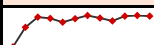
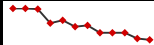
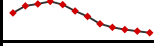
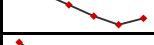
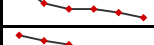
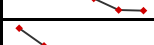
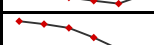
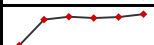
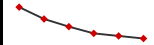
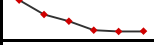
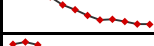
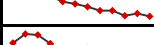
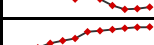
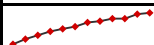
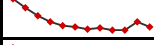
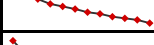
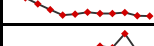
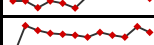
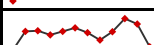
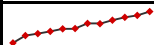


山金期货基差日报

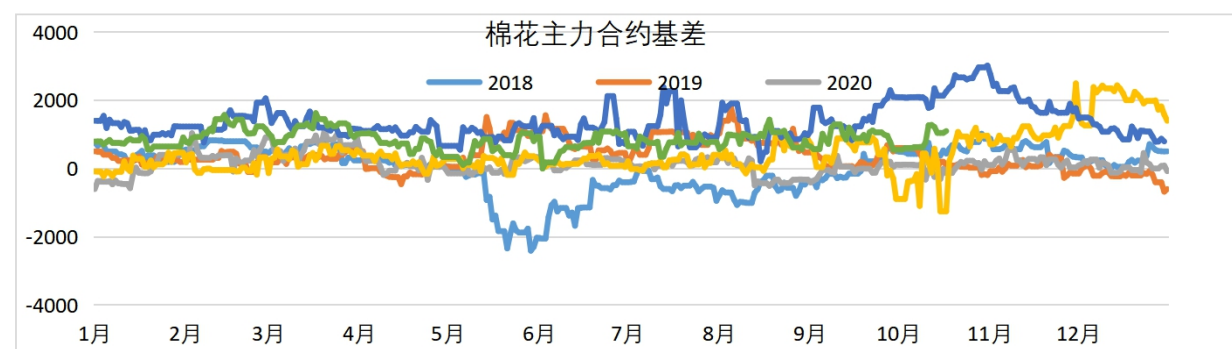
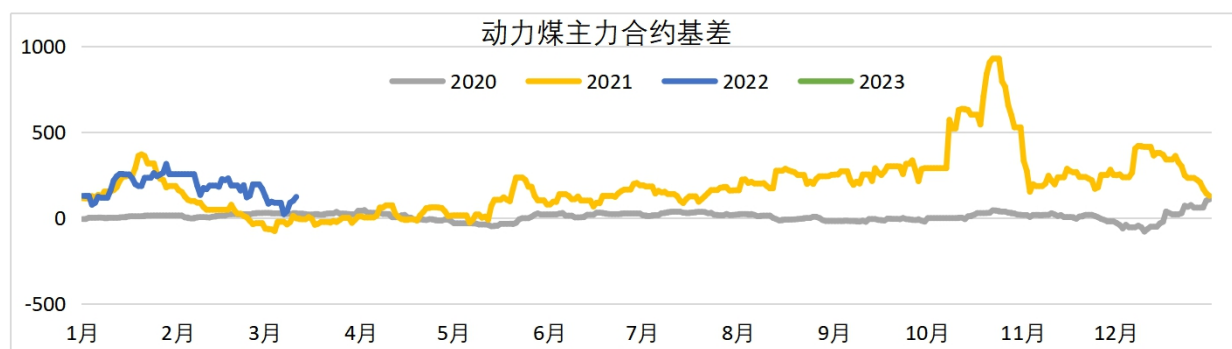
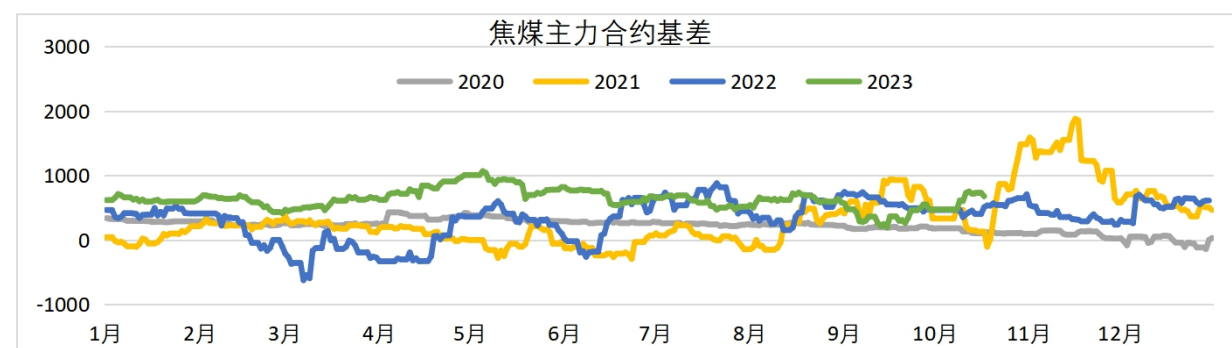
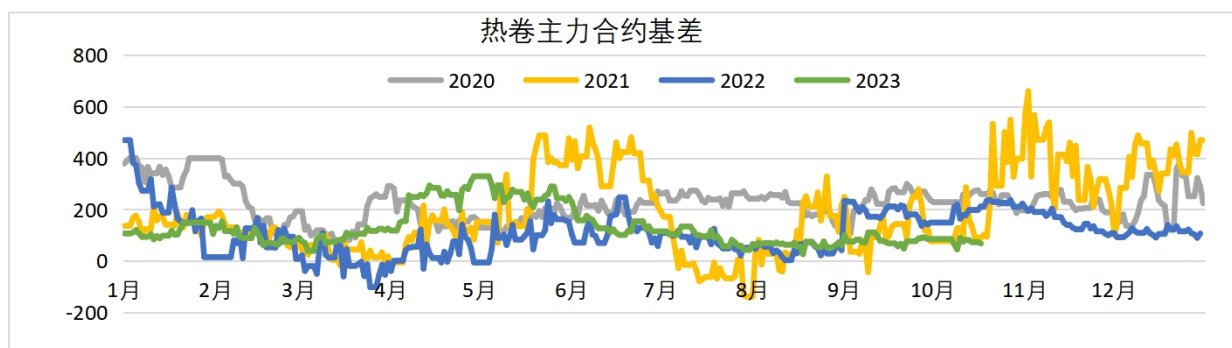
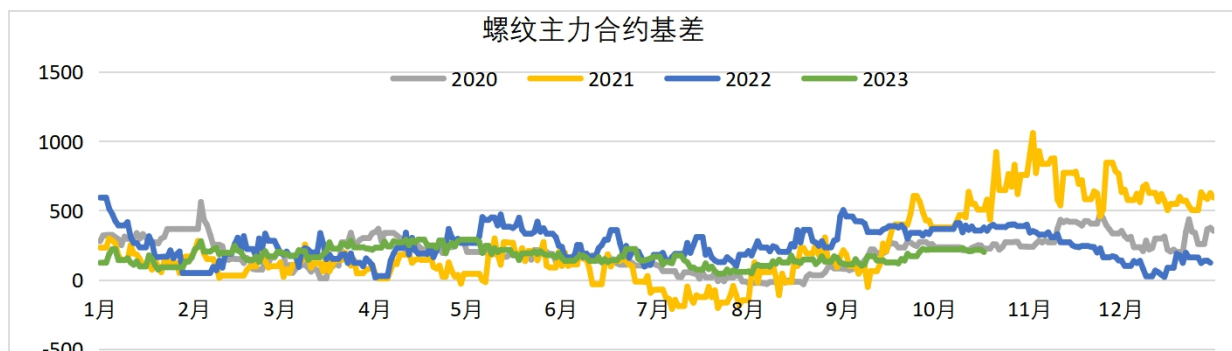
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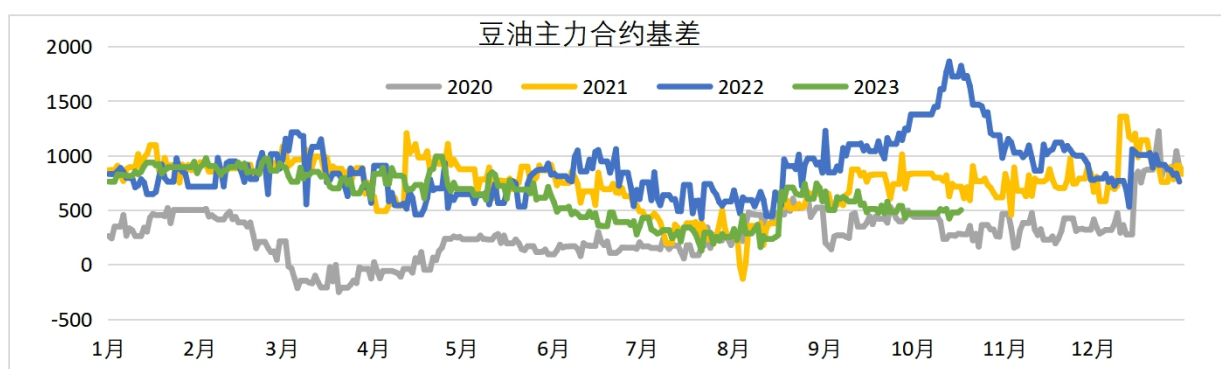
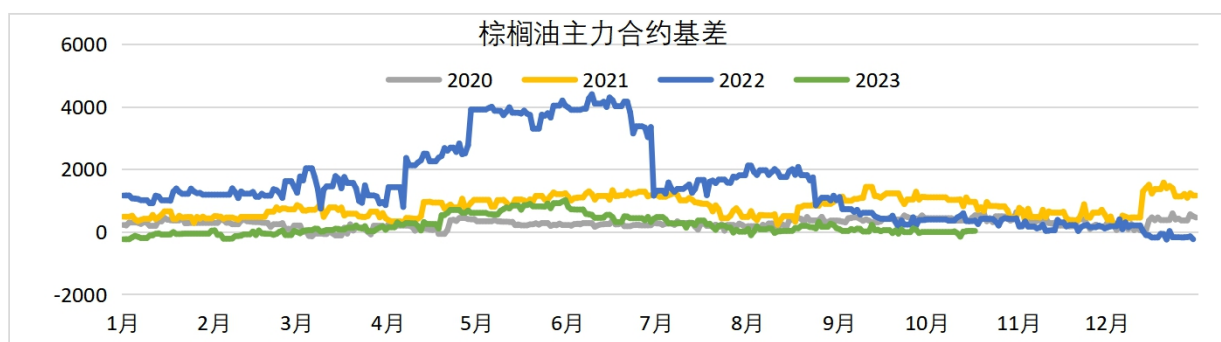
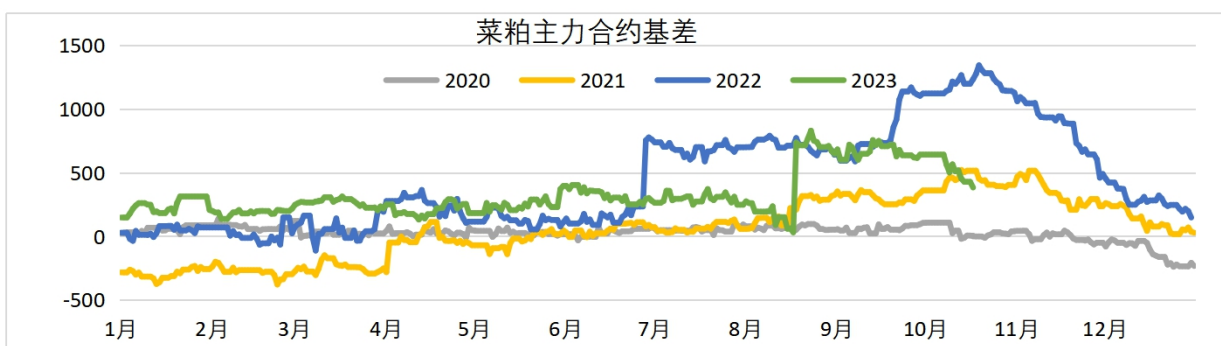
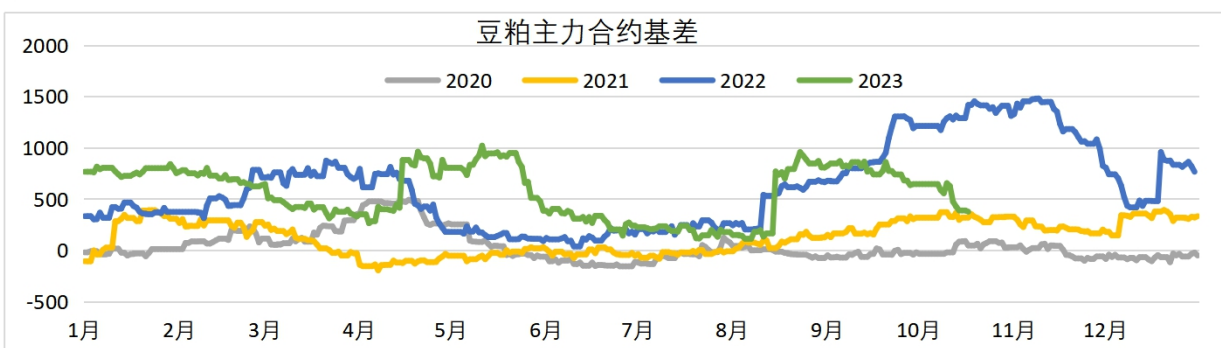
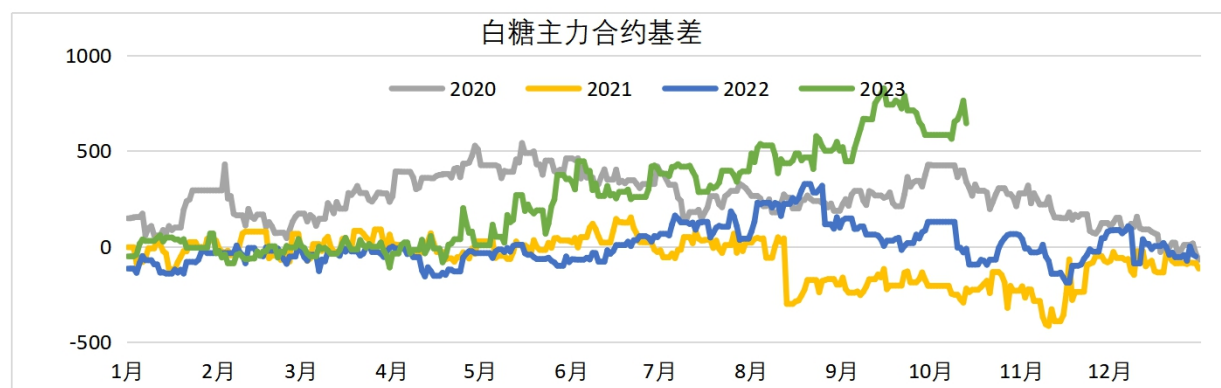
一、主要品种基差及变化情况一览

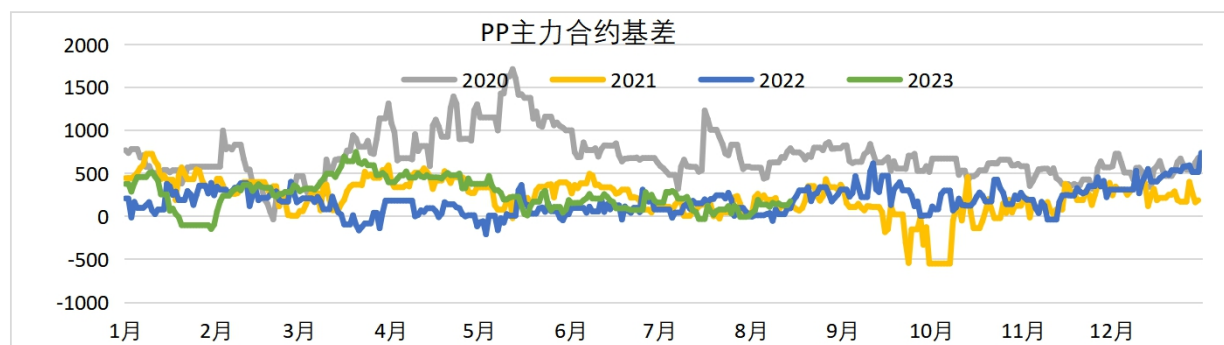
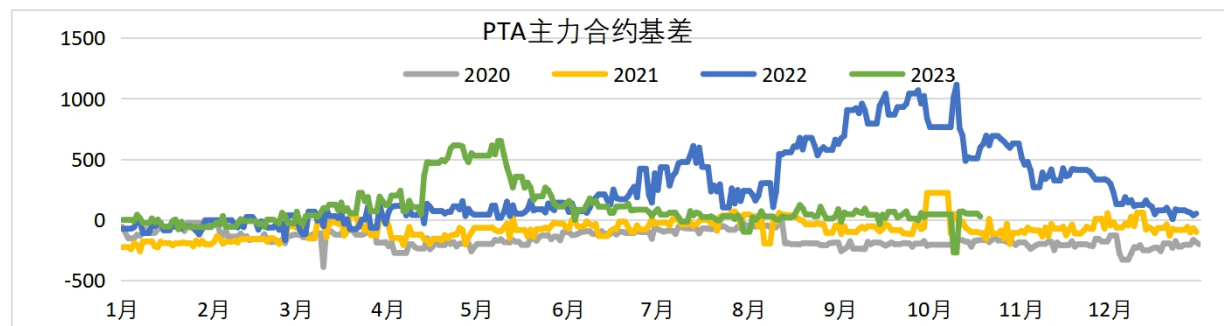
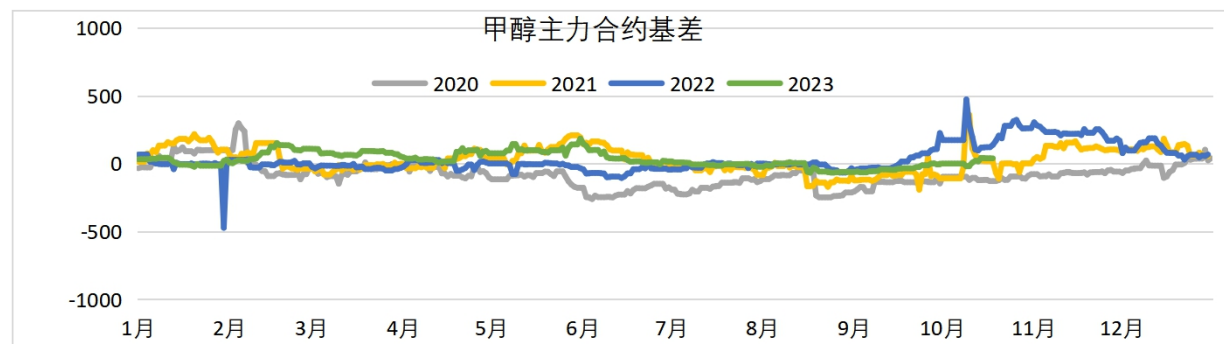
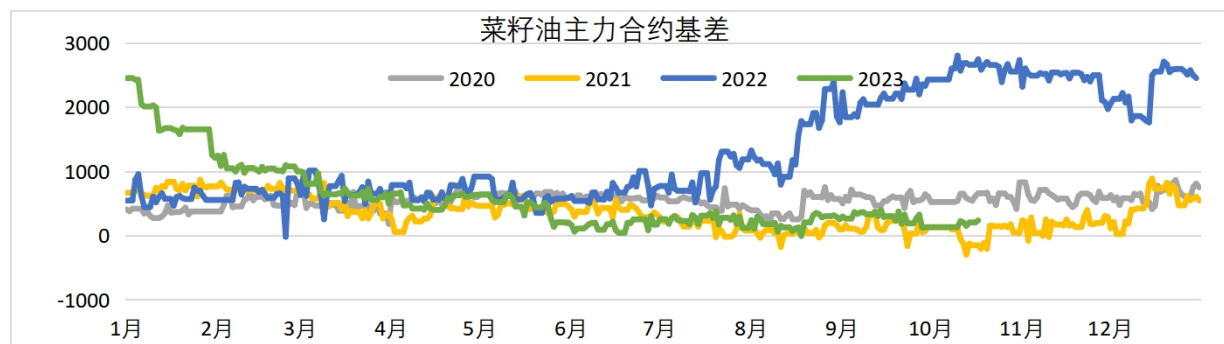
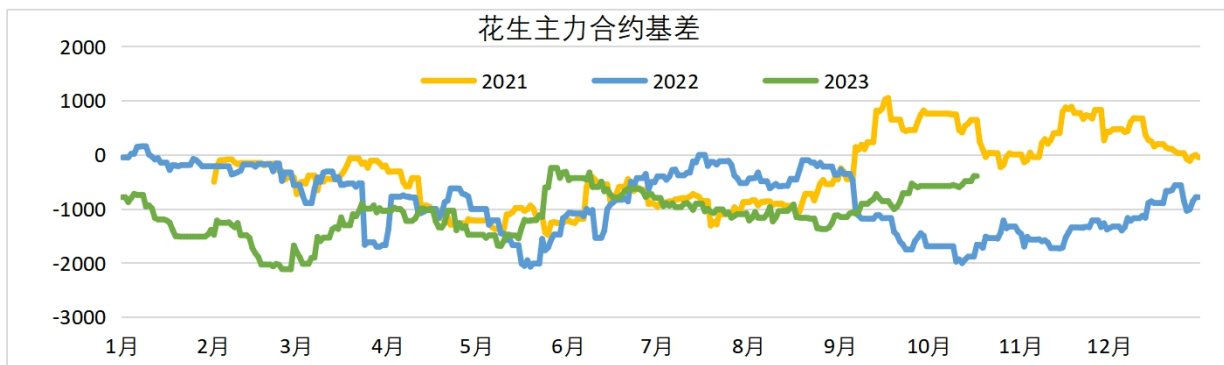
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	期限结构
螺纹钢	上海	3856	3657	199	-16	5.43%	
热卷	上海	3840	3772	68	-5	1.80%	
焦煤	京唐港	2460	1786	674	-55	37.74%	
棉花	全国	18081	16990	1091	54	6.42%	
白糖	南宁	7460	6818	644	0	9.45%	
豆粕	张家港	4260	3885	375	-12	9.65%	
菜粕	南通	3320	2938	382	-45	13.00%	
豆油	张家港	8540	8040	500	22	6.22%	
棕榈油	广州	7370	7320	50	22	0.68%	
菜籽油	江苏	9210	8977	233	32	2.60%	
花生	青岛	9200	9596	-396	0	-4.13%	
甲醇	江苏	2505	2468	37	-2	1.50%	
PTA	华东	5860	5832	28	-24	0.48%	
PE	扬子石化	8230	8055	175	-34	2.17%	
PVC	华东	5950	5973	-23	32	-0.39%	
沥青	华东	4040	3674	366	-78	9.96%	
EG	华东	4025	4115	-90	2	-2.19%	
铜	上海	66550	66630	-80	-170	-0.12%	
铝	上海	19090	18985	105	25	0.55%	
锌	上海	21490	21315	175	160	0.82%	
铅	上海	16320	16135	185	65	1.15%	
镍	上海	155840	152380	3460	860	2.27%	
不锈钢	无锡	15000	14960	40	-175	0.27%	
锡	上海	218620	218360	260	520	0.12%	
白银	上海	5800	5813	-13	1	-0.22%	

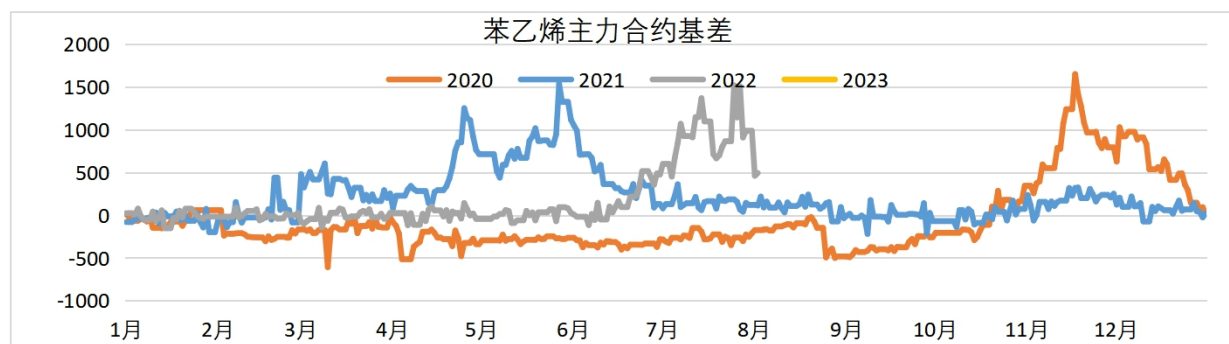
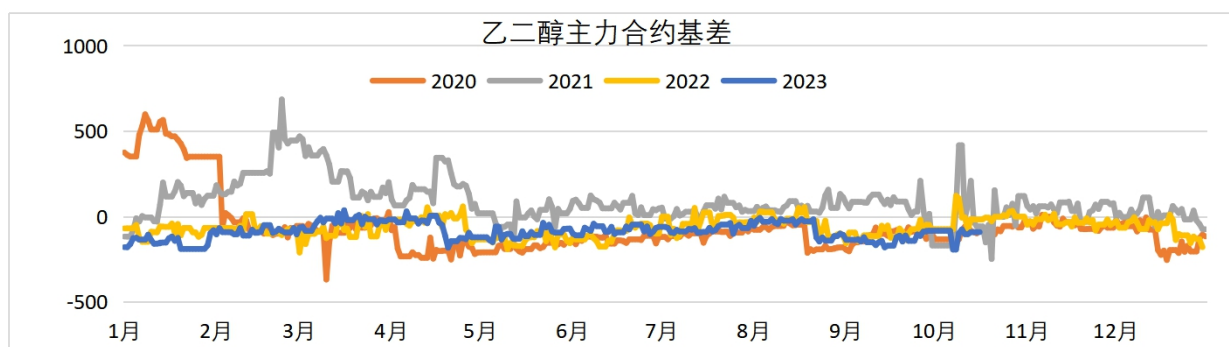
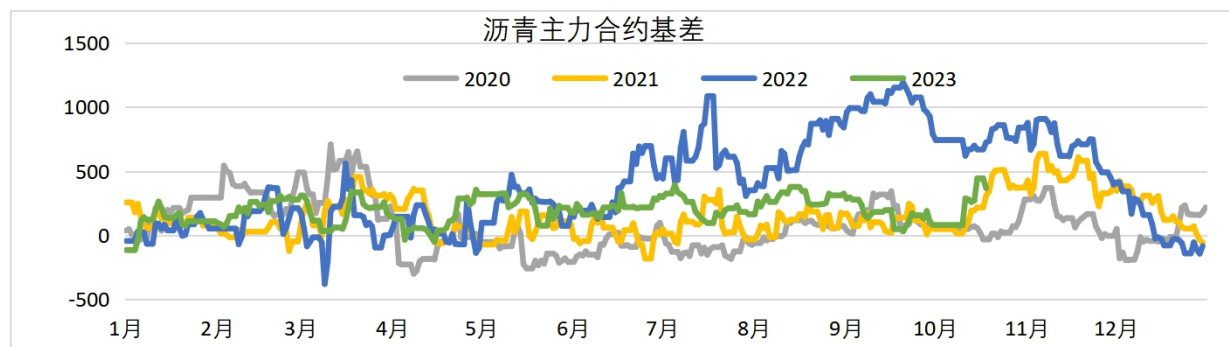
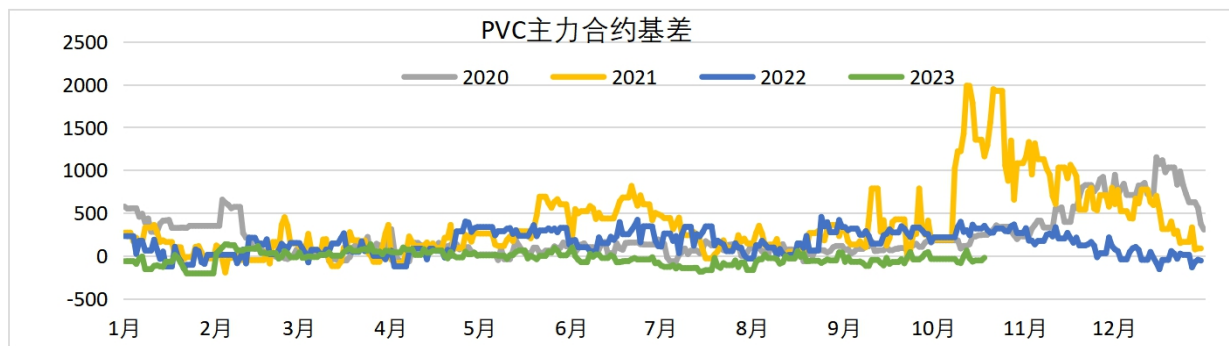
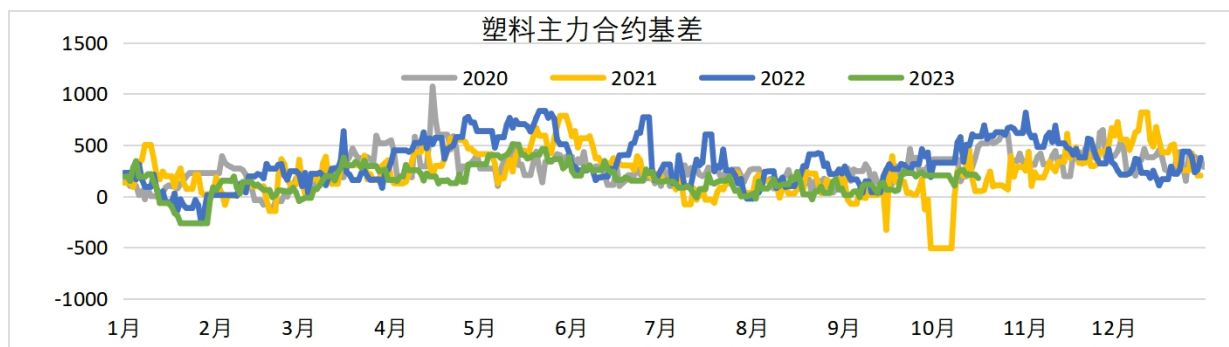
备注：（1）基差率=基差/期货价格；
（2）期限结构数据采用前一交易日结算价

三、主要品种基差季节性图表及期限结构

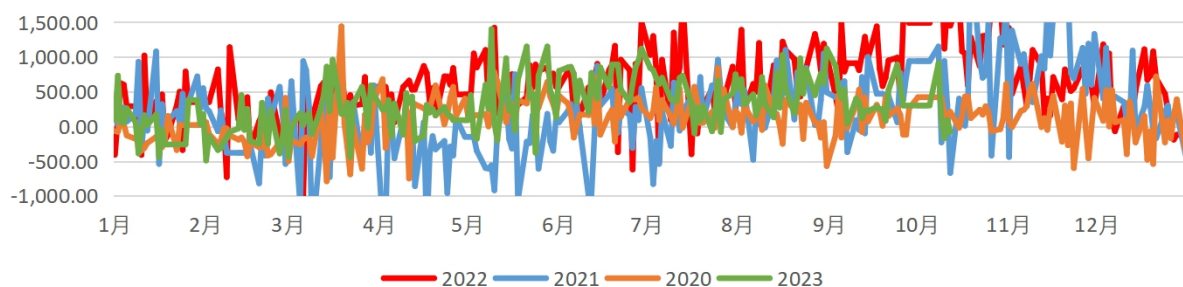




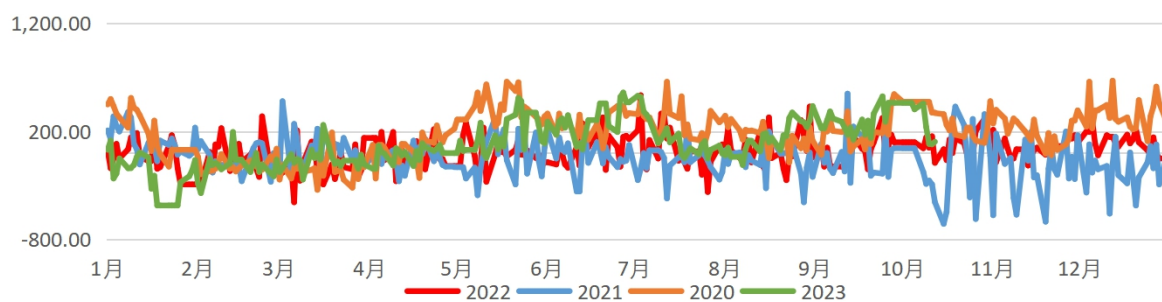




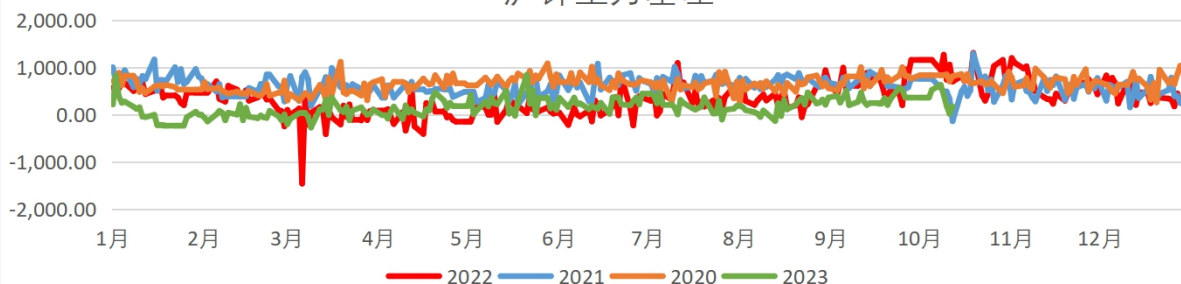
沪铜主力基差



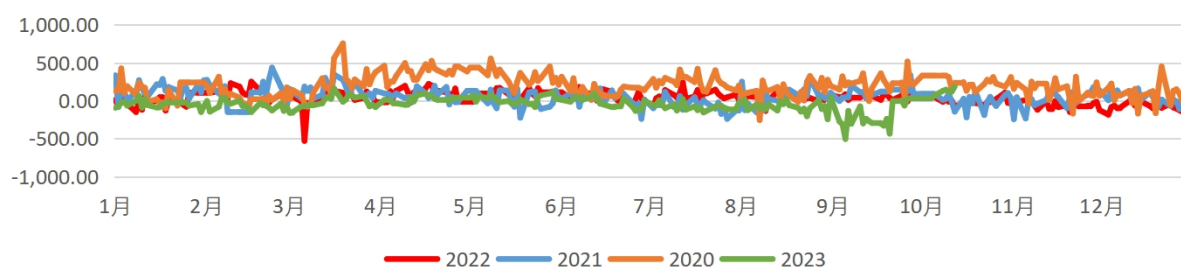
沪铝主力基差



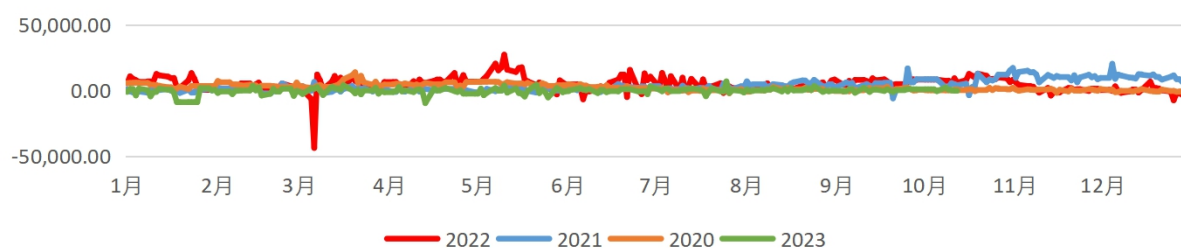
沪锌主力基差

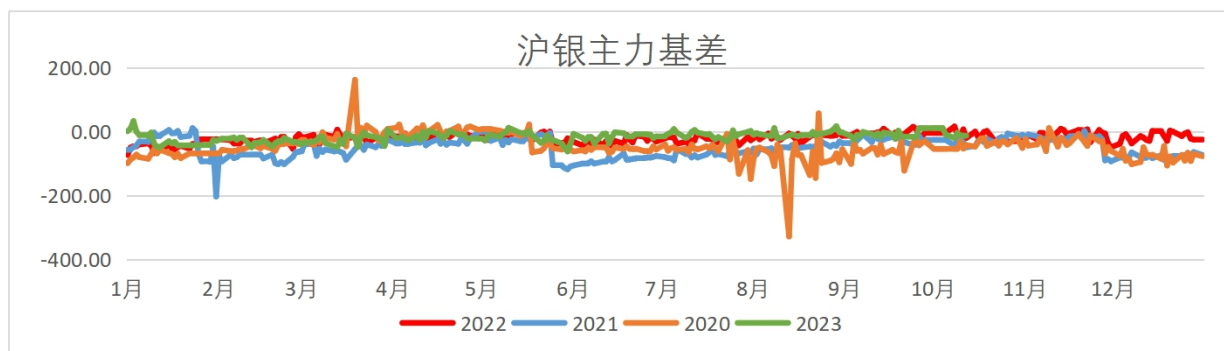
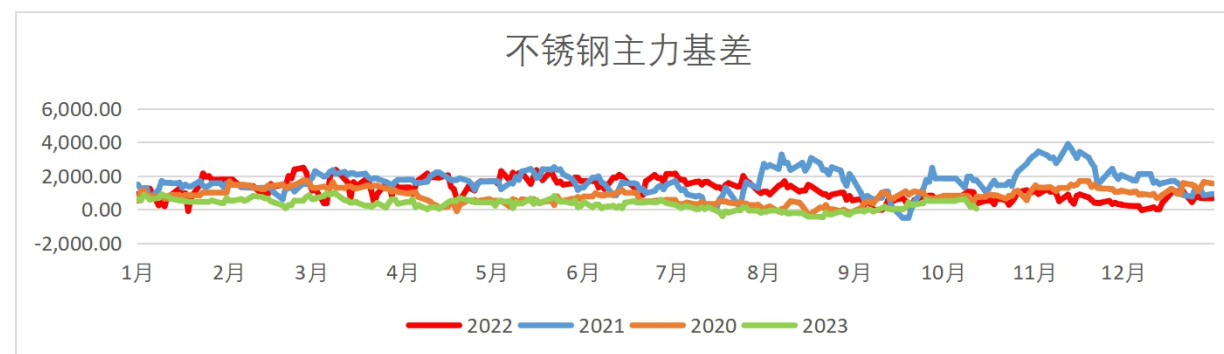
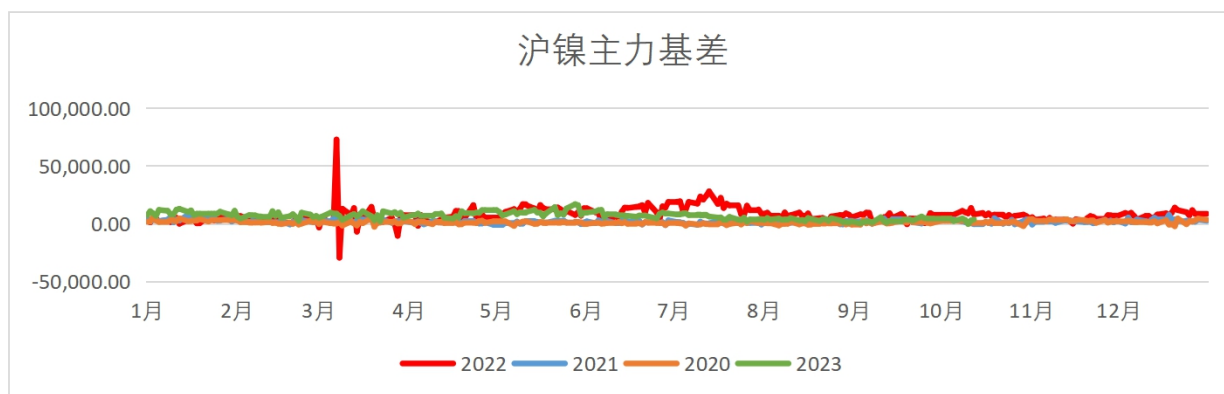


沪铅主力基差



沪锡主力基差





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