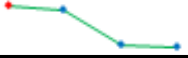
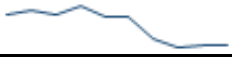
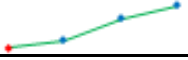
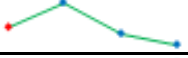


跨期数据跟踪

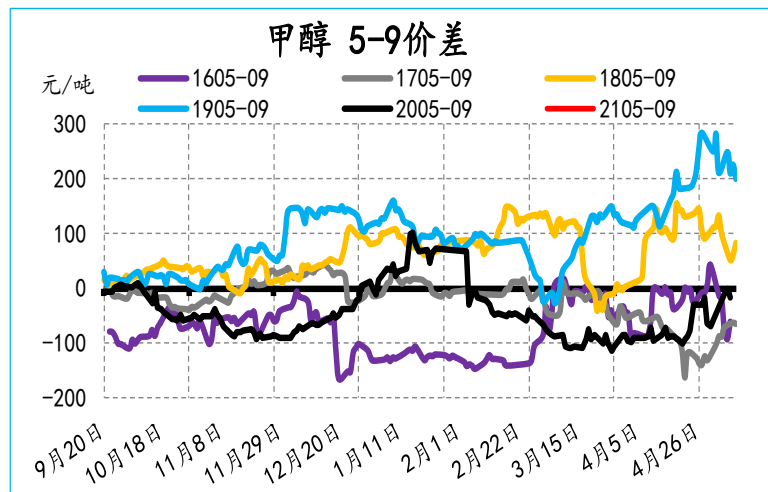
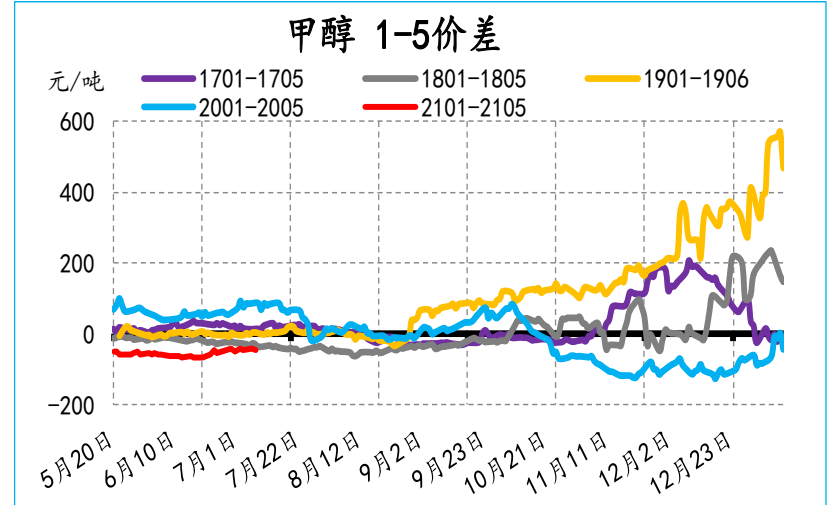
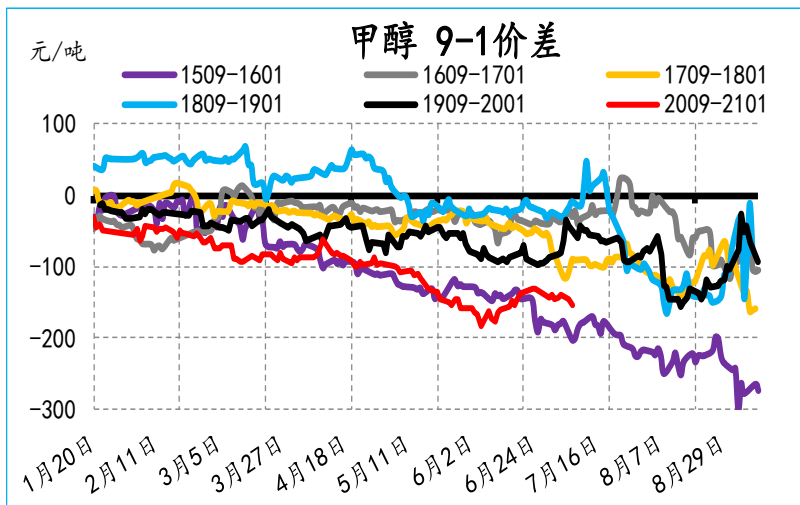
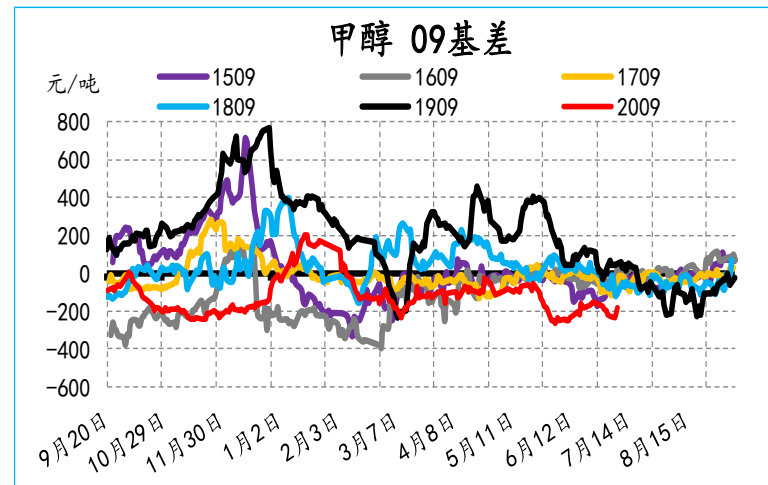
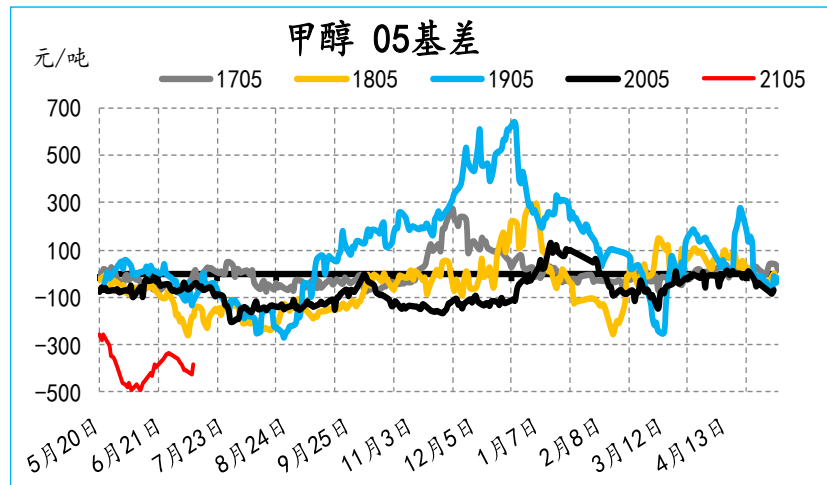
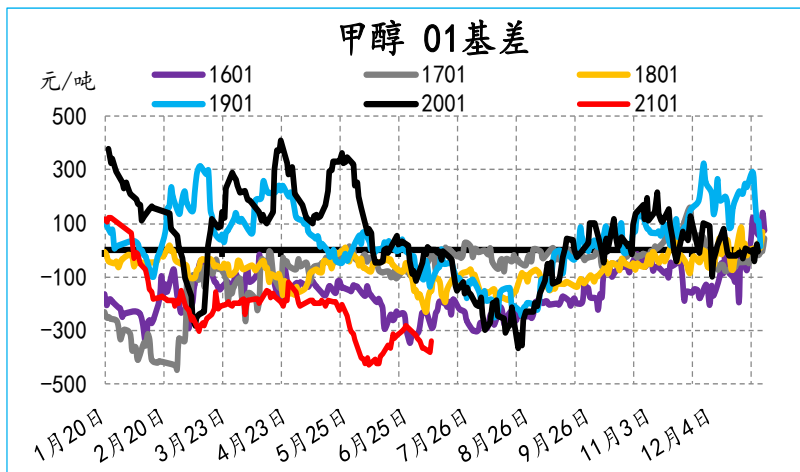
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 6月5日	10日前 6月19日	5日前 6月30日	昨日 7月6日	今日 7月7日	近一个月走势图	建议
跨期	MA9-MA1		-138	-139	-146	-155		
	MA5-MA9	243	204	187	188	202		
	TA9-TA1		-146	-158	-152	-162		
	TA5-TA9	236	240	264	254	268		
	L9-L1		60	120	100	150		
	L5-L9	20	-40	-100	-85	-165		
	PP9-PP1		311	305	327	320		
	PP5-PP9	-349	-410	-402	-425	-412		
	V9-V1		155	150	180	180		
	V5-V9	-210	-200	-190	-235	-250		
	BU9-BU12	-66	-34	0	34	52		
	BU6-BU9	-104	160	90	-56	-60		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1430	1430	1430	1430	1430		

基差数据跟踪

2020年07月07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	7900	50.00		177.00	58.00		2.3%	
EG	3570	-20.00		22.00	62.00		0.6%	
PE	7300	200.00		20.00	100.00		0.3%	
PTA	3565	-10.00		-57.00	60.00		-1.6%	
PVC	6400	150.00		-140.00	0.00		-2.1%	
甲醇	1605	10.00		-178.00	49.00		-10.0%	

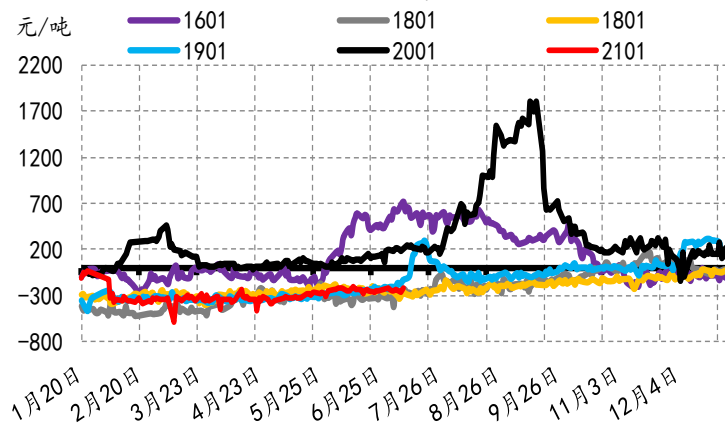
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为9月。

套利跟踪：甲醇

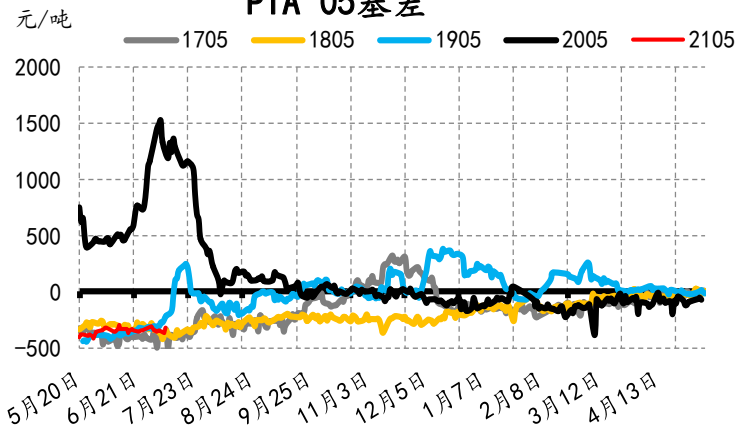


套利跟踪：PTA

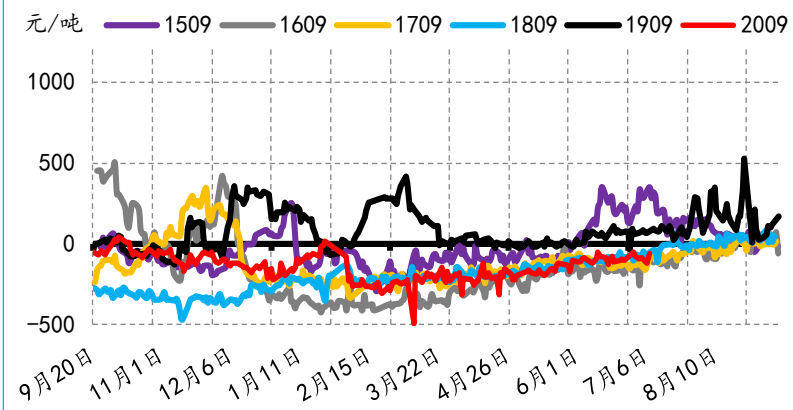
PTA 01基差



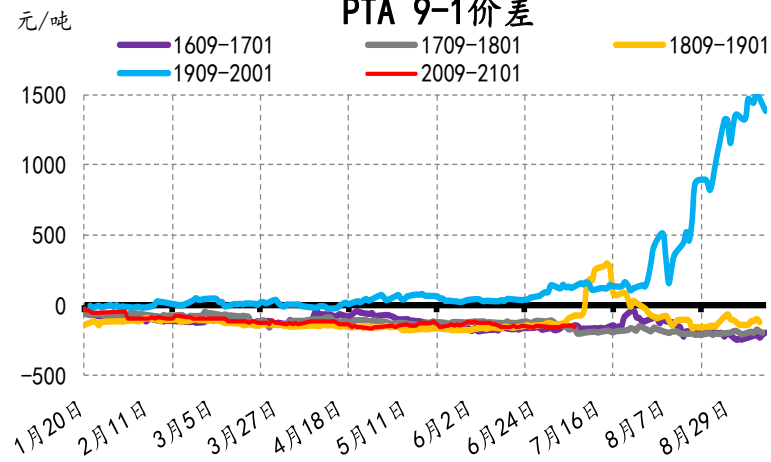
PTA 05基差



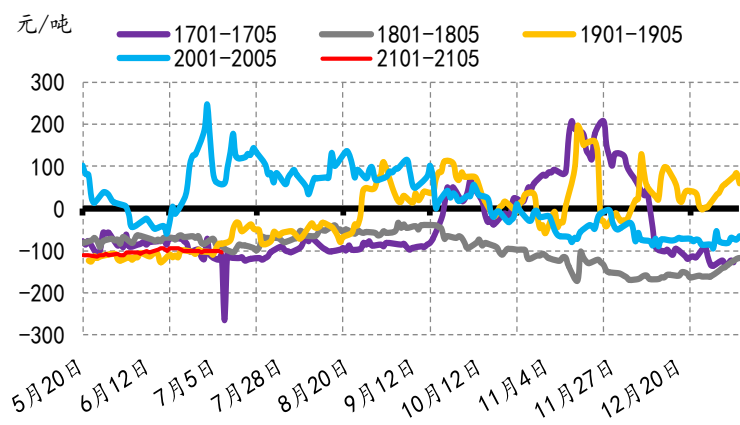
PTA 09基差



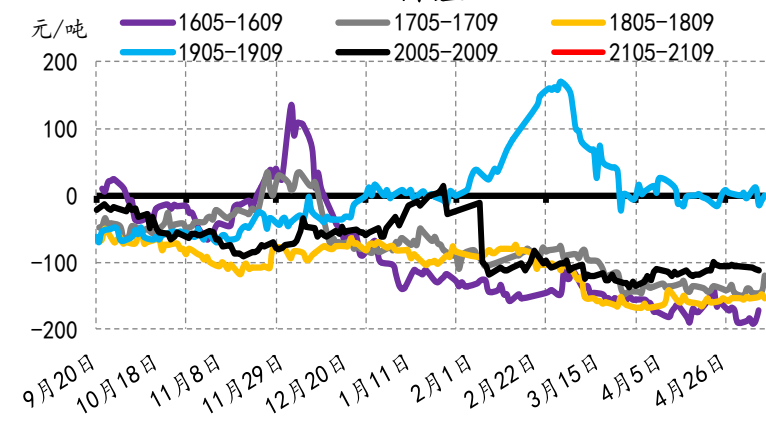
PTA 9-1价差



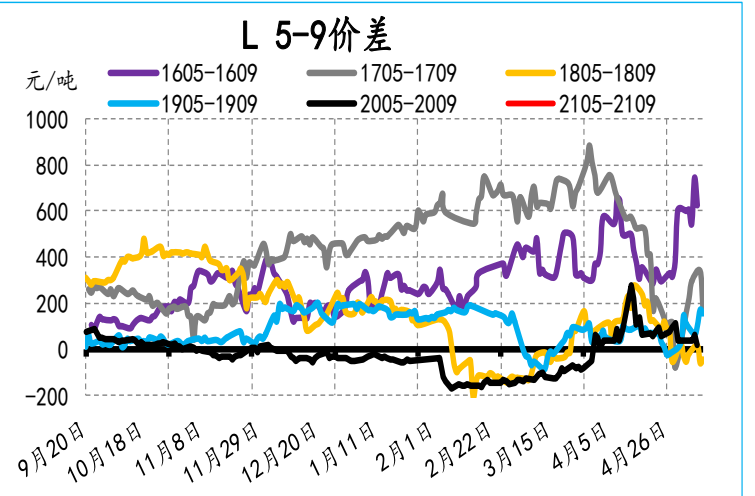
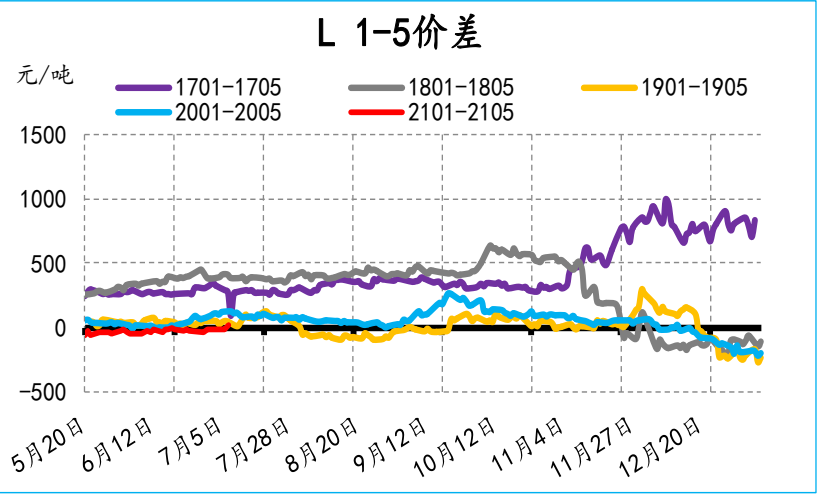
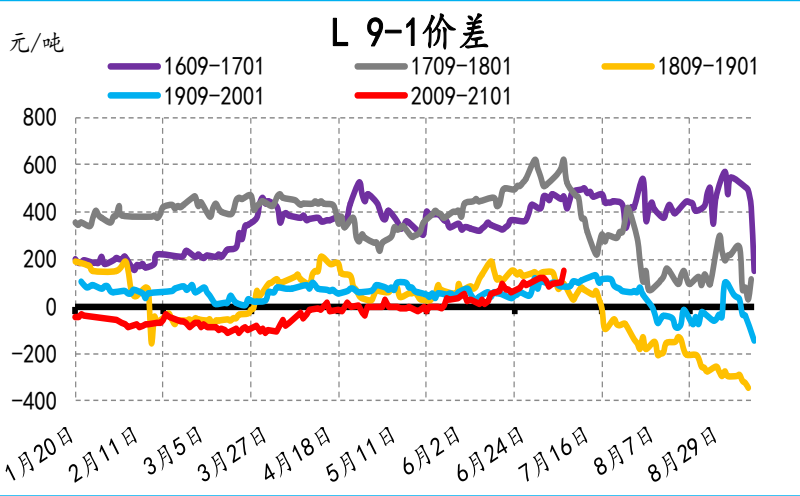
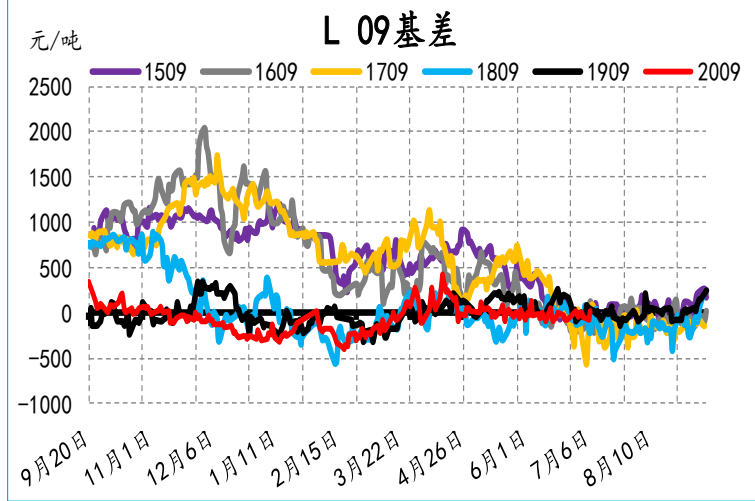
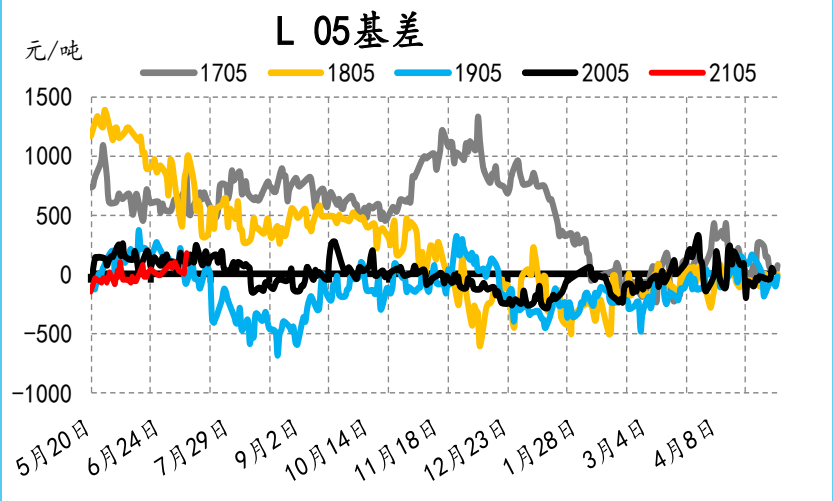
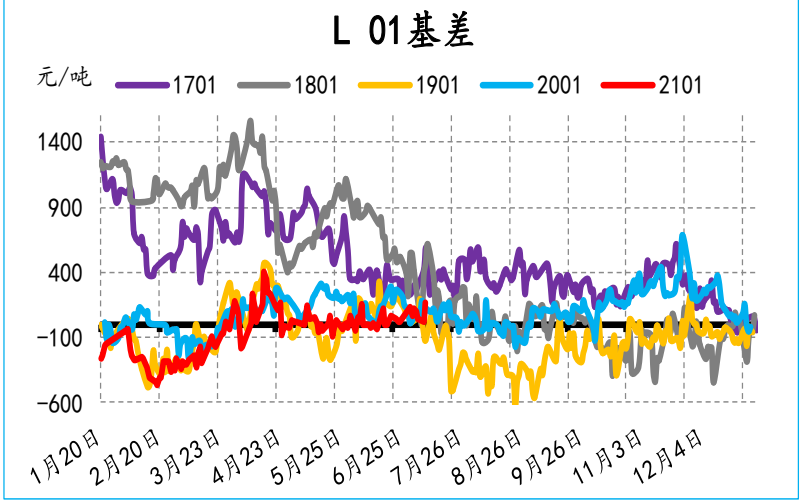
PTA 1-5价差



PTA 5-9价差

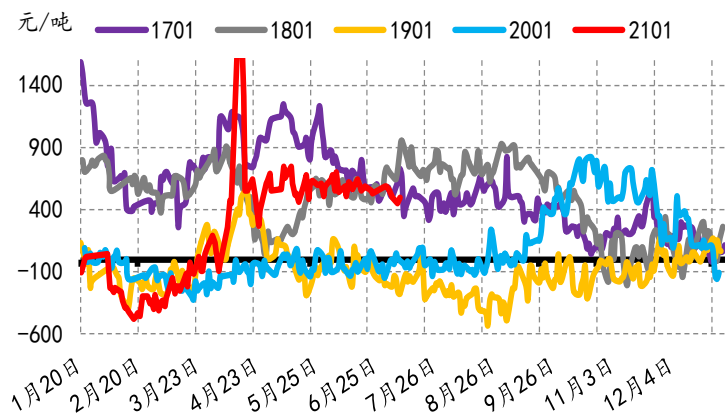


套利跟踪：PE

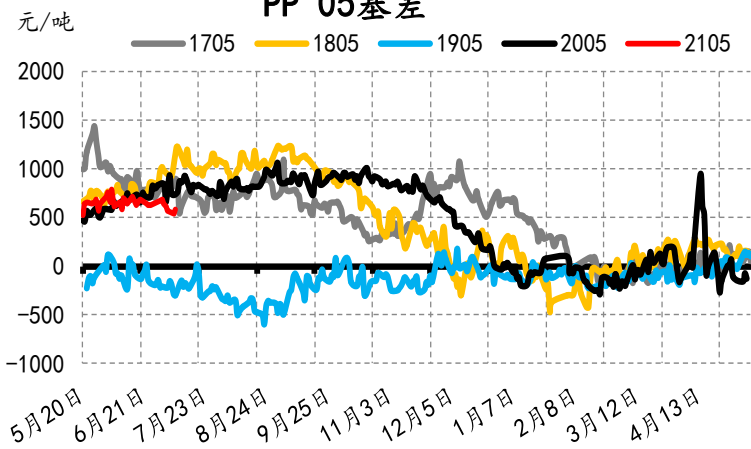


套利跟踪：PP

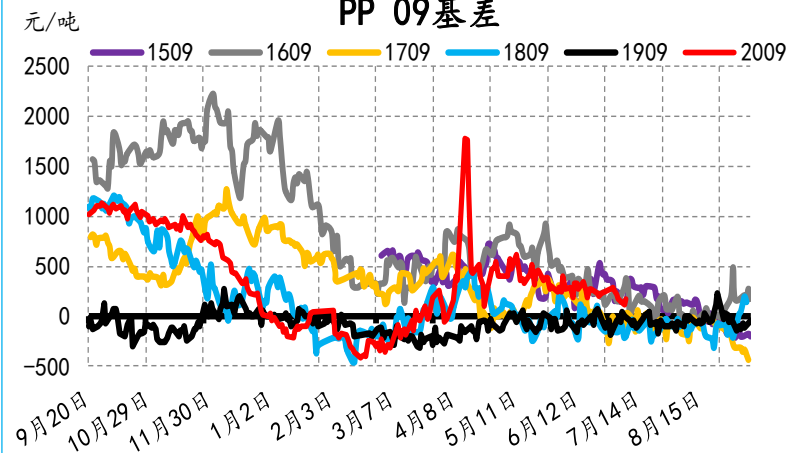
PP 01基差



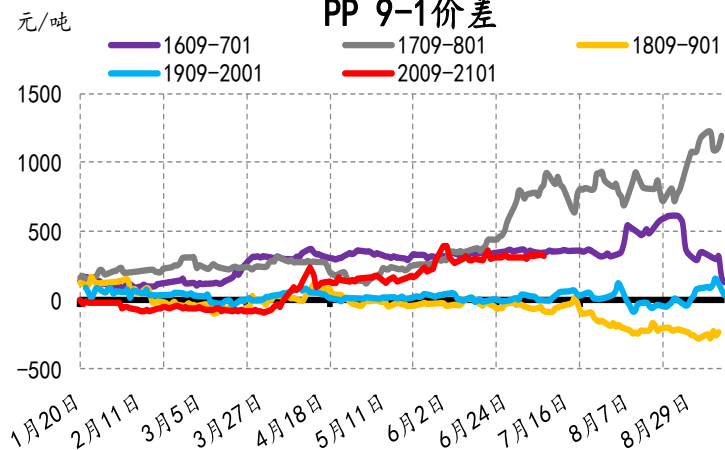
PP 05基差



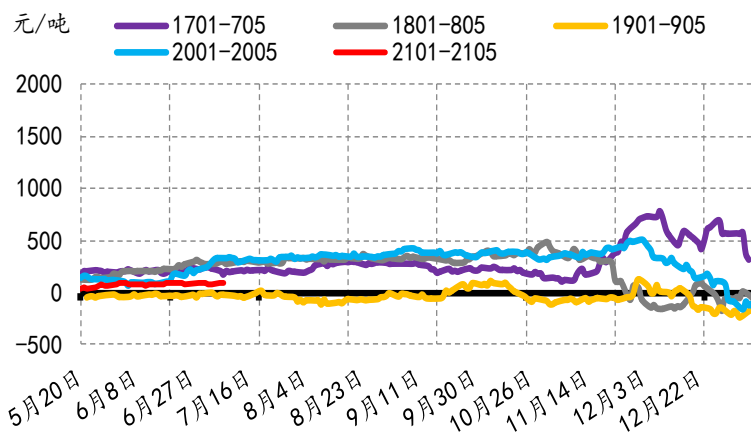
PP 09基差



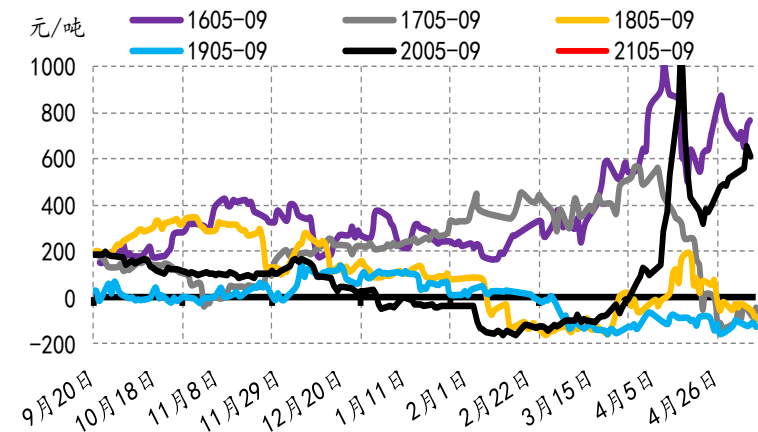
PP 9-1价差



PP 1-5价差

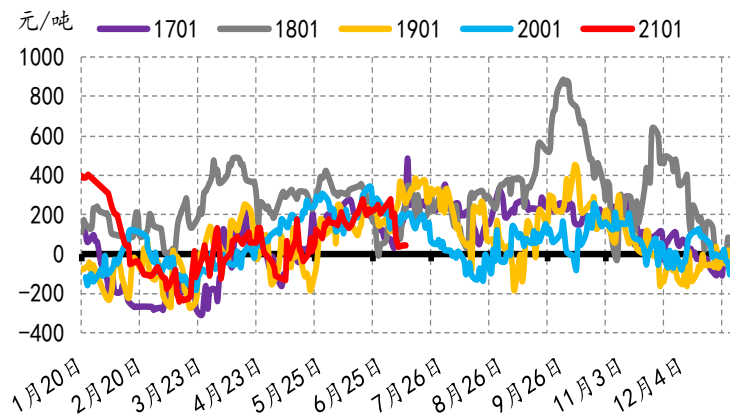


PP 5-9价差

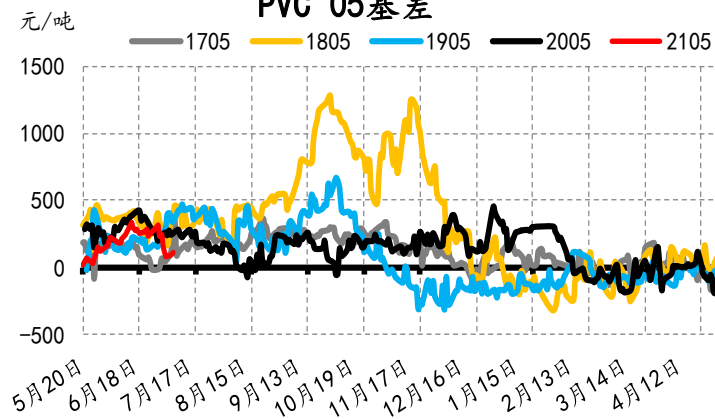


套利跟踪：PVC

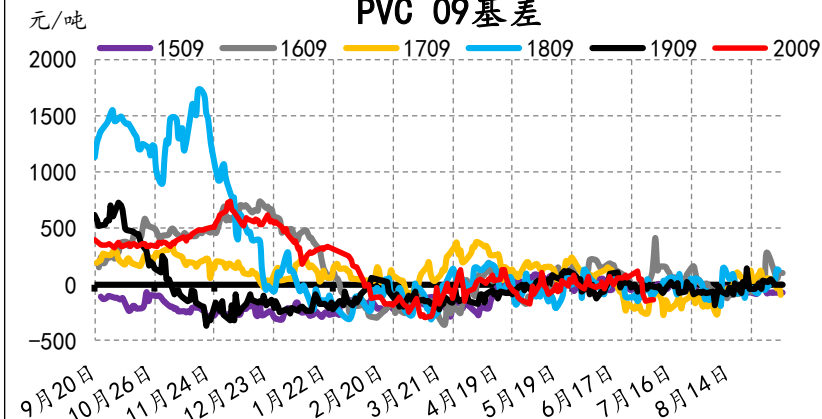
PVC 01基差



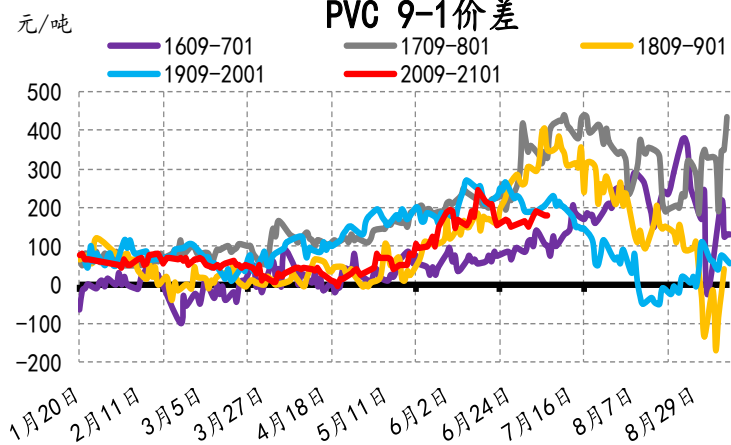
PVC 05基差



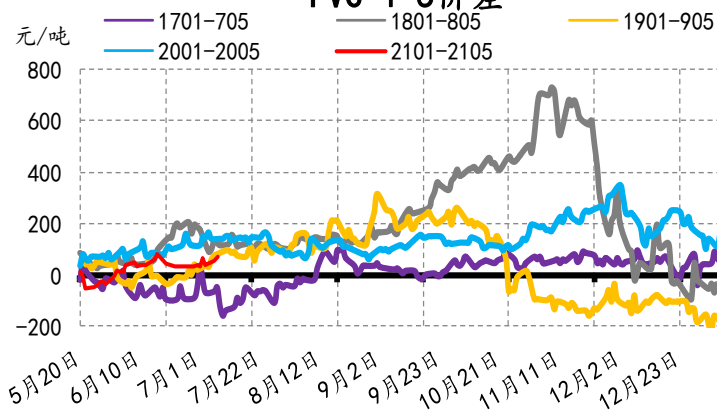
PVC 09基差



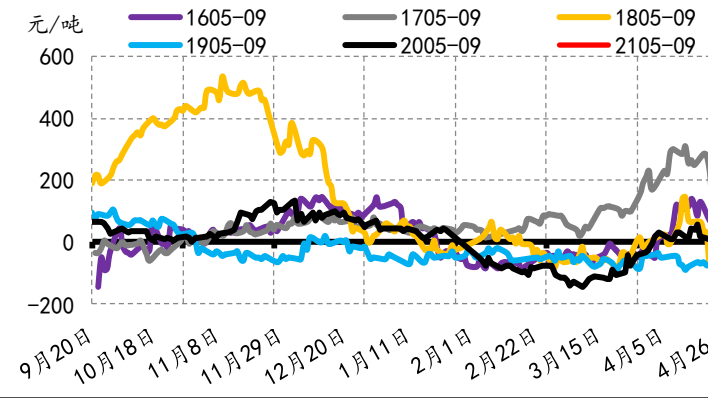
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

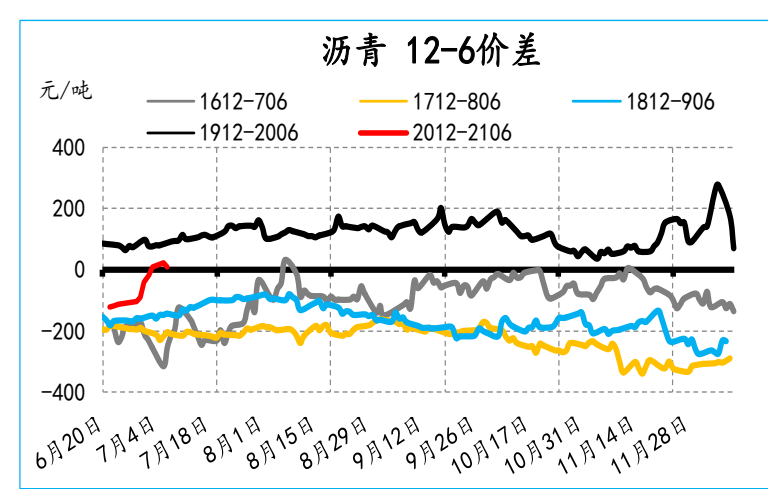
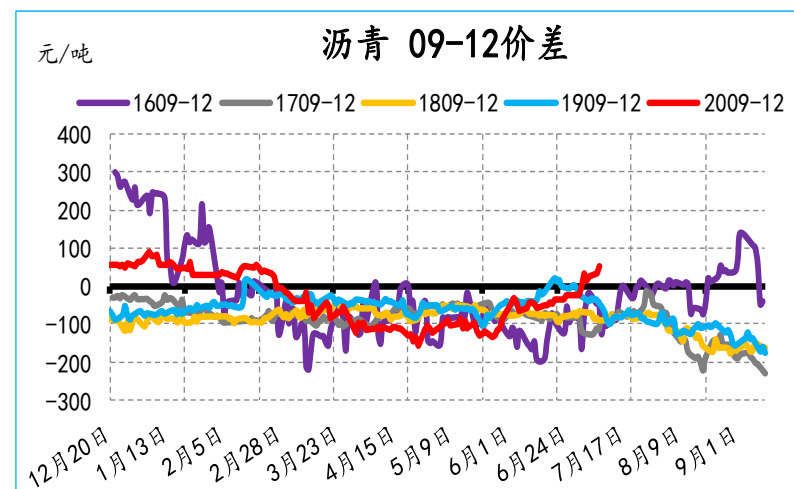
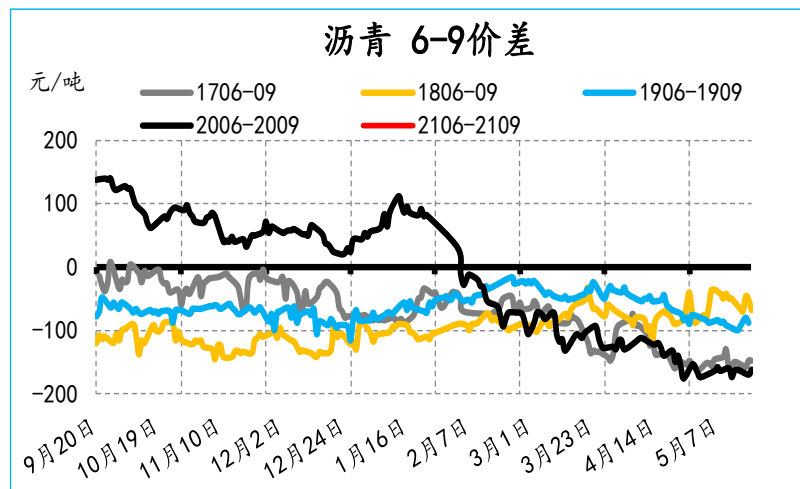
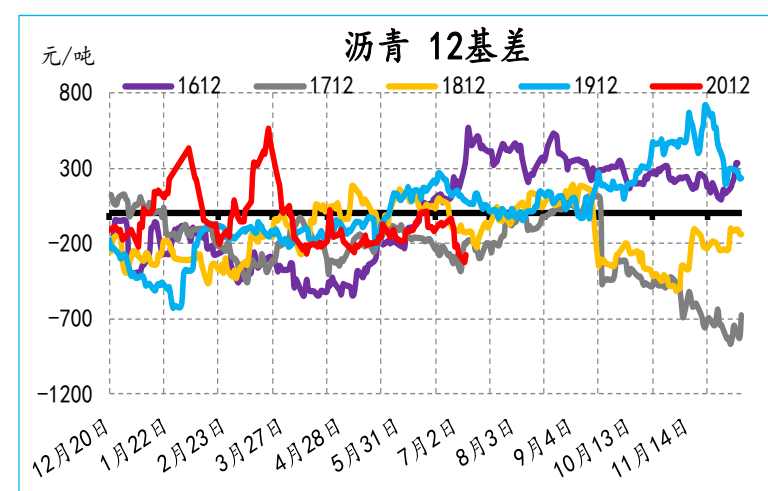
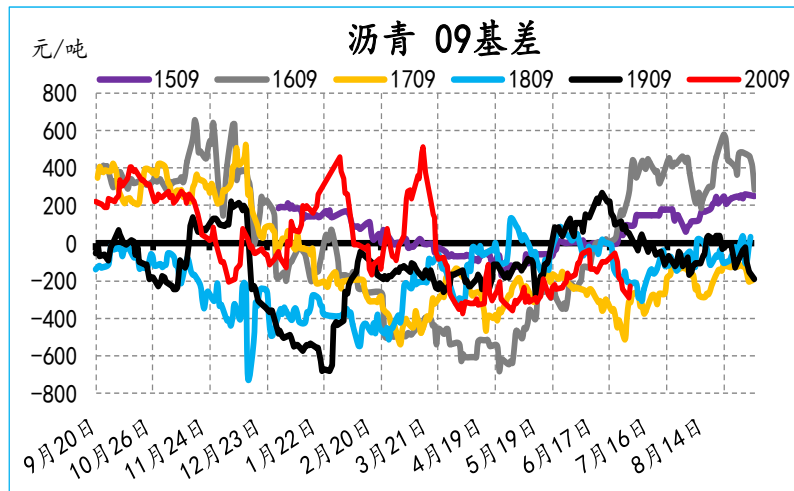
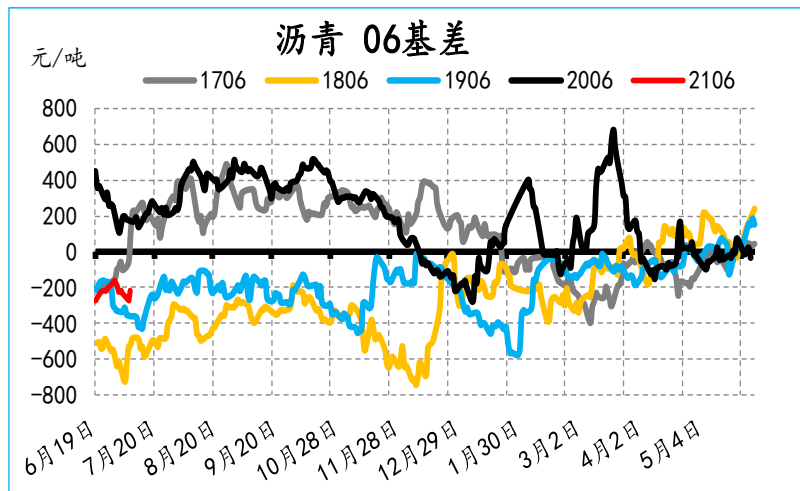


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

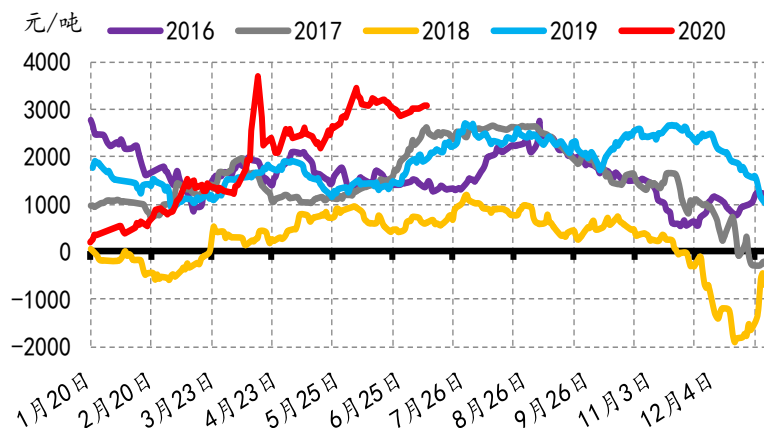
快向“能化小精灵”申请吧！

微信号：hanbb360

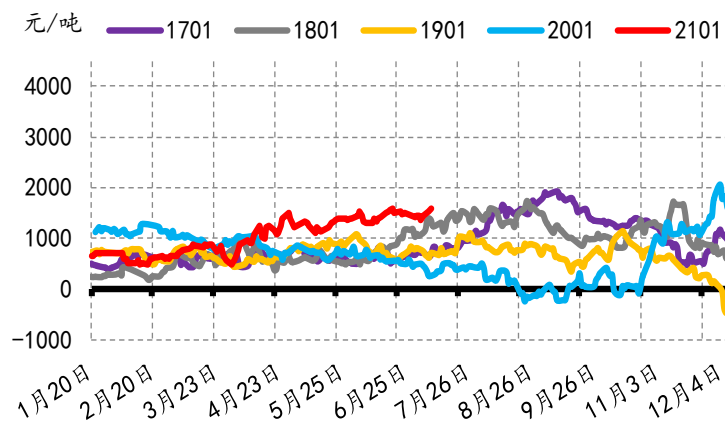


跨品种：PP-3MA

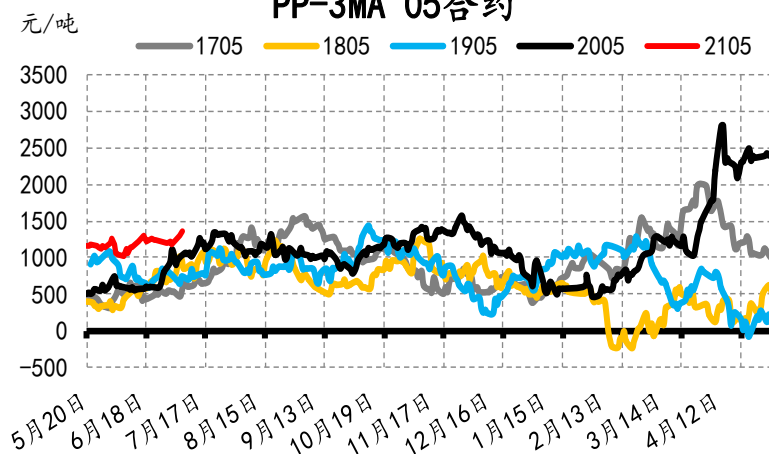
PP-3MA 现货



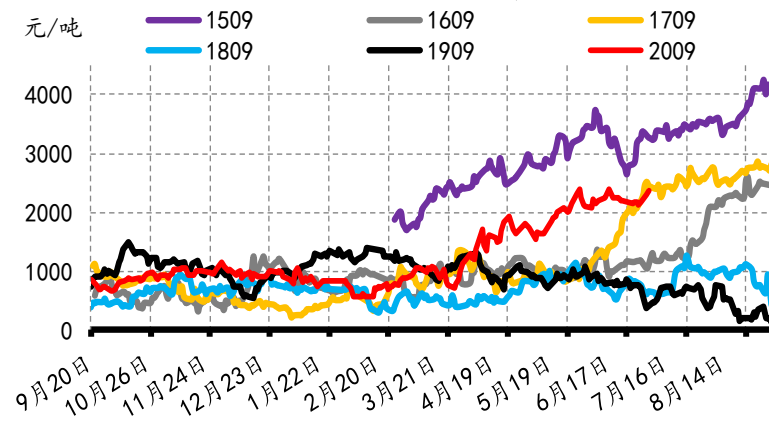
PP-3MA 01合约



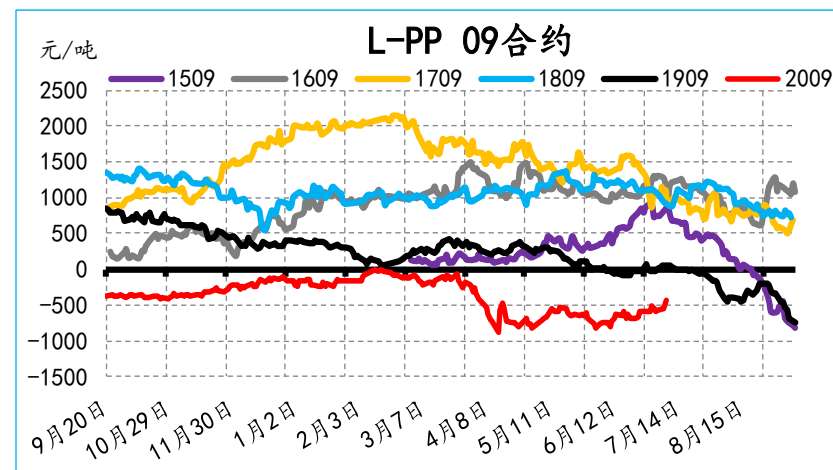
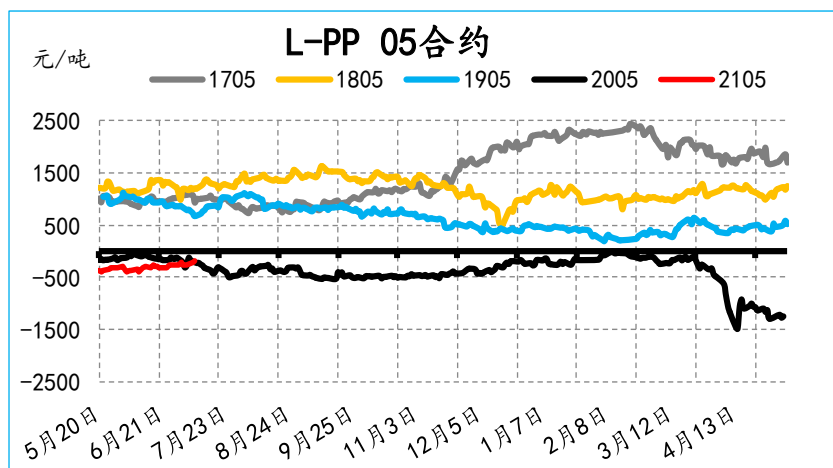
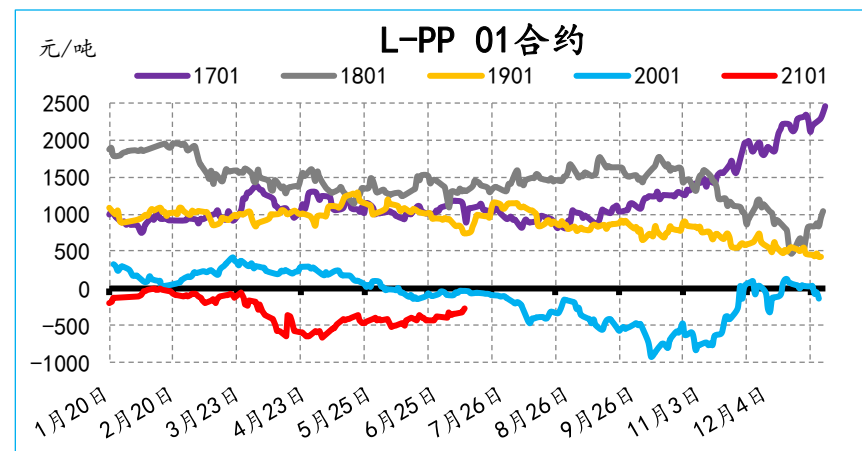
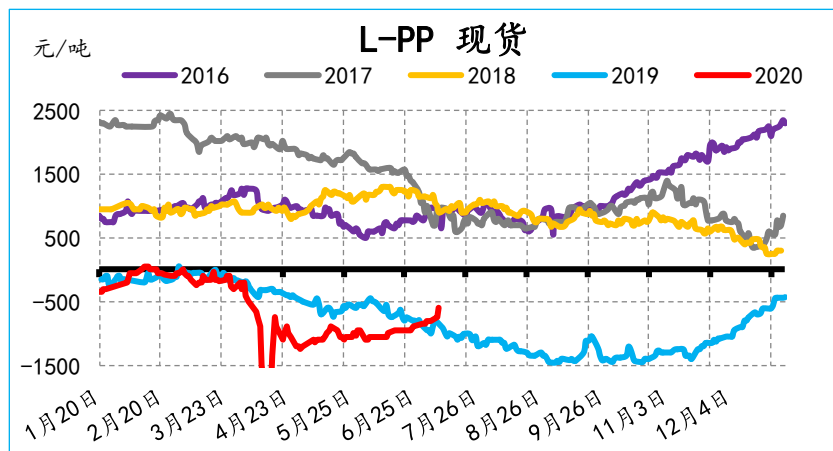
PP-3MA 05合约



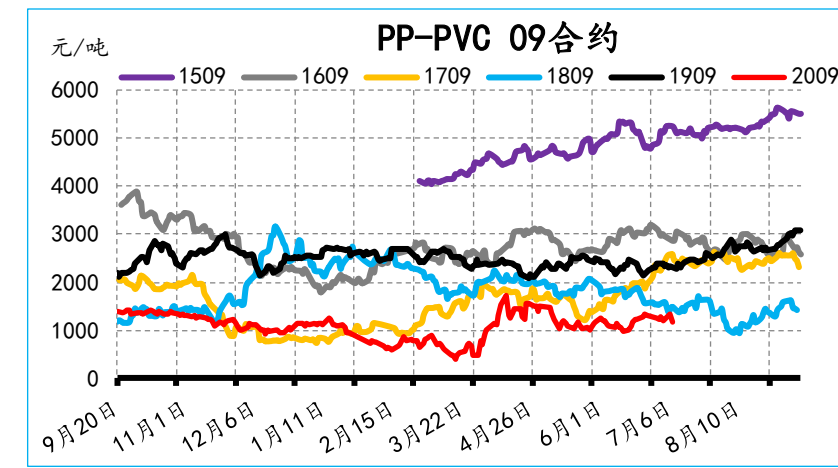
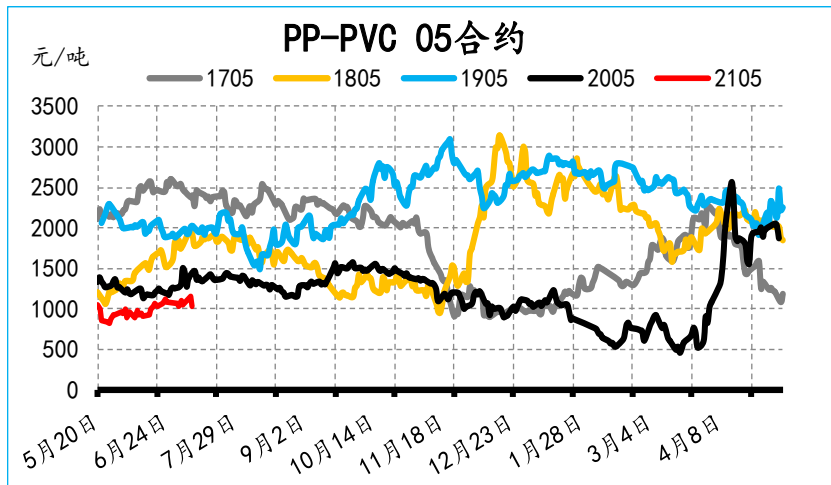
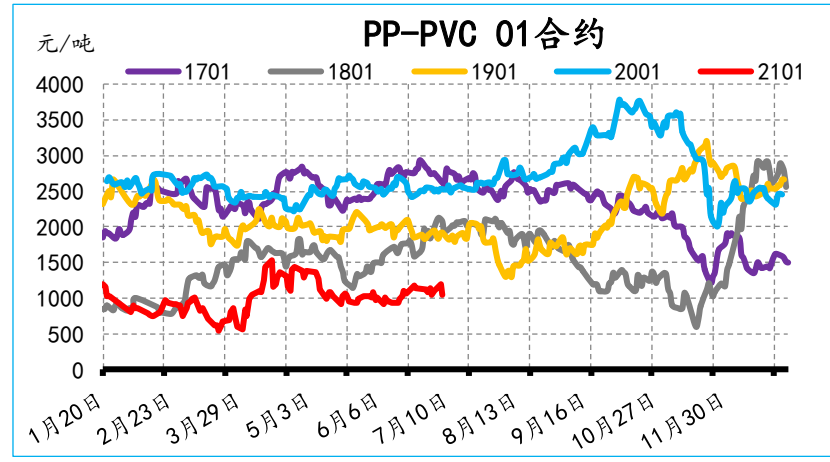
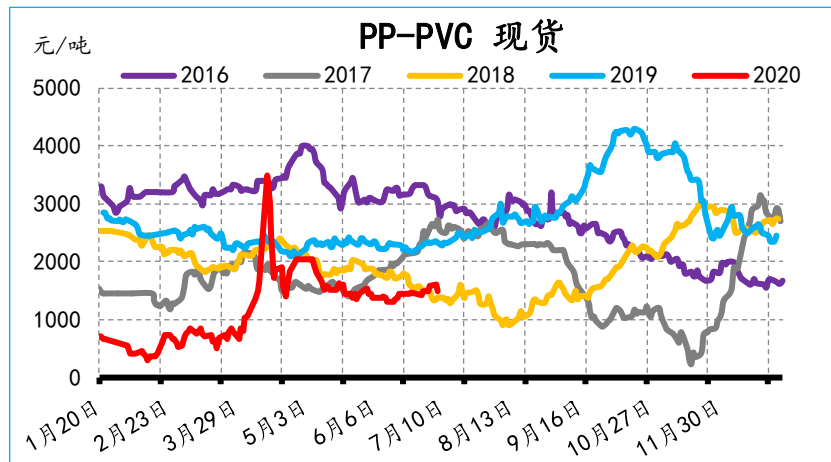
PP-3MA 09合约



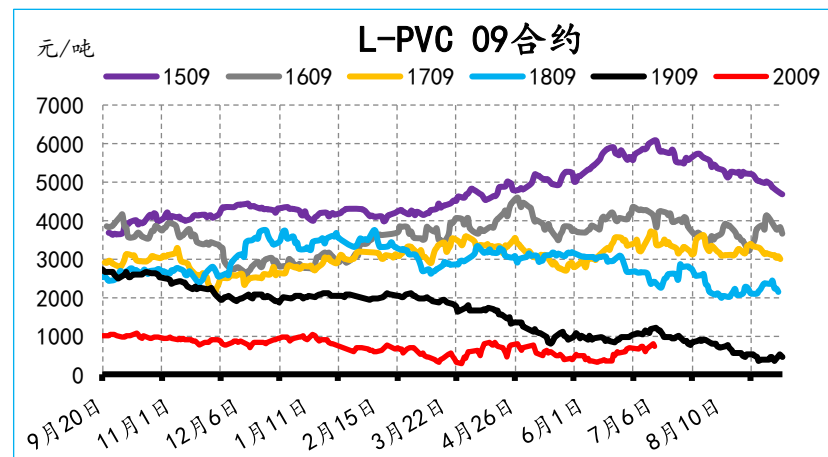
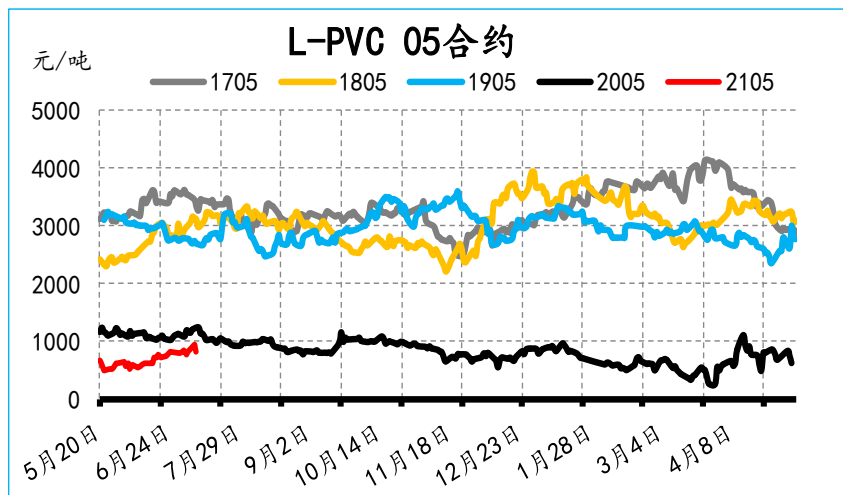
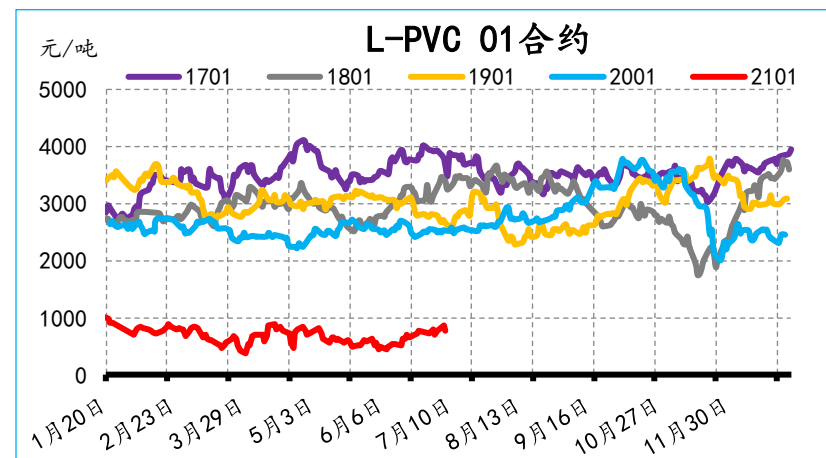
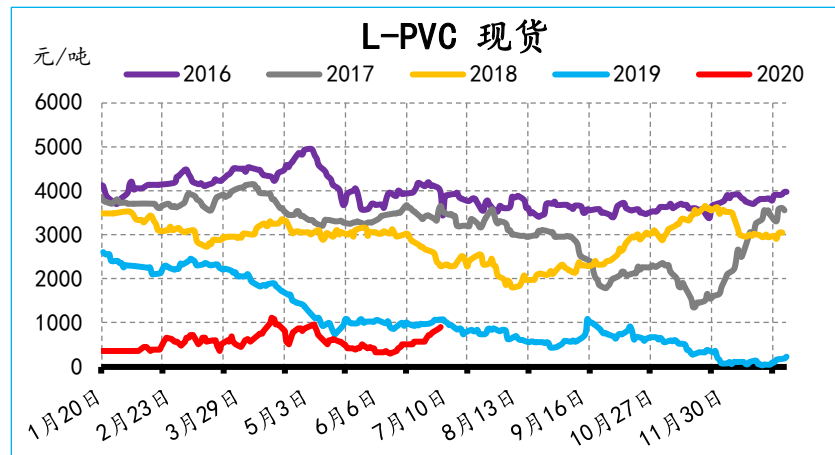
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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