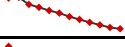
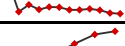
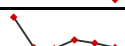
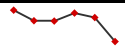
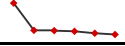
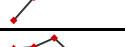
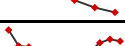
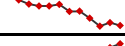
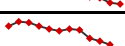
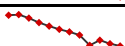
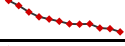
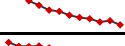
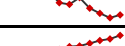
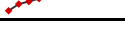


山金期货基差日报

更新时间：2023年03月15日09时00分

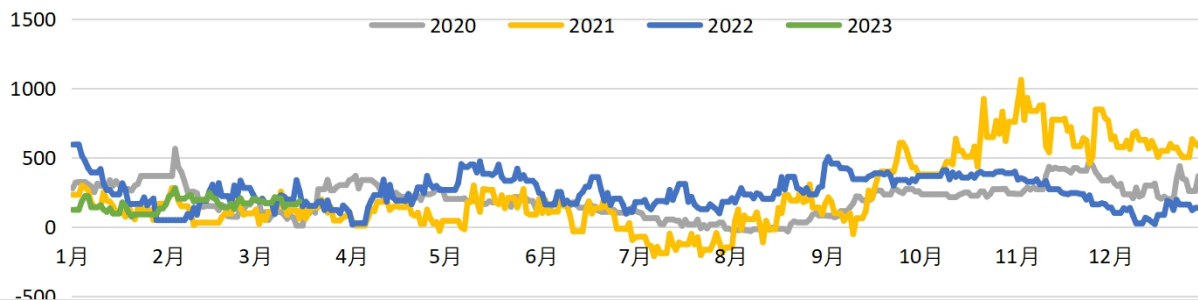
一、主要品种基差及变化情况一览

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	4557	4373	184	19	4.20%	25.1%	
热卷	上海	4550	4467	83	2	1.86%	11.1%	
铁矿石	青岛港PB粉	1022	920	102	25	11.06%	66.2%	
焦炭	天津港	2810	2861	-51	78	-1.77%	-10.6%	
焦煤	京唐港	2500	1968	532	53	27.03%	161.8%	
棉花	全国	15455	14235	1220	-93	8.57%	51.3%	
白糖	南宁	6270	6253	17	38	0.27%	1.6%	
豆粕	张家港	4220	3765	455	44	12.08%	72.3%	
菜粕	南通	3330	3046	284	14	9.32%	55.8%	
豆油	张家港	9190	8370	820	14	9.80%	58.6%	
棕榈油	广州	7810	7738	72	-26	0.93%	5.6%	
菜籽油	江苏	9770	9128	642	-16	7.03%	42.1%	
花生	青岛	9200	10542	-1342	0	-12.73%	-149.9%	
甲醇	江苏	2635	2576	59	-1	2.29%	13.7%	
PTA	华东	5755	5612	143	64	2.55%	15.2%	
PP	镇海	8200	7681	519	63	6.76%	40.4%	
PE	扬子石化	8380	8153	227	74	2.78%	16.7%	
PVC	华东	6380	6337	43	44	0.68%	4.1%	
沥青	华东	3950	3839	111	61	2.89%	11.5%	
EG	华东	4120	4101	19	60	0.46%	2.8%	
EB	华东	9135	8335	800	191	9.60%	57.4%	
铜	上海	68850	68550	300	470	0.44%	5.2%	
铝	上海	18280	18270	10	225	0.05%	0.6%	
锌	上海	22910	22855	55	310	0.24%	2.8%	
铅	上海	15175	15240	-65	-15	-0.43%	-5.0%	
镍	上海	184550	177570	6980	3730	3.93%	46.3%	
不锈钢	无锡	16450	15890	560	-360	3.52%	41.5%	
锡	上海	186750	184000	2750	6130	1.49%	17.6%	
白银	上海	5010	5057	-47	-135	-0.93%	-3.7%	

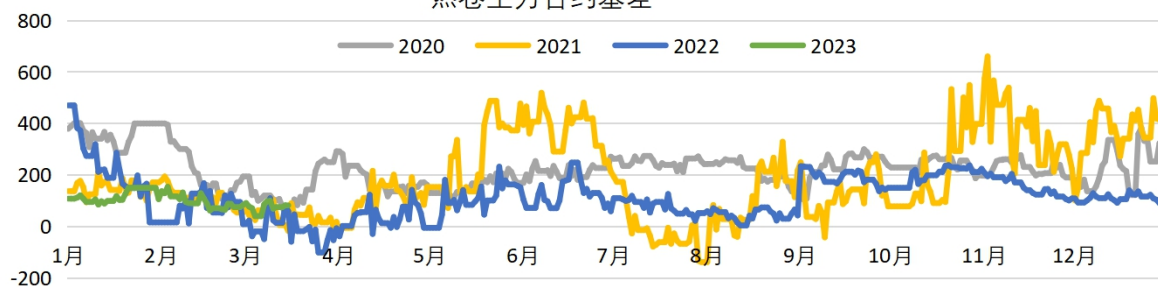
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

三、主要品种基差季节性图表及期限结构

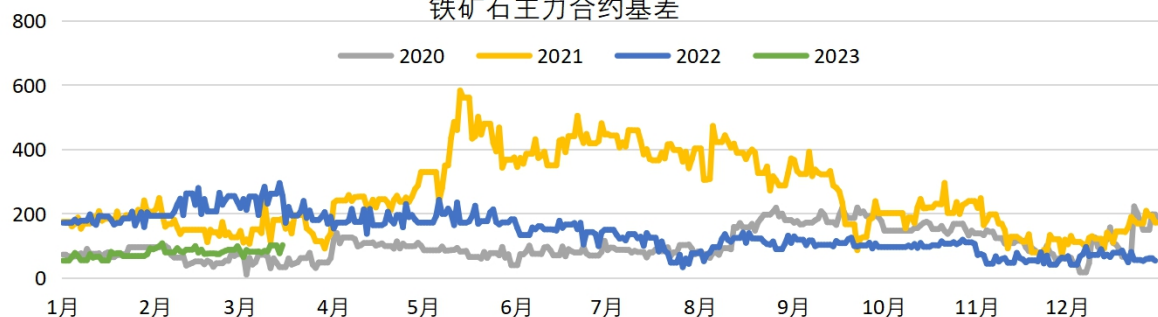
螺纹主力合约基差



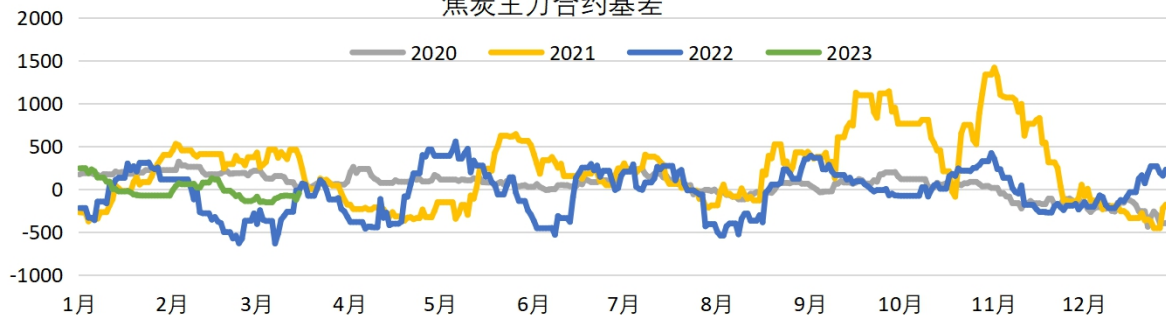
热卷主力合约基差



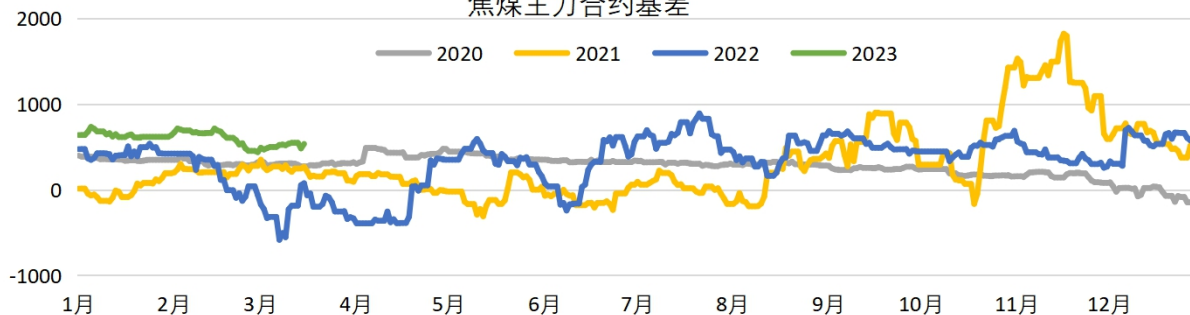
铁矿石主力合约基差

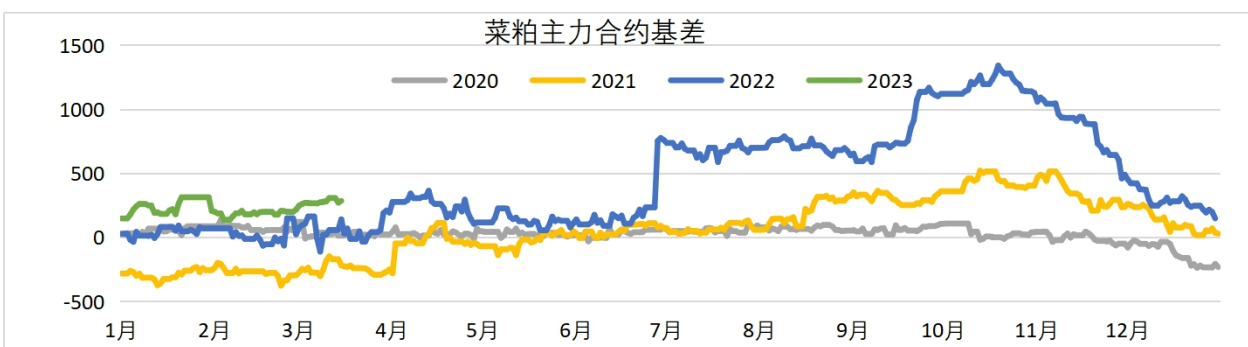
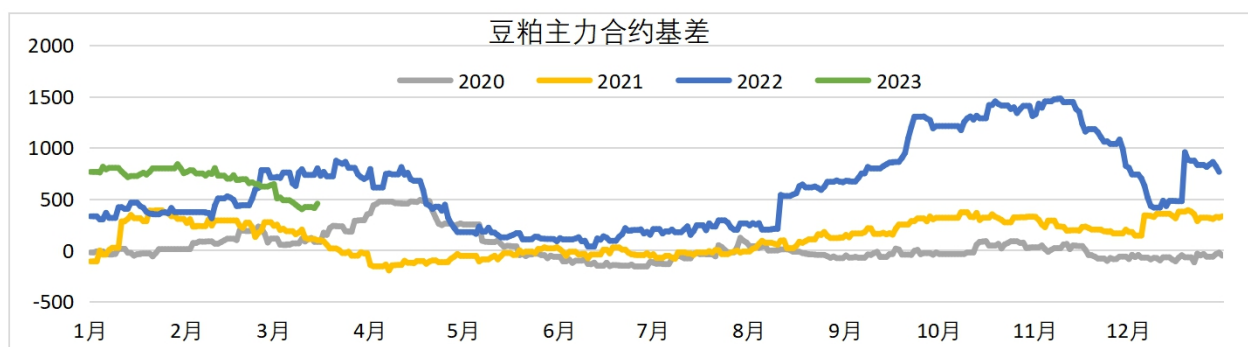
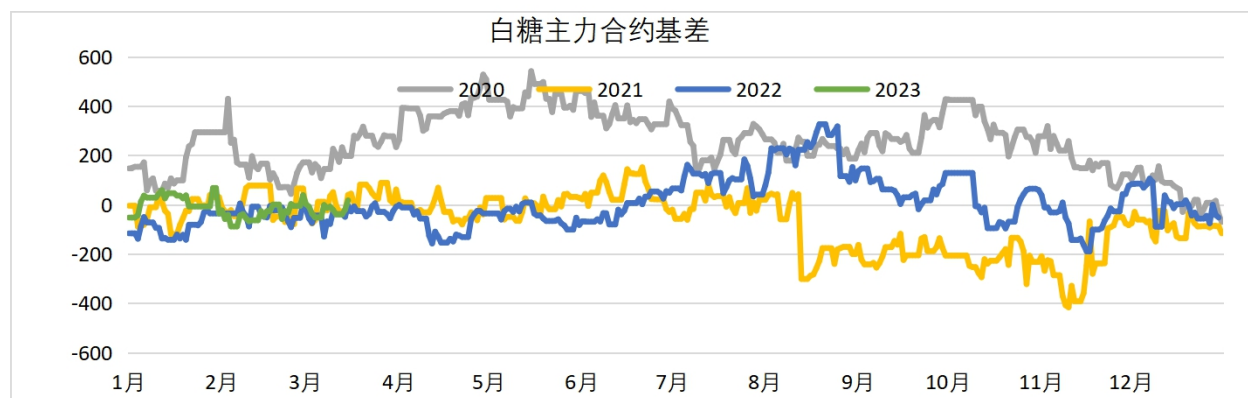
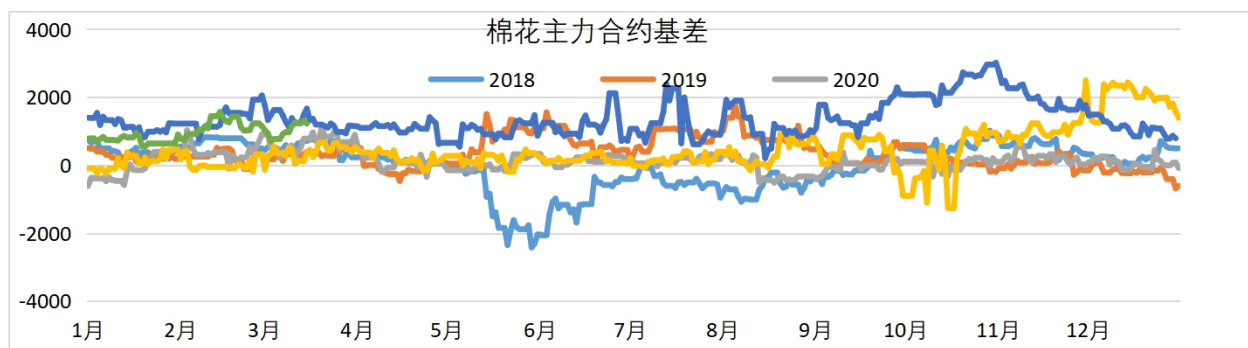


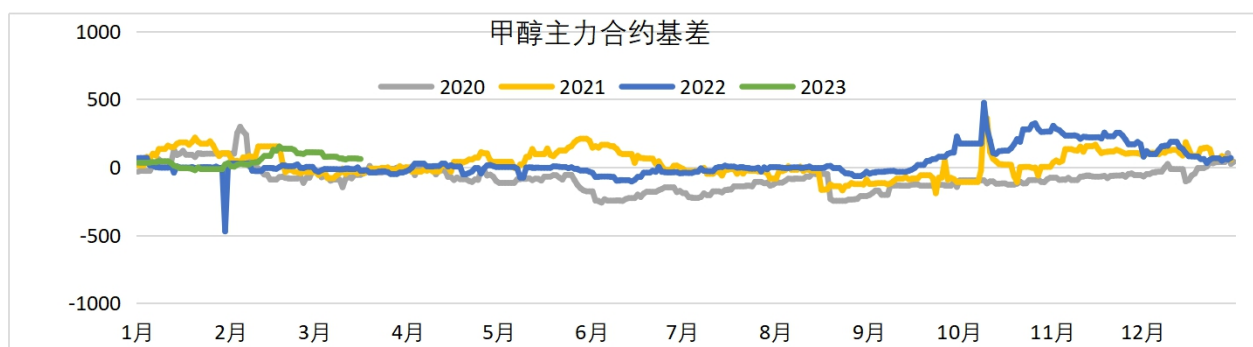
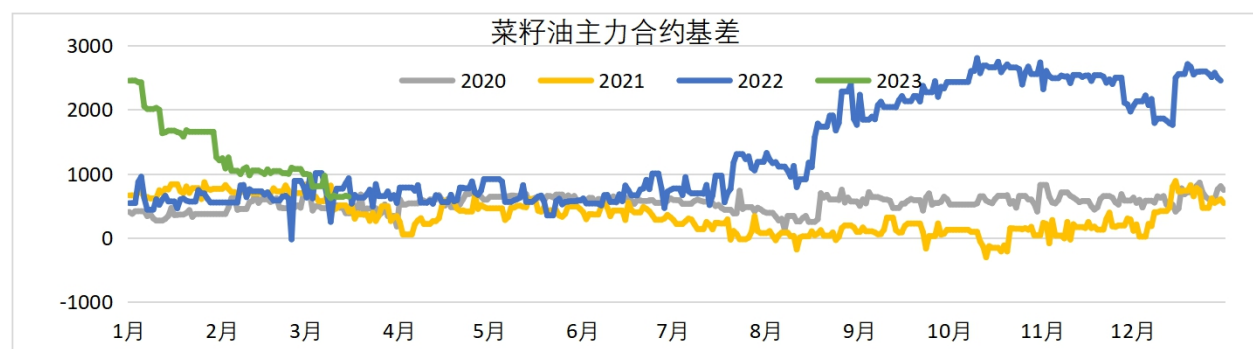
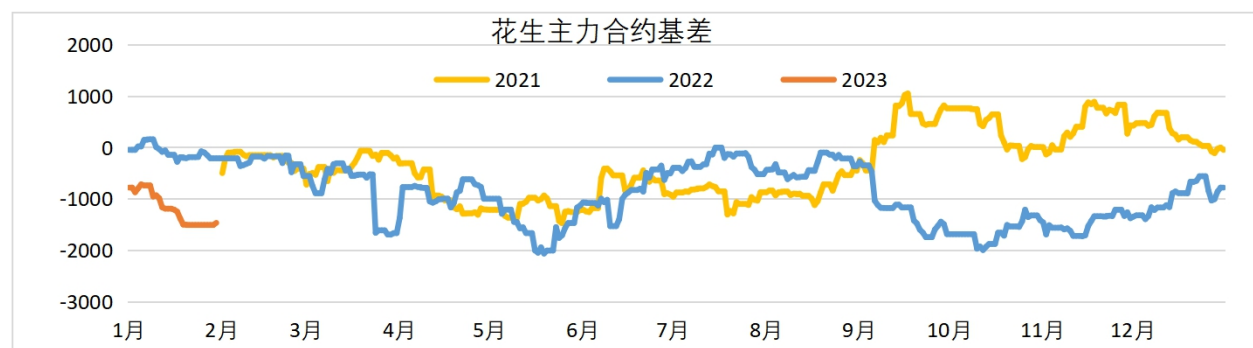
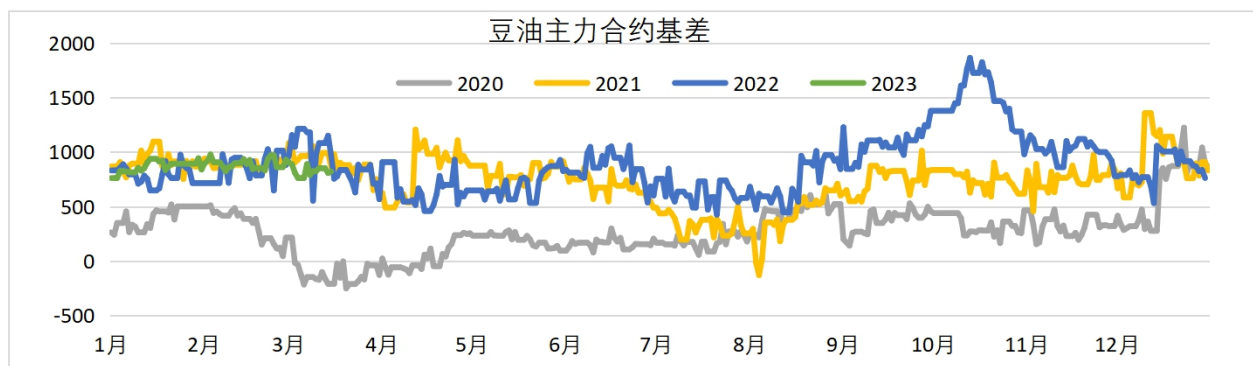
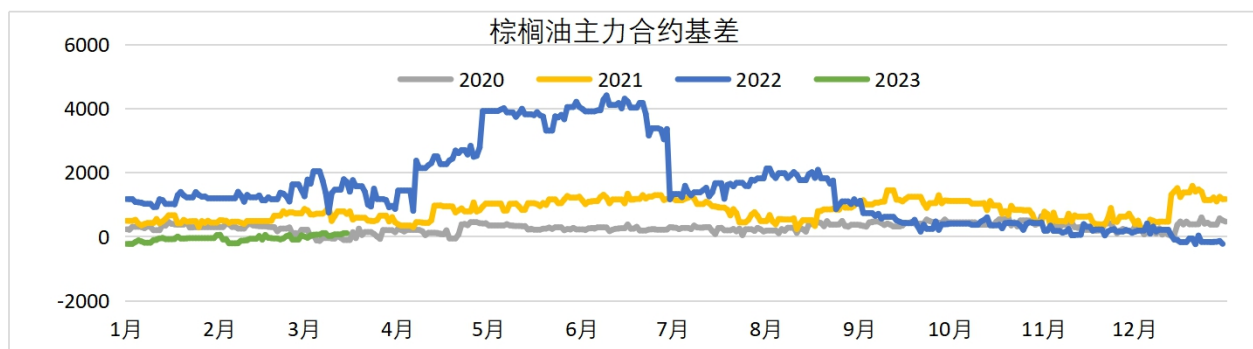
焦炭主力合约基差

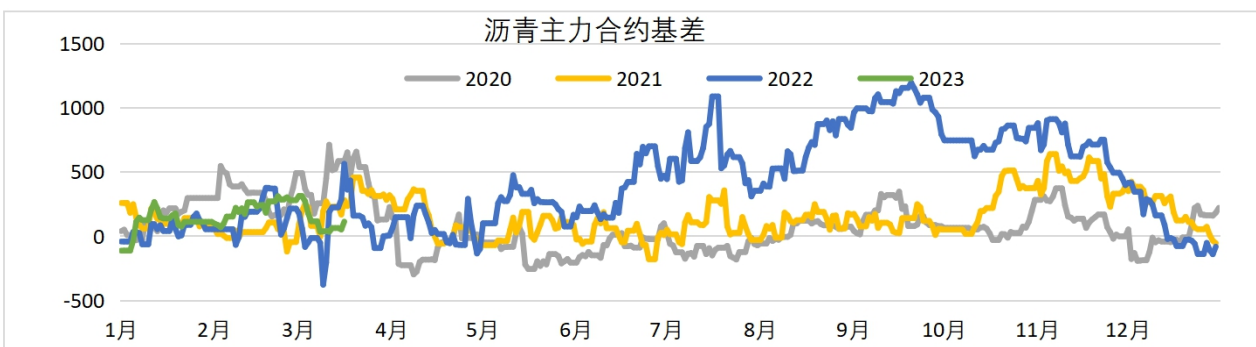
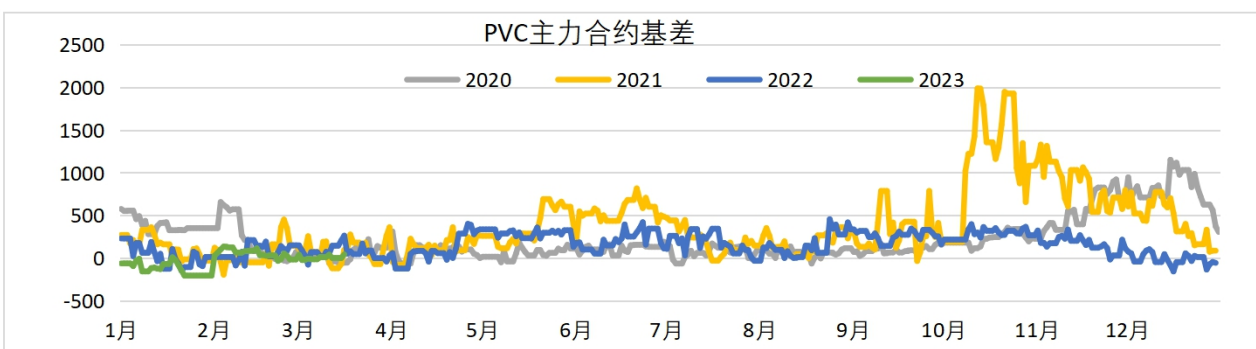
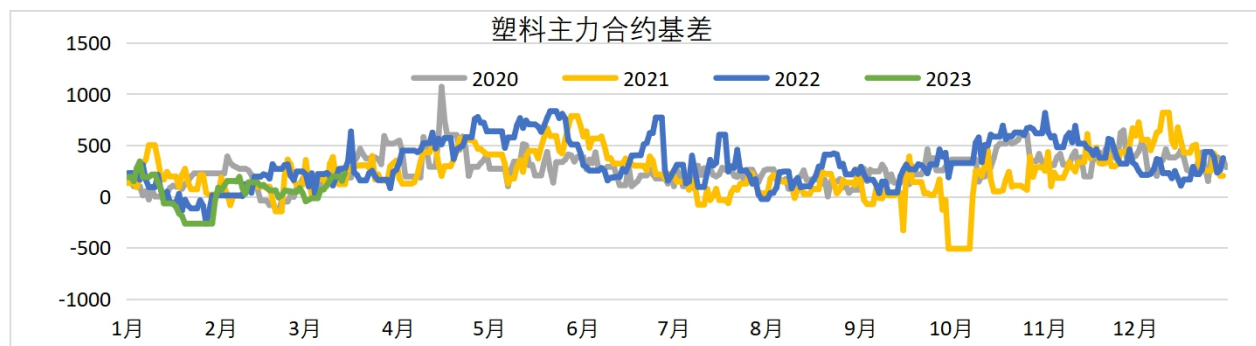
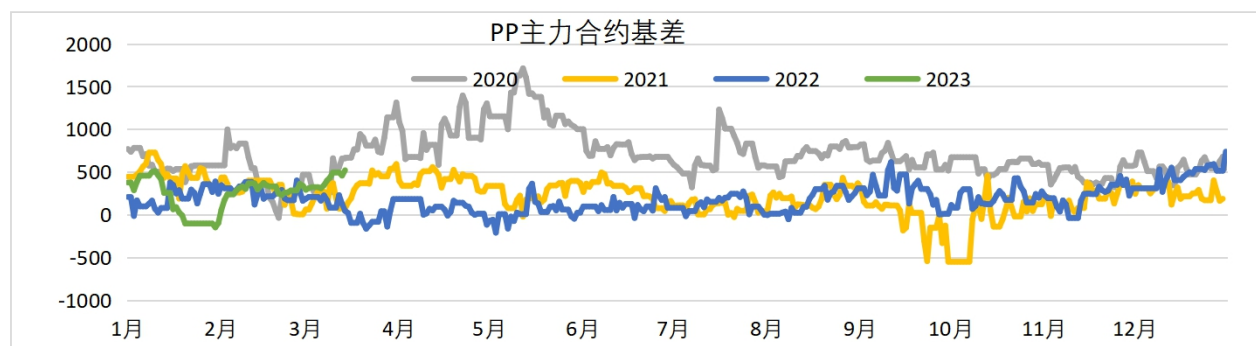
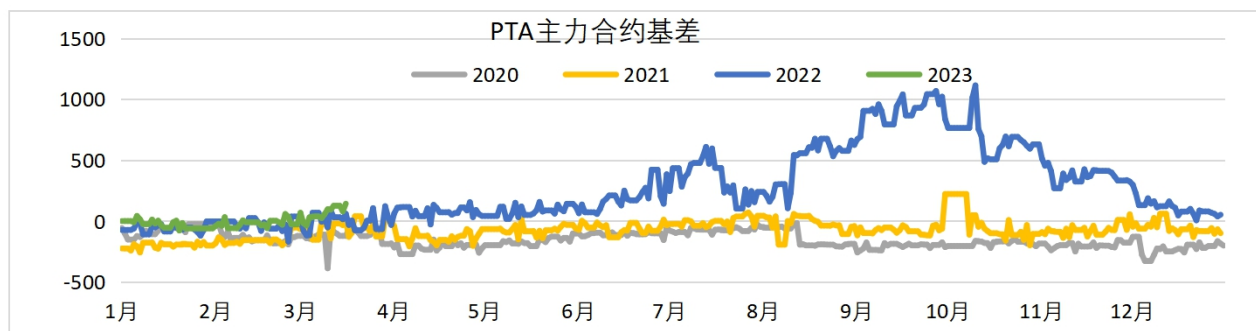


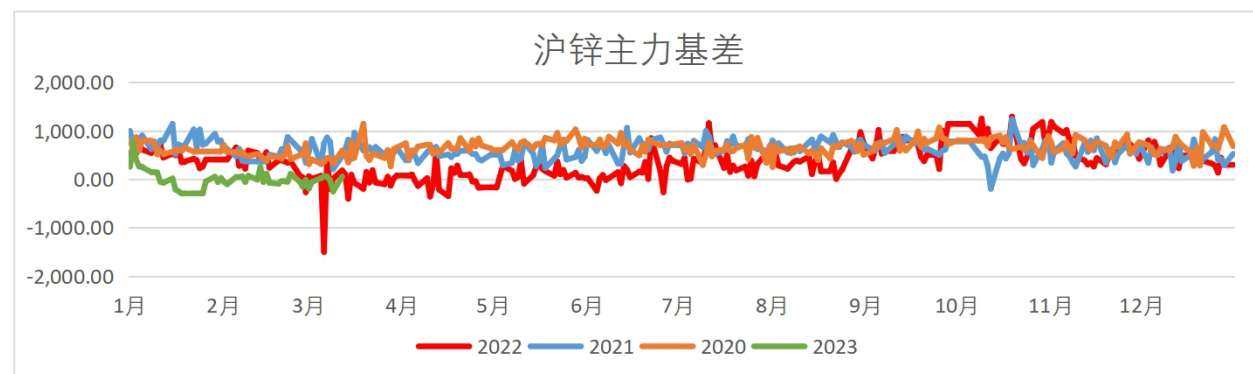
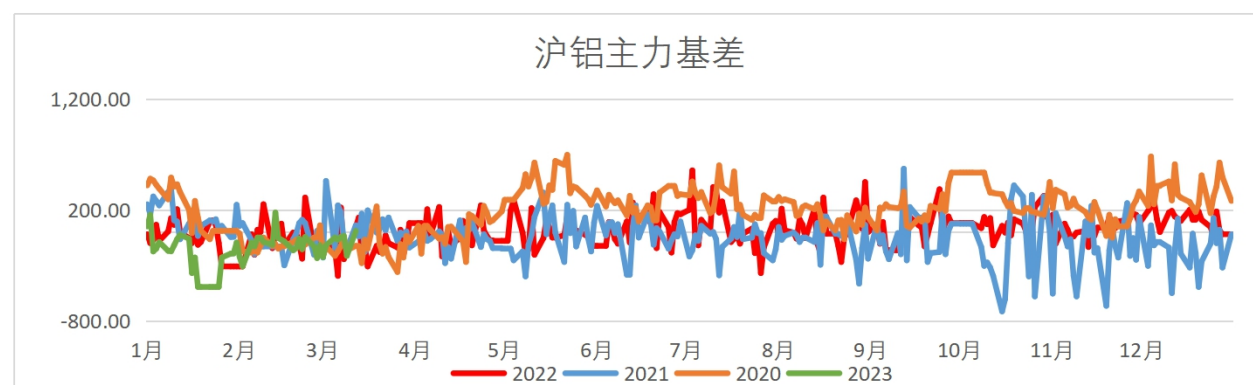
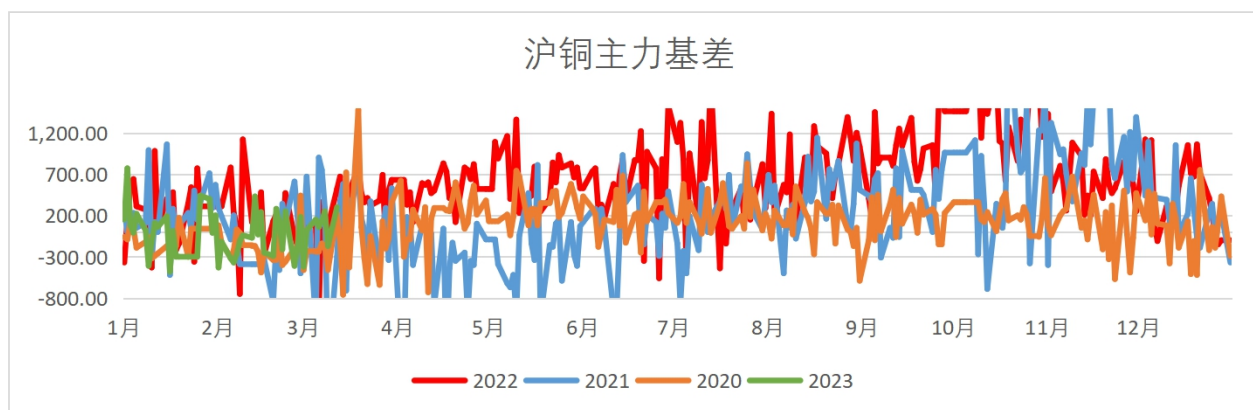
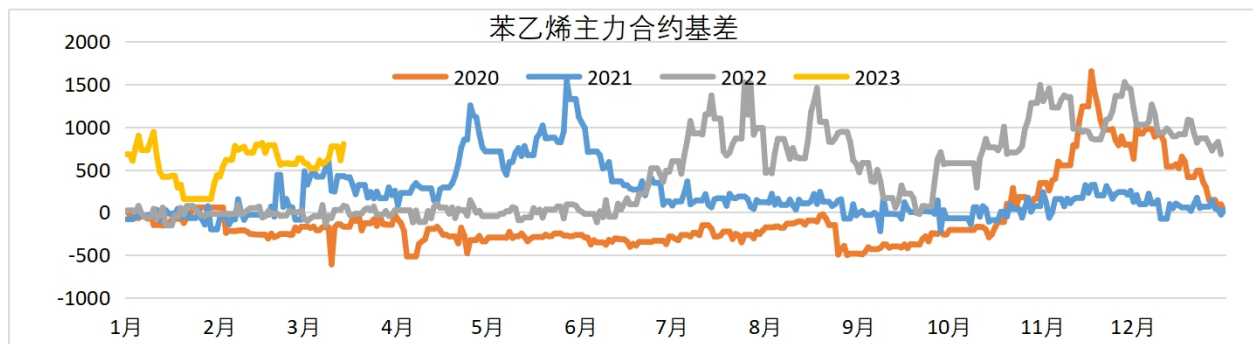
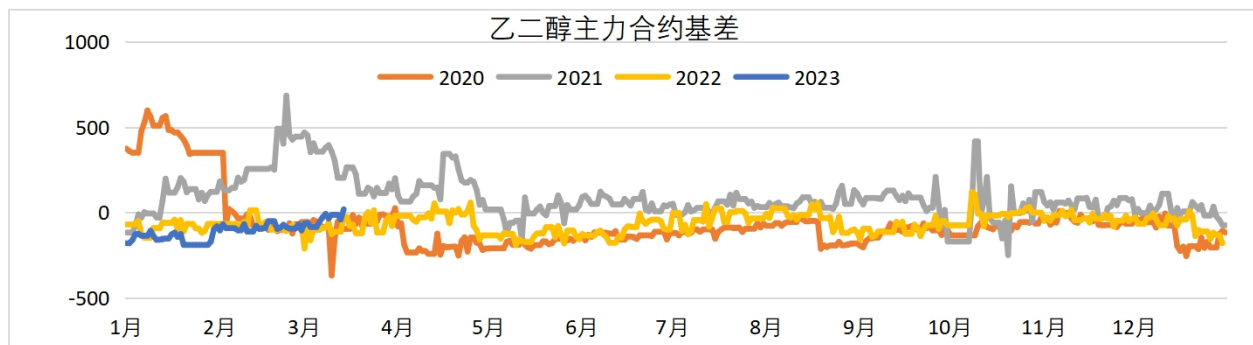
焦煤主力合约基差



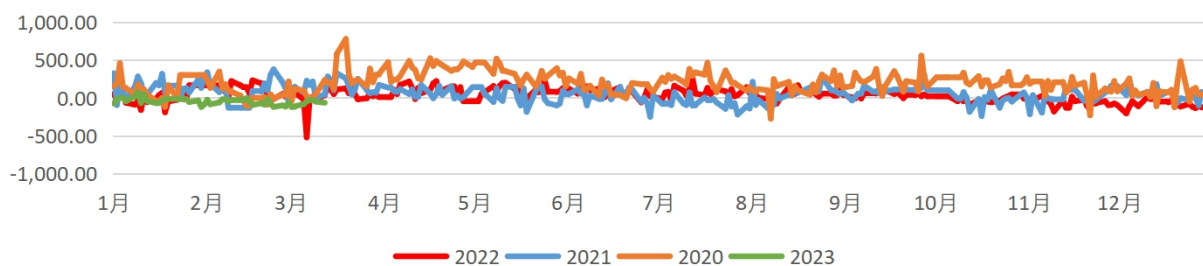




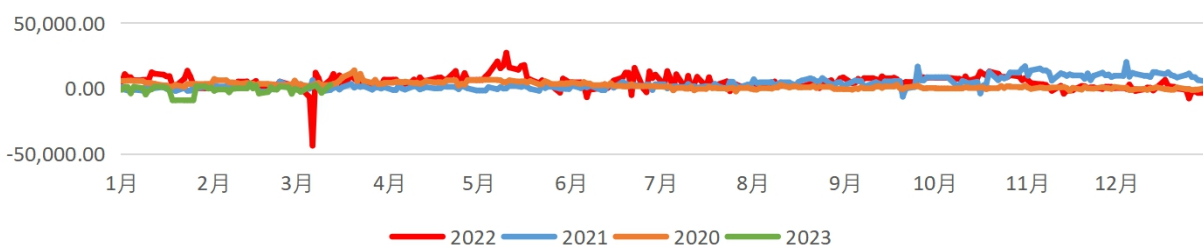




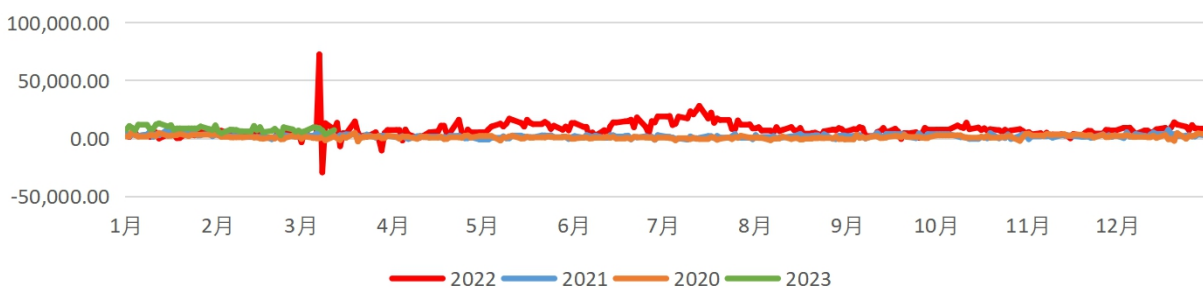
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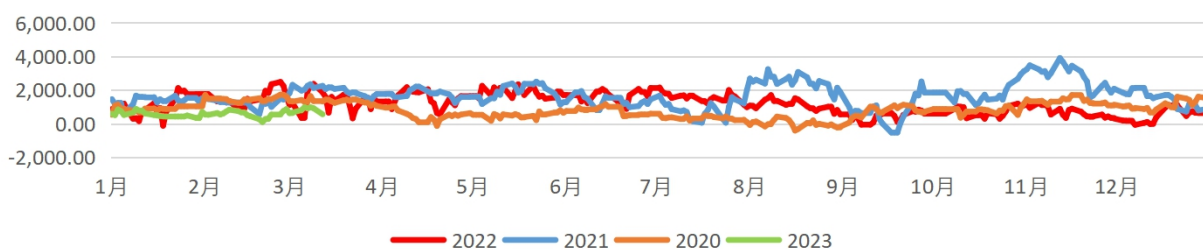
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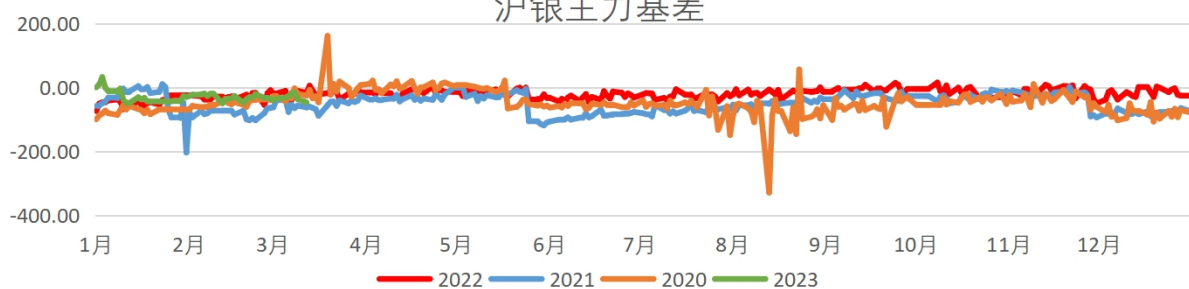
沪镍主力基差



不锈钢主力基差



沪银主力基差



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