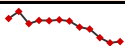
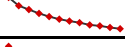
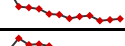
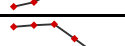
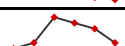
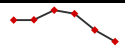
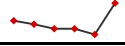
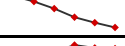
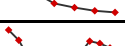
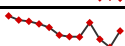
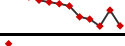
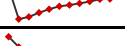
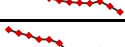
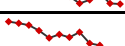
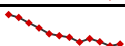
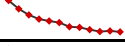
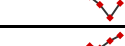
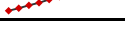


山金期货基差日报

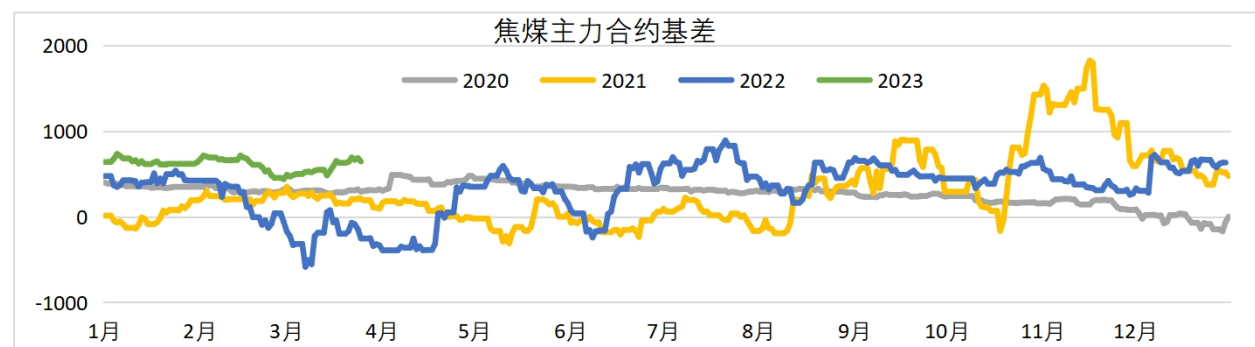
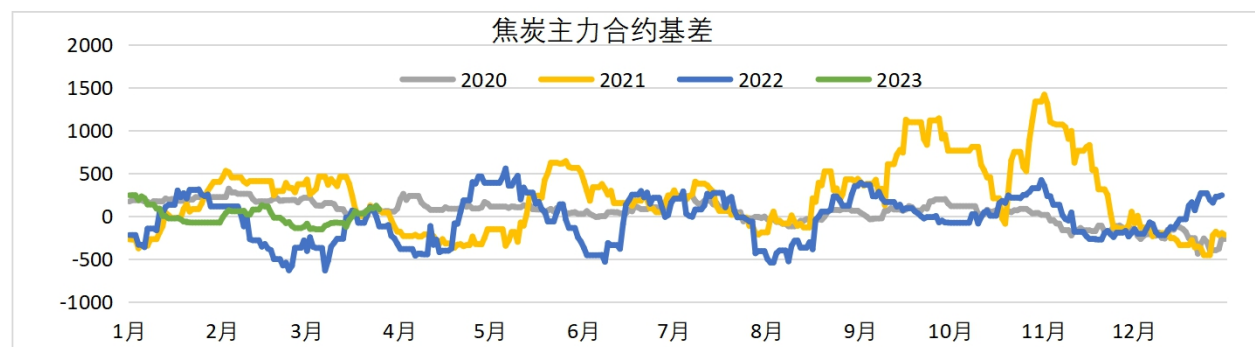
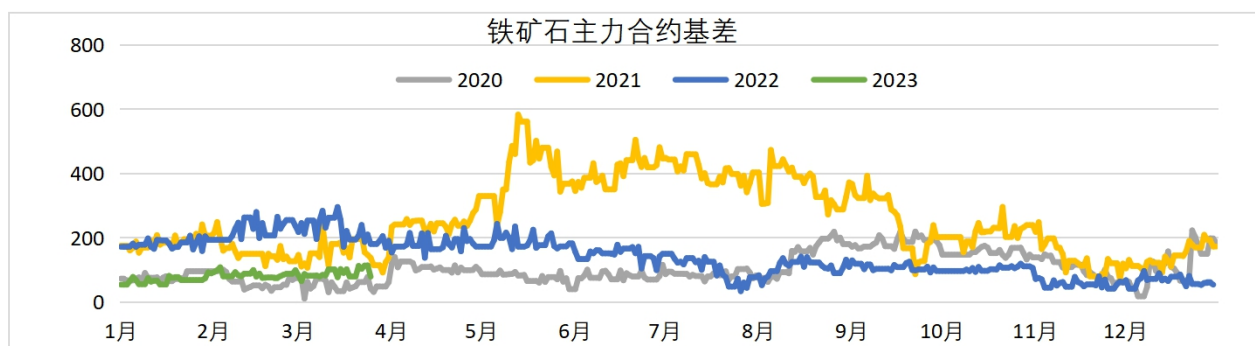
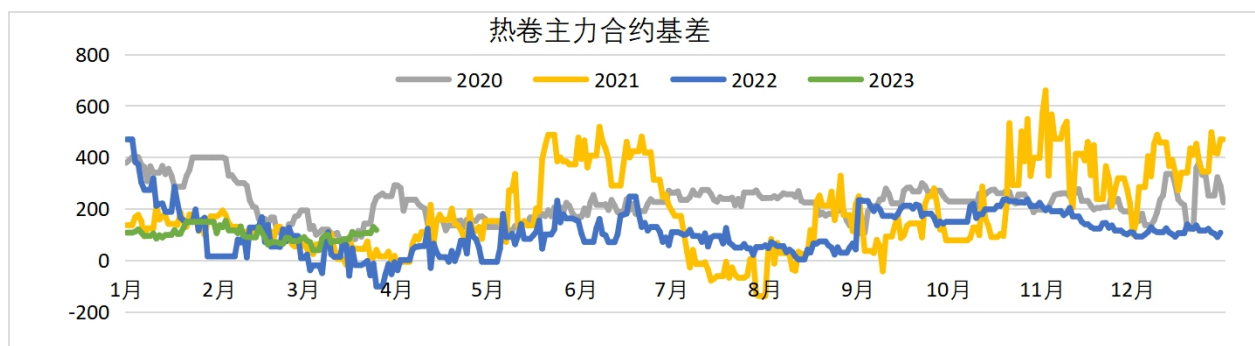
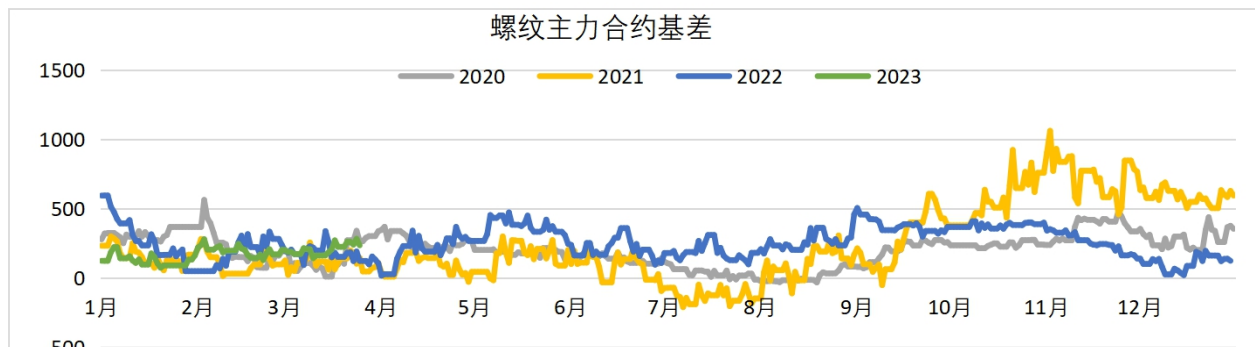
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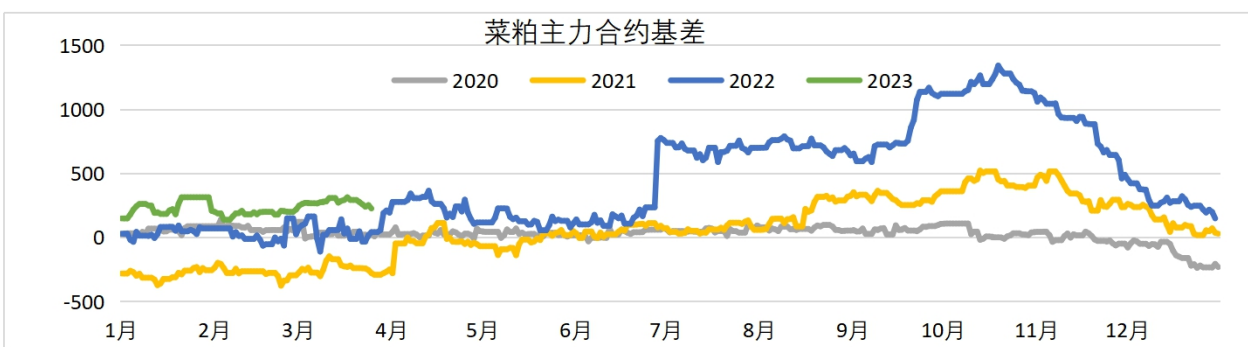
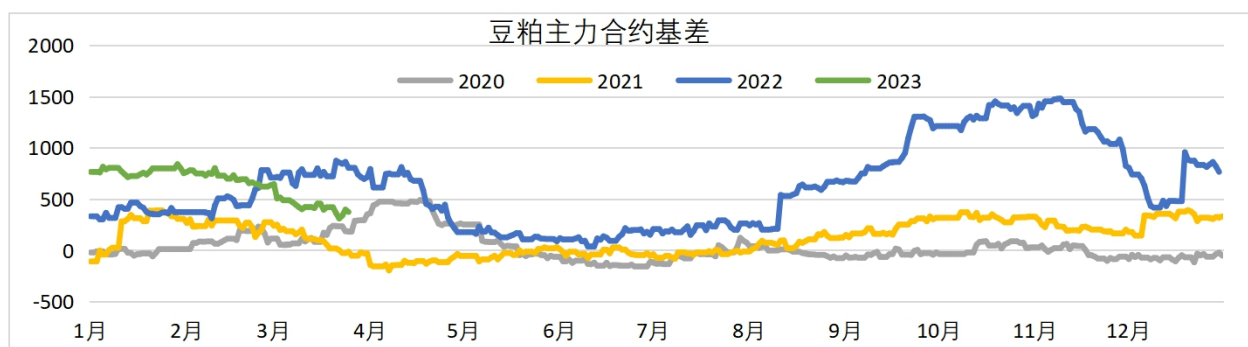
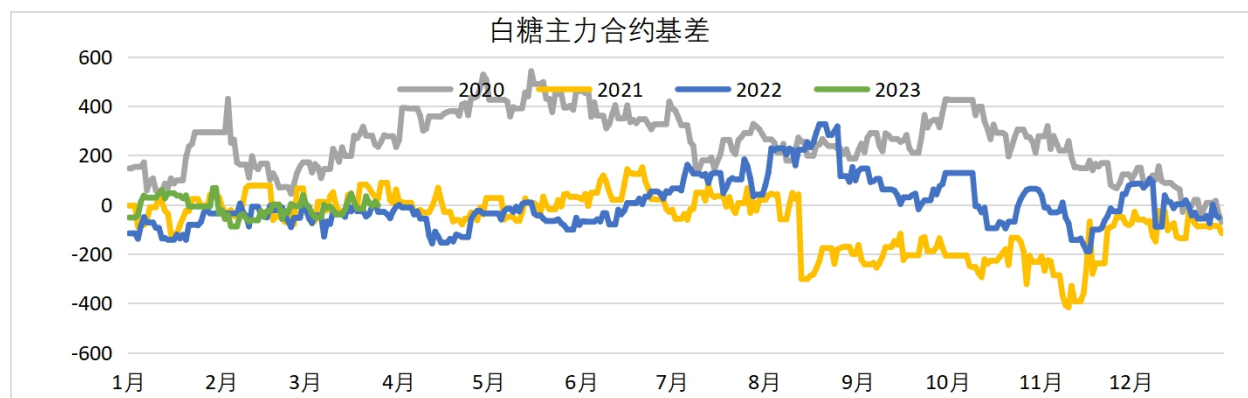
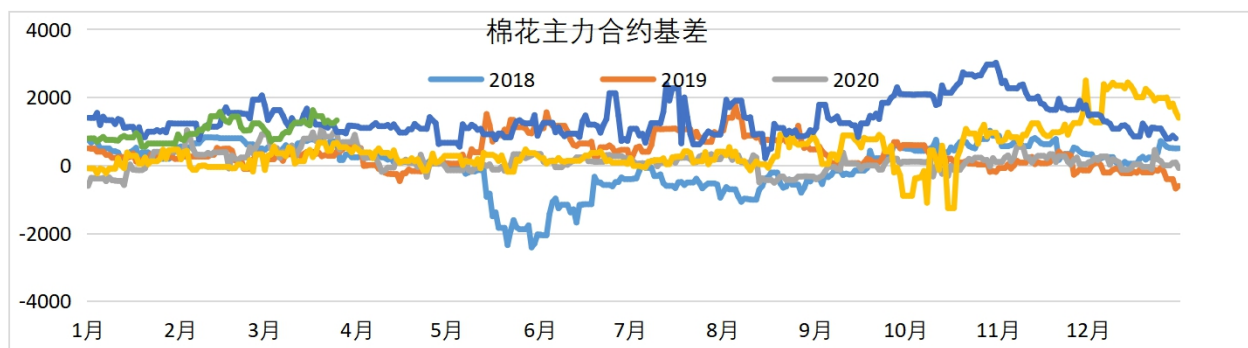
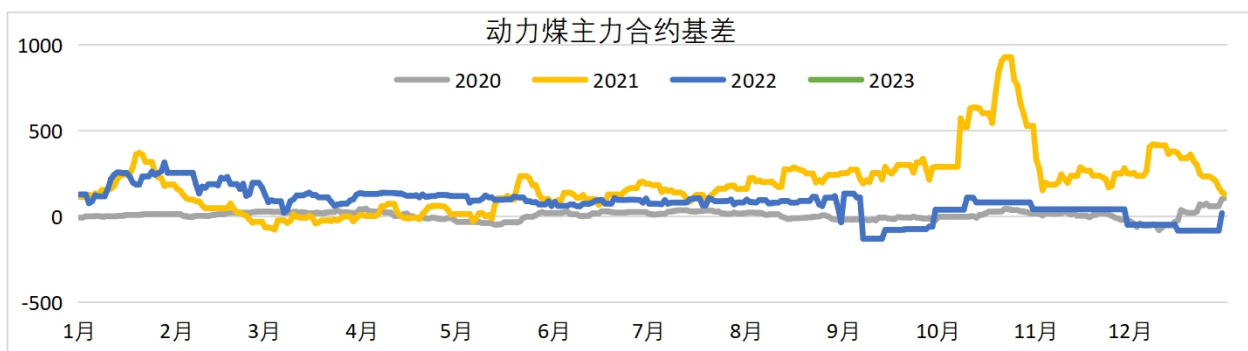
一、主要品种基差及变化情况一览

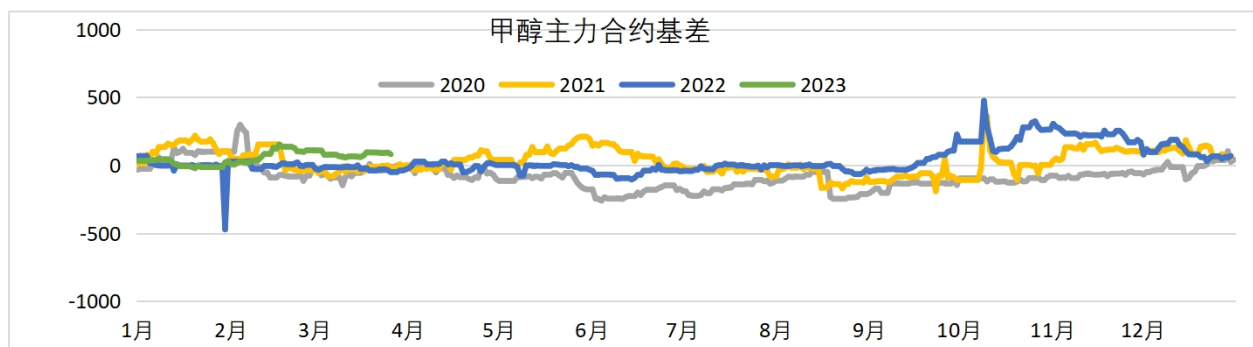
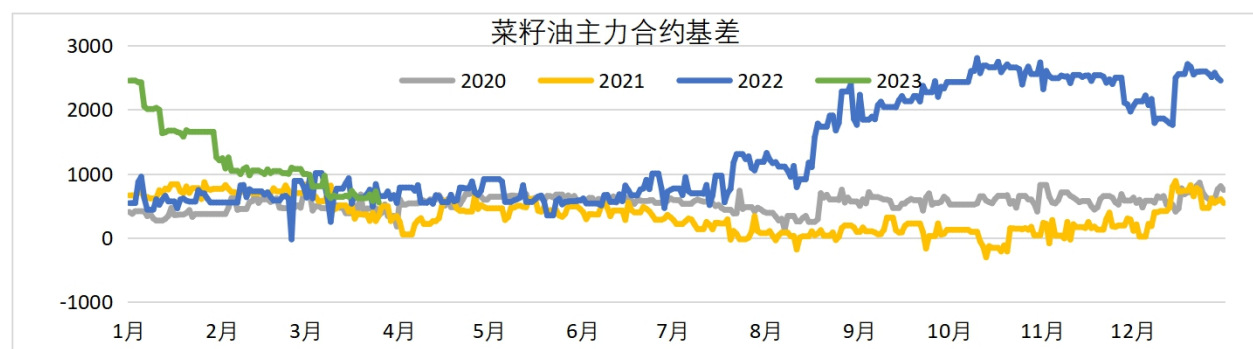
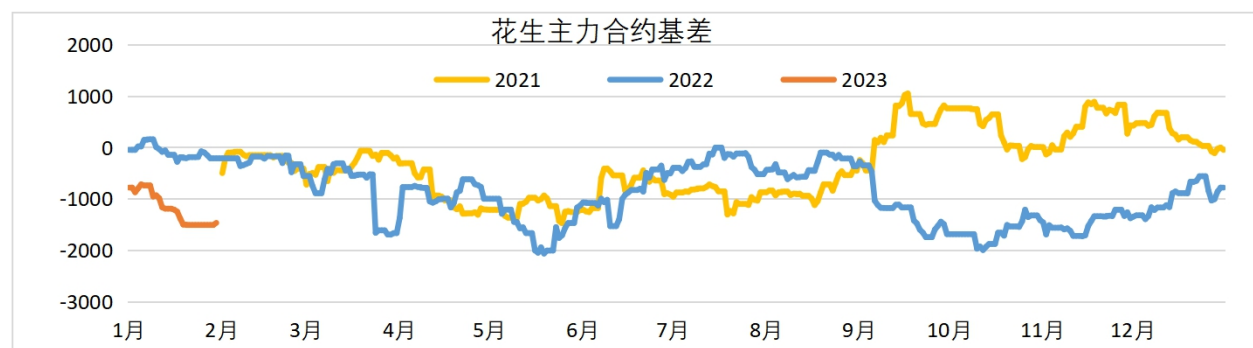
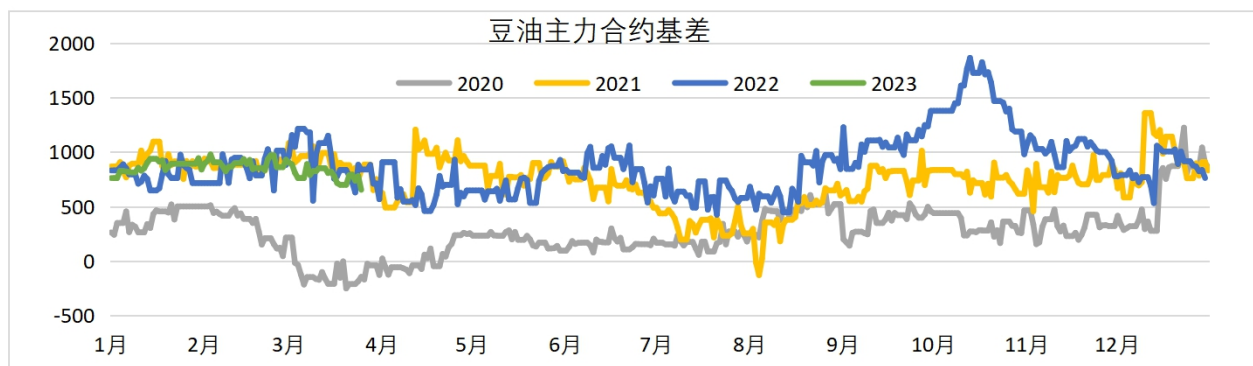
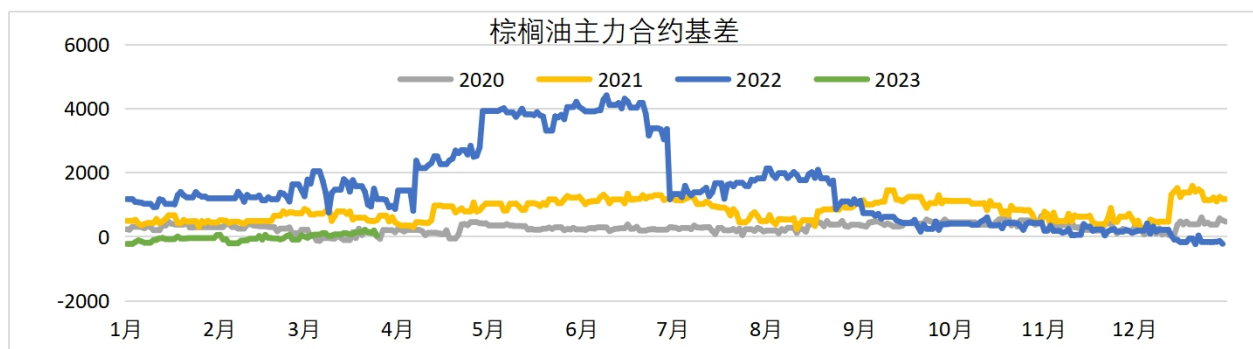
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4340	4107	233	-47	5.68%	42.3%	
热卷	上海	4370	4253	117	-12	2.75%	20.5%	
铁矿石	青岛港PB粉	945	867	78	-35	9.01%	67.1%	
焦炭	天津港	2810	2736	74	-44	2.70%	20.1%	
焦煤	京唐港	2500	1859	642	-40	34.52%	257.1%	
棉花	全国	15214	13895	1319	76	9.49%	70.7%	
白糖	南宁	6185	6188	-3	-15	-0.05%	-0.4%	
豆粕	张家港	3880	3507	373	-23	10.64%	79.2%	
菜粕	南通	3000	2776	224	-27	8.07%	60.1%	
豆油	张家港	8500	7848	652	-126	8.31%	61.9%	
棕榈油	广州	7350	7330	20	-160	0.27%	2.0%	
菜籽油	江苏	8850	8298	552	-172	6.65%	49.6%	
花生	青岛	9200	10198	-998	0	-9.79%	-17.7%	
甲醇	江苏	2585	2505	80	-13	3.19%	23.8%	
PTA	华东	6140	6070	70	-118	1.15%	8.6%	
PP	镇海	8150	7558	592	-48	7.83%	58.3%	
PE	扬子石化	8350	8056	294	-53	3.65%	27.2%	
PVC	华东	6180	6130	50	-85	0.82%	6.1%	
沥青	华东	3800	3579	221	2	6.17%	28.2%	
EG	华东	4020	4036	-16	-14	-0.40%	-3.0%	
EB	华东	9135	8316	819	-18	9.85%	73.4%	
铜	上海	69300	69760	-460	-760	-0.66%	-12.7%	
铝	上海	18320	18470	-150	-65	-0.81%	-15.6%	
锌	上海	22520	22680	-160	-385	-0.71%	-13.6%	
铅	上海	15400	15390	10	-15	0.06%	1.2%	
镍	上海	183350	181410	1940	-5100	1.07%	20.5%	
不锈钢	无锡	15650	15370	280	100	1.82%	35.0%	
锡	上海	196500	199600	-3100	-3400	-1.55%	-29.8%	
白银	上海	5213	5217	-4	179	-0.08%	-0.3%	

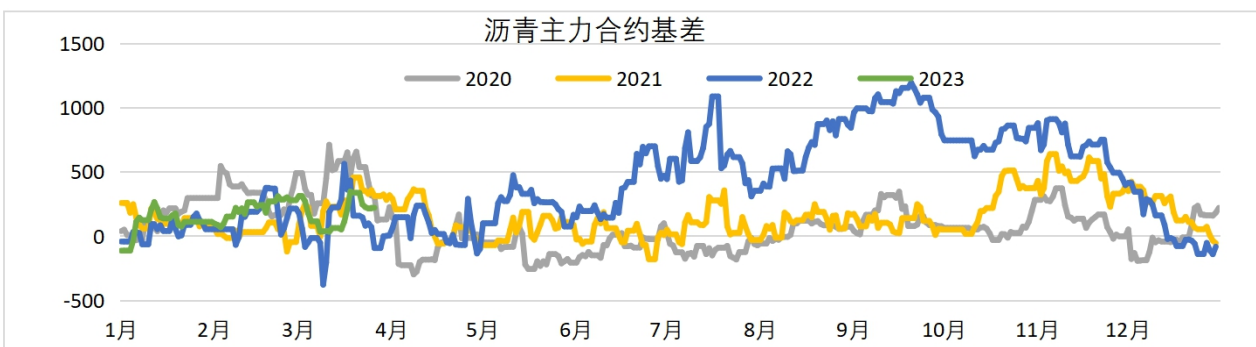
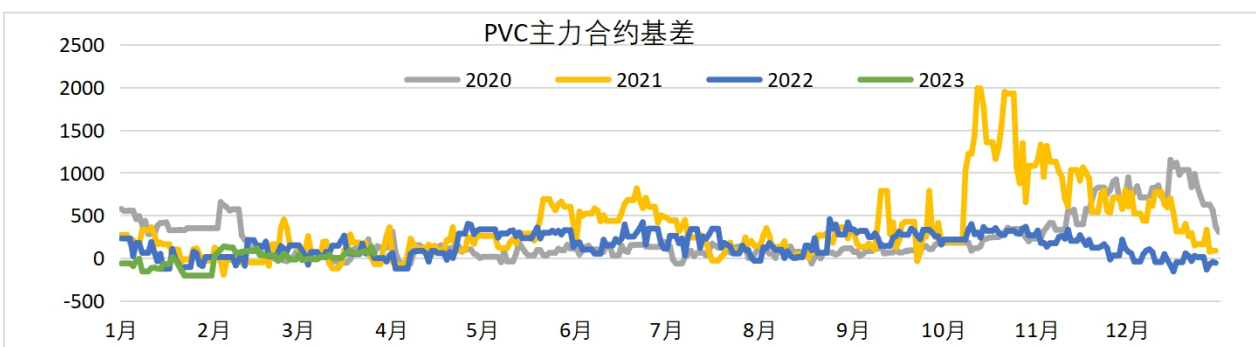
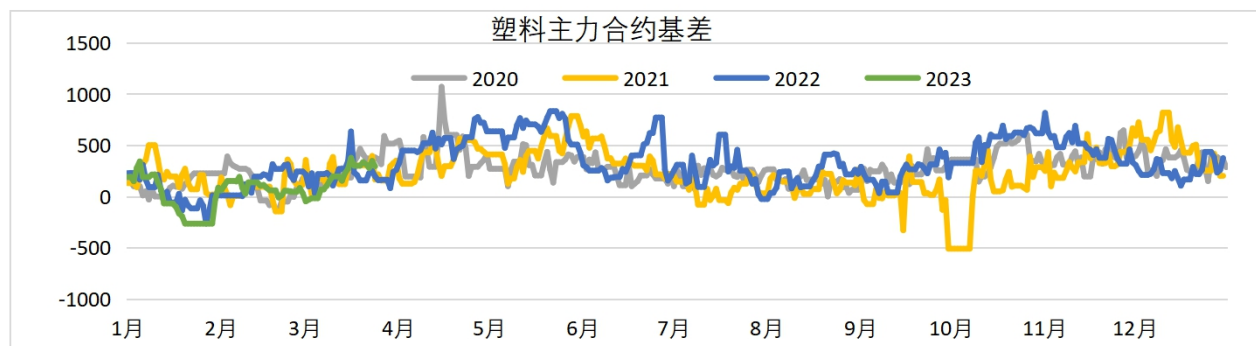
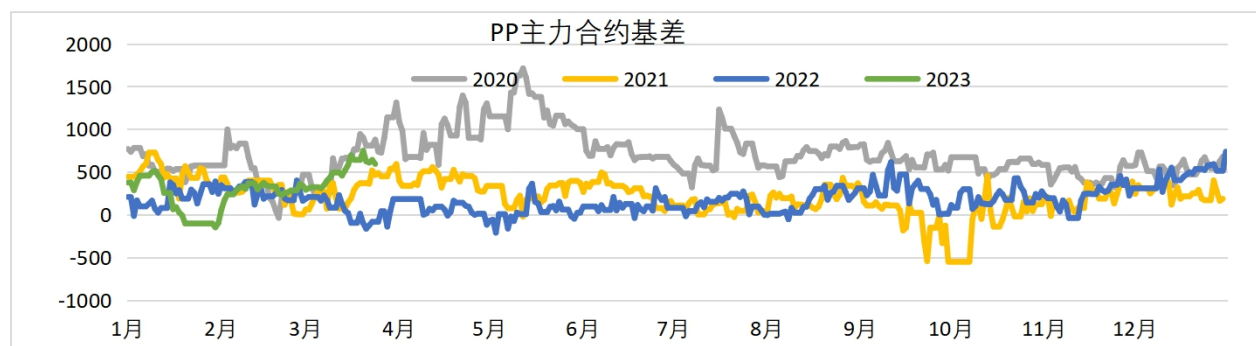
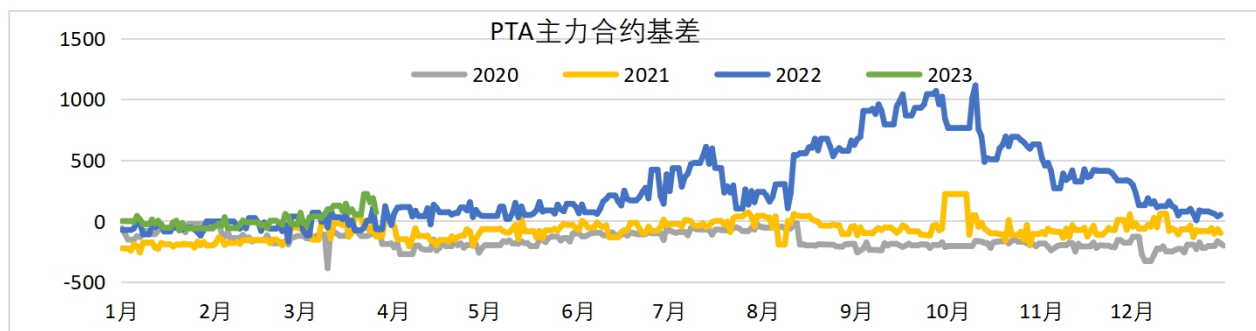
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

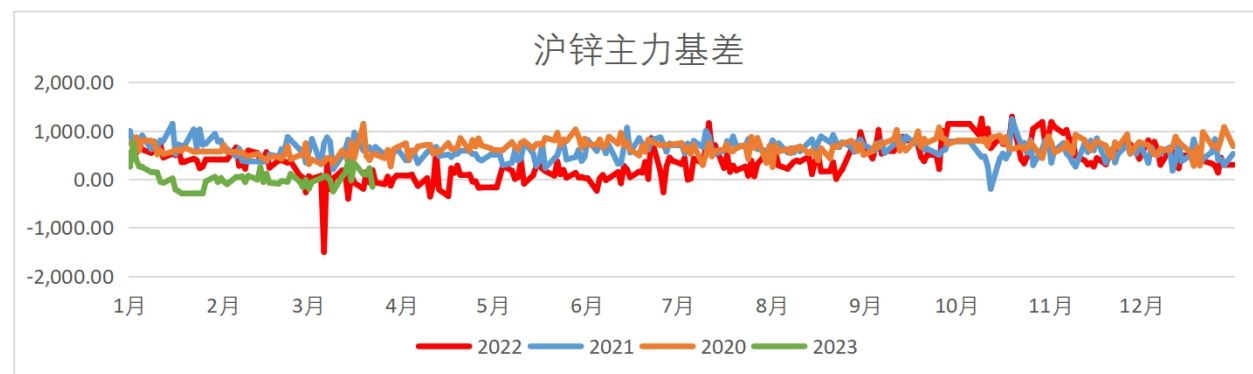
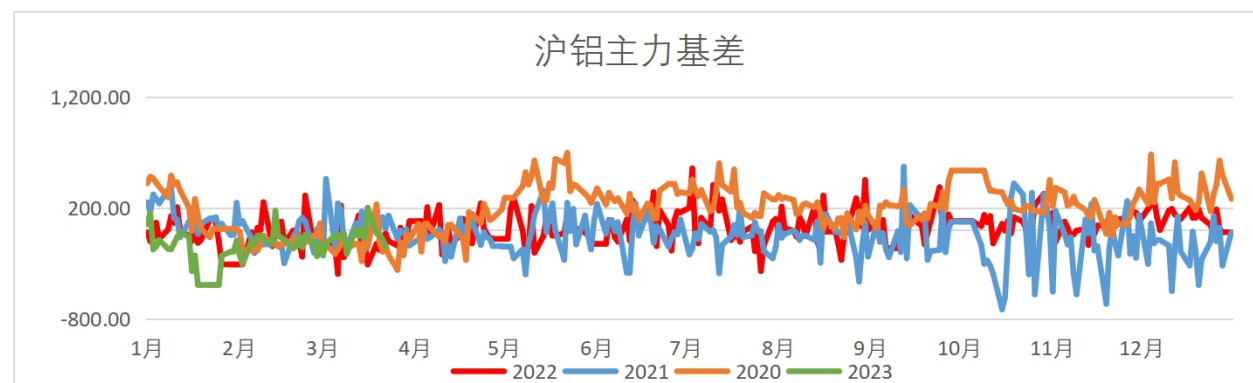
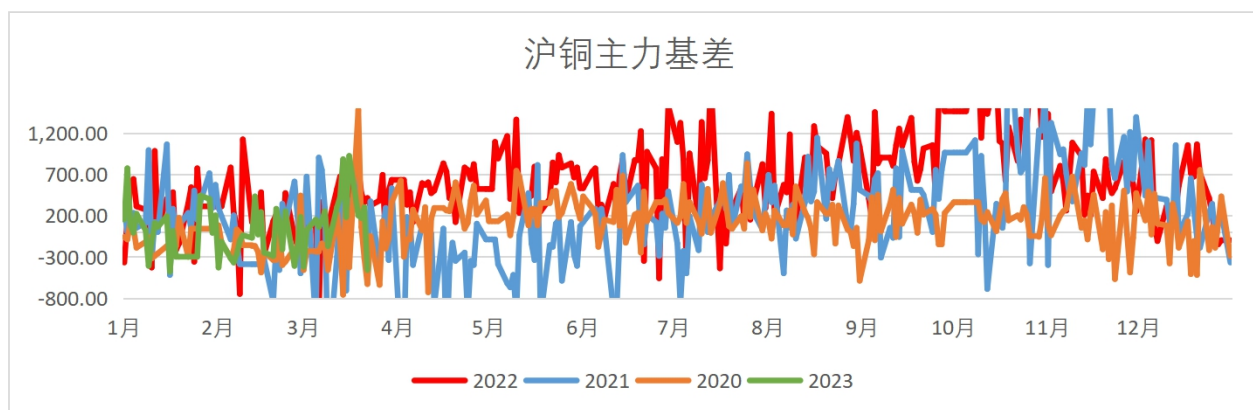
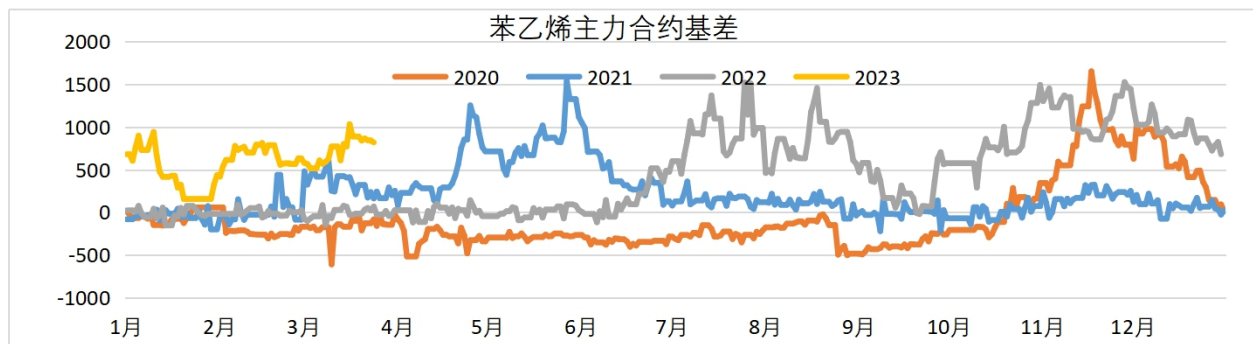
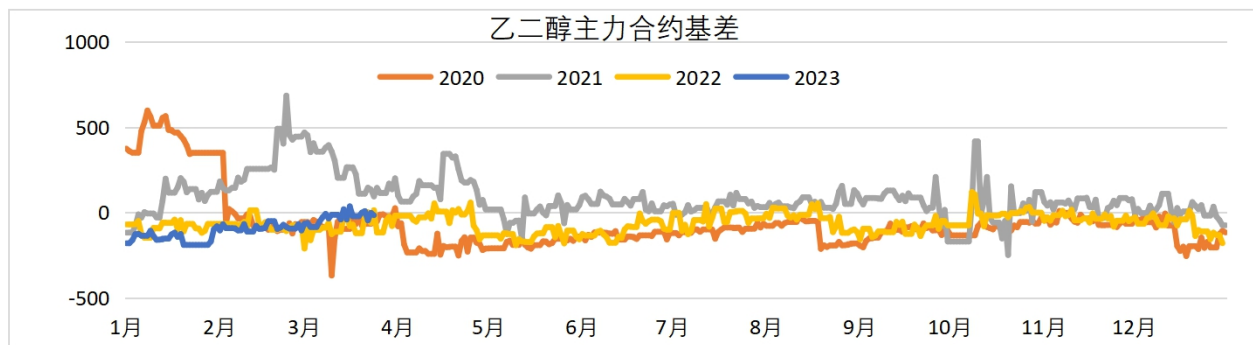
三、主要品种基差季节性图表及期限结构



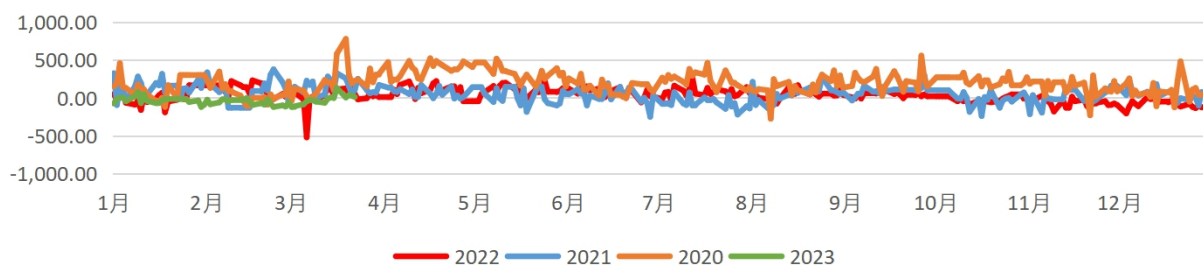




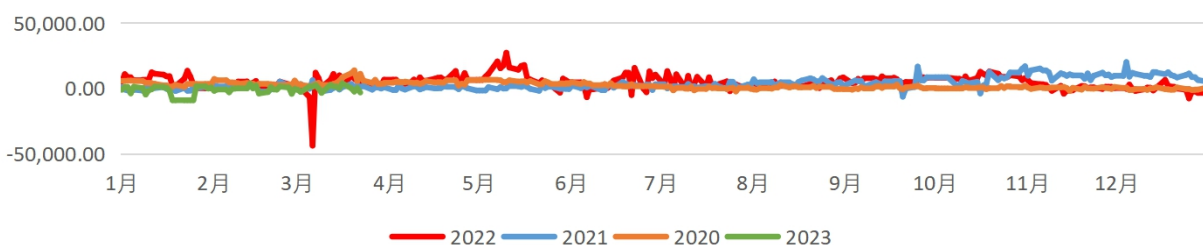




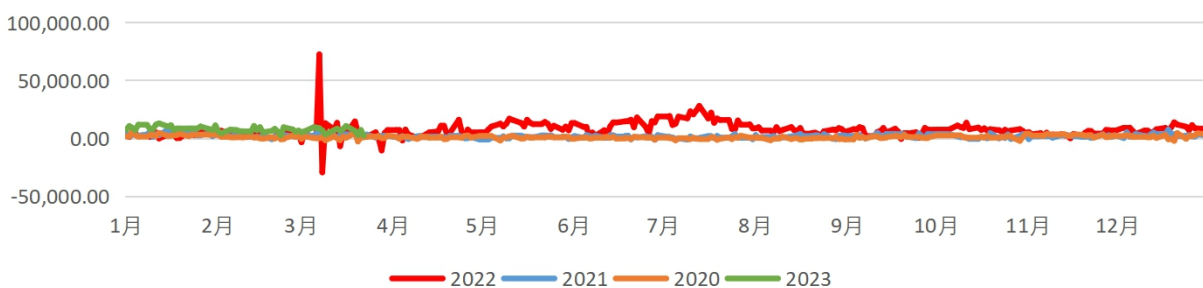
沪铅主力基差



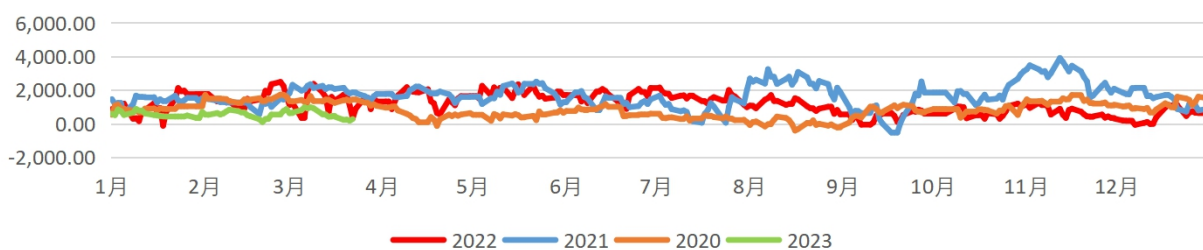
沪锡主力基差



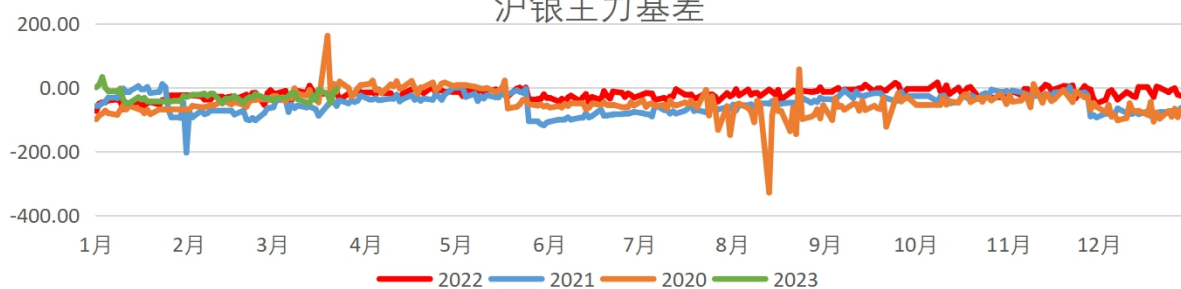
沪镍主力基差



不锈钢主力基差



沪银主力基差



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