

山金期货基差日报

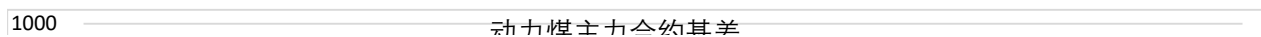
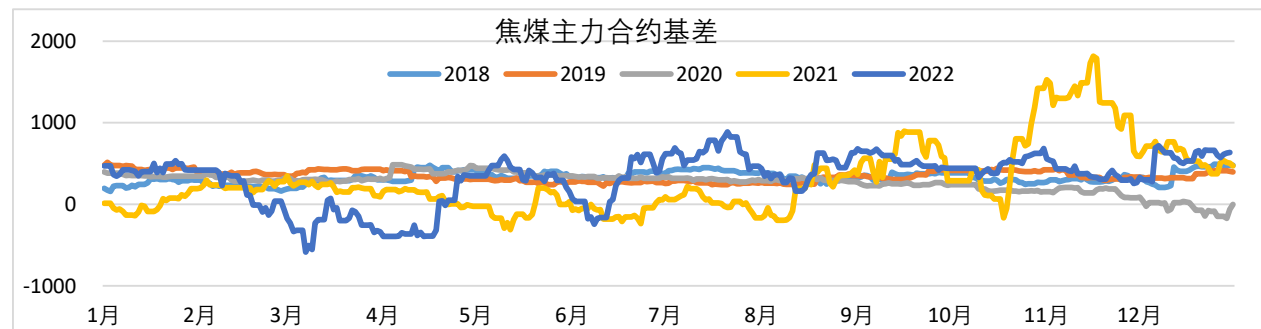
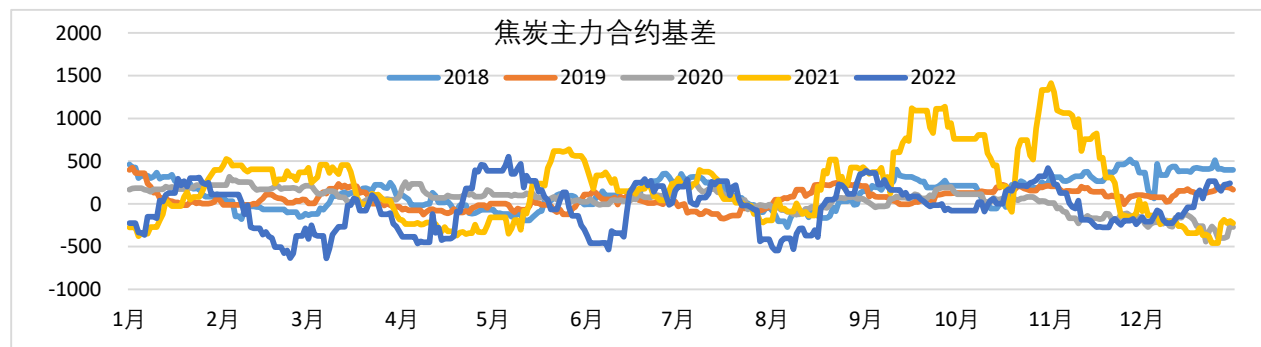
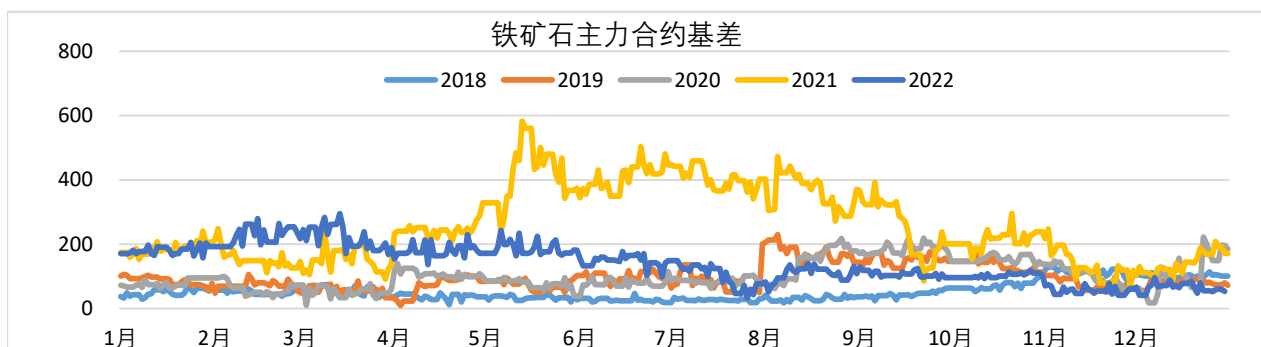
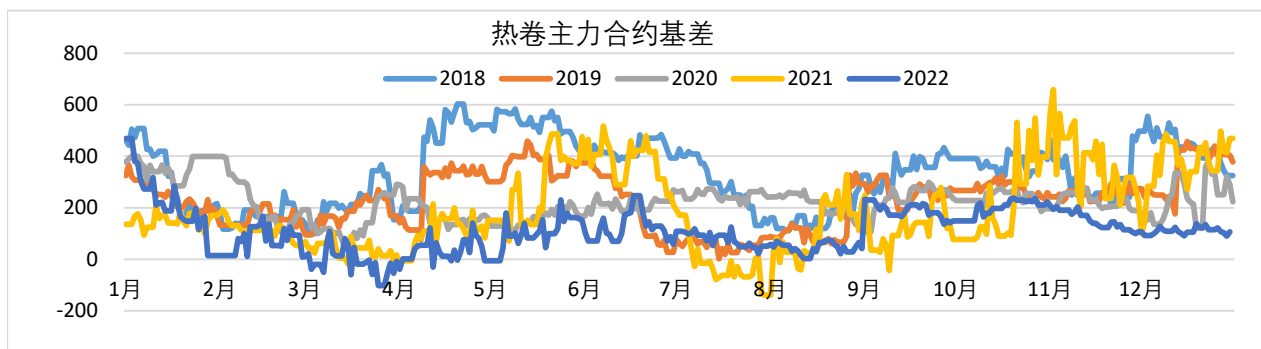
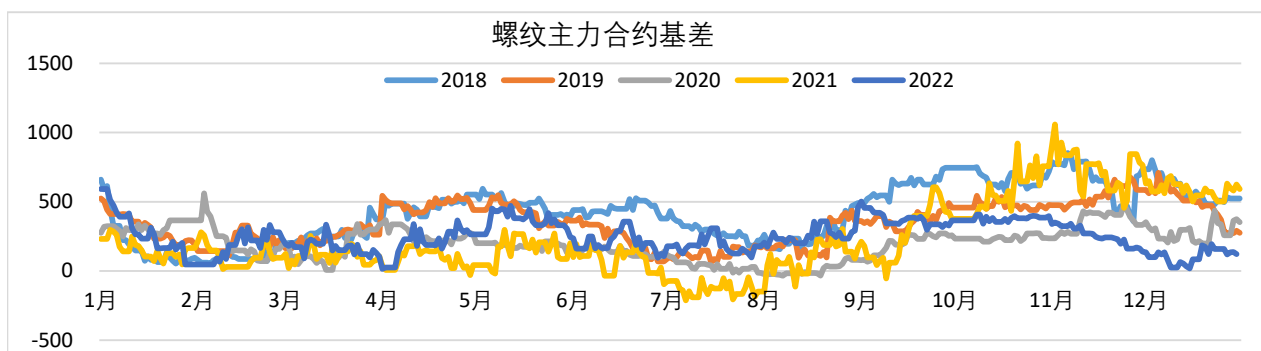
更新时间：2023年01月03日08时50分

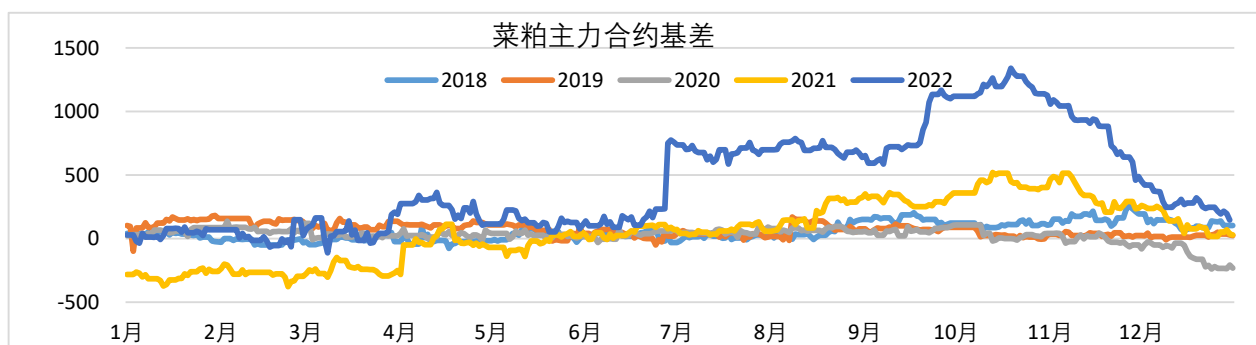
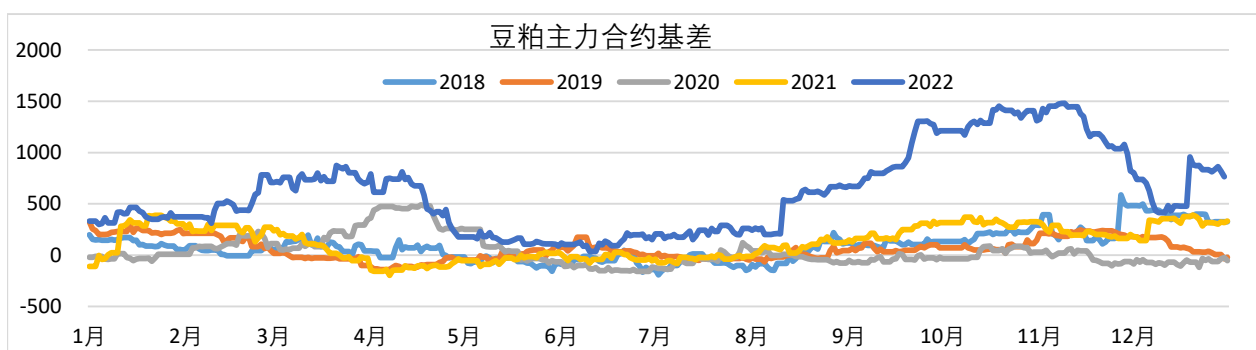
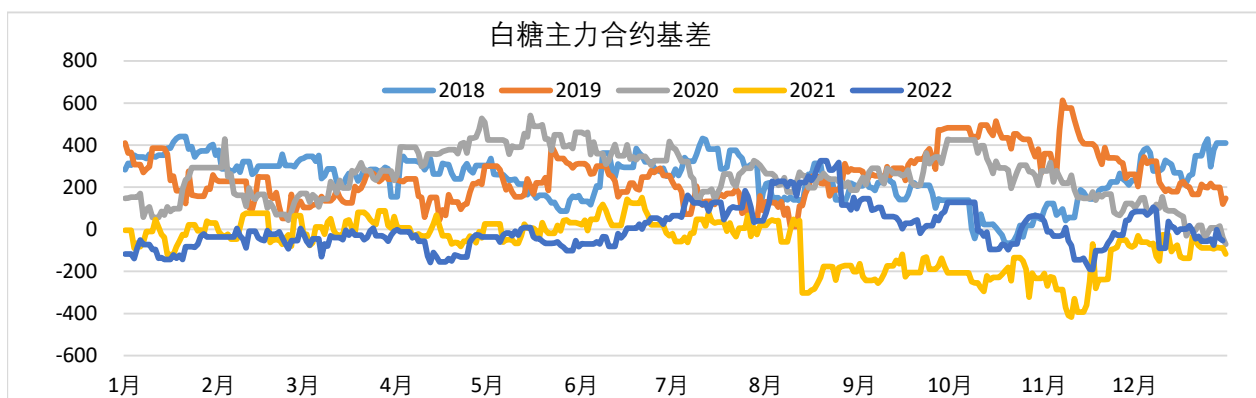
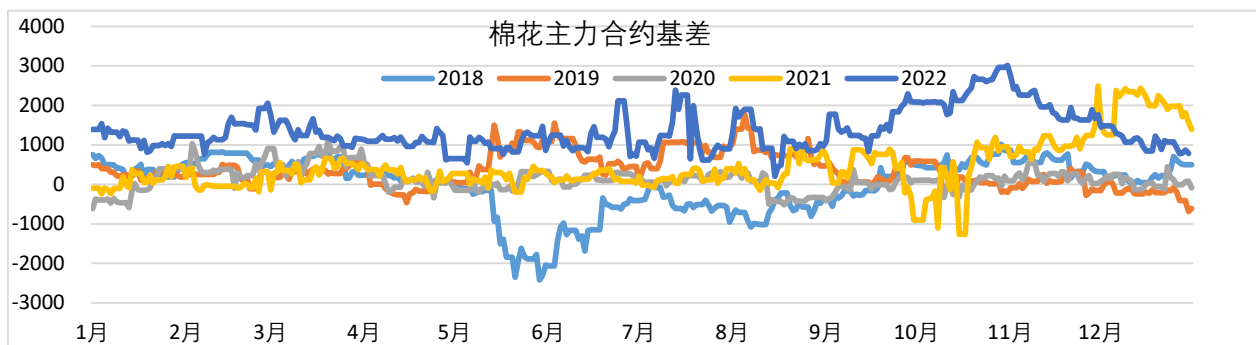
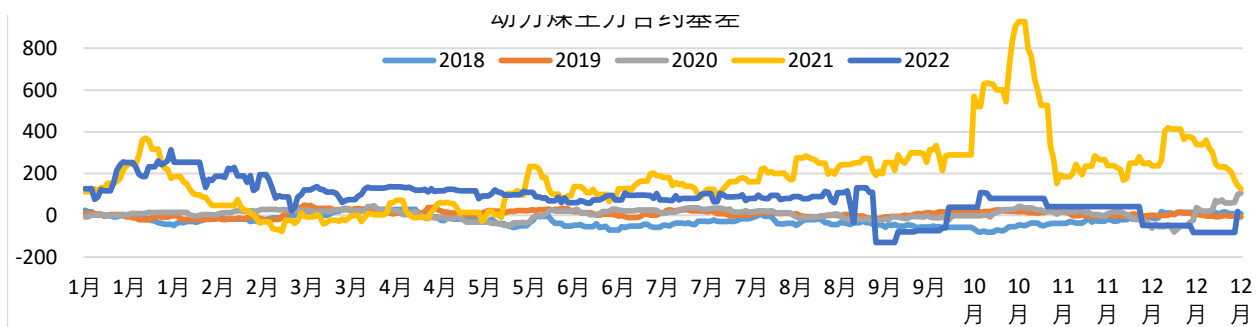
一、主要品种基差及变化情况一览

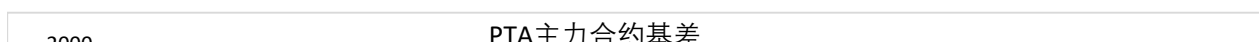
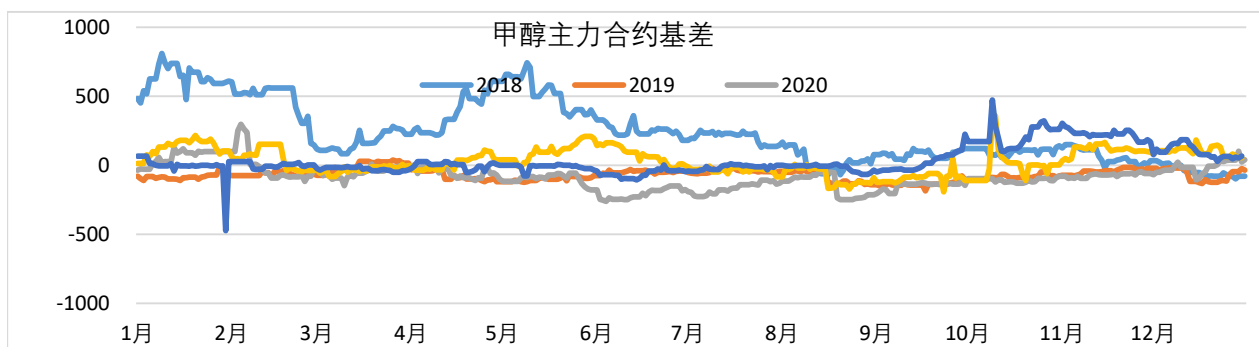
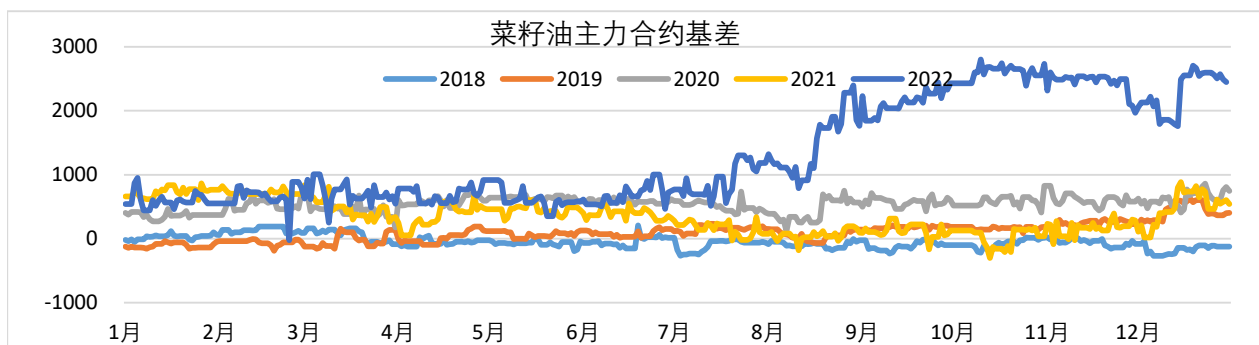
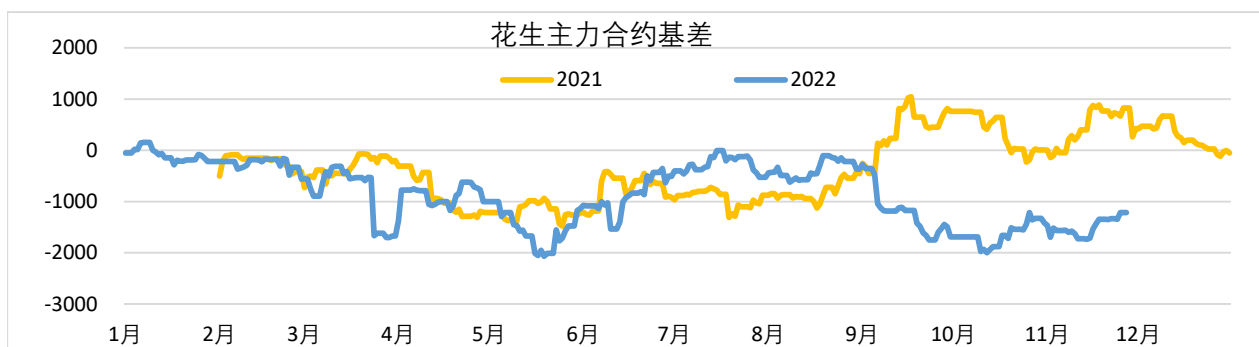
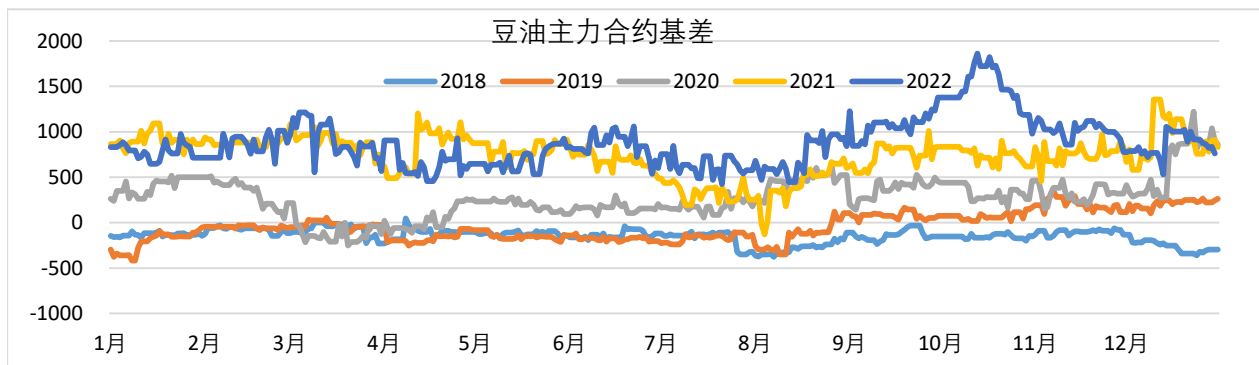
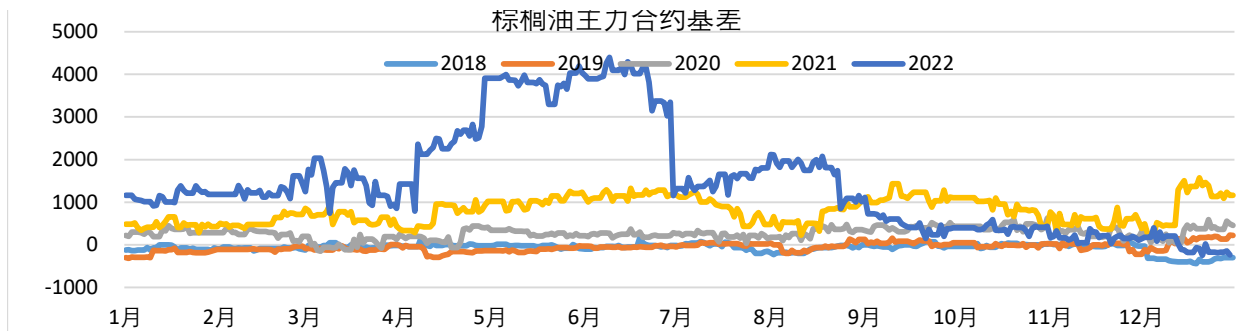
品种	地区	现货折盘面价	期货价(主力合约)	基差	基差变动	基差率	年化基差率	期限结构
螺纹	上海	4227	4105	122	-16	2.97%	8.2%	
热卷	上海	4250	4143	107	17	2.58%	7.1%	
铁矿石	青岛港PB粉	916	863	53	-6	6.18%	17.1%	
焦炭	天津港	2910	2670	240	11	8.99%	24.9%	
焦煤	京唐港	2500	1865	636	7	34.08%	94.2%	
棉花	全国	15046	14260	786	-79	5.51%	15.2%	
白糖	南宁	5730	5783	-53	-10	-0.92%	-4.7%	
豆粕	张家港	4700	3936	764	-54	19.41%	53.7%	
菜粕	南通	3370	3223	147	-50	4.56%	12.6%	
豆油	张家港	9660	8900	760	-74	8.54%	23.6%	
棕榈油	广州	8100	8338	-238	-92	-2.85%	-7.9%	
菜籽油	江苏	13190	10739	2451	-42	22.82%	63.1%	
甲醇	江苏	2685	2653	32	-35	1.21%	3.3%	
PTA	华东	5540	5540	0	-52	0.00%	0.0%	
PP	镇海	8200	7825	375	-150	4.79%	13.3%	
PE	扬子石化	8350	8159	191	-184	2.34%	6.5%	
PVC	华东	6200	6263	-63	-6	-1.01%	-2.8%	
沥青	华东	3750	3865	-115	-31	-2.98%	-6.7%	
EG	华东	4010	4190	-180	-45	-4.30%	-11.9%	
EB	华东	9135	8455	680	-144	8.04%	68.3%	
铜	上海	66160	66260	-100	50	-0.15%	-4.6%	
铝	上海	18680	18700	-20	-35	-0.11%	-3.3%	
锌	上海	24060	23765	295	-145	1.24%	37.8%	
铅	上海	15800	15925	-125	-20	-0.78%	-23.9%	
镍	上海	240200	232000	8200	-210	3.53%	107.5%	
不锈钢	无锡	17450	16820	630	-20	3.75%	113.9%	
锡	上海	208500	211890	-3390	-1200	-1.60%	-48.7%	
白银	上海	5337	5363	-26	258	-0.48%	-4.1%	

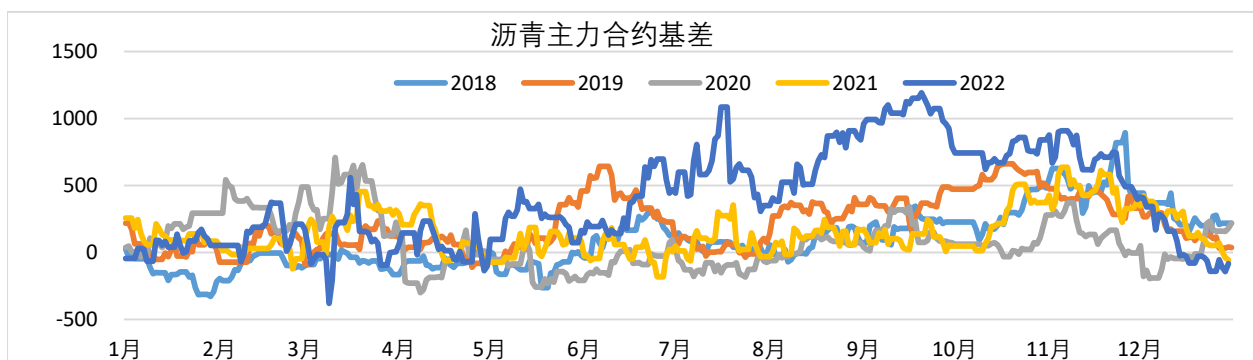
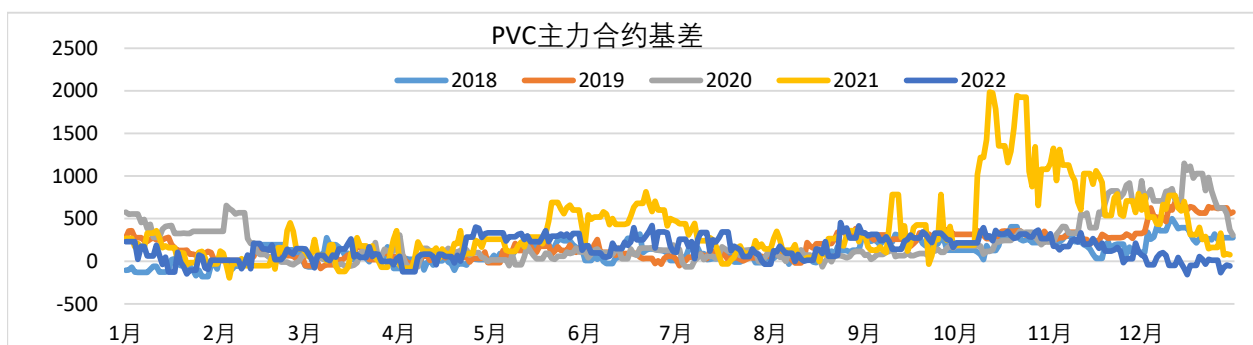
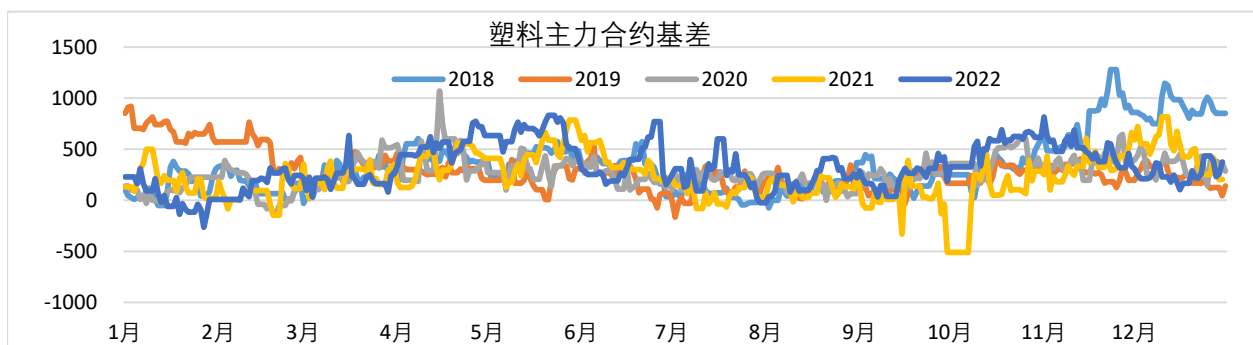
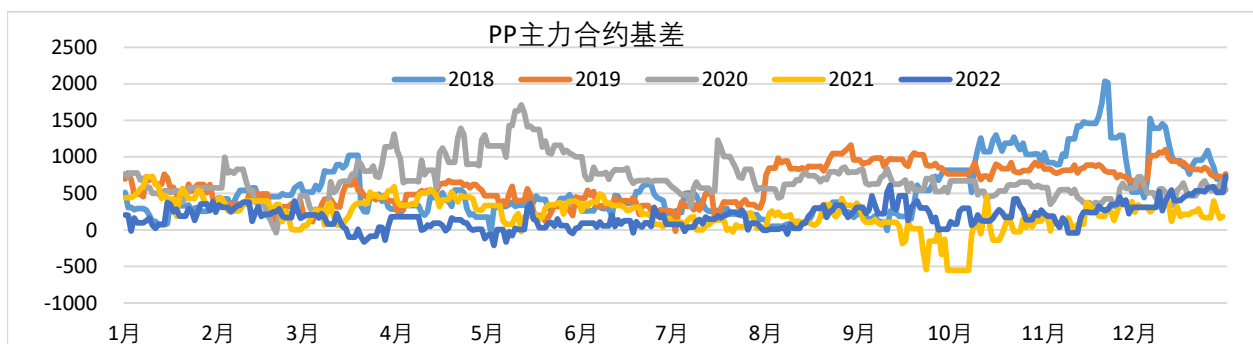
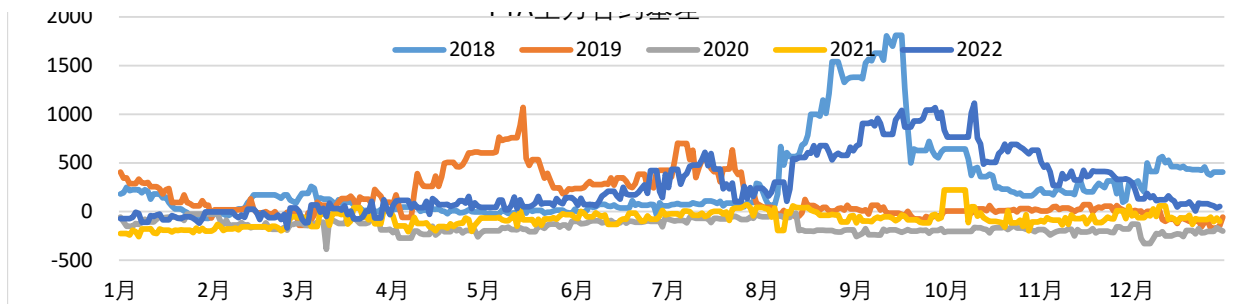
备注：(1) 年化基差率=基差率*365/合约剩余天数；
(2) 期限结构数据采用前一交易日结算价

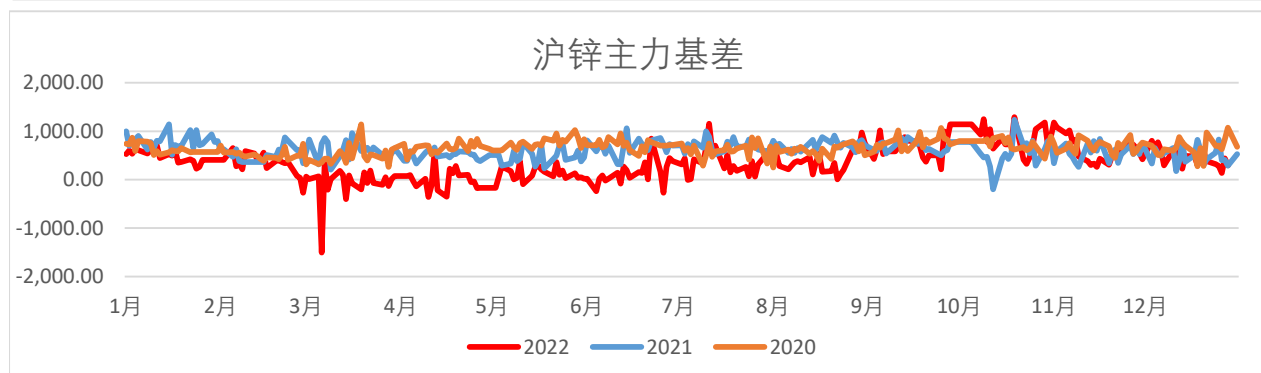
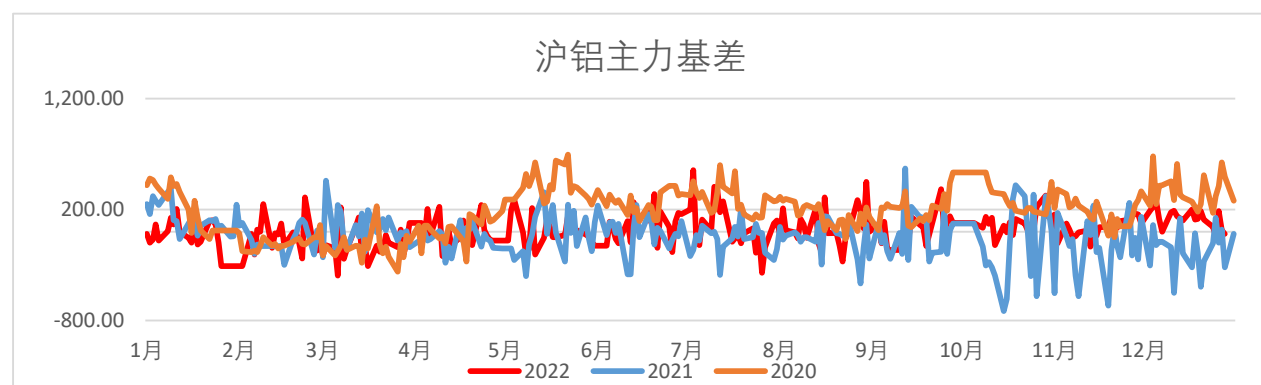
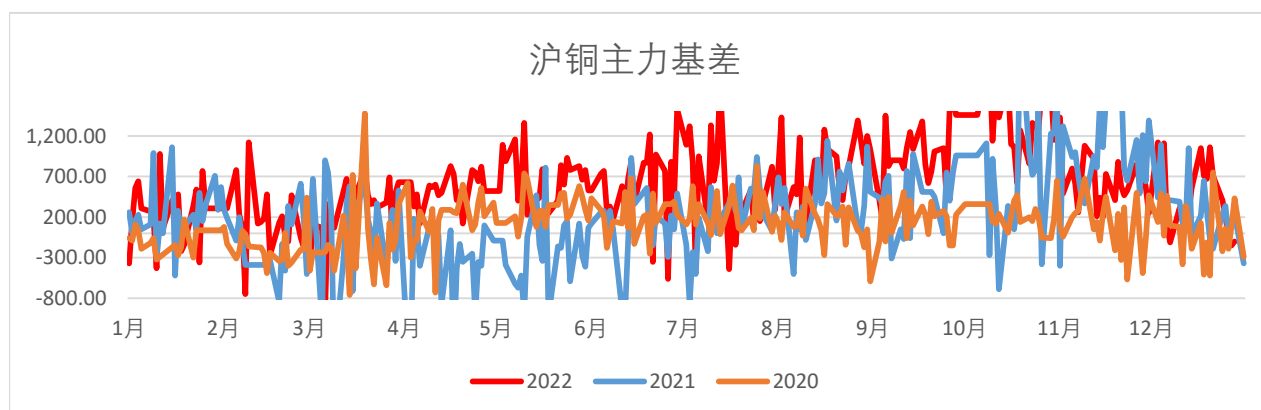
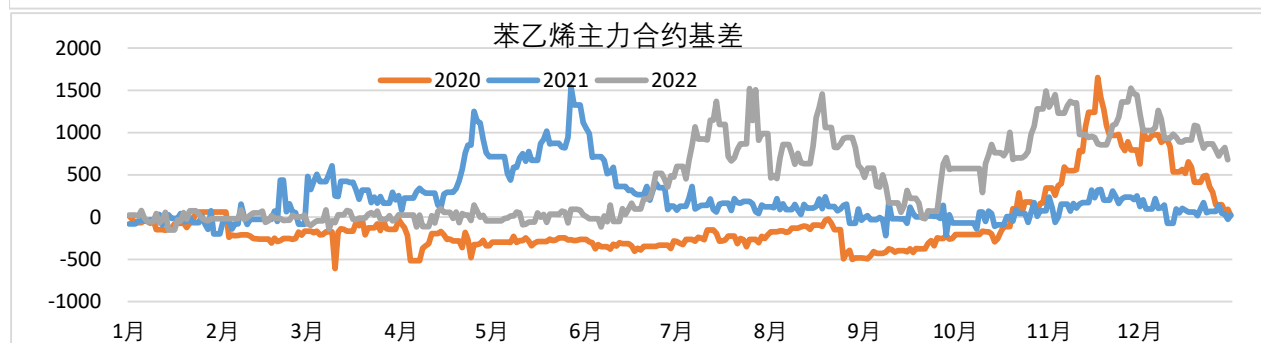
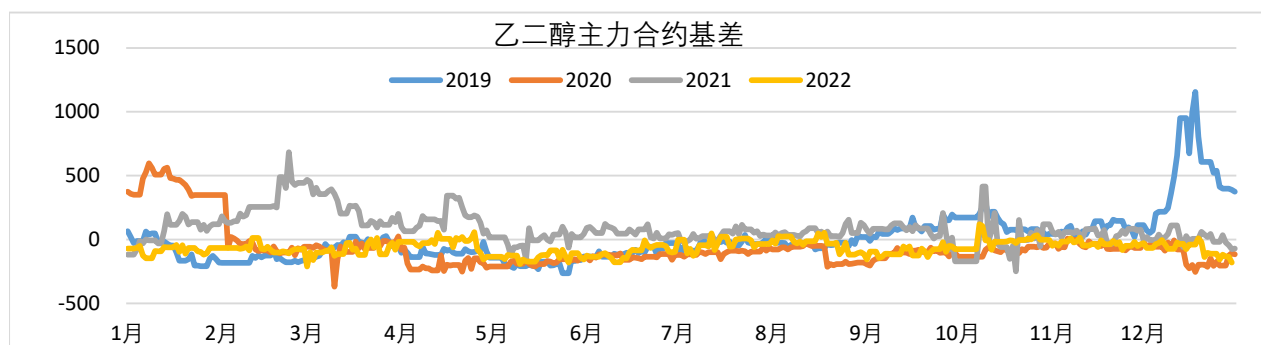
三、主要品种基差季节性图表及期限结构



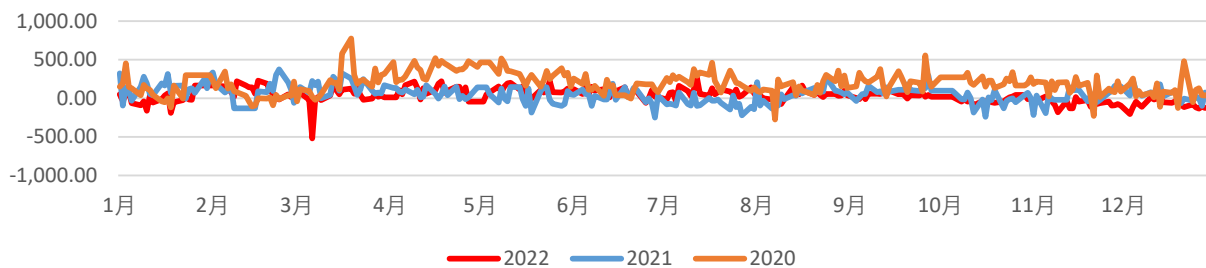




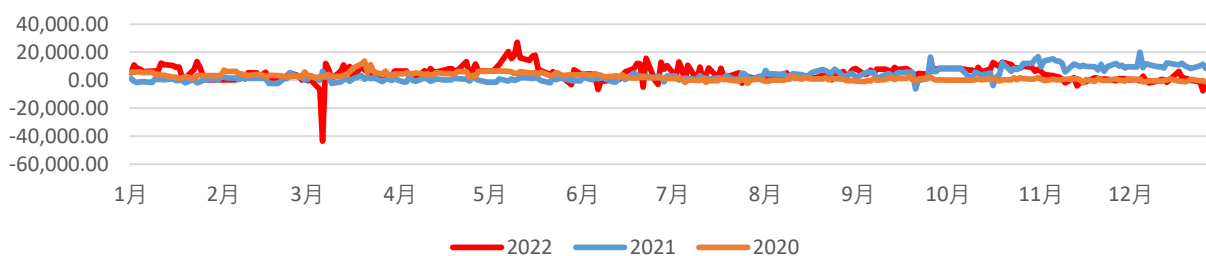




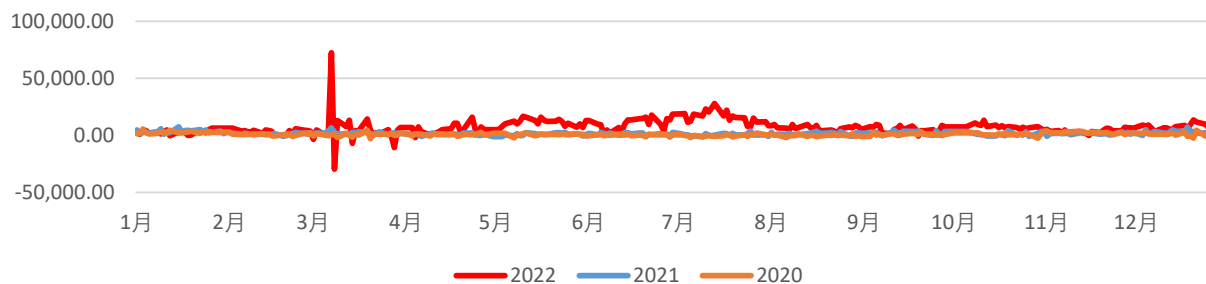
沪铅主力基差



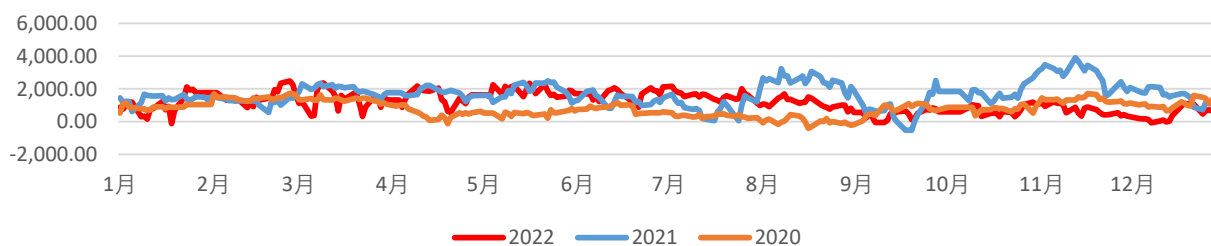
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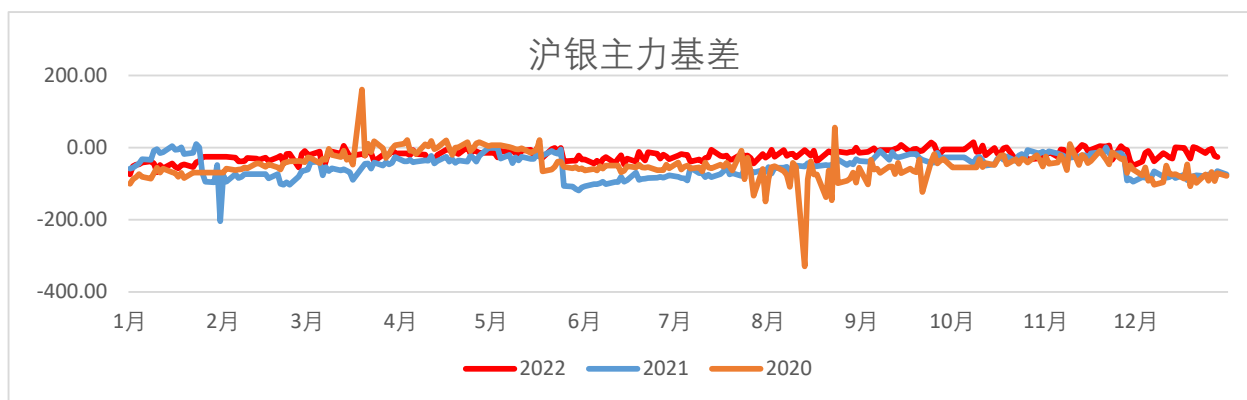


沪镍主力基差



不锈钢主力基差





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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