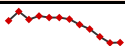
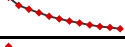
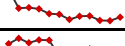
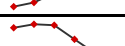
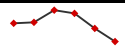
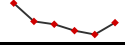
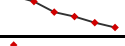
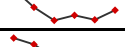
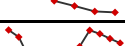
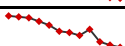
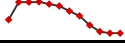
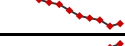
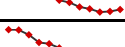
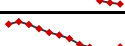
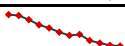
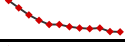
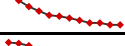
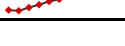


山金期货基差日报

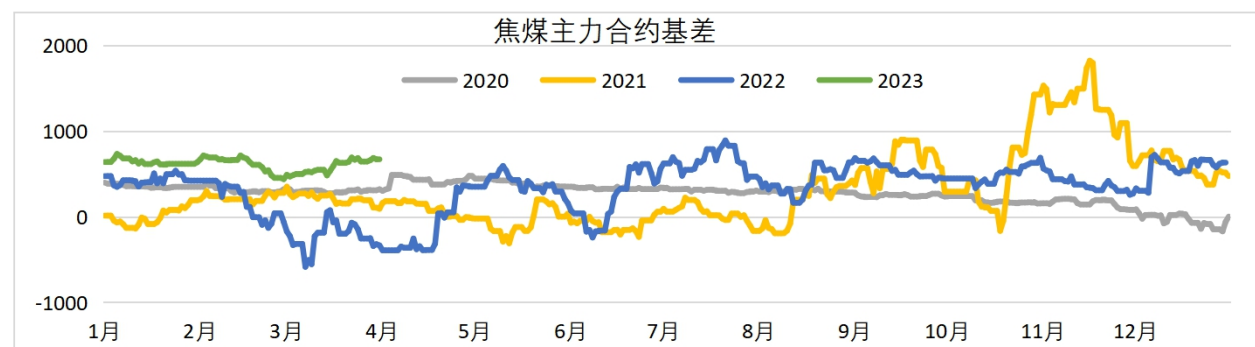
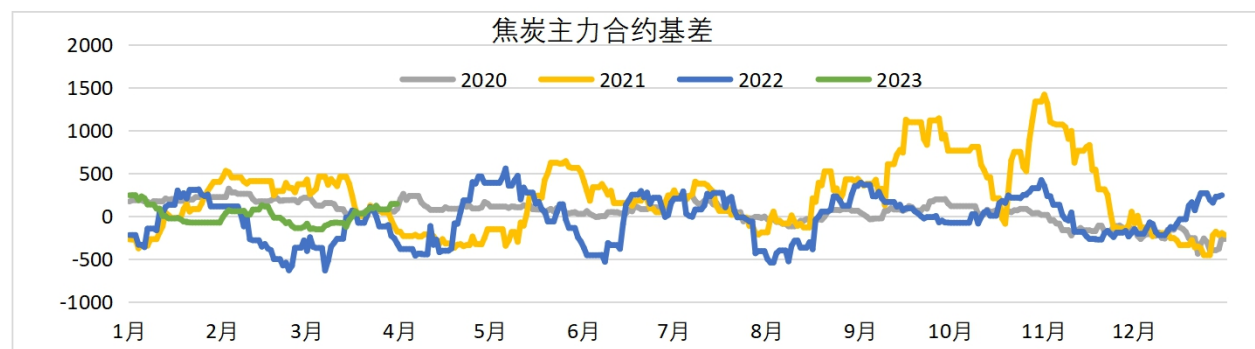
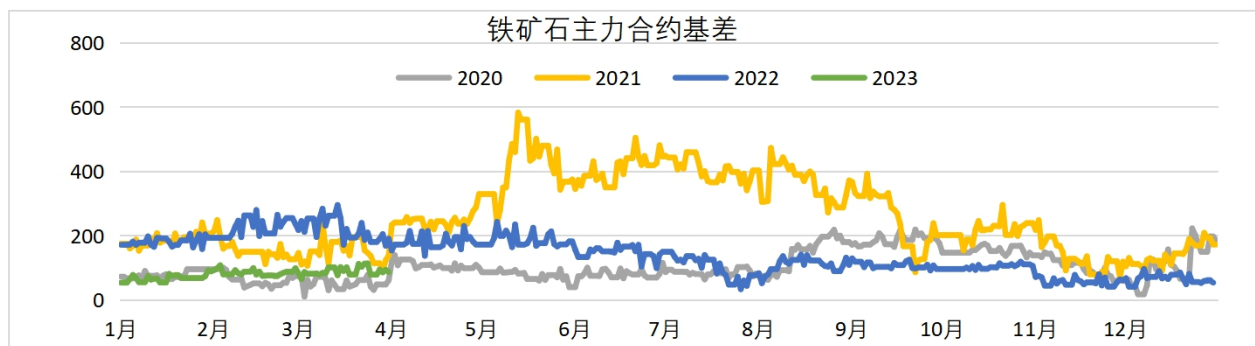
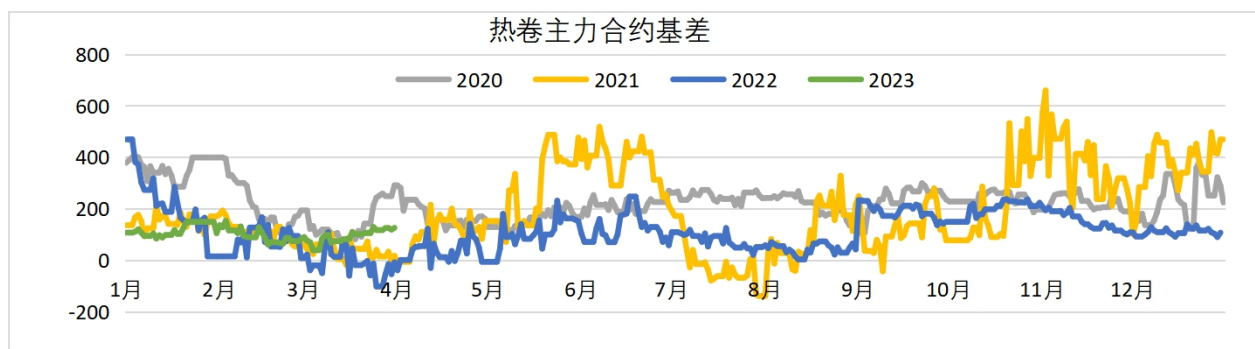
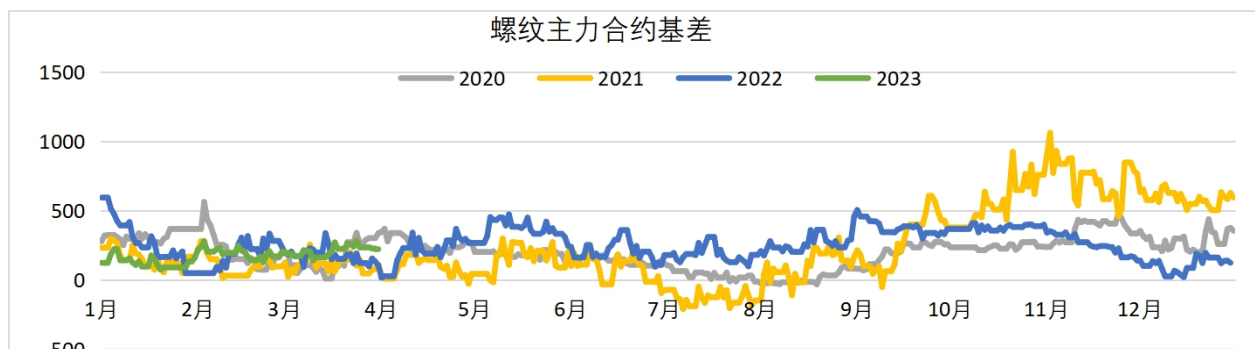
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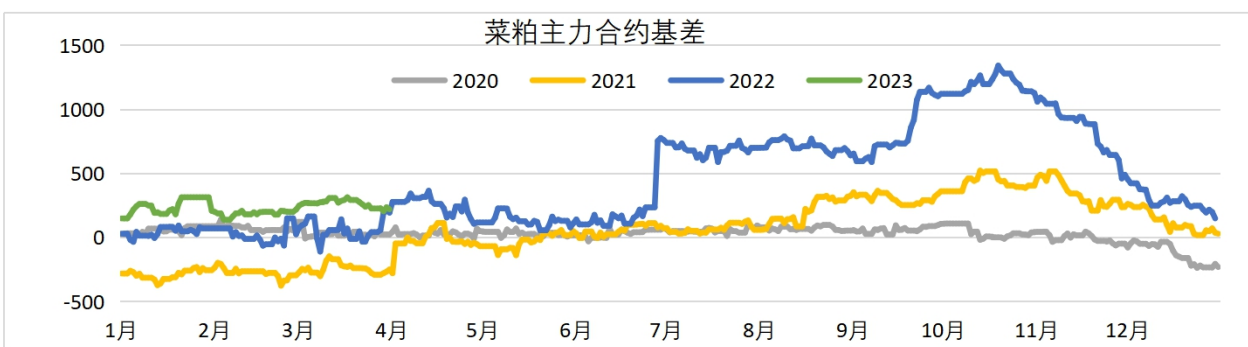
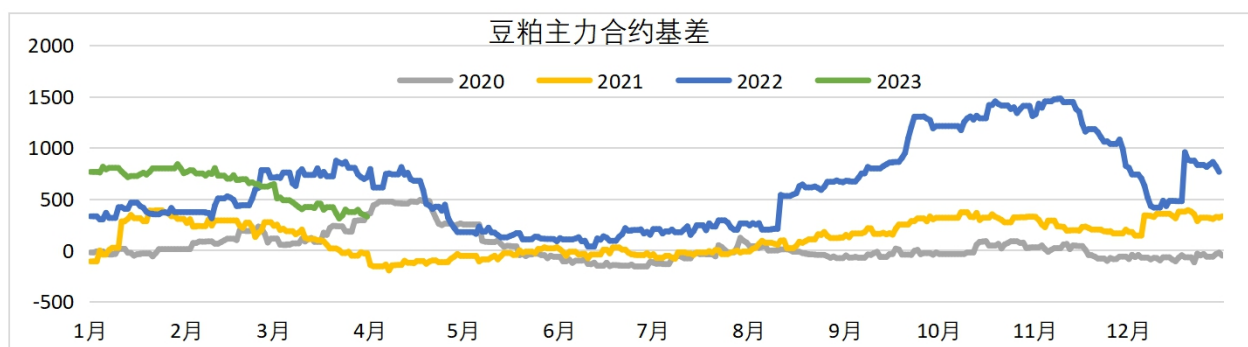
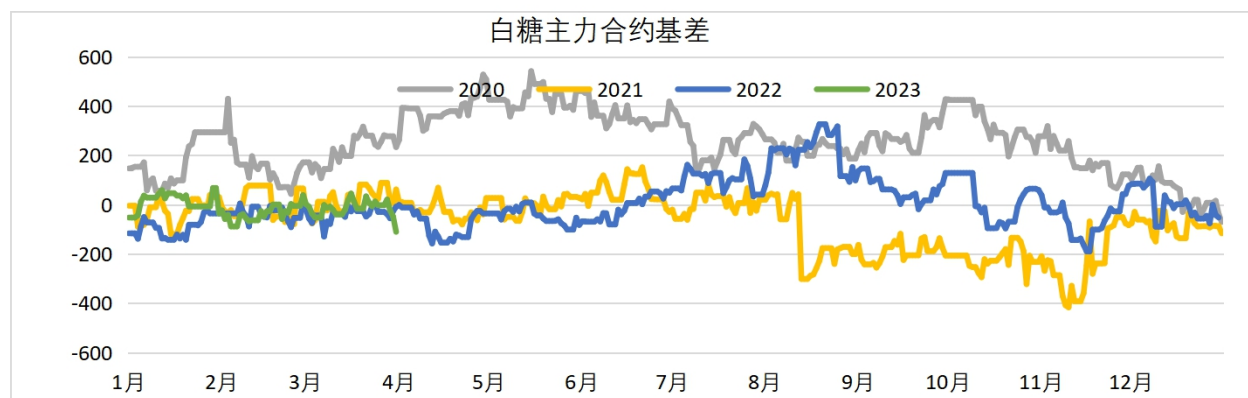
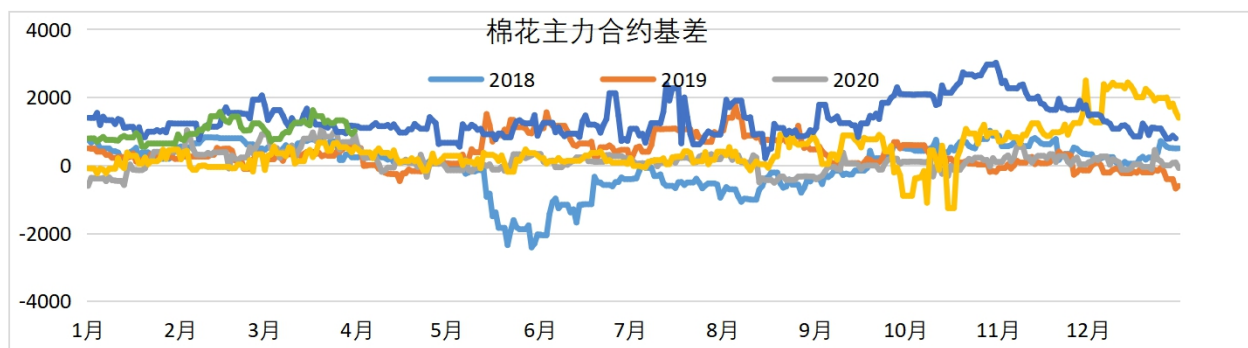
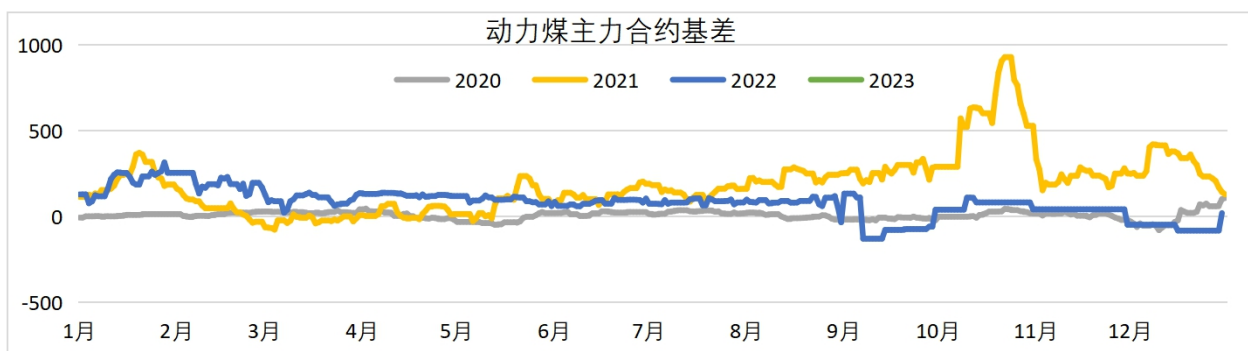
一、主要品种基差及变化情况一览

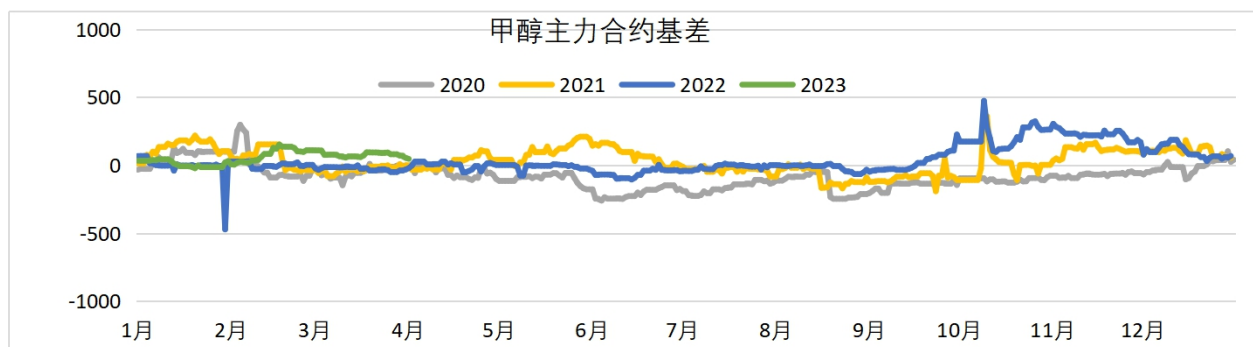
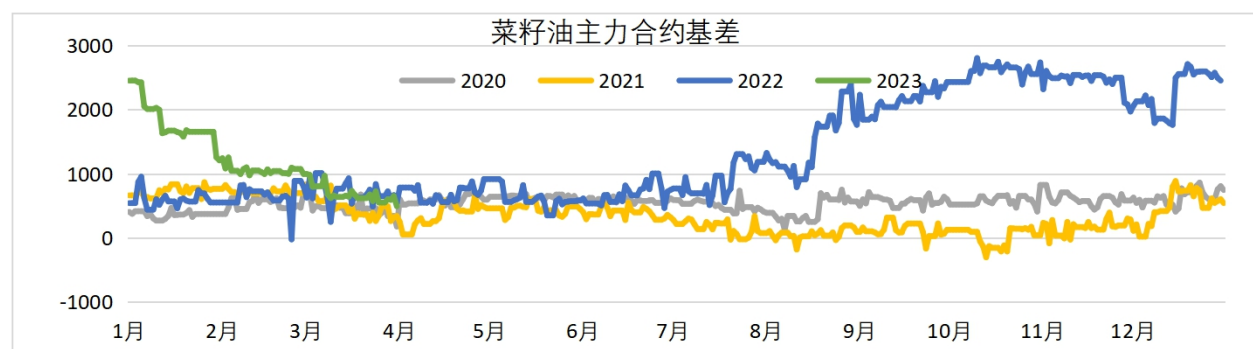
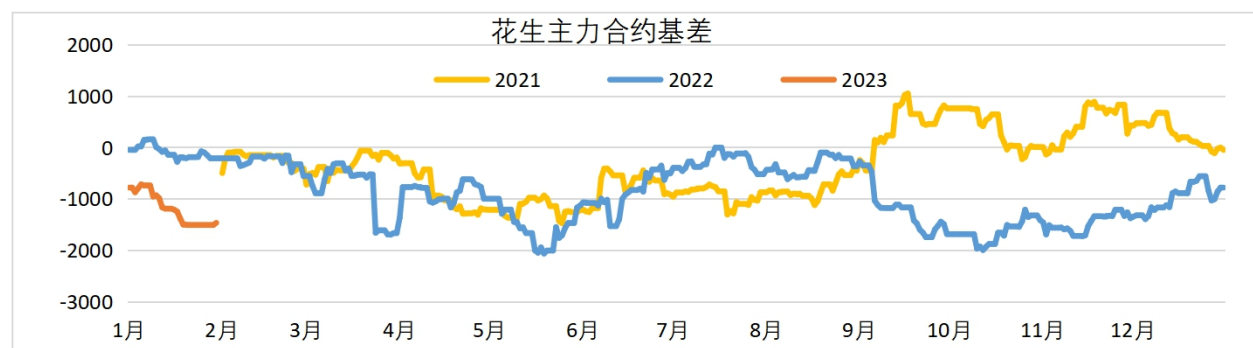
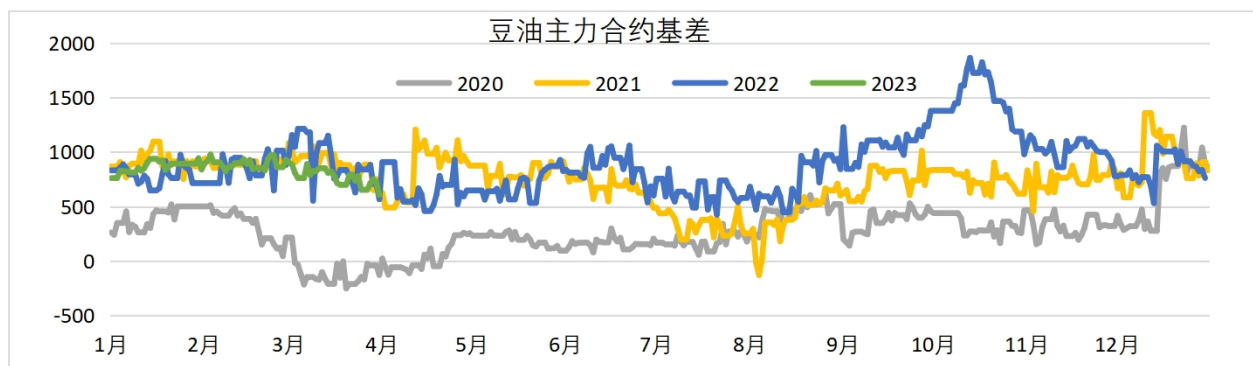
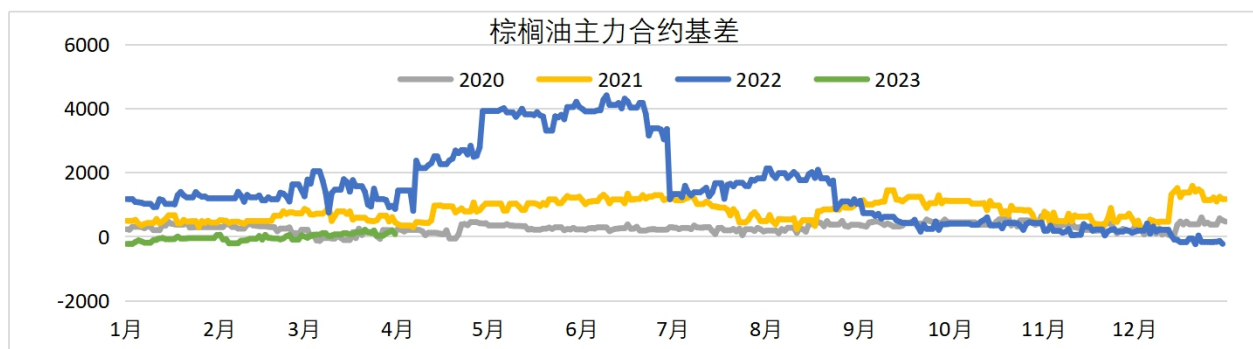
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4381	4167	214	-6	5.15%	41.7%	
热卷	上海	4400	4274	126	7	2.95%	23.9%	
铁矿石	青岛港PB粉	991	906	86	-7	9.48%	76.9%	
焦炭	天津港	2810	2680	131	-10	4.87%	39.5%	
焦煤	京唐港	2500	1834	667	-1	36.35%	294.8%	
棉花	全国	15333	14325	1008	93	7.04%	57.1%	
白糖	南宁	6270	6381	-111	-62	-1.74%	-14.1%	
豆粕	张家港	3860	3532	328	-17	9.29%	75.3%	
菜粕	南通	3010	2792	218	-16	7.81%	63.3%	
豆油	张家港	8750	8144	606	-118	7.44%	60.4%	
棕榈油	广州	7690	7624	66	-108	0.87%	7.0%	
菜籽油	江苏	9010	8518	492	-159	5.78%	46.8%	
花生	青岛	9200	10242	-1042	0	-10.17%	-18.8%	
甲醇	江苏	2535	2489	46	-7	1.85%	15.0%	
PTA	华东	6400	6270	130	8	2.07%	16.8%	
PP	镇海	8080	7608	472	-31	6.20%	50.3%	
PE	扬子石化	8350	8090	260	8	3.21%	26.1%	
PVC	华东	6300	6256	44	-11	0.70%	5.7%	
沥青	华东	3800	3659	141	-9	3.85%	18.5%	
EG	华东	4060	4089	-29	-1	-0.71%	-5.8%	
EB	华东	9135	8459	676	23	7.99%	64.8%	
铜	上海	69700	69660	40	-380	0.06%	0.5%	
铝	上海	18570	18695	-125	-25	-0.67%	-5.4%	
锌	上海	22820	22855	-35	-60	-0.15%	-1.2%	
铅	上海	15250	15305	-55	-95	-0.36%	-2.9%	
镍	上海	184550	176580	7970	-1730	4.51%	36.6%	
不锈钢	无锡	15450	14835	615	195	4.15%	33.6%	
锡	上海	204750	207050	-2300	-4070	-1.11%	-9.0%	
白银	上海	5271	5296	-25	185	-0.47%	-2.3%	

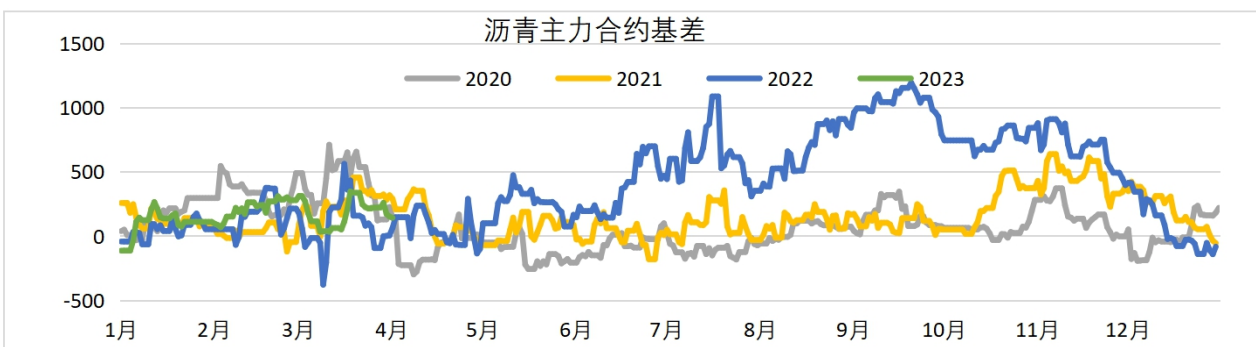
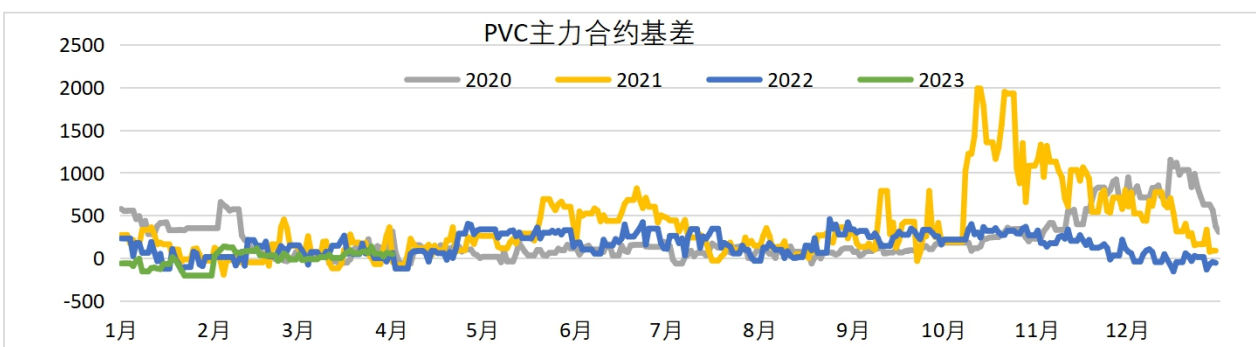
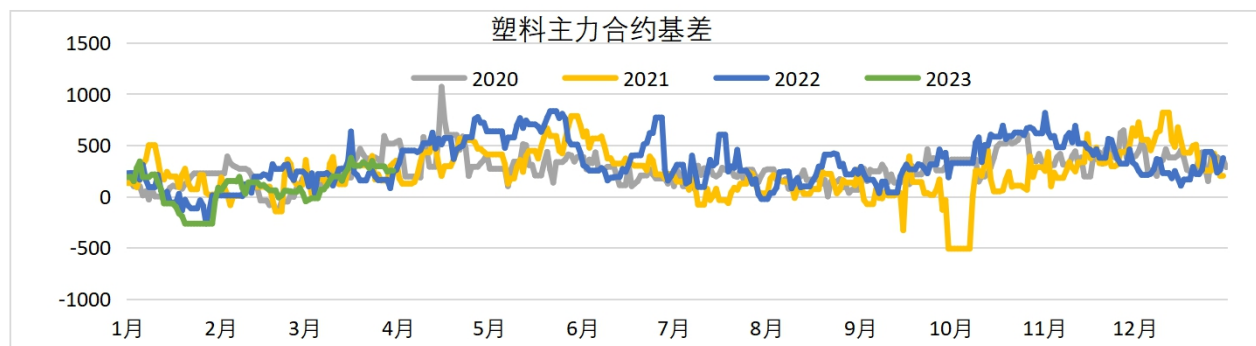
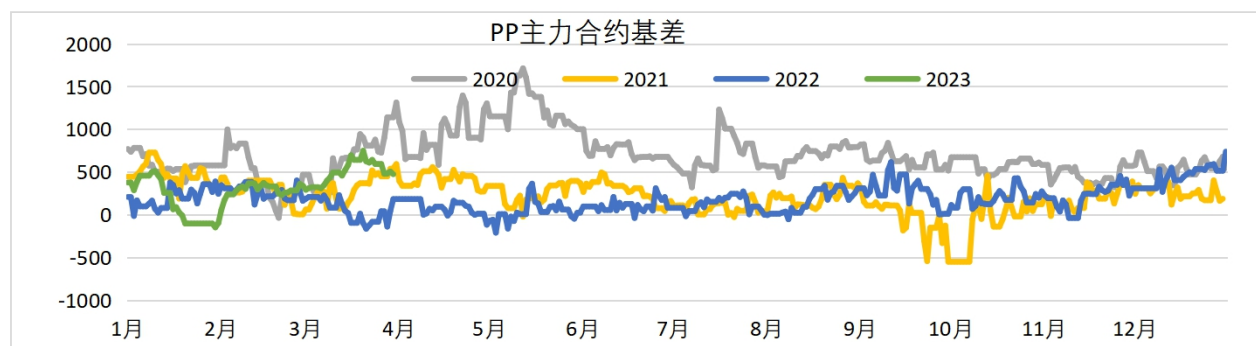
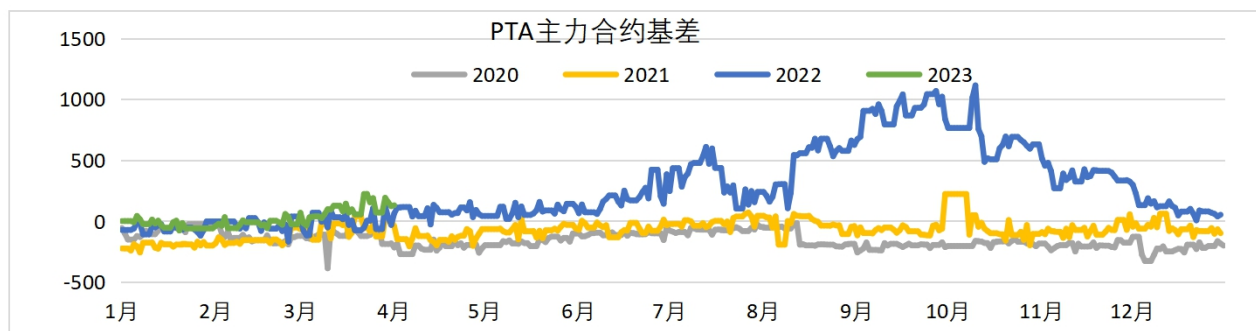
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

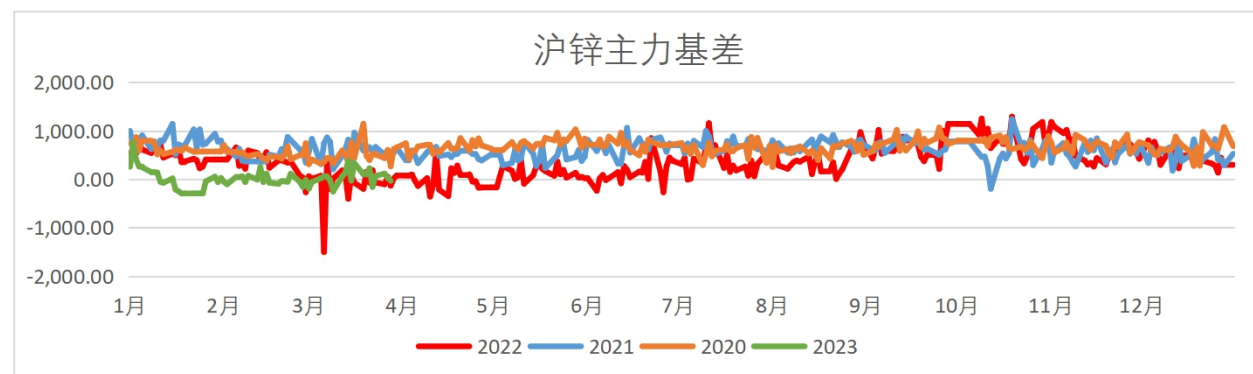
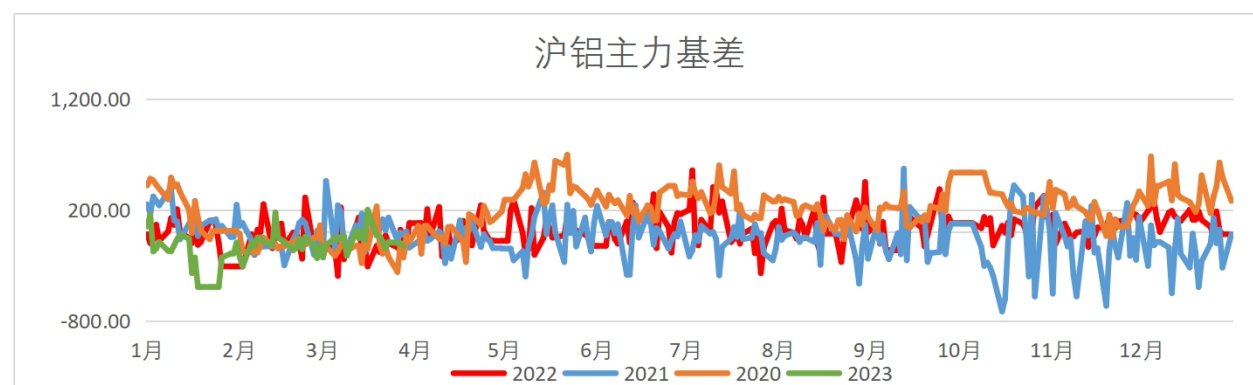
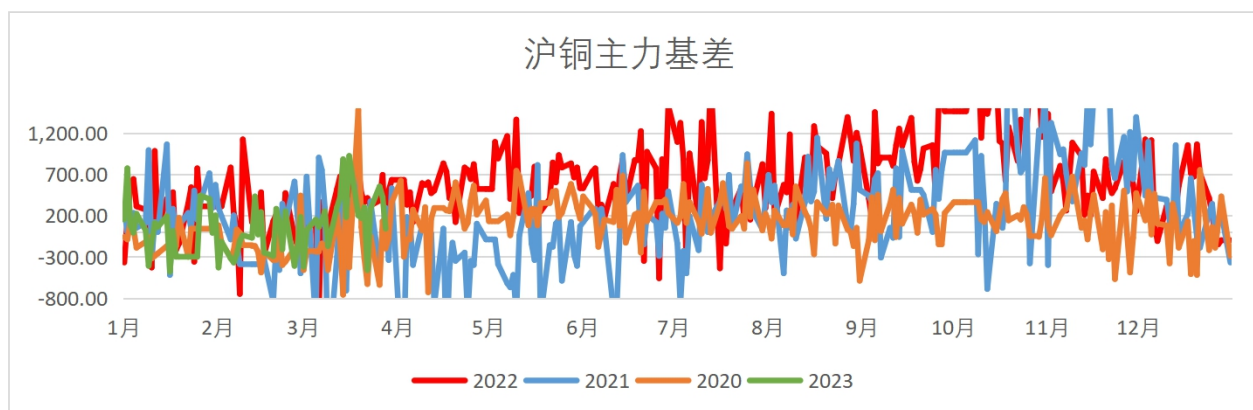
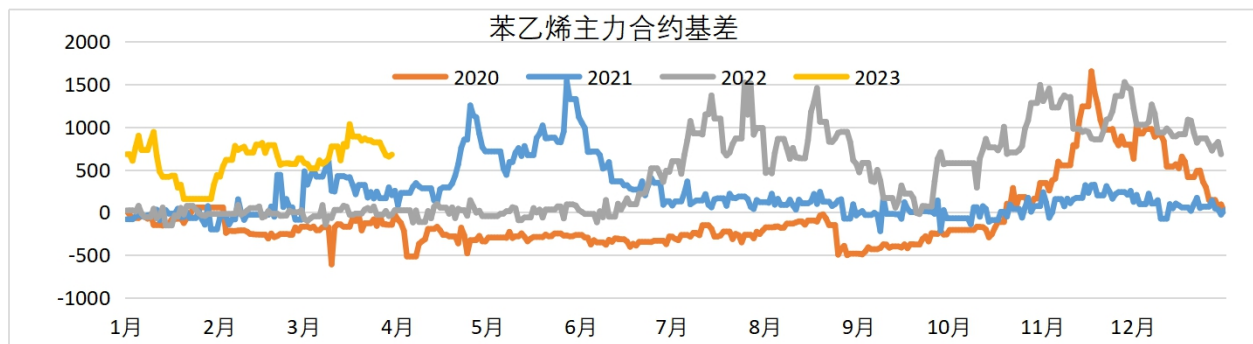
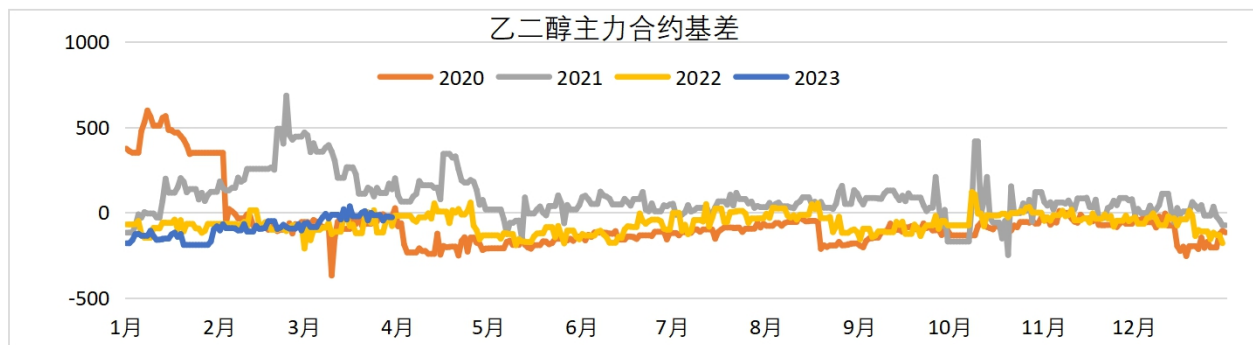
三、主要品种基差季节性图表及期限结构



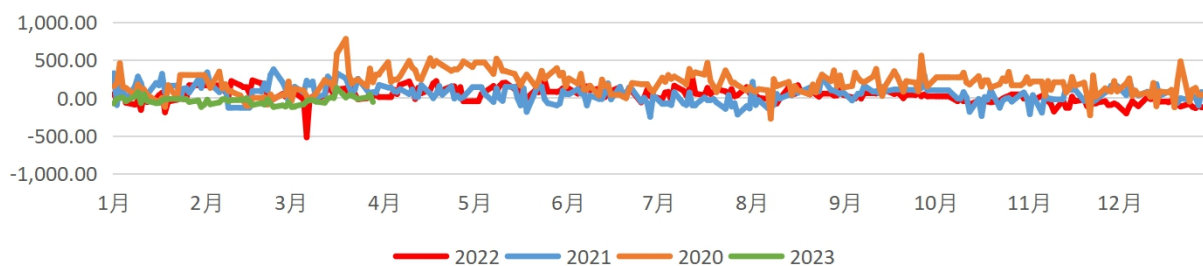




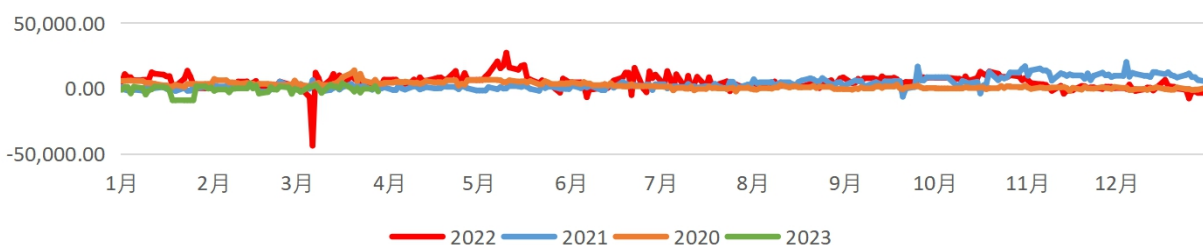




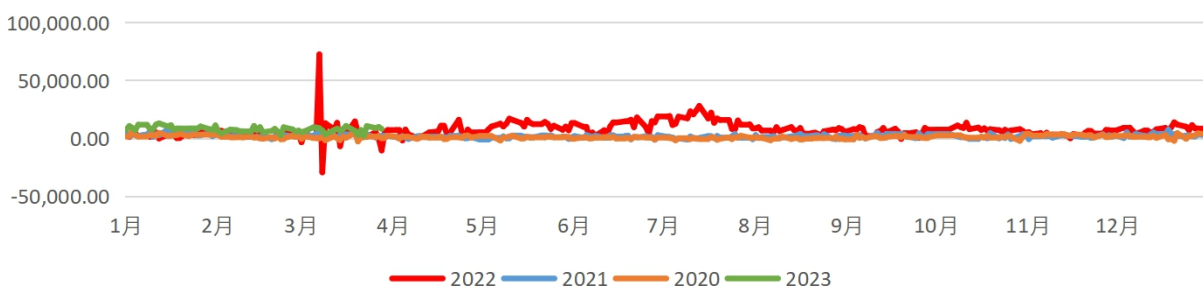
沪铅主力基差



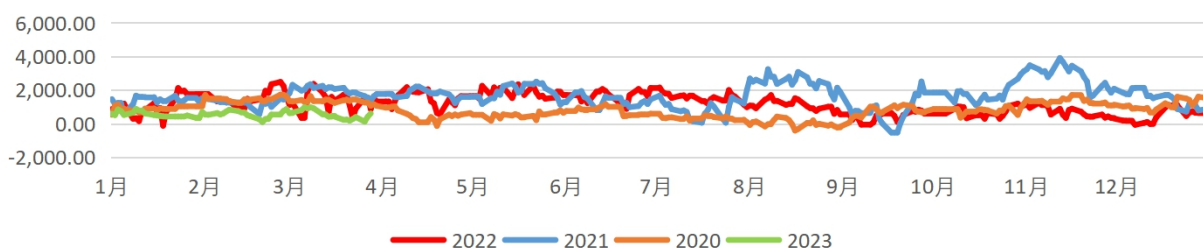
沪锡主力基差



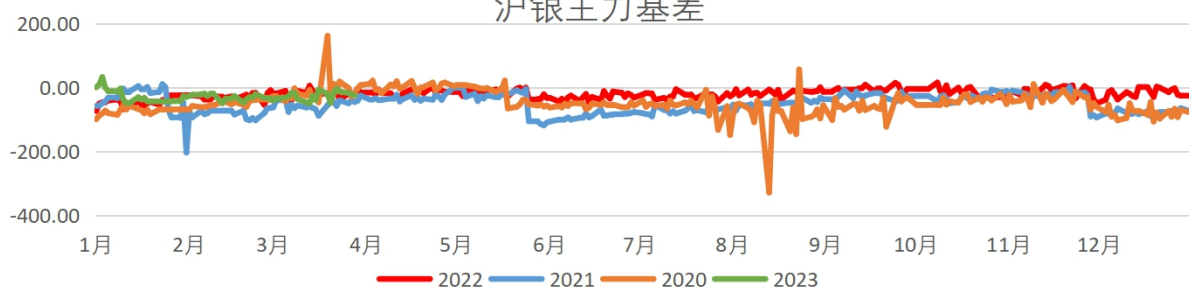
沪镍主力基差



不锈钢主力基差



沪银主力基差



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