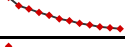
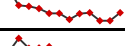
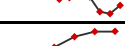
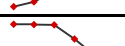
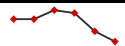
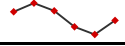
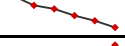
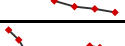
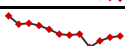
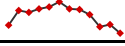
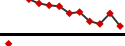
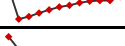
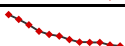
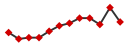
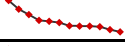
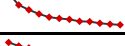


山金期货基差日报

更新时间：2023年03月22日08时40分

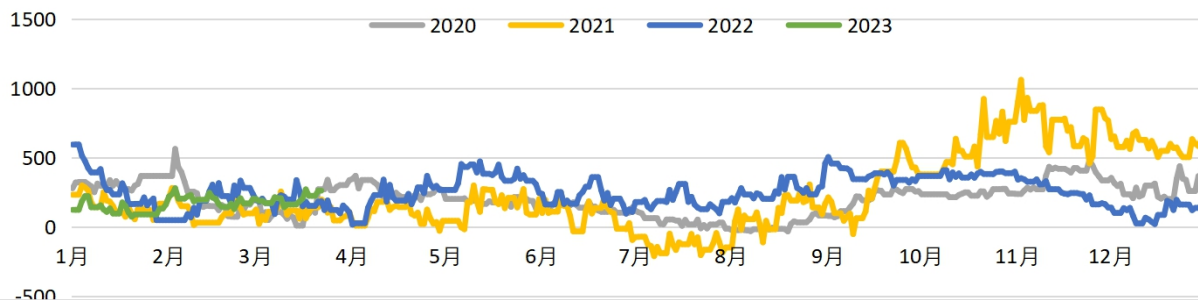
一、主要品种基差及变化情况一览

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	4412	4156	256	-3	6.17%	41.7%	
热卷	上海	4380	4273	107	2	2.50%	16.9%	
铁矿石	青岛港PB粉	982	879	103	-9	11.66%	78.8%	
焦炭	天津港	2810	2718	92	28	3.38%	22.9%	
焦煤	京唐港	2500	1812	688	52	37.97%	256.6%	
棉花	全国	15238	13930	1308	62	9.39%	63.5%	
白糖	南宁	6165	6158	7	-26	0.11%	0.8%	
豆粕	张家港	3950	3640	310	-51	8.52%	57.6%	
菜粕	南通	3160	2903	257	-18	8.85%	59.8%	
豆油	张家港	8910	8116	794	8	9.78%	66.1%	
棕榈油	广州	7740	7618	122	-82	1.60%	10.8%	
菜籽油	江苏	9330	8654	676	52	7.81%	52.8%	
花生	青岛	9200	10338	-1138	0	-11.01%	-19.4%	
甲醇	江苏	2585	2496	89	-1	3.57%	24.1%	
PTA	华东	6075	5852	223	1	3.81%	25.8%	
PP	镇海	8150	7527	623	-124	8.28%	55.9%	
PE	扬子石化	8350	8036	314	-21	3.91%	26.4%	
PVC	华东	6200	6118	82	8	1.34%	9.1%	
沥青	华东	3800	3577	223	-22	6.23%	26.8%	
EG	华东	4030	4022	8	9	0.20%	1.3%	
EB	华东	9135	8270	865	25	10.46%	70.7%	
铜	上海	67730	67530	200	-720	0.30%	4.5%	
铝	上海	18120	18150	-30	-230	-0.17%	-2.5%	
锌	上海	22550	22450	100	-230	0.45%	6.8%	
铅	上海	15400	15395	5	-125	0.03%	0.5%	
镍	上海	179800	173510	6290	-4250	3.63%	55.1%	
不锈钢	无锡	16100	15870	230	-190	1.45%	22.0%	
锡	上海	185000	184890	110	-3740	0.06%	0.9%	
白银	上海	5111	5132	-21	123	-0.41%	-1.8%	

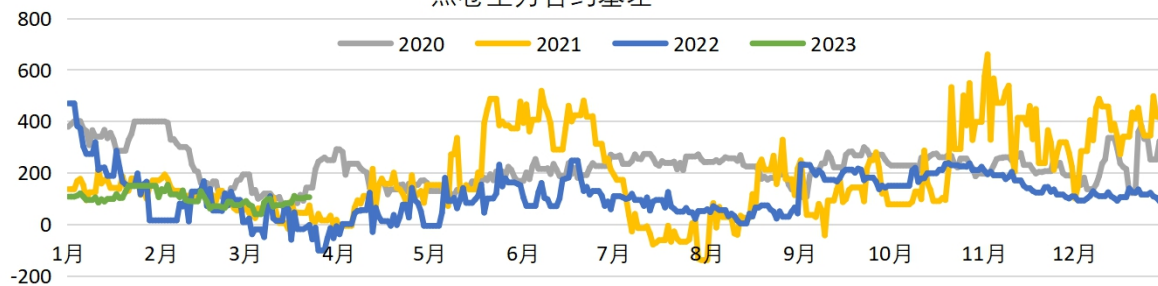
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

三、主要品种基差季节性图表及期限结构

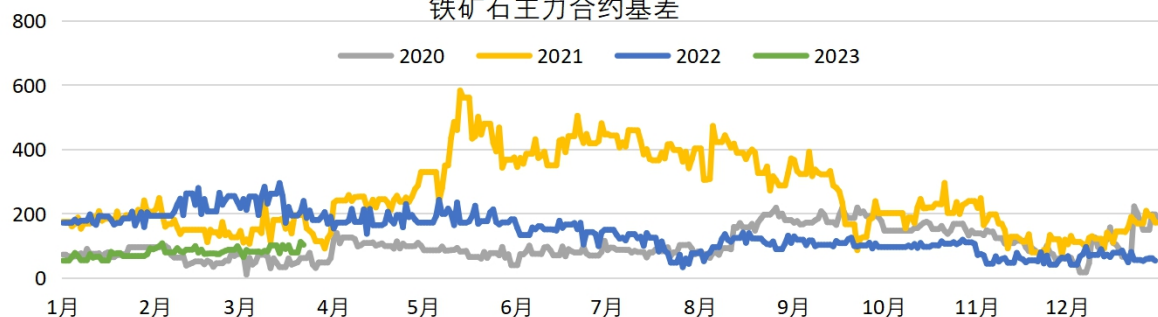
螺纹主力合约基差



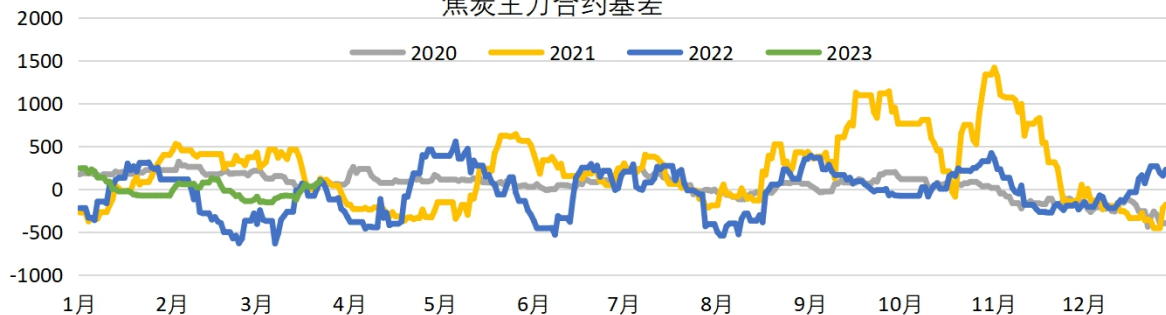
热卷主力合约基差



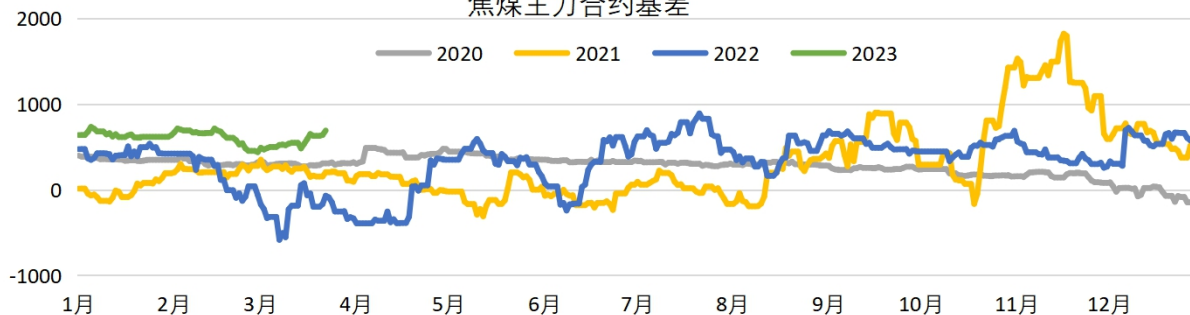
铁矿石主力合约基差

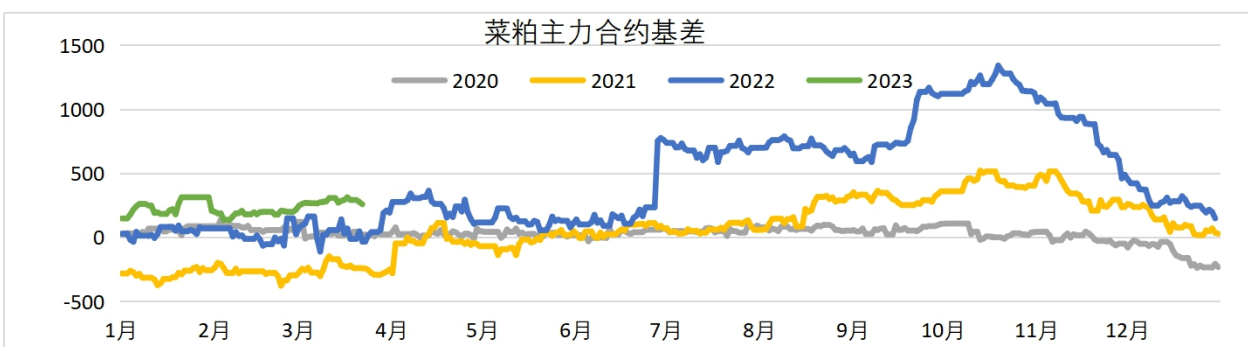
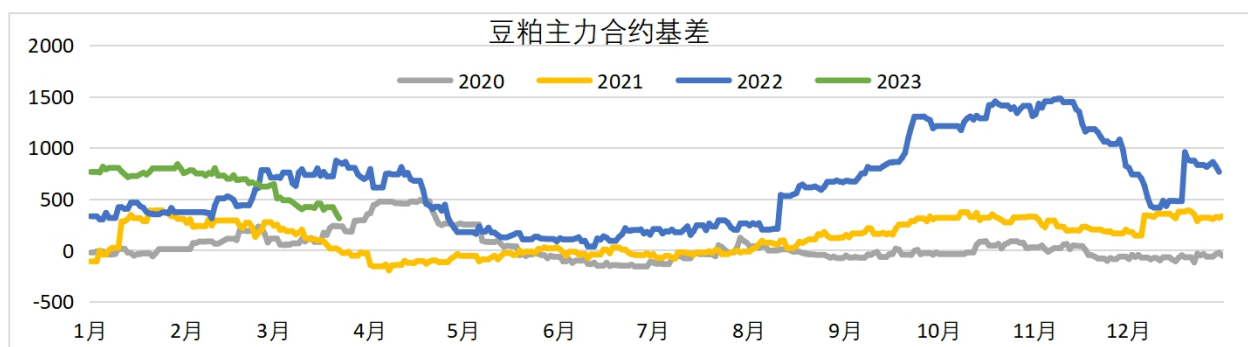
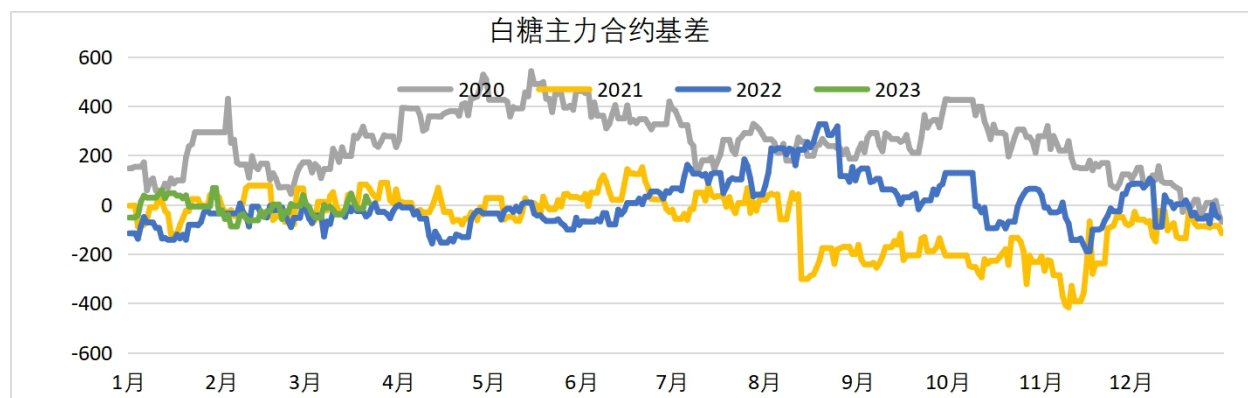
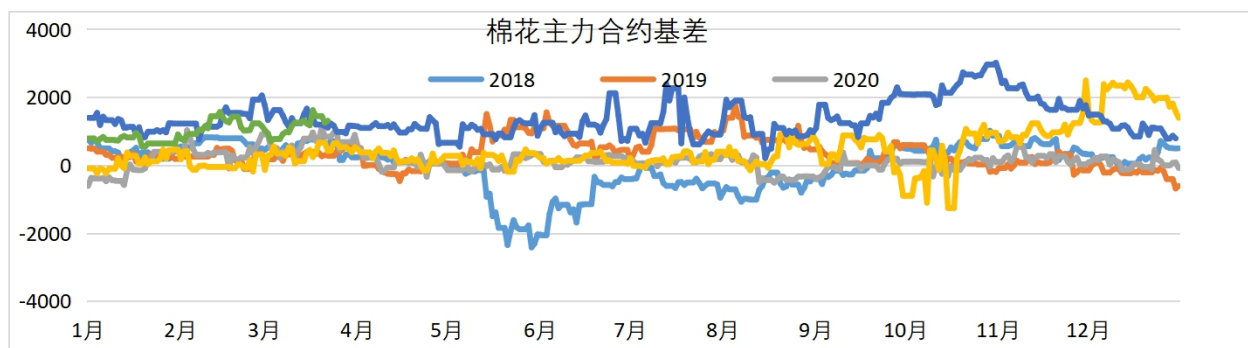


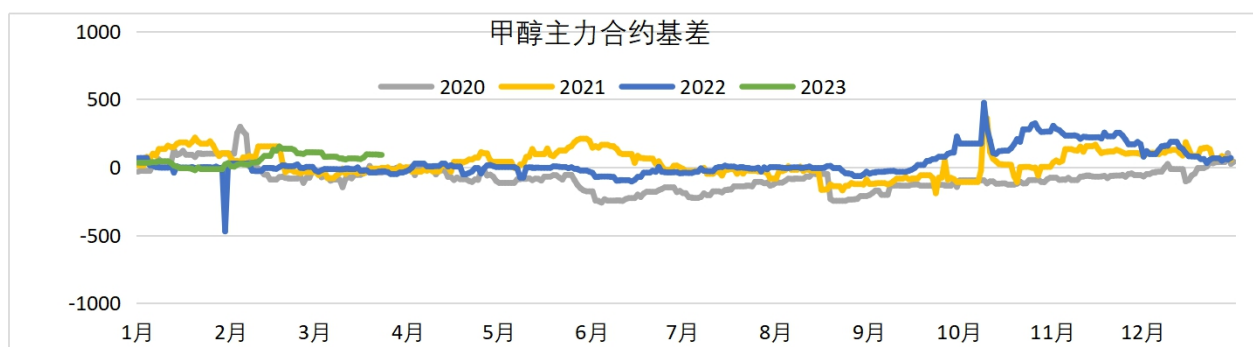
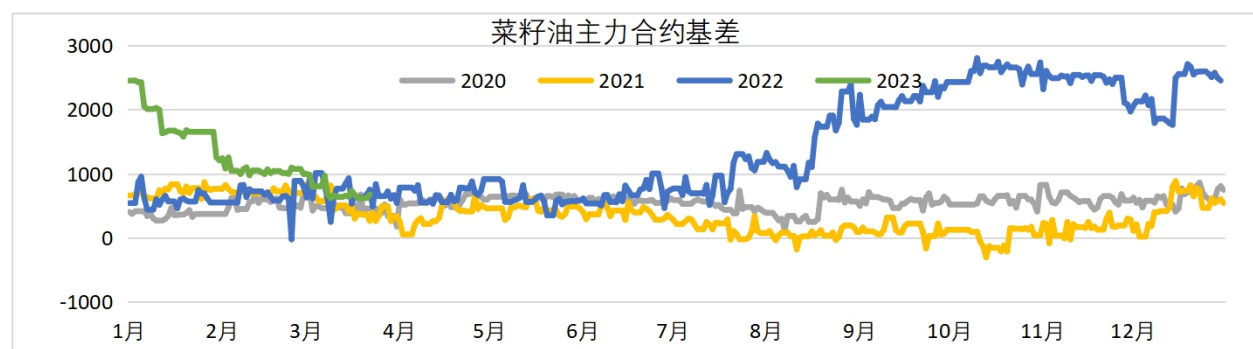
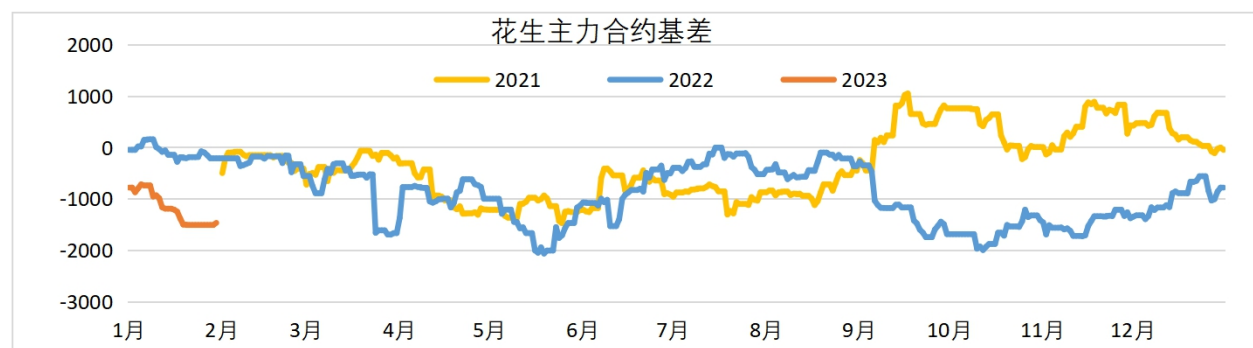
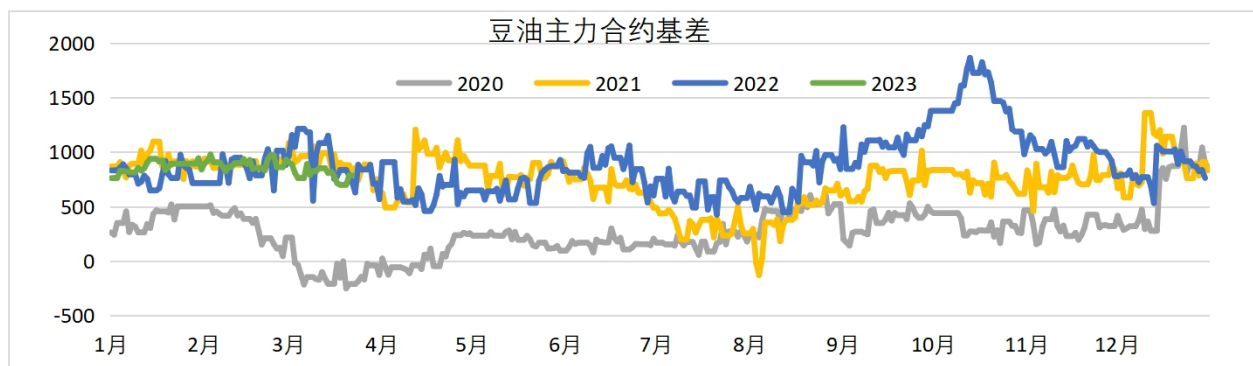
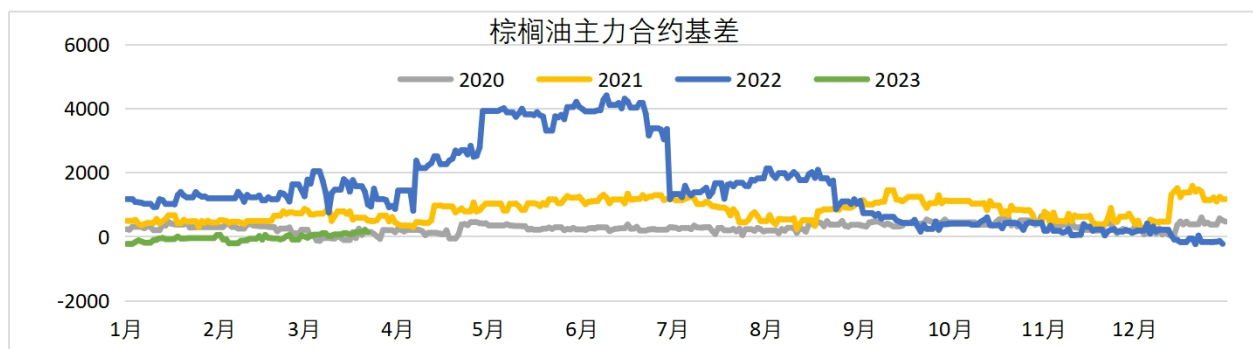
焦炭主力合约基差

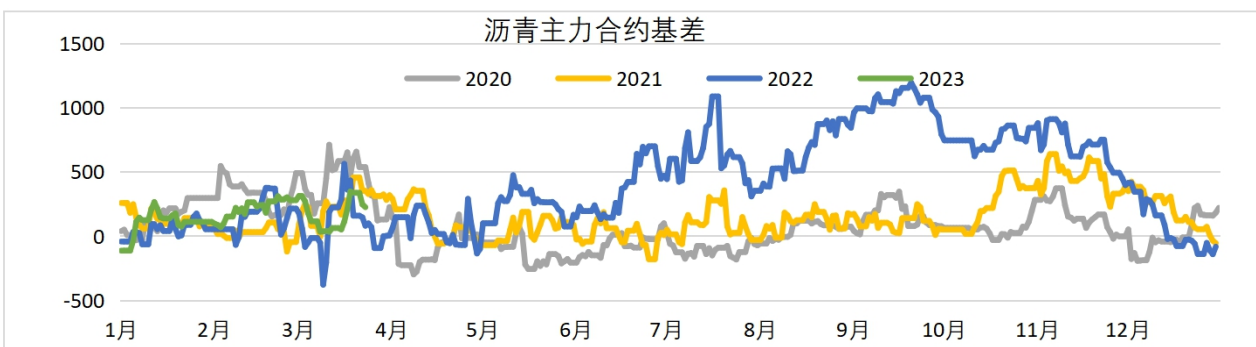
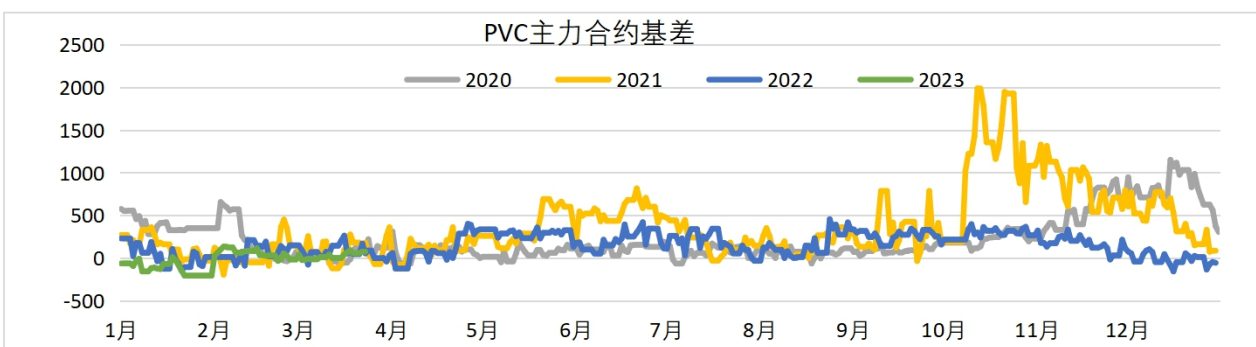
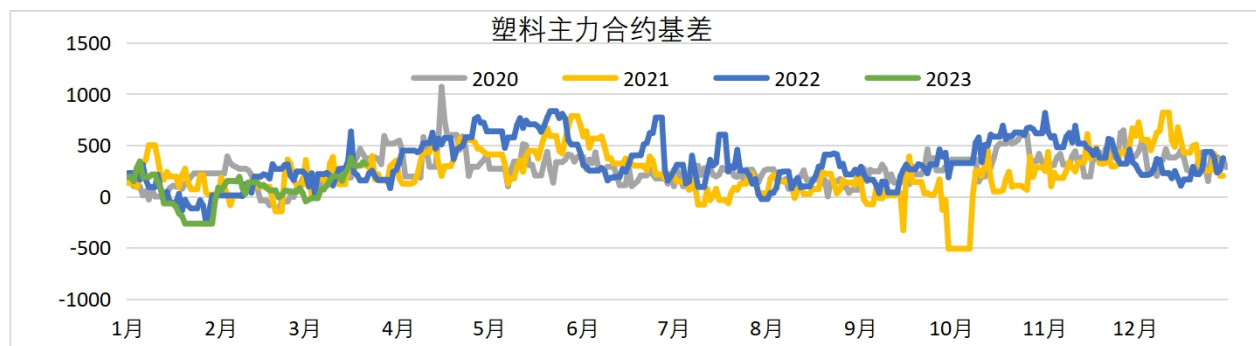
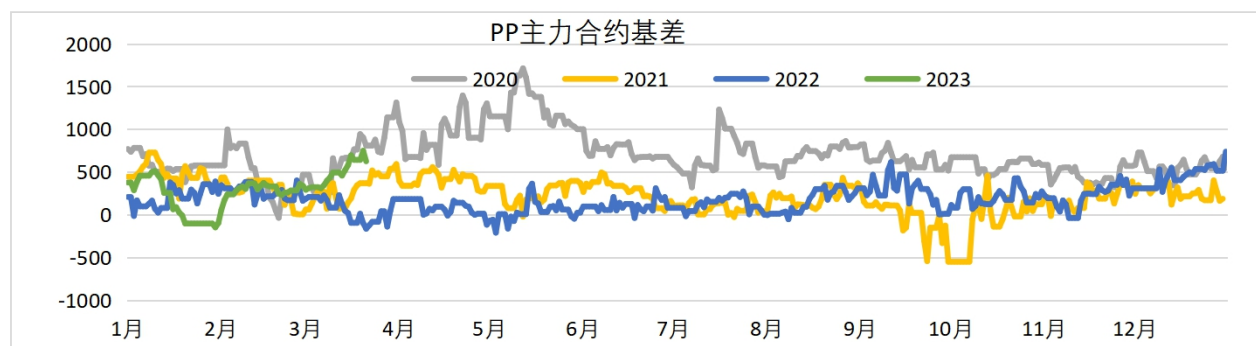
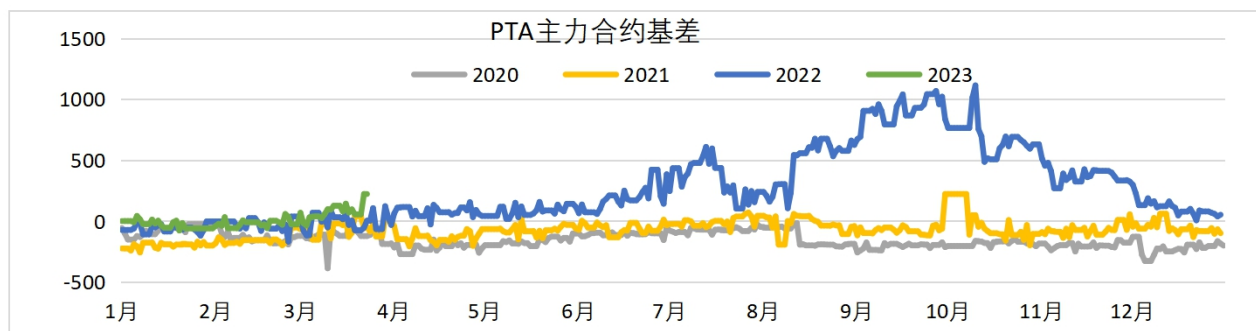


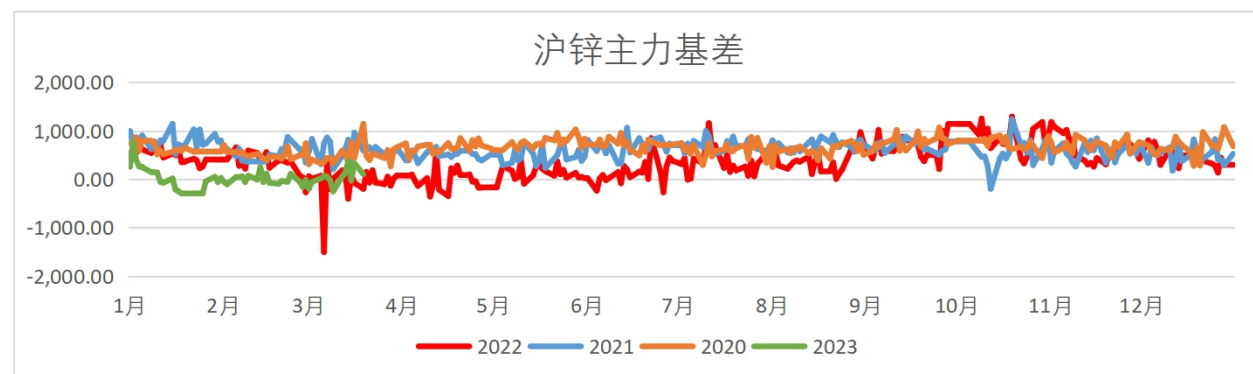
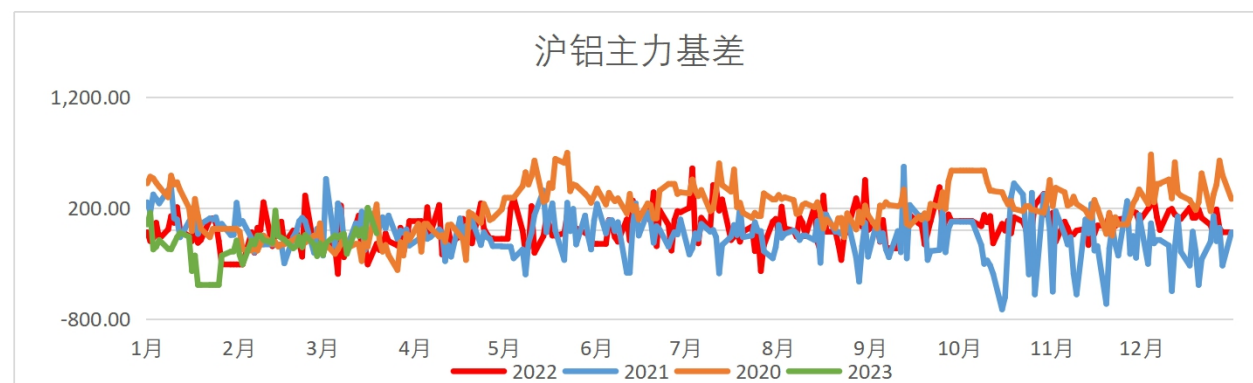
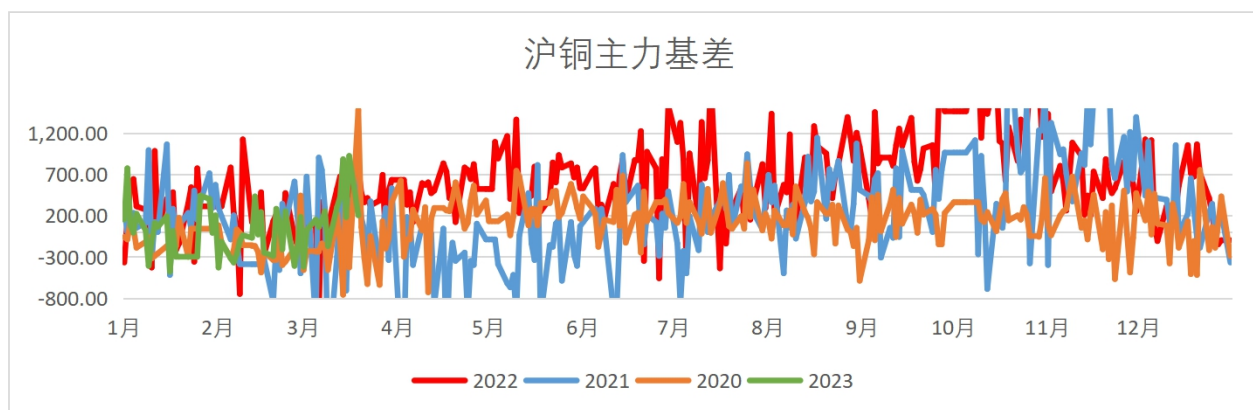
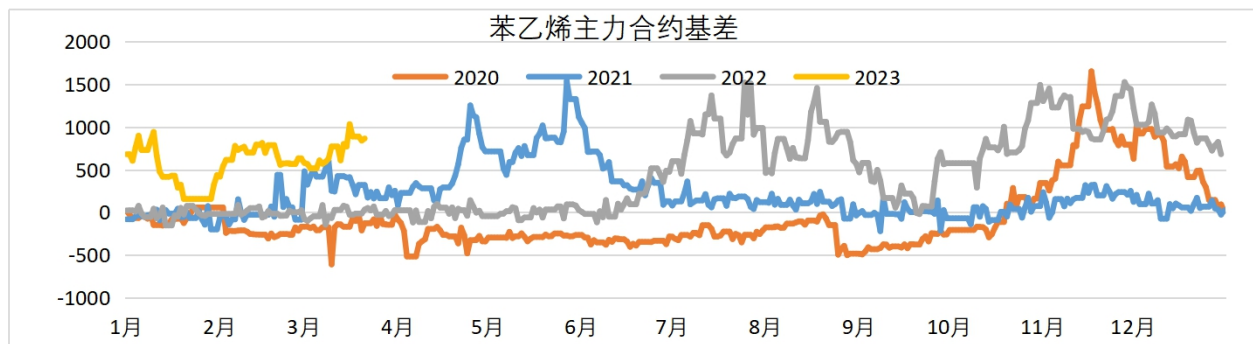
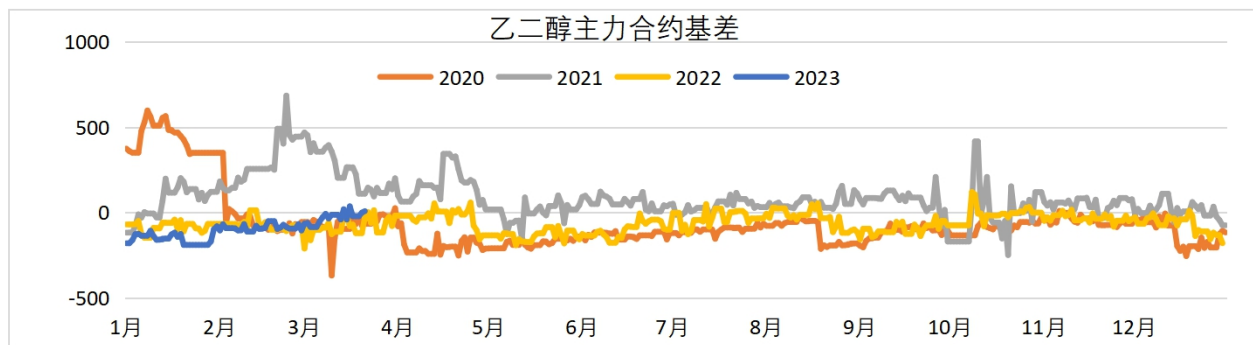
焦煤主力合约基差



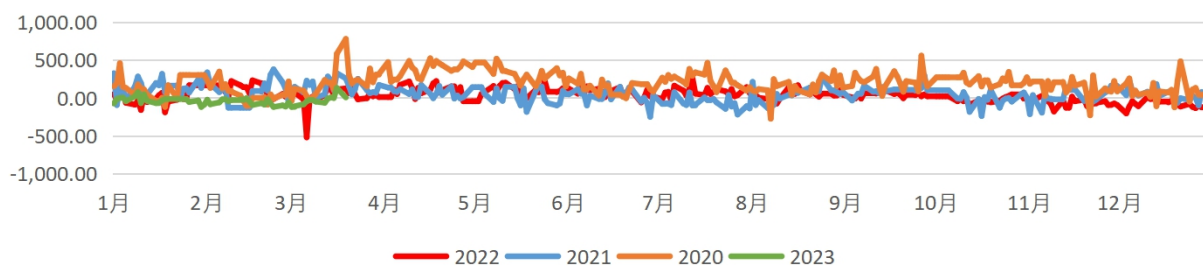




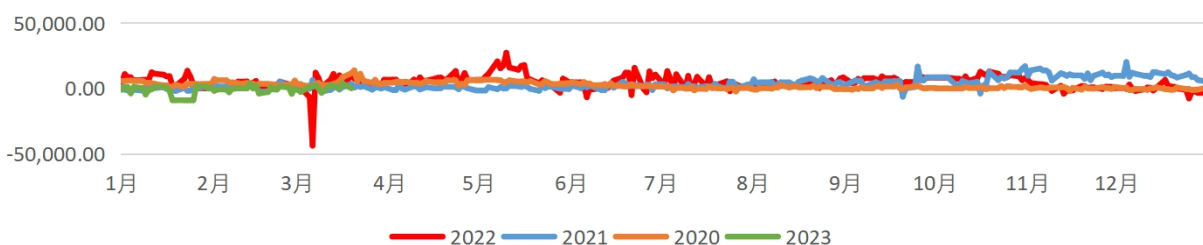




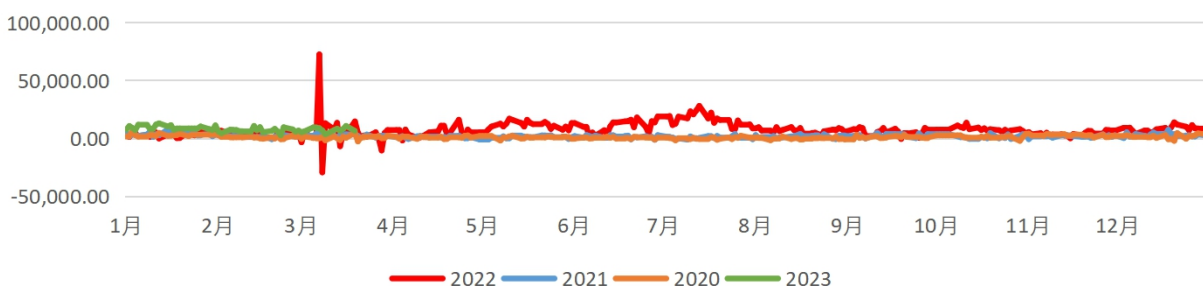
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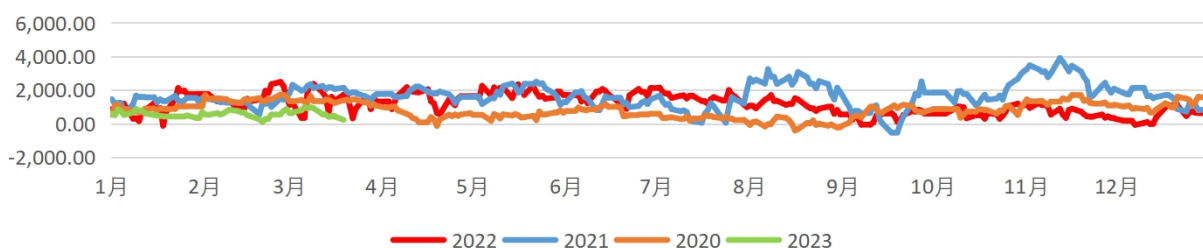
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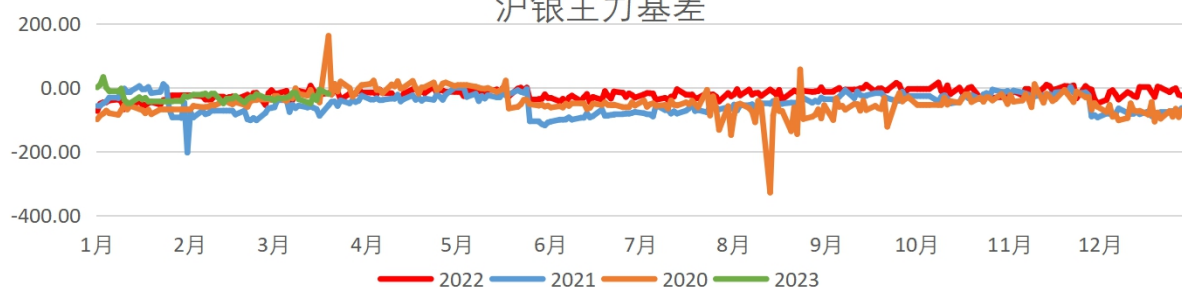
沪镍主力基差



不锈钢主力基差



沪银主力基差



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