

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






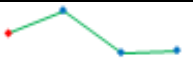

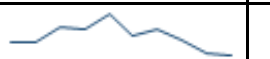
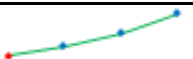


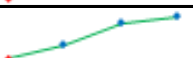


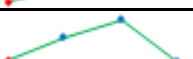


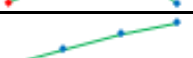
投资咨询号：Z0012670

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20日	5月7日	5月14日	5月20日	5月21日			
跨期	MA9-MA1		-101	-111	-135	-135		
	MA5-MA9	-101	-1	-46	183	187		
	TA9-TA1		-156	-144	-120	-134		
	TA5-TA9	-112	-110	-112	230	244		
	L9-L1		30	-10	-5	-20		
	L5-L9	70	60	255	60	50		
	PP9-PP1		170	160	179	161		
	PP5-PP9	373	653	471	-215	-207		
	V9-V1		80	45	75	105		
	V5-V9	10	-15	-90	-85	-100		
	BU9-BU12	-132	-88	-94	-130	-126		
	BU6-BU9	-132	-158	-162	-164	-154		
	RU9-RU1		-1380	-1385	-1370	-1320		
	RU5-RU9	-280	-305	-315	1545	1480		

基差数据跟踪

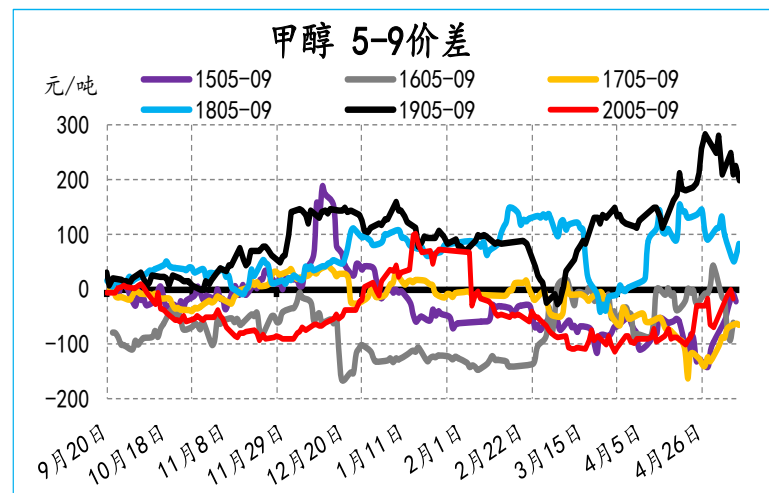
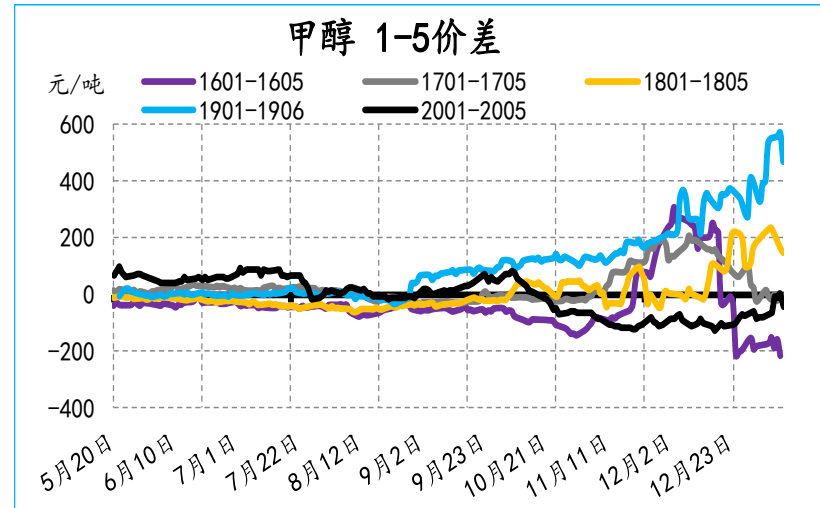
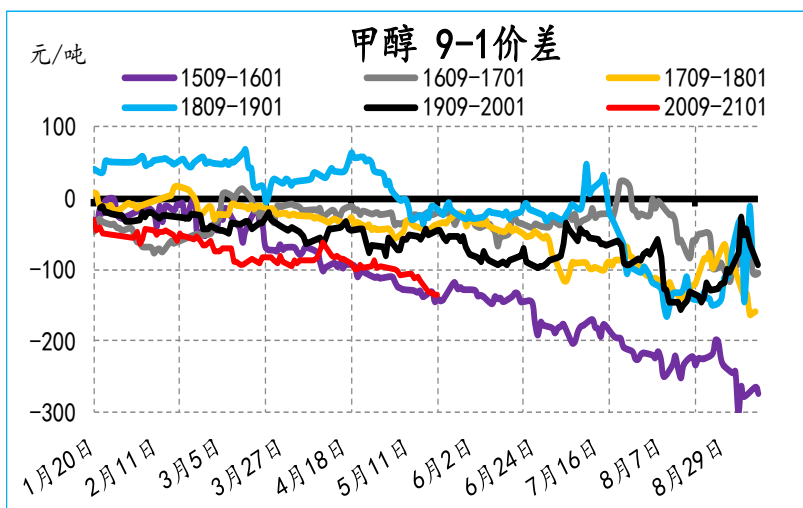
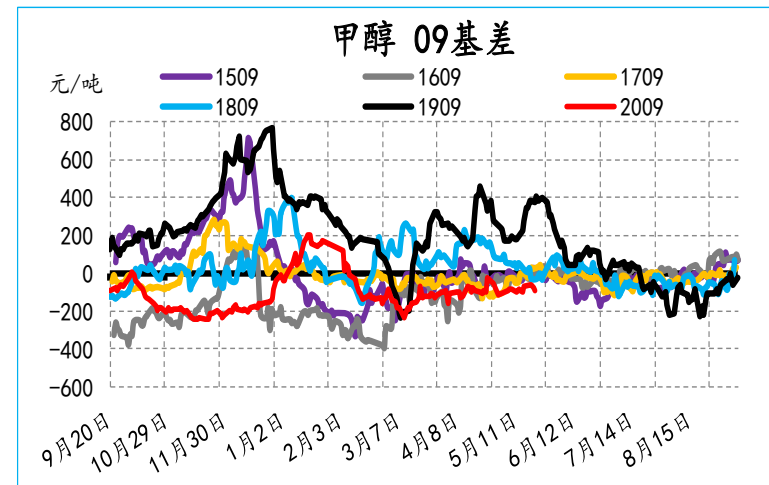
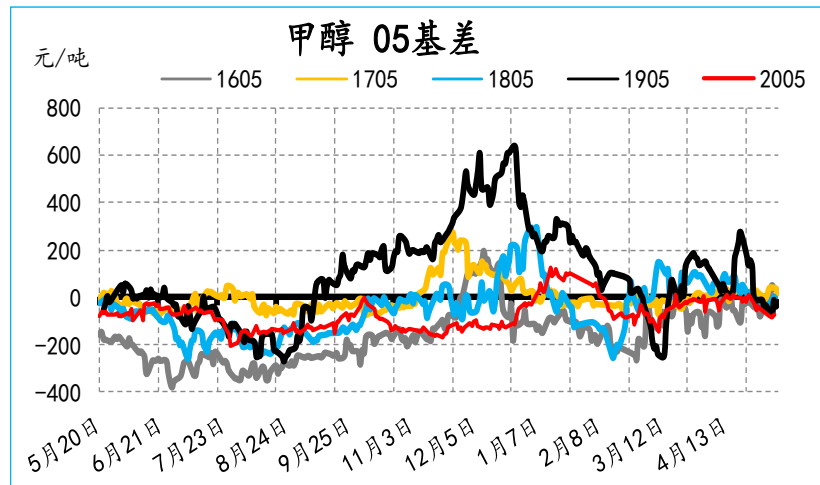
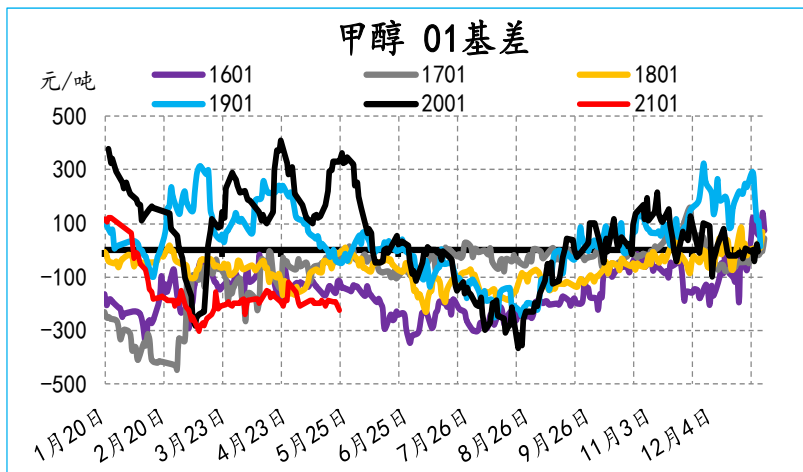
2020年05月21日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7600	150.00		441.00	132.00		6.2%	
PVC	6000	100.00		-55.00	10.00		-0.9%	
PE	6500	100.00		-15.00	75.00		-0.2%	
甲醇	1655	-10.00		-92.00	-31.00		-5.3%	
EG	3620	40.00		-179.00	-13.00		-4.7%	
PTA	3575	20.00		-139.00	34.00		-3.7%	

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;

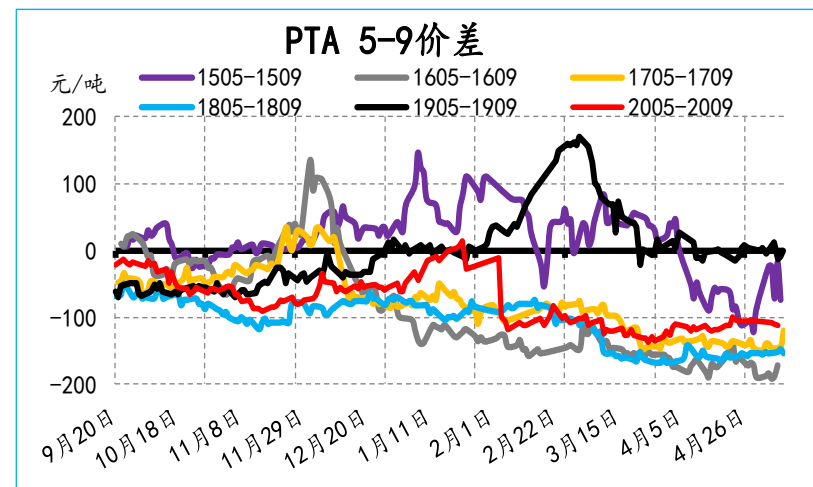
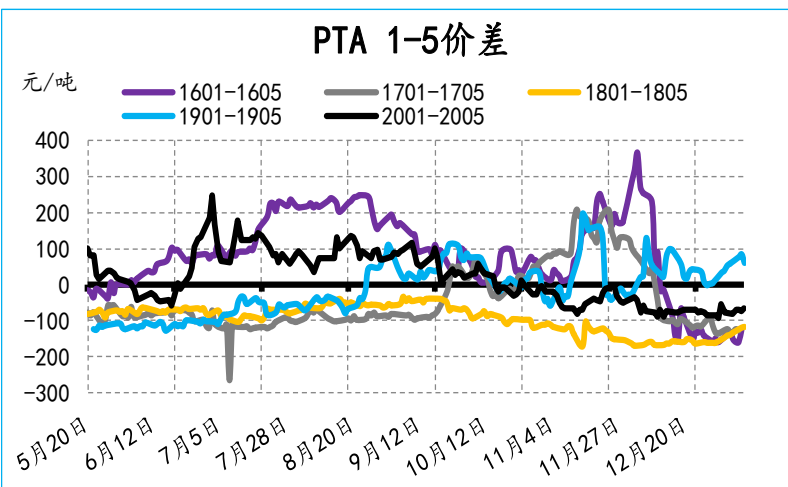
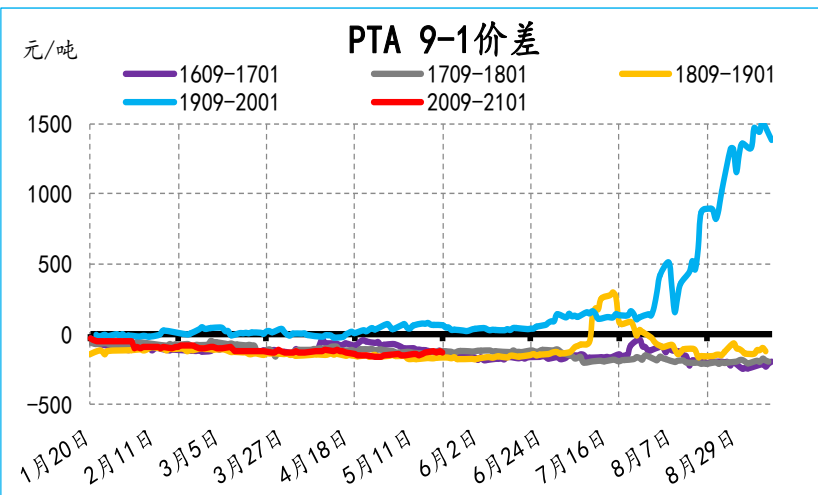
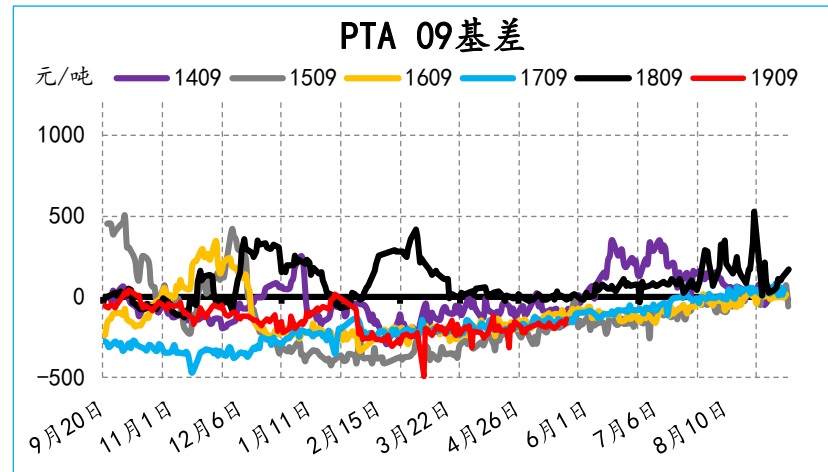
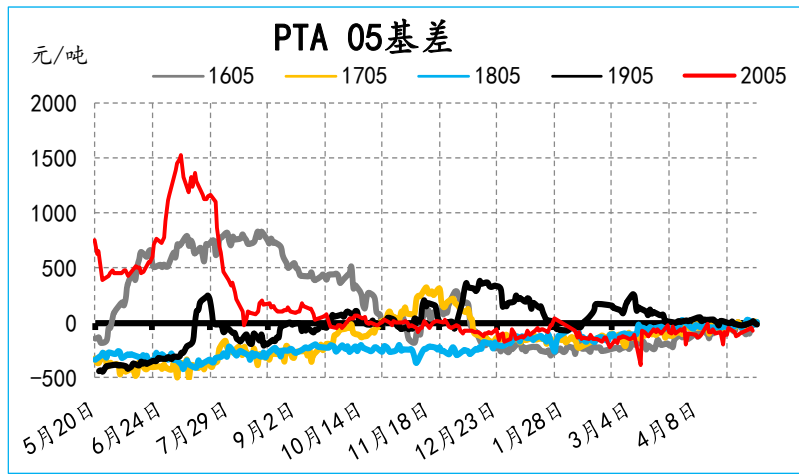
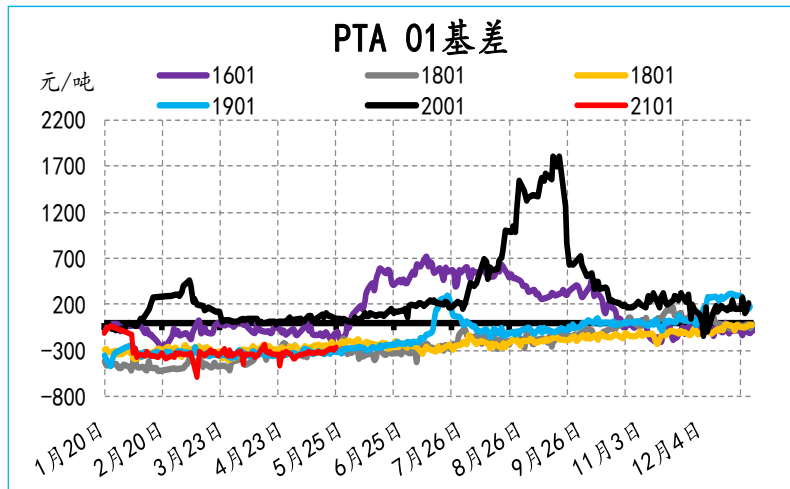
注2: 价差结构指现货、近月、次近月和远月合约的价格结构, 其中红色为现货价格;

注3: 主力合约为9月。

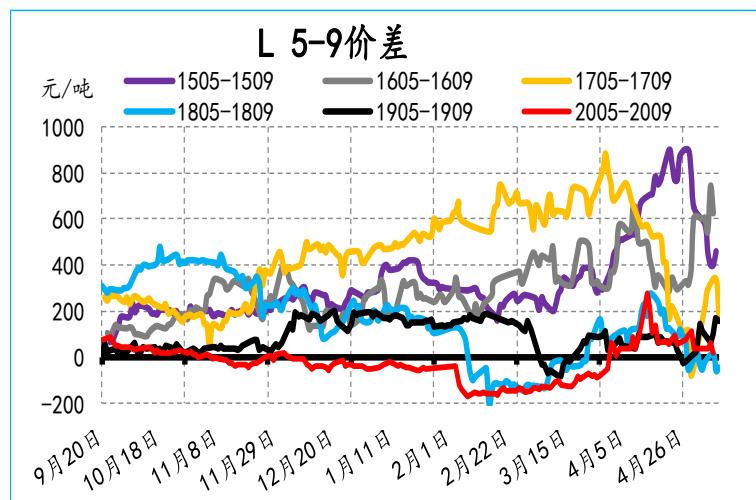
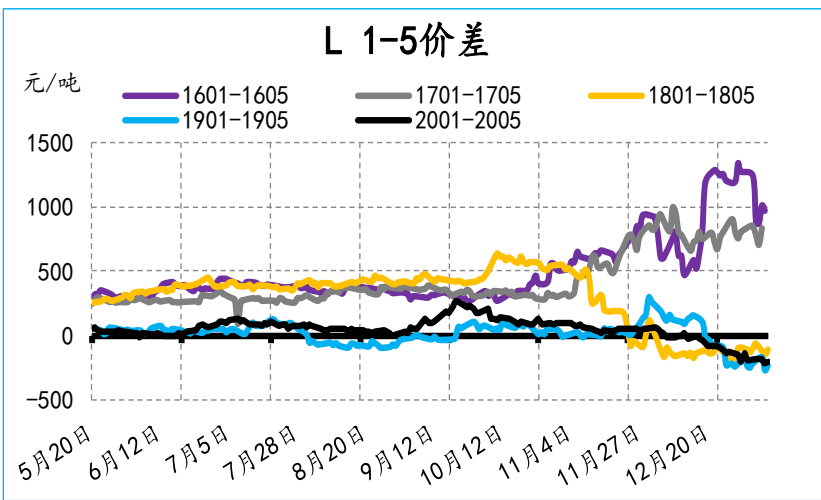
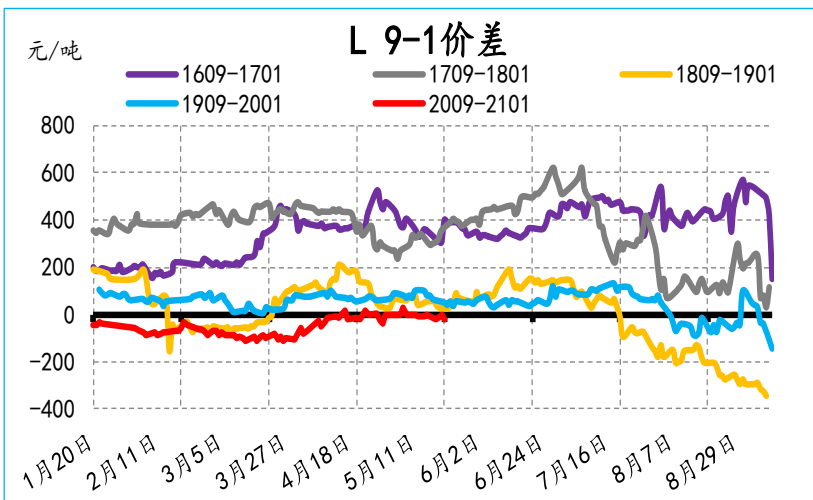
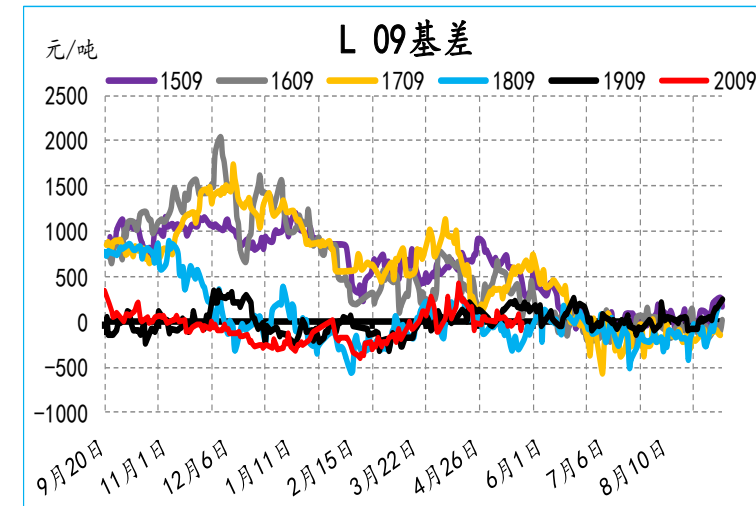
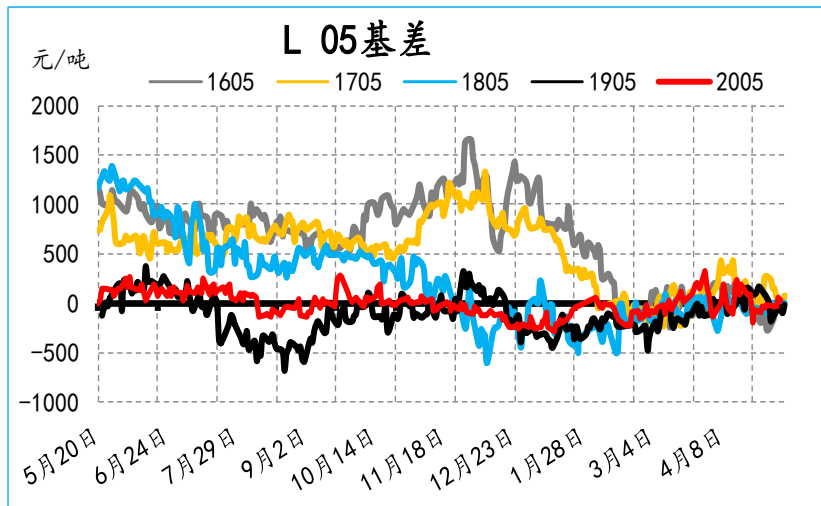
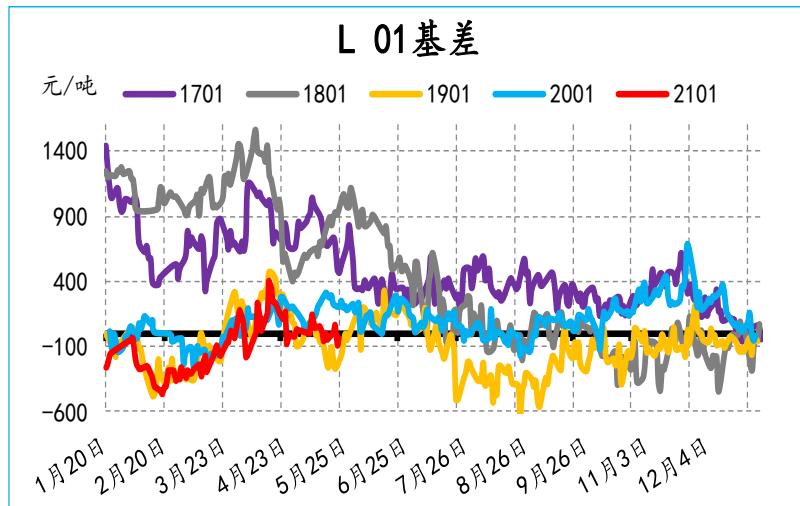
套利跟踪：甲醇



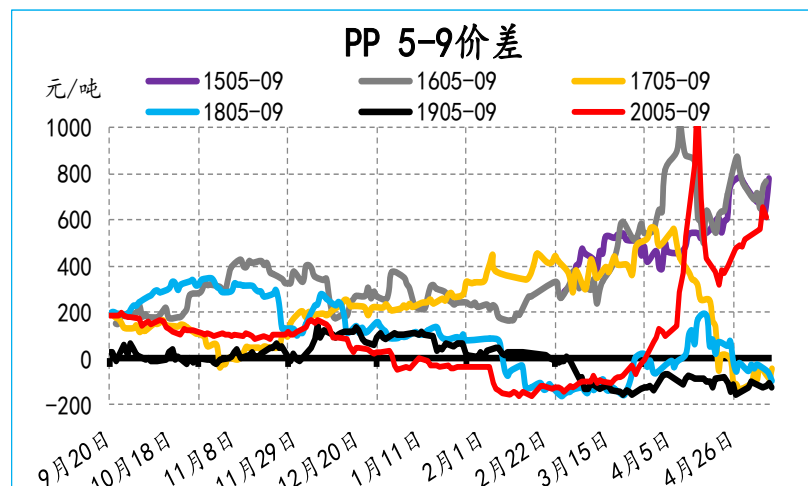
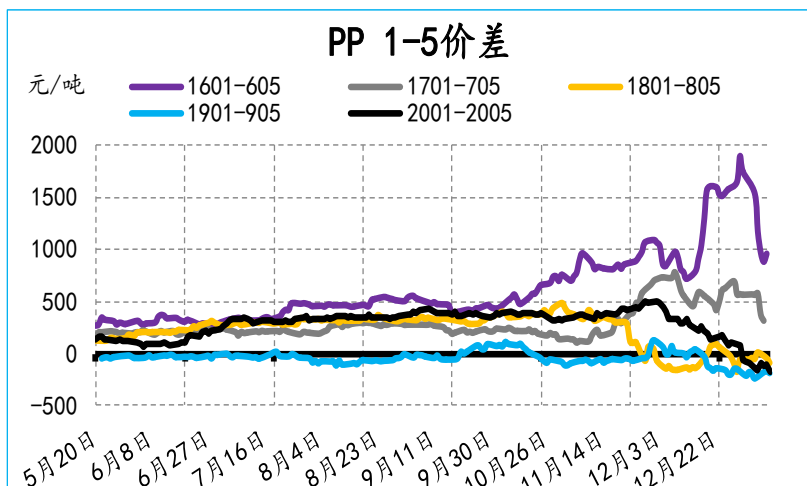
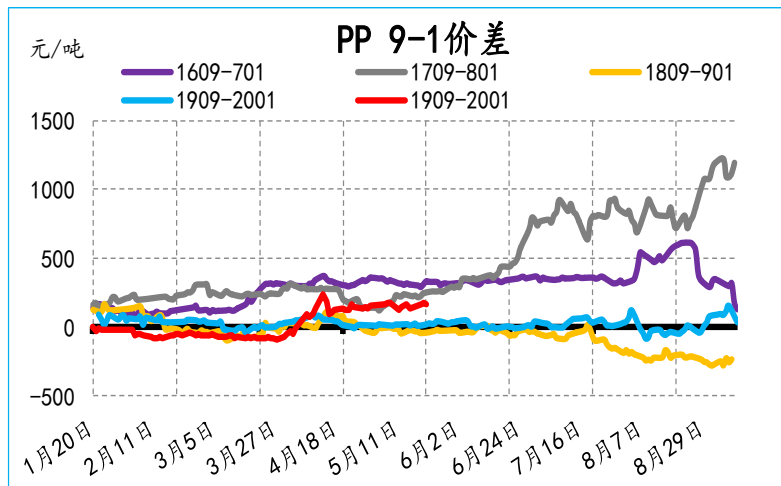
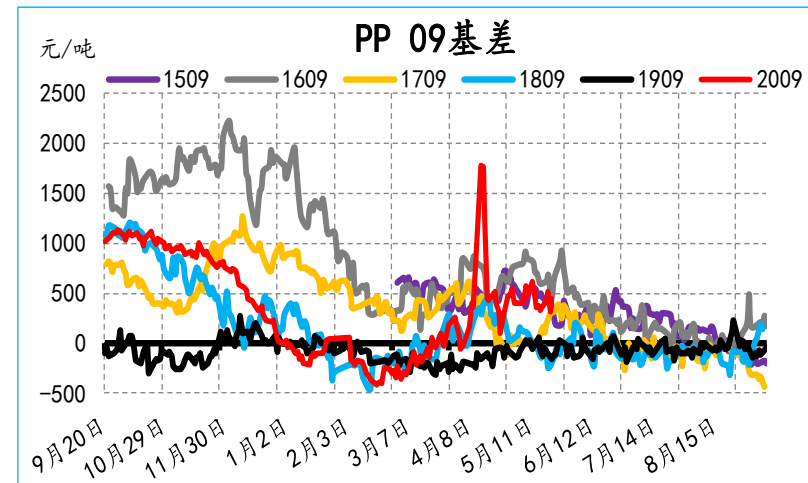
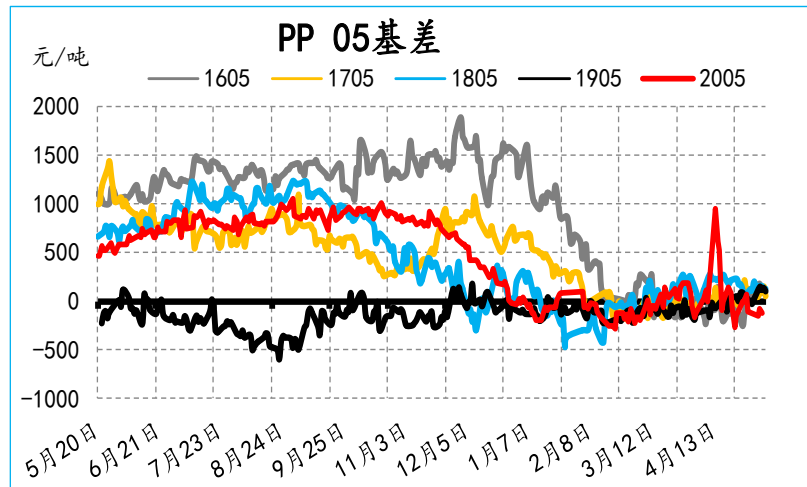
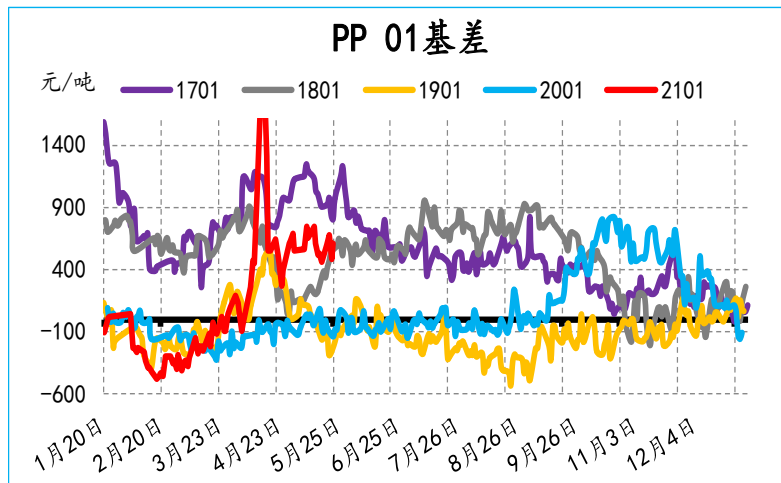
套利跟踪：PTA



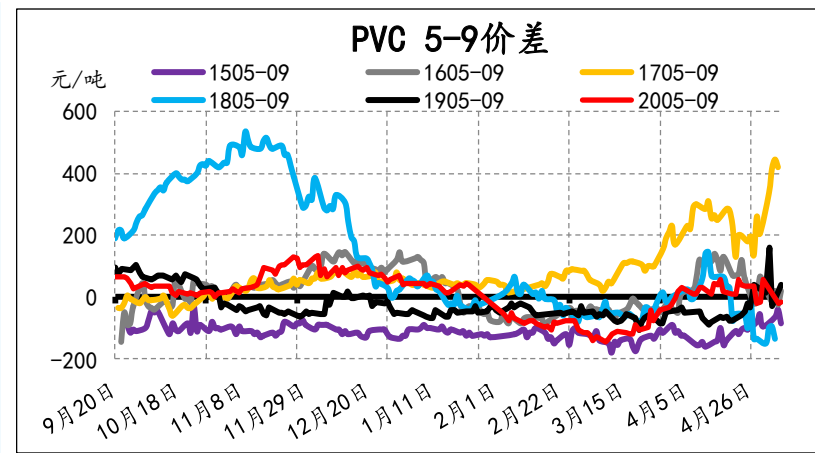
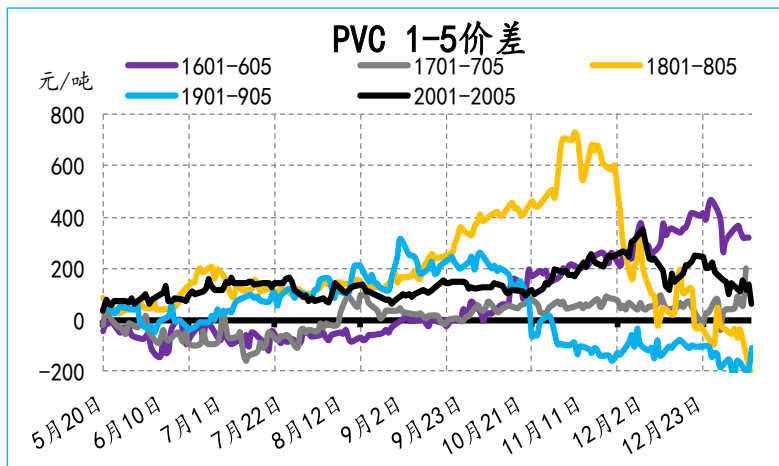
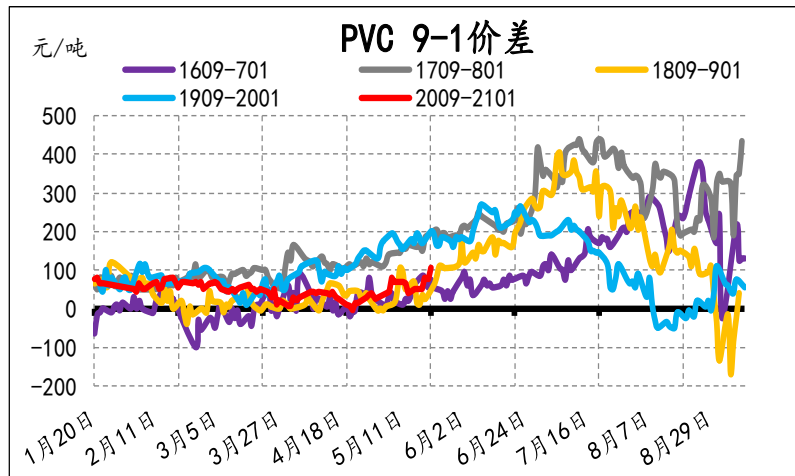
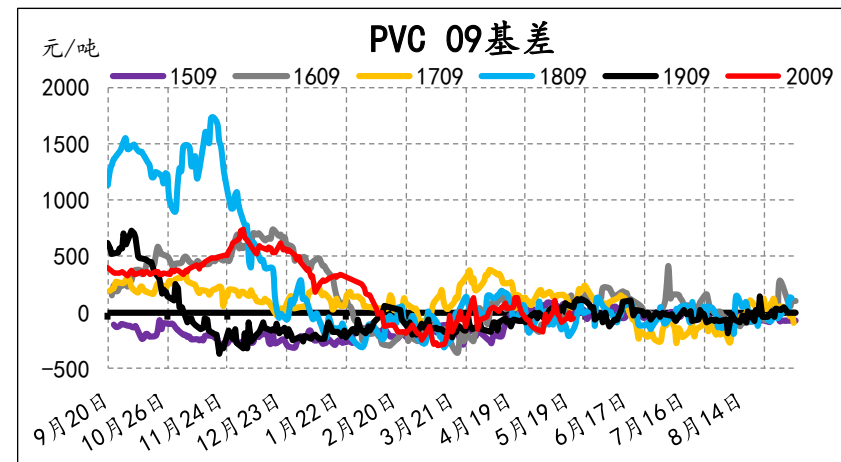
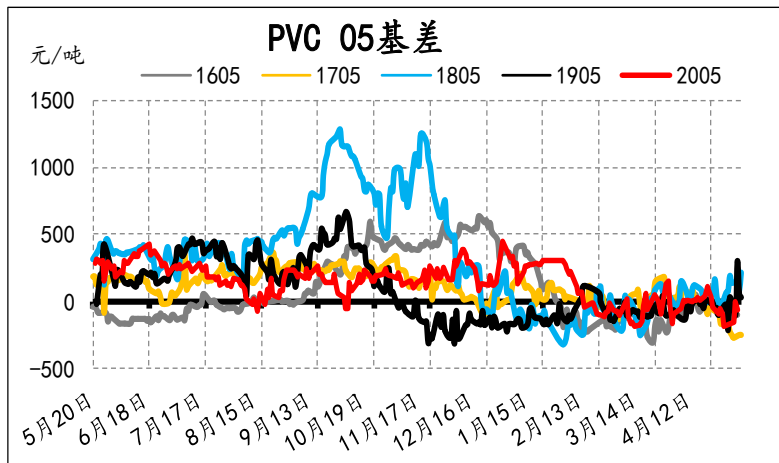
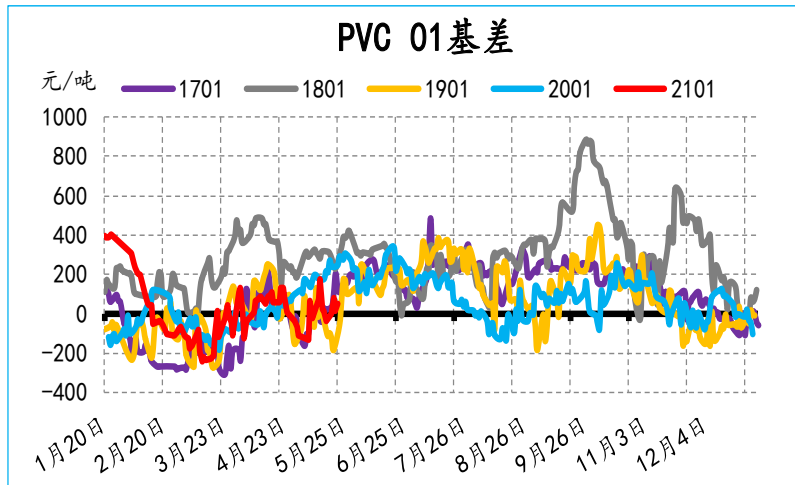
套利跟踪：PE



套利跟踪: PP



套利跟踪：PVC

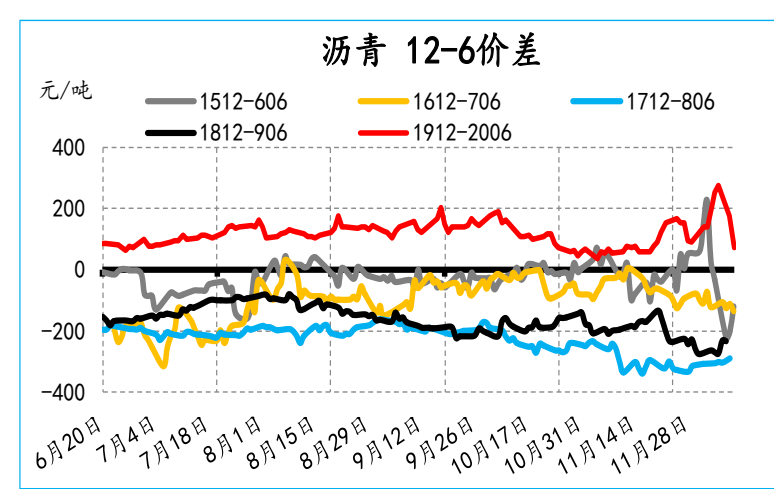
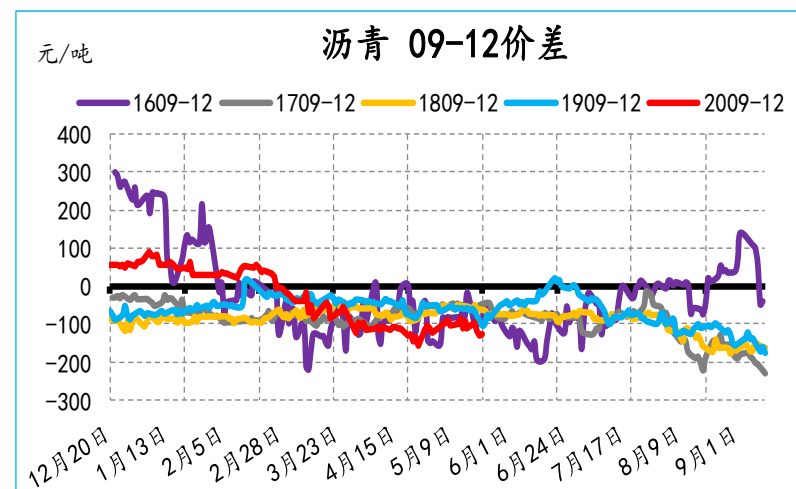
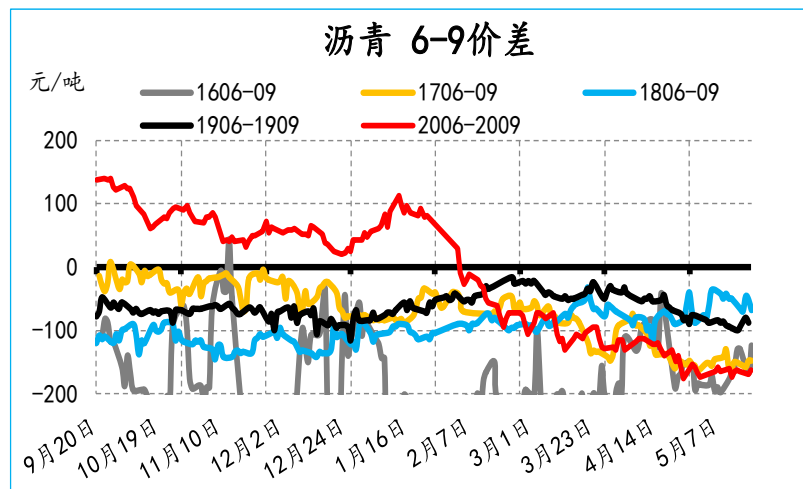
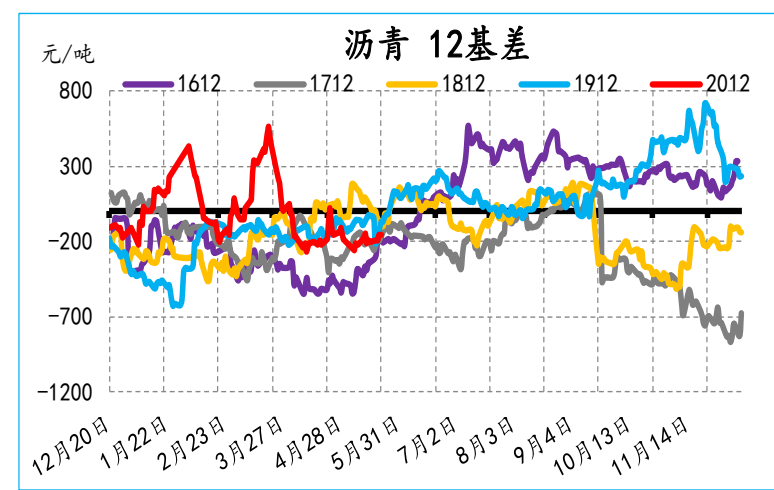
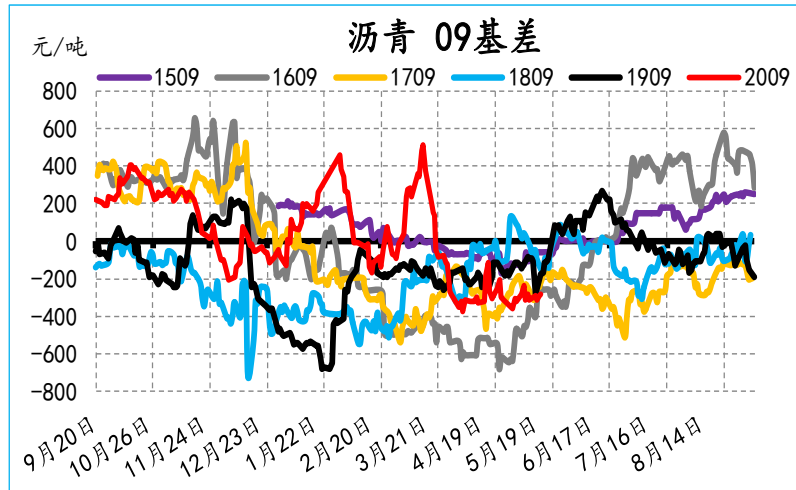
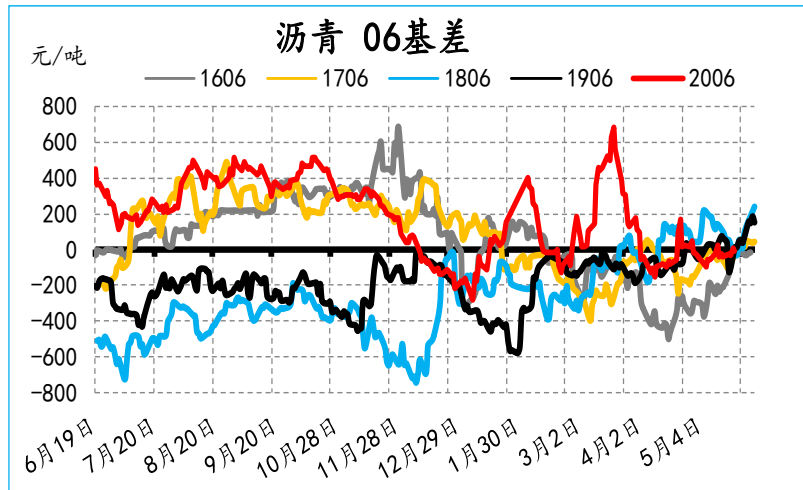


套利跟踪：沥青

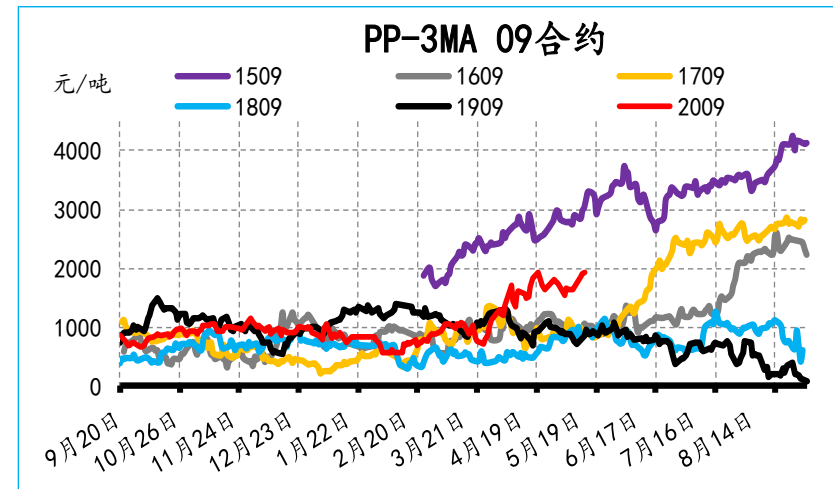
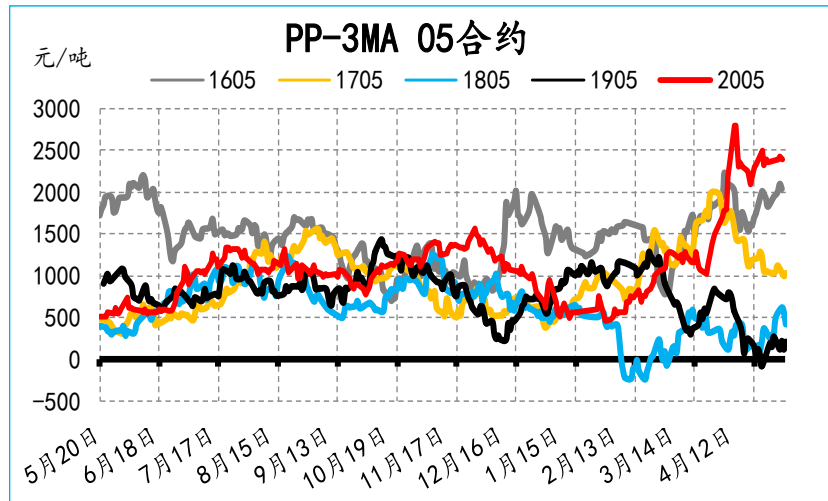
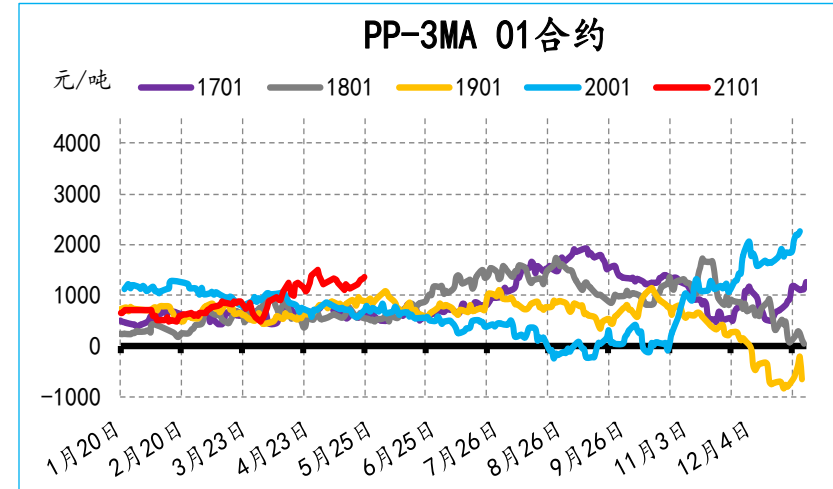
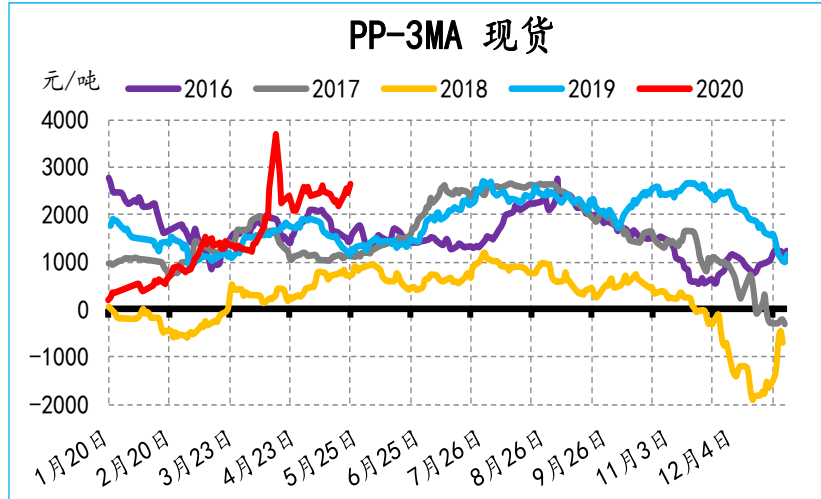
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

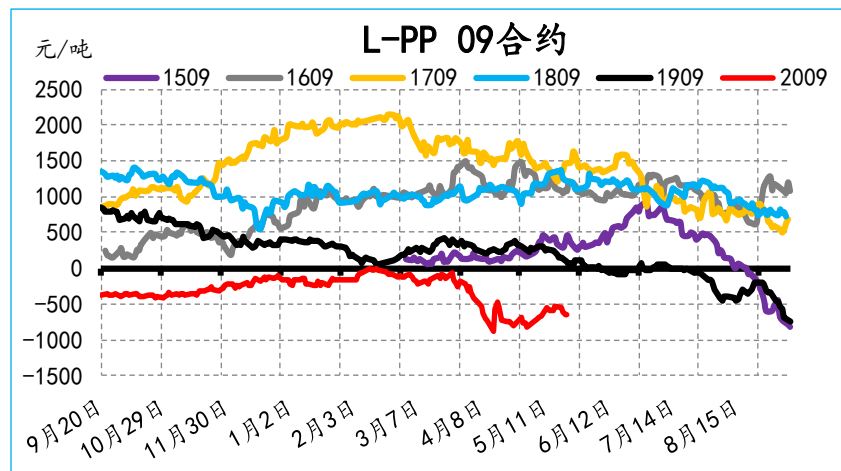
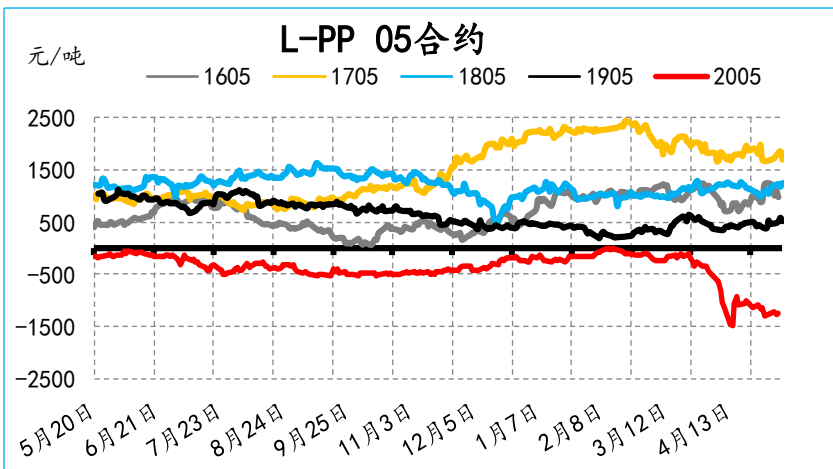
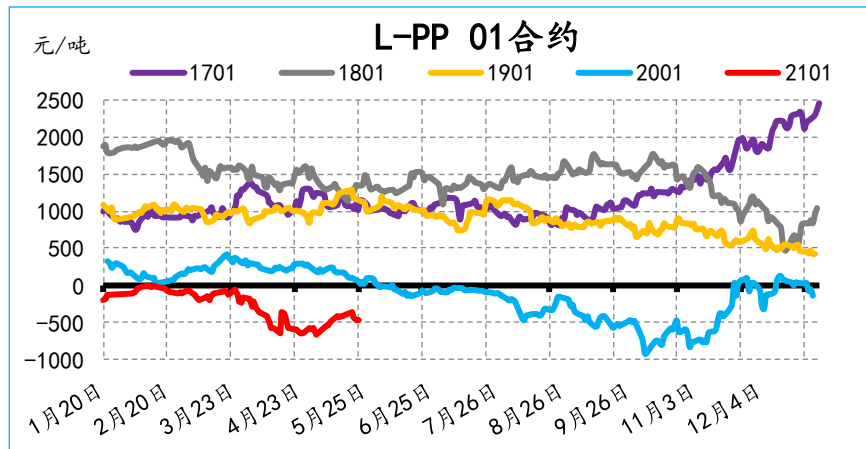
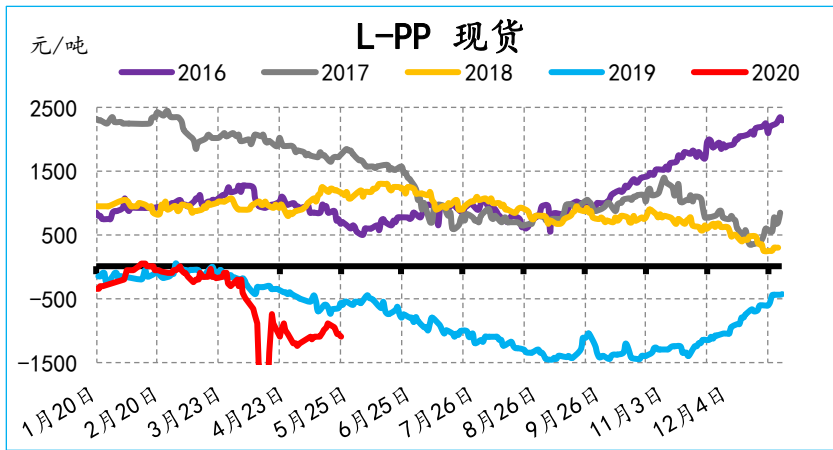
微信号：hanbb360



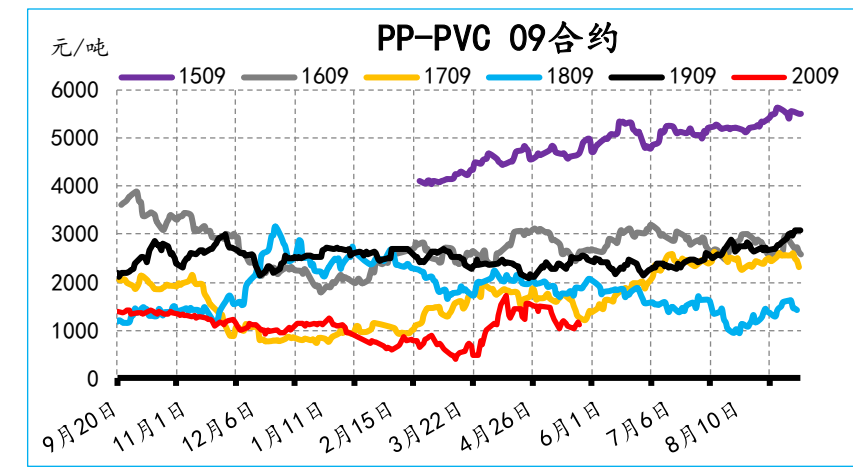
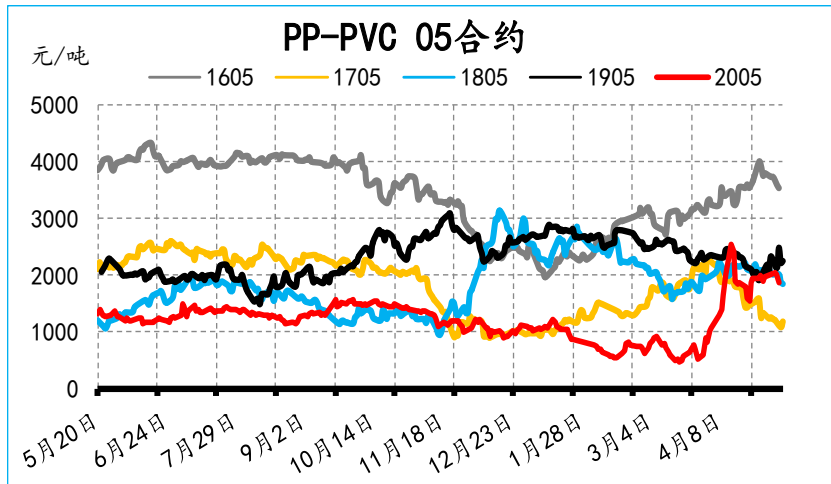
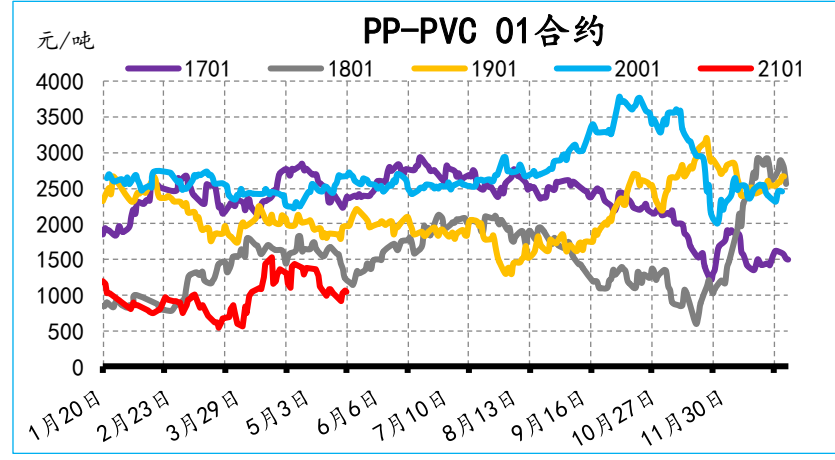
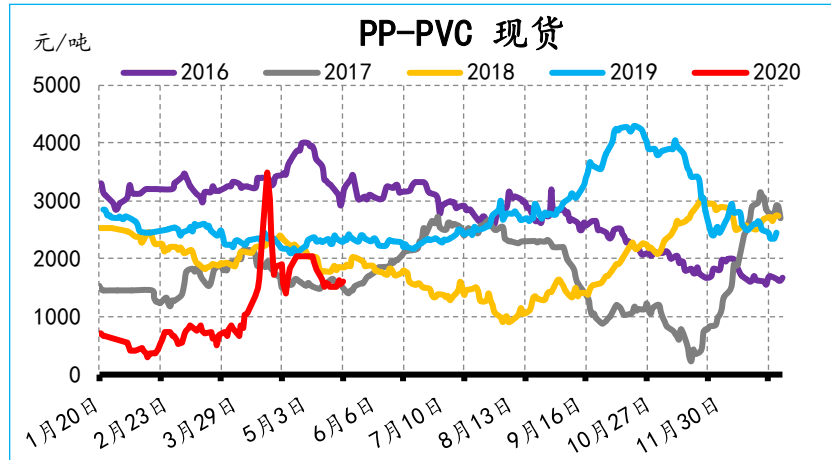
跨品种：PP-3MA



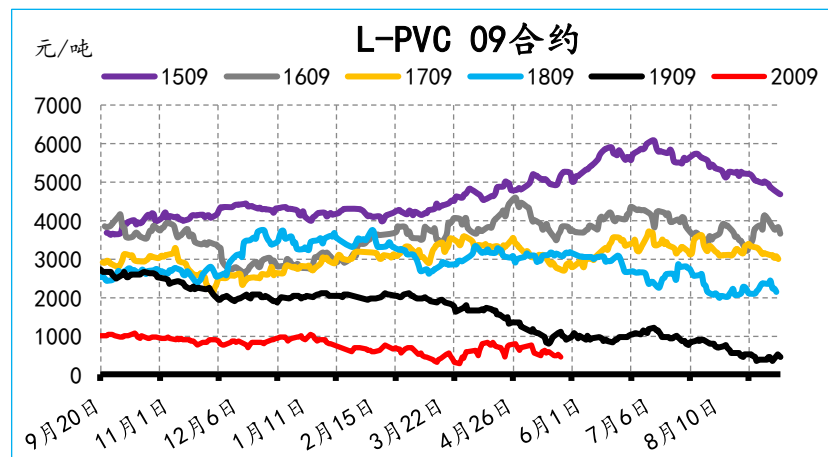
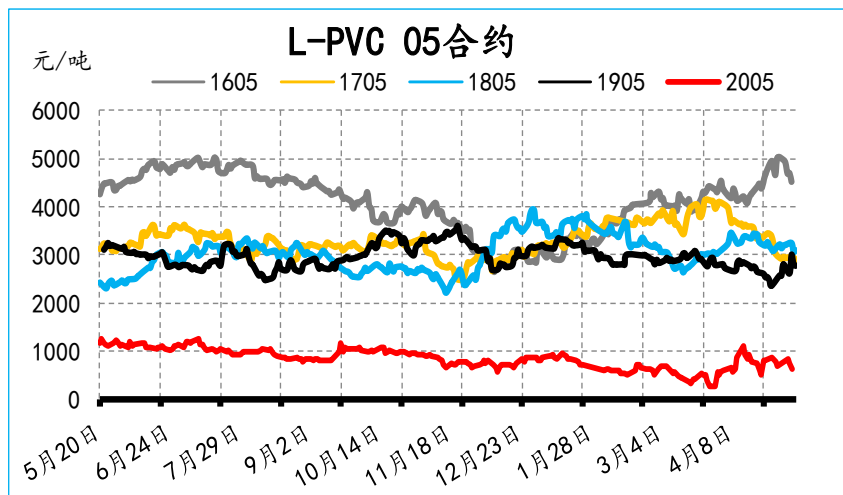
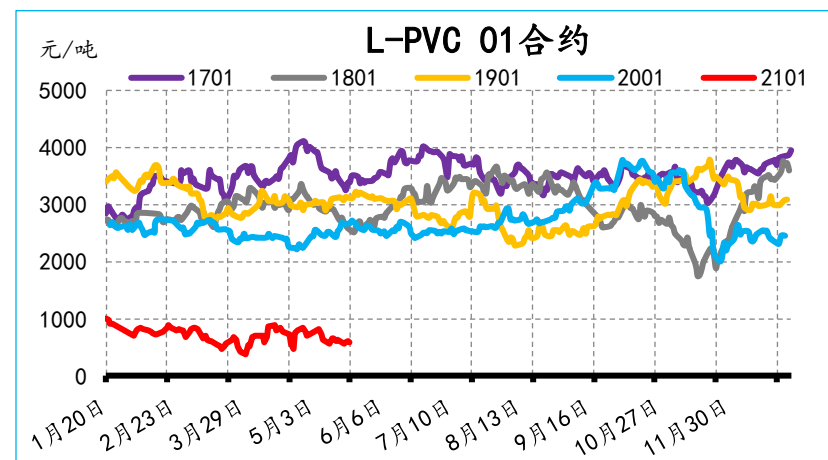
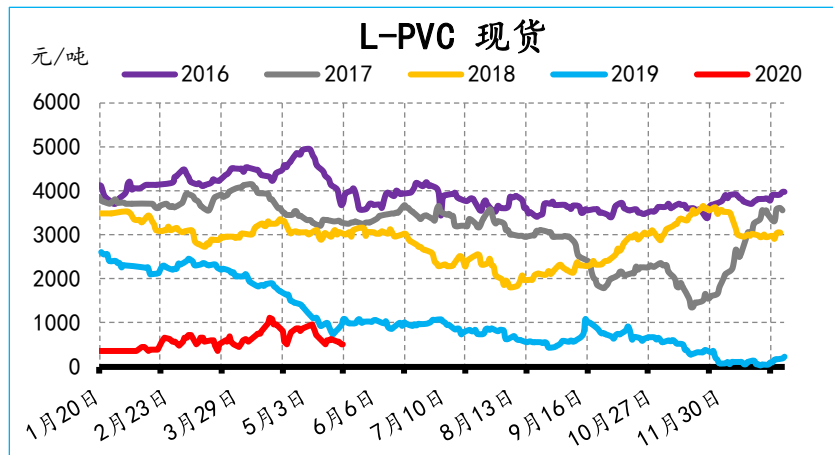
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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