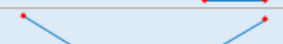
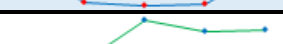
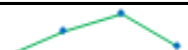
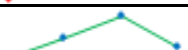
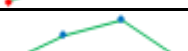


跨期数据跟踪

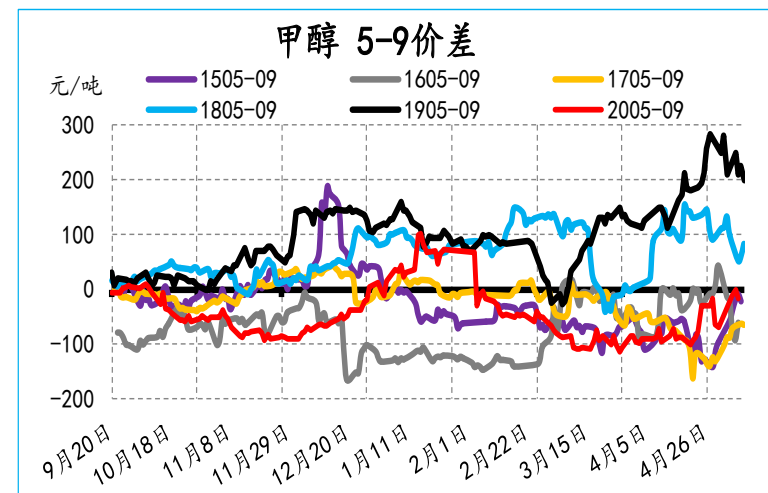
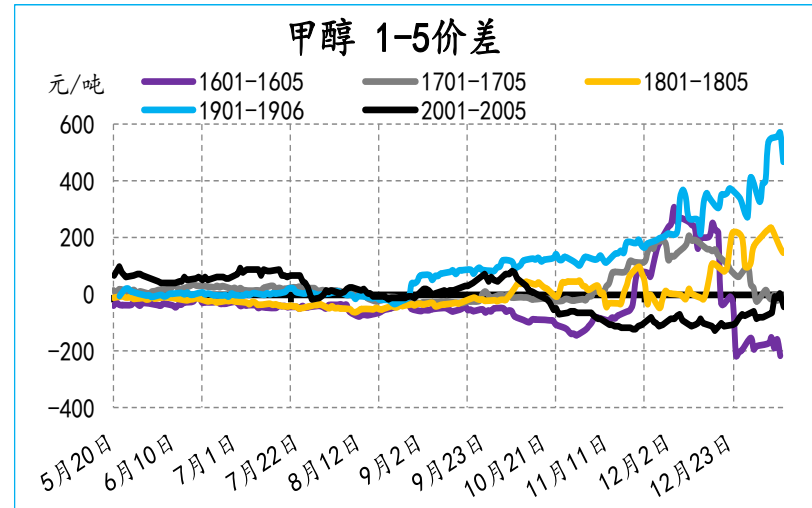
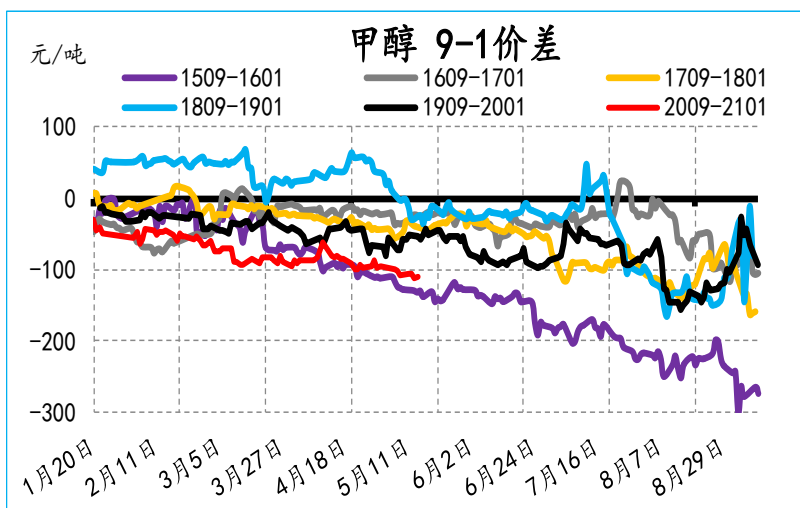
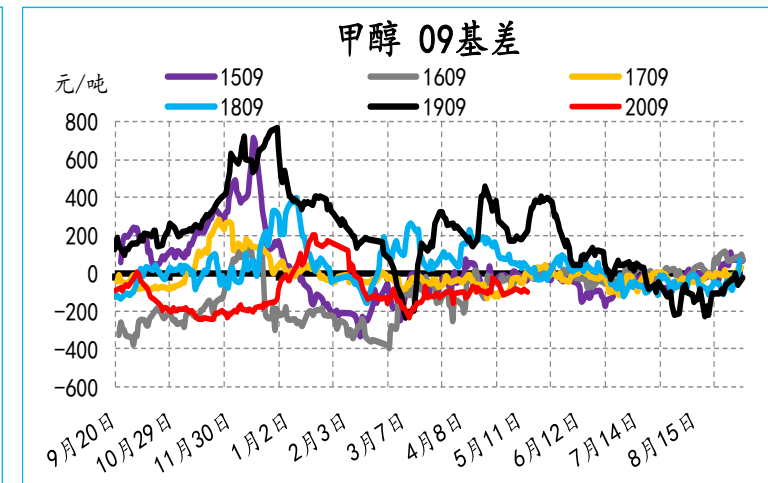
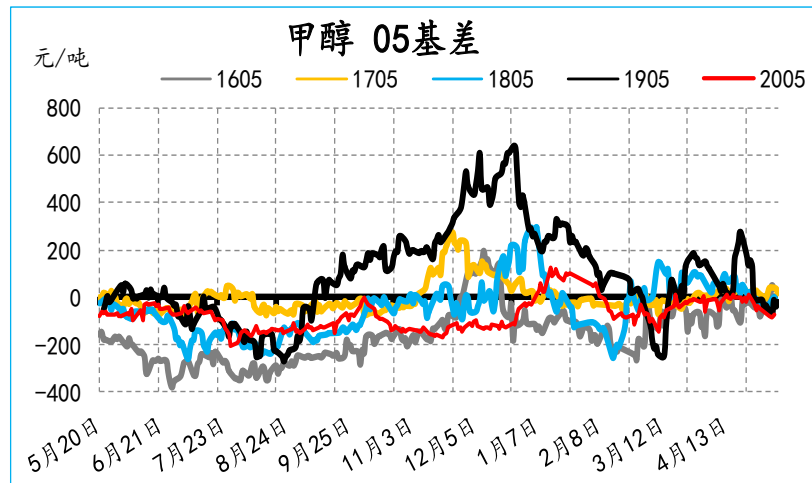
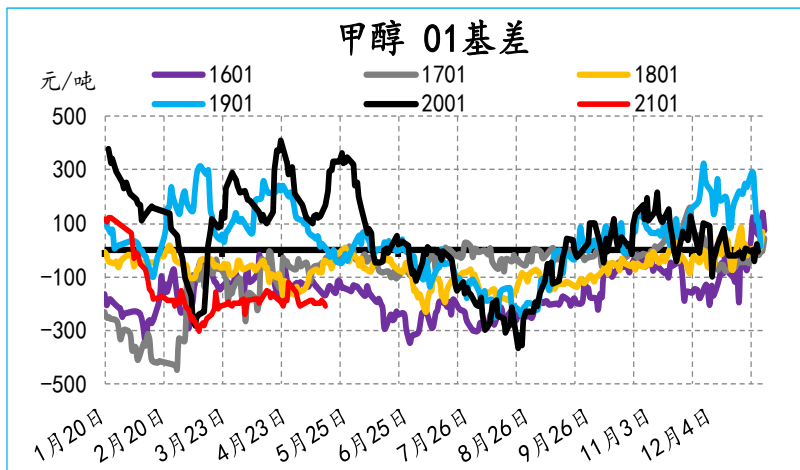
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 4月13日	10日前 4月27日	5日前 5月7日	昨日 5月13日	今日 5月14日	近一个月走势图	建议
跨期	MA9-MA1		-96	-101	-112	-111		
	MA5-MA9	-84	-29	-1	-45	-46		
	TA9-TA1		-164	-156	-150	-144		
	TA5-TA9	-112	-106	-110	-106	-112		
	L9-L1		5	30	-10	-10		
	L5-L9	275	75	60	70	255		
	PP9-PP1		131	170	158	160		
	PP5-PP9	838	479	653	488	471		
	V9-V1		30	80	40	45		
	V5-V9	10	35	-15	35	-90		
	BU9-BU12	-116	-116	-88	-110	-94		
	BU6-BU9	-122	-154	-158	-164	-162		
	RU9-RU1		-1440	-1380	-1395	-1385		
	RU5-RU9	-265	-285	-305	-360	-315		

基差数据跟踪

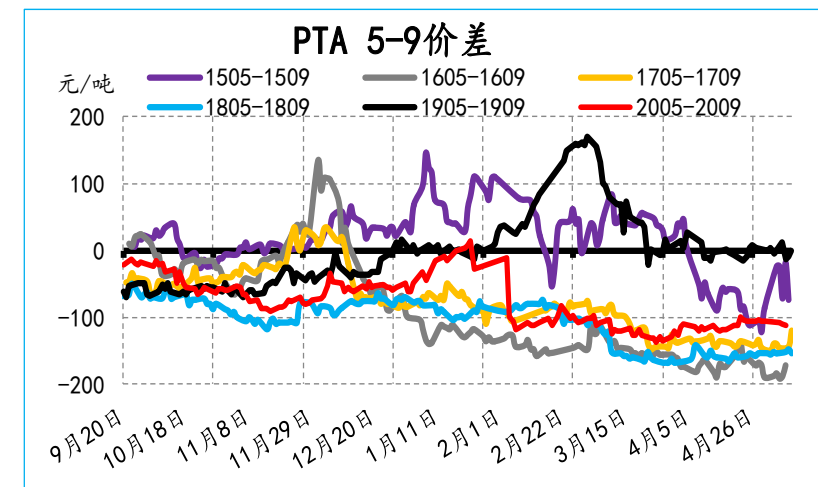
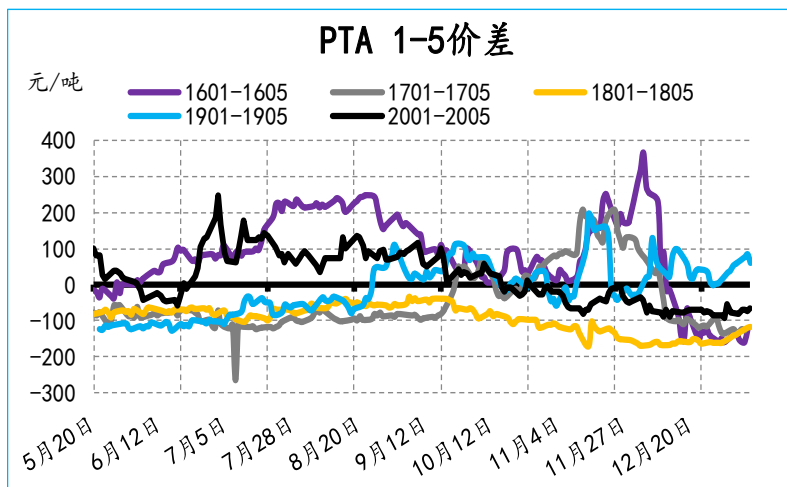
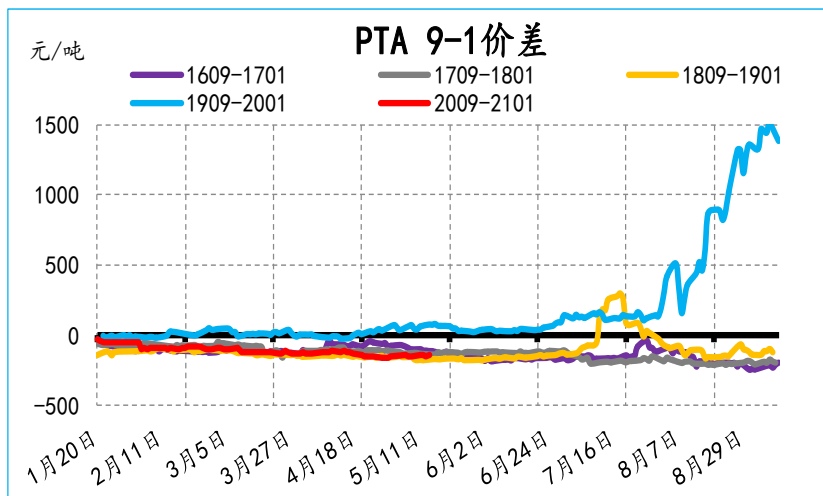
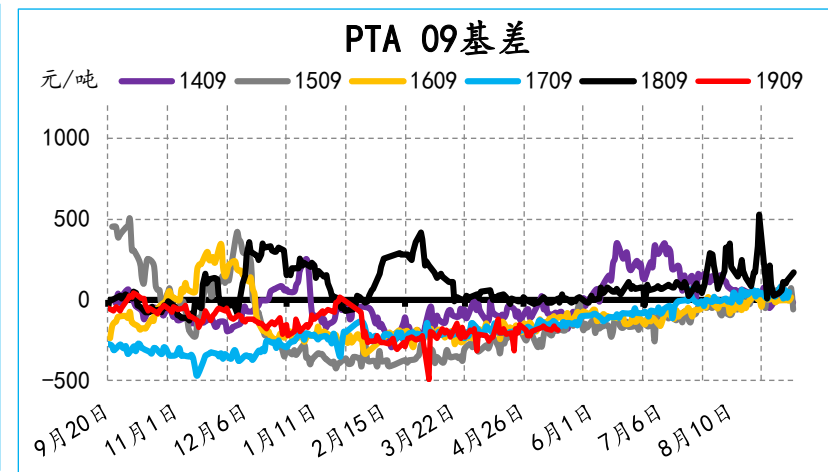
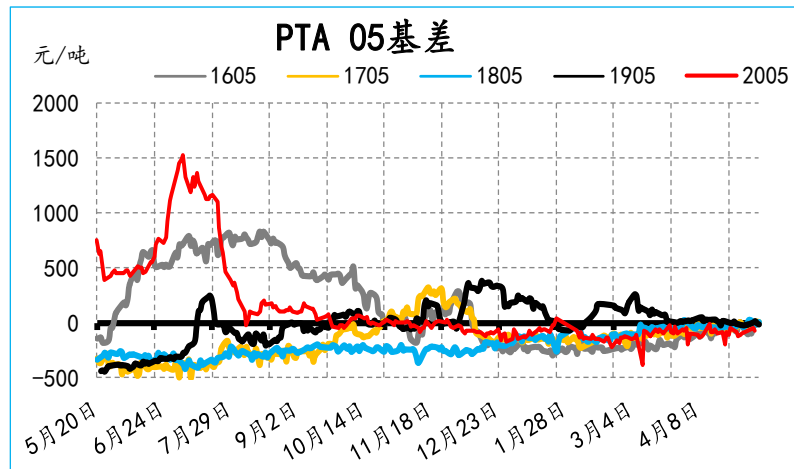
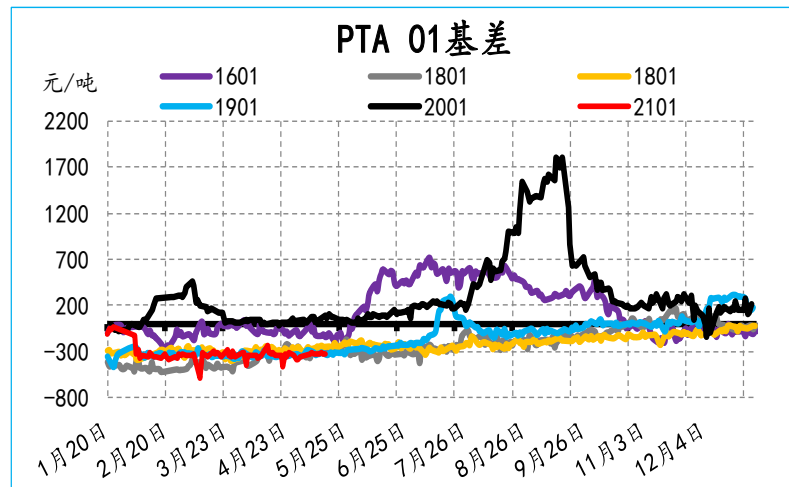
2020年05月14日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7250	0.00		371.00	8.00		5.4%	
PE	6300	50.00		10.00	55.00		0.2%	
PVC	5710	50.00		-20.00	0.00		-0.3%	
PTA	3290	21.00		-186.00	-9.00		-5.4%	
甲醇	1650	-10.00		-99.00	-14.00		-5.7%	
EG	3425	45.00		-252.00	-27.00		-6.9%	

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。

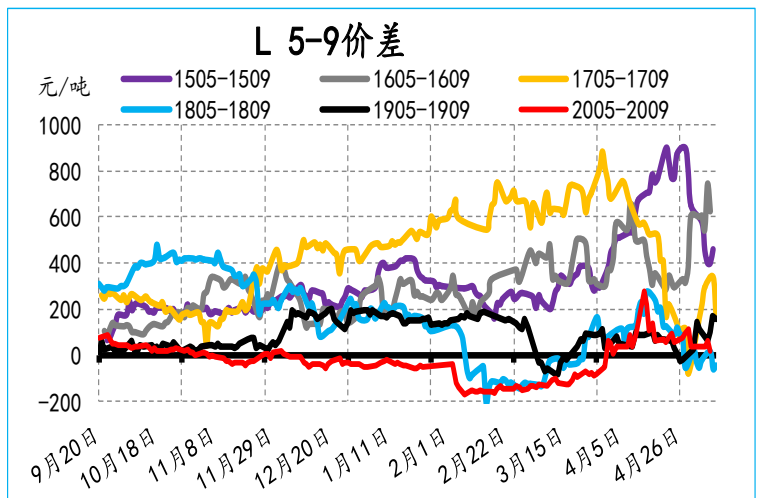
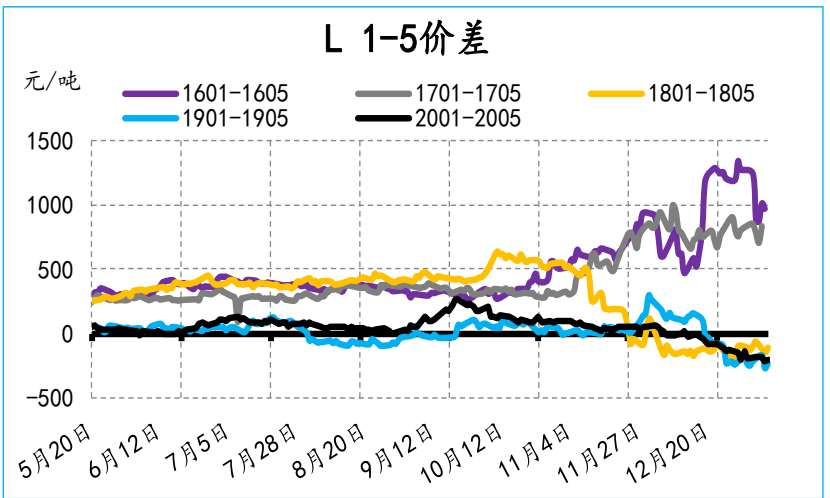
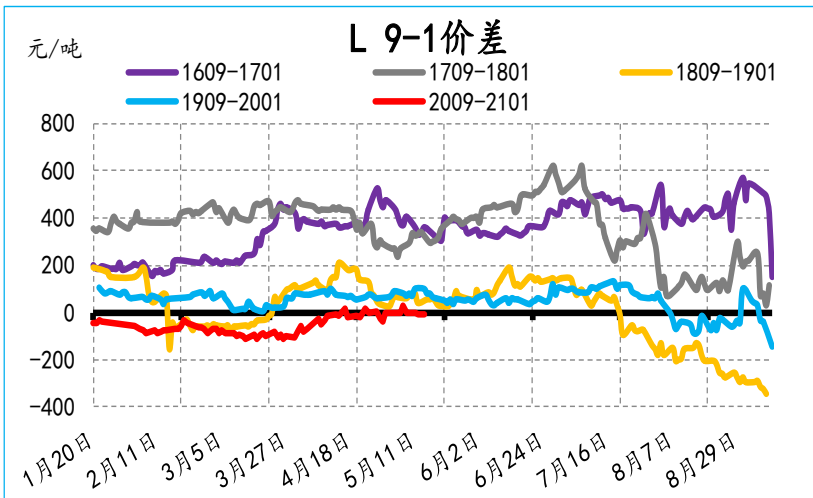
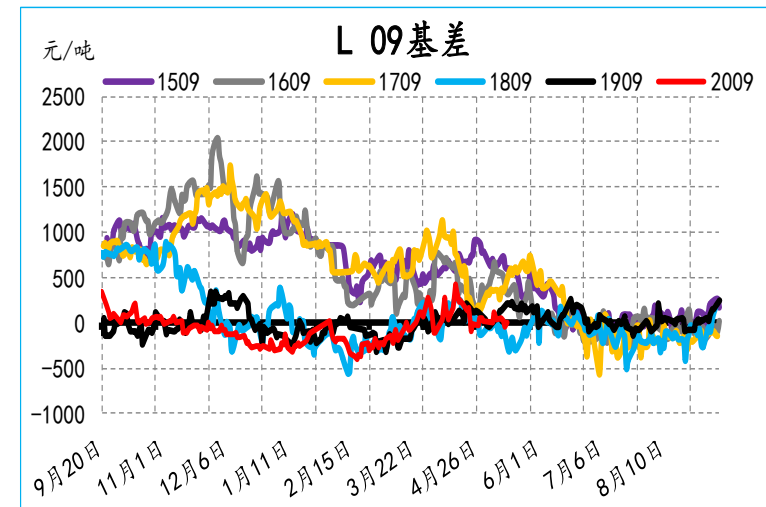
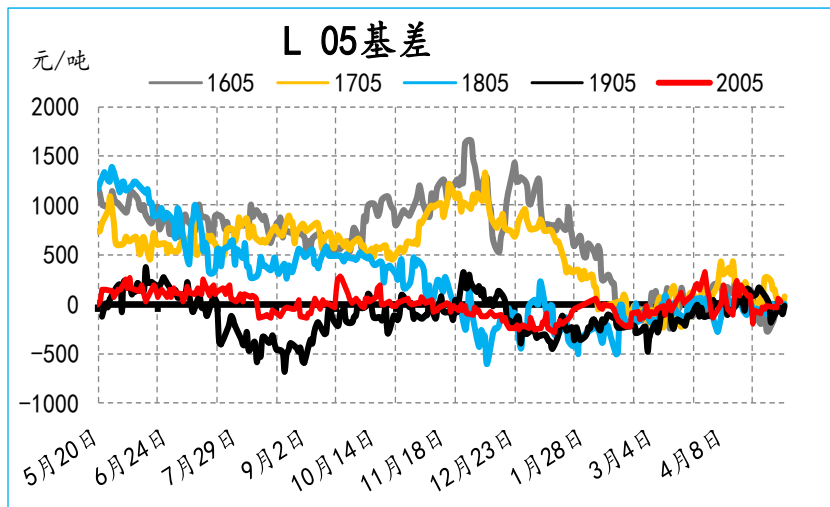
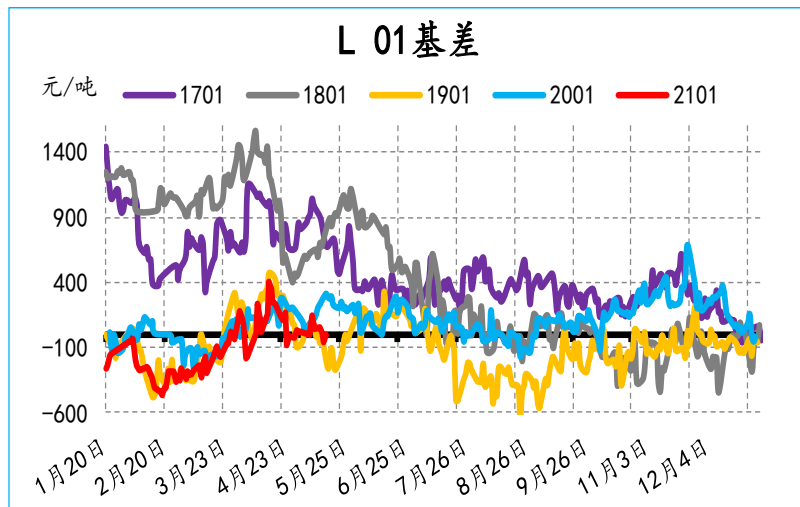
套利跟踪：甲醇



套利跟踪：PTA

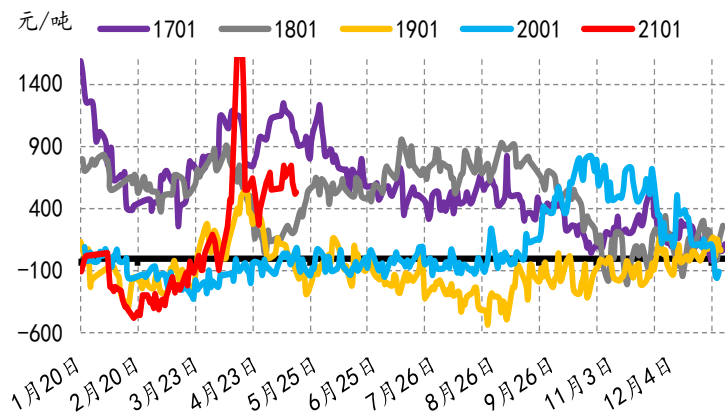


套利跟踪：PE

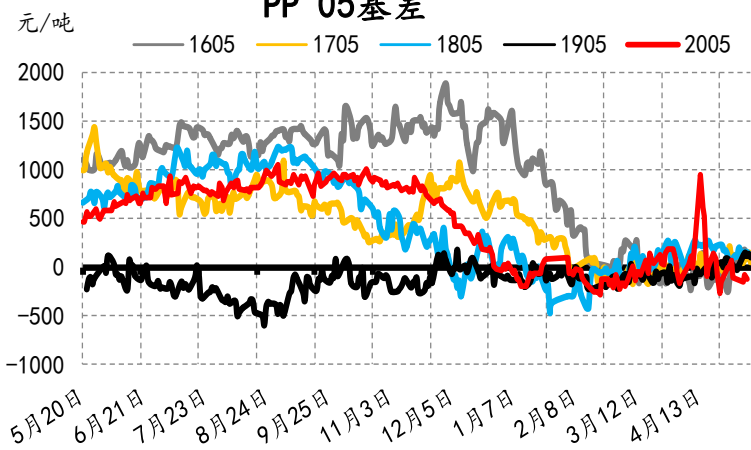


套利跟踪：PP

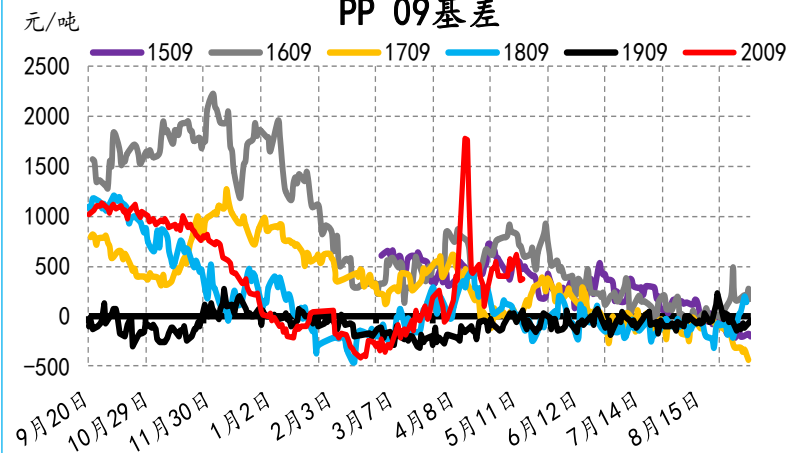
PP 01基差



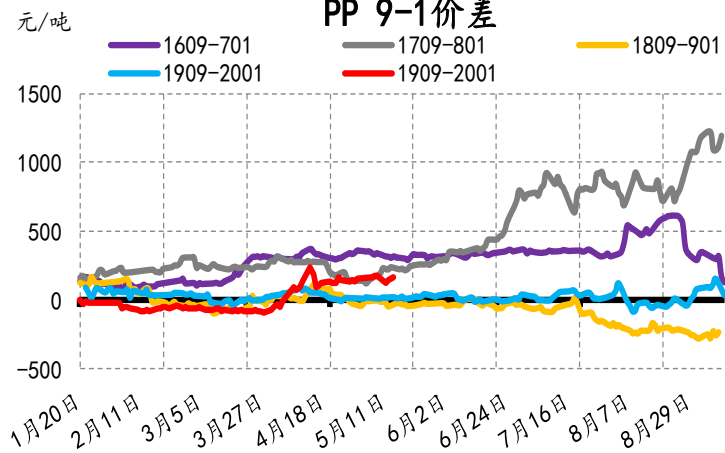
PP 05基差



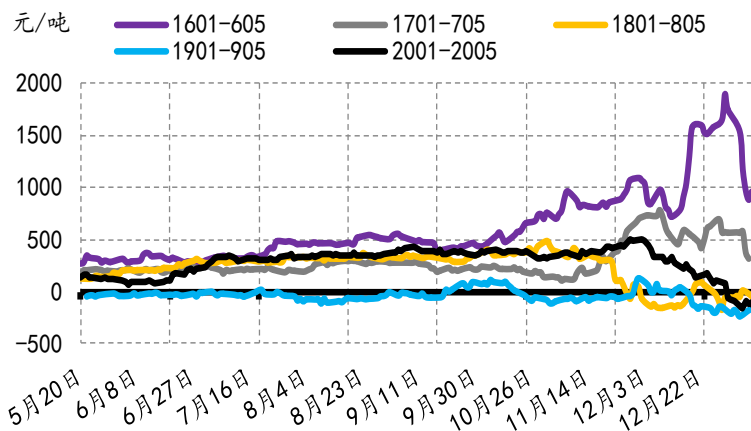
PP 09基差



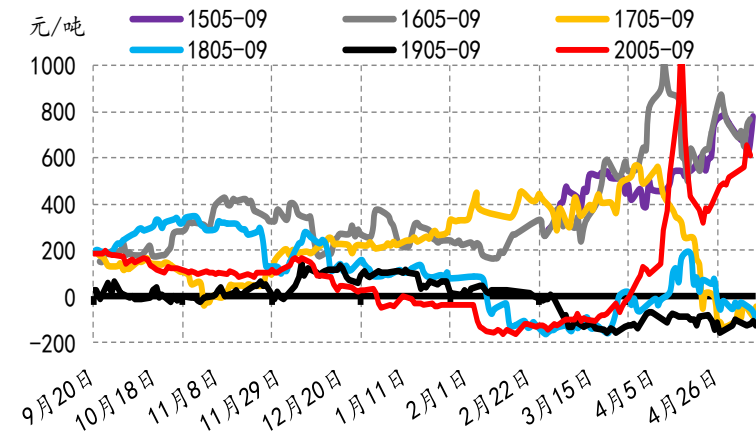
PP 9-1价差



PP 1-5价差

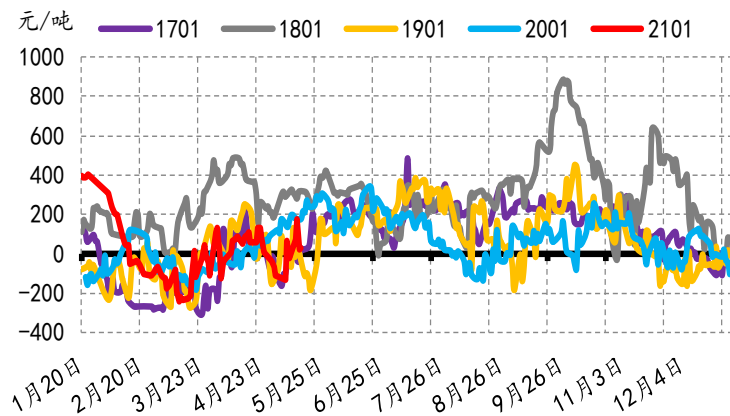


PP 5-9价差

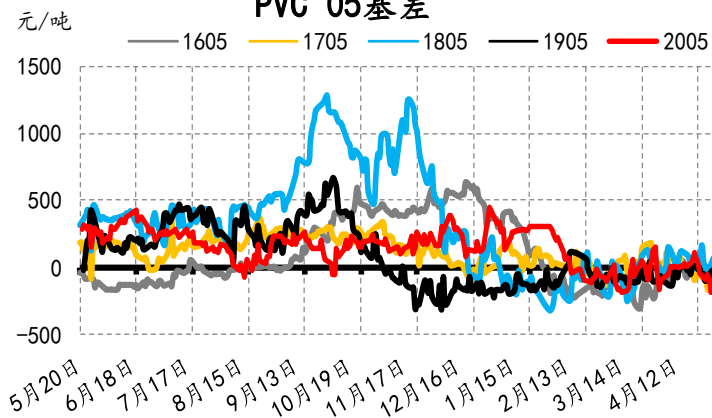


套利跟踪：PVC

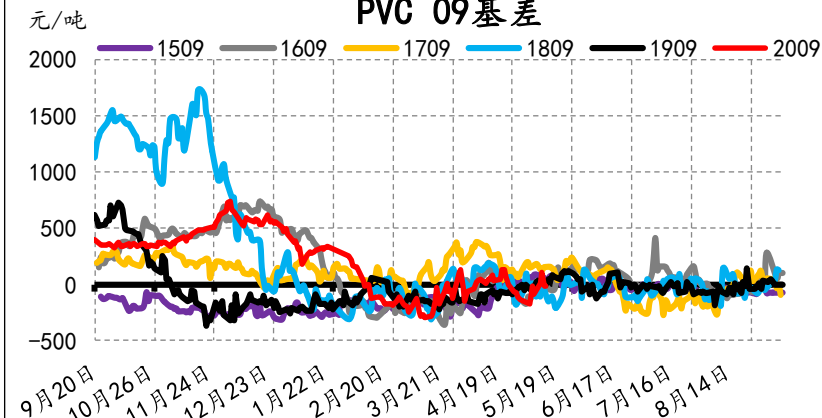
PVC 01基差



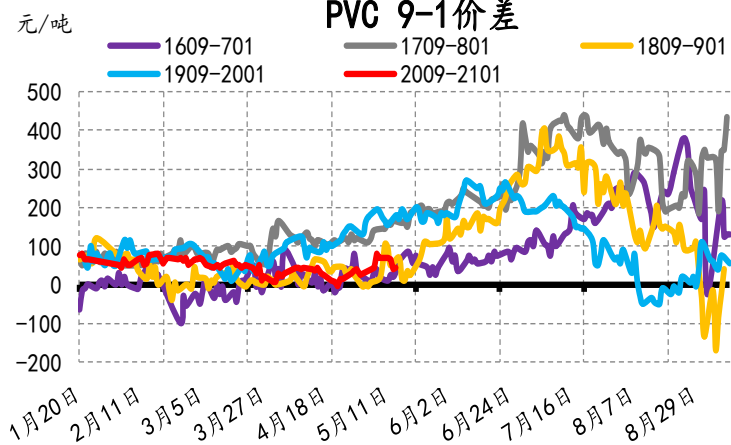
PVC 05基差



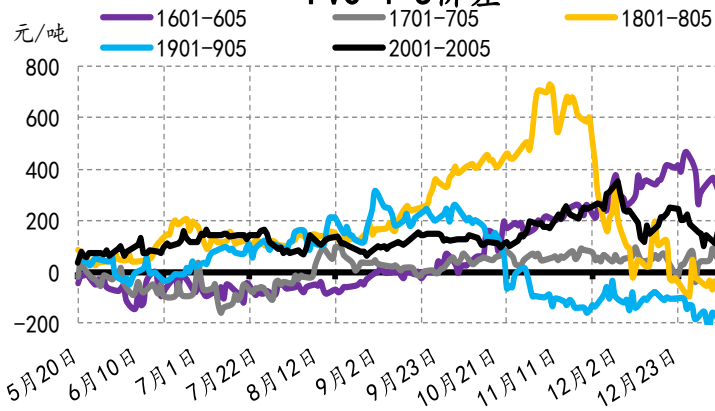
PVC 09基差



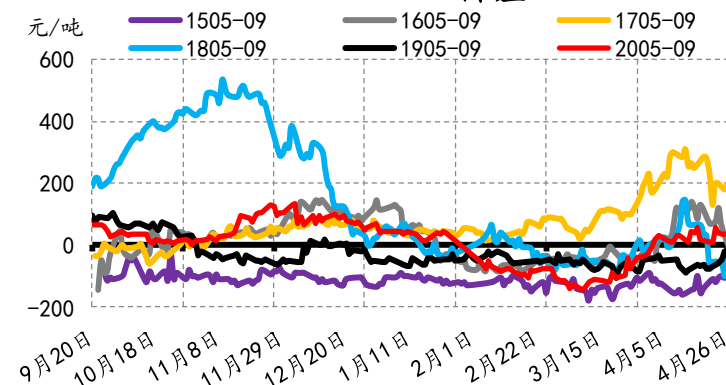
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

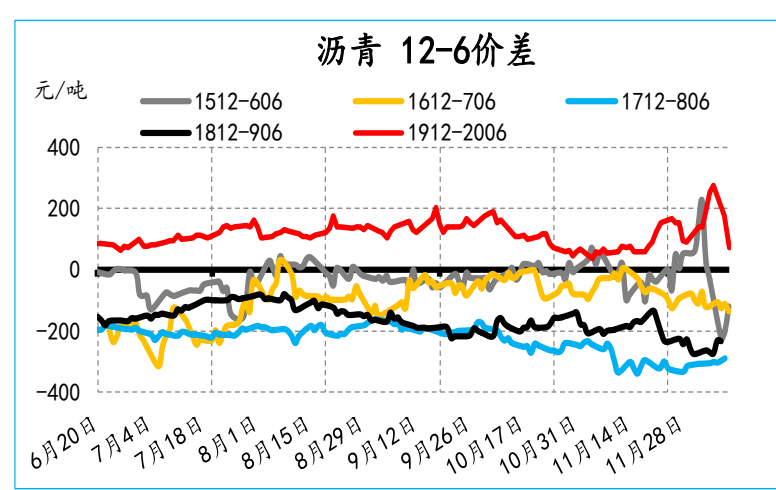
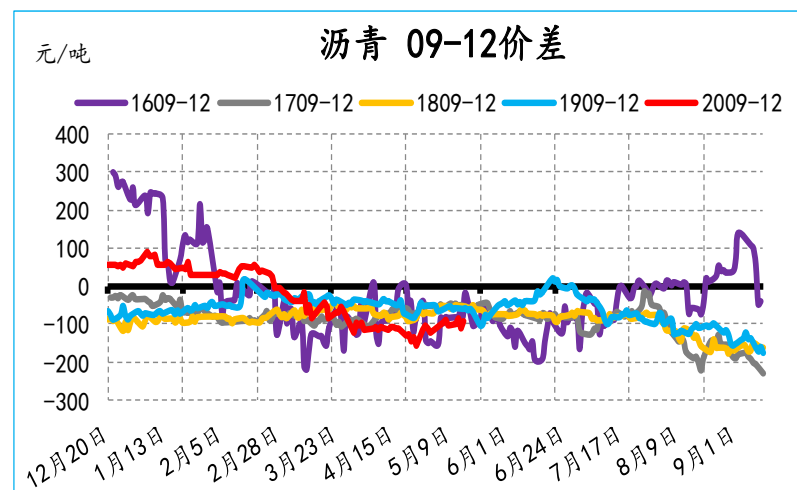
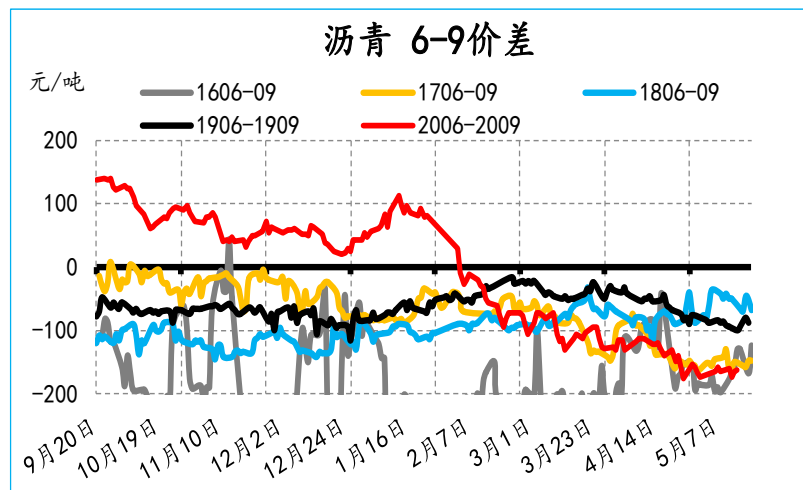
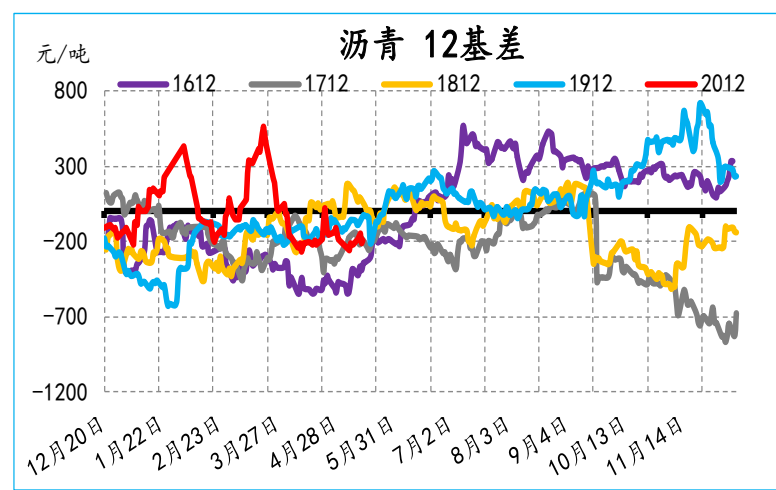
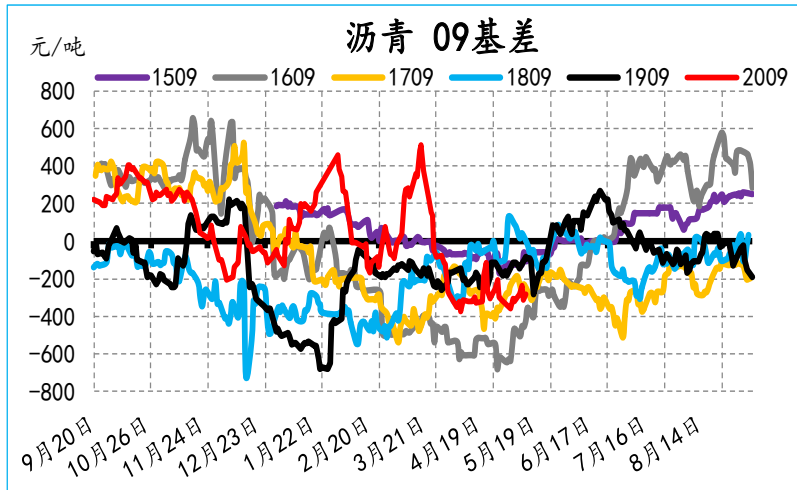
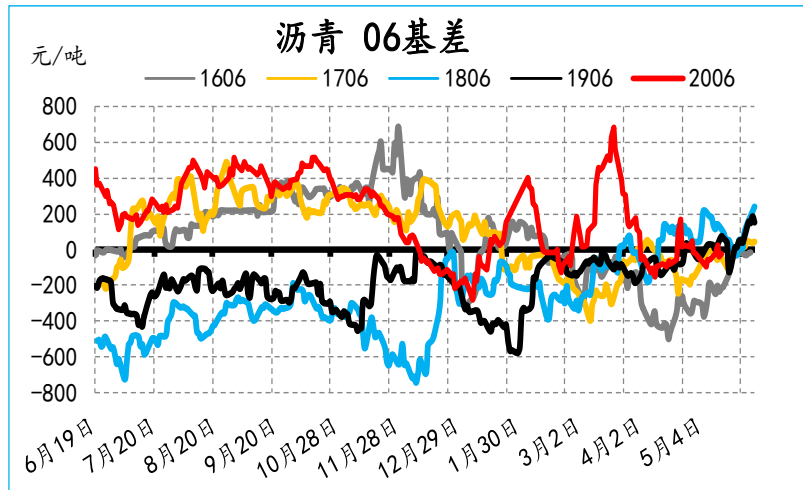


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

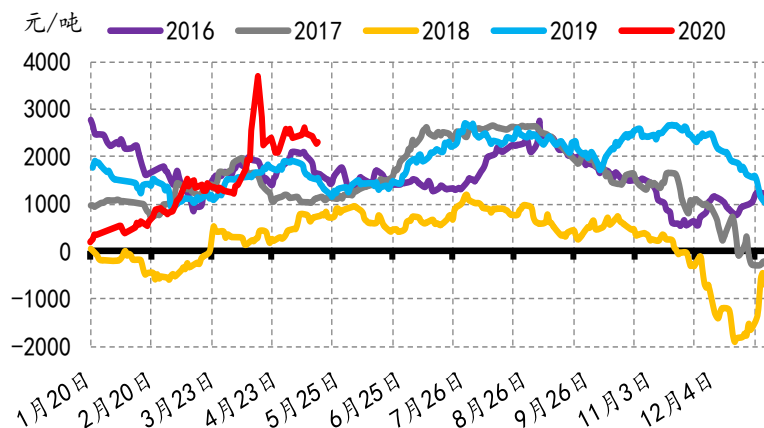
快向“能化小精灵”申请吧！

微信号：hanbb360

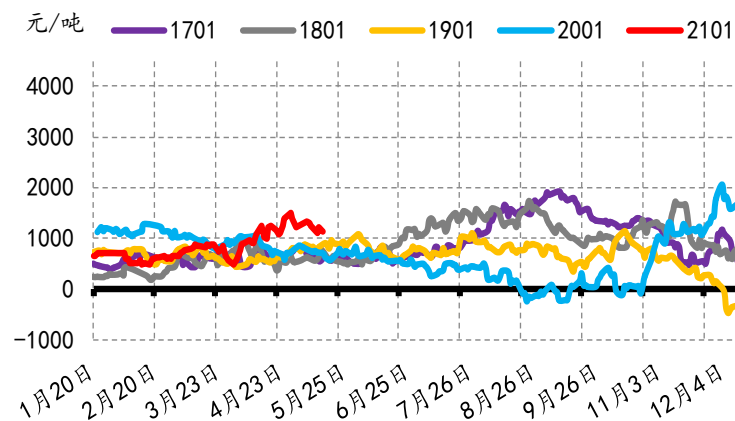


跨品种：PP-3MA

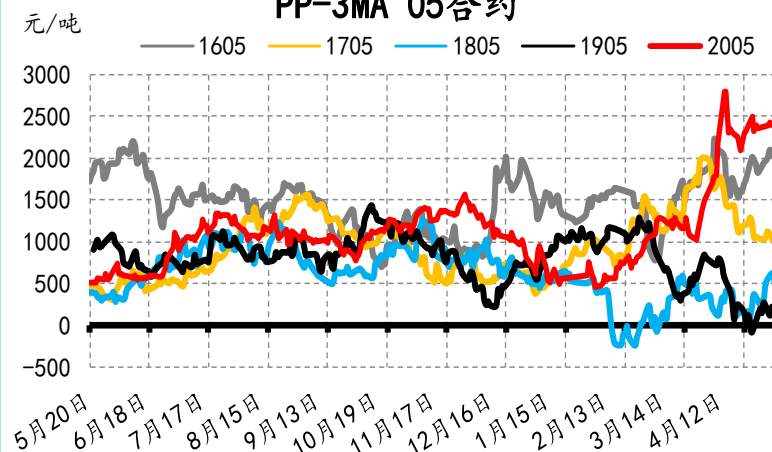
PP-3MA 现货



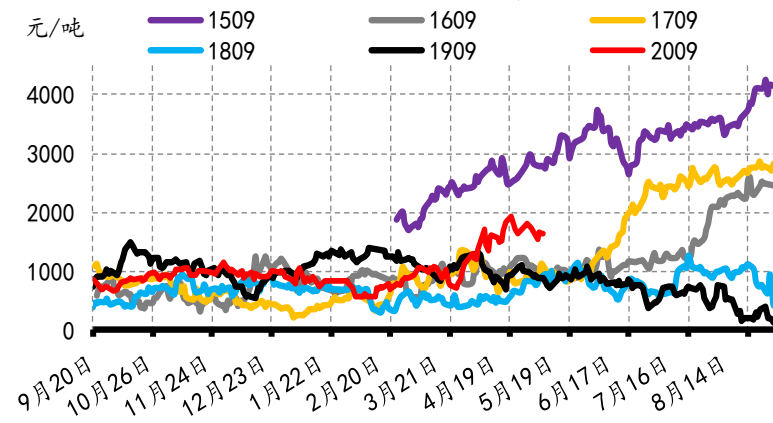
PP-3MA 01合约



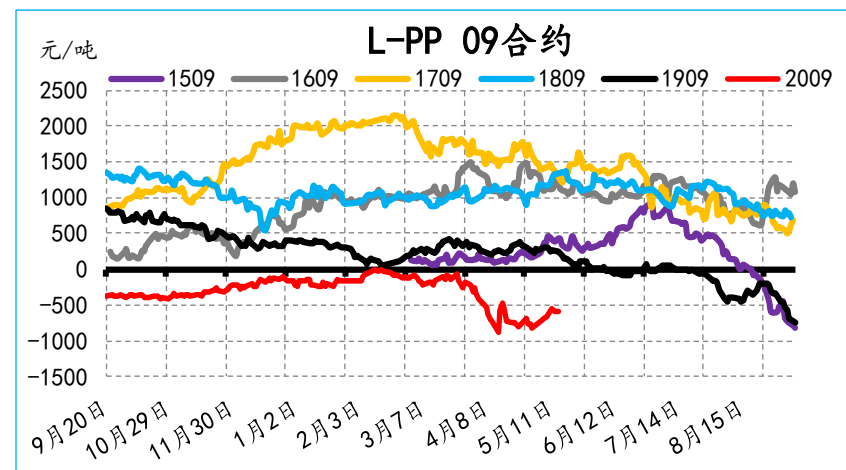
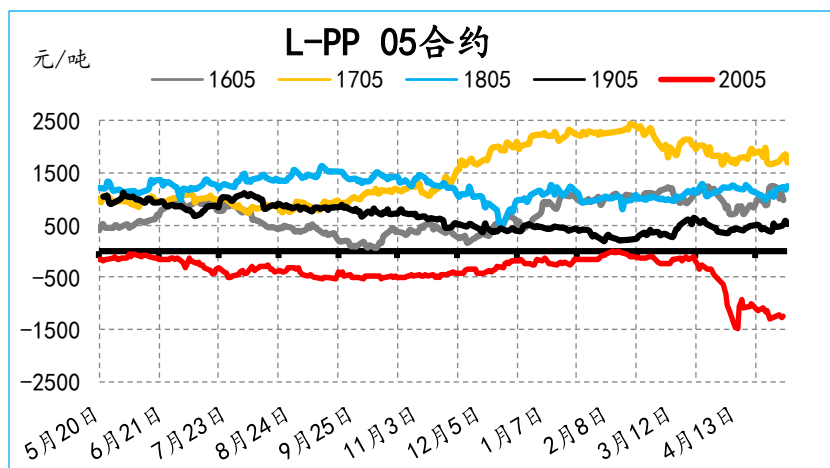
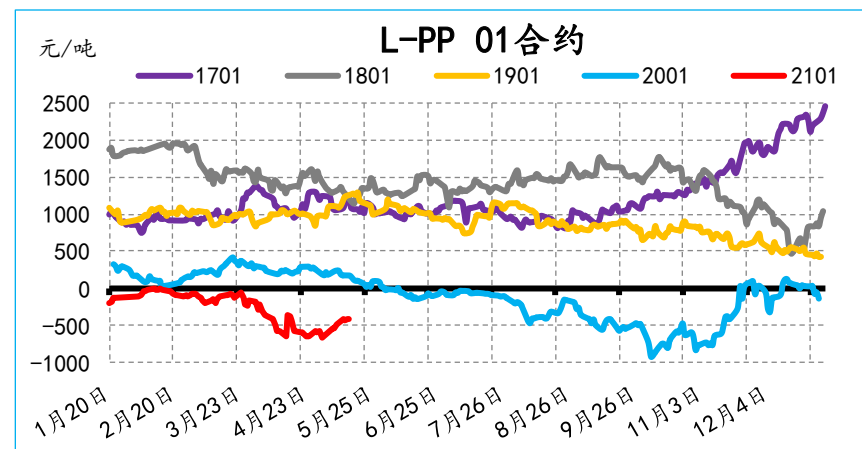
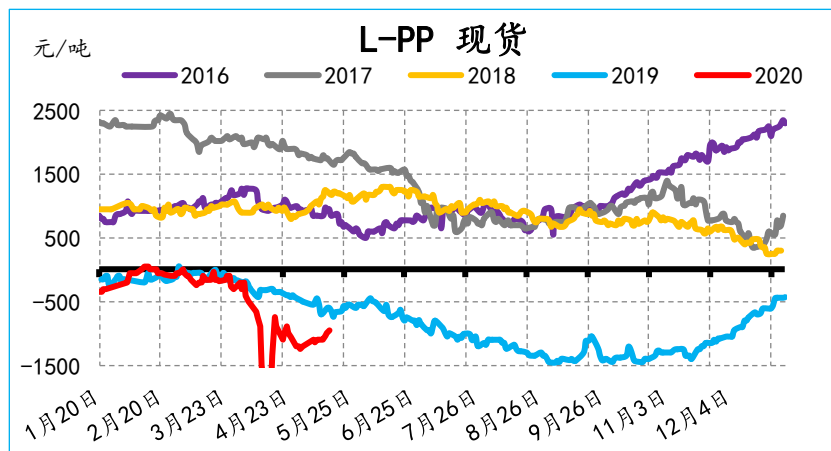
PP-3MA 05合约



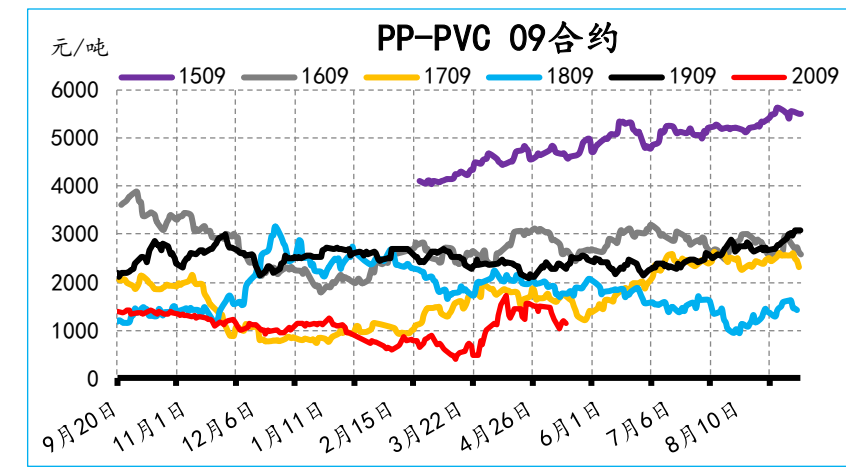
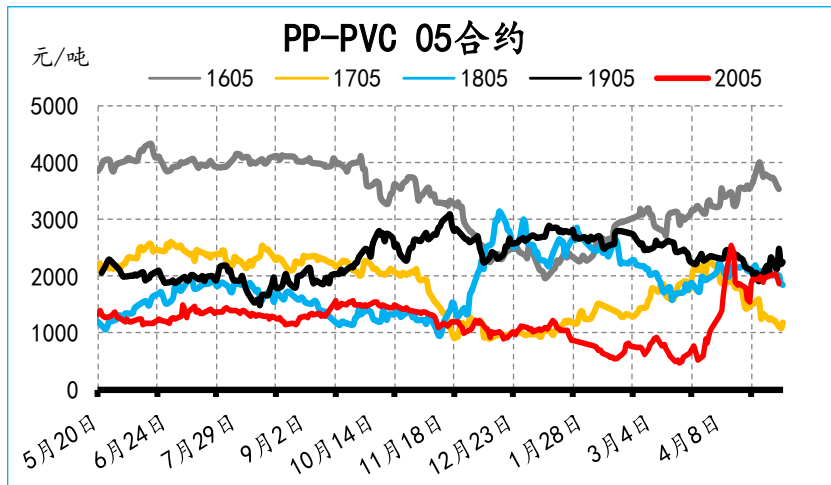
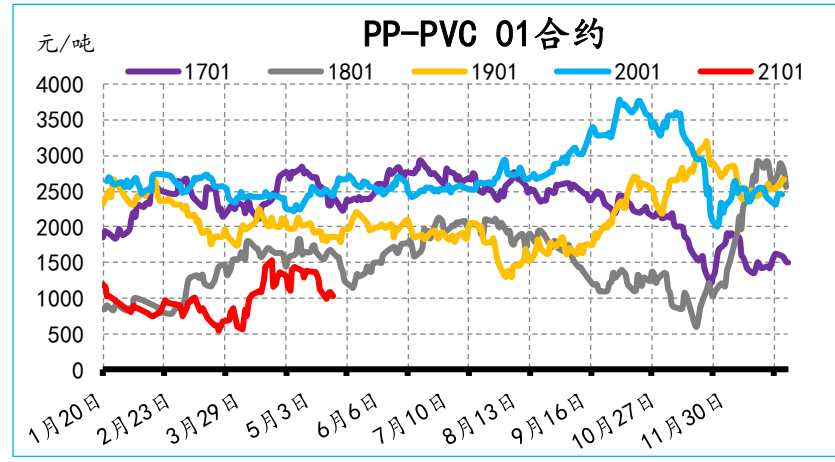
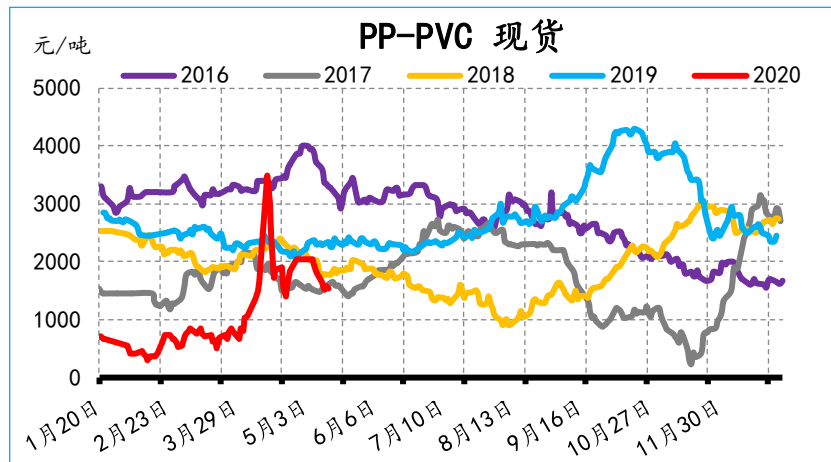
PP-3MA 09合约



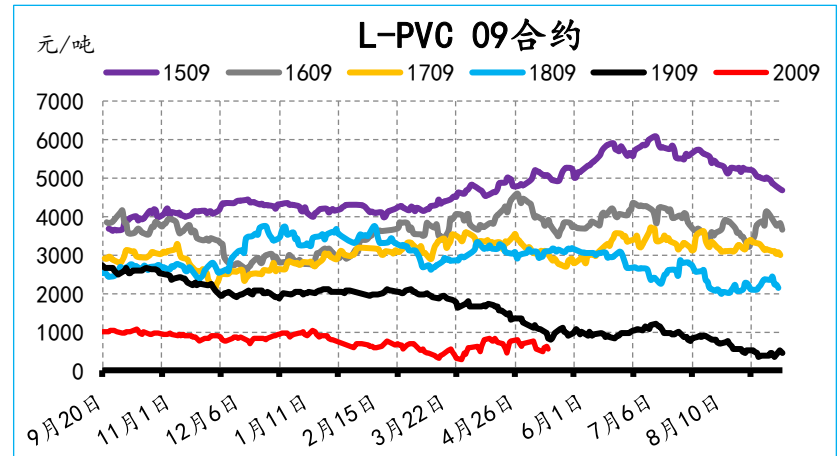
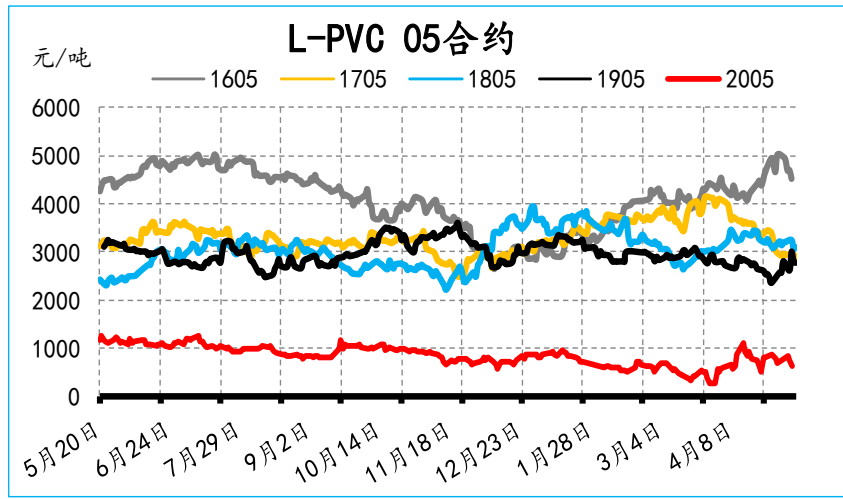
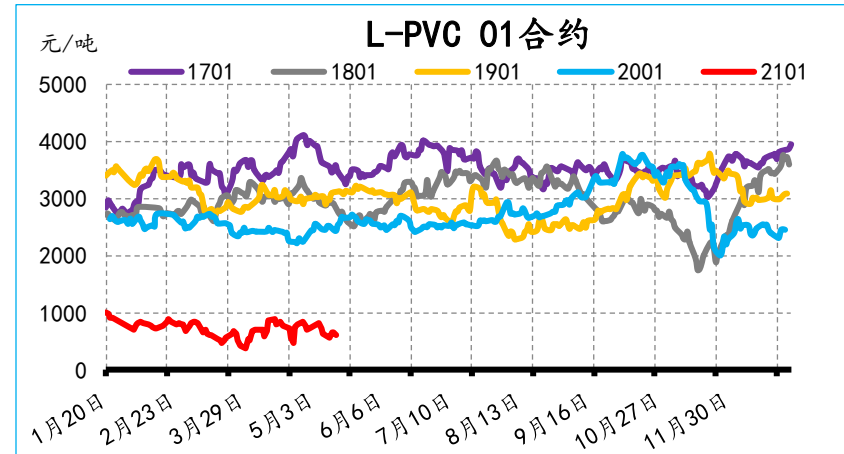
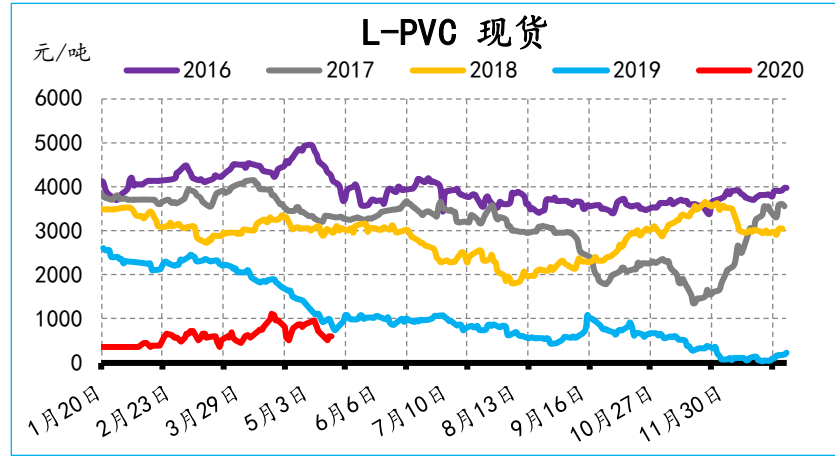
跨品种：塑料-PP



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。