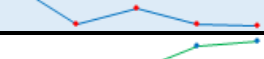
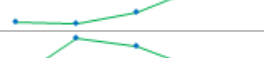
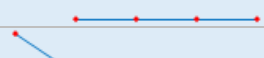
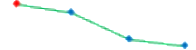
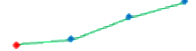
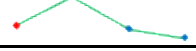
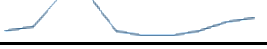
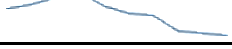
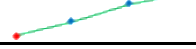


跨期数据跟踪

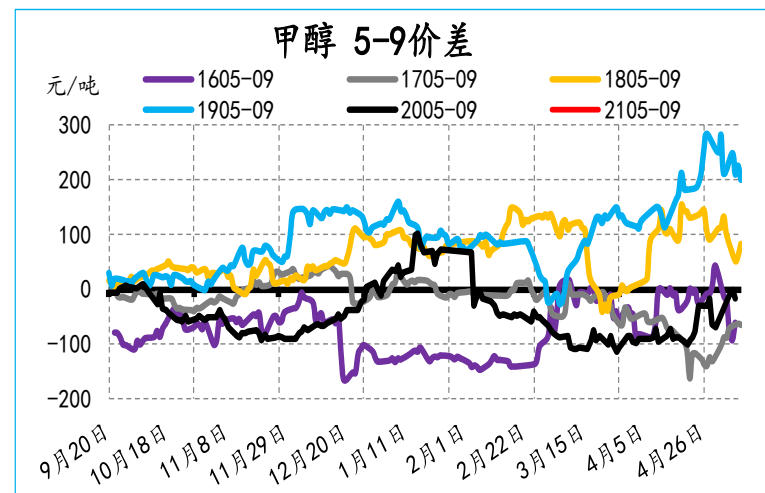
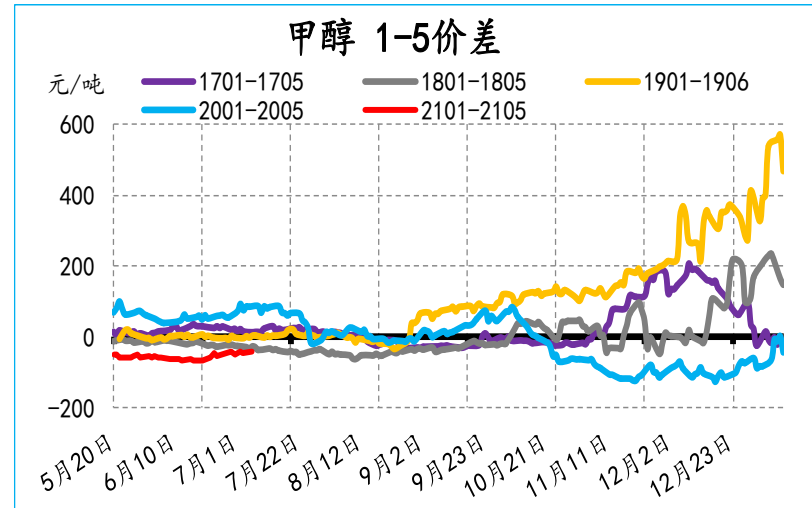
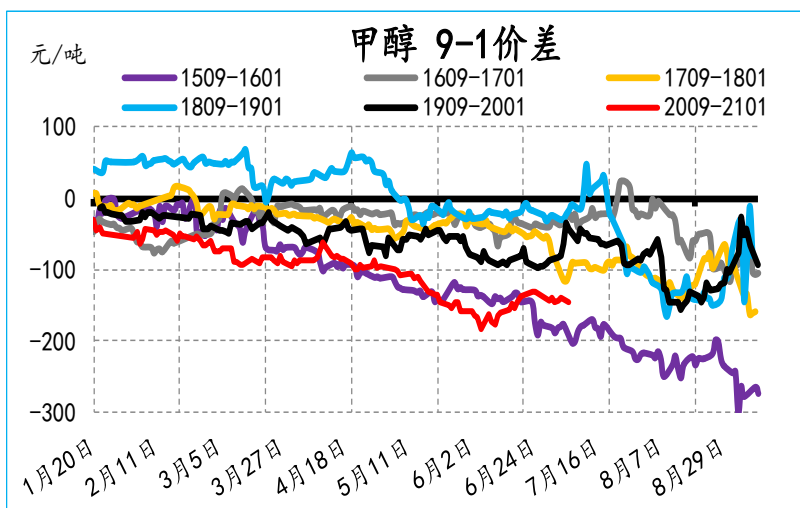
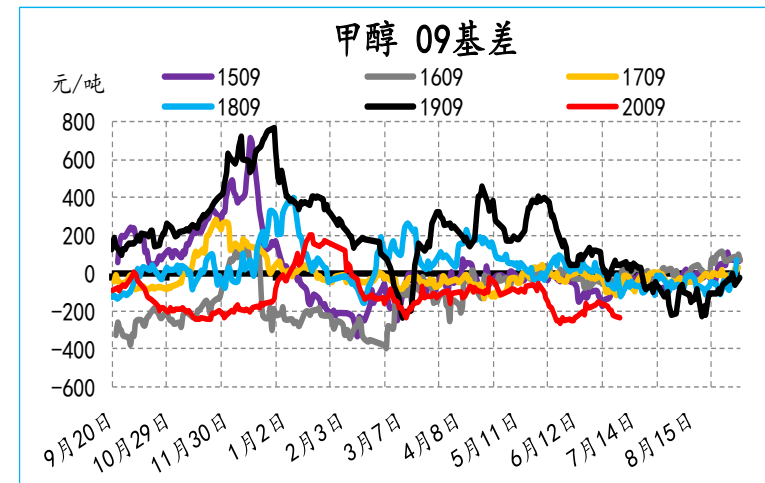
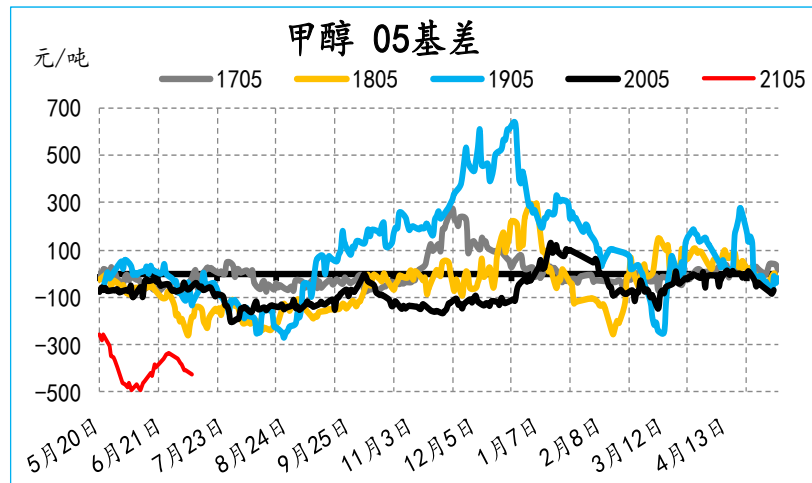
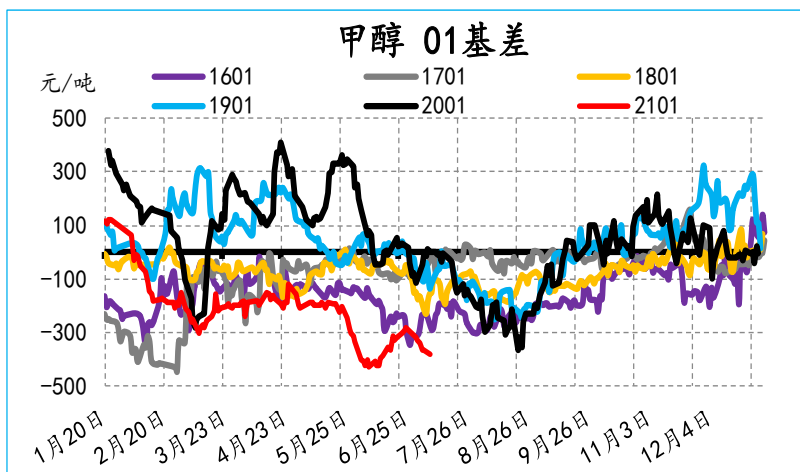
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 6月4日	10日前 6月18日	5日前 6月29日	昨日 7月3日	今日 7月6日	近一个月走势图	建议
跨期	MA9-MA1		-146	-144	-139	-146		
	MA5-MA9	226	215	186	183	188		
	TA9-TA1		-154	-160	-152	-152		
	TA5-TA9	234	256	260	254	254		
	L9-L1		70	120	95	100		
	L5-L9	20	-65	-80	-80	-85		
	PP9-PP1		300	313	315	327		
	PP5-PP9	-375	-396	-399	-395	-425		
	V9-V1		175	165	190	180		
	V5-V9	-155	-230	-200	-230	-235		
	BU9-BU12	-42	-46	-22	24	34		
	BU6-BU9	-100	184	128	-32	-56		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1520	1430	1430	1430	1430		

基差数据跟踪

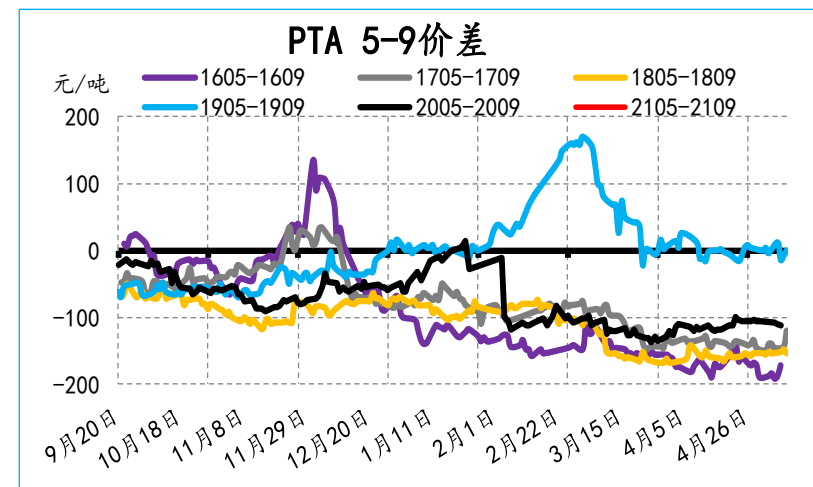
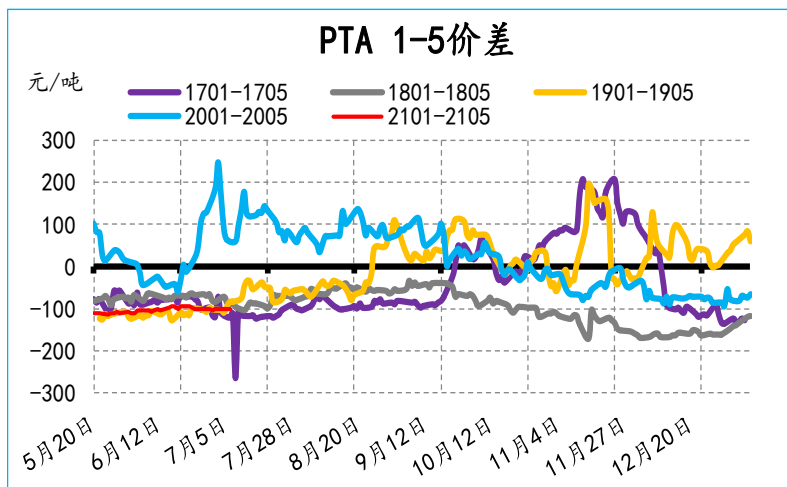
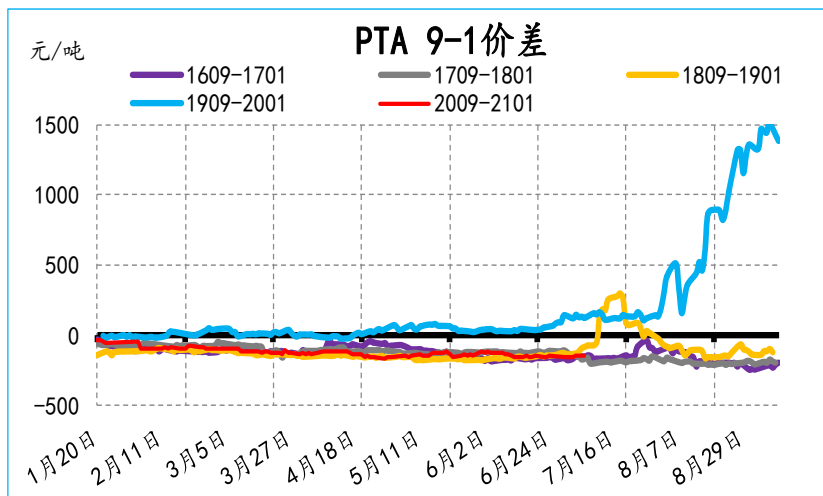
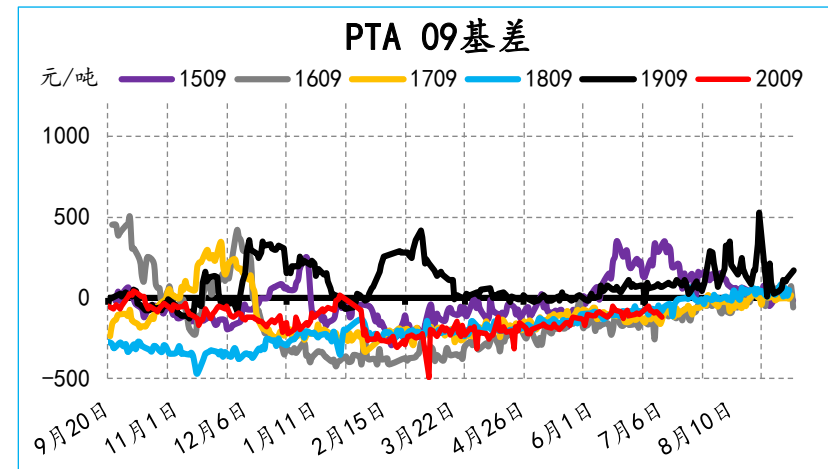
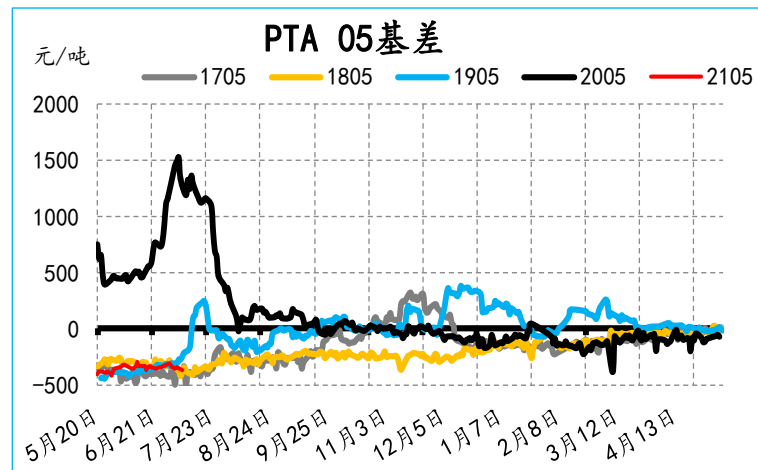
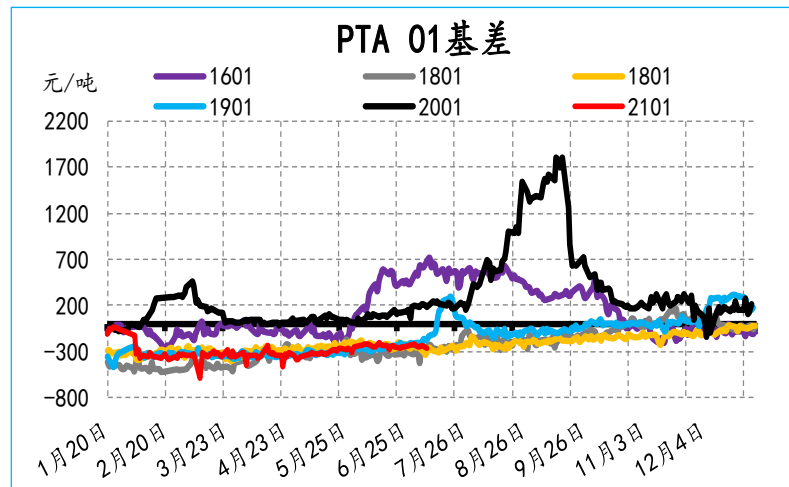
2020年07月06日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7850	100.00		119.00	-61.00		1.5%	
EG	3590	80.00		-40.00	65.00		-1.1%	
PE	7100	150.00		-80.00	-30.00		-1.1%	
PVC	6230	50.00		-160.00	-5.00		-2.5%	
PTA	3575	-5.00		-117.00	-27.00		-3.2%	
甲醇	1580	5.00		-235.00	-13.00		-12.9%	

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。

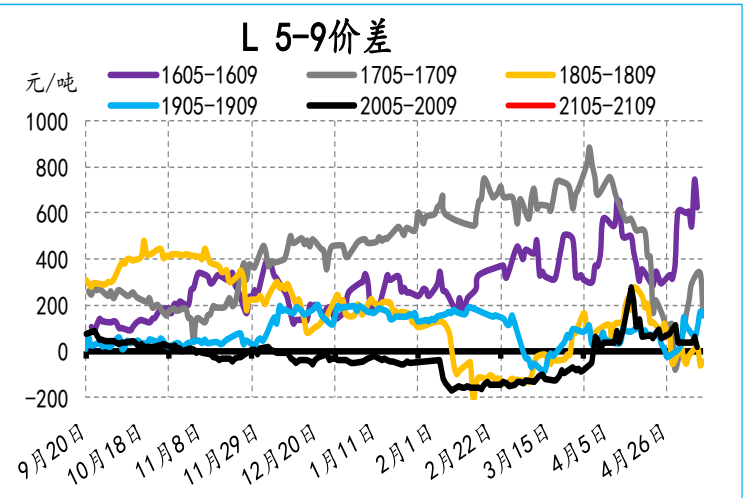
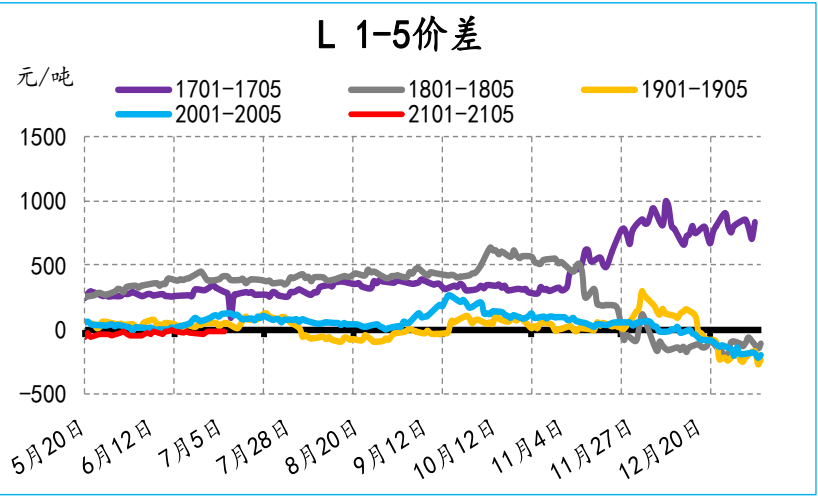
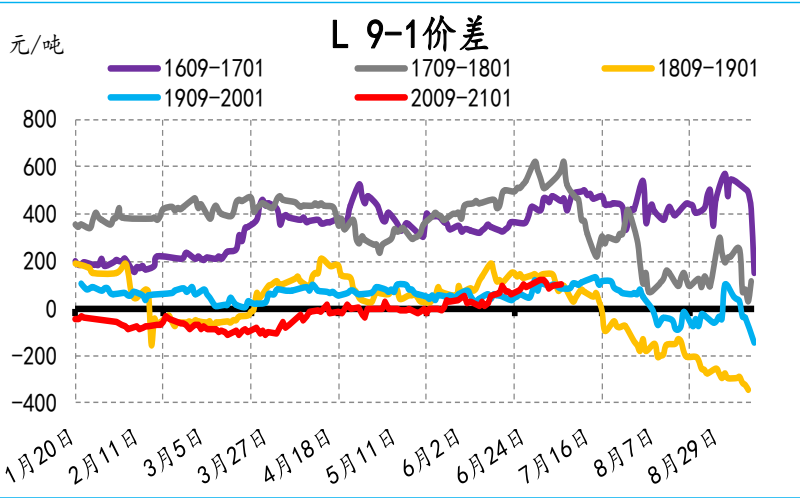
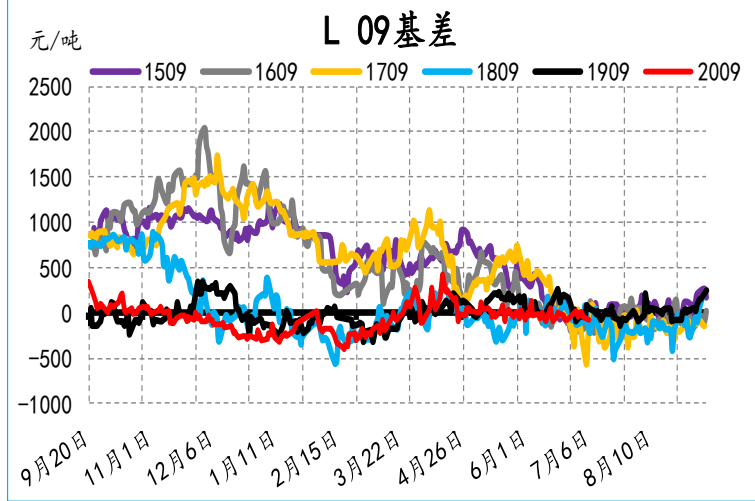
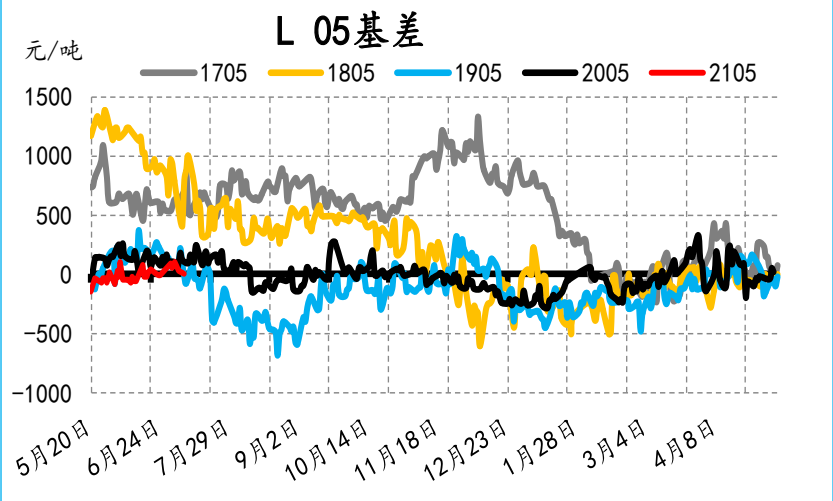
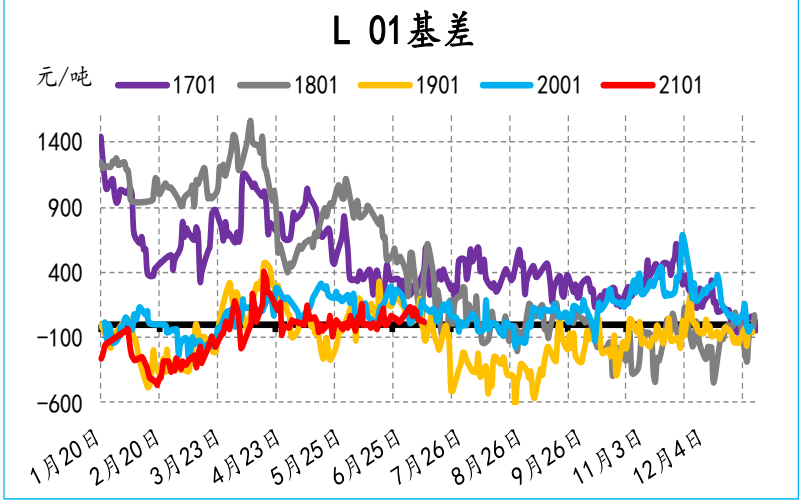
套利跟踪：甲醇



套利跟踪：PTA

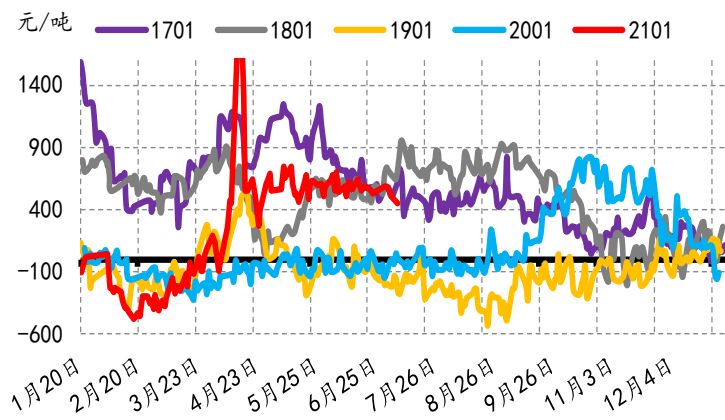


套利跟踪：PE

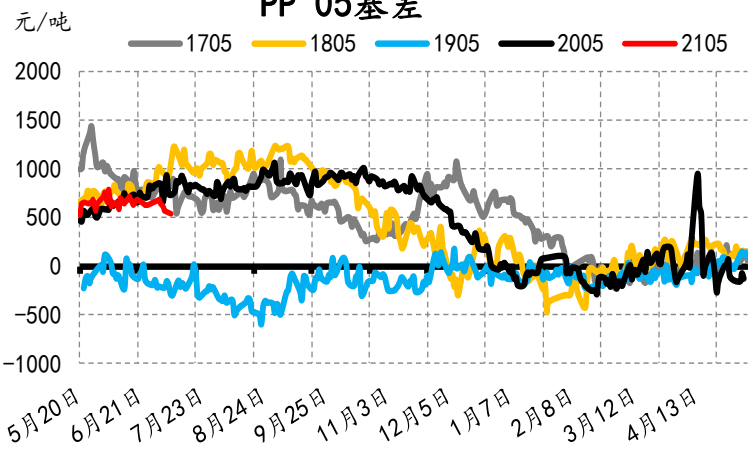


套利跟踪：PP

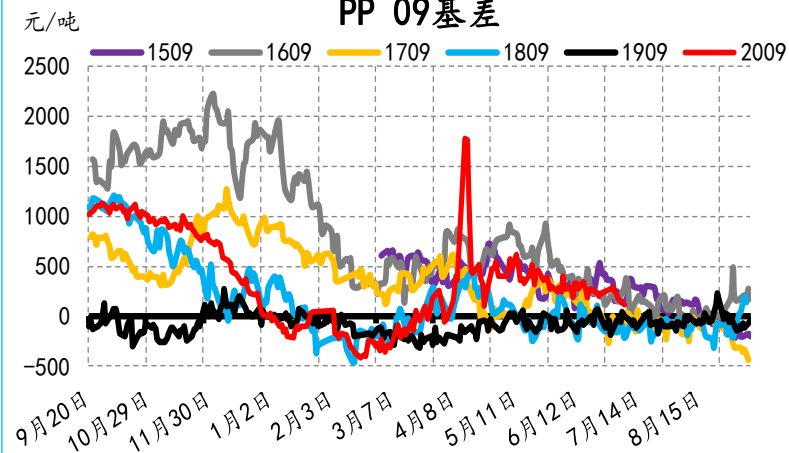
PP 01基差



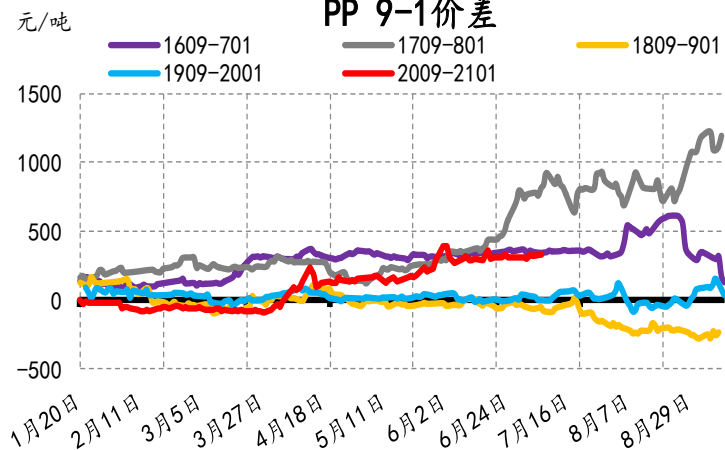
PP 05基差



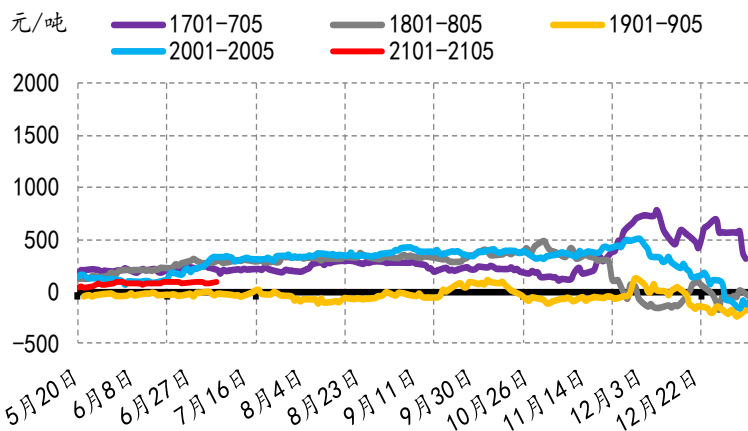
PP 09基差



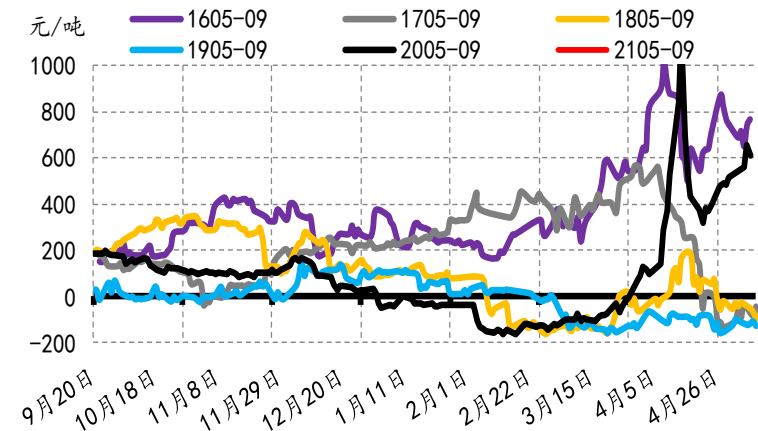
PP 9-1价差



PP 1-5价差

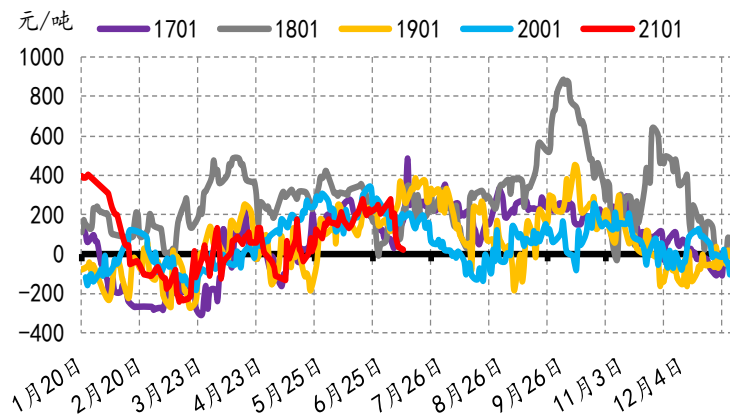


PP 5-9价差

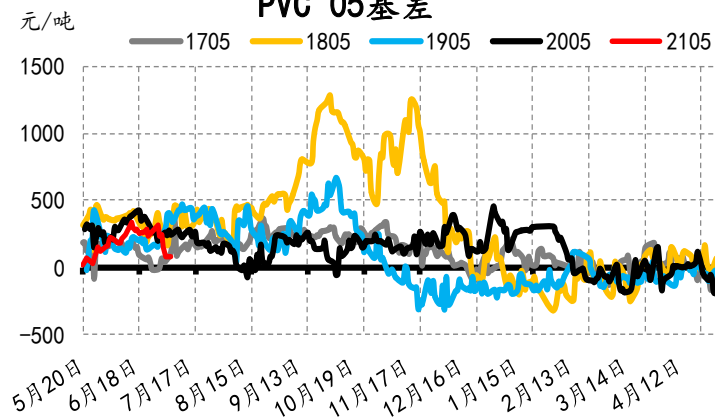


套利跟踪：PVC

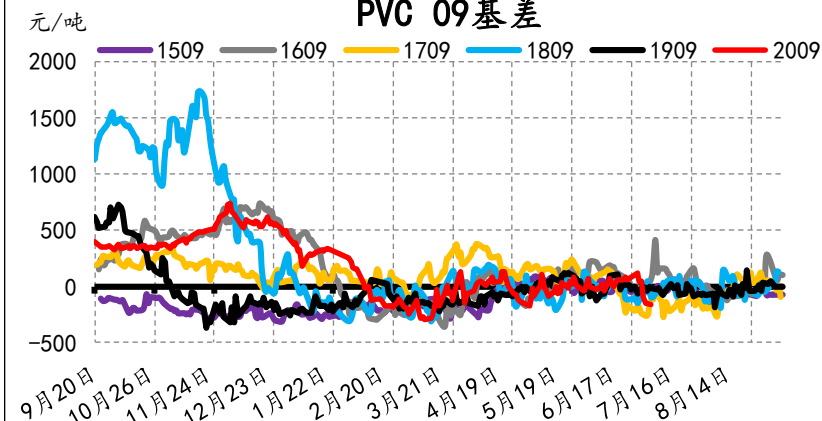
PVC 01基差



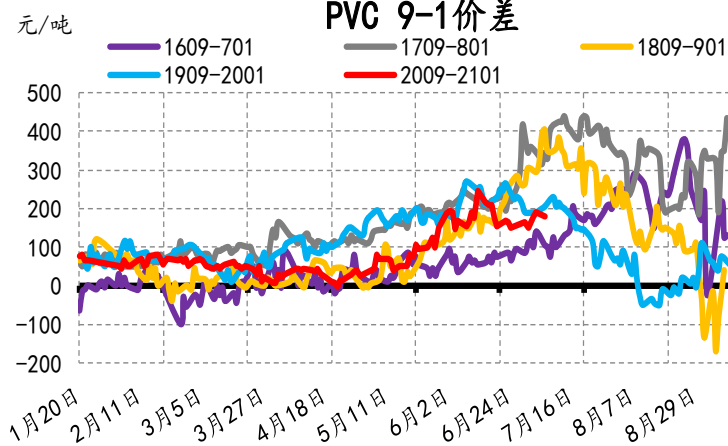
PVC 05基差



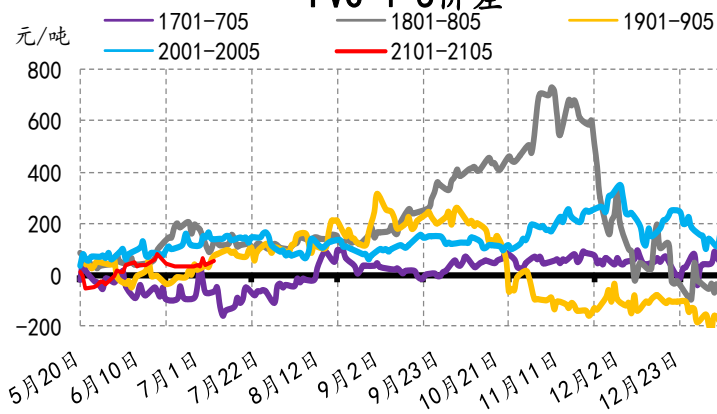
PVC 09基差



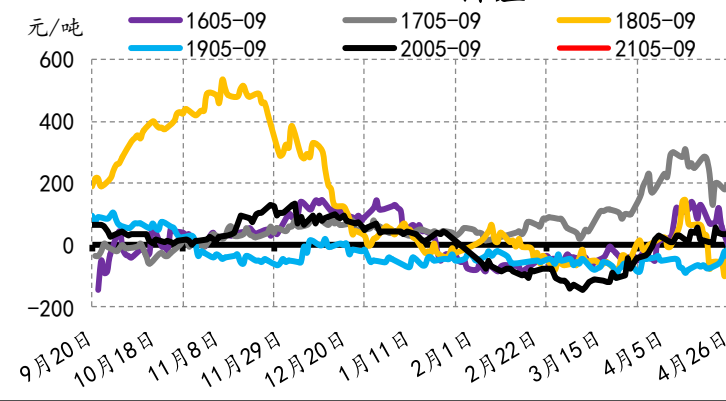
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

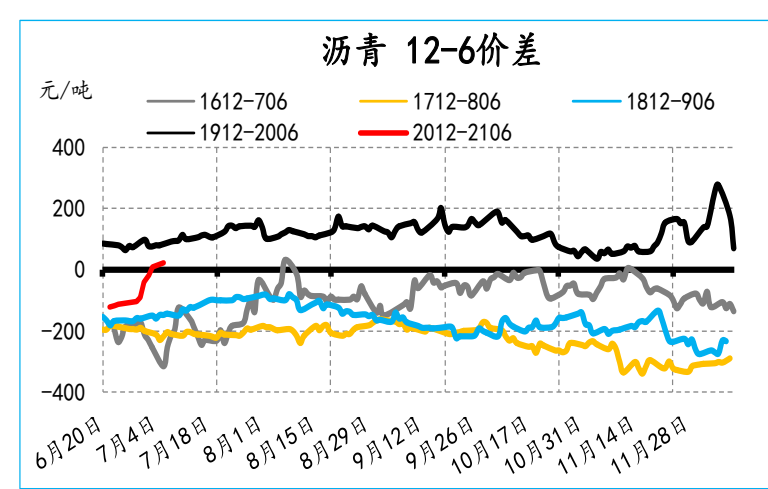
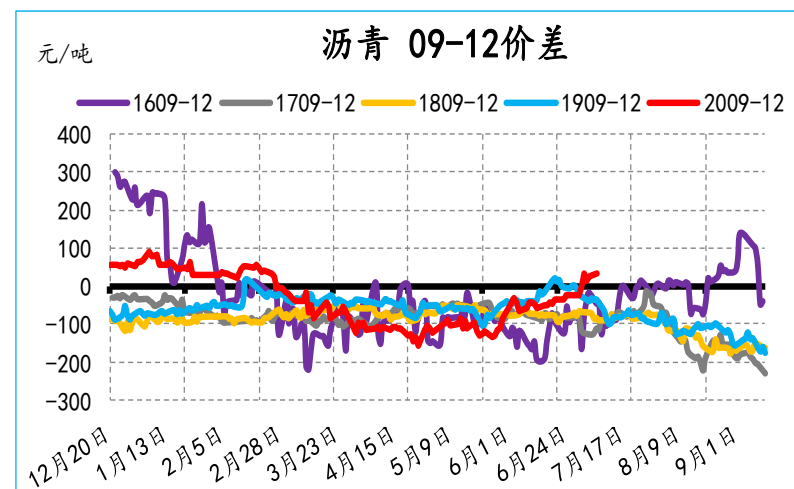
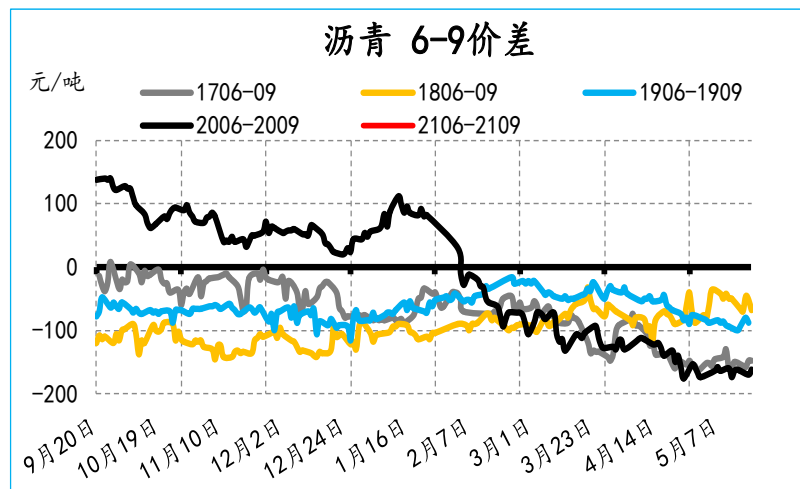
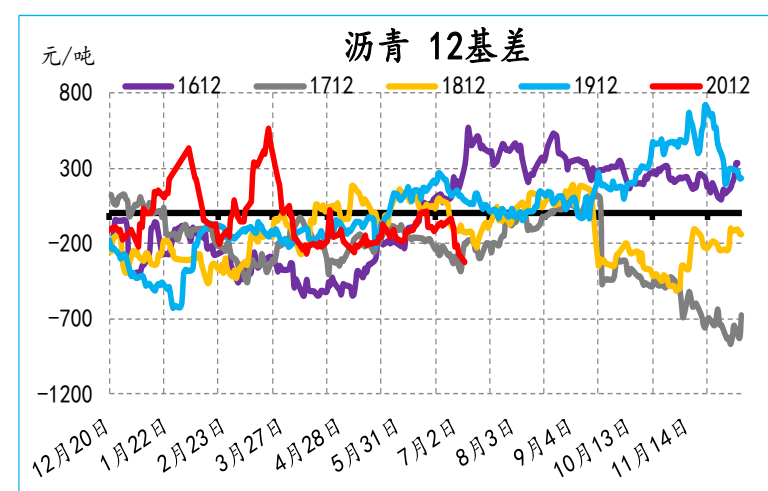
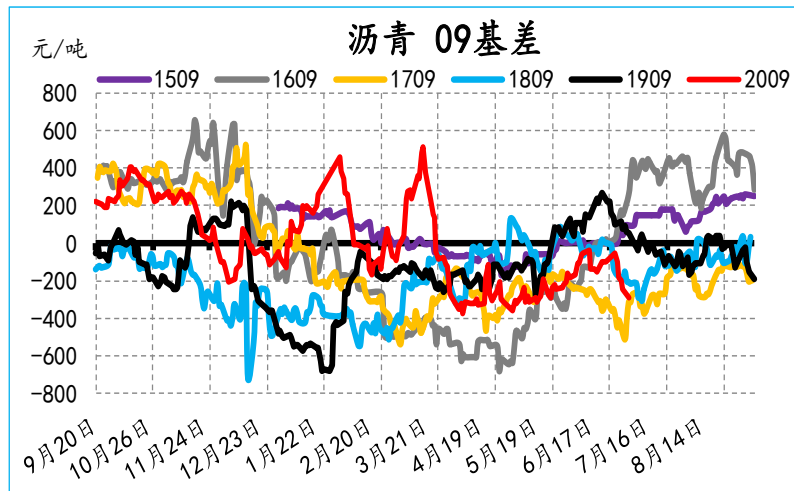
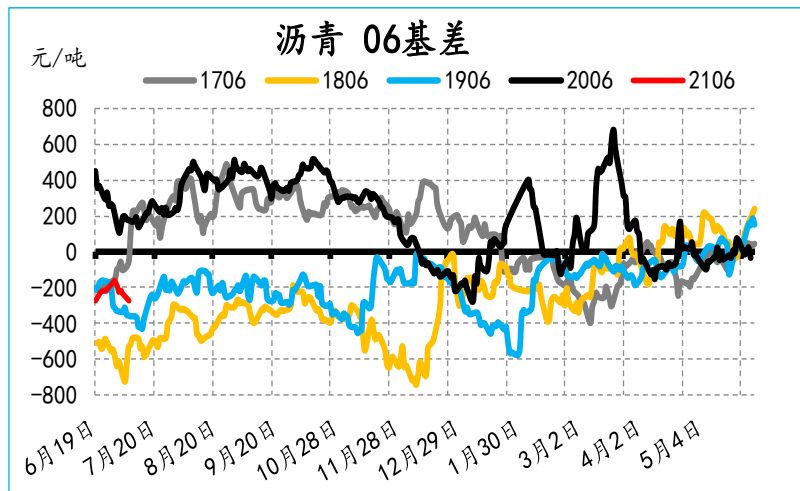


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

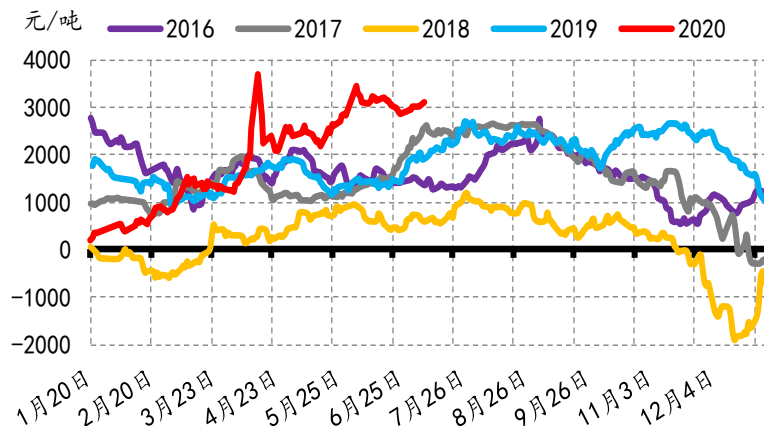
快向“能化小精灵”申请吧！

微信号：hanbb360

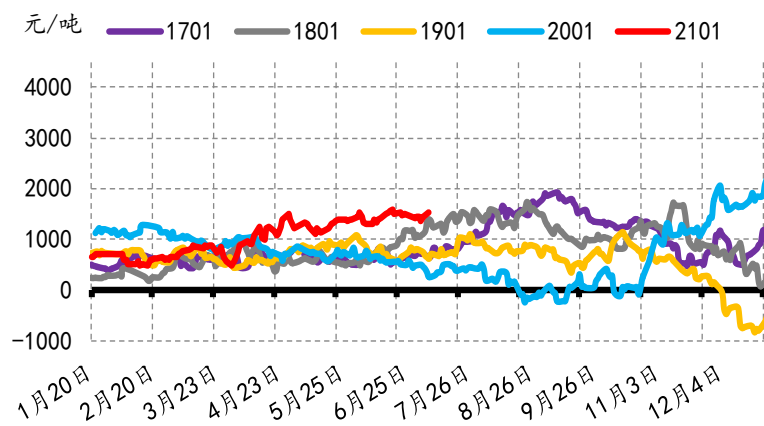


跨品种：PP-3MA

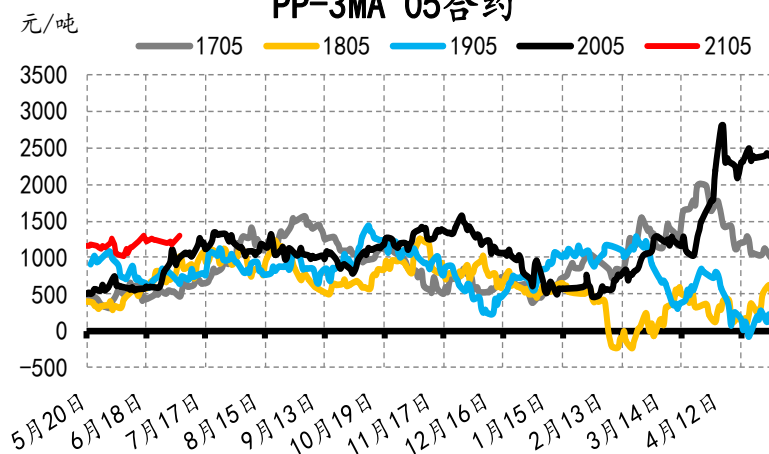
PP-3MA 现货



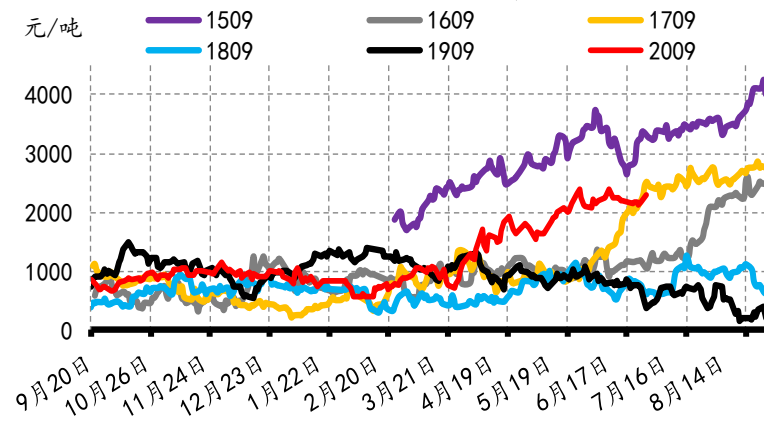
PP-3MA 01合约



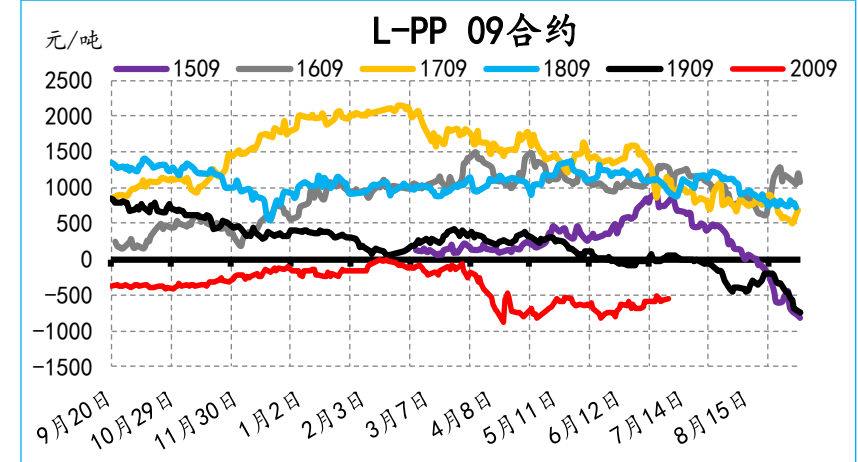
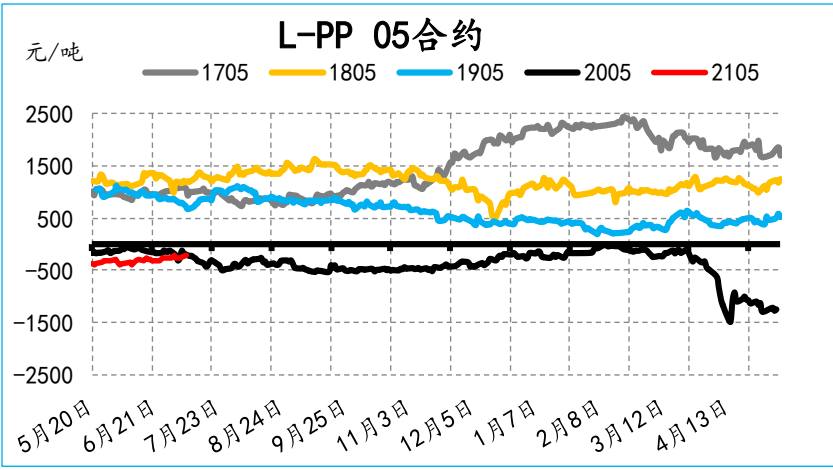
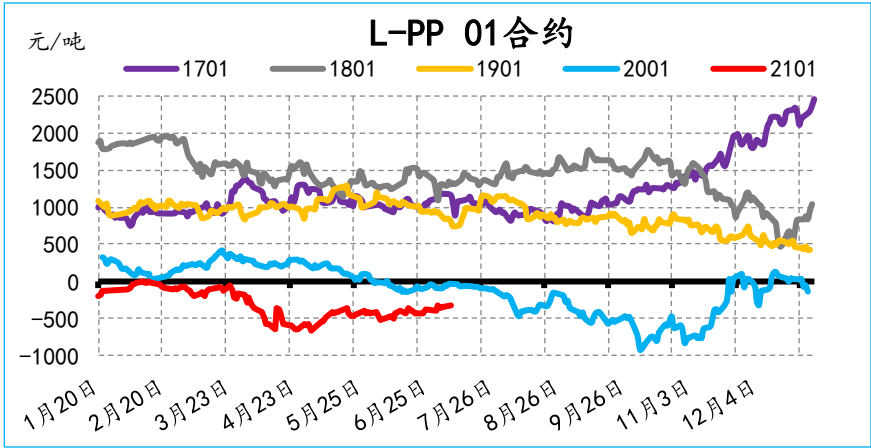
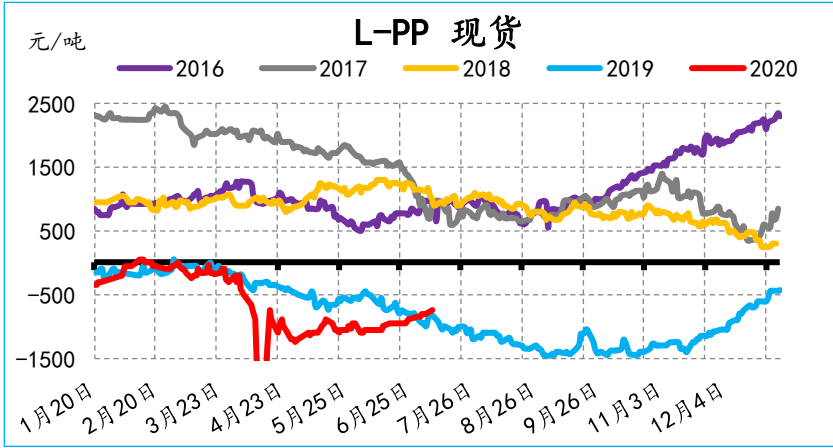
PP-3MA 05合约



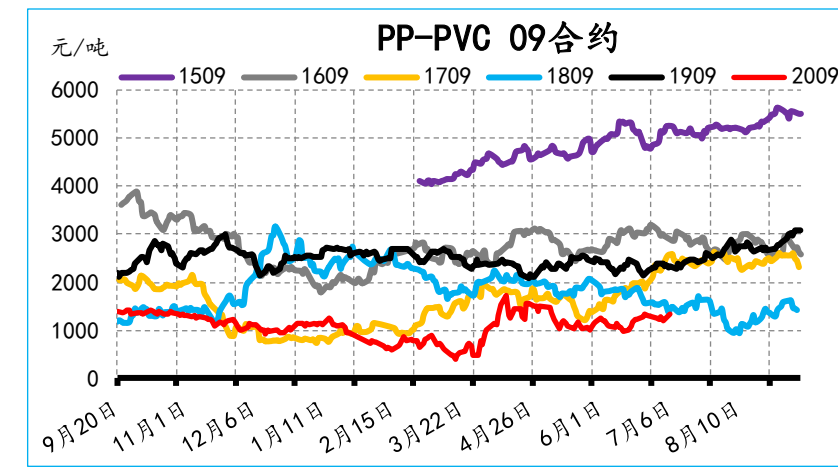
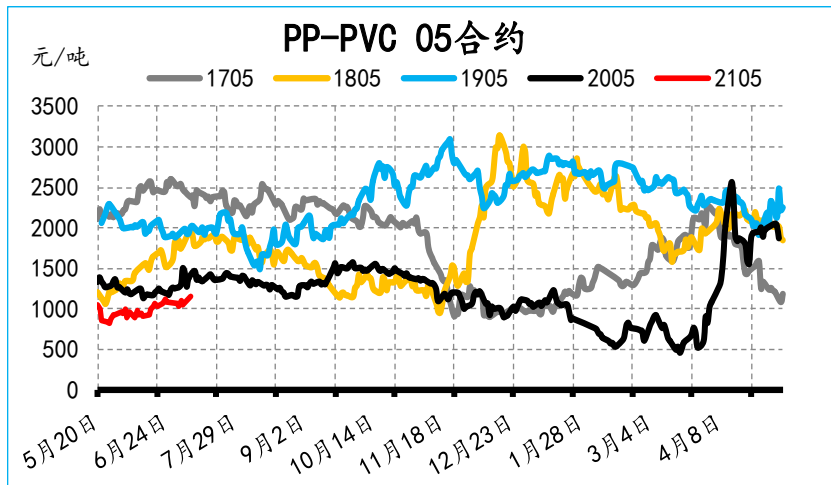
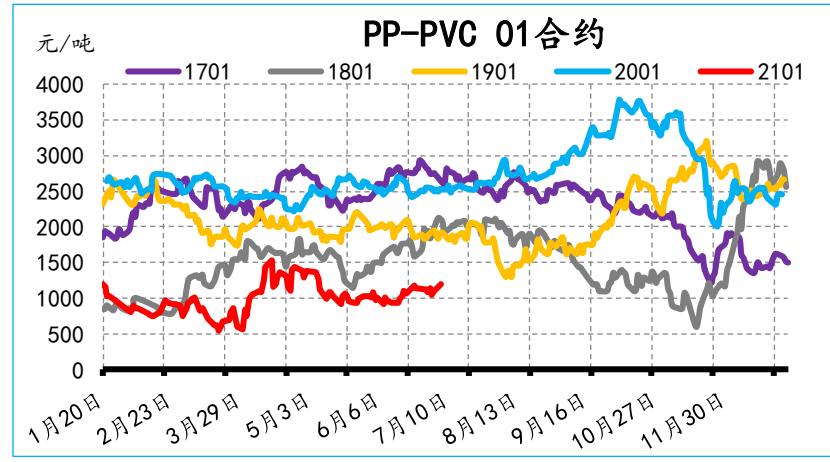
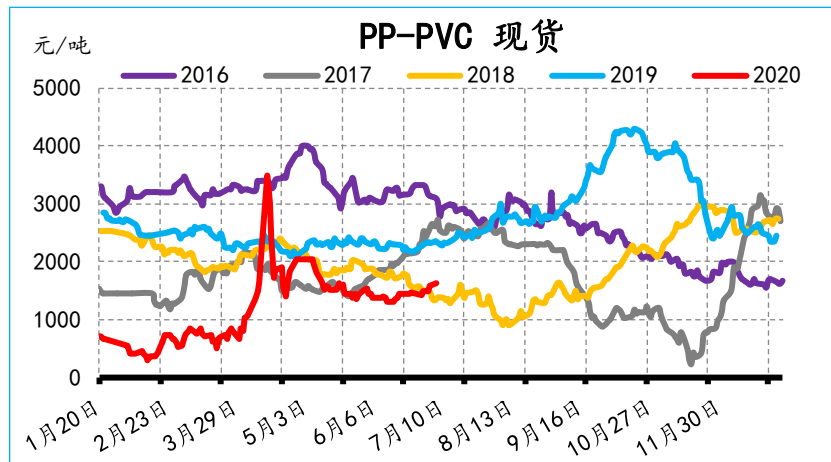
PP-3MA 09合约



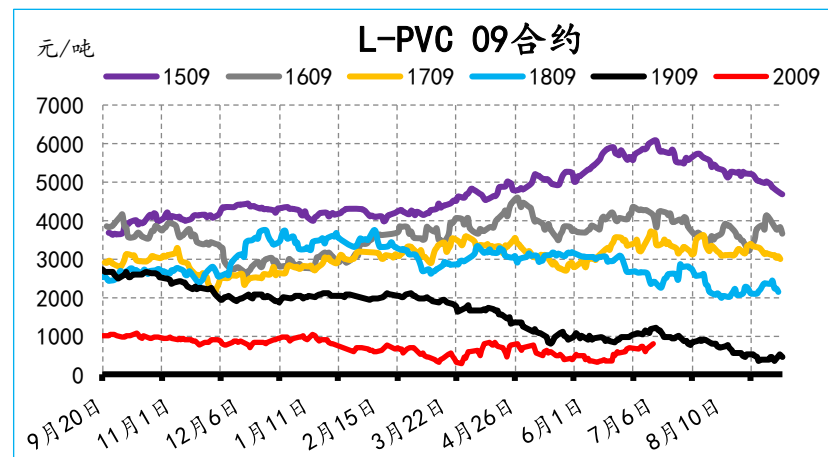
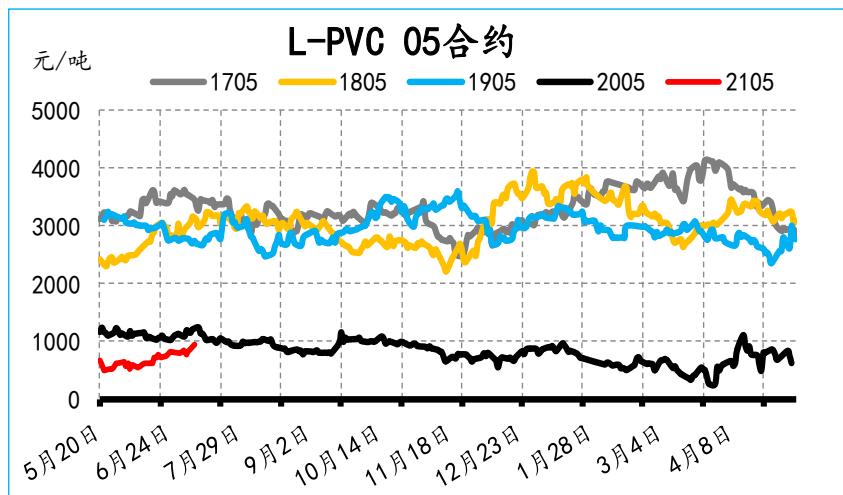
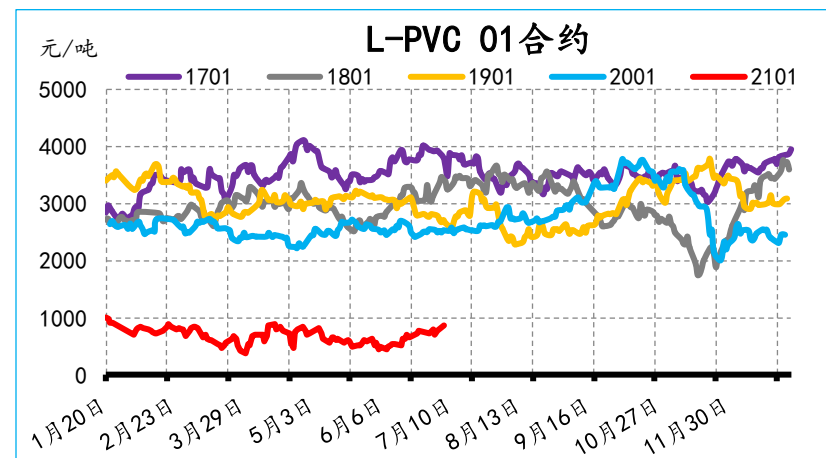
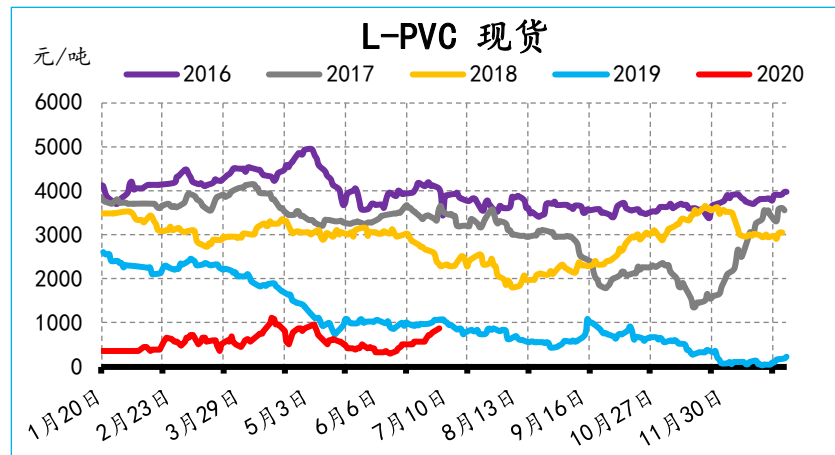
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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