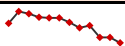
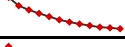
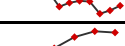
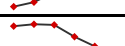
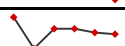
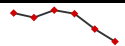
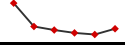
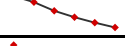
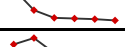
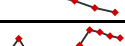
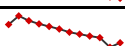
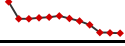
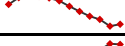
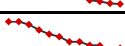
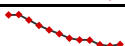
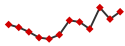
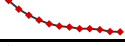
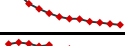
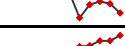
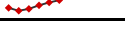


山金期货基差日报

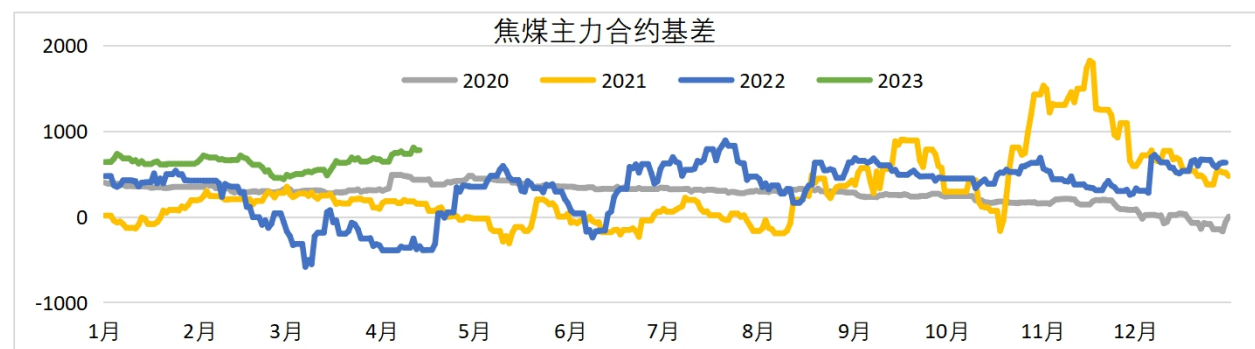
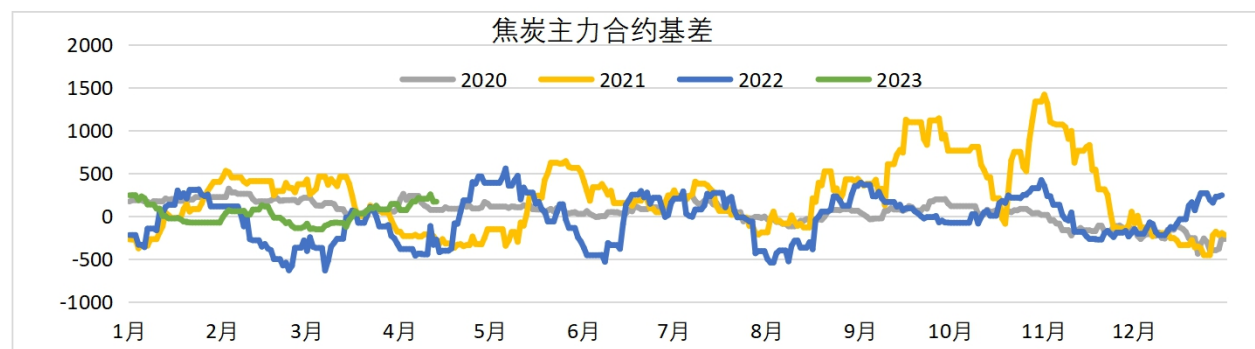
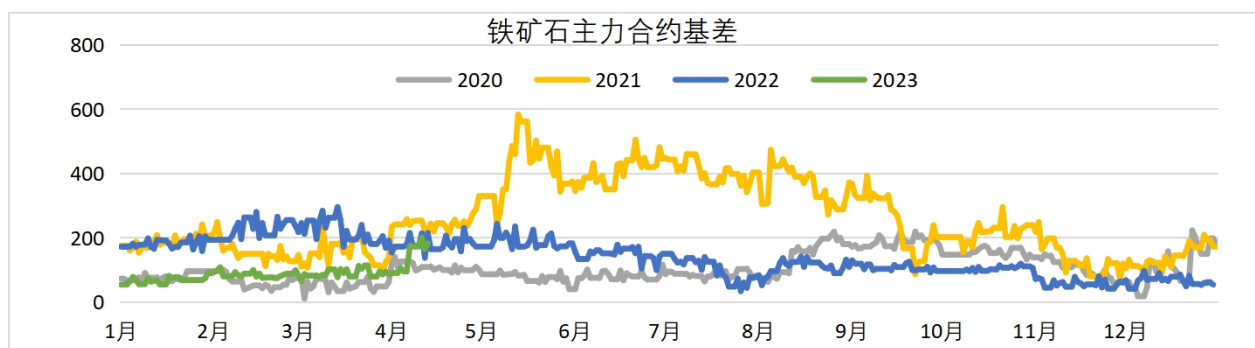
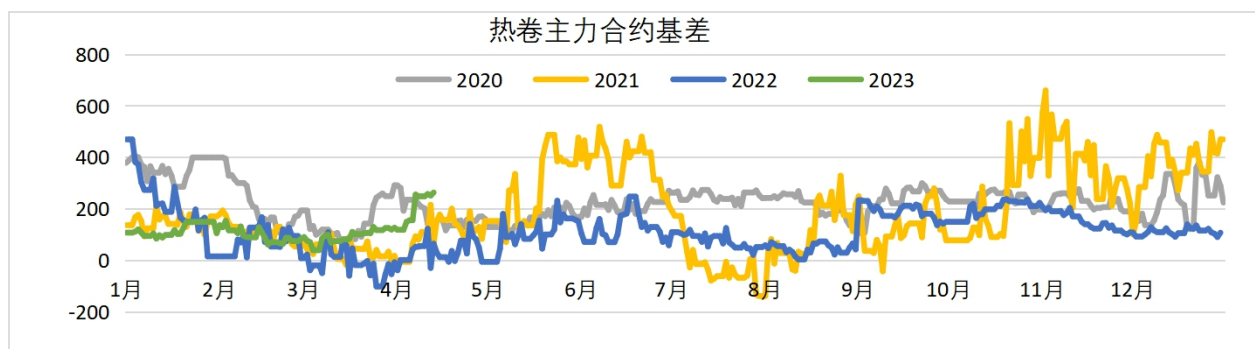
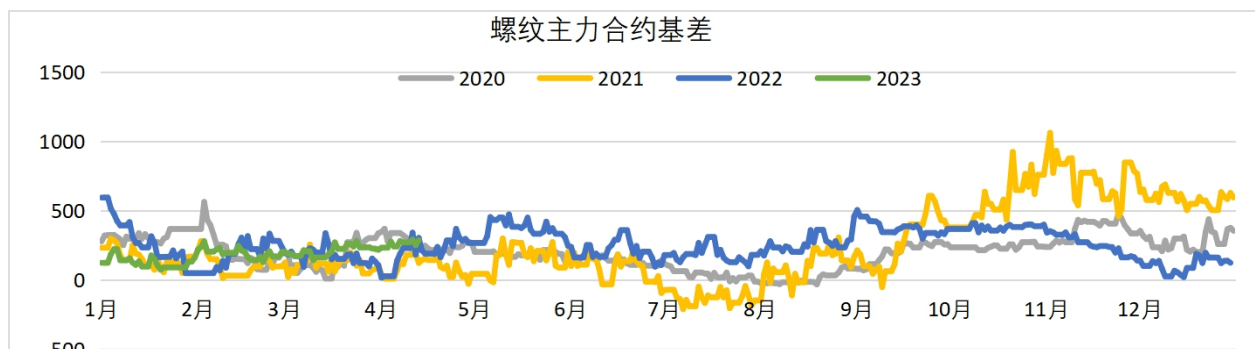
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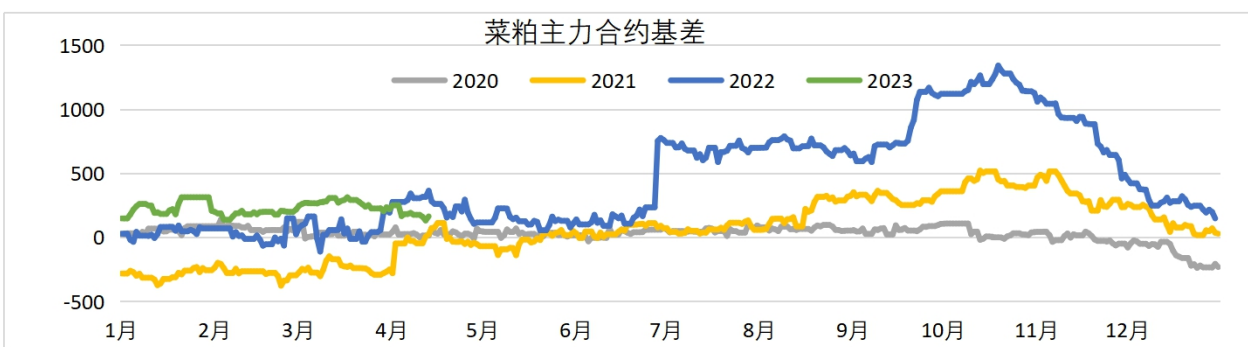
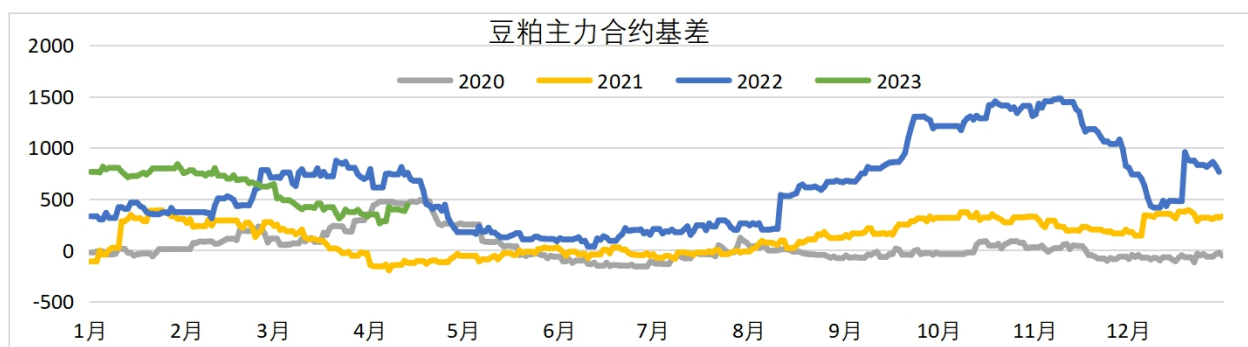
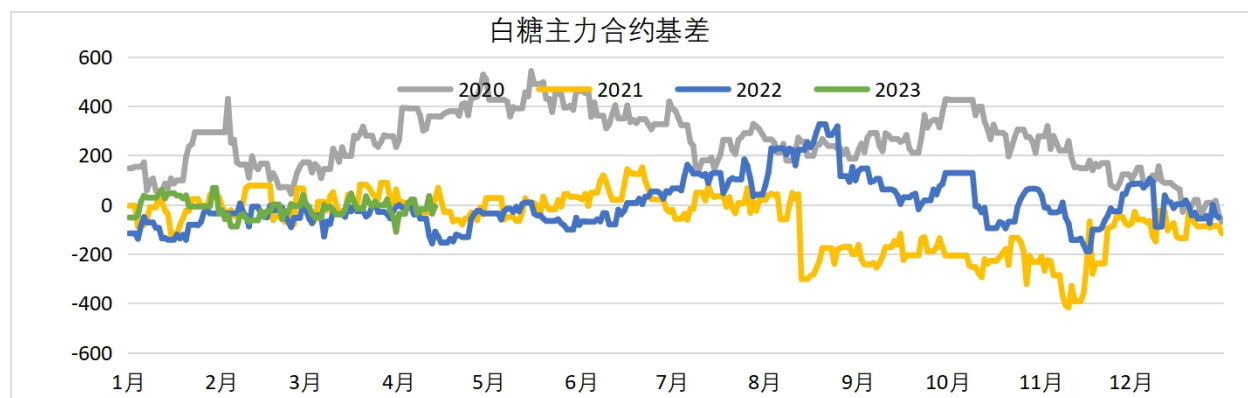
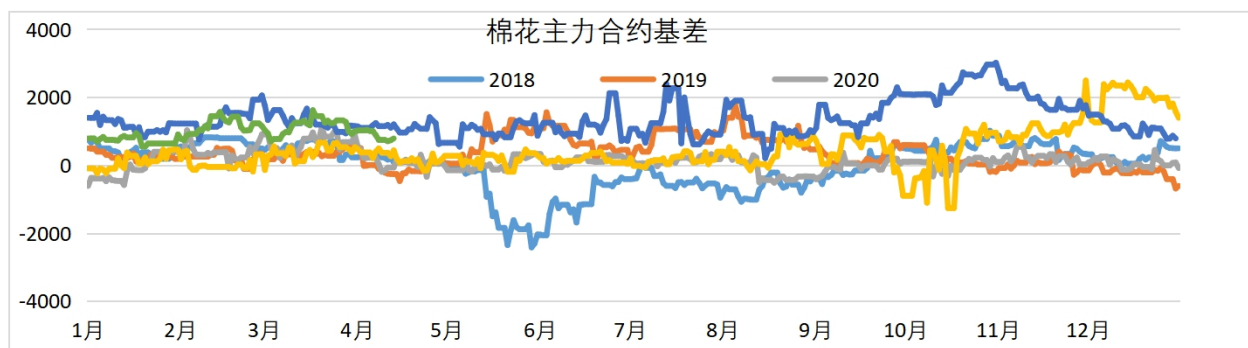
一、主要品种基差及变化情况一览

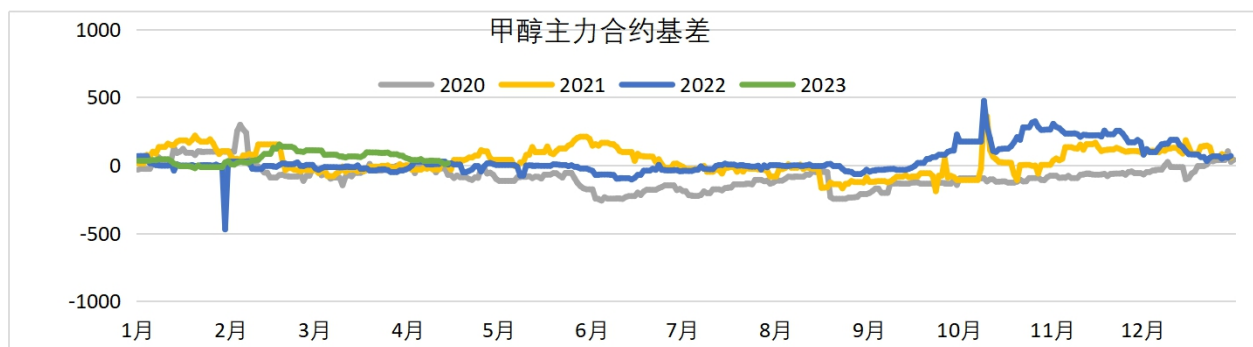
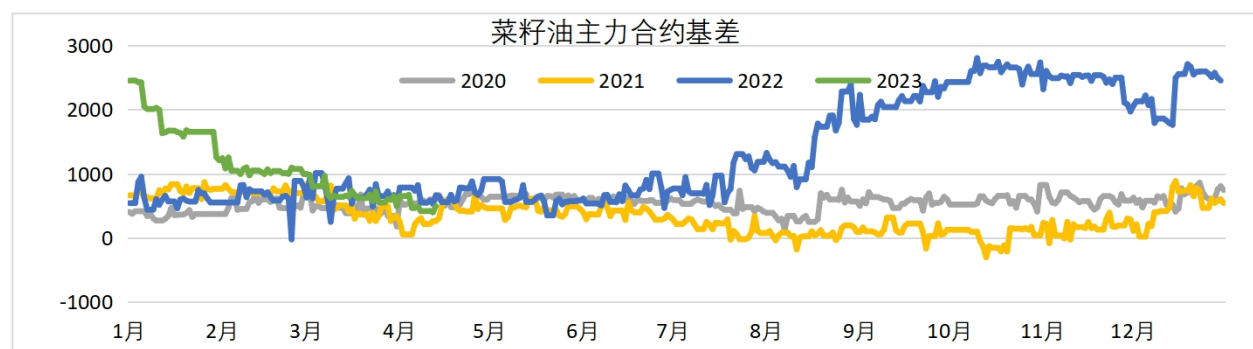
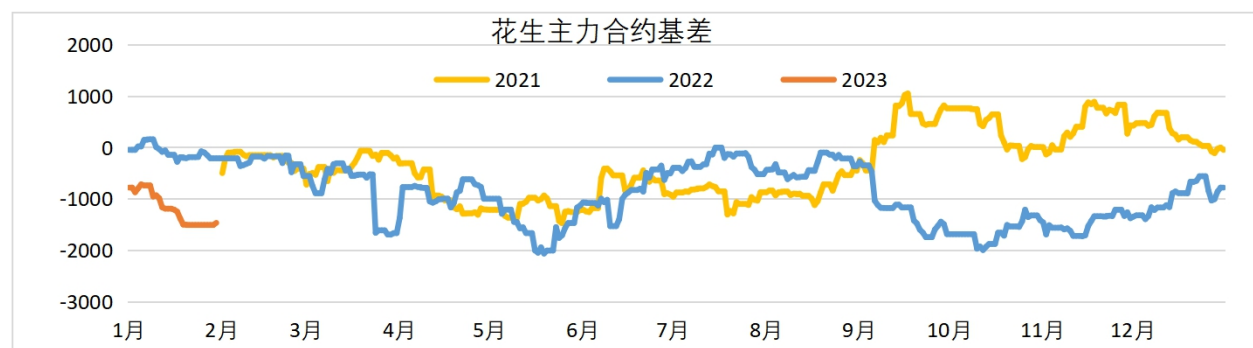
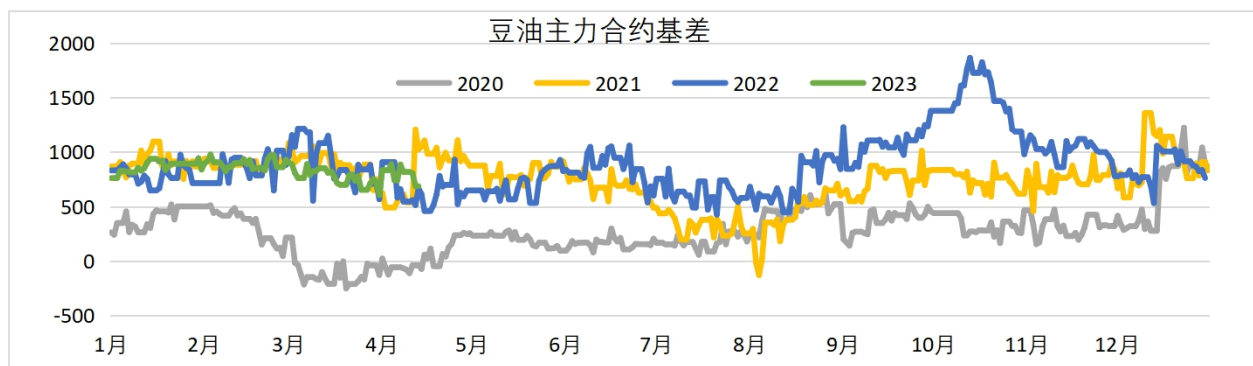
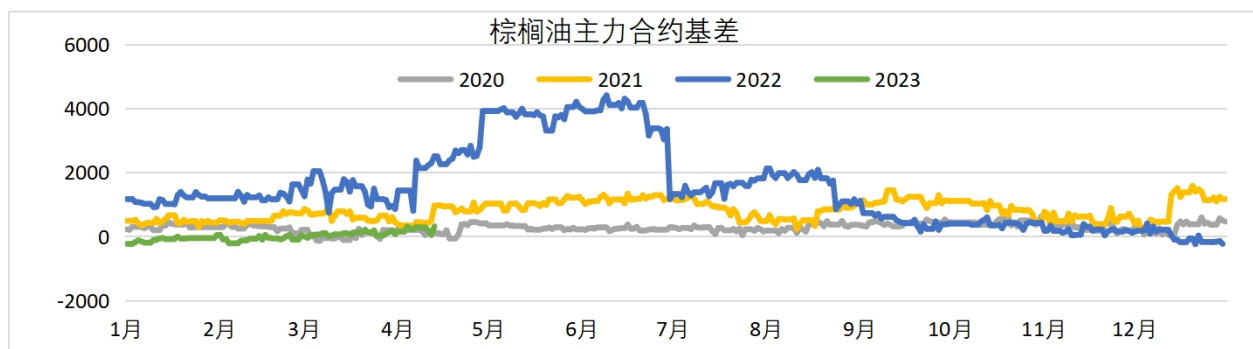
品种	地区	现货折盘面价	期货价（主力合约）	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4186	3900	286	37	7.32%	86.2%	
热卷	上海	4260	3997	263	12	6.58%	77.5%	
铁矿石	青岛港PB粉	970	788	182	17	23.04%	271.3%	
焦炭	天津港	2690	2528	163	-3	6.43%	75.7%	
焦煤	京唐港	2500	1725	775	1	44.93%	529.0%	
棉花	全国	15516	14730	786	54	5.34%	62.8%	
白糖	南宁	6750	6758	-8	29	-0.12%	-1.4%	
豆粕	张家港	4000	3556	444	63	12.49%	147.0%	
菜粕	南通	3030	2867	163	32	5.69%	66.9%	
豆油	张家港	8910	8216	694	8	8.45%	99.5%	
棕榈油	广州	8100	7788	312	270	4.01%	47.2%	
菜籽油	江苏	9150	8653	497	98	5.74%	67.6%	
花生	青岛	9200	10208	-1008	0	-9.87%	-19.6%	
甲醇	江苏	2450	2435	15	8	0.62%	7.3%	
PTA	华东	6360	5886	474	114	8.05%	94.8%	
PP	镇海	8050	7599	451	-12	5.93%	69.9%	
PE	扬子石化	8350	8198	152	-71	1.85%	21.8%	
PVC	华东	6150	6112	38	3	0.62%	7.3%	
沥青	华东	3870	3887	-17	-39	-0.44%	-2.6%	
EG	华东	4095	4122	-27	-3	-0.66%	-7.7%	
EB	华东	9135	8693	442	-68	5.08%	59.9%	
铜	上海	69320	68860	460	570	0.67%	7.9%	
铝	上海	18440	18415	25	130	0.14%	1.6%	
锌	上海	22110	21955	155	230	0.71%	8.3%	
铅	上海	15250	15280	-30	5	-0.20%	-2.3%	
镍	上海	190550	182460	8090	1740	4.43%	52.2%	
不锈钢	无锡	15200	15110	90	110	0.60%	7.0%	
锡	上海	191000	190770	230	1460	0.12%	1.4%	
白银	上海	5646	5673	-27	549	-0.48%	-2.8%	

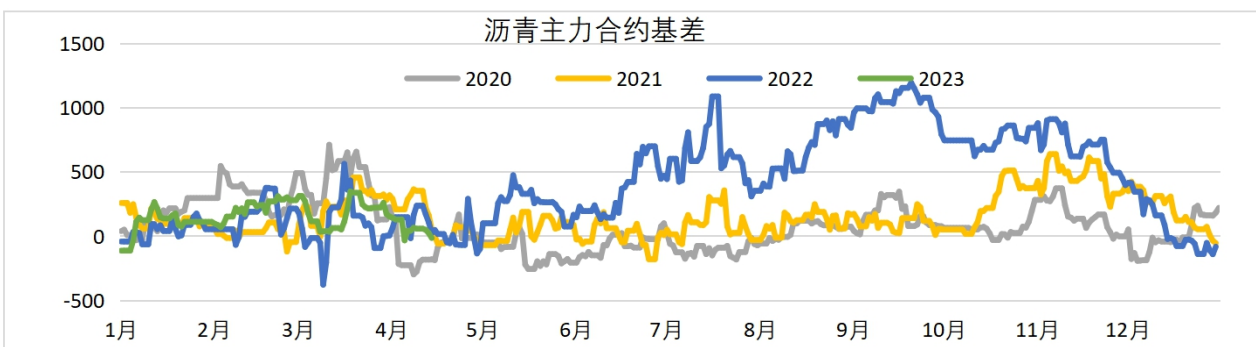
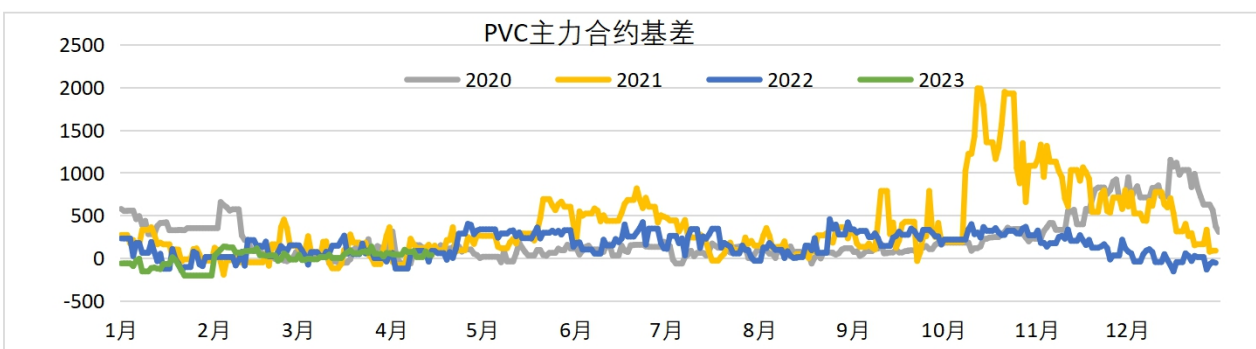
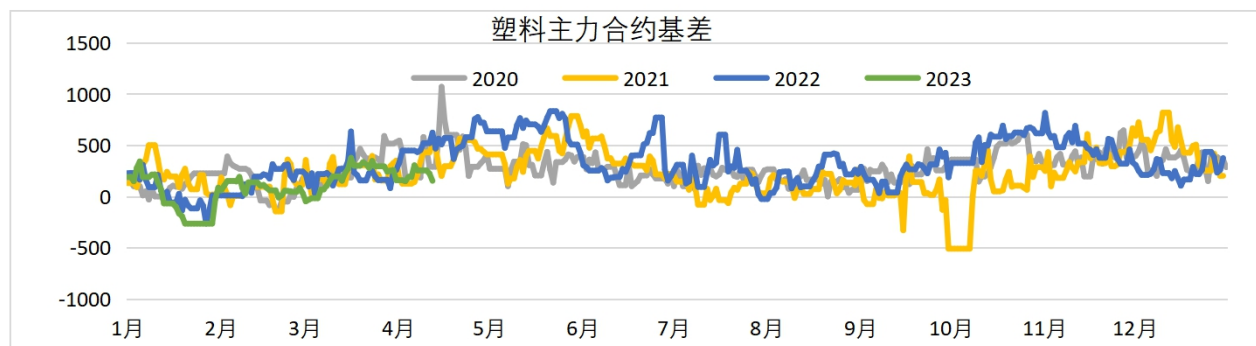
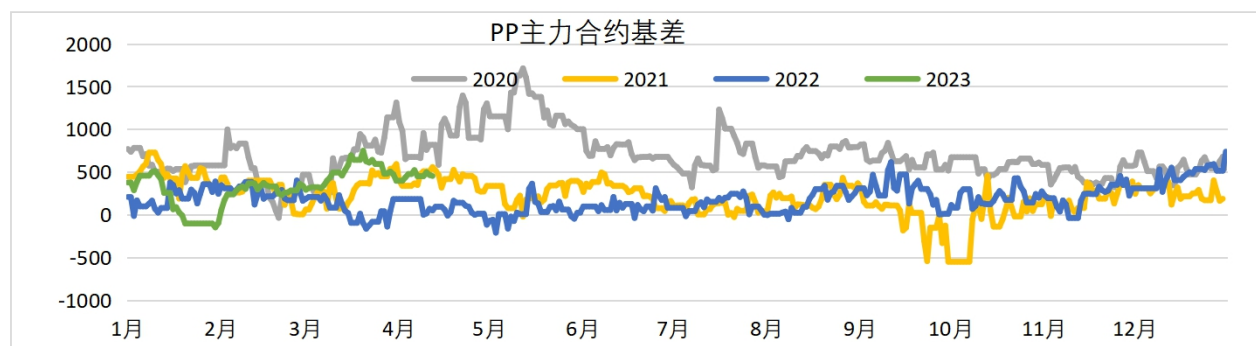
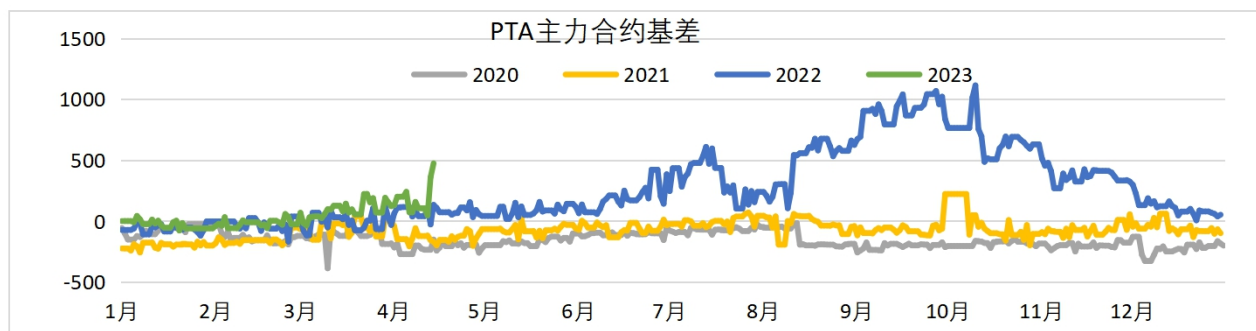
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

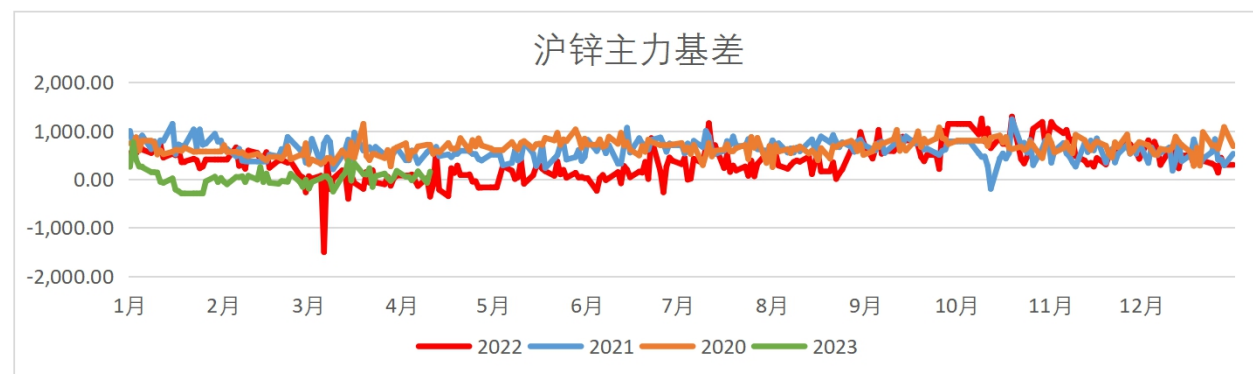
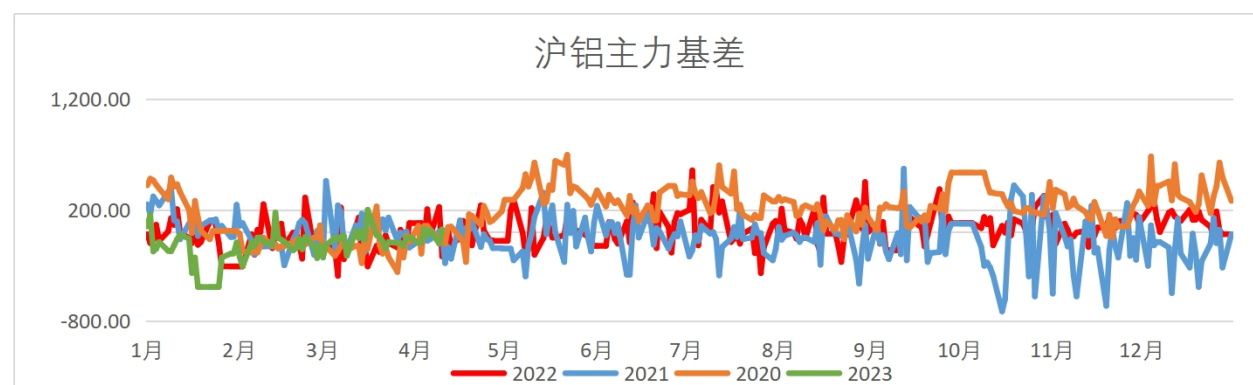
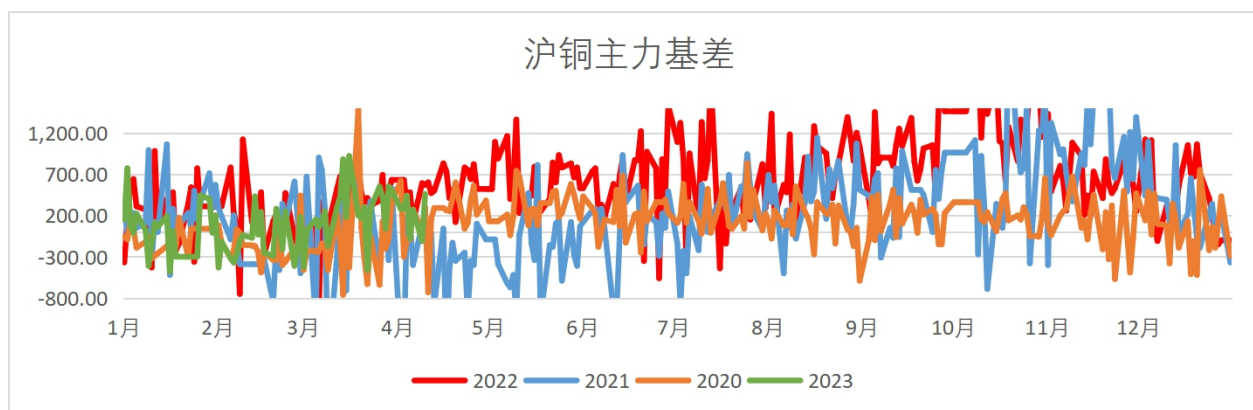
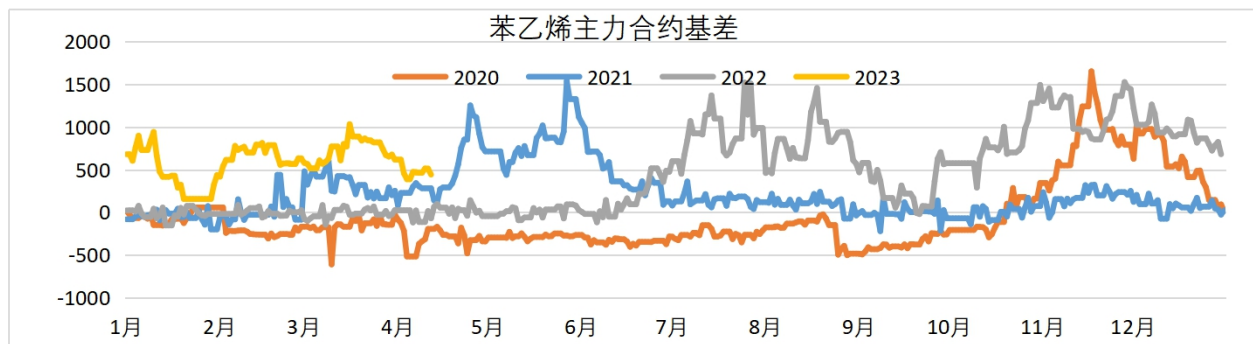
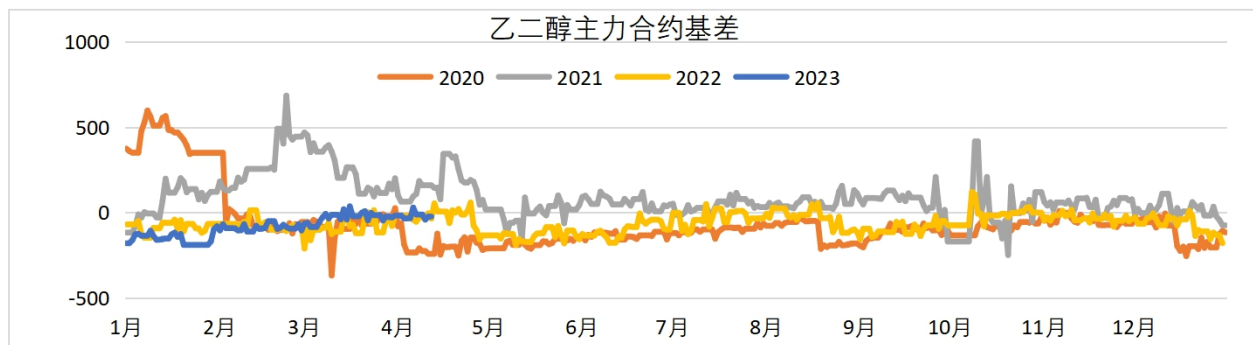
三、主要品种基差季节性图表及期限结构



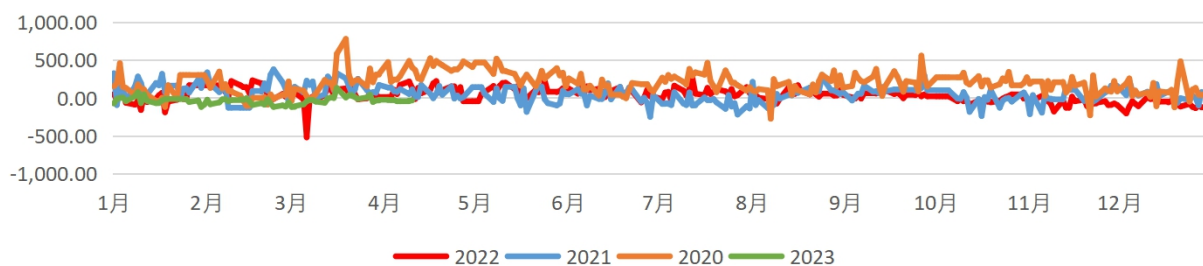




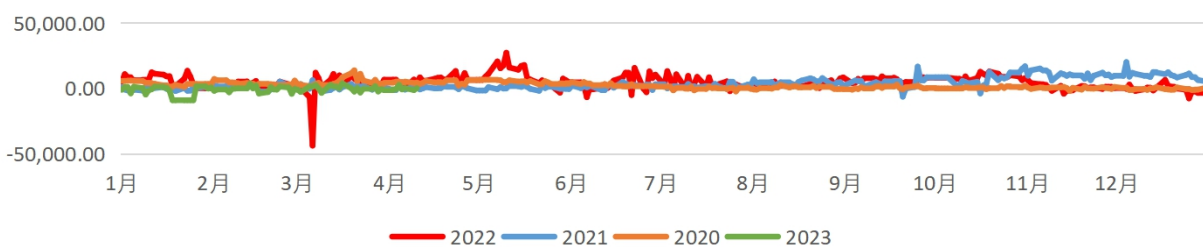




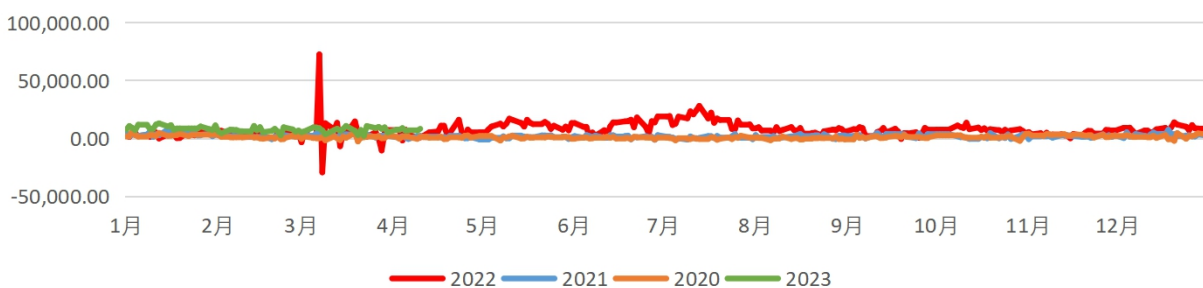
沪铅主力基差



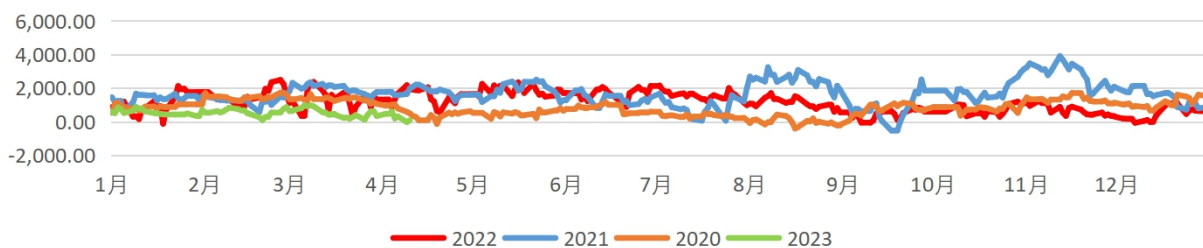
沪锡主力基差



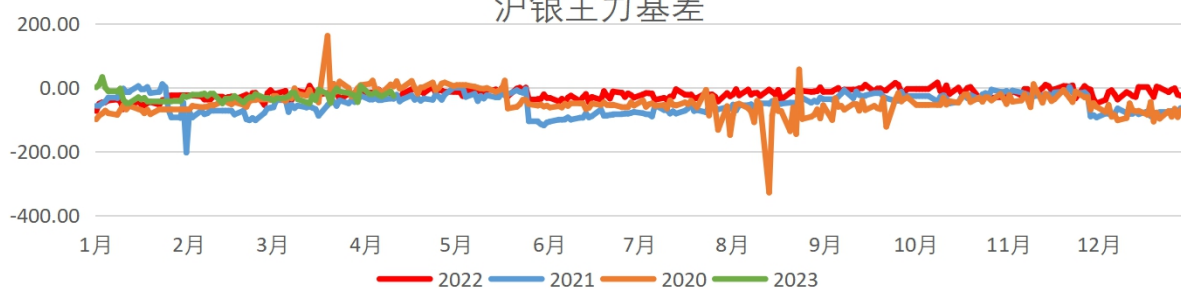
沪镍主力基差



不锈钢主力基差



沪银主力基差



作者：山金期货投资咨询部
联系人：曹有明
期货从业资格证号：F3038998
投资咨询从业资格证号：Z0013162
电话：021-20627258
邮箱：caoyouming@sd-gold.com

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