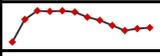
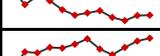
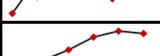
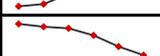
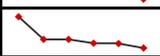
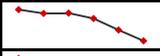
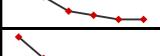
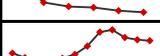
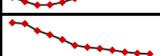
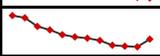
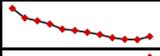
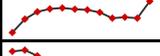
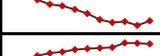
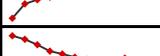
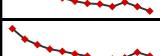
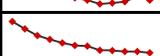
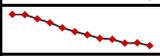
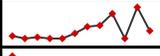
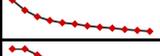
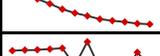
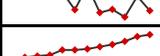


山金期货基差日报

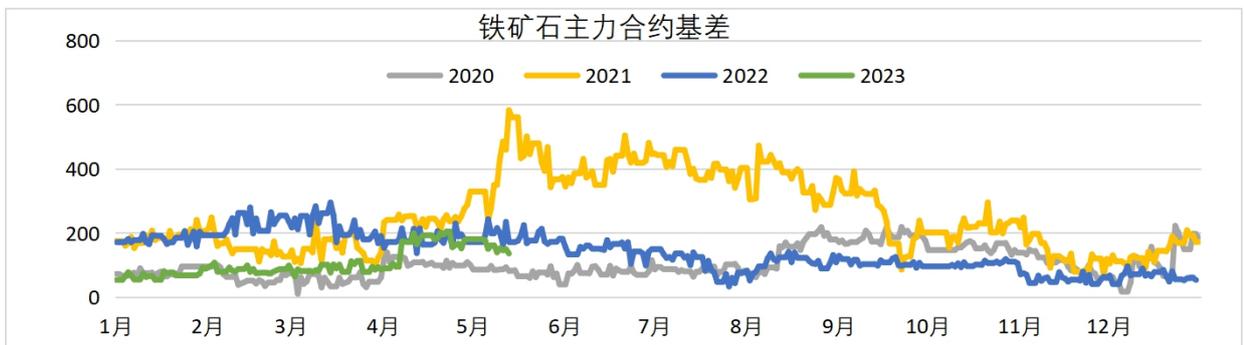
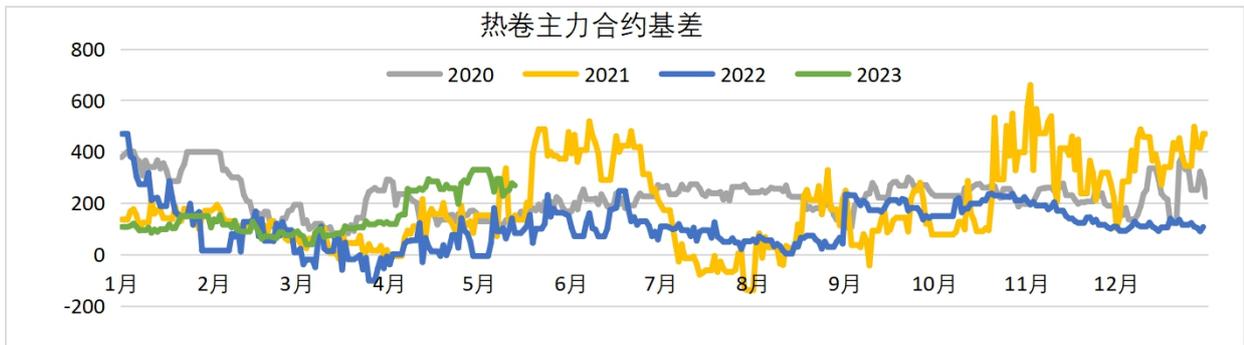
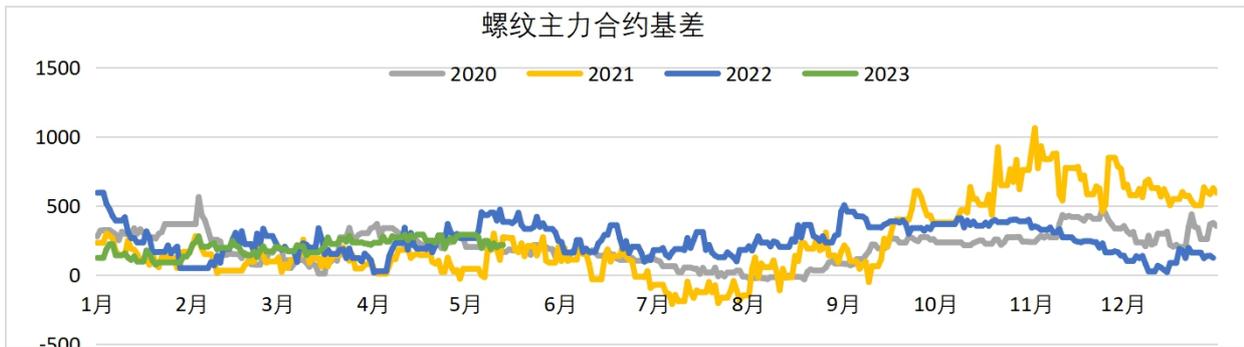
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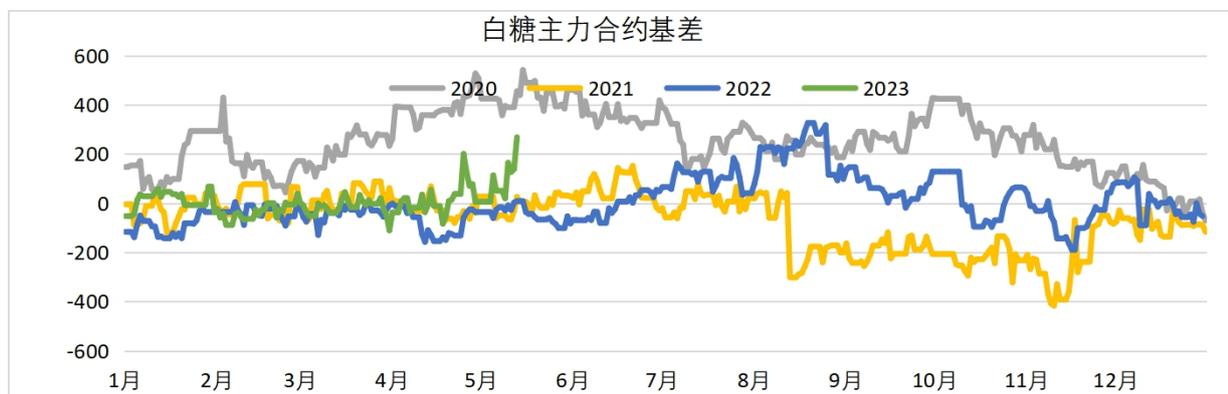
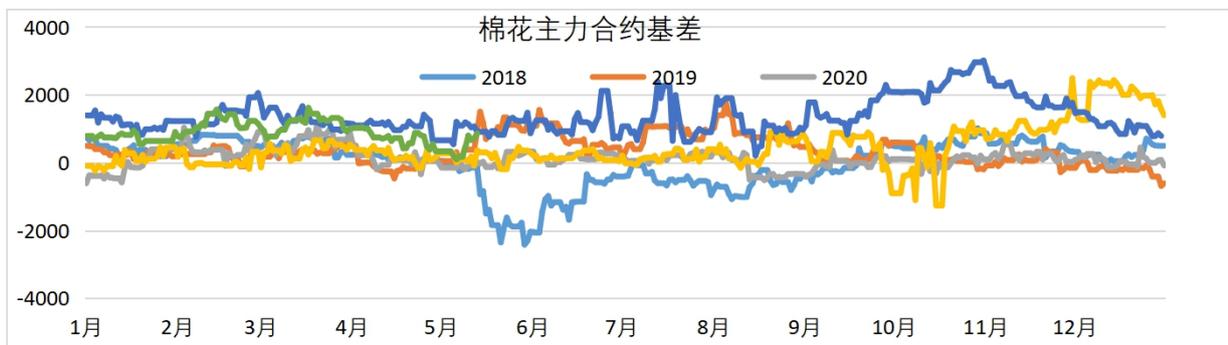
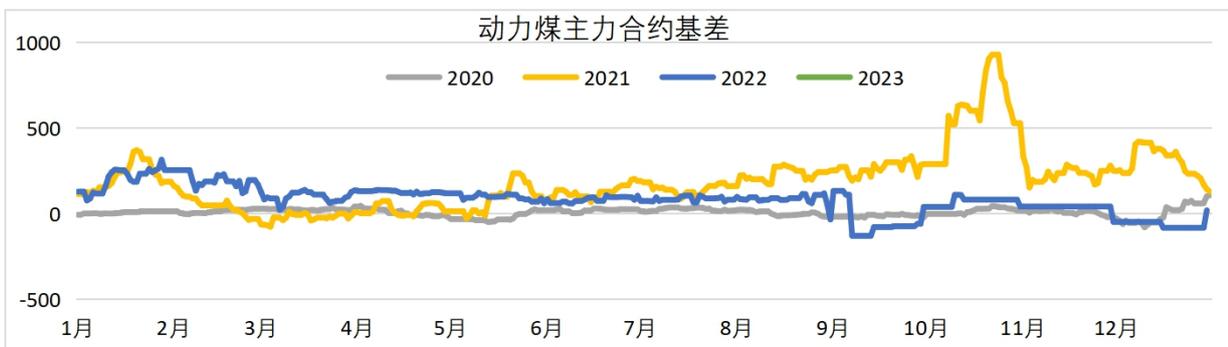
一、主要品种基差及变化情况一览

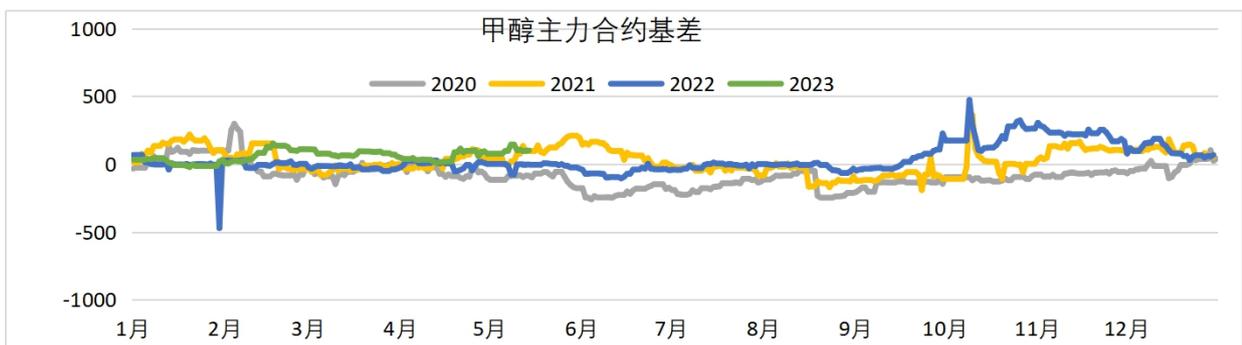
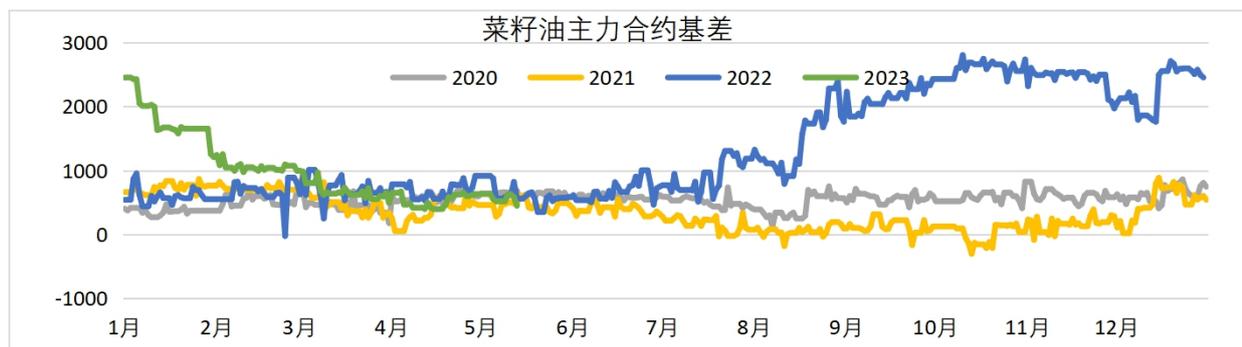
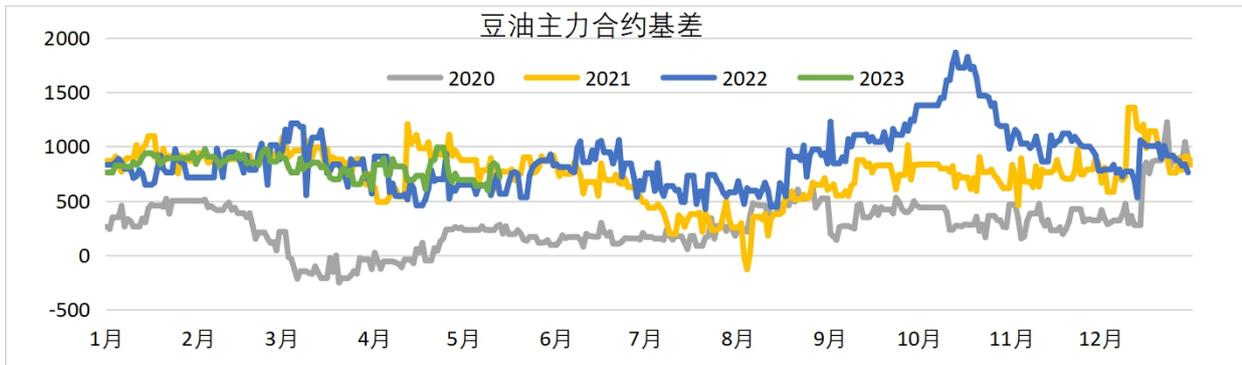
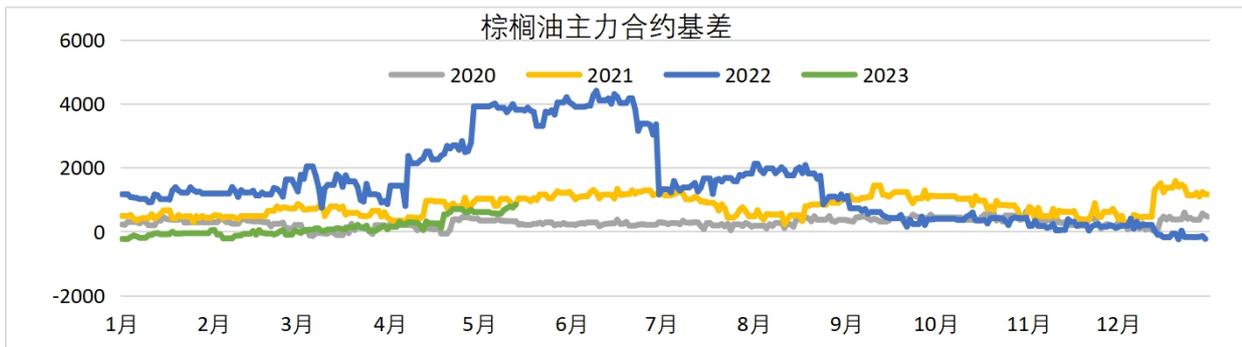
品种	地区	现货折盘面价	期货价(主力合约)	基差	基差变动	基差率	期限结构
螺纹	上海	3794	3579	215	0	6.00%	
热卷	上海	3910	3642	268	-9	7.36%	
铁矿石	青岛港PB粉	833	697	136	-14	19.46%	
焦炭	天津港	2090	2144	-54	-35	-2.52%	
焦煤	京唐港	2300	1352	948	-15	70.12%	
棉花	全国	16299	15440	859	142	5.56%	
白糖	南宁	7060	6792	268	130	3.95%	
豆粕	张家港	4480	3537	943	27	26.66%	
菜粕	南通	3250	3045	205	-42	6.73%	
豆油	张家港	8050	7328	722	-102	9.85%	
棕榈油	广州	7670	6828	842	98	12.33%	
菜籽油	江苏	8450	8003	447	-138	5.59%	
花生	青岛	9200	10694	-1494	0	-13.97%	
甲醇	江苏	2315	2216	99	-1	4.47%	
PTA	华东	5600	5244	356	89	6.79%	
PP	镇海	7350	7125	225	11	3.16%	
PE	扬子石化	8200	7696	504	63	6.55%	
PVC	华东	5880	5818	62	18	1.07%	
沥青	华东	3870	3549	321	52	9.04%	
EG	华东	4260	4391	-131	-24	-2.98%	
EB	华东	9135	7855	1280	168	16.30%	
铜	上海	64710	64610	100	-1340	0.15%	
铝	上海	17890	17870	20	-280	0.11%	
锌	上海	20950	20650	300	-80	1.45%	
铅	上海	15250	15230	20	0	0.13%	
镍	上海	178300	168910	9390	-230	5.56%	
不锈钢	无锡	15650	15280	370	-105	2.42%	
锡	上海	201000	197130	3870	3470	1.96%	
白银	上海	5442	5431	11	674	0.20%	

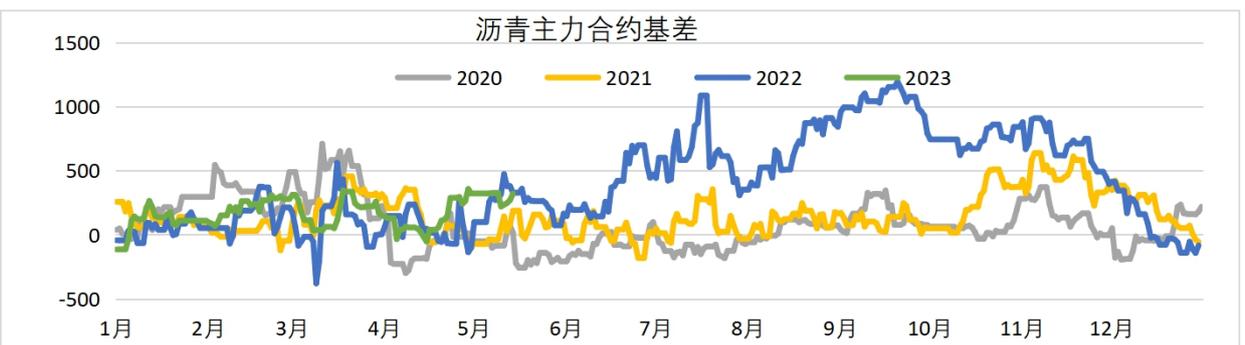
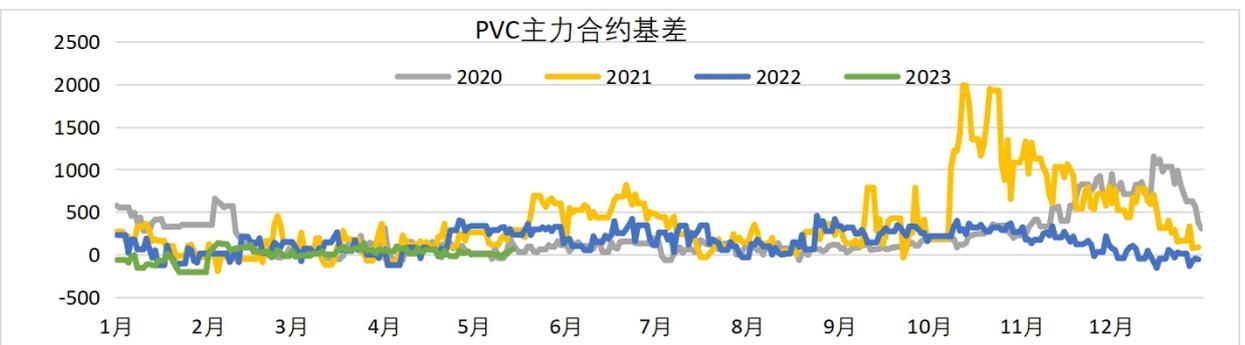
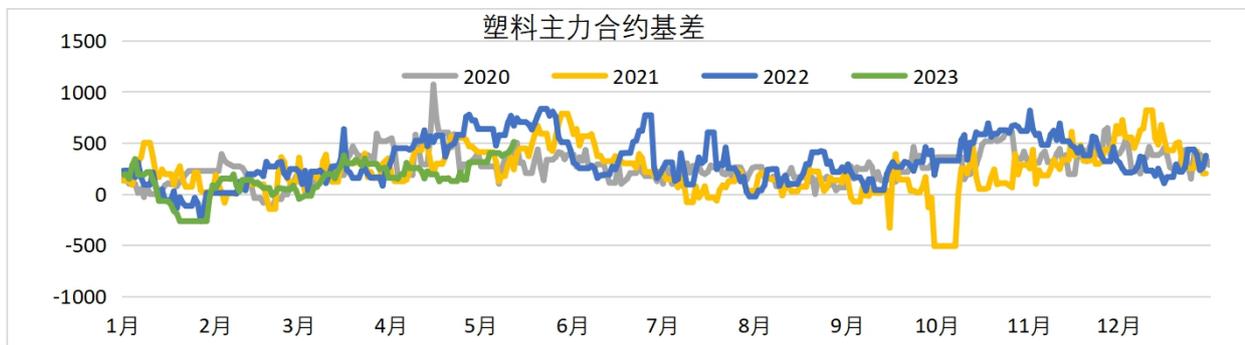
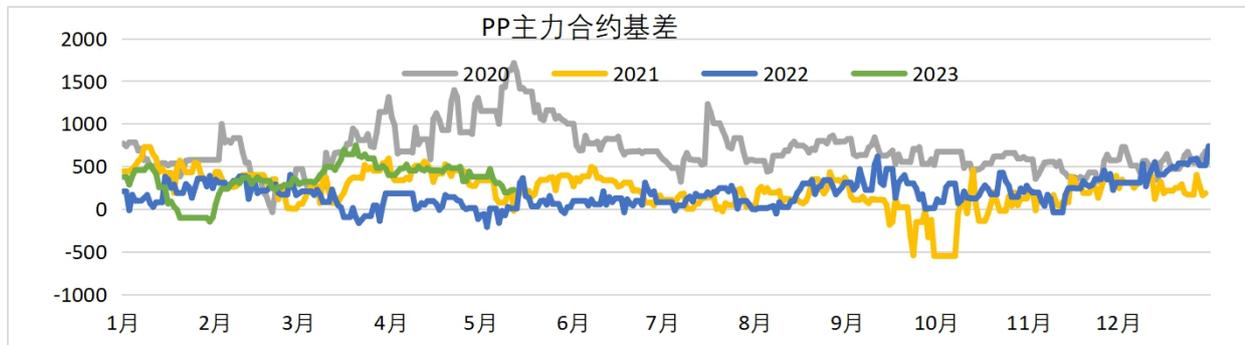
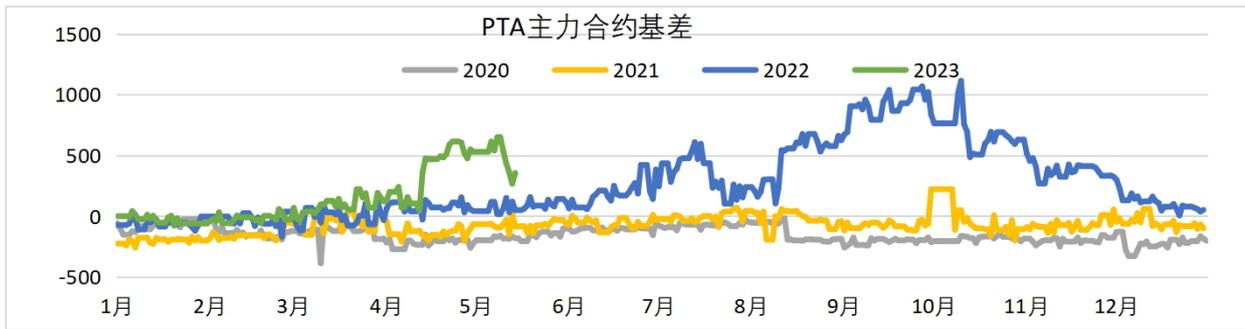
备注：(1) 基差率=基差/期货价格；
 (2) 期限结构数据采用前一交易日结算价

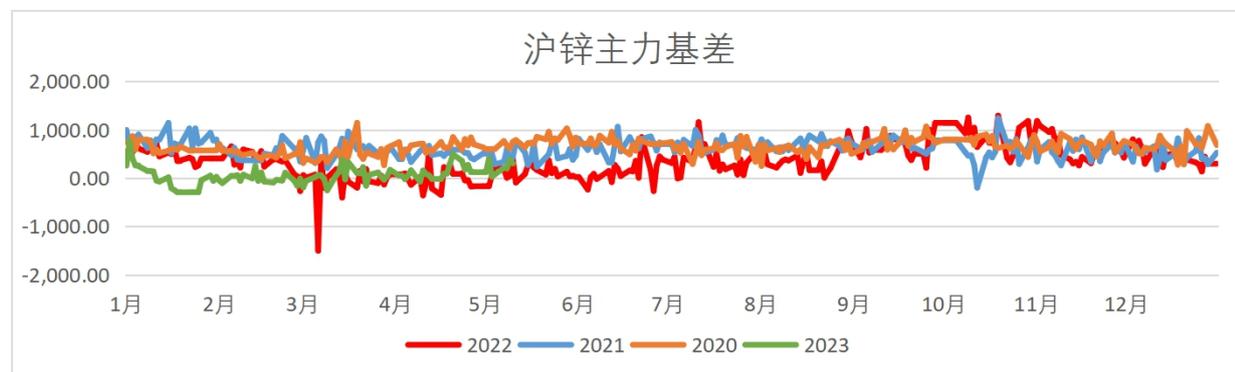
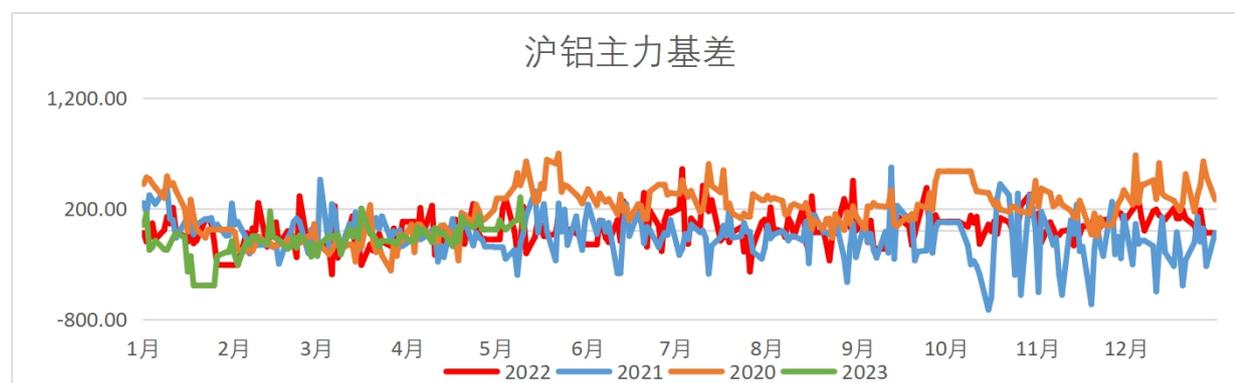
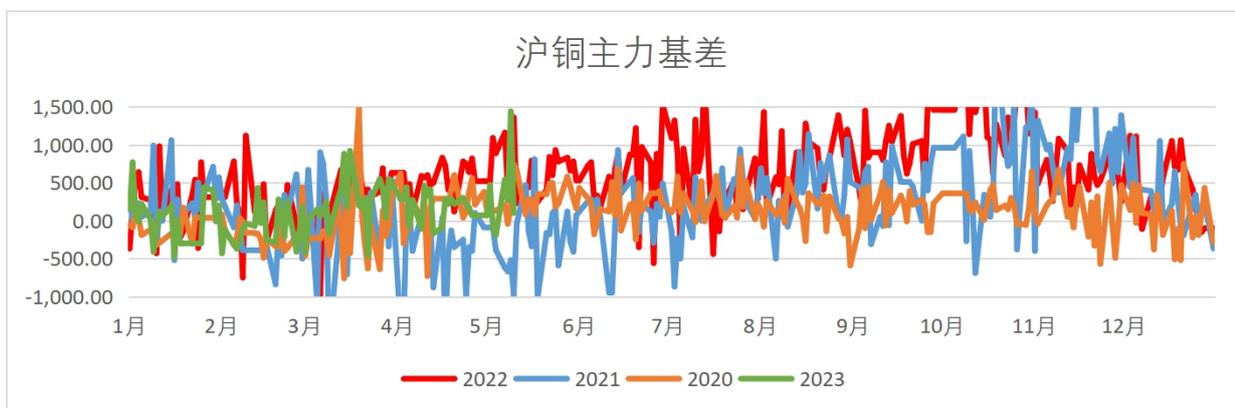
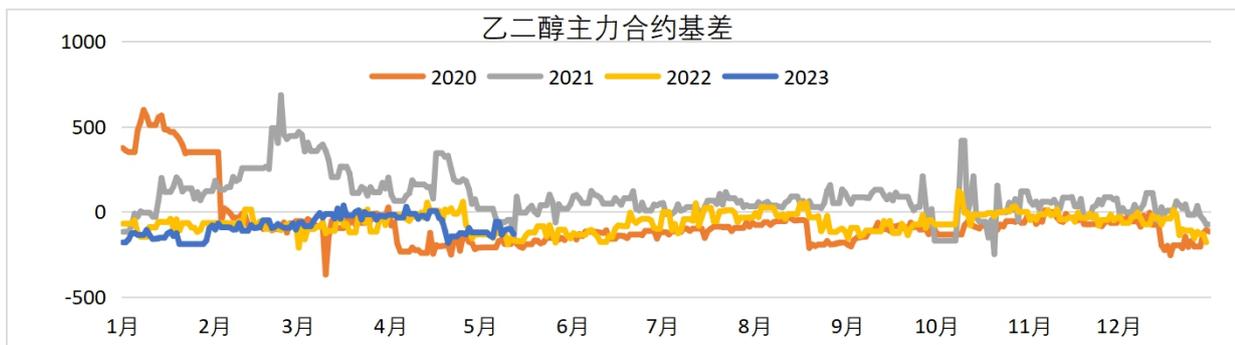
三、主要品种基差季节性图表及期限结构

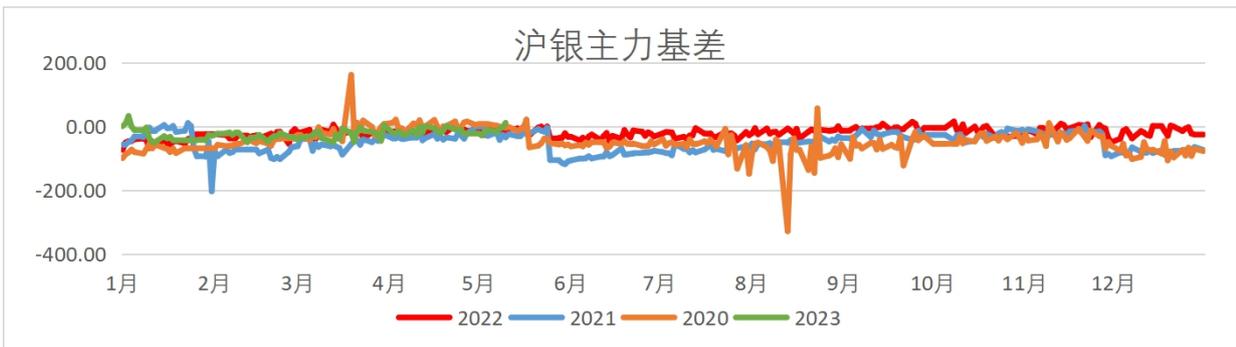
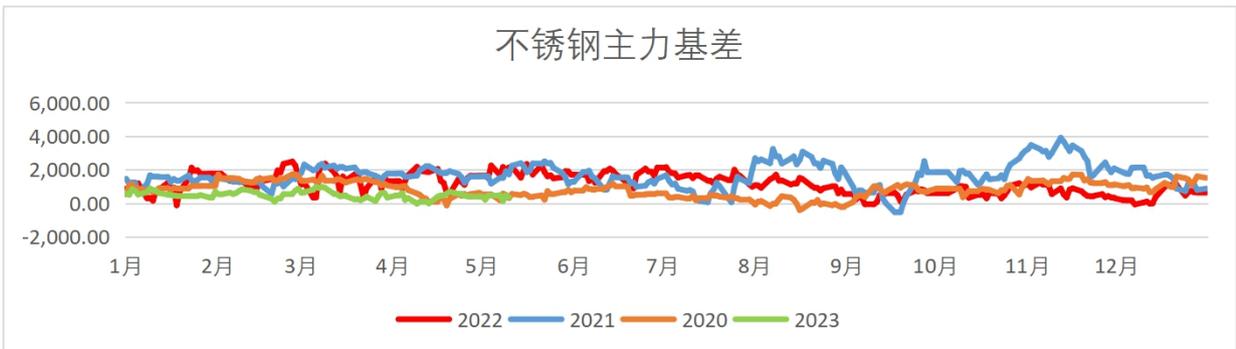
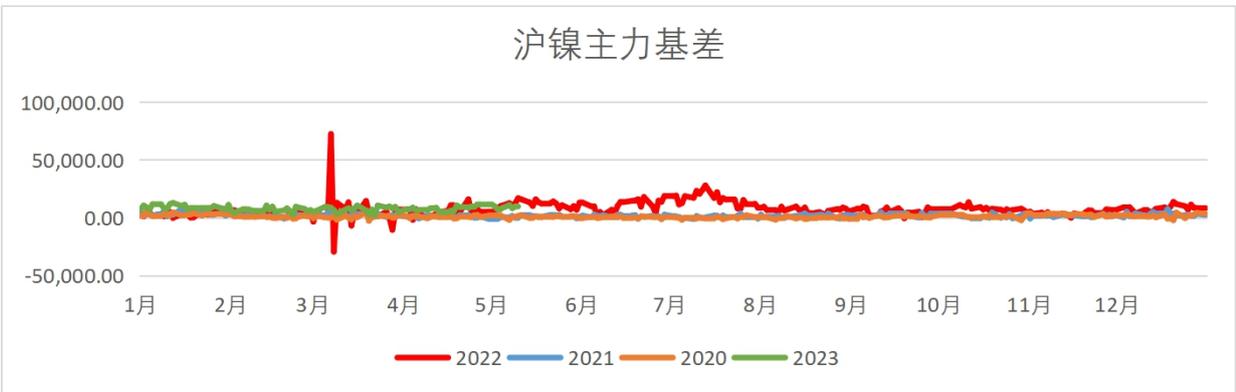
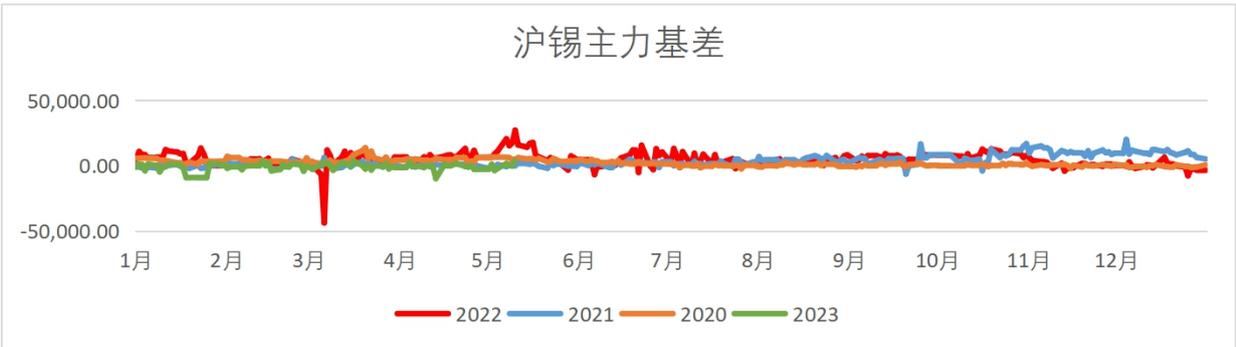
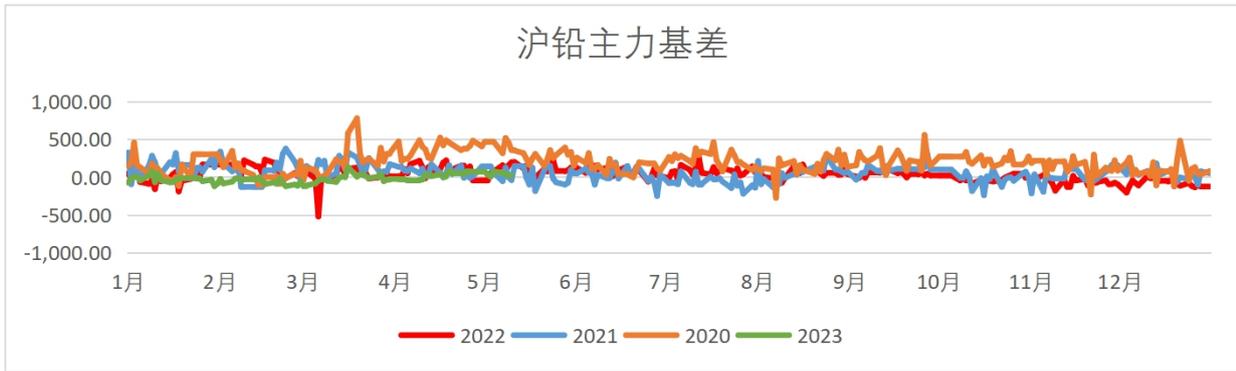












作者：山金期货投资咨询部
联系人：曹有明
期货从业资格证号：F3038998
投资咨询从业资格证号：Z0013162
电话：021-20627258
邮箱：caoyouming@sd-gold.com

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