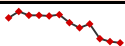
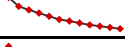
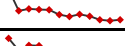
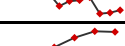
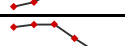
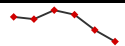
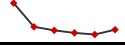
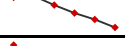
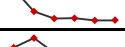
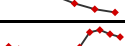
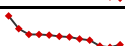
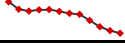
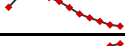
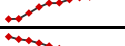
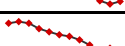
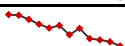
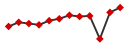
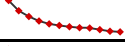
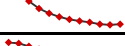
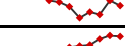
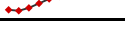


## 山金期货基差日报

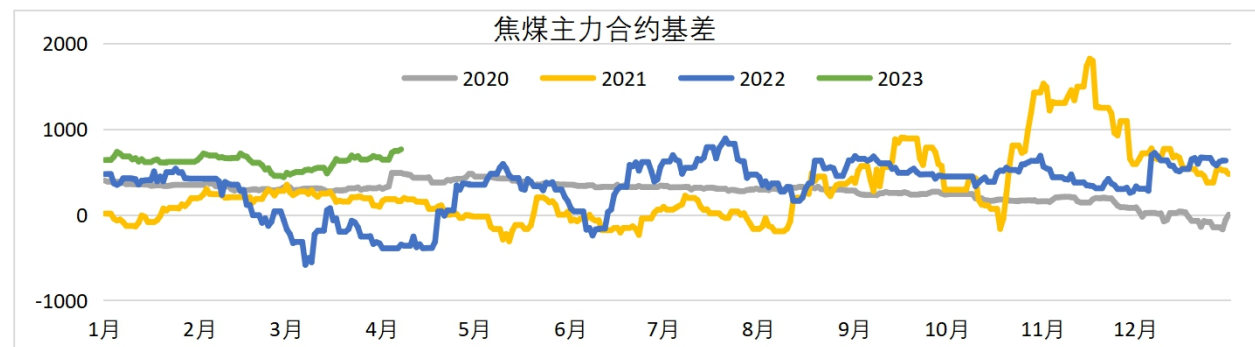
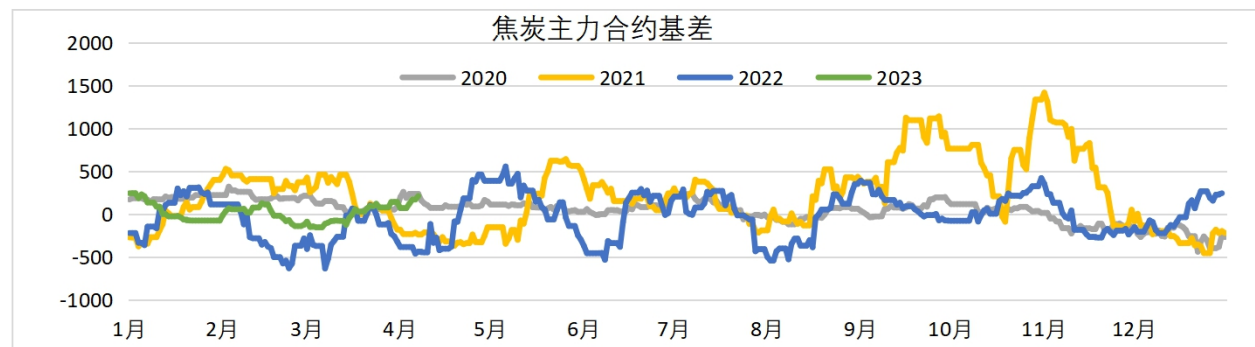
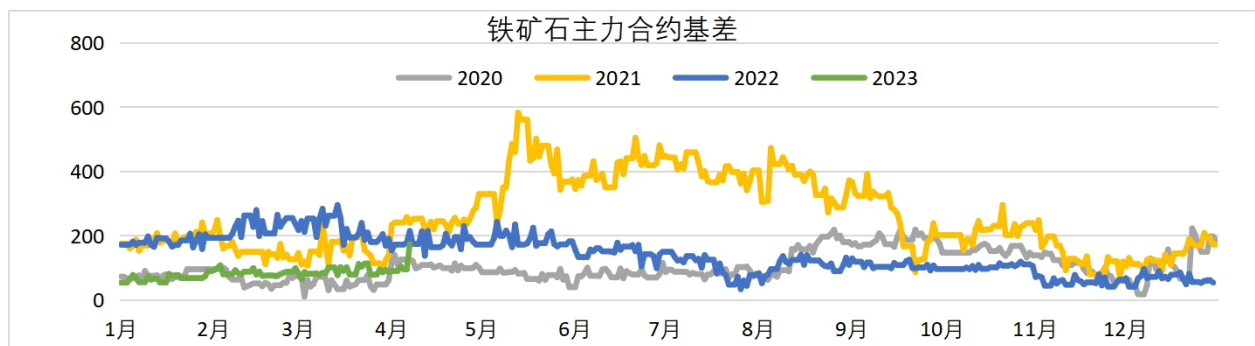
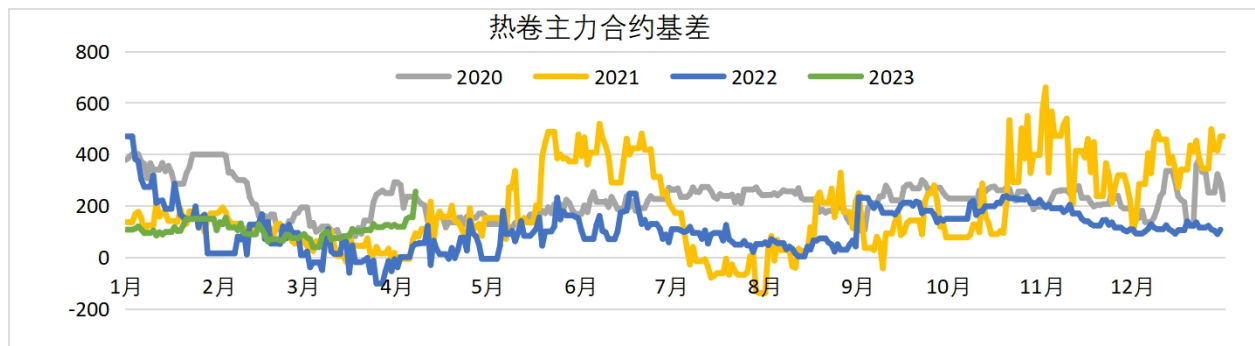
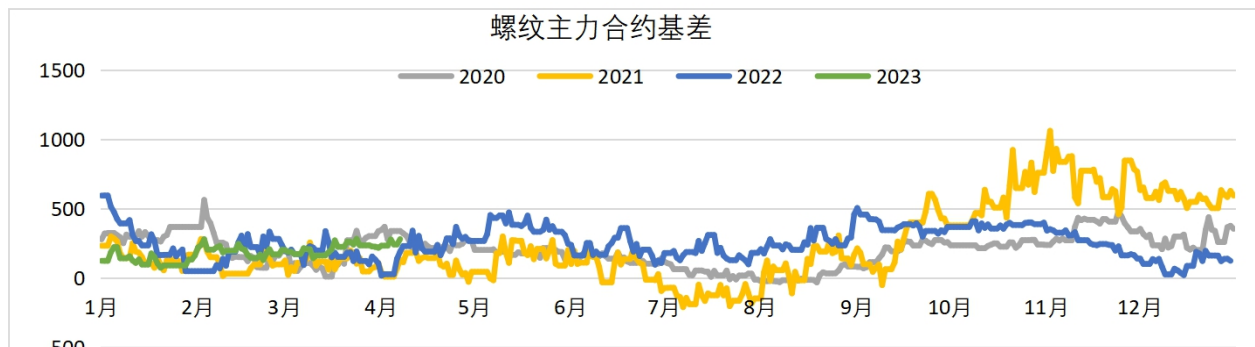
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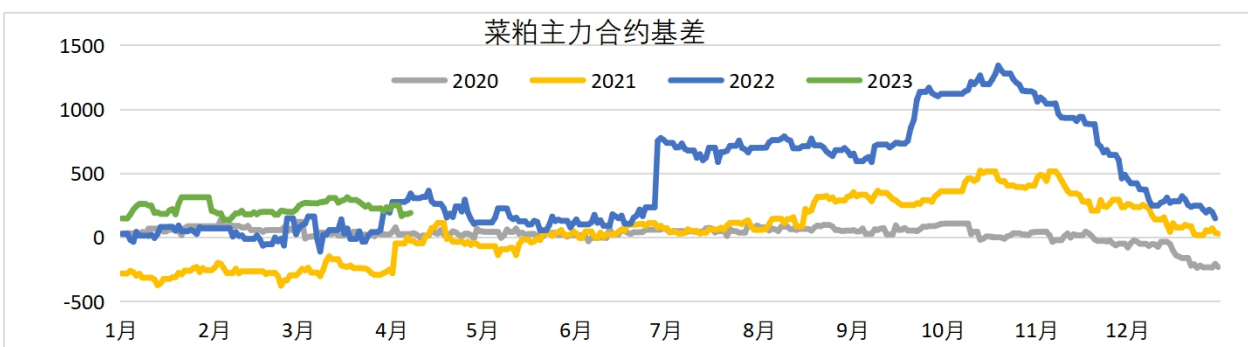
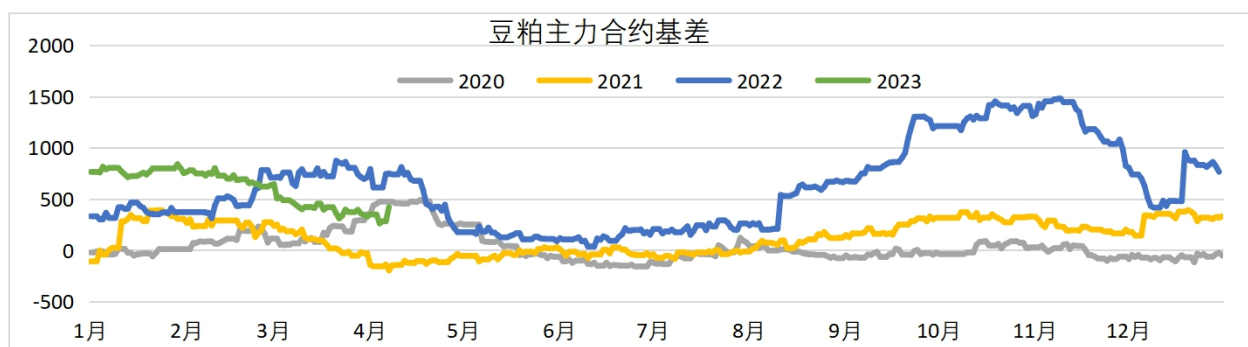
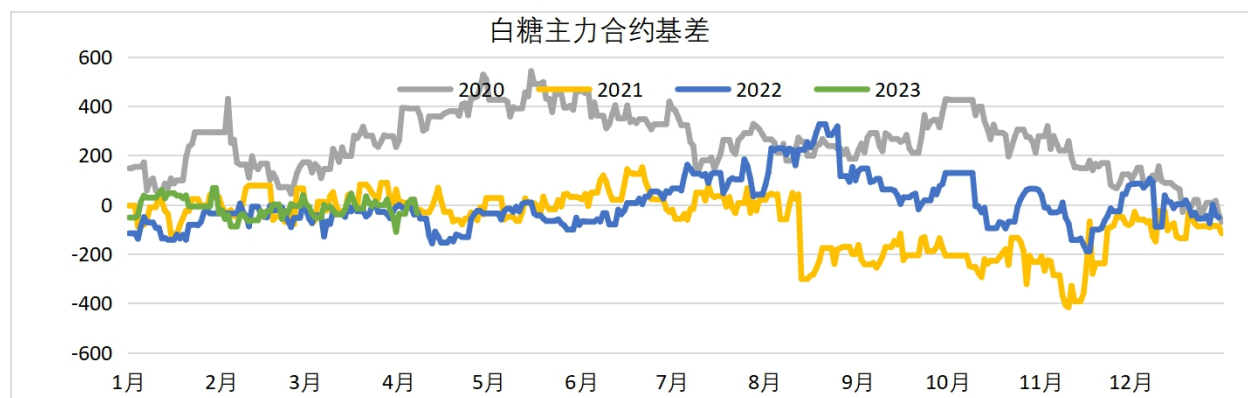
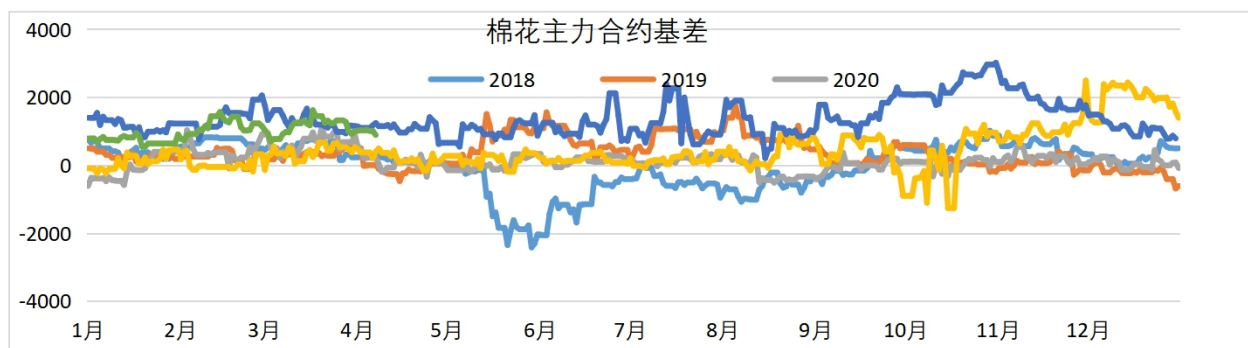
### 一、主要品种基差及变化情况一览

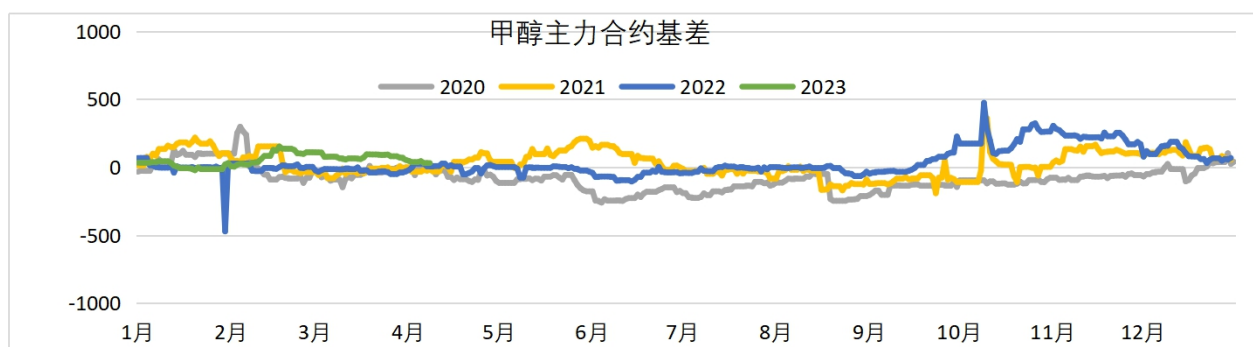
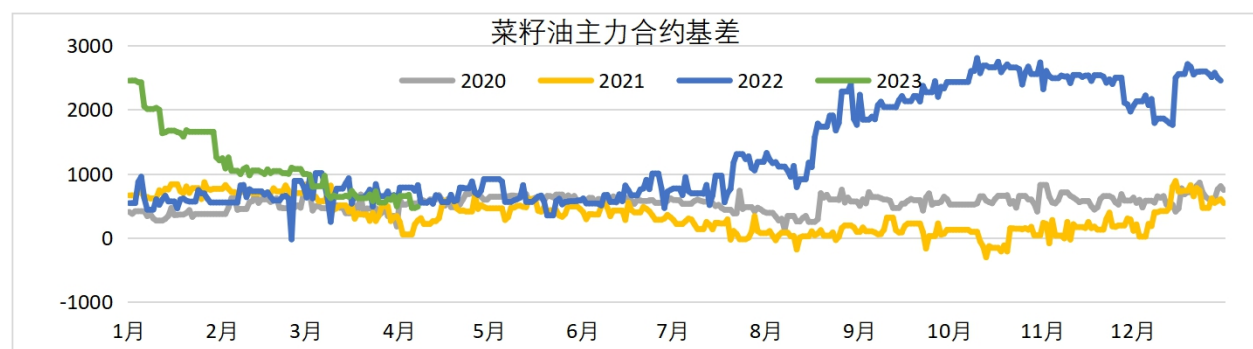
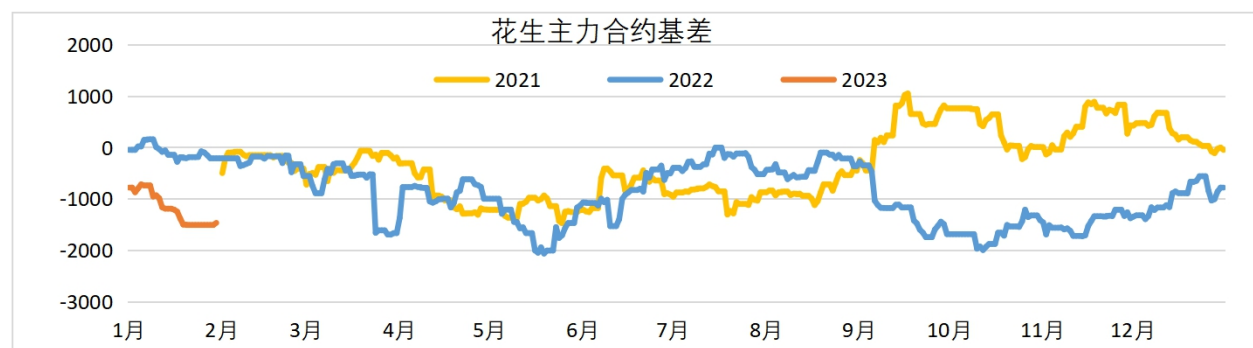
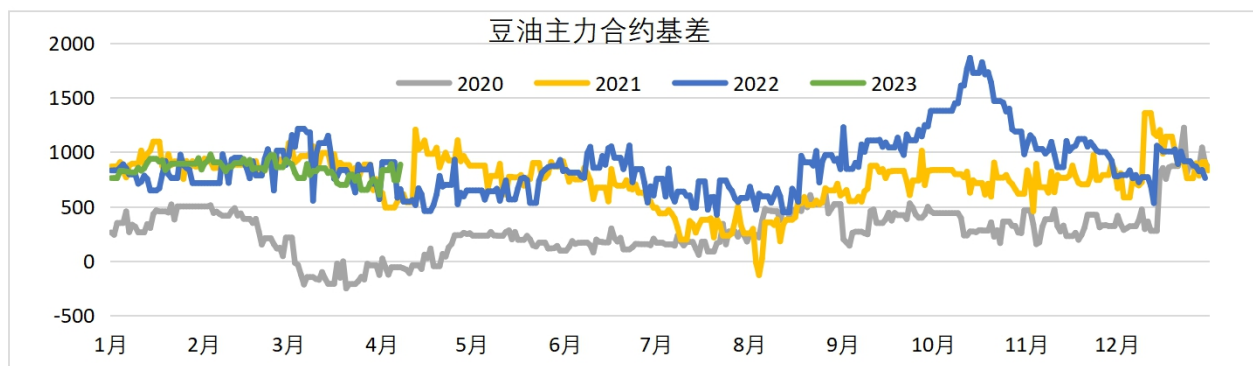
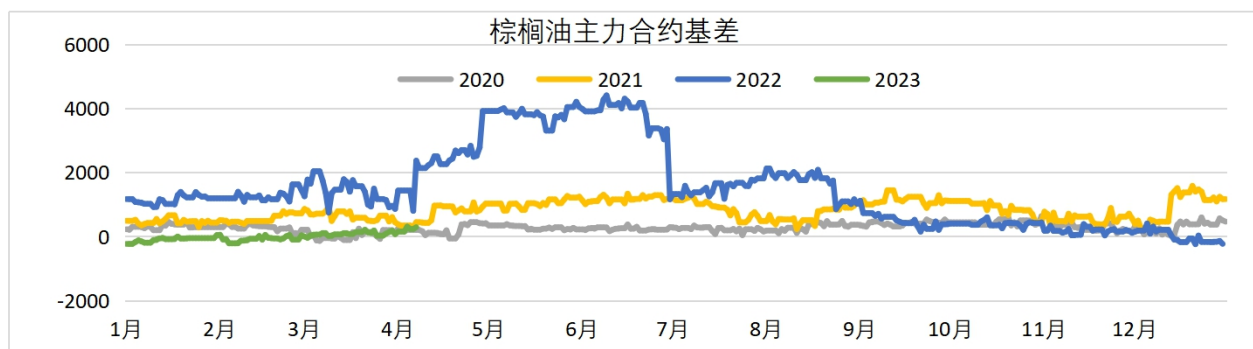
| 品种  | 地区     | 现货折盘面价 | 期货价（主力合约） | 基差    | 基差变动 | 基差率     | 年化基差率  | 期限结构                                                                                  |
|-----|--------|--------|-----------|-------|------|---------|--------|---------------------------------------------------------------------------------------|
| 螺纹  | 上海     | 4216   | 3938      | 278   | 39   | 7.07%   | 67.9%  |    |
| 热卷  | 上海     | 4270   | 4015      | 255   | 100  | 6.35%   | 61.0%  |    |
| 铁矿石 | 青岛港PB粉 | 966    | 793       | 173   | 79   | 21.85%  | 209.9% |    |
| 焦炭  | 天津港    | 2740   | 2532      | 209   | 42   | 8.24%   | 79.1%  |    |
| 焦煤  | 京唐港    | 2500   | 1740      | 760   | 18   | 43.68%  | 419.5% |    |
| 棉花  | 全国     | 15370  | 14485     | 885   | -120 | 6.11%   | 58.7%  |    |
| 白糖  | 南宁     | 6510   | 6546      | -36   | -56  | -0.55%  | -5.3%  |    |
| 豆粕  | 张家港    | 4020   | 3598      | 422   | 140  | 11.73%  | 112.7% |    |
| 菜粕  | 南通     | 3070   | 2880      | 190   | 9    | 6.60%   | 63.4%  |    |
| 豆油  | 张家港    | 9190   | 8306      | 884   | 144  | 10.64%  | 102.2% |    |
| 棕榈油 | 广州     | 8070   | 7786      | 284   | 58   | 3.65%   | 35.0%  |    |
| 菜籽油 | 江苏     | 9250   | 8765      | 485   | 18   | 5.53%   | 53.1%  |    |
| 花生  | 青岛     | 9200   | 10260     | -1060 | 0    | -10.33% | -19.7% |   |
| 甲醇  | 江苏     | 2450   | 2416      | 34    | 4    | 1.41%   | 13.5%  |  |
| PTA | 华东     | 6455   | 6298      | 157   | 85   | 2.49%   | 23.9%  |  |
| PP  | 镇海     | 8100   | 7580      | 520   | 45   | 6.86%   | 65.9%  |  |
| PE  | 扬子石化   | 8380   | 8076      | 304   | 115  | 3.76%   | 36.2%  |  |
| PVC | 华东     | 6250   | 6170      | 80    | 10   | 1.30%   | 12.5%  |  |
| 沥青  | 华东     | 3870   | 3807      | 63    | 23   | 1.65%   | 8.8%   |  |
| EG  | 华东     | 4120   | 4091      | 29    | 63   | 0.71%   | 6.8%   |  |
| EB  | 华东     | 9135   | 8662      | 473   | 85   | 5.46%   | 52.5%  |  |
| 铜   | 上海     | 68960  | 68520     | 440   | 160  | 0.64%   | 6.2%   |  |
| 铝   | 上海     | 18610  | 18580     | 30    | 125  | 0.16%   | 1.6%   |  |
| 锌   | 上海     | 22110  | 22135     | -25   | -75  | -0.11%  | -1.1%  |  |
| 铅   | 上海     | 15200  | 15230     | -30   | 0    | -0.20%  | -1.9%  |  |
| 镍   | 上海     | 182000 | 173350    | 8650  | 1410 | 4.99%   | 47.9%  |  |
| 不锈钢 | 无锡     | 15050  | 14430     | 620   | 150  | 4.30%   | 41.3%  |  |
| 锡   | 上海     | 197500 | 194860    | 2640  | 3270 | 1.35%   | 13.0%  |  |
| 白银  | 上海     | 5538   | 5554      | -16   | 336  | -0.29%  | -1.5%  |  |

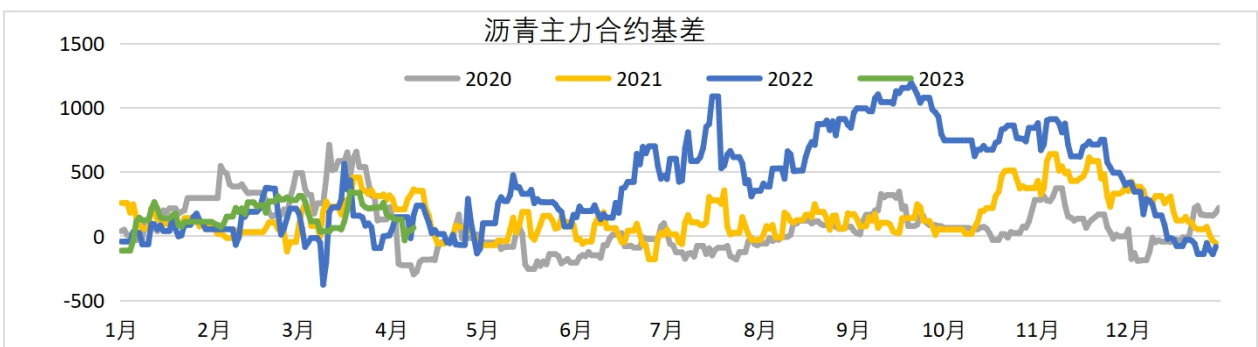
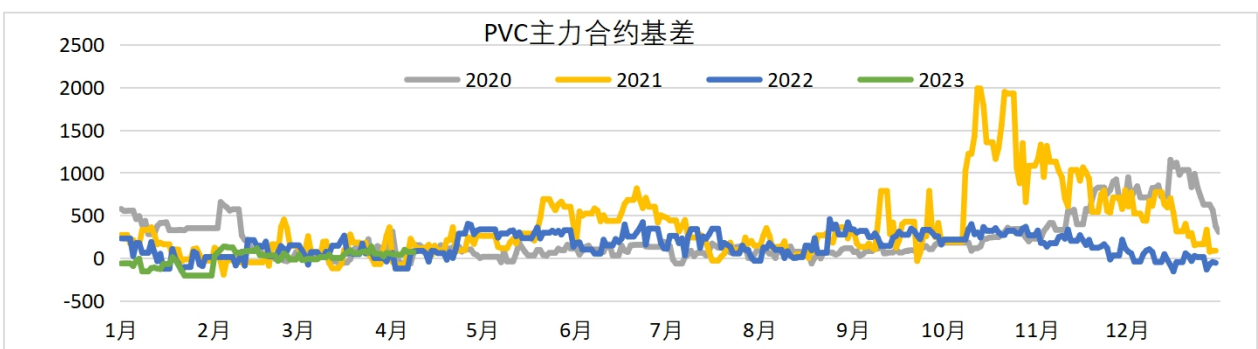
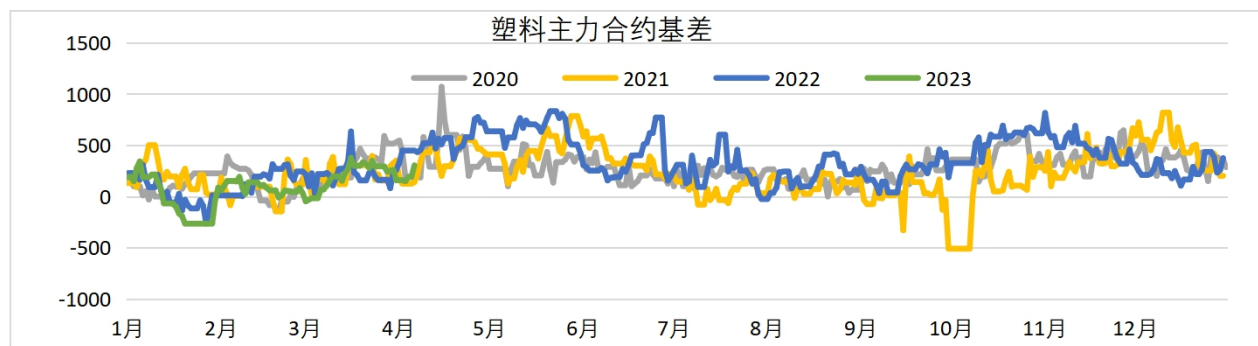
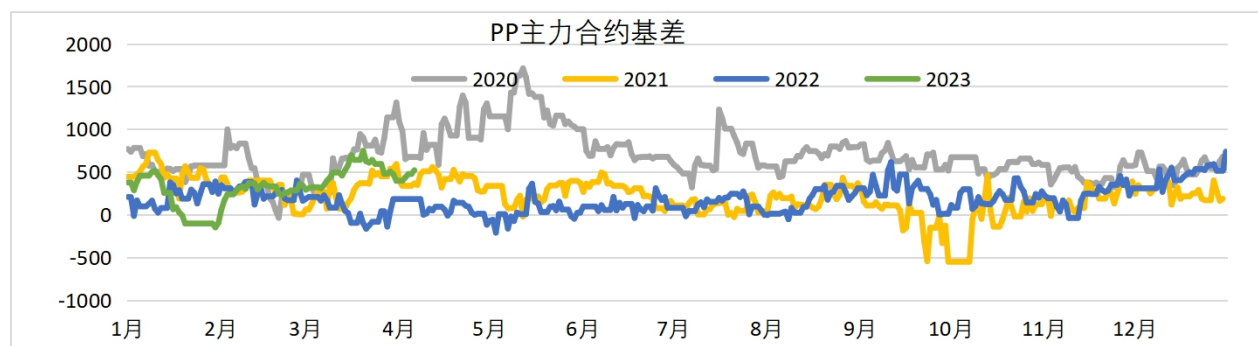
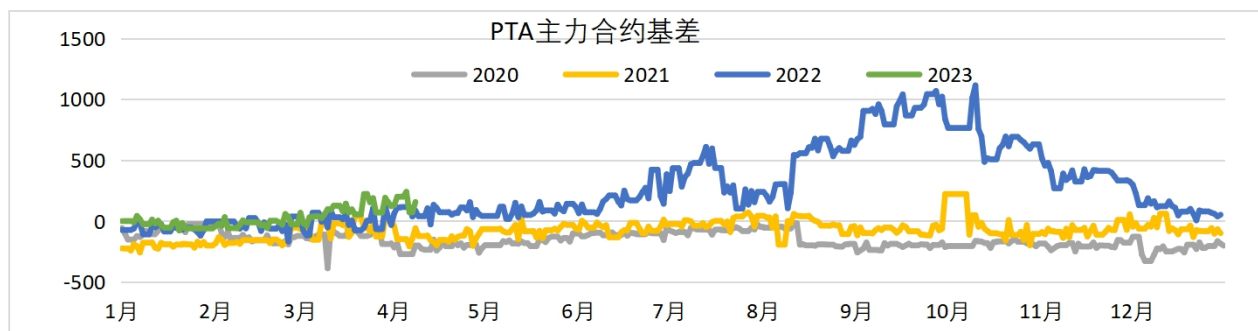
备注：（1）年化基差率=基差率\*365/合约剩余天数；  
（2）期限结构数据采用前一交易日结算价

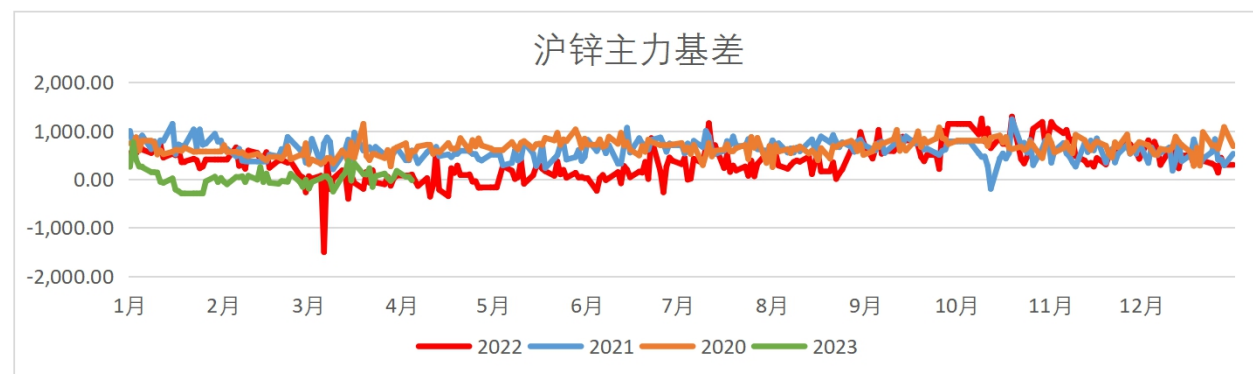
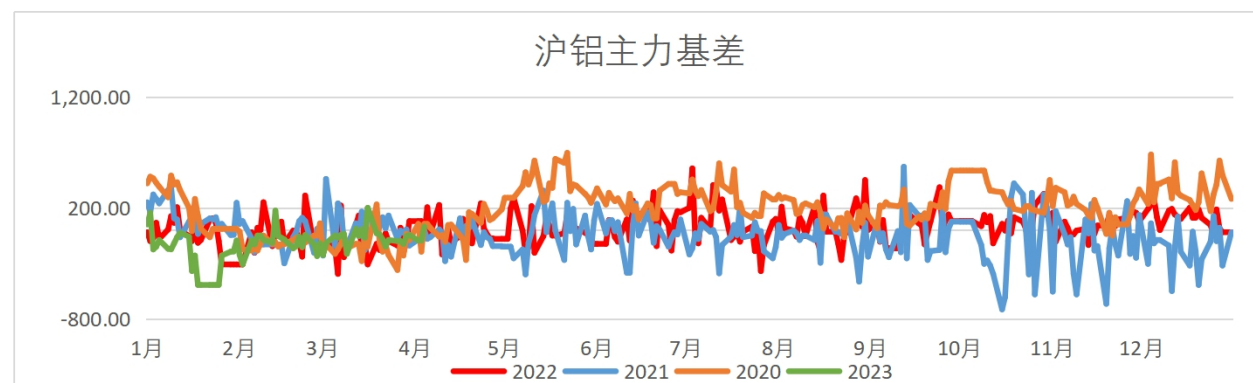
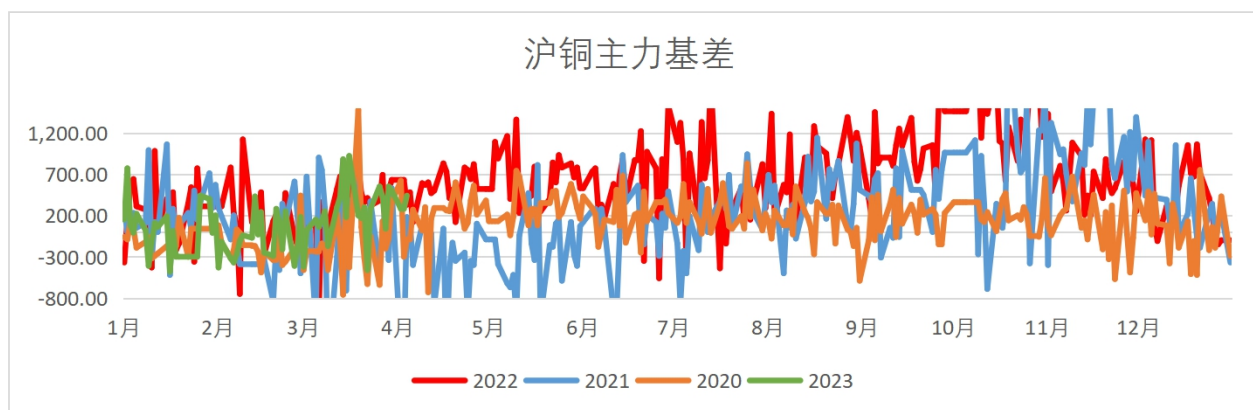
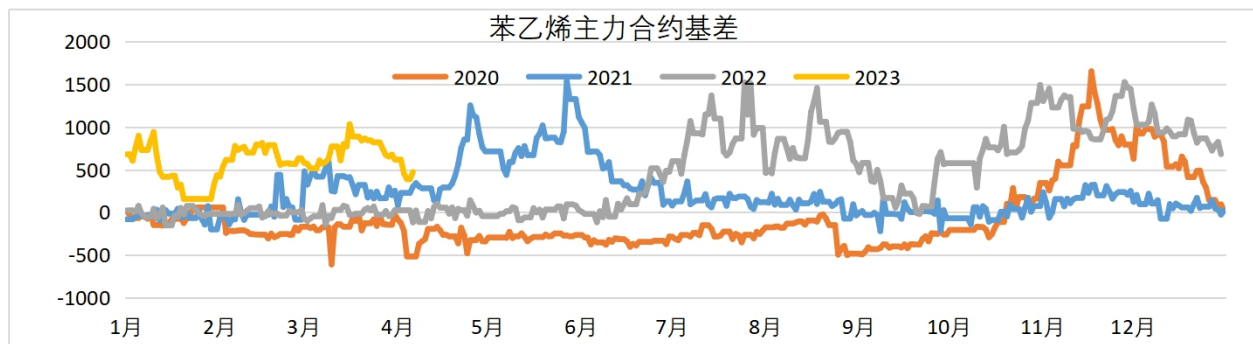
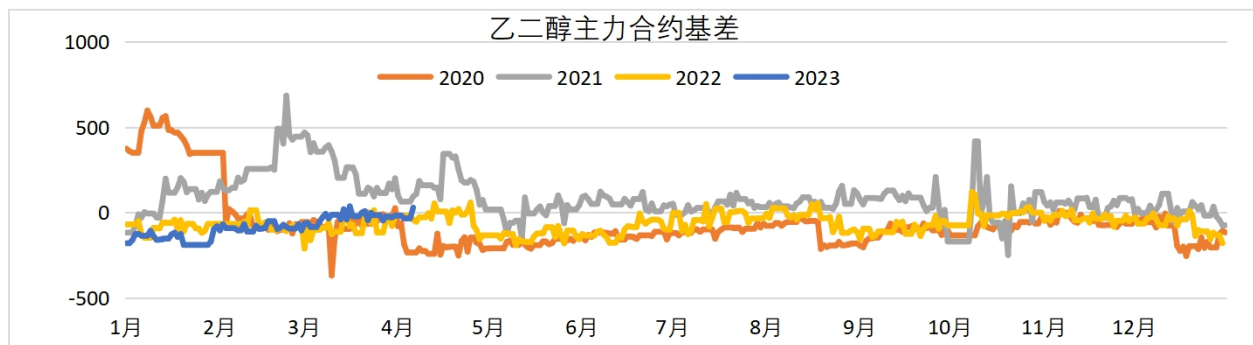
### 三、主要品种基差季节性图表及期限结构



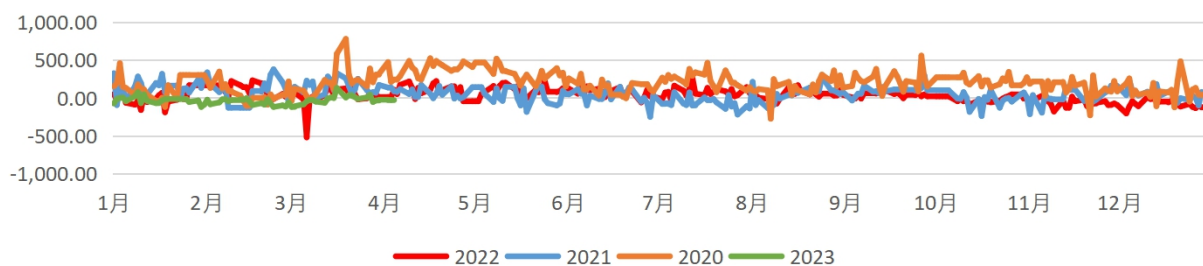




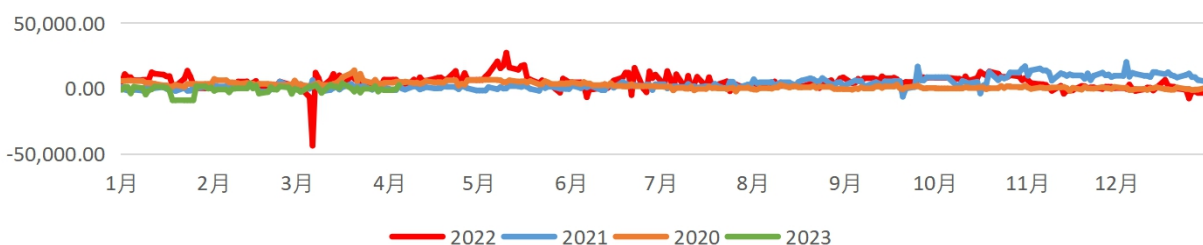




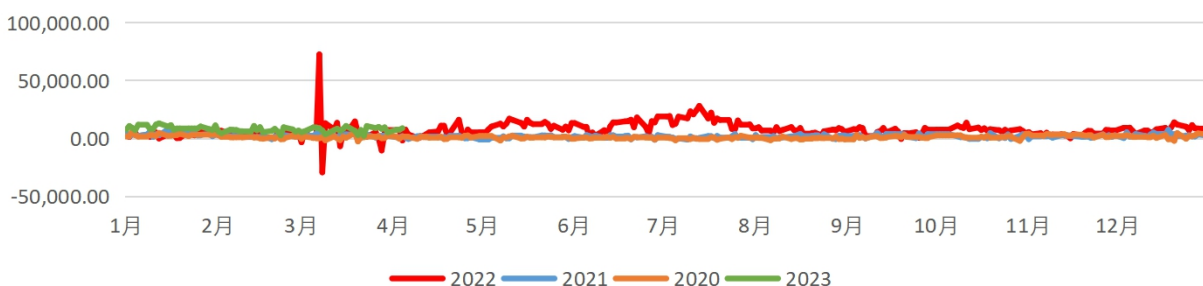
沪铅主力基差



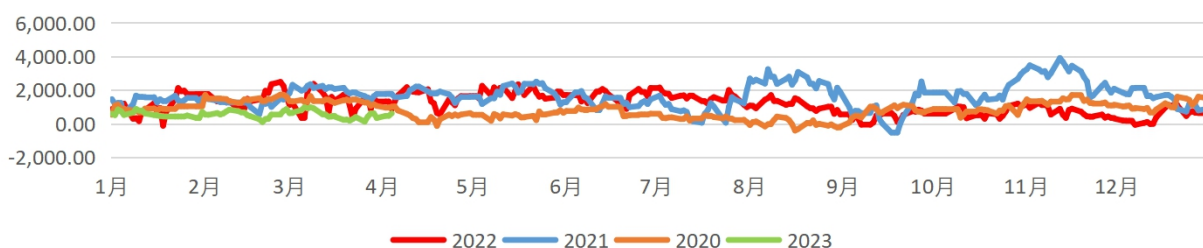
沪锡主力基差



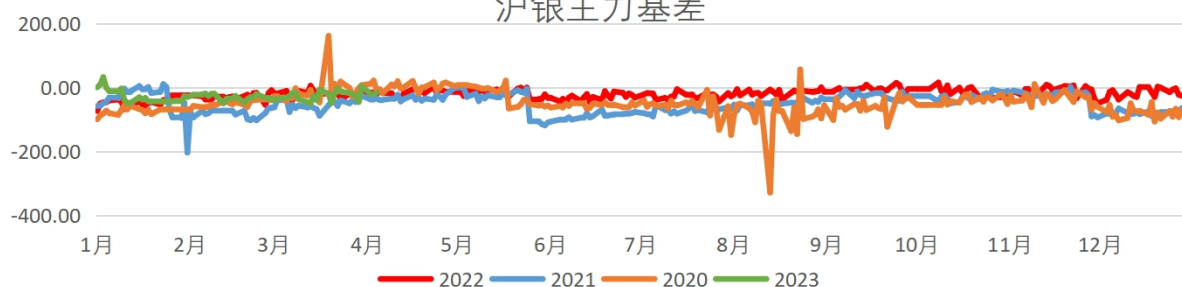
沪镍主力基差



不锈钢主力基差



沪银主力基差



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