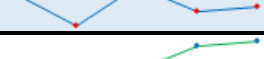
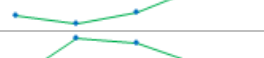
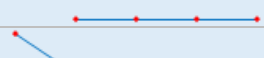


跨期数据跟踪

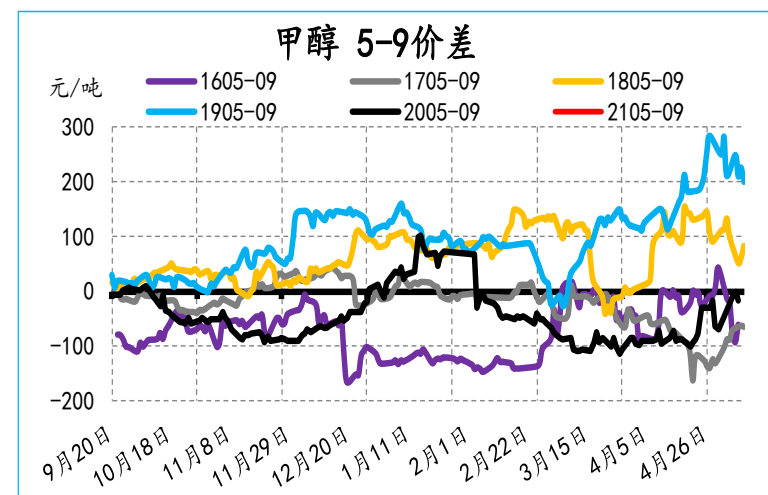
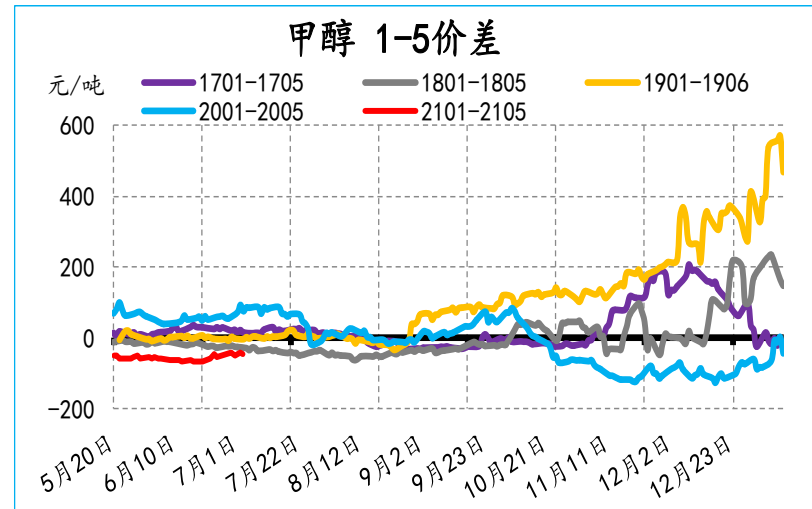
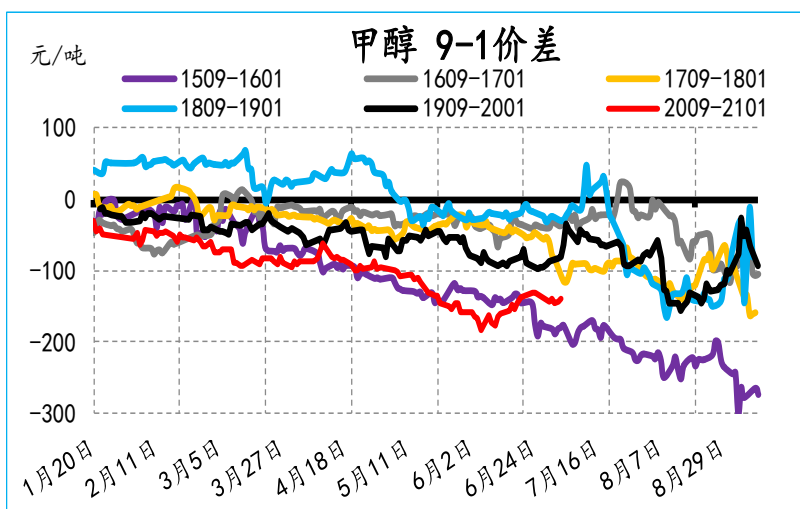
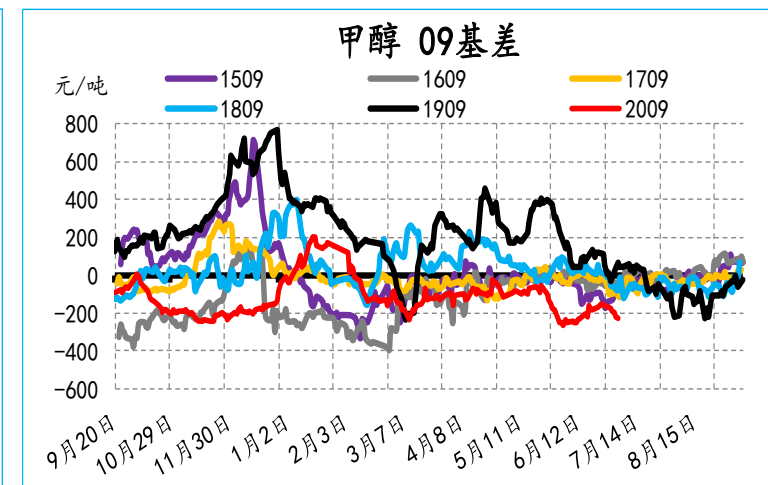
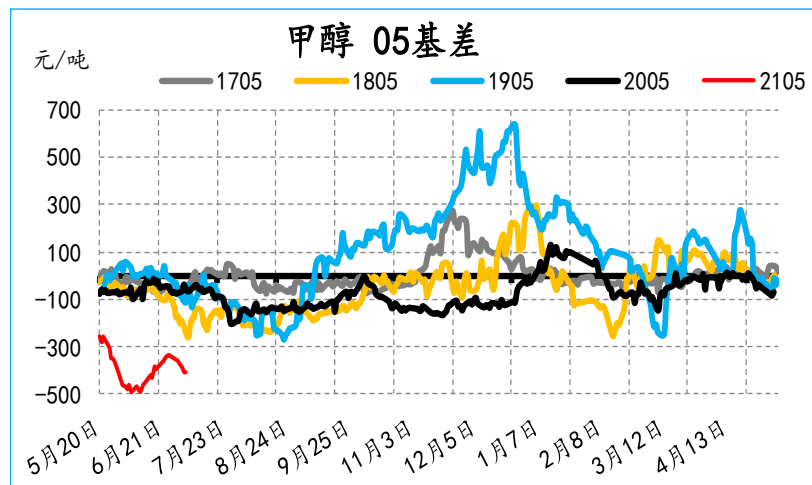
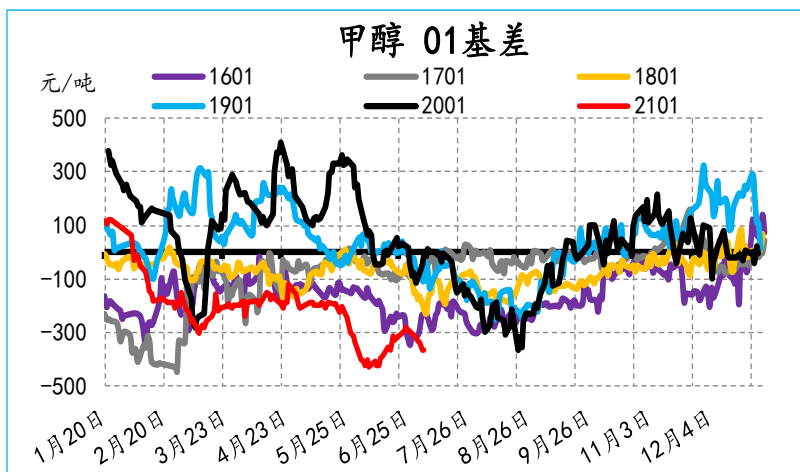
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 6月3日	10日前 6月17日	5日前 6月24日	昨日 7月2日	今日 7月3日	近一个月走势图	建议
跨期	MA9-MA1		-154	-131	-143	-139		
	MA5-MA9	221	222	185	184	183		
	TA9-TA1		-156	-150	-158	-152		
	TA5-TA9	232	252	250	260	254		
	L9-L1		70	90	85	95		
	L5-L9	-10	-50	-65	-70	-80		
	PP9-PP1		359	314	325	315		
	PP5-PP9	-404	-443	-399	-400	-395		
	V9-V1		210	150	180	190		
	V5-V9	-200	-280	-180	-245	-230		
	BU9-BU12	-30	-44	-24	16	24		
	BU6-BU9	-106	182	138	0	-32		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1475	1430	1430	1430	1430		

基差数据跟踪

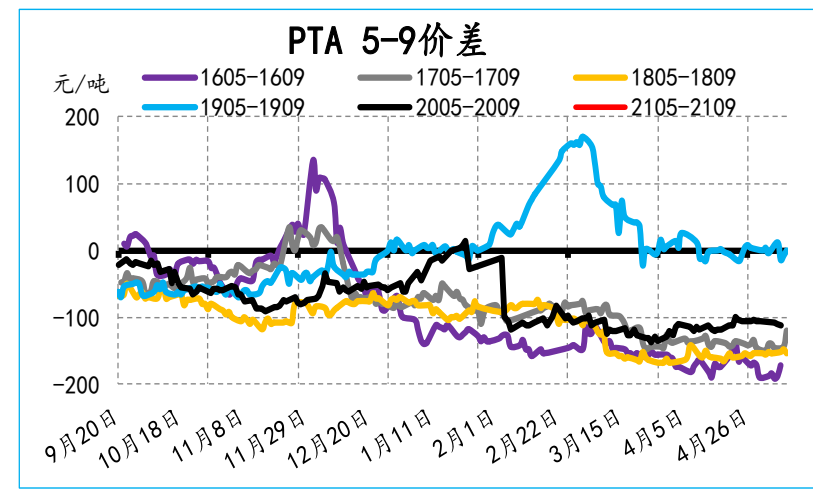
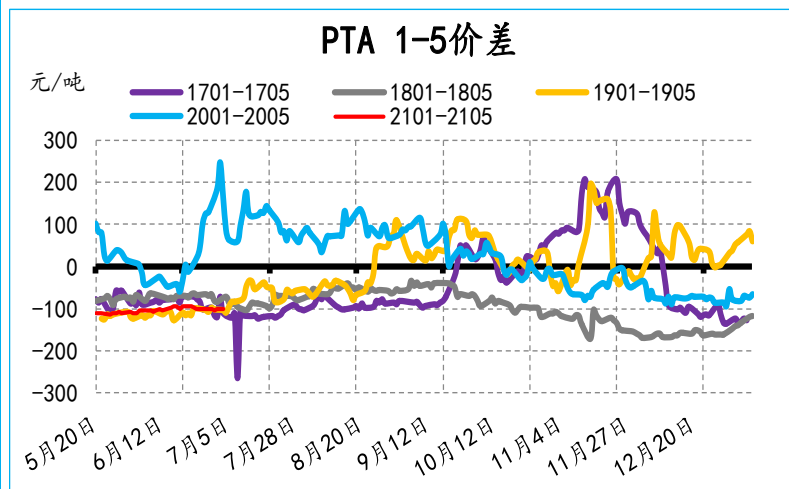
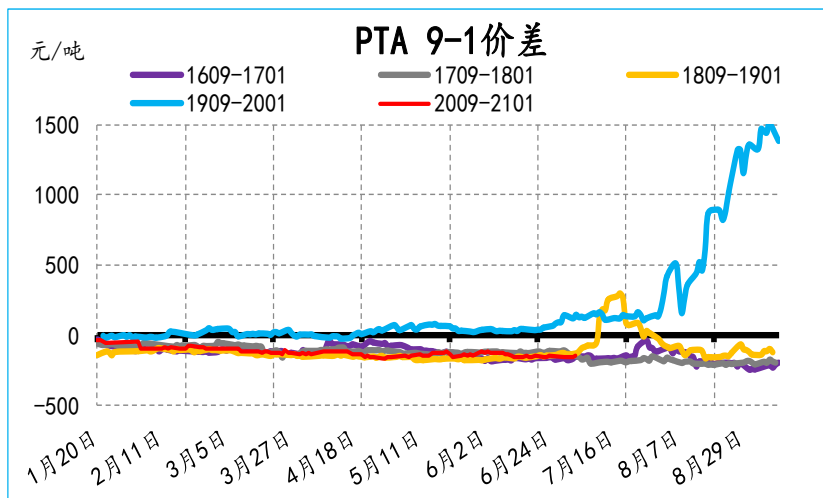
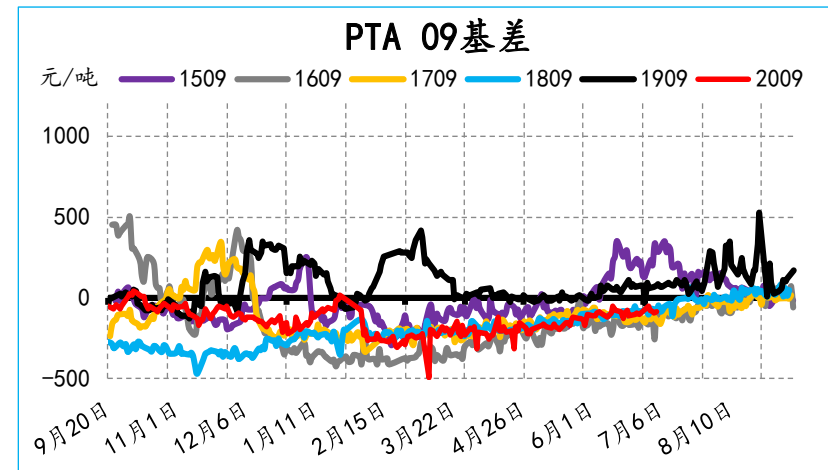
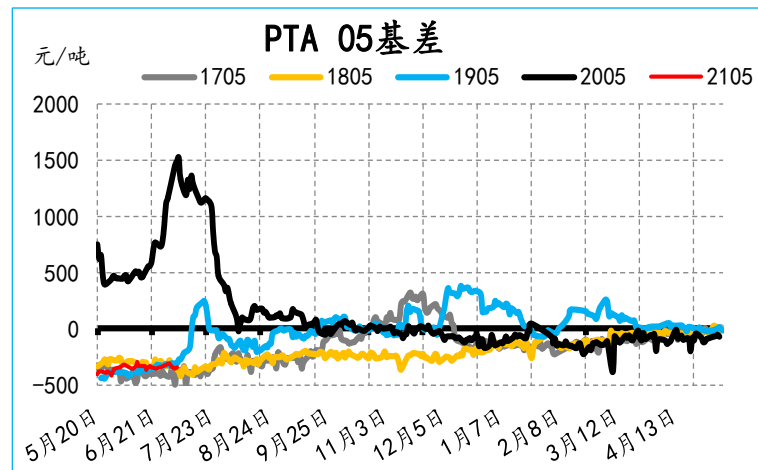
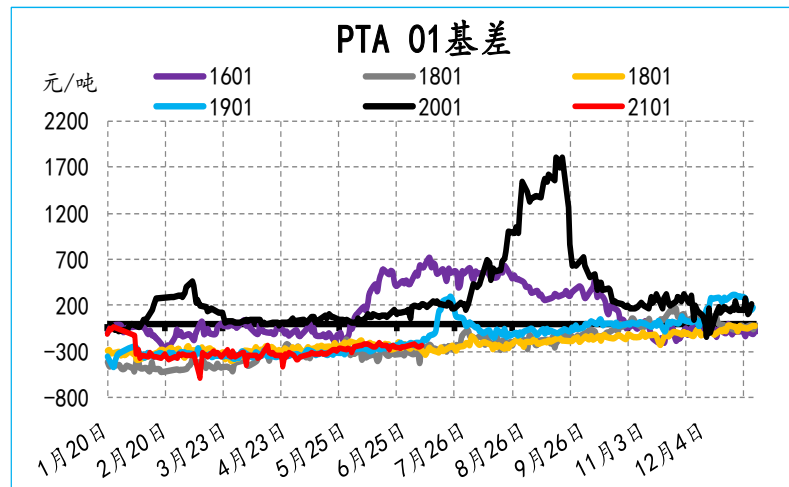
2020年07月03日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7750	50.00		180.00	-38.00		2.4%	
PE	6950	50.00		-50.00	-60.00		-0.7%	
PVC	6180	-20.00		-155.00	-65.00		-2.4%	
PTA	3580	20.00		-90.00	8.00		-2.5%	
EG	3510	30.00		-105.00	29.00		-2.9%	
甲醇	1575	10.00		-227.00	-32.00		-12.6%	

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

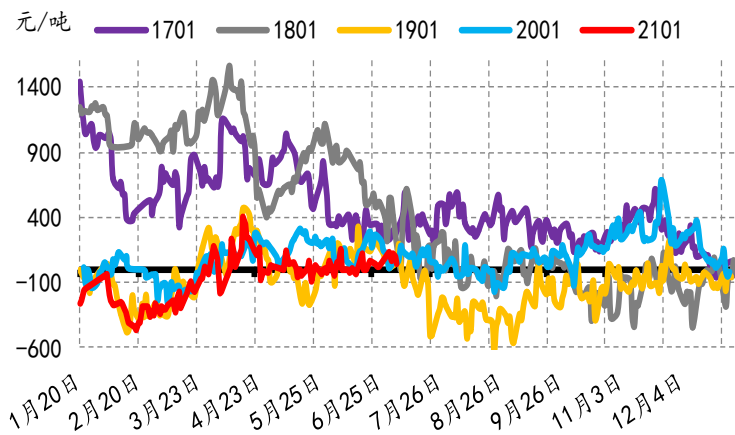


套利跟踪：PTA

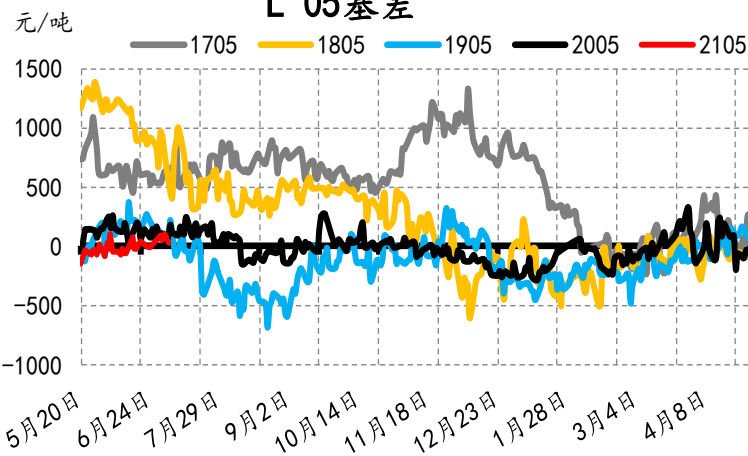


套利跟踪：PE

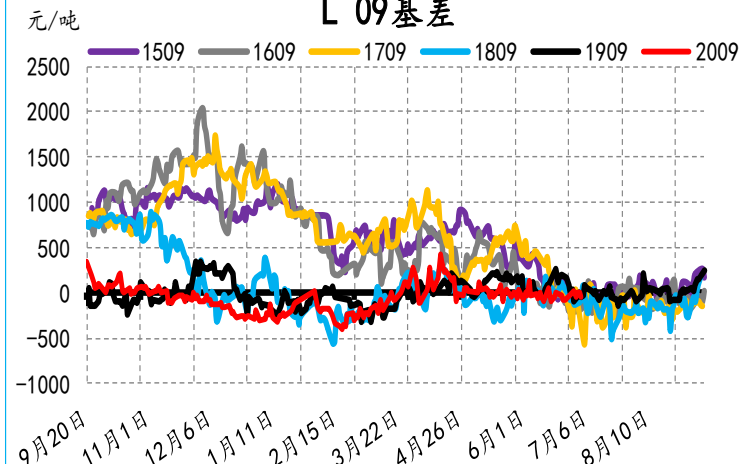
L 01基差



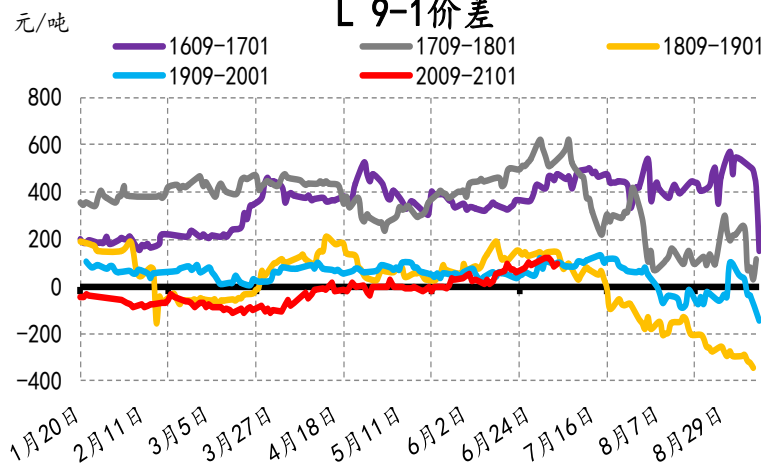
L 05基差



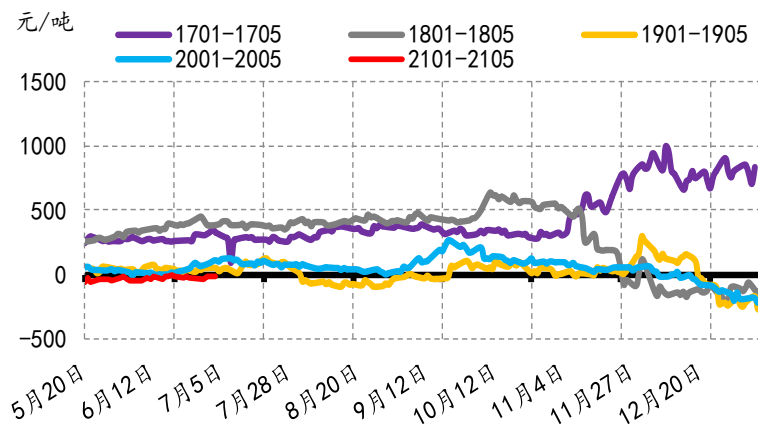
L 09基差



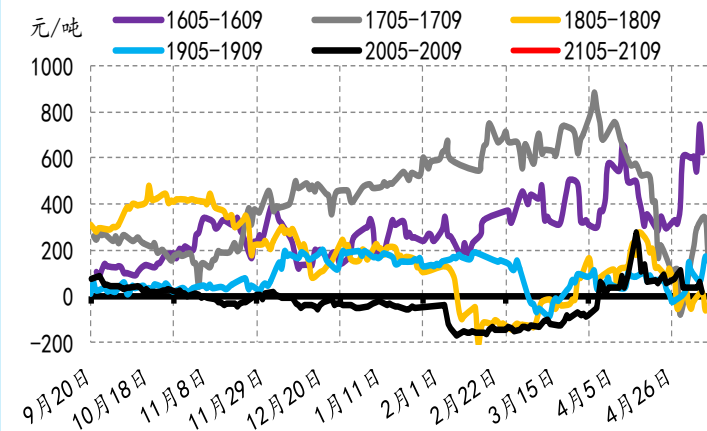
L 9-1价差



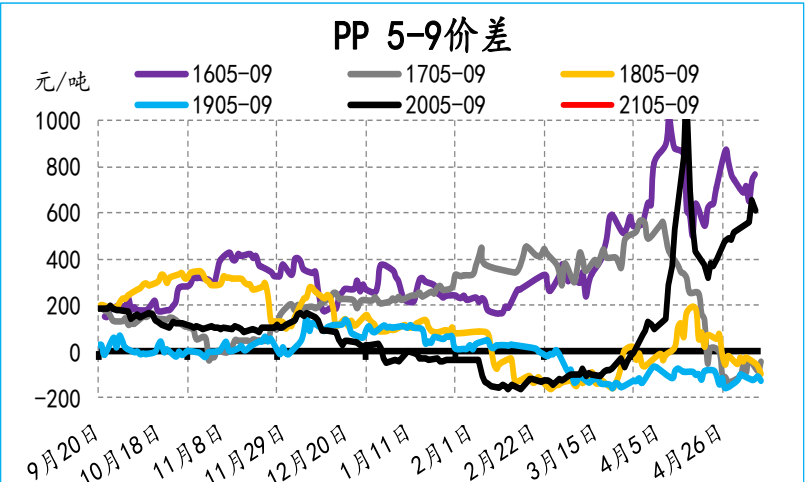
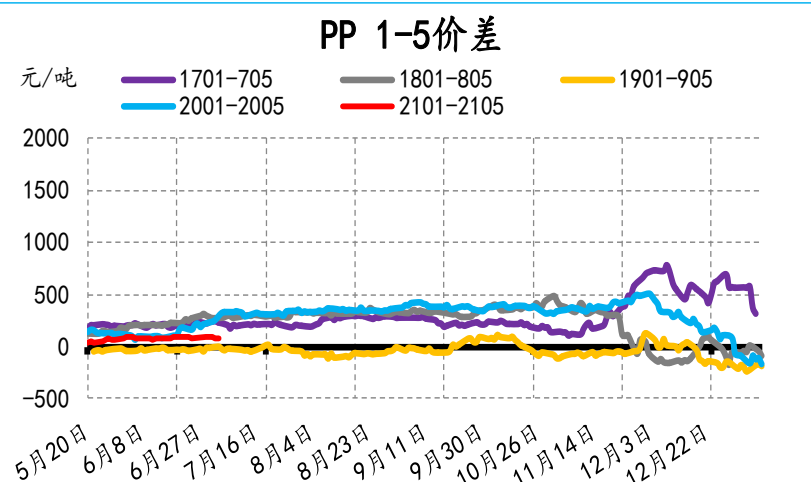
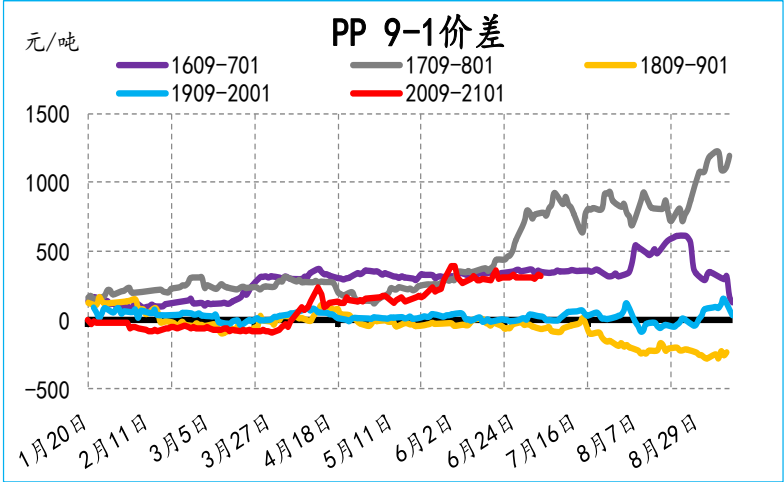
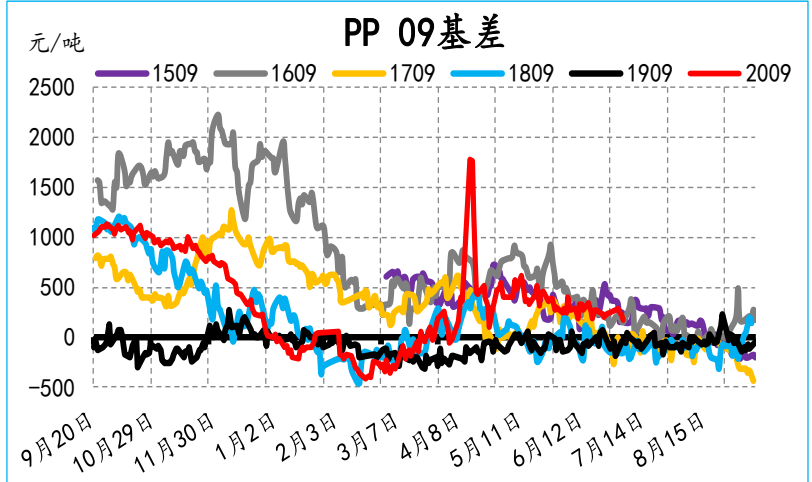
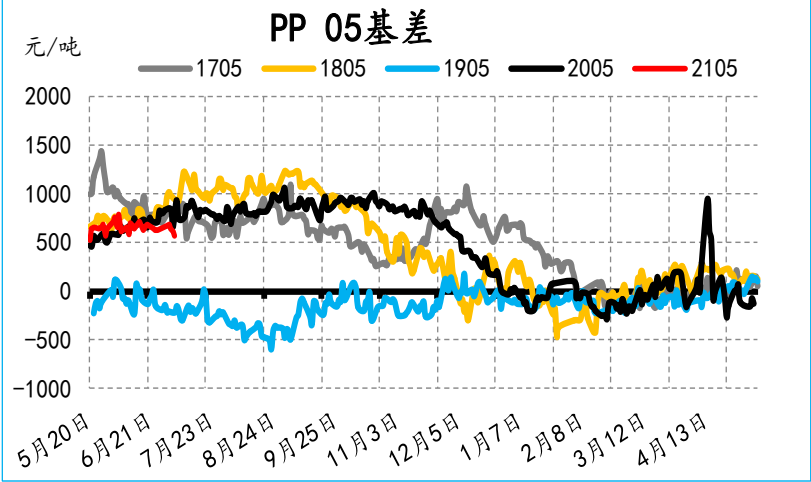
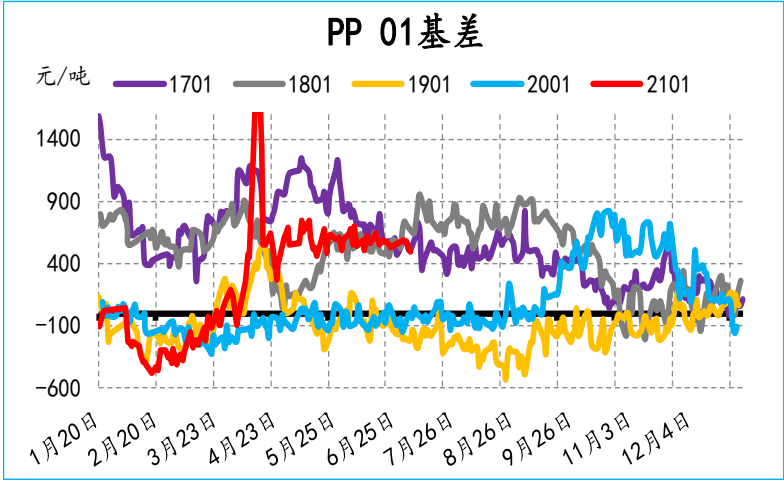
L 1-5价差



L 5-9价差

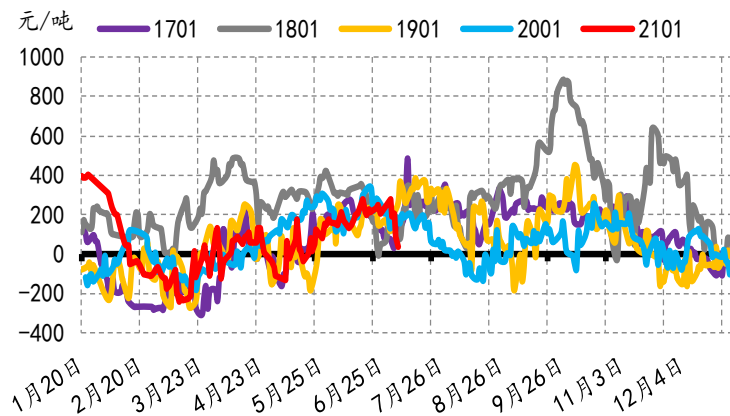


套利跟踪：PP

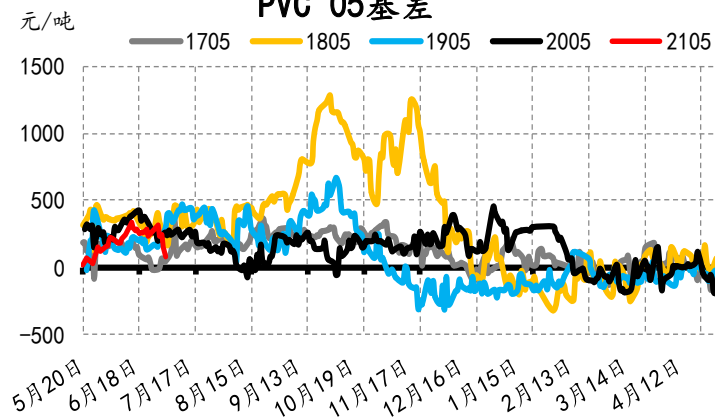


套利跟踪：PVC

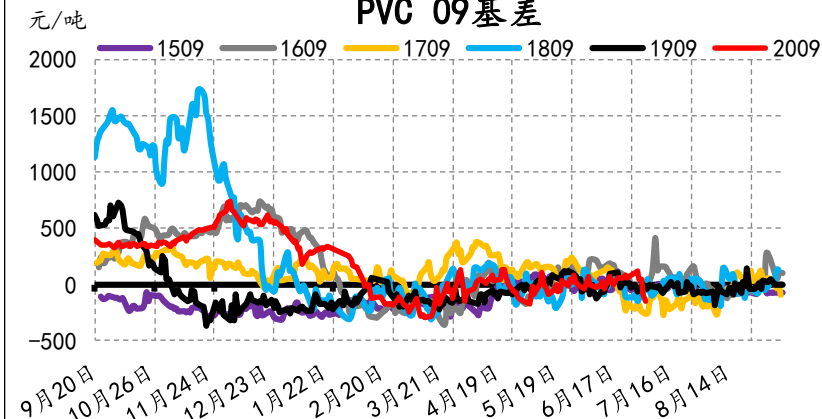
PVC 01基差



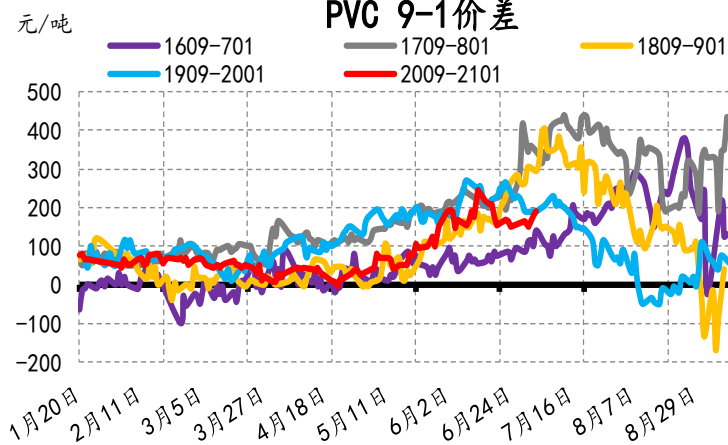
PVC 05基差



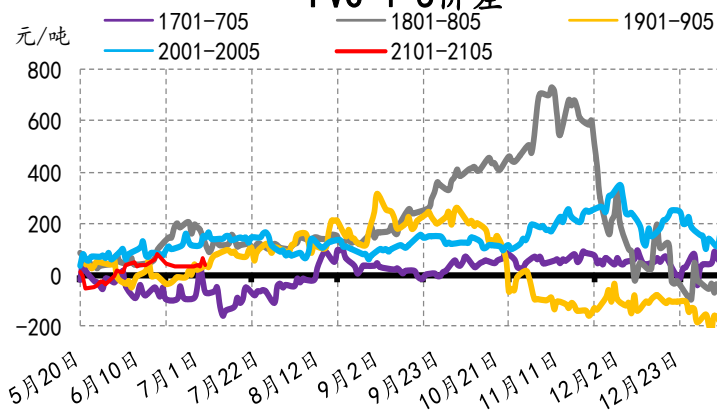
PVC 09基差



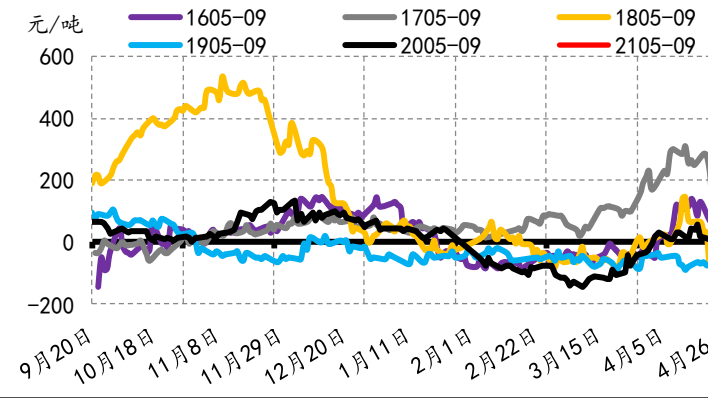
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

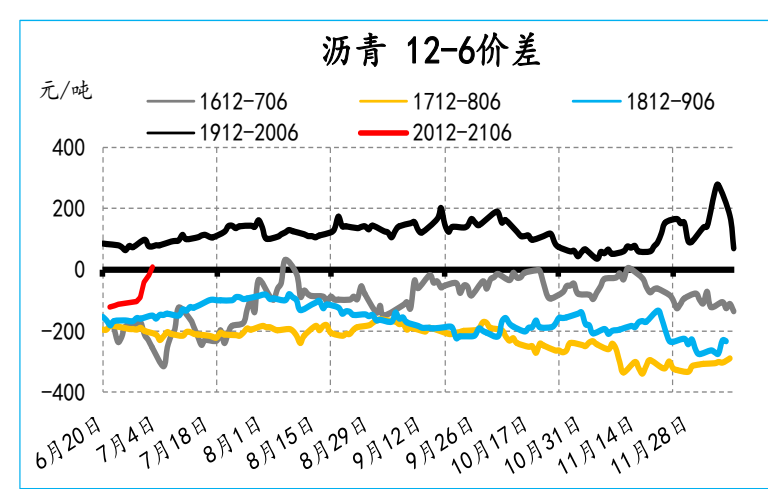
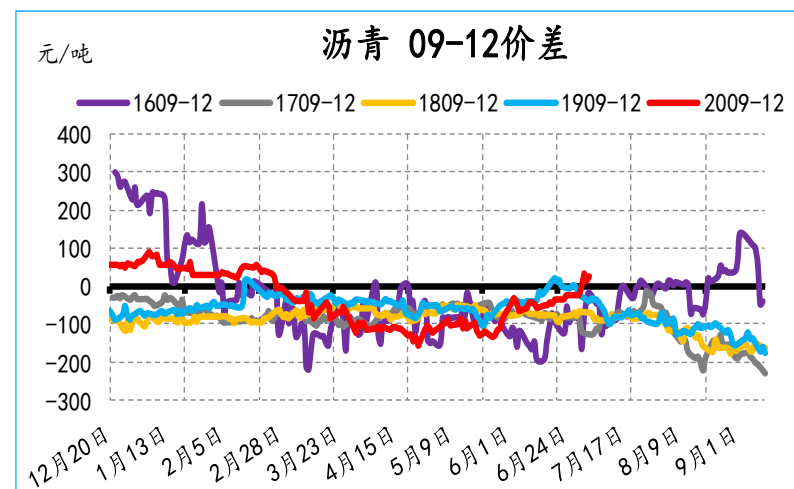
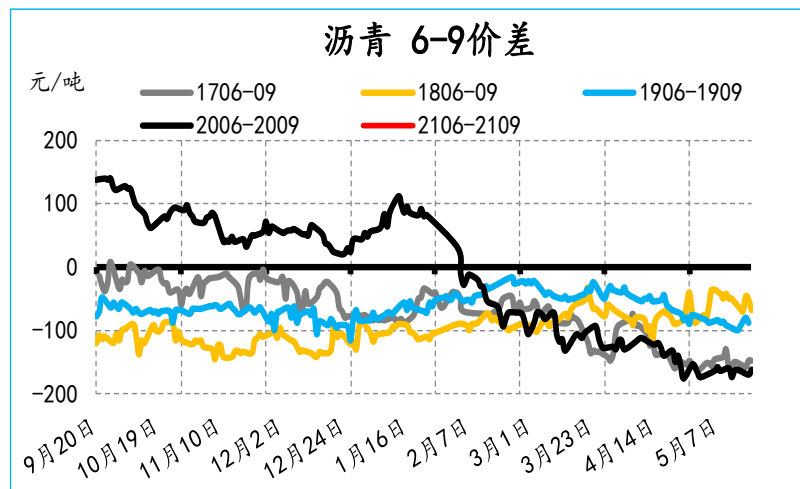
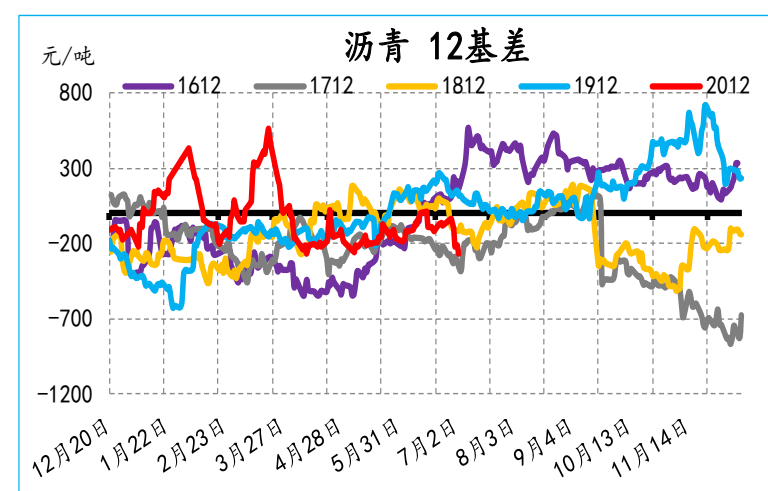
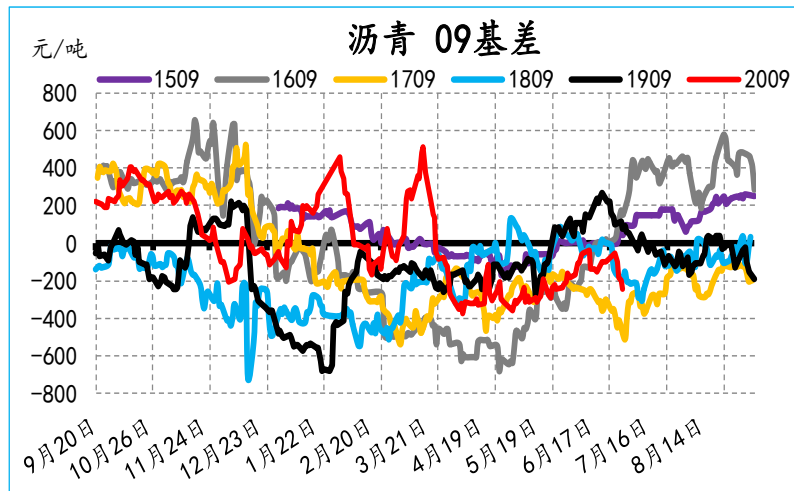
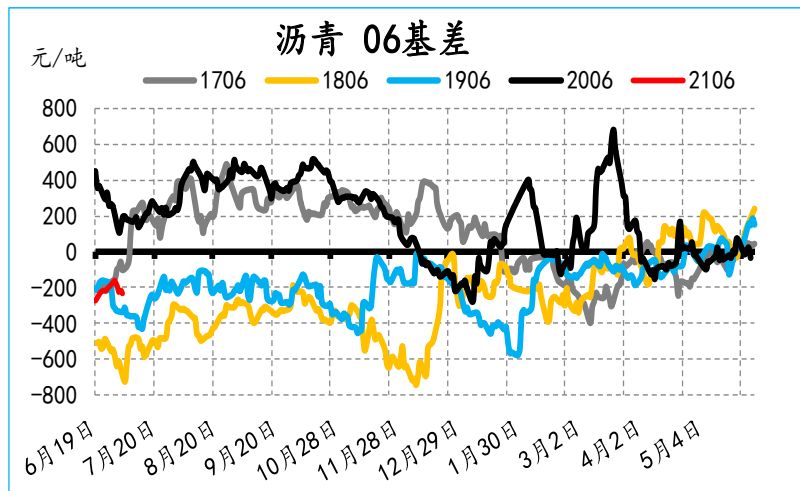


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

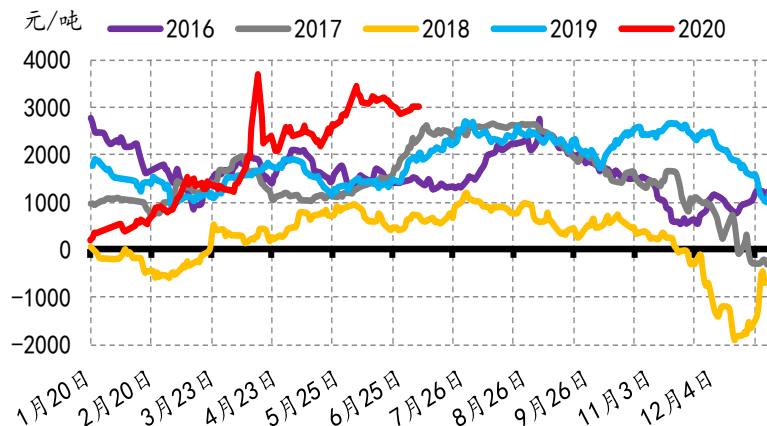
快向“能化小精灵”申请吧！

微信号：hanbb360

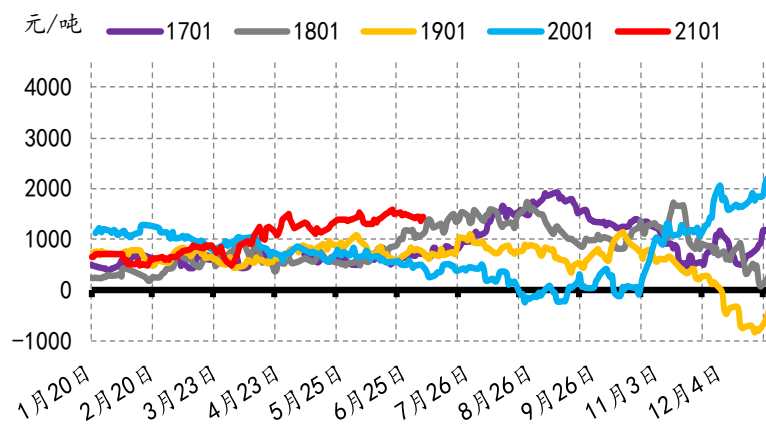


跨品种：PP-3MA

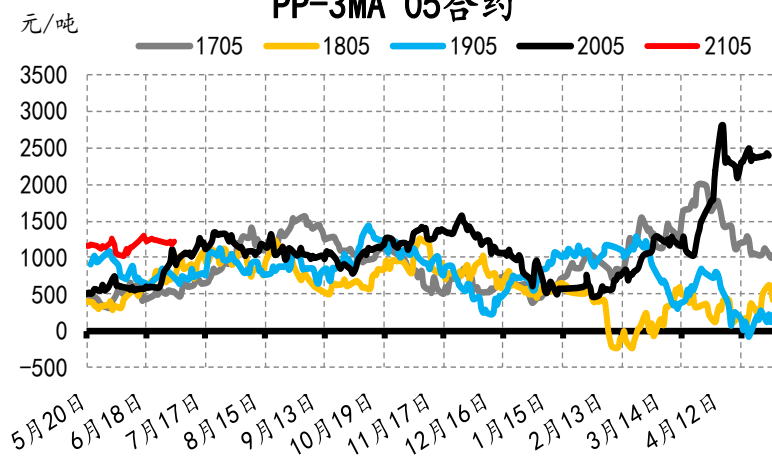
PP-3MA 现货



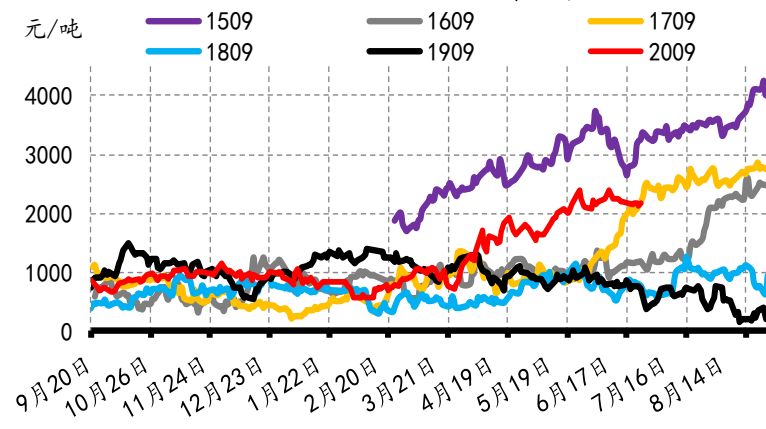
PP-3MA 01合约



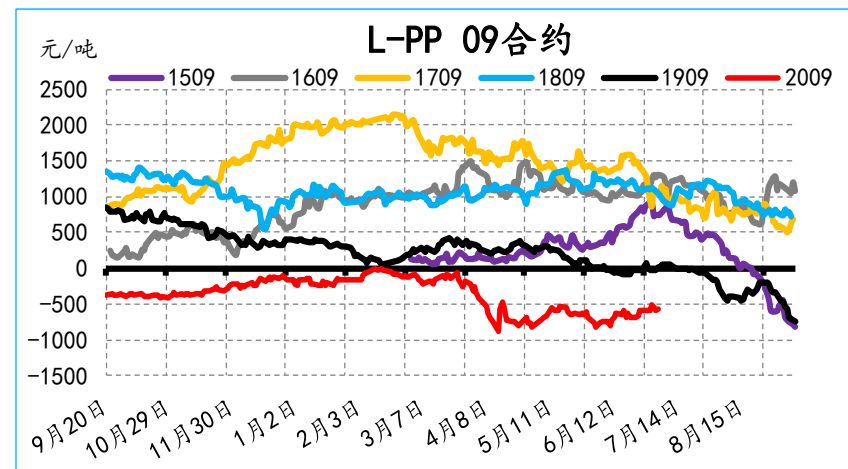
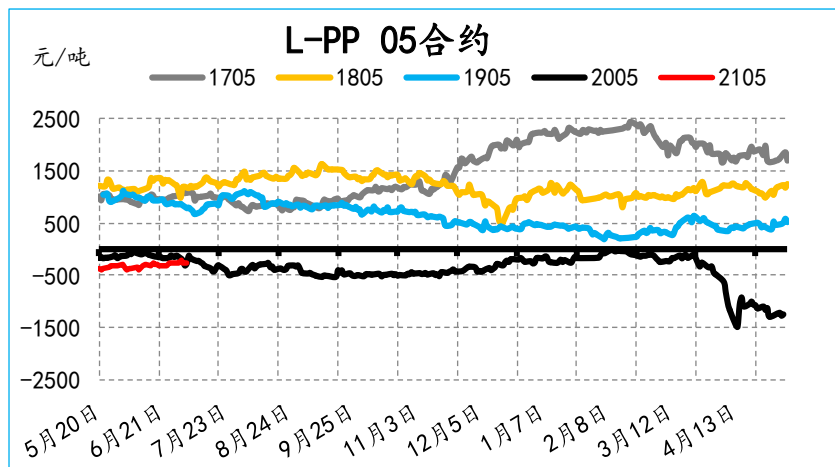
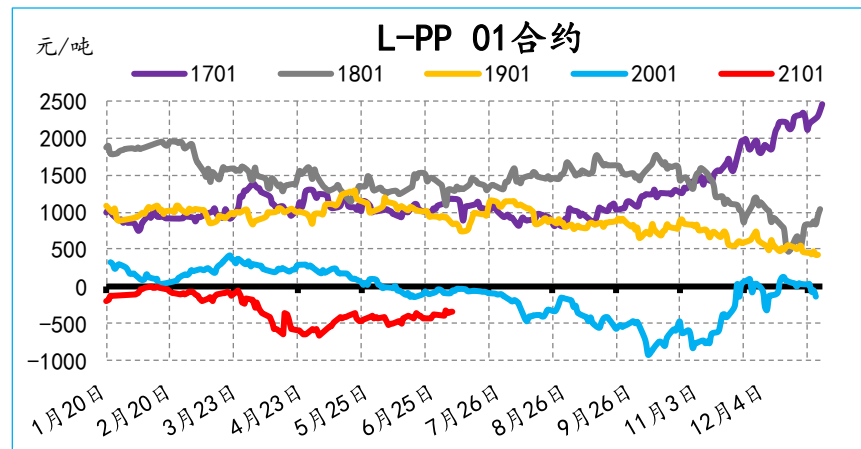
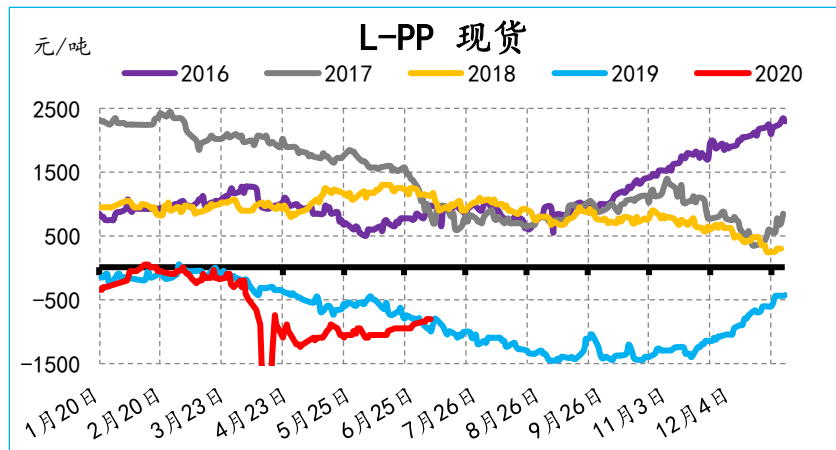
PP-3MA 05合约



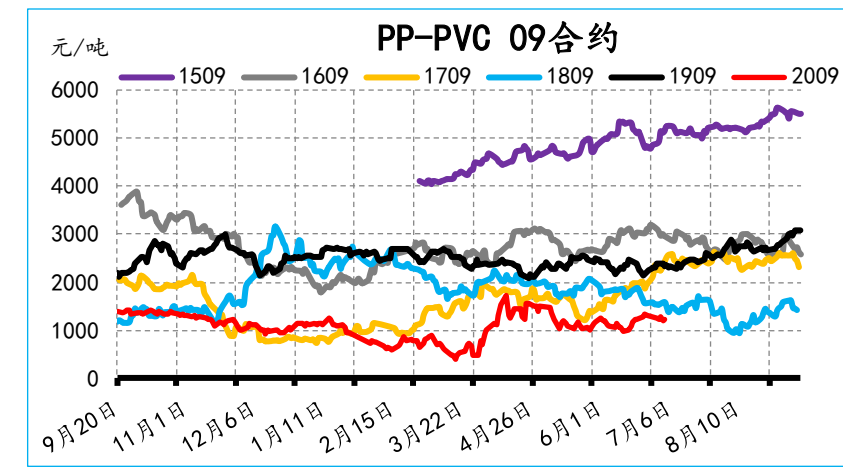
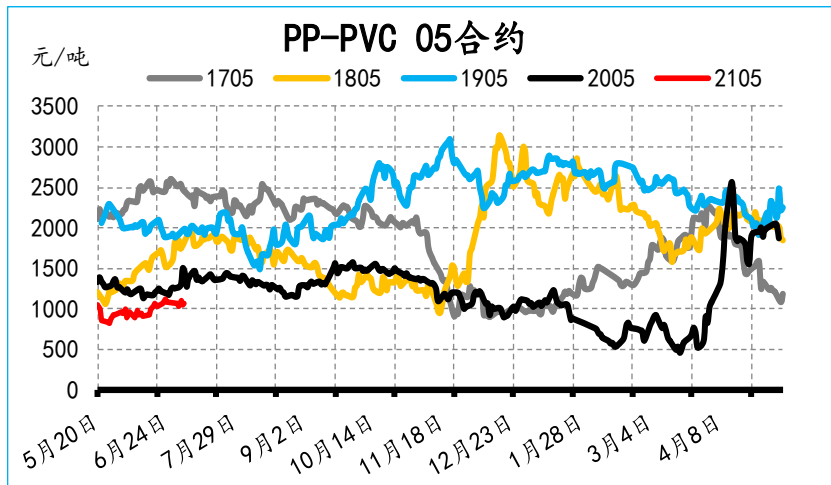
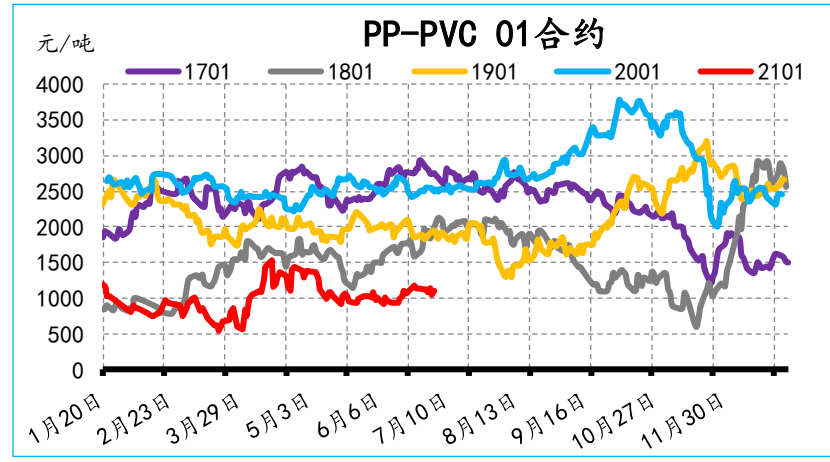
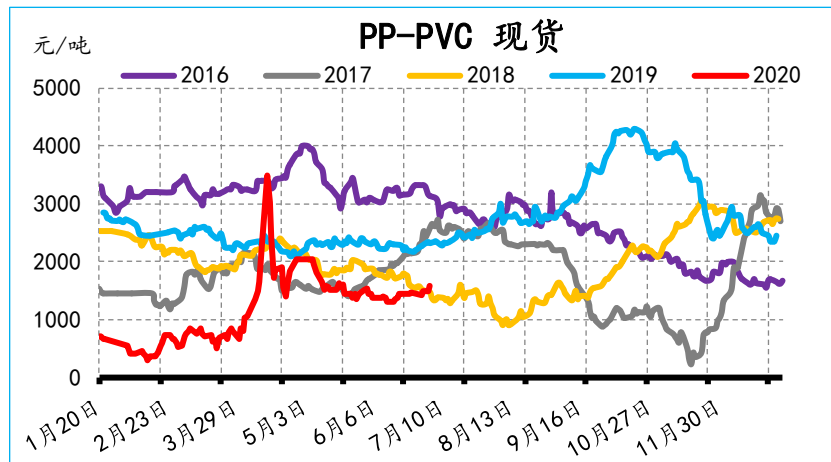
PP-3MA 09合约



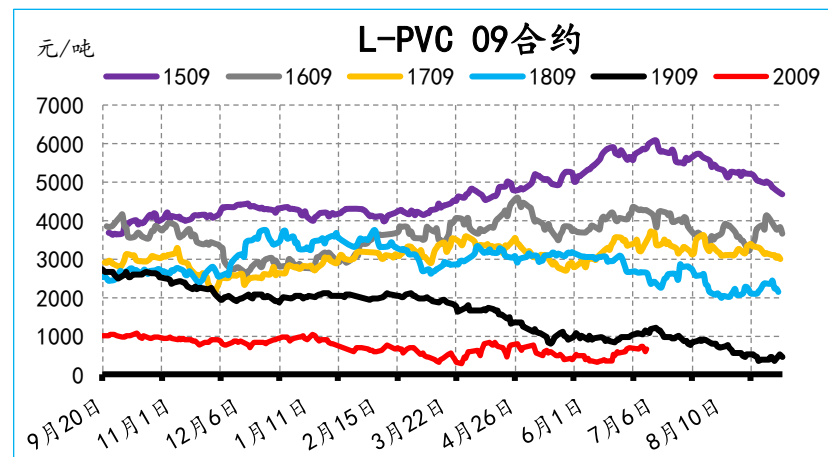
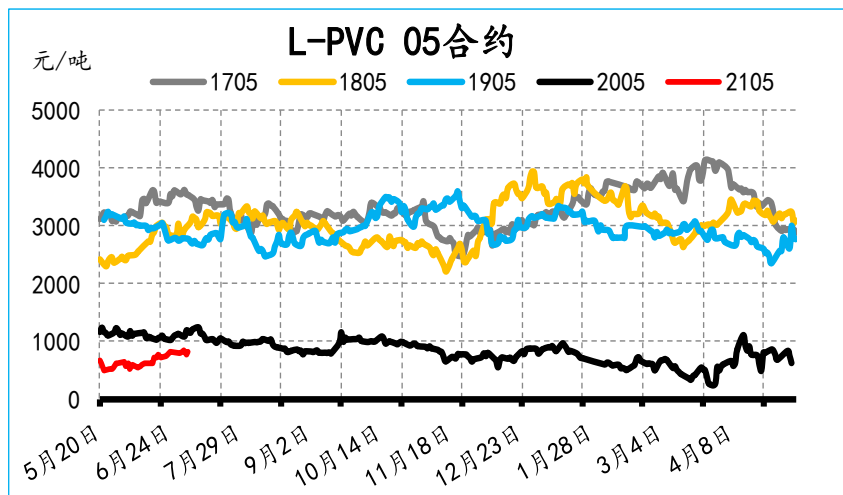
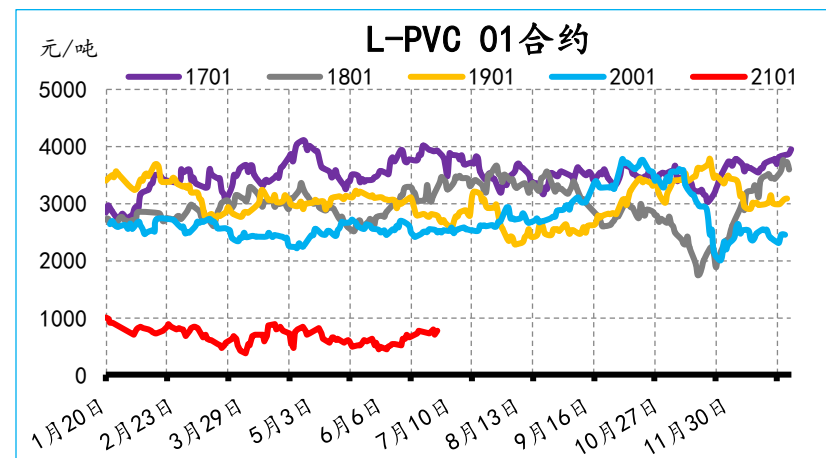
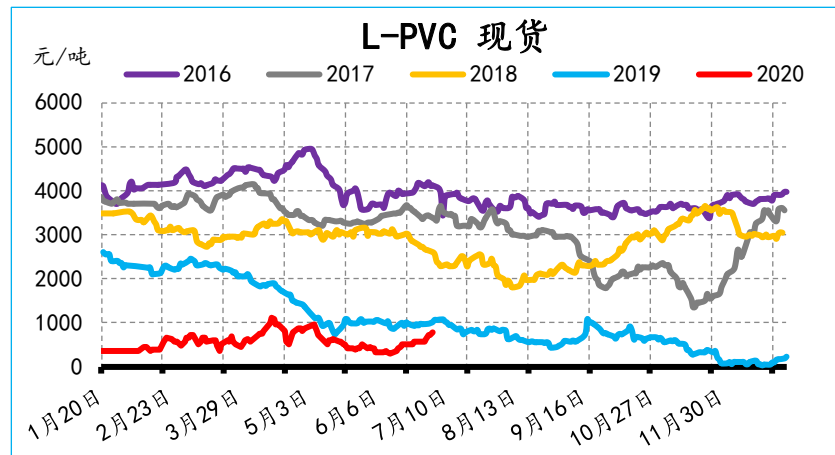
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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