

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






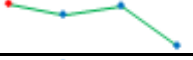






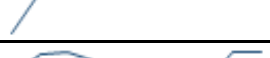

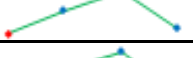



投资咨询号：Z0012670

从业资格号：F3047762

电话：0571-28132638

策略组合	20日前	10日前	5日前	昨日	今日	近一个月走势图	建议	
	4月15日	4月29日	5月11日	5月15日	5月18日			
跨期	MA9-MA1		-98	-105	-117	-132		
	MA5-MA9	-91	-64	-33	-24	-59		
	TA9-TA1		-162	-142	-130	-126		
	TA5-TA9	-120	-106	-108	-96	-112		
	L9-L1		-40	-5	0	-20		
	L5-L9	105	110	110	10	-70		
	PP9-PP1		136	127	138	159		
	PP5-PP9	694	485	463	187	435		
	V9-V1		40	70	50	50		
	V5-V9	40	-15	15	-15	-25		
	BU9-BU12	-106	-112	-100	-112	-98		
	BU6-BU9	-120	-168	-160	-164	-170		
	RU9-RU1		-1420	-1390	-1385	-1395		
	RU5-RU9	-265	-290	-305	-295	1585		

基差数据跟踪

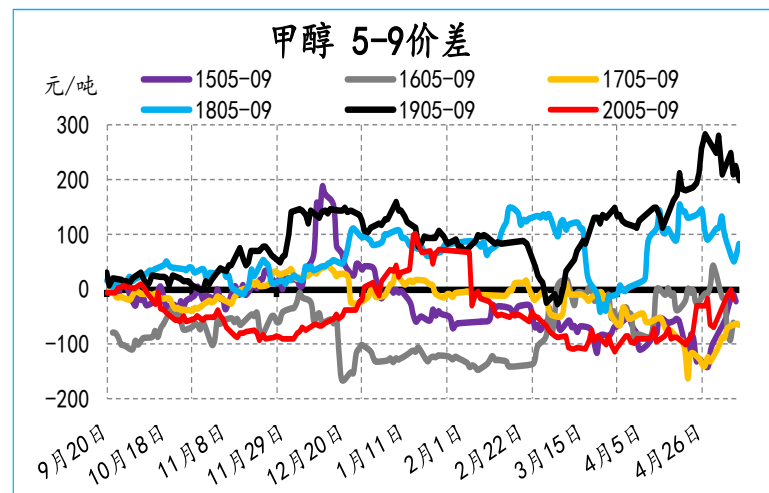
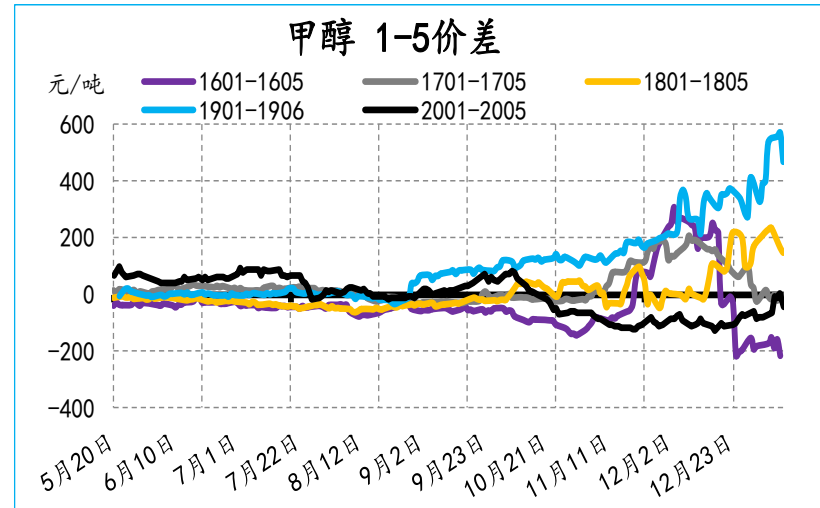
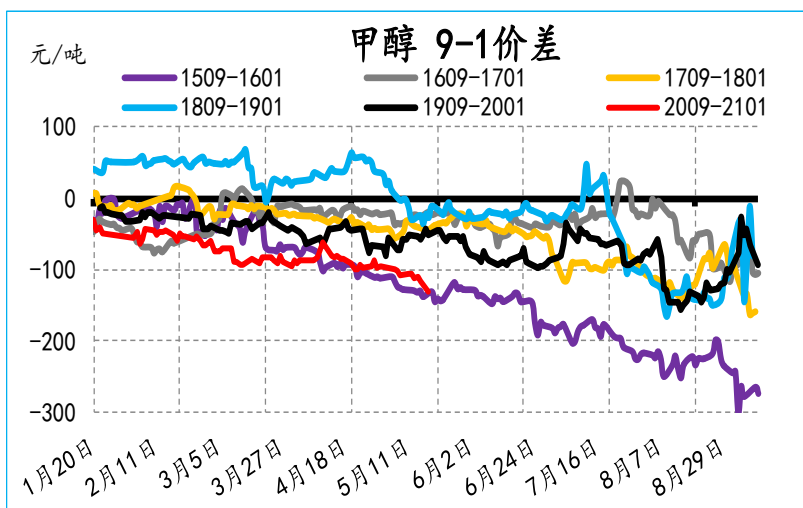
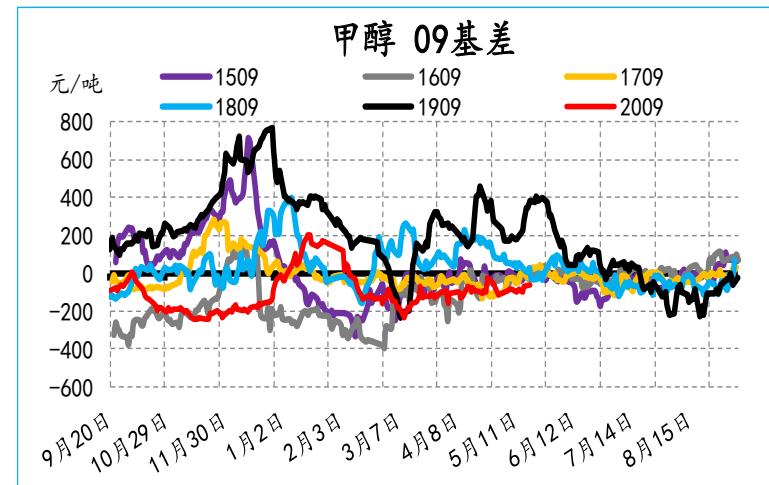
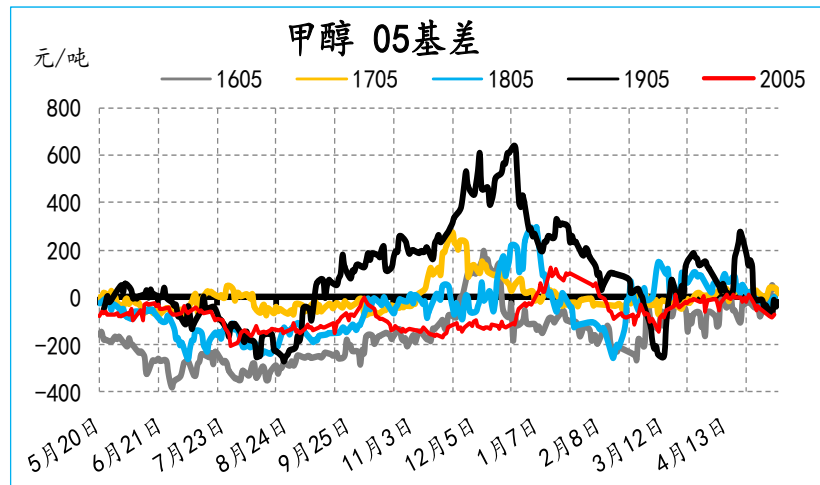
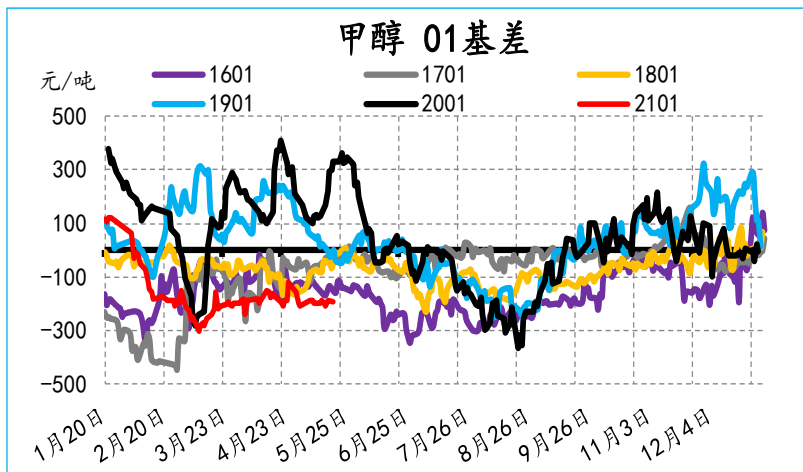
2020年05月18日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7350	100.00		435.00	108.00		6.3%	
PE	6400	50.00		30.00	75.00		0.5%	
PVC	5835	100.00		-50.00	35.00		-0.8%	
甲醇	1655	-35.00		-59.00	40.00		-3.4%	
PTA	3455	80.00		-151.00	50.00		-4.2%	
EG	3538	-2.00		-156.00	35.00		-4.2%	

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;

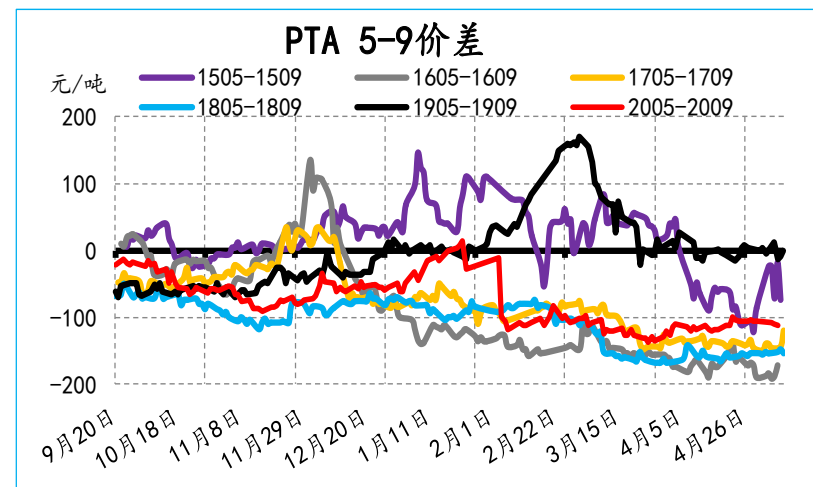
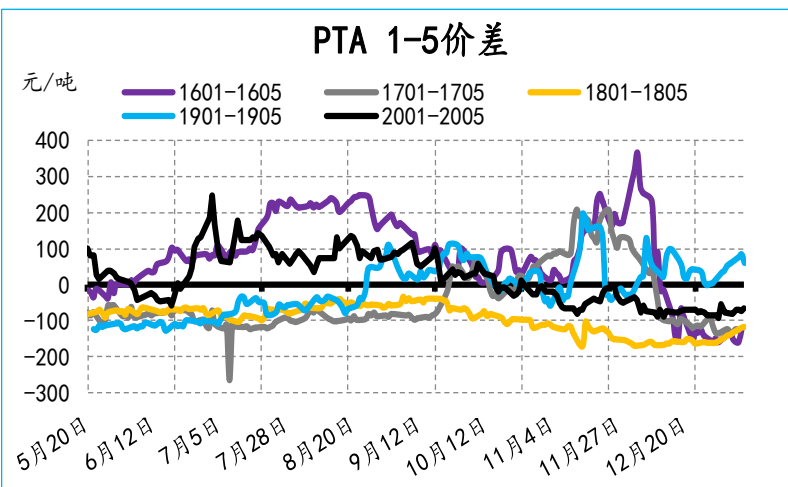
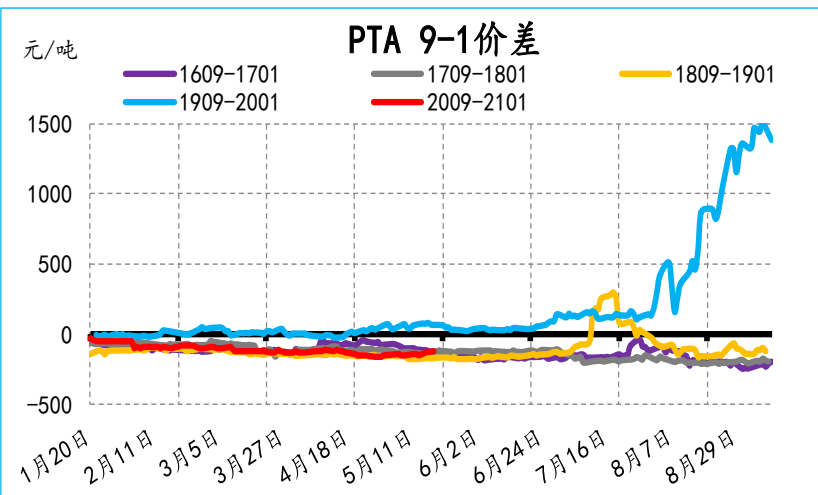
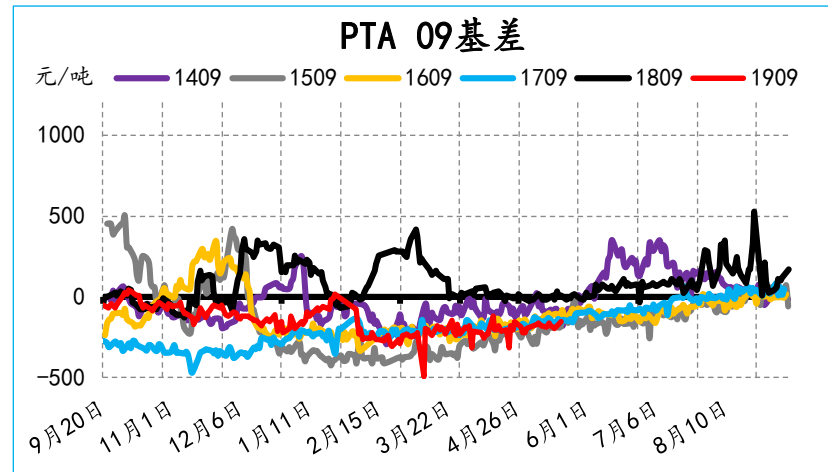
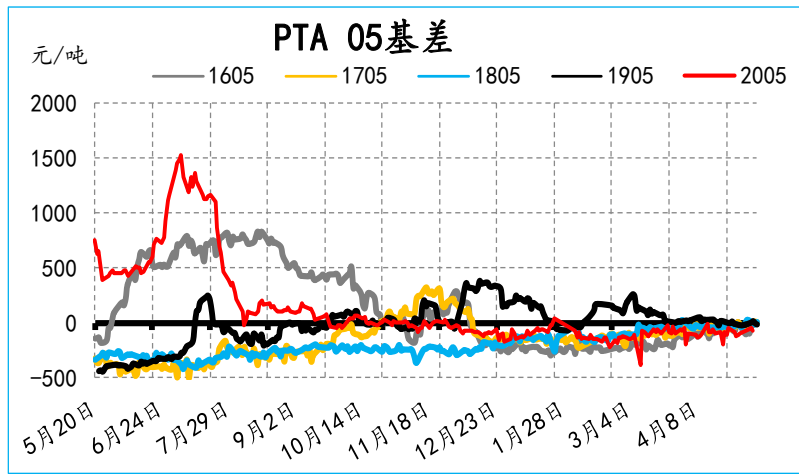
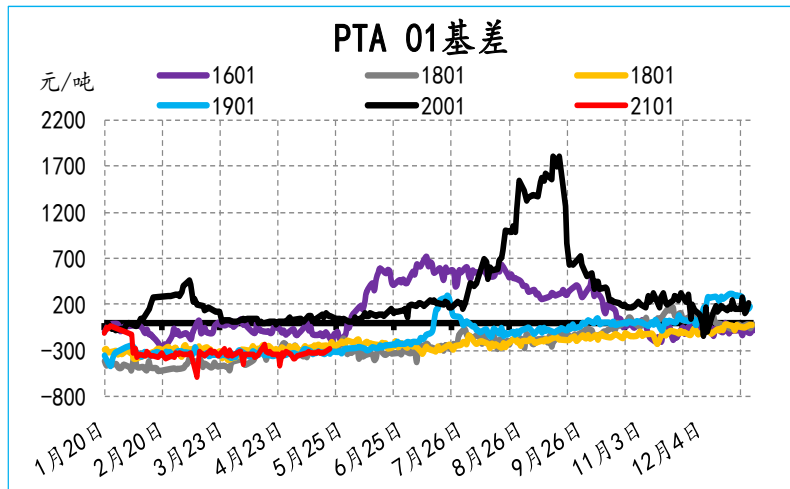
注2: 价差结构指现货、近月、次近月和远月合约的价格结构, 其中红色为现货价格;

注3: 主力合约均为9月。

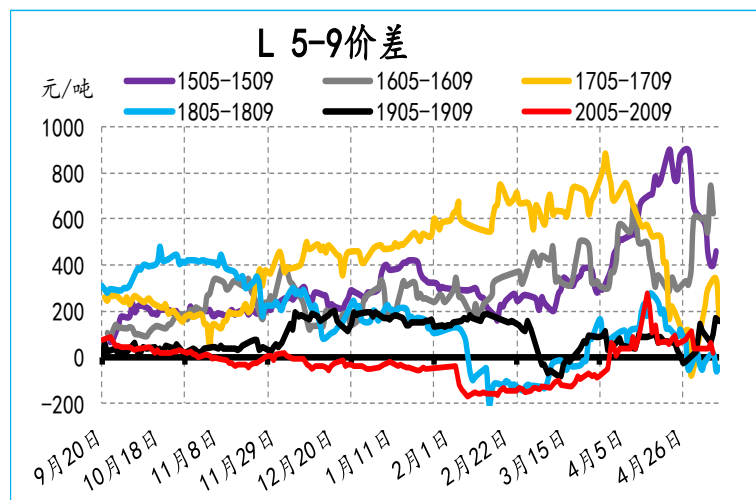
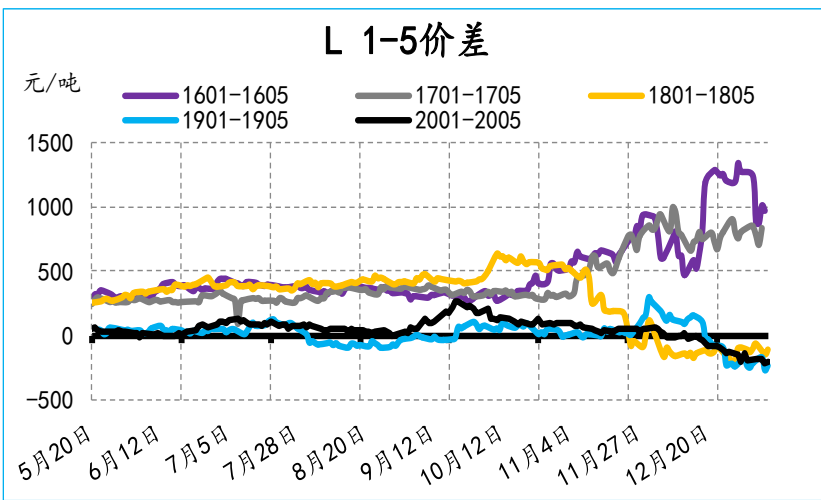
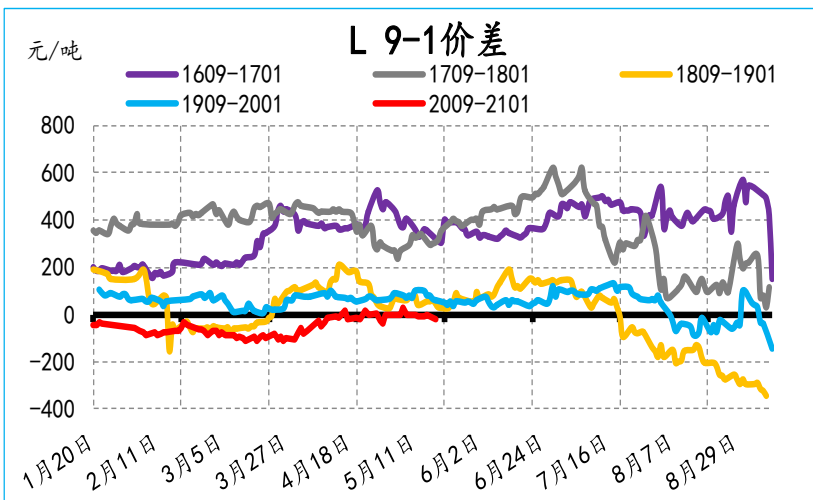
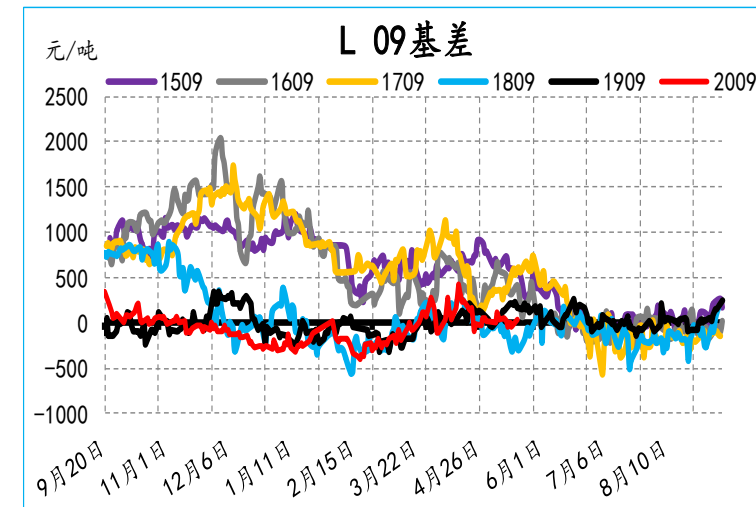
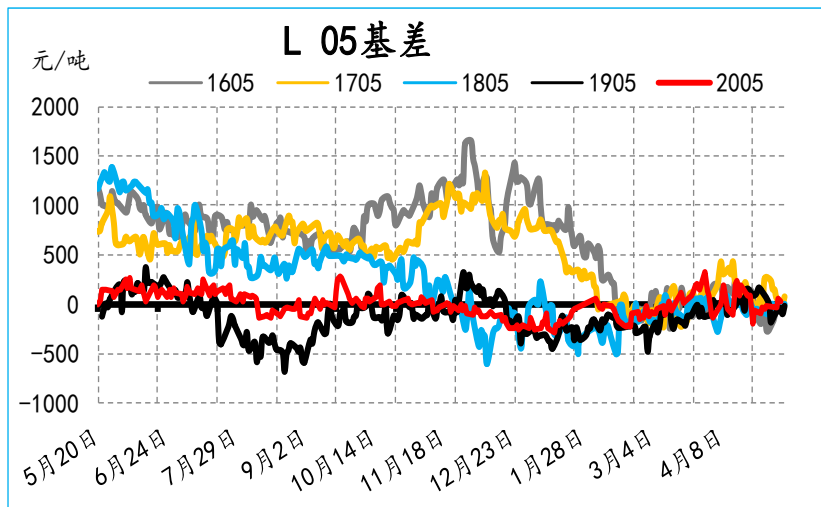
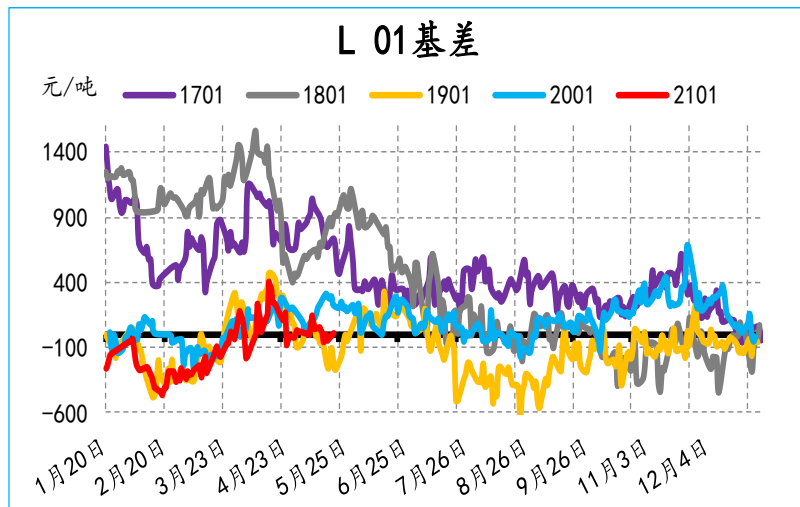
套利跟踪：甲醇



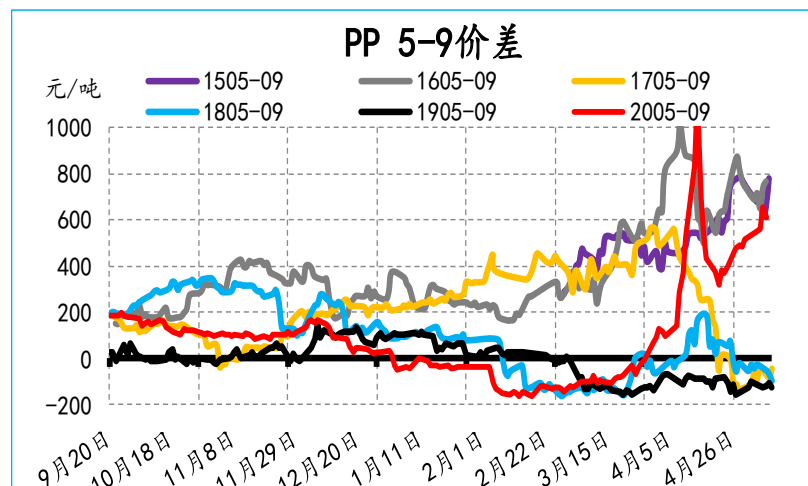
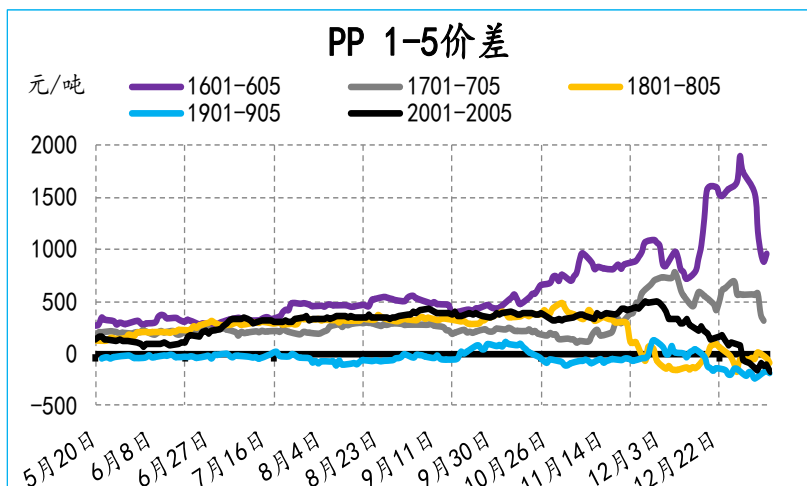
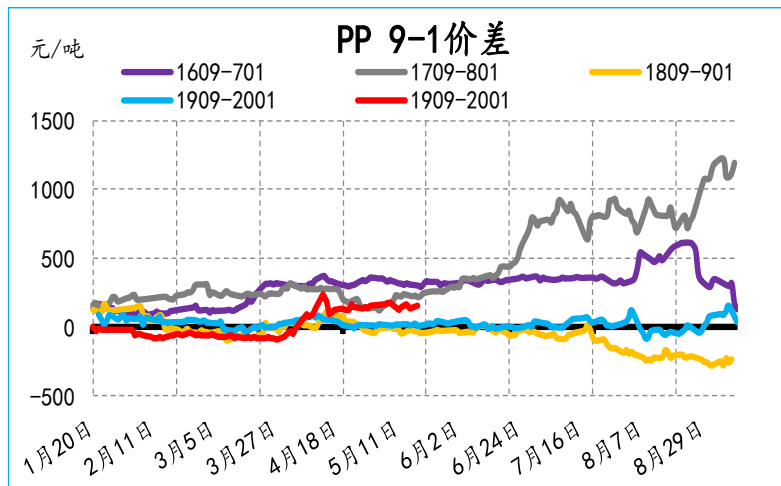
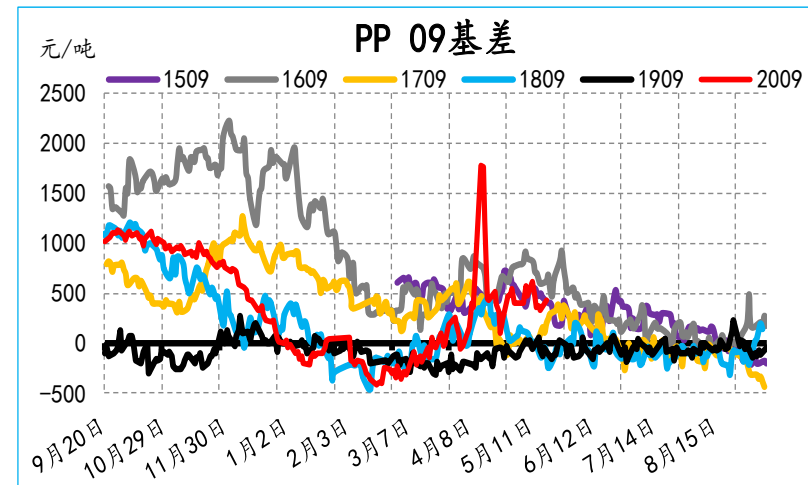
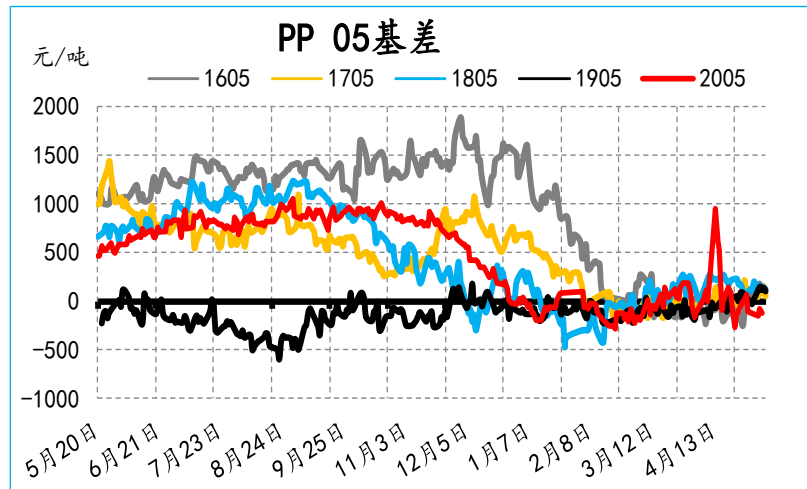
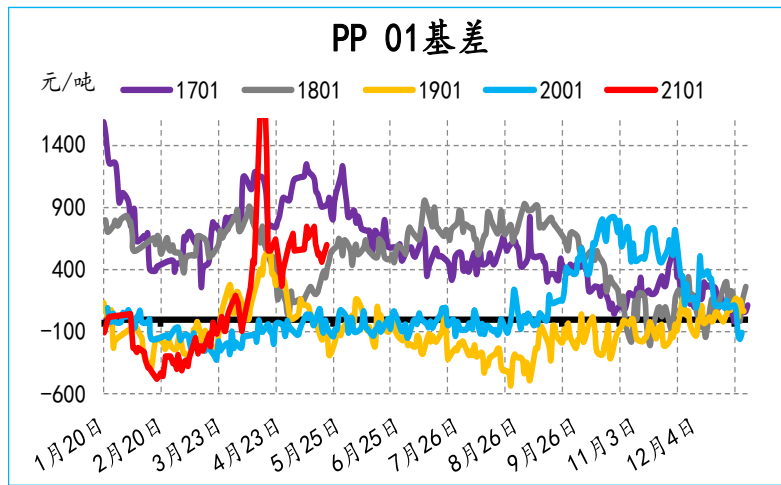
套利跟踪：PTA



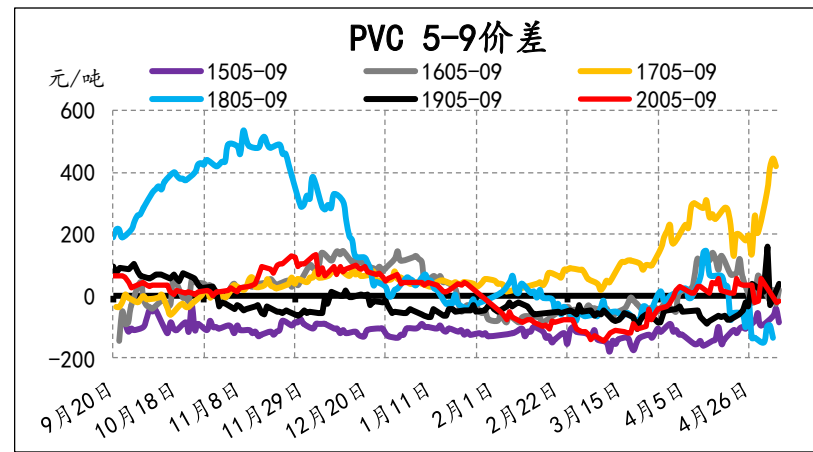
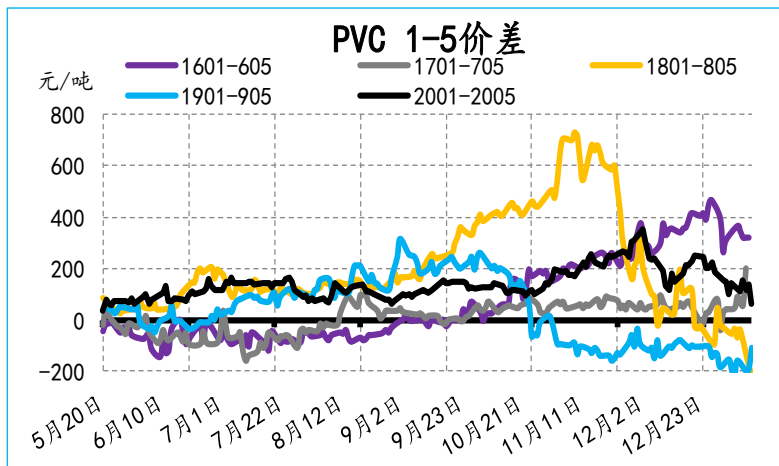
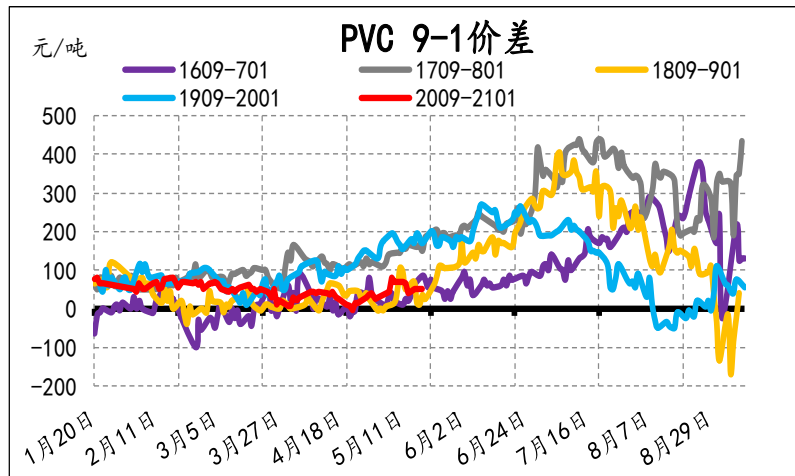
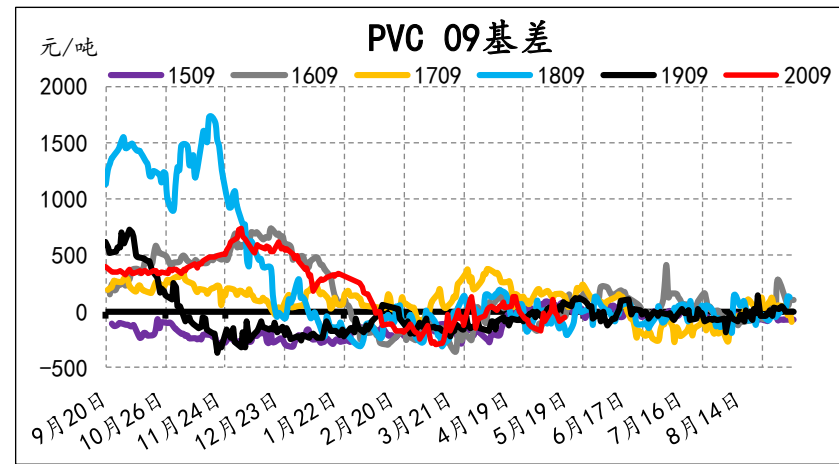
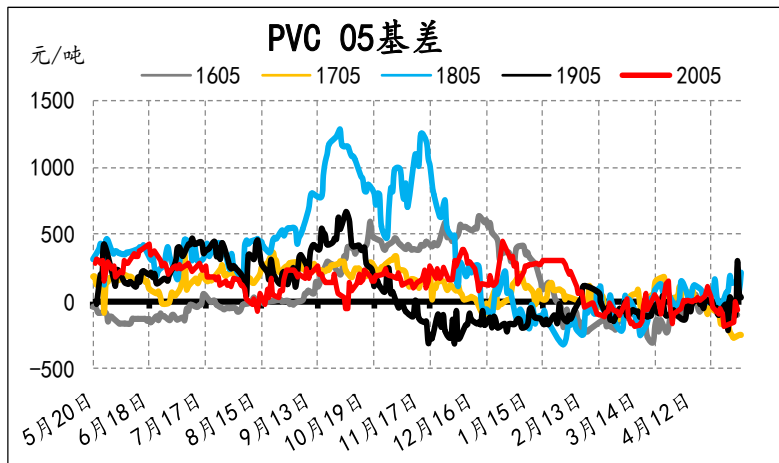
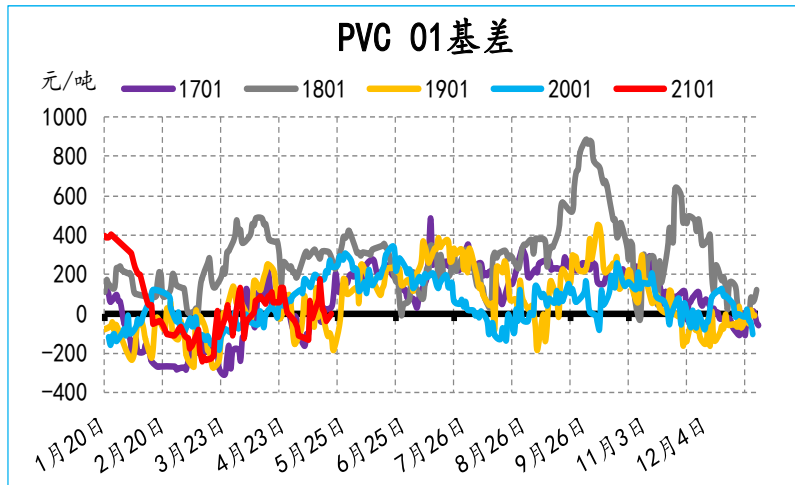
套利跟踪：PE



套利跟踪: PP



套利跟踪：PVC

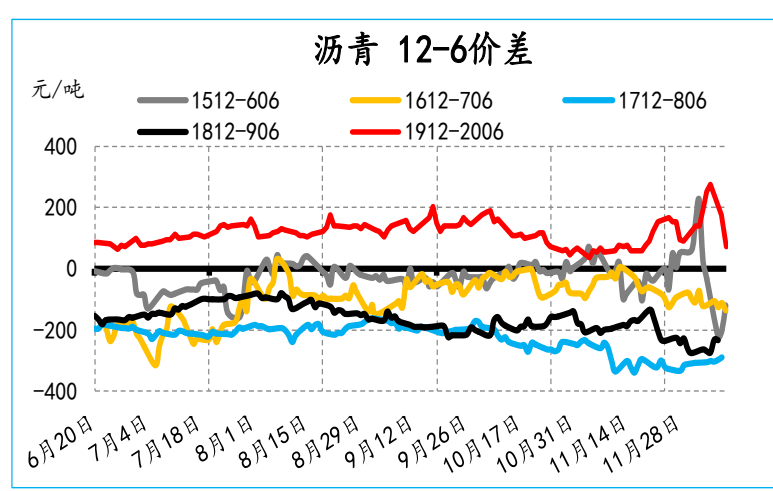
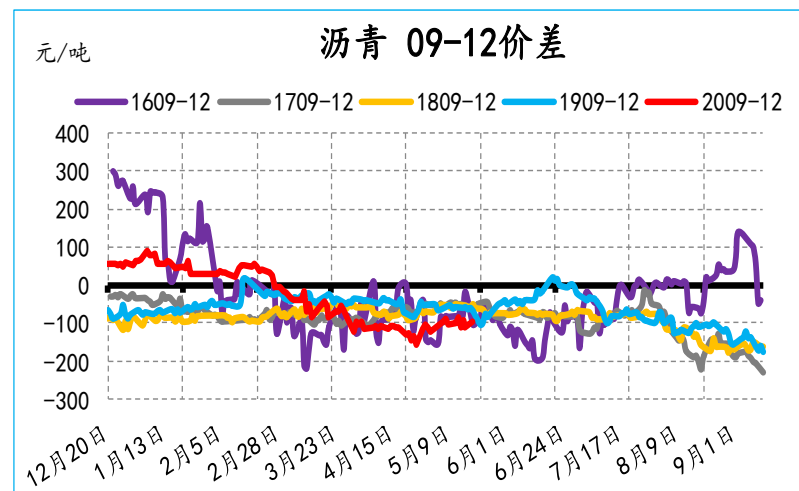
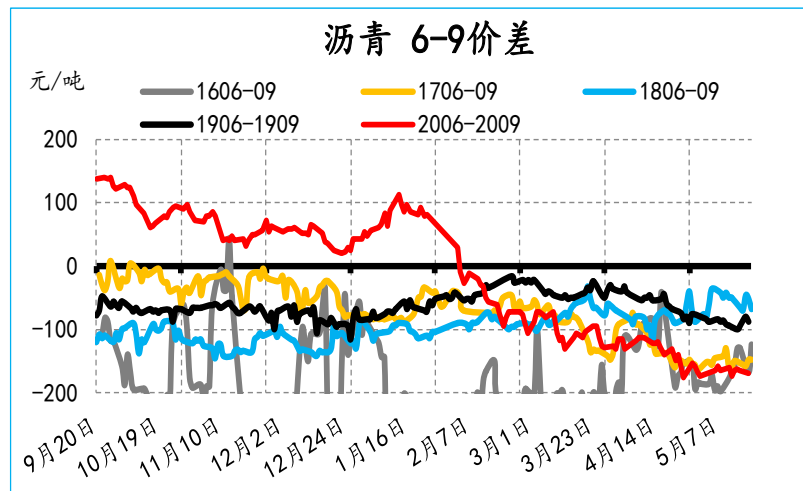
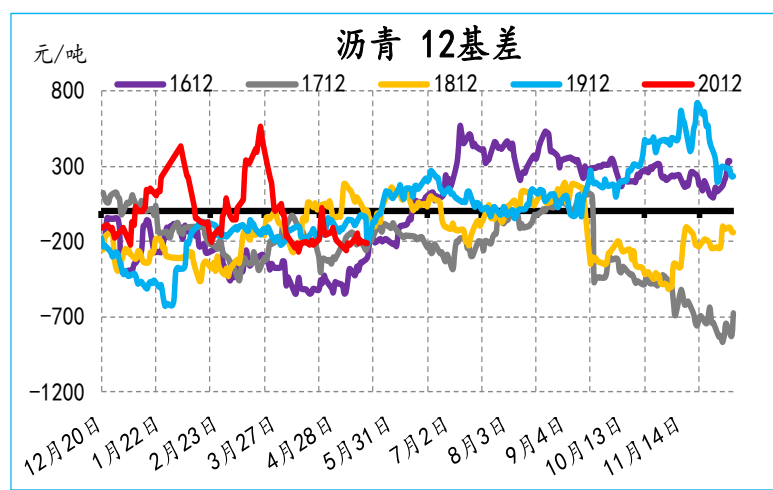
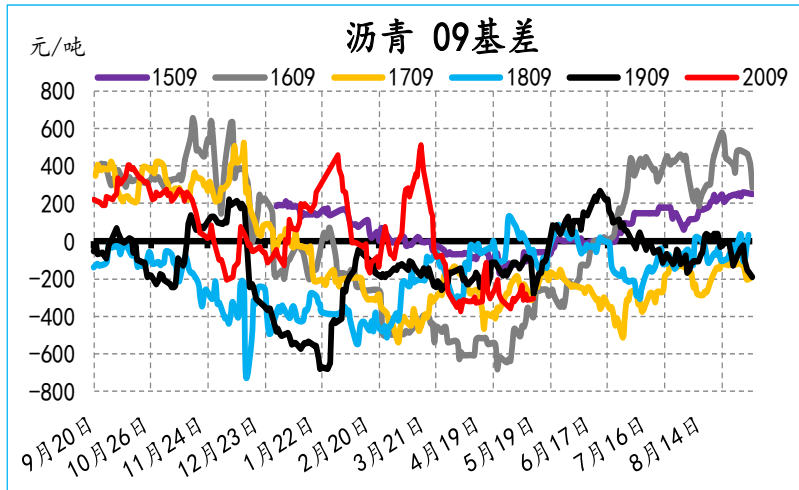
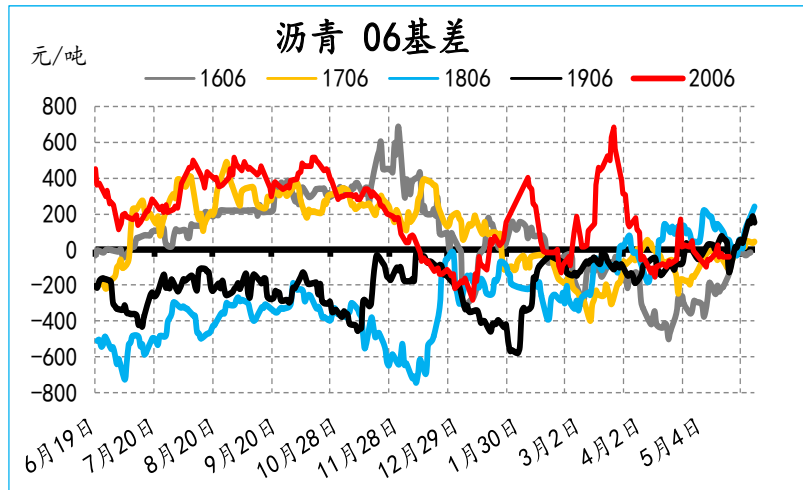


套利跟踪：沥青

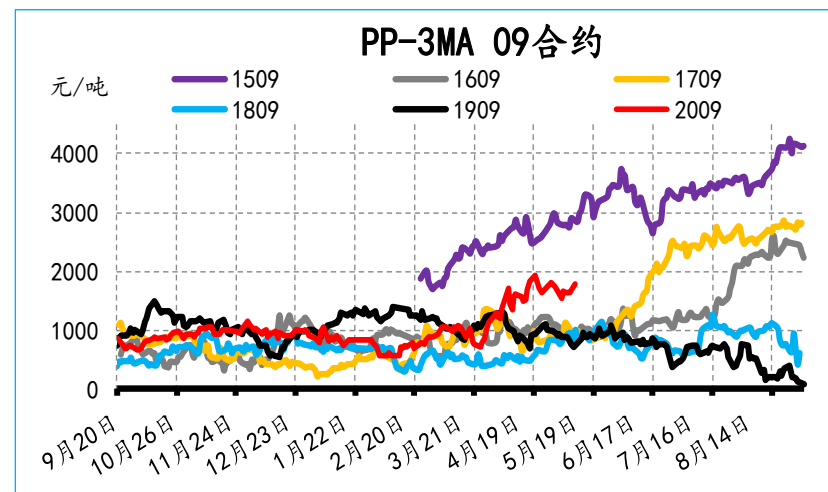
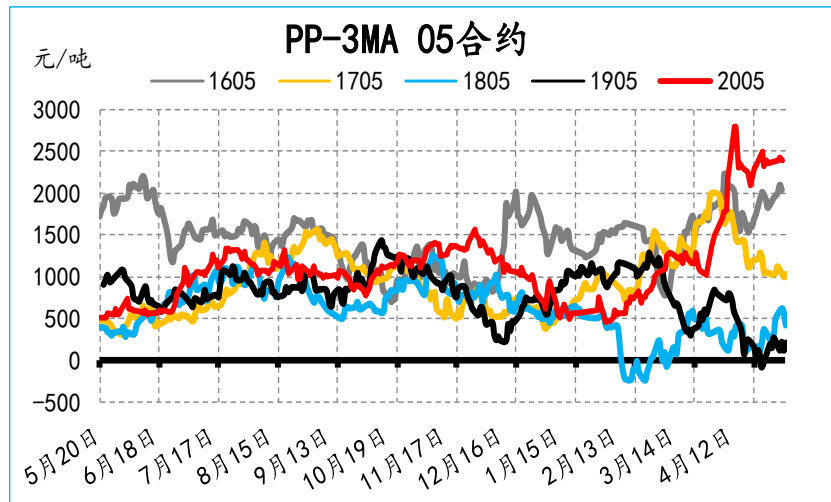
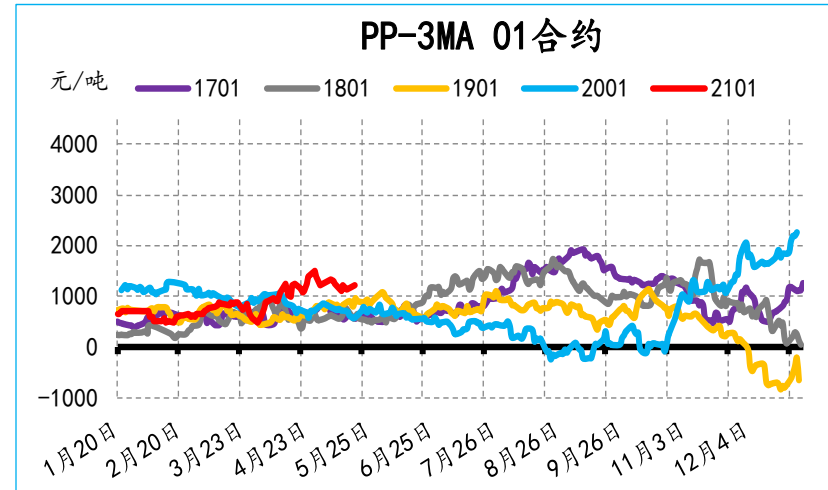
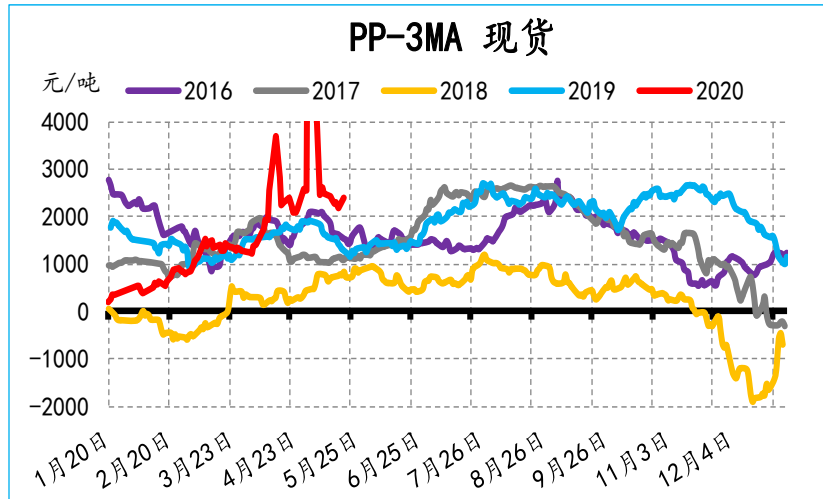
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

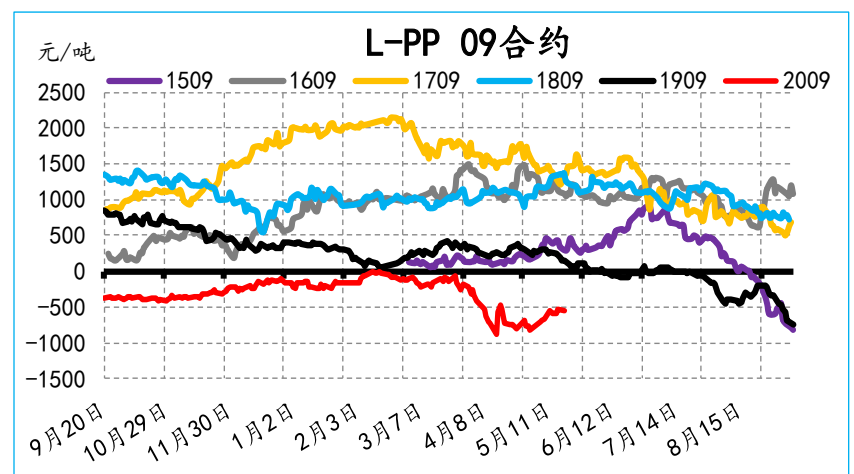
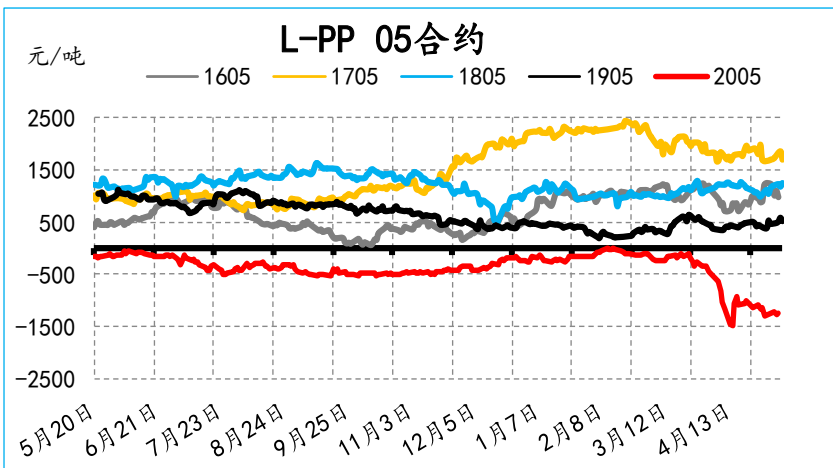
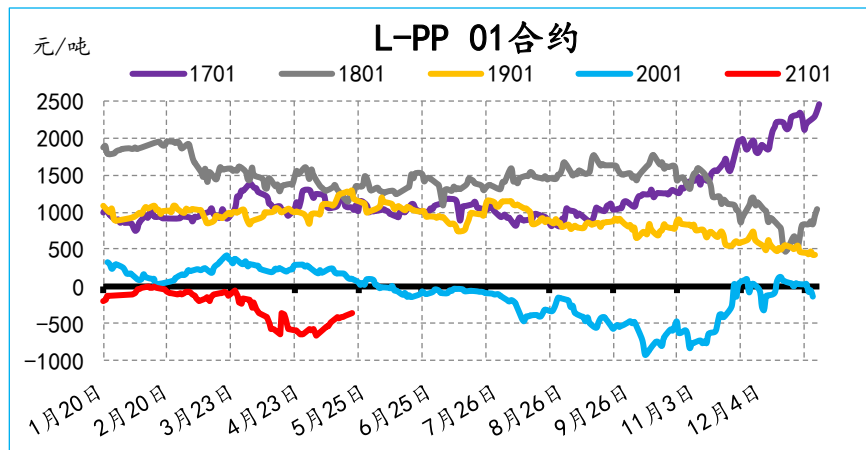
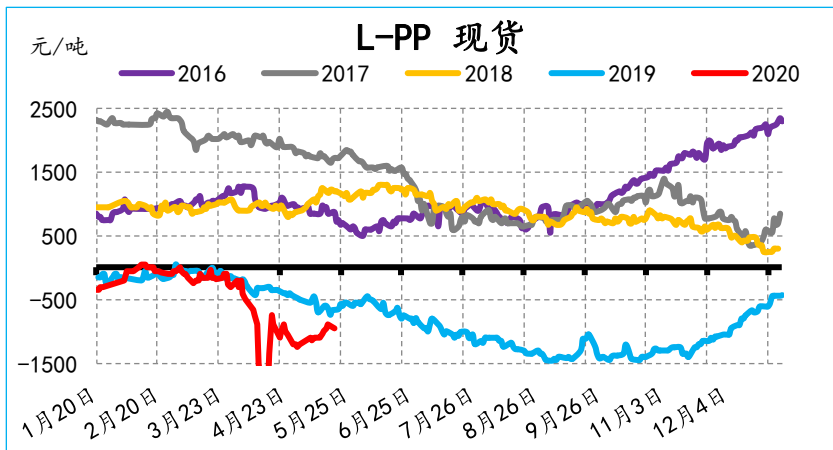
微信号：hanbb360



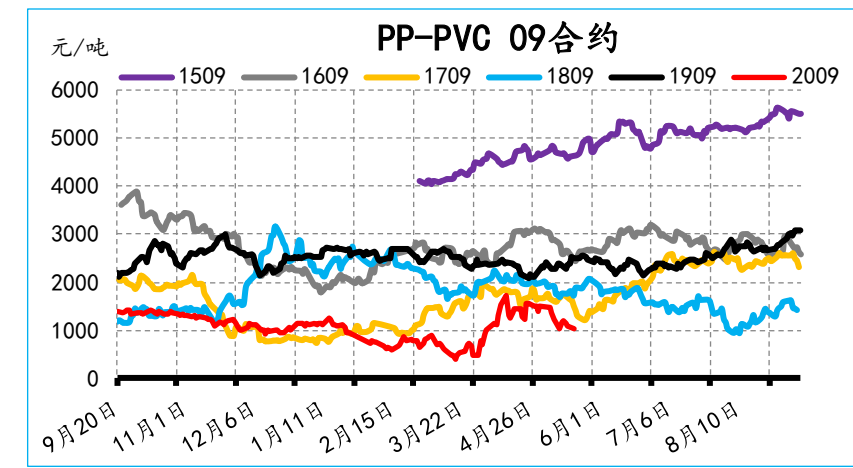
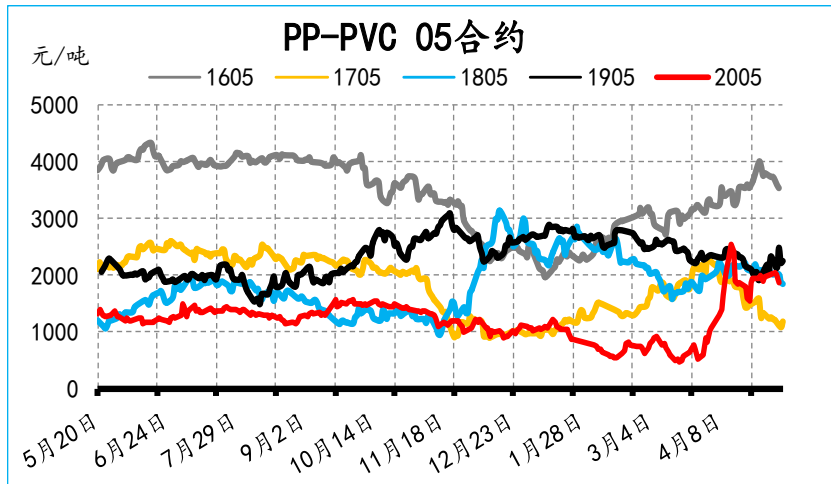
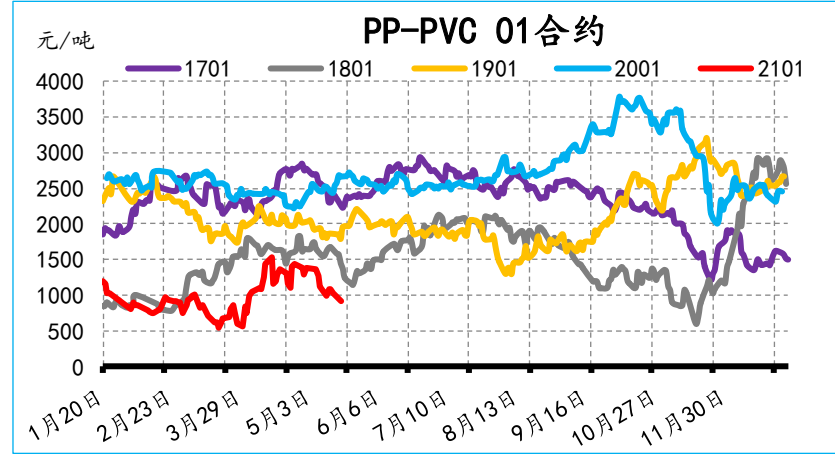
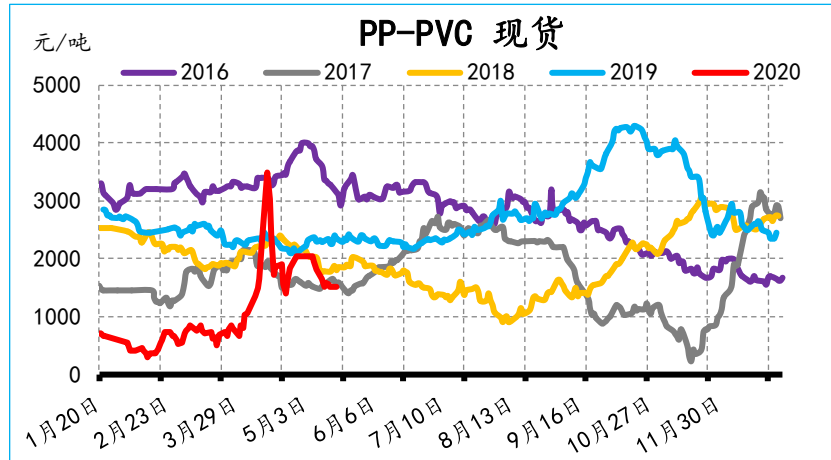
跨品种：PP-3MA



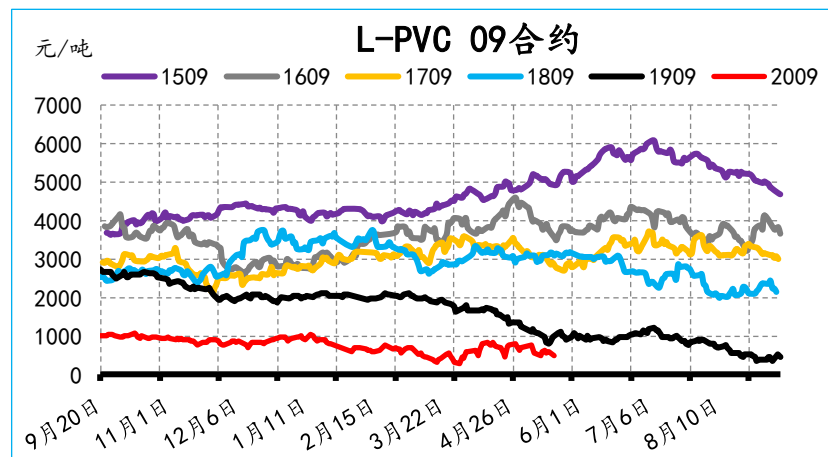
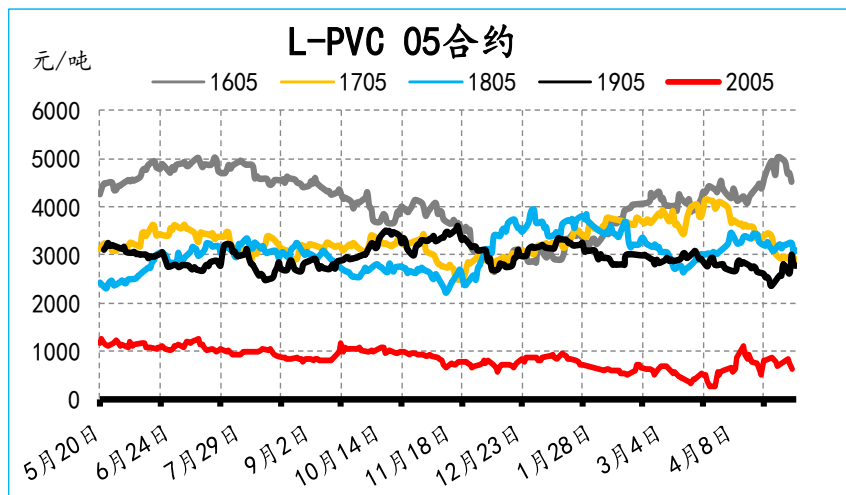
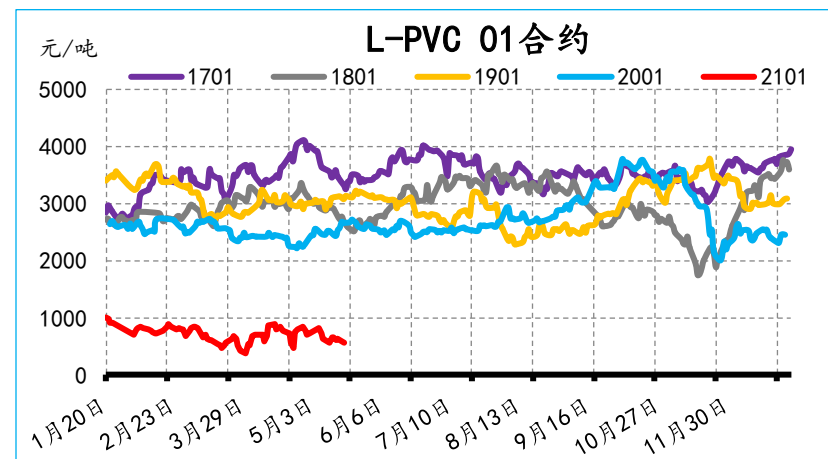
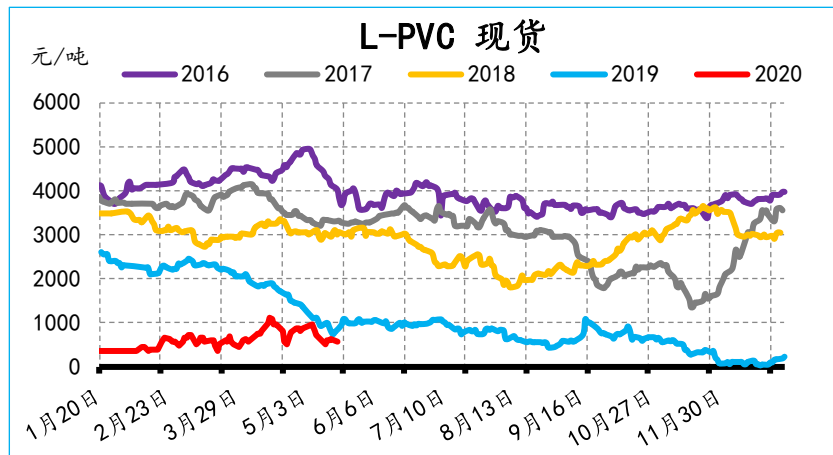
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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