

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






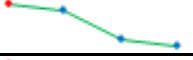


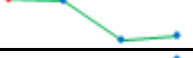


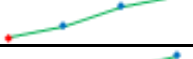


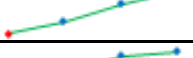



投资咨询号：Z0012670

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	
	6月1日	6月15日	6月22日	6月30日	7月1日			
跨期	MA9-MA1		-156	-134	-139	-146		
	MA5-MA9	213	220	192	187	190		
	TA9-TA1		-156	-160	-158	-160		
	TA5-TA9	230	254	256	264	262		
	L9-L1		65	75	120	110		
	L5-L9	-5	-30	-45	-100	-95		
	PP9-PP1		291	314	305	303		
	PP5-PP9	-474	-373	-411	-402	-389		
	V9-V1		215	170	150	165		
	V5-V9	-180	-275	-200	-190	-200		
	BU9-BU12	-52	-50	-34	0	32		
	BU6-BU9	-102	-16	154	90	8		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1485	1430	1430	1430	1430		

基差数据跟踪

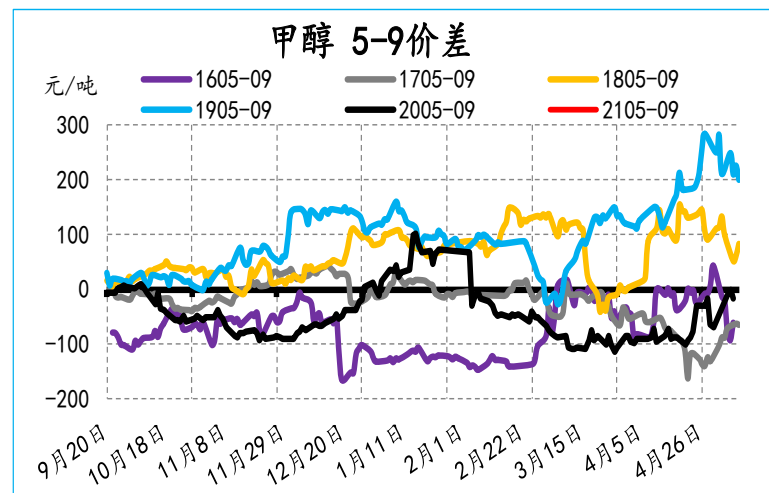
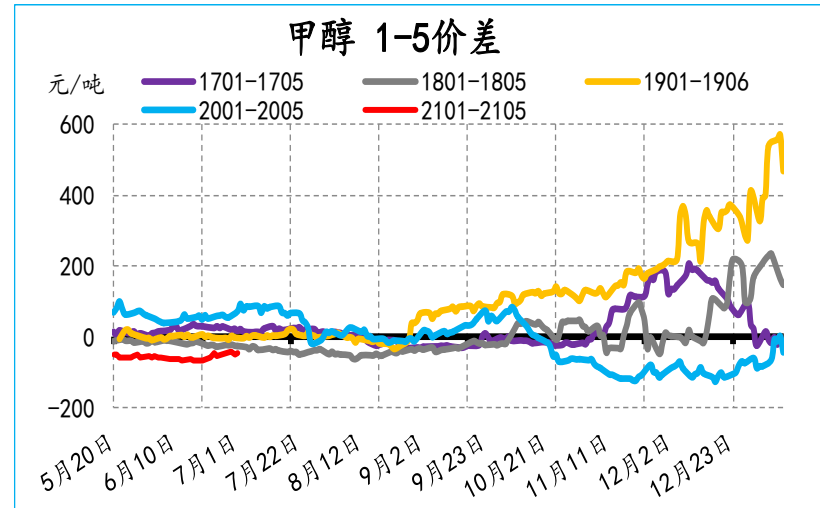
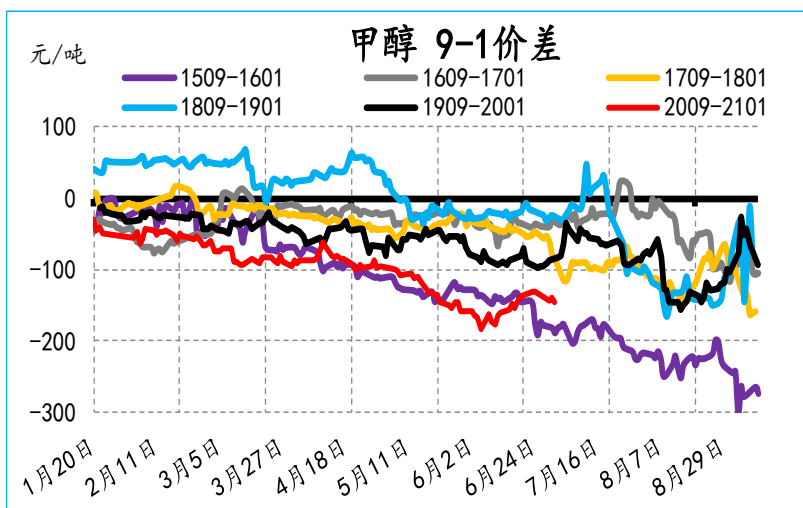
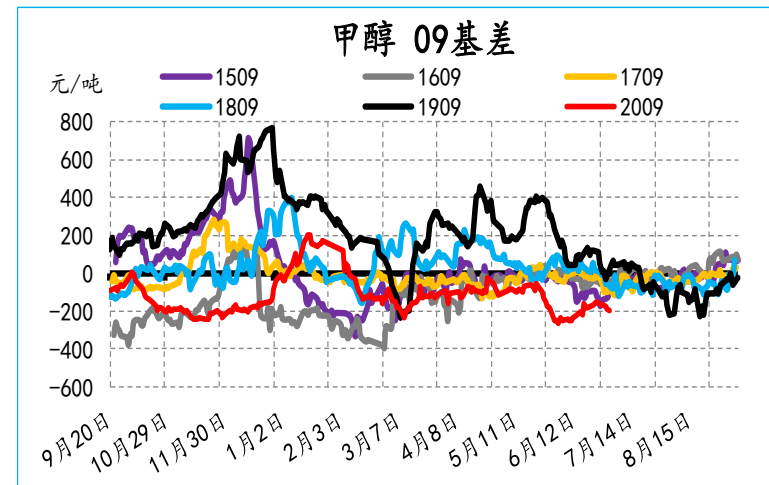
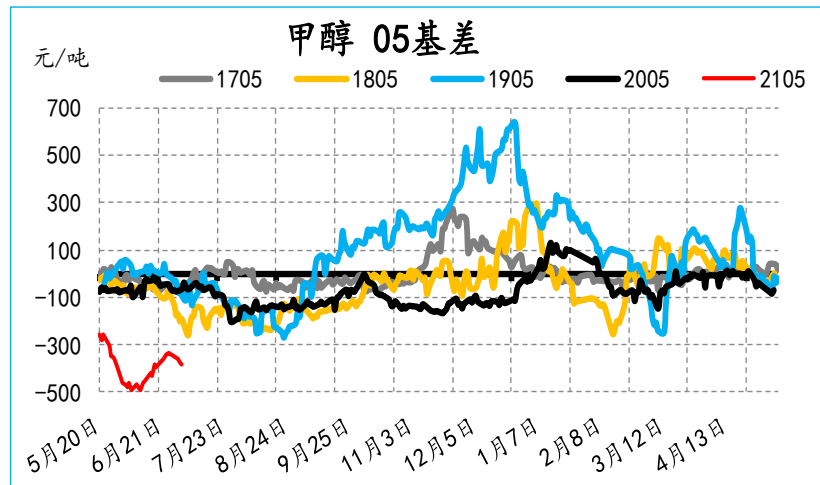
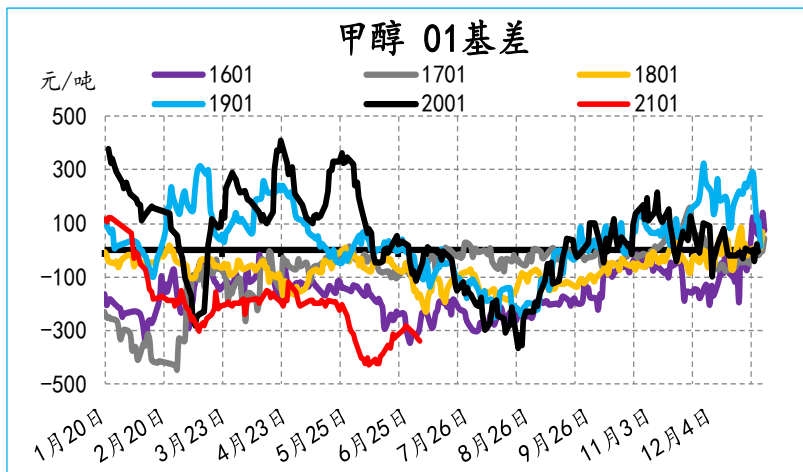
2020年07月01日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7700	0.00		257.00	-26.00		3.5%	
PVC	6200	-20.00		40.00	0.00		0.6%	
PE	6900	50.00		10.00	60.00		0.1%	
PTA	3555	-10.00		-87.00	-8.00		-2.4%	
EG	3485	-12.00		-115.00	-7.00		-3.2%	
甲醇	1560	0.00		-195.00	-20.00		-11.1%	

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;

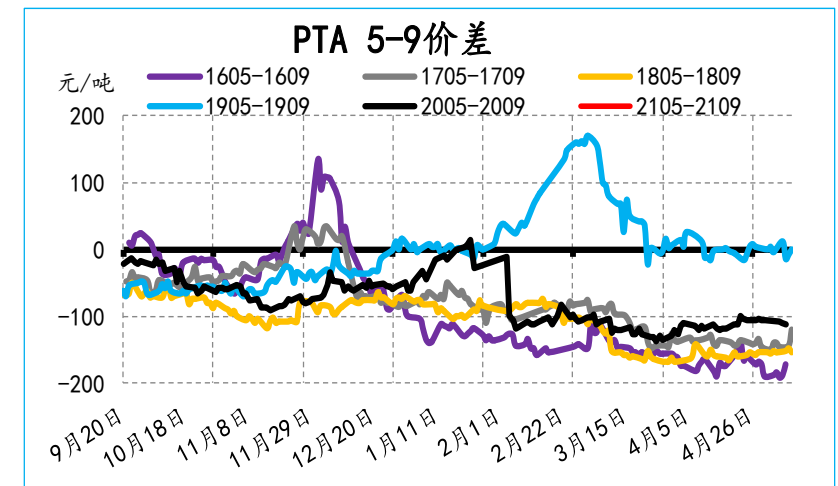
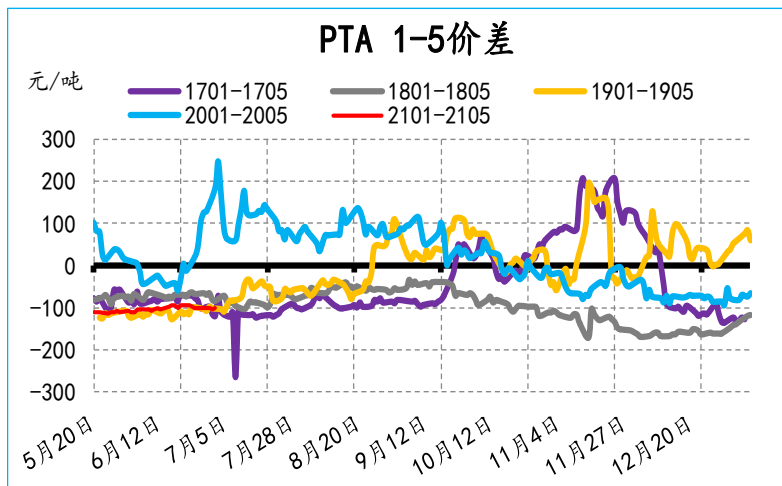
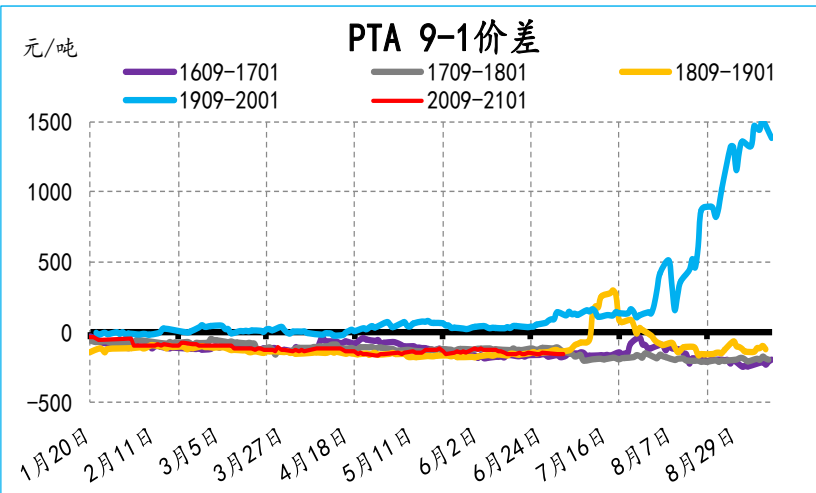
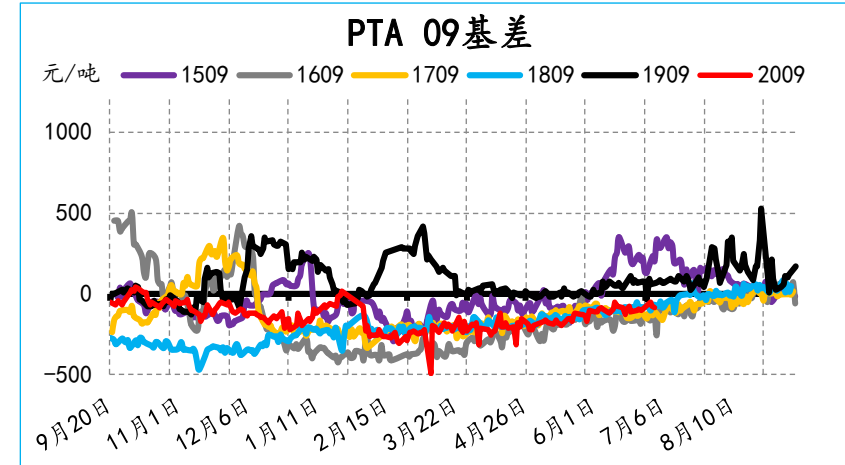
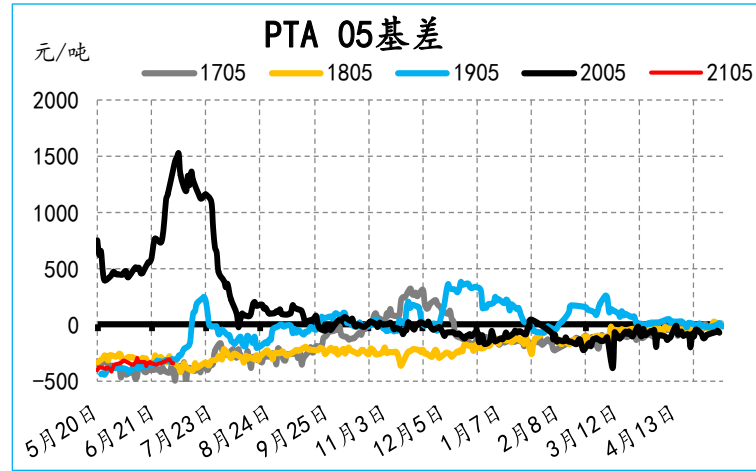
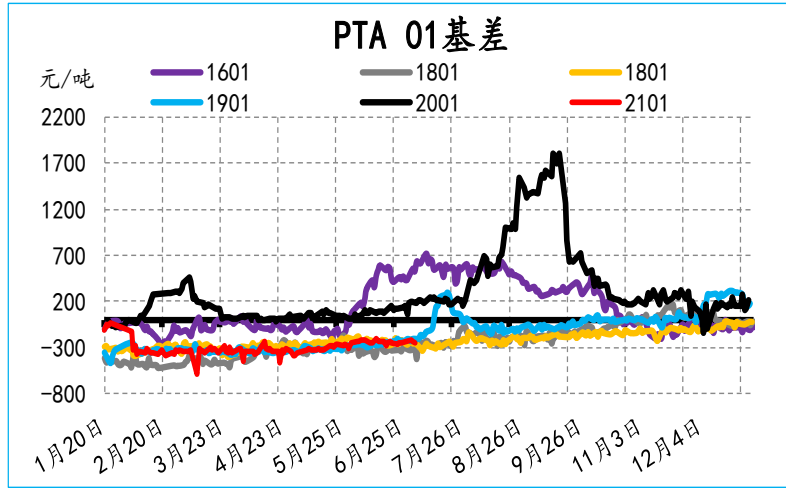
注2: 价差结构指现货、近月、次近月和远月合约的价格结构, 其中红色为现货价格;

注3: 主力合约均为9月。

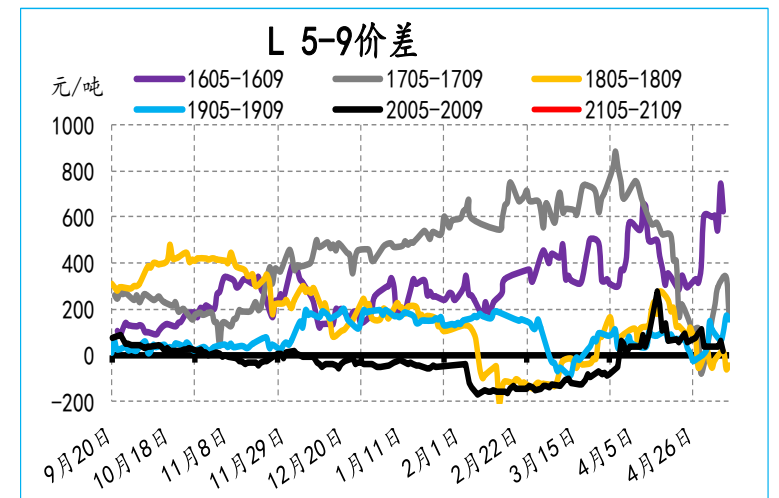
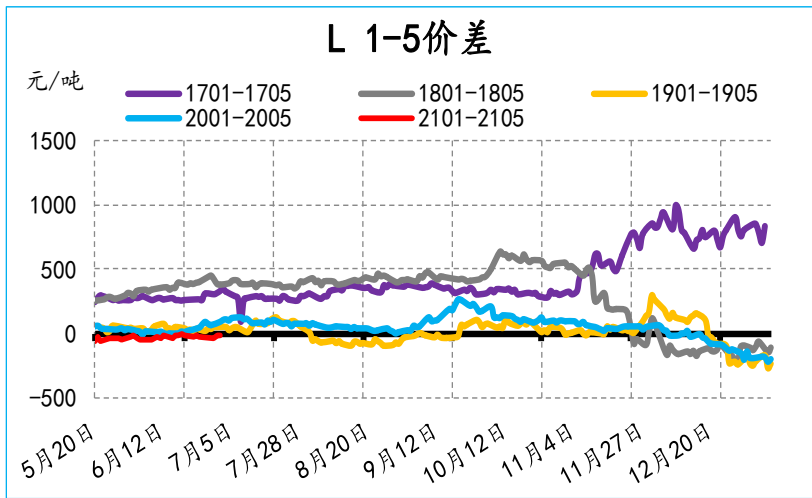
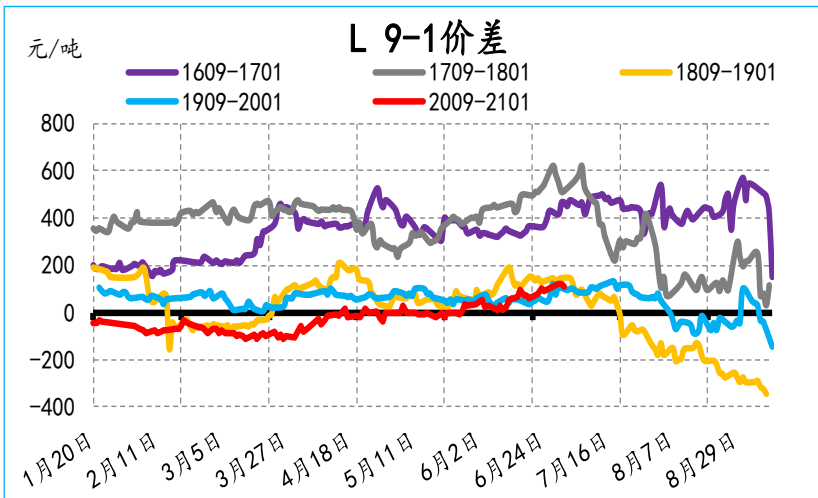
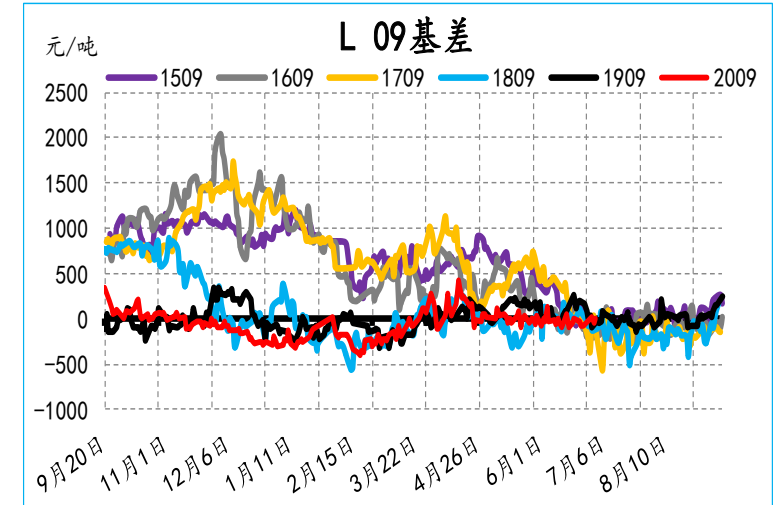
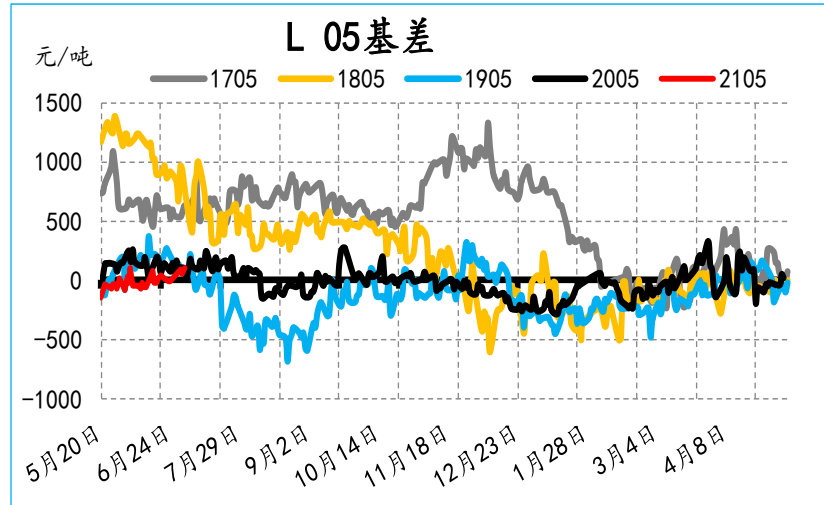
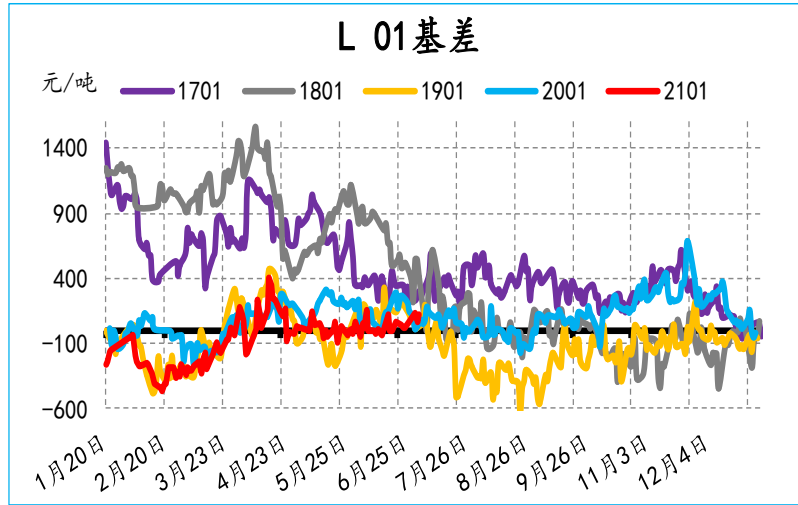
套利跟踪：甲醇



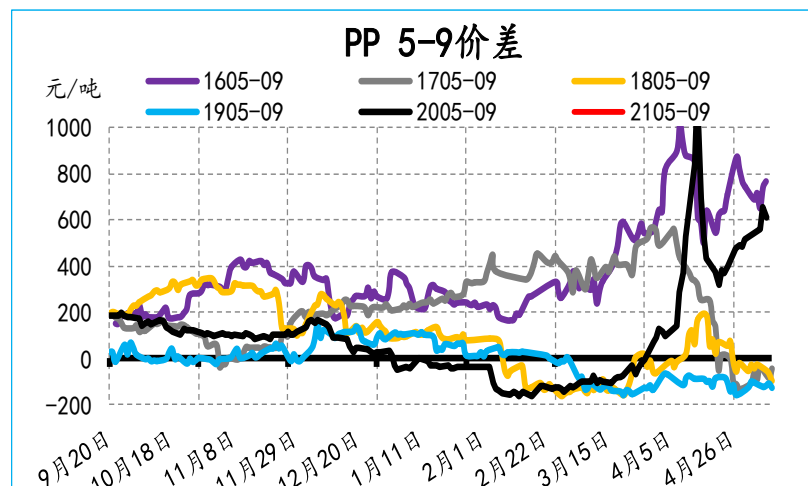
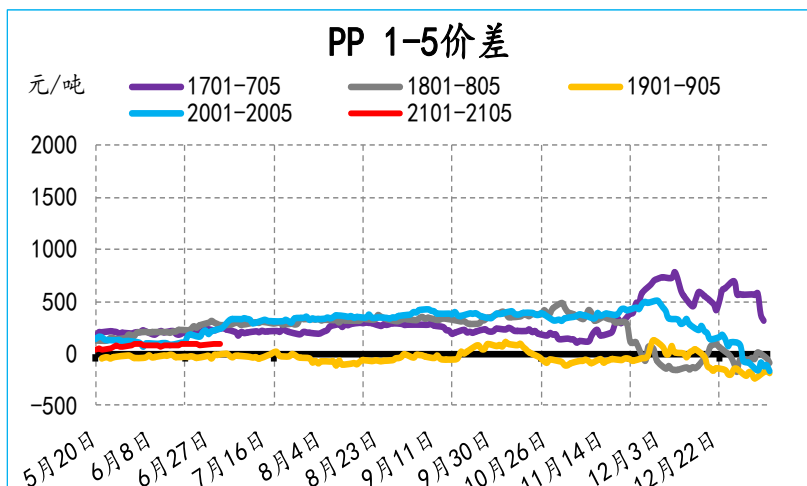
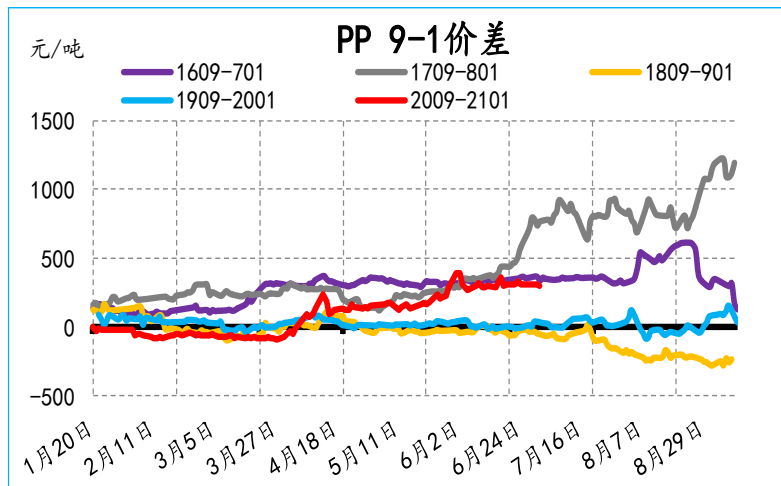
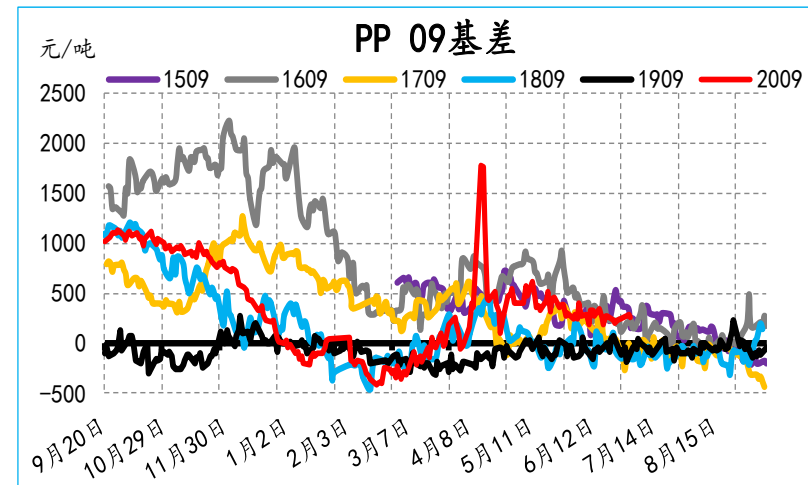
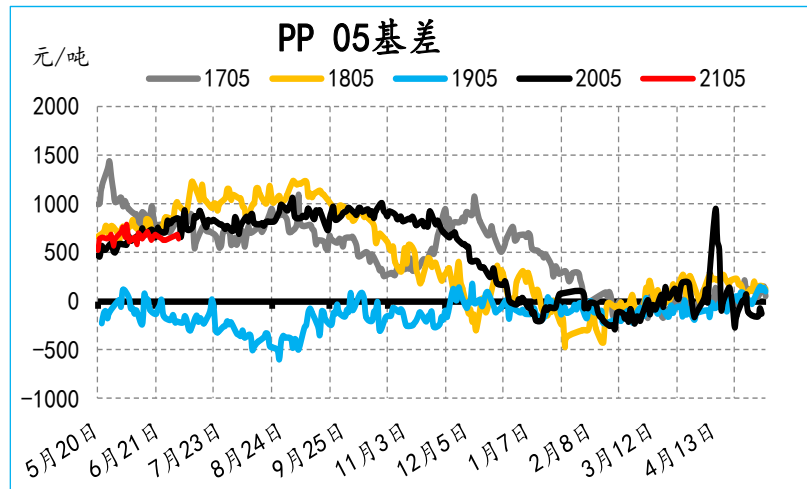
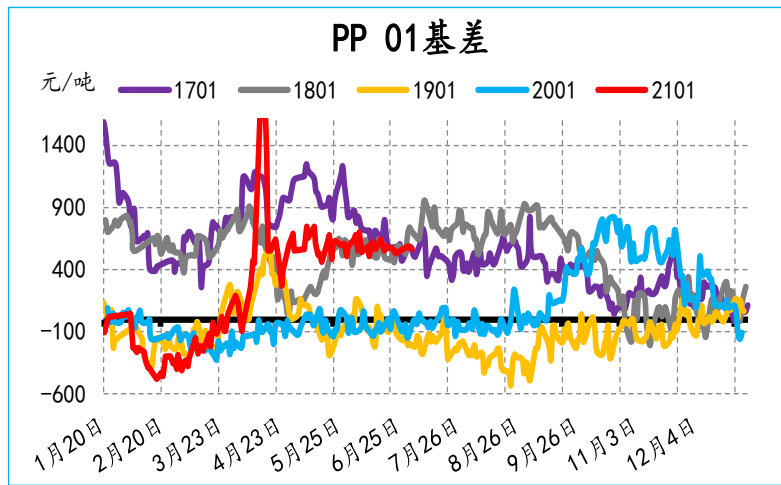
套利跟踪：PTA



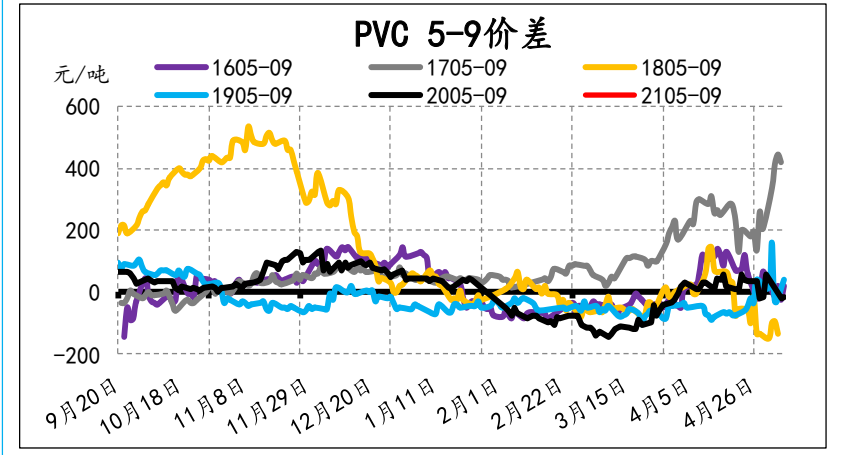
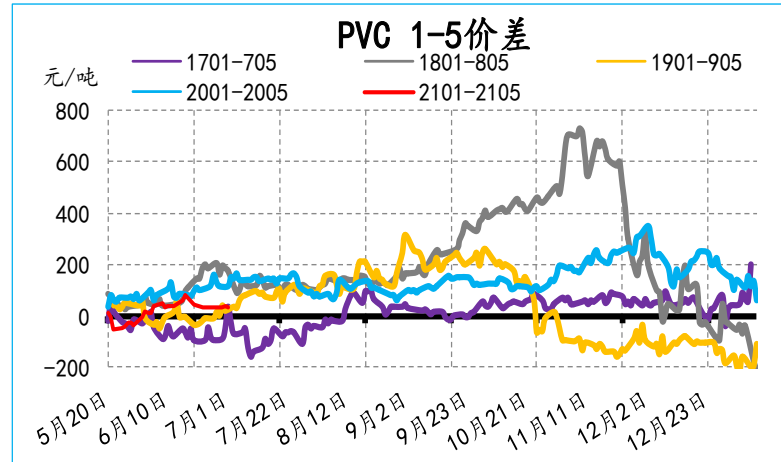
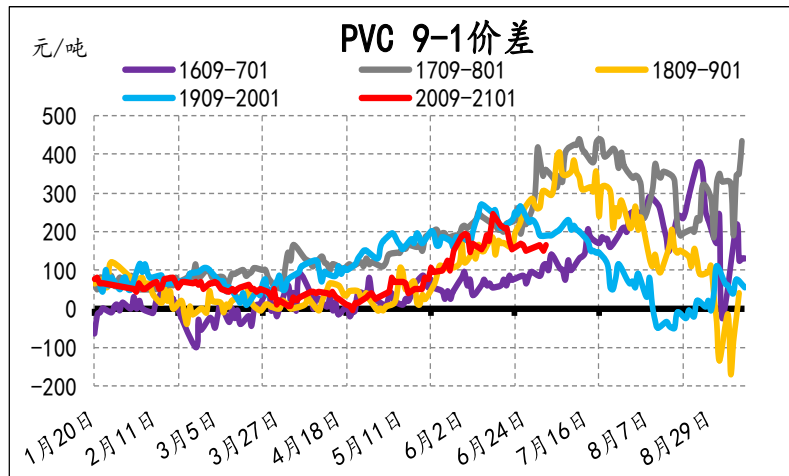
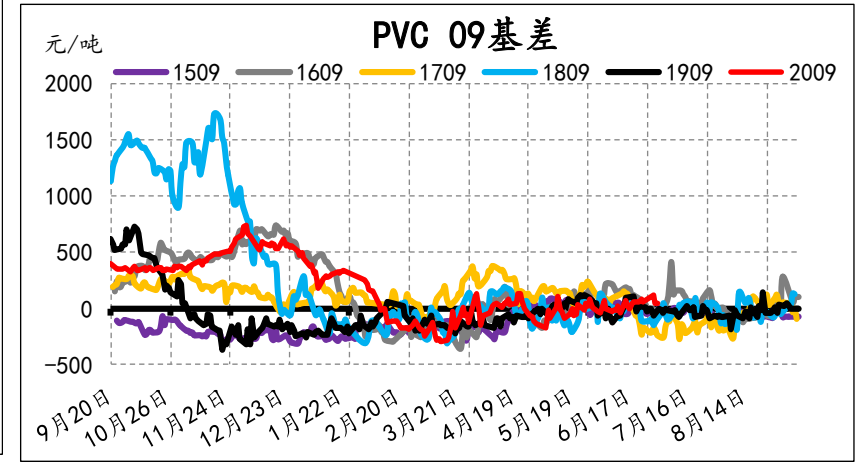
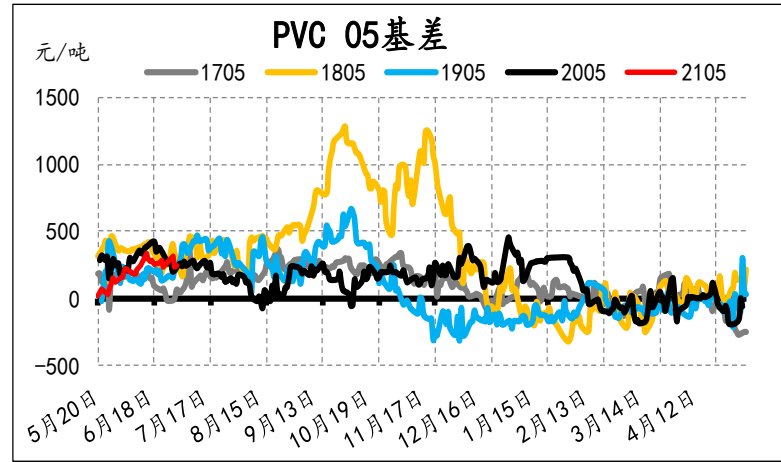
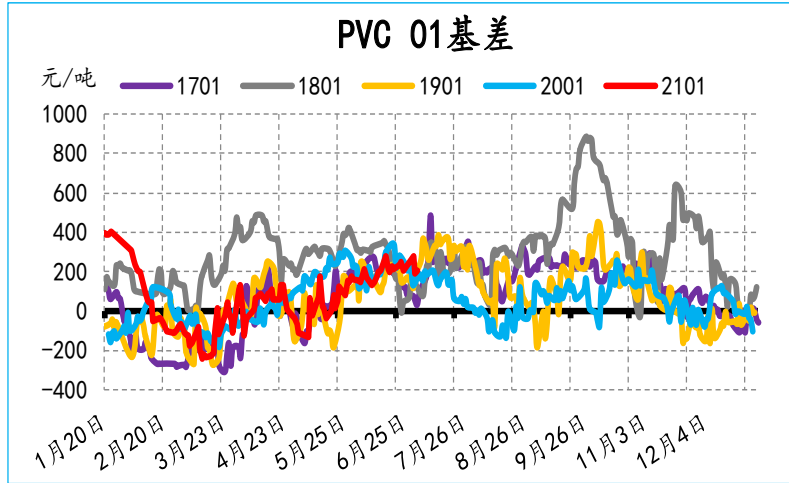
套利跟踪：PE



套利跟踪: PP



套利跟踪：PVC

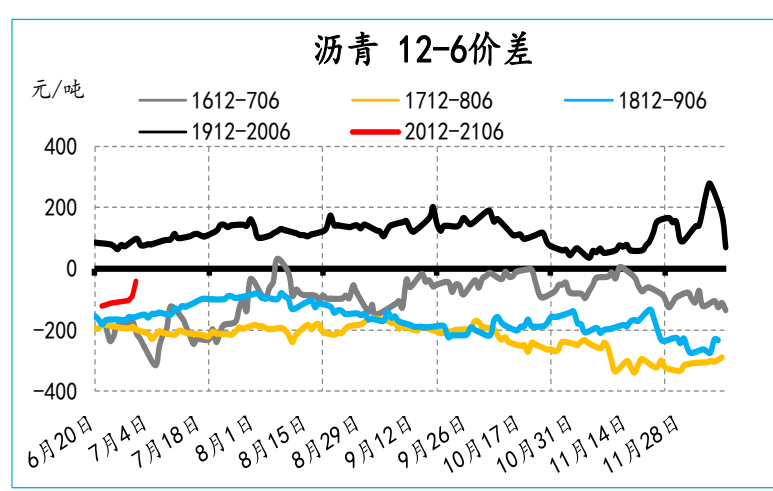
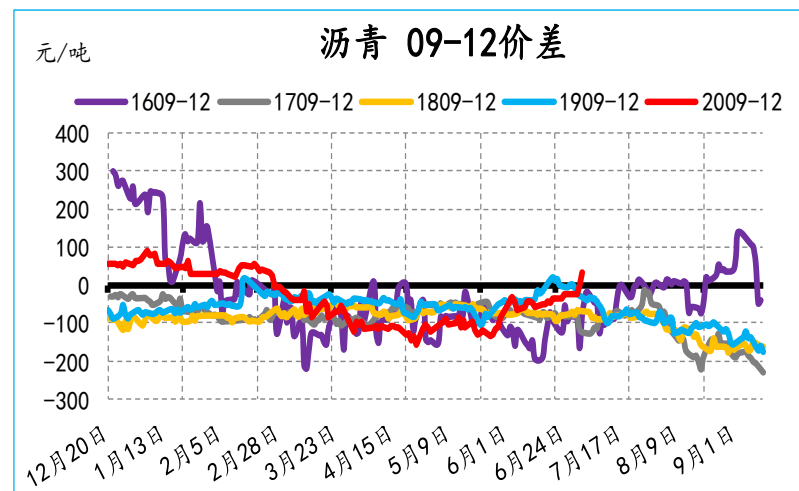
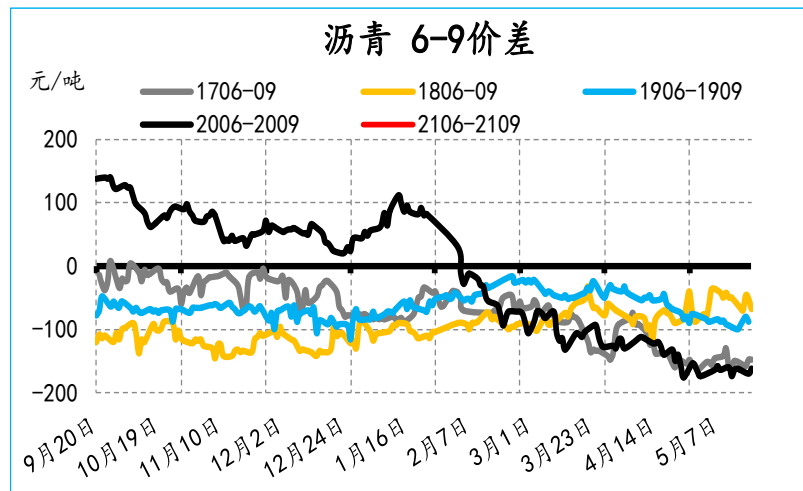
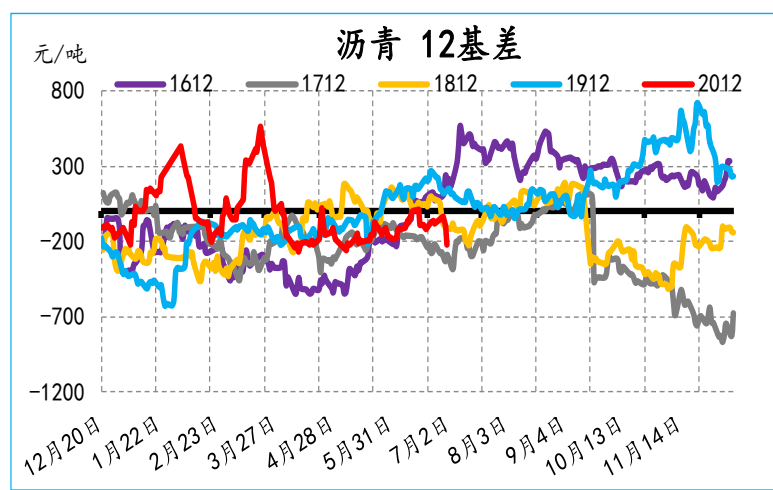
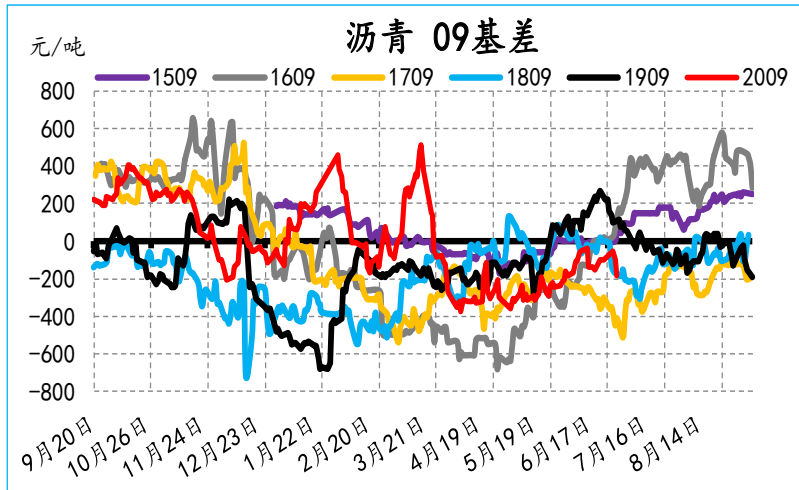
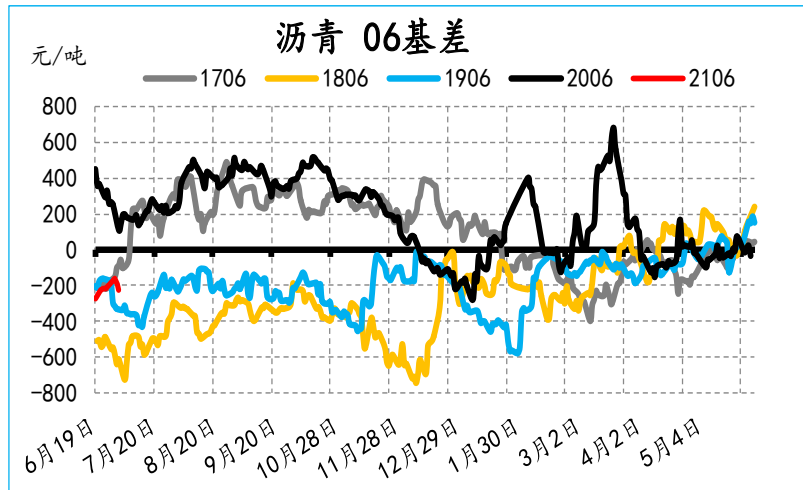


套利跟踪：沥青

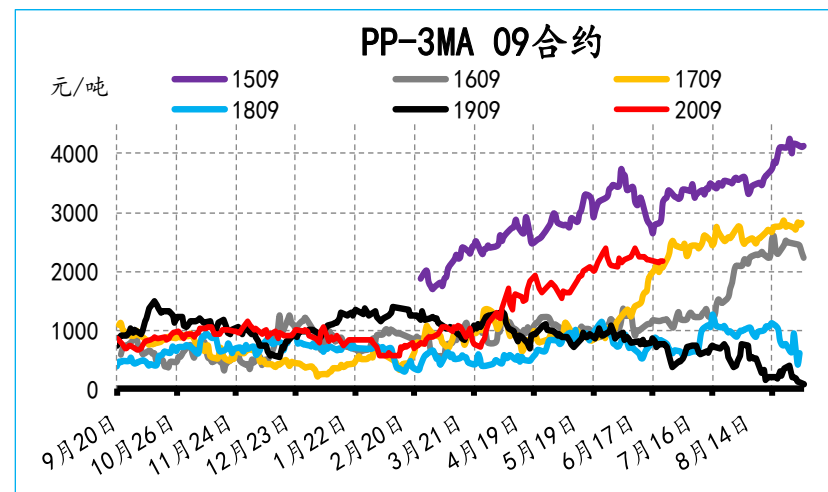
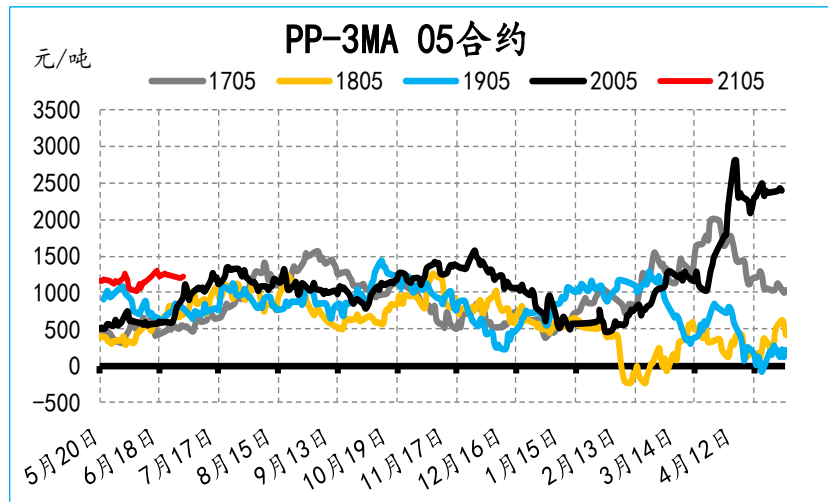
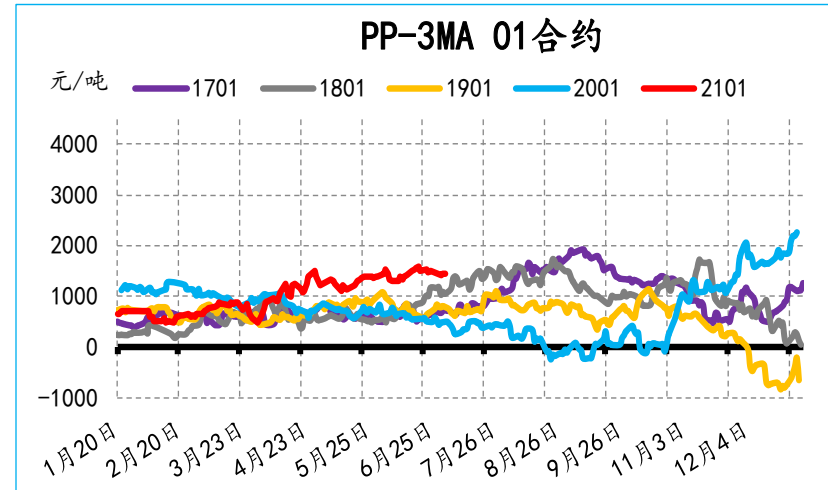
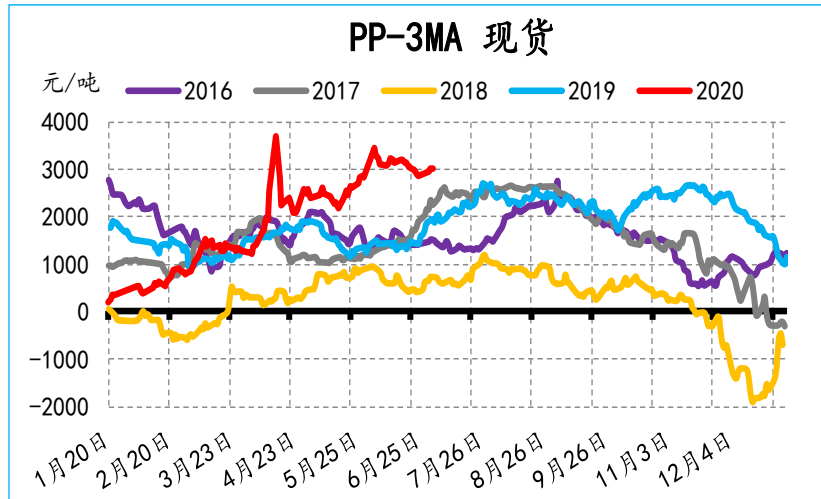
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

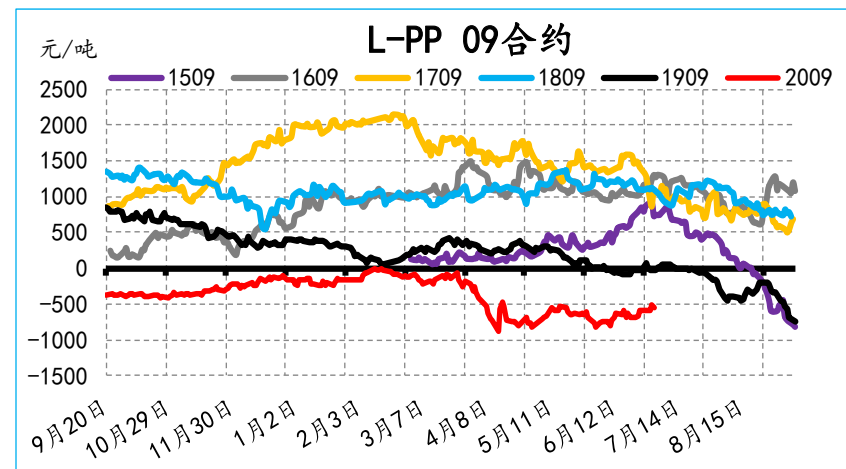
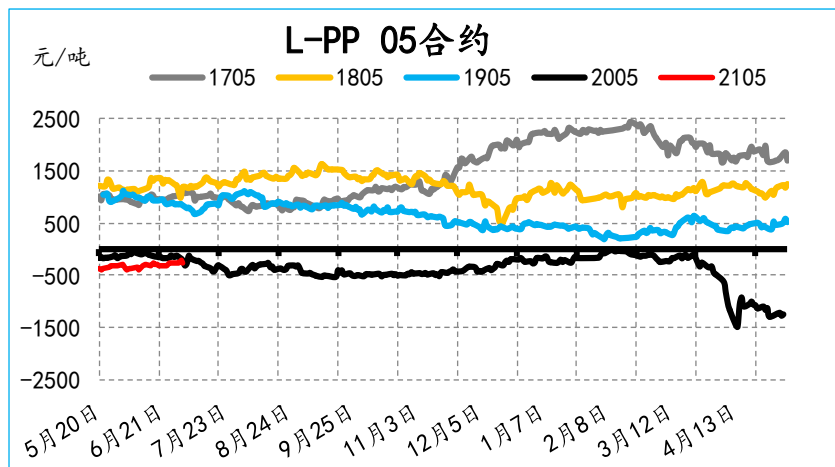
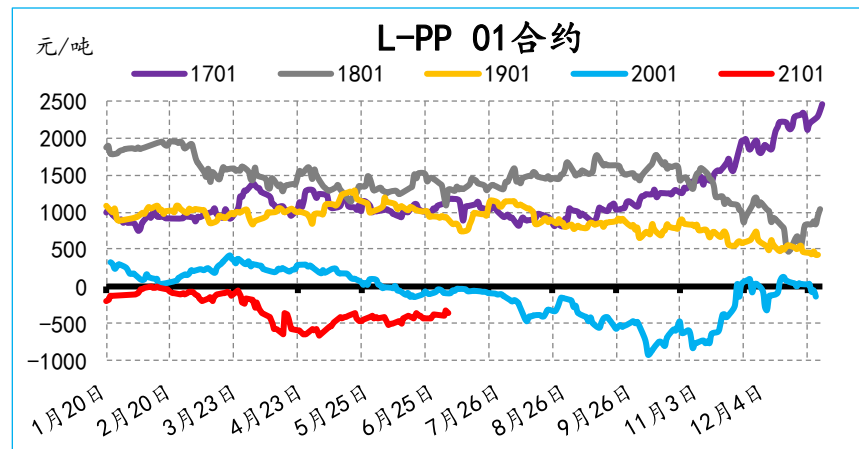
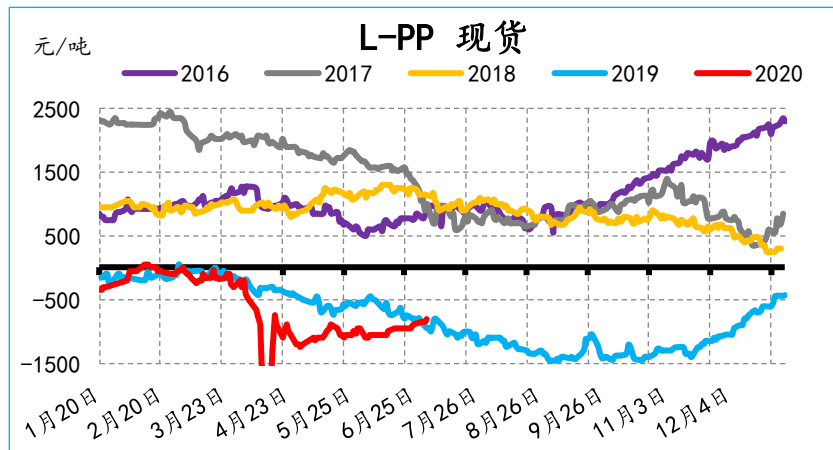
微信号：hanbb360



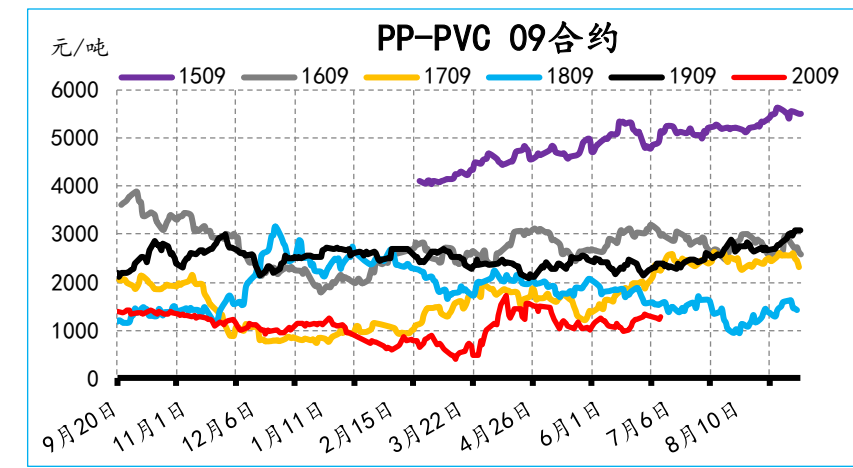
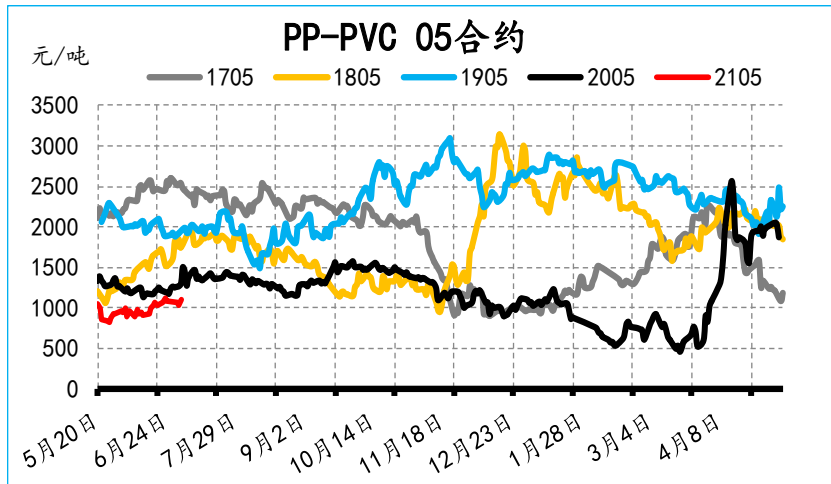
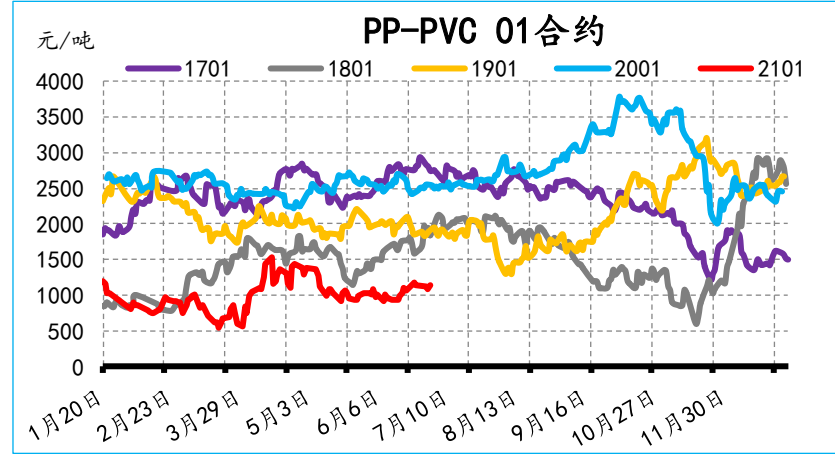
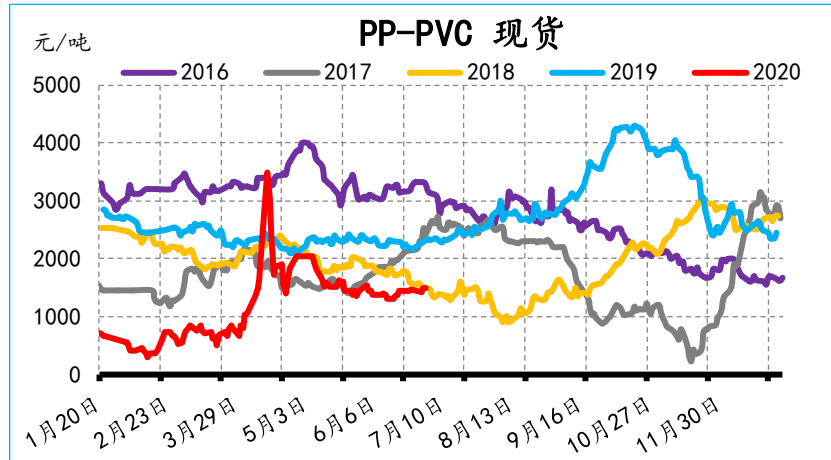
跨品种：PP-3MA



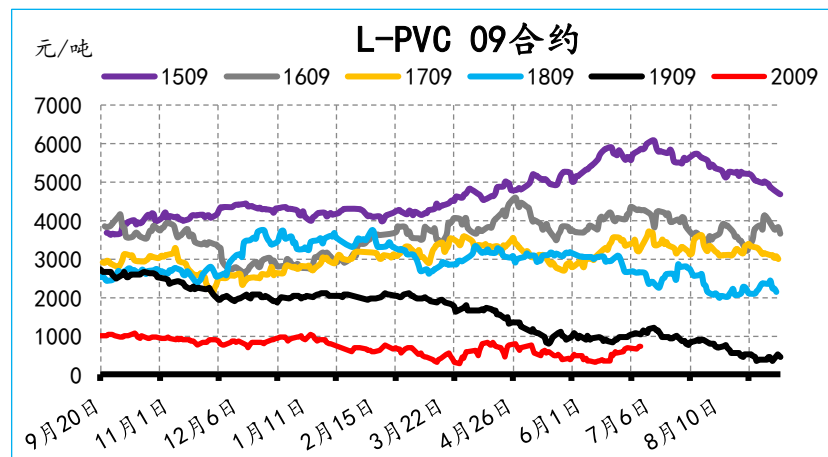
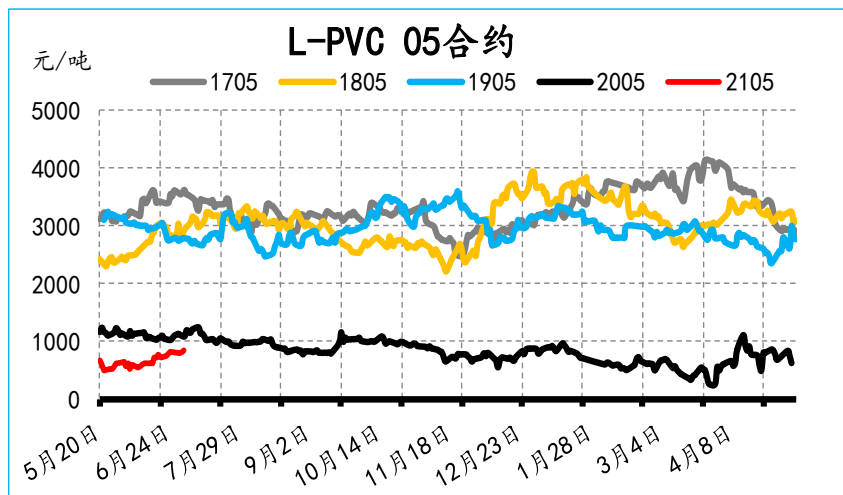
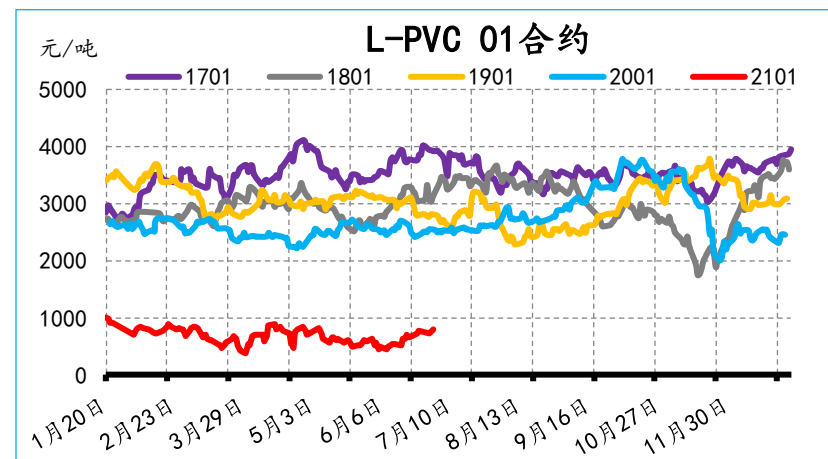
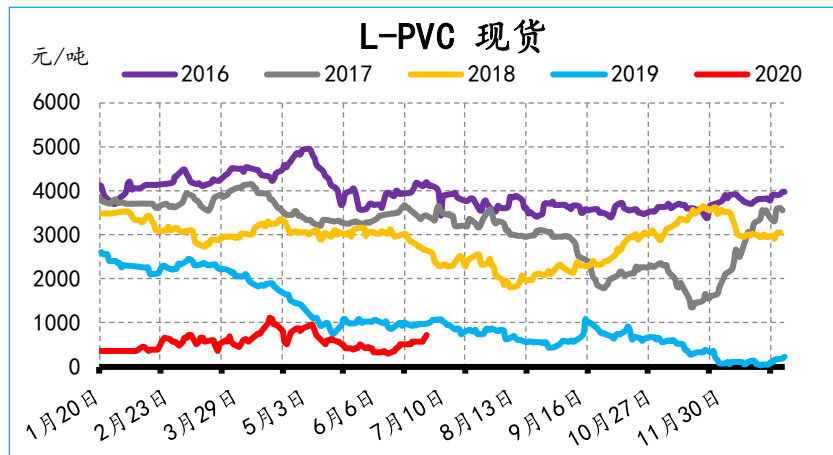
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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