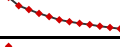
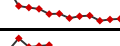
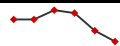
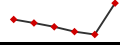
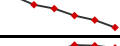
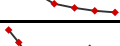
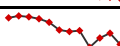
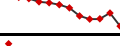
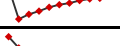
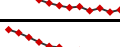
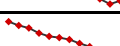
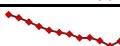
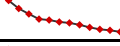
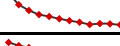
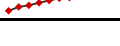


## 山金期货基差日报

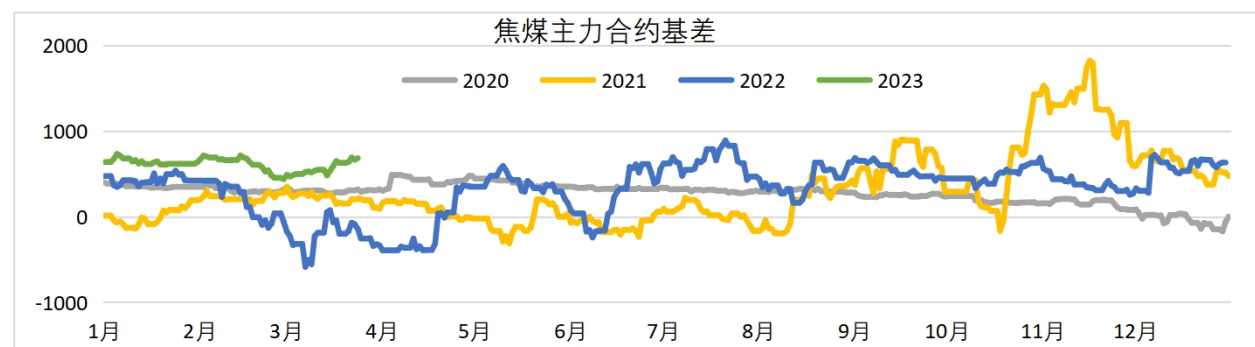
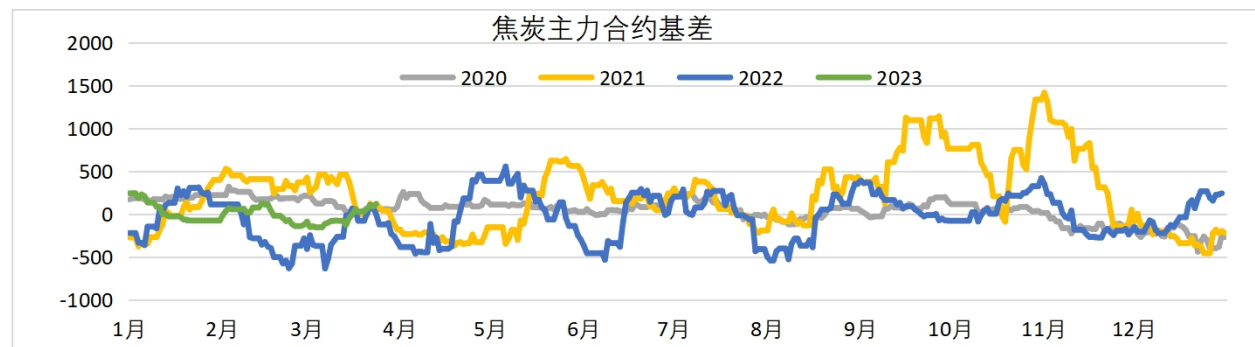
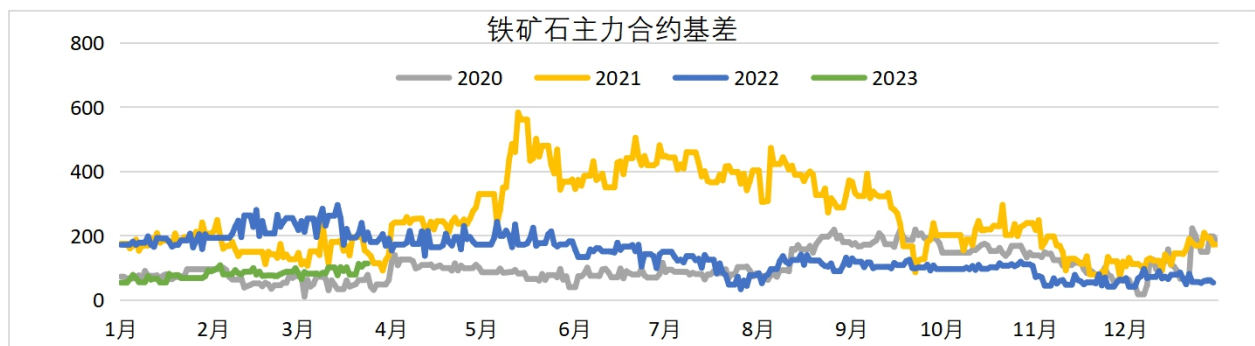
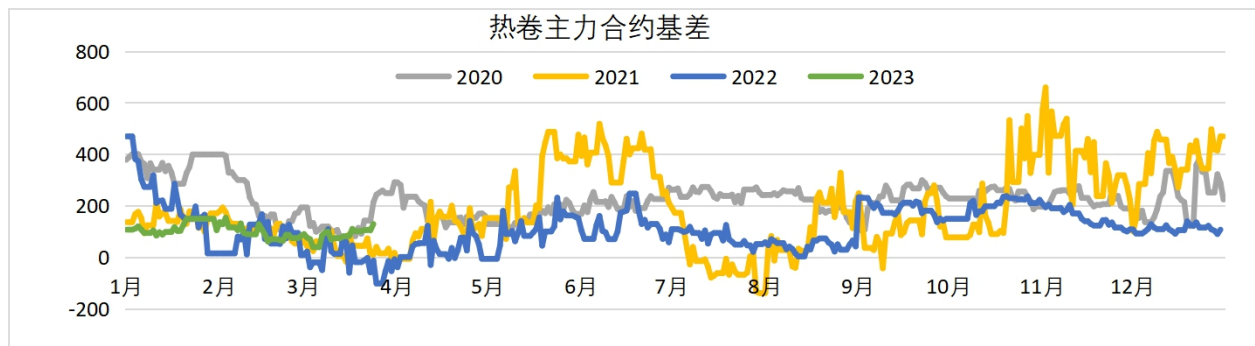
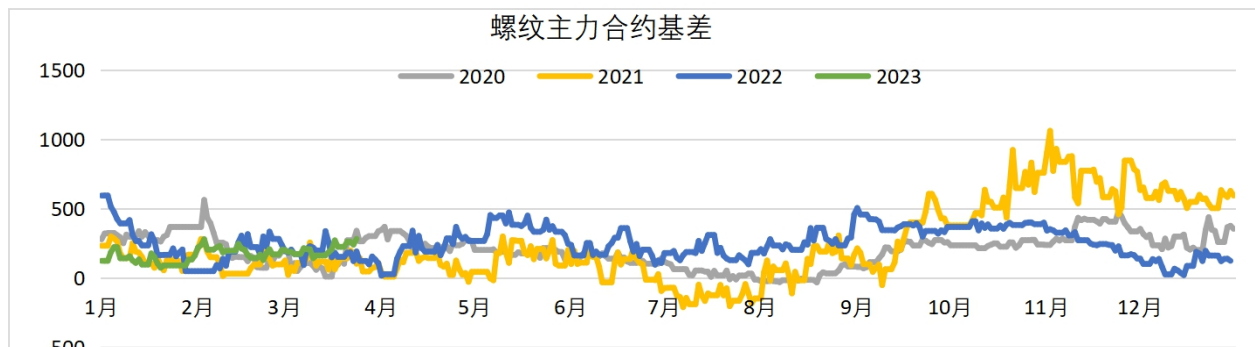
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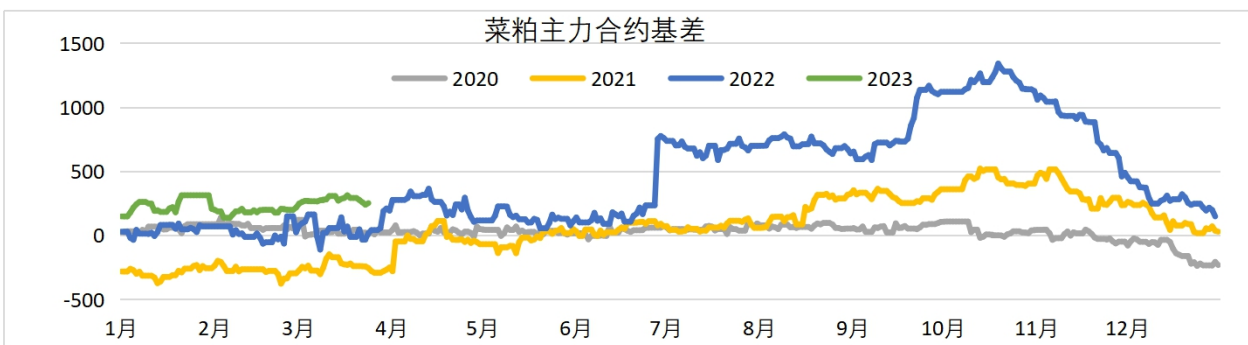
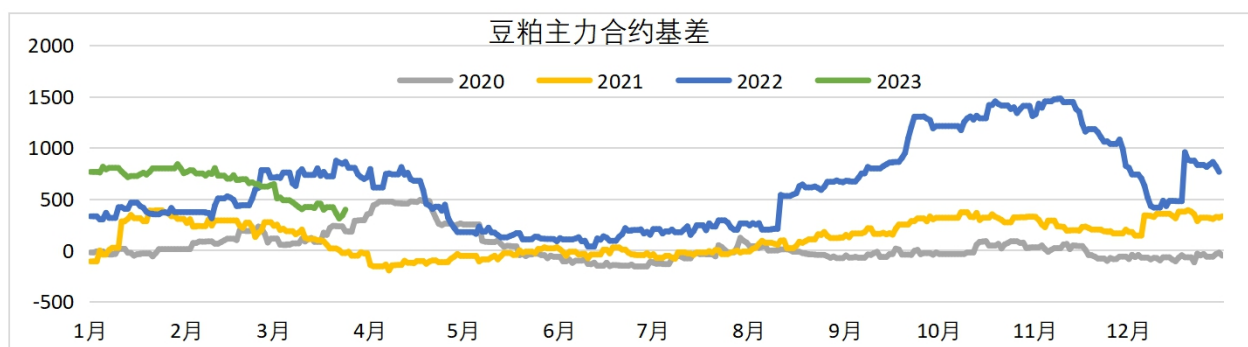
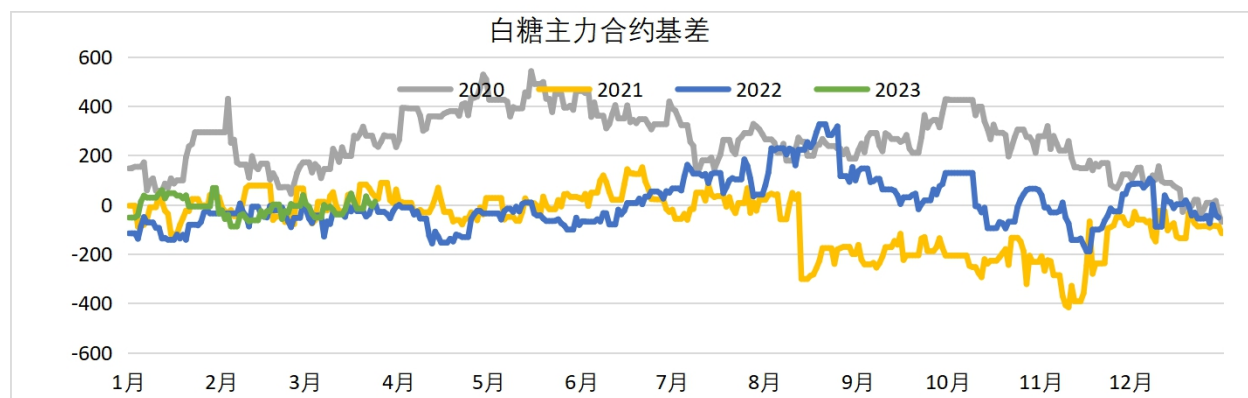
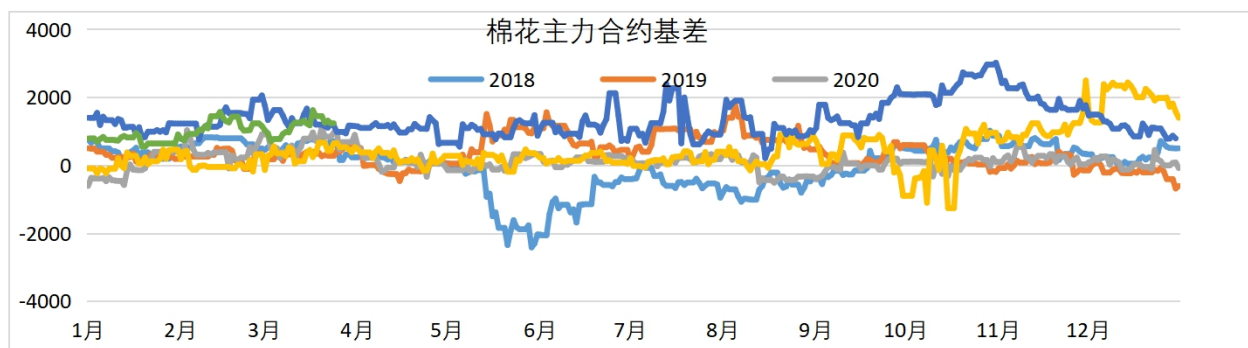
### 一、主要品种基差及变化情况一览

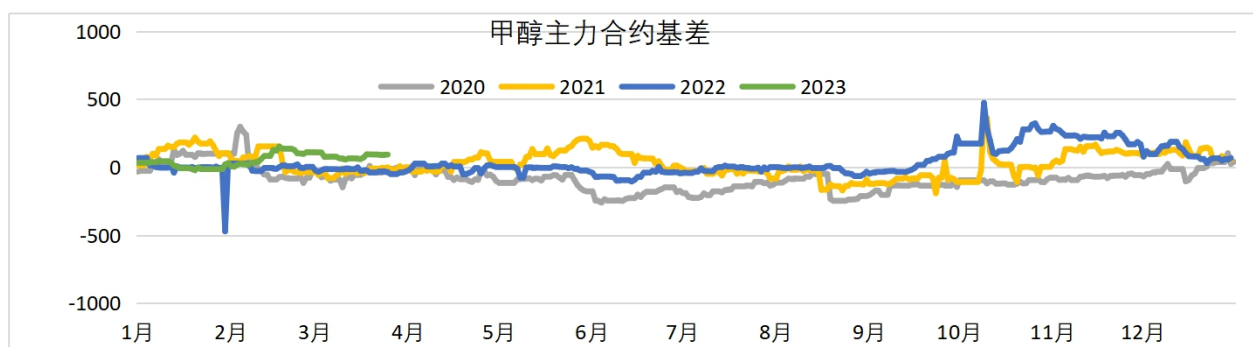
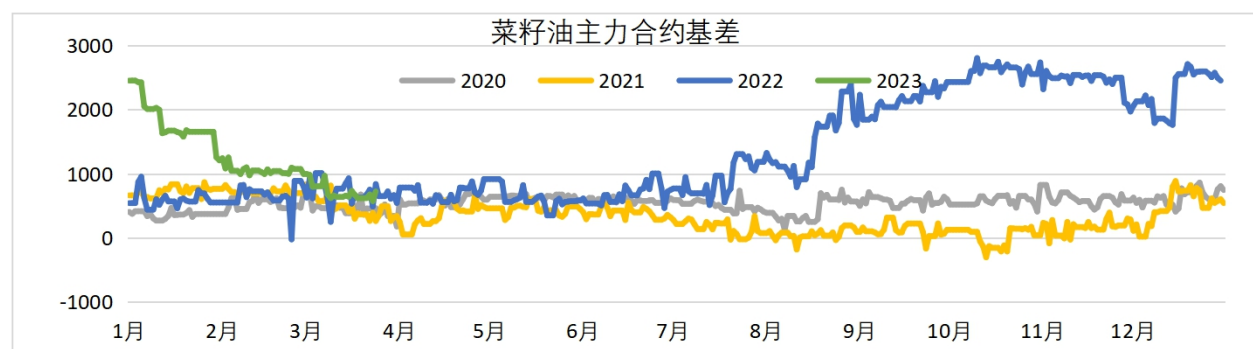
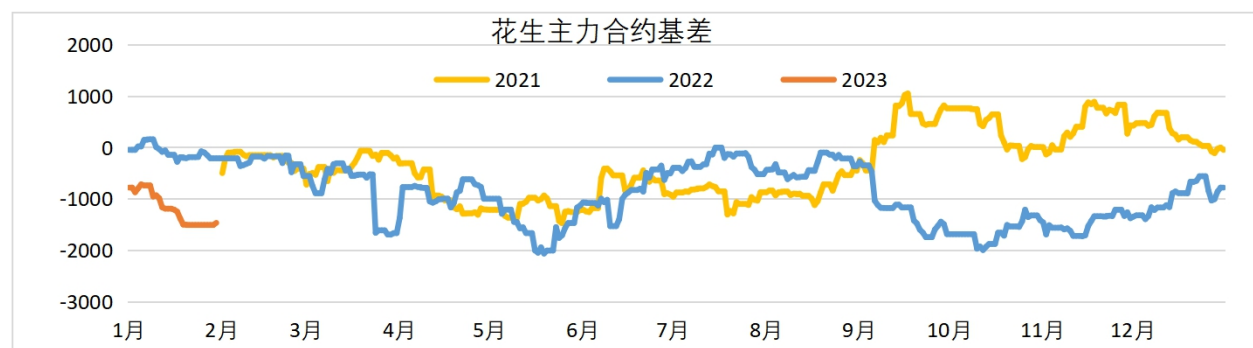
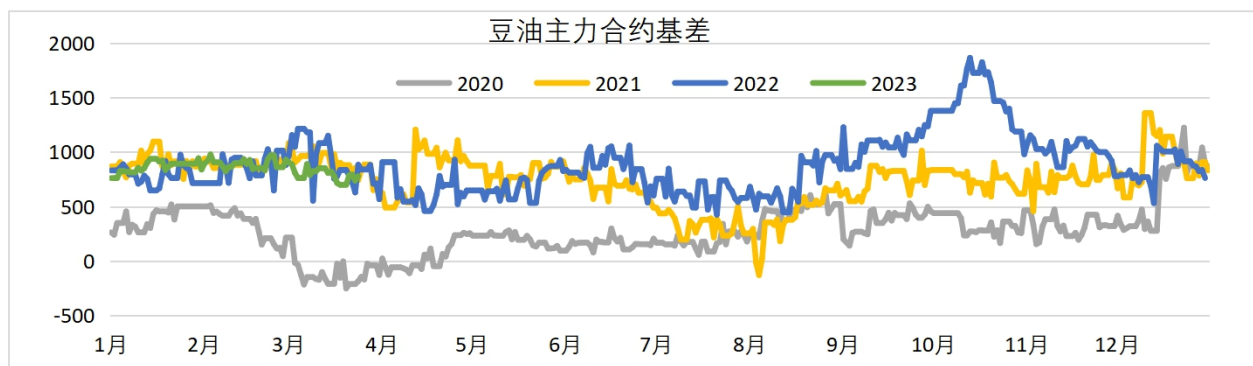
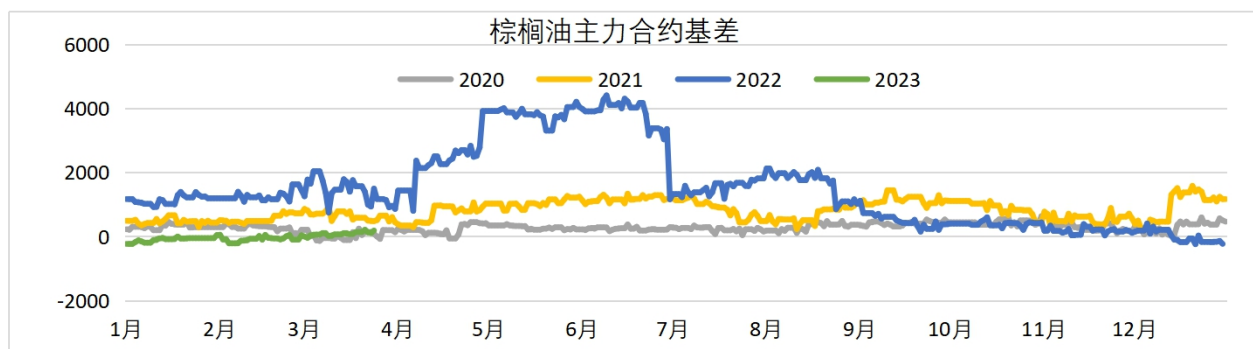
| 品种  | 地区     | 现货折盘面价 | 期货价（主力合约） | 基差   | 基差变动 | 基差率    | 年化基差率  | 期限结构                                                                                  |
|-----|--------|--------|-----------|------|------|--------|--------|---------------------------------------------------------------------------------------|
| 螺纹  | 上海     | 4351   | 4070      | 281  | 42   | 6.89%  | 48.4%  |    |
| 热卷  | 上海     | 4350   | 4221      | 129  | 25   | 3.06%  | 21.5%  |    |
| 铁矿石 | 青岛港PB粉 | 967    | 854       | 113  | 1    | 13.28% | 93.2%  |    |
| 焦炭  | 天津港    | 2810   | 2693      | 118  | 31   | 4.36%  | 30.6%  |    |
| 焦煤  | 京唐港    | 2500   | 1819      | 682  | 20   | 37.48% | 263.1% |    |
| 棉花  | 全国     | 15208  | 13965     | 1243 | 10   | 8.90%  | 62.5%  |    |
| 白糖  | 南宁     | 6205   | 6193      | 12   | 19   | 0.19%  | 1.4%   |    |
| 豆粕  | 张家港    | 3940   | 3544      | 396  | 58   | 11.17% | 78.4%  |    |
| 菜粕  | 南通     | 3070   | 2819      | 251  | 13   | 8.90%  | 62.5%  |    |
| 豆油  | 张家港    | 8630   | 7852      | 778  | 42   | 9.91%  | 69.5%  |    |
| 棕榈油 | 广州     | 7400   | 7220      | 180  | 82   | 2.49%  | 17.5%  |    |
| 菜籽油 | 江苏     | 9030   | 8306      | 724  | 150  | 8.72%  | 61.2%  |    |
| 花生  | 青岛     | 9200   | 10110     | -910 | 0    | -9.00% | -16.0% |   |
| 甲醇  | 江苏     | 2605   | 2517      | 88   | -4   | 3.50%  | 24.5%  |  |
| PTA | 华东     | 6040   | 5852      | 188  | 34   | 3.21%  | 22.5%  |  |
| PP  | 镇海     | 8150   | 7510      | 640  | 32   | 8.52%  | 59.8%  |  |
| PE  | 扬子石化   | 8350   | 8003      | 347  | 69   | 4.34%  | 30.4%  |  |
| PVC | 华东     | 6180   | 6045      | 135  | 76   | 2.23%  | 15.7%  |  |
| 沥青  | 华东     | 3800   | 3581      | 219  | 6    | 6.12%  | 26.9%  |  |
| EG  | 华东     | 4050   | 4052      | -2   | 44   | -0.05% | -0.3%  |  |
| EB  | 华东     | 9135   | 8298      | 837  | -7   | 10.09% | 70.8%  |  |
| 铜   | 上海     | 68650  | 68350     | 300  | 130  | 0.44%  | 7.3%   |  |
| 铝   | 上海     | 18150  | 18235     | -85  | -45  | -0.47% | -7.7%  |  |
| 锌   | 上海     | 22260  | 22035     | 225  | 130  | 1.02%  | 16.9%  |  |
| 铅   | 上海     | 15400  | 15375     | 25   | -10  | 0.16%  | 2.7%   |  |
| 镍   | 上海     | 180100 | 173060    | 7040 | 4400 | 4.07%  | 67.5%  |  |
| 不锈钢 | 无锡     | 15850  | 15670     | 180  | -75  | 1.15%  | 19.1%  |  |
| 锡   | 上海     | 188000 | 187700    | 300  | 2680 | 0.16%  | 2.7%   |  |
| 白银  | 上海     | 5168   | 5185      | -17  | 130  | -0.33% | -1.4%  |  |

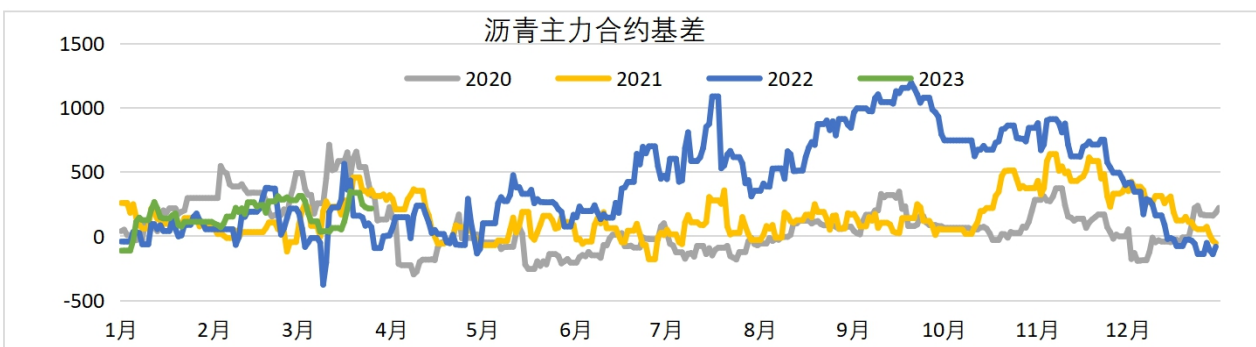
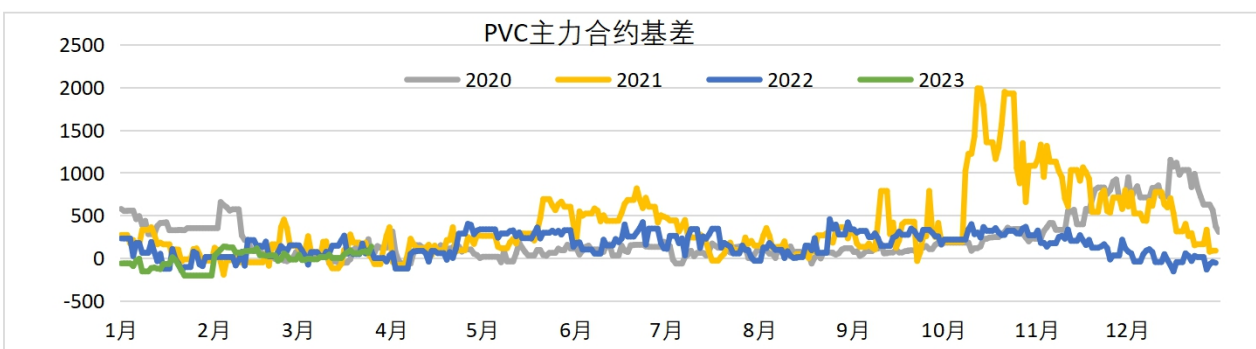
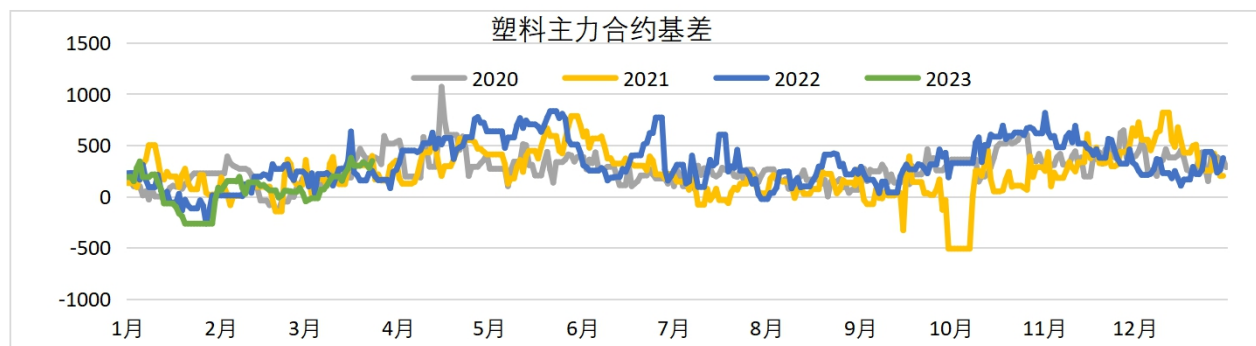
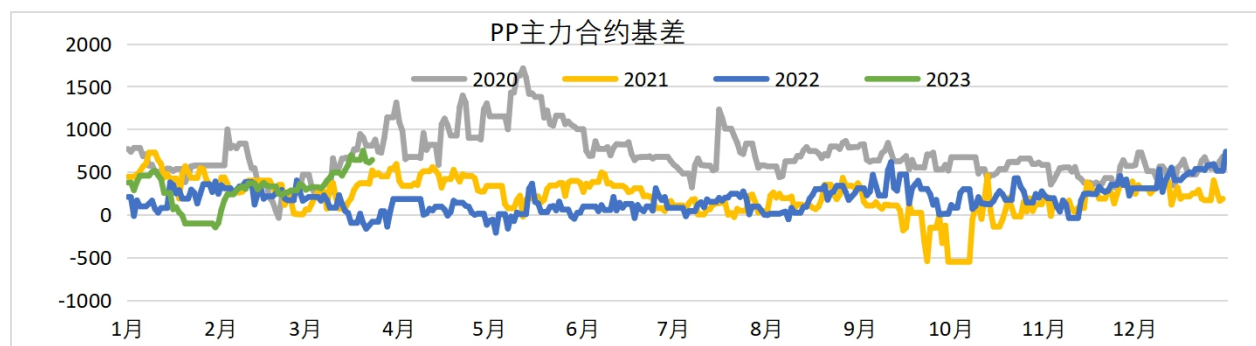
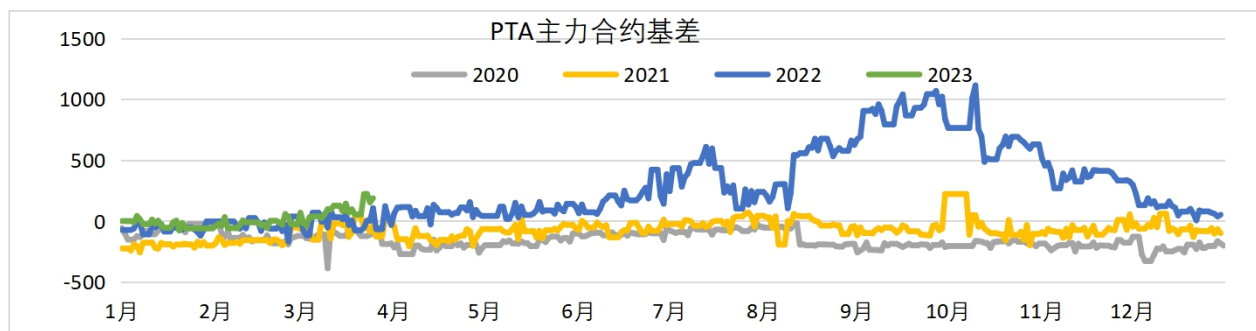
备注：（1）年化基差率=基差率\*365/合约剩余天数；  
（2）期限结构数据采用前一交易日结算价

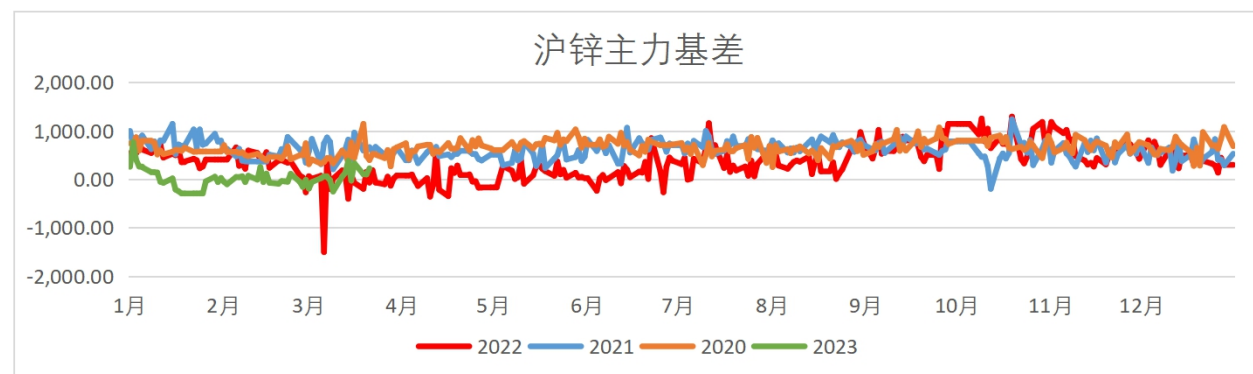
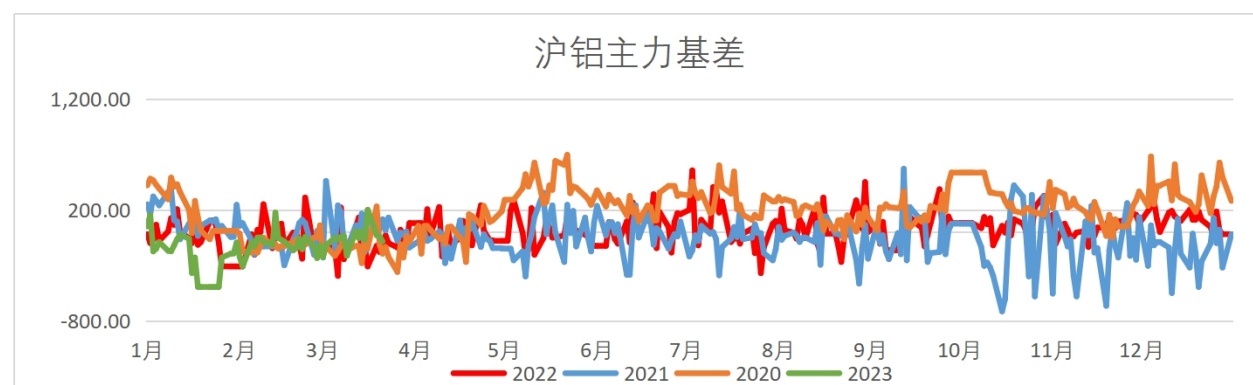
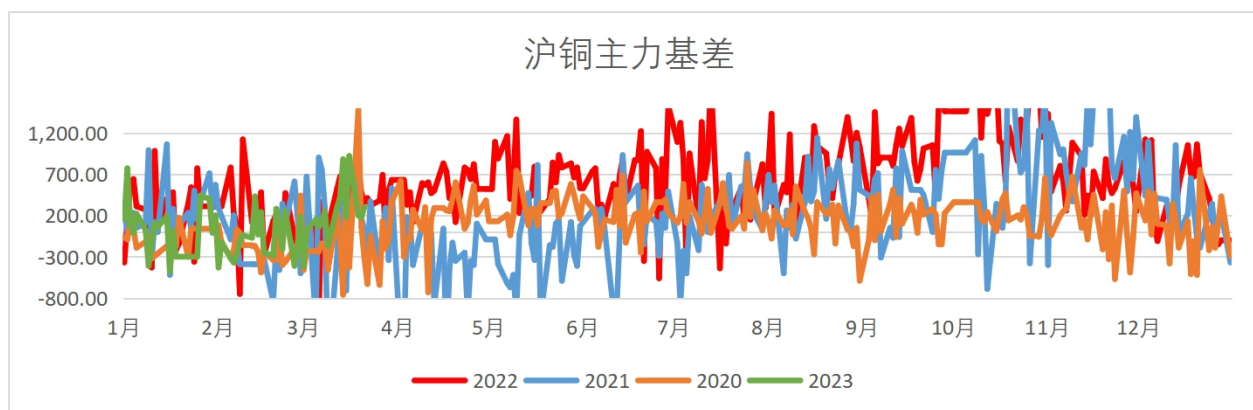
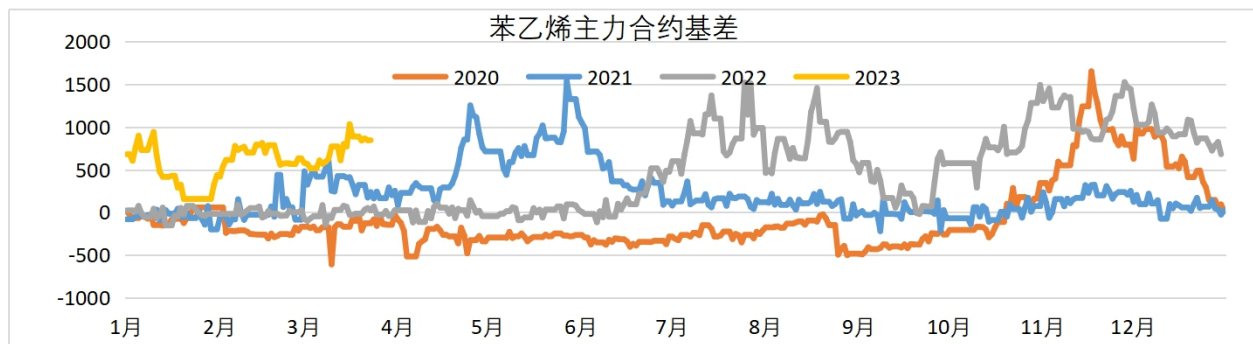
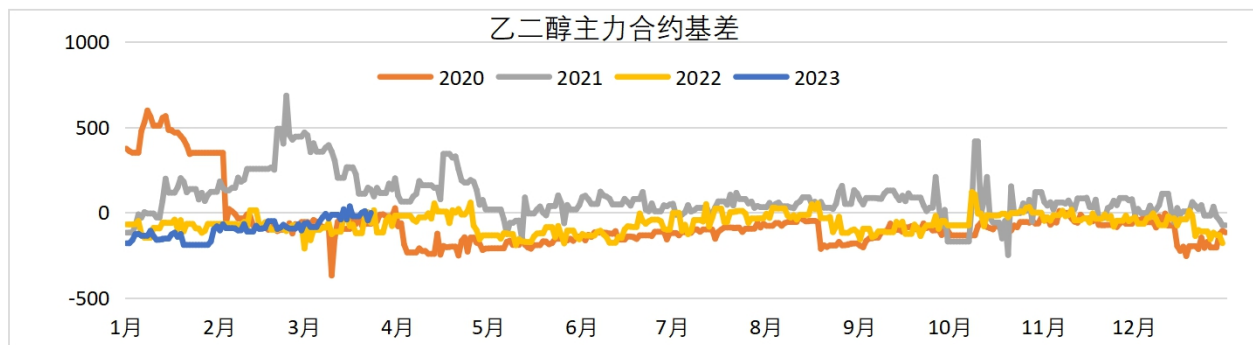
### 三、主要品种基差季节性图表及期限结构



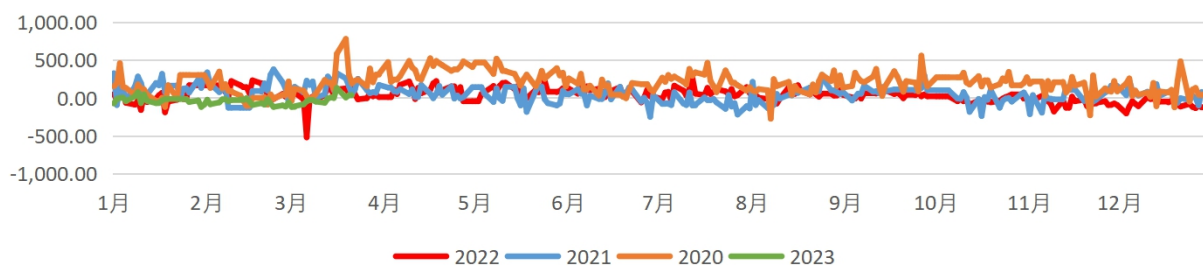




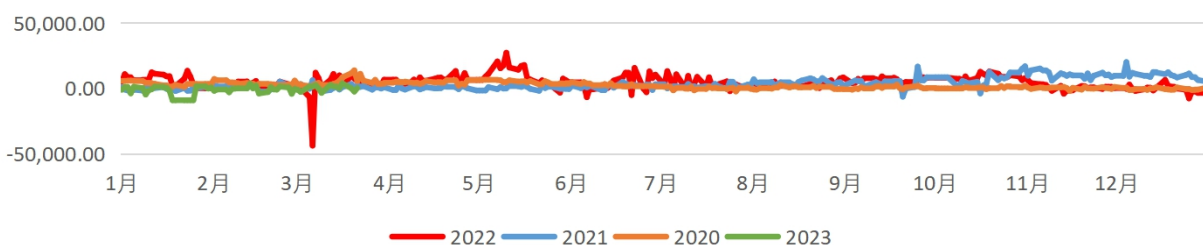




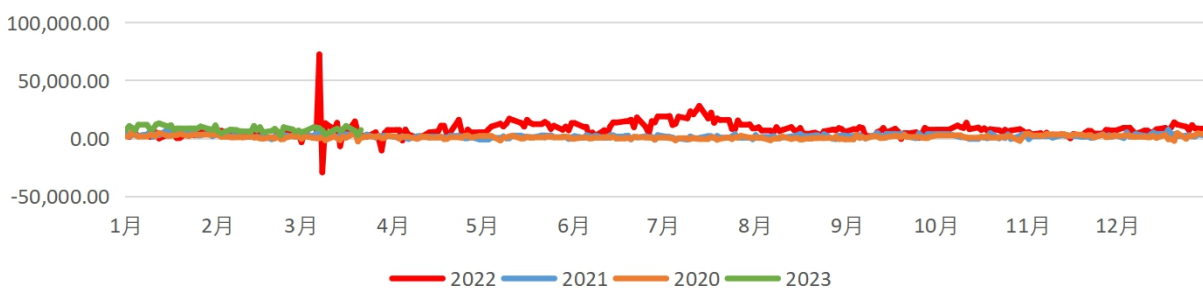
沪铅主力基差



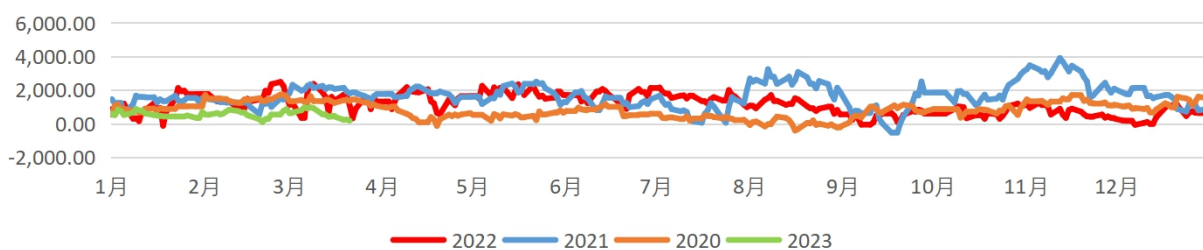
沪锡主力基差



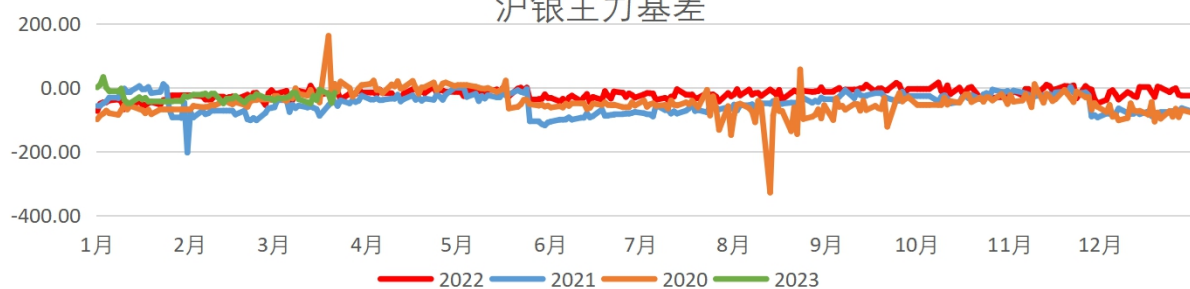
沪镍主力基差



不锈钢主力基差



沪银主力基差



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