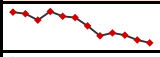
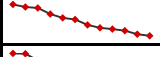
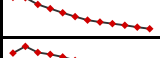
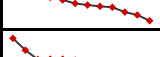
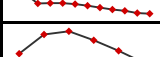
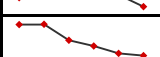
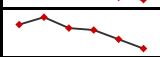
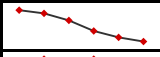
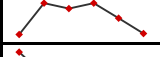
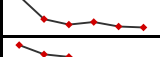
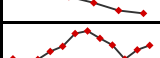
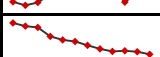
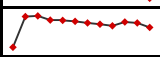
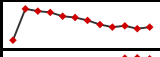
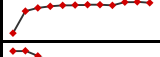

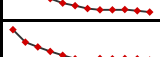
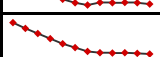
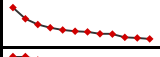
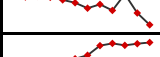





山金期货基差日报

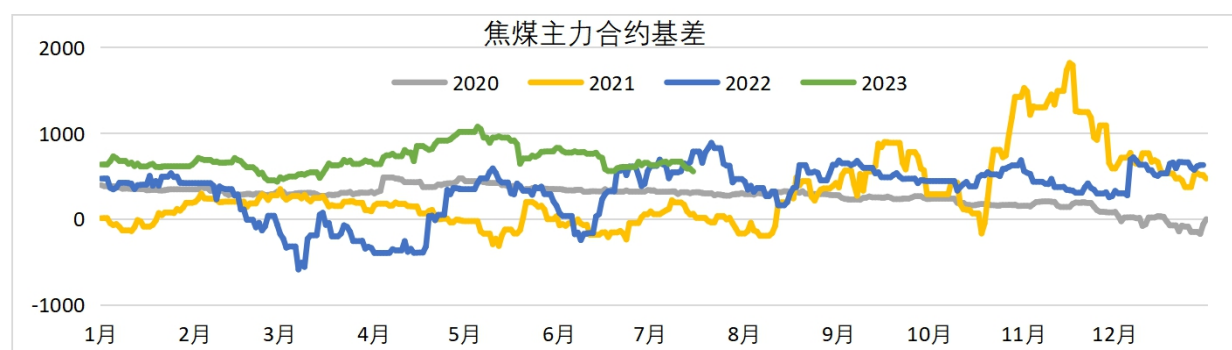
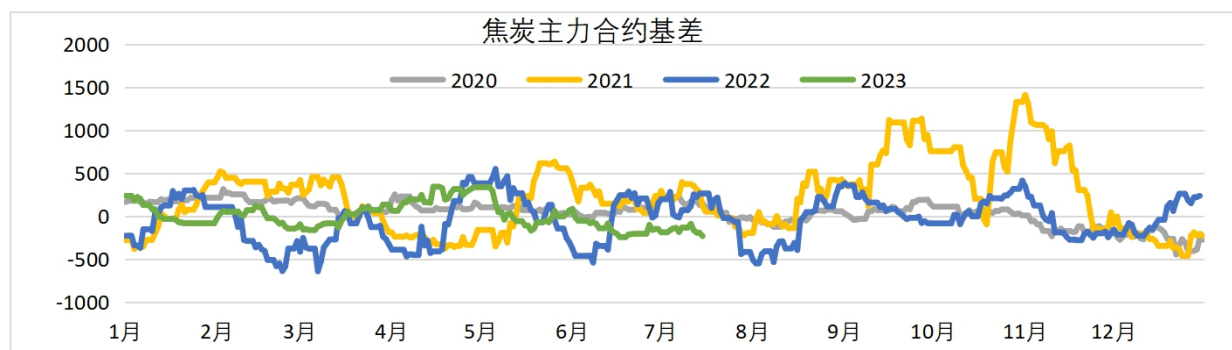
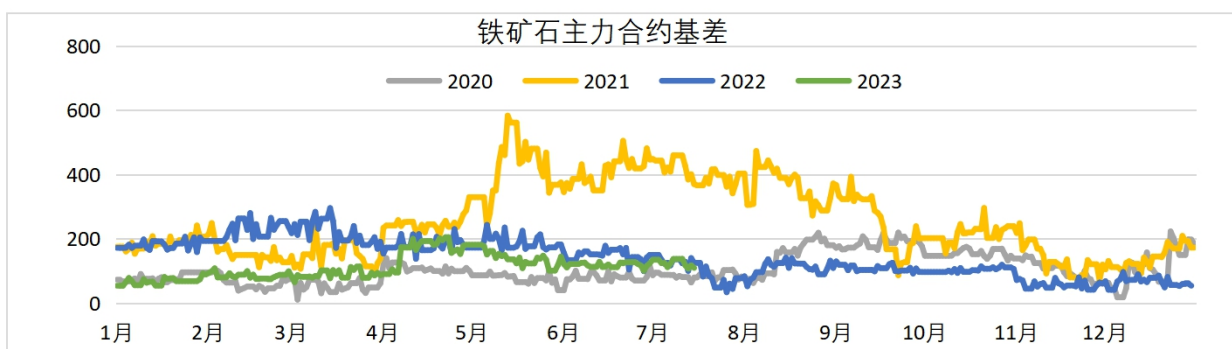
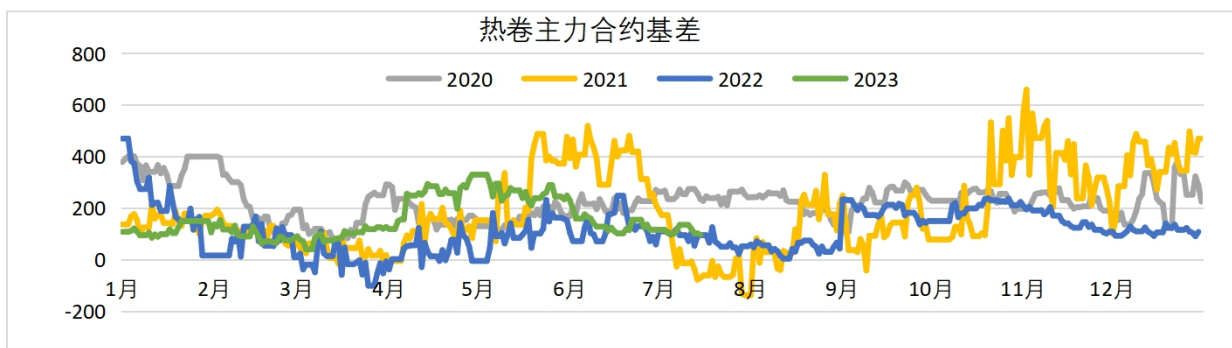
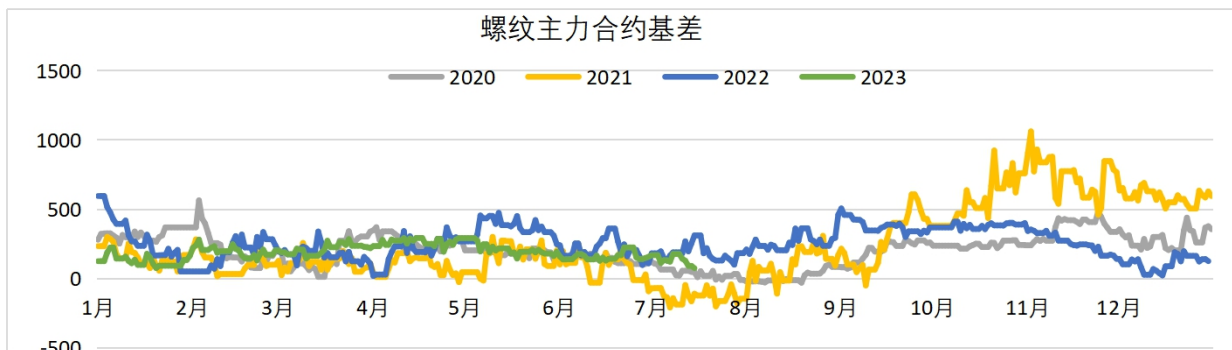
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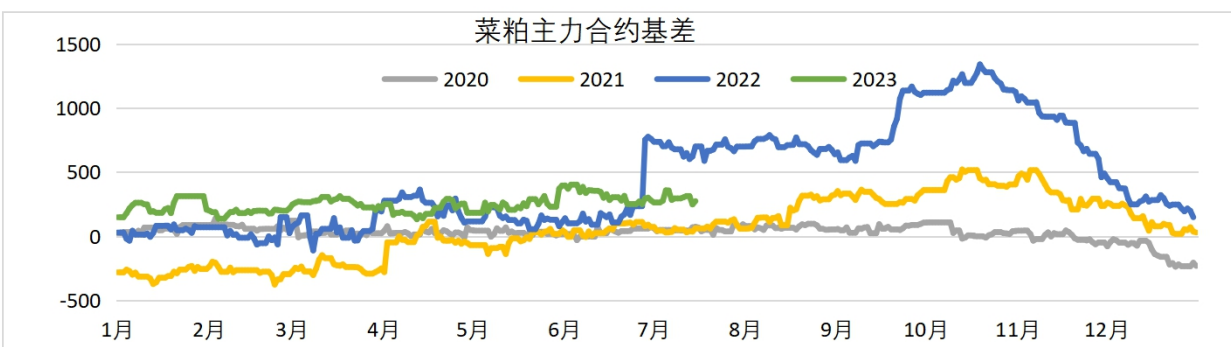
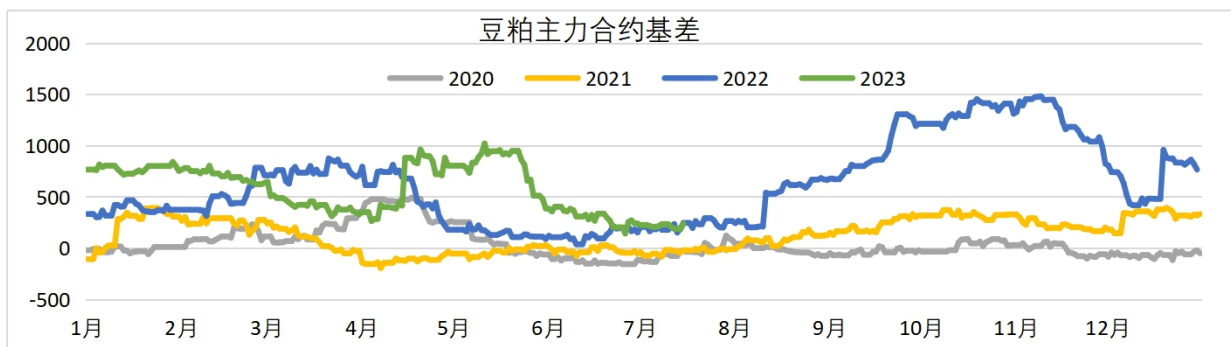
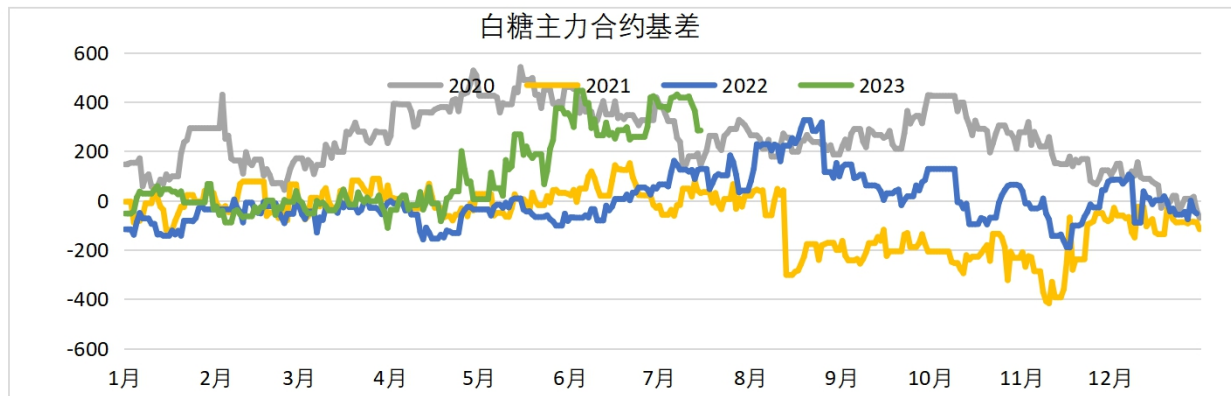
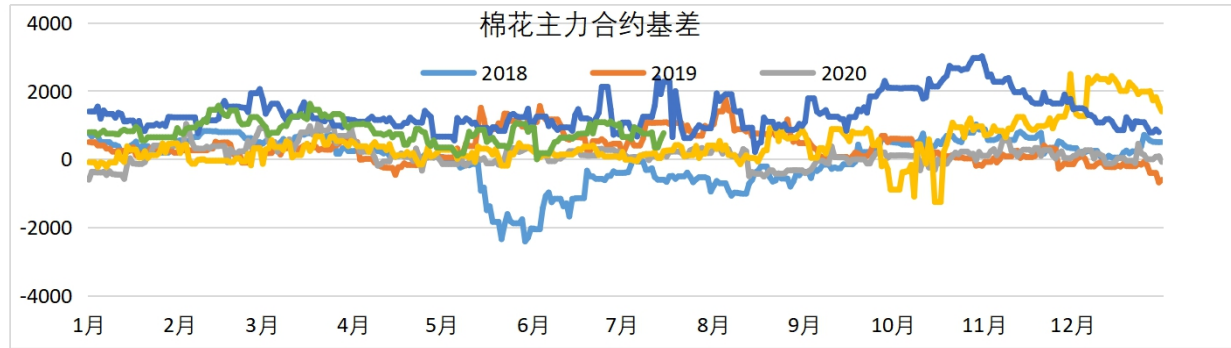
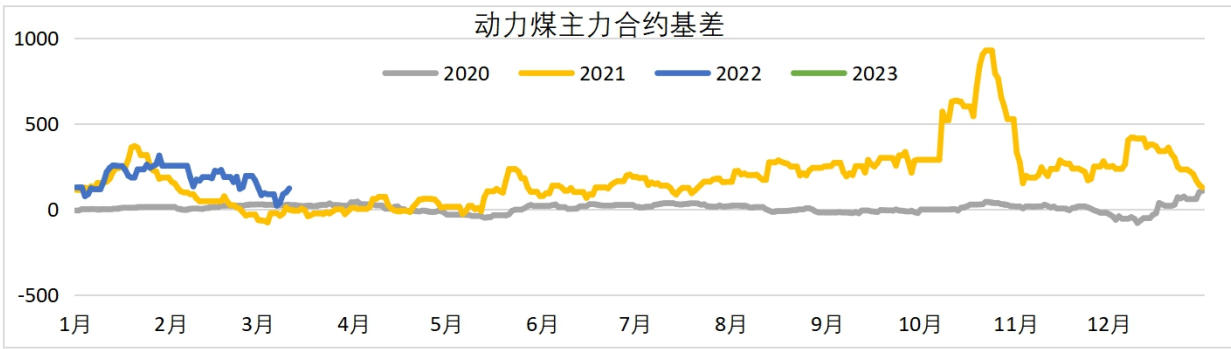
一、主要品种基差及变化情况一览

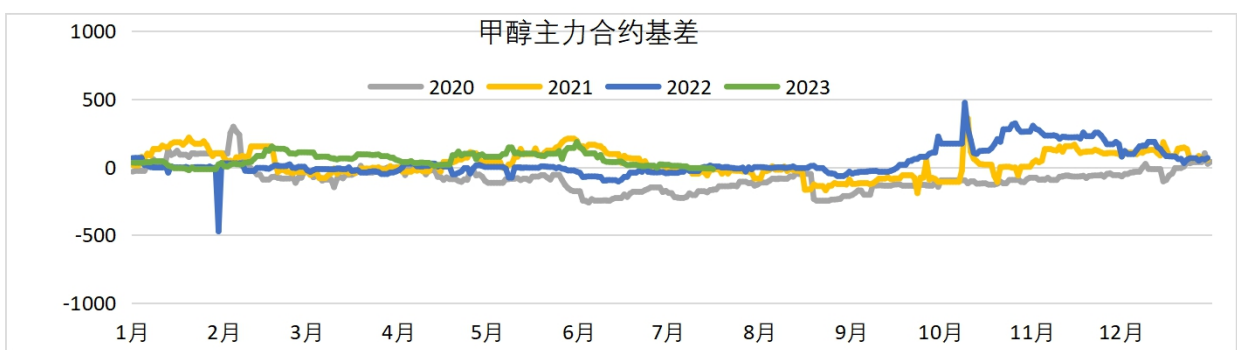
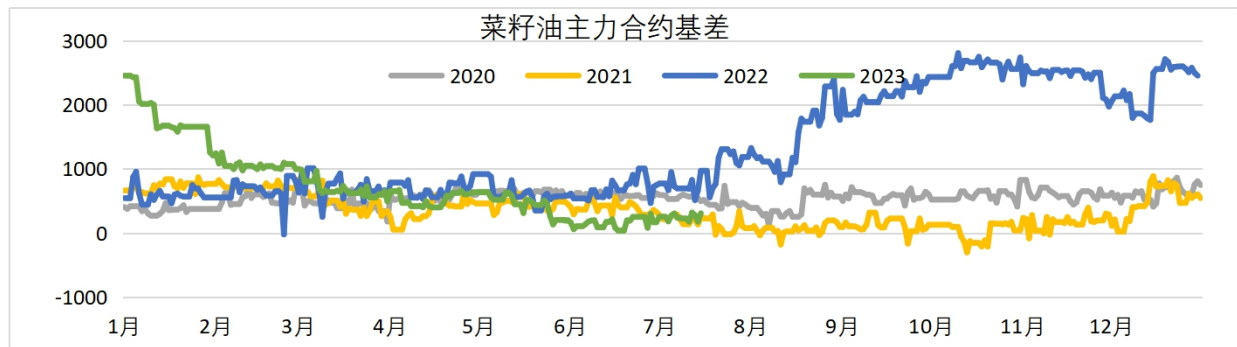
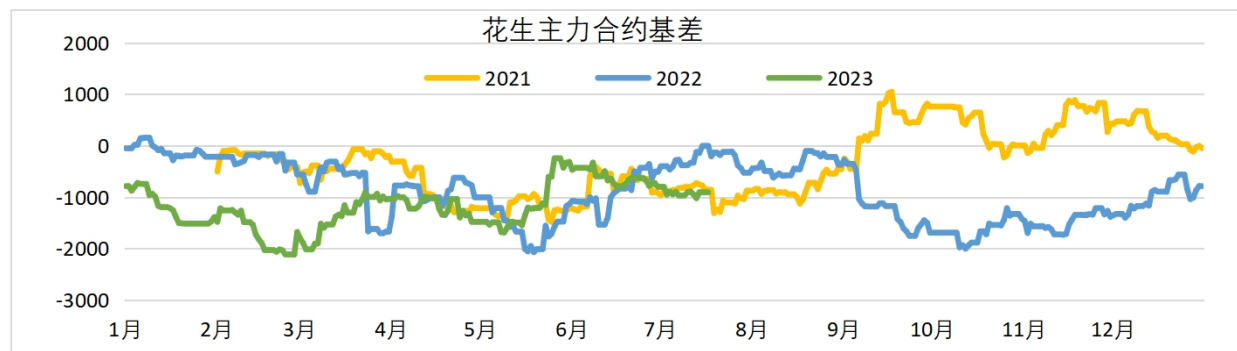
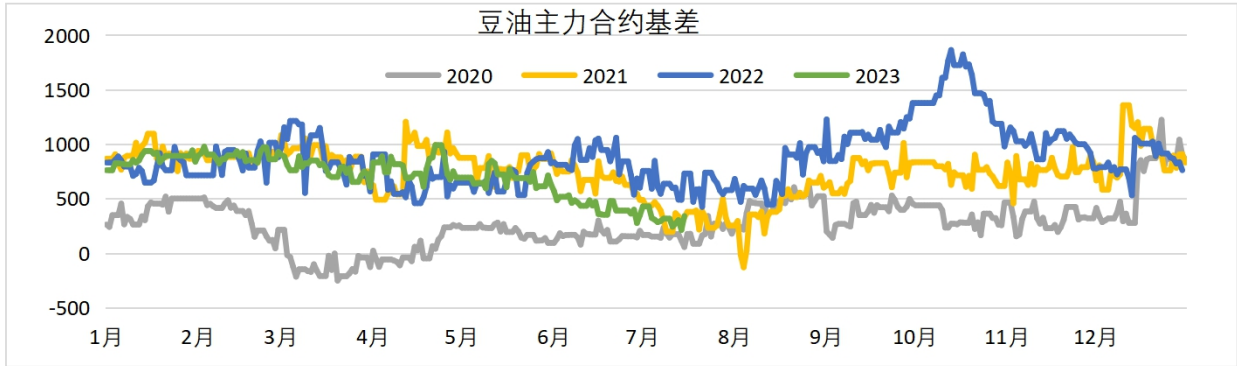
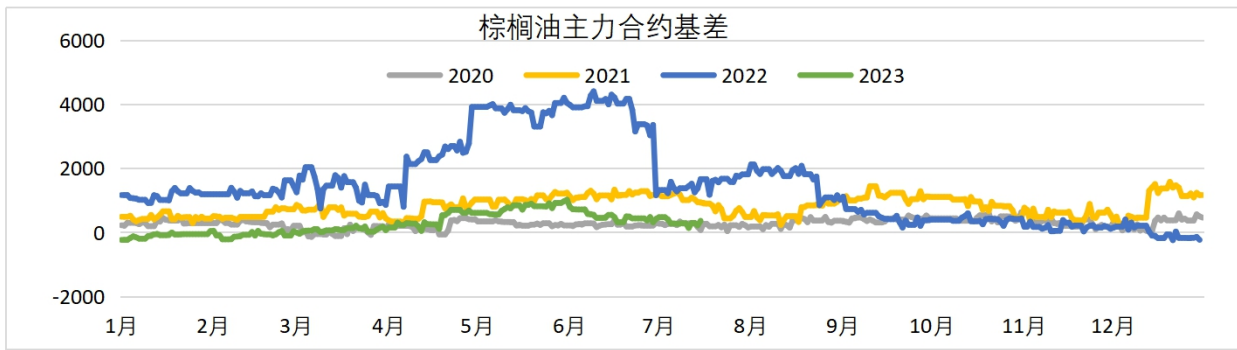
品种	地区	现货折盘面价	期货价 (主力合约)	基差	基差变动	基差率	期限结构
螺纹	上海	3845	3774	71	-16	1.89%	
热卷	上海	3970	3874	96	-5	2.48%	
铁矿石	青岛港PB粉	958	849	109	-8	12.79%	
焦炭	天津港	1990	2219	-229	-35	-10.32%	
焦煤	京唐港	1980	1426	555	-30	38.90%	
棉花	全国	17884	17125	759	184	4.43%	
白糖	南宁	7200	6915	285	1	4.12%	
豆粕	张家港	4260	4023	237	57	5.89%	
菜粕	南通	4030	3757	273	26	7.27%	
豆油	张家港	8400	8060	340	128	4.22%	
棕榈油	广州	7840	7482	358	144	4.78%	
菜籽油	江苏	10010	9703	307	131	3.16%	
花生	青岛	9200	10106	-906	0	-8.96%	
甲醇	江苏	2305	2320	-15	-8	-0.65%	
PTA	华东	5980	5956	24	-28	0.40%	
PP	镇海	#N/A	7383	#N/A	#N/A	#N/A	
PE	扬子石化	8230	8162	68	80	0.83%	
PVC	华东	5870	6038	-168	11	-2.78%	
沥青	华东	3870	3774	96	-17	2.54%	
EG	华东	4075	4166	-91	5	-2.18%	
铜	上海	69950	69290	660	350	0.95%	
铝	上海	18510	18300	210	75	1.15%	
锌	上海	20750	20450	300	325	1.47%	
铅	上海	15700	15740	-40	65	-0.25%	
镍	上海	173300	166200	7100	-410	4.27%	
不锈钢	无锡	15000	14960	40	-40	0.27%	
锡	上海	233250	232010	1240	1140	0.53%	
白银	上海	5777	5773	4	729	0.07%	

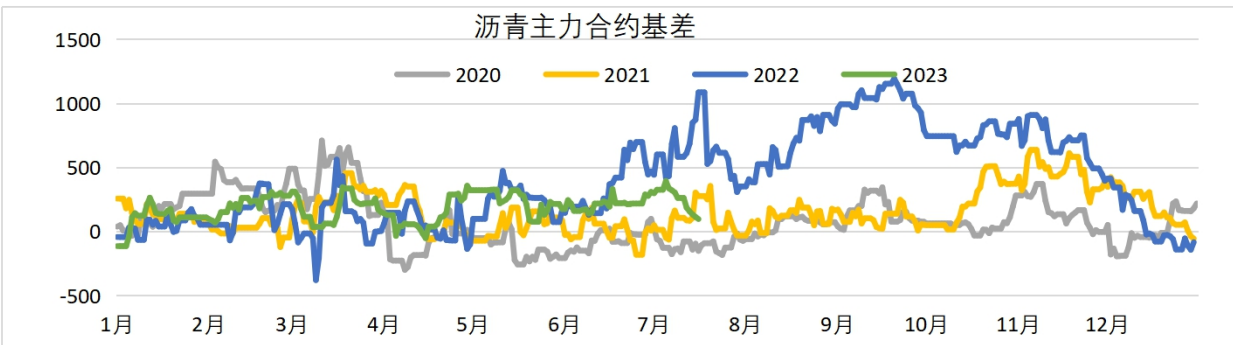
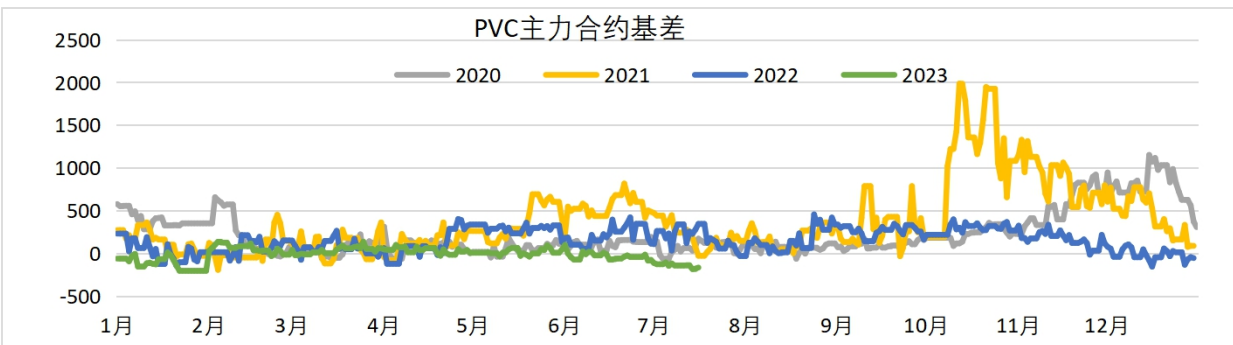
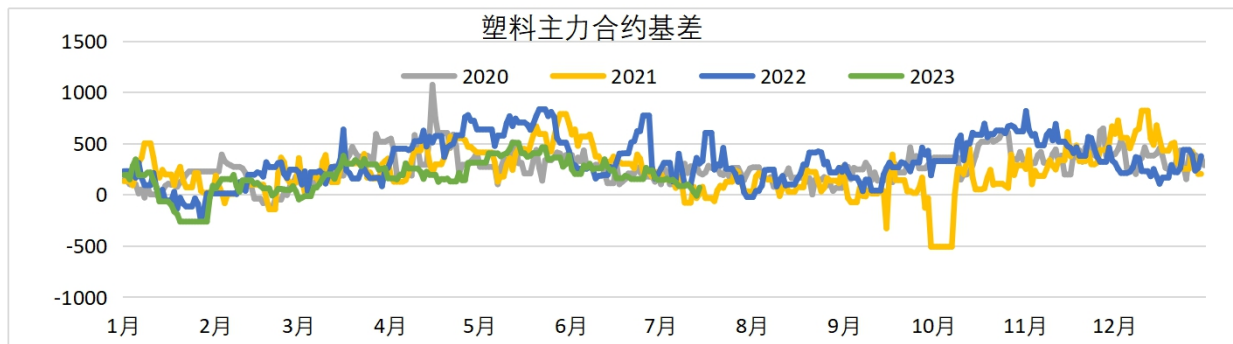
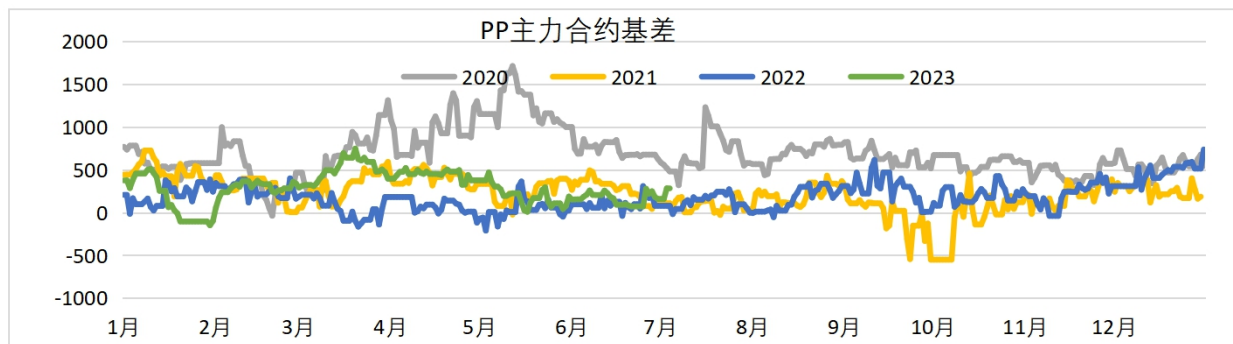
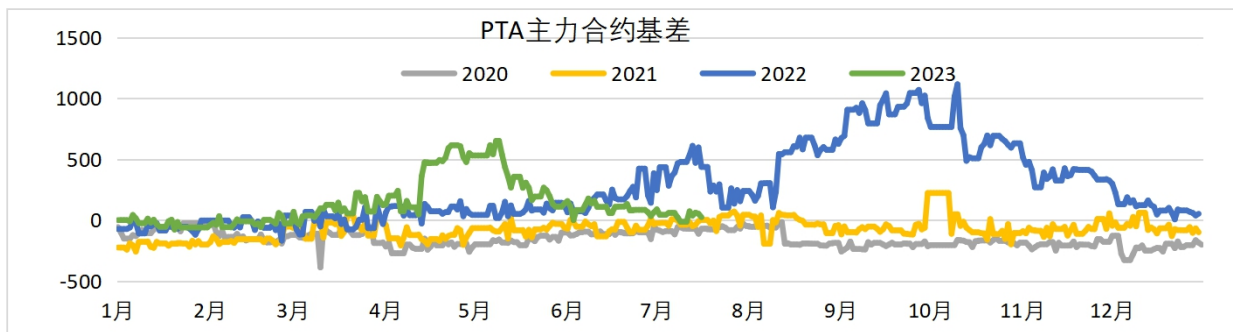
备注：(1) 基差率=基差/期货价格；
 (2) 期限结构数据采用前一交易日结算价

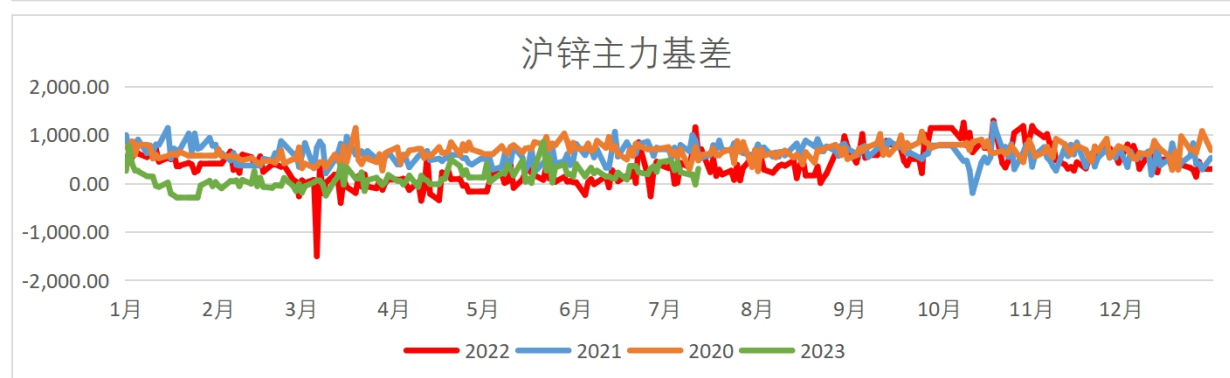
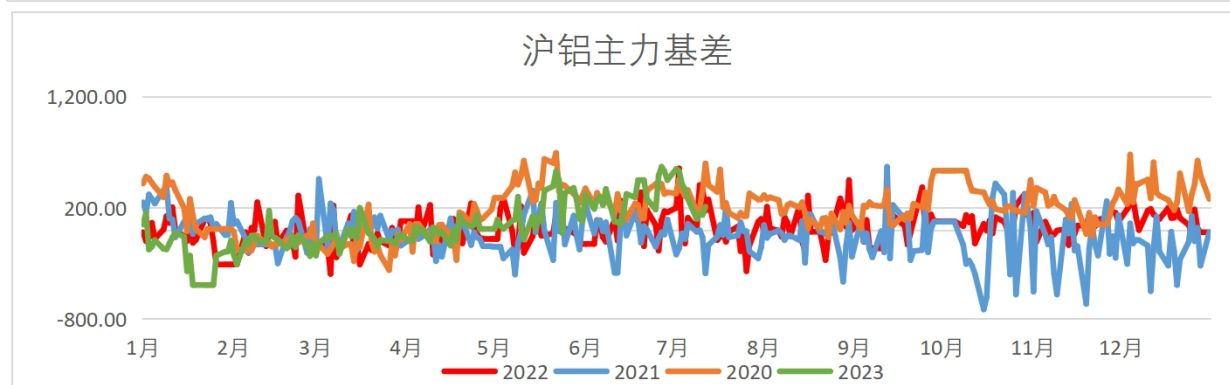
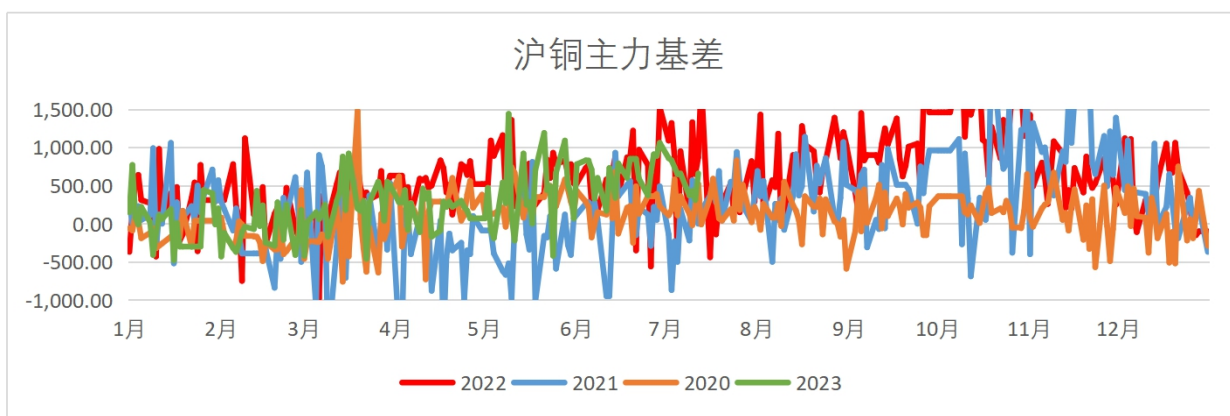
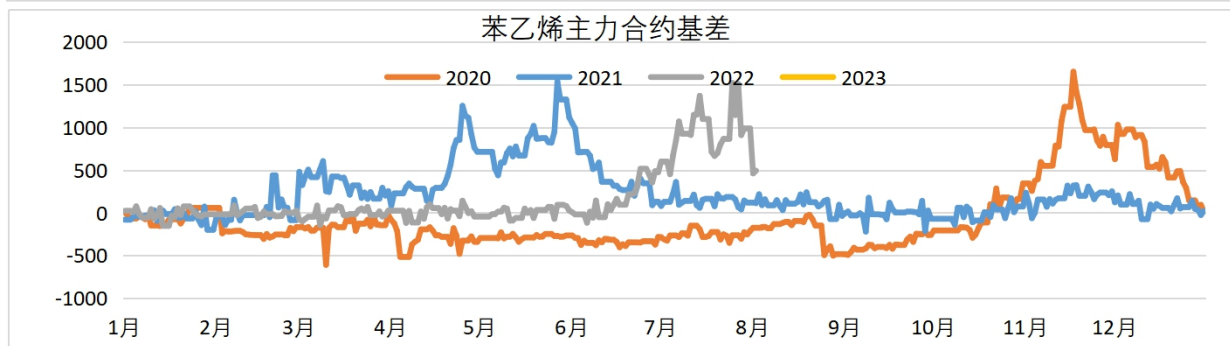
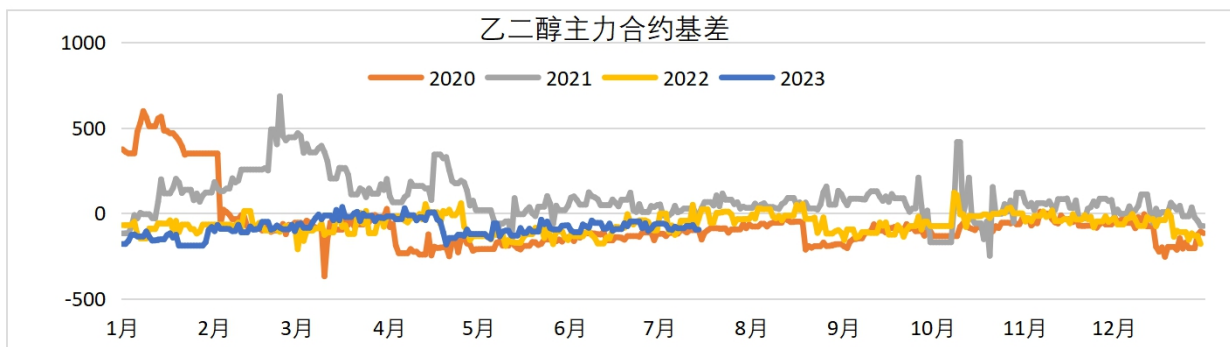
三、主要品种基差季节性图表及期限结构

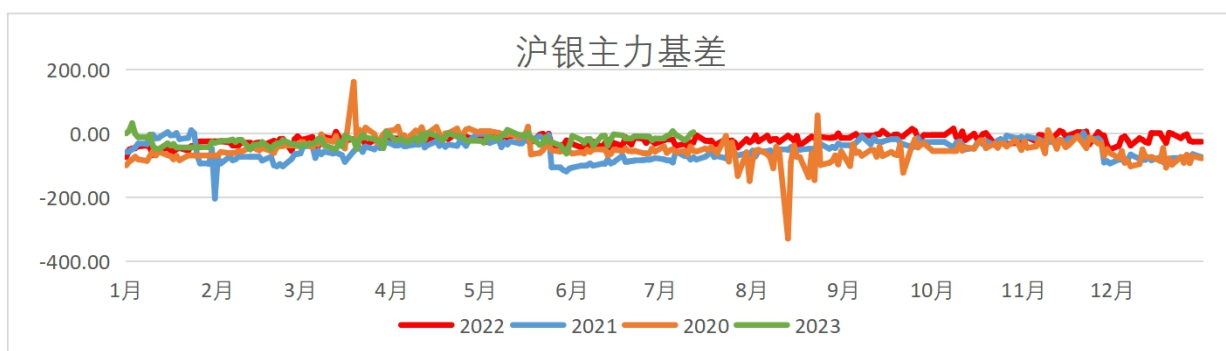
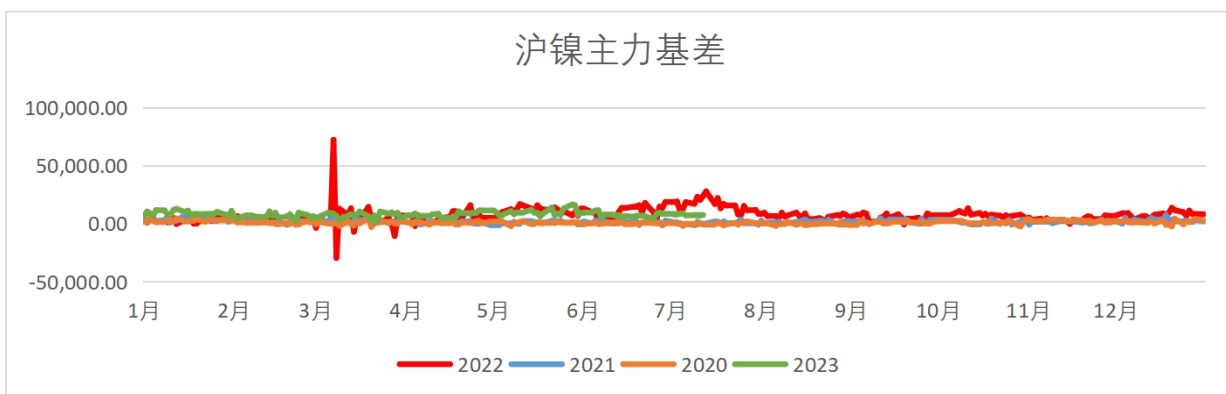
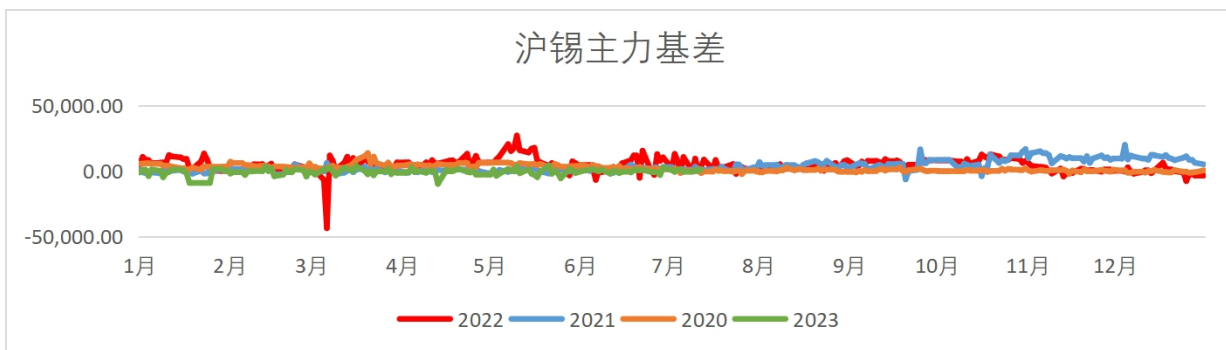
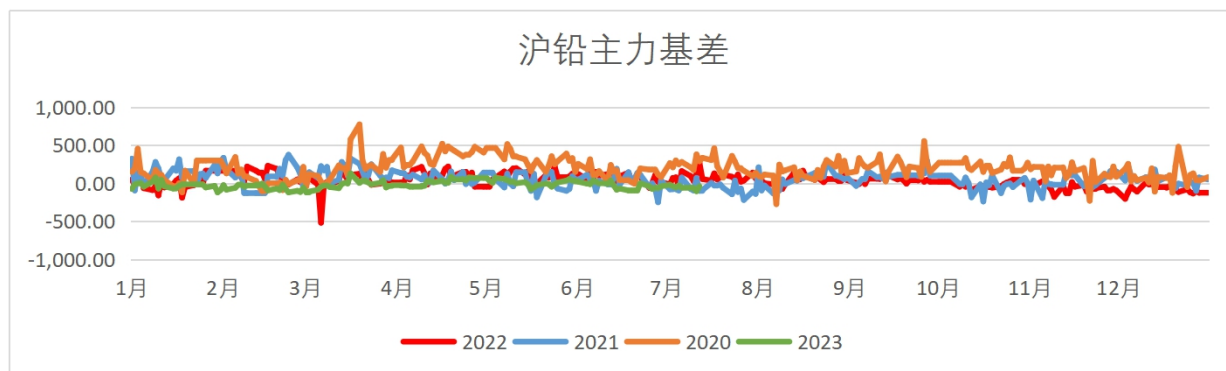












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