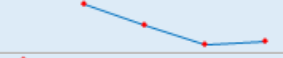
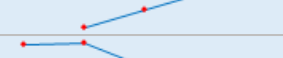
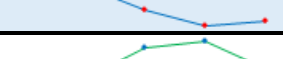
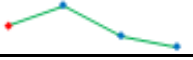
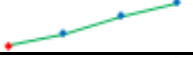
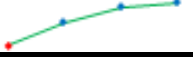


跨期数据跟踪

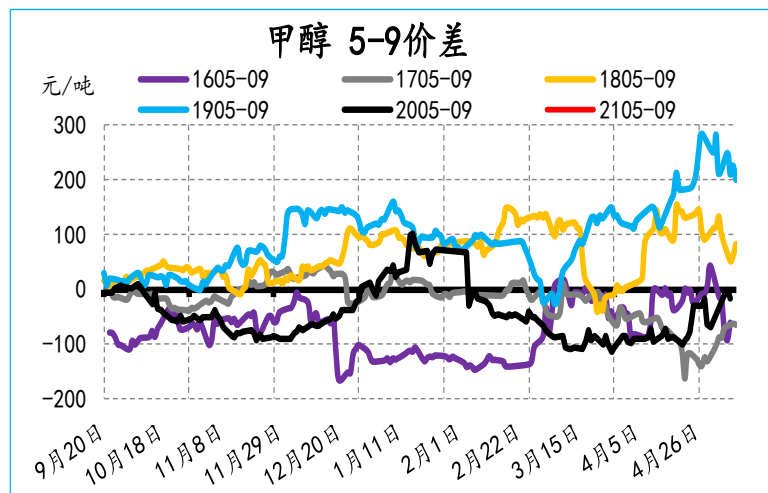
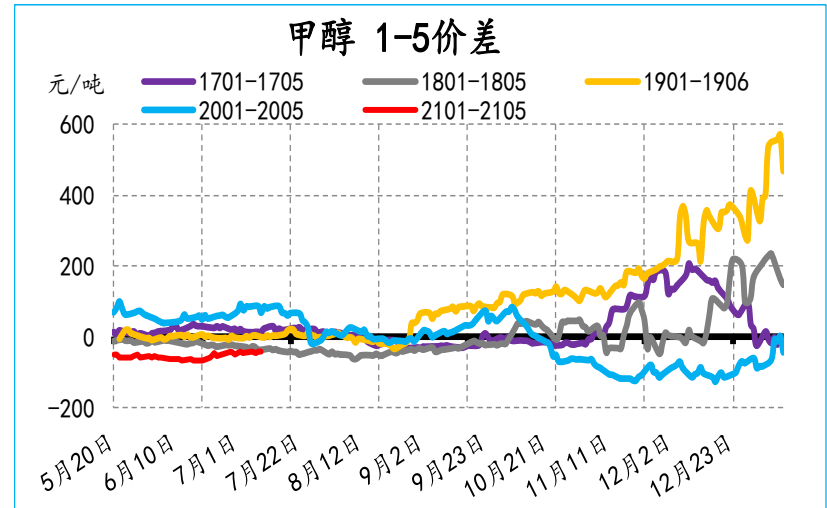
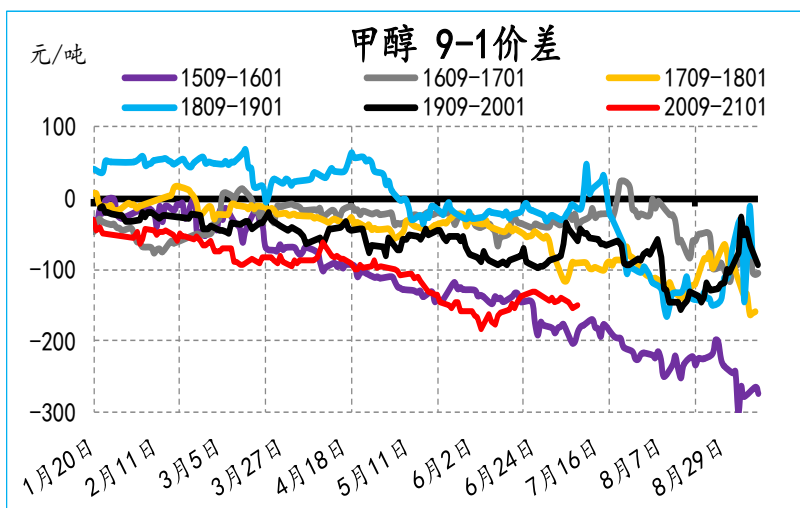
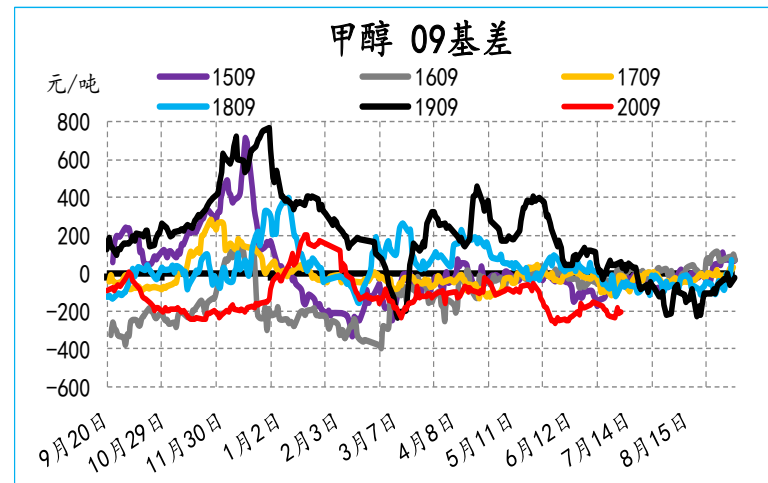
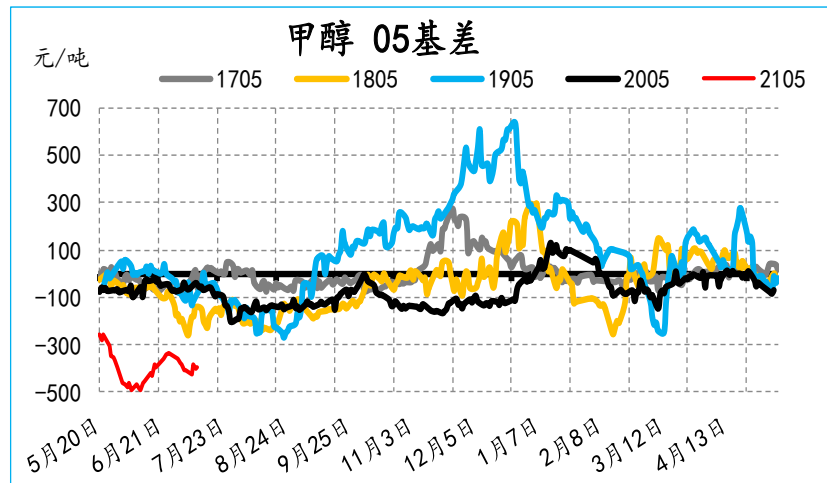
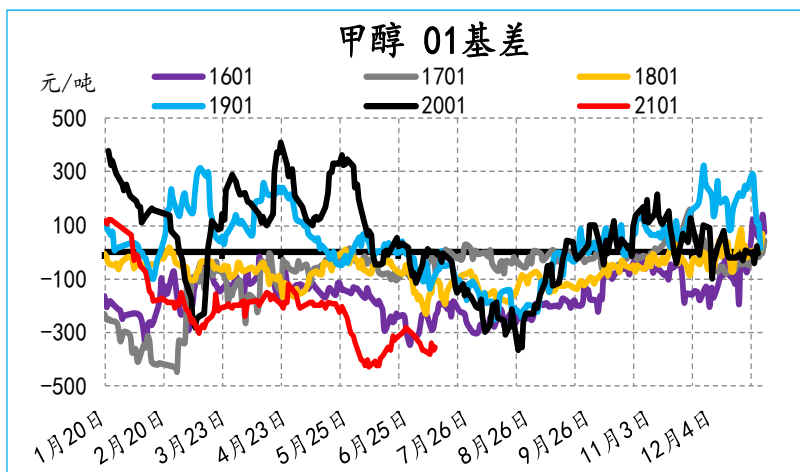
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 6月9日	10日前 6月23日	5日前 7月2日	昨日 7月8日	今日 7月9日	近一个月走势图	建议
跨期	MA9-MA1		-132	-143	-153	-151		
	MA5-MA9	237	178	184	193	192		
	TA9-TA1		-154	-158	-160	-164		
	TA5-TA9	248	252	260	264	272		
	L9-L1		100	85	190	135		
	L5-L9	10	-80	-70	-220	-170		
	PP9-PP1		325	325	325	332		
	PP5-PP9	-391	-416	-400	-417	-430		
	V9-V1		165	180	195	200		
	V5-V9	-200	-195	-245	-280	-270		
	BU9-BU12	-42	-34	16	28	-18		
	BU6-BU9	-96	150	0	-18	12		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1420	1430	1430	1430	1430		

基差数据跟踪

2020年07月09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		180.00	-77.00		2.3%	
PE	7300	-100.00		10.00	-90.00		0.1%	
PTA	3555	-10.00		-69.00	2.00		-1.9%	
PVC	6450	0.00		-130.00	-65.00		-2.0%	
EG	3462	-13.00		-111.00	-19.00		-3.1%	
甲醇	1600	5.00		-206.00	-13.00		-11.4%	

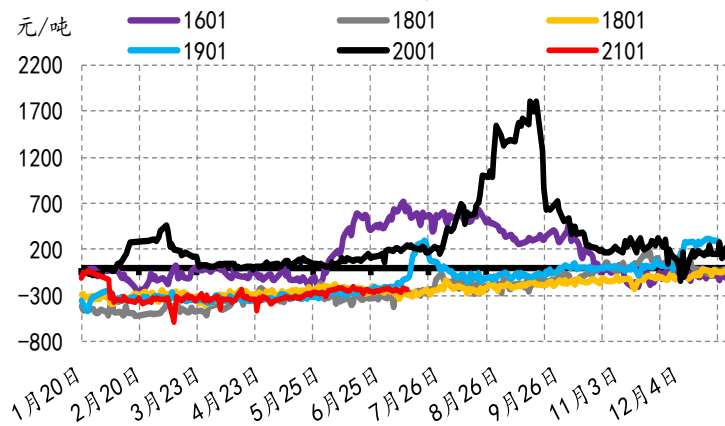
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为9月。

套利跟踪：甲醇

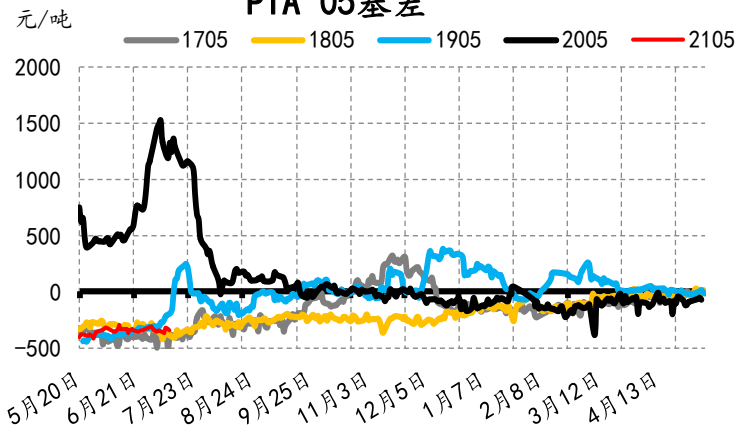


套利跟踪：PTA

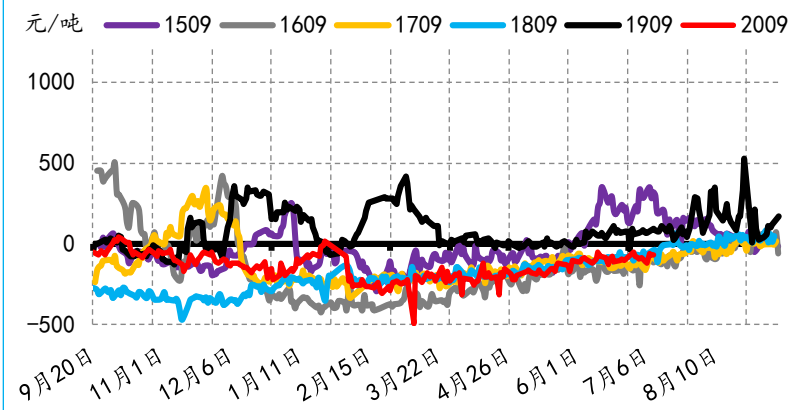
PTA 01基差



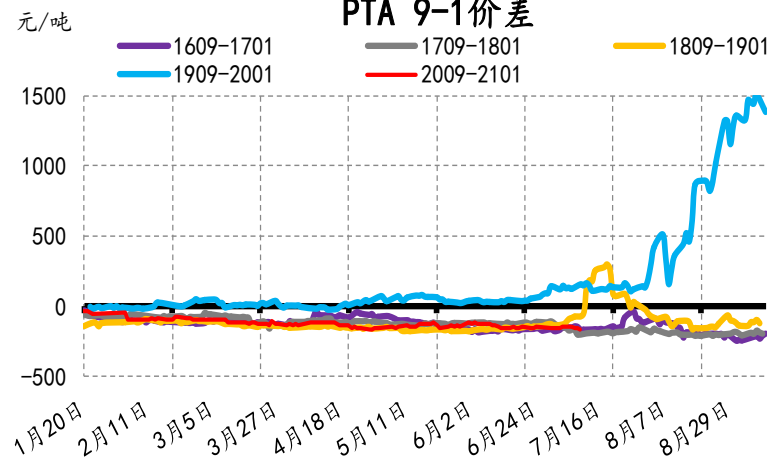
PTA 05基差



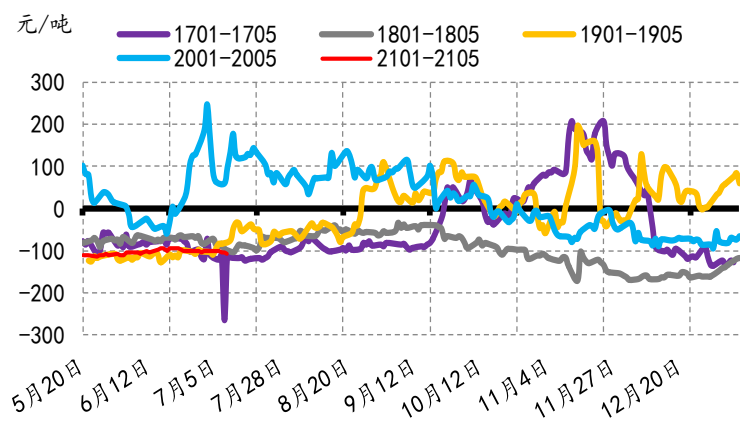
PTA 09基差



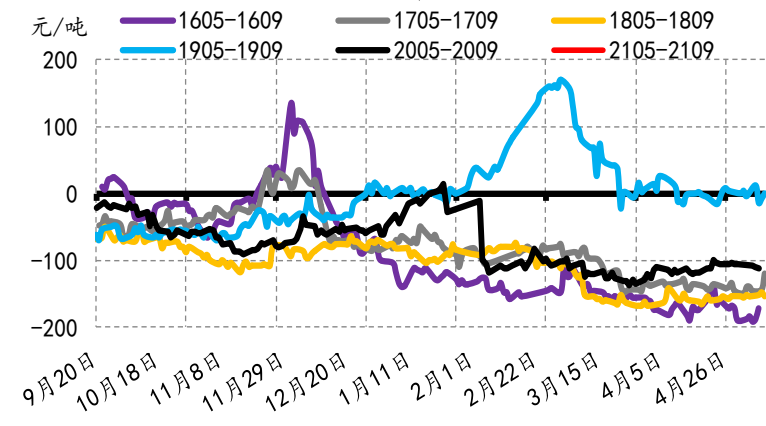
PTA 9-1价差



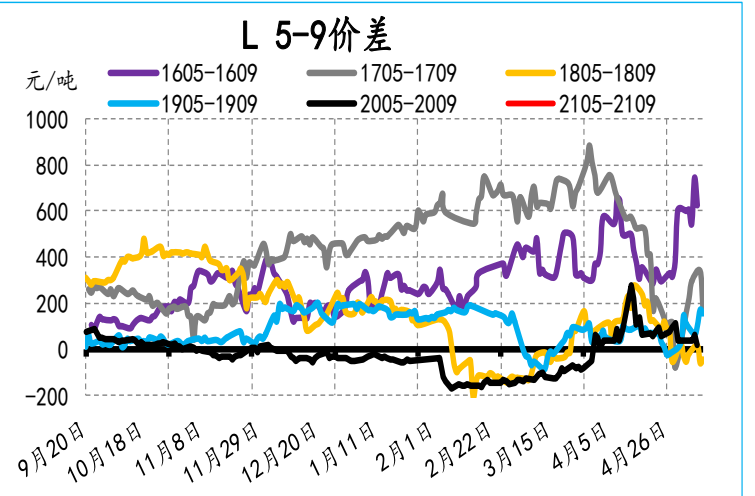
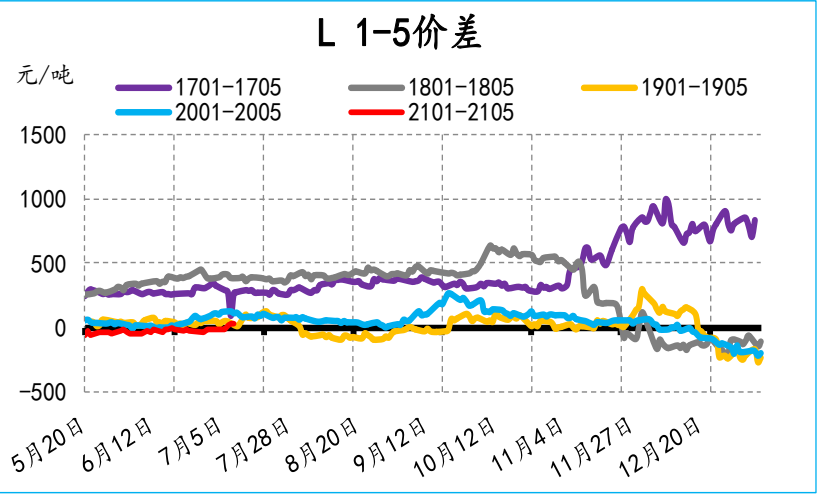
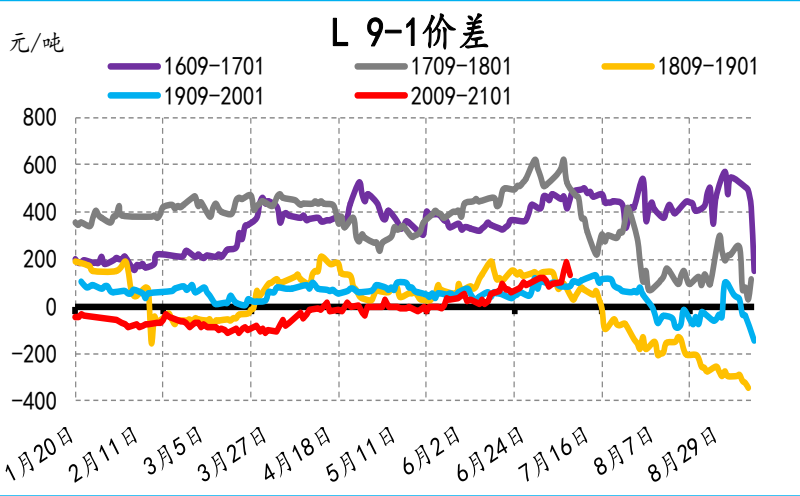
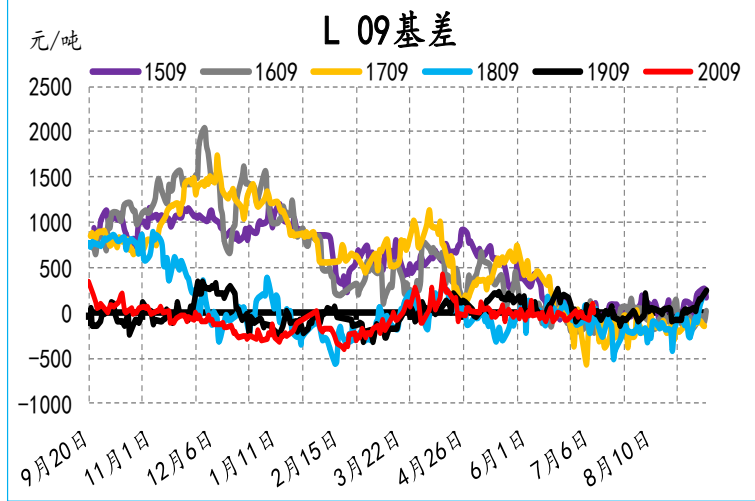
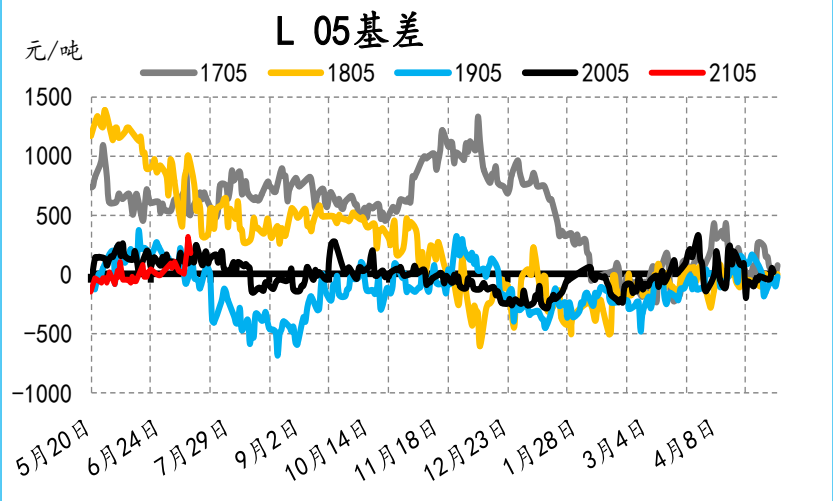
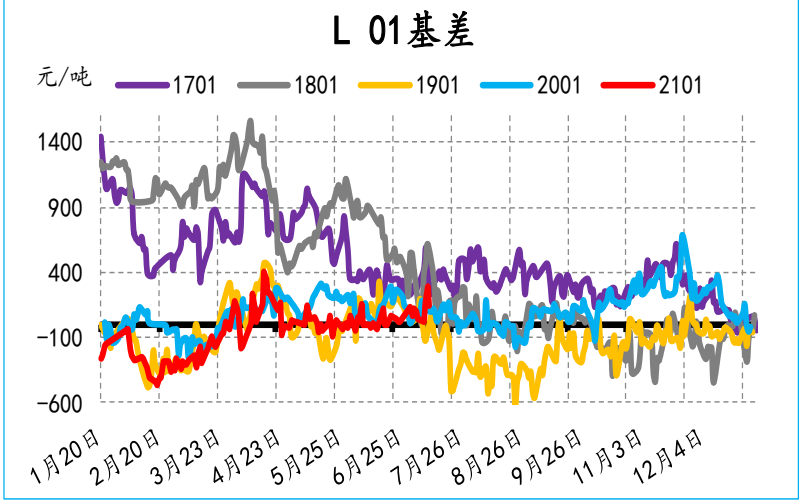
PTA 1-5价差



PTA 5-9价差

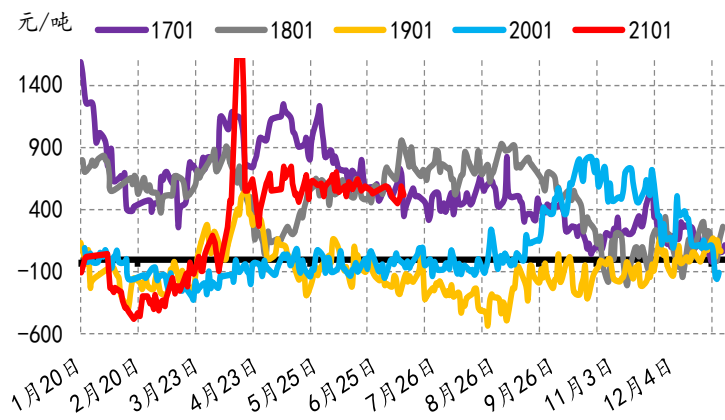


套利跟踪：PE

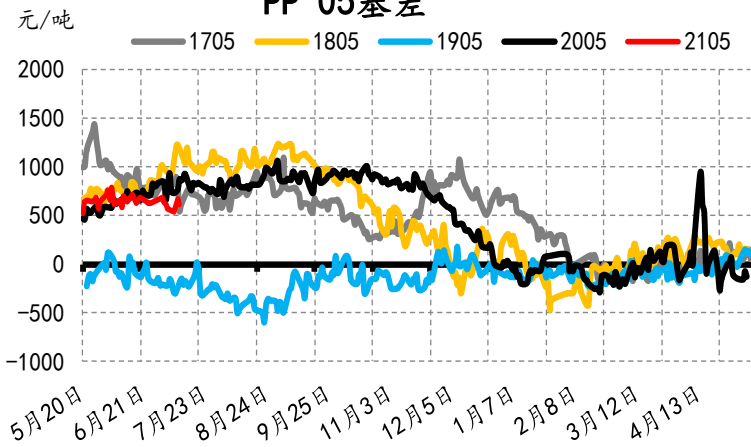


套利跟踪：PP

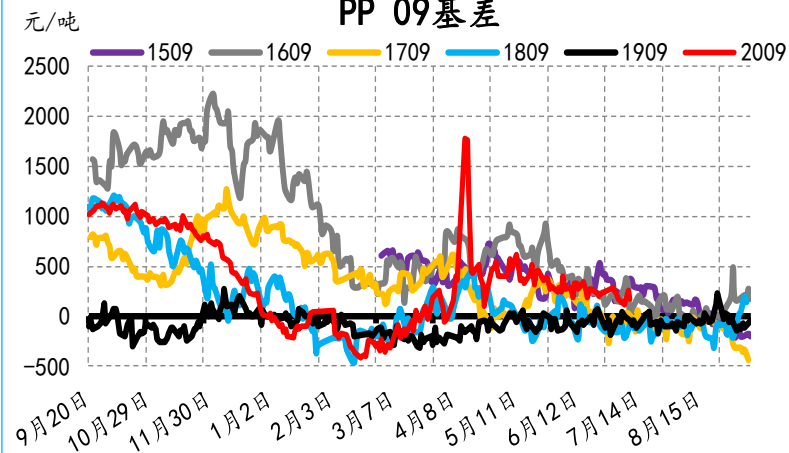
PP 01基差



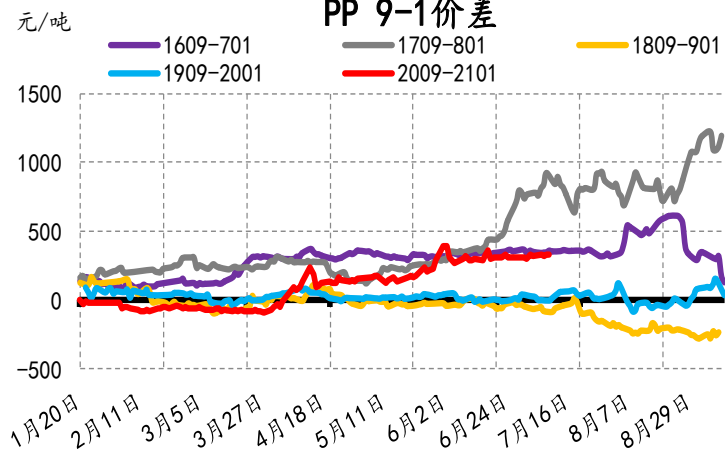
PP 05基差



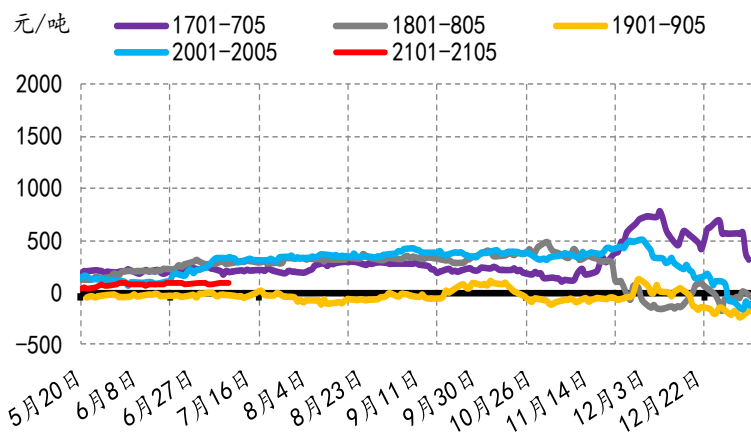
PP 09基差



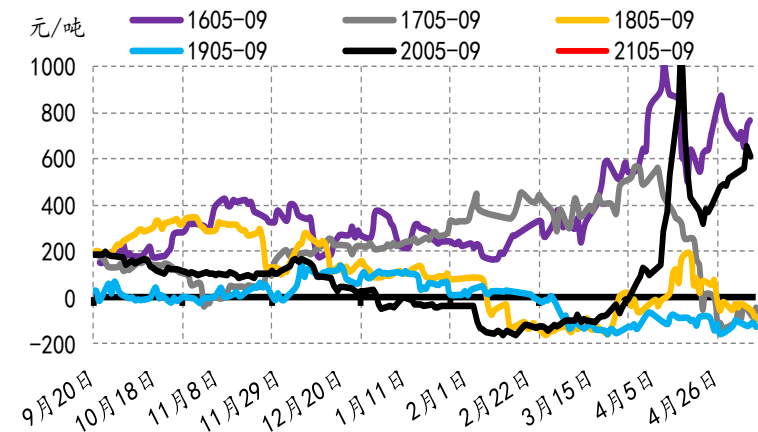
PP 9-1价差



PP 1-5价差

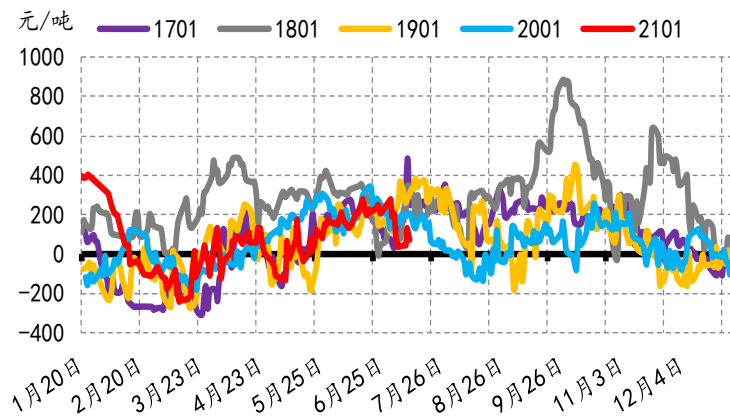


PP 5-9价差

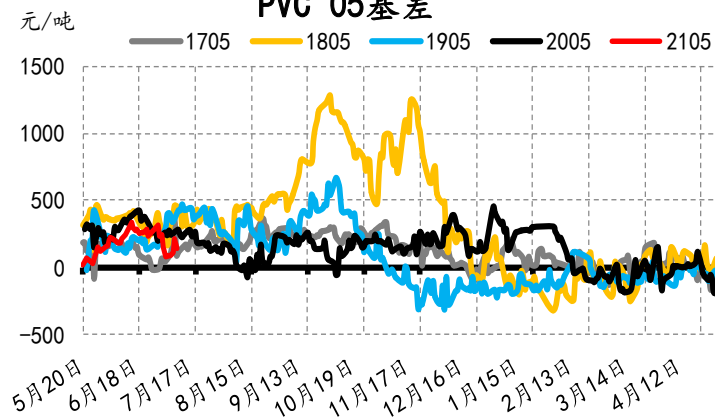


套利跟踪: PVC

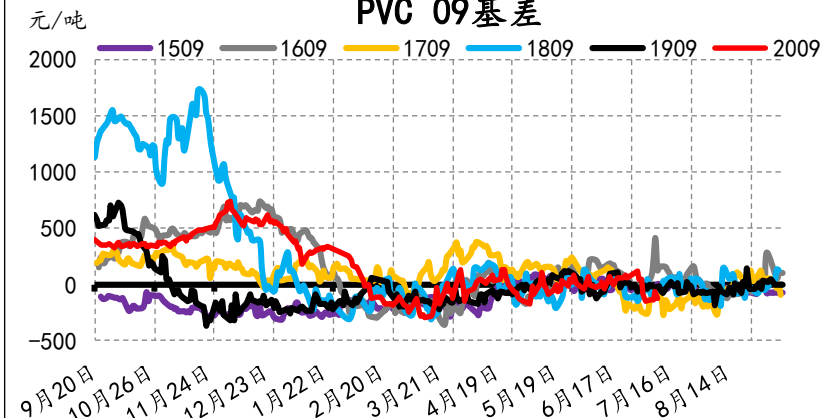
PVC 01基差



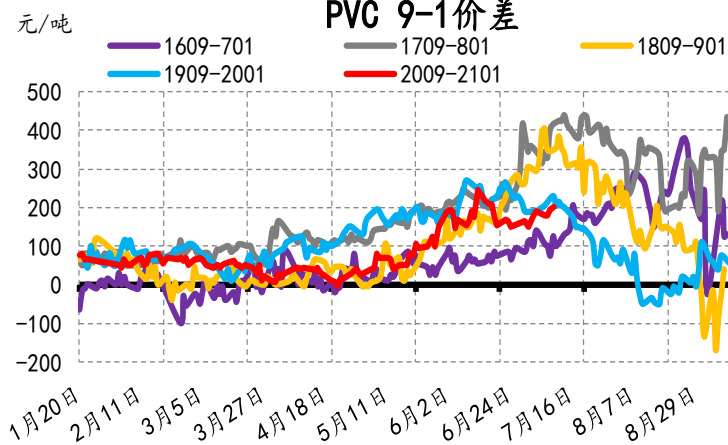
PVC 05基差



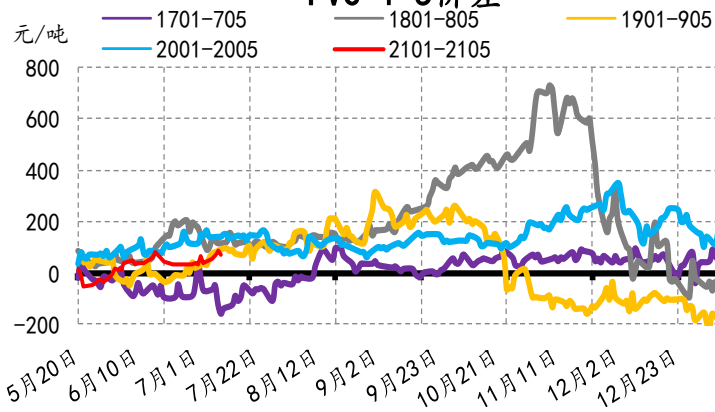
PVC 09基差



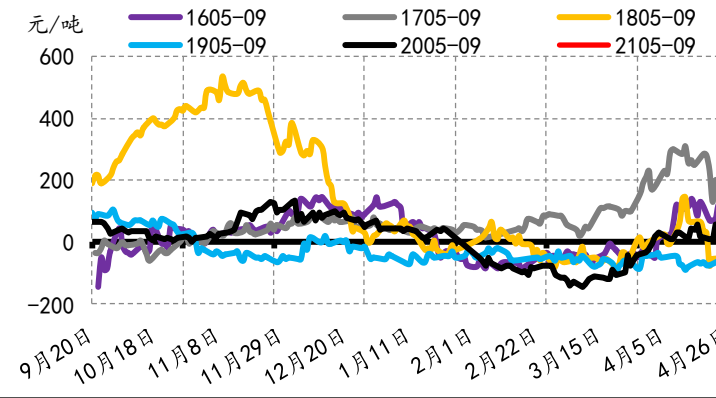
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

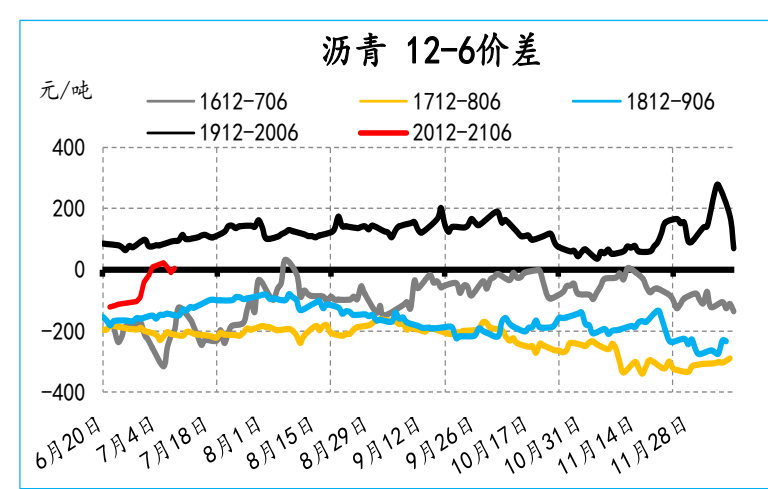
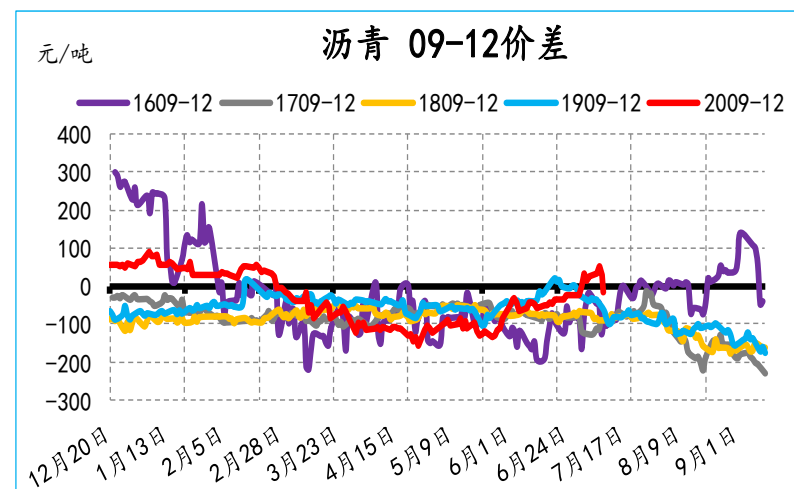
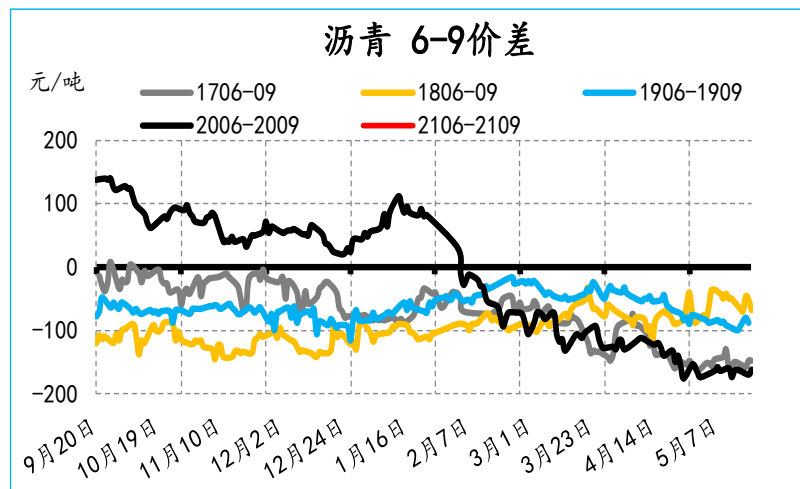
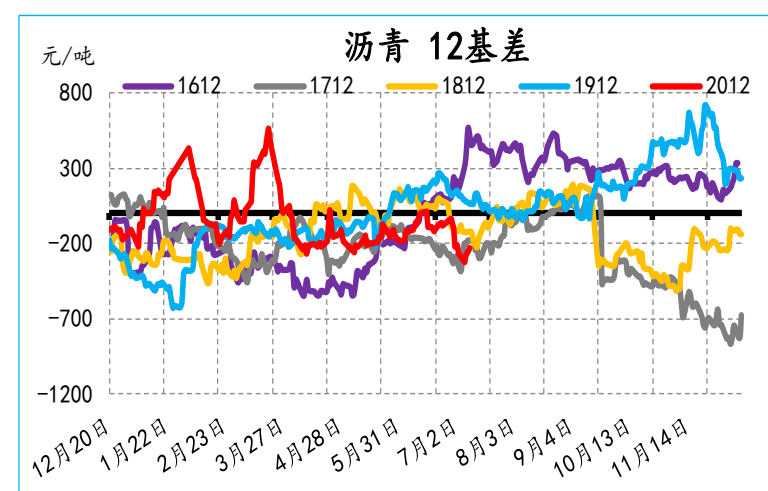
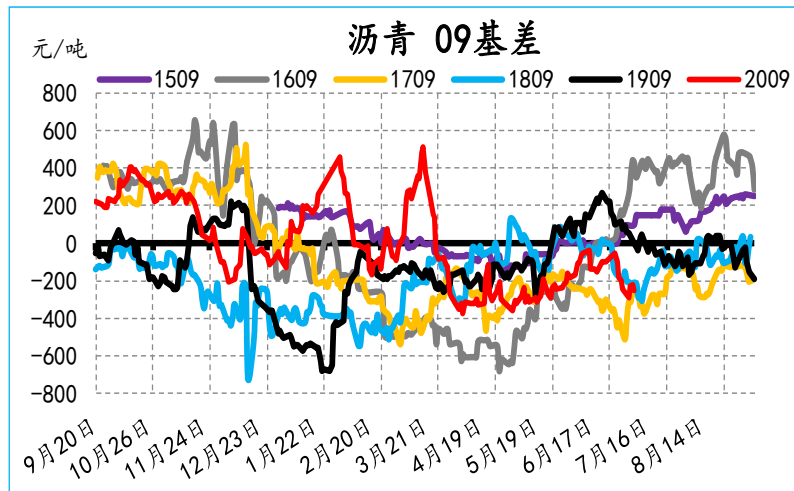
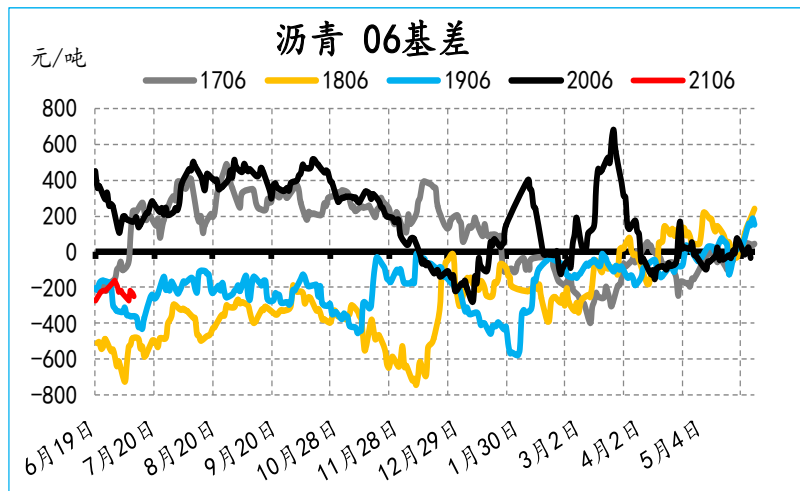


套利跟踪：沥青

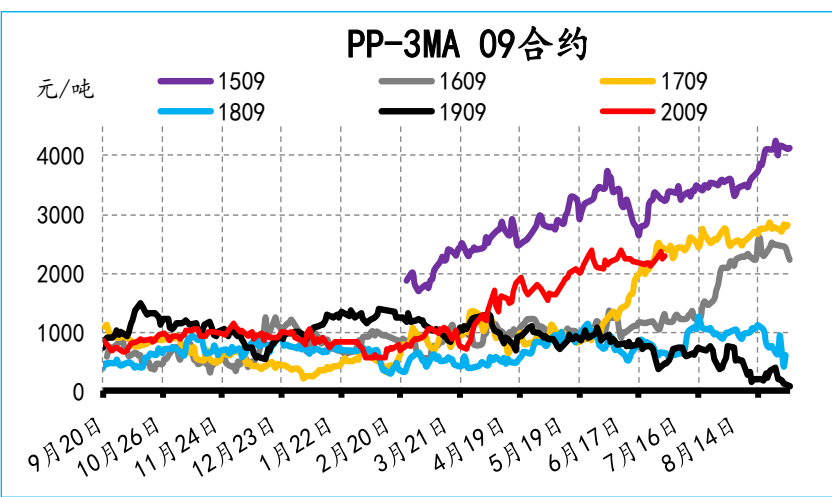
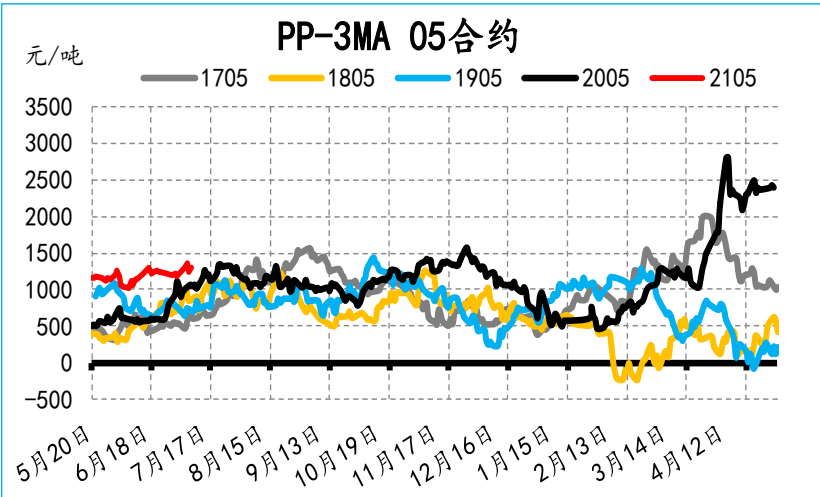
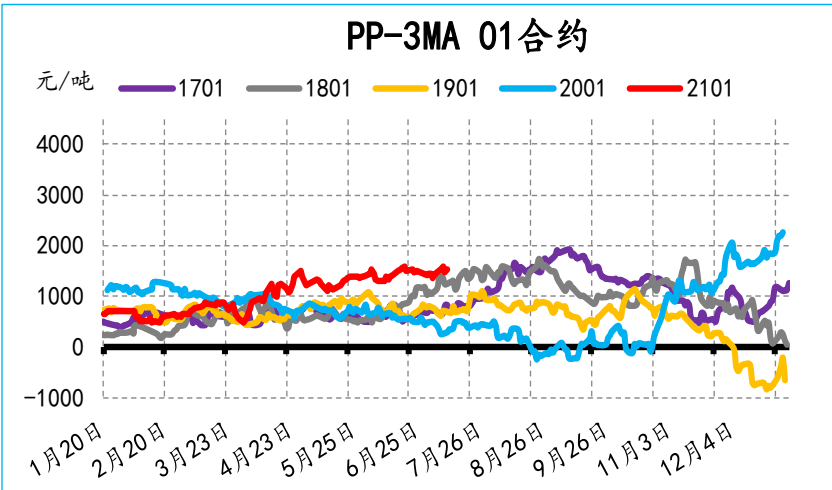
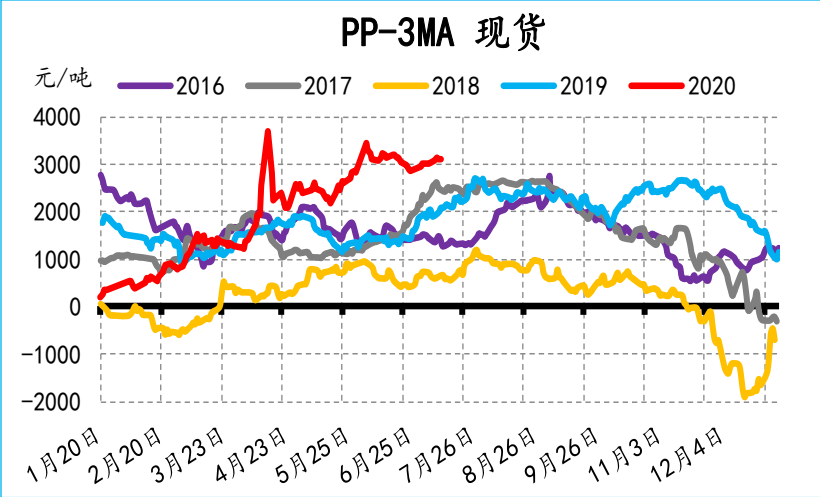
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快向“能化小精灵”申请吧！

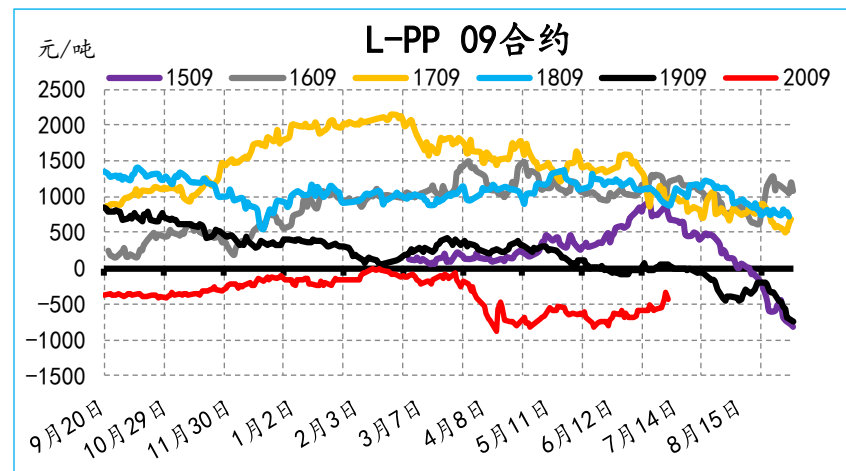
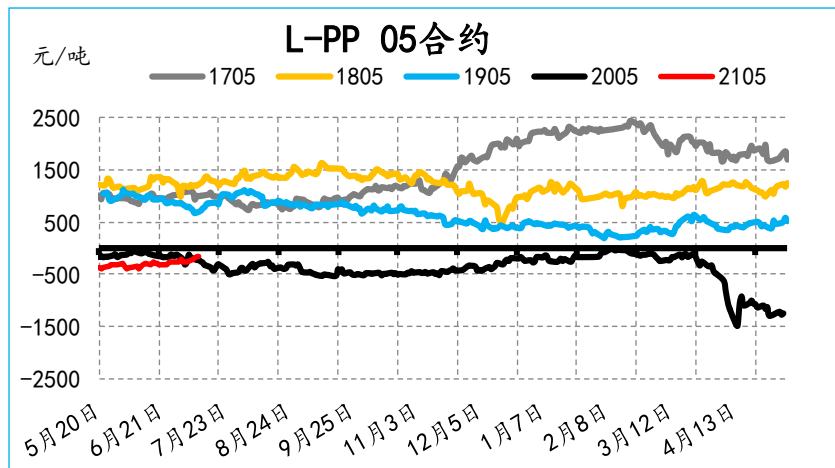
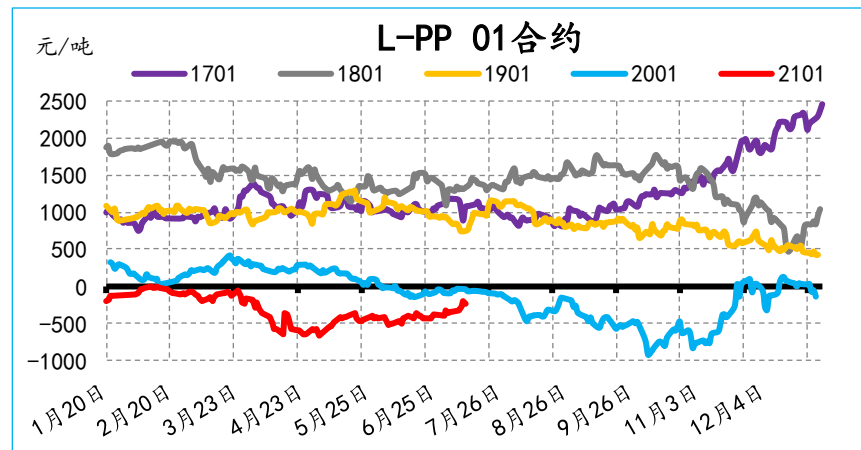
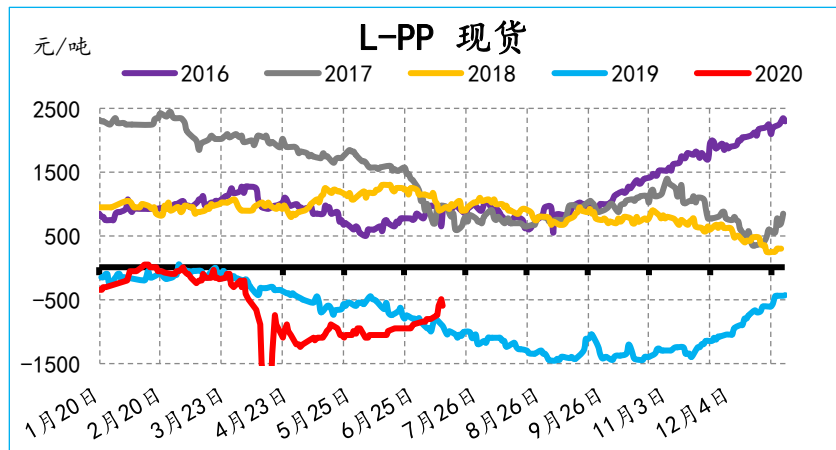
微信号：hanbb360



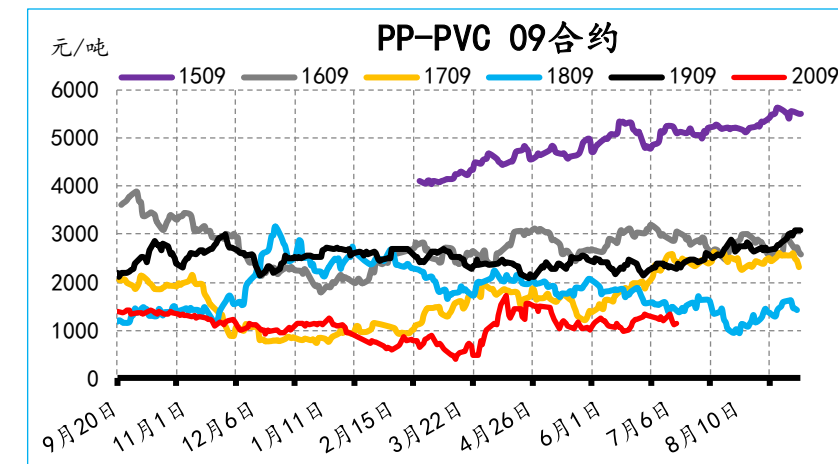
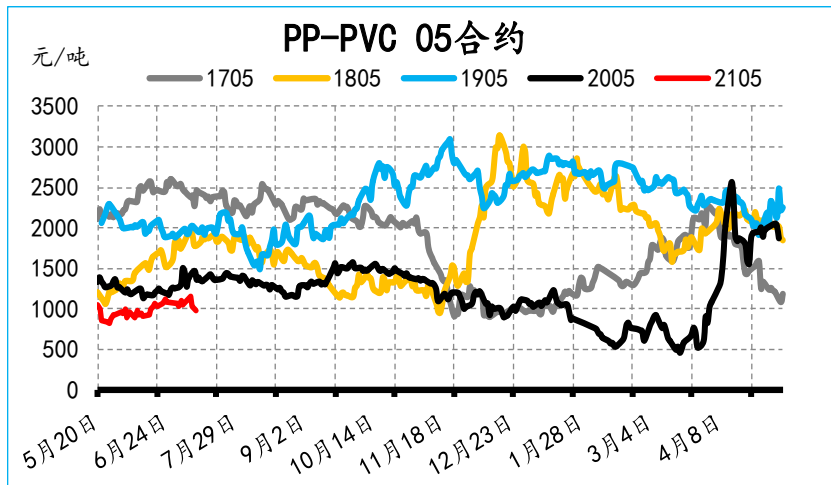
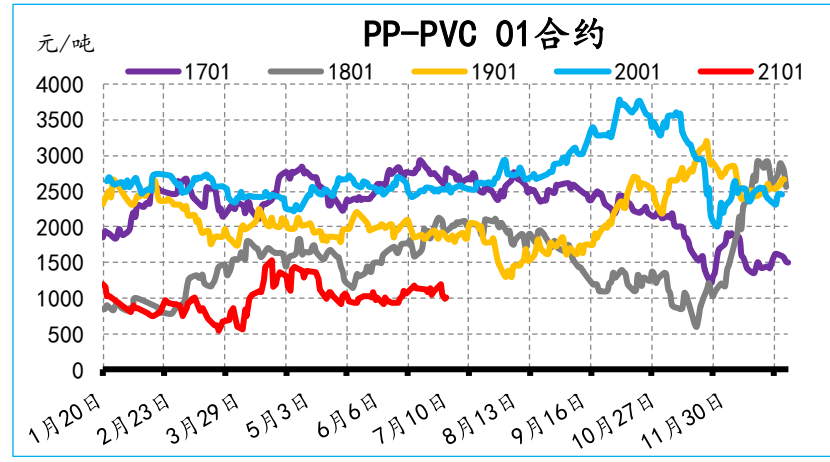
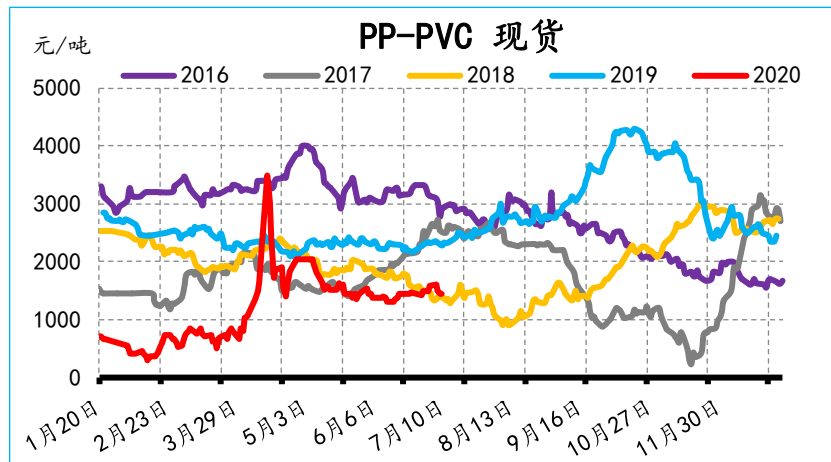
跨品种：PP-3MA



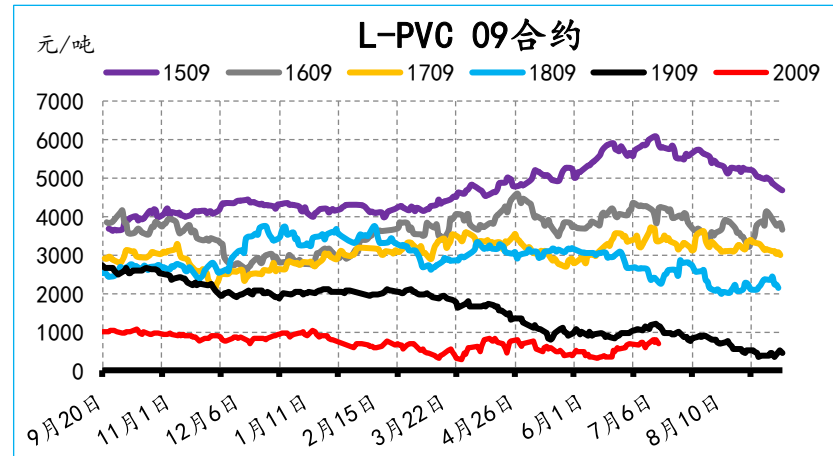
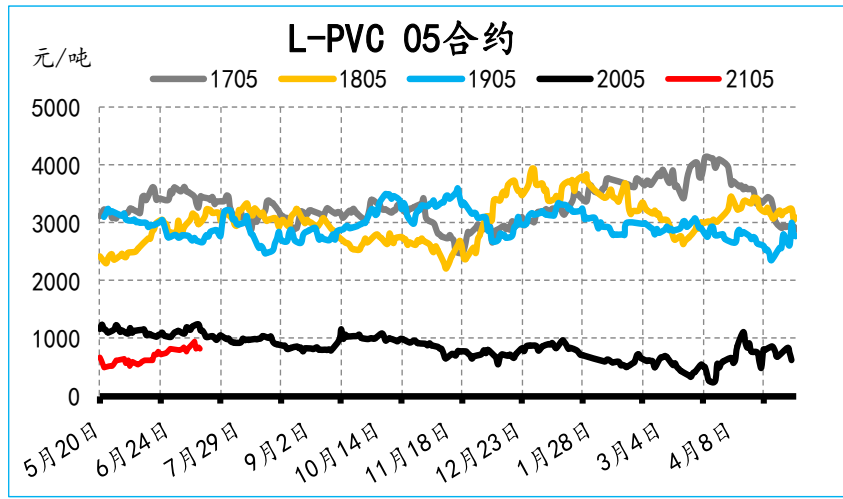
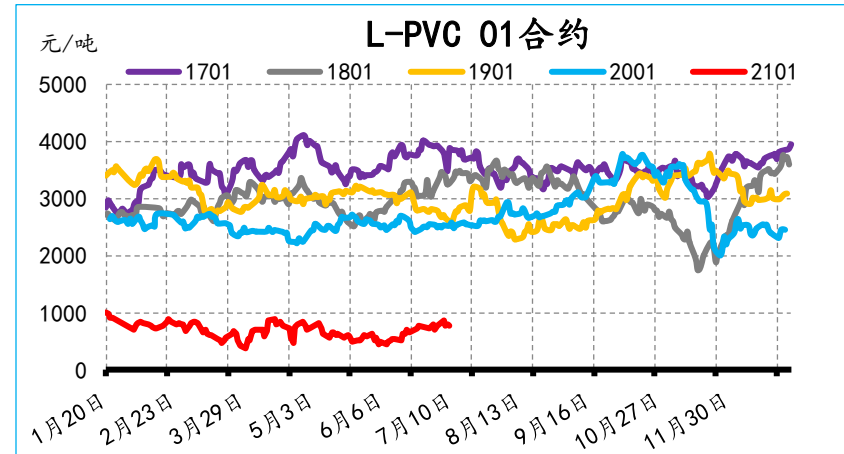
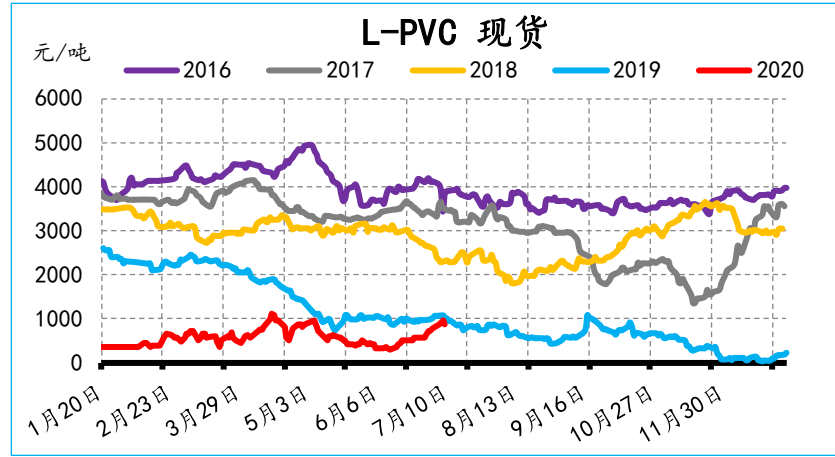
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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