

山金期货基差日报

更新时间：2021年09月10日08时41分

一、主要品种基差及变化情况一览

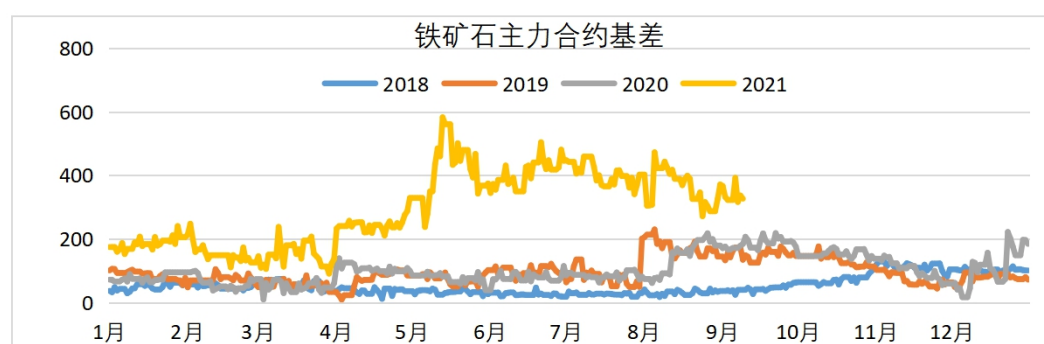
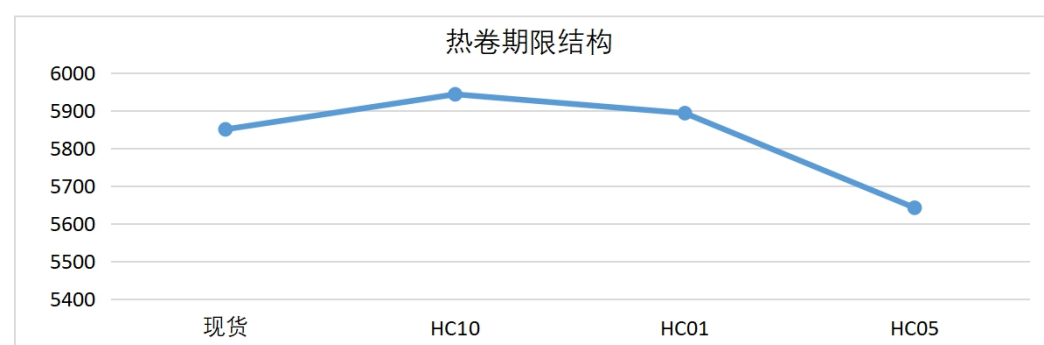
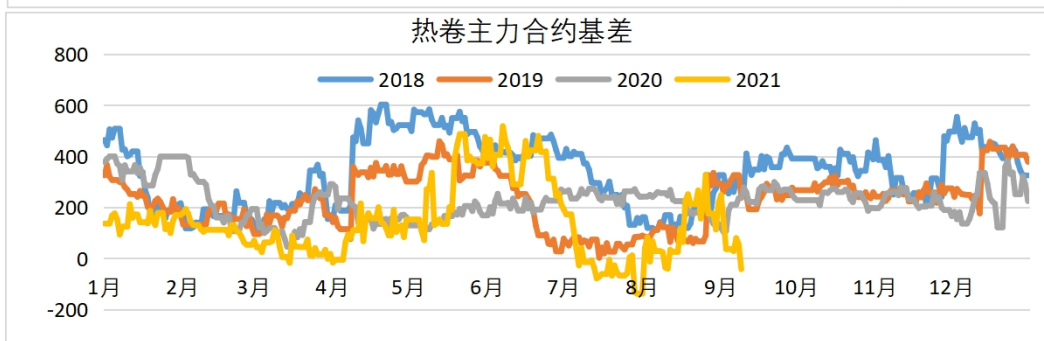
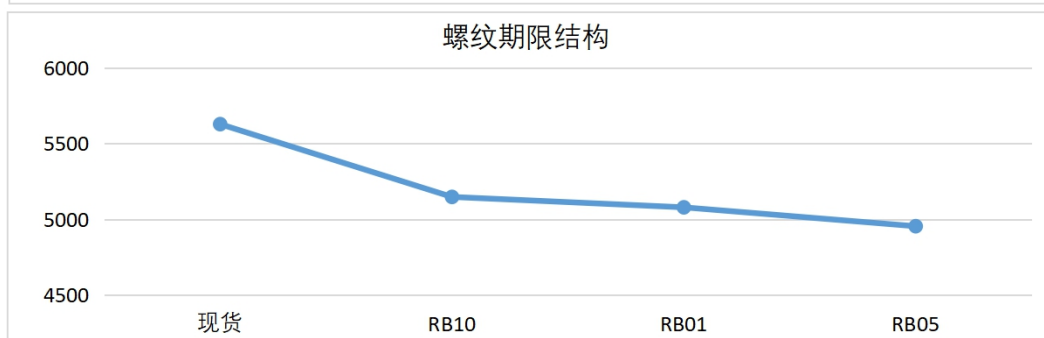
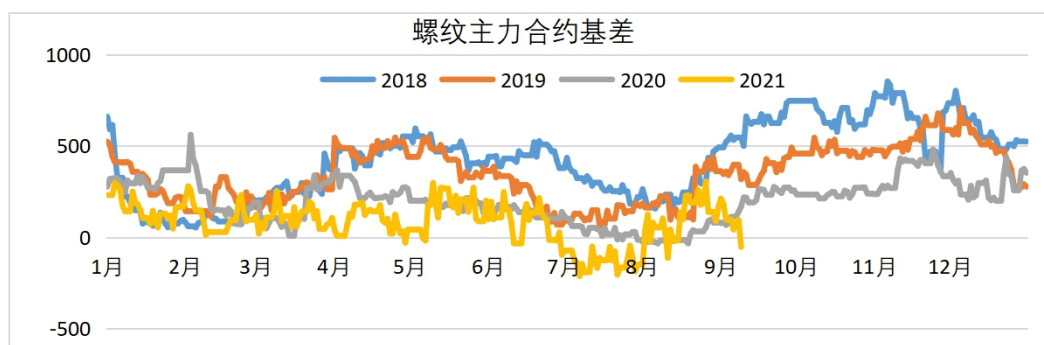
品种	地区	现货折盘面价	期货价(主力合约)	基差	基差变动	基差率	年化基差率
螺纹	上海	5629	5682	-53	-148	-0.94%	-2.69%
热卷	上海	5850	5893	-43	-97	-0.73%	-2.10%
铁矿石	青岛港PB粉	1057	730	327	-10	44.73%	128.55%
焦炭	天津港	3910	3788	123	-194	3.23%	9.30%
焦煤	柳林	3730	3050	681	-195	22.32%	64.13%
动力煤	秦皇岛港	942	990	-48	-13	-4.89%	-14.05%
棉花	全国	18391	17975	416	256	2.31%	6.65%
白糖	南宁	5715	5926	-211	27	-3.56%	-10.23%
豆粕	张家港	3680	3468	212	-2	6.11%	17.57%
菜粕	南通	3150	2788	362	34	12.98%	37.32%
豆油	张家港	9830	9168	662	24	7.22%	20.75%
棕榈油	广州	9590	8488	1102	24	12.98%	37.31%
菜籽油	江苏	11000	10874	126	60	1.16%	3.33%
花生	山东	8800	8700	100	0	1.15%	11.99%
甲醇	江苏	2955	3058	-103	16	-3.37%	-9.68%
PTA	华东	4710	4784	-74	-16	-1.55%	-4.45%
PP	镇海	8600	8484	116	49	1.37%	3.93%
PE	扬子石化	8500	8455	45	65	0.53%	1.53%
PVC	华东	10300	9885	415	315	4.20%	12.07%
沥青	华东	3300	3238	62	-108	1.91%	7.28%
EG	华东	5350	5239	111	31	2.12%	6.09%
EB	华东	9325	9149	176	396	1.92%	20.06%
铜	上海	68990	69300	-310	-1020	-0.45%	-4.67%
铝	上海	22230	22475	-245	-70	-1.09%	-11.37%
锌	上海	23500	22960	540	-230	2.35%	24.53%
铅	上海	15100	14940	160	105	1.07%	11.17%
镍	上海	150450	150750	-300	-1380	-0.20%	-2.08%
不锈钢	无锡	20100	19465	635	-100	3.26%	34.02%
锡	上海	252000	250740	1260	-4490	0.50%	5.24%
白银	上海	5098	5107	-9	185	-0.18%	-0.67%

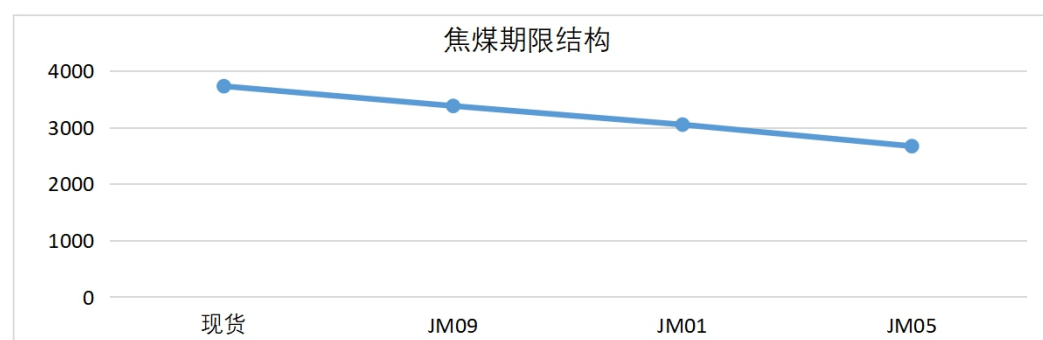
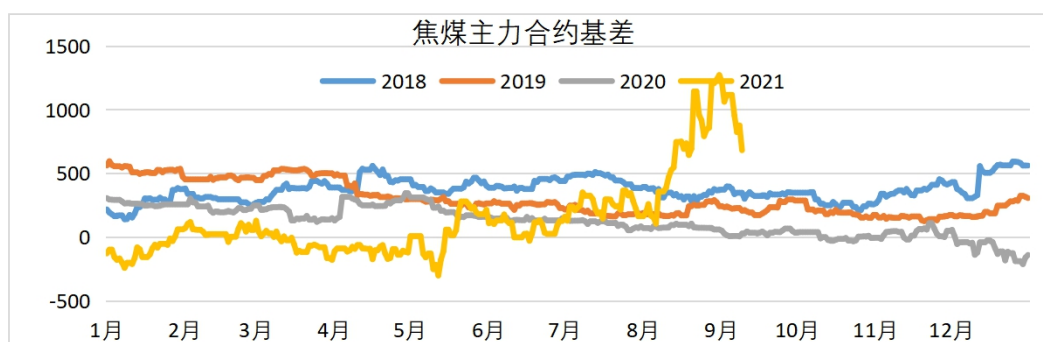
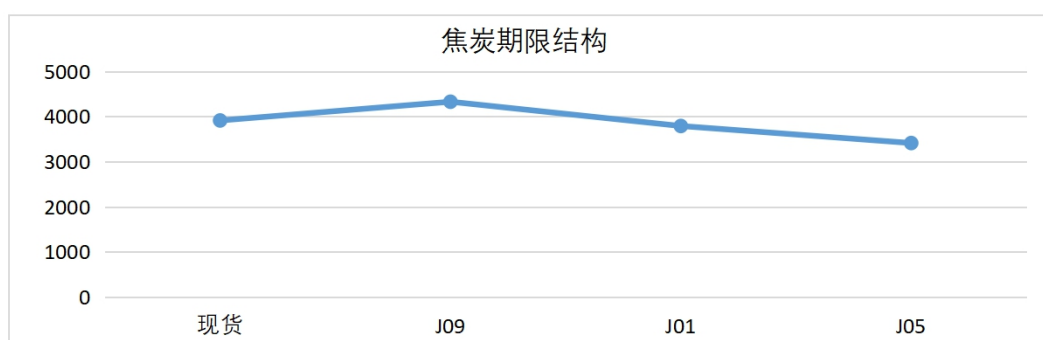
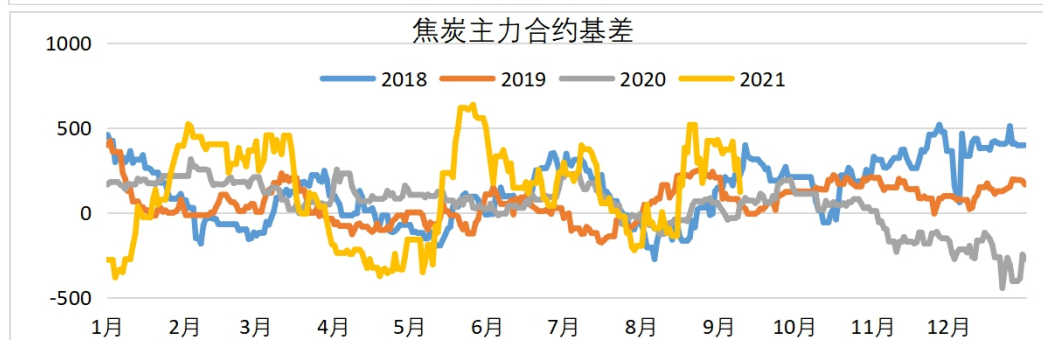
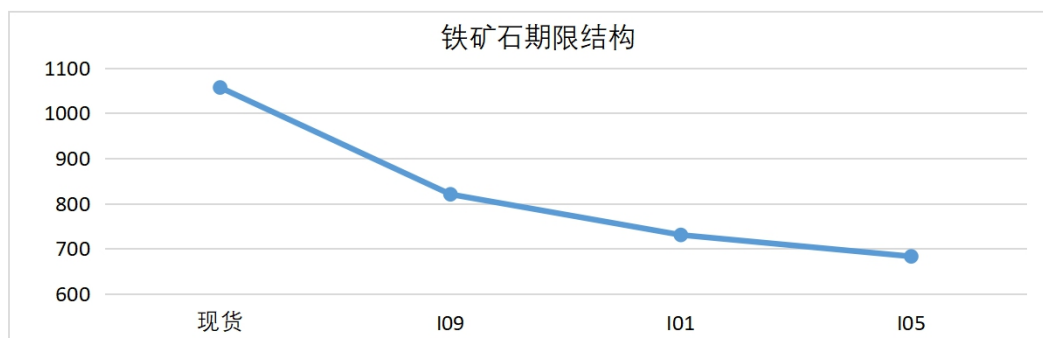
备注：年基差率=基差率*365/合约剩余天数

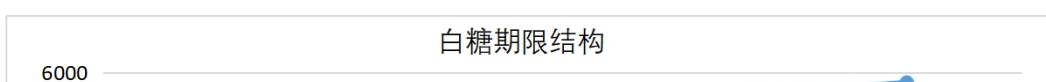
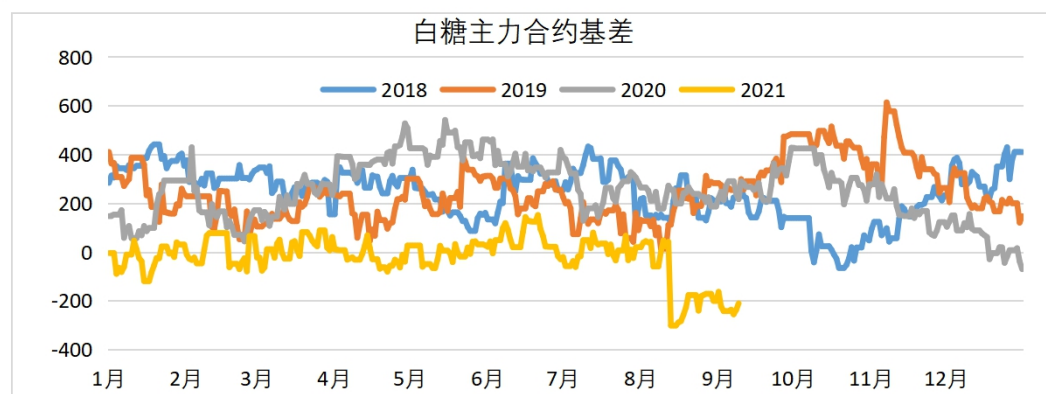
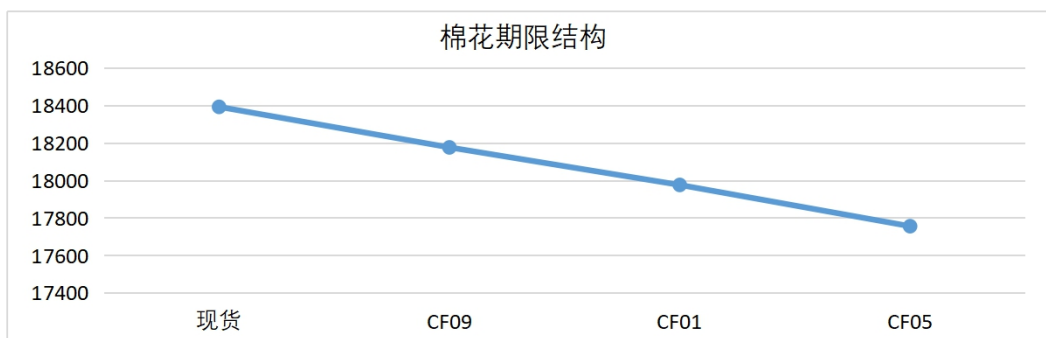
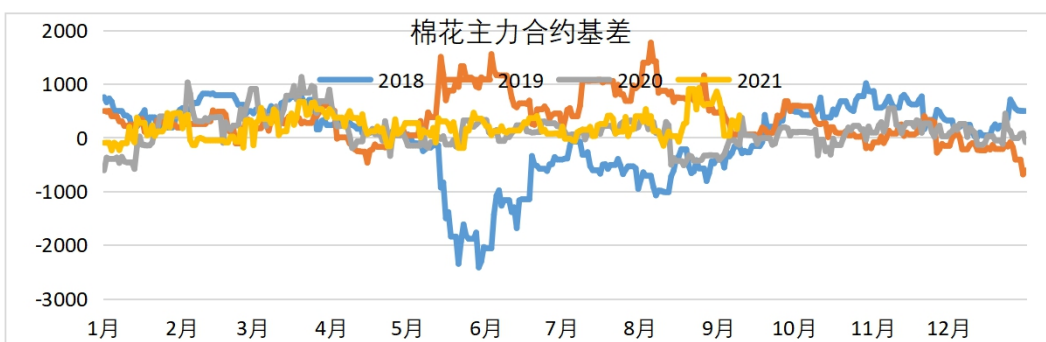
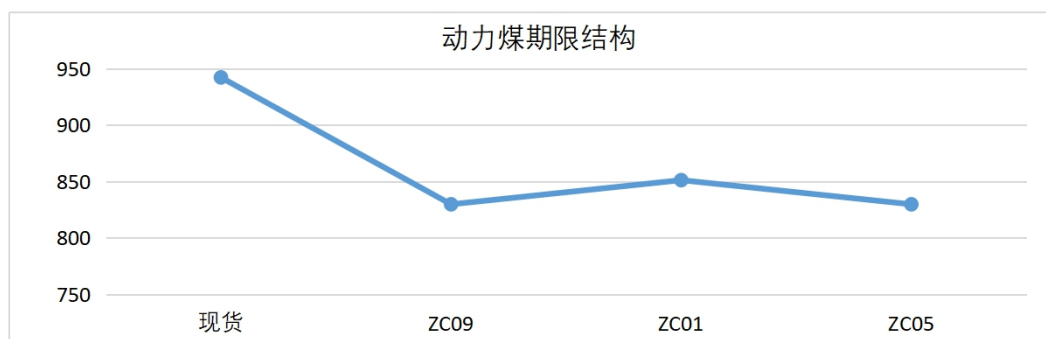
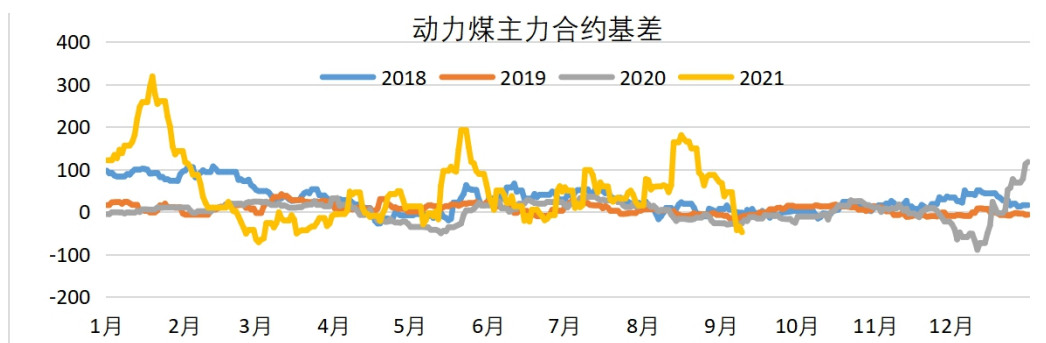
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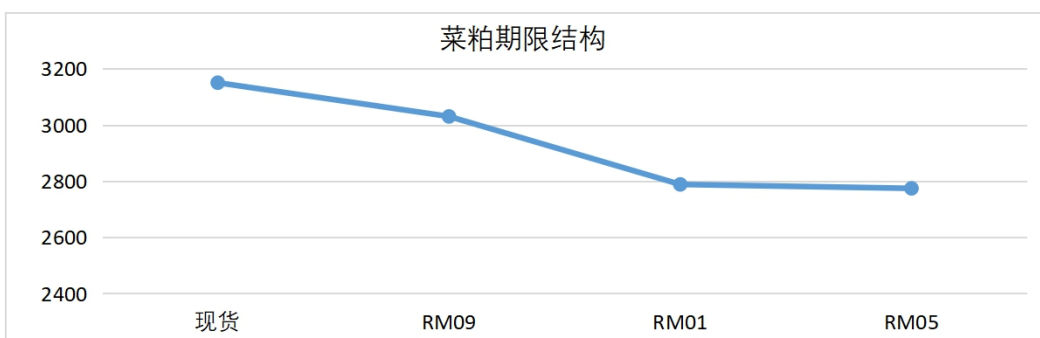
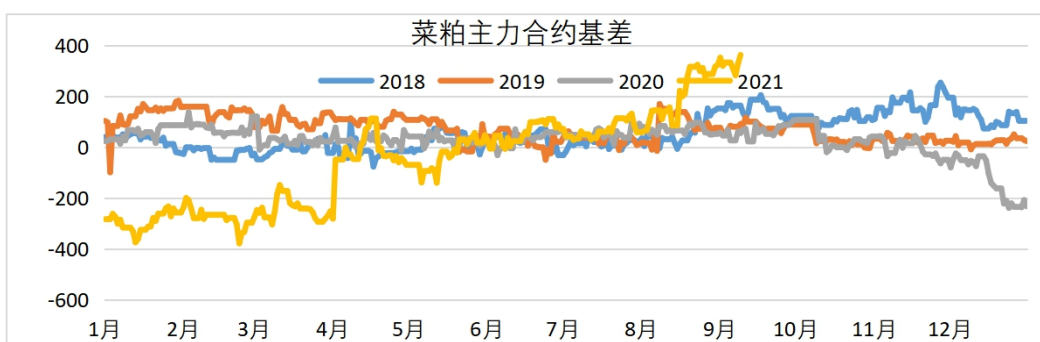
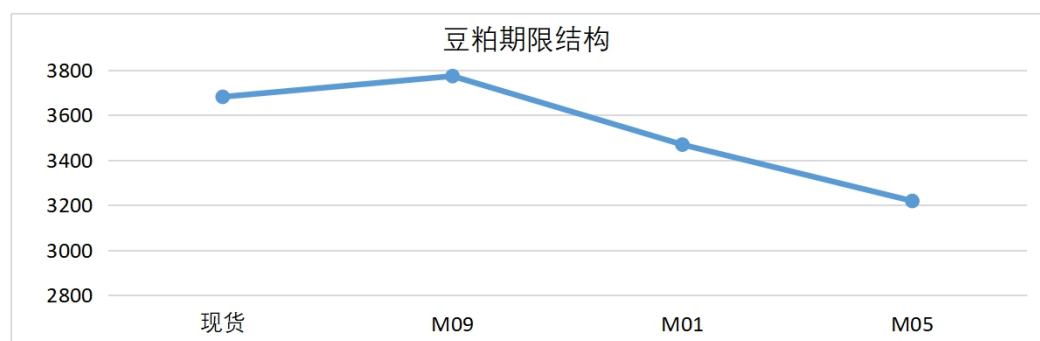
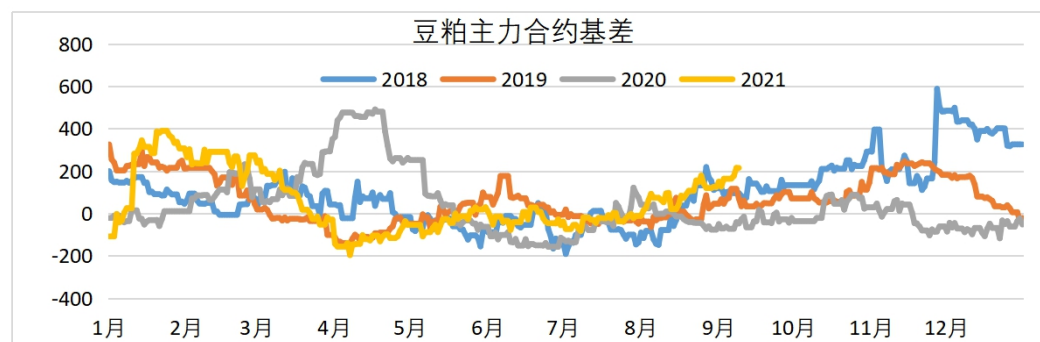
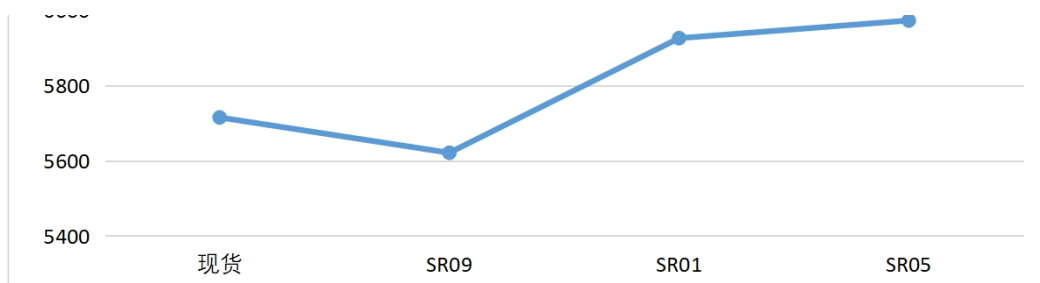


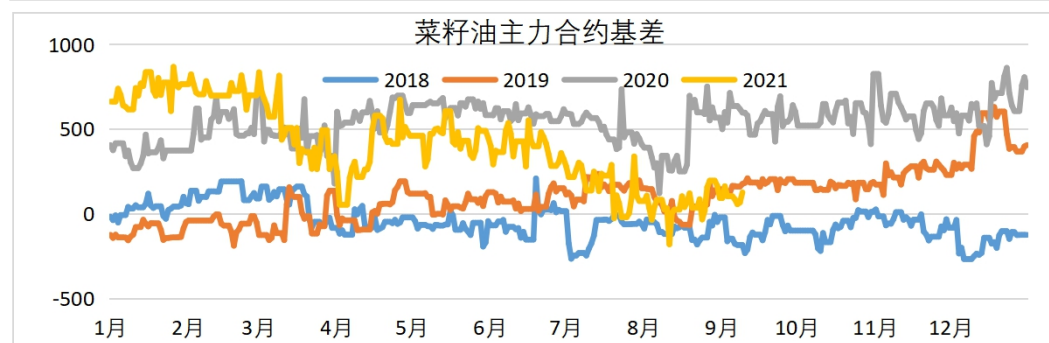
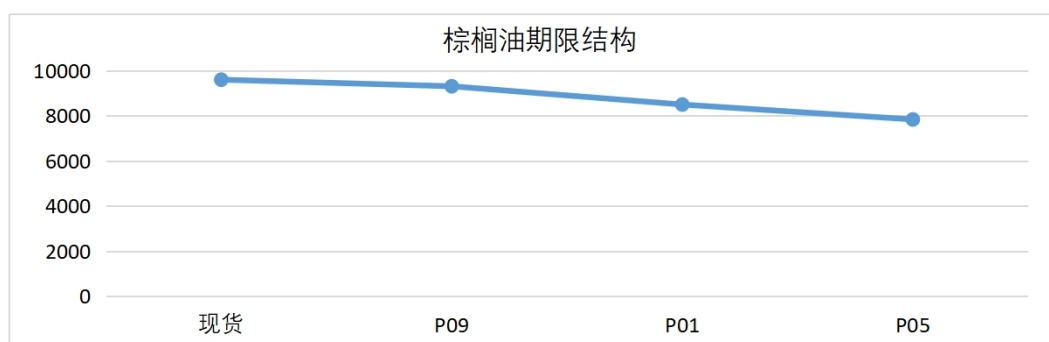
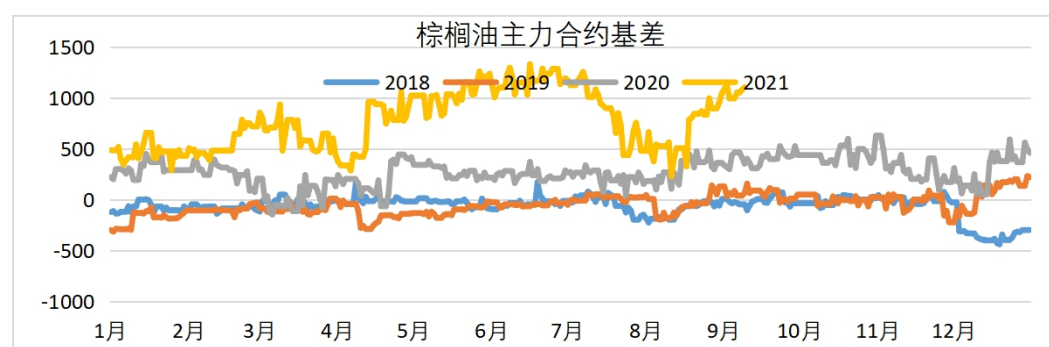
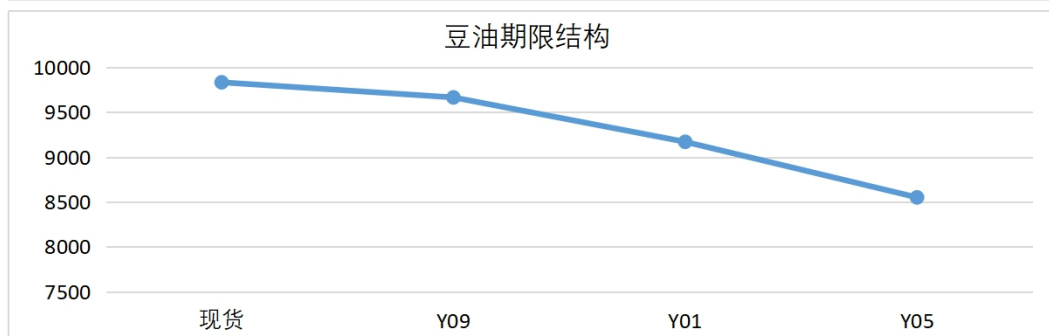
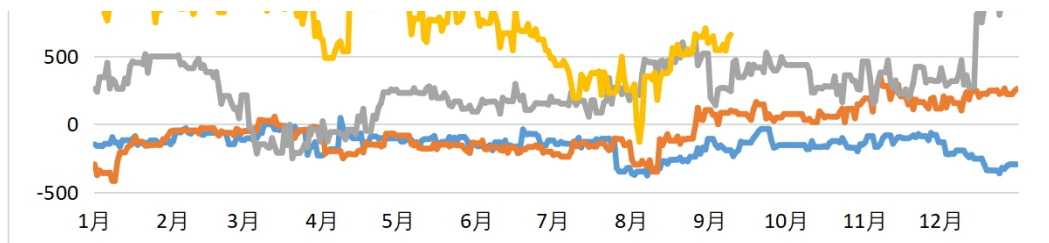
三、主要品种基差季节性图表及期限结构

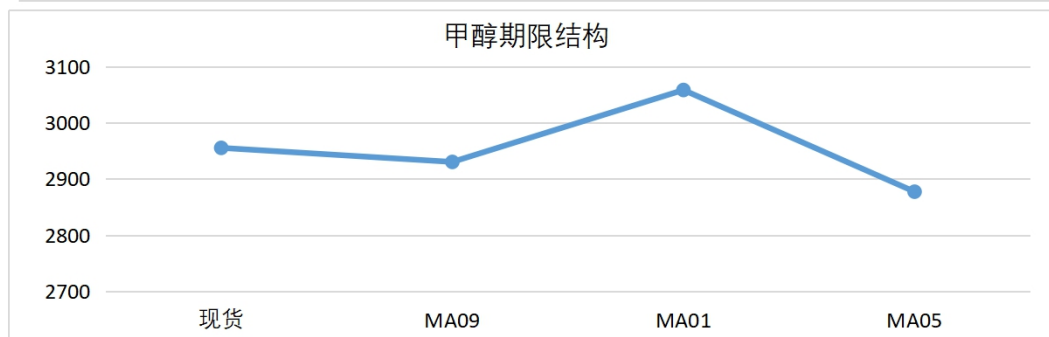
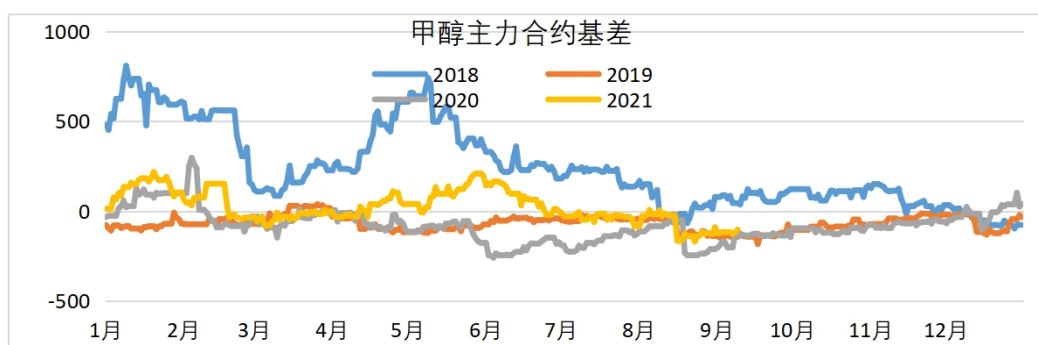
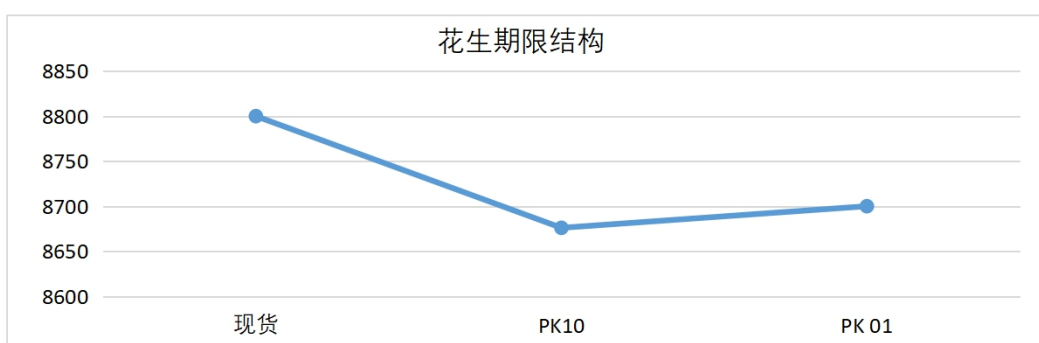
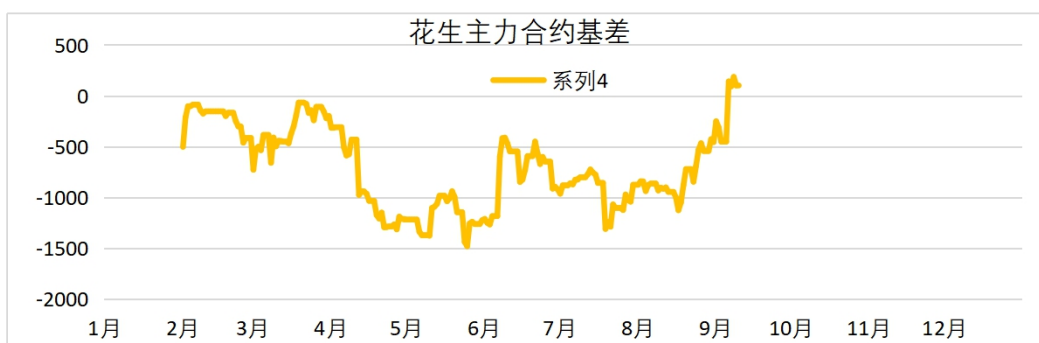
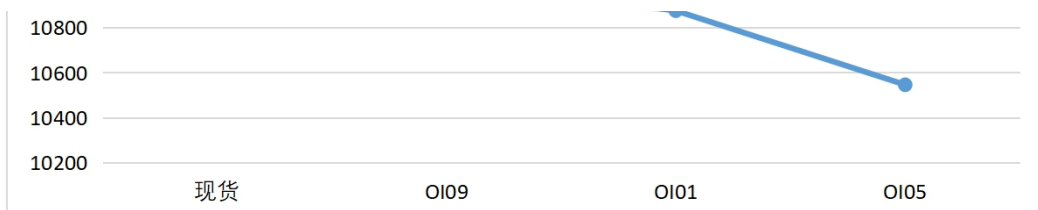


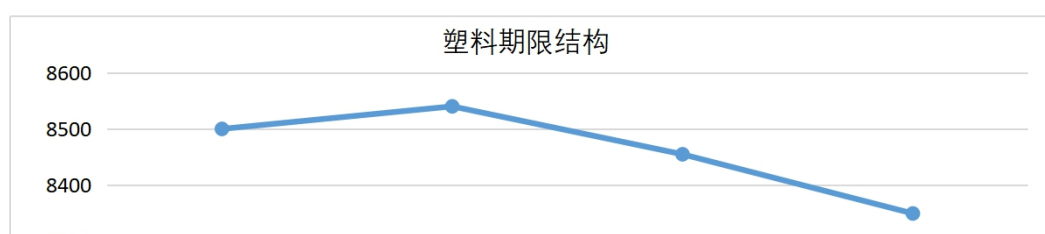
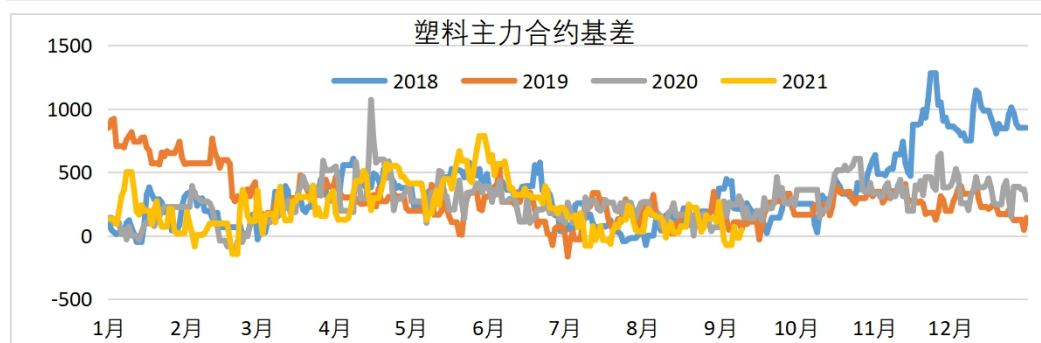
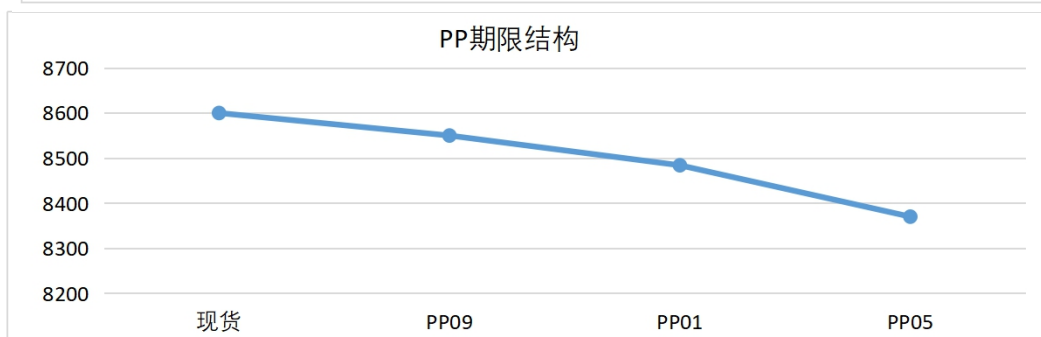
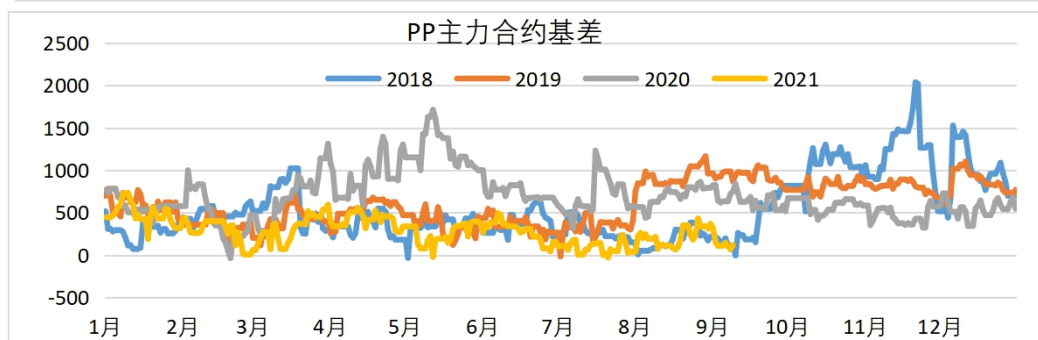
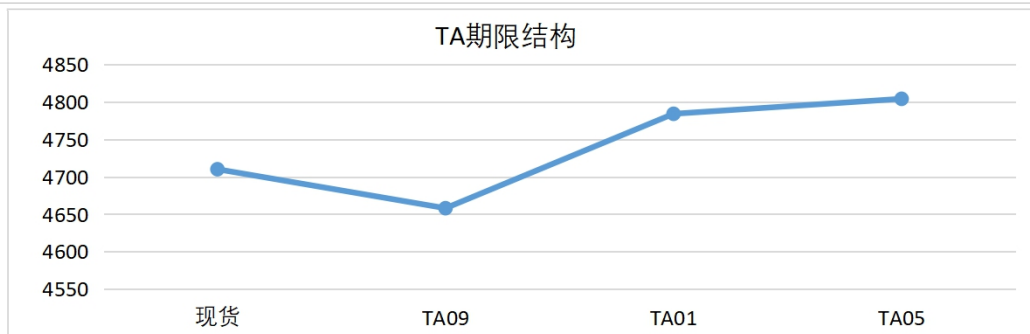
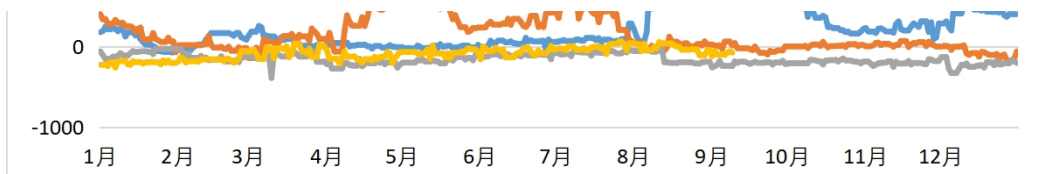


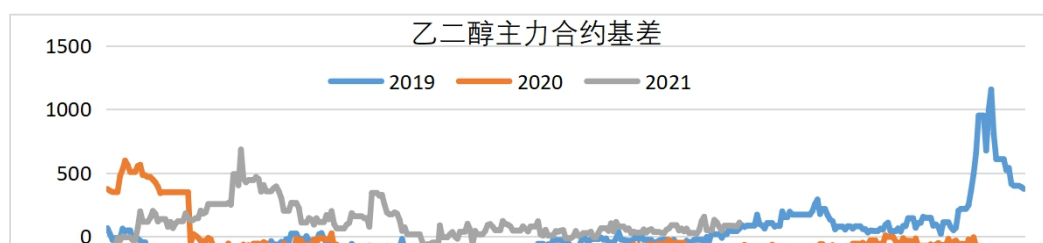
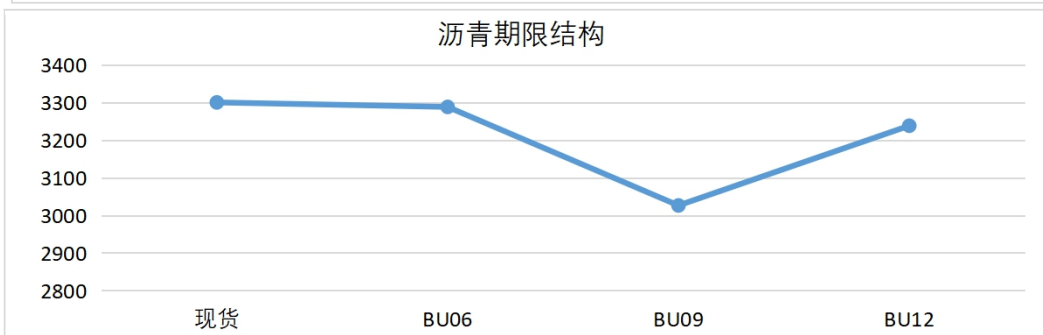
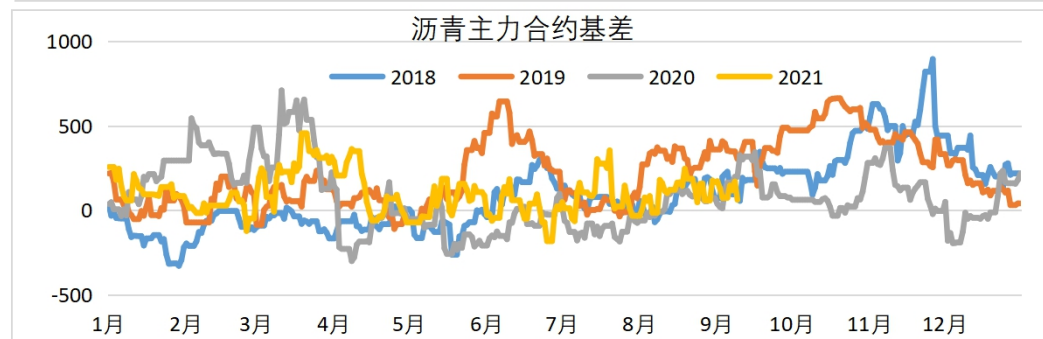
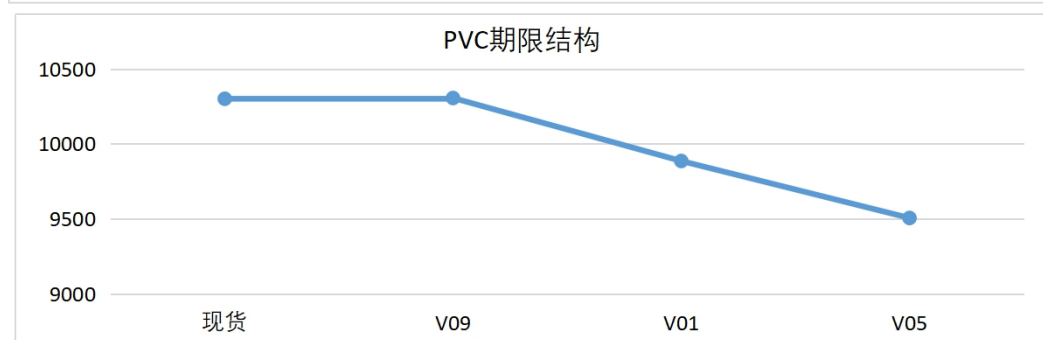
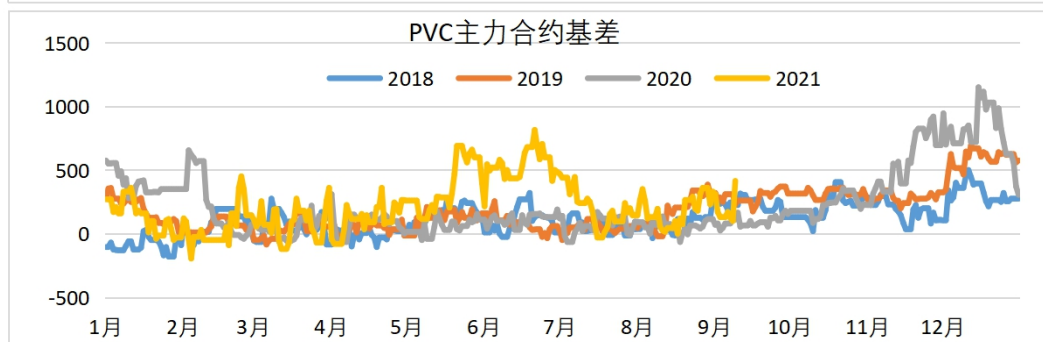
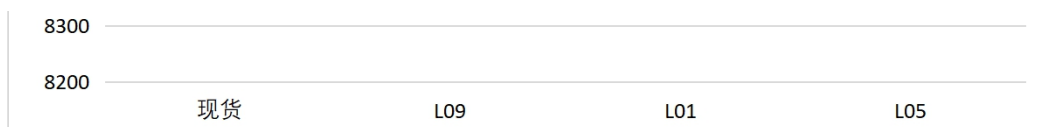


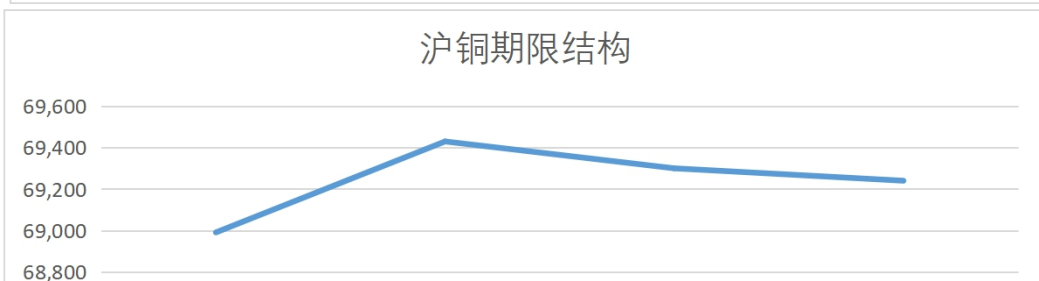
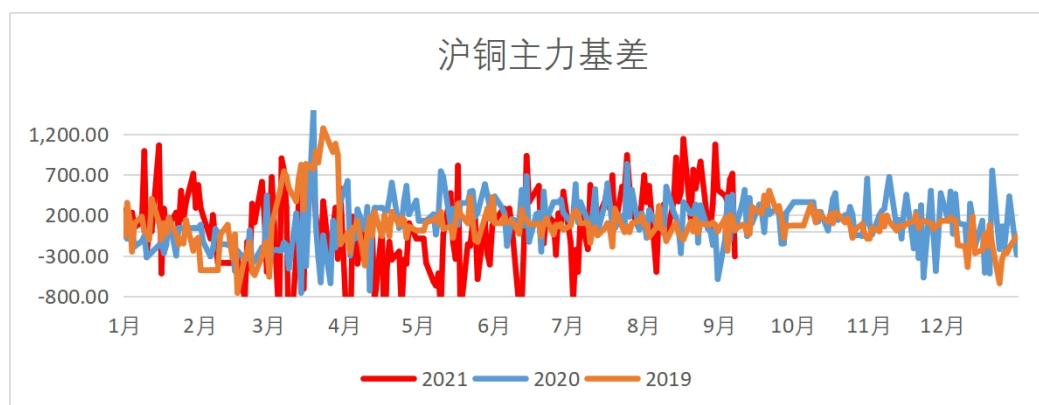
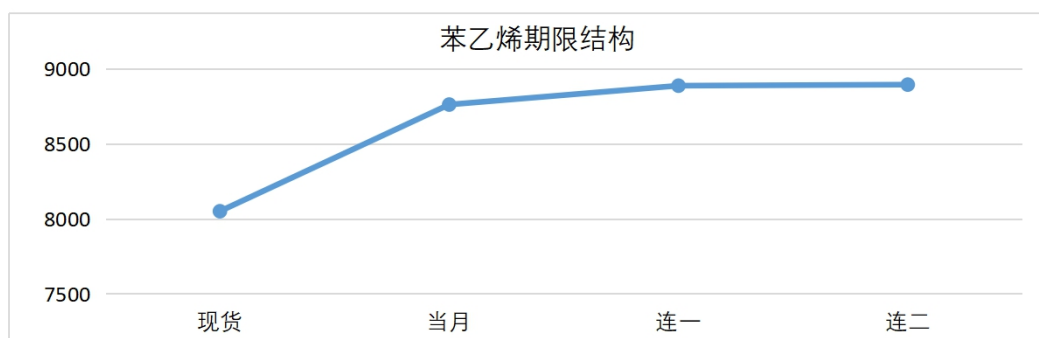
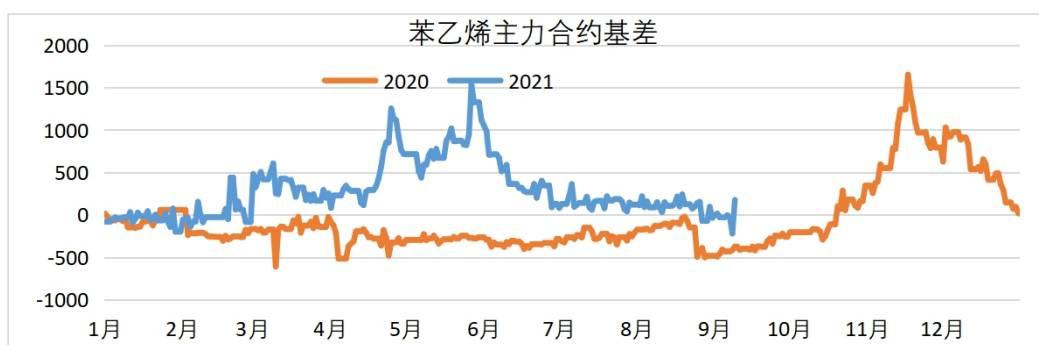
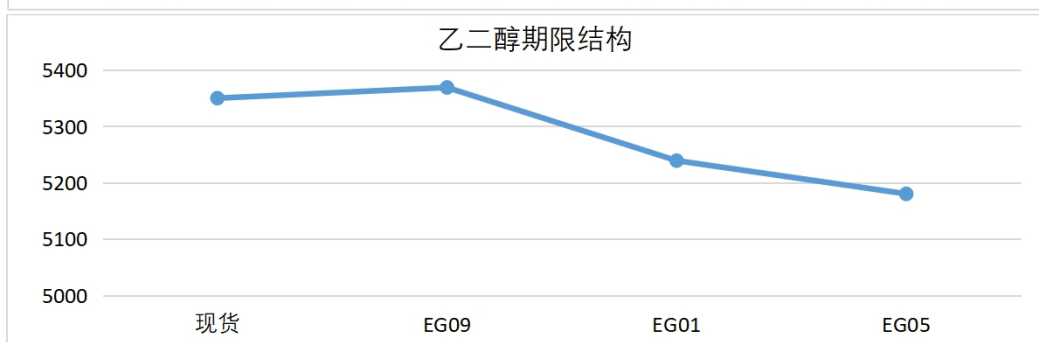






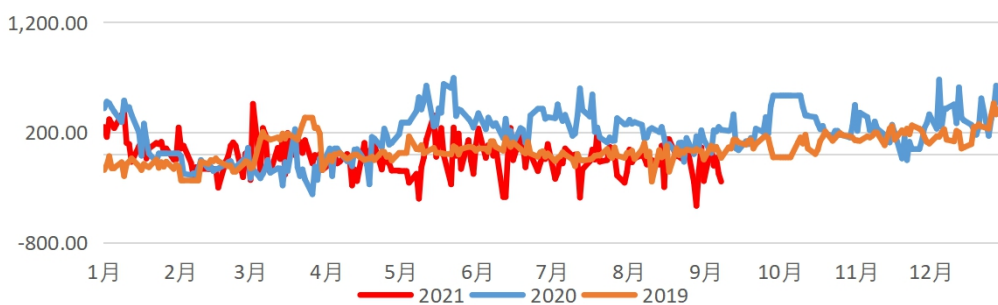




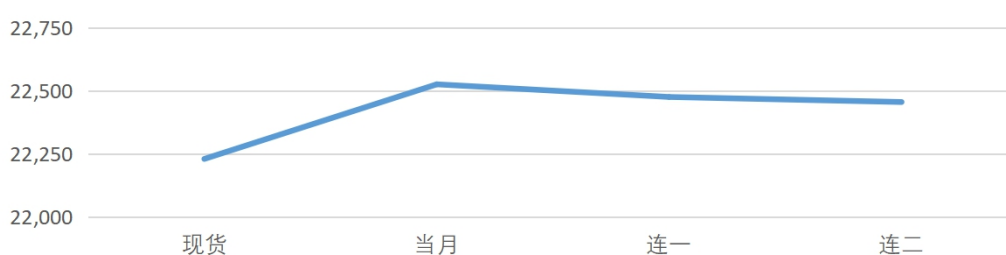


68,600 现货 当月 连一 连二

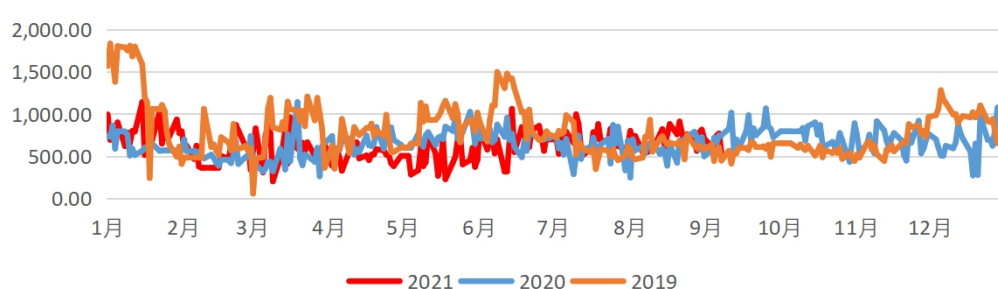
沪铝主力基差



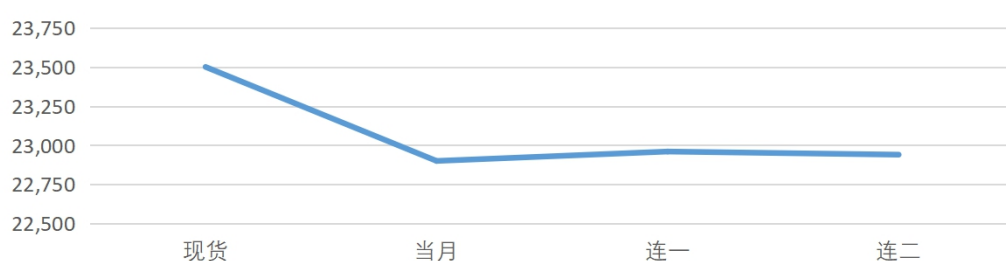
沪铝期限结构



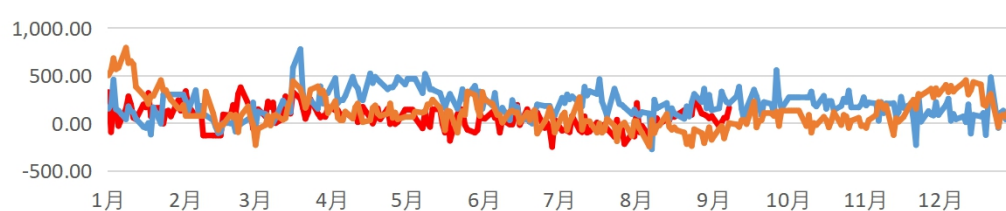
沪锌主力基差



沪锌期限结构



沪铅主力基差

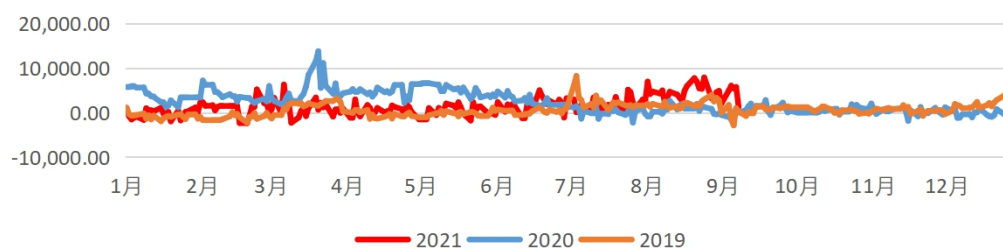


— 2021 — 2020 — 2019

沪铅期限结构

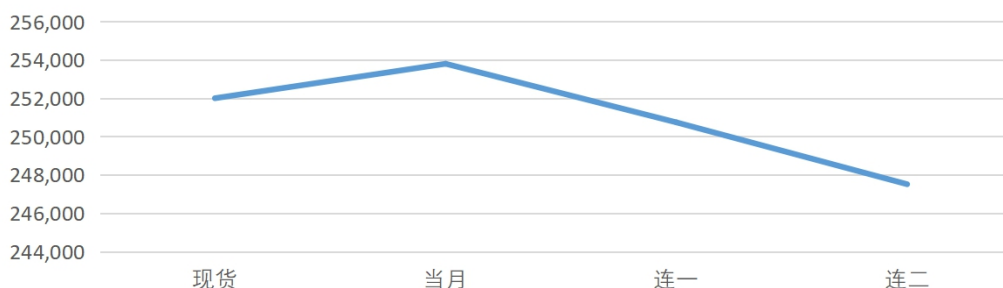


沪锡主力基差

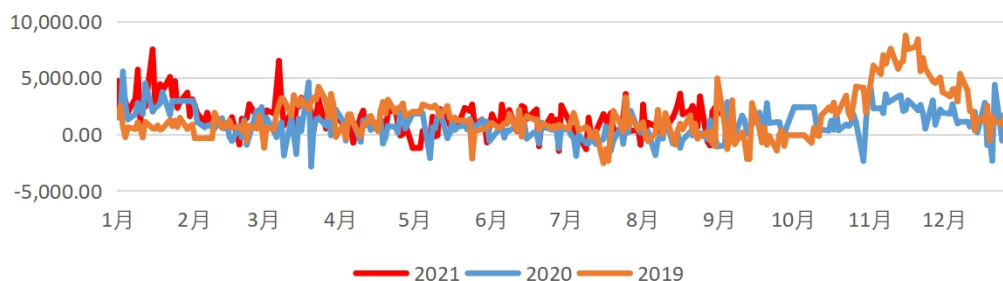


— 2021 — 2020 — 2019

沪锡期限结构



沪镍主力基差



— 2021 — 2020 — 2019

沪镍期限结构

