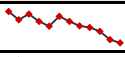
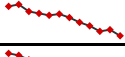
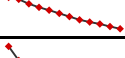
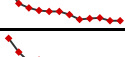
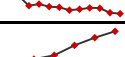
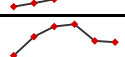
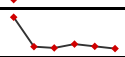
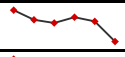
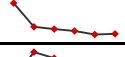
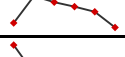
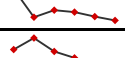
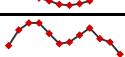
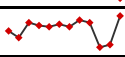
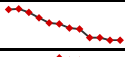
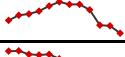
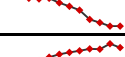
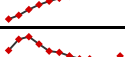
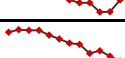
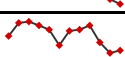
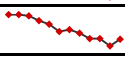
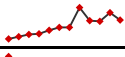
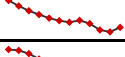
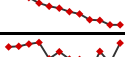
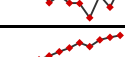
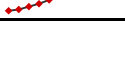


山金期货基差日报

更新时间：2023年02月17日08时46分

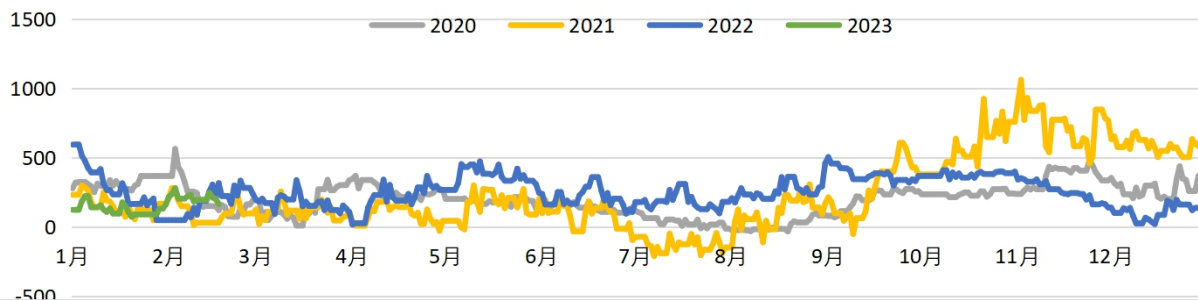
一、主要品种基差及变化情况一览

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	4309	4146	163	-39	3.94%	16.5%	
热卷	上海	4290	4229	61	-27	1.44%	6.1%	
铁矿石	青岛港PB粉	954	880	74	-13	8.45%	35.4%	
焦炭	天津港	2810	2773	37	-72	1.33%	5.6%	
焦煤	京唐港	2500	1866	635	-41	34.01%	142.7%	
棉花	全国	15607	14350	1257	-36	8.76%	36.7%	
白糖	南宁	5890	5917	-27	0	-0.46%	-6.4%	
豆粕	张家港	4520	3835	685	-47	17.86%	74.9%	
菜粕	南通	3370	3171	199	3	6.28%	26.3%	
豆油	张家港	9580	8738	842	-84	9.64%	40.4%	
棕榈油	广州	7920	7970	-50	-92	-0.63%	-2.6%	
菜籽油	江苏	10920	9910	1010	-58	10.19%	42.8%	
花生	青岛	9200	11094	-1894	0	-17.07%	-109.3%	
甲醇	江苏	2705	2569	136	-15	5.29%	22.2%	
PTA	华东	5460	5518	-58	-31	-1.05%	-4.4%	
PP	镇海	8150	7809	341	-30	4.37%	18.3%	
PE	扬子石化	8280	8196	84	-29	1.02%	4.3%	
PVC	华东	6360	6334	26	-13	0.41%	1.7%	
沥青	华东	4050	3870	180	-61	4.65%	14.4%	
EG	华东	4165	4253	-88	4	-2.07%	-8.7%	
EB	华东	9135	8439	696	-116	8.25%	-1505.2%	
铜	上海	68480	68510	-30	-460	-0.04%	8.0%	
铝	上海	18430	18485	-55	-230	-0.30%	54.3%	
锌	上海	22820	22880	-60	-310	-0.26%	47.9%	
铅	上海	15150	15155	-5	25	-0.03%	6.0%	
镍	上海	211800	205000	6800	-3740	3.32%	-605.4%	
不锈钢	无锡	17150	16490	660	-15	4.00%	-730.4%	
锡	上海	213500	213430	70	-3580	0.03%	-6.0%	
白银	上海	4883	4918	-35	-125	-0.71%	-2.2%	

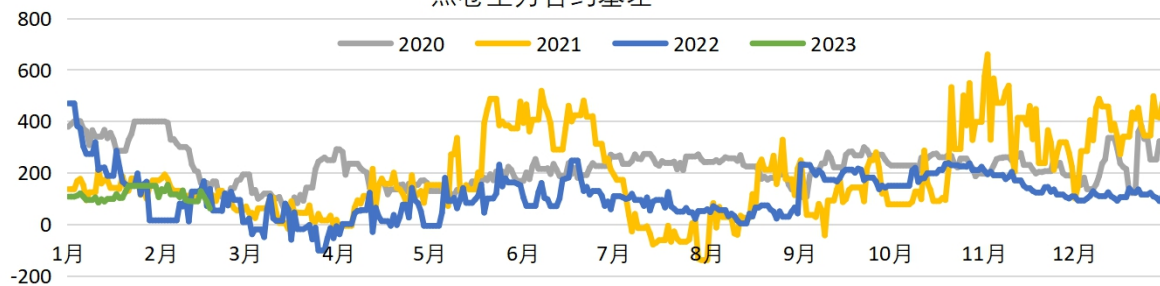
备注：（1）年化基差率=基差率*365/合约剩余天数；
（2）期限结构数据采用前一交易日结算价

三、主要品种基差季节性图表及期限结构

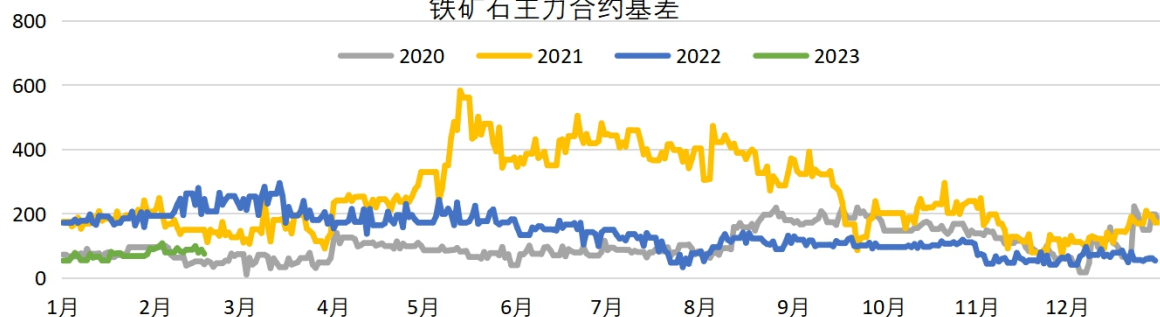
螺纹主力合约基差



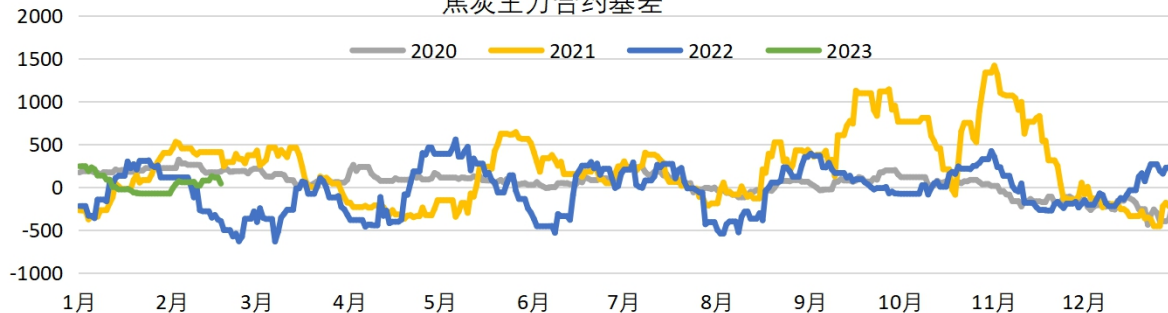
热卷主力合约基差



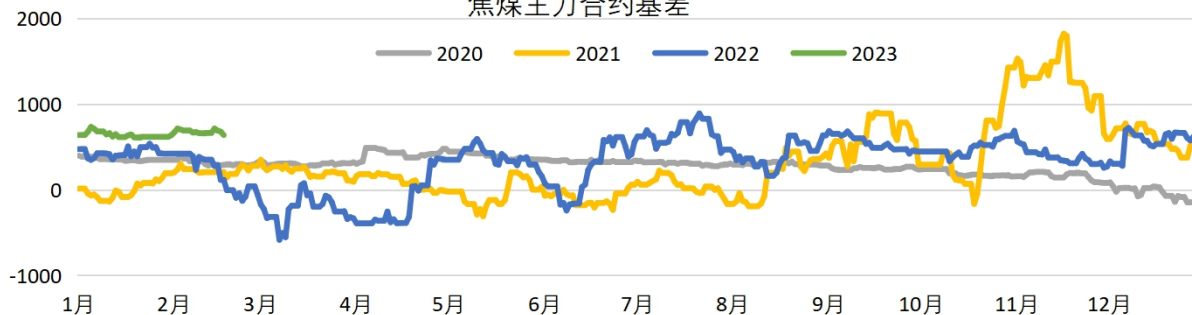
铁矿石主力合约基差

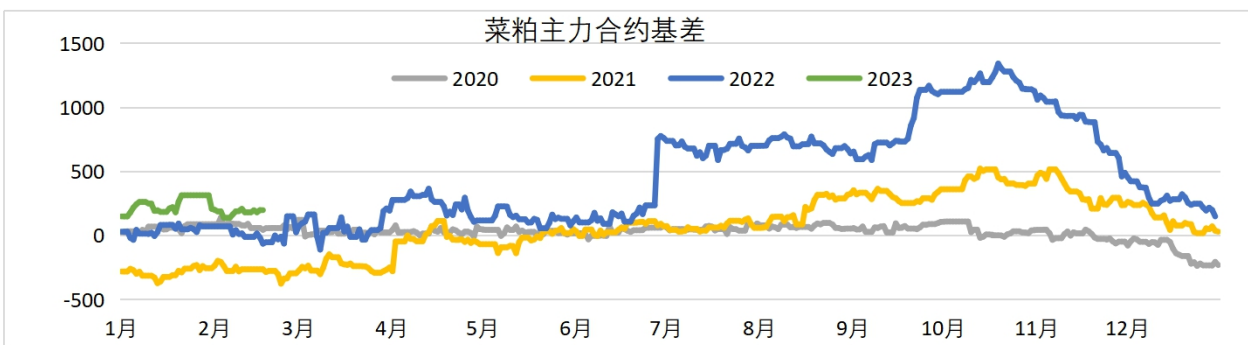
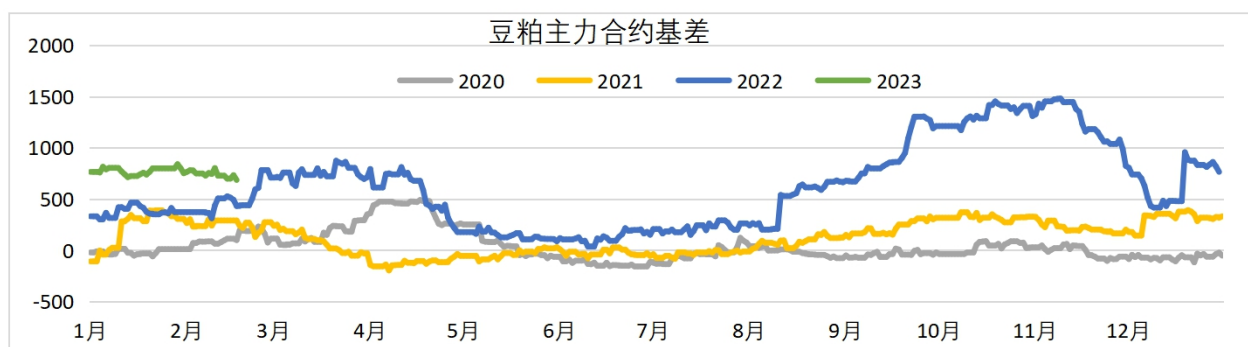
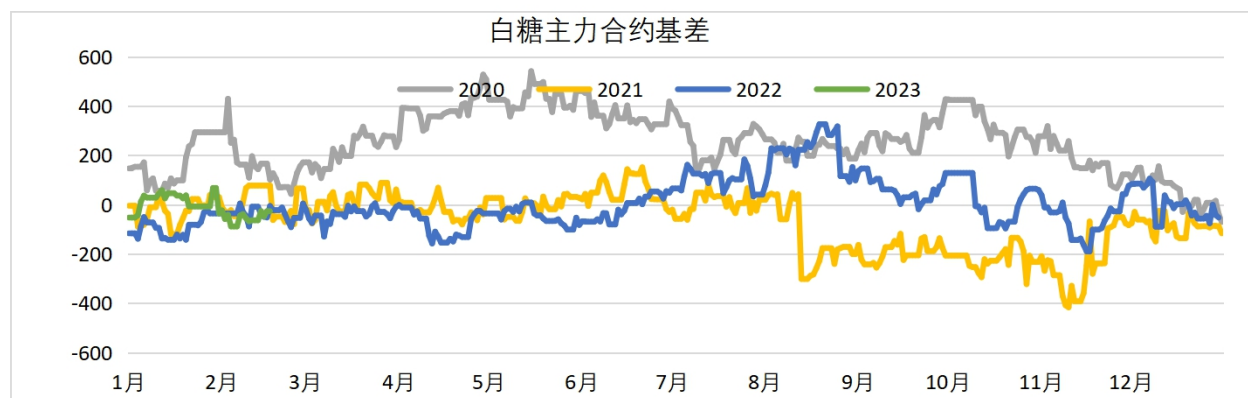
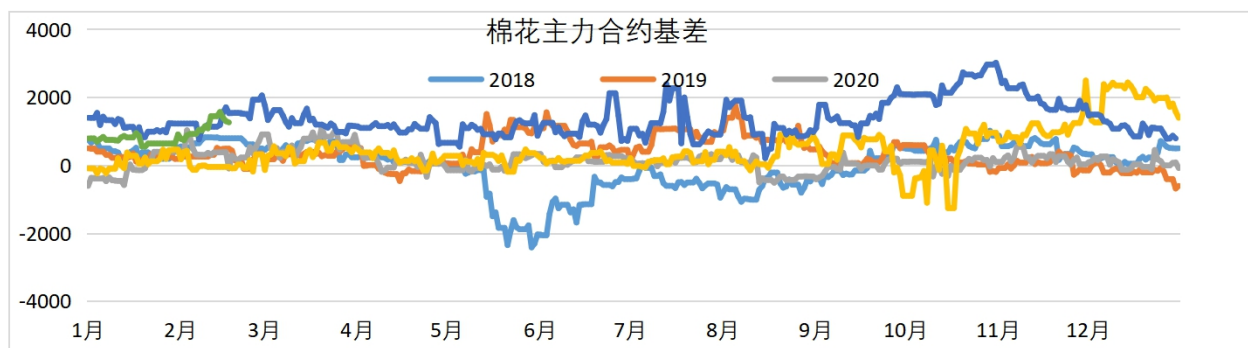


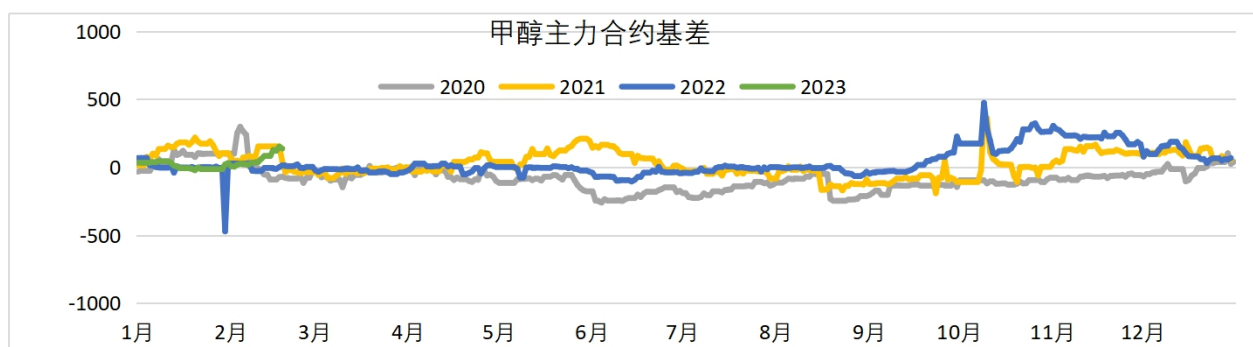
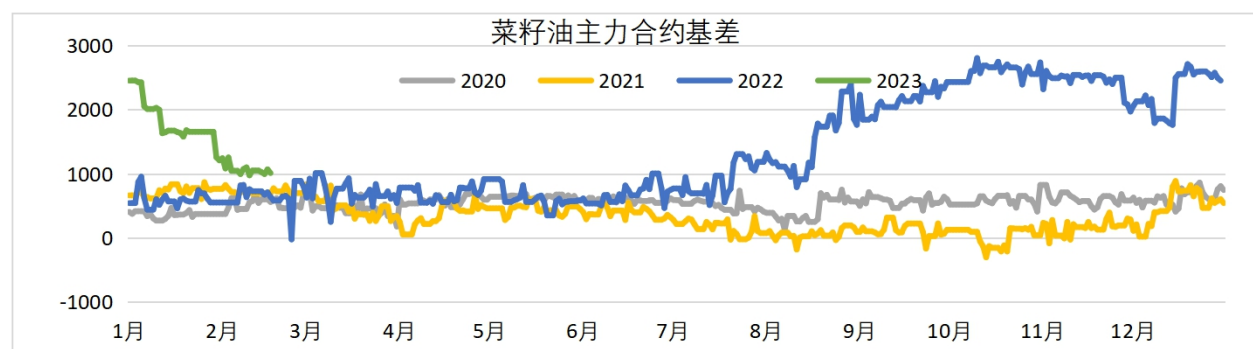
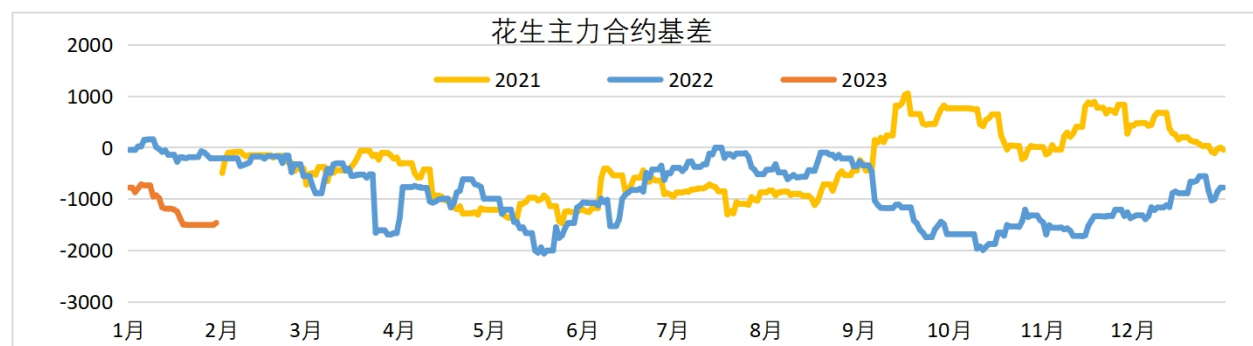
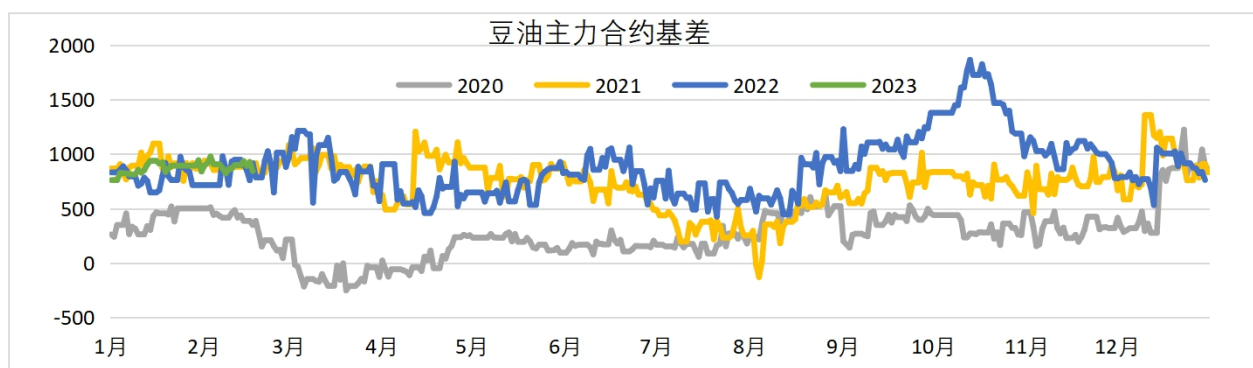
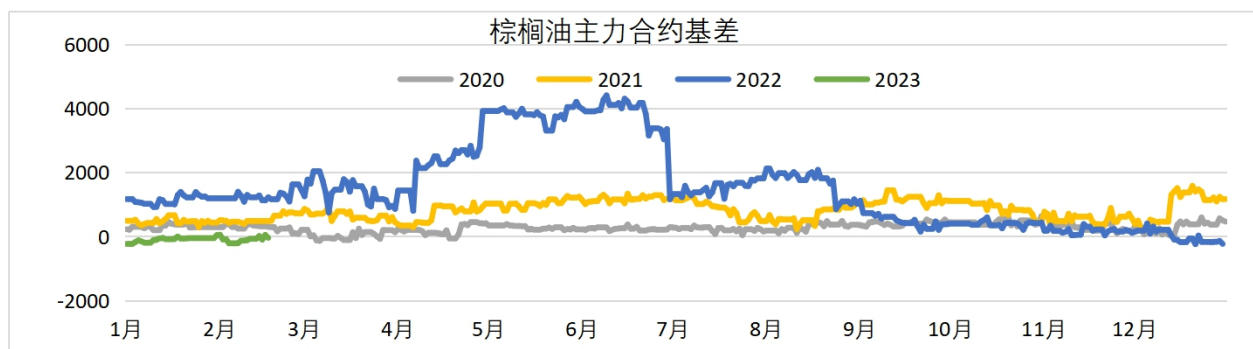
焦炭主力合约基差

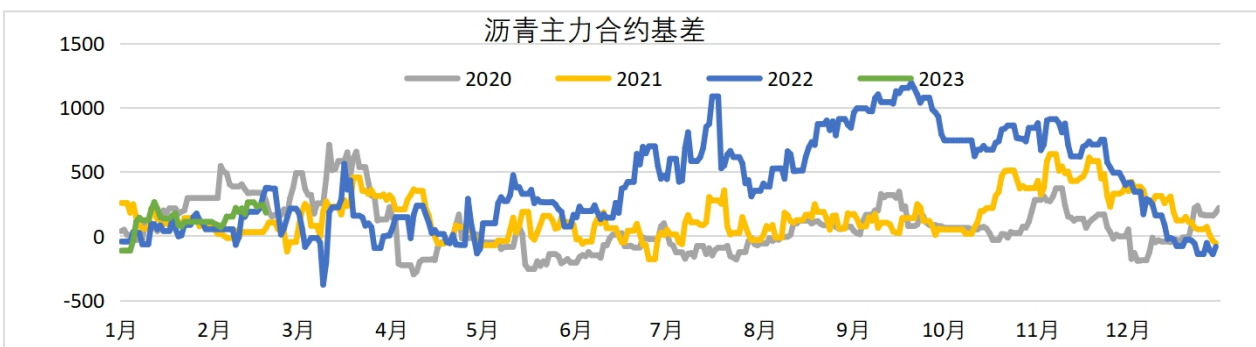
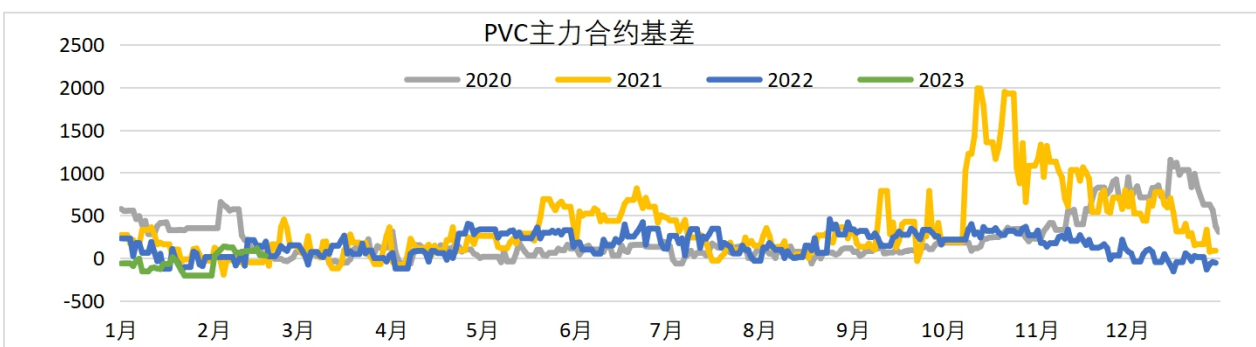
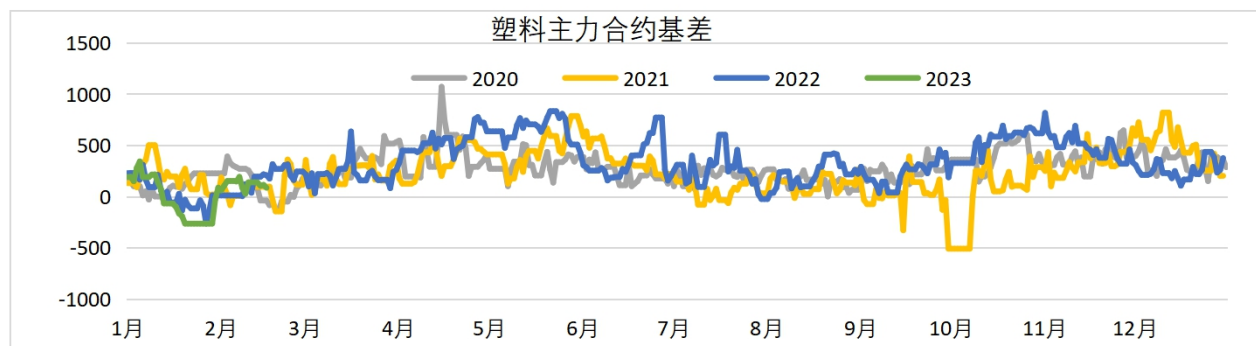
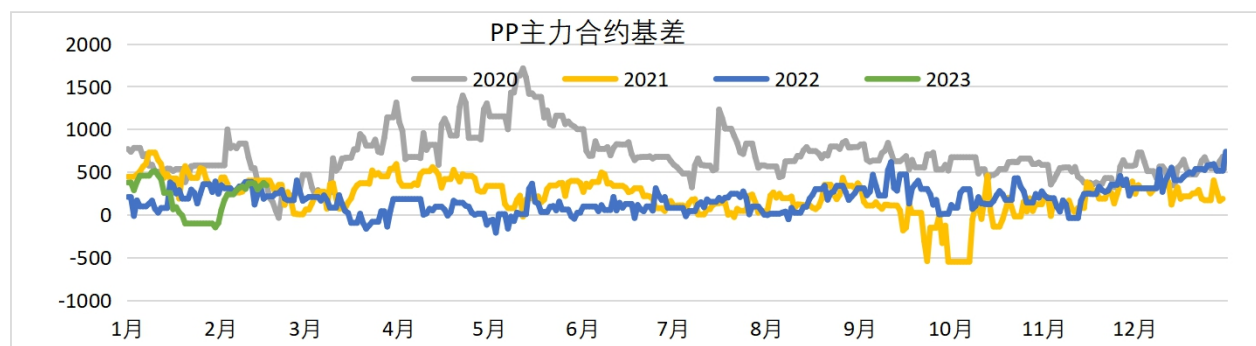
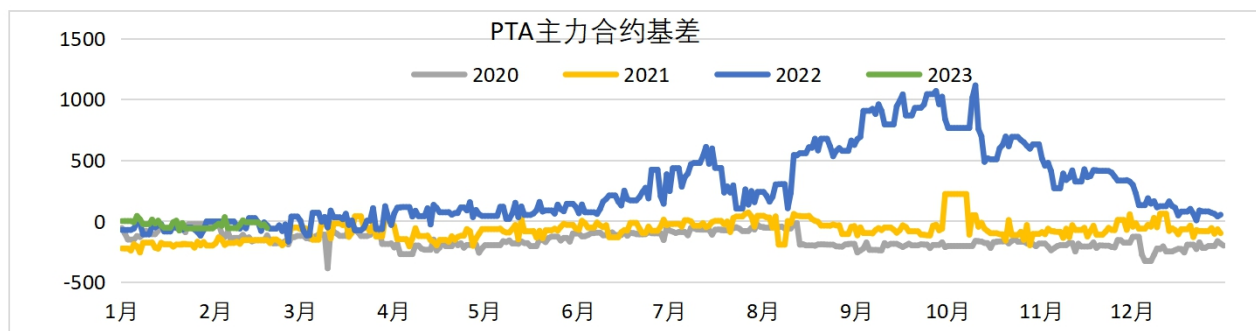


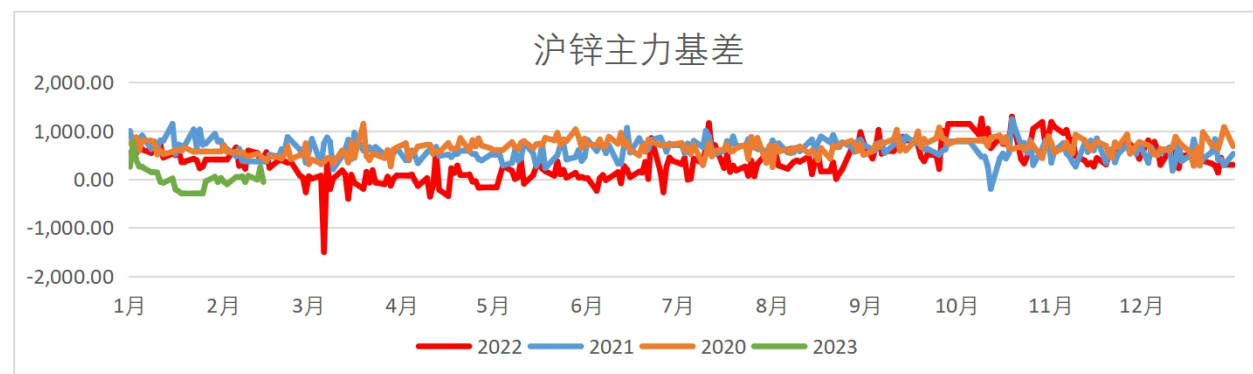
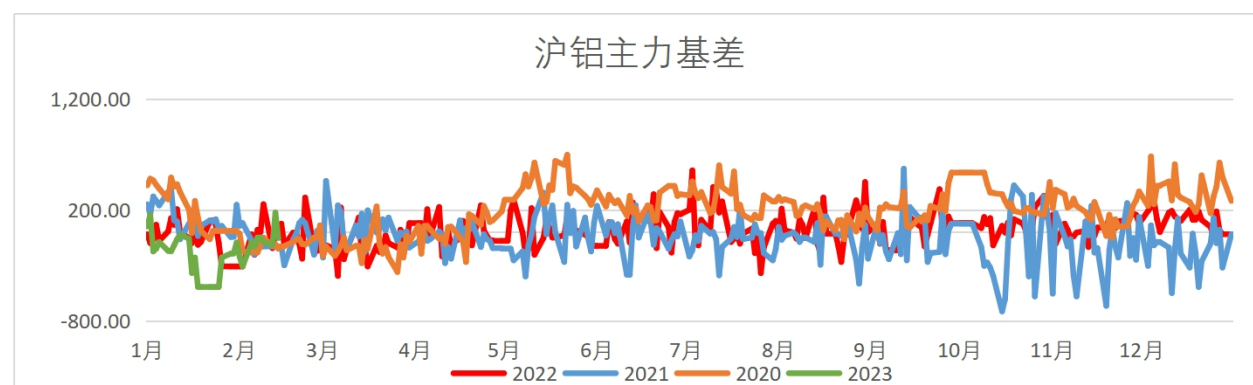
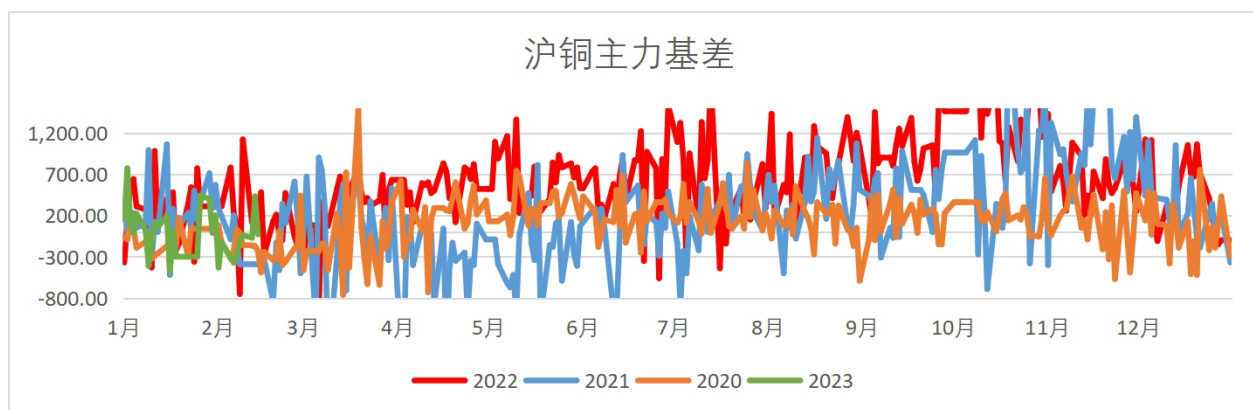
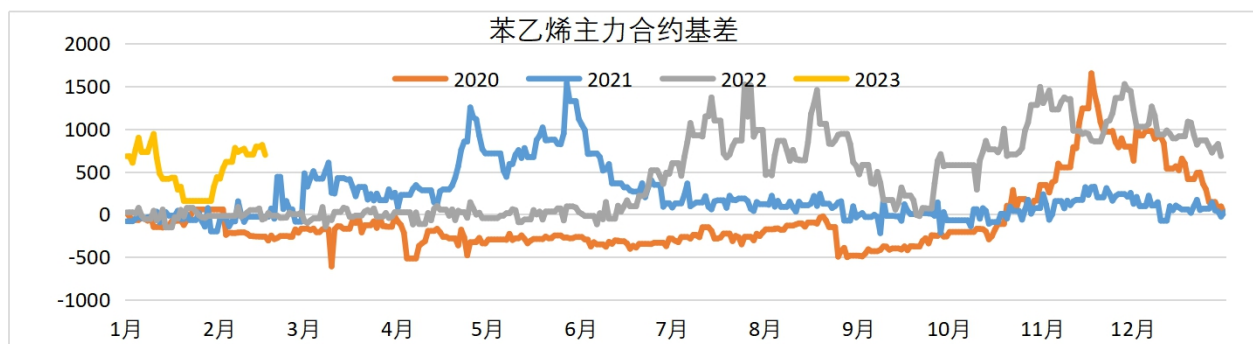
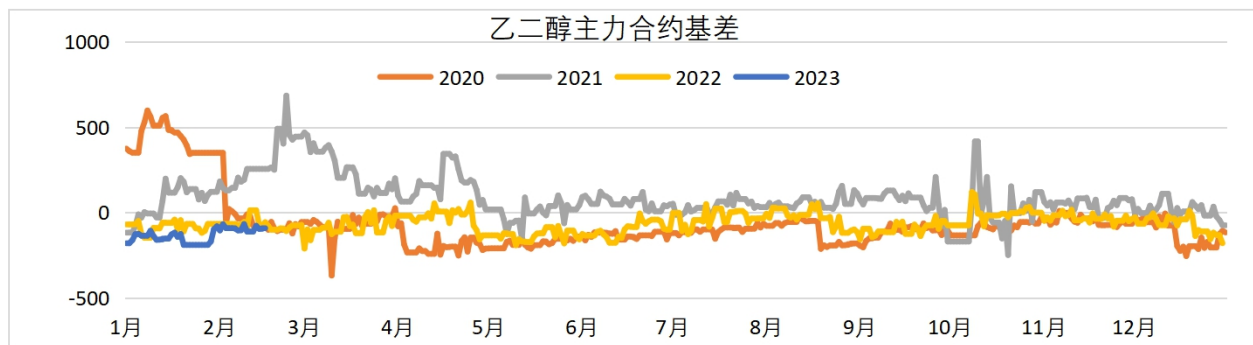
焦煤主力合约基差



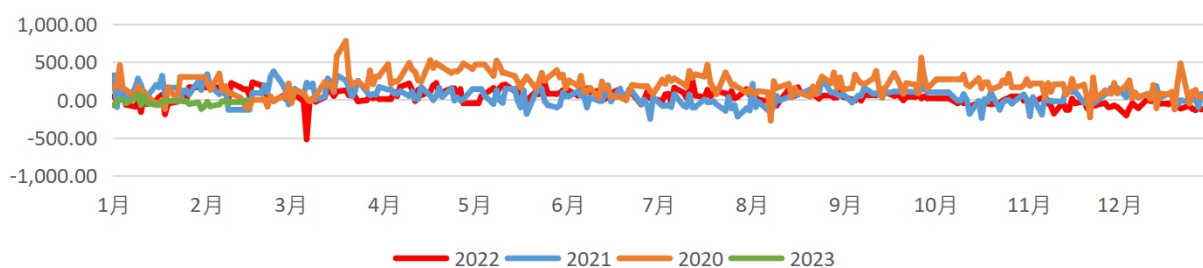




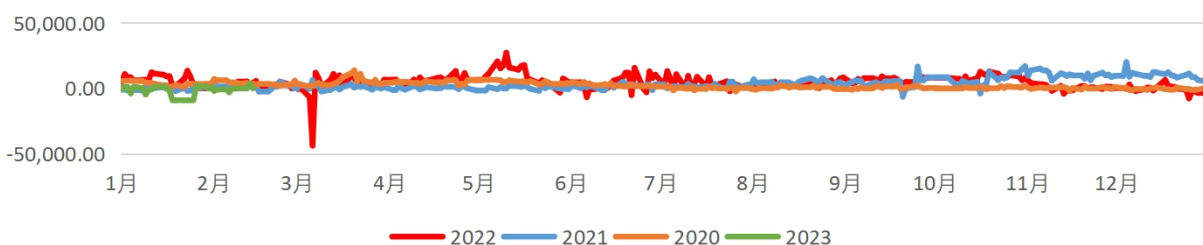




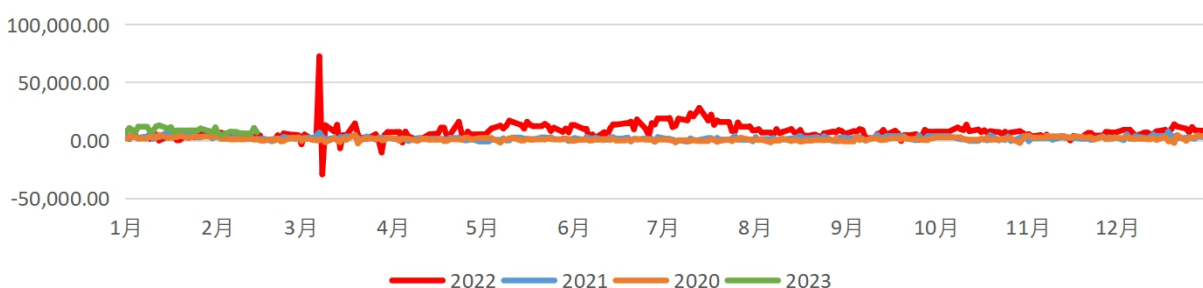
沪铅主力基差



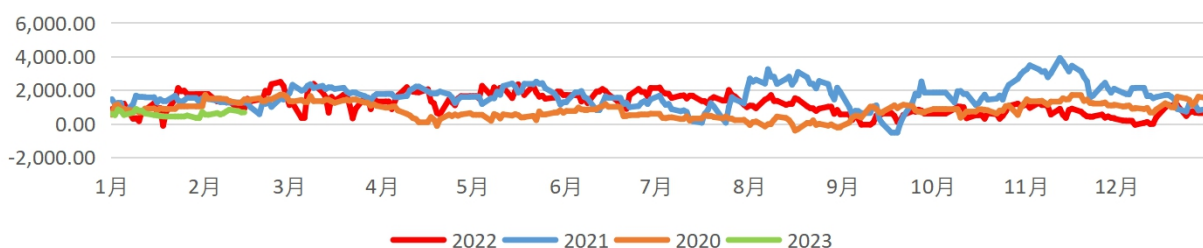
沪锡主力基差



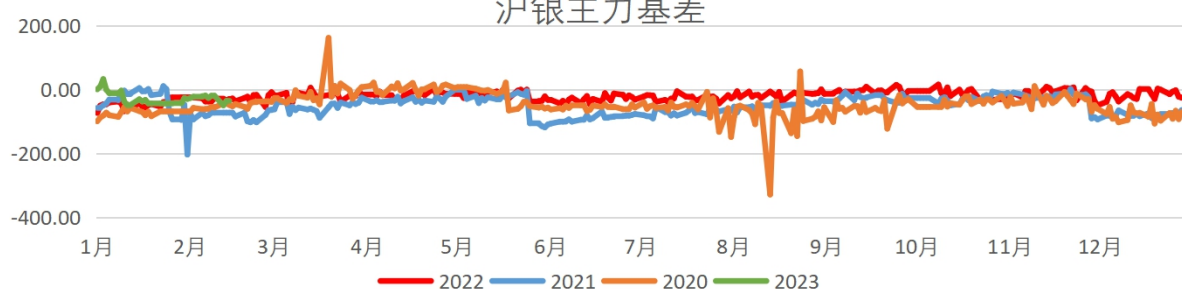
沪镍主力基差



不锈钢主力基差



沪银主力基差



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