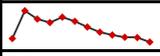
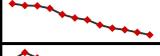
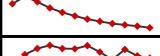
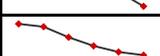
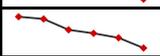
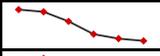
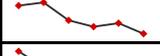
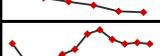
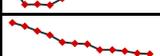
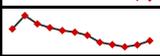
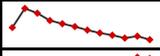
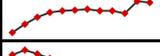
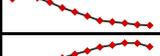
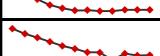
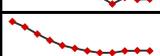
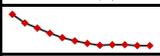
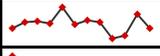
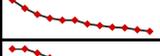
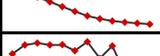
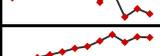


## 山金期货基差日报

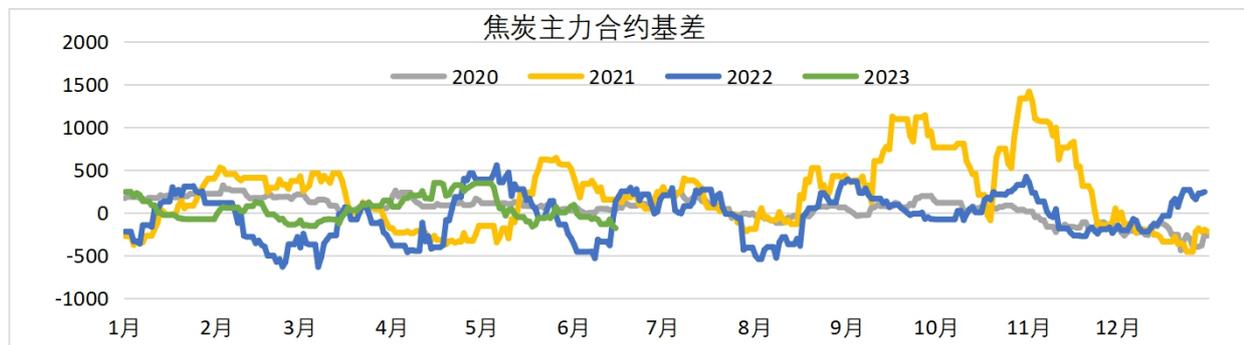
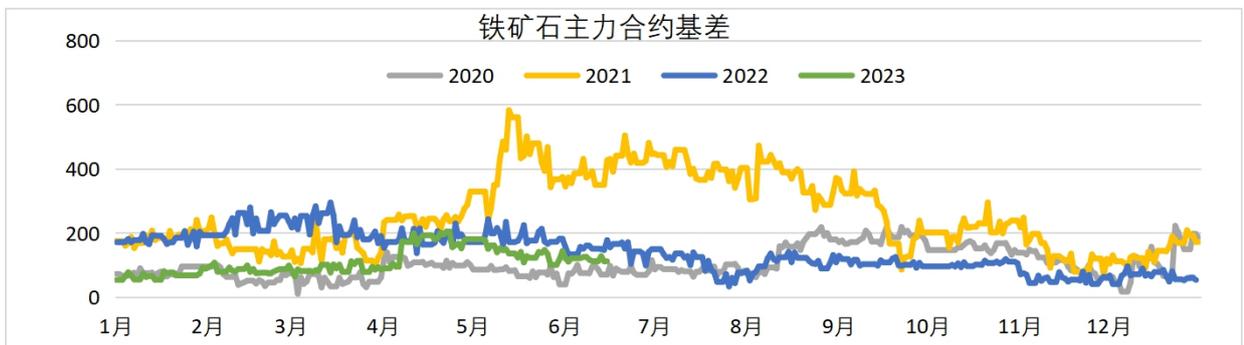
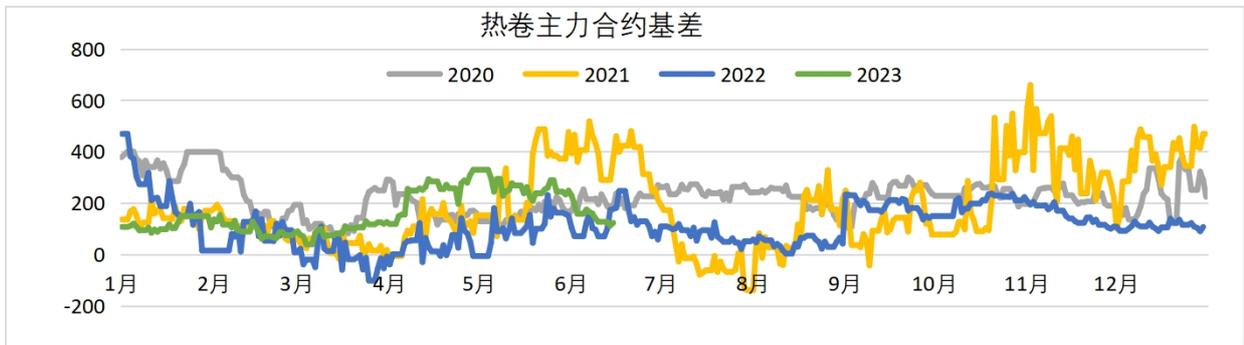
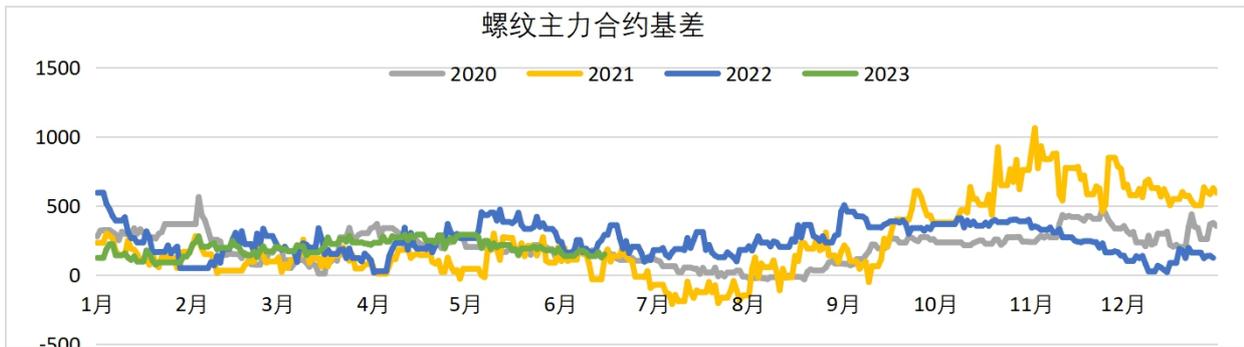
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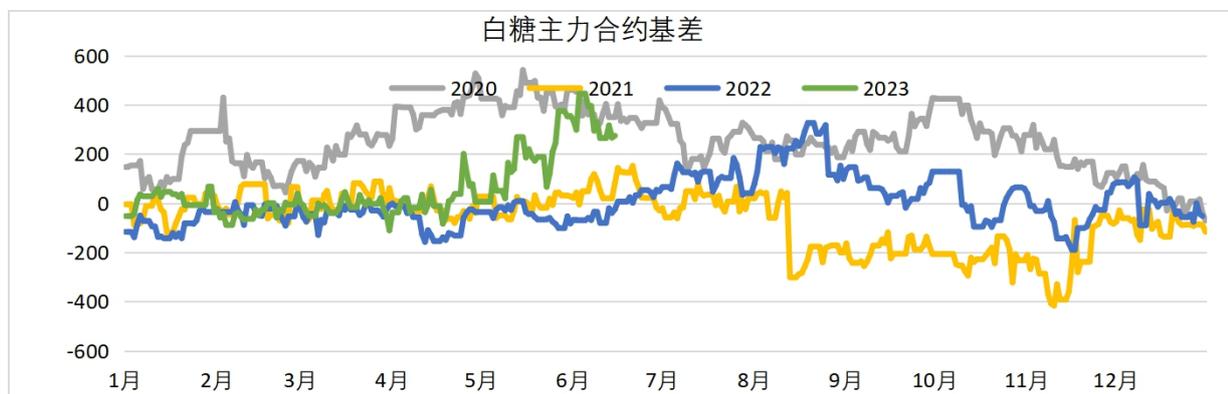
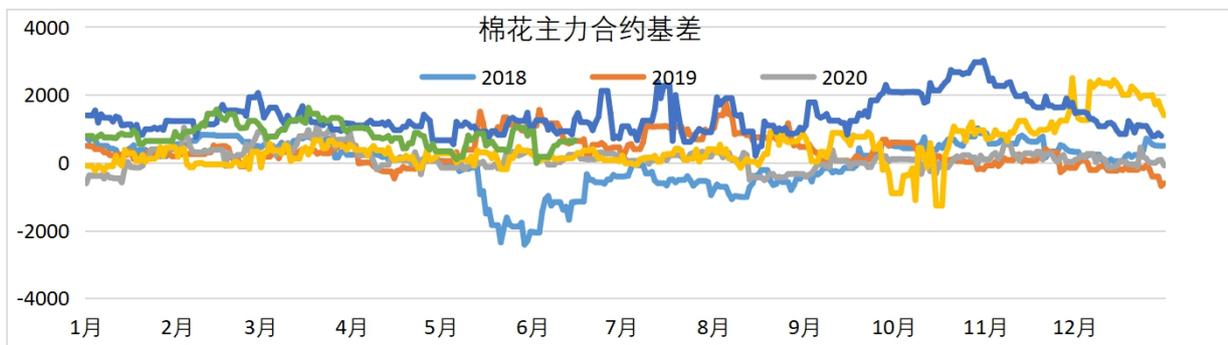
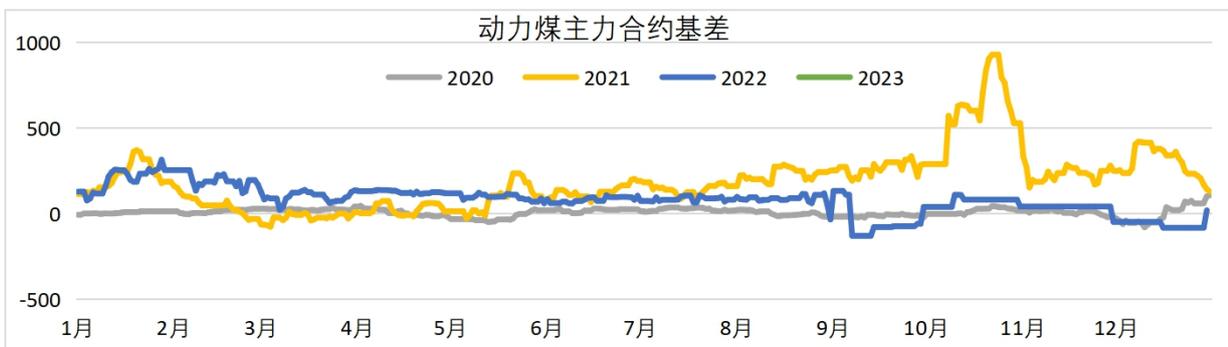
### 一、主要品种基差及变化情况一览

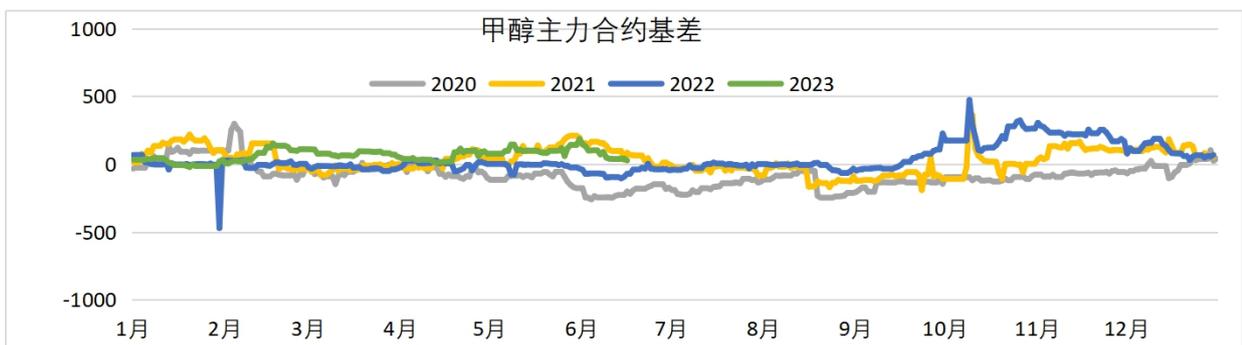
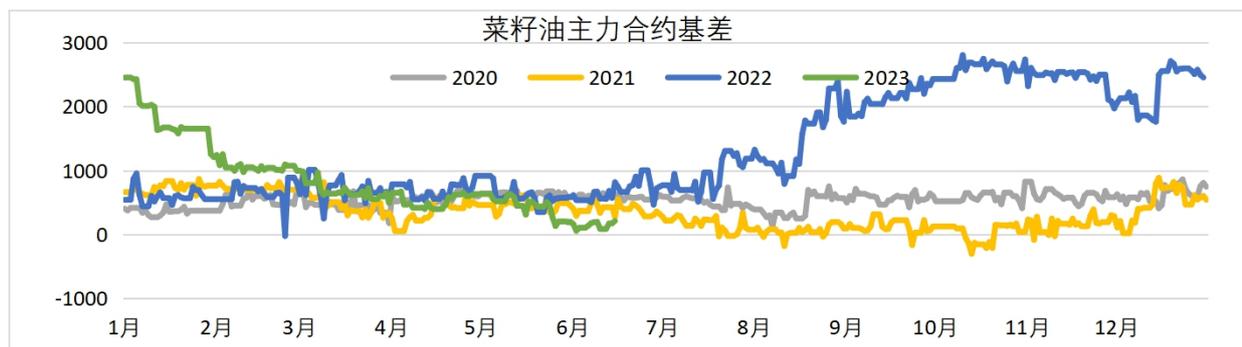
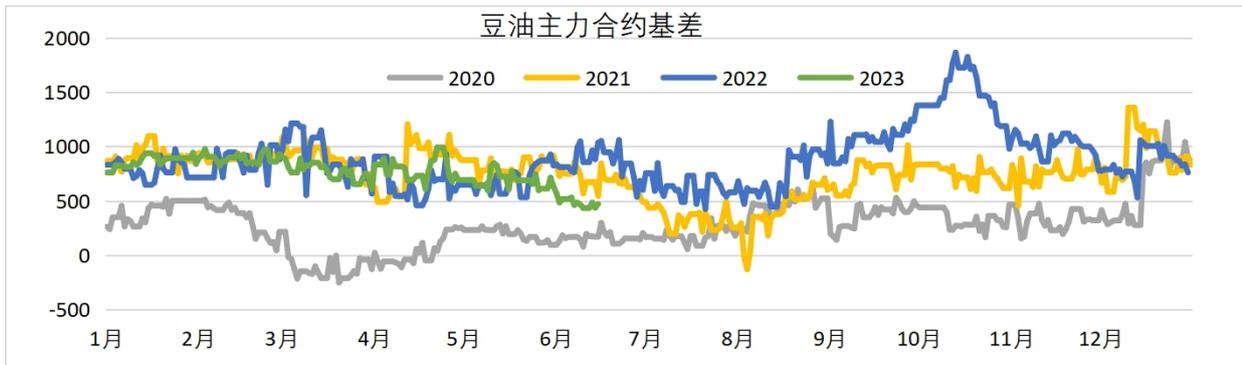
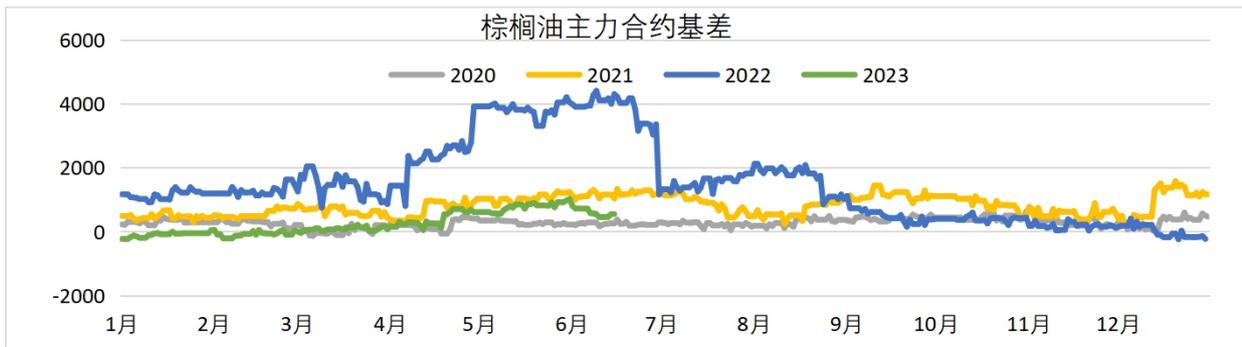
品种	地区	现货折盘面价	期货价(主力合约)	基差	基差变动	基差率	期限结构
螺纹	上海	3887	3739	148	23	3.95%	
热卷	上海	3970	3847	123	11	3.20%	
铁矿石	青岛港PB粉	918	805	114	2	14.17%	
焦炭	天津港	1940	2125	-185	-27	-8.71%	
焦煤	京唐港	2050	1337	713	-14	53.33%	
棉花	全国	17491	16830	661	70	3.93%	
白糖	南宁	7225	6951	274	8	3.94%	
豆粕	张家港	3860	3538	322	44	9.10%	
菜粕	南通	3360	3033	327	28	10.78%	
豆油	张家港	7780	7310	470	34	6.43%	
棕榈油	广州	7320	6774	546	4	8.06%	
菜籽油	江苏	8310	8098	212	36	2.62%	
花生	青岛	9200	9840	-640	0	-6.50%	
甲醇	江苏	2040	2014	26	-13	1.29%	
PTA	华东	5655	5592	63	6	1.13%	
PP	镇海	7150	6968	182	-43	2.61%	
PE	扬子石化	8030	7794	236	-32	3.03%	
PVC	华东	5680	5756	-76	-63	-1.32%	
沥青	华东	3870	3677	193	-32	5.25%	
EG	华东	3905	3966	-61	26	-1.54%	
EB	华东	9135	7355	1780	-104	24.20%	
铜	上海	68460	67730	730	560	1.08%	
铝	上海	18580	18510	70	-5	0.38%	
锌	上海	20250	20100	150	15	0.75%	
铅	上海	15350	15315	35	45	0.23%	
镍	上海	176800	169950	6850	-590	4.03%	
不锈钢	无锡	15400	15315	85	-115	0.56%	
锡	上海	211750	211570	180	2130	0.09%	
白银	上海	5625	5632	-7	681	-0.12%	

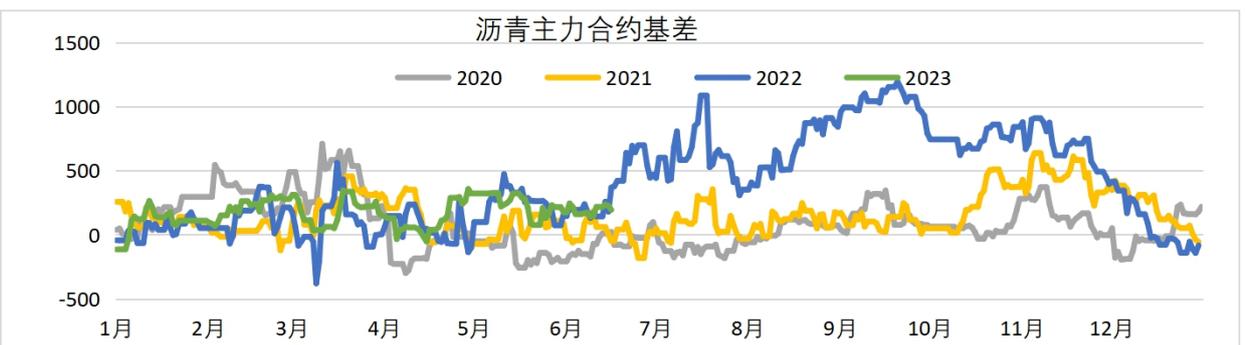
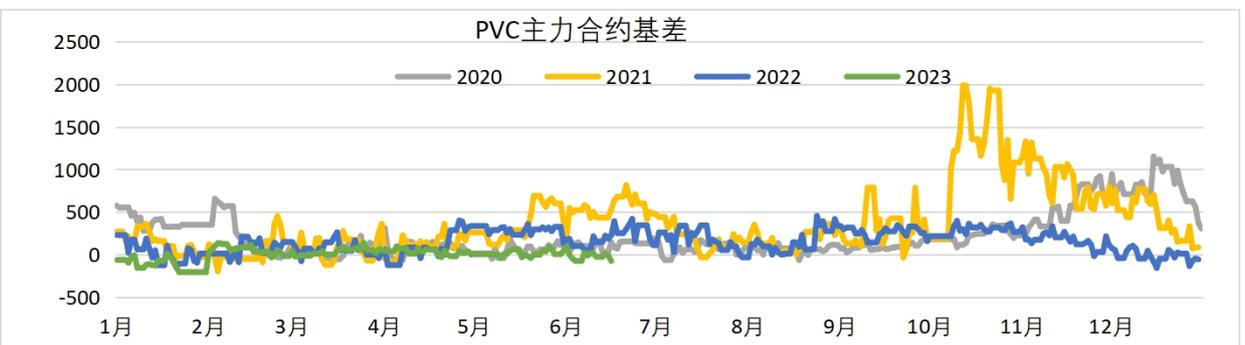
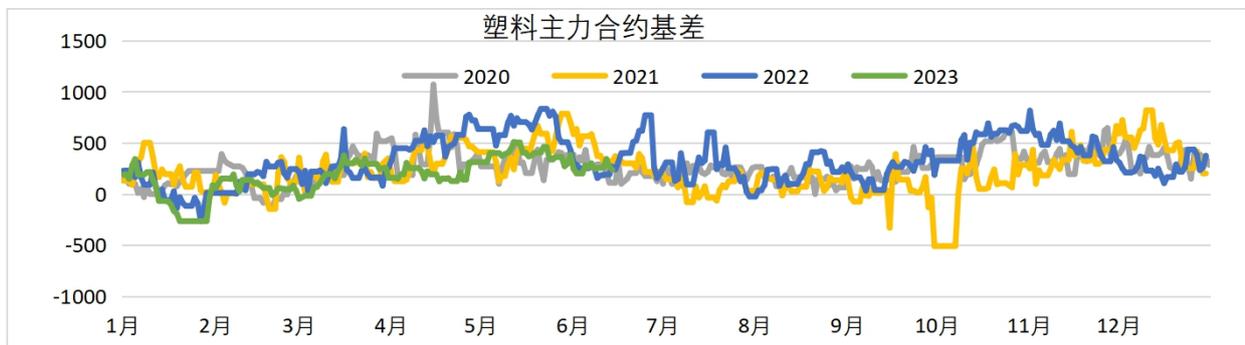
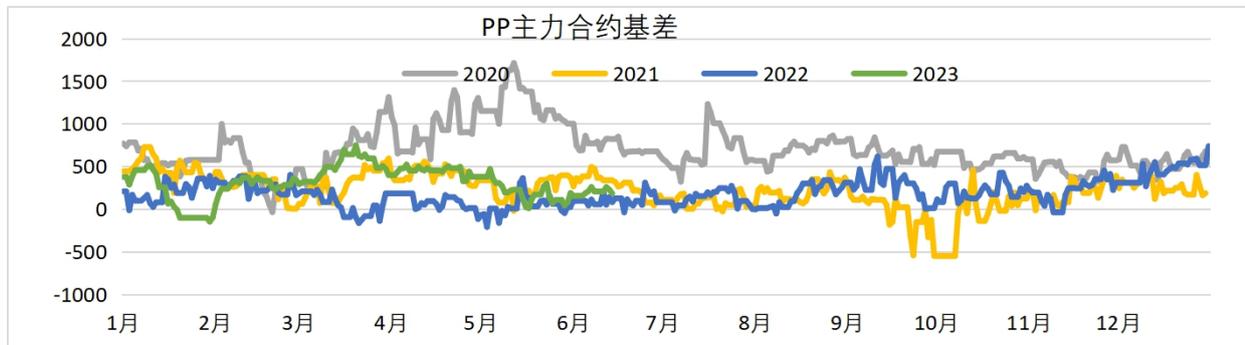
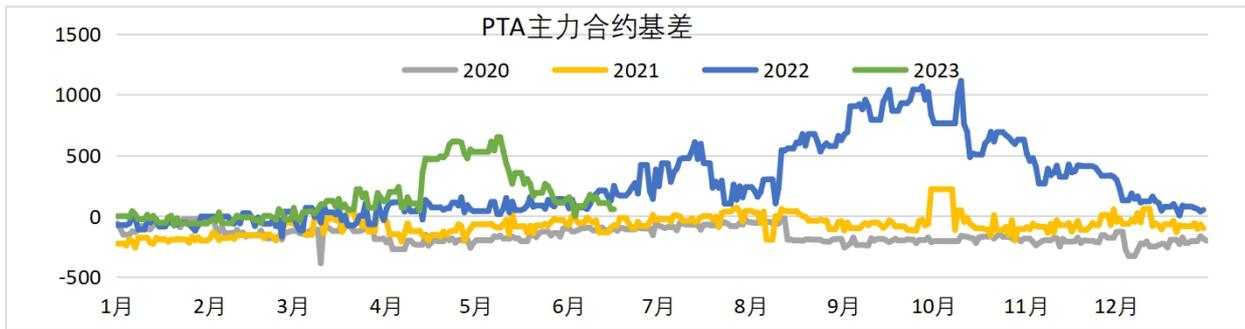
备注：(1) 基差率=基差/期货价格；  
 (2) 期限结构数据采用前一交易日结算价

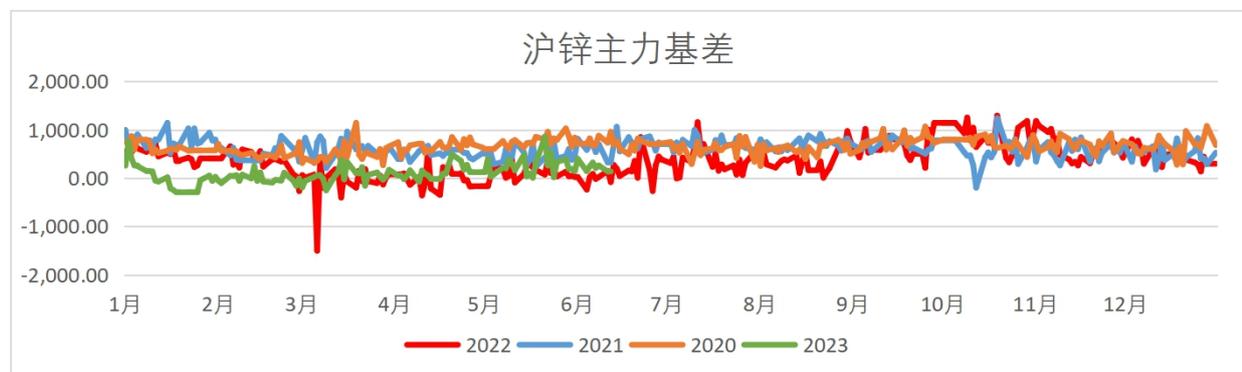
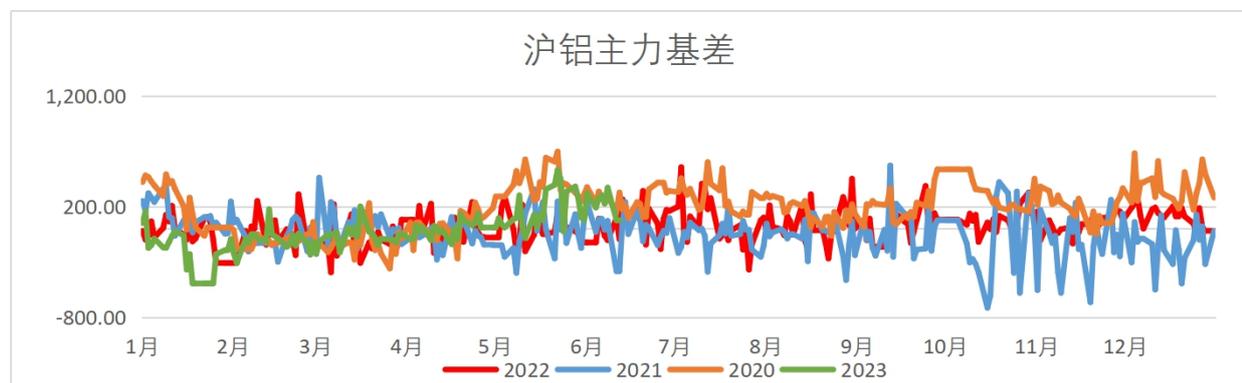
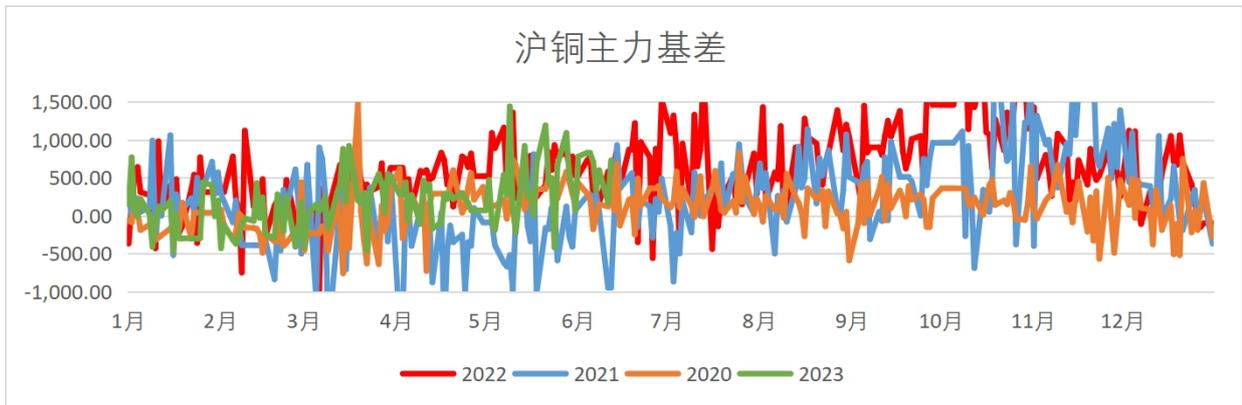
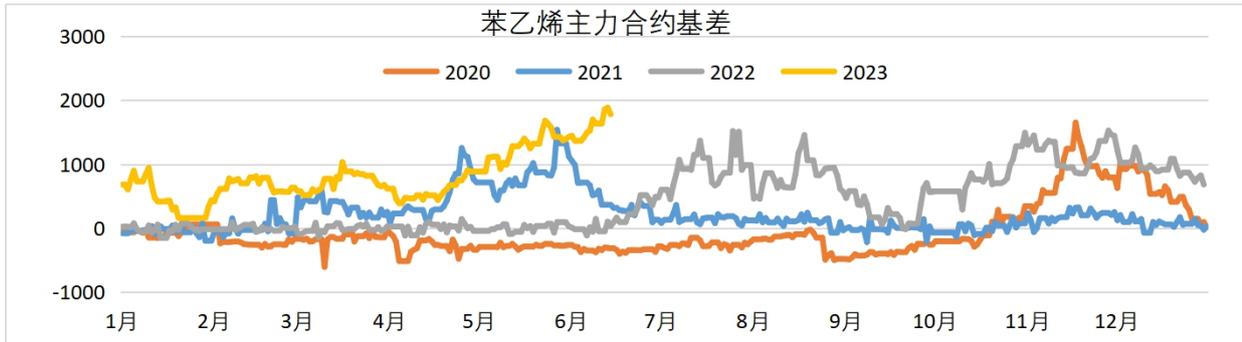
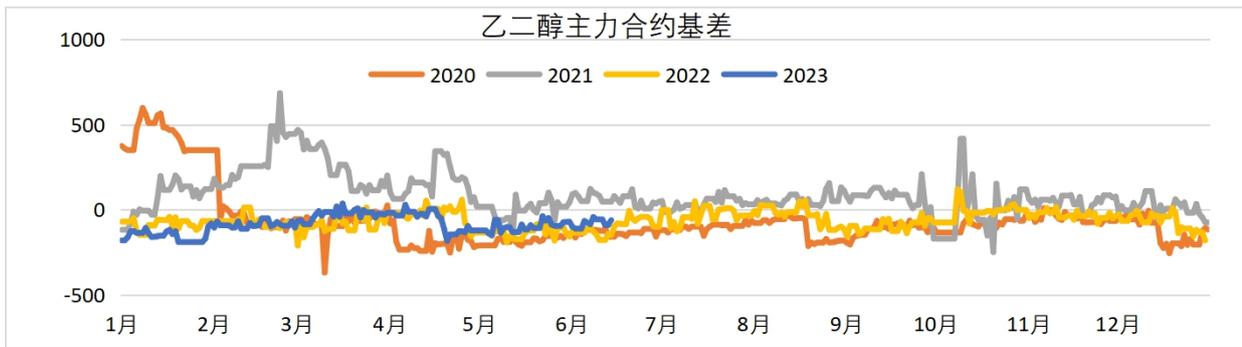
### 三、主要品种基差季节性图表及期限结构

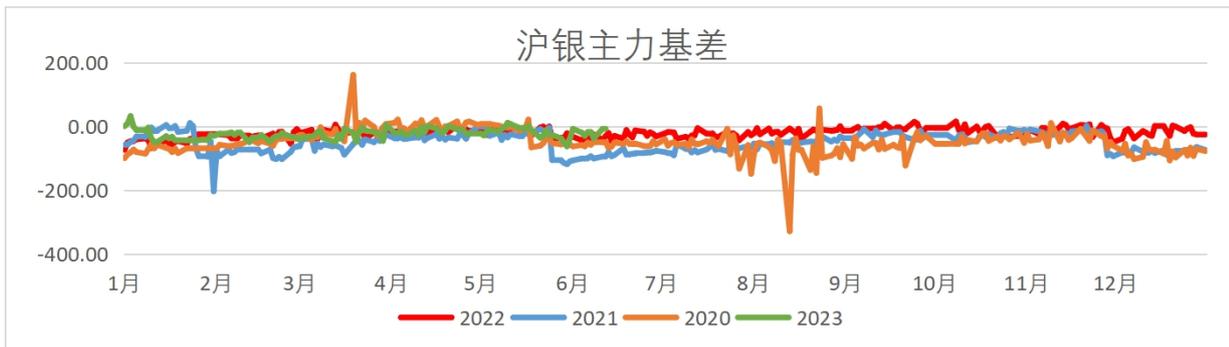
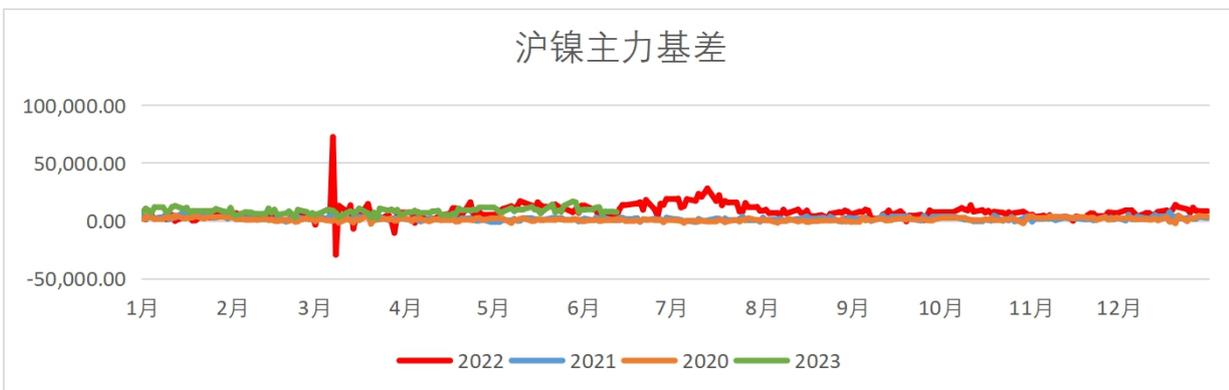
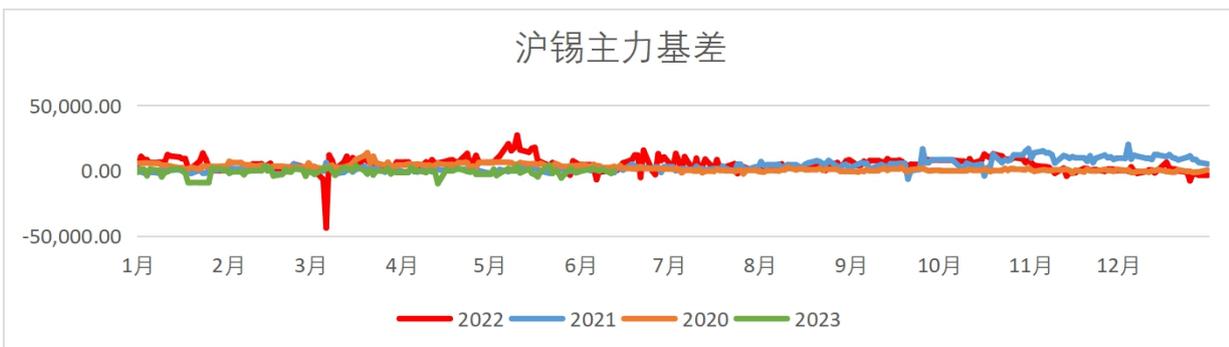
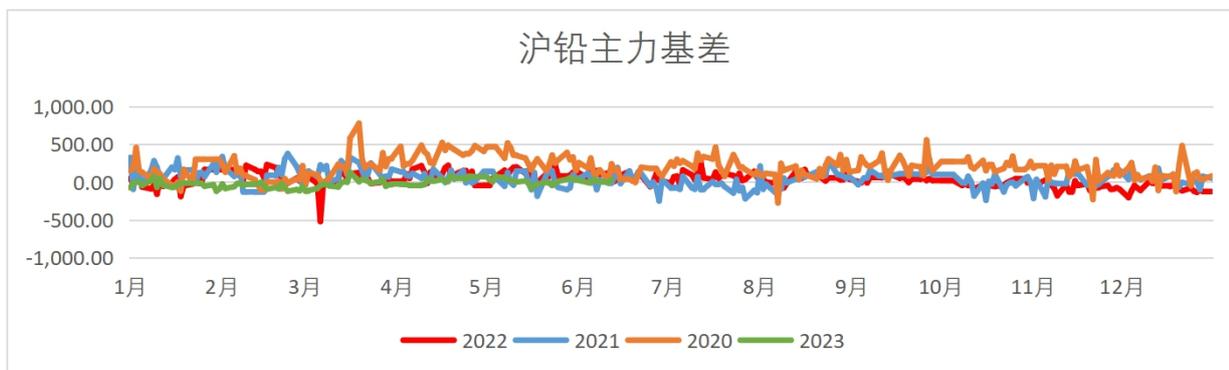












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