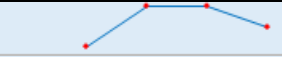
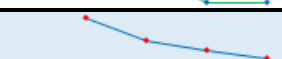


跨期数据跟踪

信达期货能化组交流群，即将成立啦！
快向“能化小精灵”申请吧！
微信号：hanbb360



化工跨期套利跟踪									
 信达期货 CINDA FUTURES		联系人：徐林			联系人：韩冰冰				
		投资咨询号：Z0012867			从业资格号：F3047762				
		电话：0571-28132638							
策略组合		20日前 5月23日	10日前 6月6日	5日前 6月14日	昨日 6月20日	今日 6月21日	近一个月走势图	建议	
跨期	MA9-MA1		-54	-44	-44	-49			
	MA5-MA9	-14	15	-8	-17	-3			
	TA9-TA1		192	250	422	396			
	TA5-TA9	-158	-148	-202	-426	-384			
	L9-L1		95	75	160	155			
	L5-L9	-100	-110	-75	-180	-180			
	PP9-PP1		392	362	419	404			
	PP5-PP9	-394	-488	-444	-588	-585			
	V9-V1		215	190	180	170			
	V5-V9	-260	-295	-275	-290	-270			
	BU9-BU12	126	122	170	82	86			
	BU6-BU9	168	368	484	-168	-170			
	RU9-RU1		-935	-955	-1020	-1075			
	RU5-RU9	1210	1105	1120	1180	1225			

基差数据跟踪

信达期货能化组交流群，即将成立啦！
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2019年06月21日期现结构图

品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PTA	5920	15.00		384.00	97.00		6.9%	
PP	8450	-50.00		135.00	-31.00		1.6%	
橡胶	11900	0.00		165.00	30.00		1.4%	
PE	7700	0.00		-40.00	35.00		-0.5%	
PVC	6730	30.00		-55.00	35.00		-0.8%	
甲醇	2330	-10.00		-51.00	-5.00		-2.1%	
EG	4400	-5.00		-101.00	4.00		-2.2%	

注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；

注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；

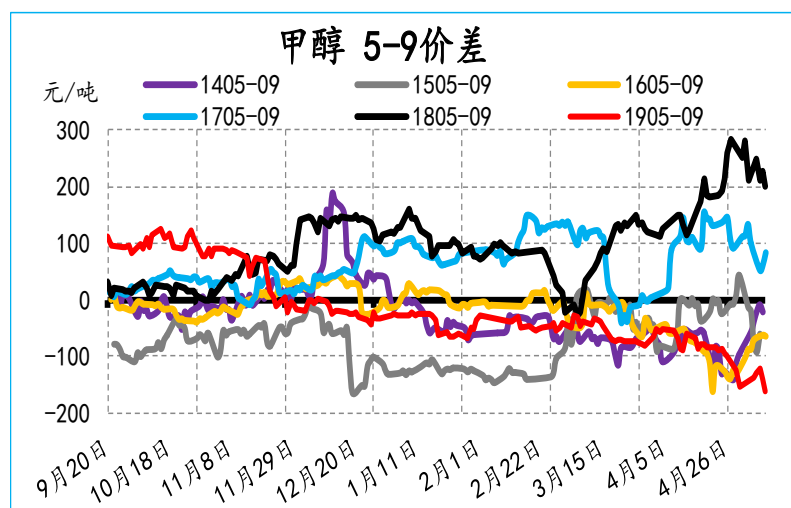
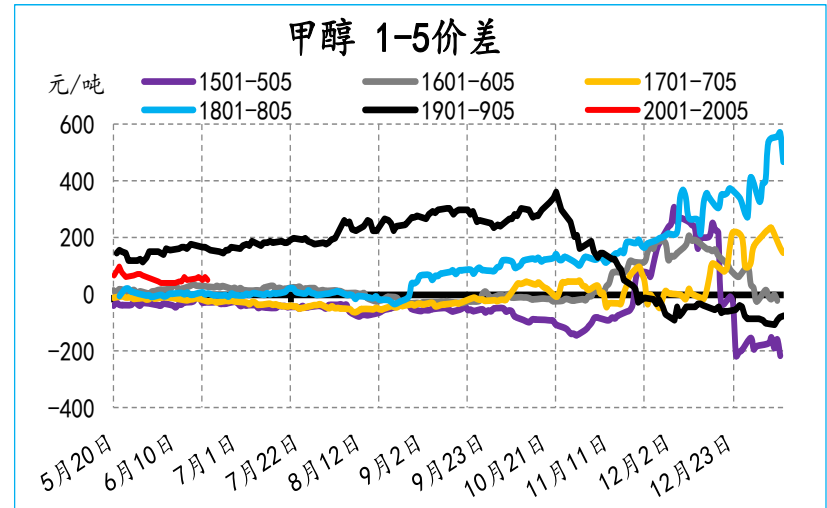
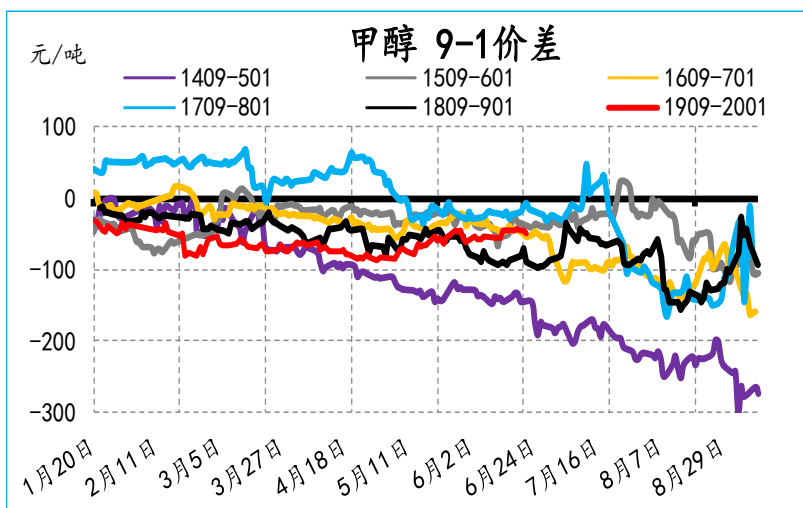
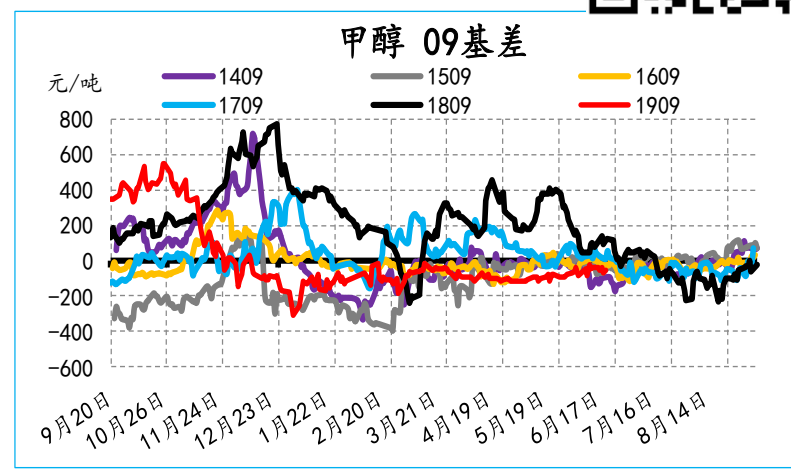
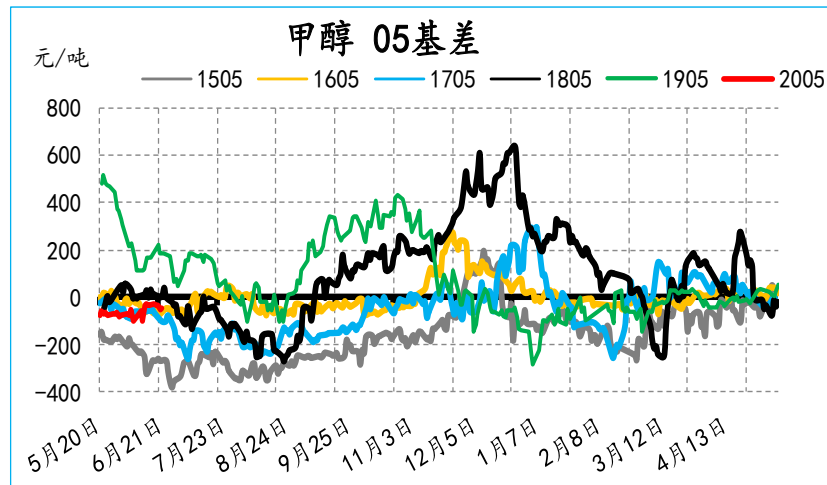
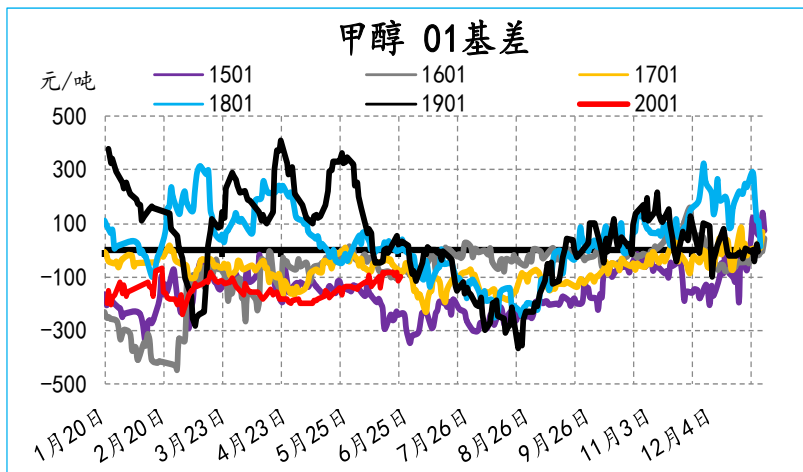
注3：主力合约为9月。

套利跟踪：甲醇

信达期货能化组交流群，即将成立啦！

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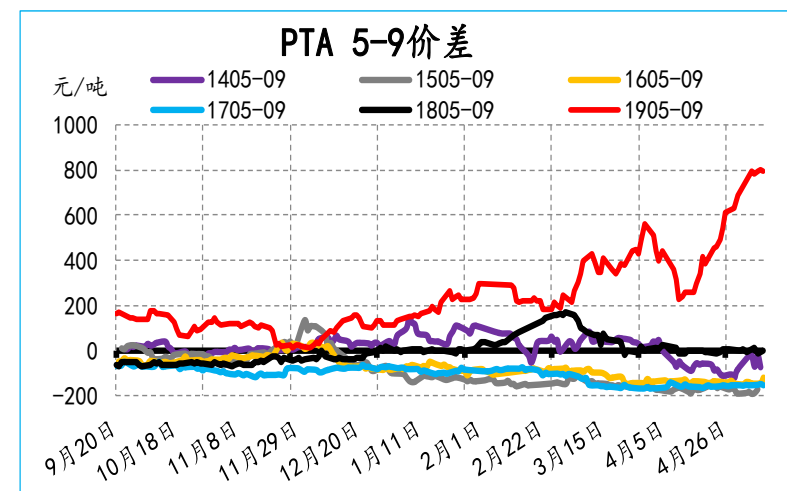
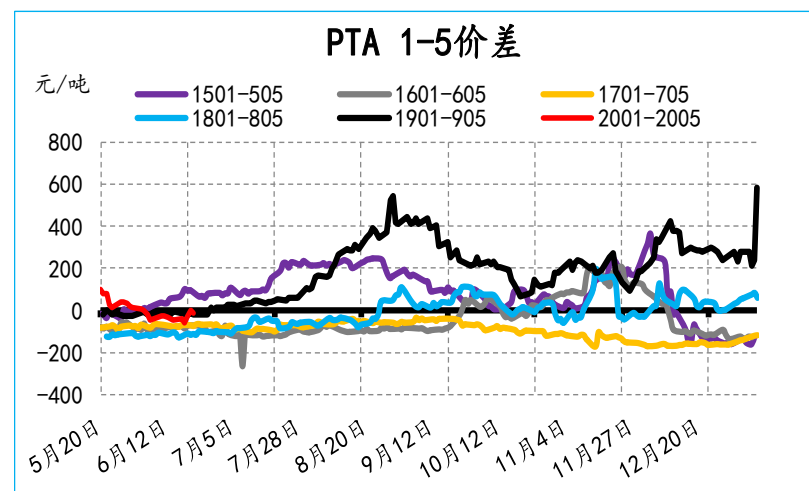
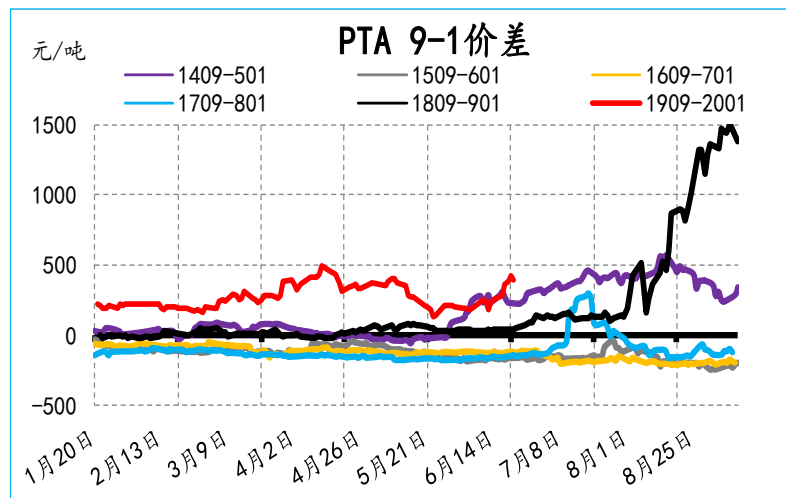
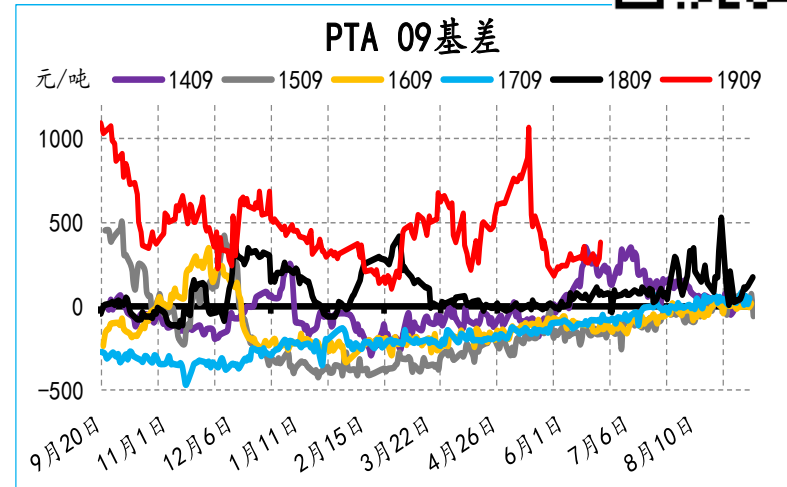
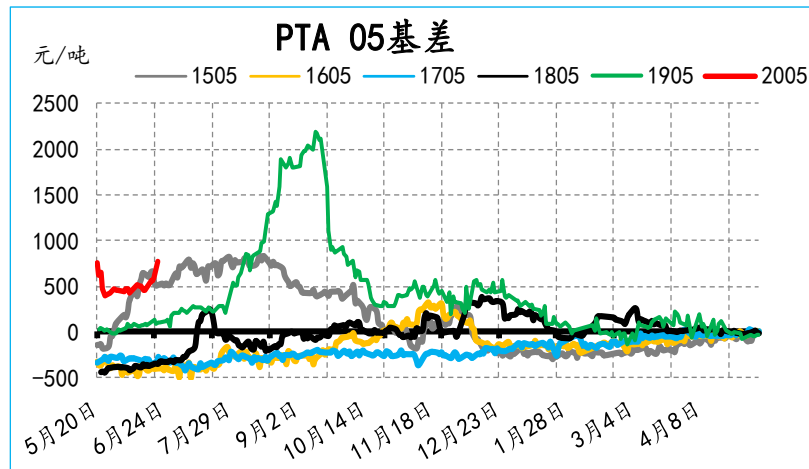
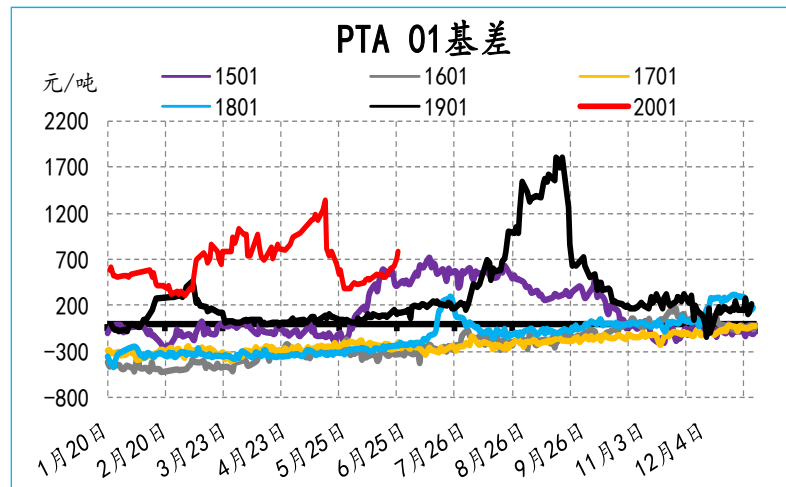


套利跟踪：PTA

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360

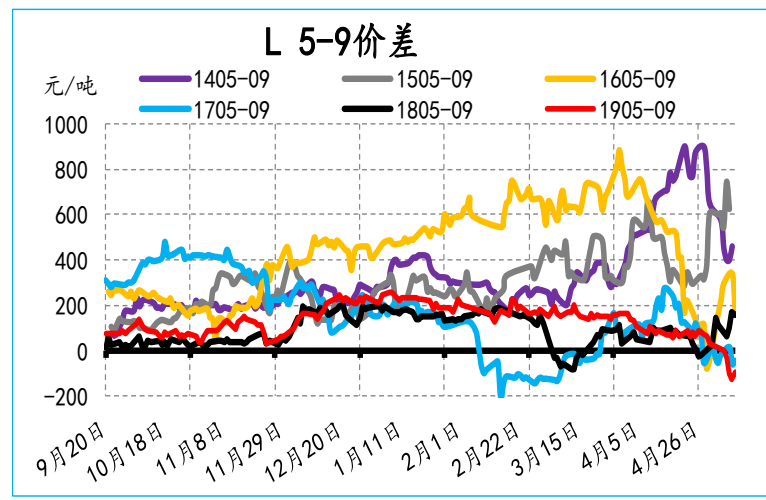
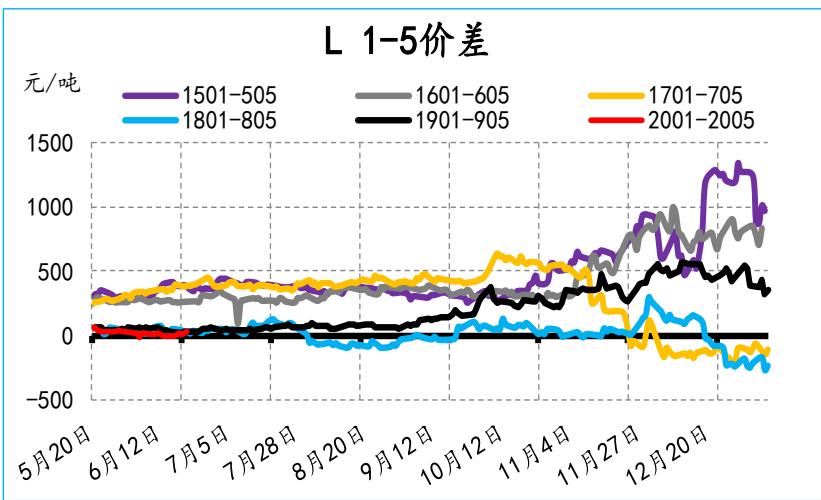
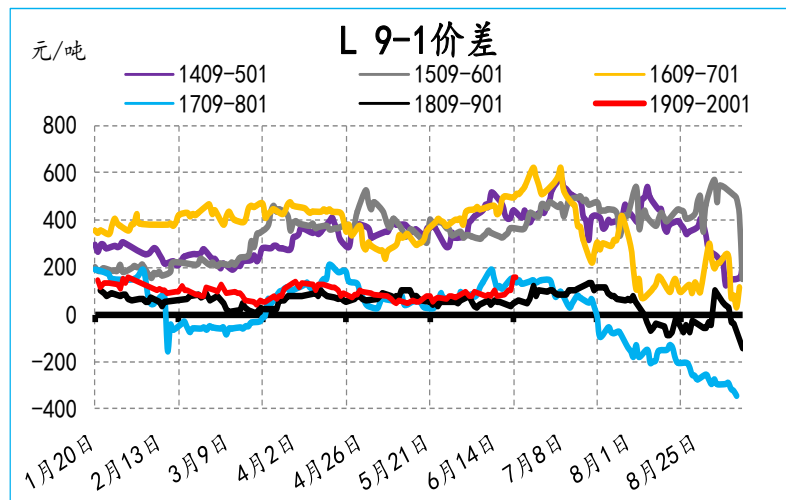
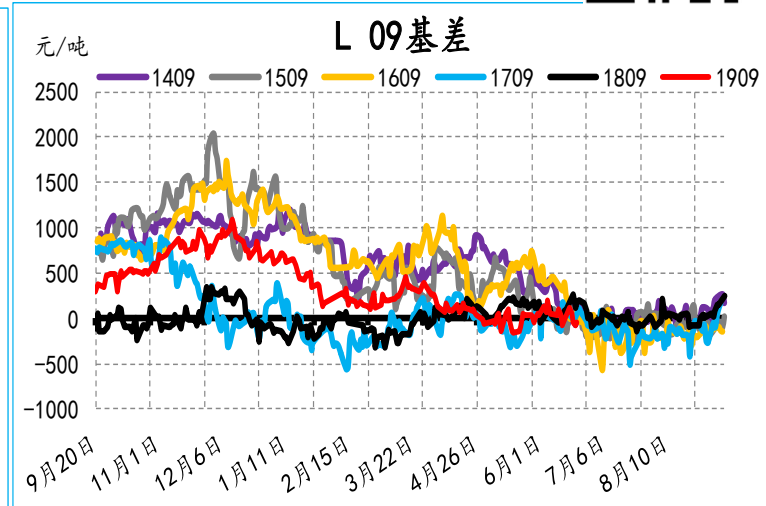
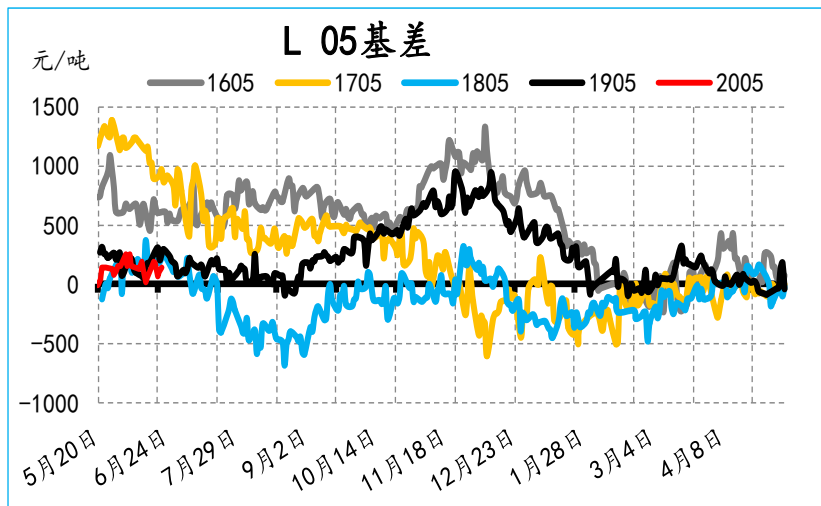
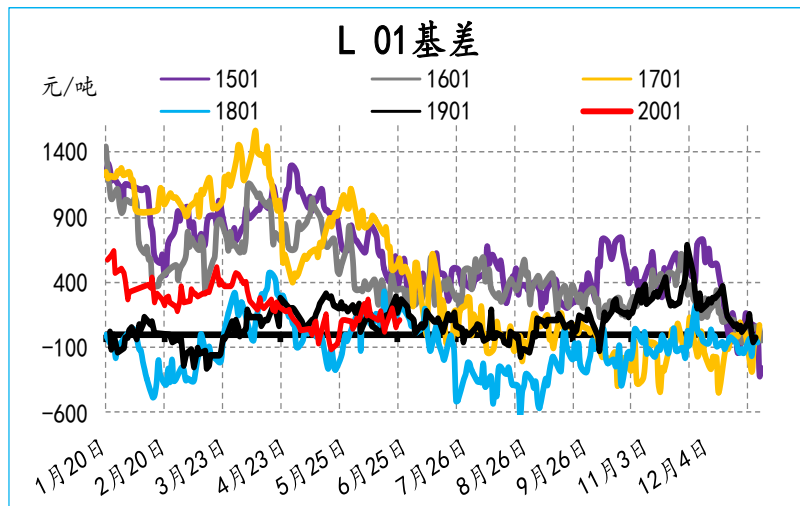


套利跟踪：PE

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360

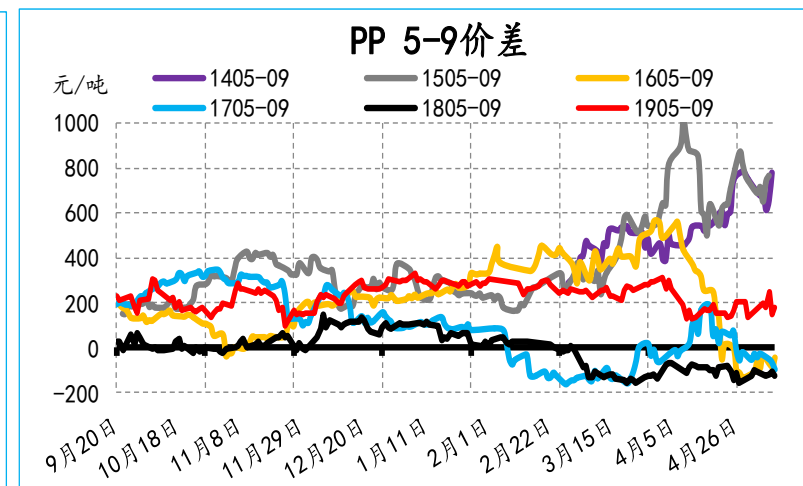
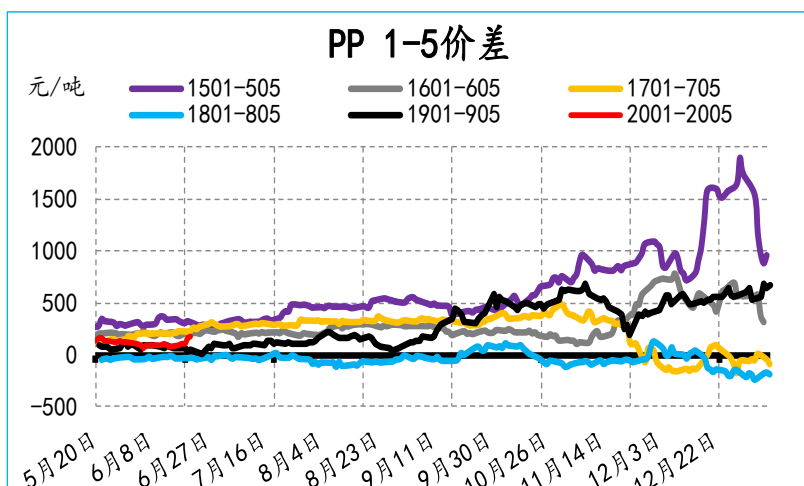
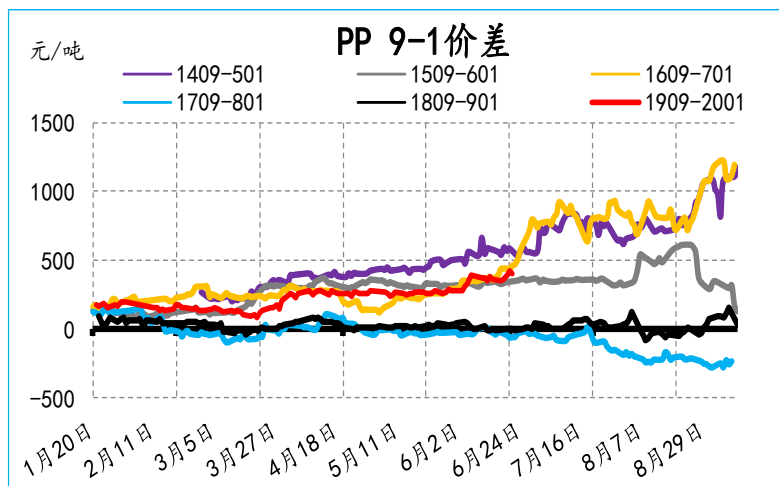
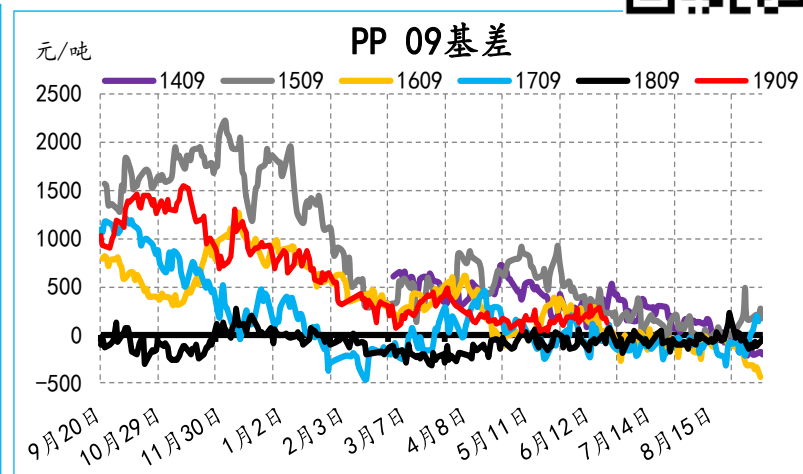
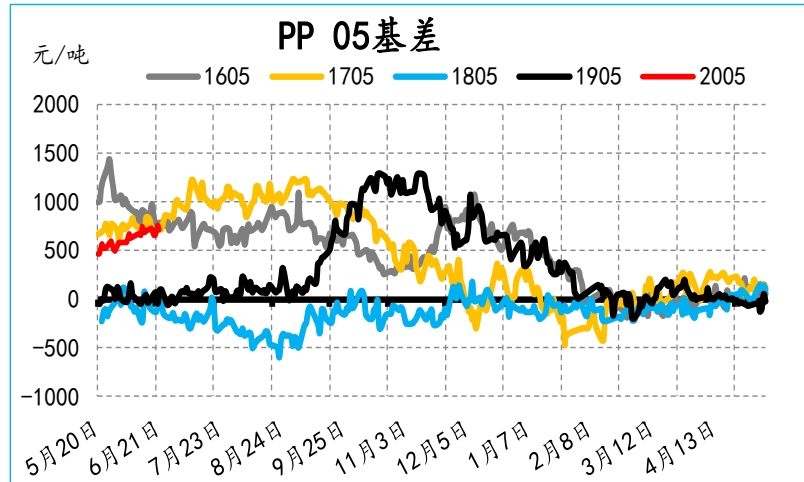
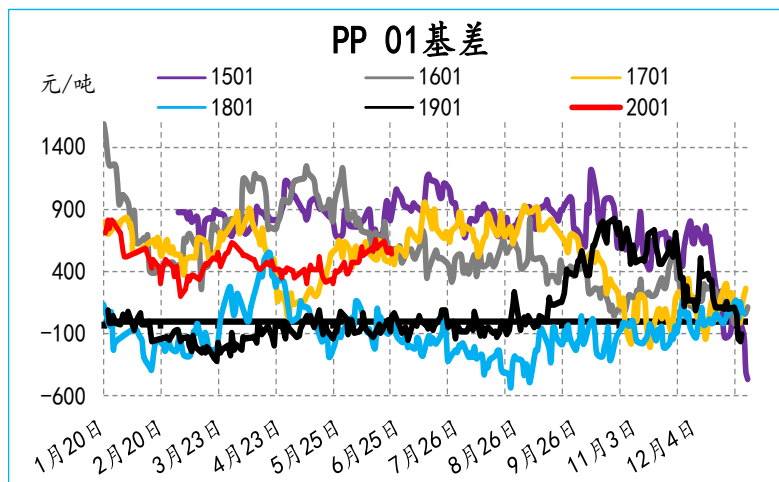


套利跟踪：PP

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360

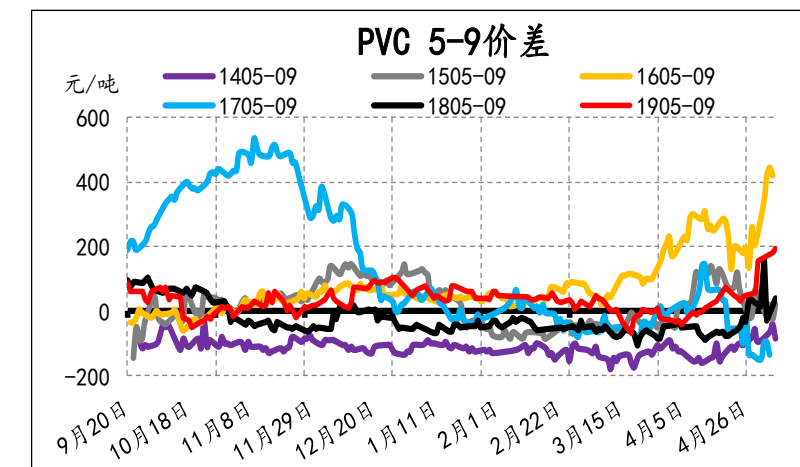
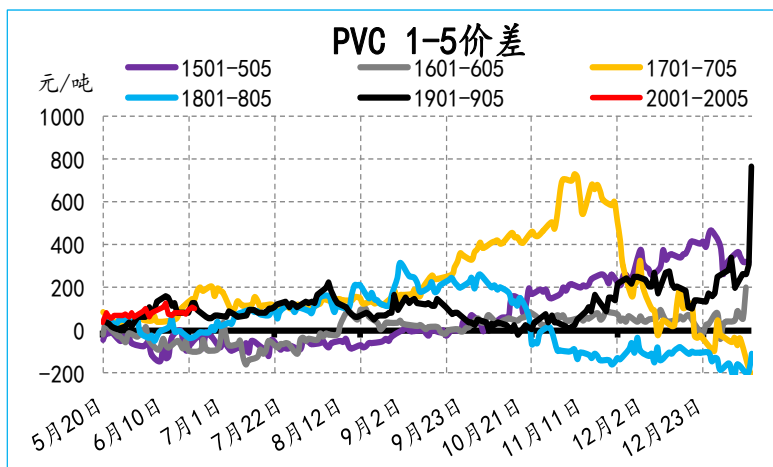
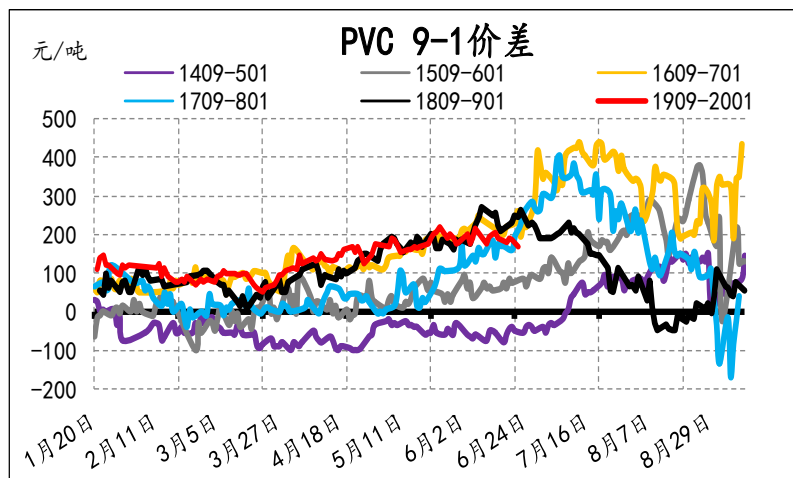
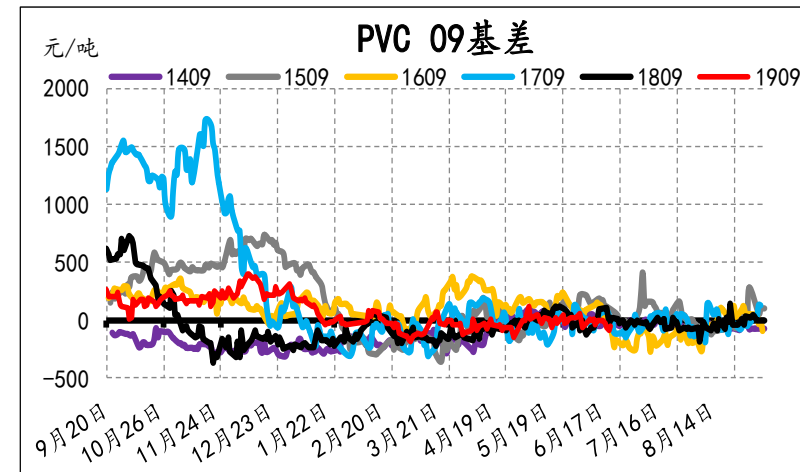
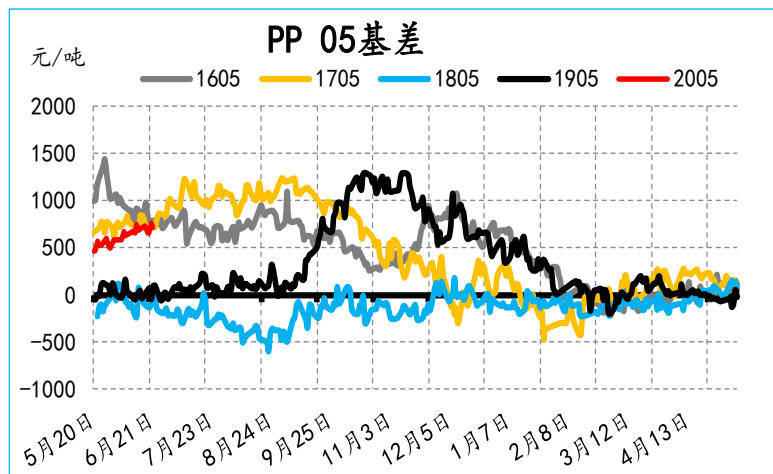
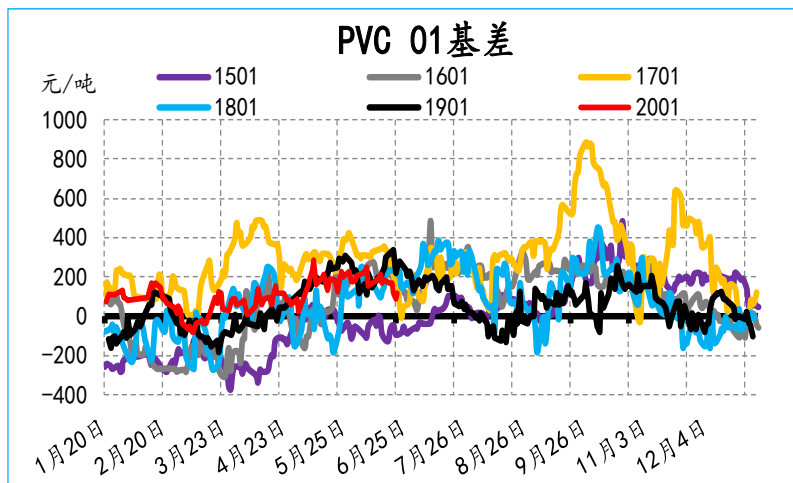


套利跟踪：PVC

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360

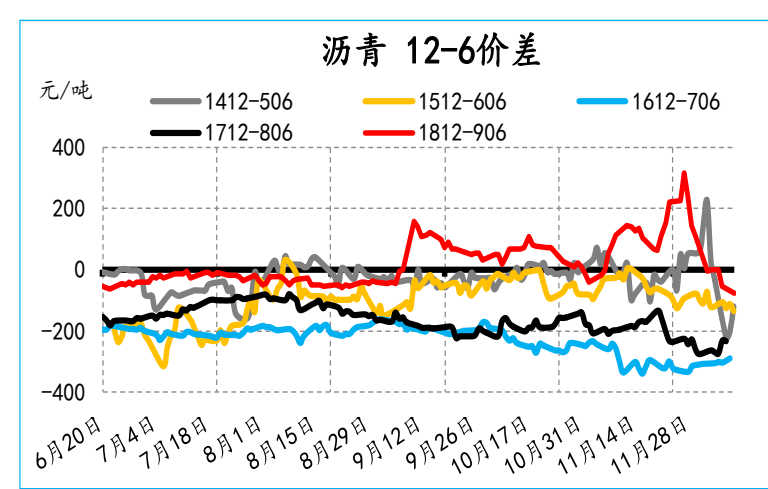
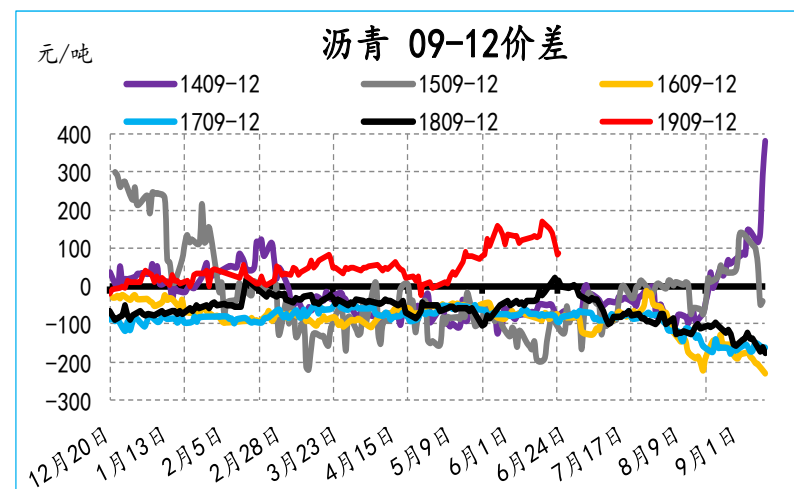
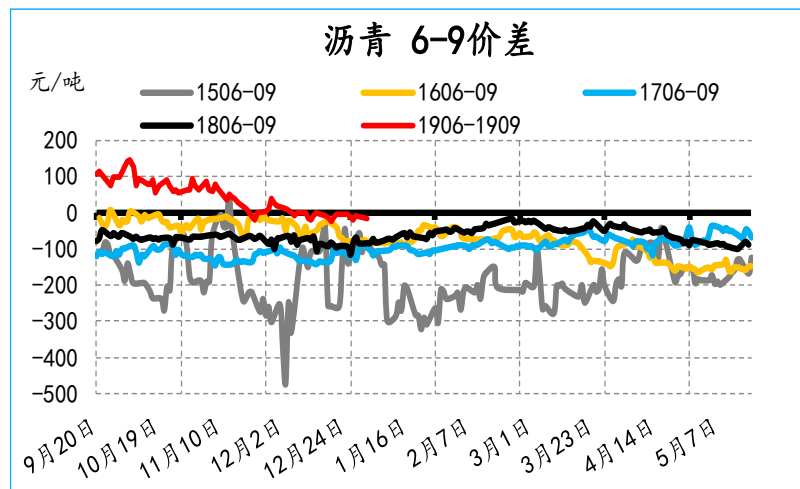
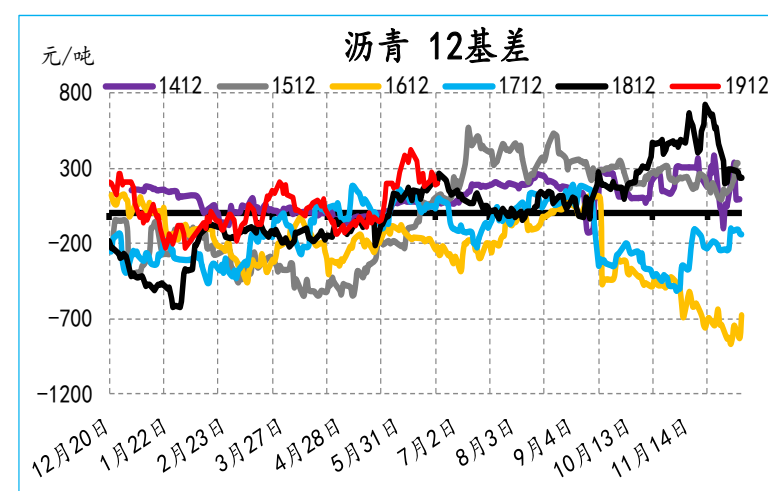
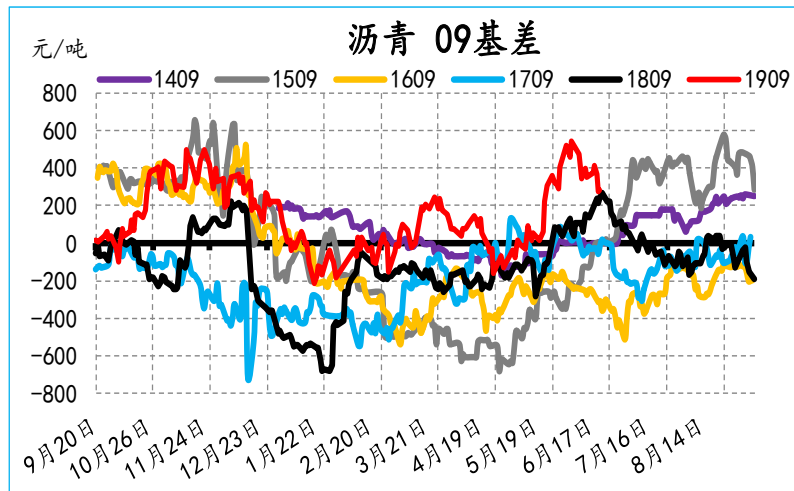
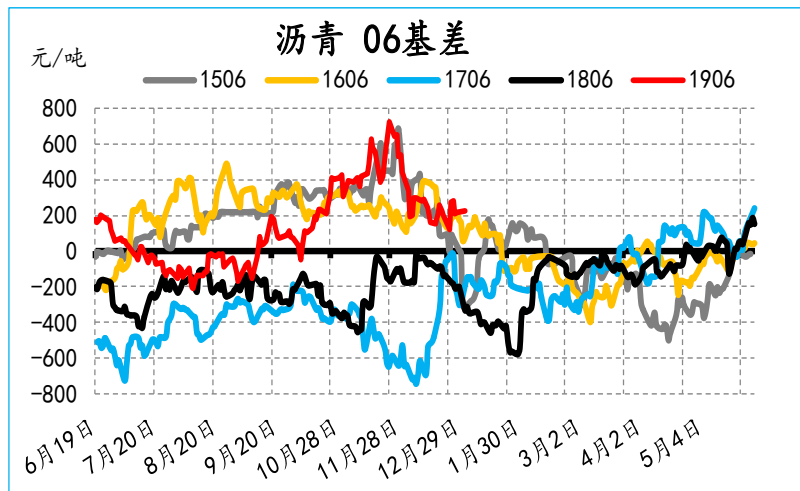


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360



套利跟踪：橡胶

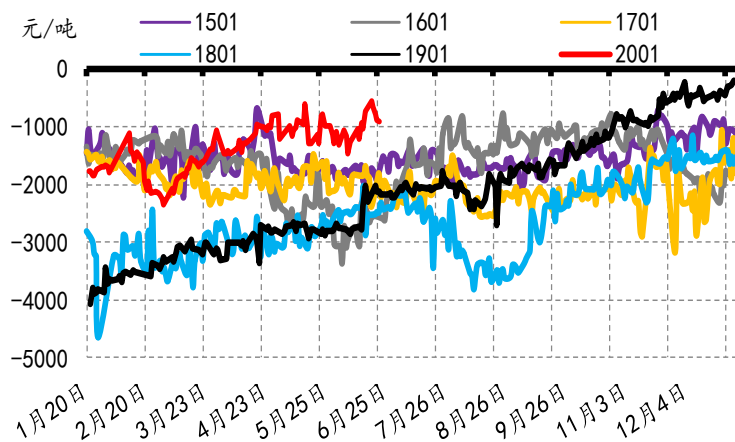
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快向“能化小精灵”申请吧！

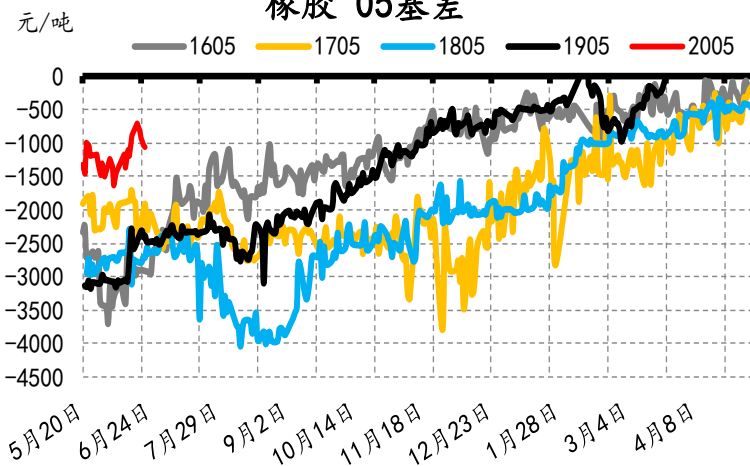
微信号：hanbb360



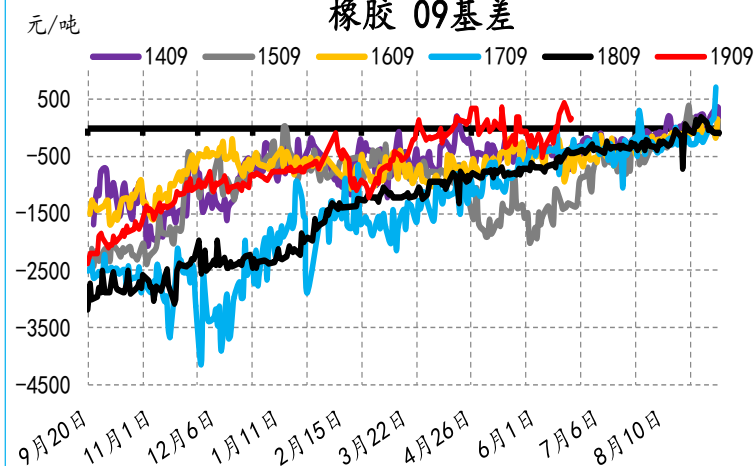
橡胶 01基差



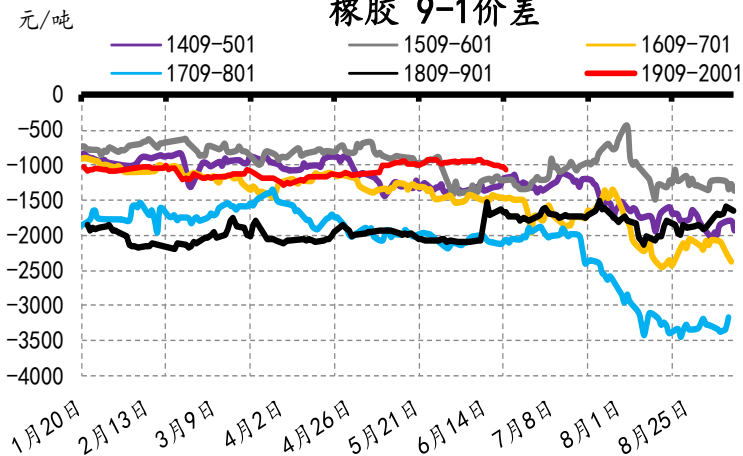
橡胶 05基差



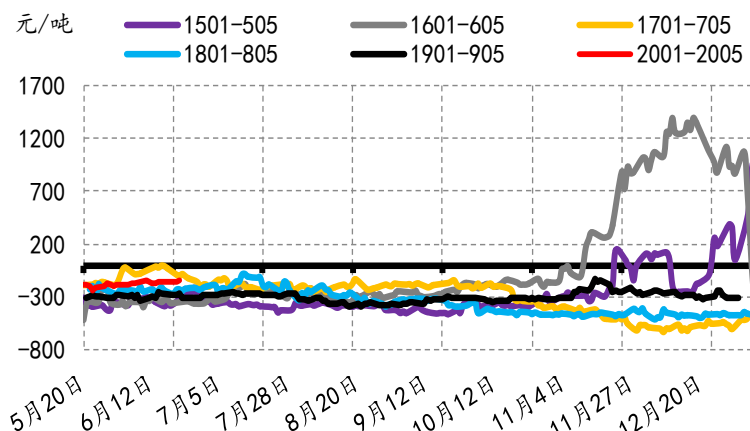
橡胶 09基差



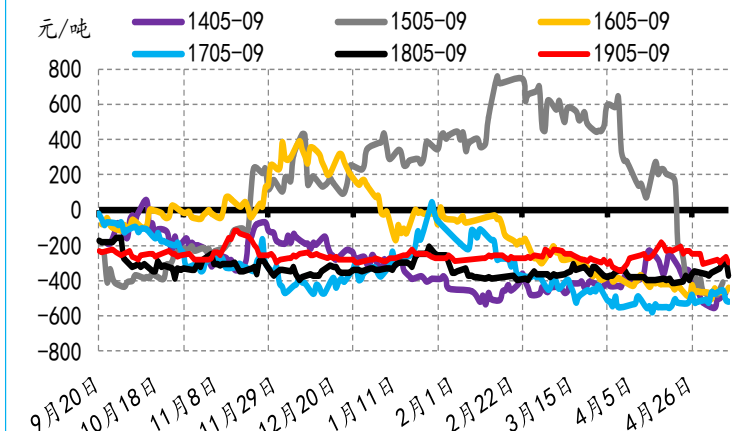
橡胶 9-1价差



橡胶 1-5价差



橡胶 5-9价差

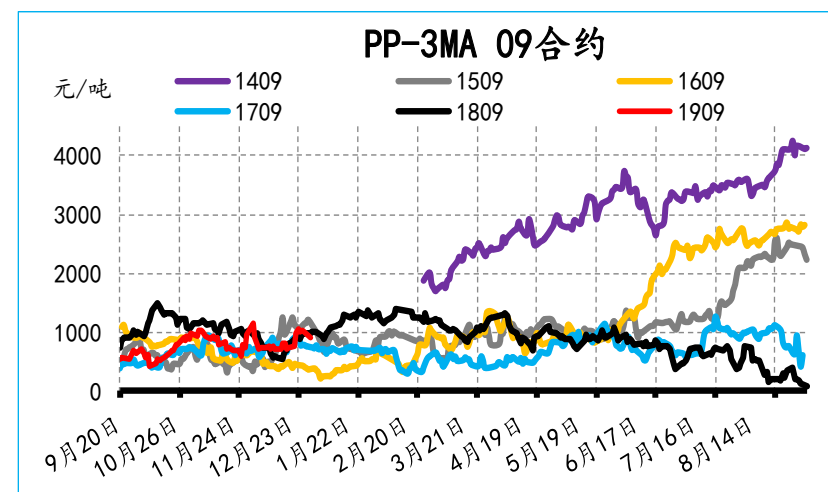
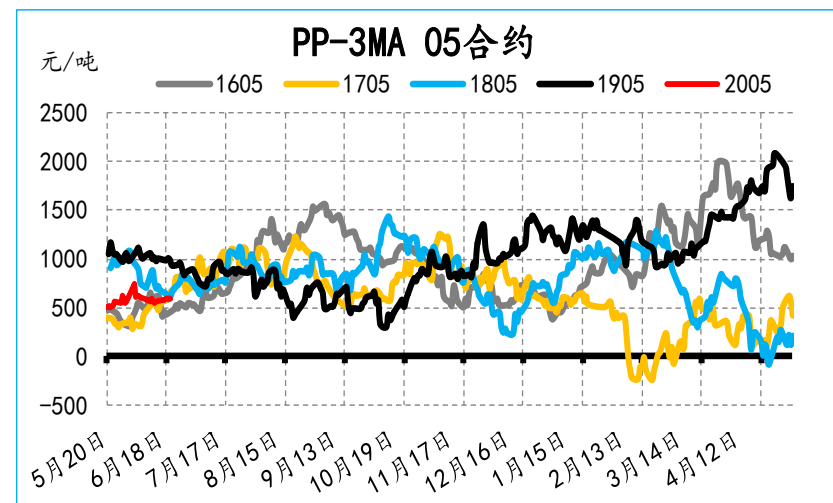
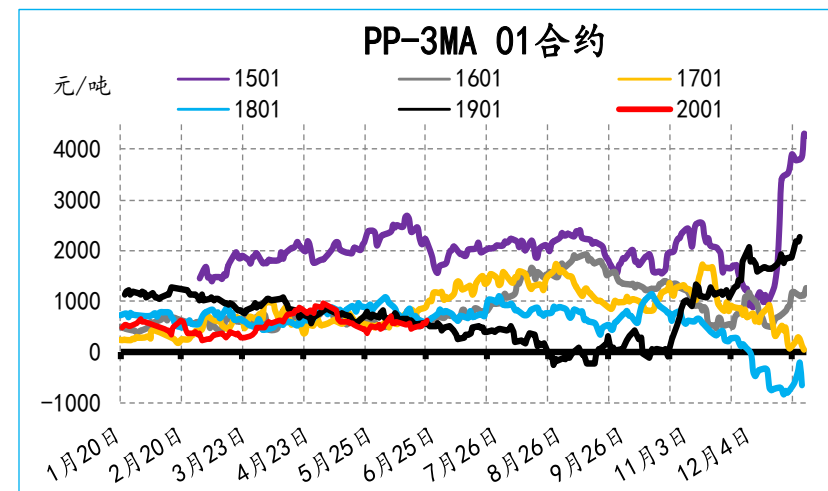
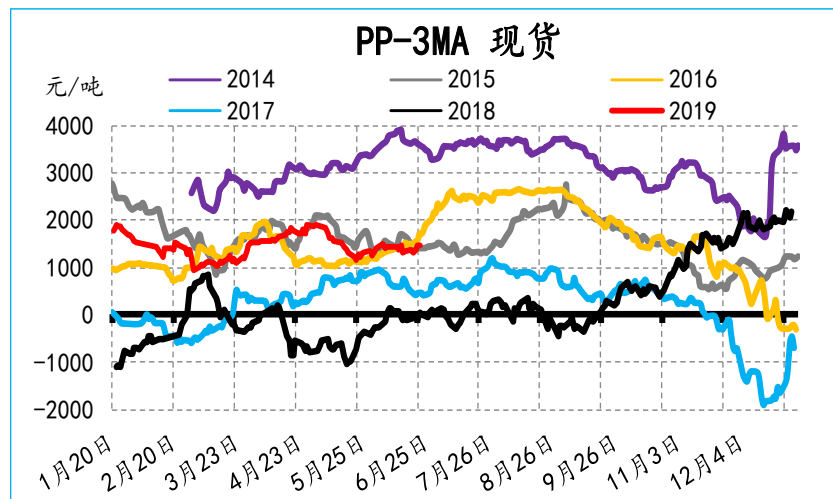


跨品种：PP-3MA

信达期货能化组交流群，即将成立啦！

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微信号：hanbb360

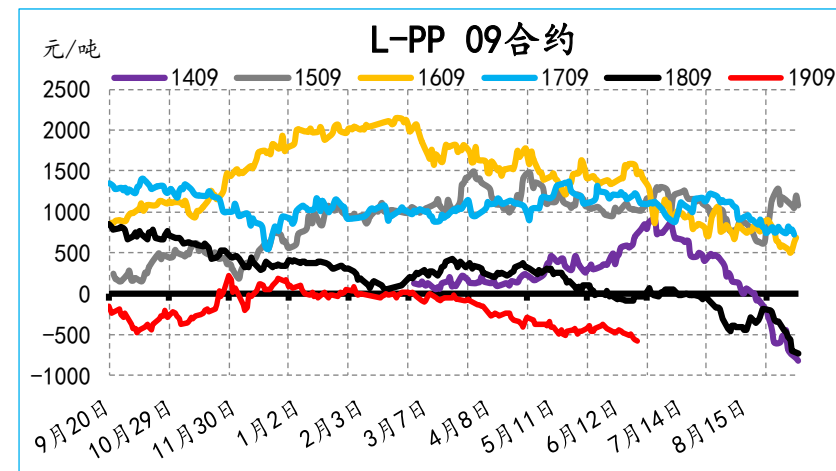
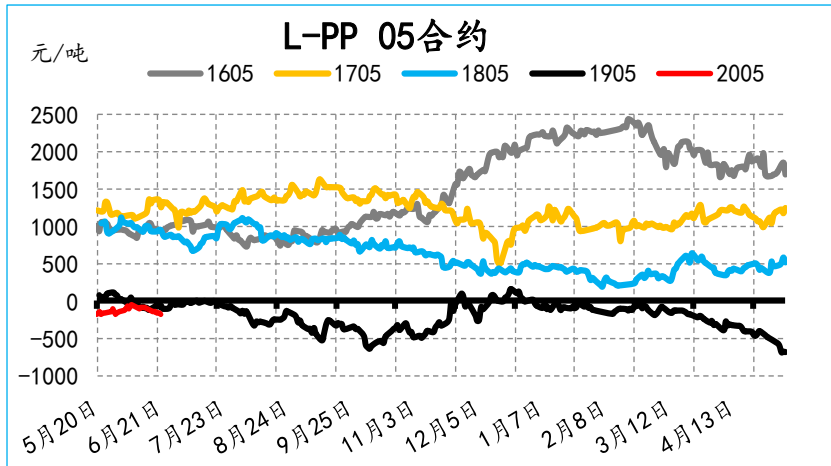
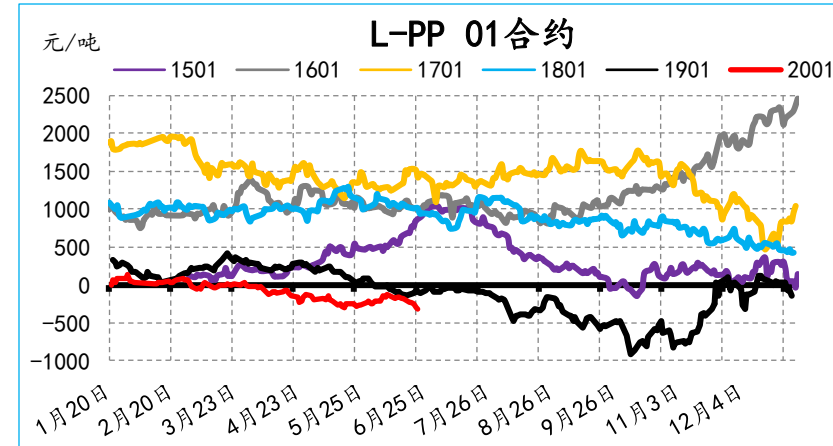
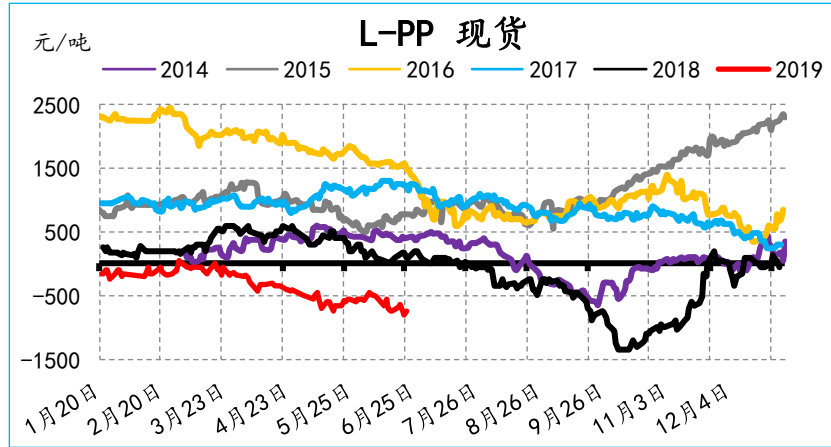


跨品种：塑料-PP

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360

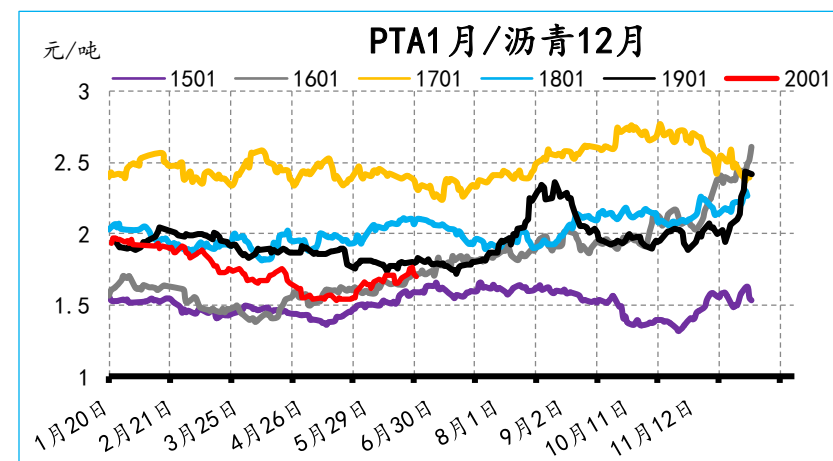
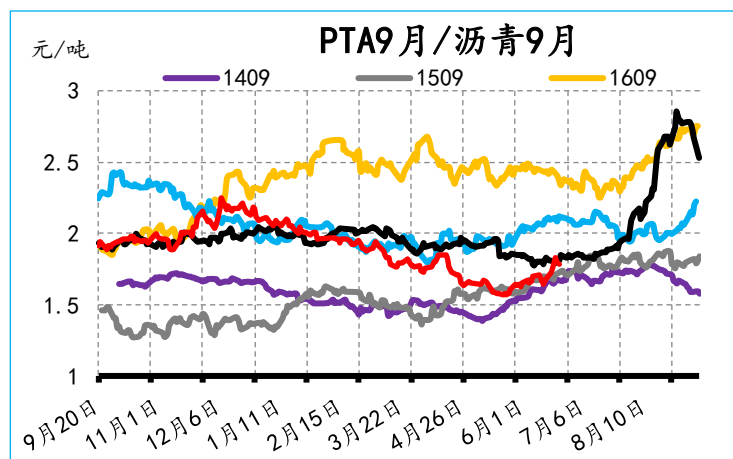
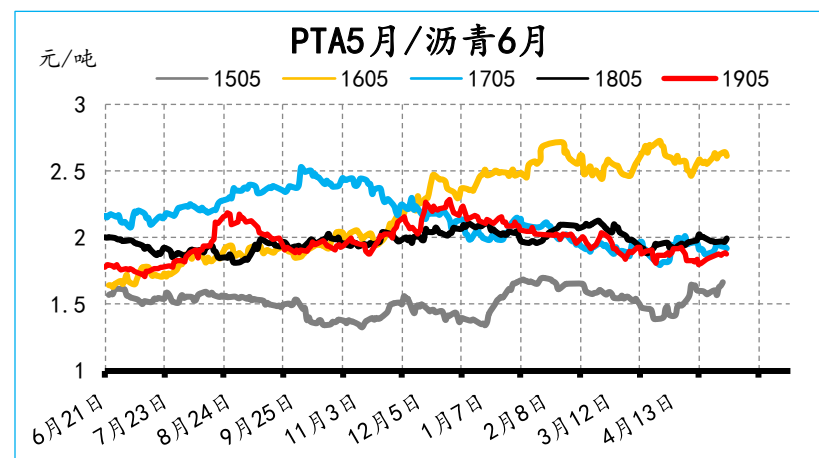
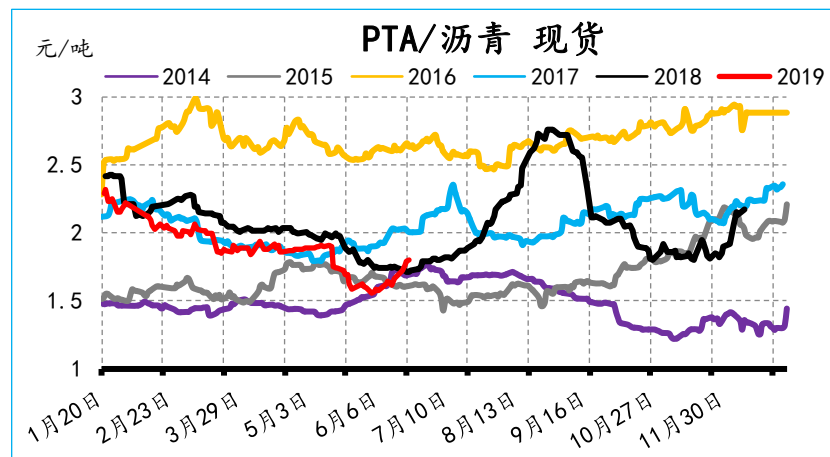


跨品种：PTA/沥青

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360

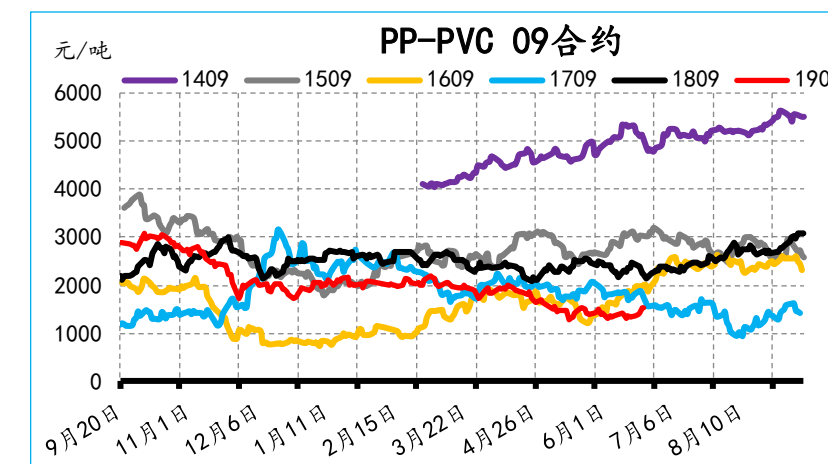
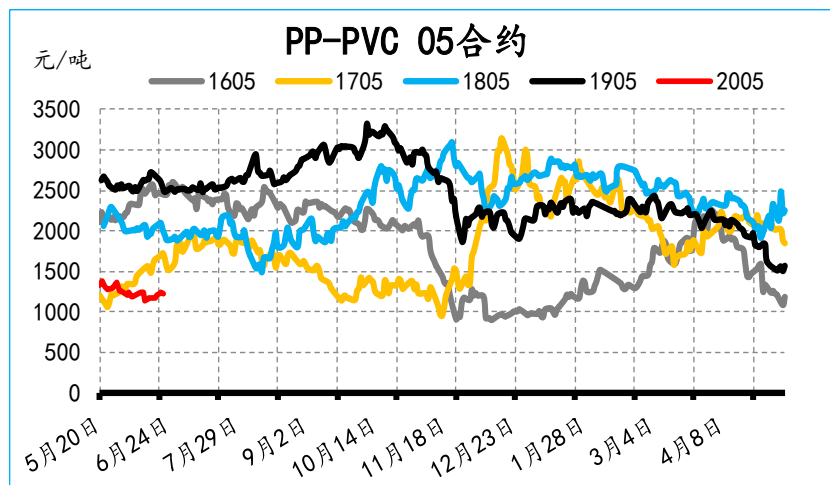
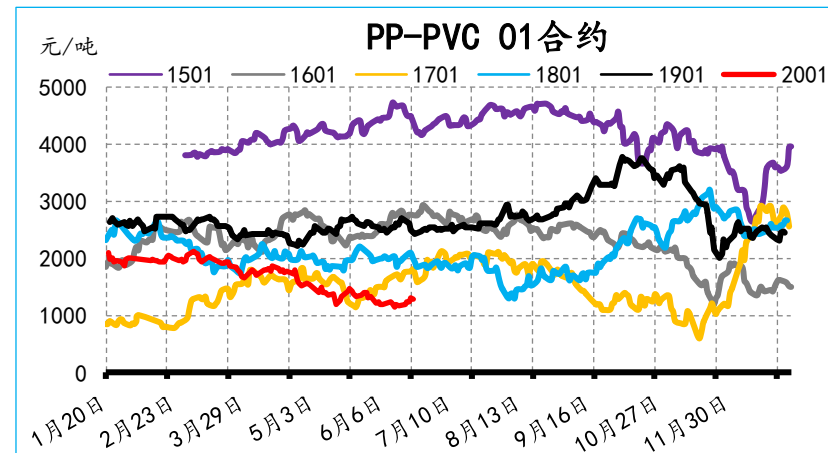
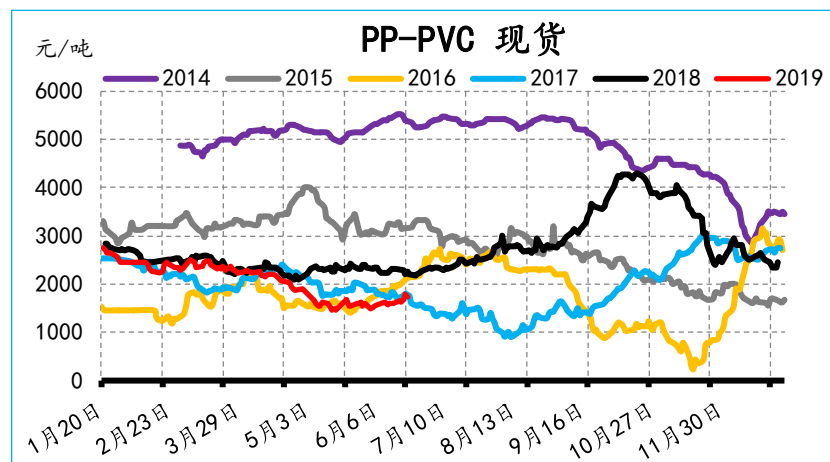


跨品种：PP-PVC

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360

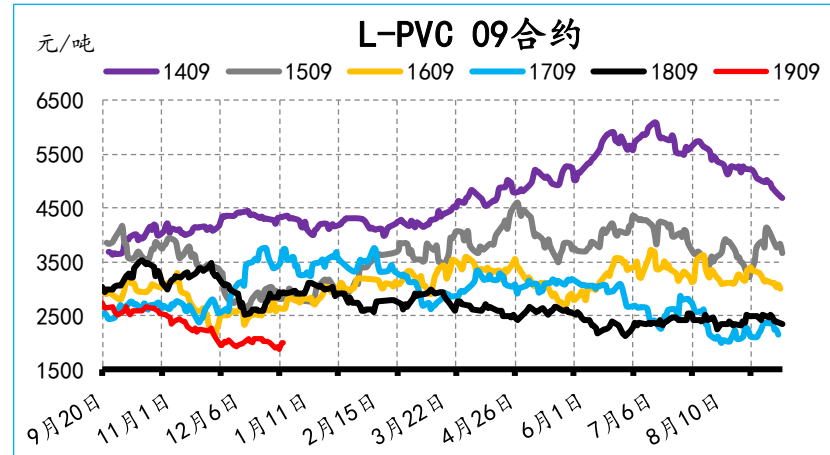
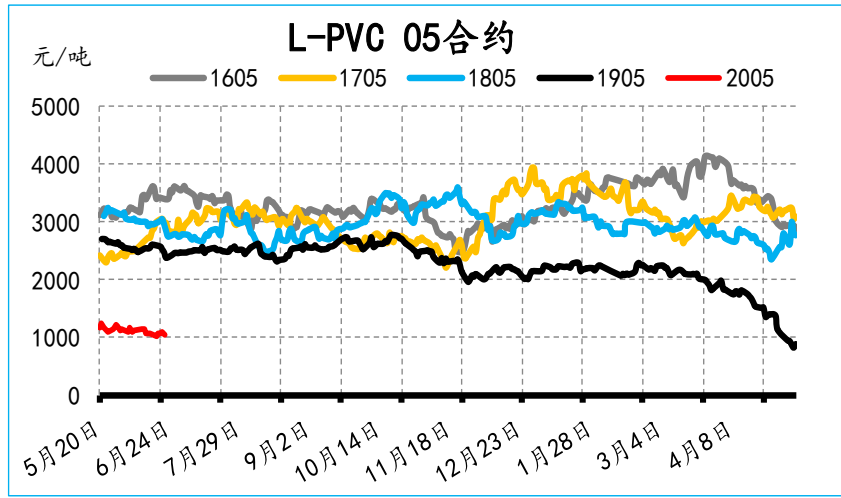
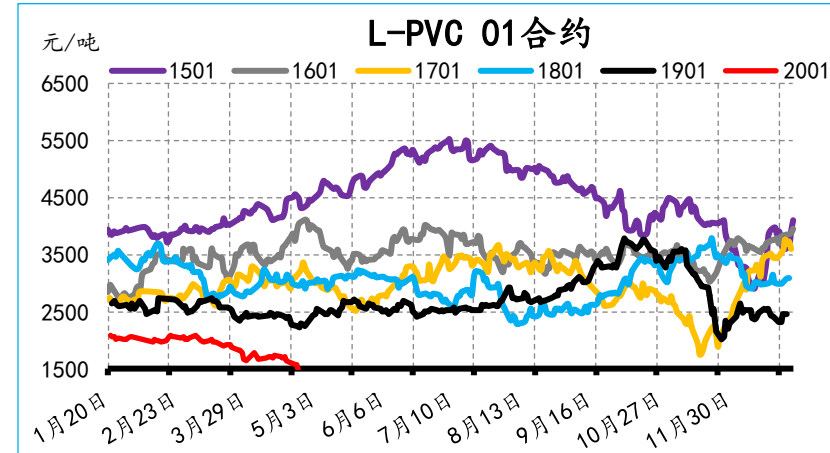
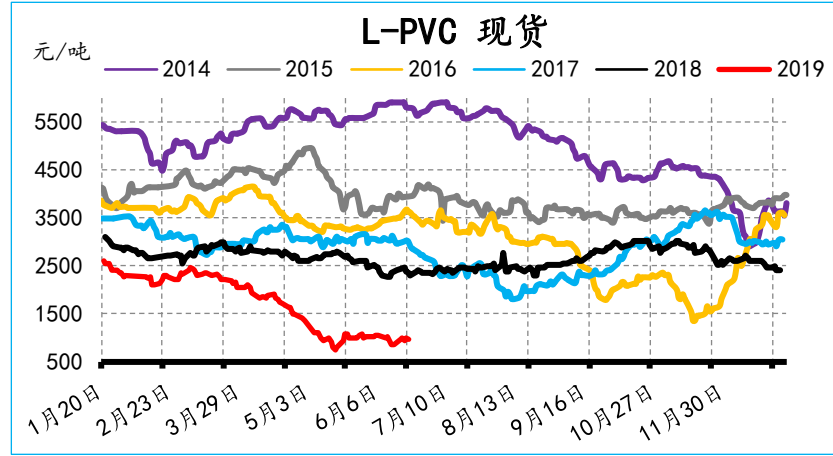


跨品种：塑料-PVC

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

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