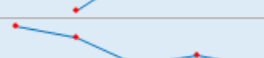
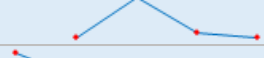
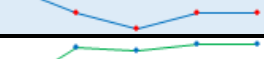
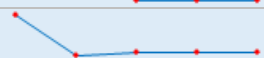
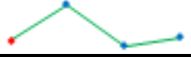
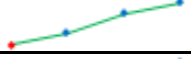
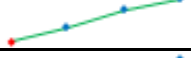


跨期数据跟踪

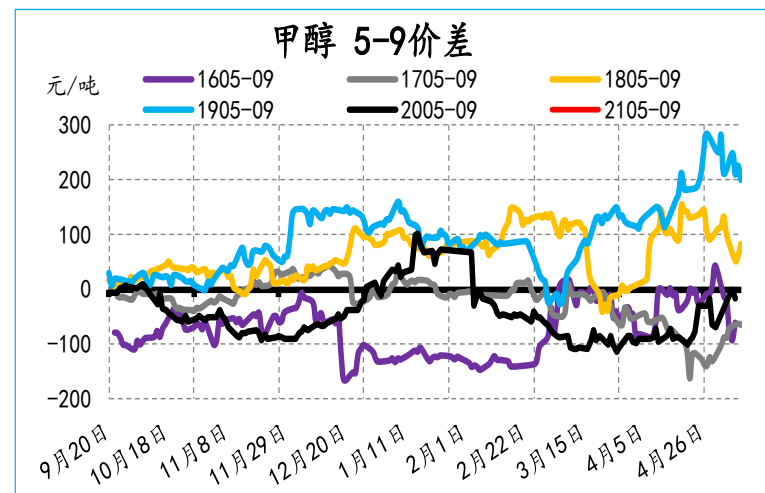
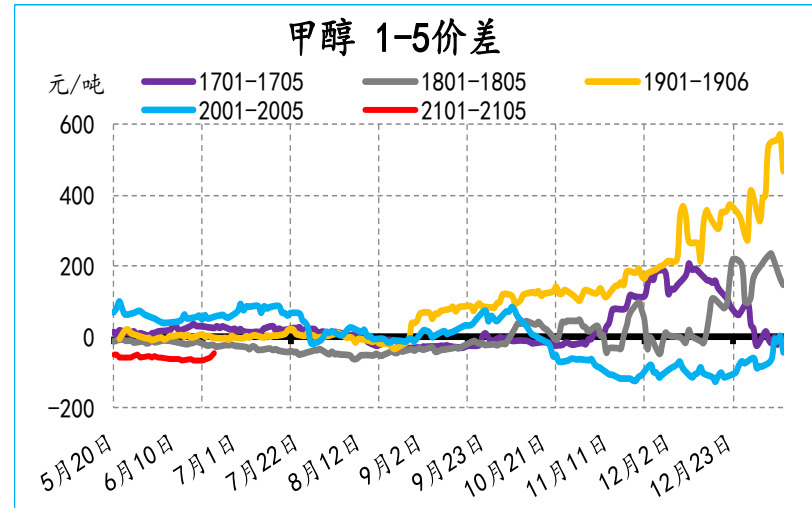
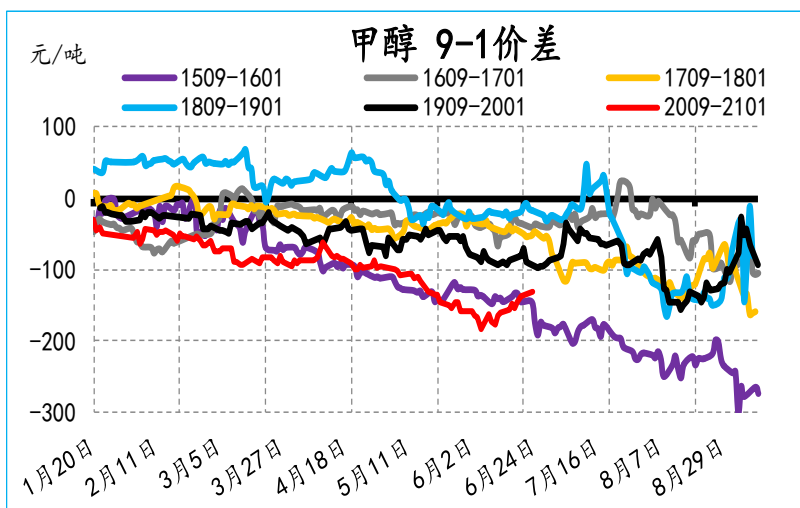
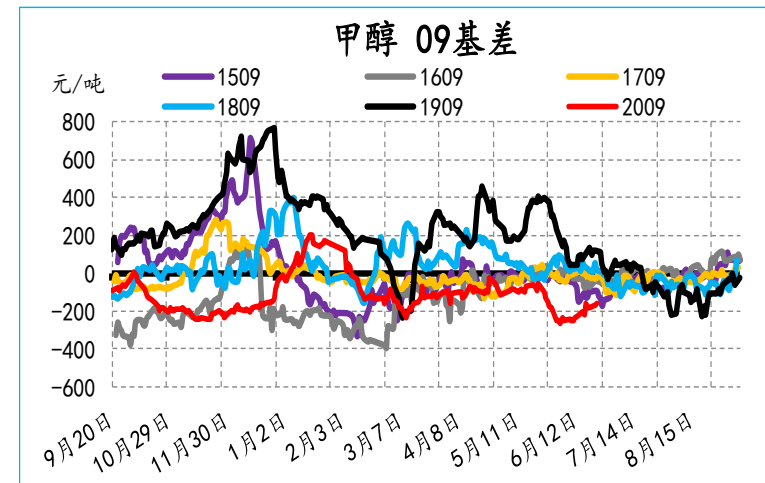
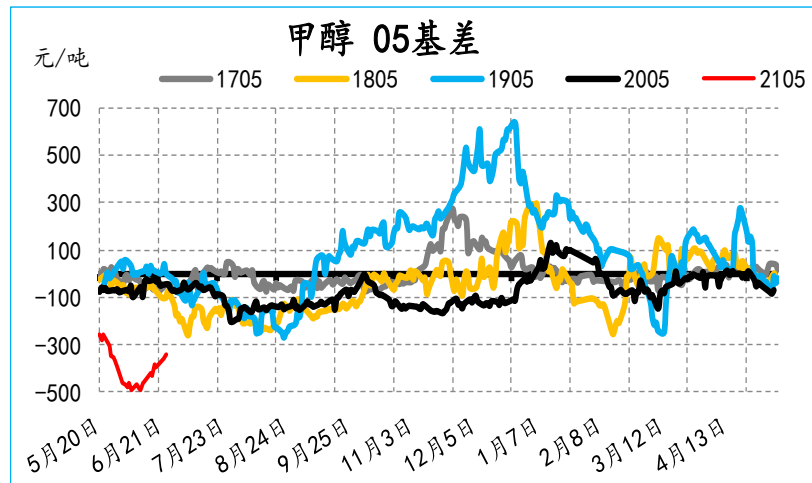
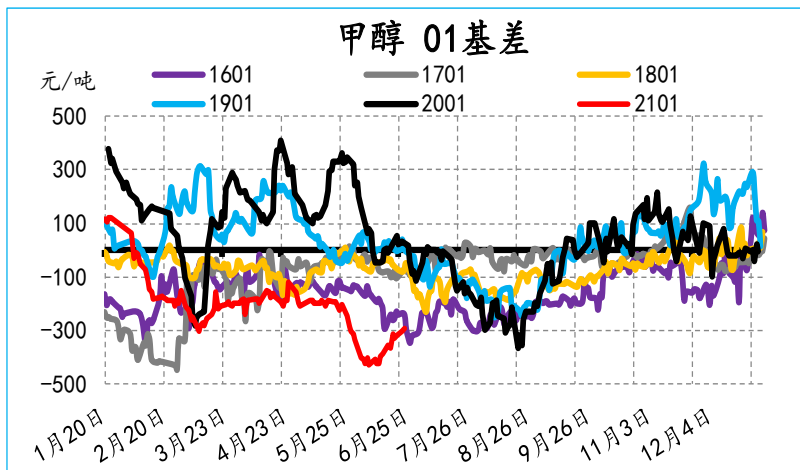
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 5月26日	10日前 6月9日	5日前 6月16日	昨日 6月22日	今日 6月23日	近一个月走势图	建议
跨期	MA9-MA1		-174	-147	-134	-132		
	MA5-MA9	215	237	213	192	178		
	TA9-TA1		-140	-152	-160	-154		
	TA5-TA9	252	248	248	256	252		
	L9-L1		30	95	75	100		
	L5-L9	45	10	-75	-45	-80		
	PP9-PP1		315	326	314	325		
	PP5-PP9	-263	-391	-400	-411	-416		
	V9-V1		165	210	170	165		
	V5-V9	-65	-200	-290	-200	-195		
	BU9-BU12	-132	-42	-52	-34	-34		
	BU6-BU9	-142	-96	186	154	150		
	RU9-RU1		-1225	-1250	-1250	-1250		
	RU5-RU9	1515	1420	1430	1430	1430		

基差数据跟踪

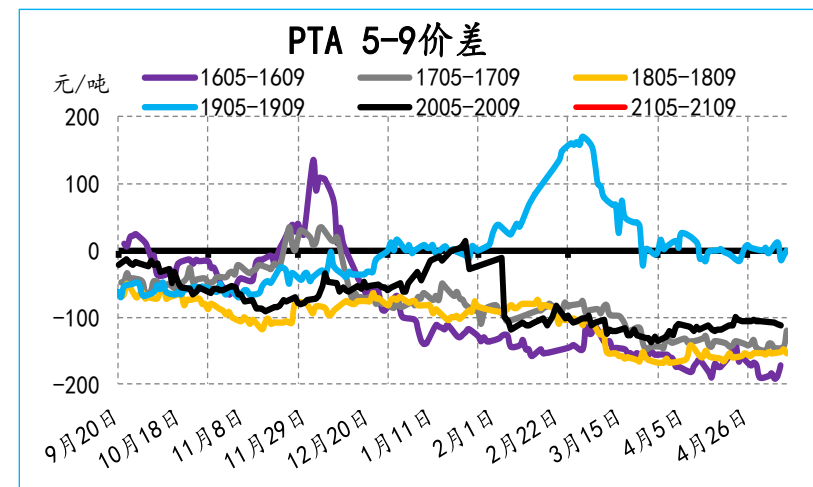
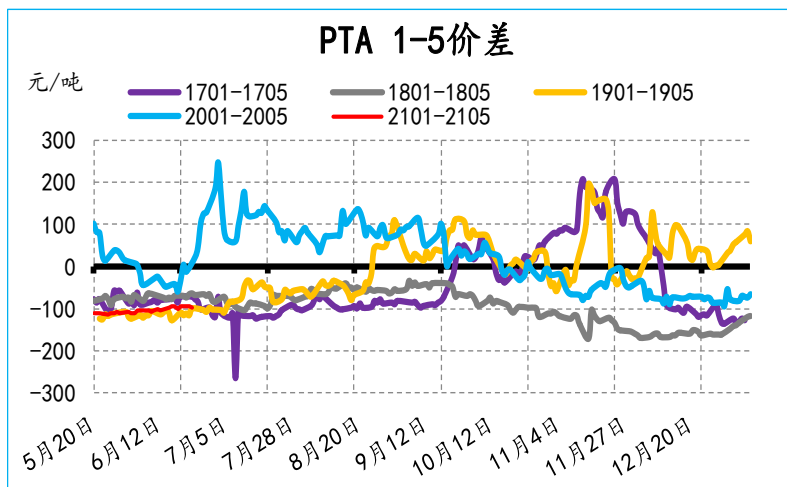
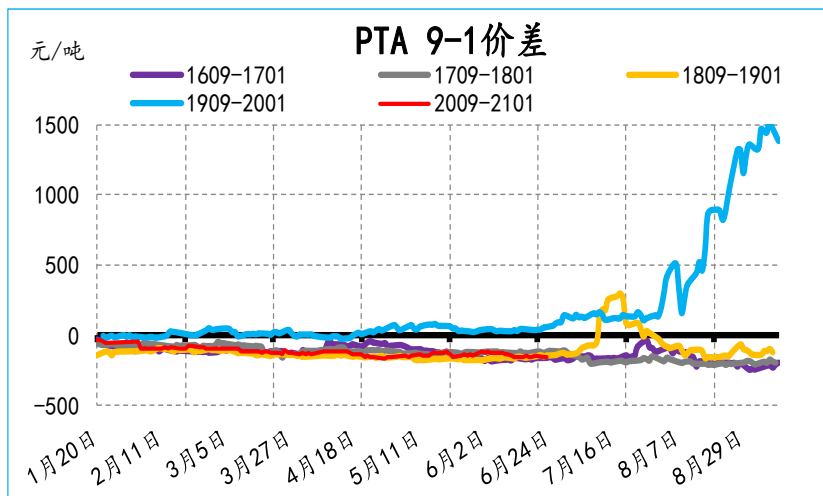
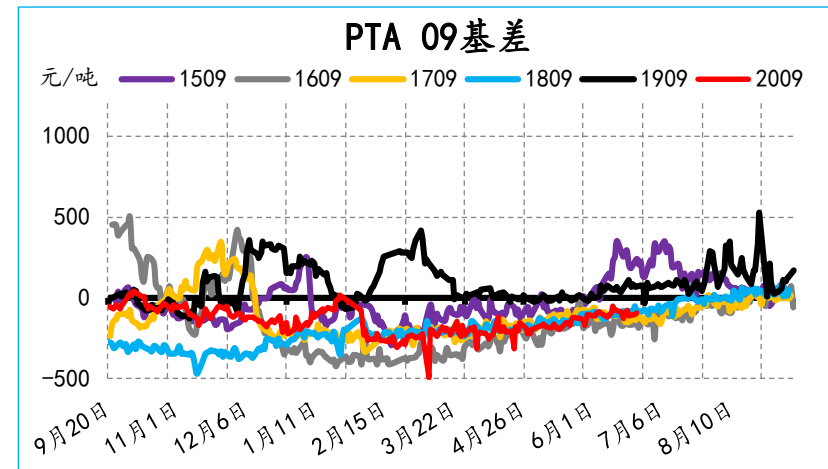
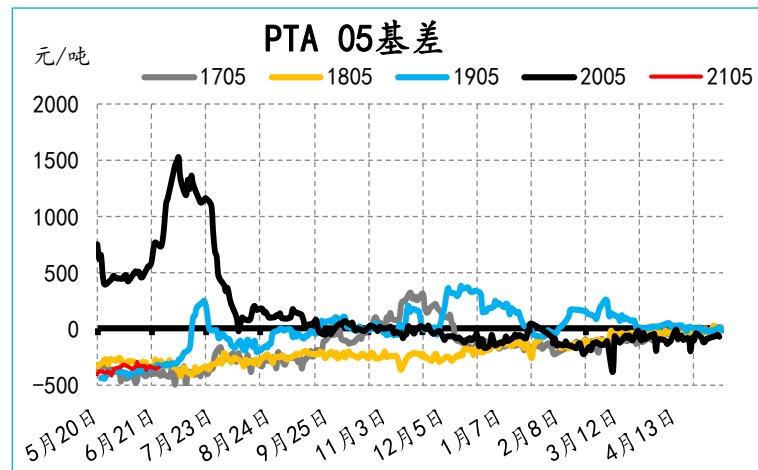
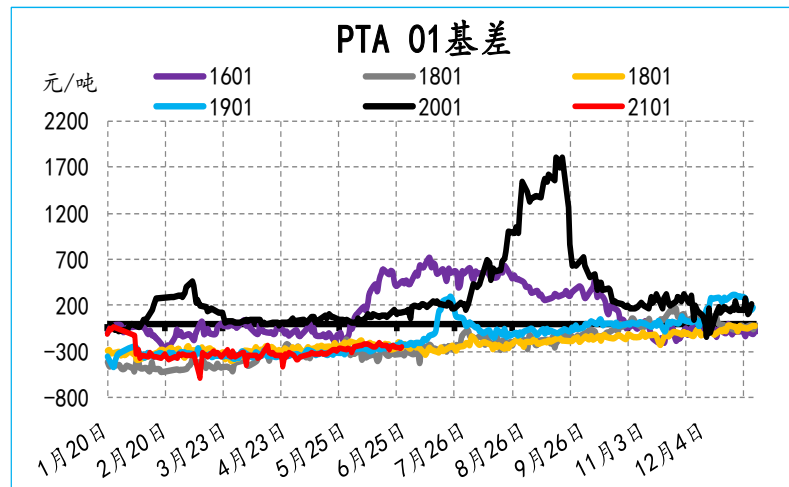
2020年06月23日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7700	0.00		206.00	-28.00		2.7%	
PVC	6250	0.00		85.00	25.00		1.4%	
PE	6750	0.00		-85.00	-50.00		-1.2%	
PTA	3610	5.00		-94.00	11.00		-2.5%	
EG	3575	10.00		-129.00	5.00		-3.5%	
甲醇	1605	35.00		-161.00	21.00		-9.1%	

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

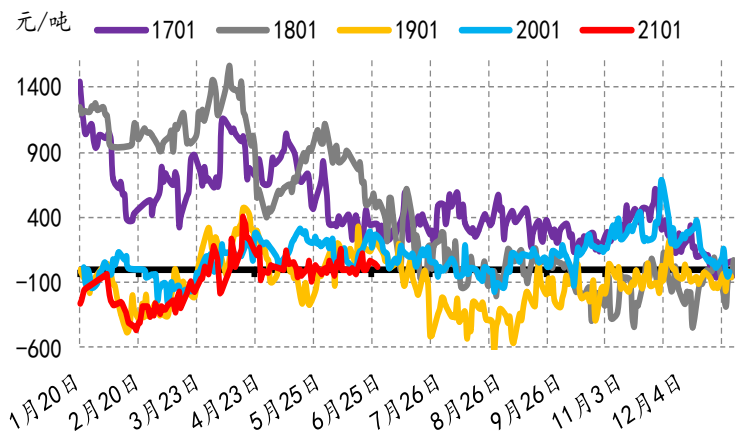


套利跟踪：PTA

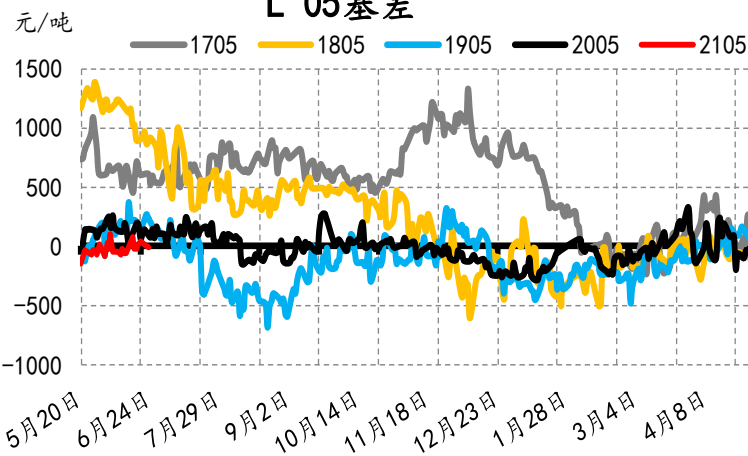


套利跟踪：PE

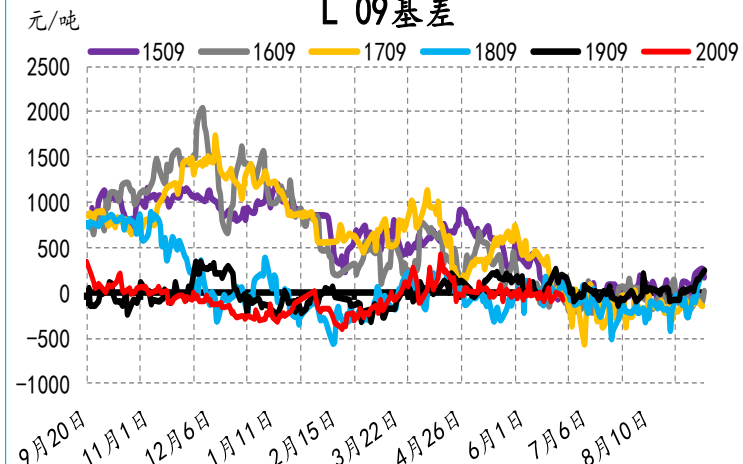
L 01基差



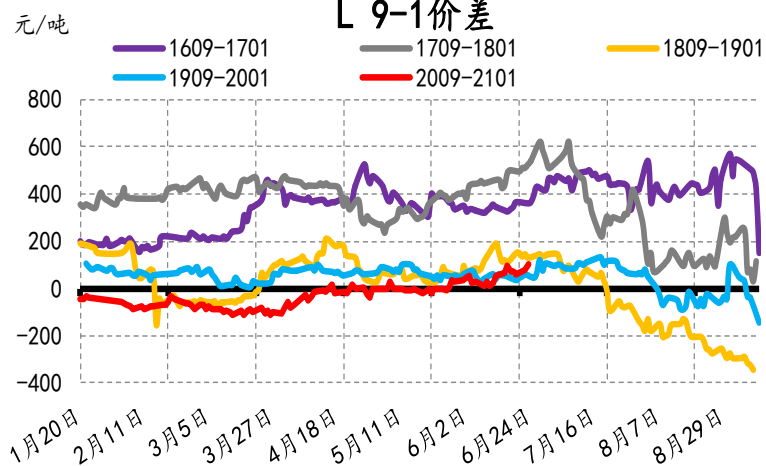
L 05基差



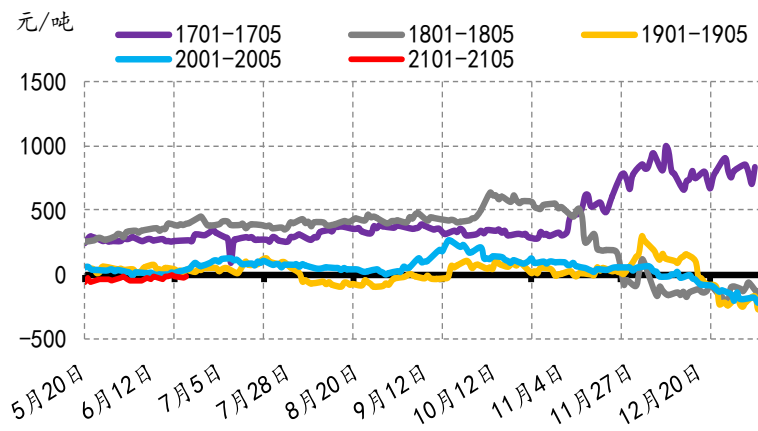
L 09基差



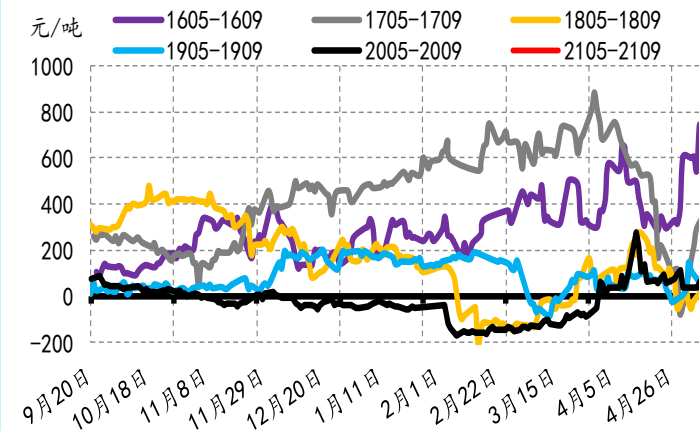
L 9-1价差



L 1-5价差

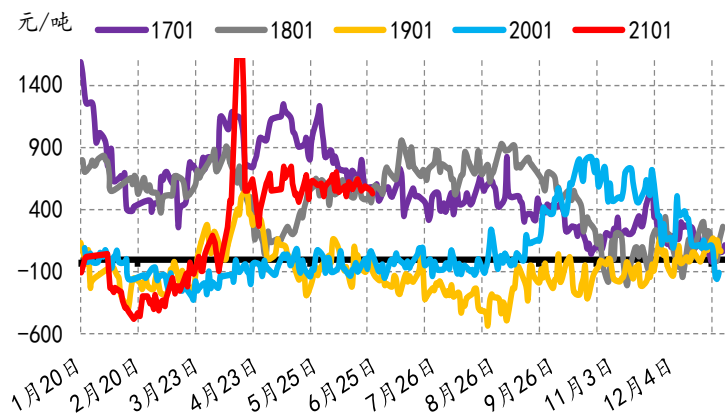


L 5-9价差

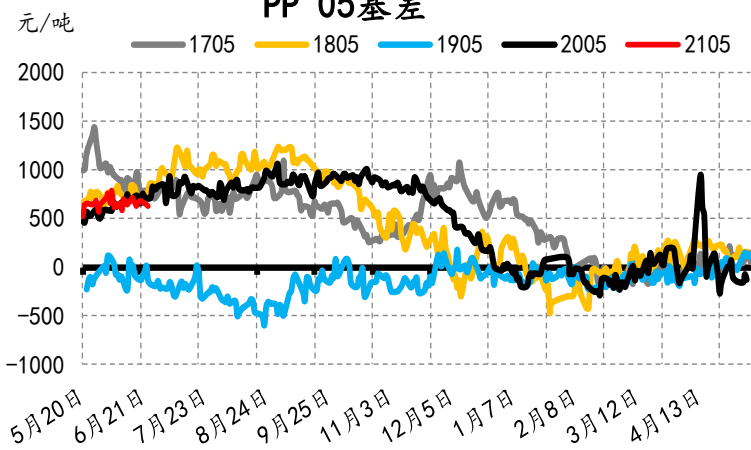


套利跟踪：PP

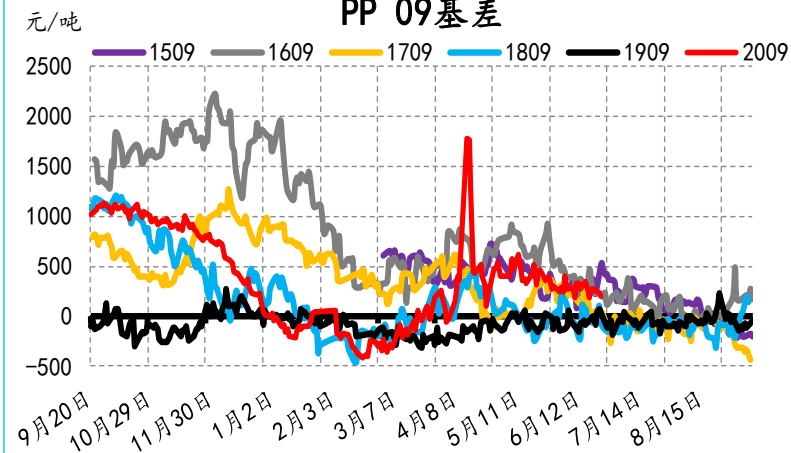
PP 01基差



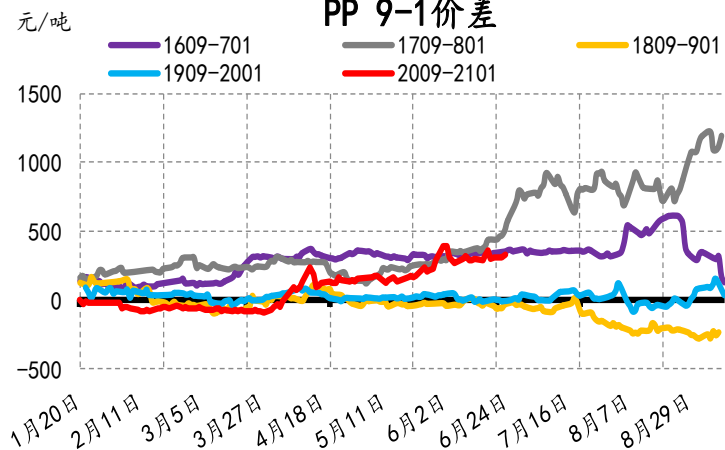
PP 05基差



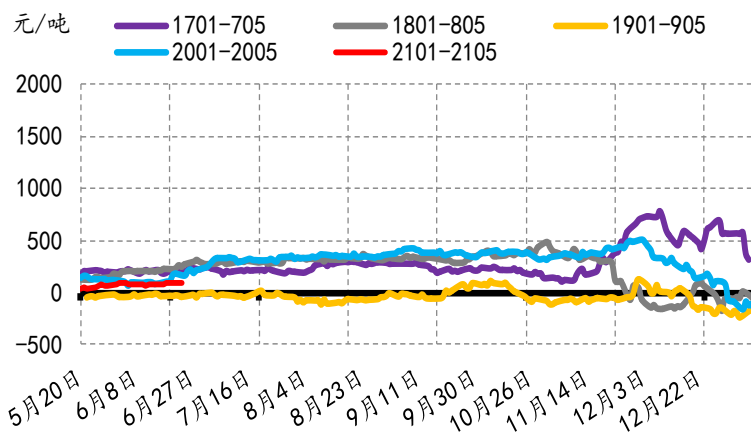
PP 09基差



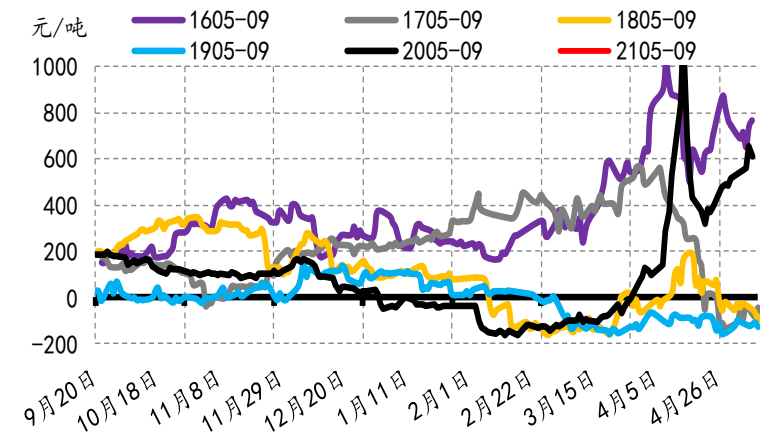
PP 9-1价差



PP 1-5价差

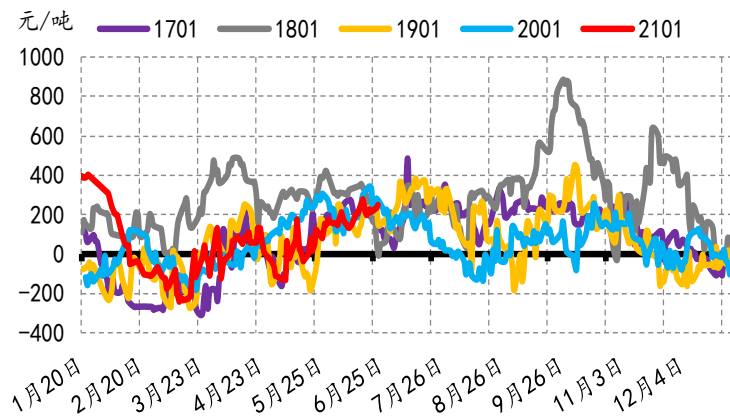


PP 5-9价差

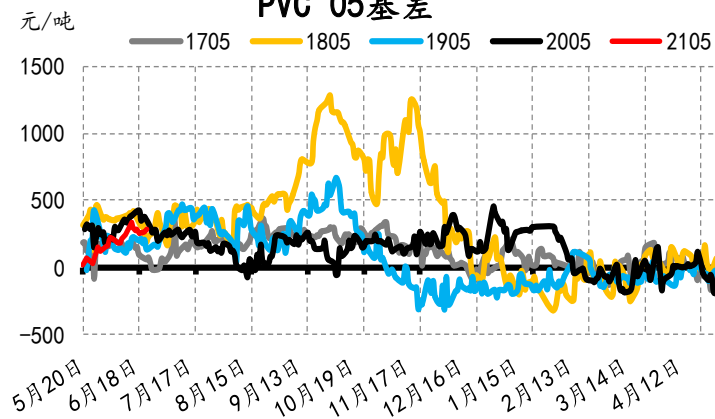


套利跟踪：PVC

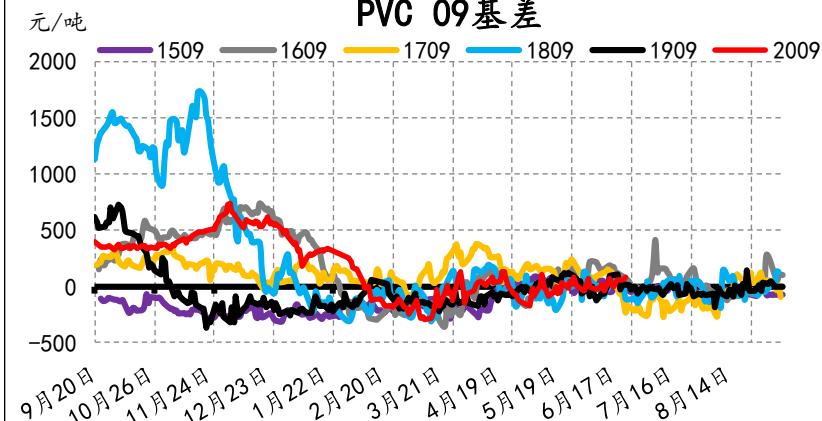
PVC 01基差



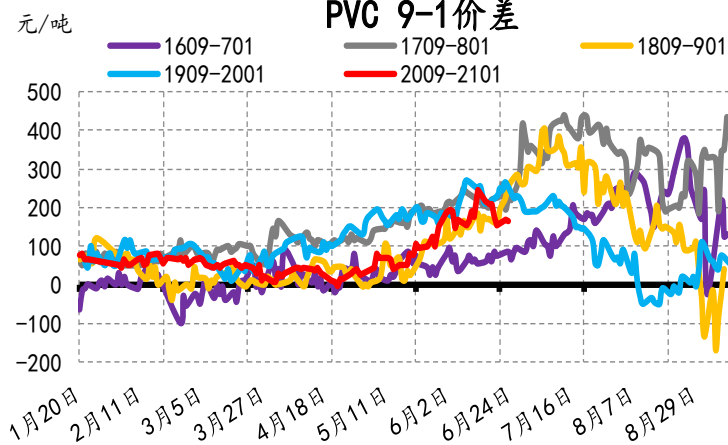
PVC 05基差



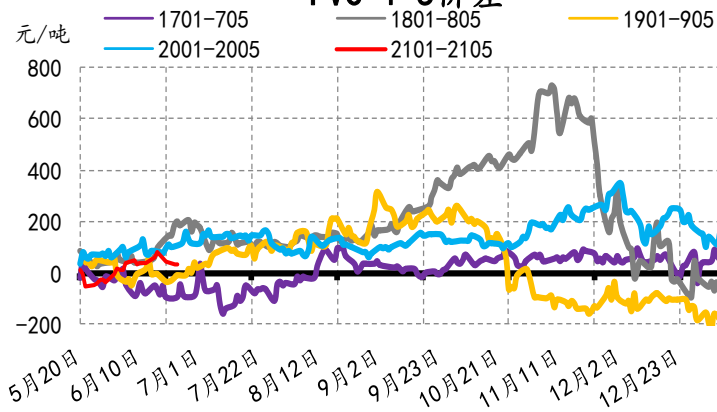
PVC 09基差



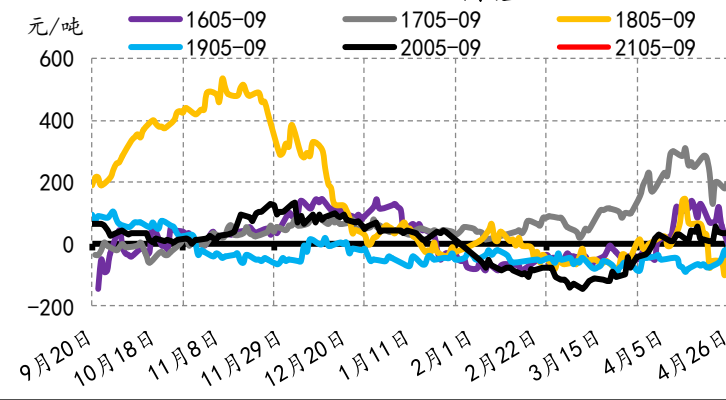
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

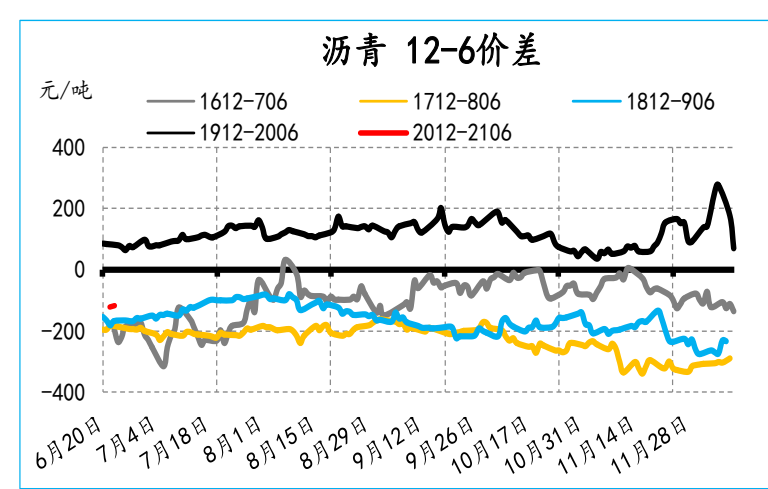
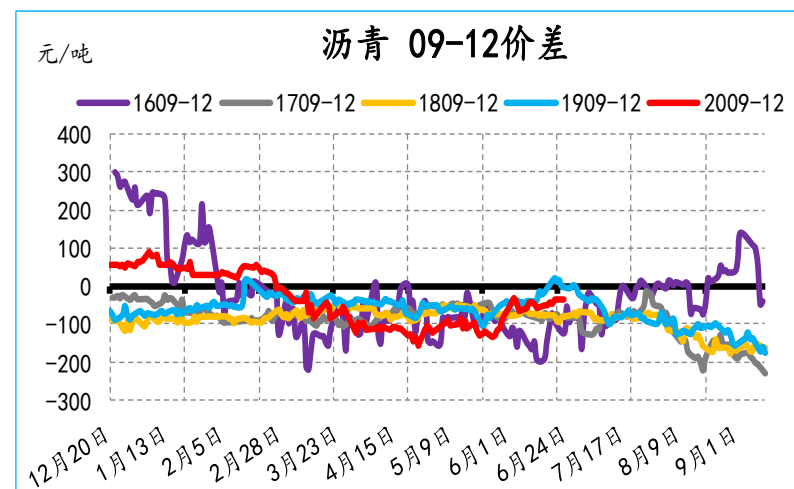
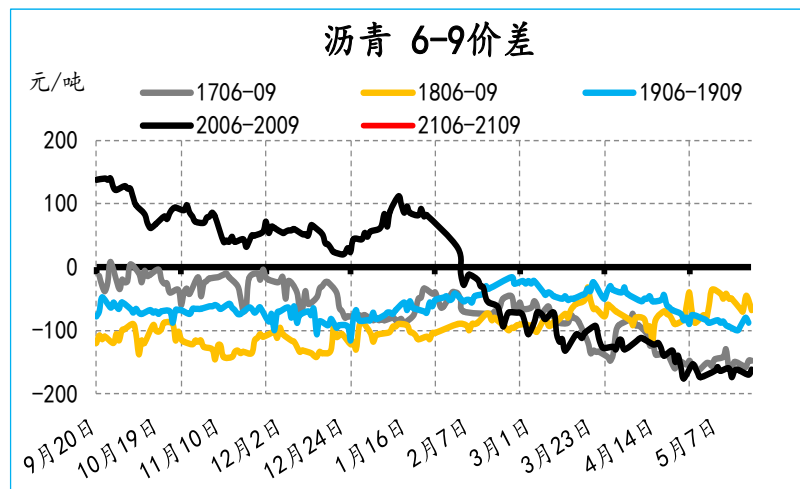
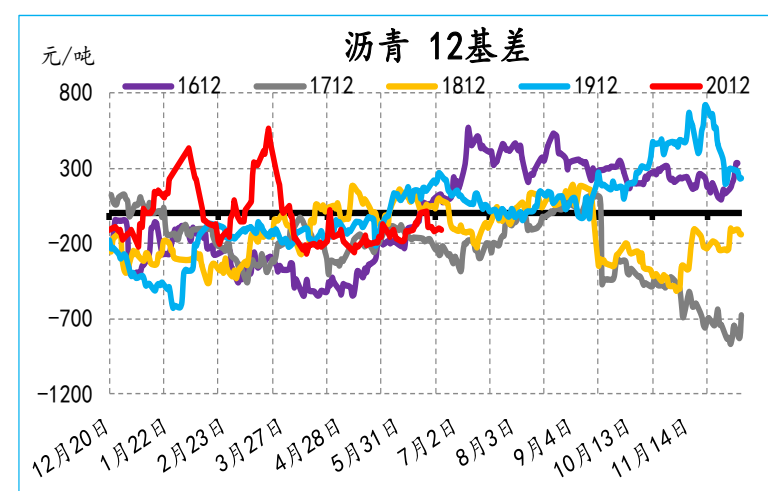
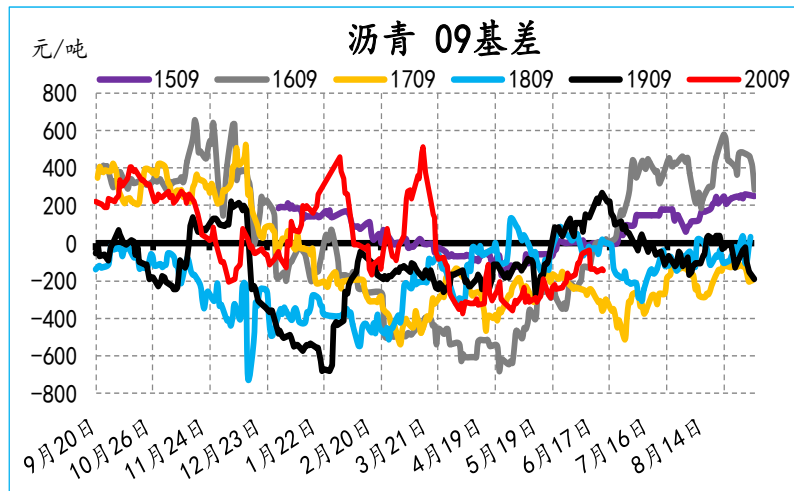
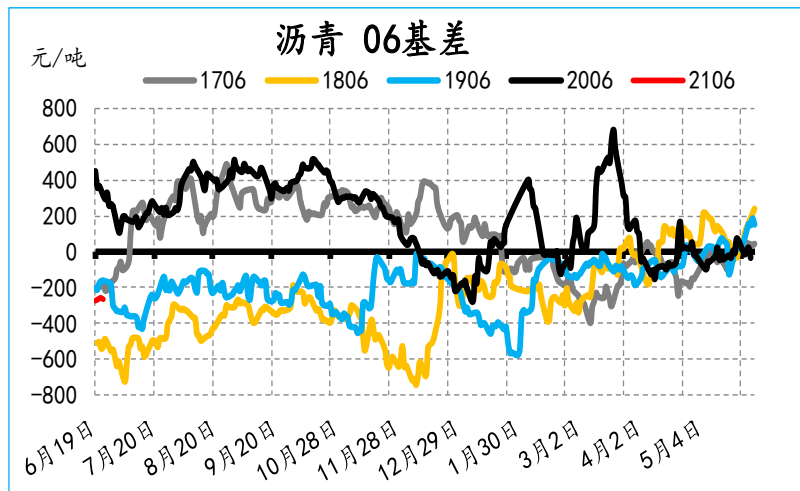


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

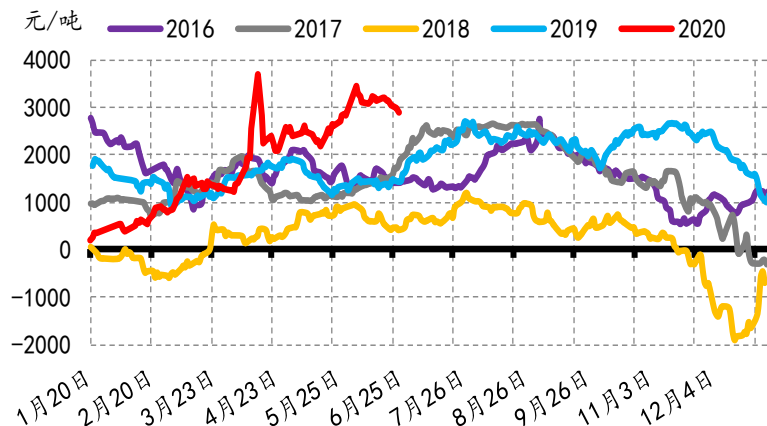
快向“能化小精灵”申请吧！

微信号：hanbb360

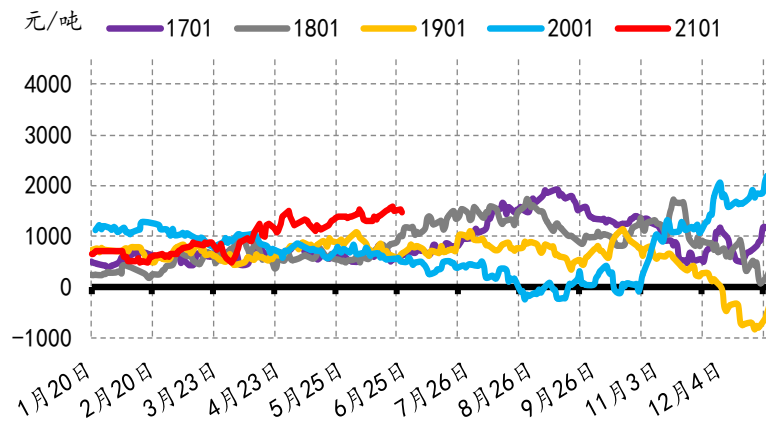


跨品种：PP-3MA

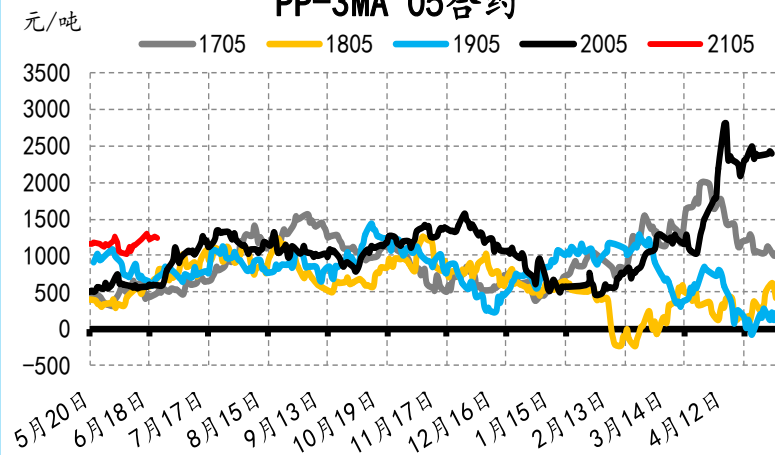
PP-3MA 现货



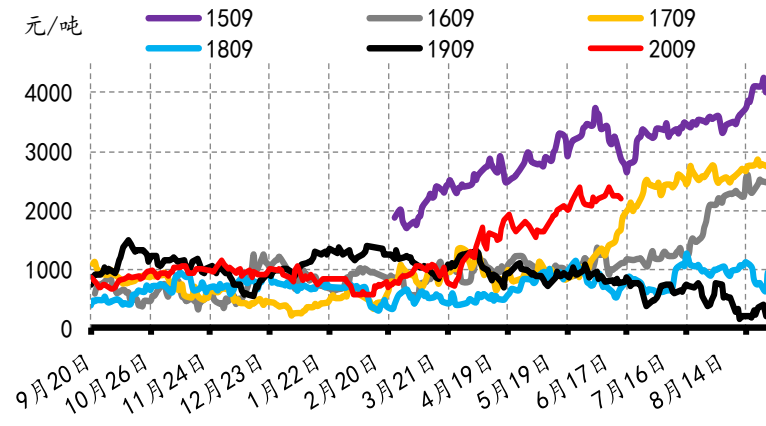
PP-3MA 01合约



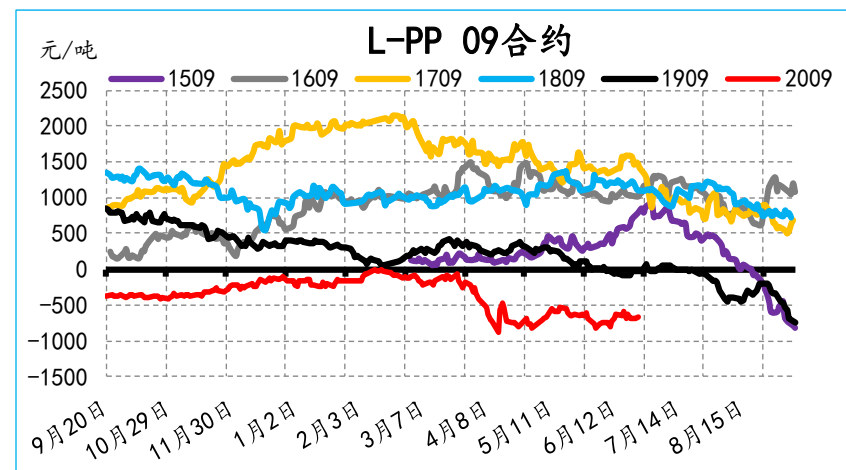
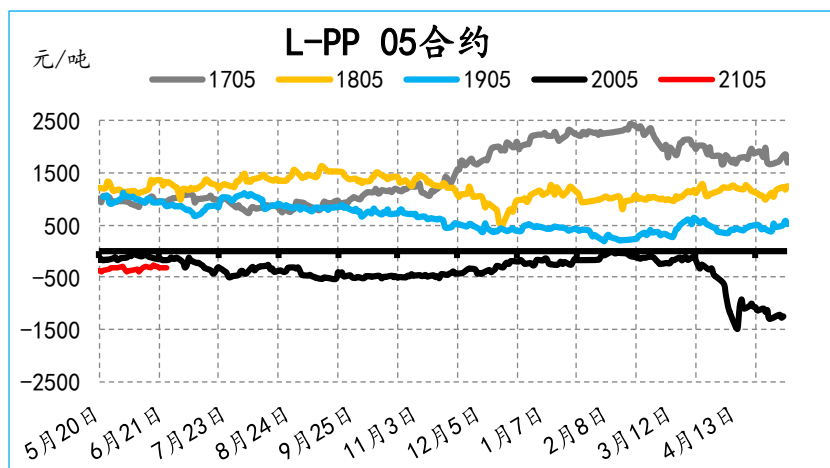
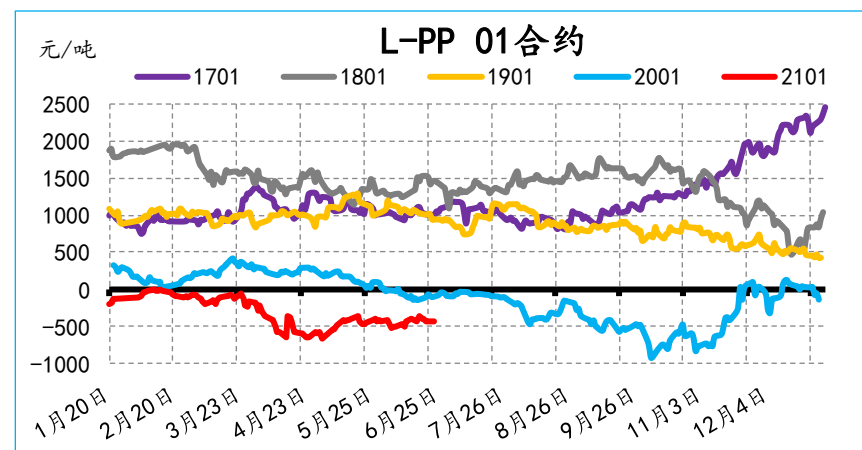
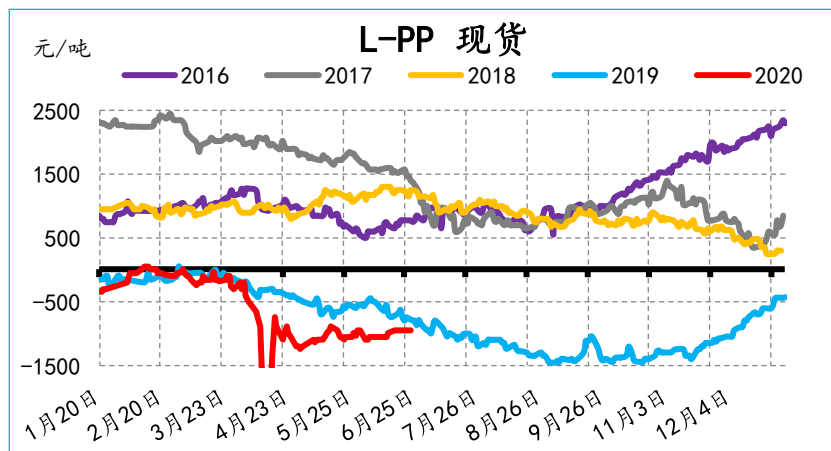
PP-3MA 05合约



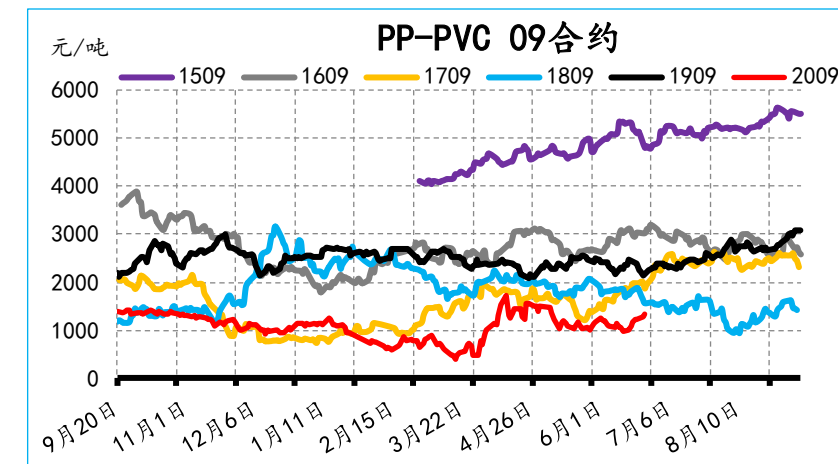
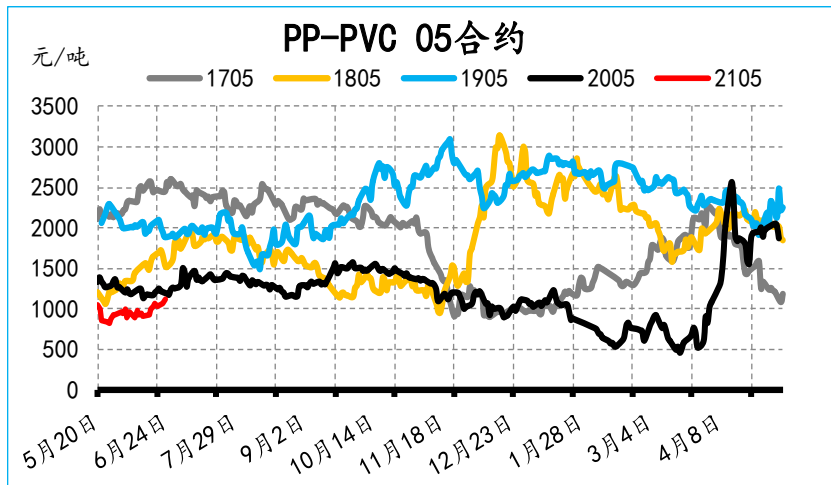
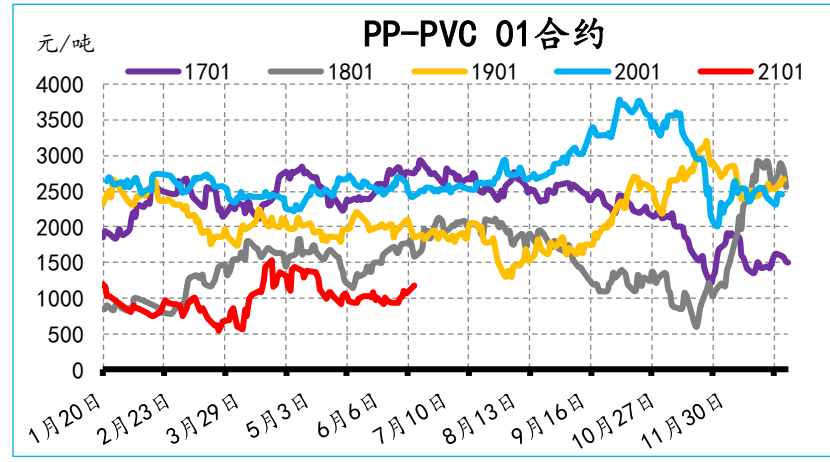
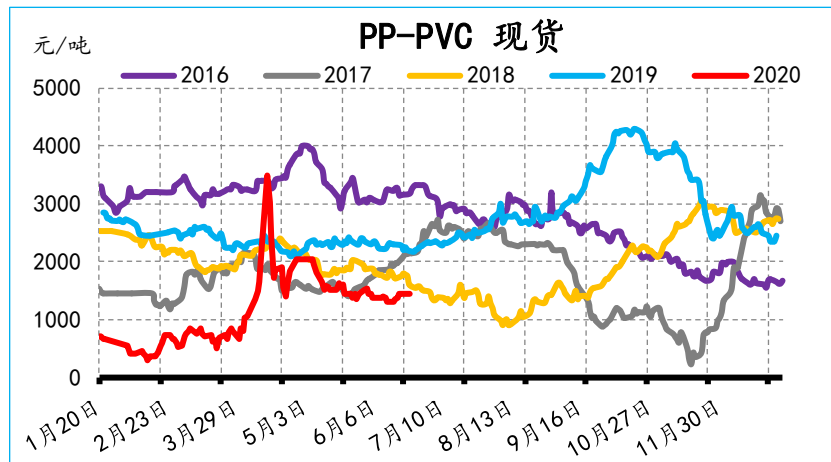
PP-3MA 09合约



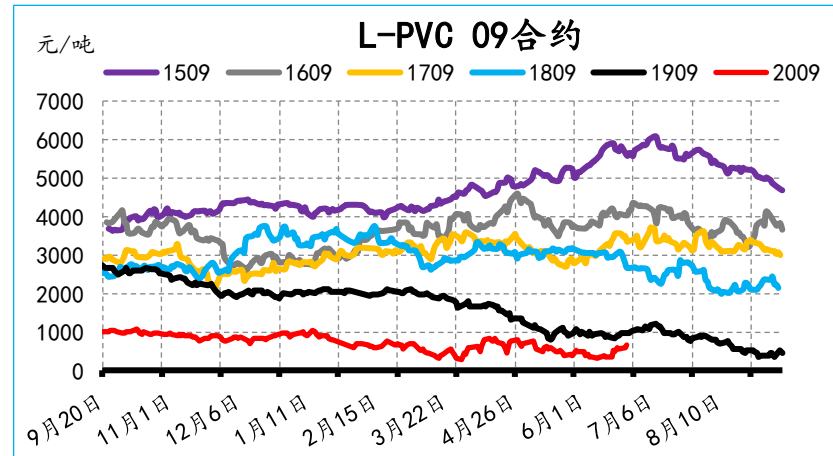
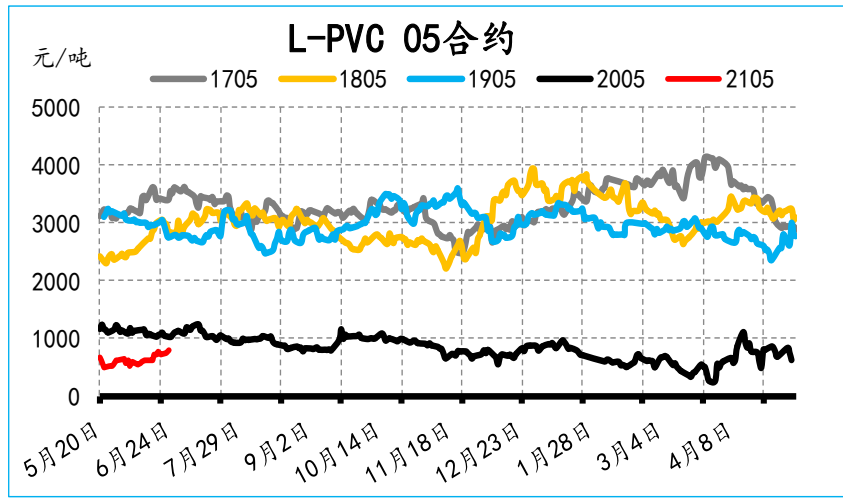
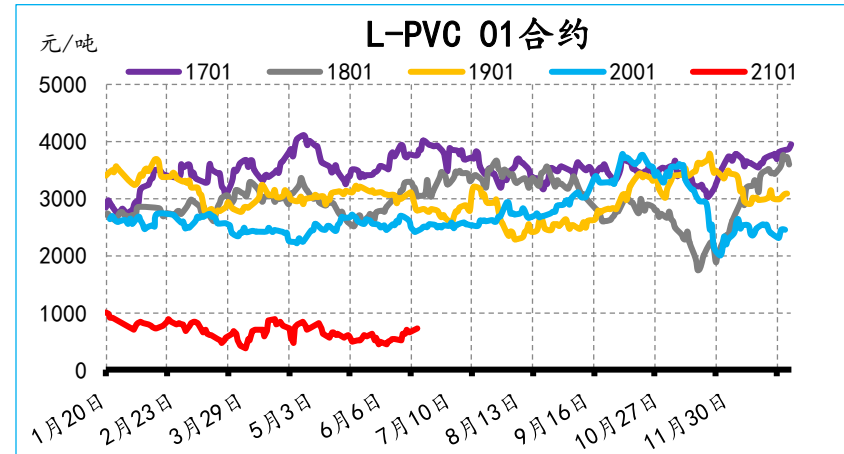
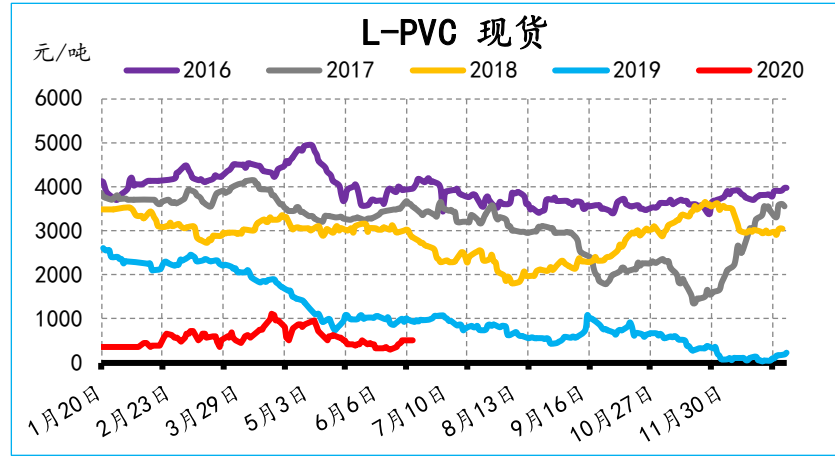
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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