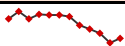
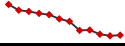
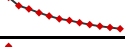
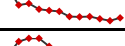
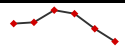
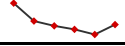
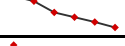
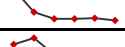
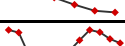
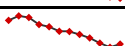
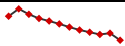
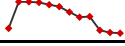
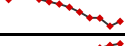
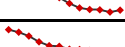
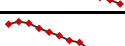
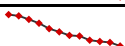
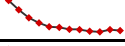
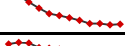


山金期货基差日报

更新时间：2023年04月03日08时43分

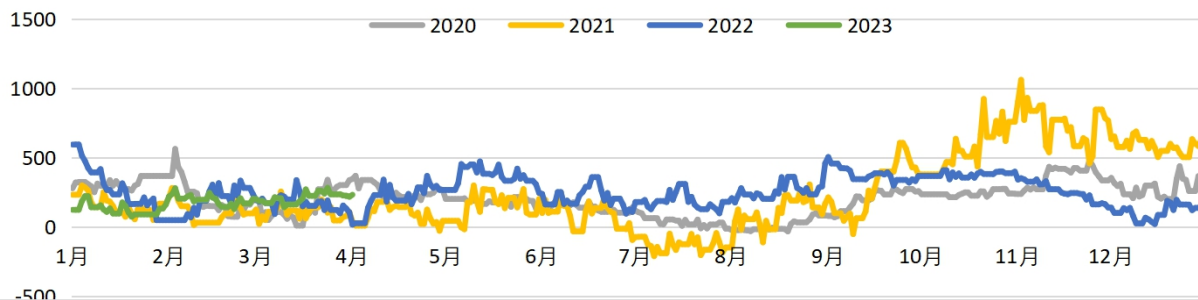
一、主要品种基差及变化情况一览

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	4392	4161	231	16	5.55%	48.2%	
热卷	上海	4410	4292	118	-8	2.75%	23.9%	
铁矿石	青岛港PB粉	997	907	90	4	9.89%	86.0%	
焦炭	天津港	2810	2744	67	-64	2.42%	21.1%	
焦煤	京唐港	2500	1860	640	-27	34.41%	299.0%	
棉花	全国	15347	14325	1022	14	7.13%	62.0%	
白糖	南宁	6410	6448	-38	73	-0.59%	-5.1%	
豆粕	张家港	3860	3511	349	21	9.94%	86.4%	
菜粕	南通	3000	2750	250	32	9.09%	79.0%	
豆油	张家港	8970	8138	832	226	10.22%	88.8%	
棕榈油	广州	7740	7594	146	80	1.92%	16.7%	
菜籽油	江苏	9310	8659	651	159	7.52%	65.3%	
花生	青岛	9200	10232	-1032	0	-10.09%	-18.9%	
甲醇	江苏	2555	2518	37	-9	1.47%	12.8%	
PTA	华东	6420	6220	200	70	3.22%	27.9%	
PP	镇海	8080	7685	395	-77	5.14%	44.7%	
PE	扬子石化	8350	8192	158	-102	1.93%	16.8%	
PVC	华东	6320	6282	38	-6	0.60%	5.3%	
沥青	华东	3800	3672	128	-13	3.49%	17.4%	
EG	华东	4130	4148	-18	11	-0.43%	-3.8%	
EB	华东	9135	8518	617	-59	7.24%	62.9%	
铜	上海	69750	69200	550	510	0.79%	6.9%	
铝	上海	18660	18715	-55	70	-0.29%	-2.6%	
锌	上海	22800	22765	35	70	0.15%	1.3%	
铅	上海	15250	15285	-35	20	-0.23%	-2.0%	
镍	上海	183500	174170	9330	1360	5.36%	46.6%	
不锈钢	无锡	15350	14725	625	10	4.24%	36.9%	
锡	上海	208000	208520	-520	1780	-0.25%	-2.2%	
白银	上海	5298	5344	-46	248	-0.86%	-4.3%	

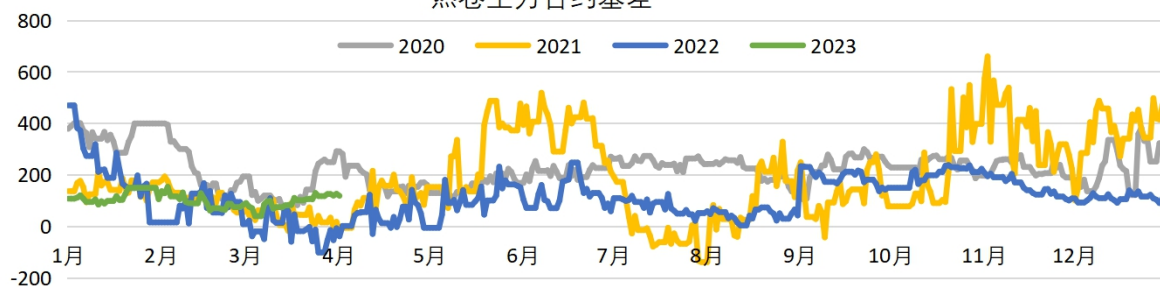
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

三、主要品种基差季节性图表及期限结构

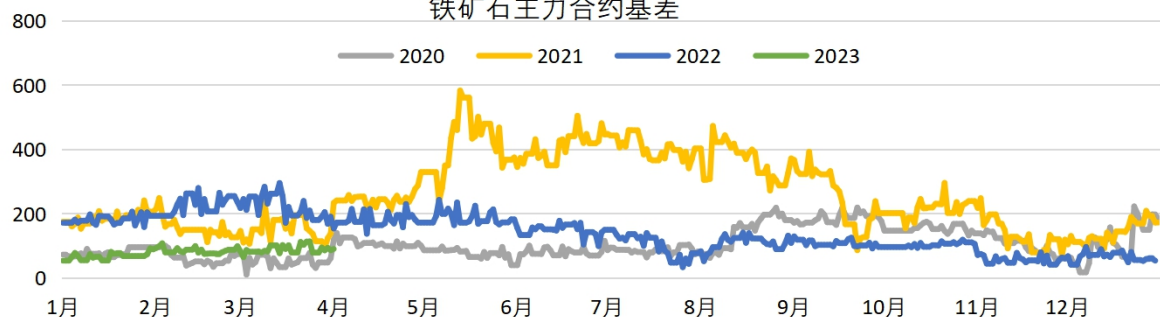
螺纹主力合约基差



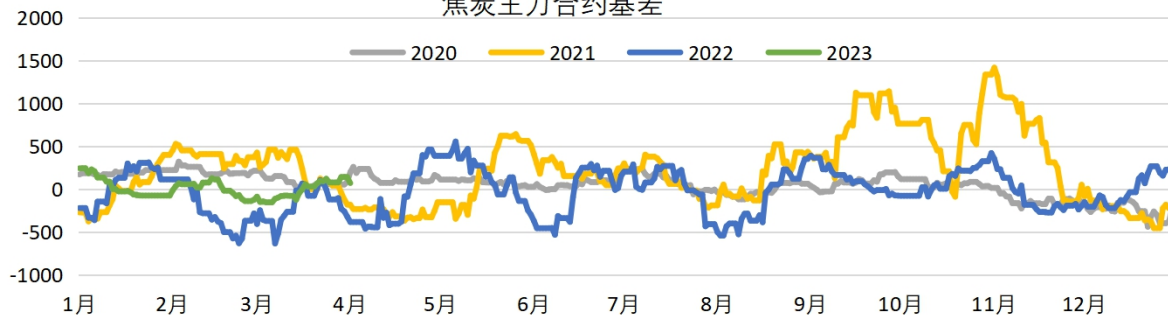
热卷主力合约基差



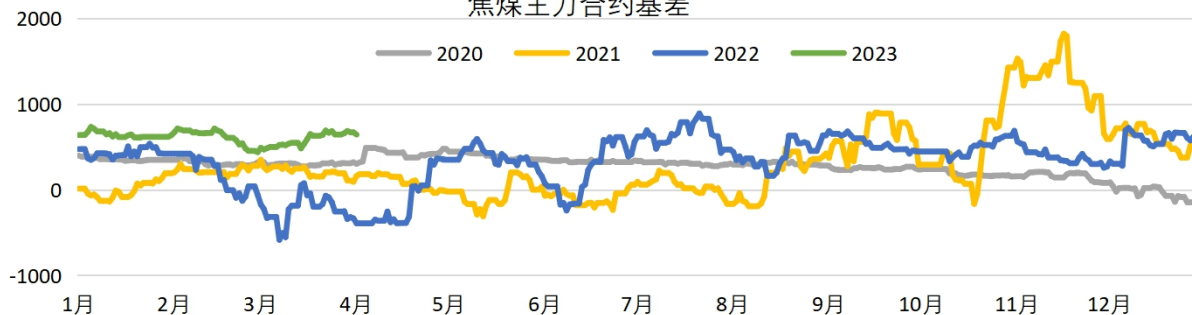
铁矿石主力合约基差

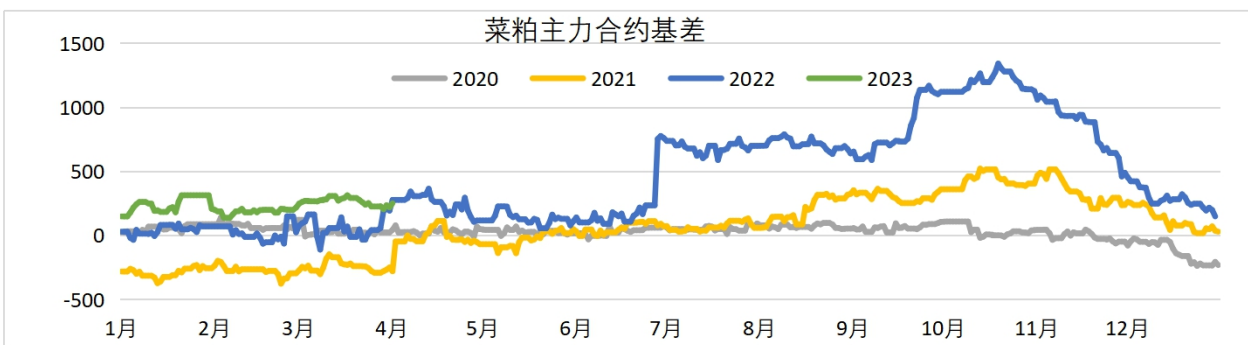
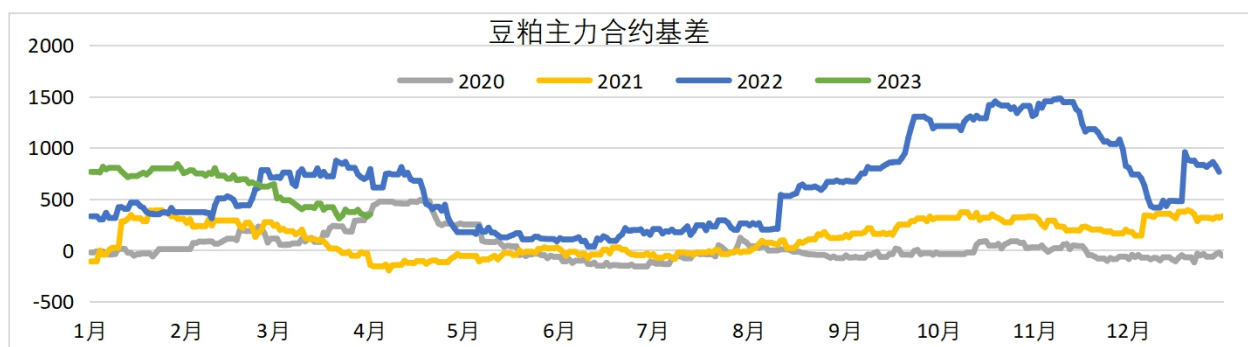
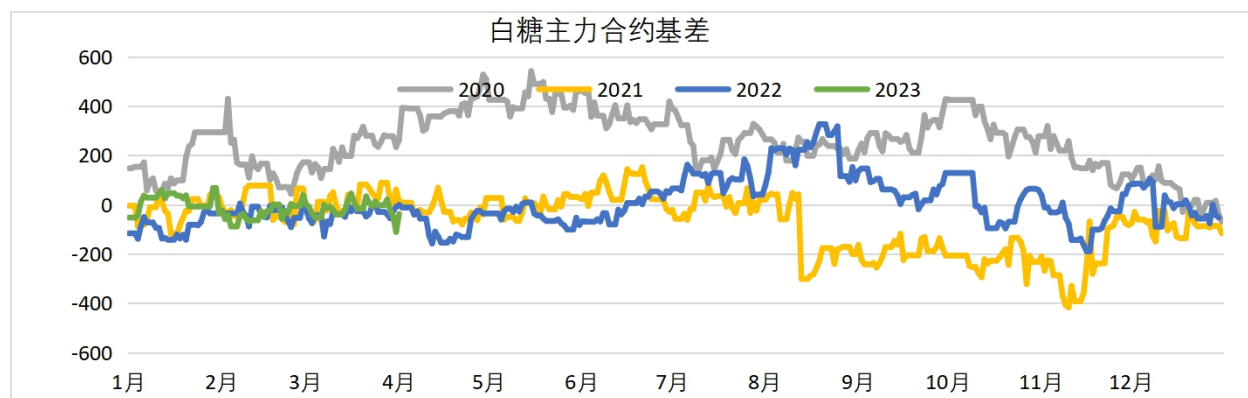
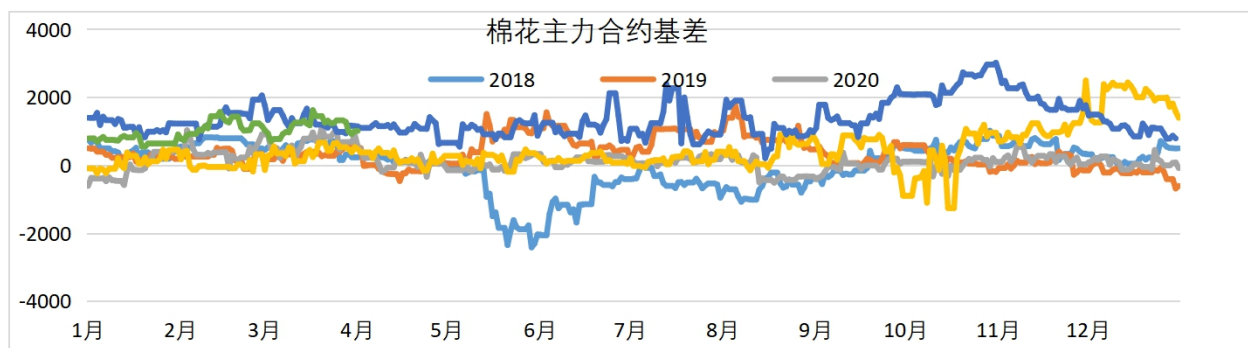


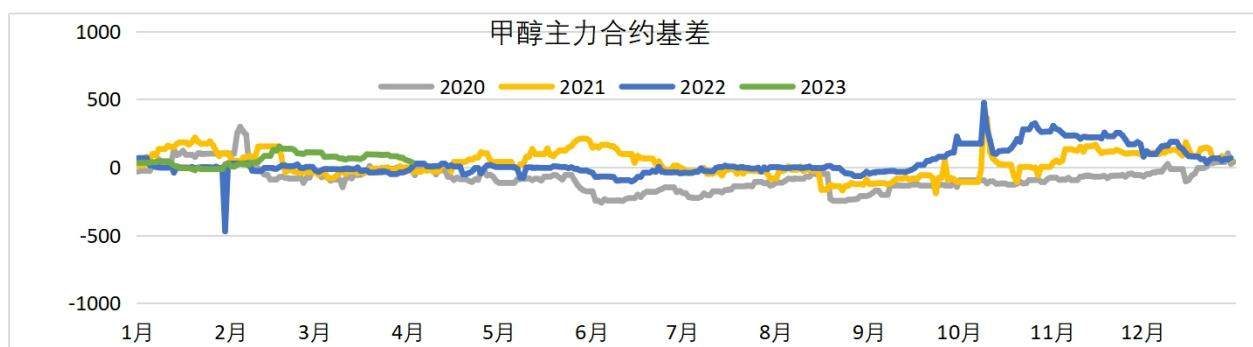
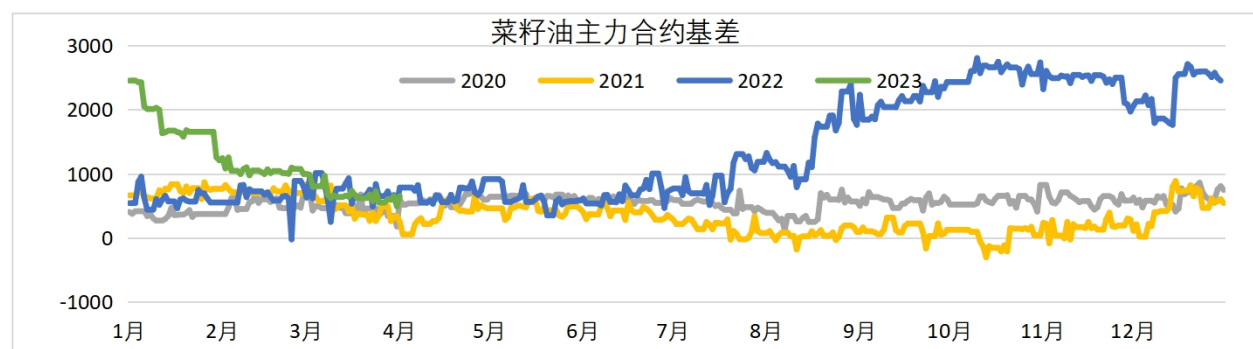
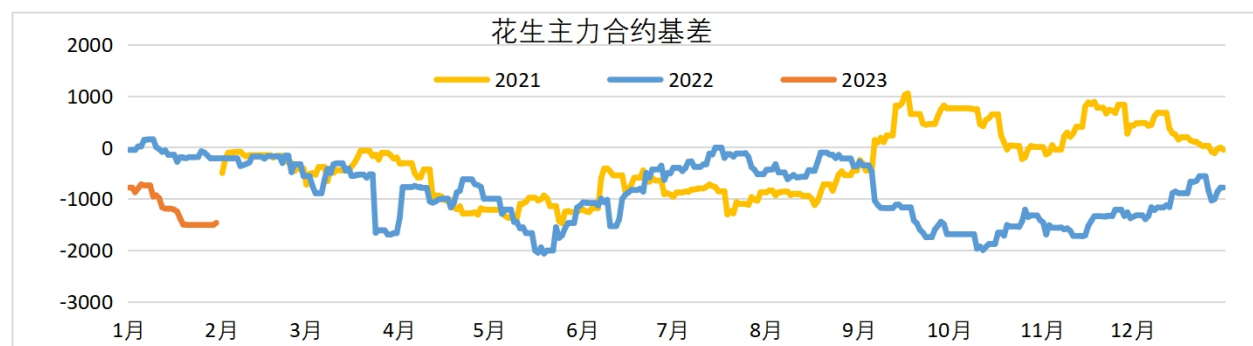
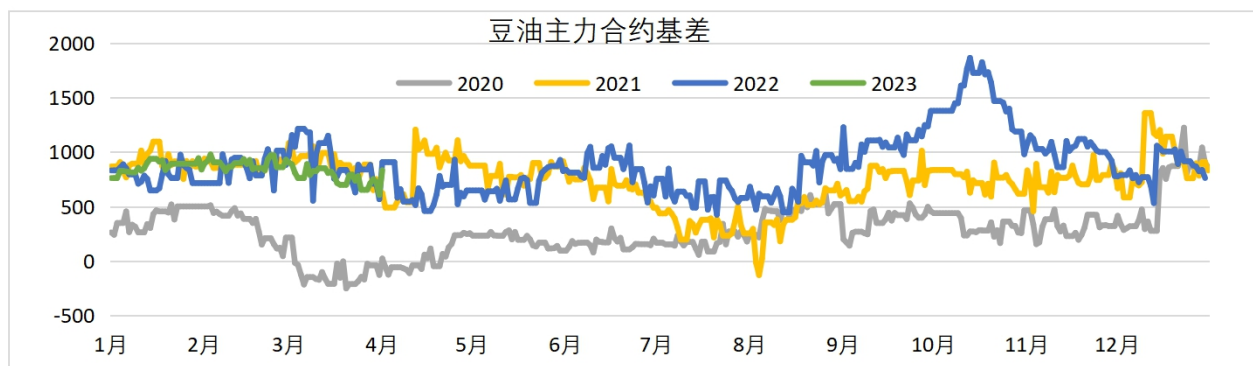
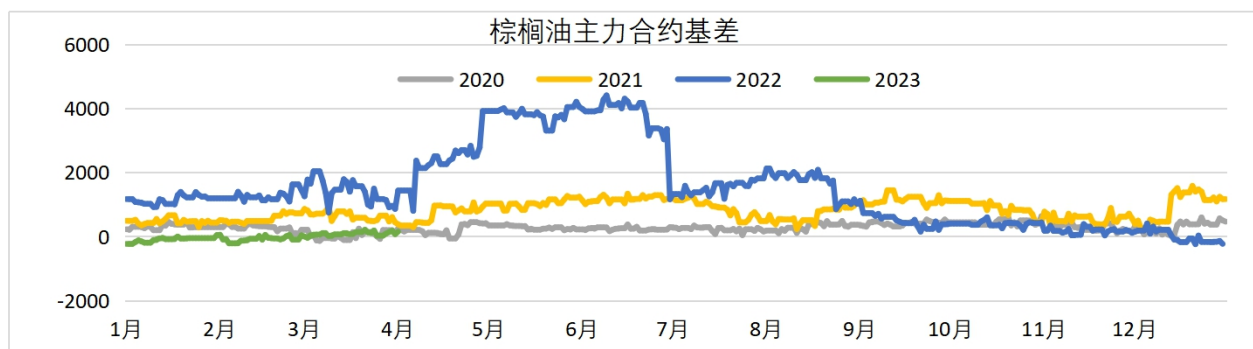
焦炭主力合约基差

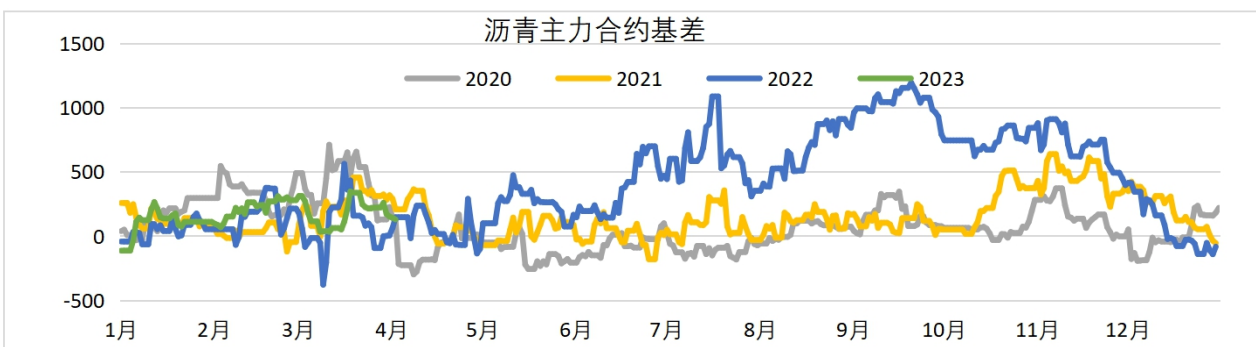
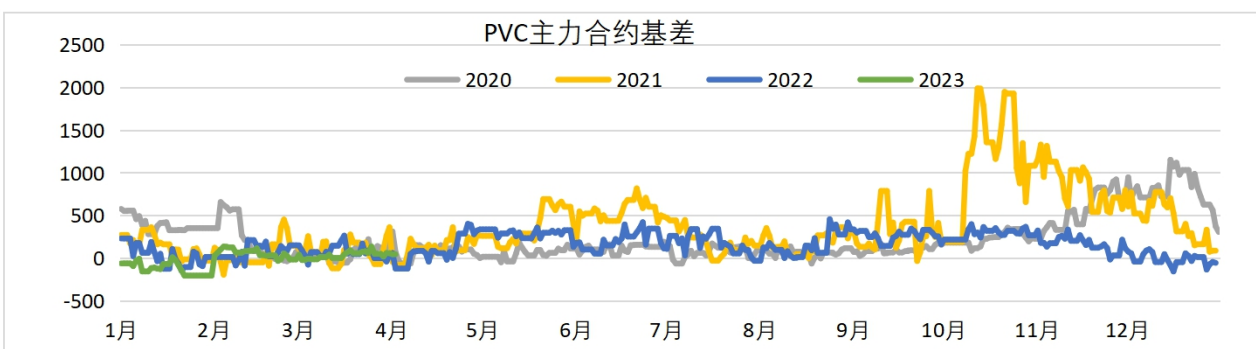
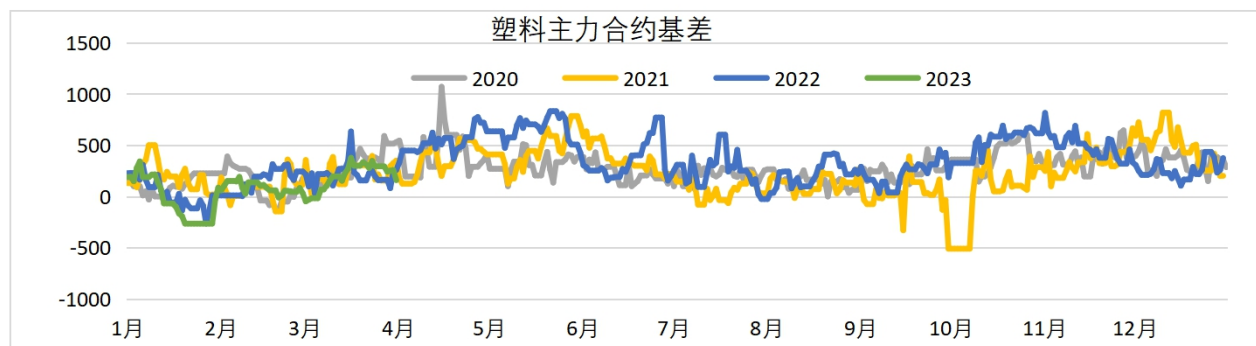
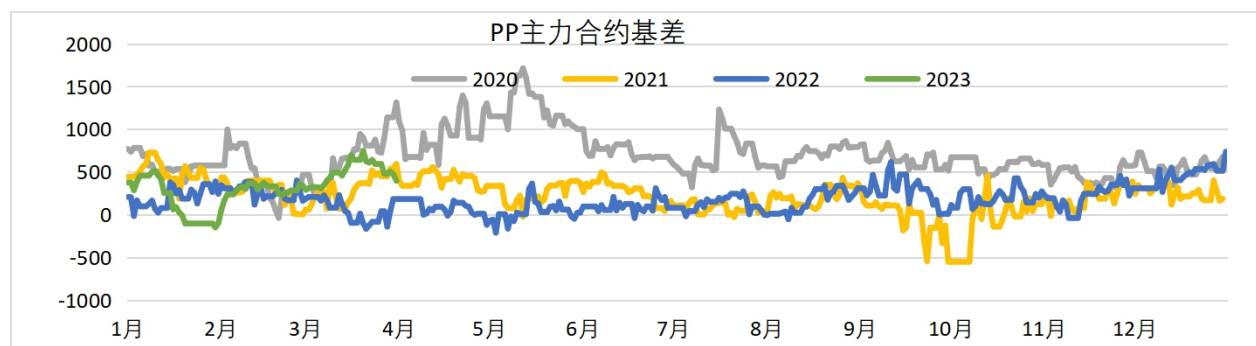
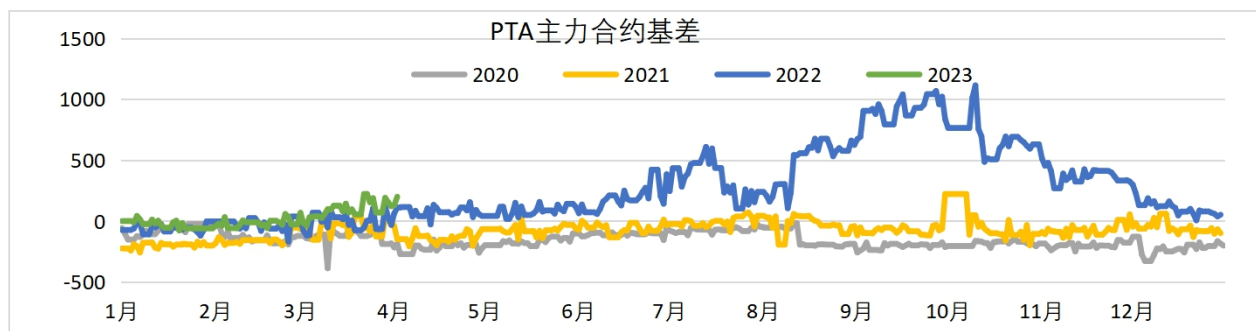


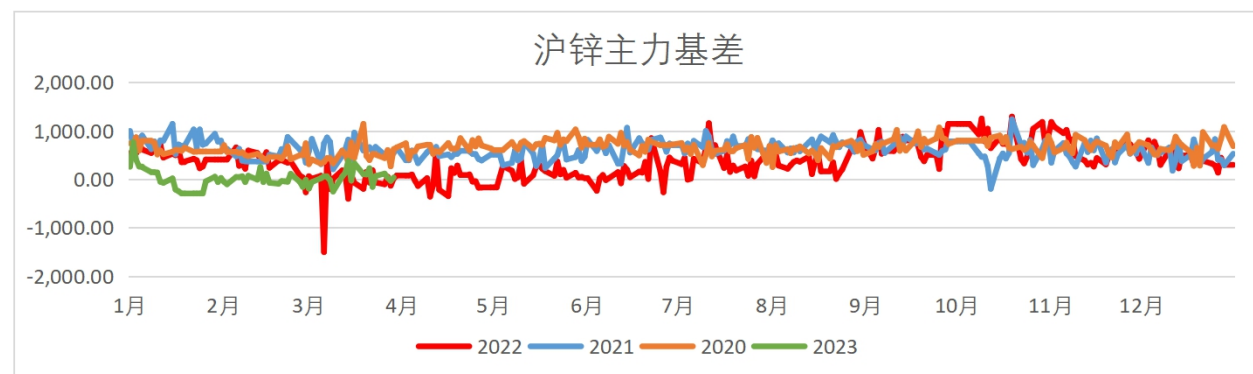
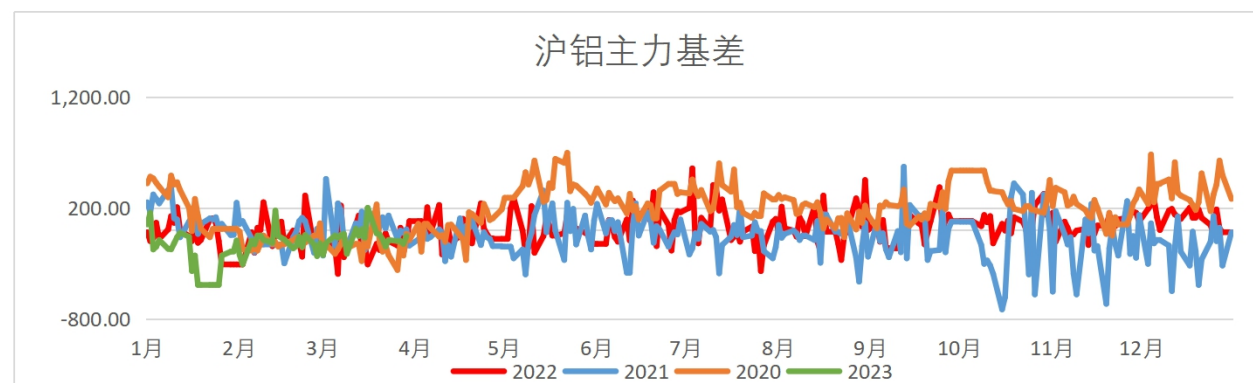
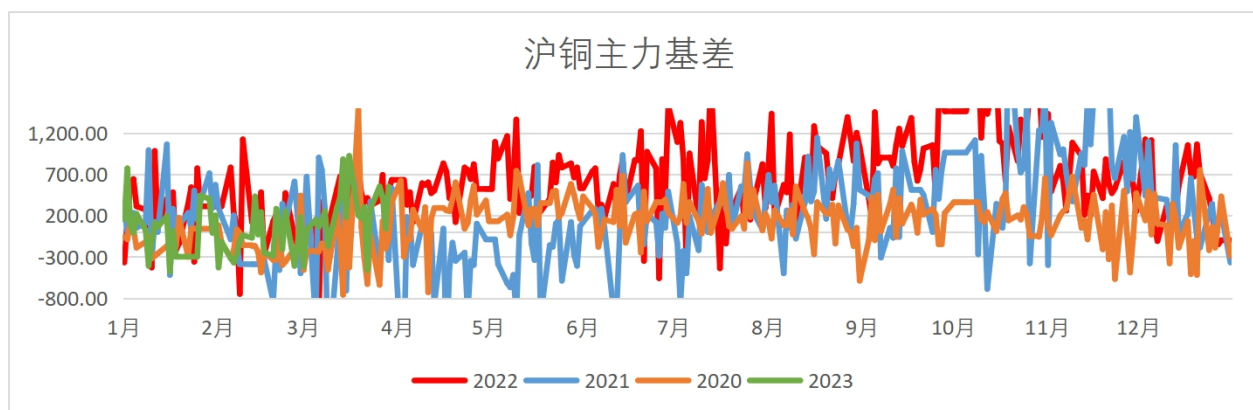
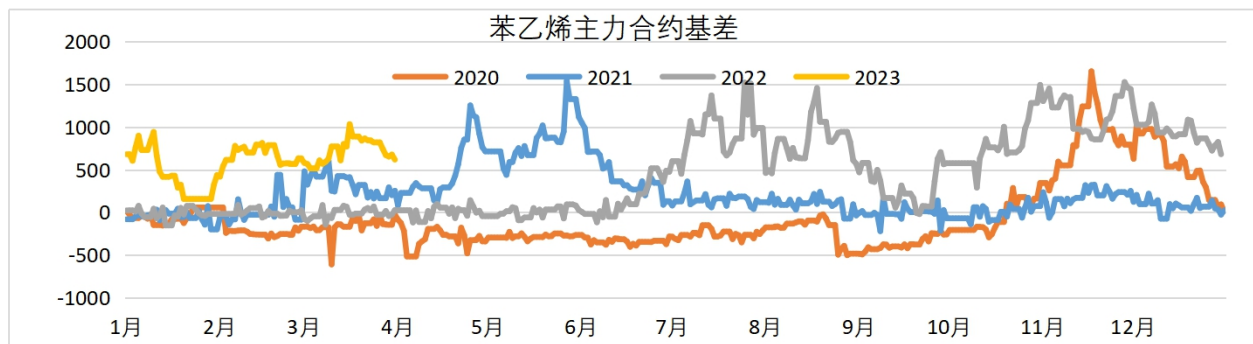
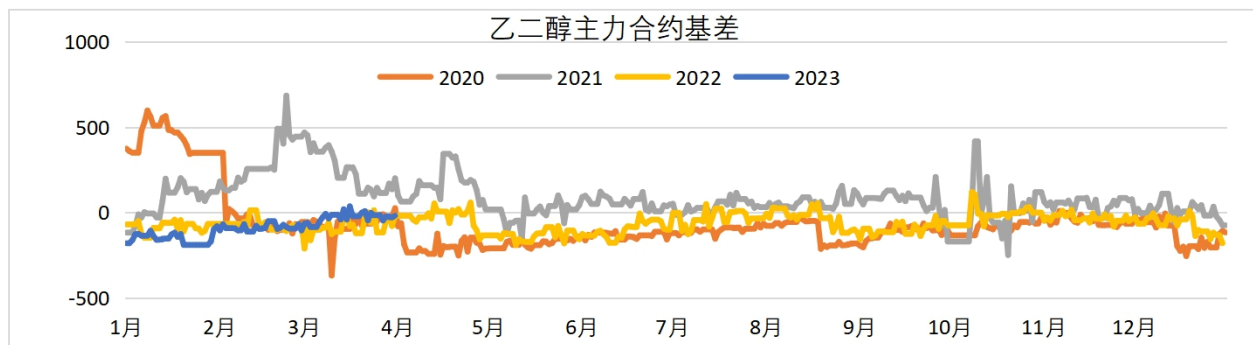
焦煤主力合约基差



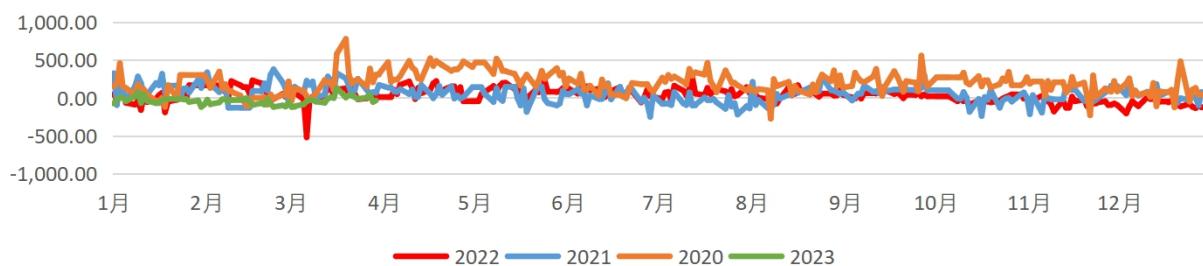




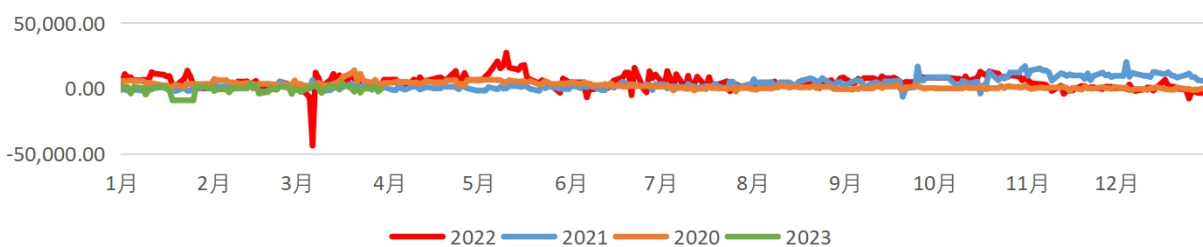




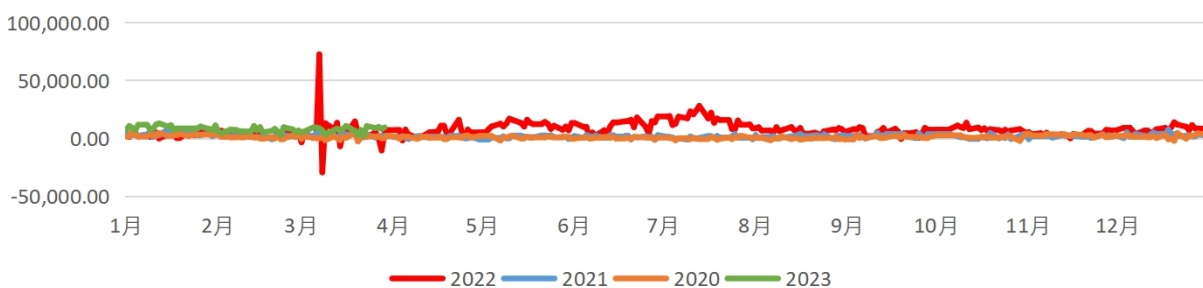
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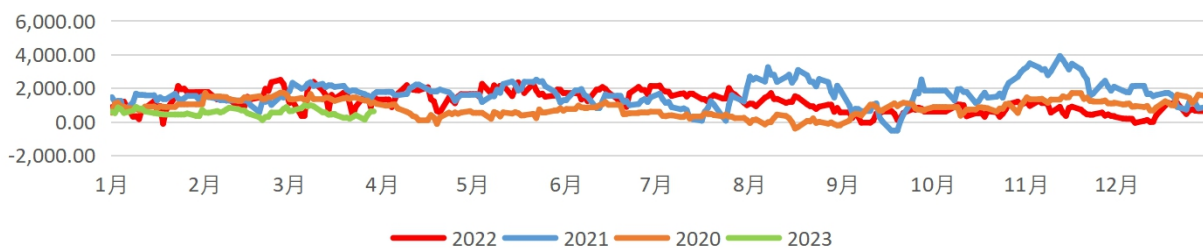
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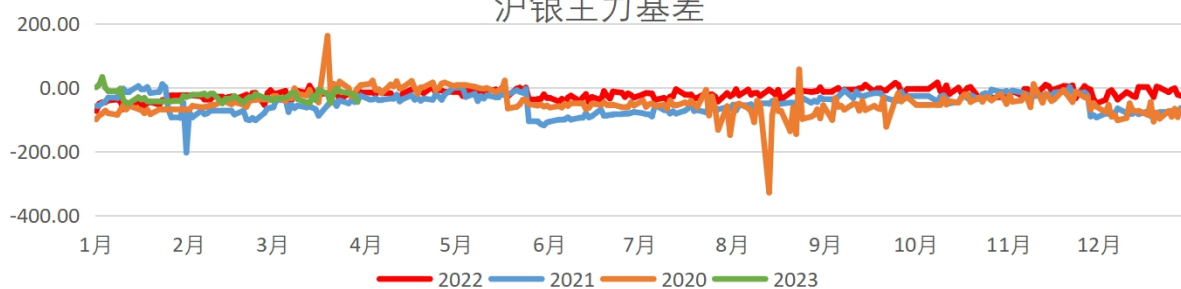
沪镍主力基差



不锈钢主力基差



沪银主力基差



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