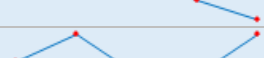
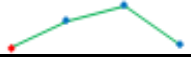


跨期数据跟踪

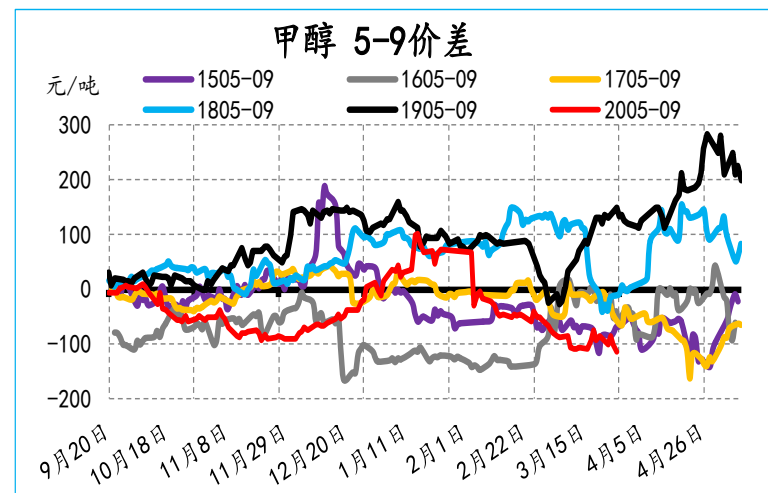
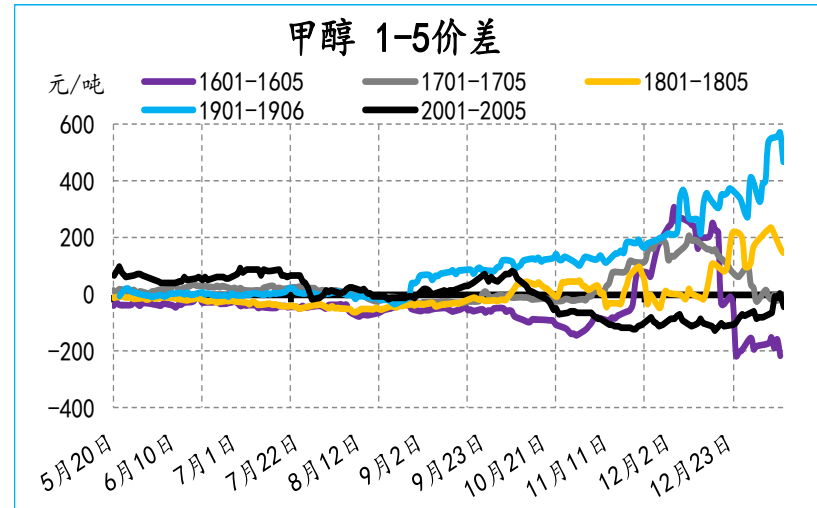
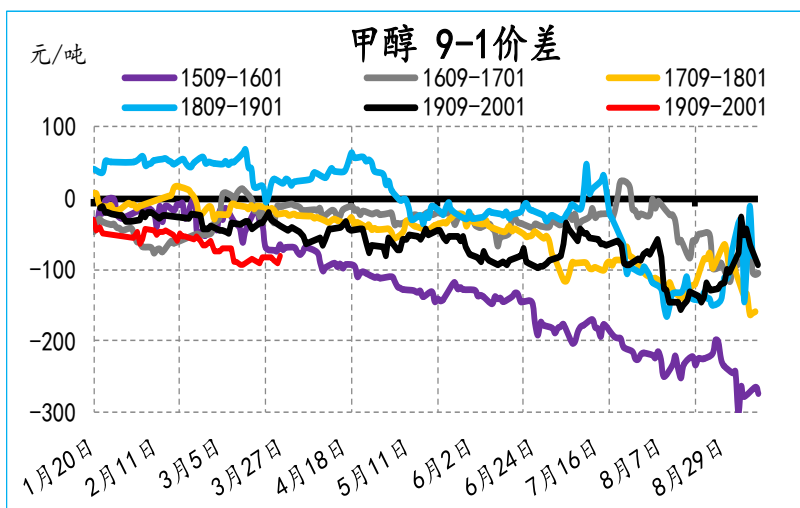
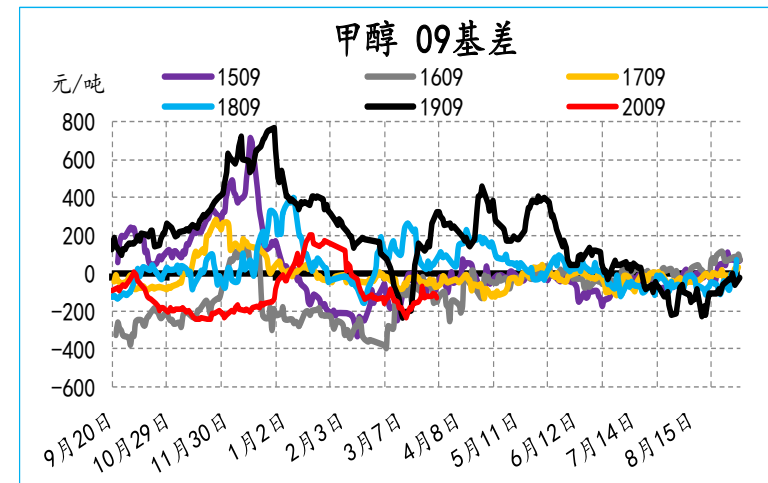
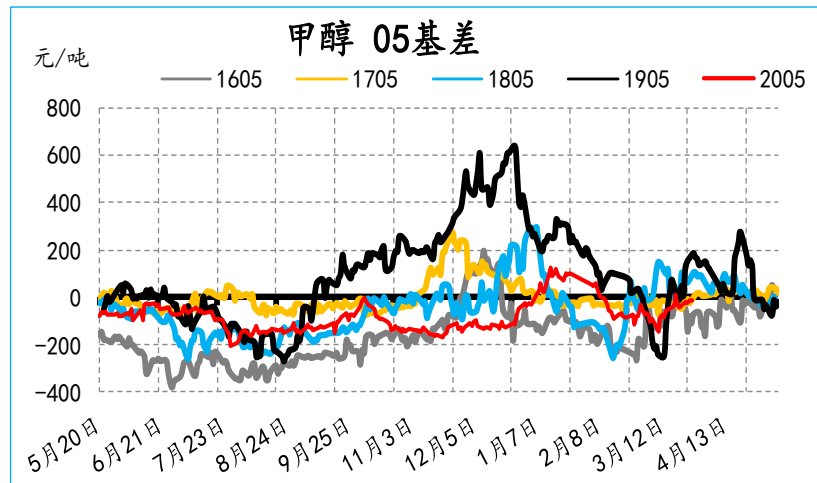
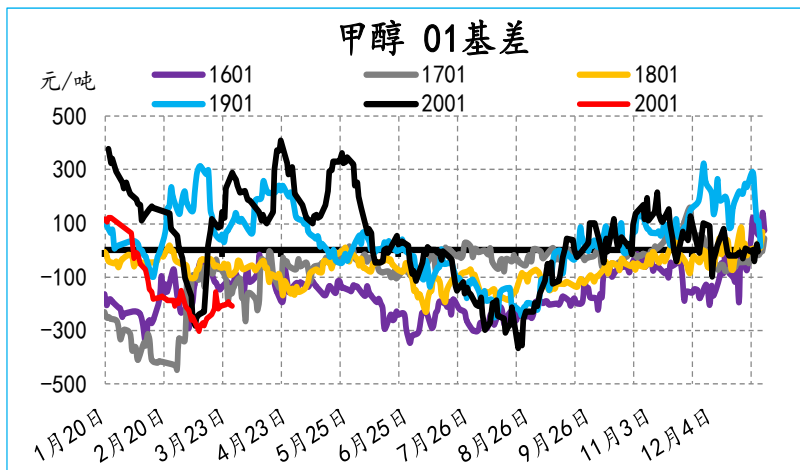
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 2月27日	10日前 3月12日	5日前 3月19日	昨日 3月25日	今日 3月26日	近一个月走势图	建议
跨期	MA9-MA1		-93	-91	-91	-81		
	MA5-MA9	-52	-109	-93	-100	-114		
	TA9-TA1		-118	-118	-110	-126		
	TA5-TA9	-108	-120	-118	-138	-130		
	L9-L1		-70	-70	-70	-70		
	L5-L9	-140	-135	-135	-135	-135		
	PP9-PP1		-82	-77	-85	-86		
	PP5-PP9	-133	-90	-77	-39	-24		
	V9-V1		45	45	45	45		
	V5-V9	-75	-145	-145	-145	-145		
	BU9-BU12	-134	-134	-134	-134	-134		
	BU6-BU9	80	80	80	80	80		
	RU9-RU1		-1085	-1055	-1115	-1175		
	RU5-RU9	-275	-265	-280	-280	-265		

基差数据跟踪

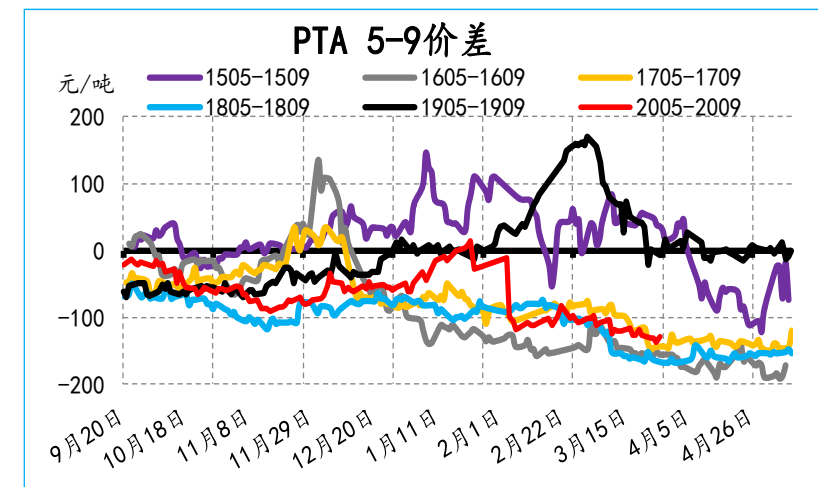
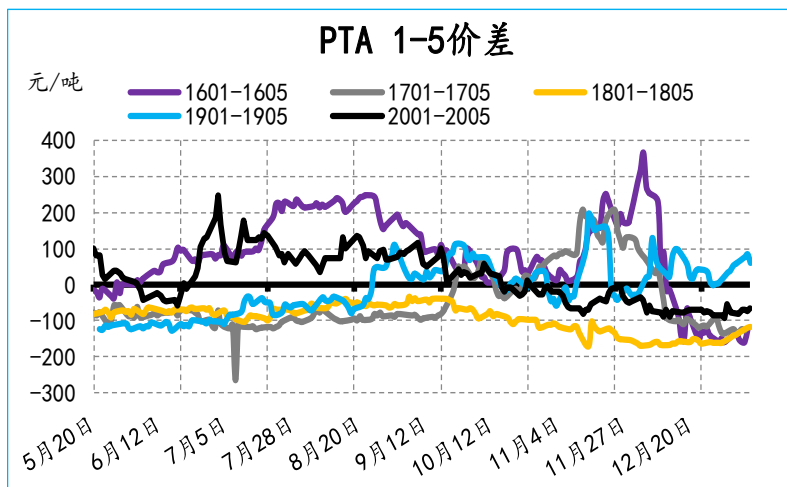
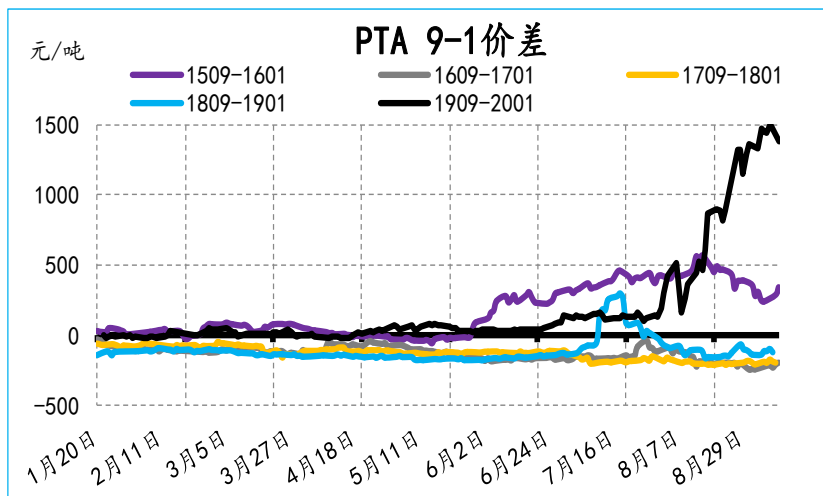
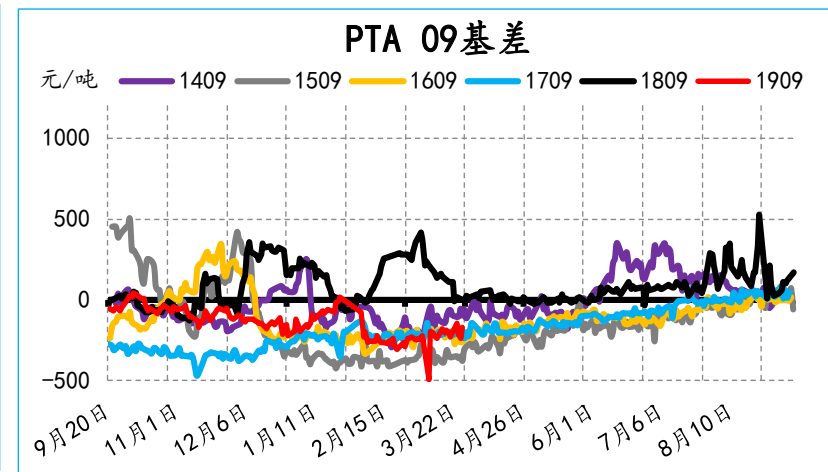
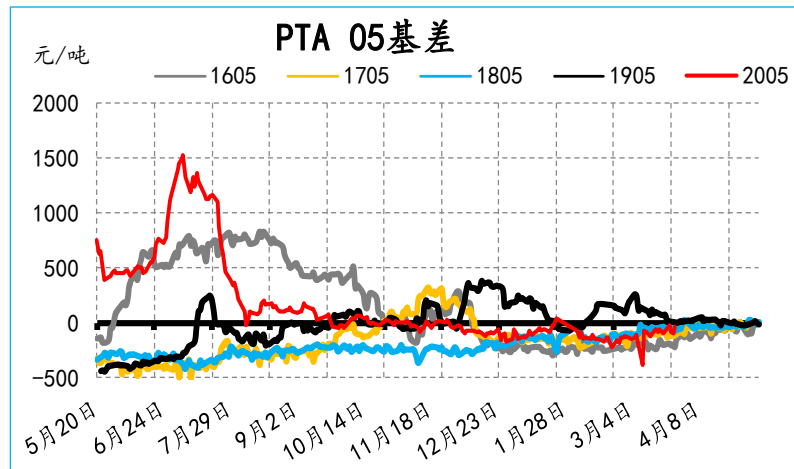
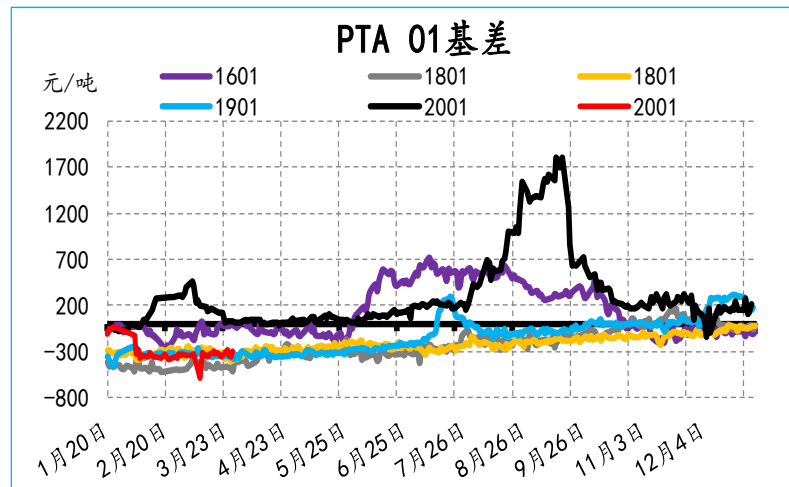
2020年03月26日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PE	6030	-270.00		210.00	5.00		3.6%	
PP	6300	-100.00		148.00	139.00		2.4%	
PVC	5455	-175.00		0.00	5.00		0.0%	
甲醇	1665	-20.00		-14.00	-19.00		-0.8%	
PTA	3309	39.00		-39.00	73.00		-1.1%	
EG	3235	-40.00		-45.00	-15.00		-1.3%	

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5月。

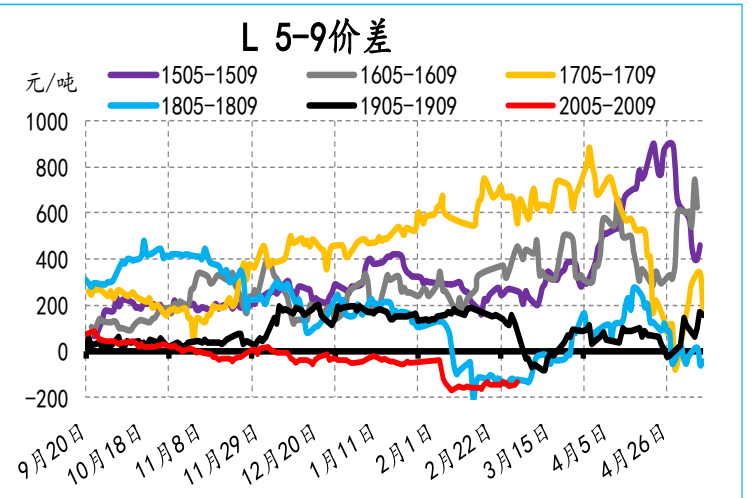
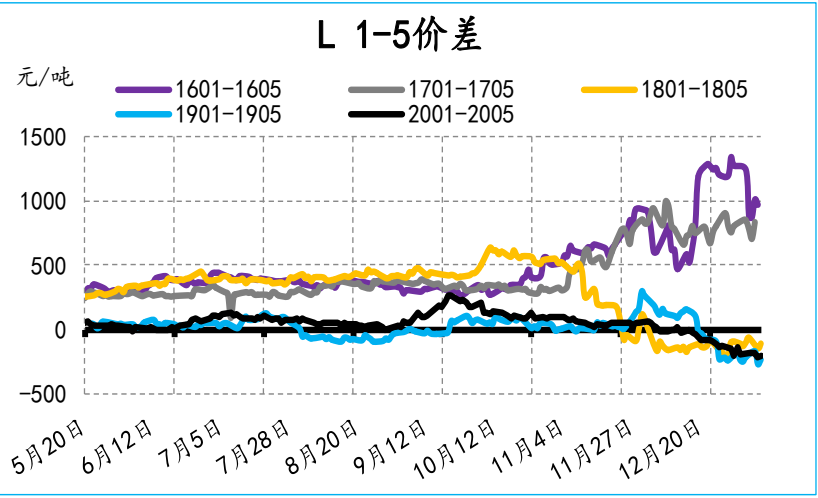
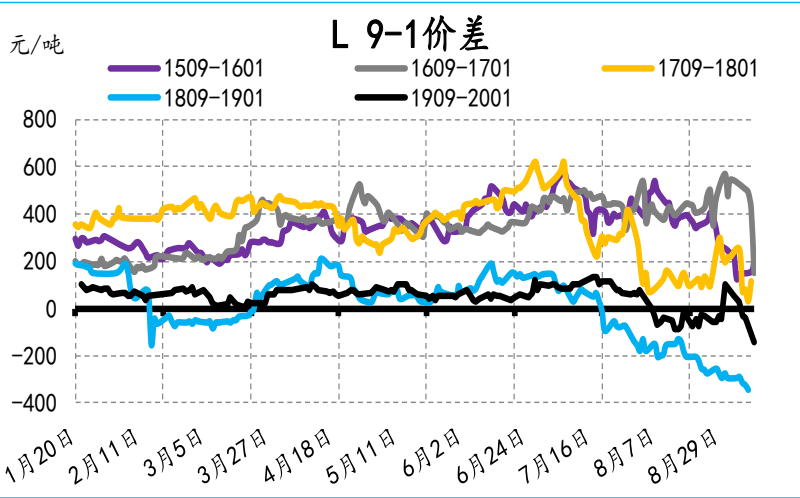
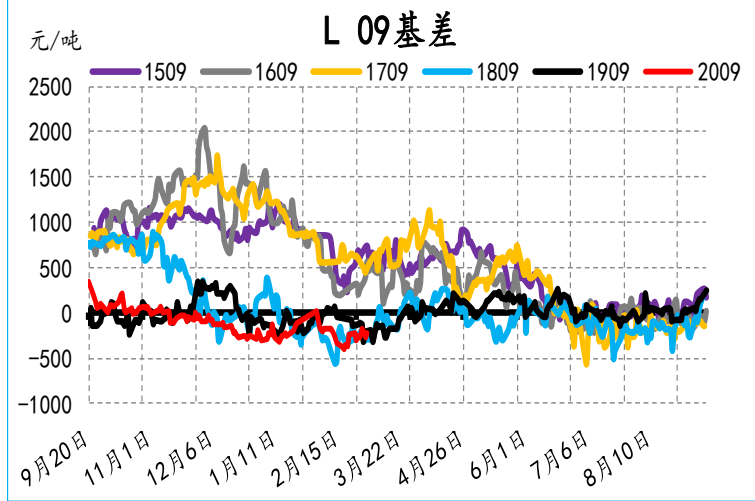
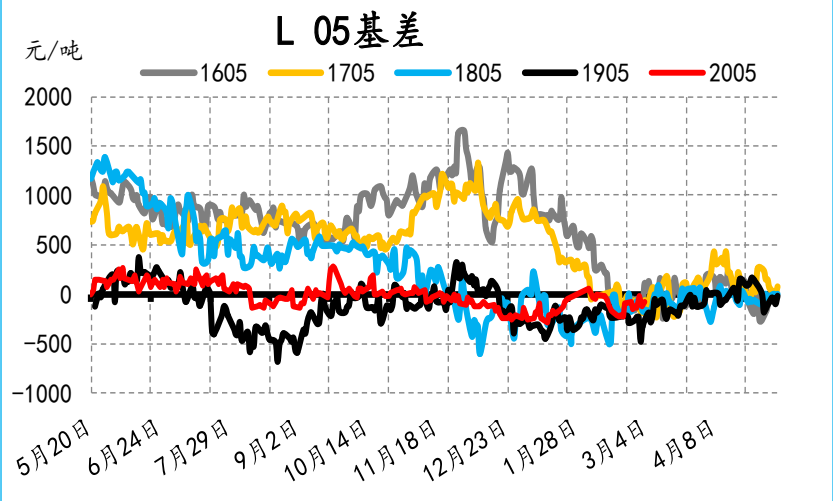
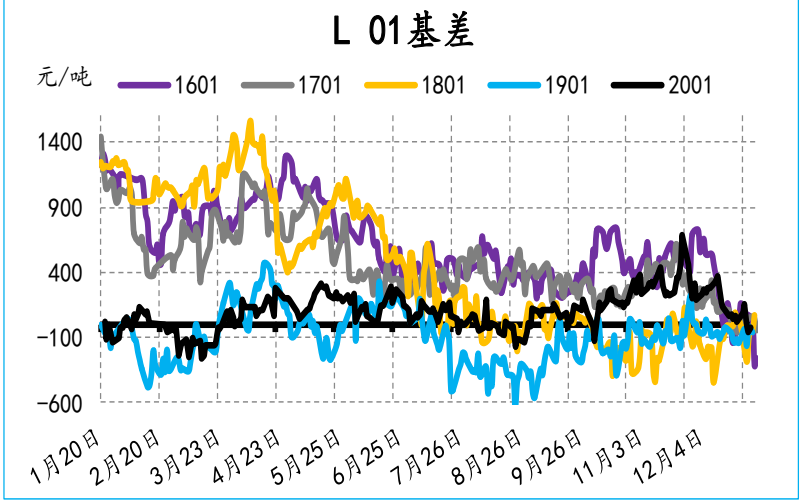
套利跟踪：甲醇



套利跟踪：PTA

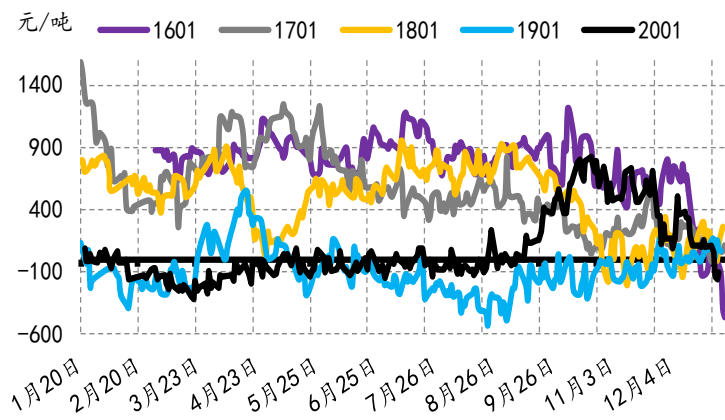


套利跟踪：PE

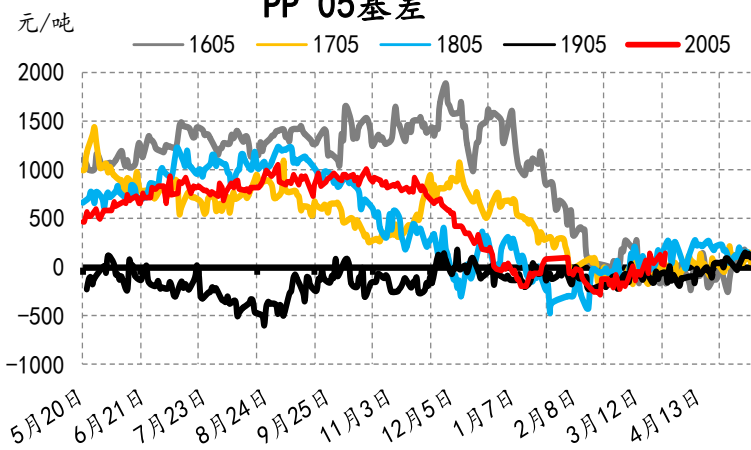


套利跟踪：PP

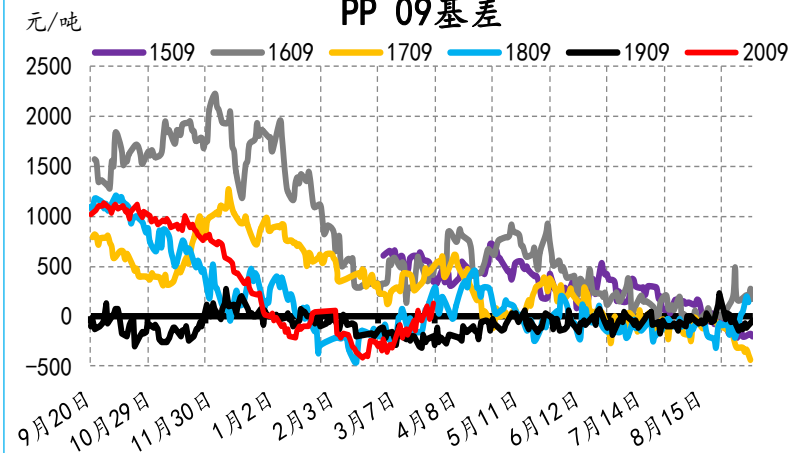
PP 01基差



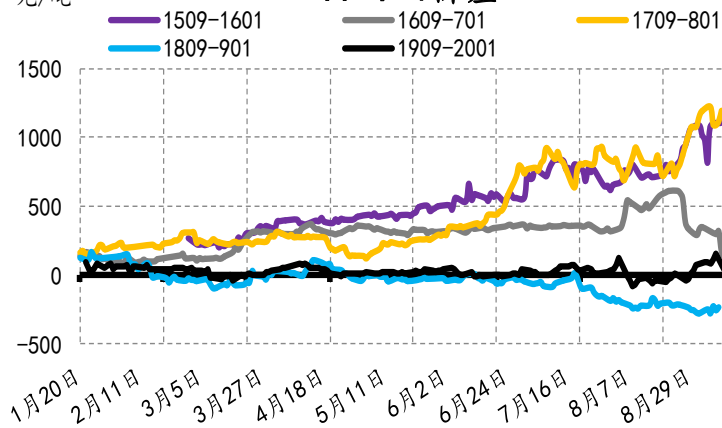
PP 05基差



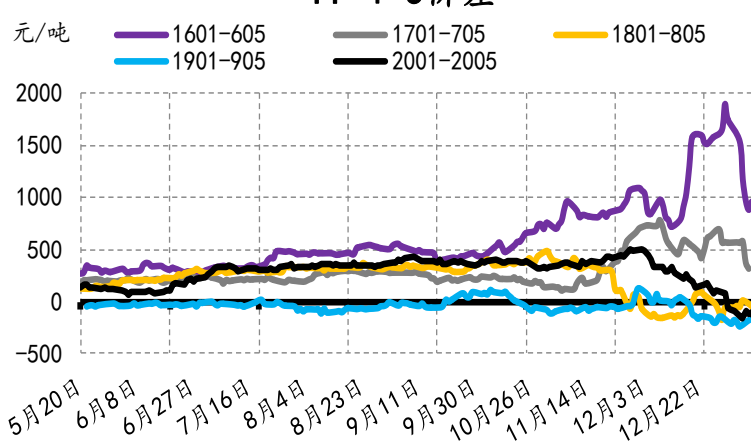
PP 09基差



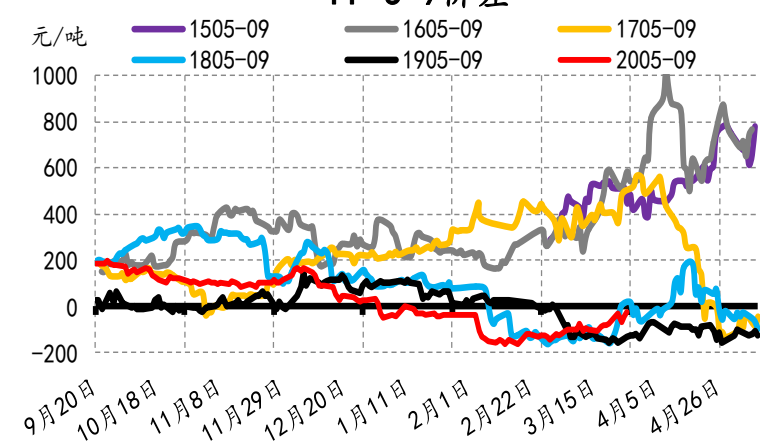
PP 9-1价差



PP 1-5价差

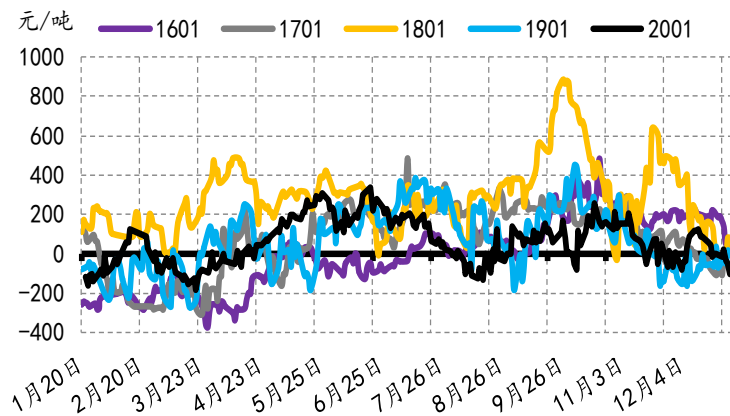


PP 5-9价差

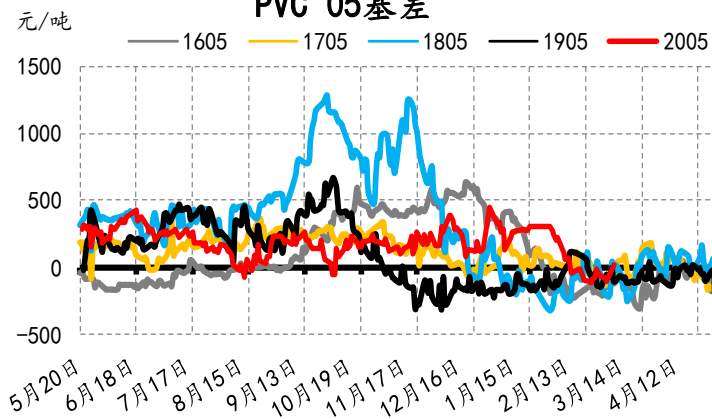


套利跟踪：PVC

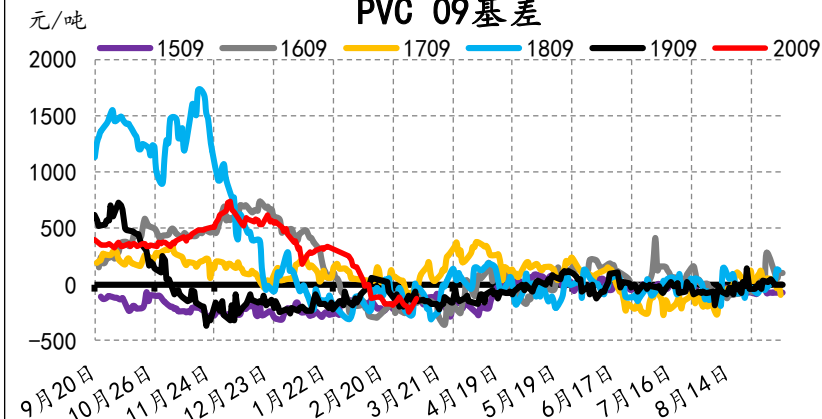
PVC 01基差



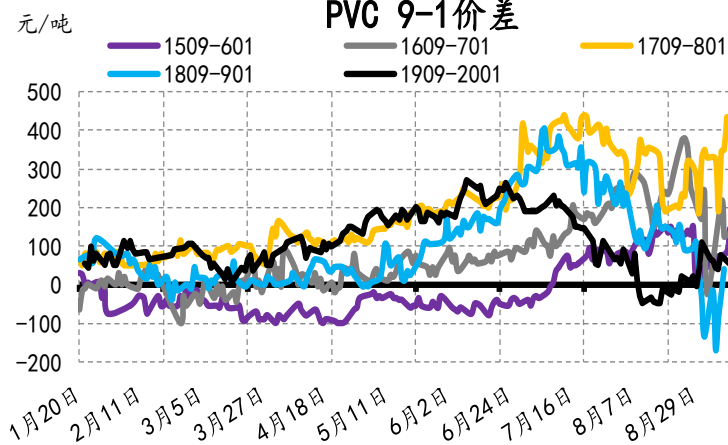
PVC 05基差



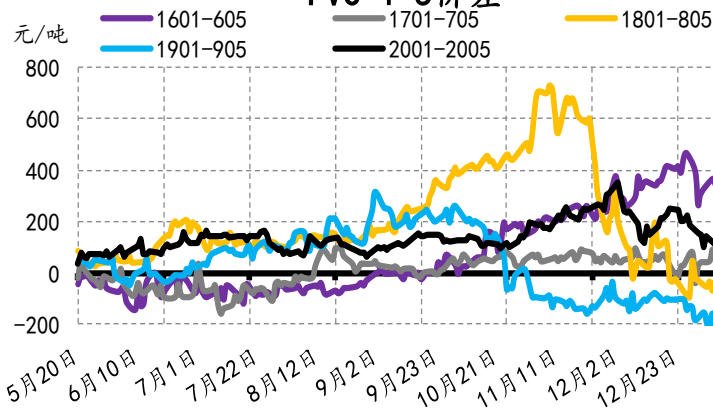
PVC 09基差



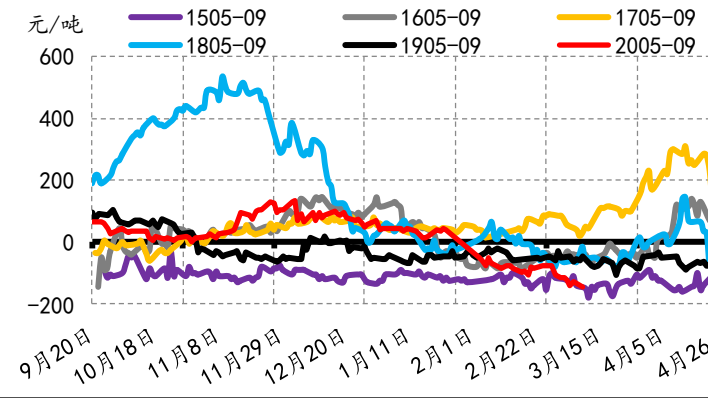
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

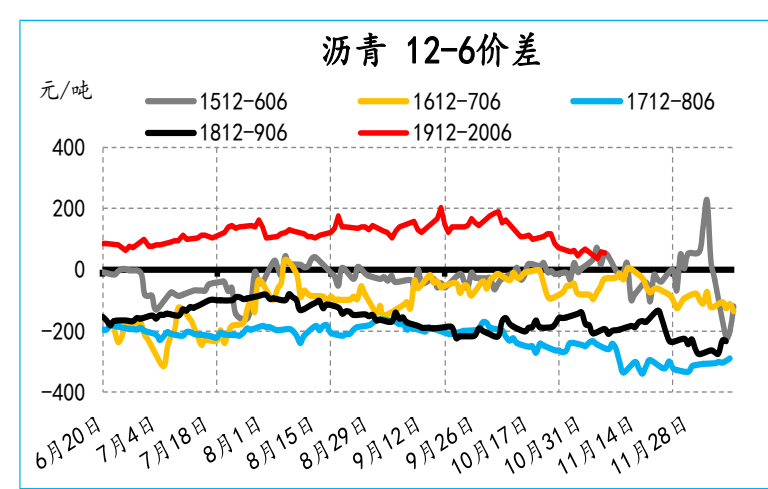
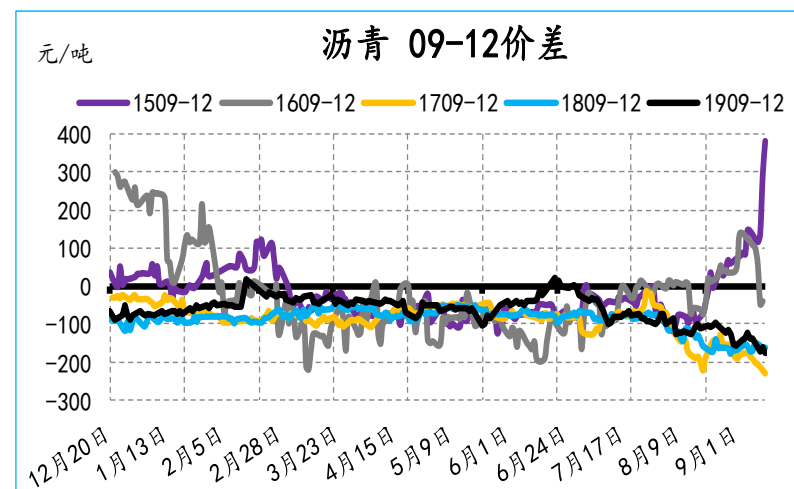
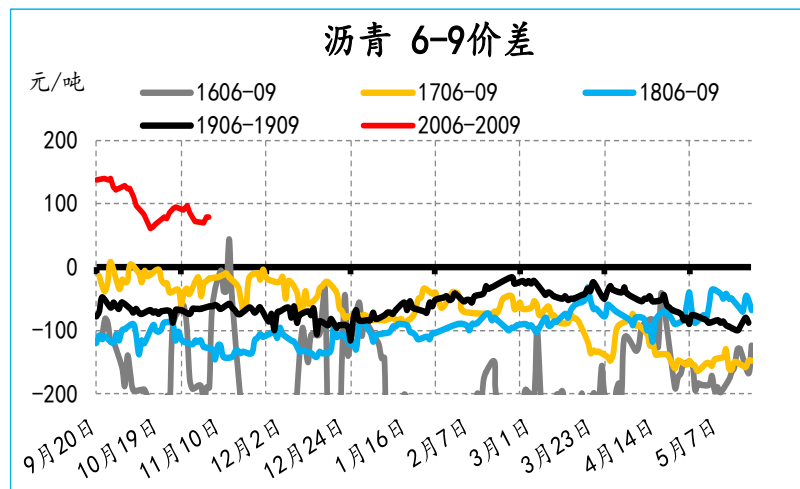
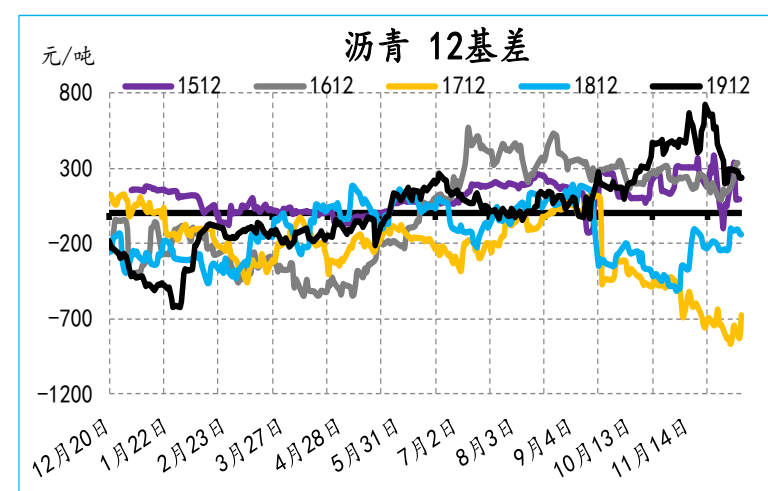
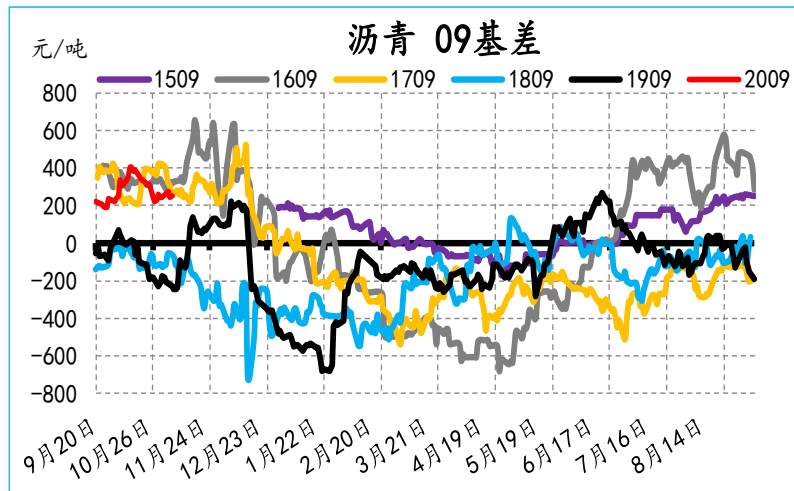
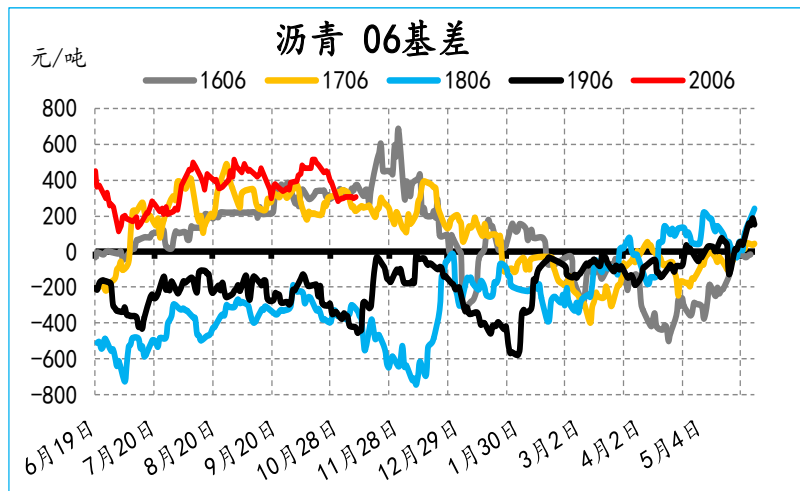


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

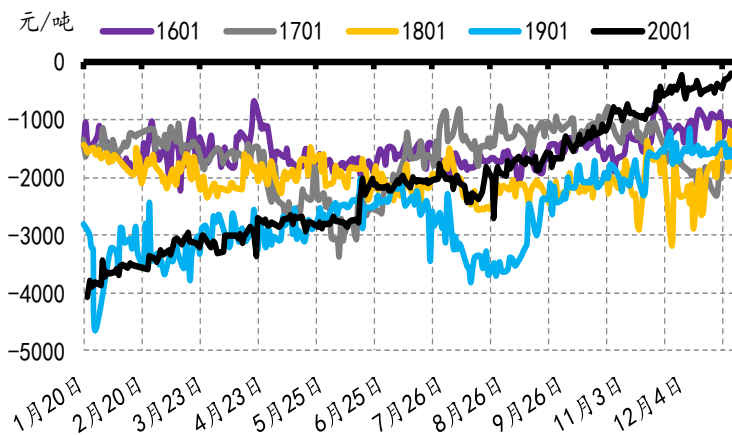
快向“能化小精灵”申请吧！

微信号：hanbb360

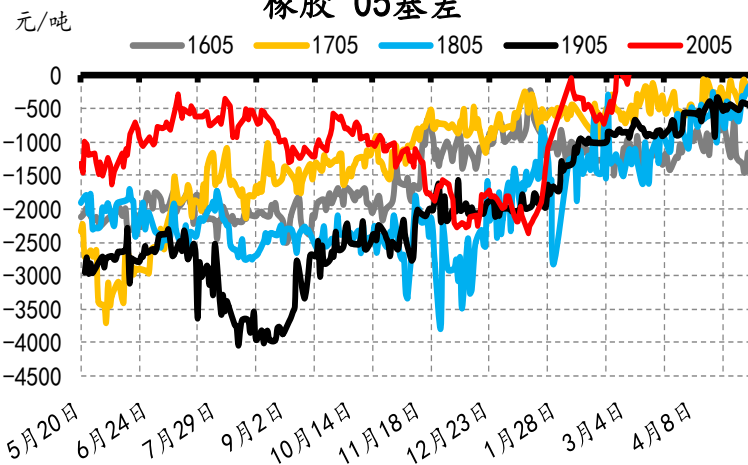


套利跟踪：橡胶

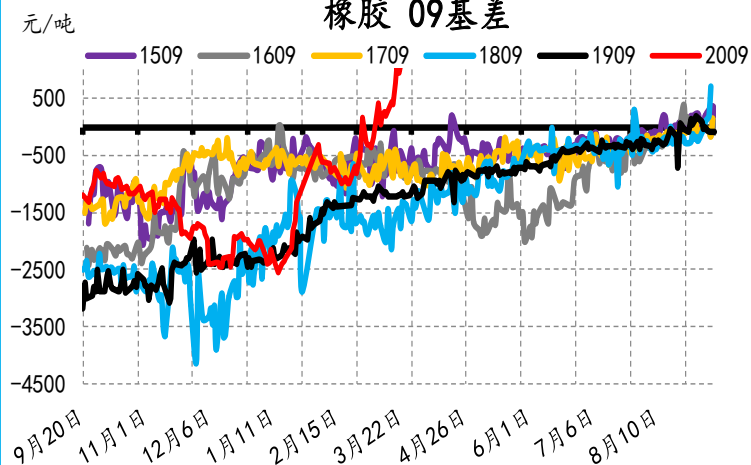
橡胶 01基差



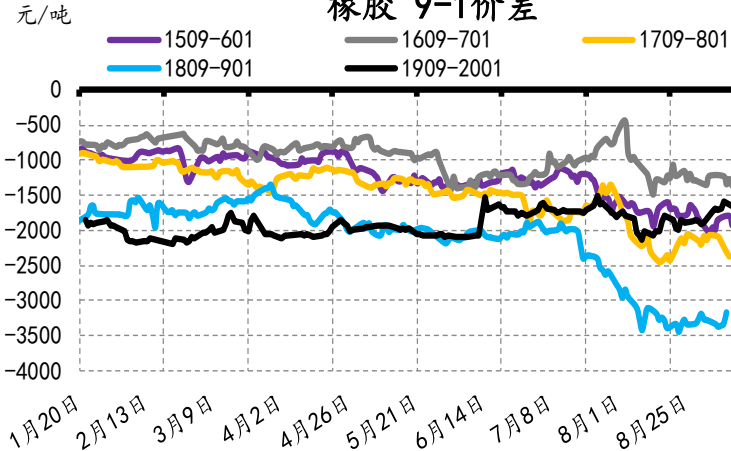
橡胶 05基差



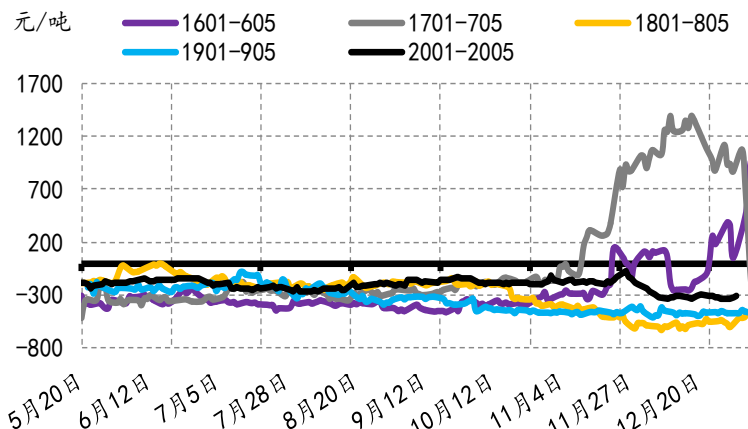
橡胶 09基差



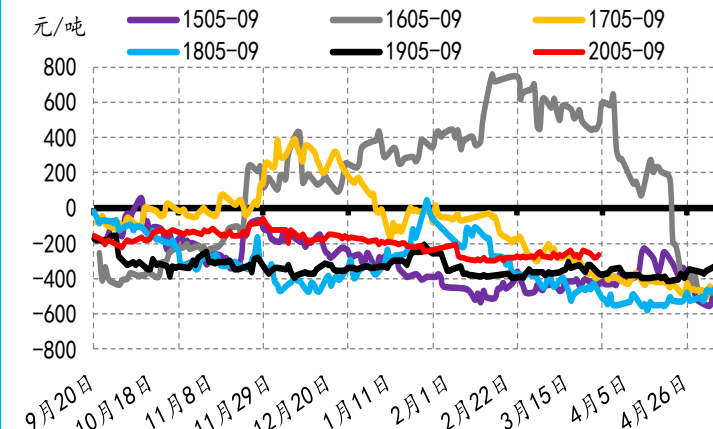
橡胶 9-1价差



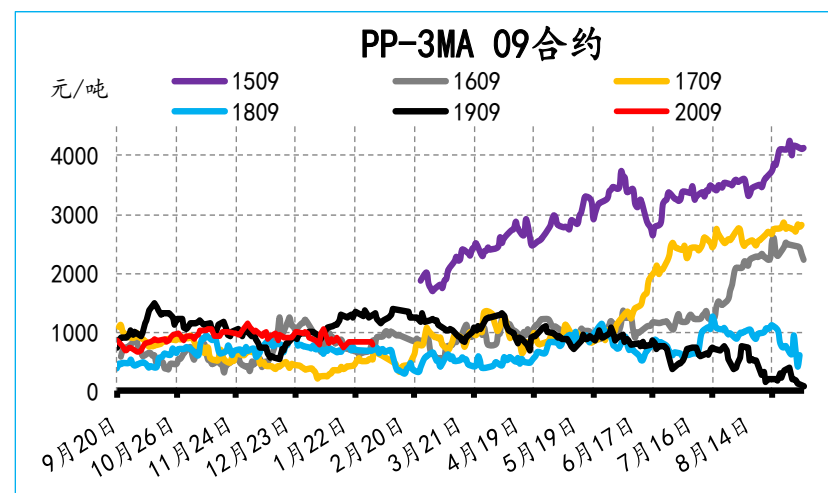
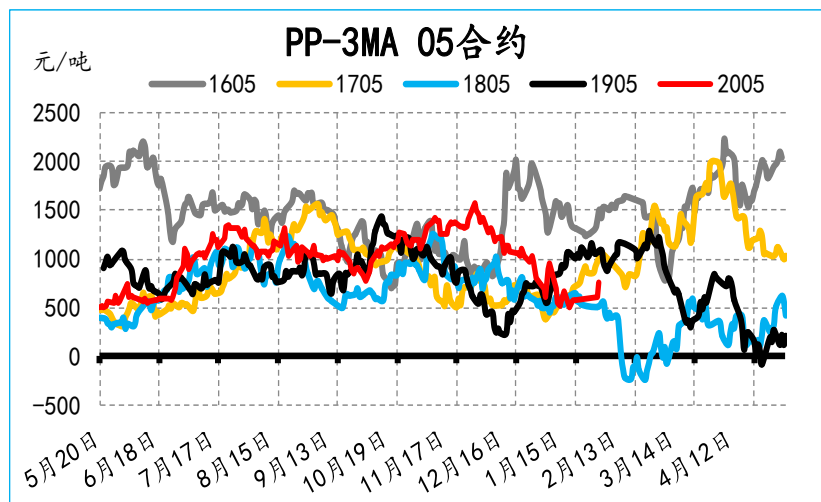
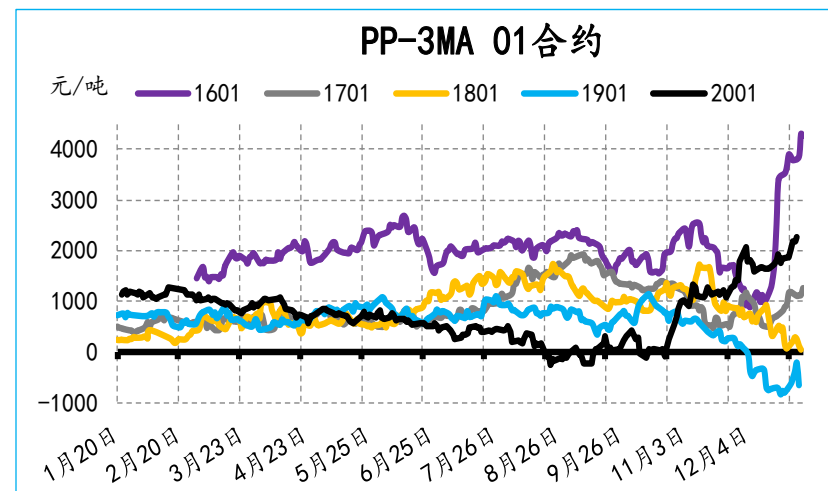
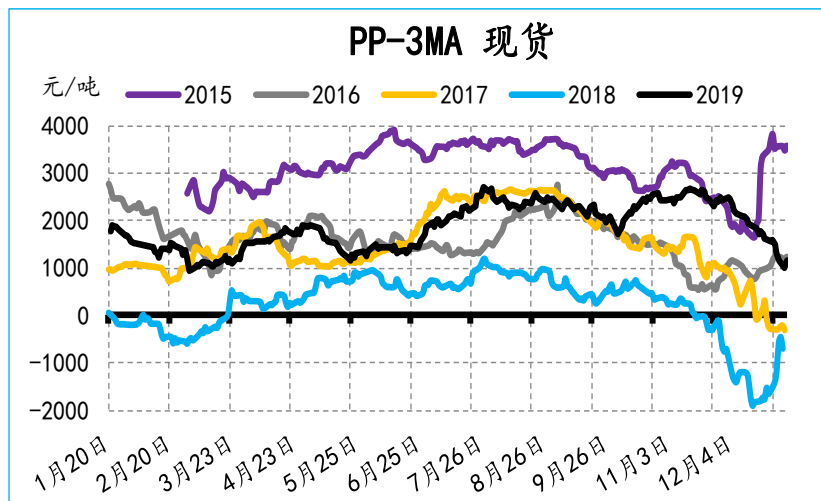
橡胶 1-5价差



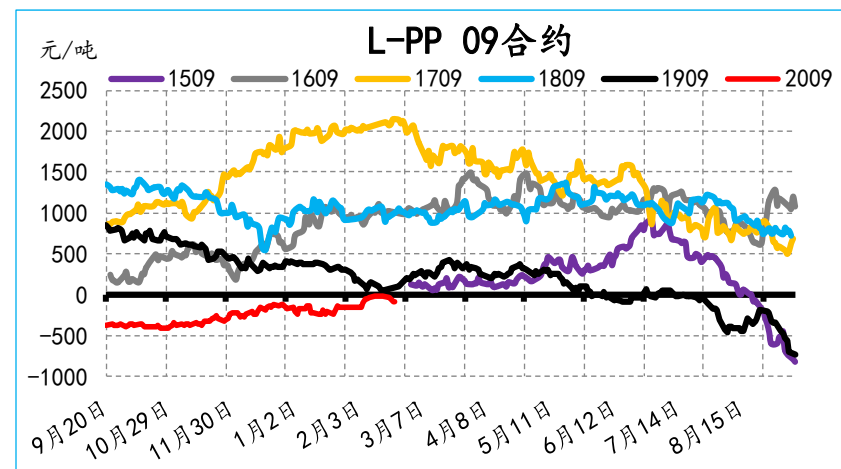
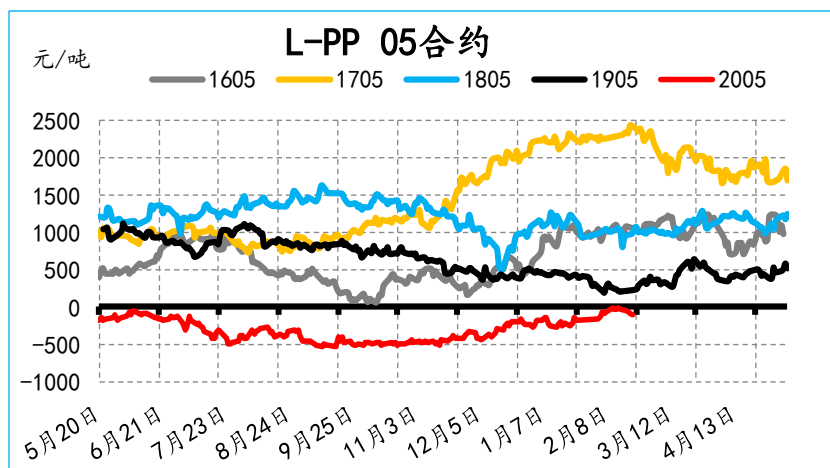
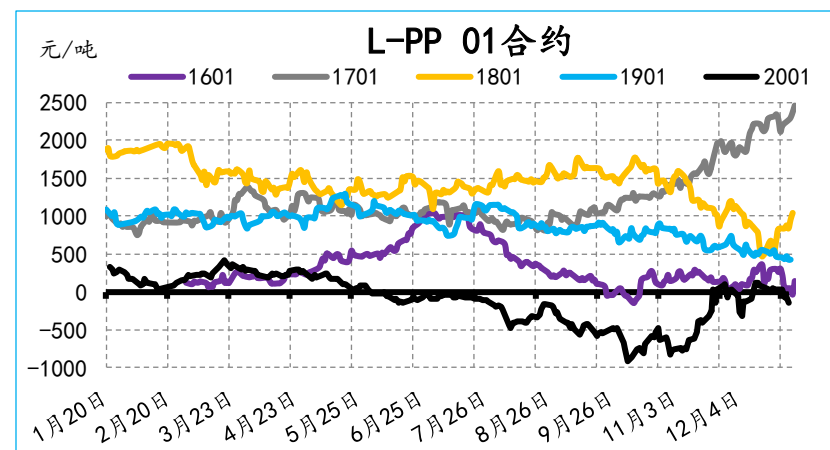
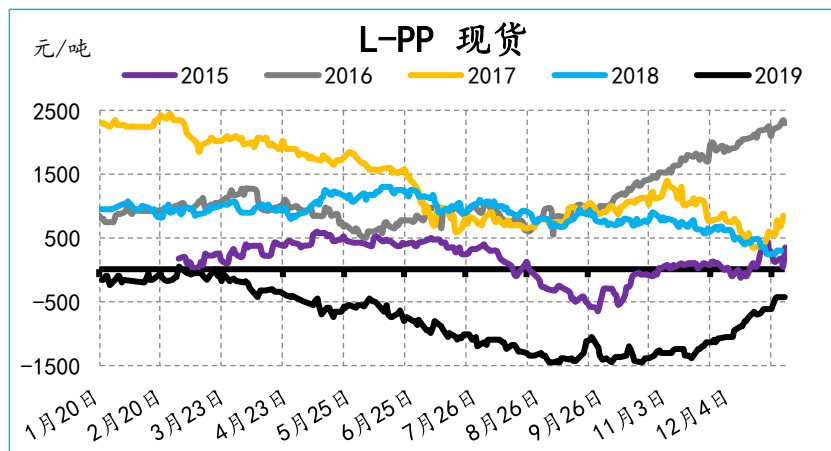
橡胶 5-9价差



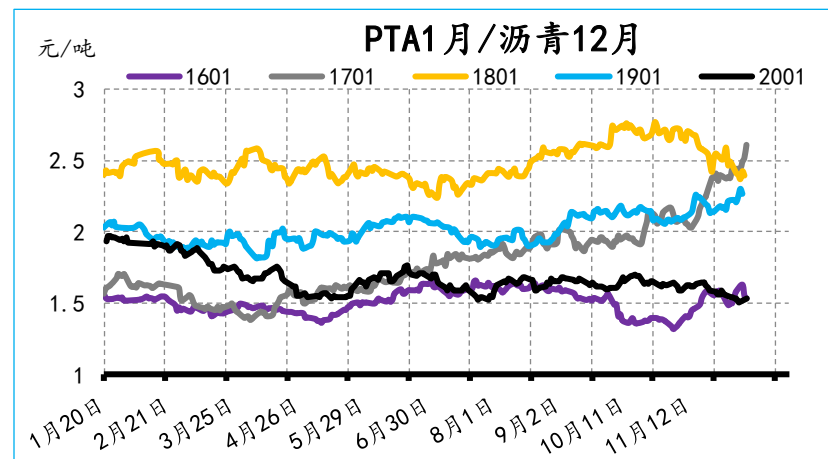
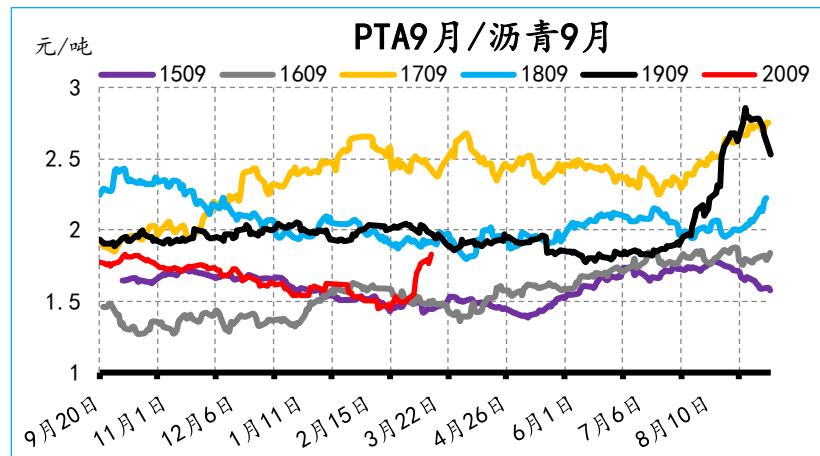
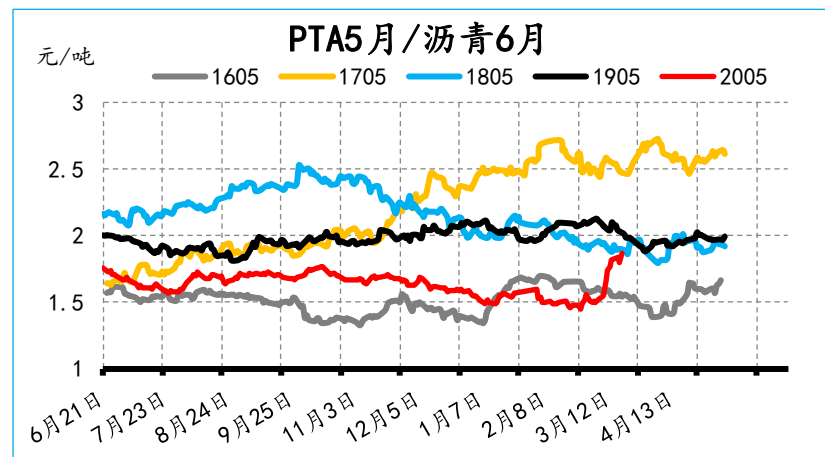
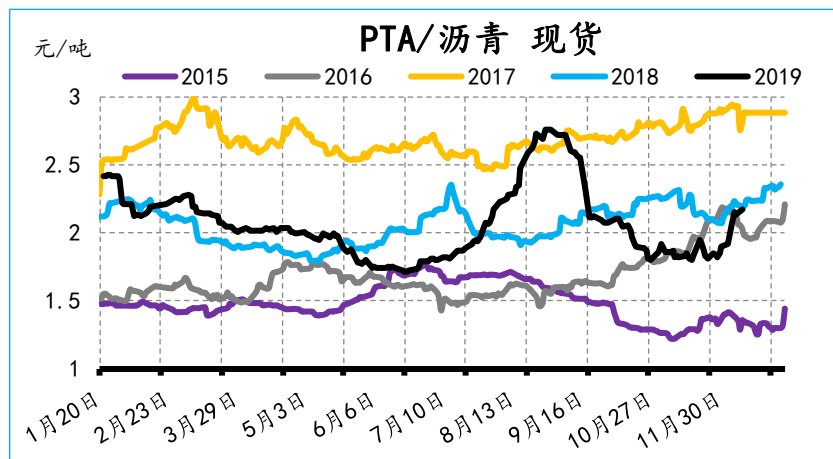
跨品种：PP-3MA



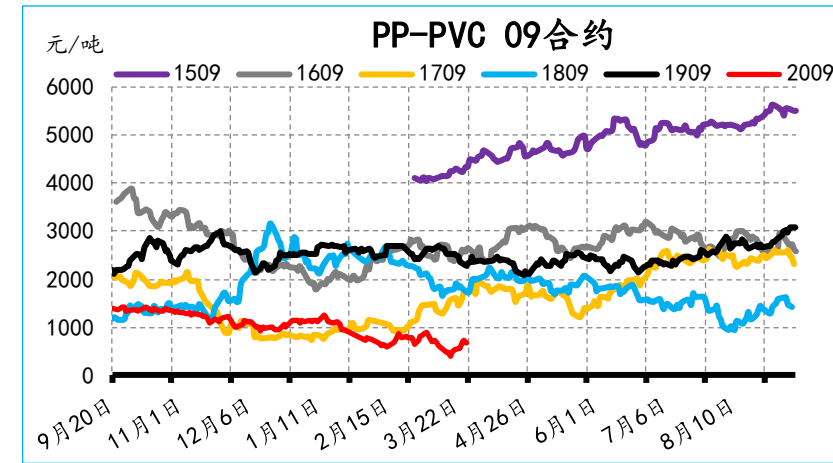
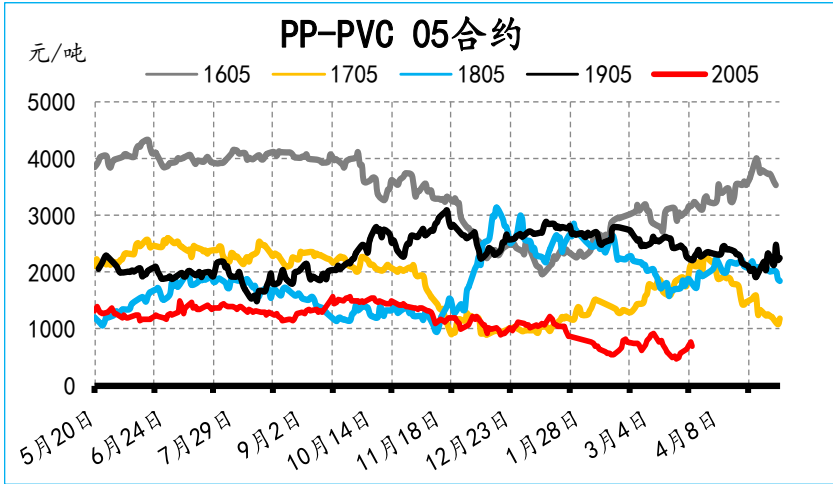
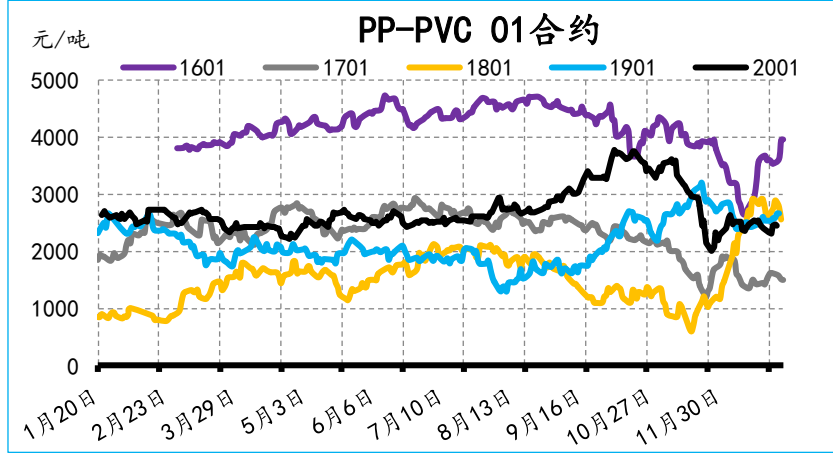
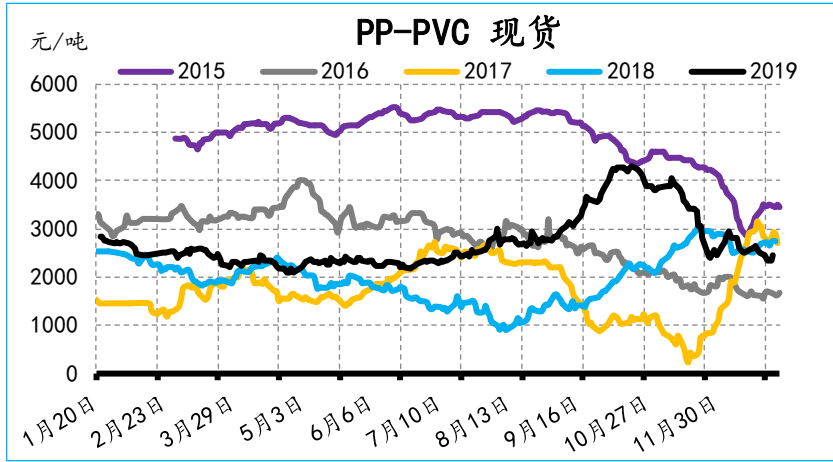
跨品种：塑料-PP



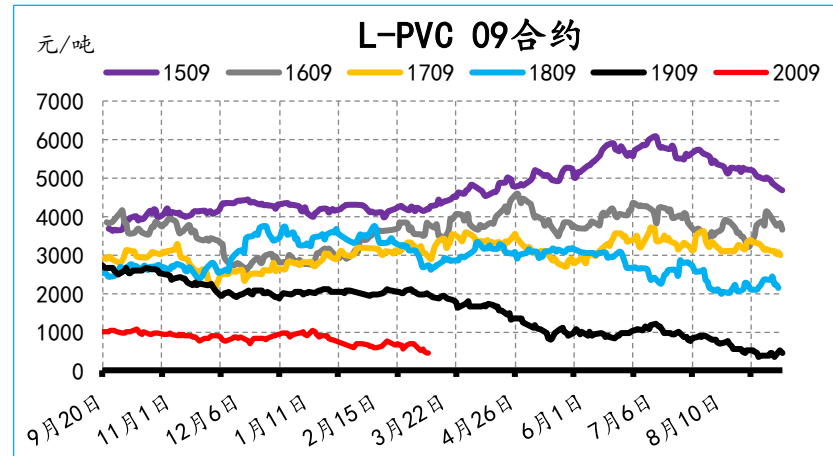
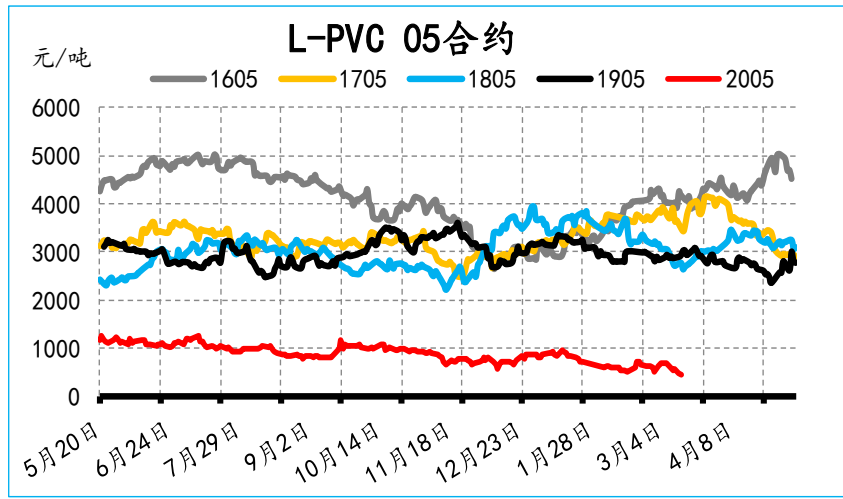
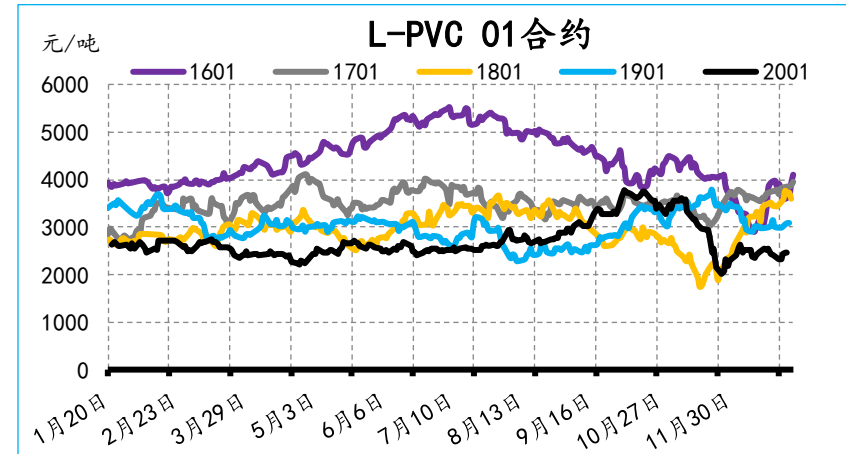
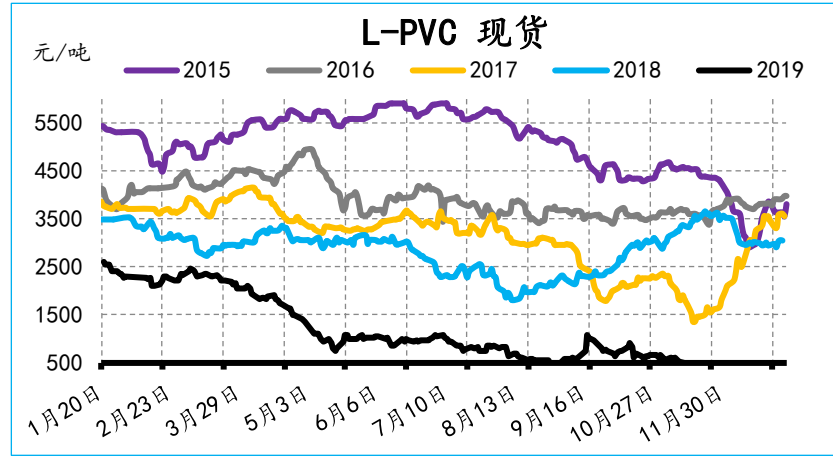
跨品种：PTA/沥青



跨品种：PP-PVC



跨品种：塑料-PVC



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期市有风险，入市需谨慎。