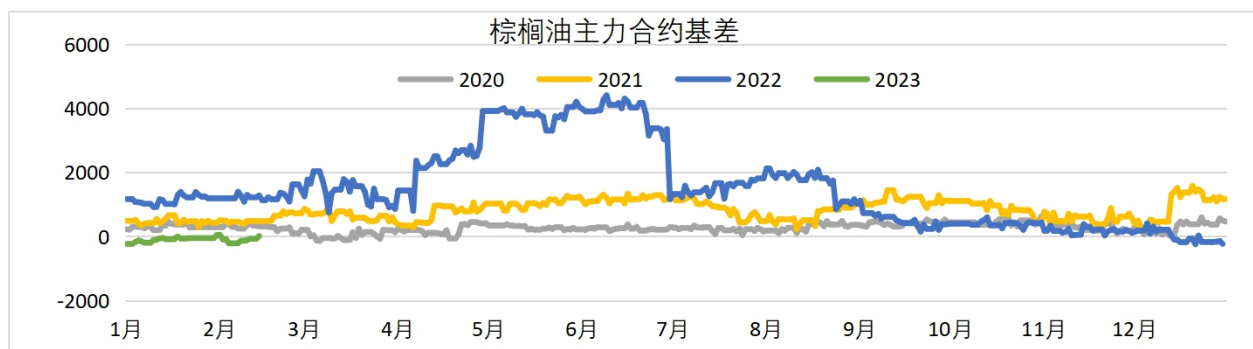
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4237	3993	244	50	6.11%	24.8%	
热卷	上海	4210	4082	128	39	3.14%	12.7%	
铁矿石	青岛港PB粉	940	842	99	11	11.73%	47.6%	
焦炭	天津港	2810	2687	124	51	4.60%	18.6%	
焦煤	京唐港	2500	1789	711	51	39.74%	161.2%	
棉花	全国	15878	14315	1563	123	10.92%	44.3%	
白糖	南宁	5890	5917	-27	37	-0.46%	-5.7%	
豆粕	张家港	4580	3882	698	-29	17.98%	72.9%	
菜粕	南通	3420	3225	195	16	6.05%	24.5%	
豆油	张家港	9570	8636	934	38	10.82%	43.9%	
棕榈油	广州	7810	7802	8	88	0.10%	0.4%	
菜籽油	江苏	10860	9836	1024	-25	10.41%	42.2%	
花生	青岛	9200	10736	-1536	0	-14.31%	-87.0%	
甲醇	江苏	2680	2553	127	45	4.97%	20.2%	
PTA	华东	5460	5474	-14	-4	-0.26%	-1.0%	
PP	镇海	8100	7807	293	-73	3.75%	15.2%	
PE	扬子石化	8280	8145	135	-3	1.66%	6.7%	
PVC	华东	6300	6186	114	30	1.84%	7.5%	
沥青	华东	4050	3823	227	-34	5.94%	17.9%	
EG	华东	4090	4168	-78	34	-1.87%	-7.6%	
EB	华东	9135	8342	793	93	9.51%	3469.7%	
铜	上海	68110	68150	-40	70	-0.06%	-21.4%	
铝	上海	18460	18550	-90	-40	-0.49%	-177.1%	
锌	上海	23030	22960	70	130	0.30%	111.3%	
铅	上海	15225	15255	-30	15	-0.20%	-71.8%	
镍	上海	214350	208500	5850	-190	2.81%	1024.1%	
不锈钢	无锡	17350	16515	835	105	5.06%	1845.4%	
锡	上海	216500	216420	80	40	0.04%	13.5%	
白银	上海	4919	4939	-20	-94	-0.40%	-1.2%	

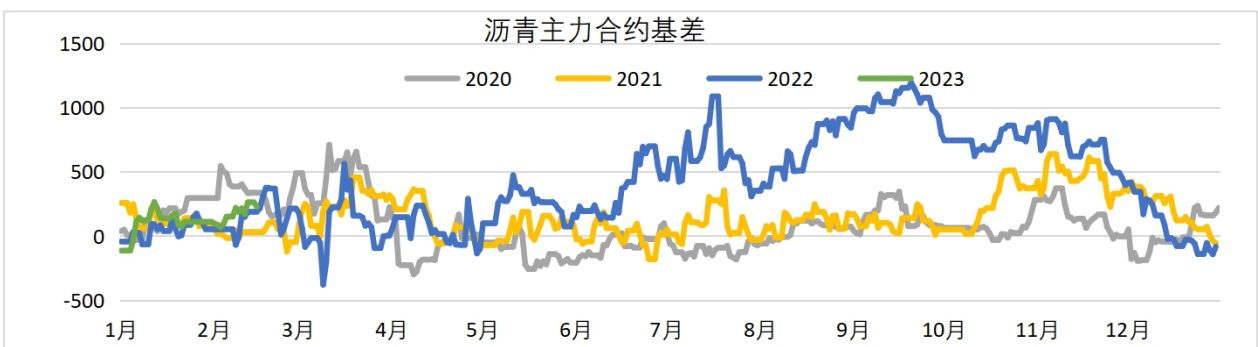
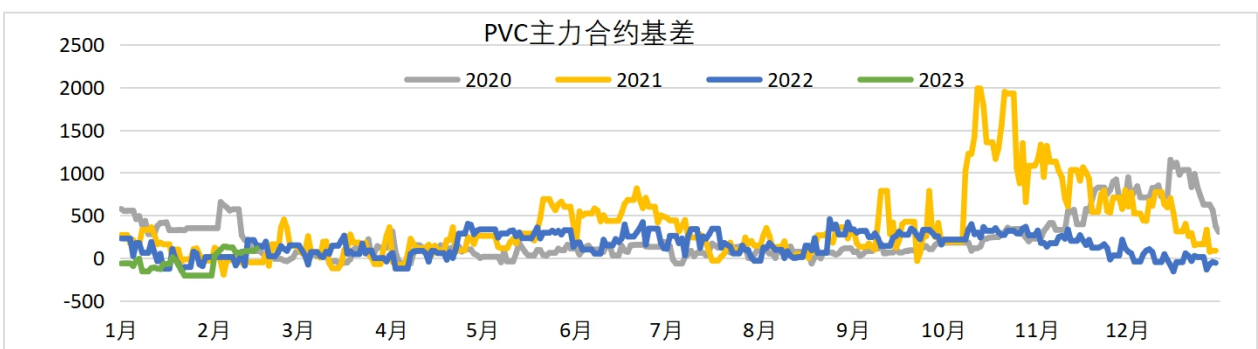
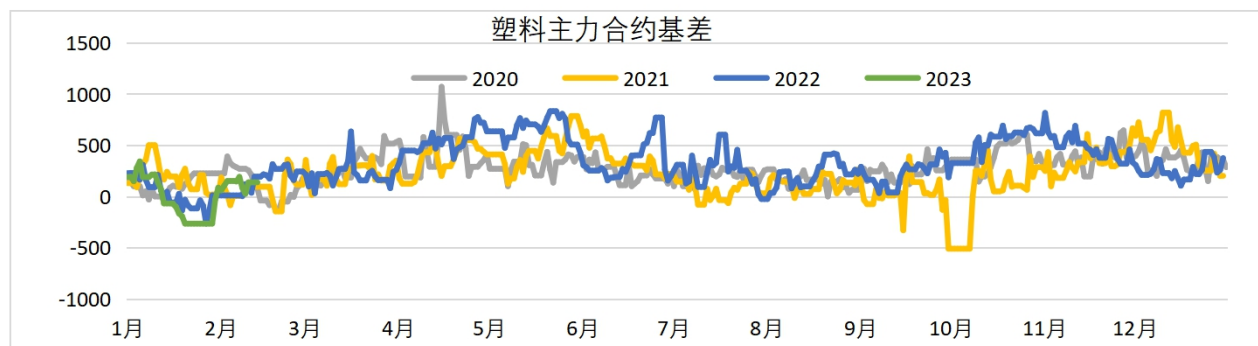
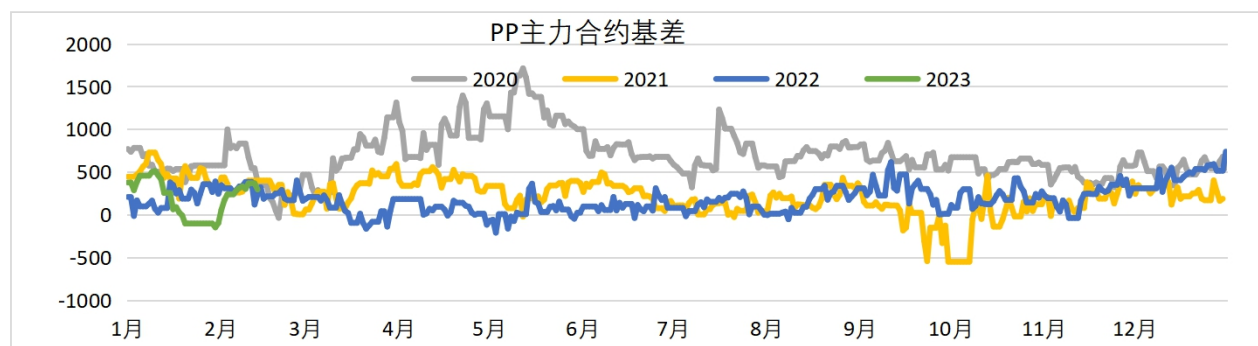
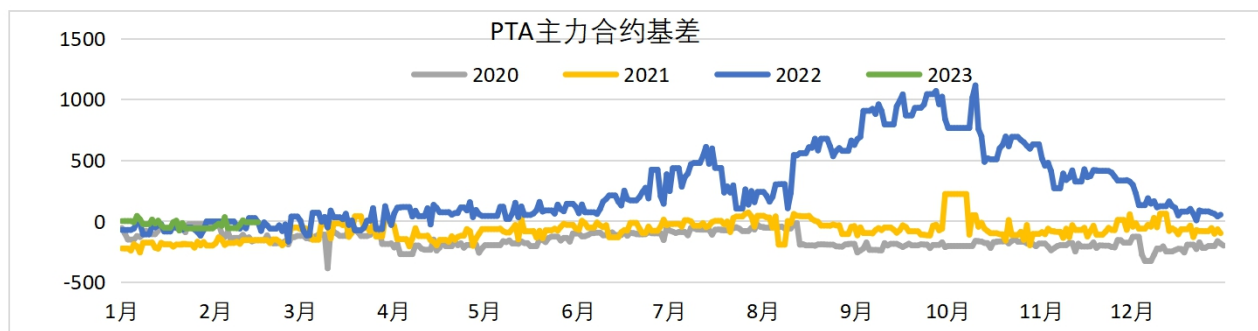
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

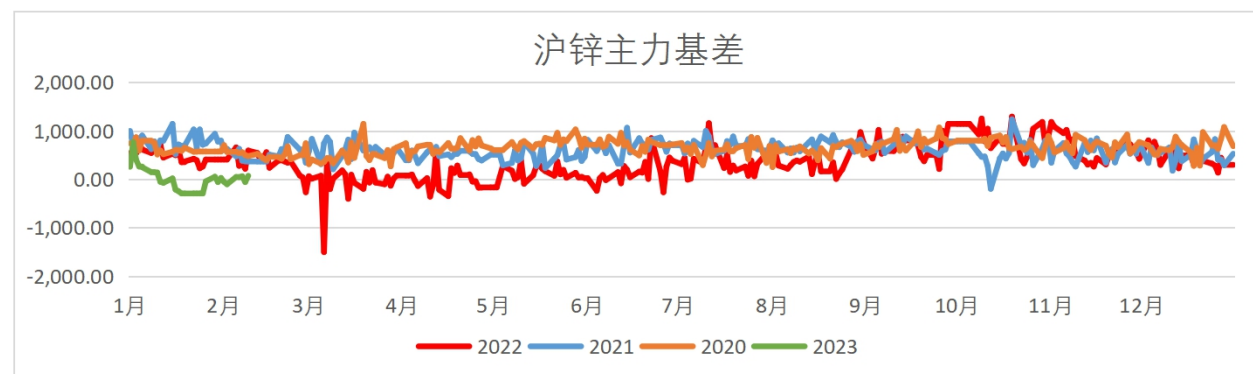
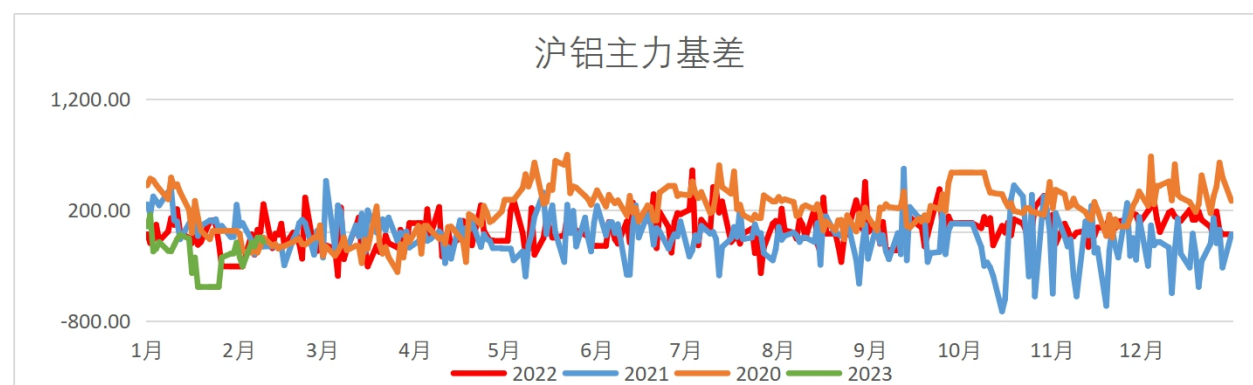
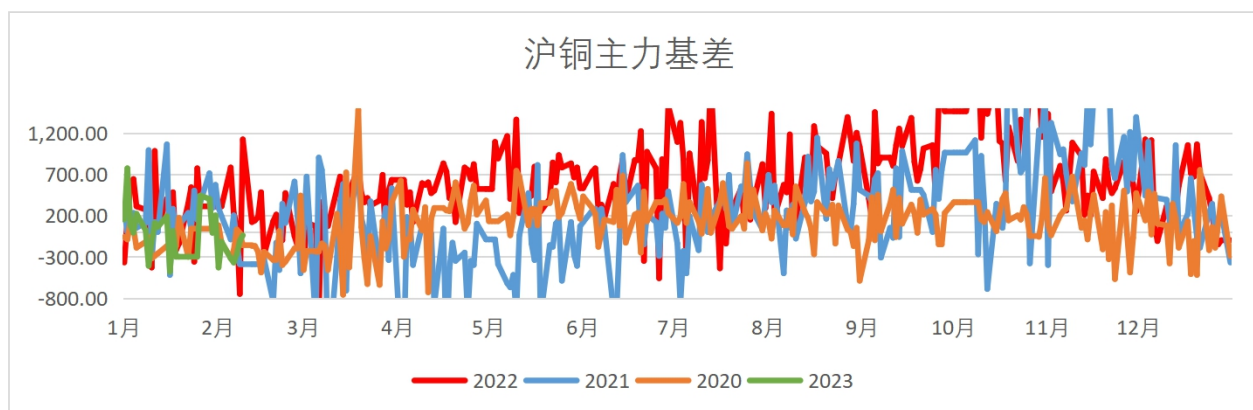
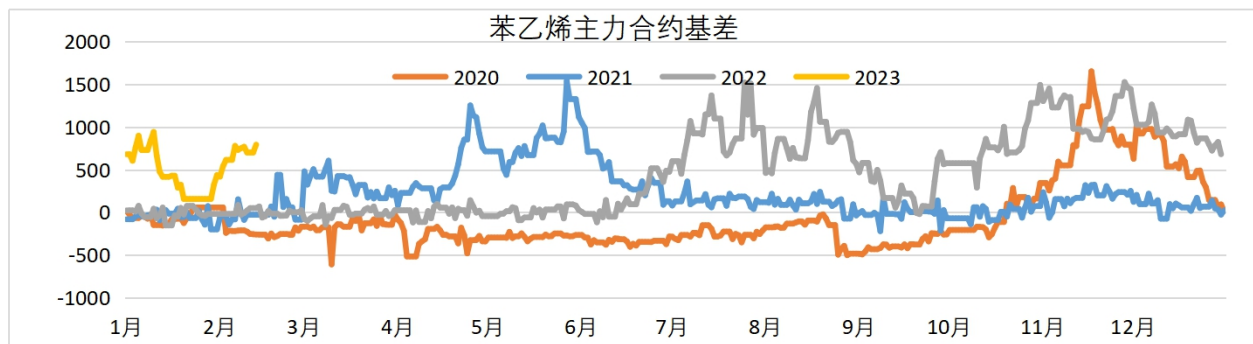
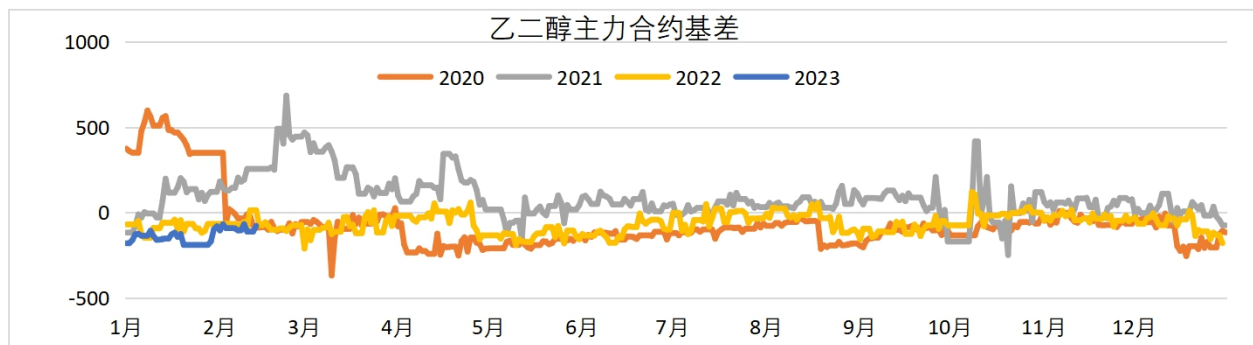
三、主要品种基差季节性图表及期限结构



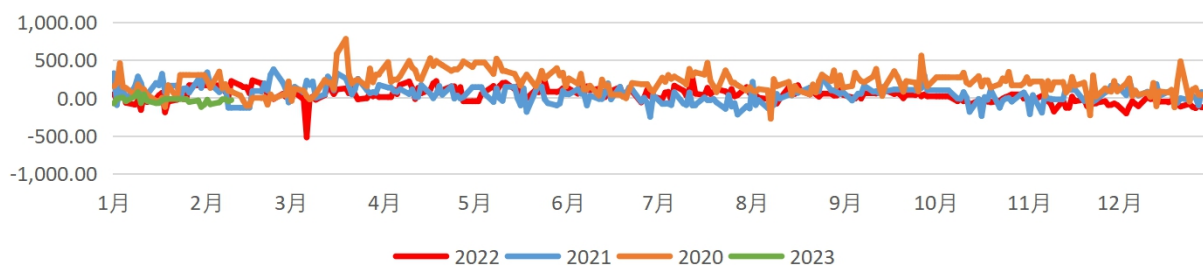




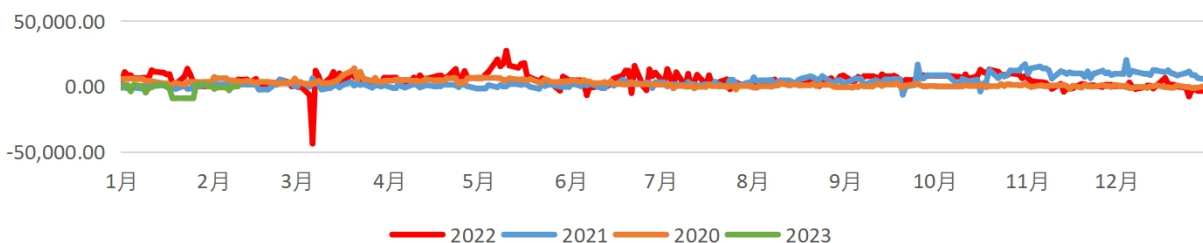




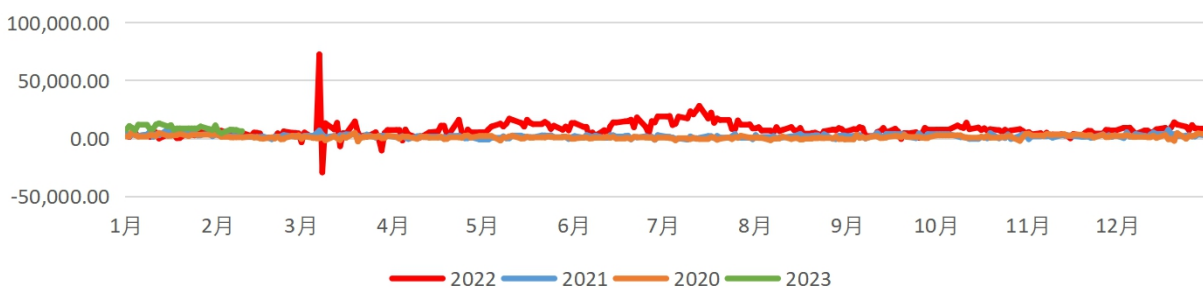
沪铅主力基差



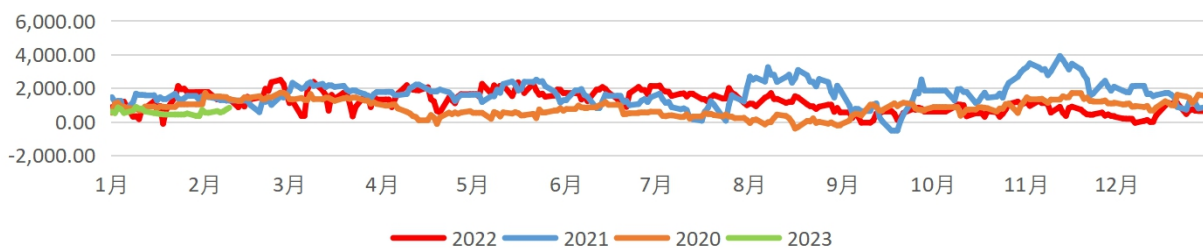
沪锡主力基差



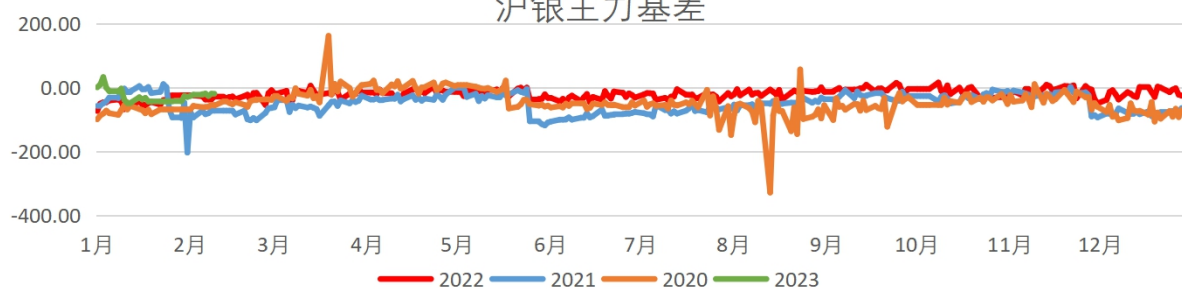
沪镍主力基差



不锈钢主力基差



沪银主力基差



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