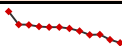
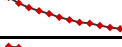
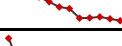
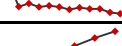
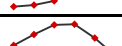
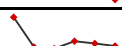
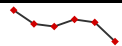
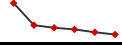
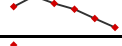
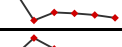
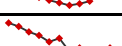
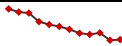
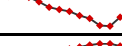
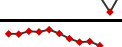
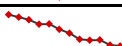
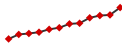
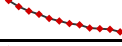
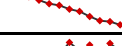
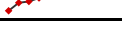


山金期货基差日报

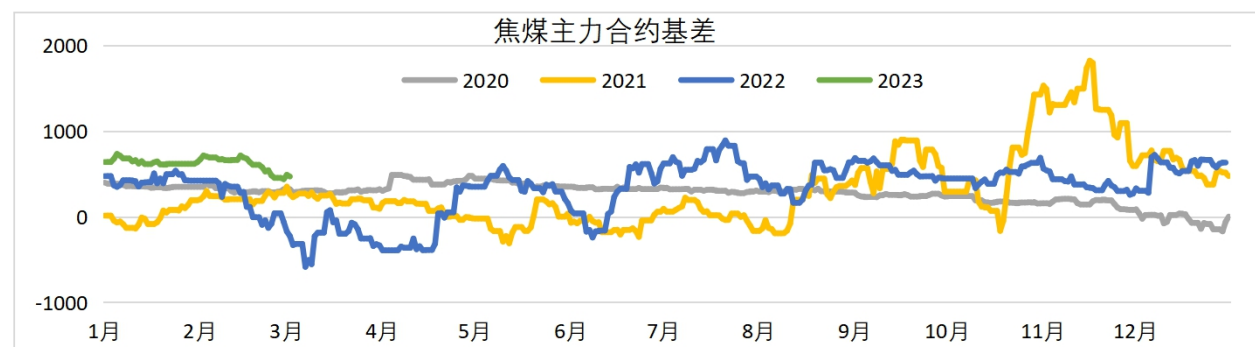
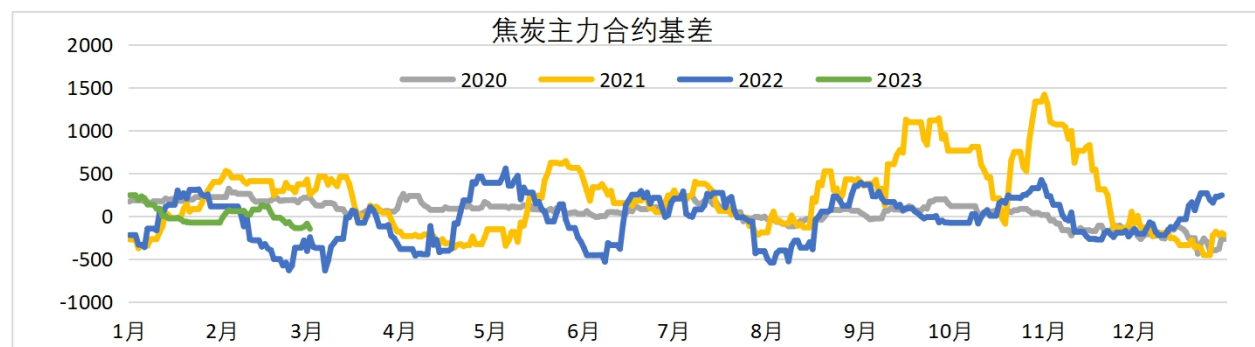
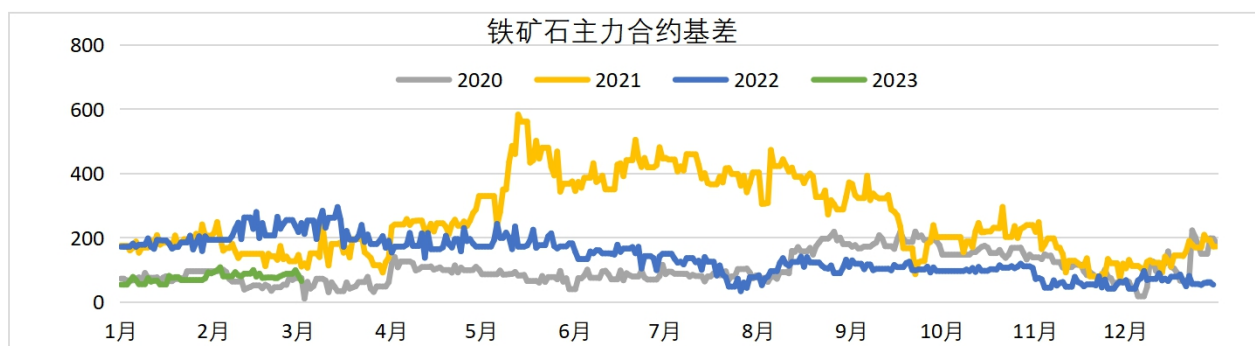
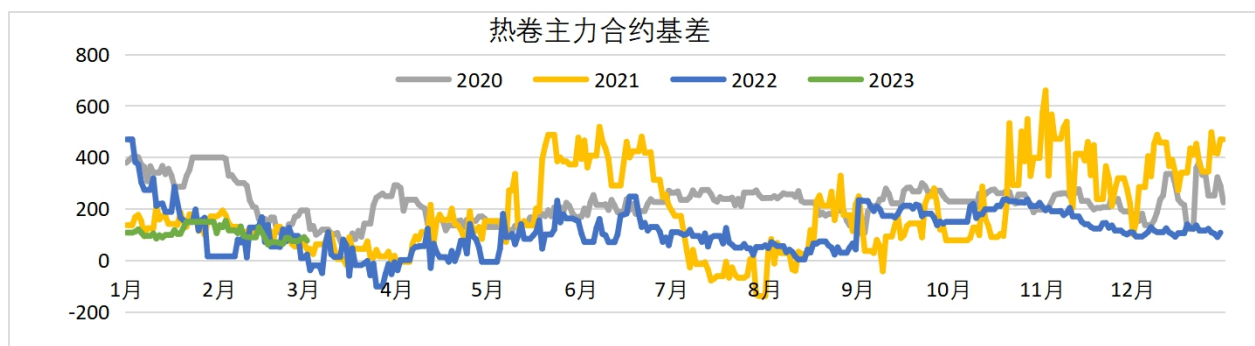
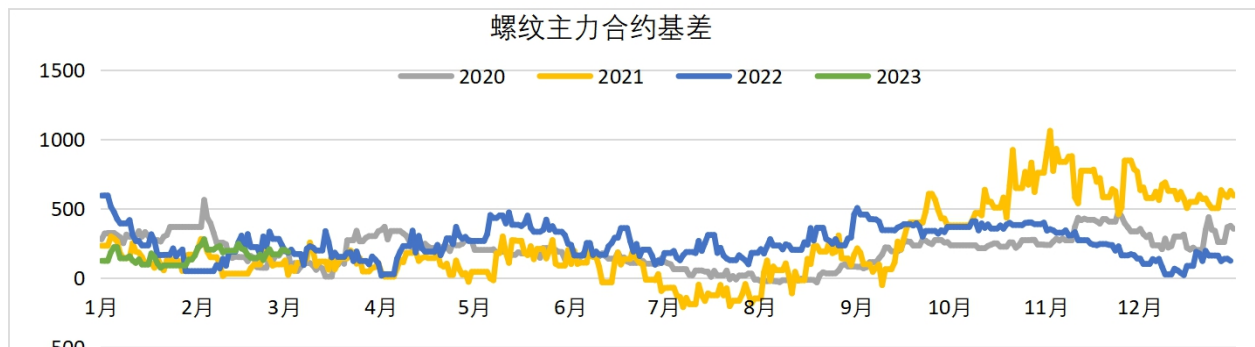
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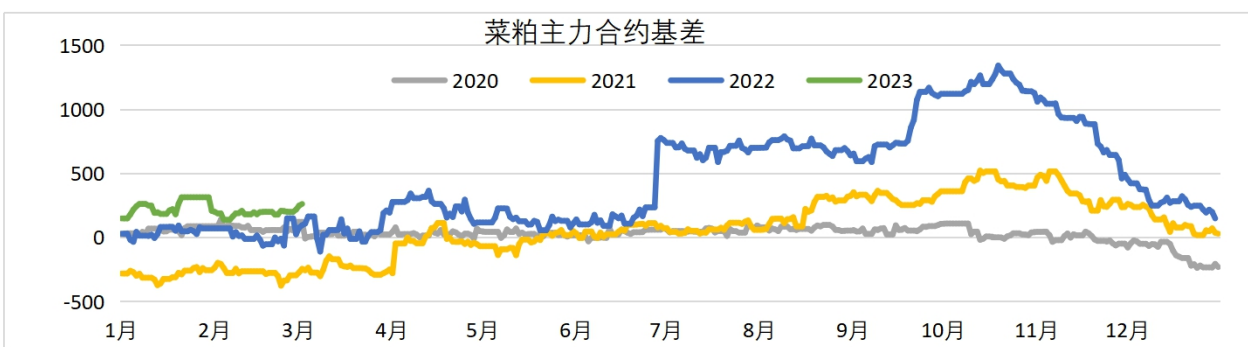
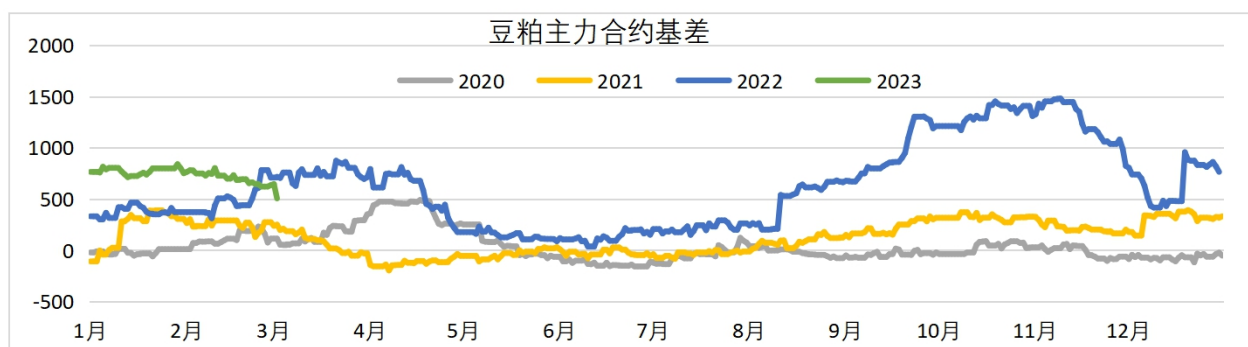
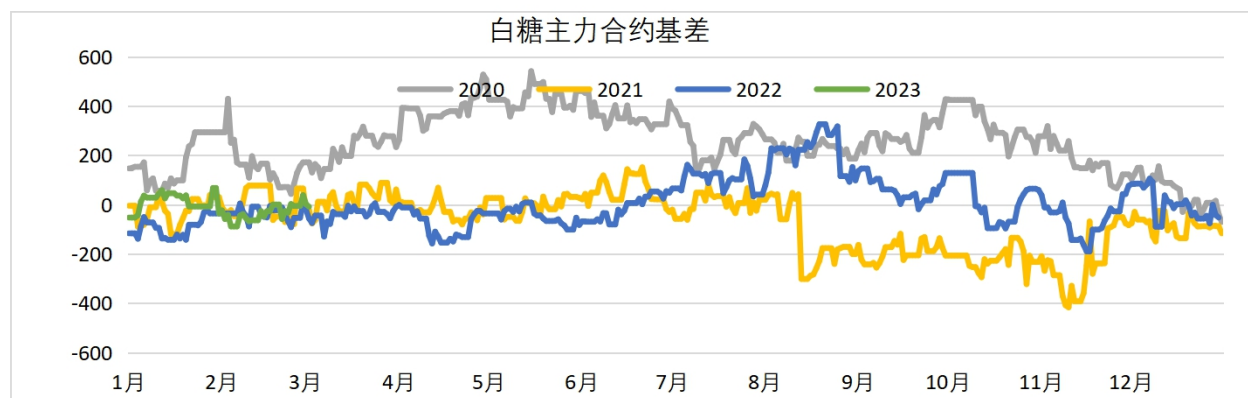
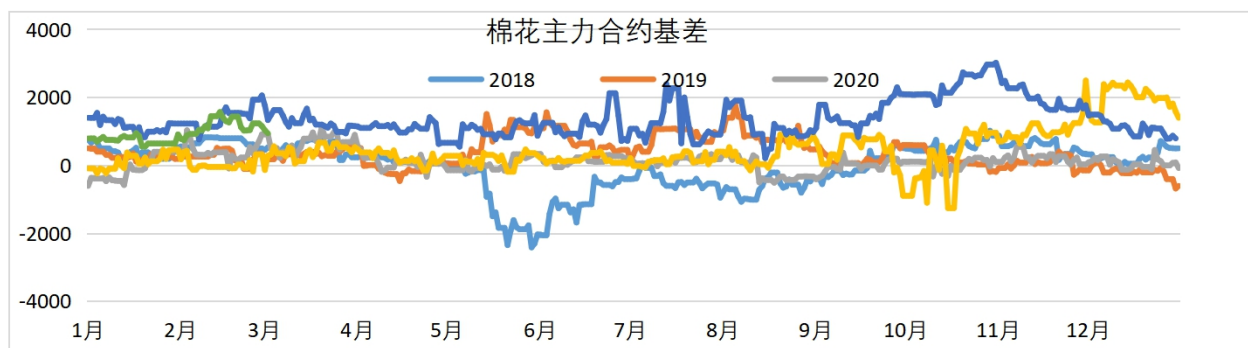
一、主要品种基差及变化情况一览

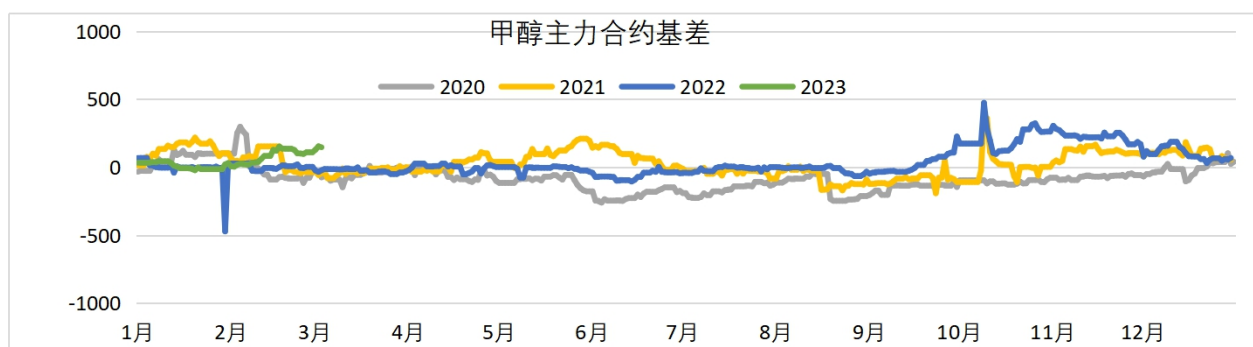
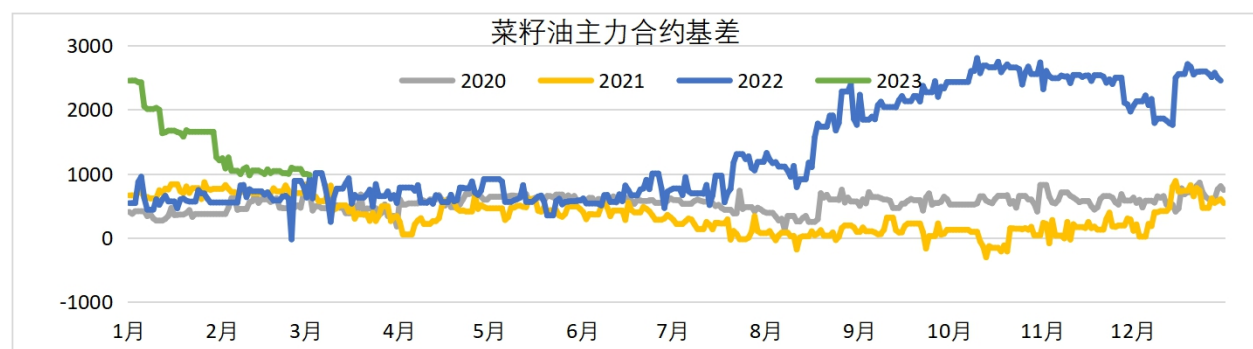
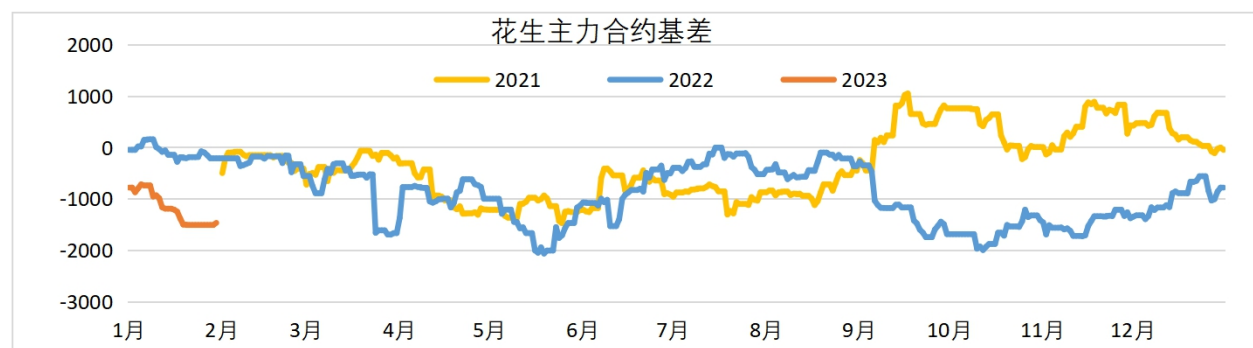
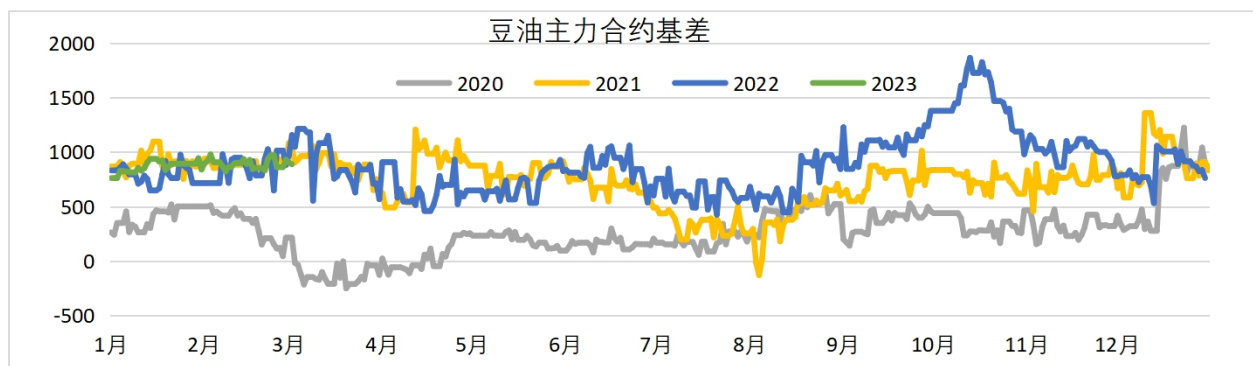
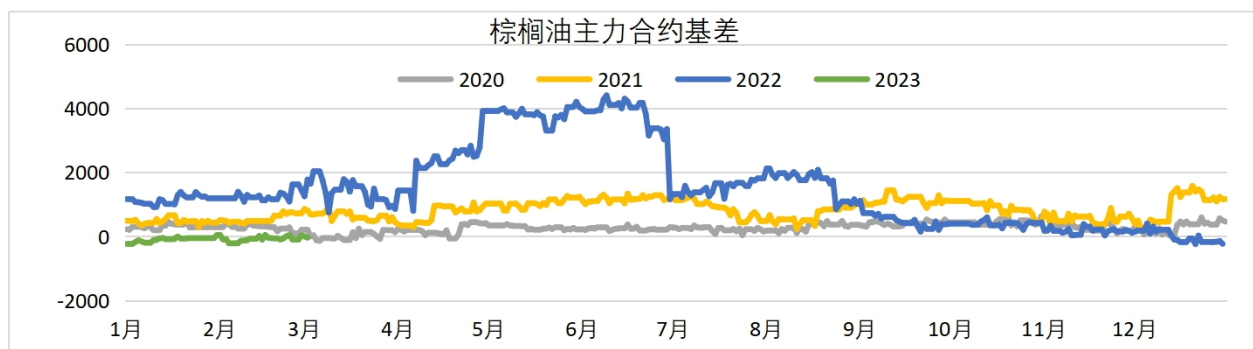
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4402	4216	186	-11	4.41%	21.8%	
热卷	上海	4380	4304	76	-14	1.77%	8.7%	
铁矿石	青岛港PB粉	973	909	64	-18	7.08%	34.9%	
焦炭	天津港	2810	2963	-153	-62	-5.16%	-25.5%	
焦煤	京唐港	2500	2034	467	-20	22.94%	113.2%	
棉花	全国	15381	14445	936	-89	6.48%	32.0%	
白糖	南宁	5950	5959	-9	-10	-0.15%	-4.2%	
豆粕	张家港	4250	3745	505	-140	13.48%	66.5%	
菜粕	南通	3320	3060	260	13	8.50%	41.9%	
豆油	张家港	9750	8864	886	-16	10.00%	49.3%	
棕榈油	广州	8220	8268	-48	-40	-0.58%	-2.9%	
菜籽油	江苏	10830	9847	983	-14	9.98%	49.2%	
花生	青岛	9200	11002	-1802	0	-16.38%	-135.9%	
甲醇	江苏	2780	2634	146	-7	5.54%	27.3%	
PTA	华东	5710	5746	-36	-18	-0.63%	-3.1%	
PP	镇海	8200	7910	290	-48	3.67%	18.1%	
PE	扬子石化	8350	8398	-48	-79	-0.57%	-2.8%	
PVC	华东	6380	6398	-18	6	-0.28%	-1.4%	
沥青	华东	4050	3781	269	-38	7.11%	24.7%	
EG	华东	4280	4345	-65	40	-1.50%	-7.4%	
EB	华东	9135	8557	578	-46	6.75%	-164.4%	
铜	上海	69890	70080	-190	220	-0.27%	6.6%	
铝	上海	18440	18675	-235	-105	-1.26%	30.6%	
锌	上海	23370	23530	-160	-105	-0.68%	16.5%	
铅	上海	15225	15340	-115	-15	-0.75%	18.2%	
镍	上海	201250	195620	5630	-1940	2.88%	-70.0%	
不锈钢	无锡	17050	16290	760	190	4.67%	-113.5%	
锡	上海	205750	209820	-4070	-4840	-1.94%	47.2%	
白银	上海	4902	4935	-33	-160	-0.67%	-2.3%	

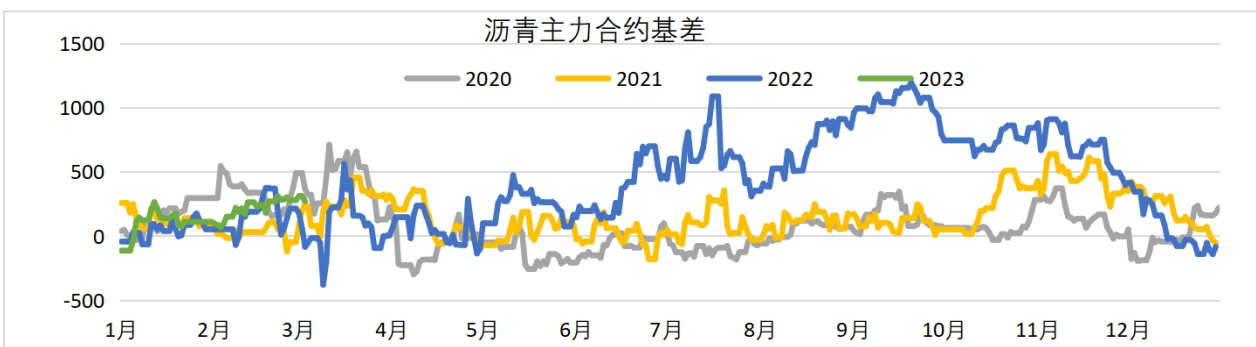
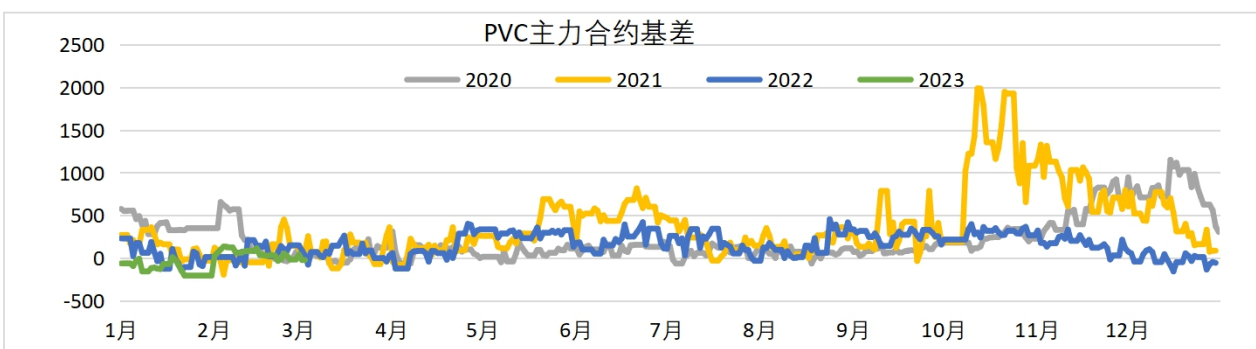
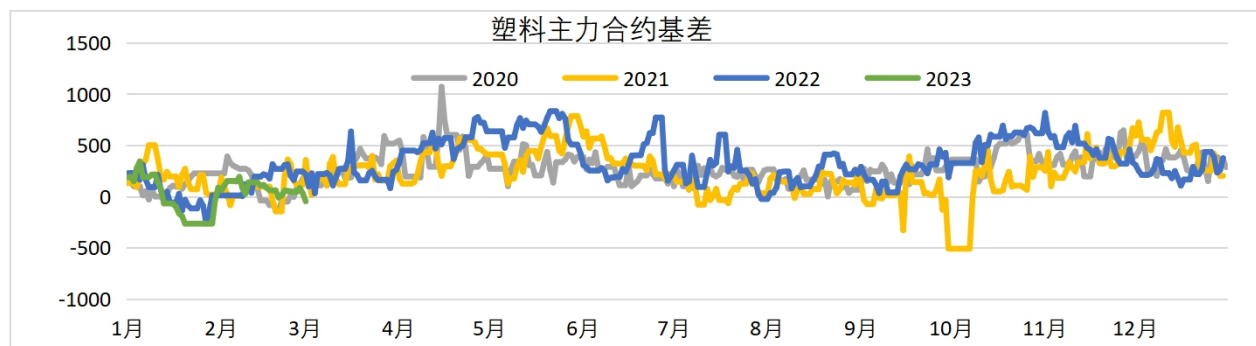
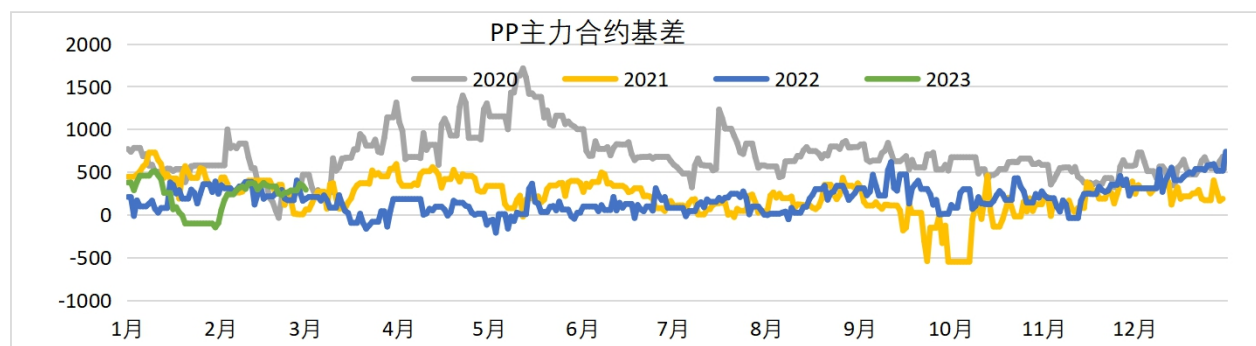
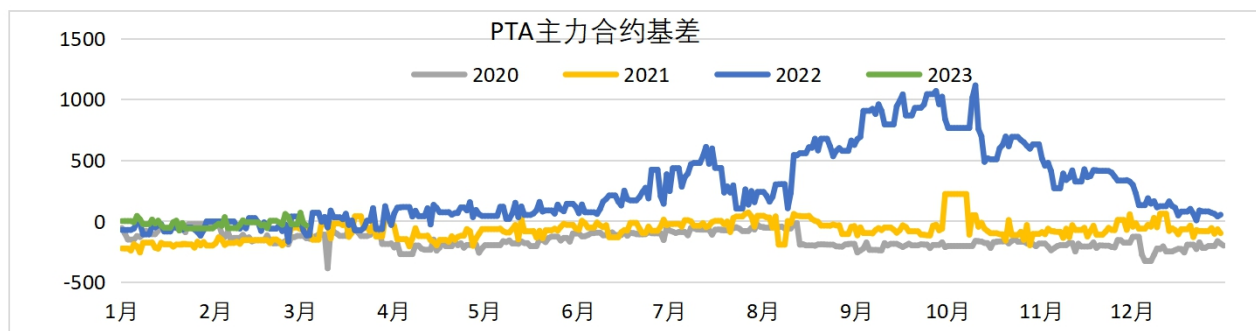
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

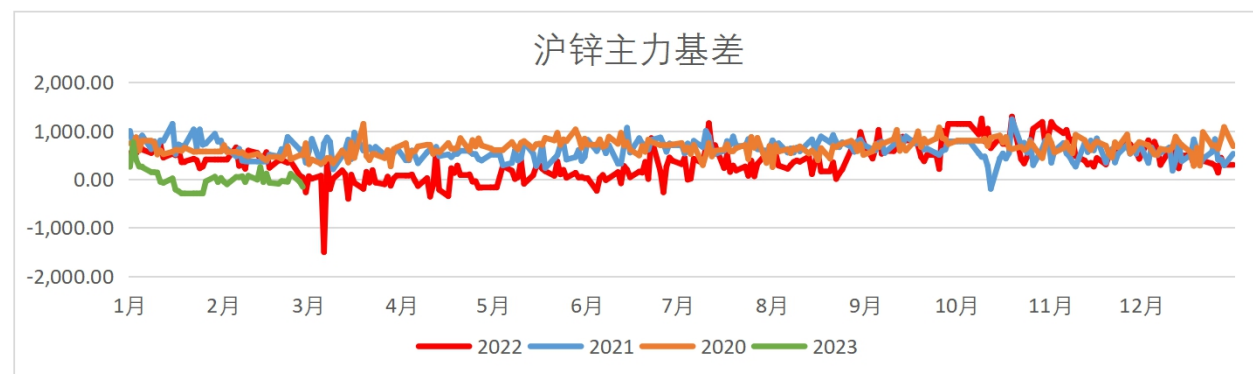
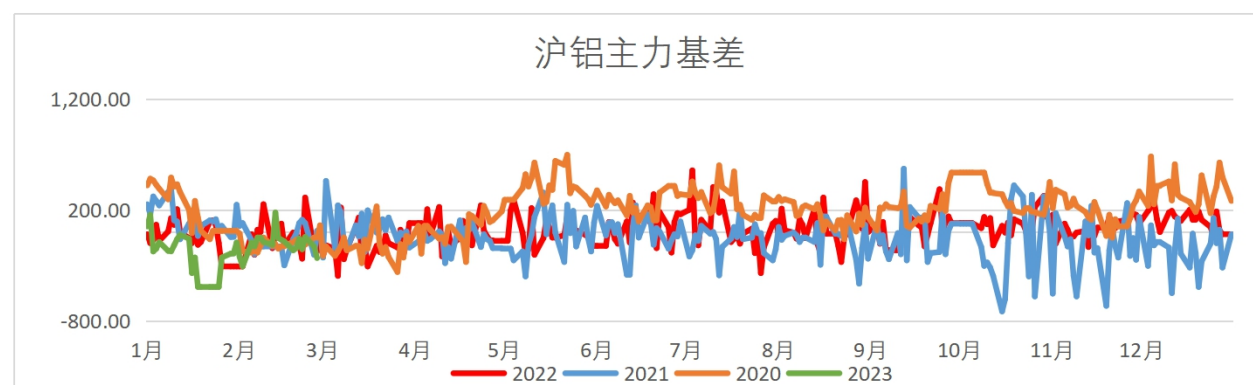
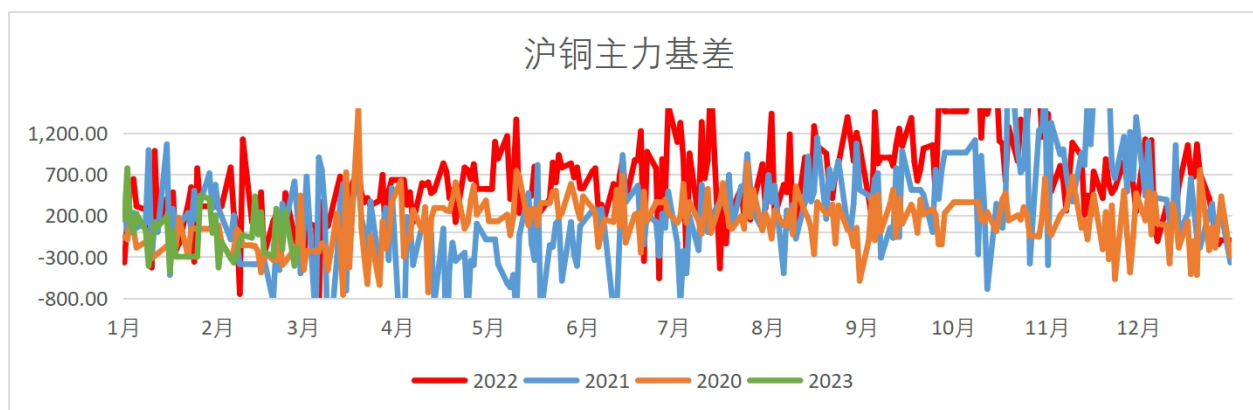
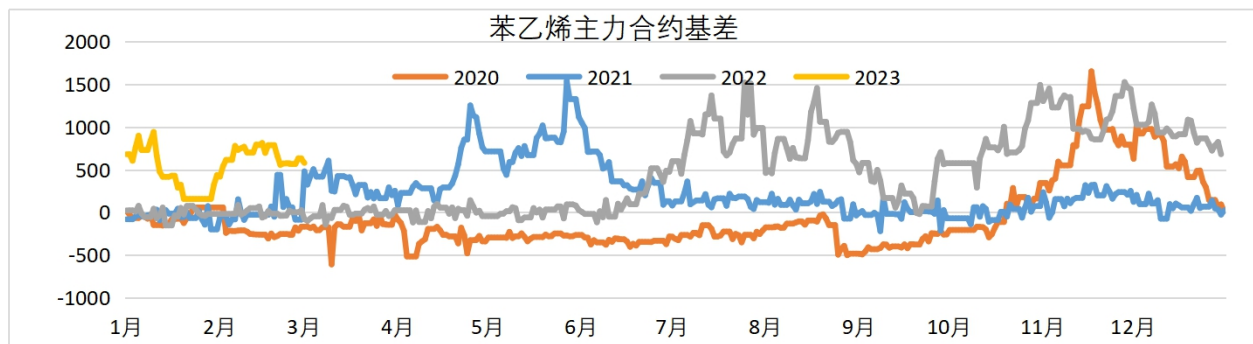
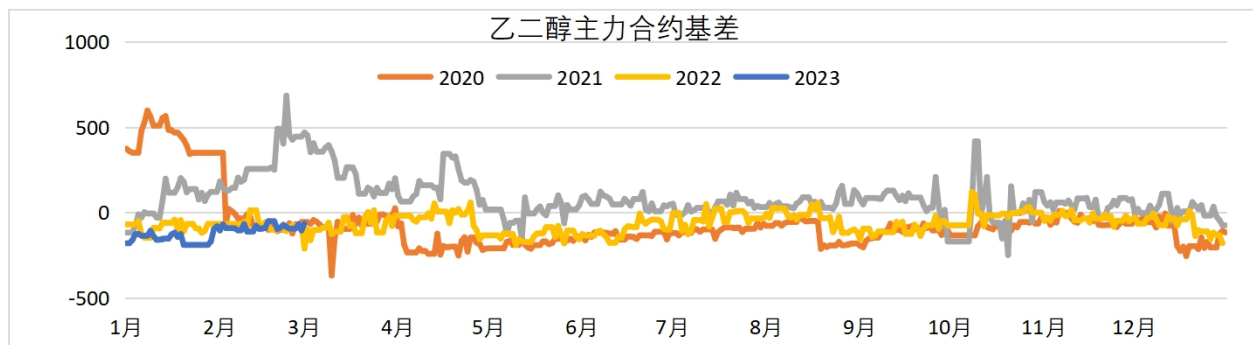
三、主要品种基差季节性图表及期限结构



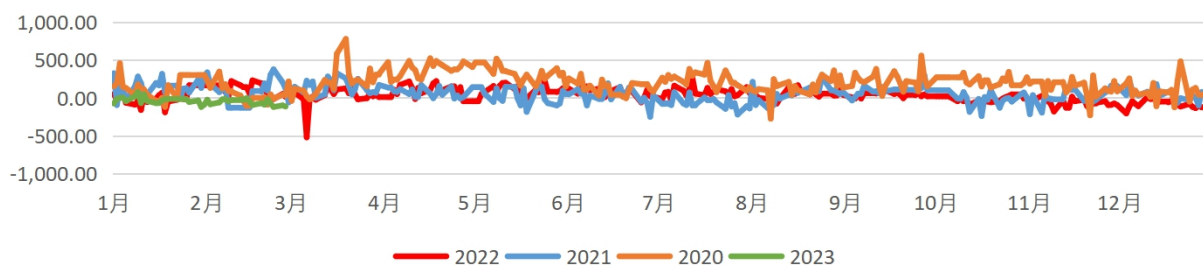




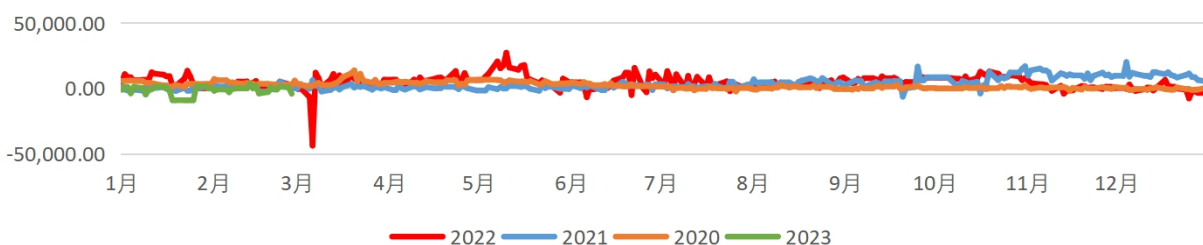




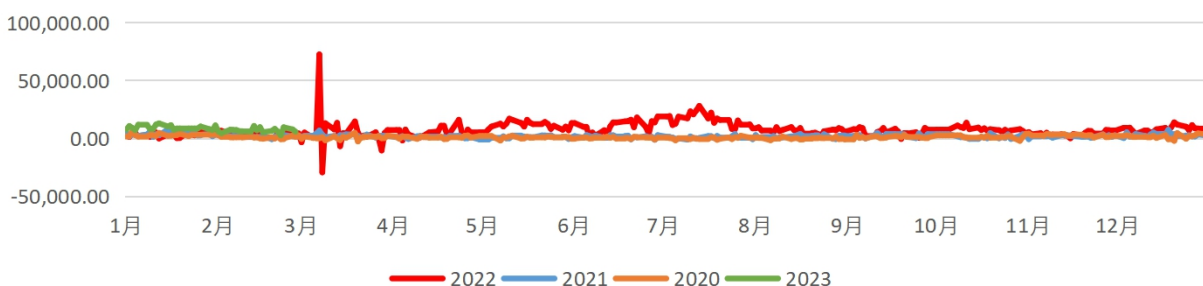
沪铅主力基差



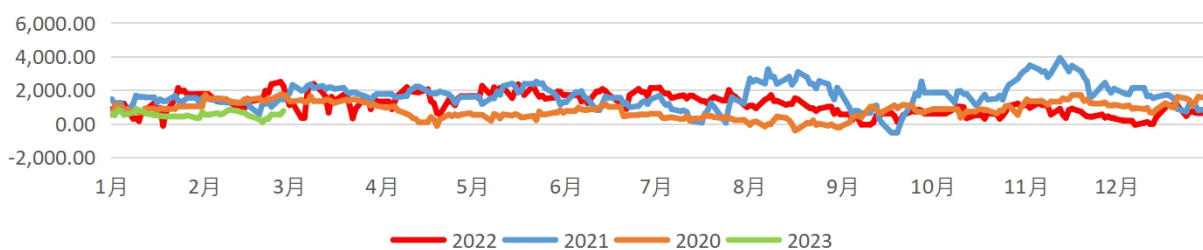
沪锡主力基差



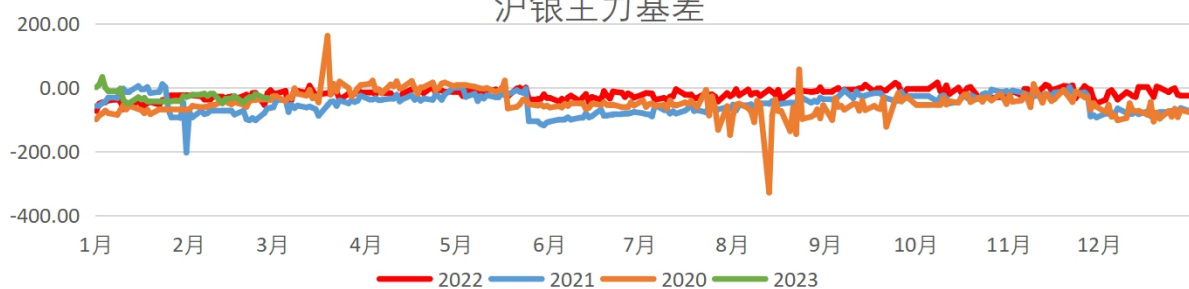
沪镍主力基差



不锈钢主力基差



沪银主力基差



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