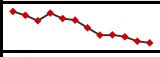
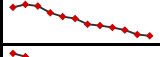
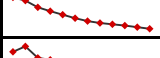
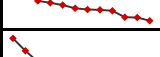
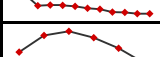
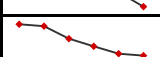
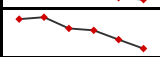
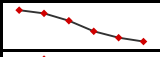
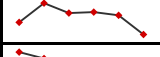
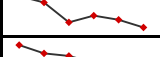
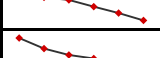
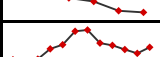
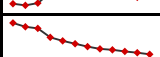
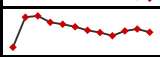
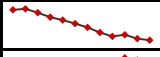
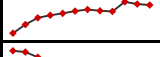
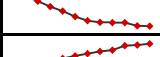
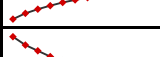
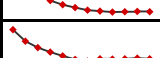
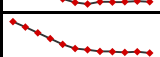
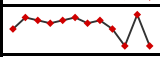
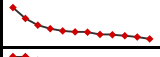
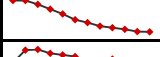
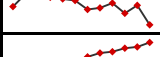
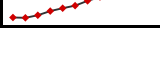


山金期货基差日报

更新时间：2023年07月13日08时49分

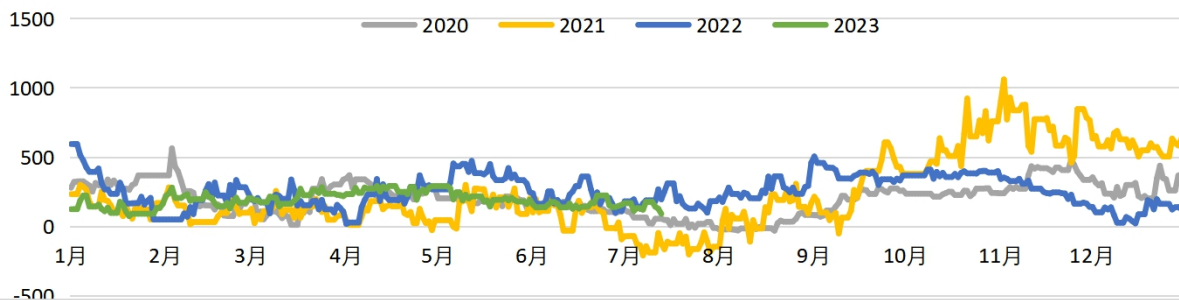
一、主要品种基差及变化情况一览

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	期限结构
螺纹钢	上海	3804	3716	88	-37	2.37%	
热卷	上海	3920	3819	101	-17	2.64%	
铁矿石	青岛港PB粉	932	825	107	-10	12.91%	
焦炭	天津港	1990	2179	-189	-28	-8.65%	
焦煤	京唐港	1980	1392	589	-32	42.29%	
棉花	全国	17579	17240	339	0	1.97%	
白糖	南宁	7160	6796	364	-28	5.36%	
豆粕	张家港	4240	4051	189	3	4.67%	
菜粕	南通	4000	3689	311	-2	8.43%	
豆油	张家港	8370	8068	302	30	3.74%	
棕榈油	广州	7800	7514	286	-4	3.81%	
菜籽油	江苏	9910	9632	278	-39	2.89%	
花生	青岛	9200	10146	-946	0	-9.32%	
甲醇	江苏	2265	2276	-11	-1	-0.48%	
PTA	华东	5955	5894	61	24	1.03%	
PP	镇海	#N/A	7287	#N/A	#N/A	#N/A	
PE	扬子石化	8080	8054	26	-44	0.32%	
PVC	华东	5750	5936	-186	-40	-3.13%	
沥青	华东	3870	3738	132	-24	3.53%	
EG	华东	4000	4069	-69	10	-1.70%	
铜	上海	68180	67750	430	60	0.63%	
铝	上海	18240	18100	140	40	0.77%	
锌	上海	20210	20025	185	5	0.92%	
铅	上海	15450	15520	-70	-10	-0.45%	
镍	上海	172000	165090	6910	-670	4.19%	
不锈钢	无锡	14950	14885	65	30	0.44%	
锡	上海	232500	231750	750	990	0.32%	
白银	上海	5539	5554	-15	563	-0.27%	

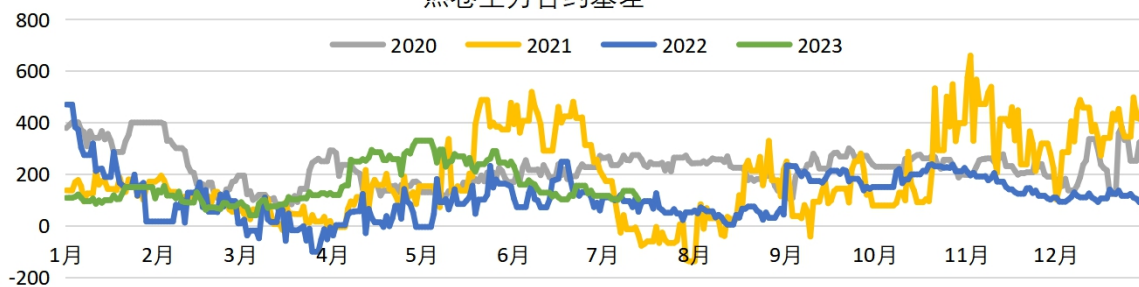
备注：（1）基差率=基差/期货价格；
（2）期限结构数据采用前一交易日结算价

三、主要品种基差季节性图表及期限结构

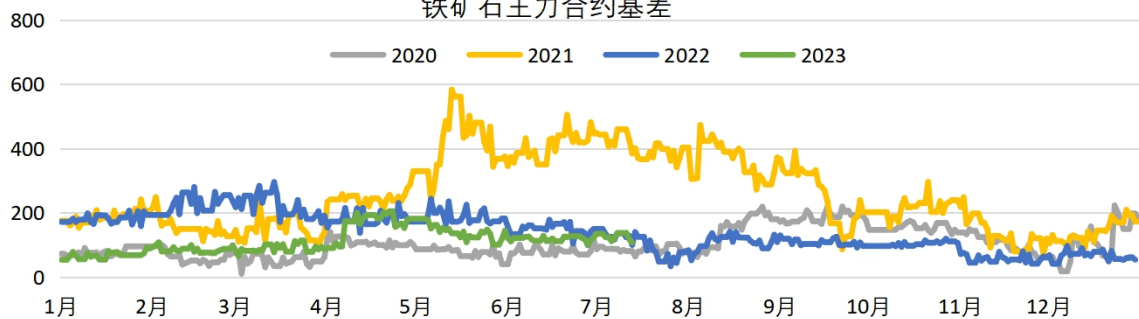
螺纹主力合约基差



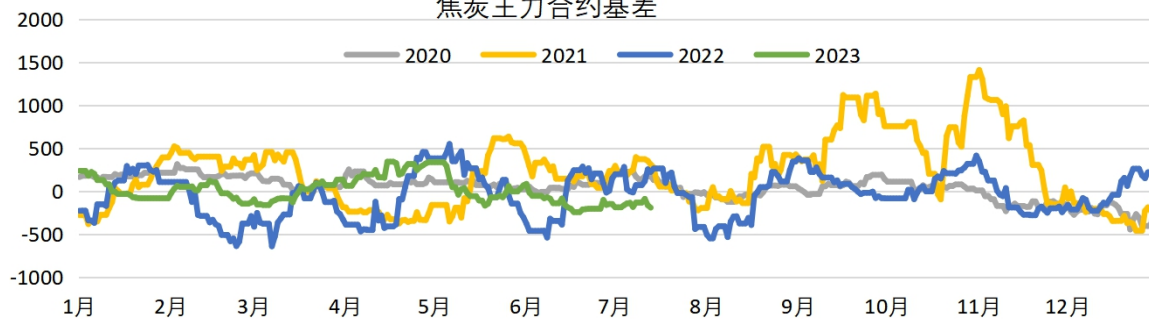
热卷主力合约基差



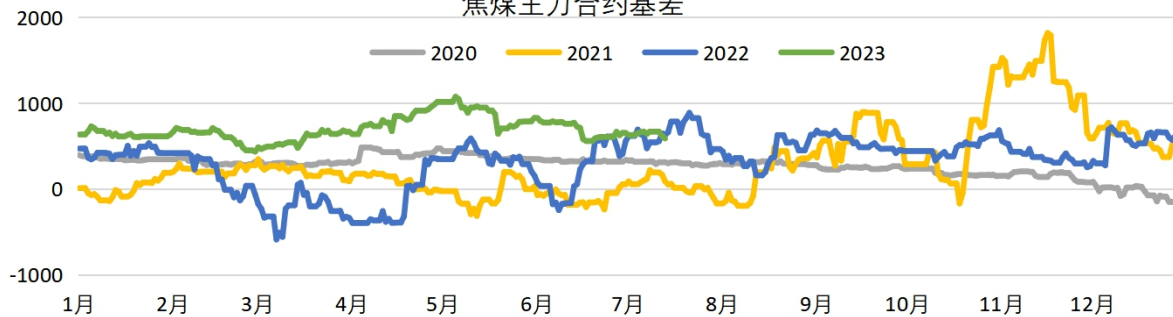
铁矿石主力合约基差

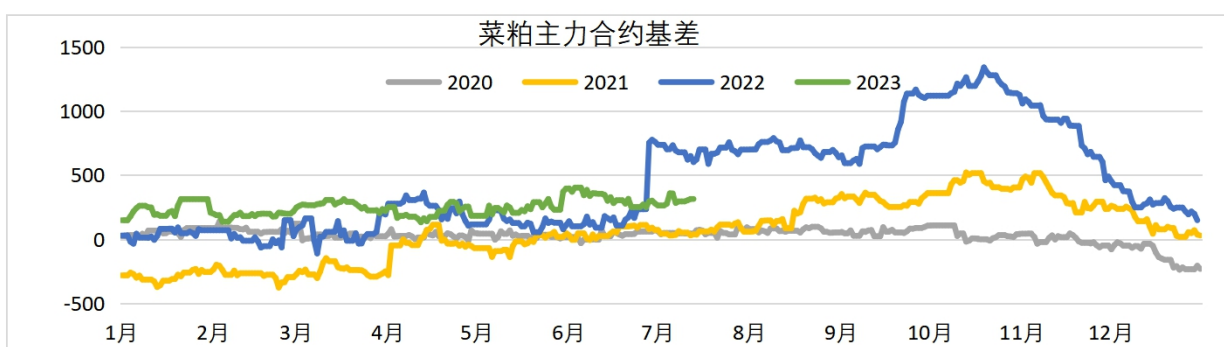
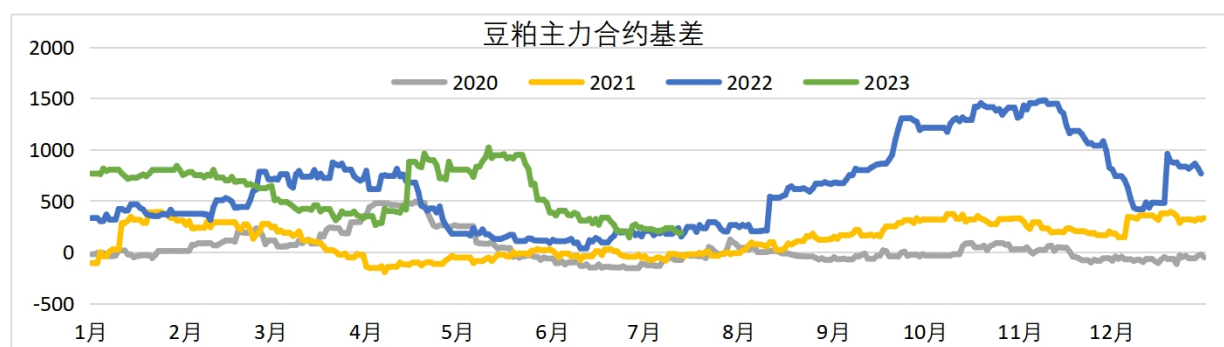
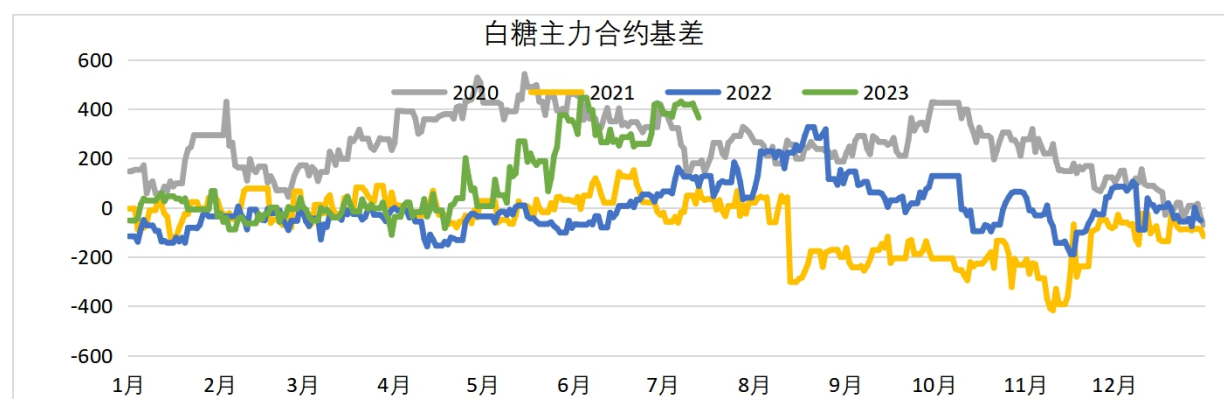
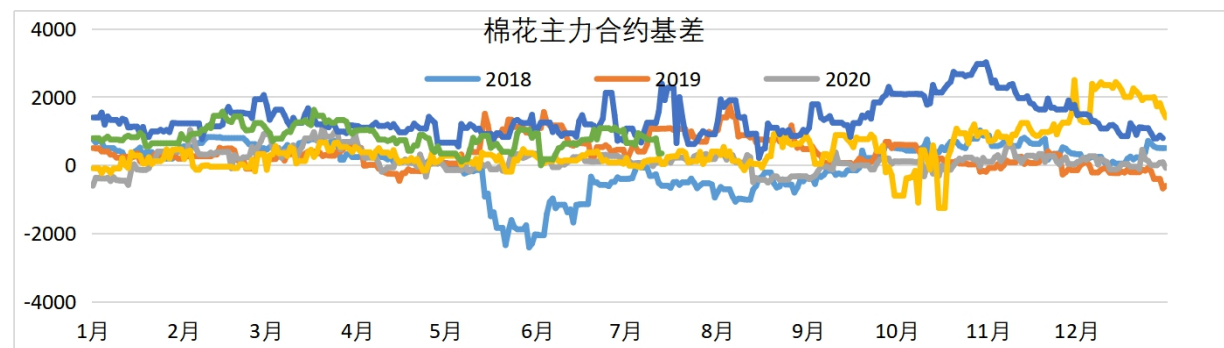
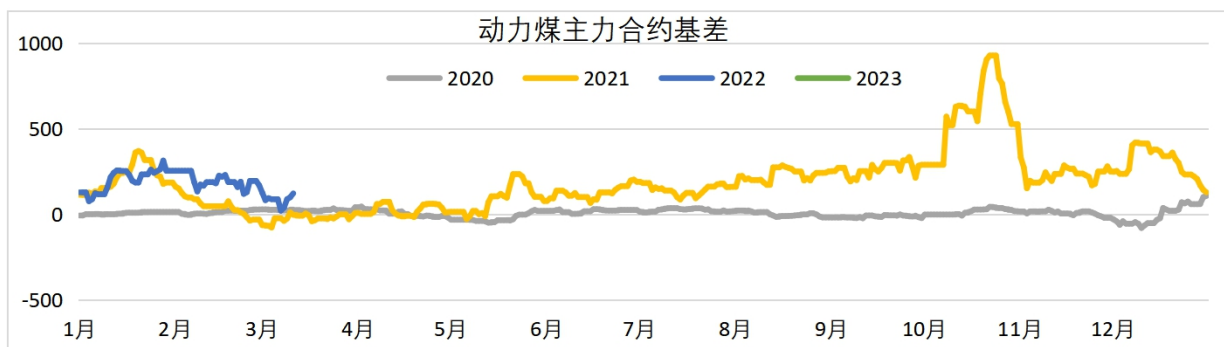


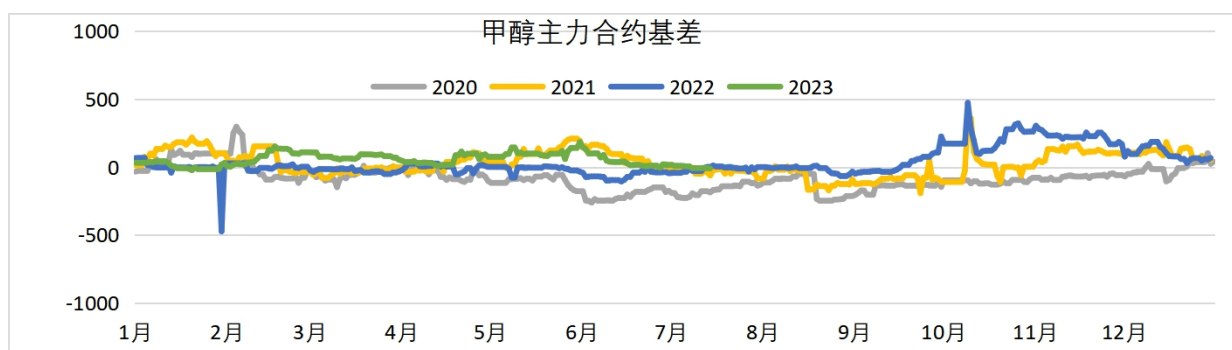
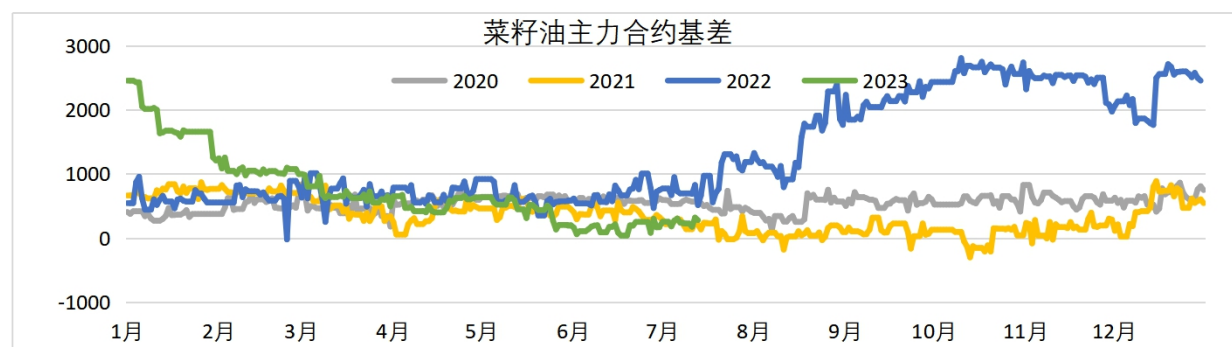
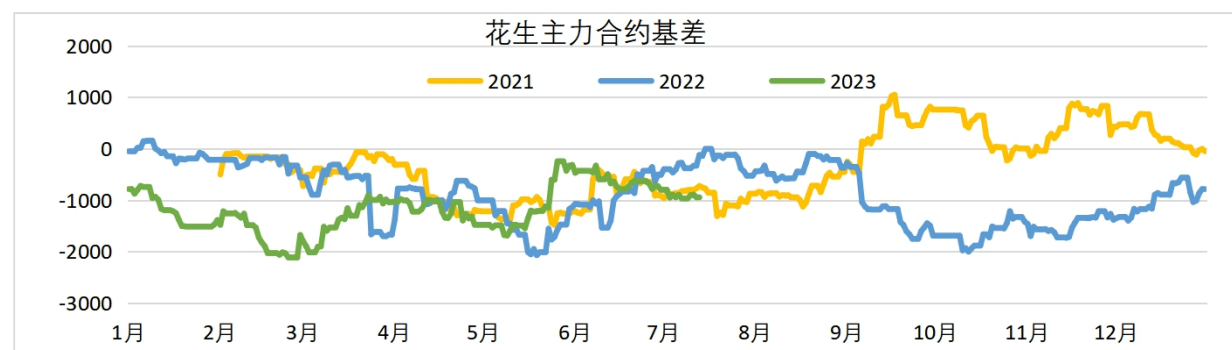
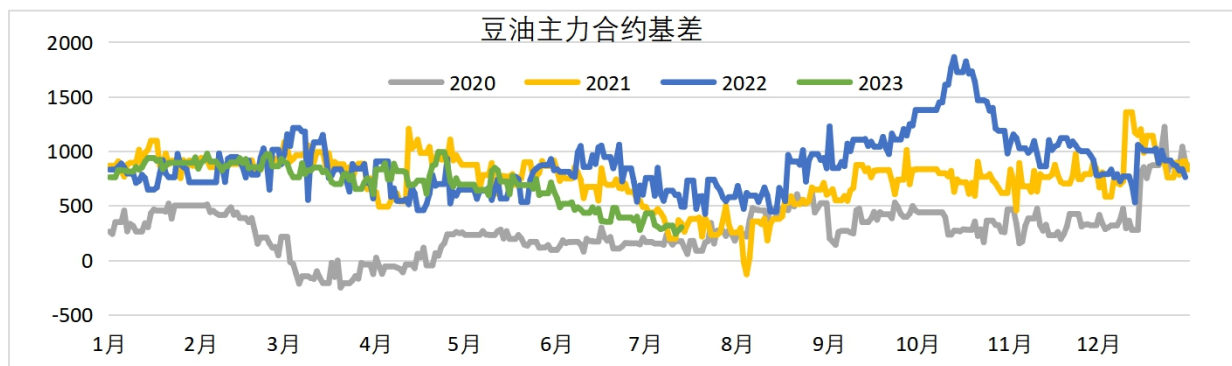
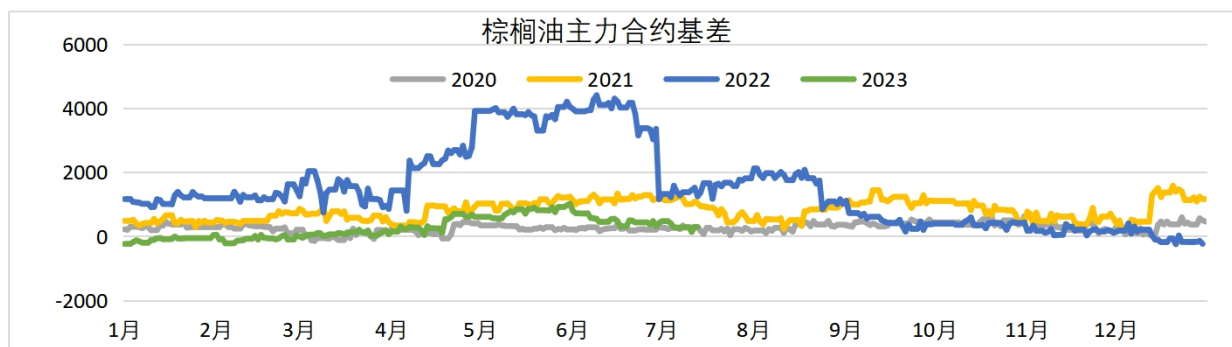
焦炭主力合约基差

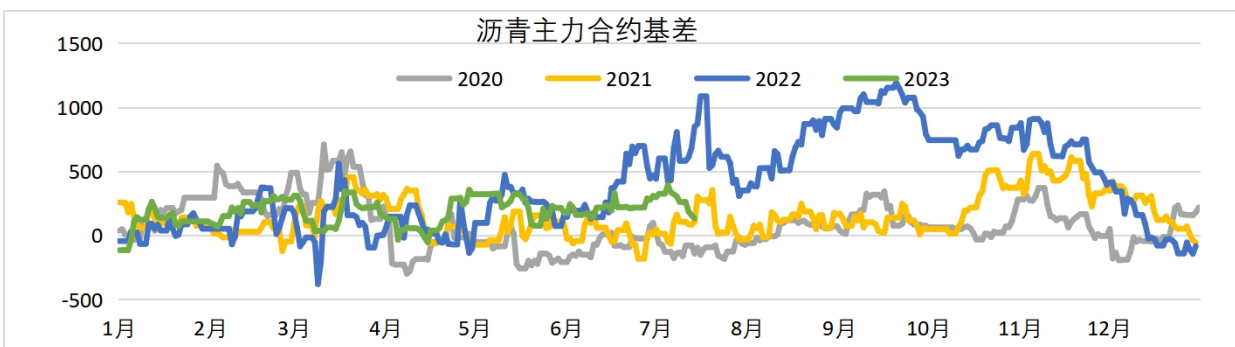
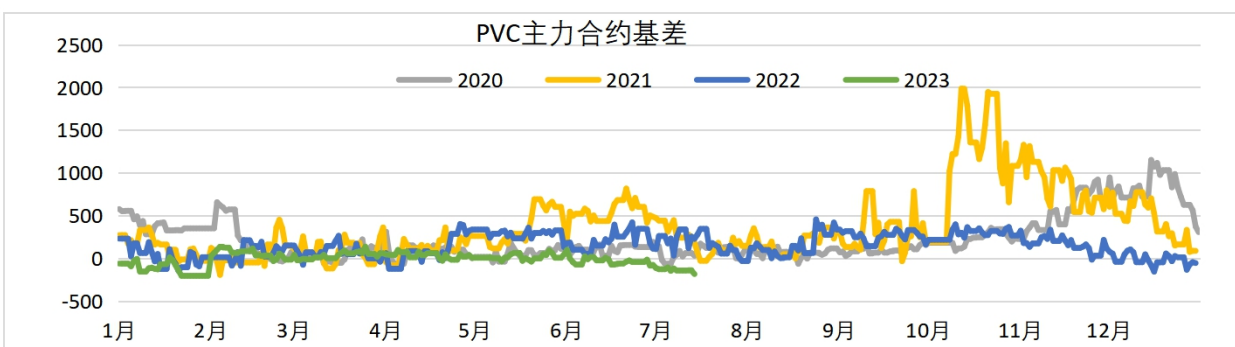
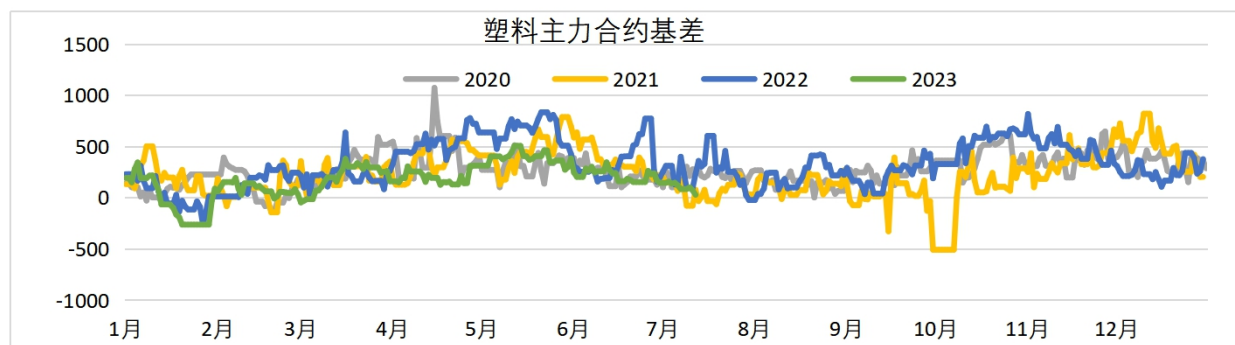
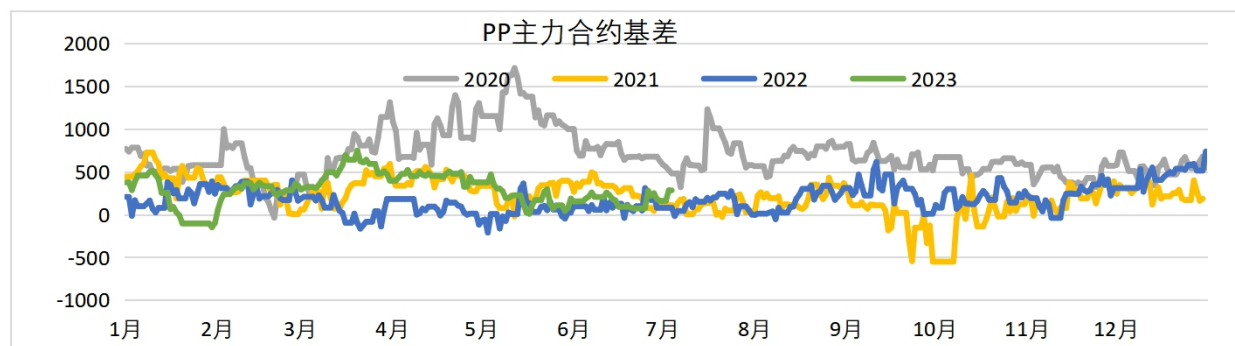
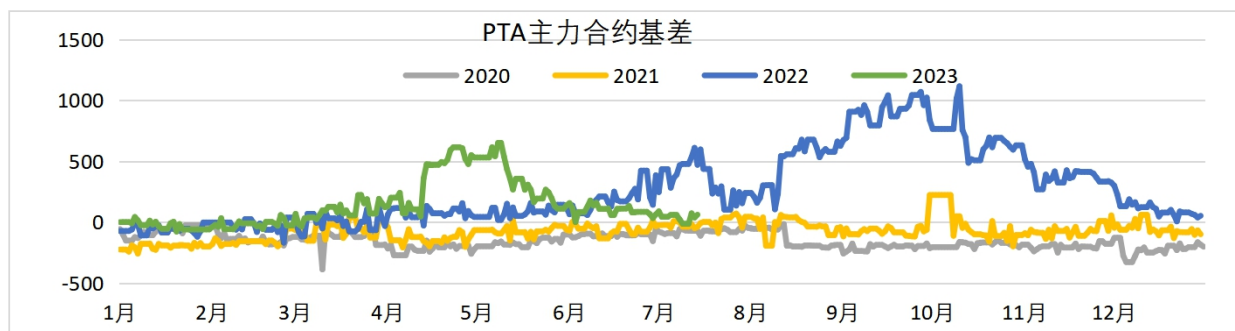


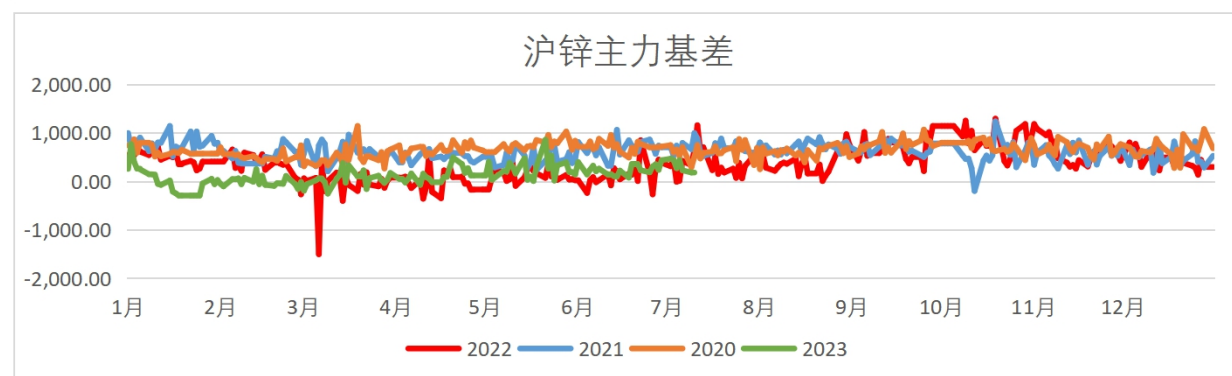
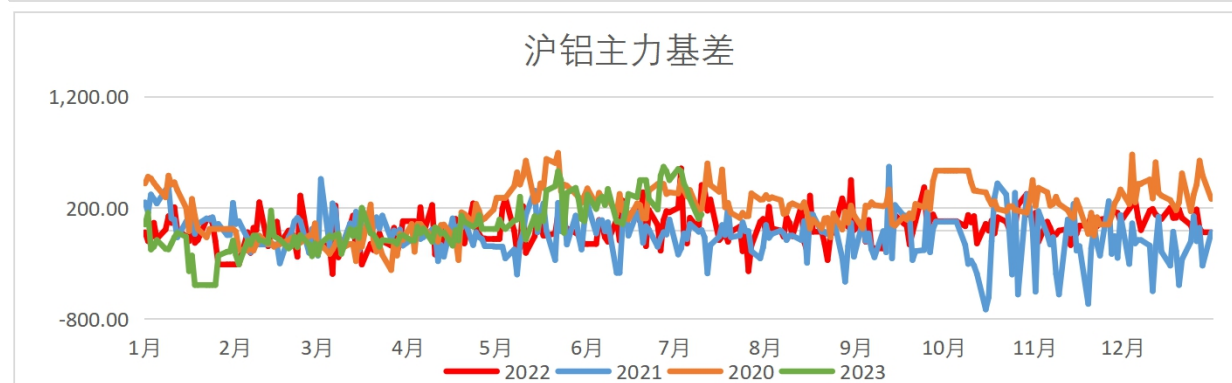
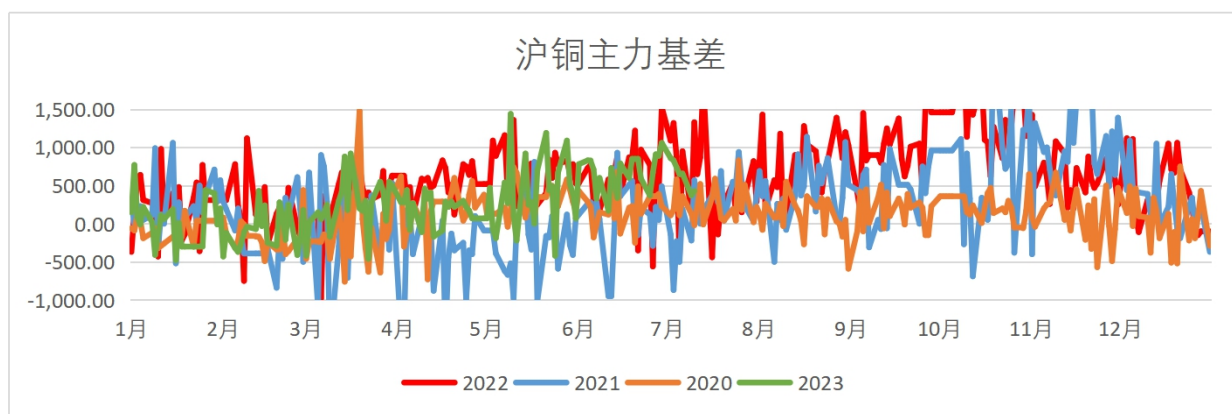
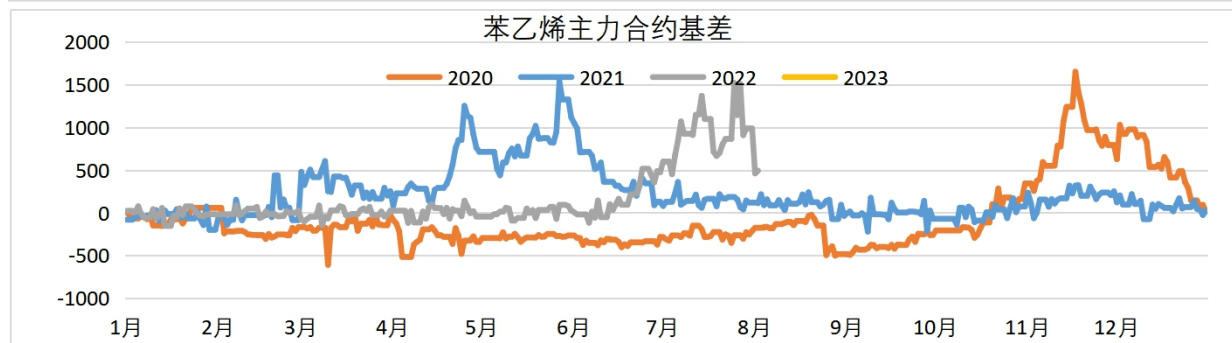
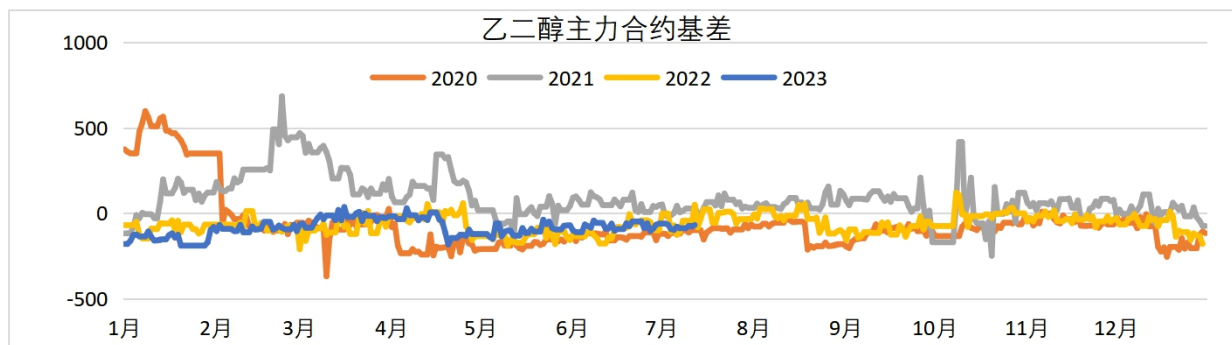
焦煤主力合约基差



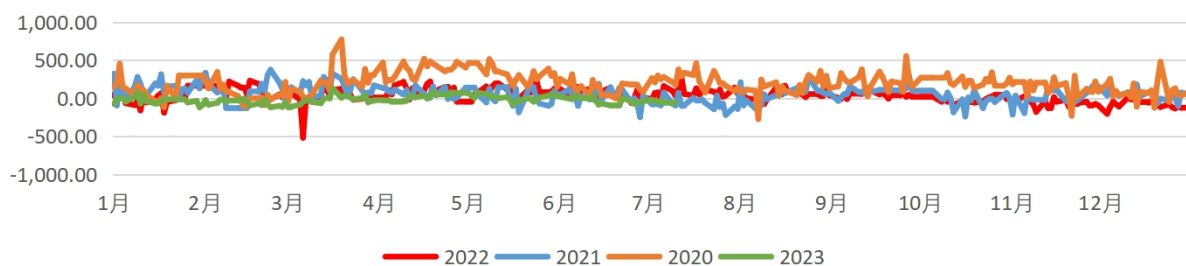




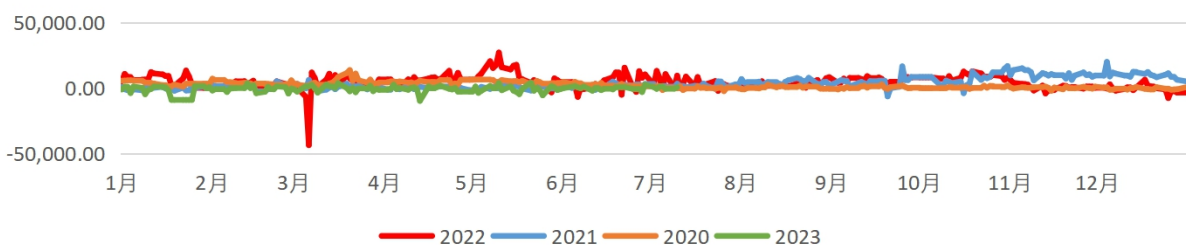




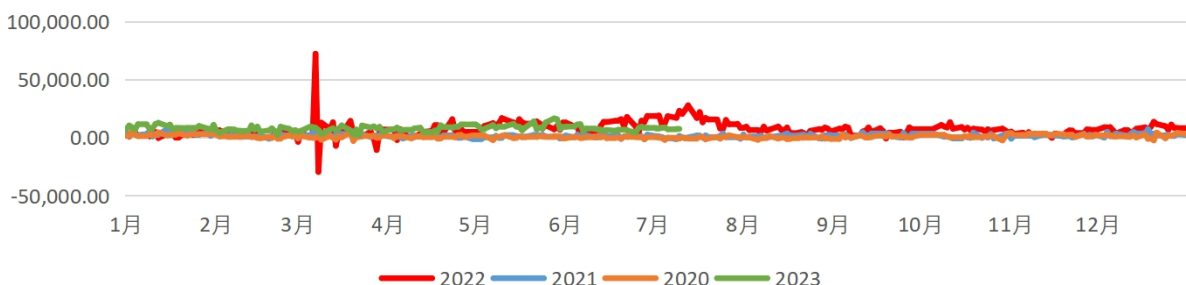
沪铅主力基差



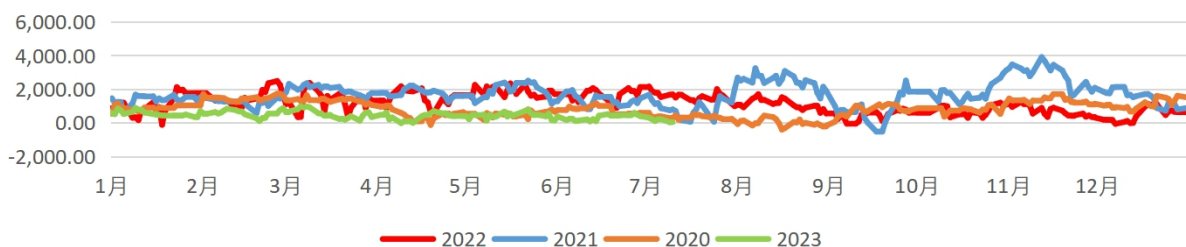
沪锡主力基差



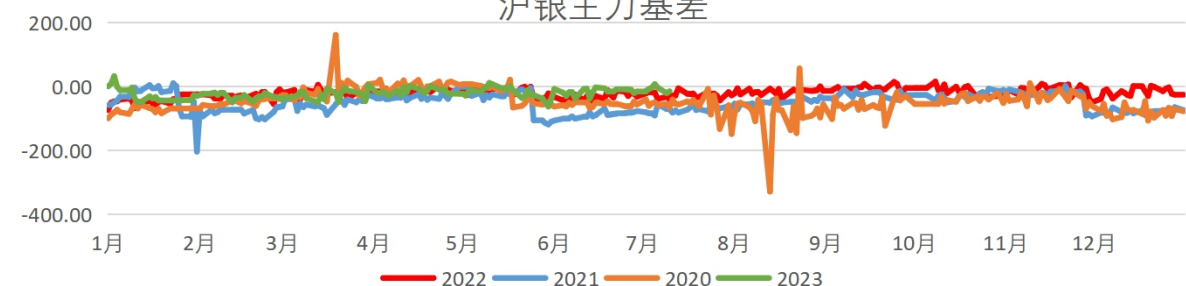
沪镍主力基差



不锈钢主力基差



沪银主力基差



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

免责声明：

本报告由山金期货投资咨询部制作，未获得山金期货有限公司的书面授权，任何人和单位不得对本报告进行任何形式的修改、发布和复制。本报告基于本公司期货研究人员采用可信的公开资料和实地调研资料，但本公司对这些信息的准确性和完整性不作任何保证，且本报告中的资料、建议、预测均反映报告初次发布时的判断，可能会随时调整，报告中的信息或所表达的意见不构成投资、法律、会计或税务的最终操作建议，本公司不就报告中的内容对最终操作建议作任何担保。在山金期货有限公司及其研究人员知情的范围内，山金期货有限公司及其期货研究人员以及财产上的利害关系人与所评价或推荐的产品不存在任何利害关系，同时提醒期货投资者，期市有风险，入市须谨慎。