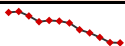
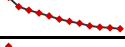
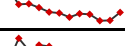
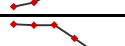
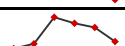
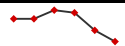
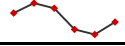
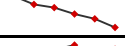
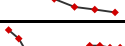
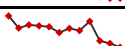
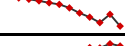
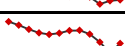
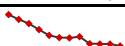
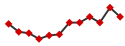
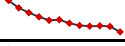
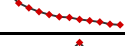
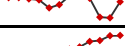


山金期货基差日报

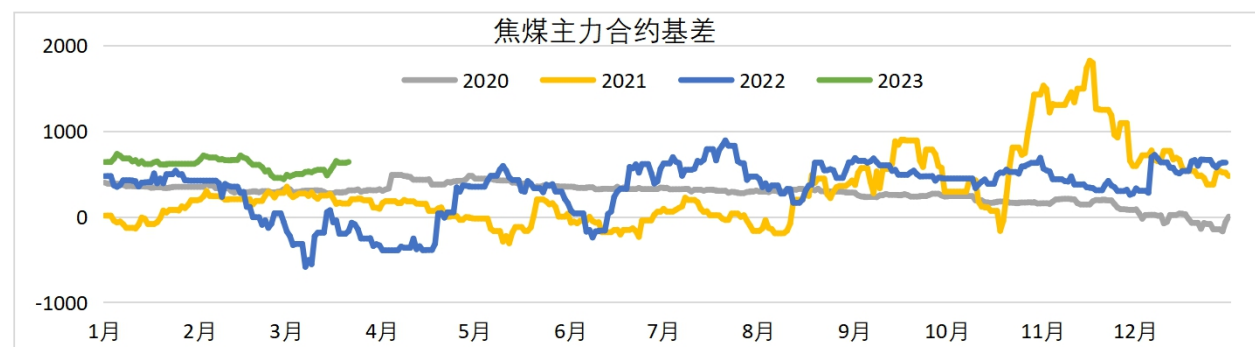
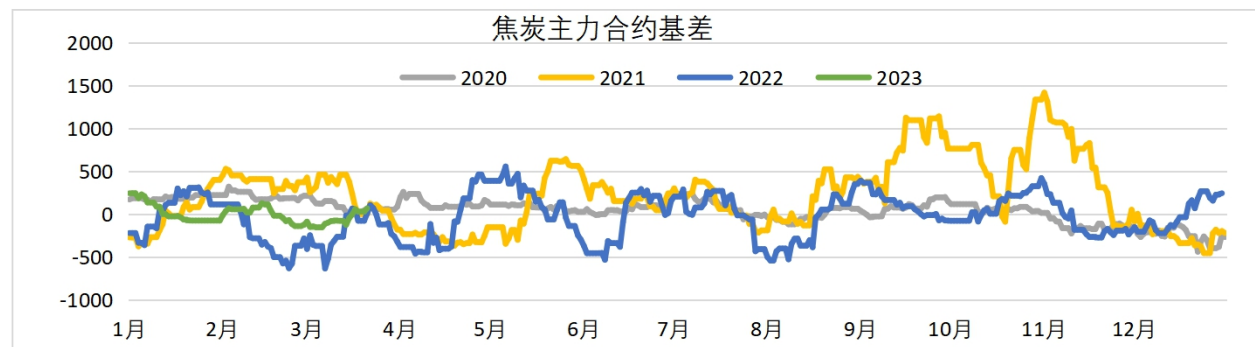
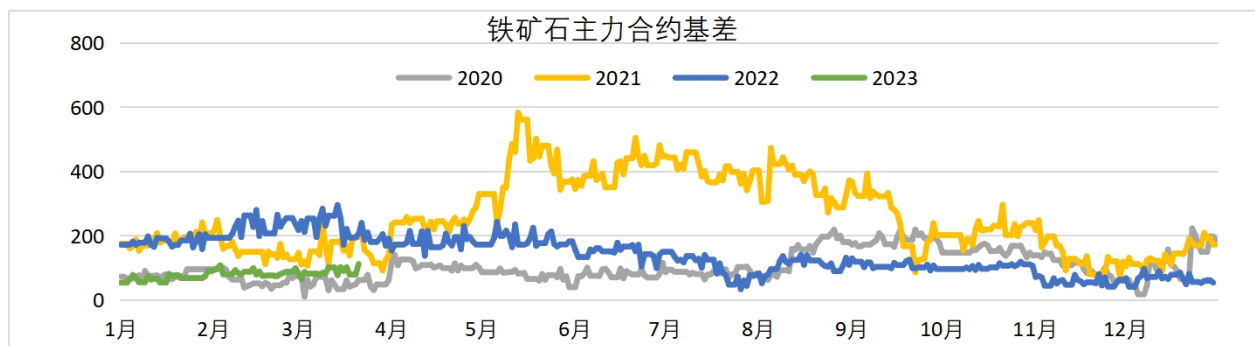
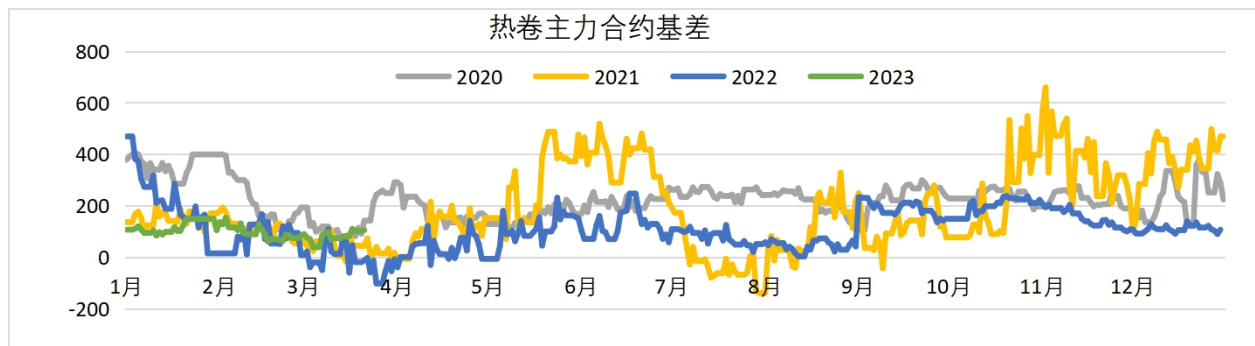
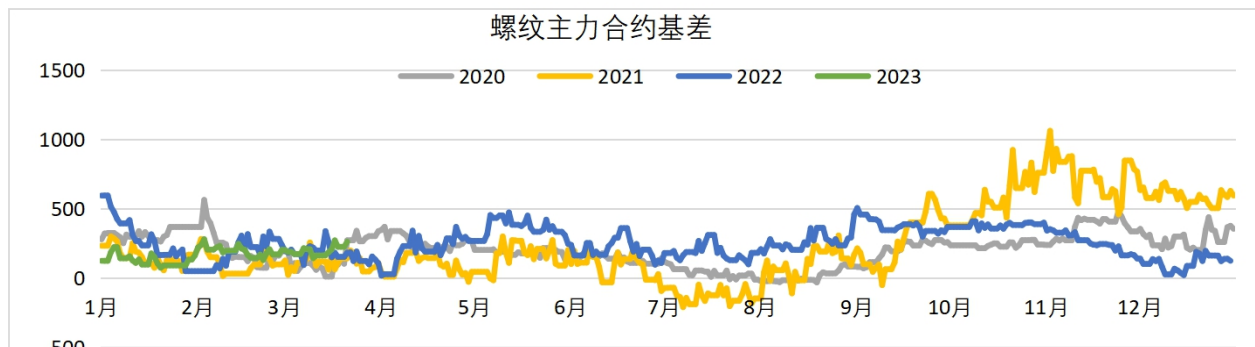
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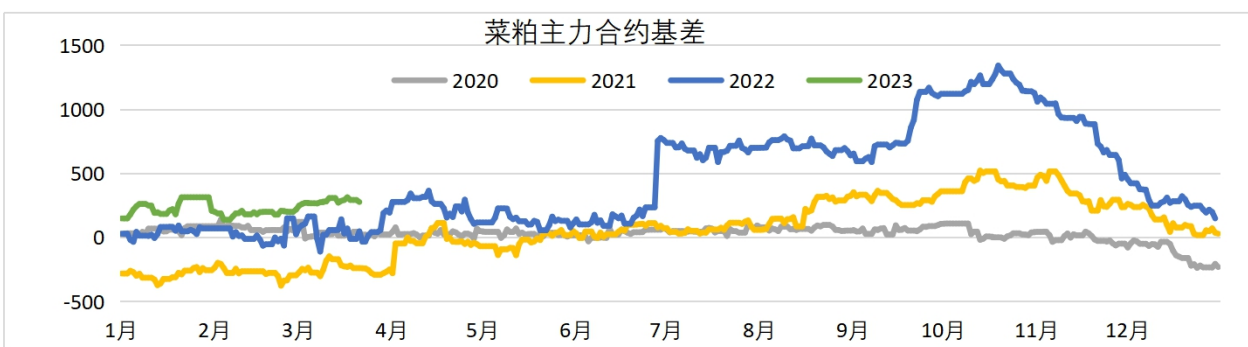
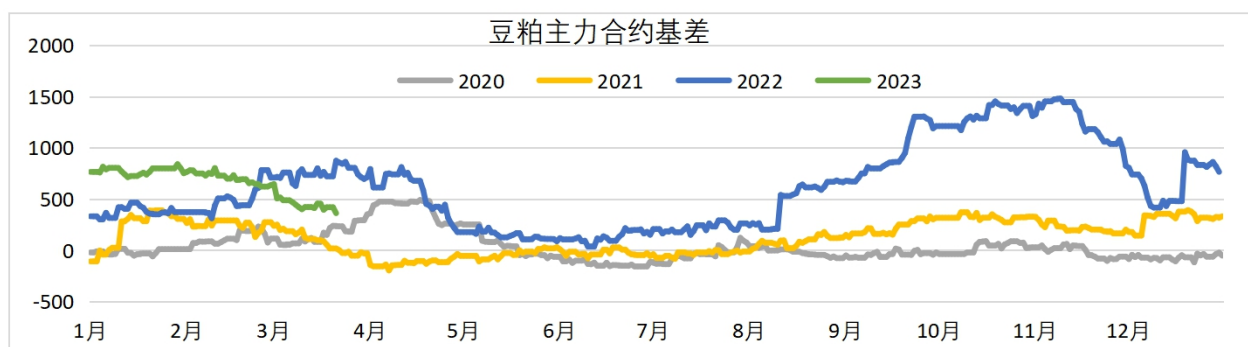
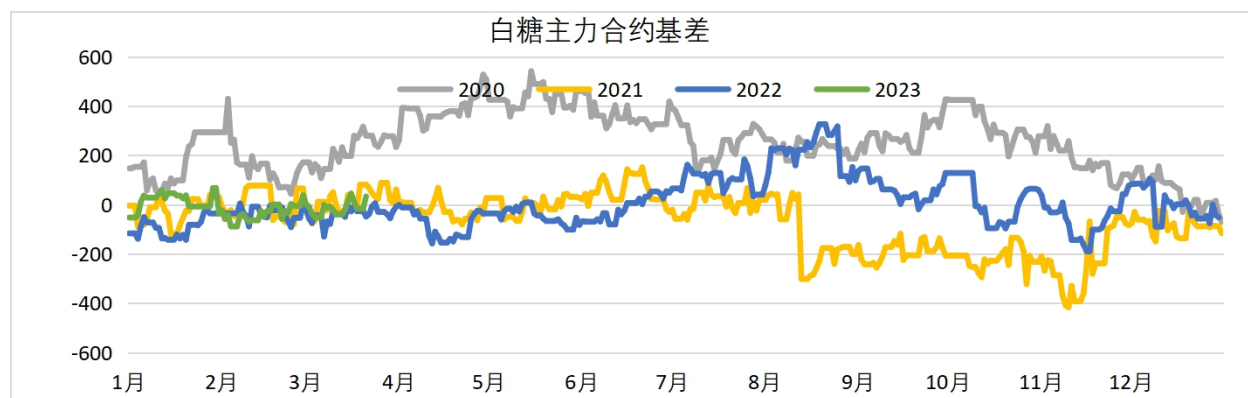
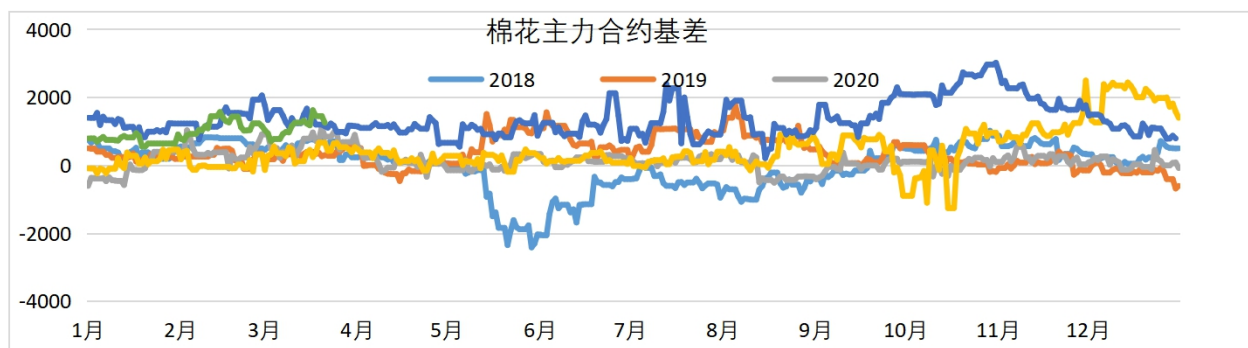
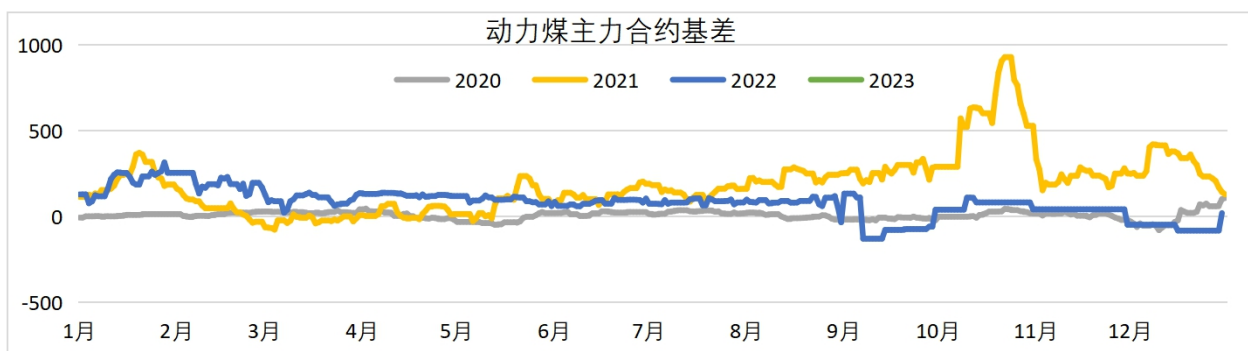
一、主要品种基差及变化情况一览

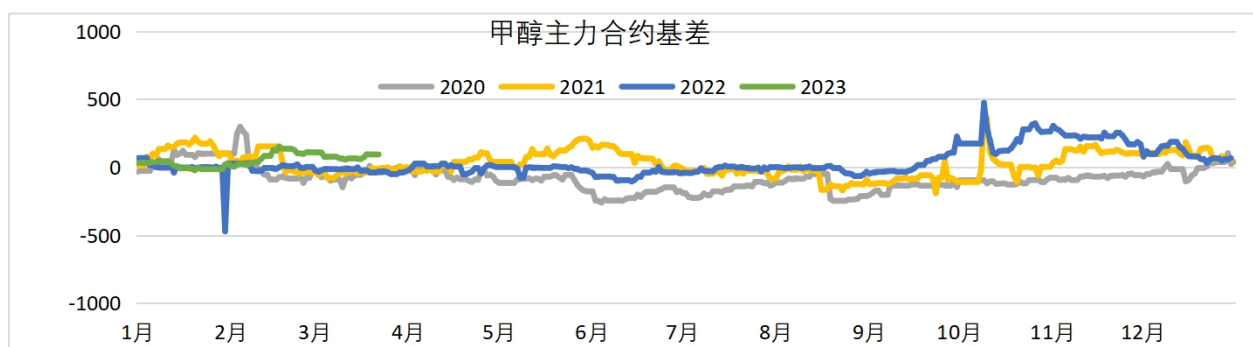
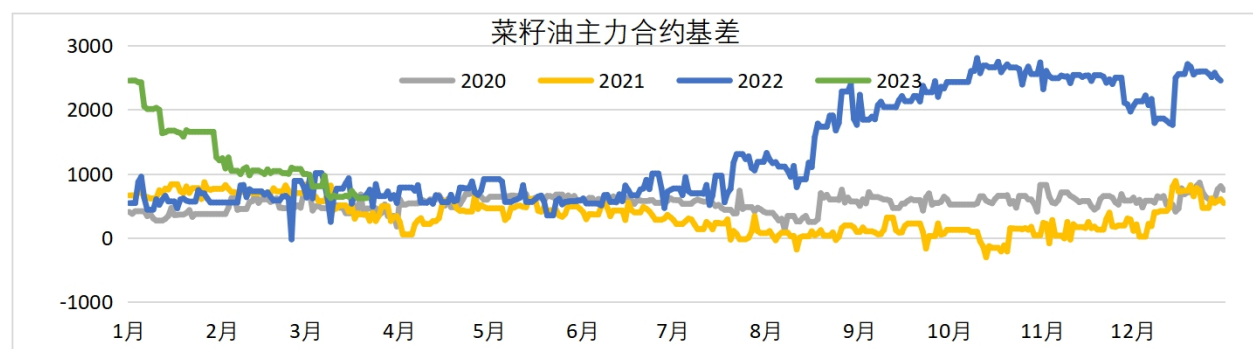
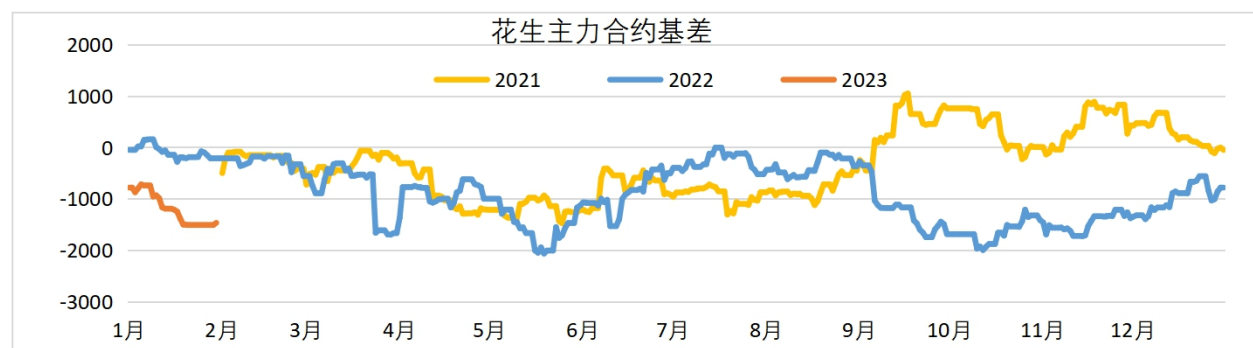
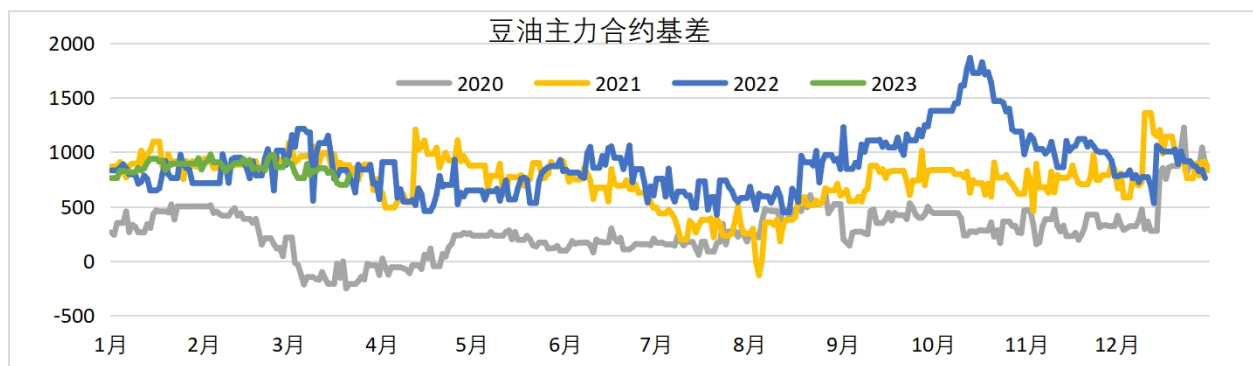
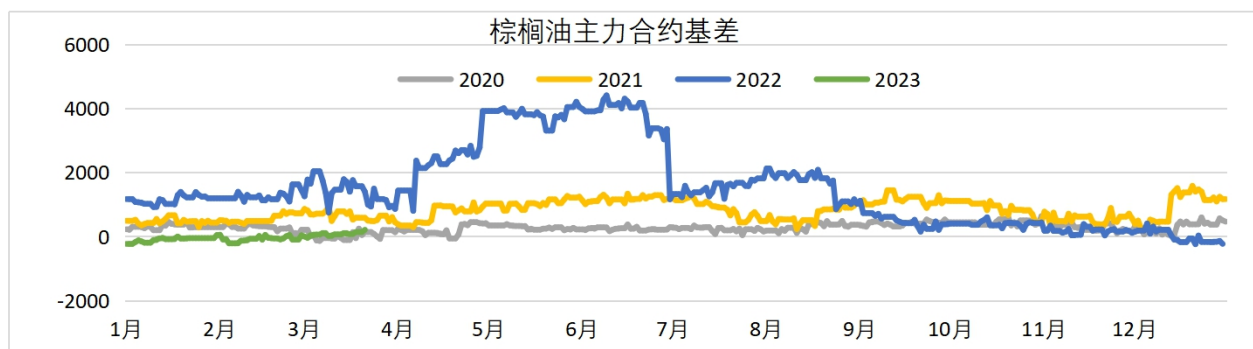
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4454	4194	260	37	6.19%	41.1%	
热卷	上海	4410	4305	105	4	2.44%	16.2%	
铁矿石	青岛港PB粉	995	883	112	33	12.63%	83.8%	
焦炭	天津港	2810	2746	64	39	2.33%	15.5%	
焦煤	京唐港	2500	1864	637	11	34.16%	226.7%	
棉花	全国	15226	13980	1246	-197	8.91%	59.1%	
白糖	南宁	6165	6132	33	50	0.54%	3.6%	
豆粕	张家港	3960	3599	361	-58	10.03%	66.6%	
菜粕	南通	3180	2905	275	-16	9.47%	62.8%	
豆油	张家港	8910	8124	786	88	9.68%	64.2%	
棕榈油	广州	7810	7606	204	72	2.68%	17.8%	
菜籽油	江苏	9400	8776	624	5	7.11%	47.2%	
花生	青岛	9200	10298	-1098	0	-10.66%	-18.7%	
甲醇	江苏	2610	2520	90	-3	3.57%	23.7%	
PTA	华东	6080	5858	222	167	3.79%	25.1%	
PP	镇海	8250	7503	747	107	9.96%	66.1%	
PE	扬子石化	8330	7995	335	35	4.19%	27.8%	
PVC	华东	6200	6126	74	17	1.21%	8.0%	
沥青	华东	3800	3555	245	-90	6.89%	29.2%	
EG	华东	4050	4051	-1	21	-0.02%	-0.2%	
EB	华东	9135	8295	840	-48	10.13%	67.2%	
铜	上海	67760	66840	920	740	1.38%	20.1%	
铝	上海	18240	18040	200	270	1.11%	16.2%	
锌	上海	22690	22360	330	360	1.48%	21.5%	
铅	上海	15450	15320	130	135	0.85%	12.4%	
镍	上海	185400	174860	10540	2650	6.03%	88.0%	
不锈钢	无锡	16200	15780	420	-50	2.66%	38.9%	
锡	上海	187750	183900	3850	3620	2.09%	30.6%	
白银	上海	5139	5146	-7	50	-0.14%	-0.6%	

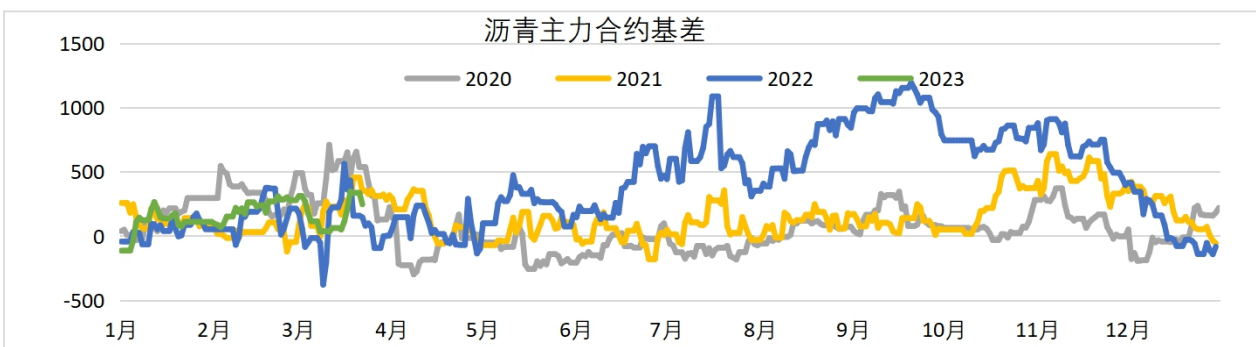
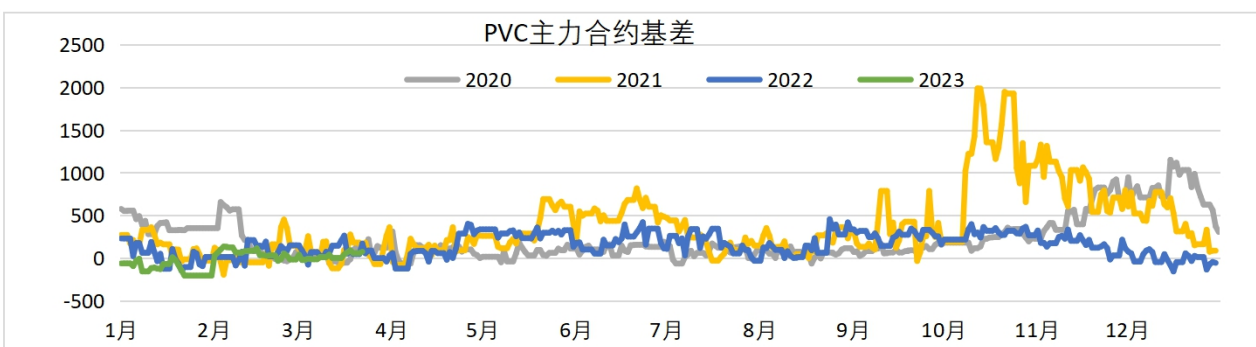
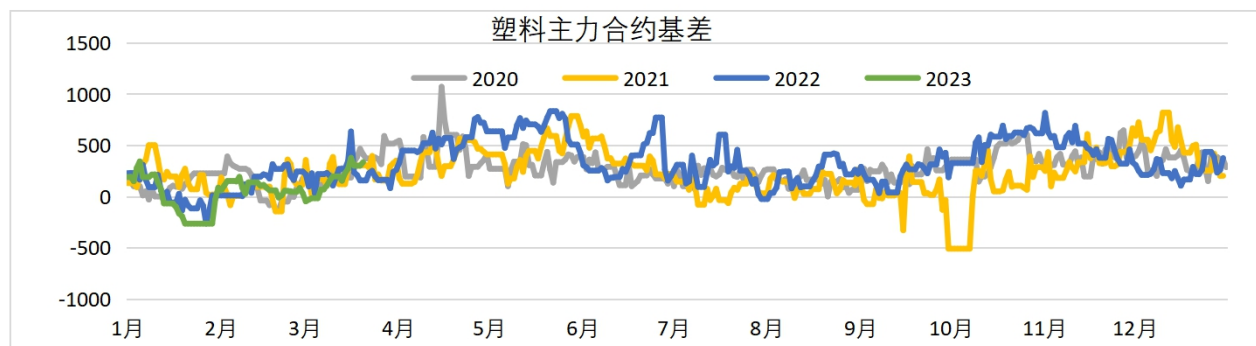
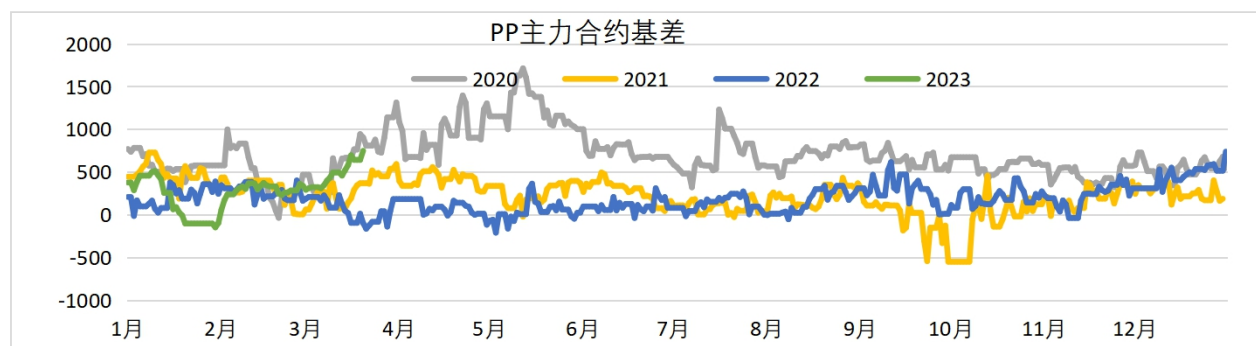
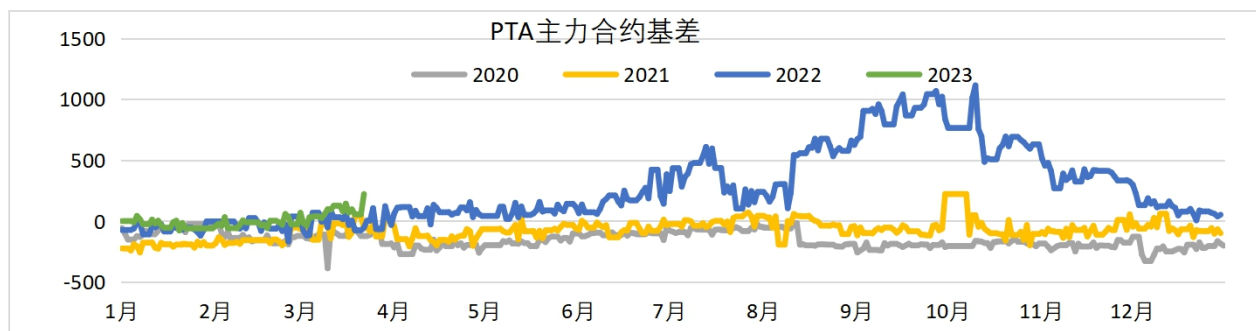
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

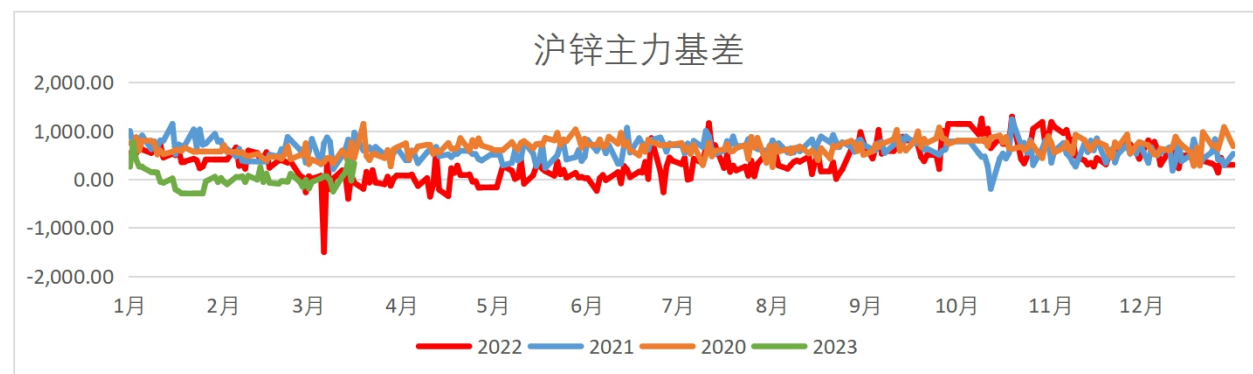
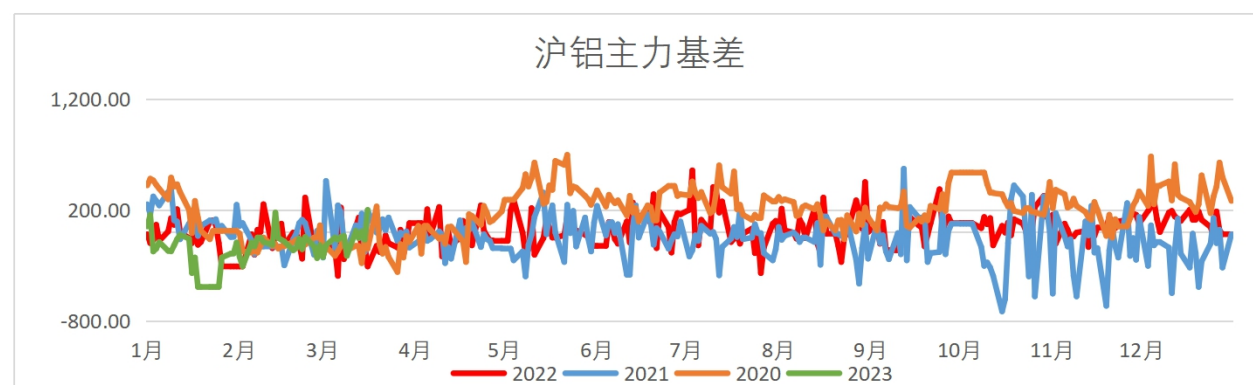
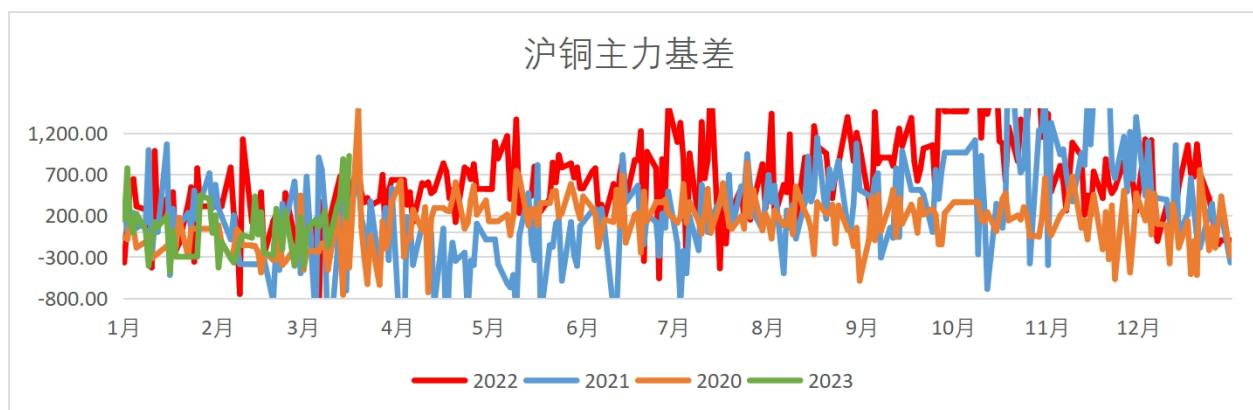
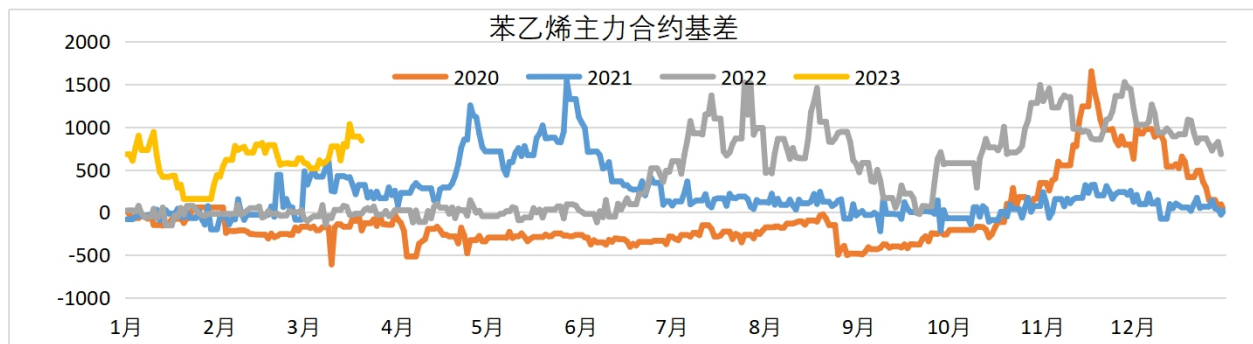
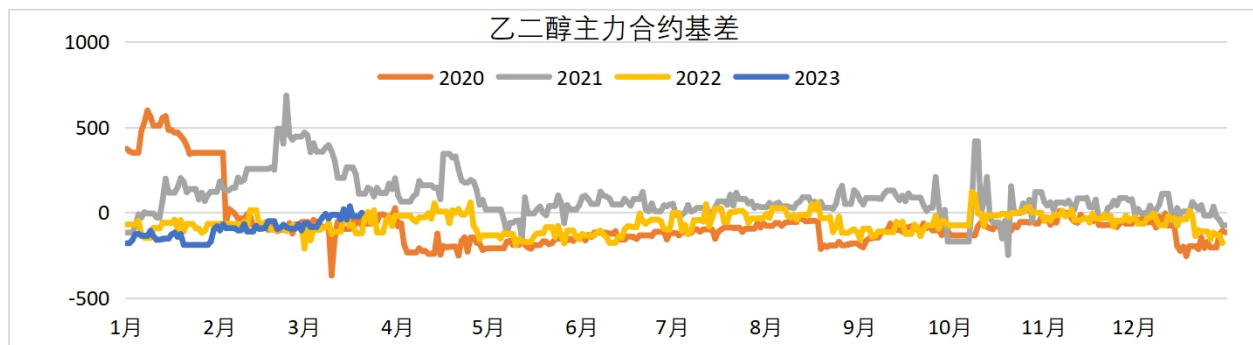
三、主要品种基差季节性图表及期限结构



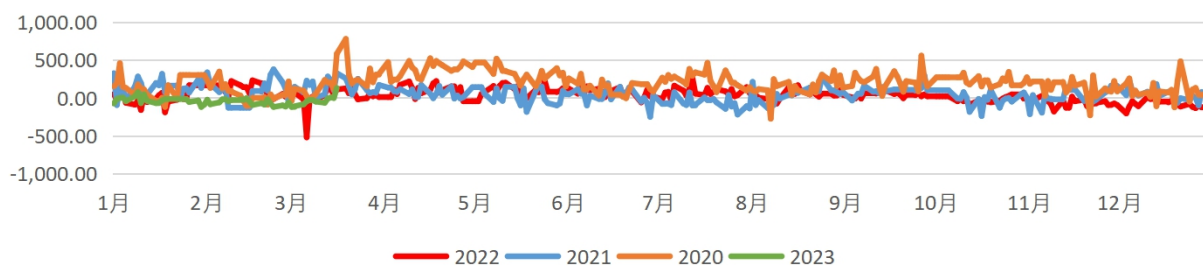




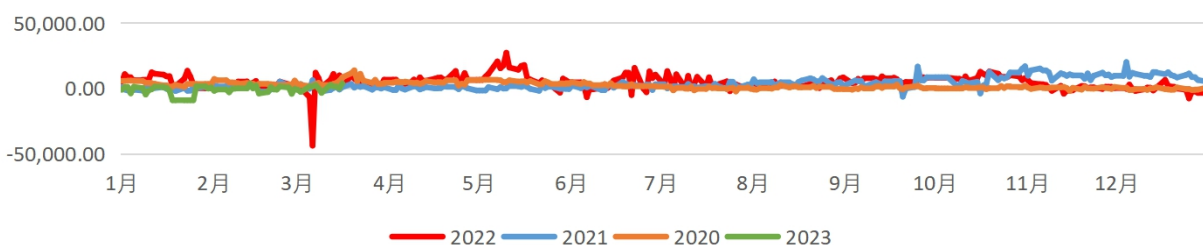




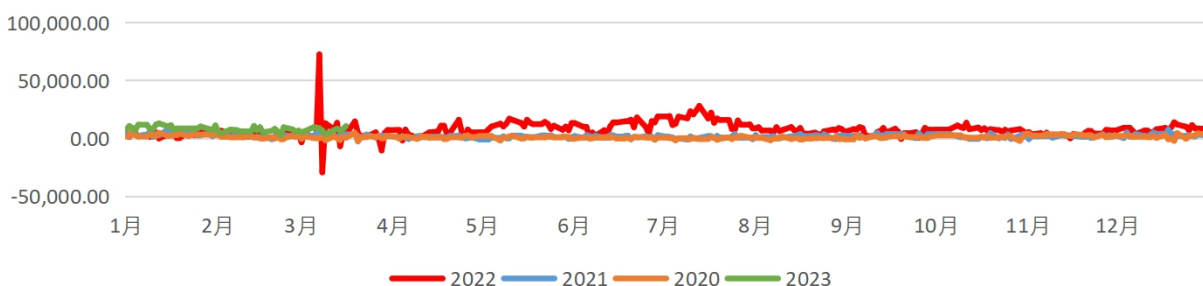
沪铅主力基差



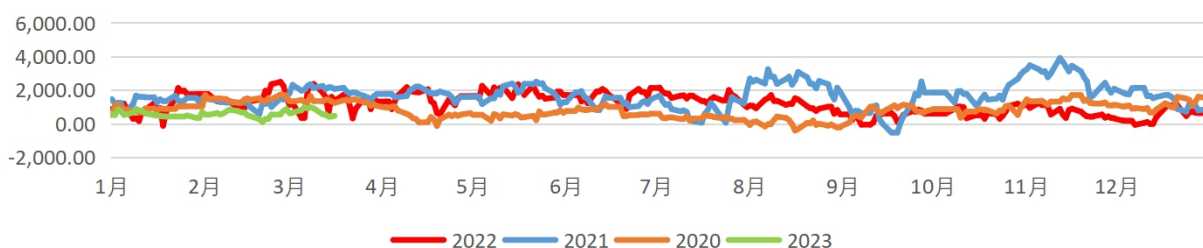
沪锡主力基差



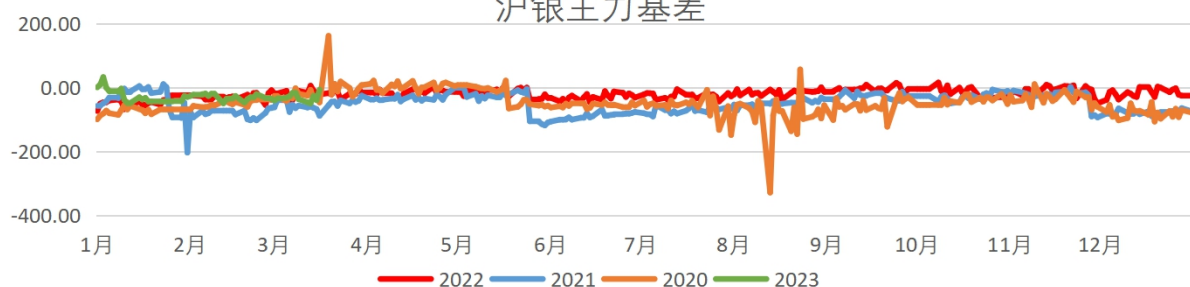
沪镍主力基差



不锈钢主力基差



沪银主力基差



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