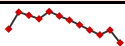
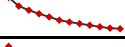
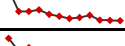
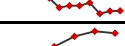
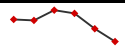
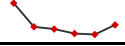
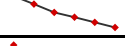
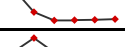
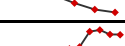
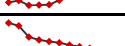
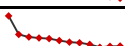
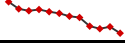
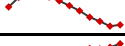
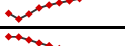
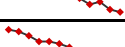
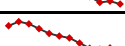
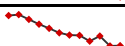
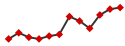
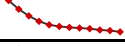
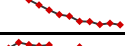
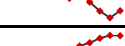


山金期货基差日报

更新时间：2023年04月11日08时43分

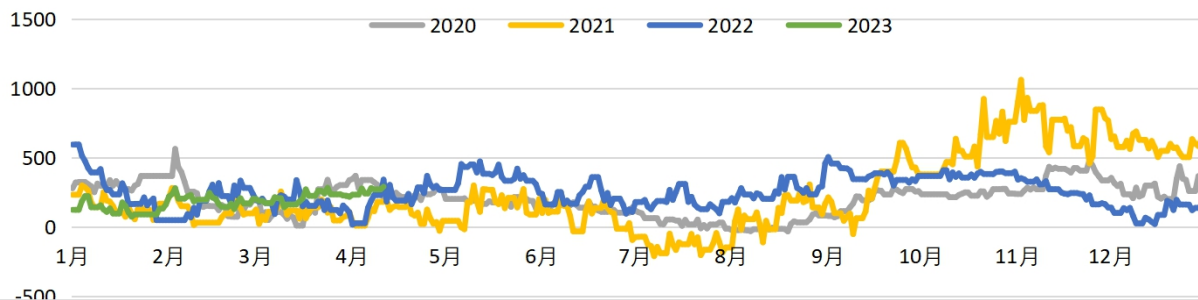
一、主要品种基差及变化情况一览

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	4196	3907	289	20	7.39%	79.4%	
热卷	上海	4260	4003	257	9	6.42%	68.9%	
铁矿石	青岛港PB粉	976	777	199	27	25.62%	275.1%	
焦炭	天津港	2740	2491	250	52	10.02%	107.5%	
焦煤	京唐港	2500	1697	804	72	47.36%	508.4%	
棉花	全国	15514	14810	704	-39	4.75%	51.0%	
白糖	南宁	6710	6676	34	53	0.51%	5.5%	
豆粕	张家港	3940	3551	389	-9	10.95%	117.6%	
菜粕	南通	3000	2841	159	-16	5.60%	60.1%	
豆油	张家港	8960	8156	804	-12	9.86%	105.8%	
棕榈油	广州	7840	7658	182	-88	2.38%	25.5%	
菜籽油	江苏	9080	8658	422	5	4.87%	52.3%	
花生	青岛	9200	10382	-1182	0	-11.39%	-22.2%	
甲醇	江苏	2400	2383	17	-14	0.71%	7.7%	
PTA	华东	6280	6234	46	-59	0.74%	7.9%	
PP	镇海	8050	7554	496	47	6.57%	70.5%	
PE	扬子石化	8350	8096	254	0	3.14%	33.7%	
PVC	华东	6250	6173	77	66	1.25%	13.4%	
沥青	华东	3870	3823	47	-9	1.23%	6.9%	
EG	华东	4080	4122	-42	-30	-1.02%	-10.9%	
EB	华东	9135	8622	513	49	5.95%	63.9%	
铜	上海	69010	68740	270	350	0.39%	4.2%	
铝	上海	18630	18615	15	45	0.08%	0.9%	
锌	上海	22290	22130	160	110	0.72%	7.8%	
铅	上海	15275	15320	-45	0	-0.29%	-3.2%	
镍	上海	185300	178530	6770	270	3.79%	40.7%	
不锈钢	无锡	14950	14635	315	120	2.15%	23.1%	
锡	上海	191500	191260	240	940	0.13%	1.3%	
白银	上海	5500	5528	-28	569	-0.51%	-2.8%	

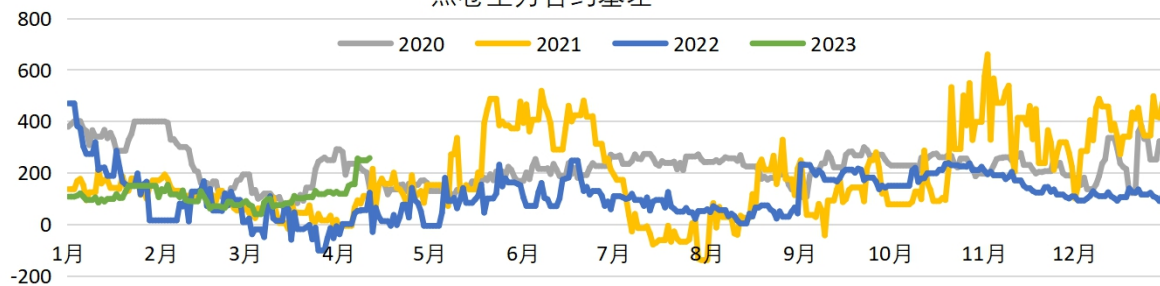
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

三、主要品种基差季节性图表及期限结构

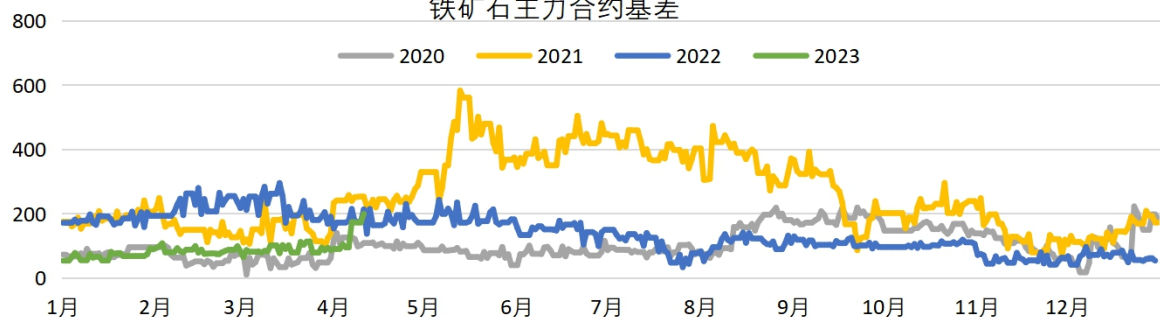
螺纹主力合约基差



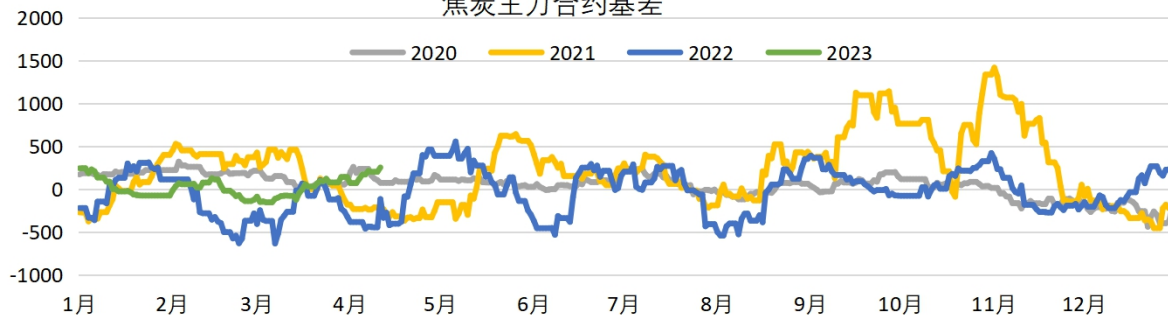
热卷主力合约基差



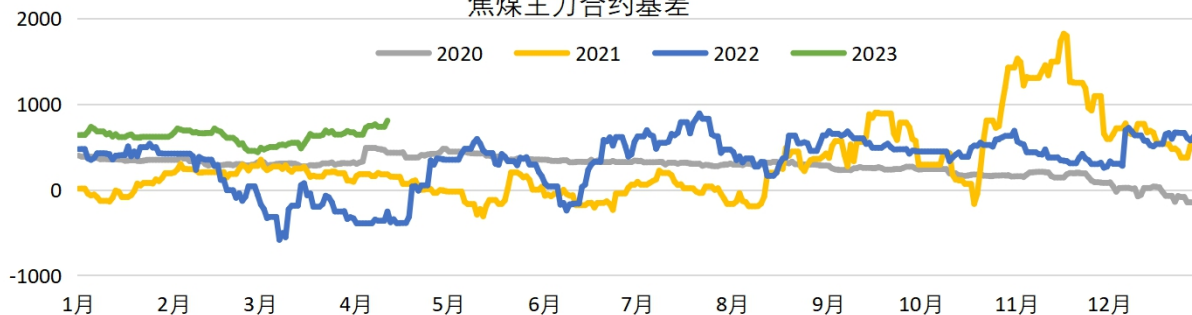
铁矿石主力合约基差

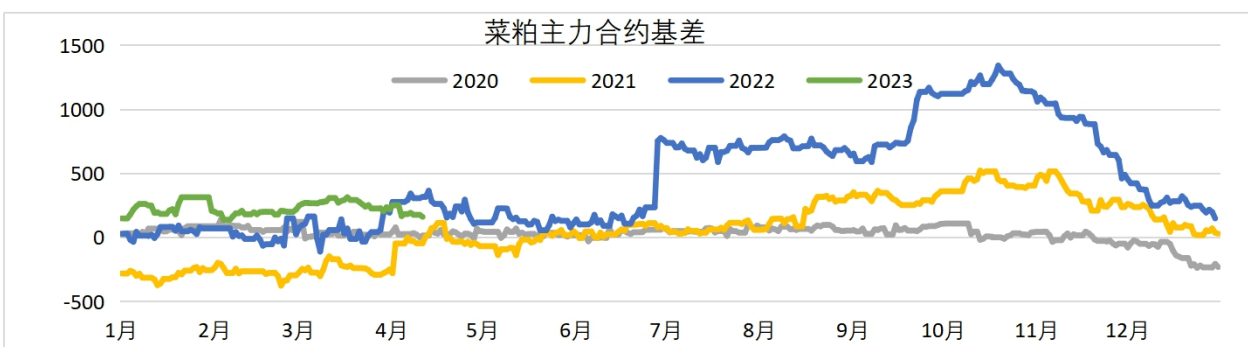
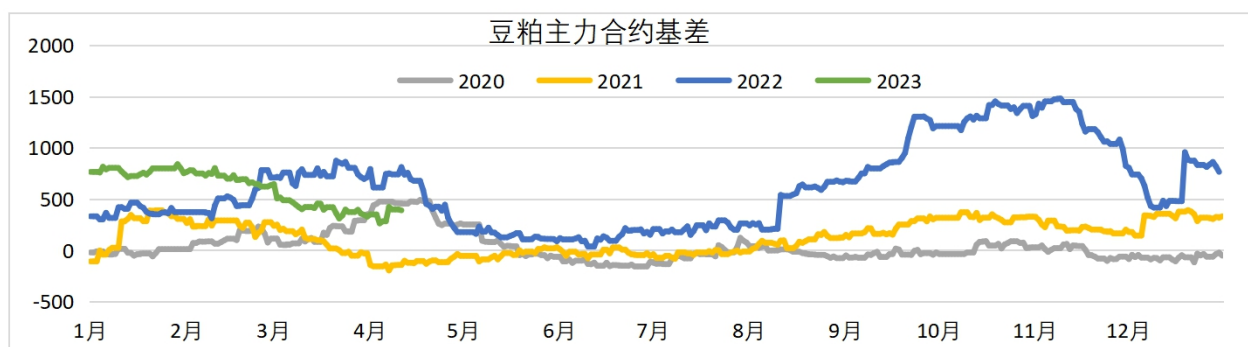
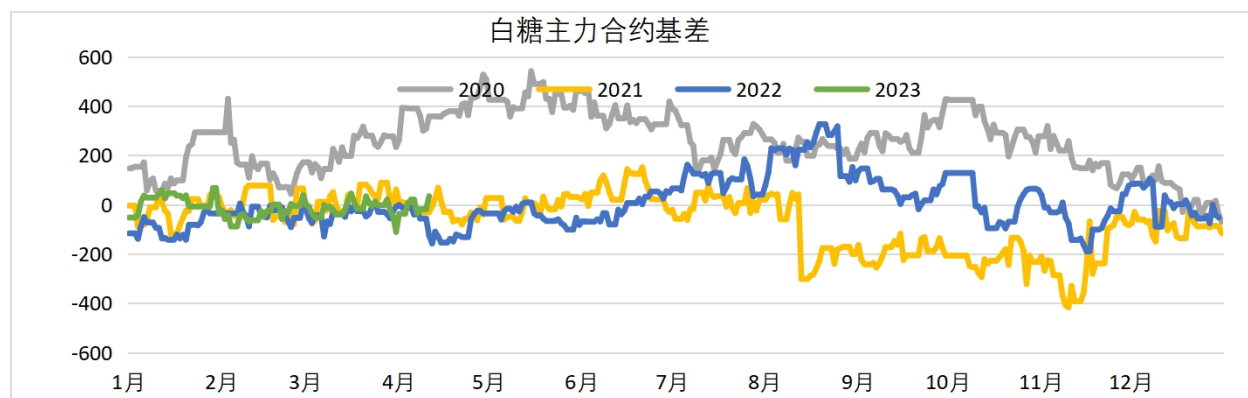
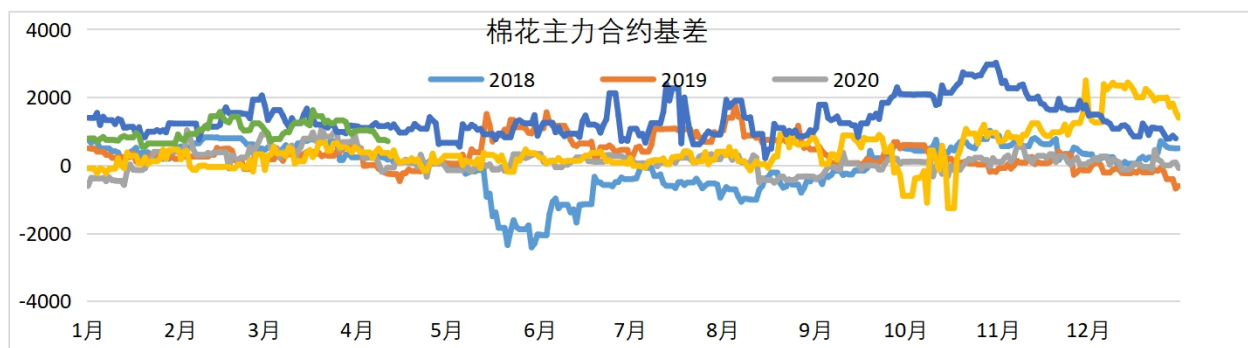


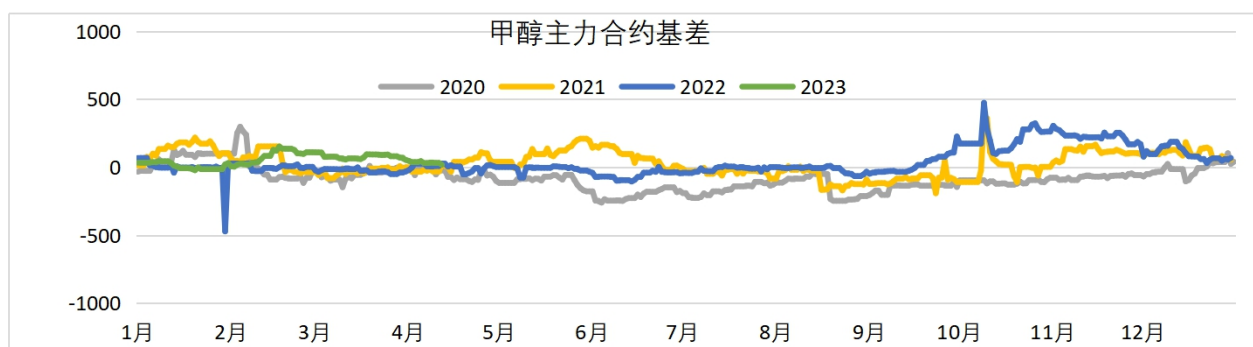
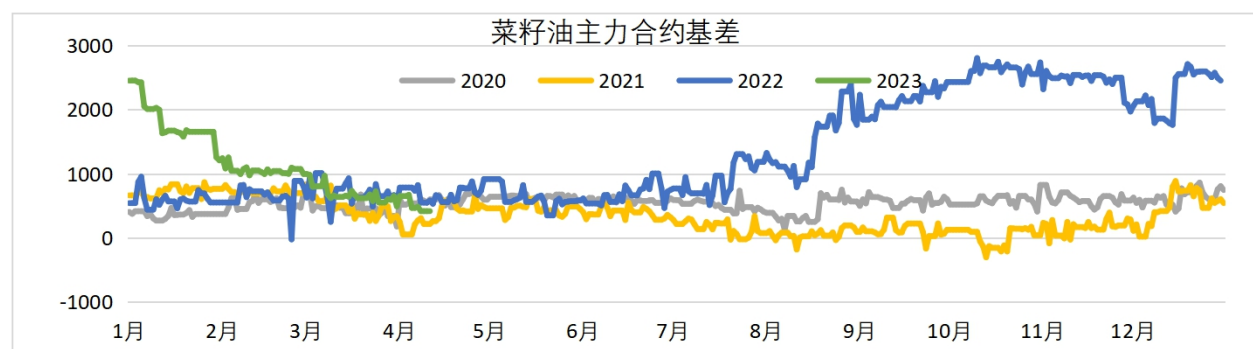
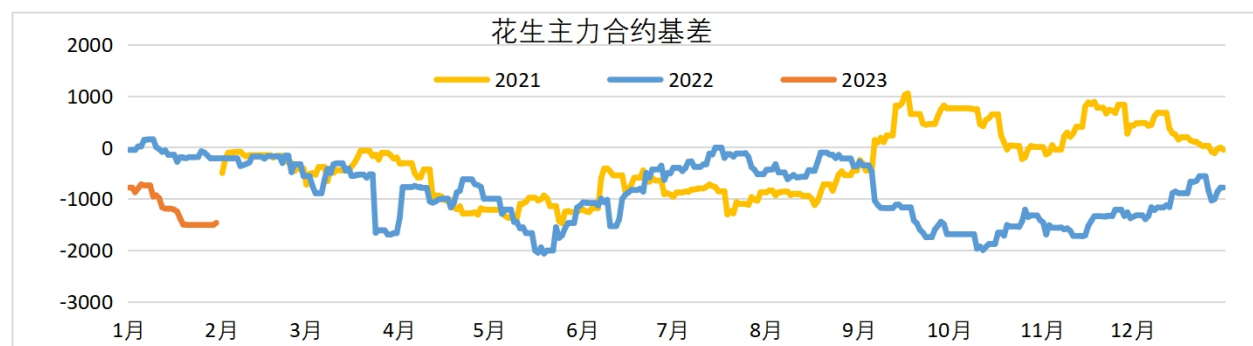
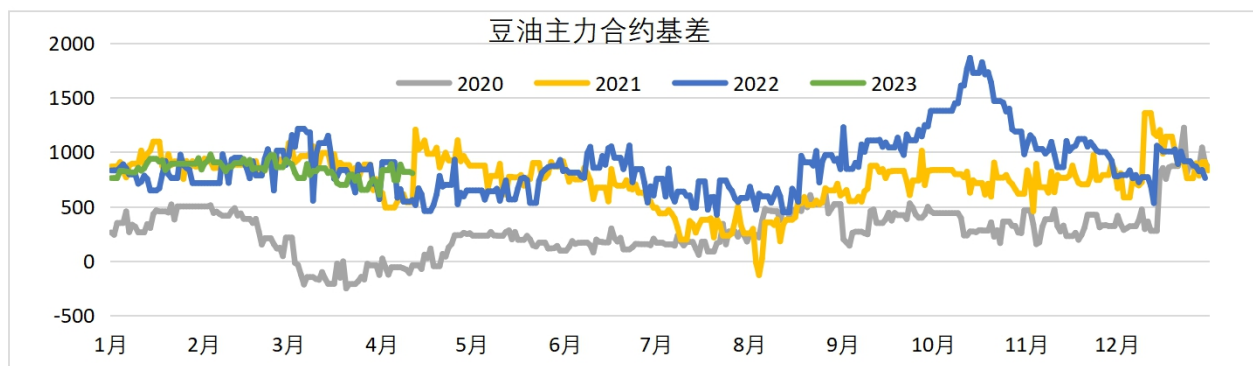
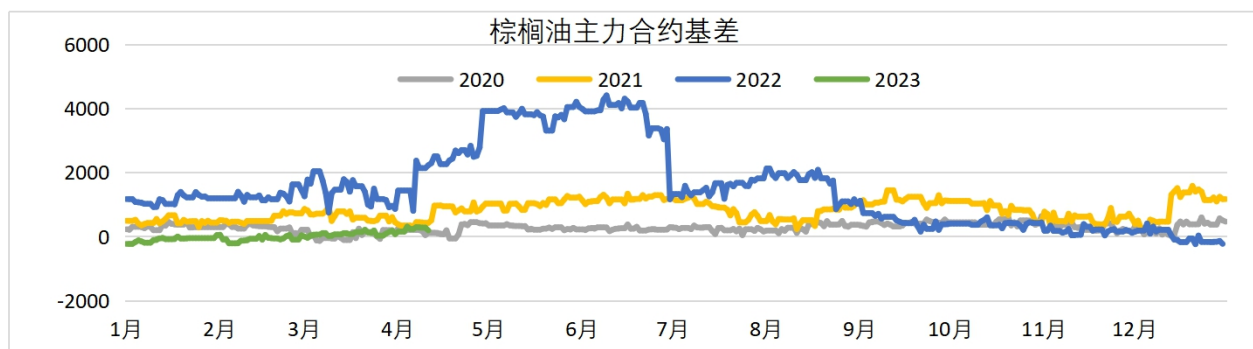
焦炭主力合约基差

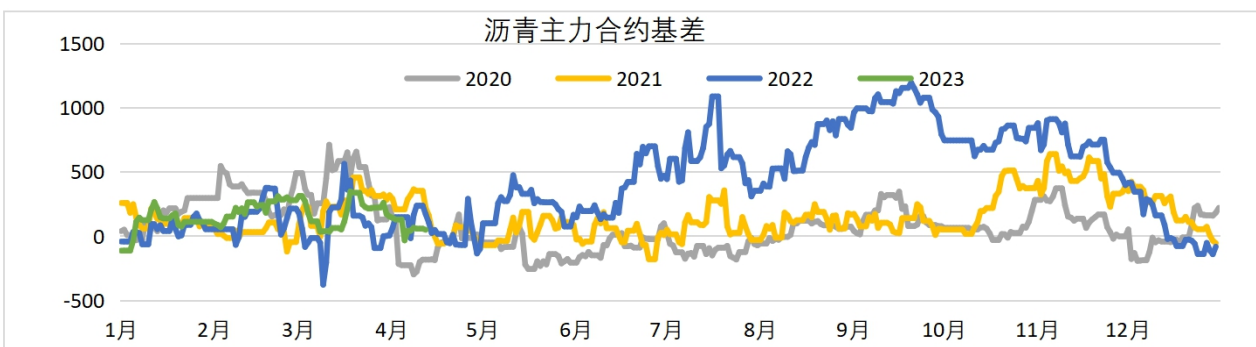
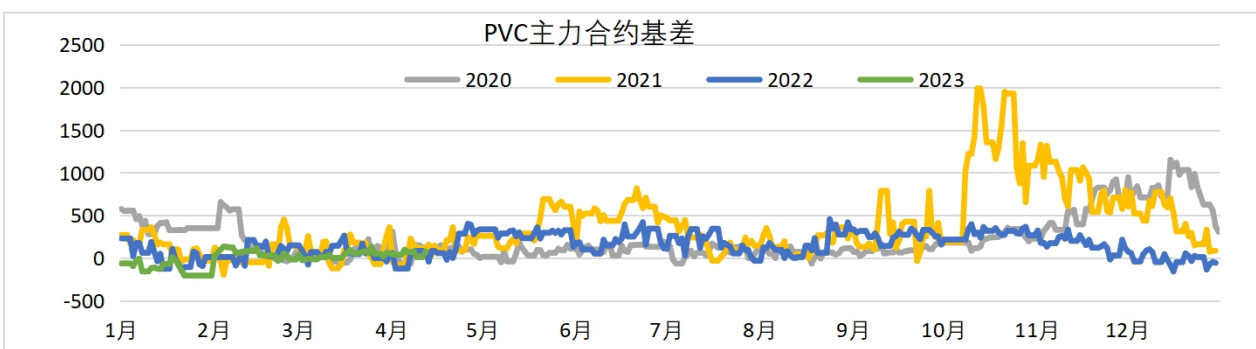
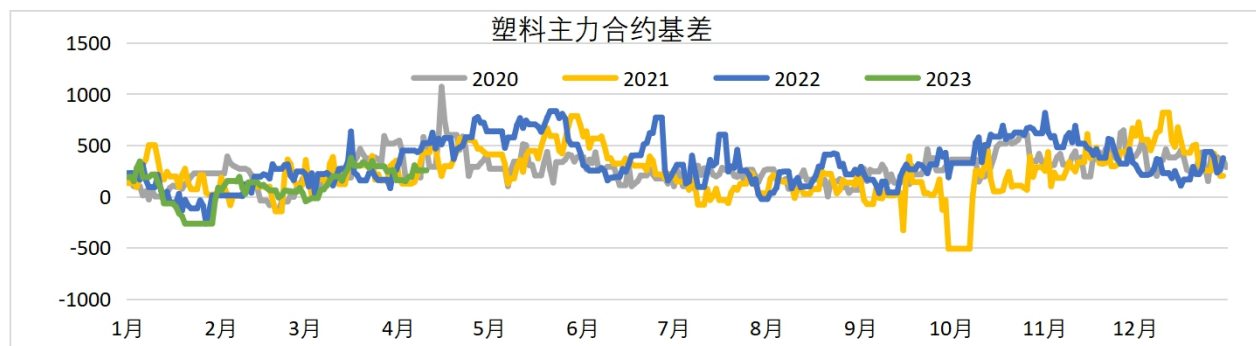
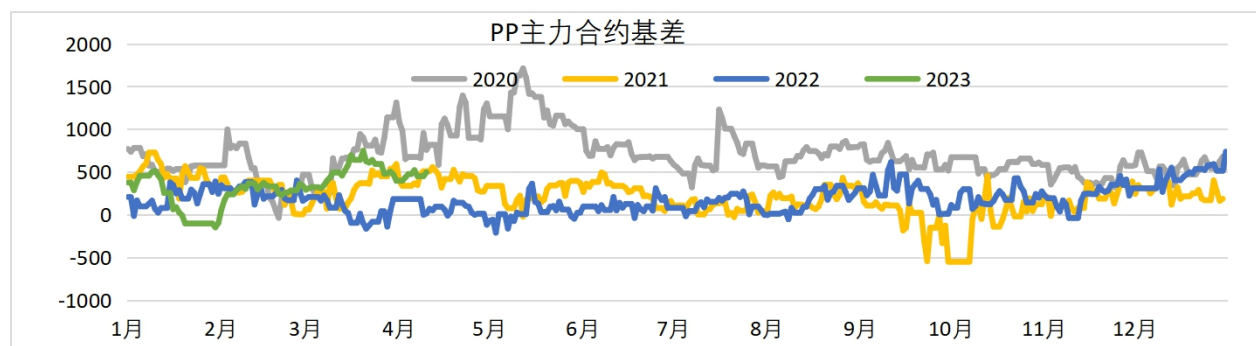
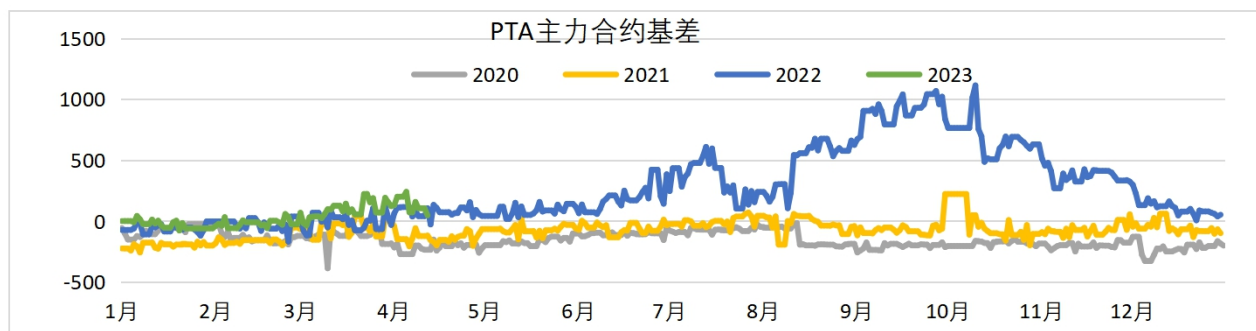


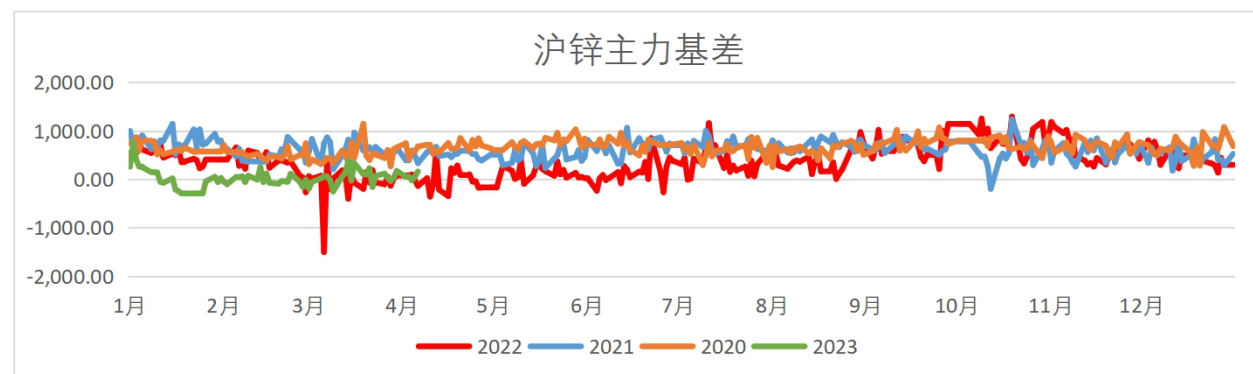
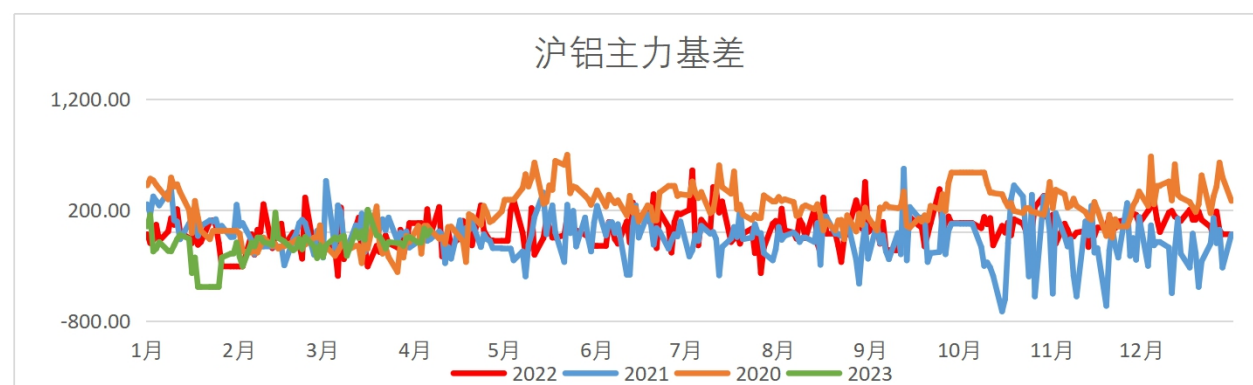
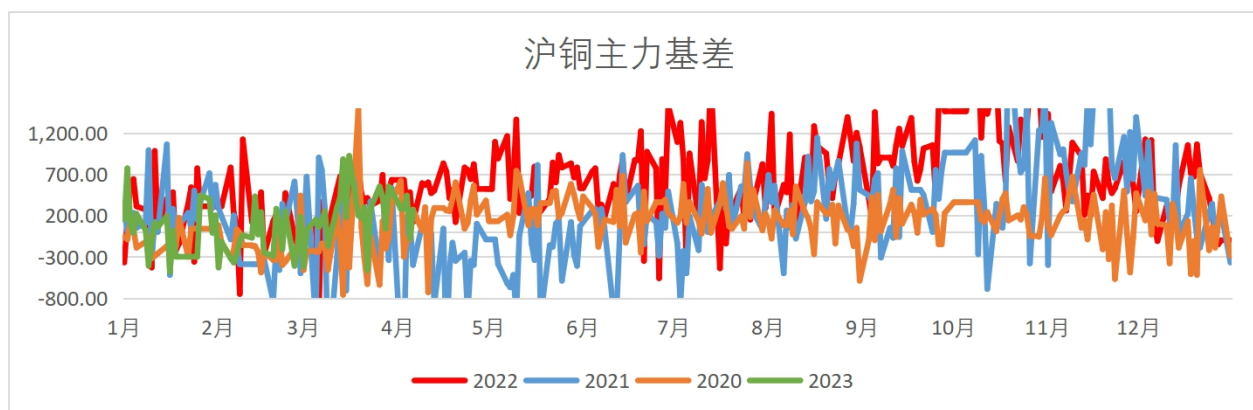
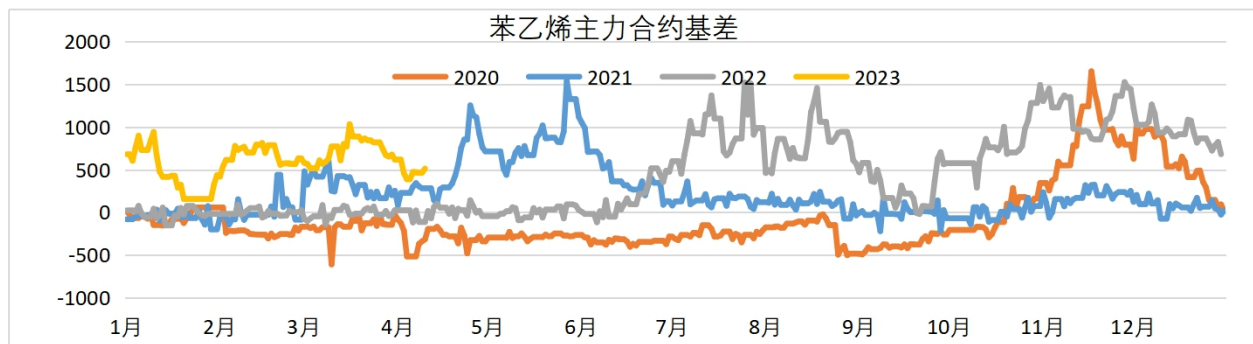
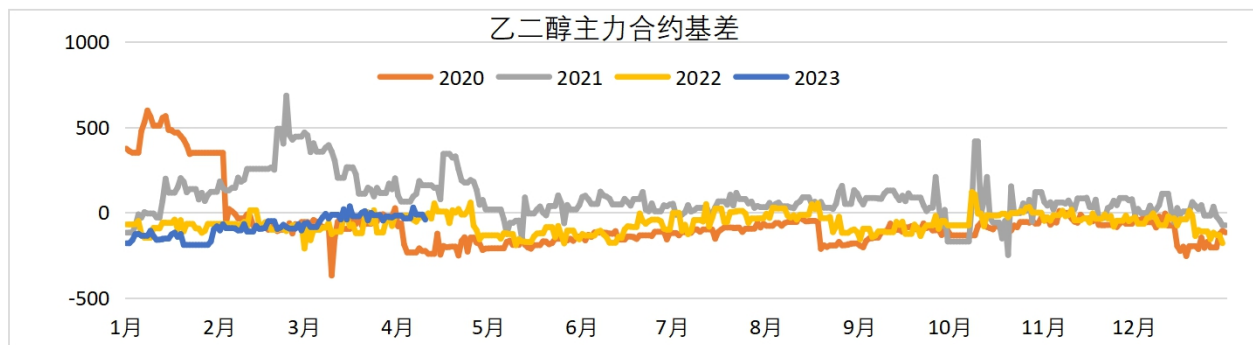
焦煤主力合约基差



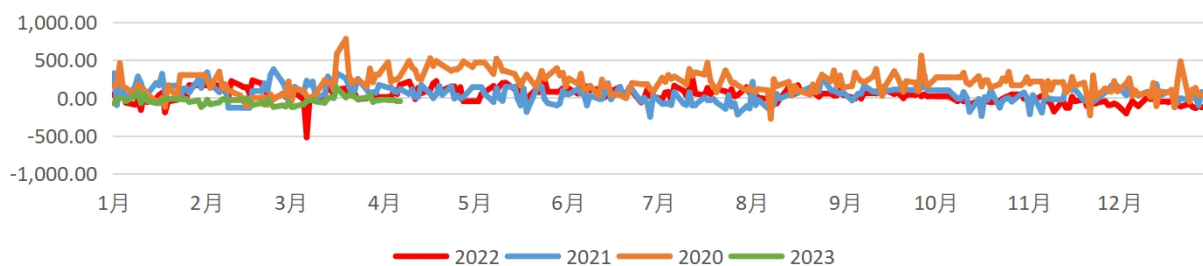




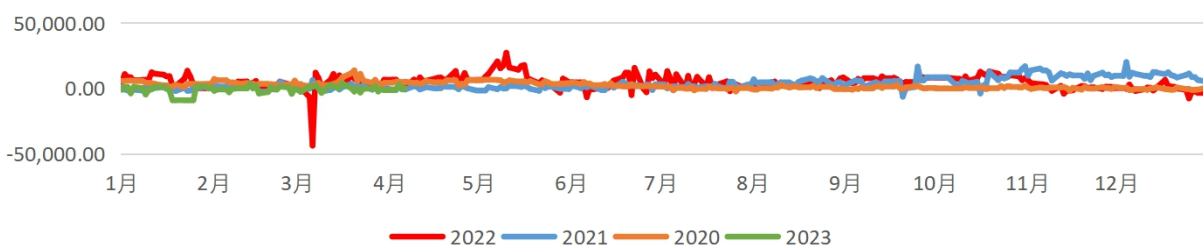




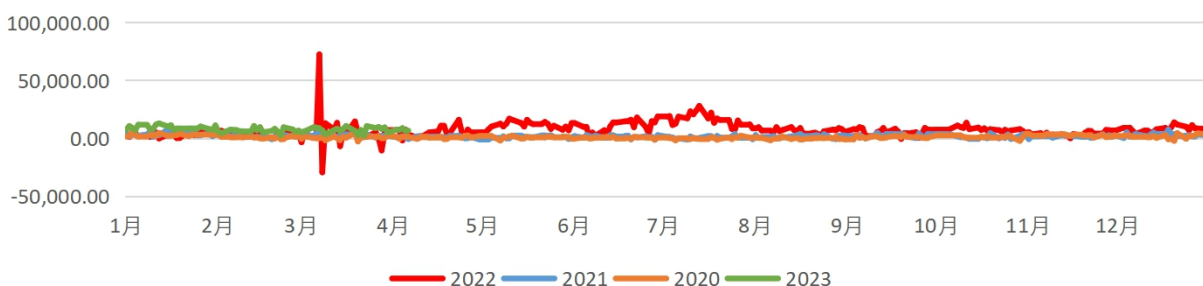
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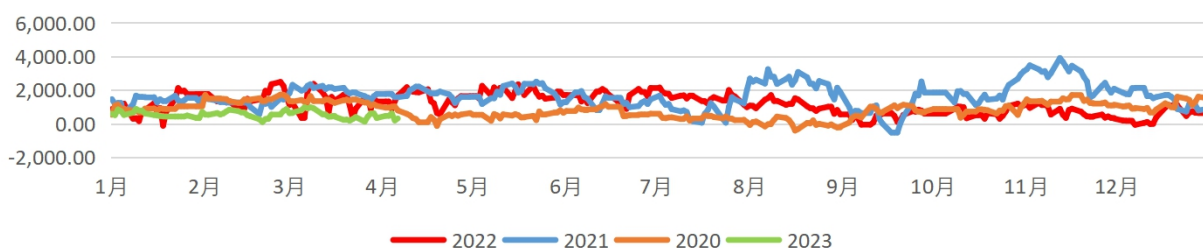
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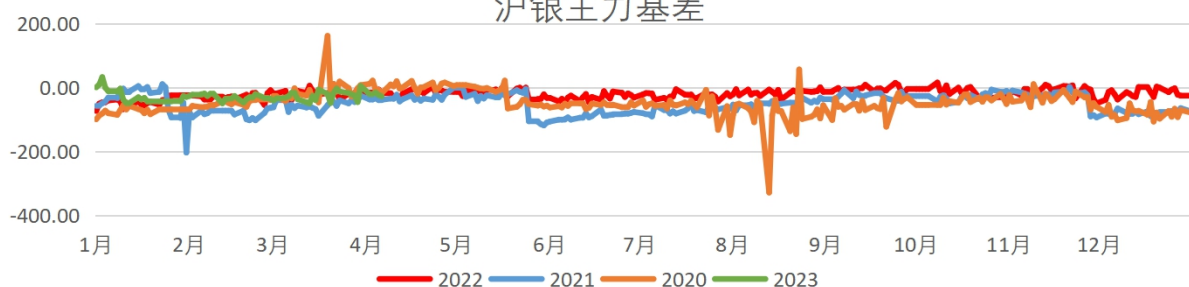
沪镍主力基差



不锈钢主力基差



沪银主力基差



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