

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








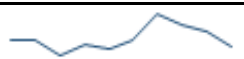
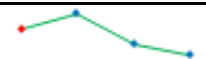
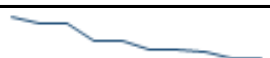

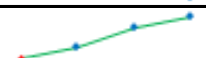
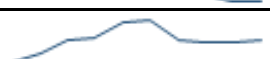
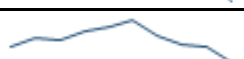
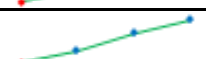

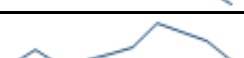
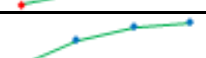
投资咨询号：Z0012670

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2日	6月16日	6月23日	7月1日	7月2日			
跨期	MA9-MA1		-147	-132	-146	-143		
	MA5-MA9	218	213	178	190	184		
	TA9-TA1		-152	-154	-160	-158		
	TA5-TA9	234	248	252	262	260		
	L9-L1		95	100	110	85		
	L5-L9	-25	-75	-80	-95	-70		
	PP9-PP1		326	325	303	325		
	PP5-PP9	-474	-400	-416	-389	-400		
	V9-V1		210	165	165	180		
	V5-V9	-210	-290	-195	-200	-245		
	BU9-BU12	-36	-52	-34	32	16		
	BU6-BU9	-80	186	150	8	0		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1490	1430	1430	1430	1430		

基差数据跟踪

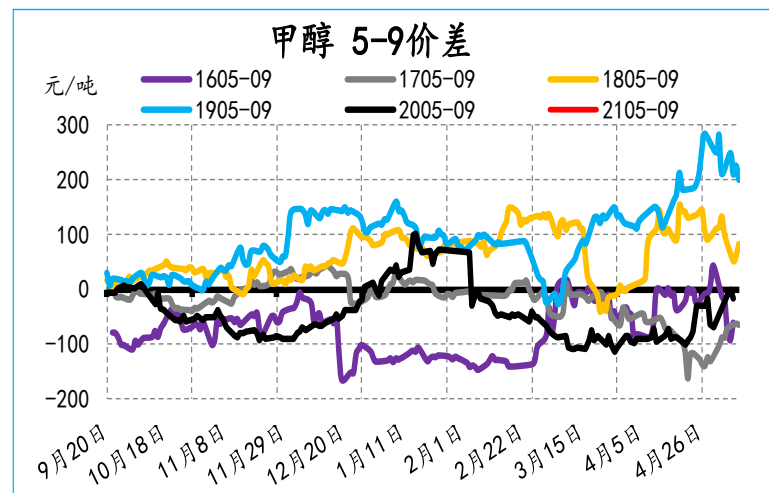
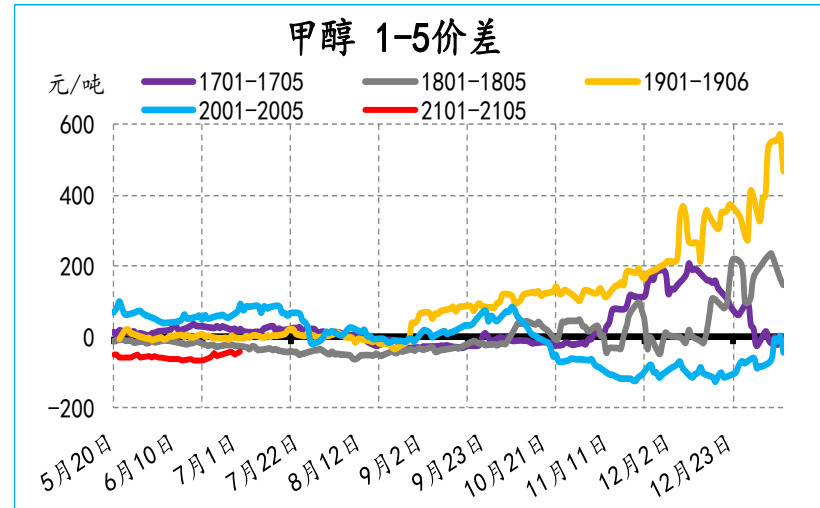
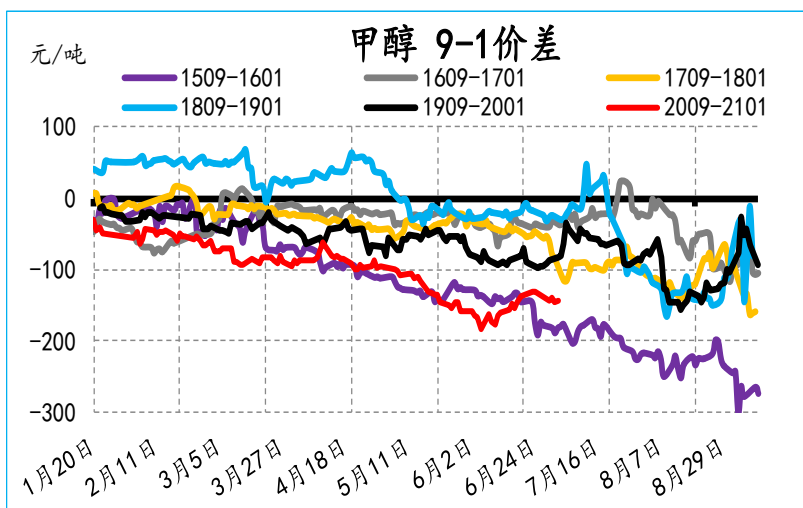
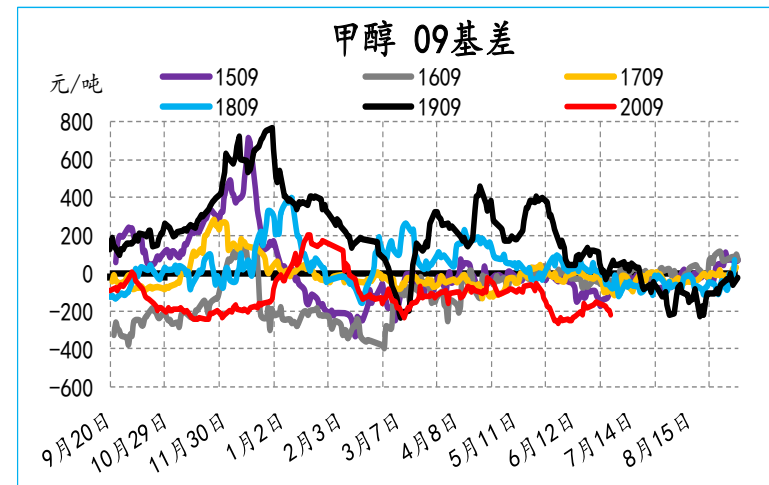
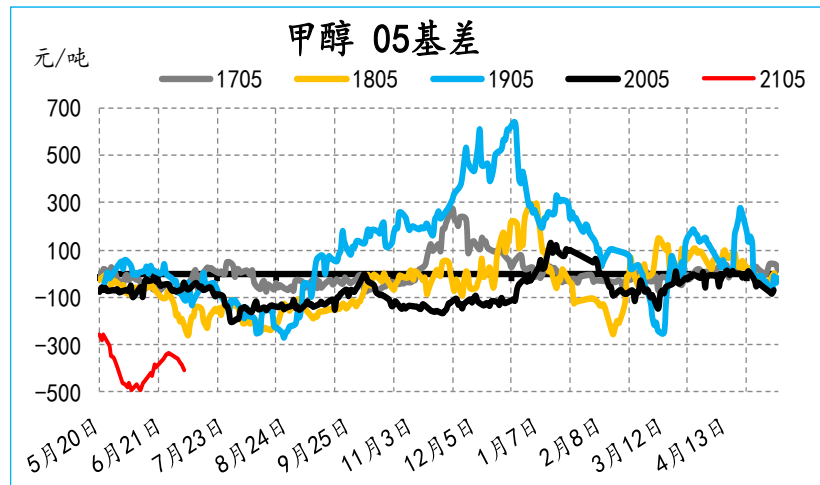
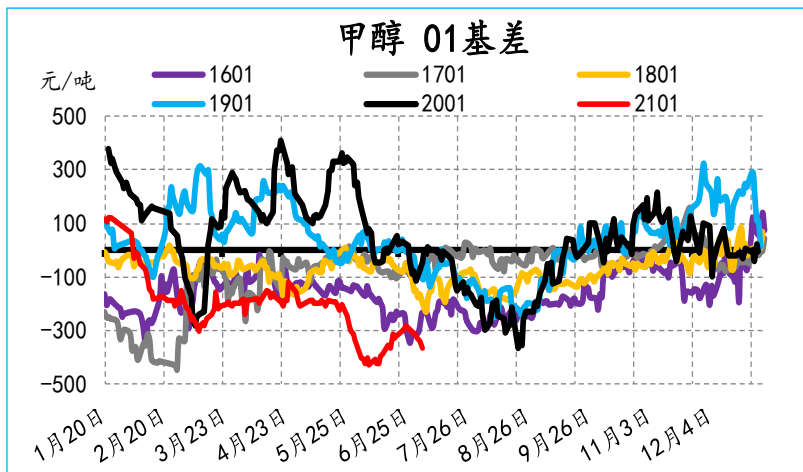
2020年07月02日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7700	0.00		218.00	-39.00		2.9%	
PE	6900	0.00		10.00	0.00		0.1%	
PVC	6200	0.00		-90.00	-130.00		-1.4%	
PTA	3560	5.00		-98.00	-11.00		-2.7%	
EG	3480	-5.00		-134.00	-19.00		-3.7%	
甲醇	1565	5.00		-222.00	-31.00		-12.4%	

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;

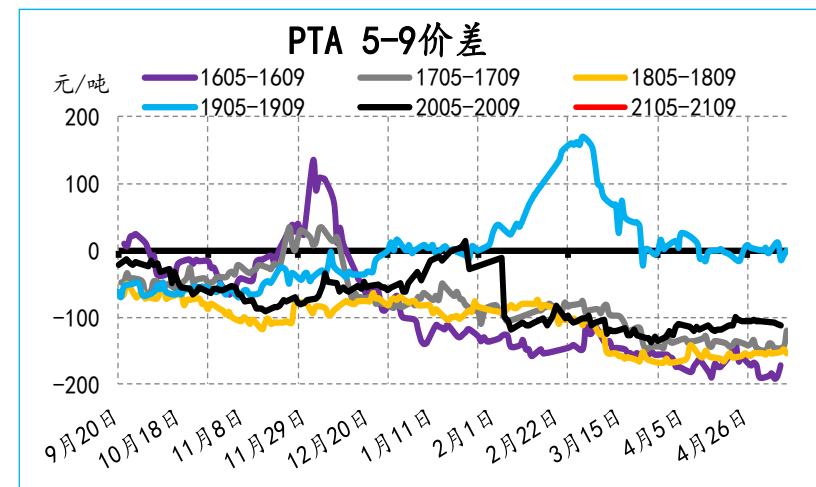
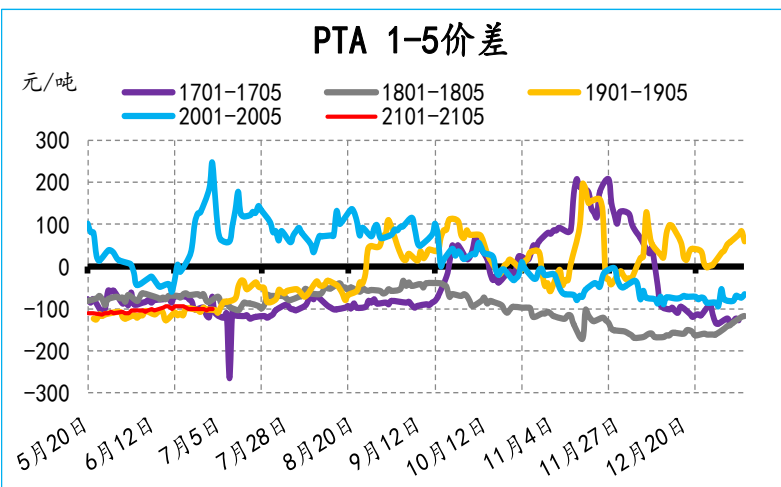
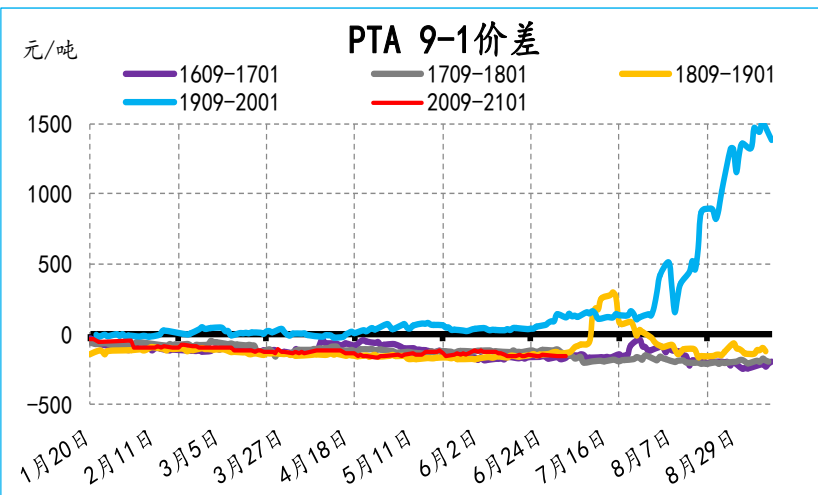
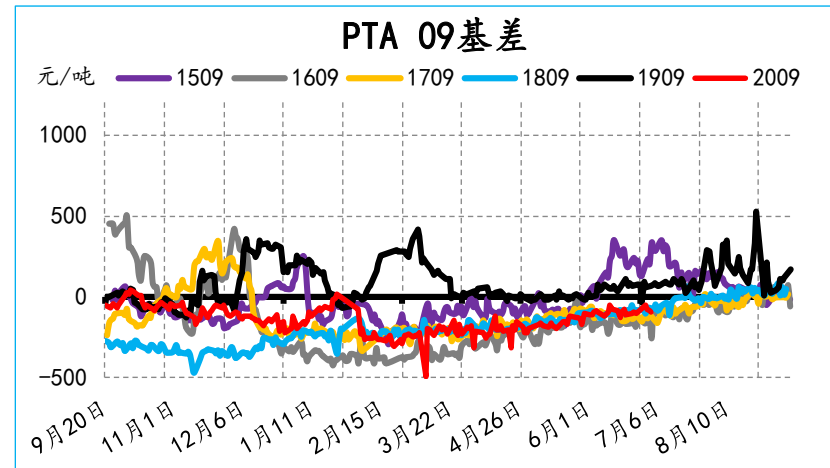
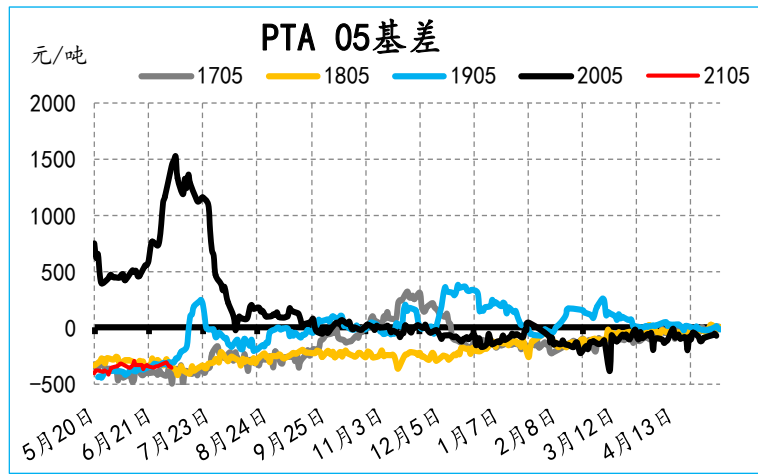
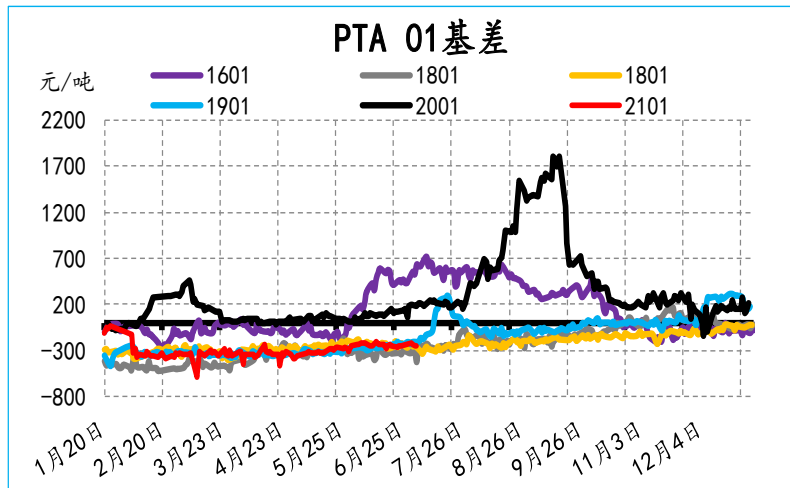
注2: 价差结构指现货、近月、次近月和远月合约的价格结构, 其中红色为现货价格;

注3: 主力合约均为9月。

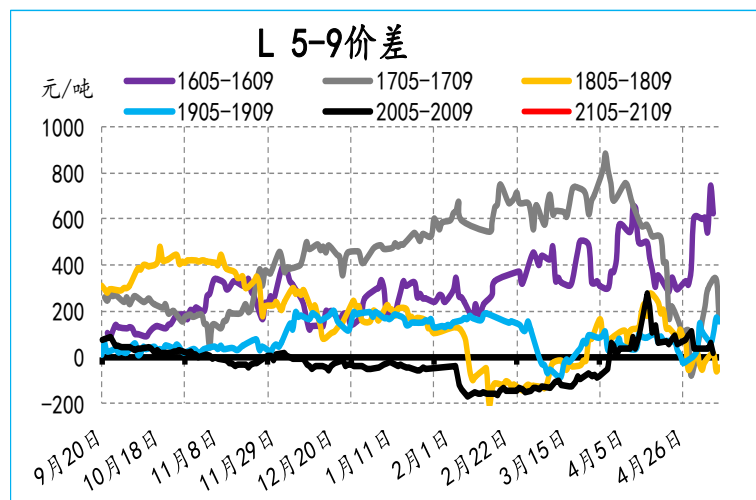
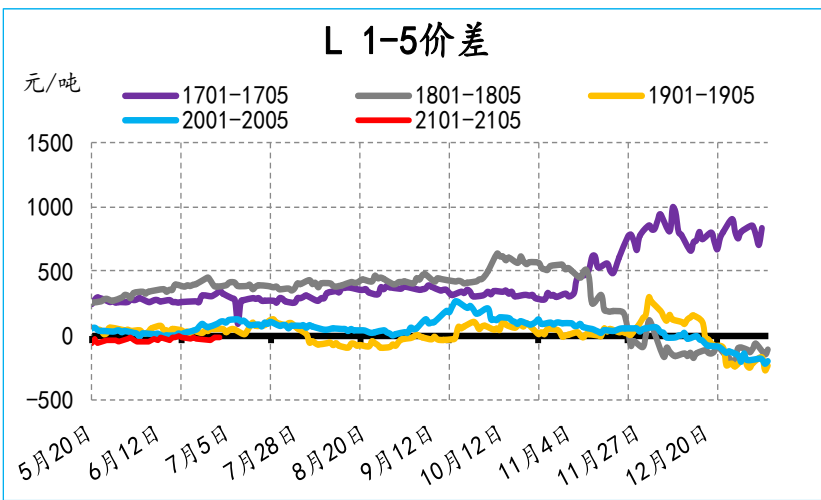
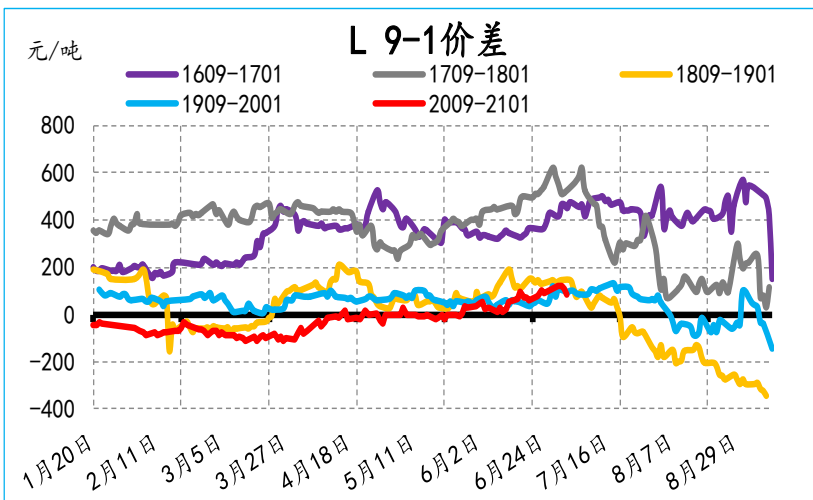
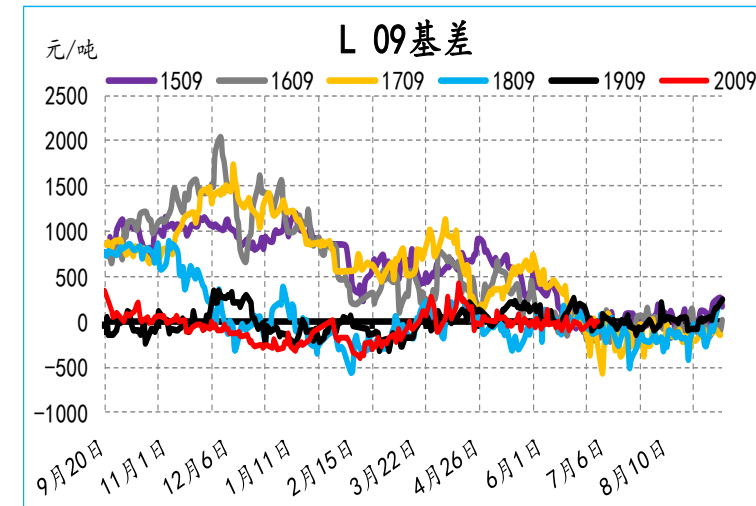
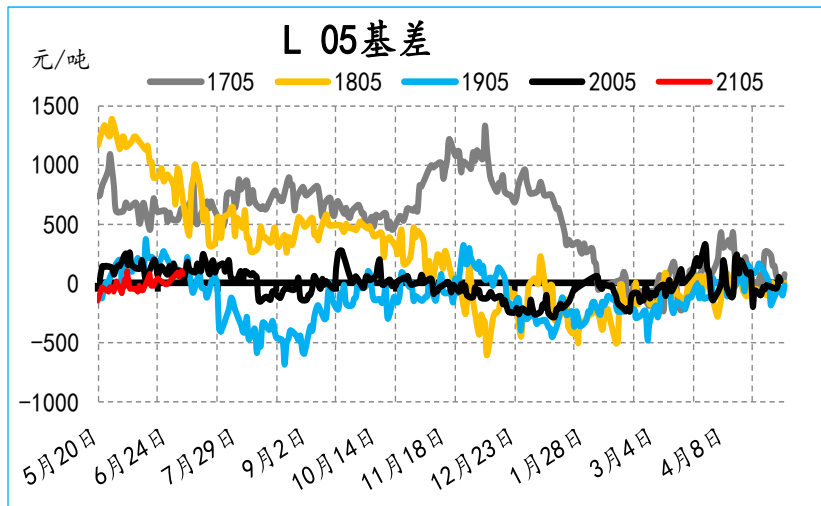
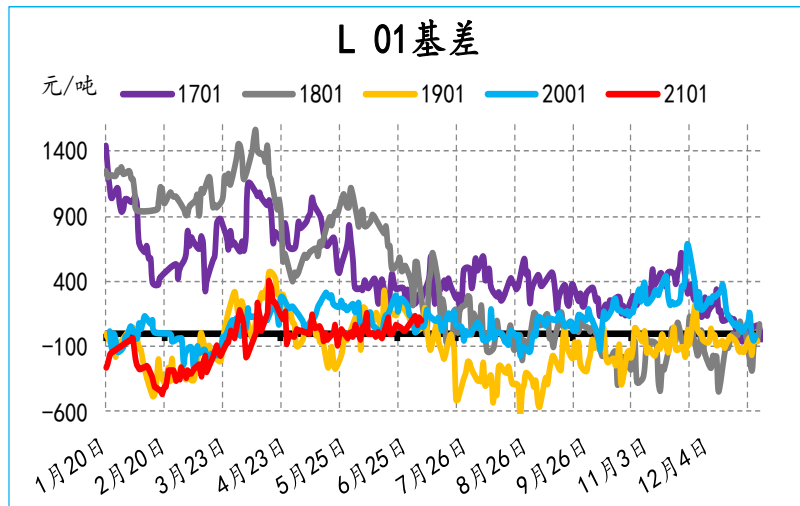
套利跟踪：甲醇



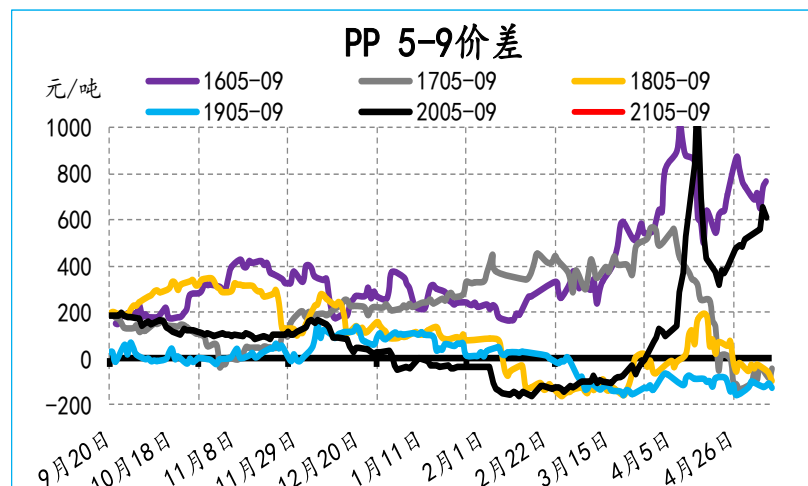
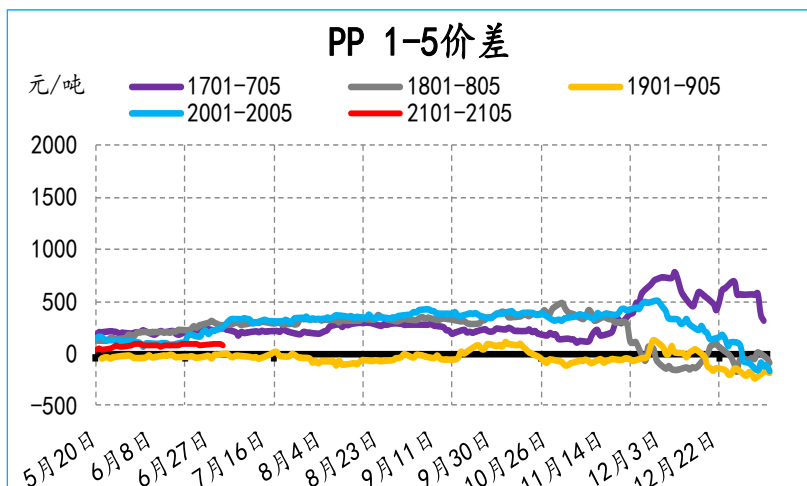
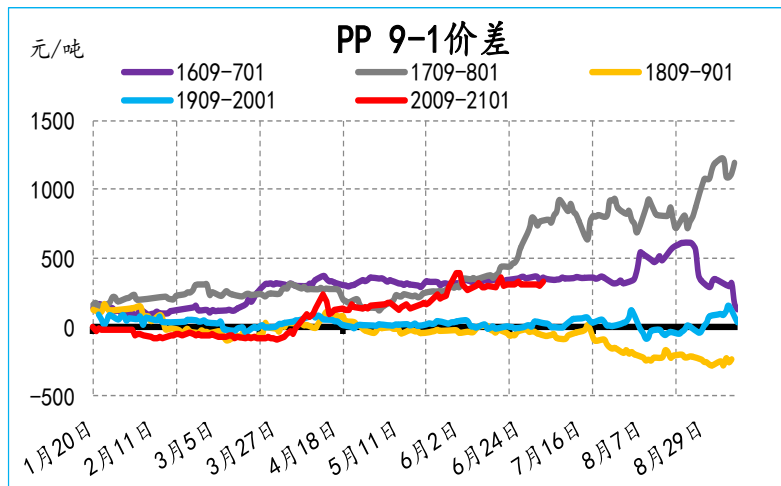
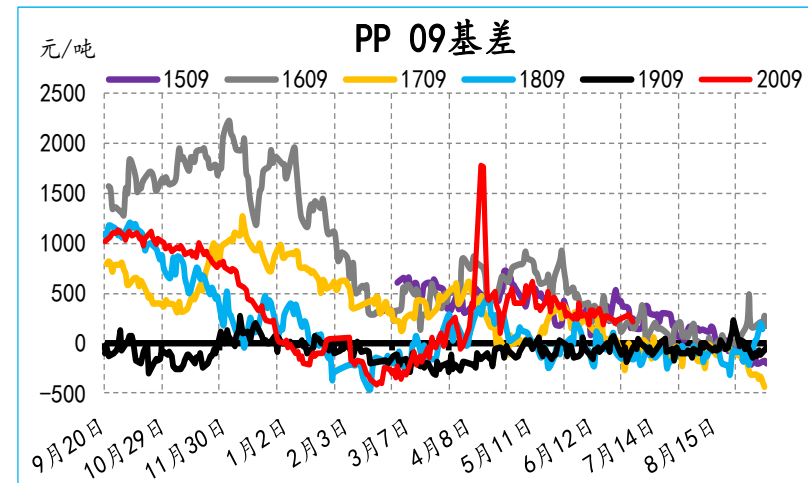
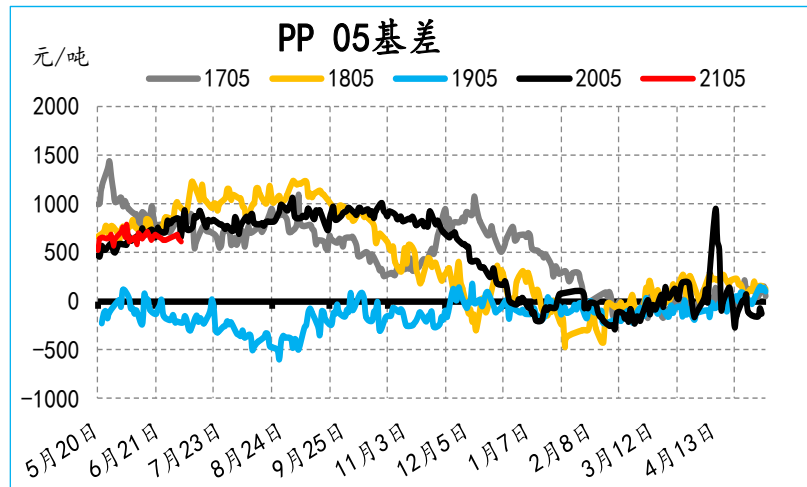
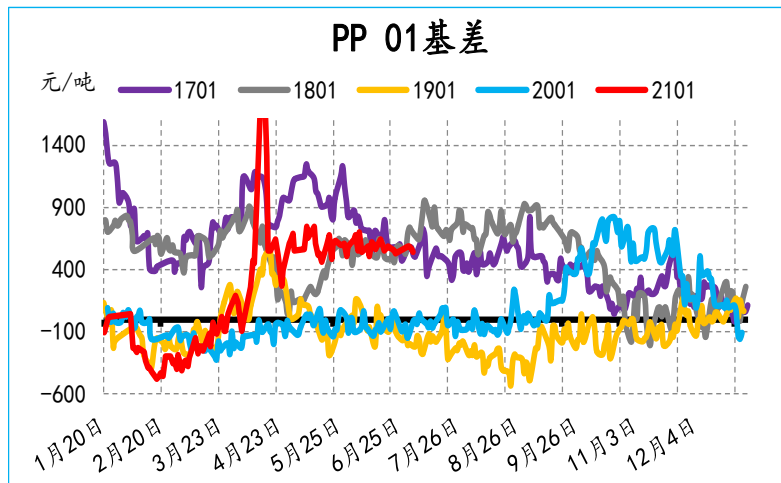
套利跟踪：PTA



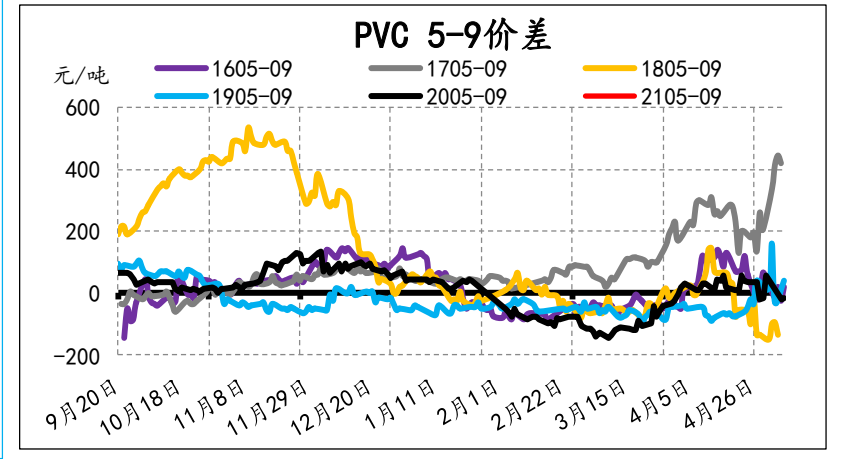
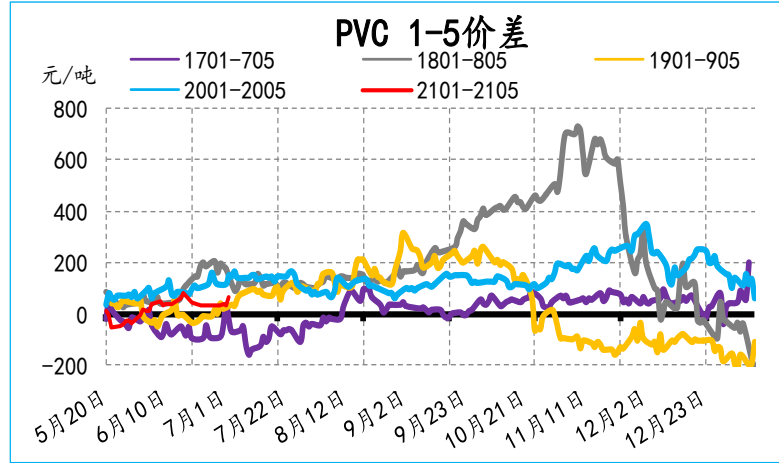
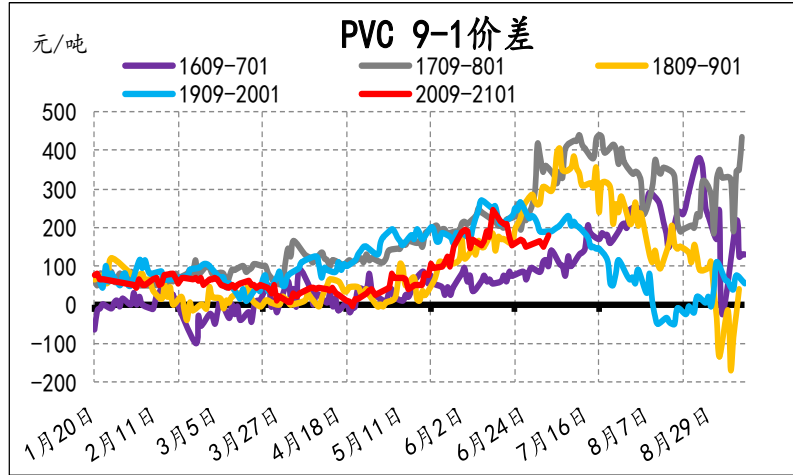
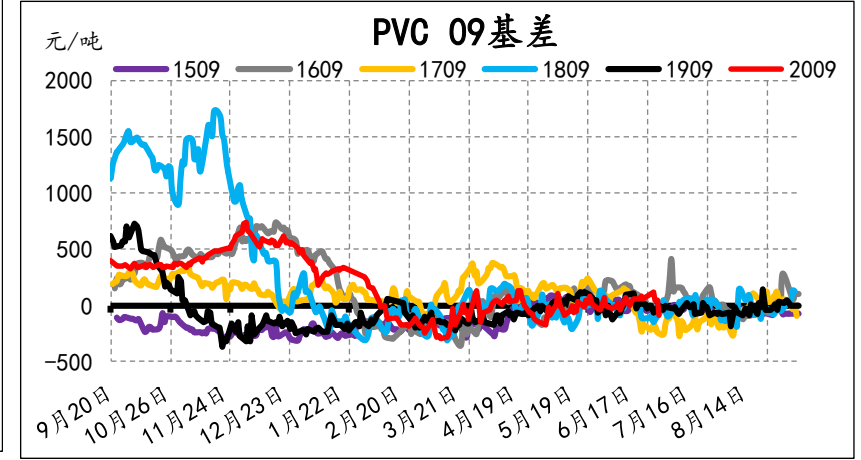
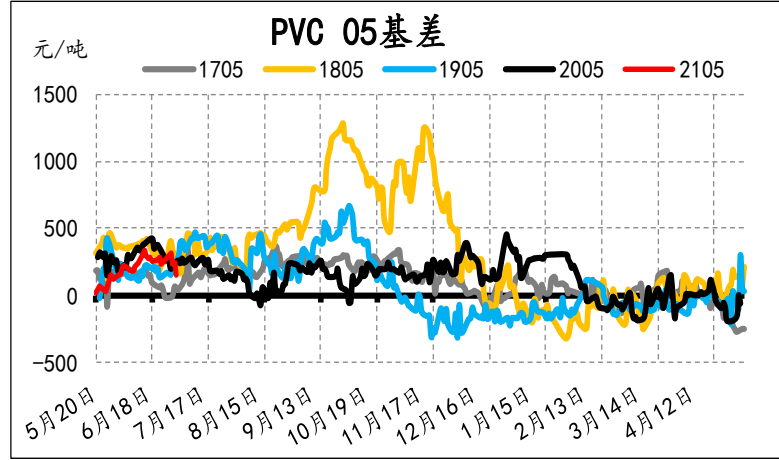
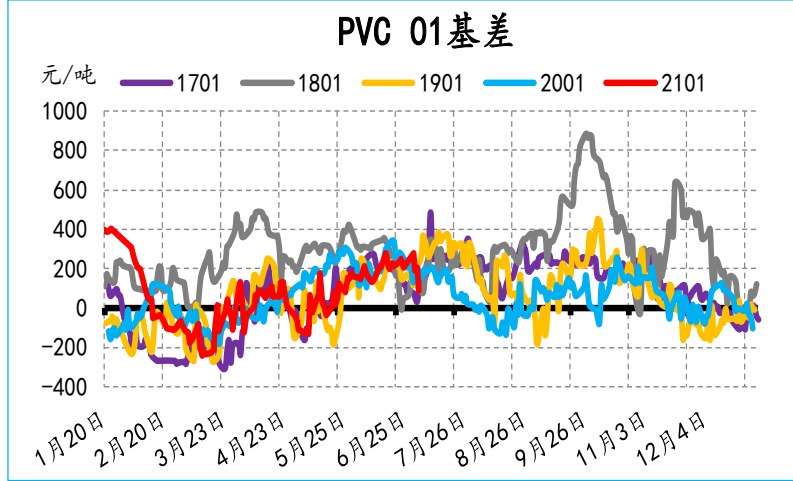
套利跟踪：PE



套利跟踪：PP



套利跟踪：PVC

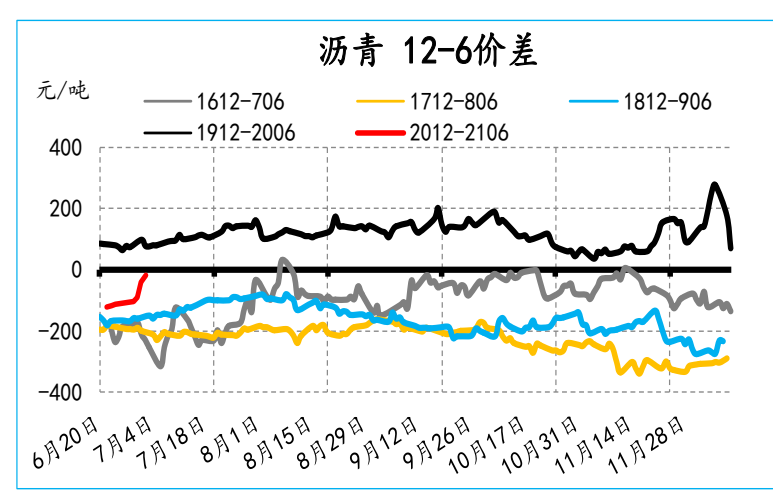
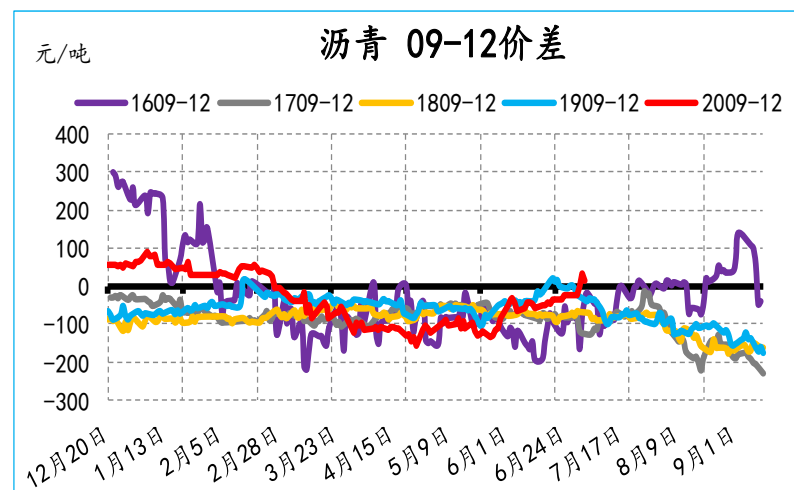
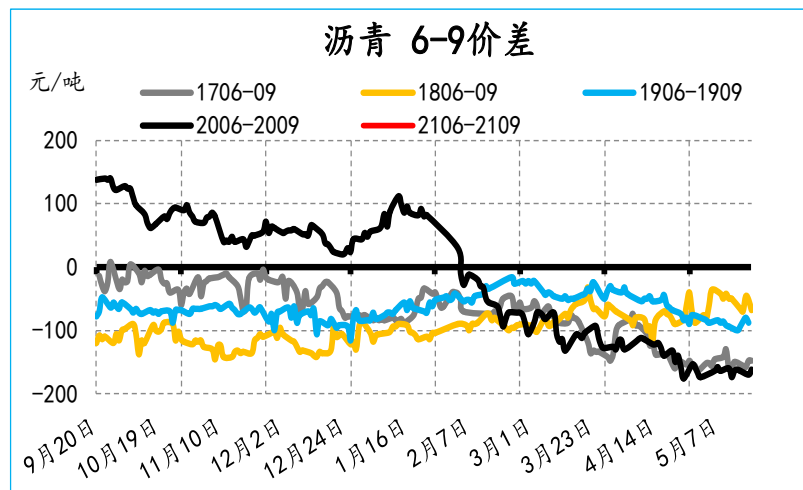
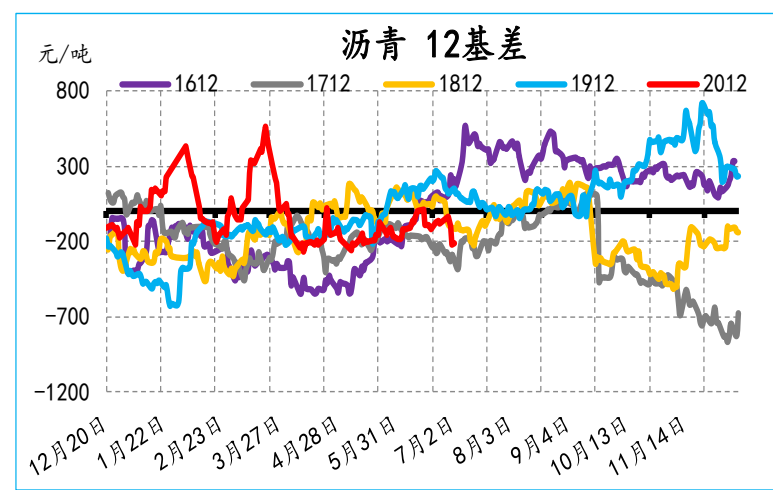
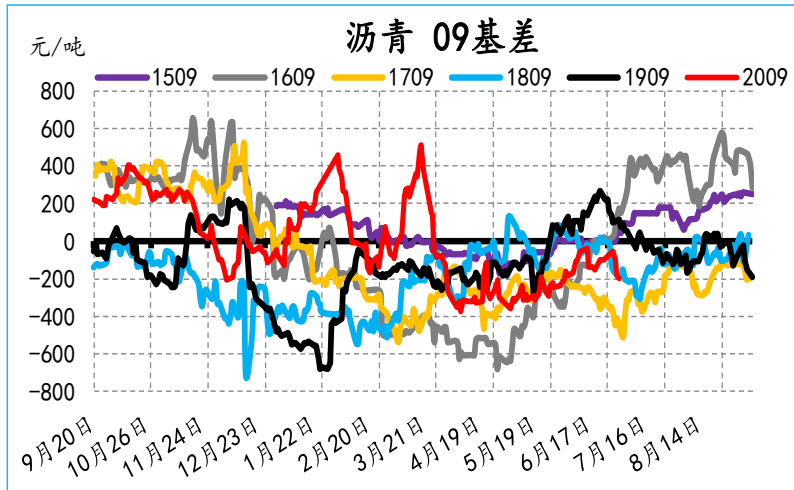
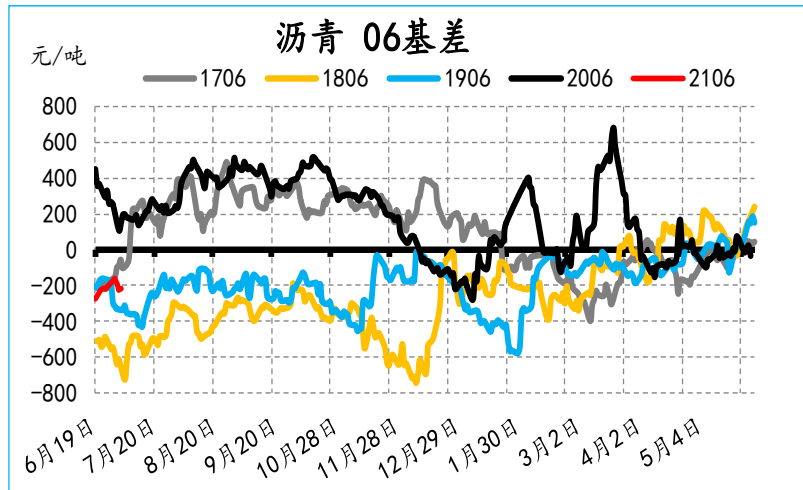


套利跟踪：沥青

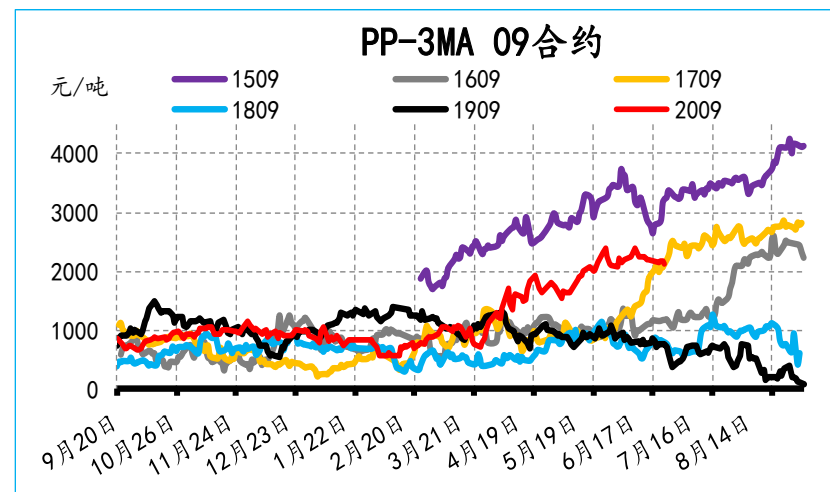
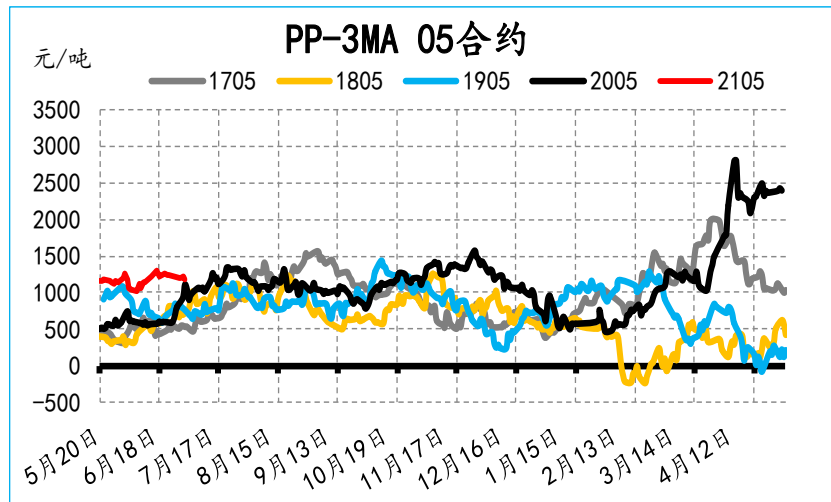
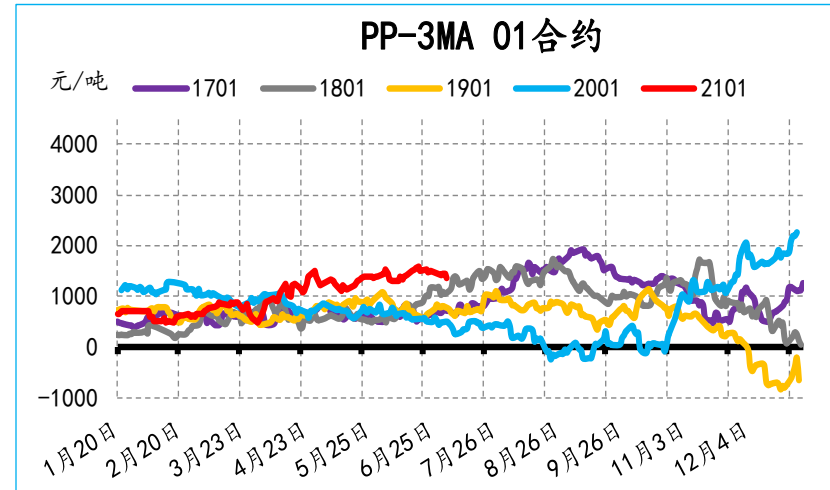
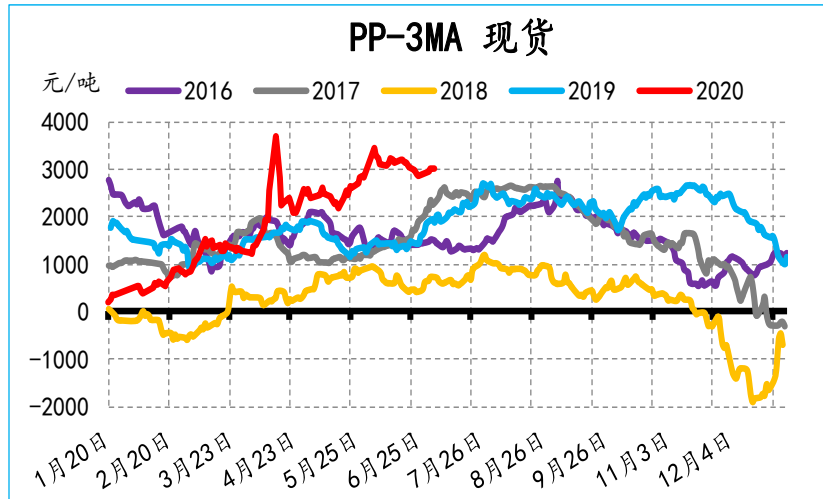
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

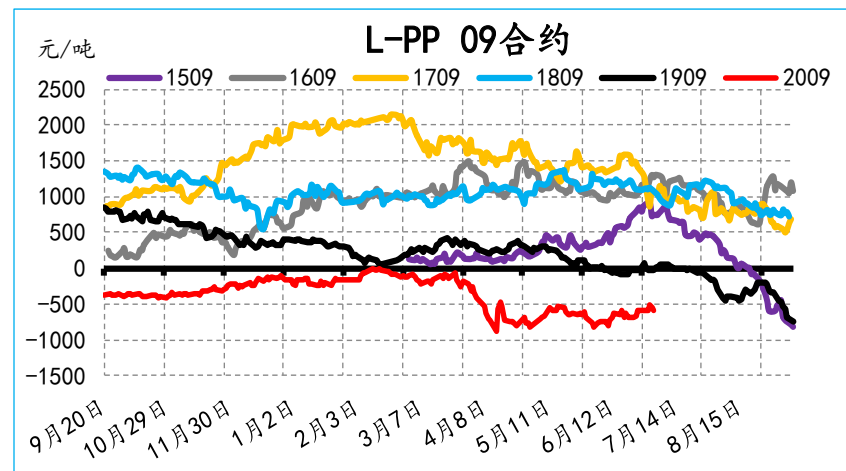
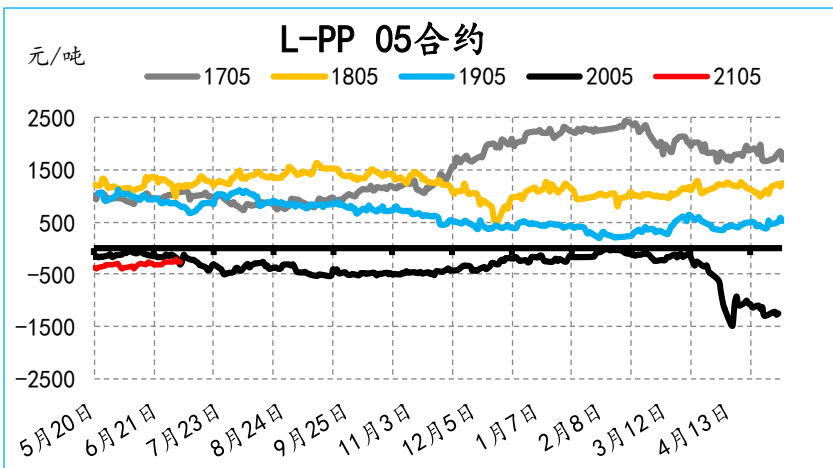
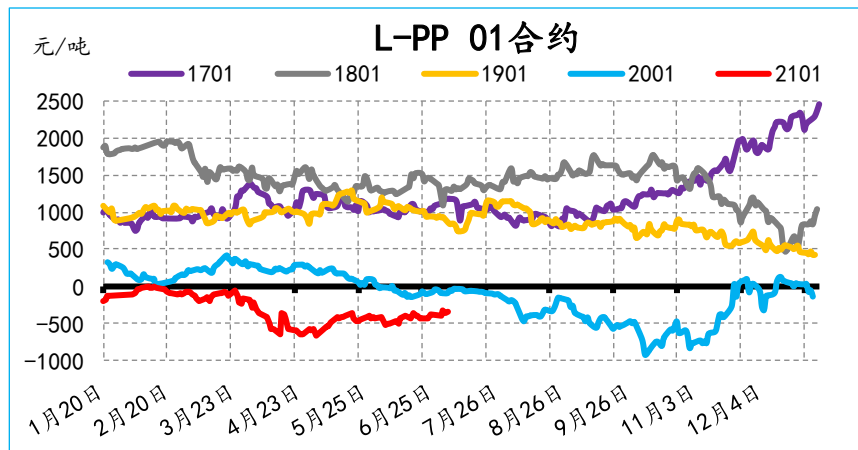
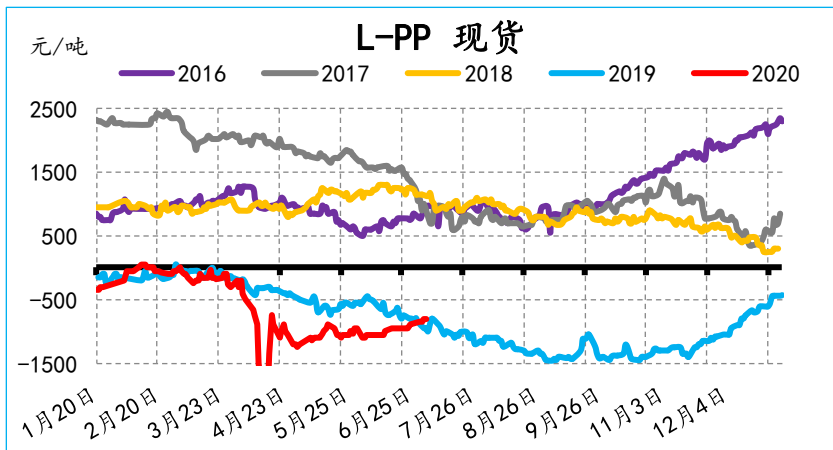
微信号：hanbb360



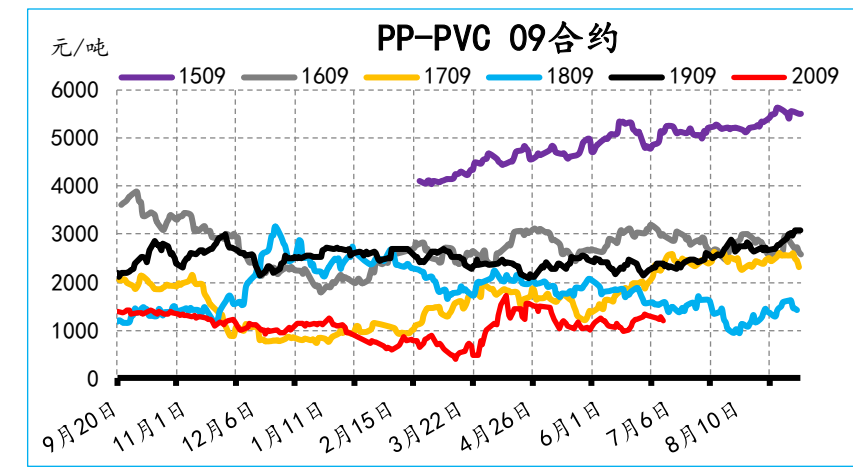
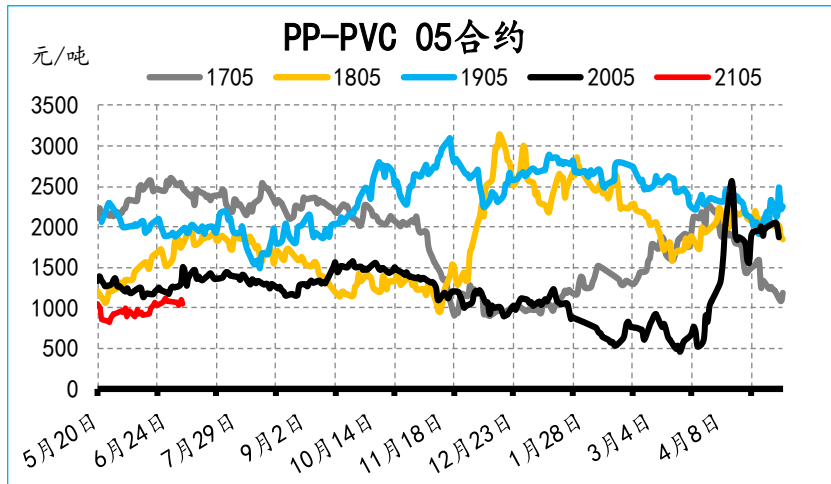
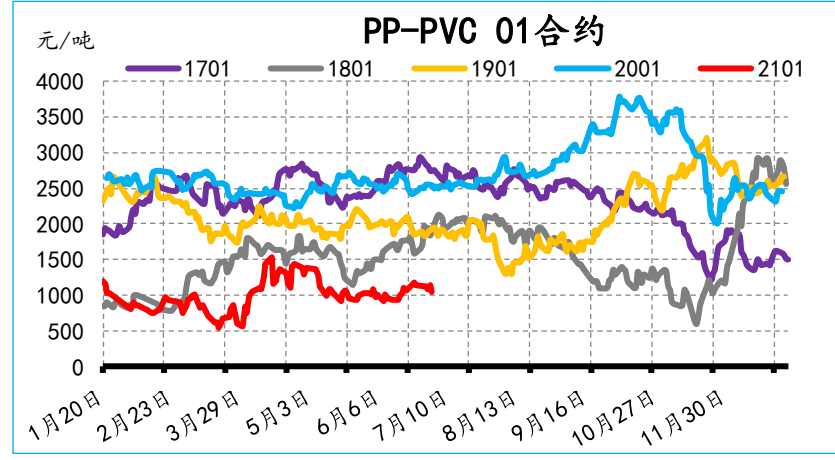
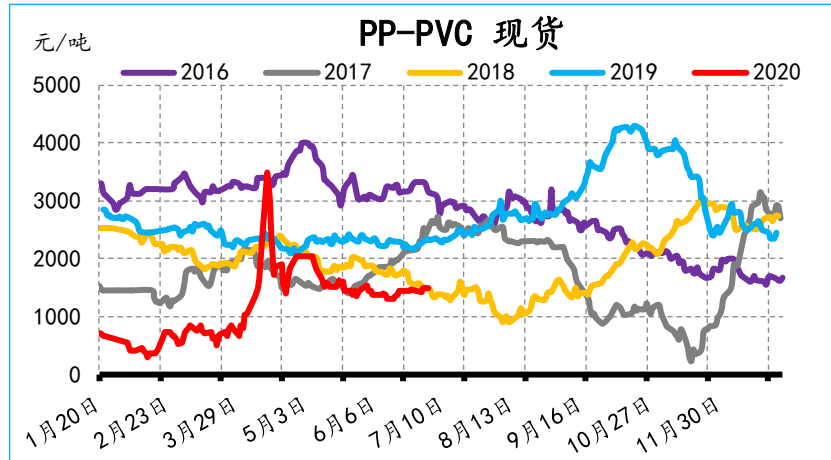
跨品种：PP-3MA



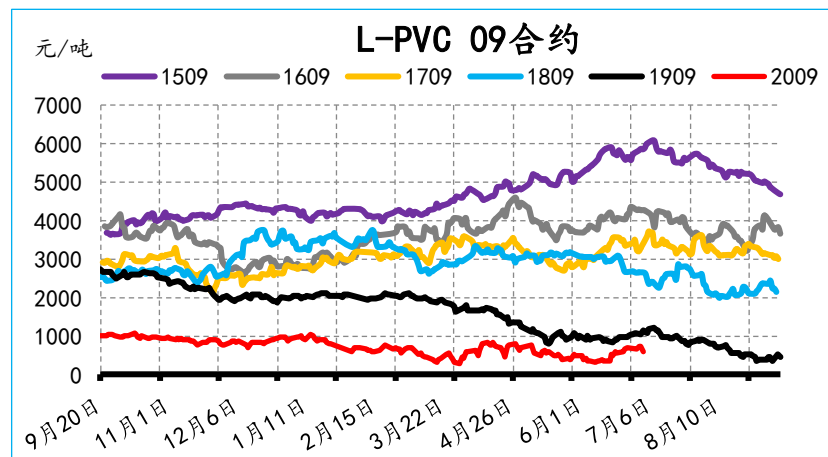
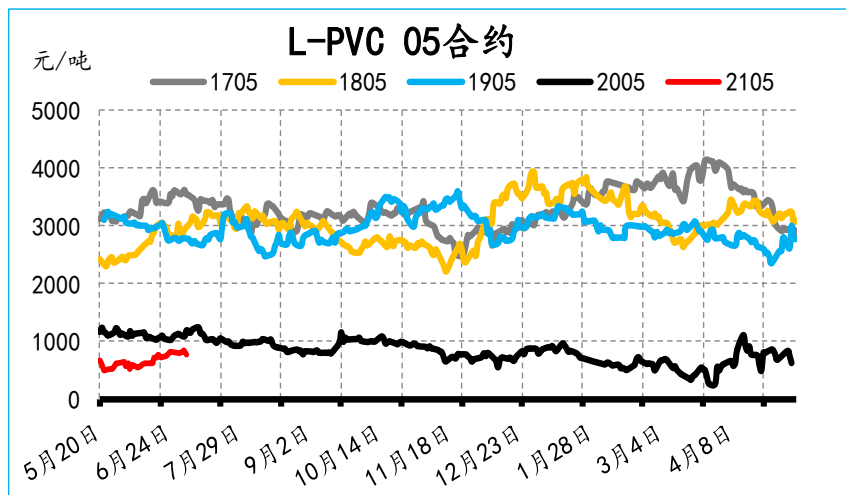
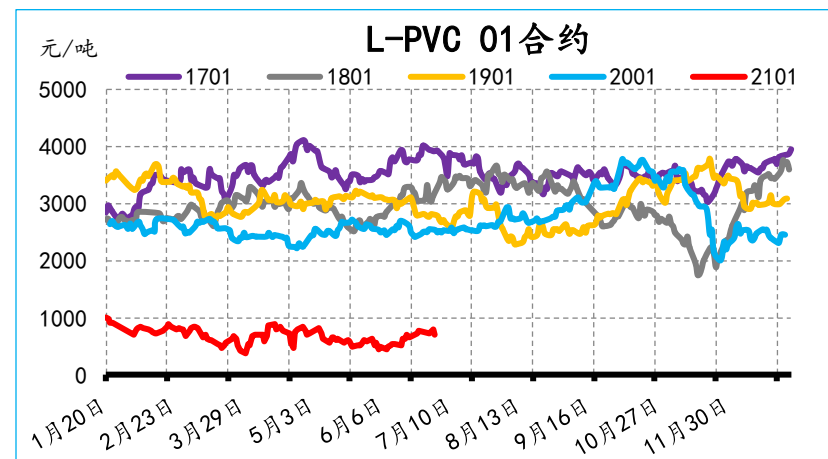
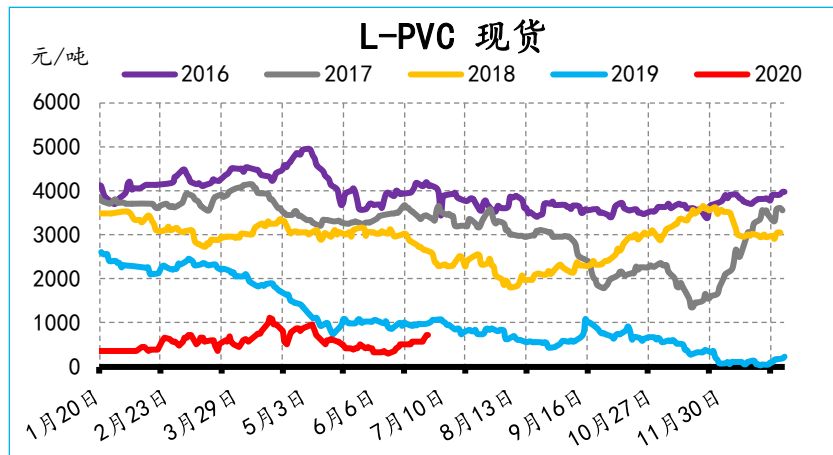
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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