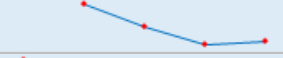
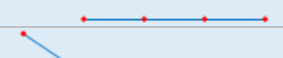
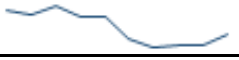
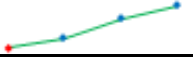


跨期数据跟踪

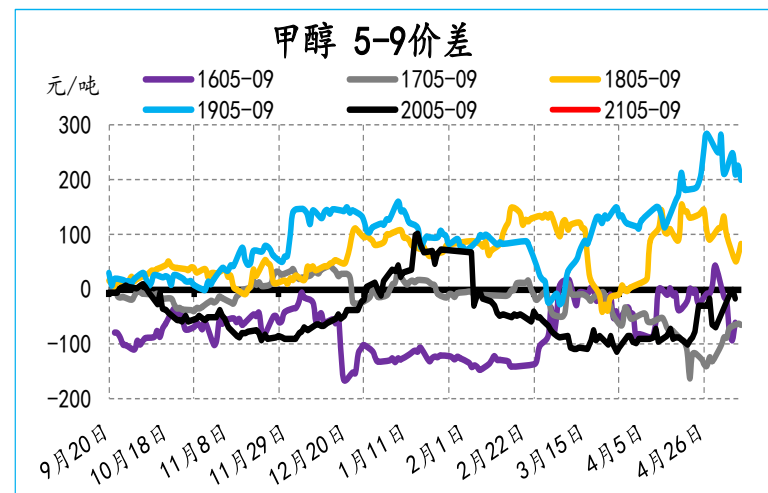
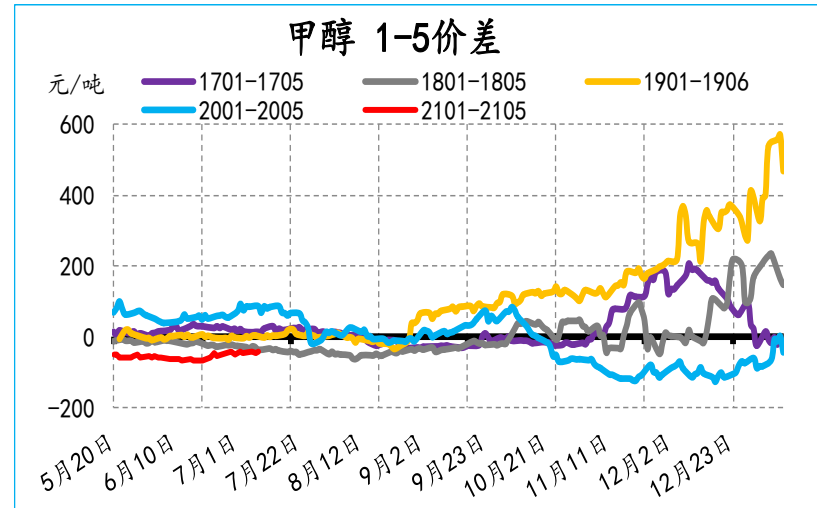
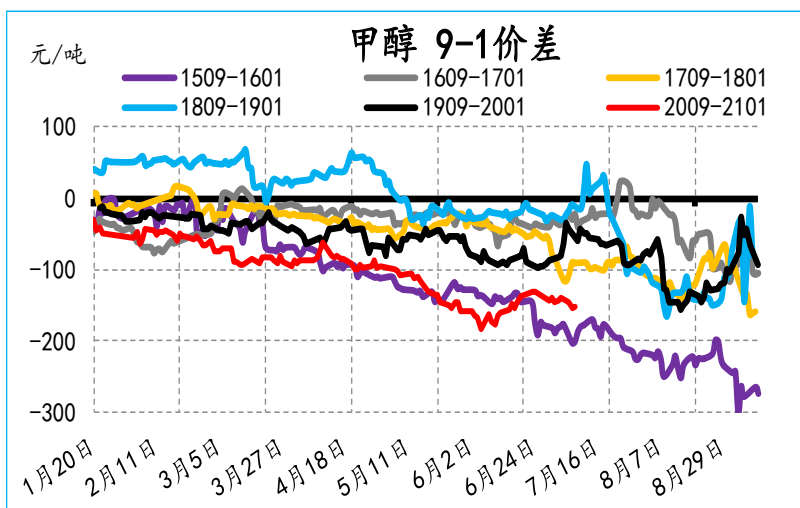
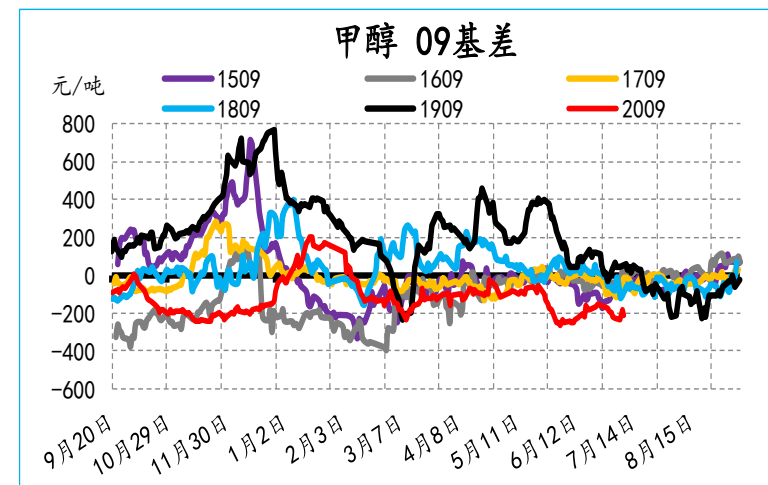
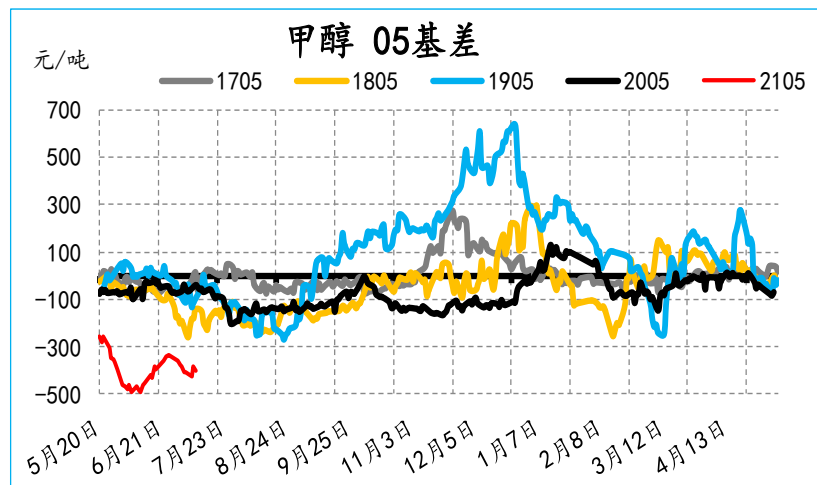
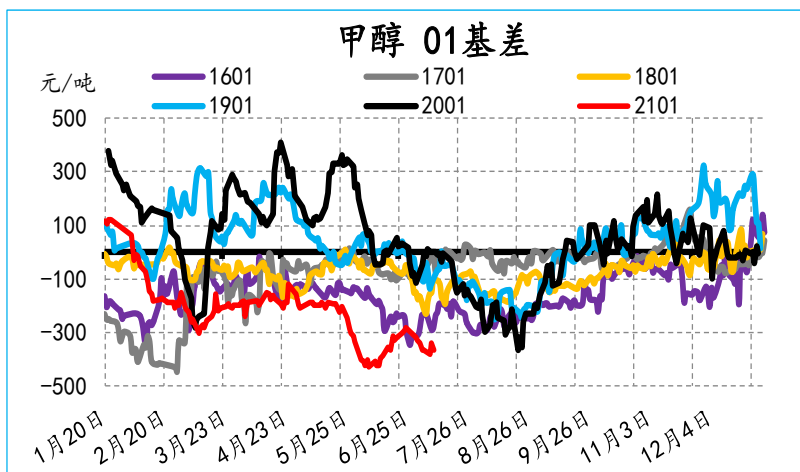
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 6月8日	10日前 6月22日	5日前 7月1日	昨日 7月7日	今日 7月8日	近一个月走势图	建议
跨期	MA9-MA1		-134	-146	-155	-153		
	MA5-MA9	223	192	190	202	193		
	TA9-TA1		-160	-160	-162	-160		
	TA5-TA9	236	256	262	268	264		
	L9-L1		75	110	150	190		
	L5-L9	40	-45	-95	-165	-220		
	PP9-PP1		314	303	320	325		
	PP5-PP9	-372	-411	-389	-412	-417		
	V9-V1		170	165	180	195		
	V5-V9	-205	-200	-200	-250	-280		
	BU9-BU12	-60	-34	32	52	28		
	BU6-BU9	-98	154	8	-60	-18		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1440	1430	1430	1430	1430		

基差数据跟踪

2020年07月08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	0.00		257.00	80.00		3.4%	
PE	7400	100.00		100.00	80.00		1.4%	
PVC	6450	50.00		-65.00	75.00		-1.0%	
PTA	3565	0.00		-71.00	-14.00		-2.0%	
EG	3475	0.00		-92.00	-19.00		-2.6%	
甲醇	1590	0.00		-211.00	9.00		-11.7%	

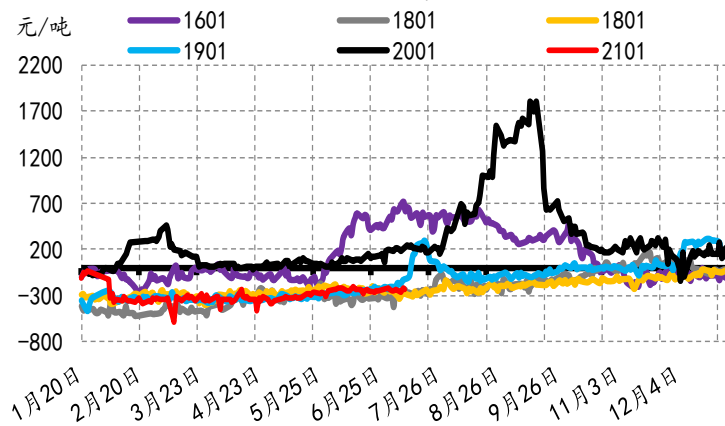
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为9月。

套利跟踪：甲醇

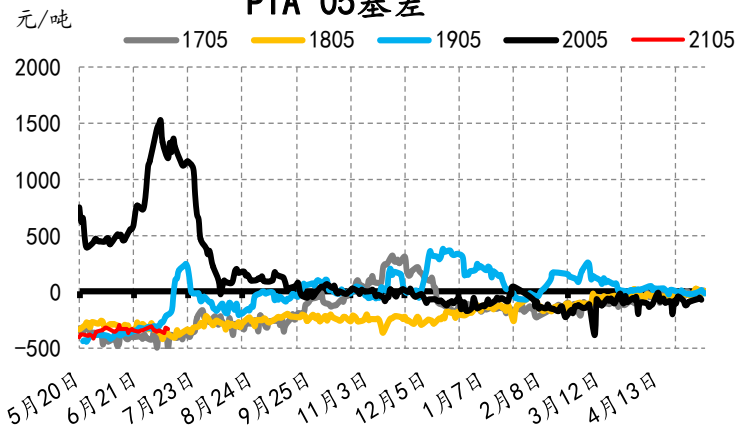


套利跟踪：PTA

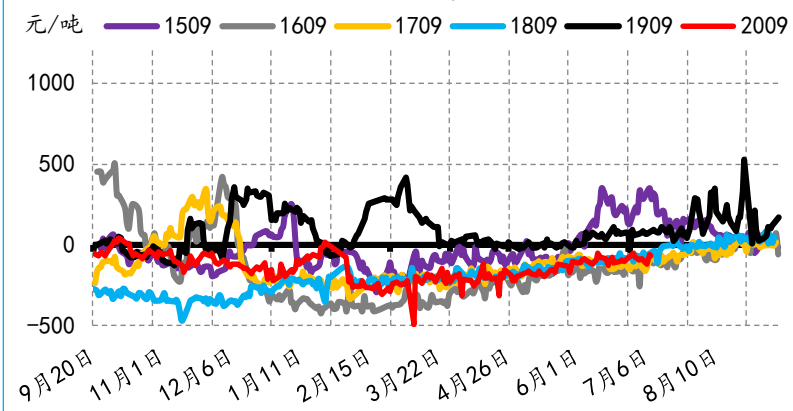
PTA 01基差



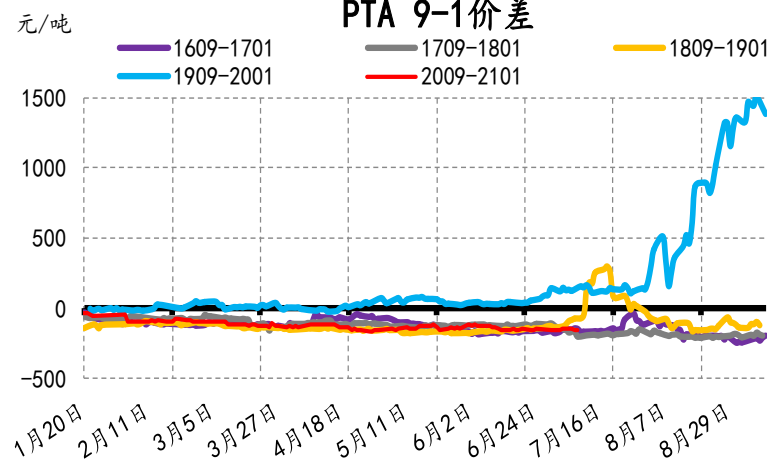
PTA 05基差



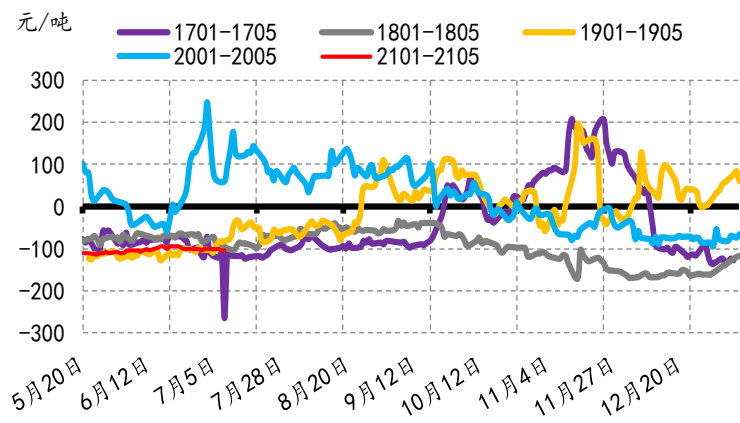
PTA 09基差



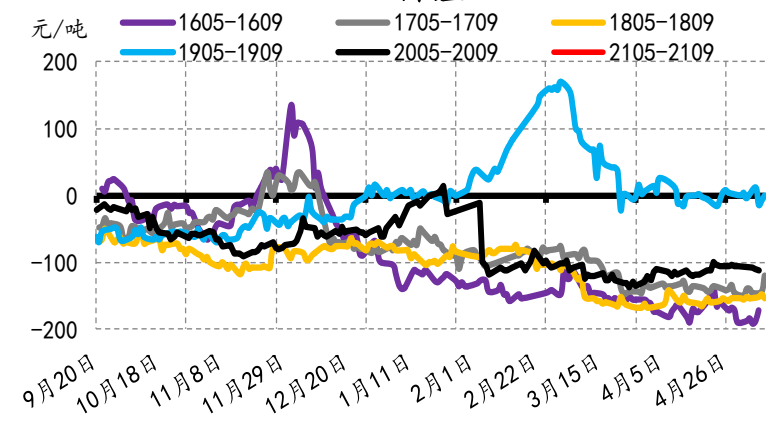
PTA 9-1价差



PTA 1-5价差

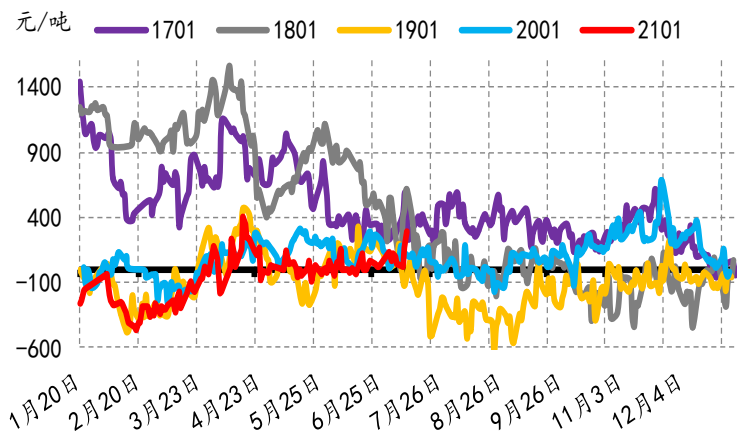


PTA 5-9价差

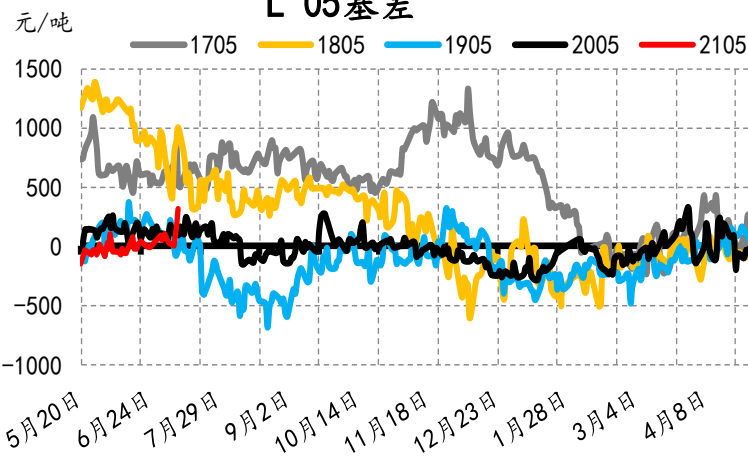


套利跟踪：PE

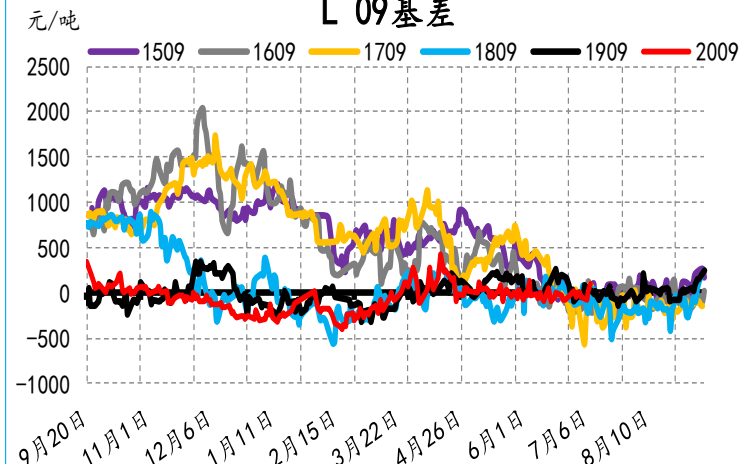
L 01基差



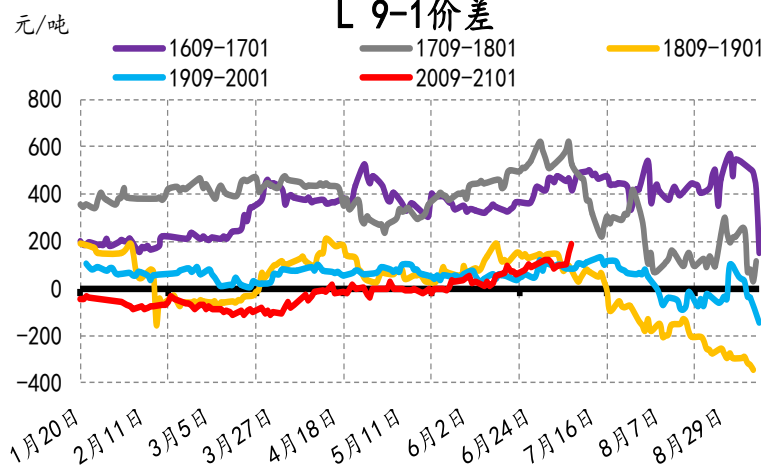
L 05基差



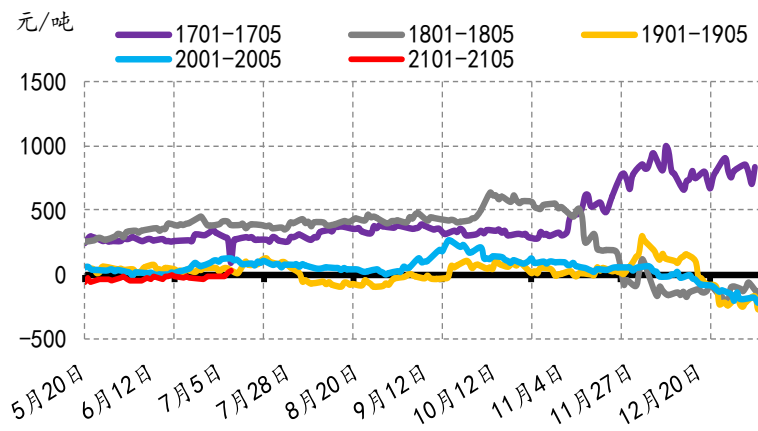
L 09基差



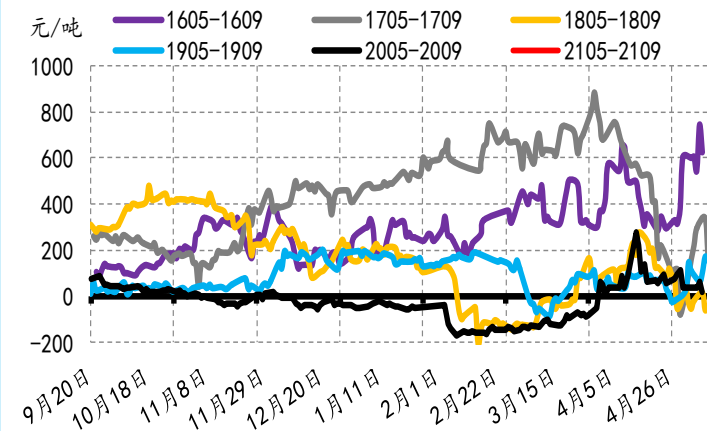
L 9-1价差



L 1-5价差

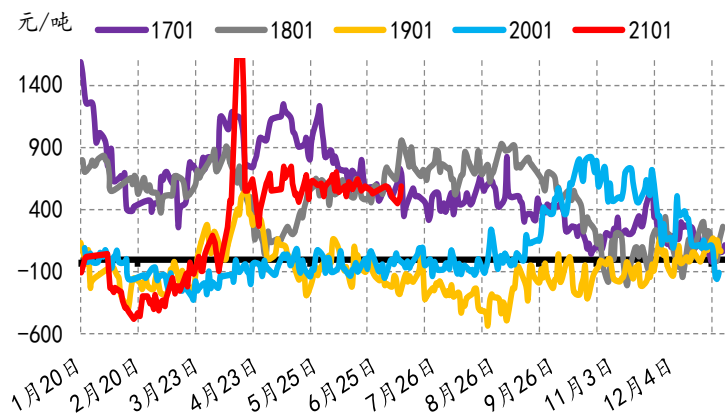


L 5-9价差

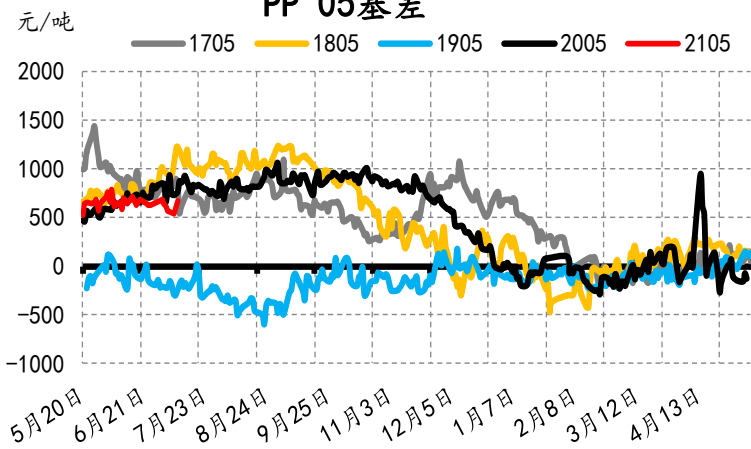


套利跟踪：PP

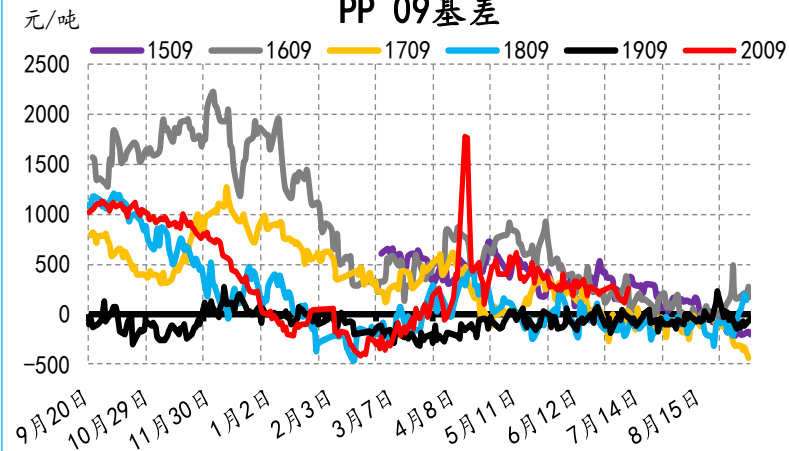
PP 01基差



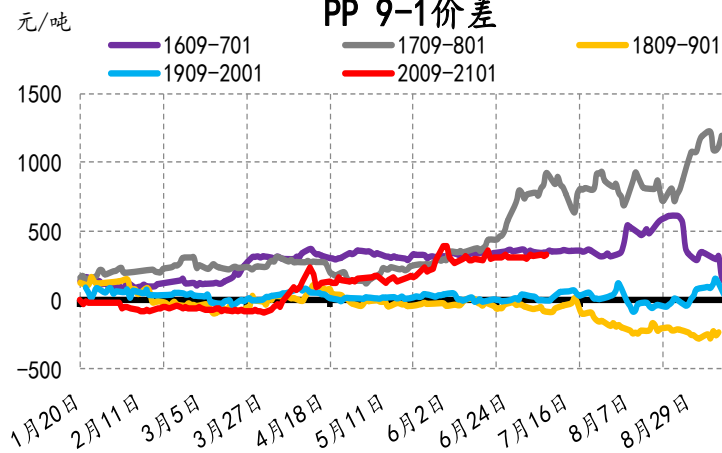
PP 05基差



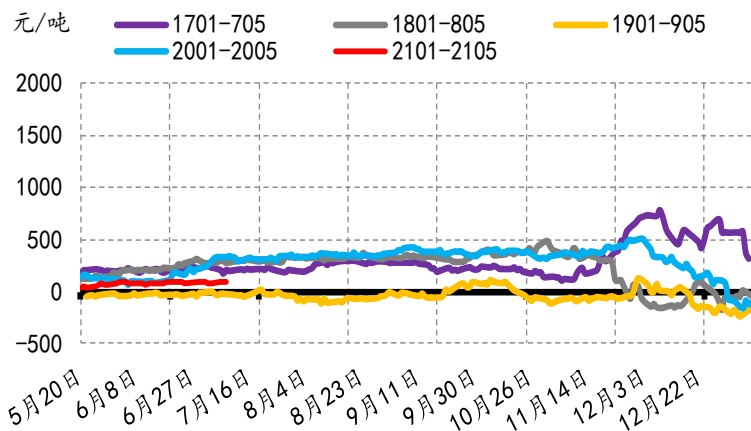
PP 09基差



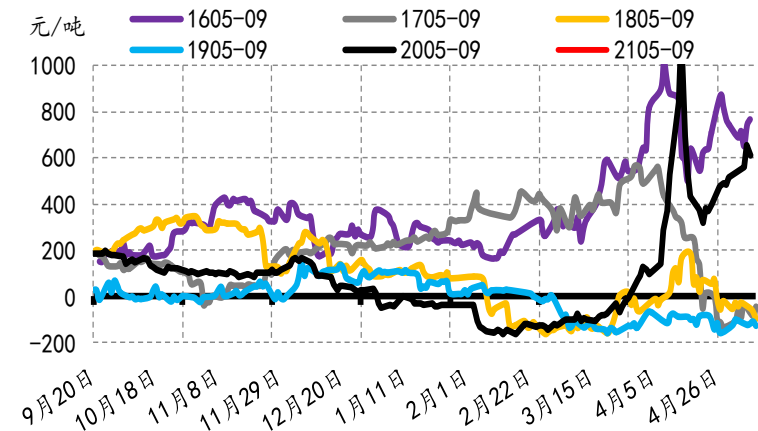
PP 9-1价差



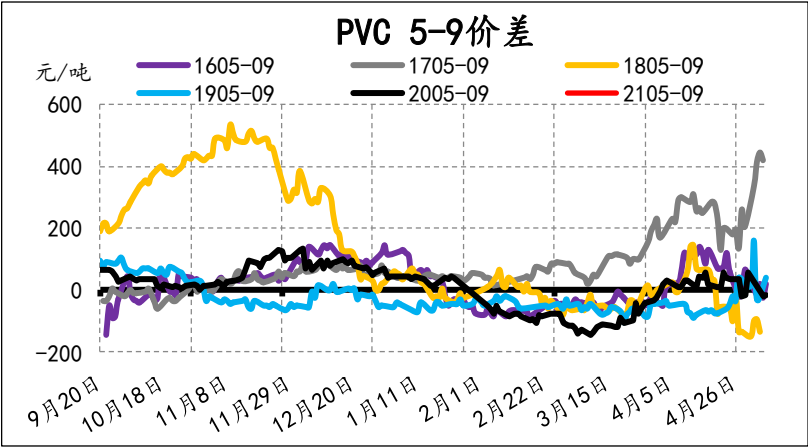
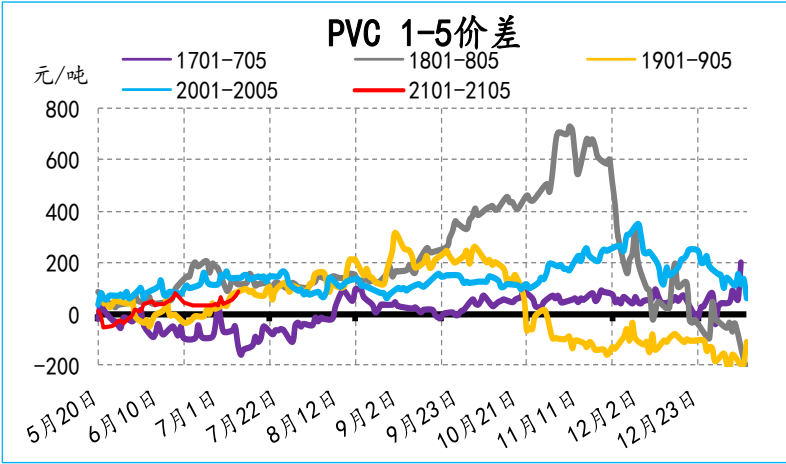
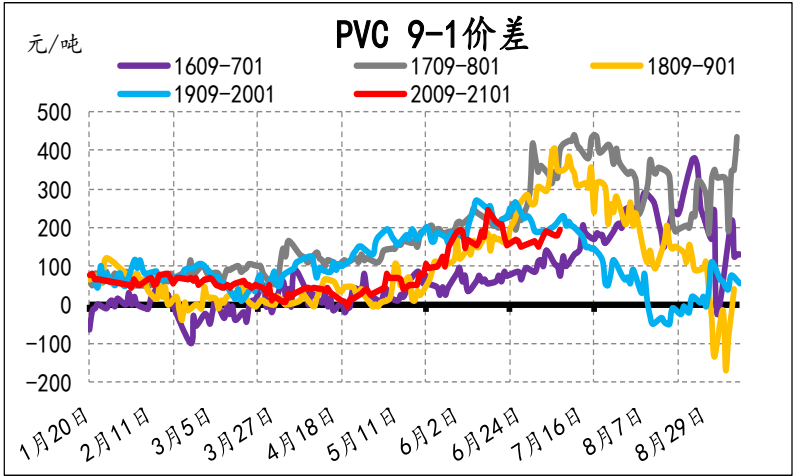
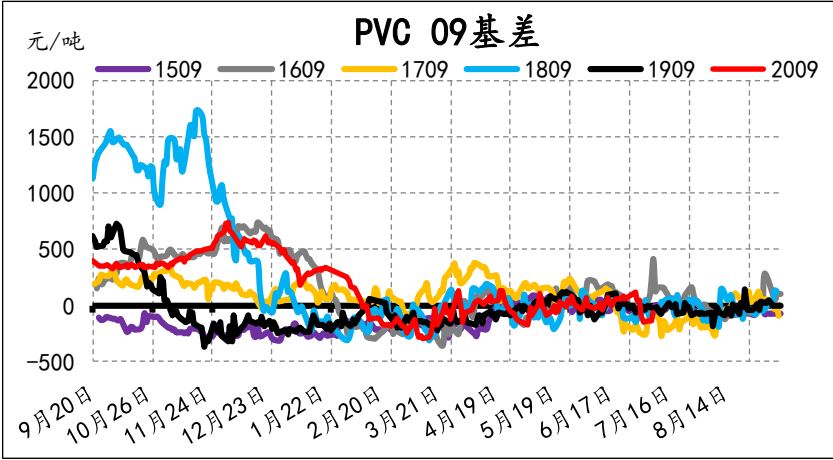
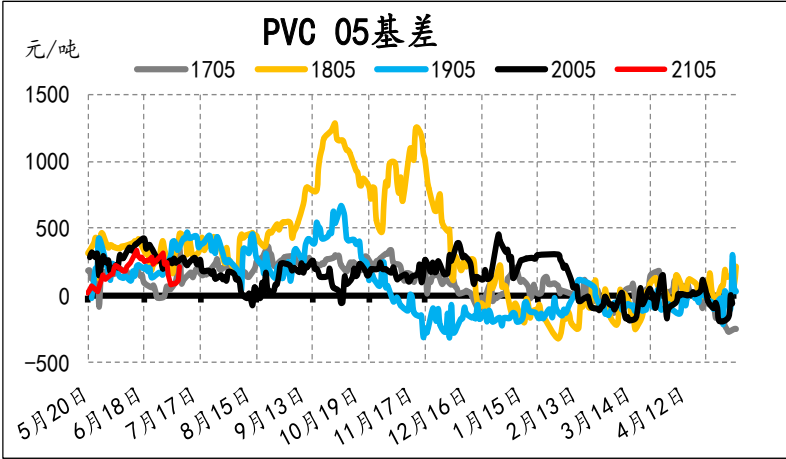
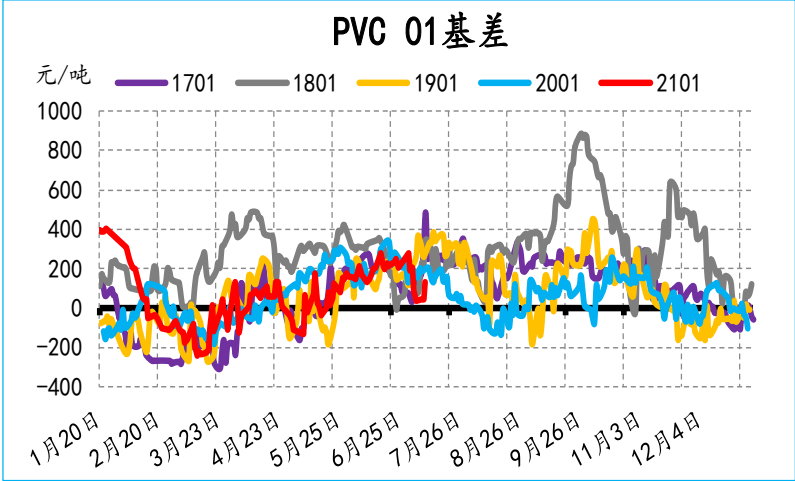
PP 1-5价差



PP 5-9价差



套利跟踪：PVC

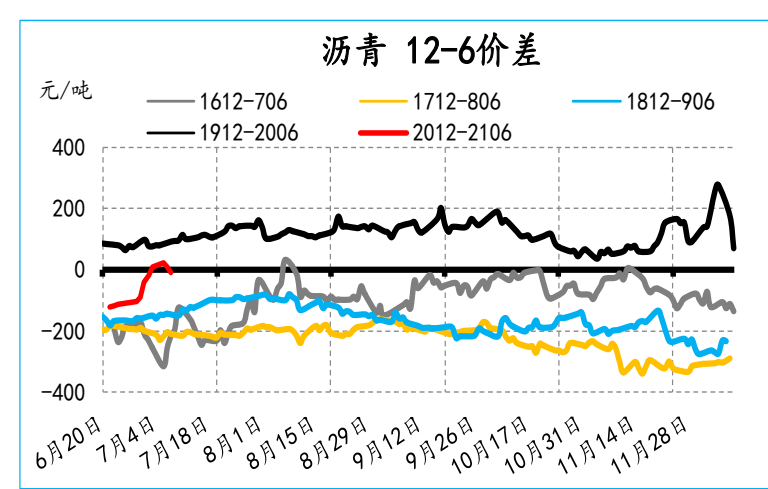
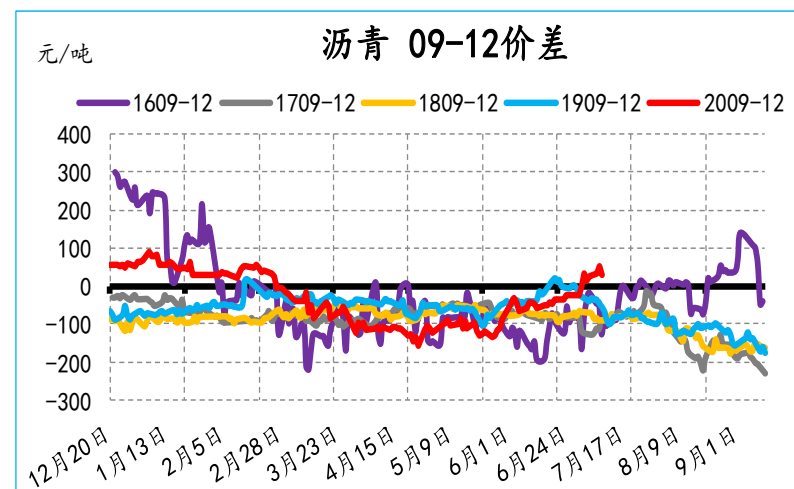
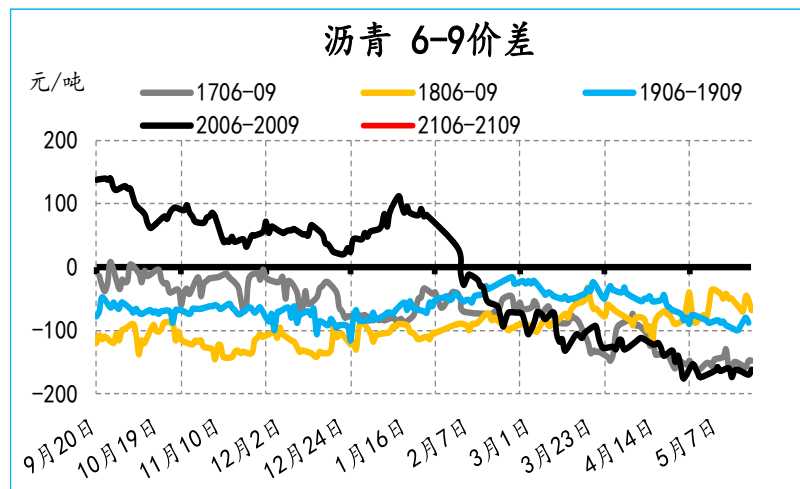
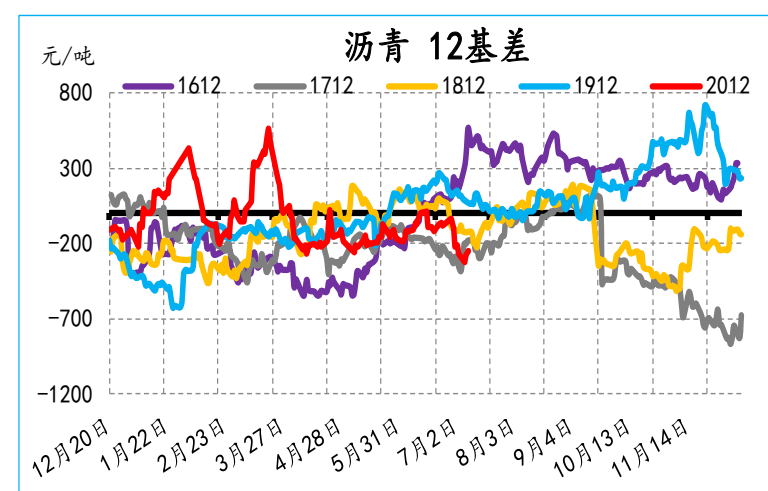
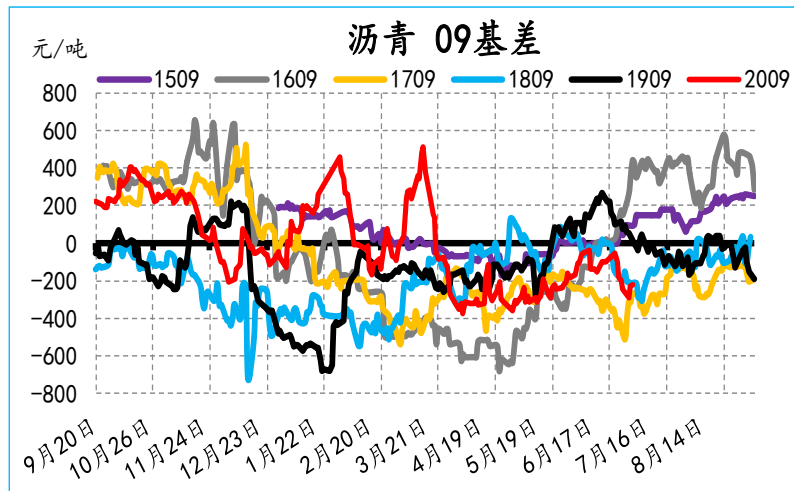
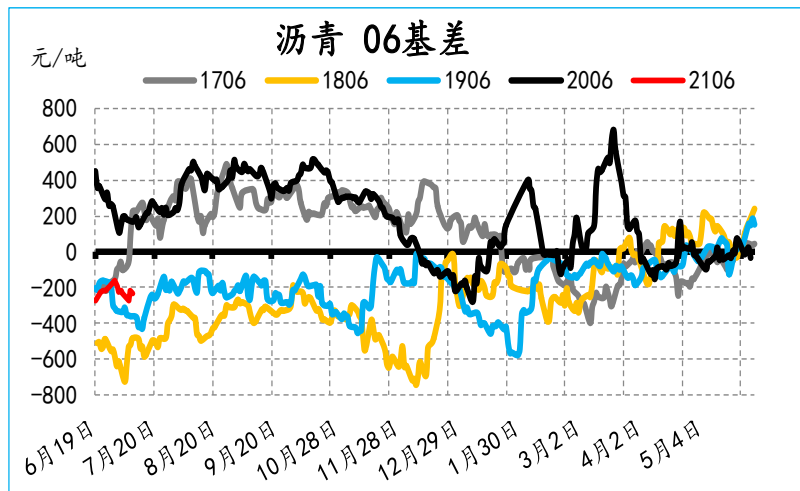


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

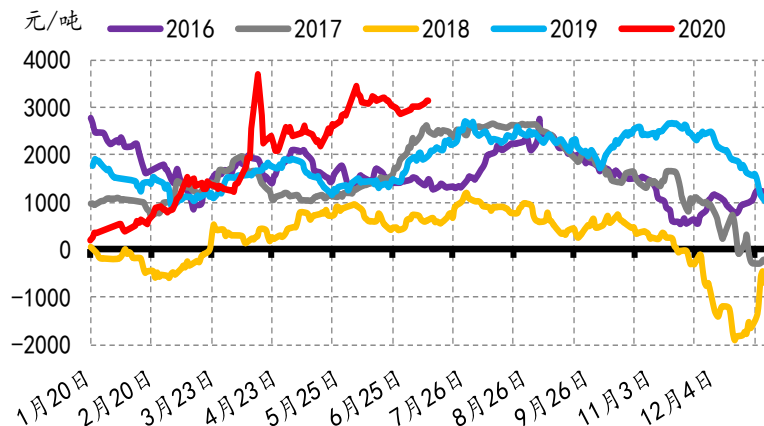
快向“能化小精灵”申请吧！

微信号：hanbb360

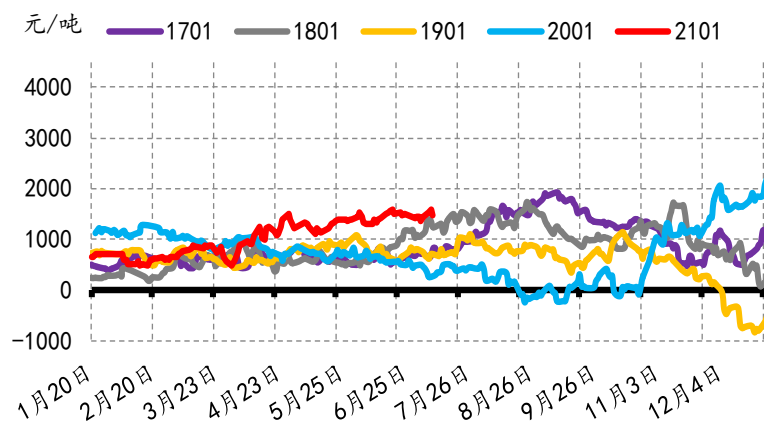


跨品种: PP-3MA

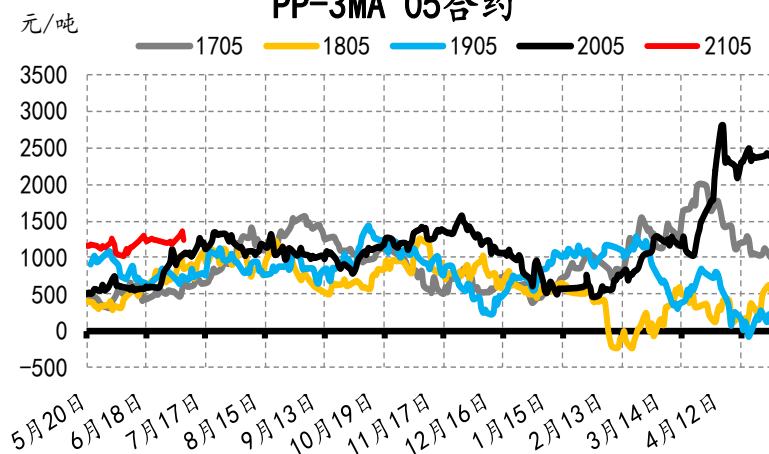
PP-3MA 现货



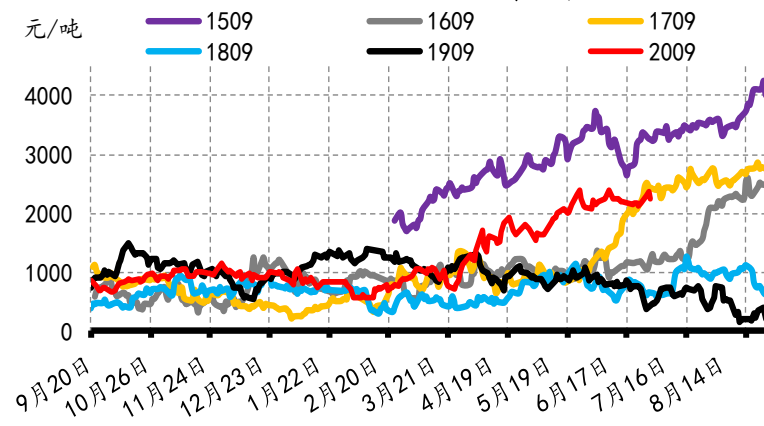
PP-3MA 01合约



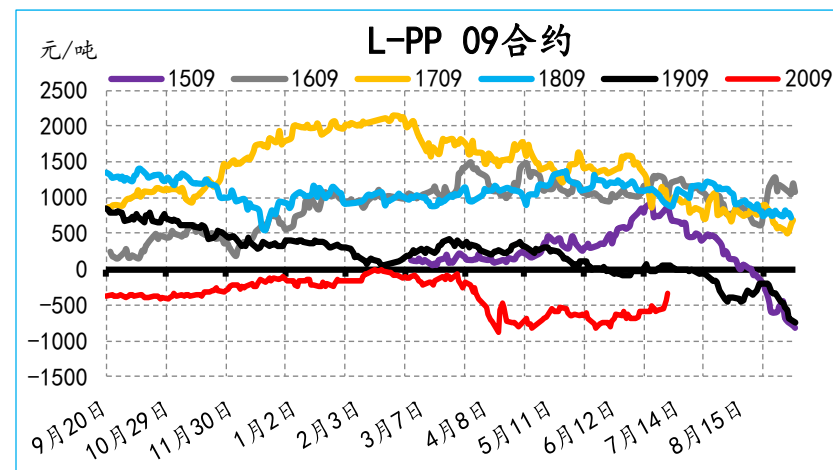
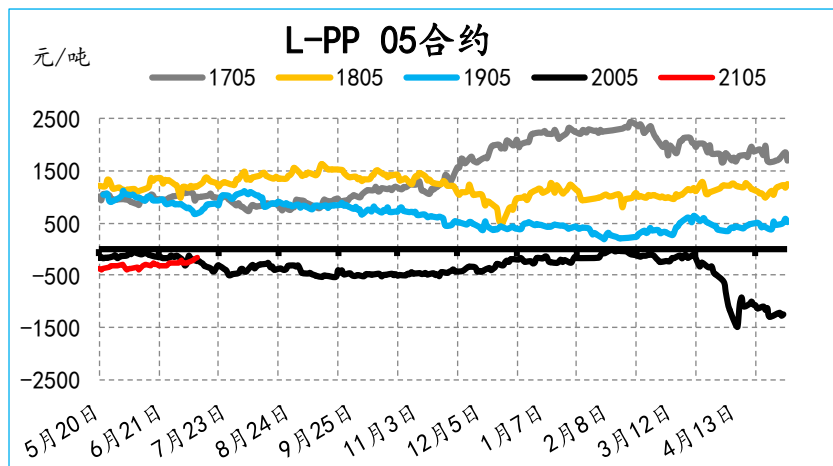
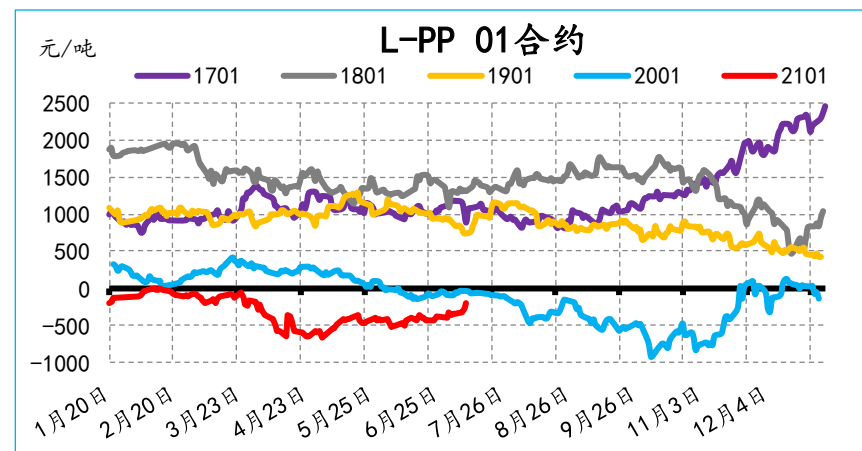
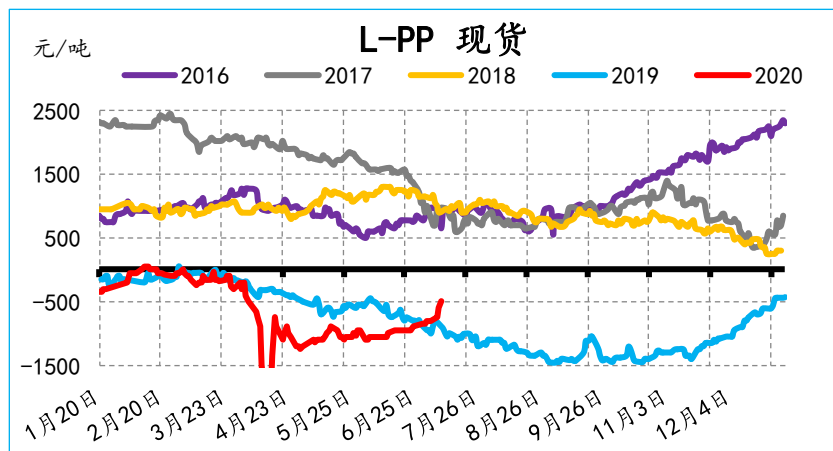
PP-3MA 05合约



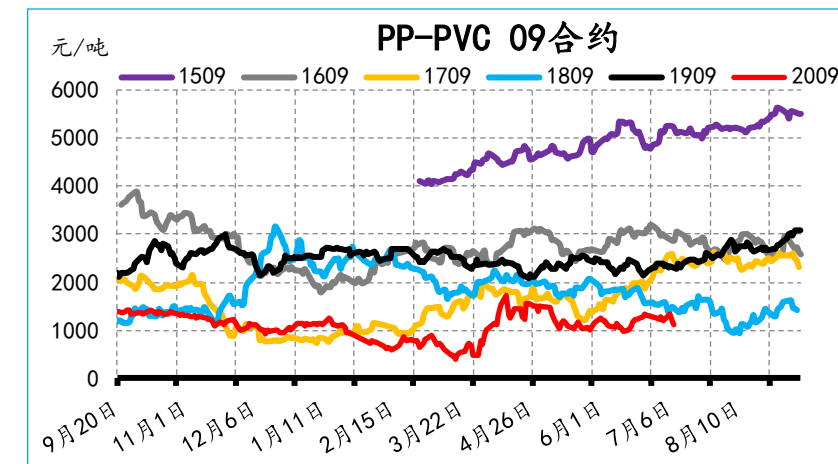
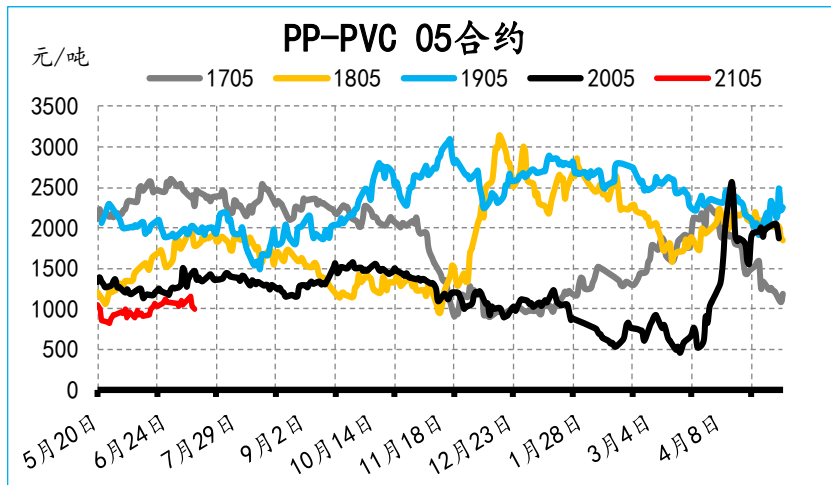
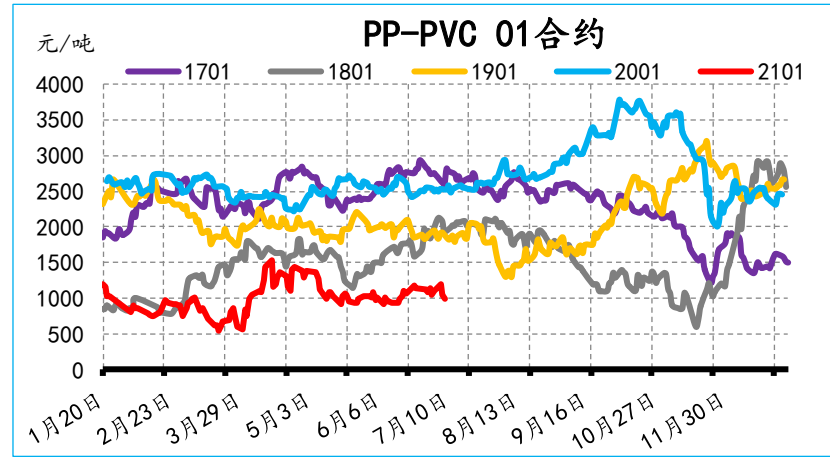
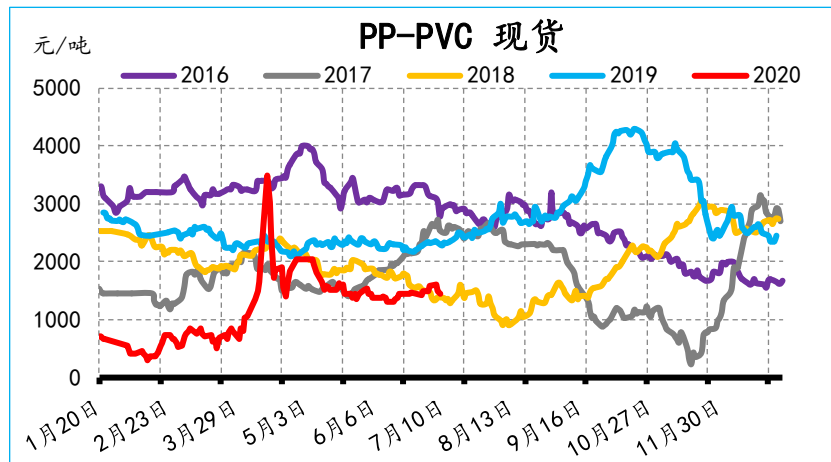
PP-3MA 09合约



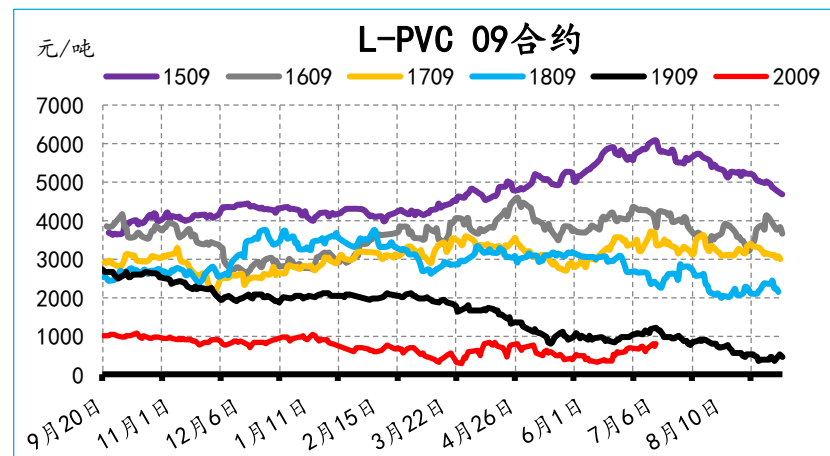
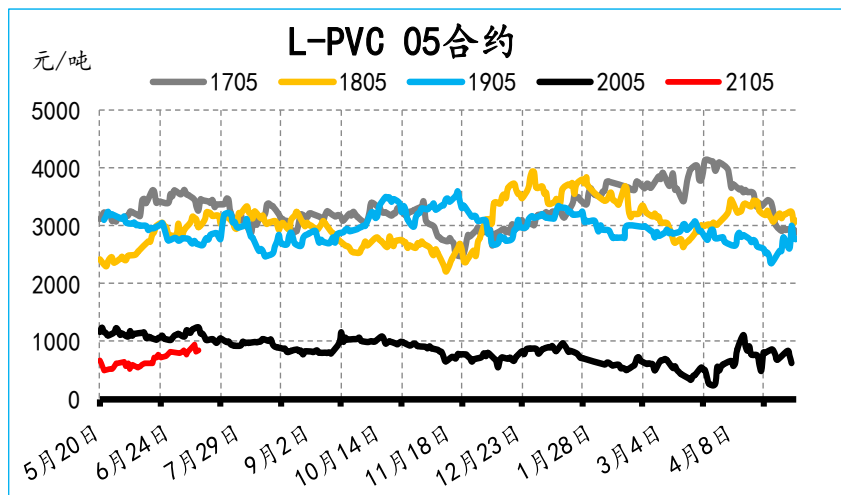
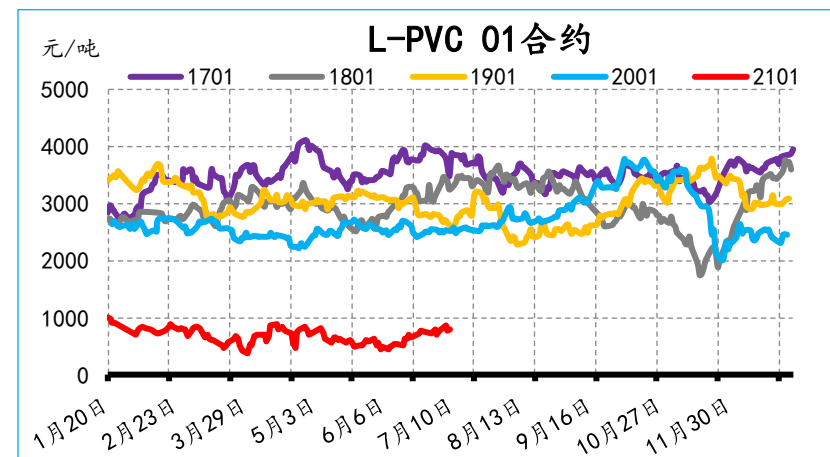
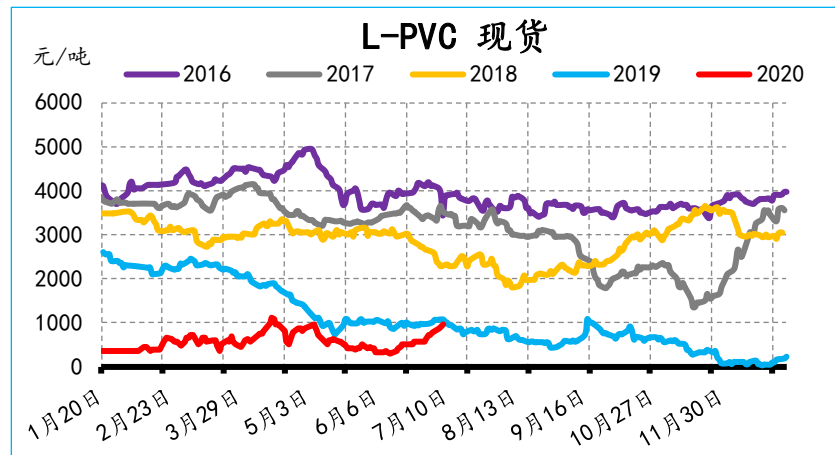
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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