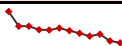
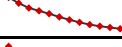
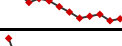
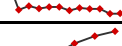
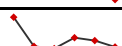
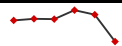
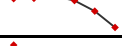
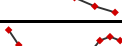
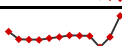
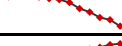
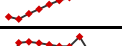
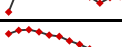
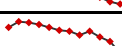
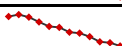
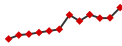
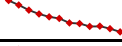
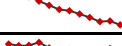


山金期货基差日报

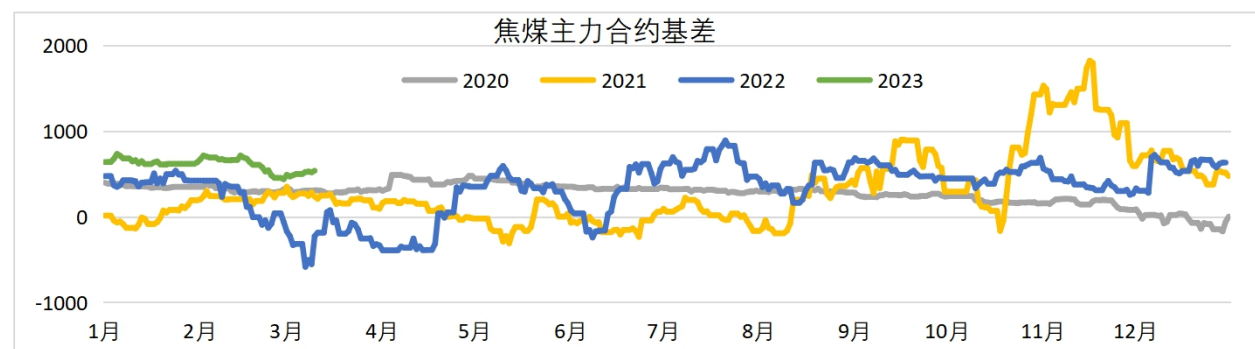
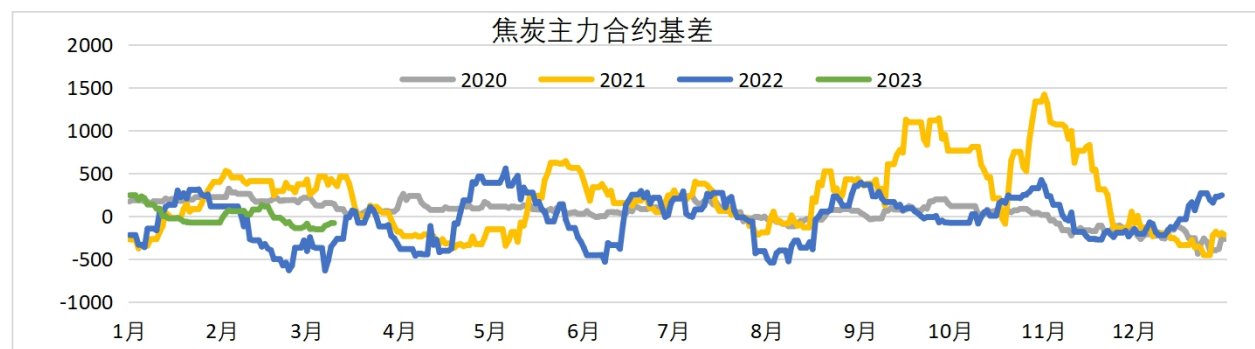
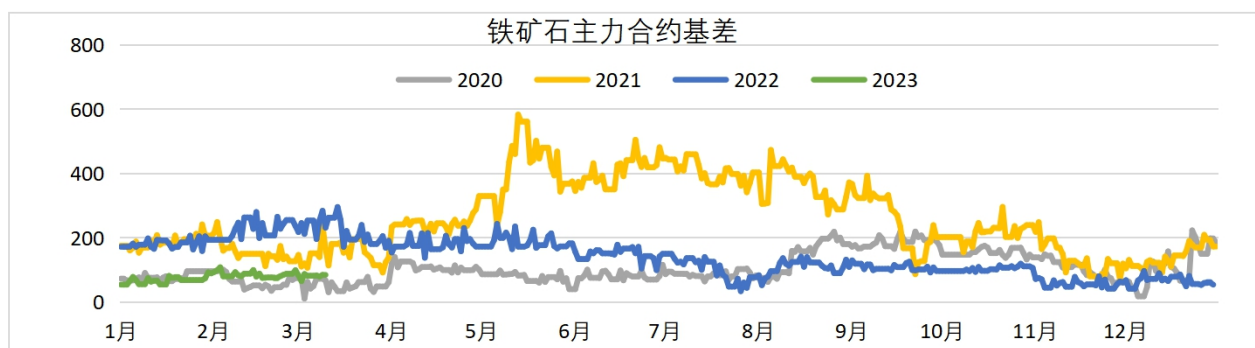
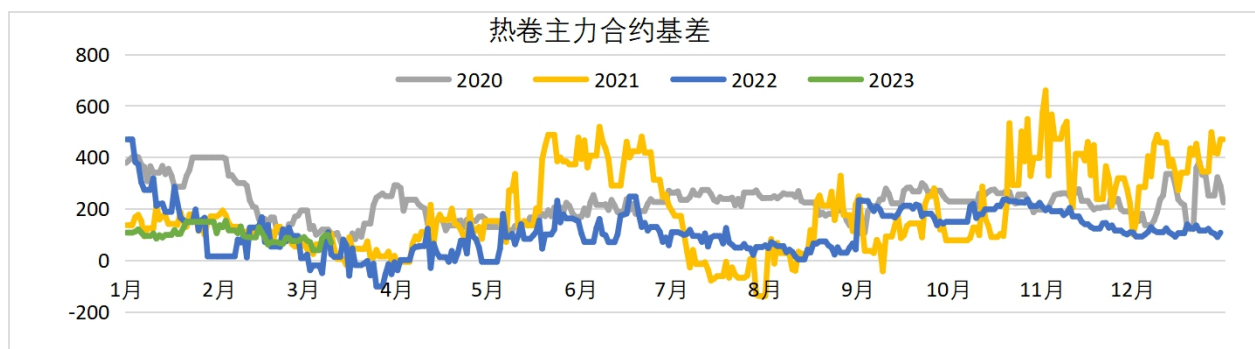
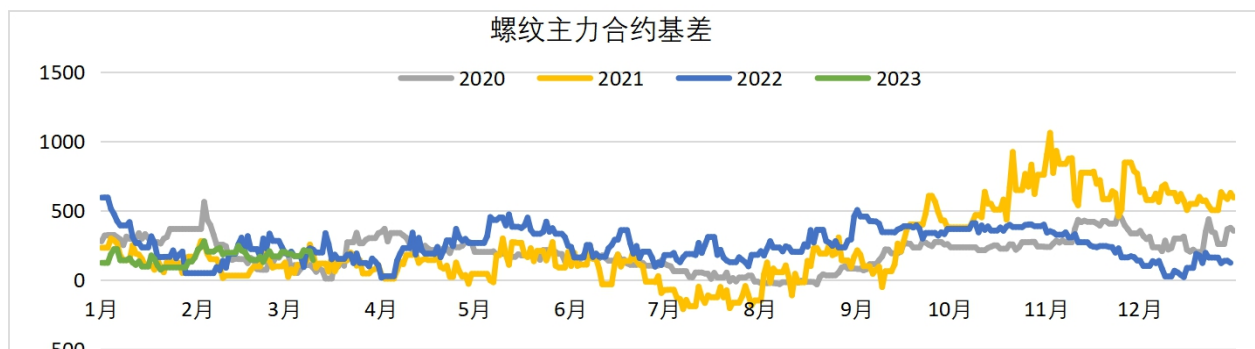
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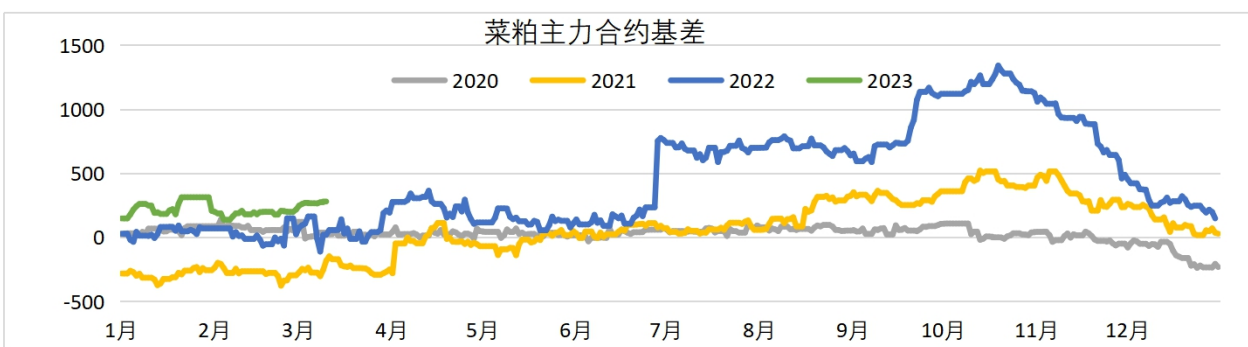
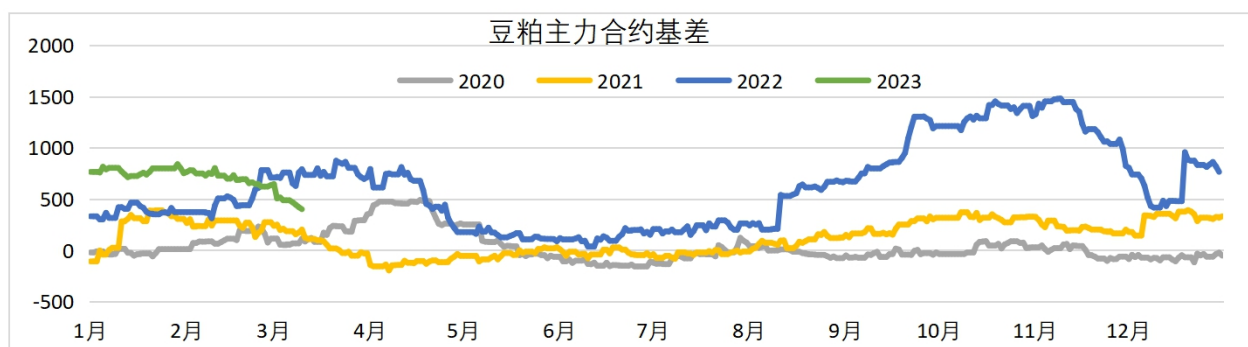
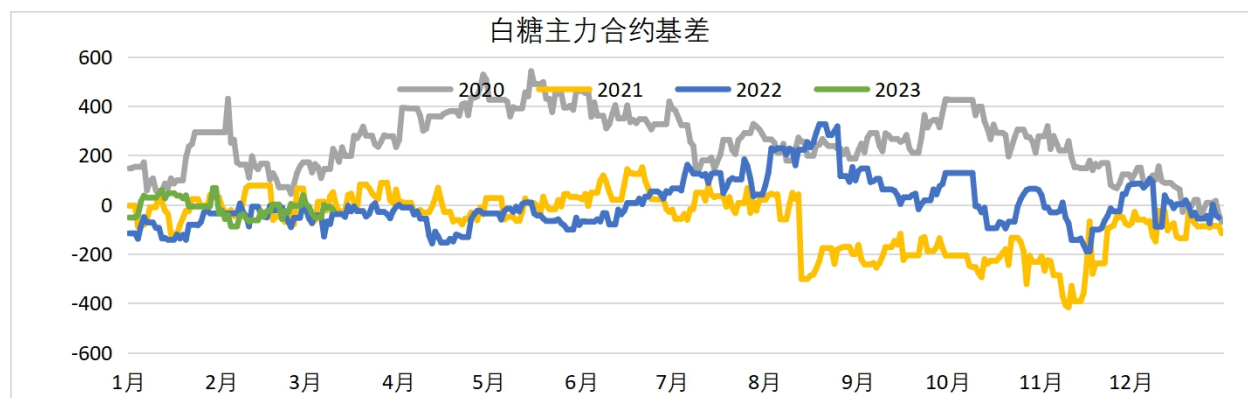
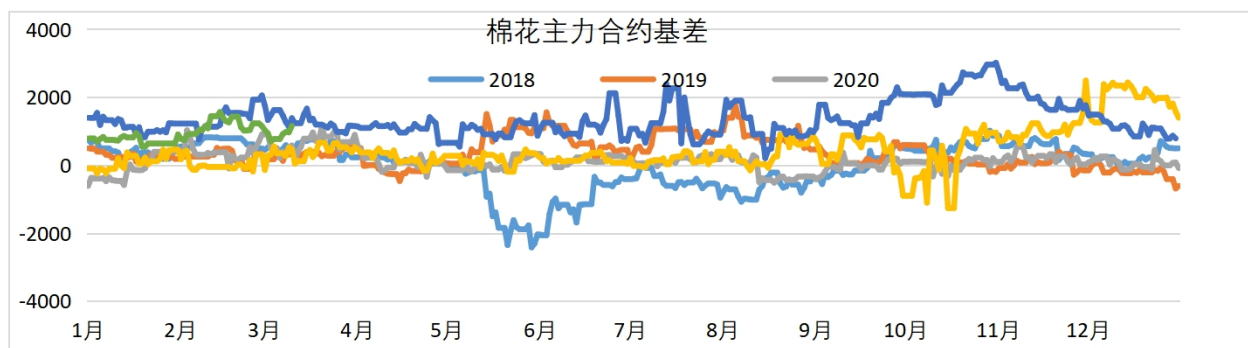
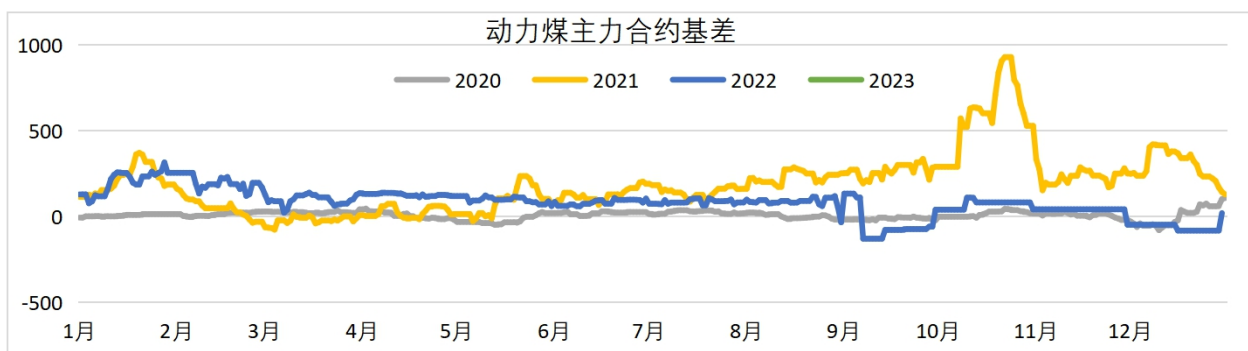
一、主要品种基差及变化情况一览

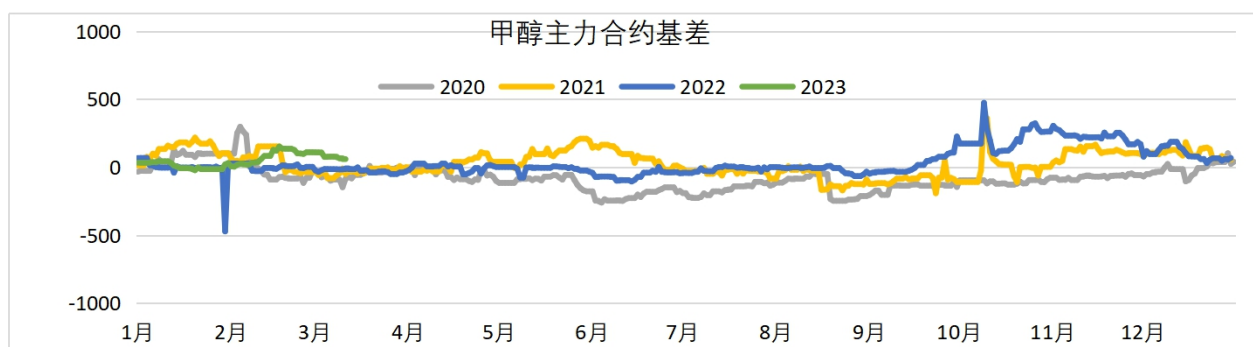
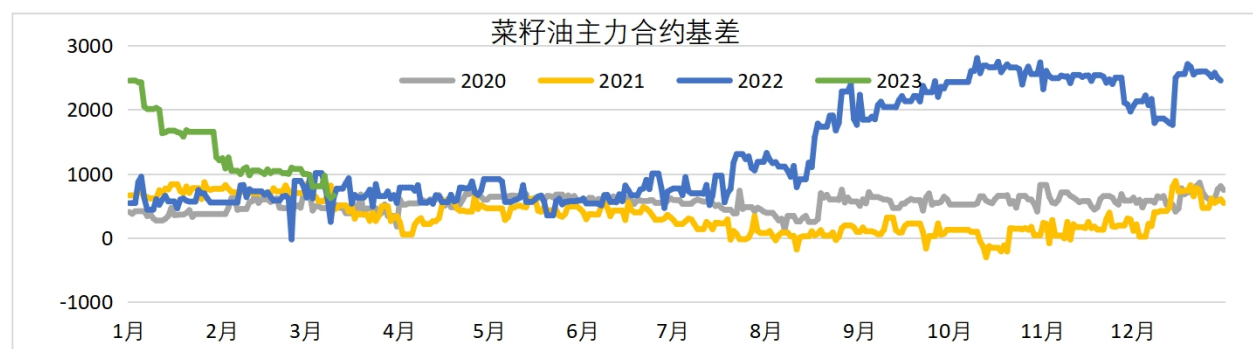
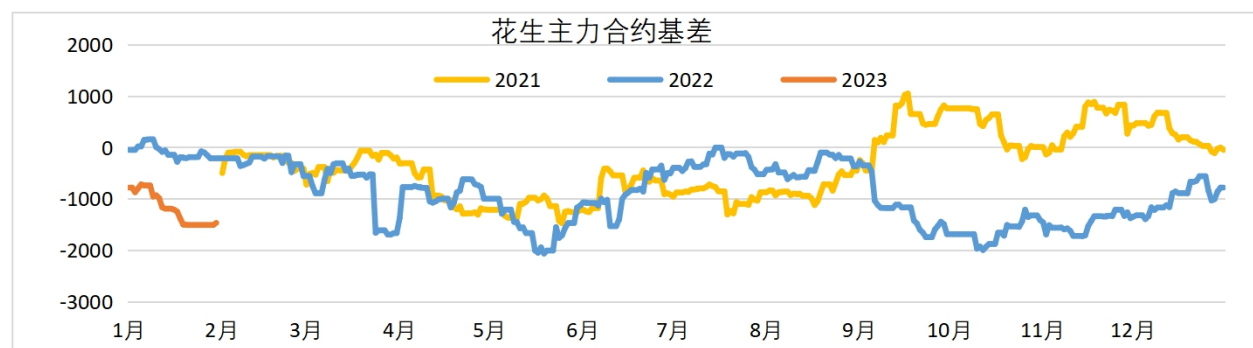
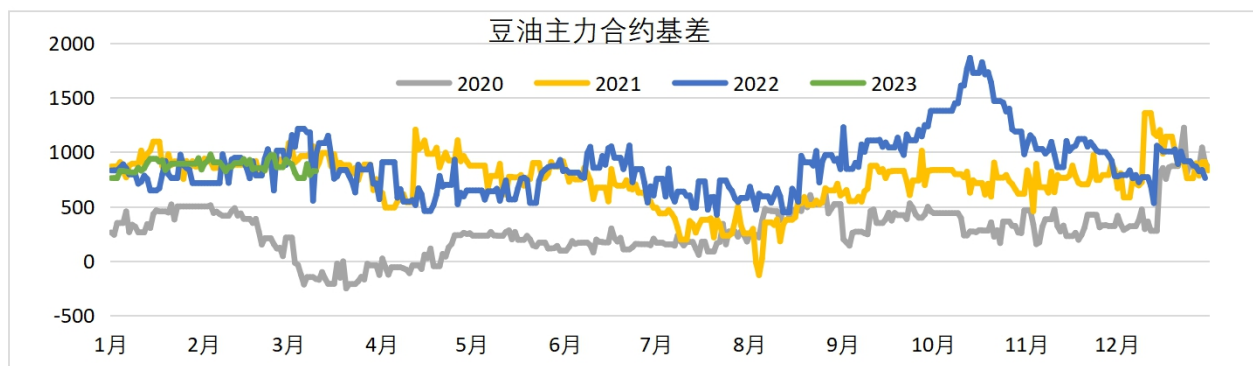
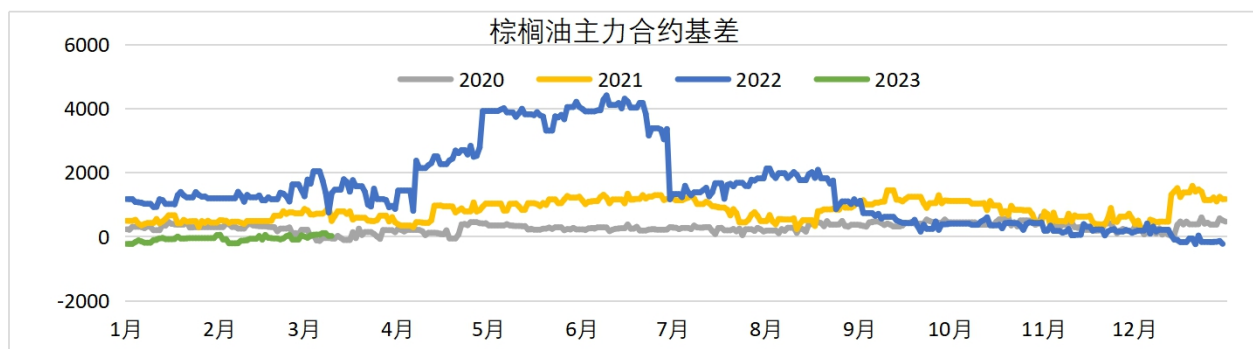
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4454	4313	141	-64	3.26%	18.0%	
热卷	上海	4470	4402	68	-31	1.54%	8.5%	
铁矿石	青岛港PB粉	998	917	81	-2	8.87%	49.1%	
焦炭	天津港	2810	2888	-78	7	-2.68%	-14.8%	
焦煤	京唐港	2500	1966	534	18	27.16%	150.2%	
棉花	全国	15640	14485	1155	195	7.97%	44.1%	
白糖	南宁	6185	6207	-22	-14	-0.35%	-25.9%	
豆粕	张家港	4220	3820	400	-20	10.47%	57.9%	
菜粕	南通	3350	3070	280	1	9.12%	50.4%	
豆油	张家港	9570	8748	822	-2	9.40%	52.0%	
棕榈油	广州	8100	8070	30	20	0.37%	2.1%	
菜籽油	江苏	10225	9564	661	41	6.91%	38.2%	
花生	青岛	9200	10796	-1596	0	-14.78%	-149.9%	
甲醇	江苏	2630	2575	55	-4	2.14%	11.8%	
PTA	华东	5850	5758	92	-5	1.60%	8.8%	
PP	镇海	8200	7766	434	37	5.59%	30.9%	
PE	扬子石化	8380	8222	158	52	1.92%	10.6%	
PVC	华东	6370	6331	39	27	0.62%	3.4%	
沥青	华东	3950	3919	31	-6	0.79%	3.0%	
EG	华东	4135	4170	-35	-27	-0.84%	-4.6%	
EB	华东	9135	8507	628	37	7.38%	-117.2%	
铜	上海	69420	69290	130	70	0.19%	3.0%	
铝	上海	18450	18495	-45	25	-0.24%	3.9%	
锌	上海	23230	23185	45	-15	0.19%	3.1%	
铅	上海	15150	15180	-30	15	-0.20%	3.1%	
镍	上海	194900	186510	8390	-330	4.50%	-71.4%	
不锈钢	无锡	16800	15890	910	-75	5.73%	-90.9%	
锡	上海	195500	192910	2590	1230	1.34%	-21.3%	
白银	上海	4766	4783	-17	-238	-0.36%	-1.3%	

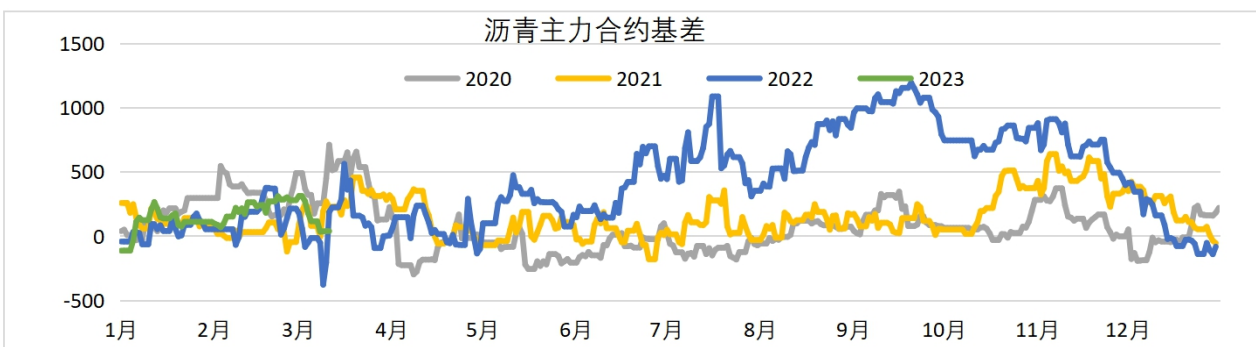
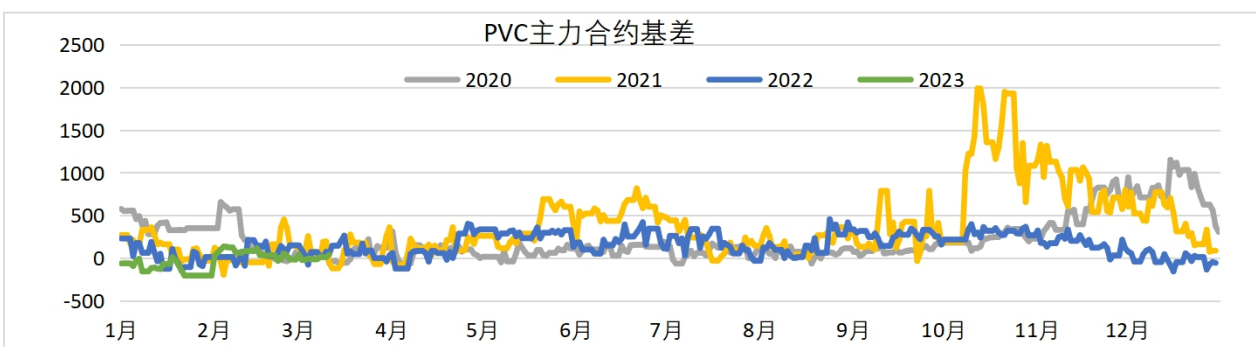
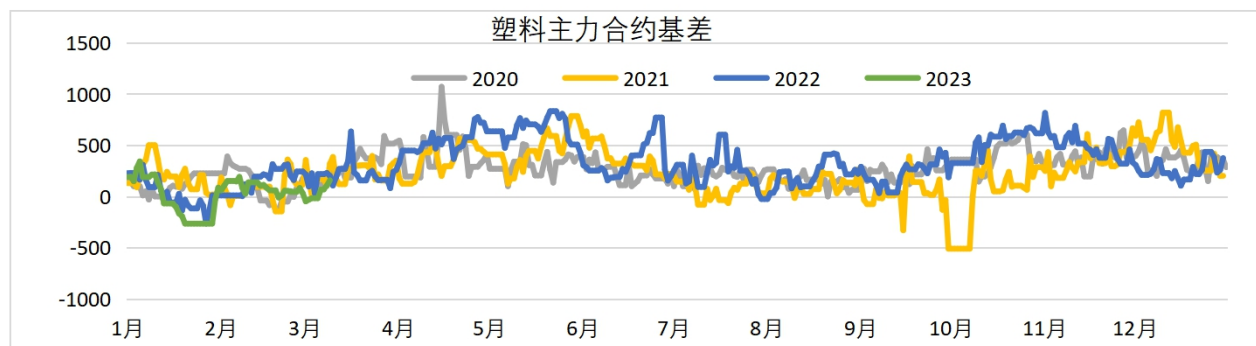
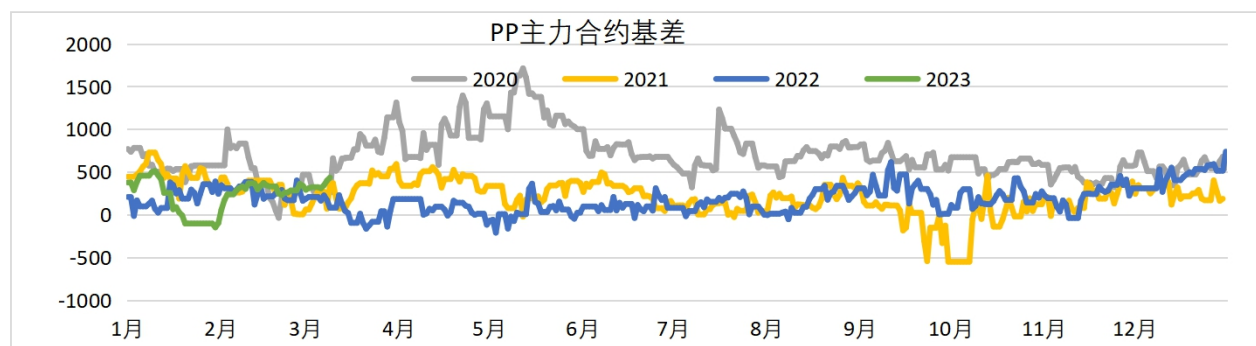
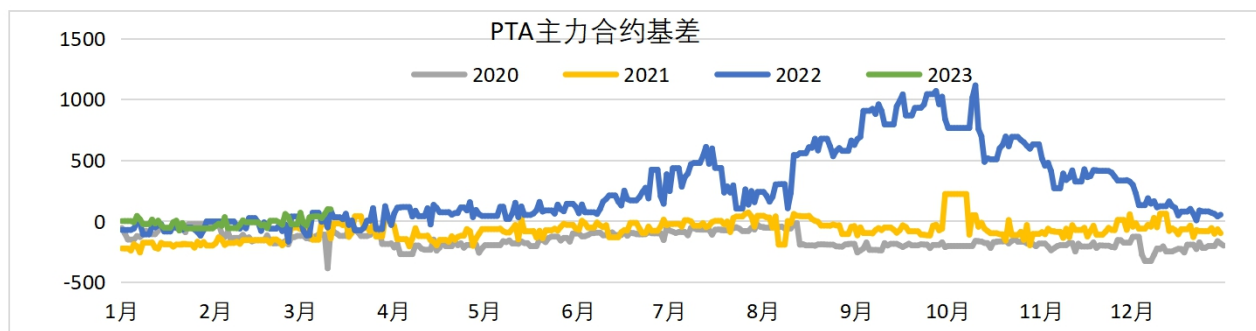
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

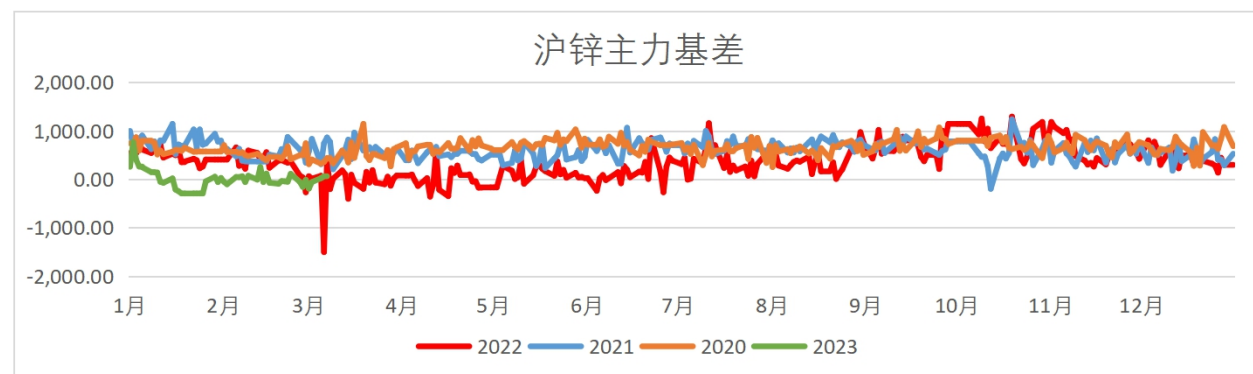
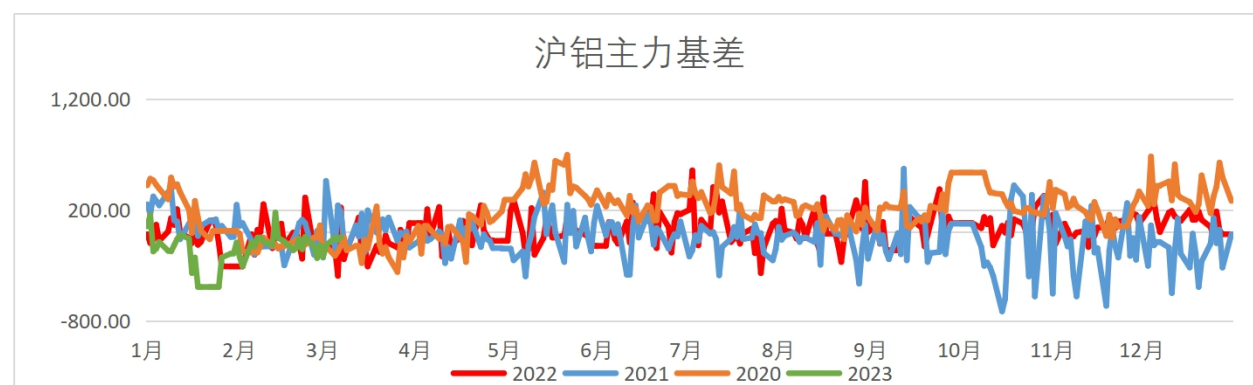
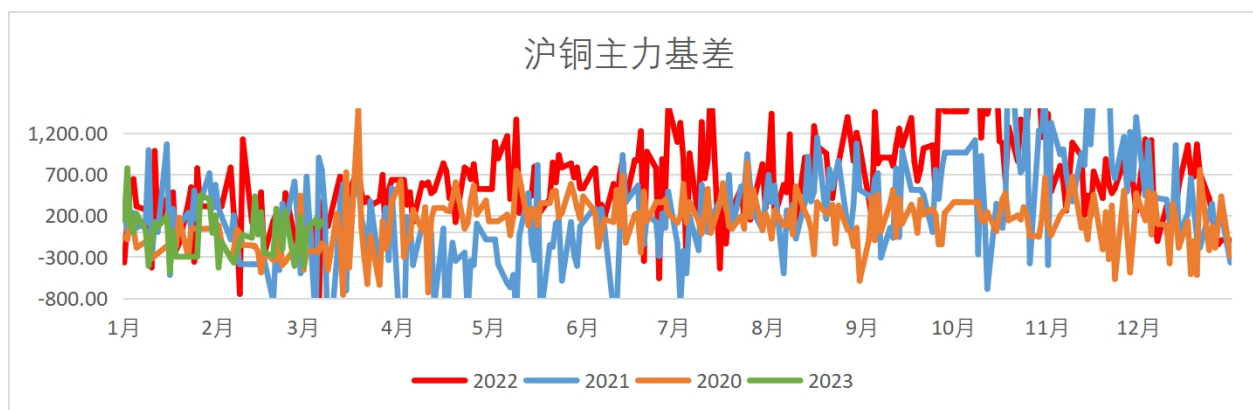
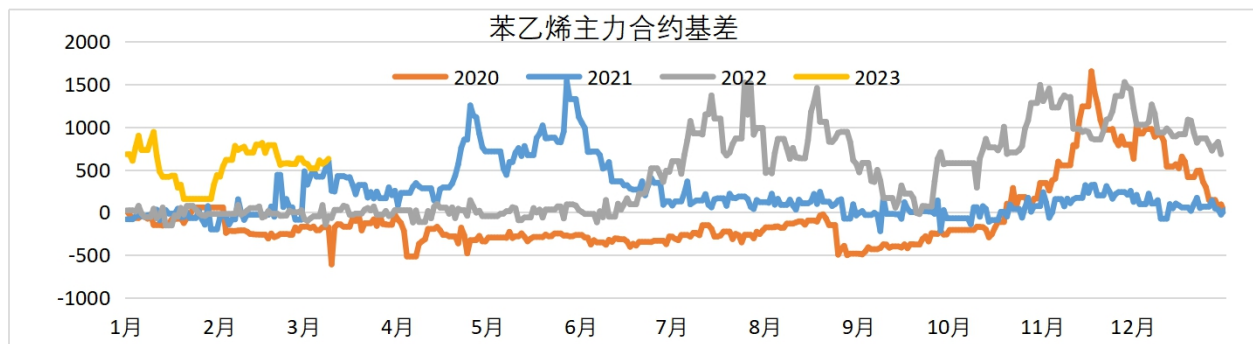
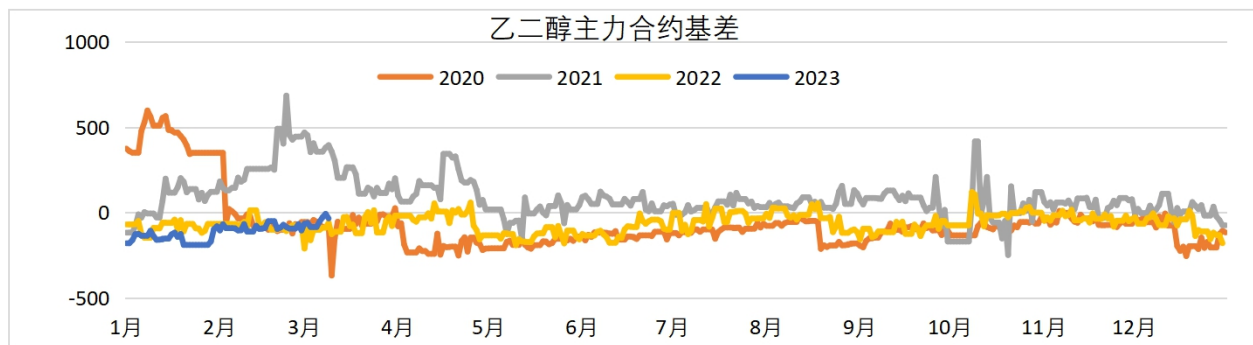
三、主要品种基差季节性图表及期限结构



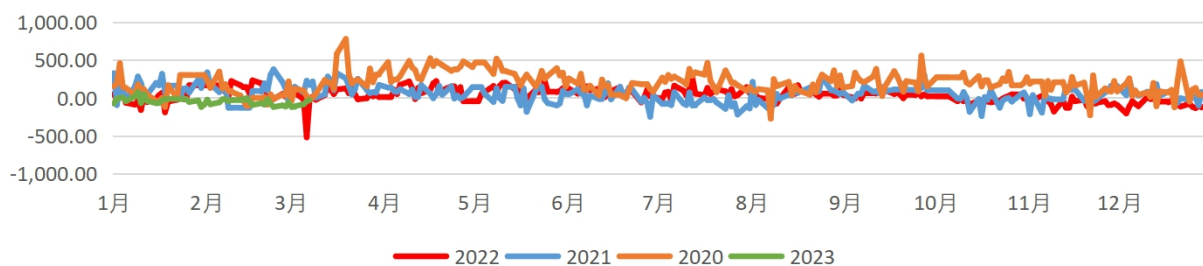




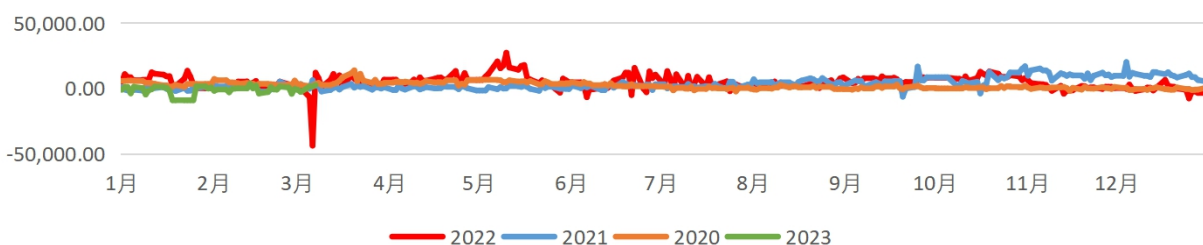




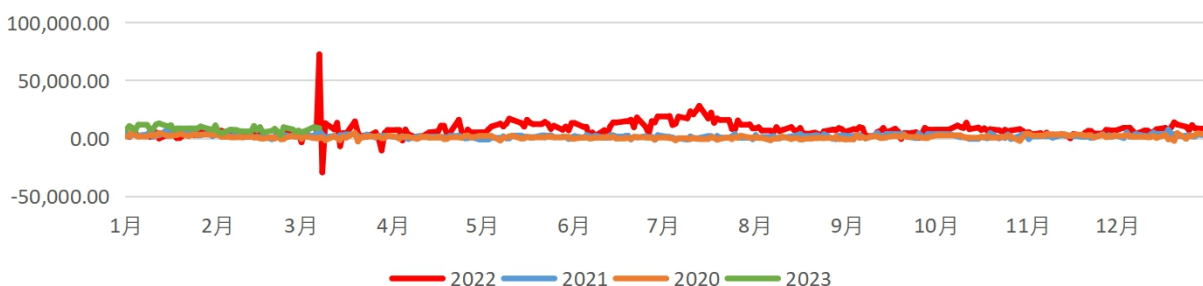
沪铅主力基差



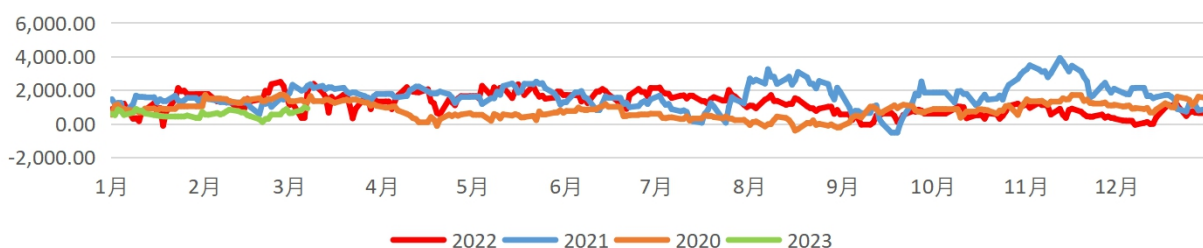
沪锡主力基差



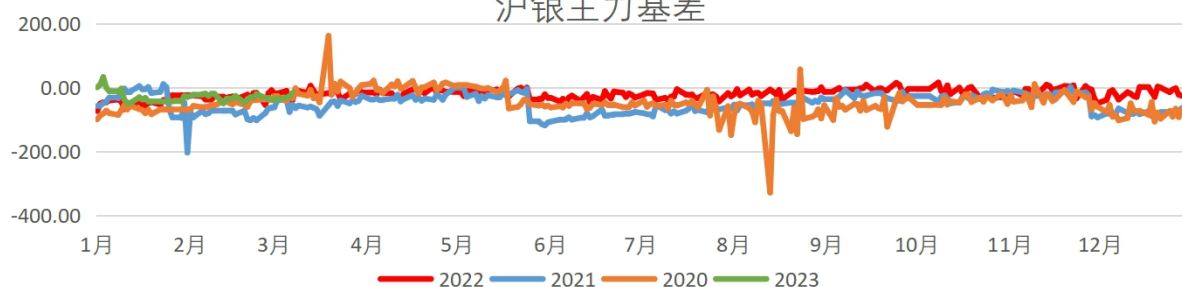
沪镍主力基差



不锈钢主力基差



沪银主力基差



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