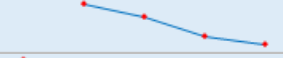
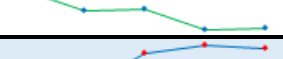
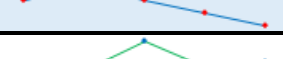
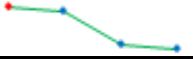
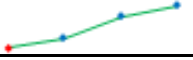
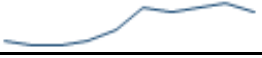
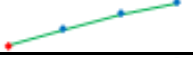
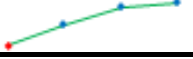


跨期数据跟踪

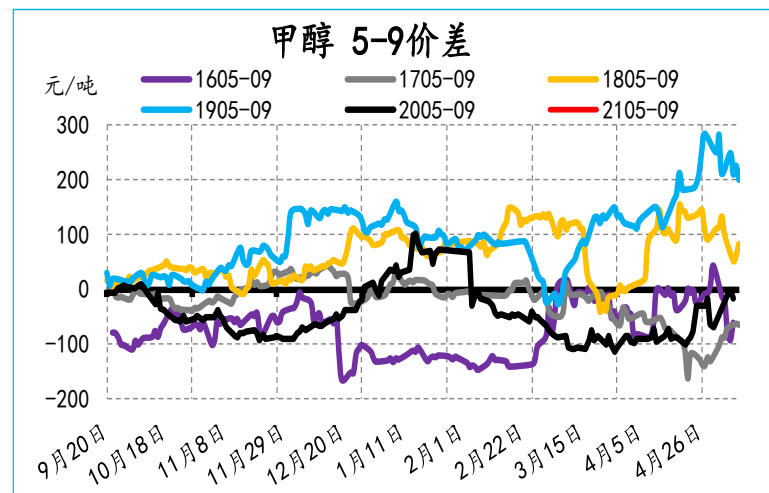
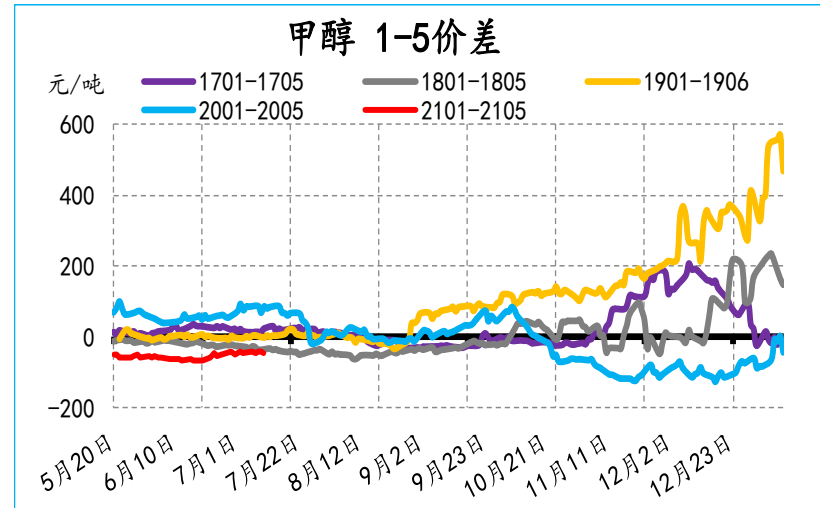
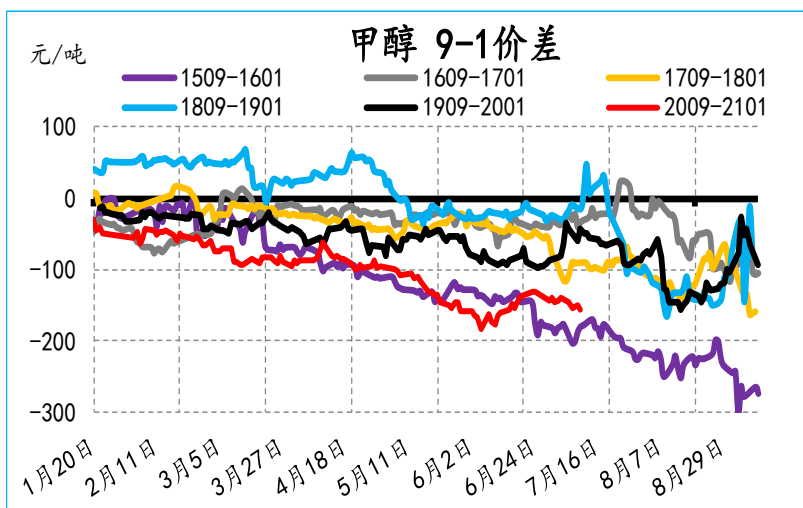
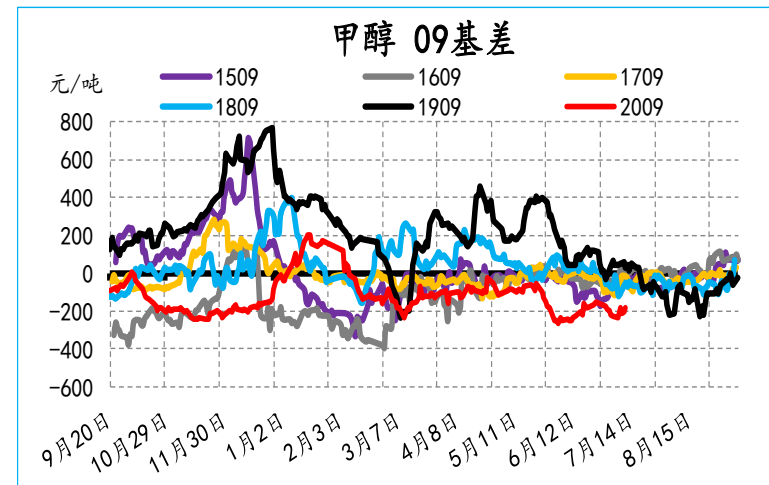
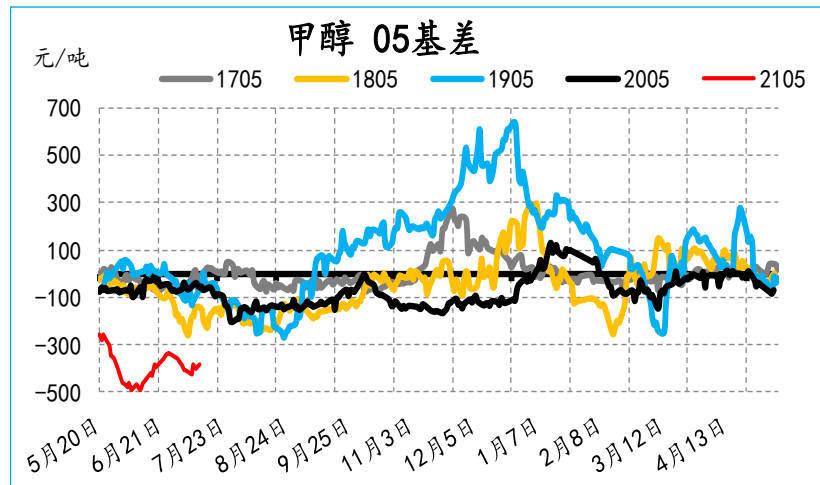
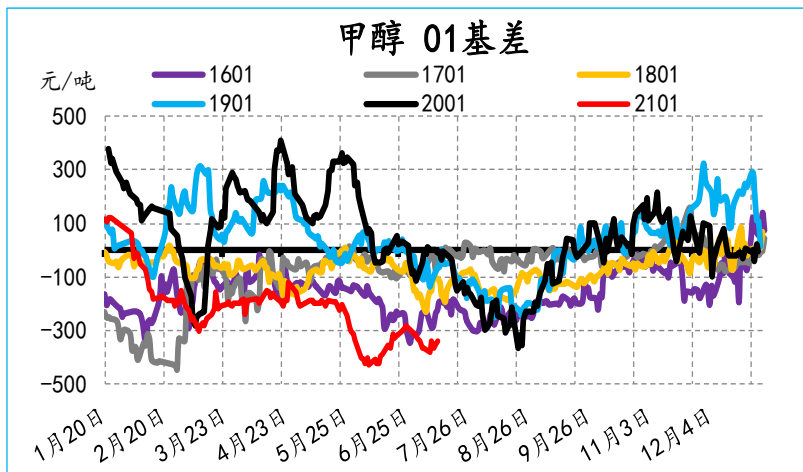
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 6月10日	10日前 6月24日	5日前 7月3日	昨日 7月9日	今日 7月10日	近一个月走势图	建议
跨期	MA9-MA1		-131	-139	-151	-156		
	MA5-MA9	241	185	183	192	201		
	TA9-TA1		-150	-152	-164	-188		
	TA5-TA9	246	250	254	272	298		
	L9-L1		90	95	135	165		
	L5-L9	20	-65	-80	-170	-190		
	PP9-PP1		314	315	332	332		
	PP5-PP9	-364	-399	-395	-430	-427		
	V9-V1		150	190	200	195		
	V5-V9	-230	-180	-230	-270	-315		
	BU9-BU12	-42	-24	24	-18	-10		
	BU6-BU9	-98	138	-32	12	30		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1430	1430	1430	1430	1430		

基差数据跟踪

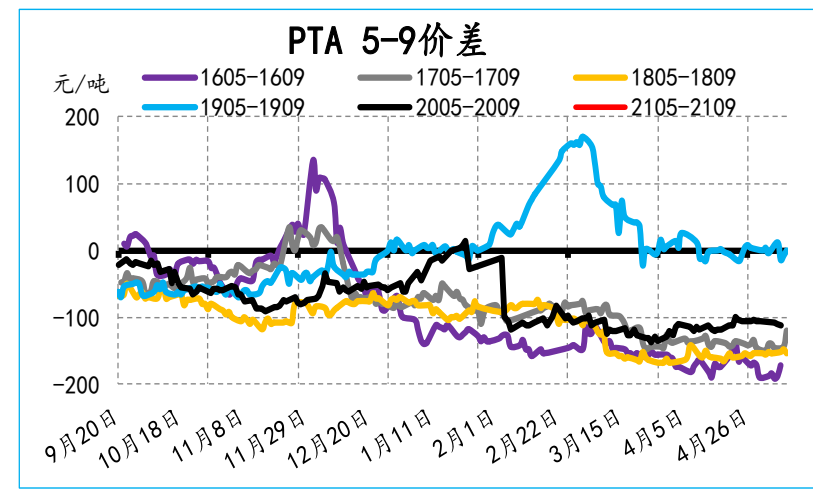
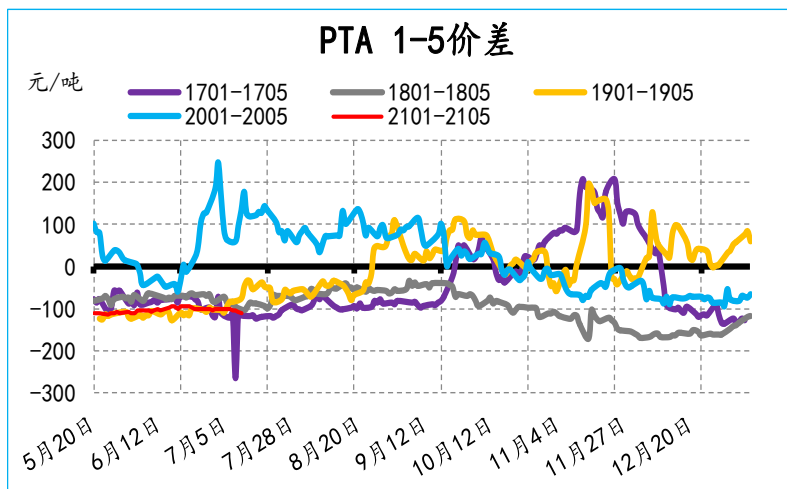
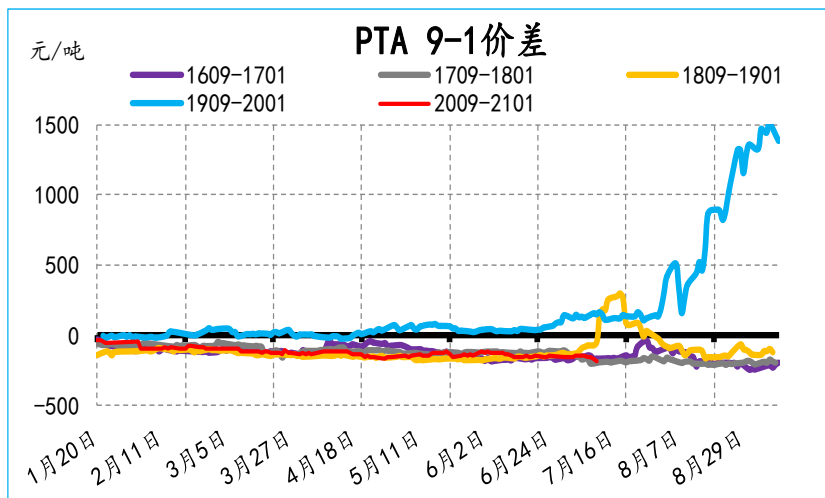
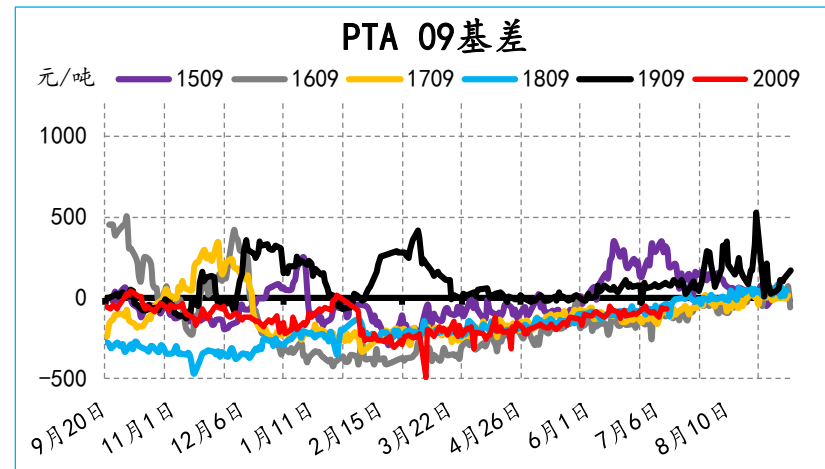
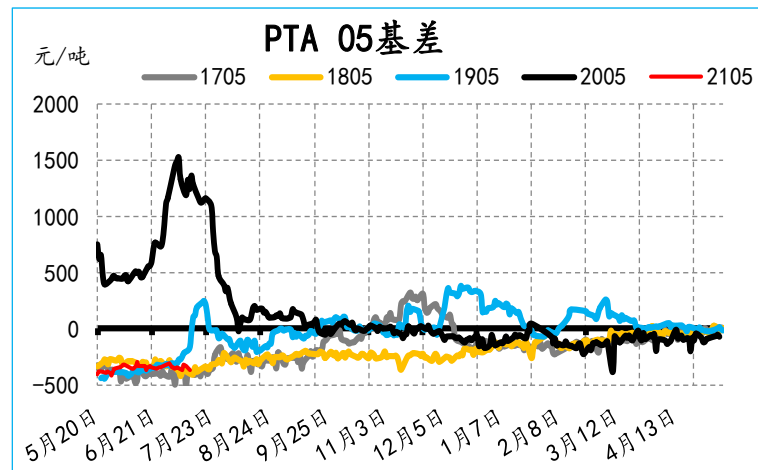
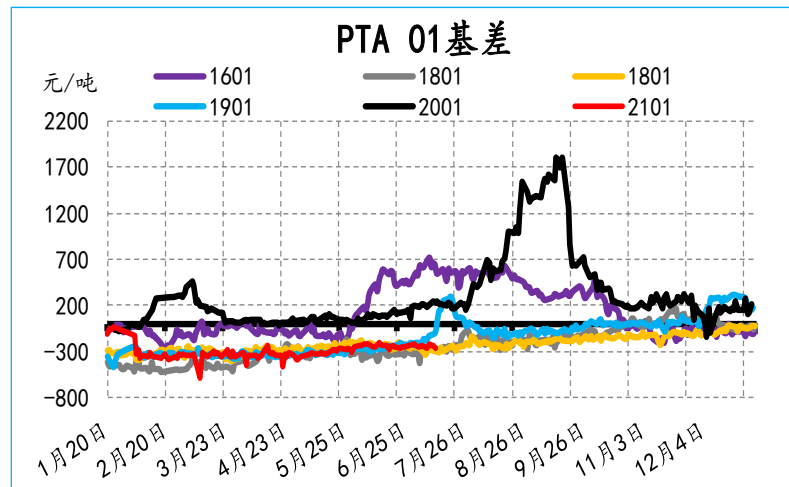
2020年07月10日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7800	-100.00		173.00	-7.00		2.3%	
PE	7250	-50.00		25.00	15.00		0.3%	
PVC	6450	0.00		-90.00	40.00		-1.4%	
PTA	3475	-80.00		-71.00	-2.00		-2.0%	
EG	3390	-72.00		-183.00	-72.00		-5.1%	
甲醇	1590	-10.00		-183.00	23.00		-10.3%	

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

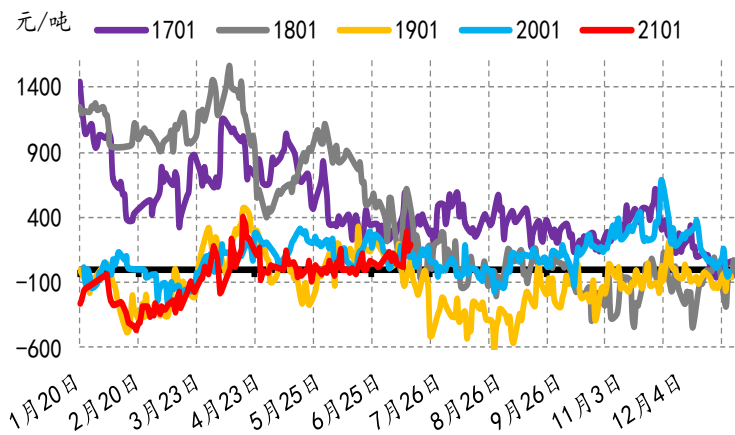


套利跟踪：PTA

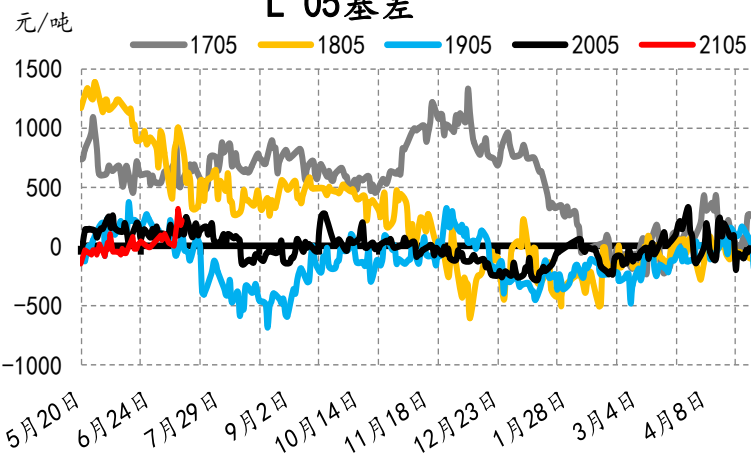


套利跟踪：PE

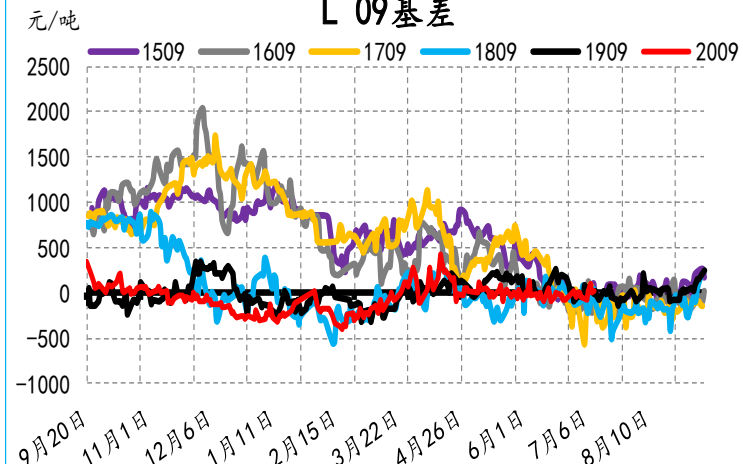
L 01基差



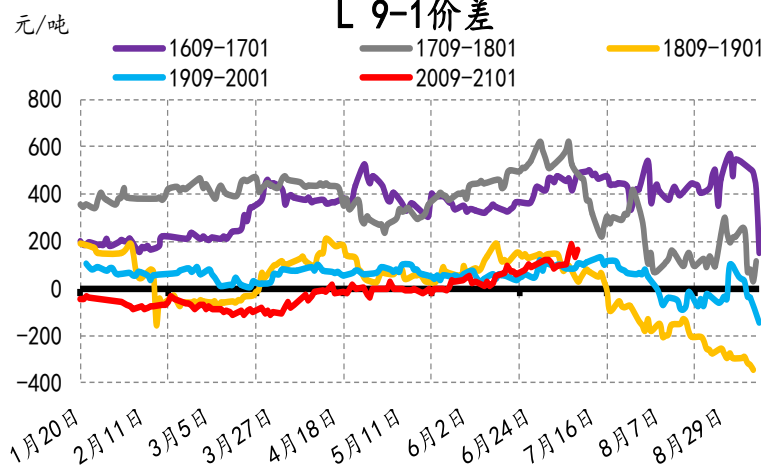
L 05基差



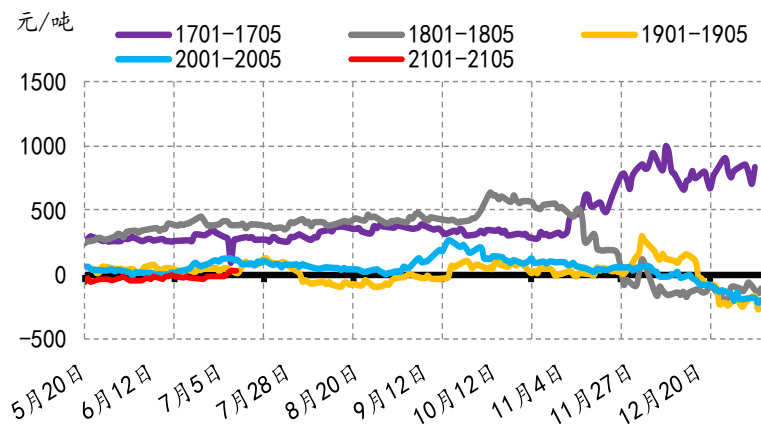
L 09基差



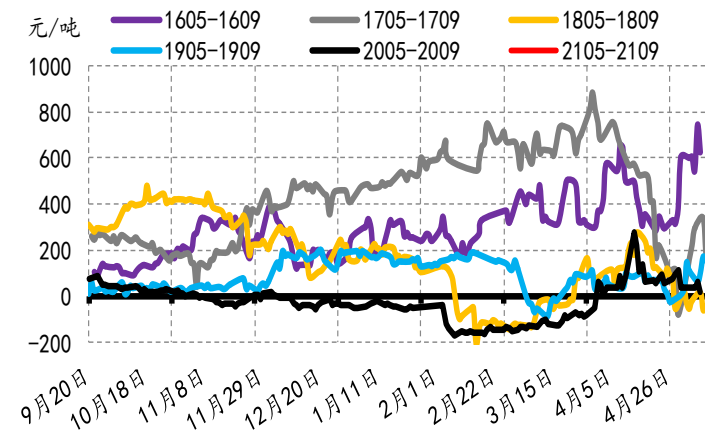
L 9-1价差



L 1-5价差

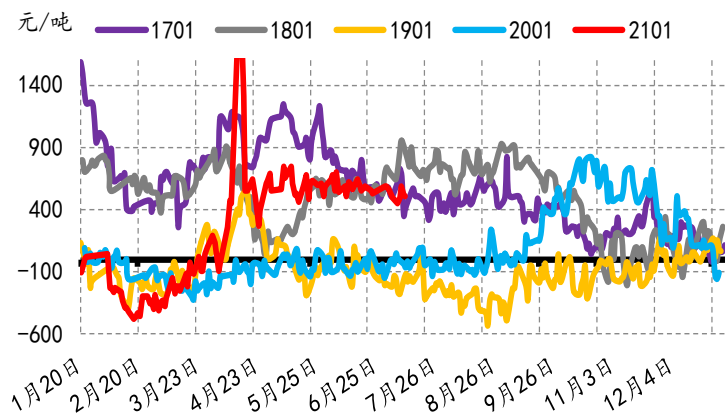


L 5-9价差

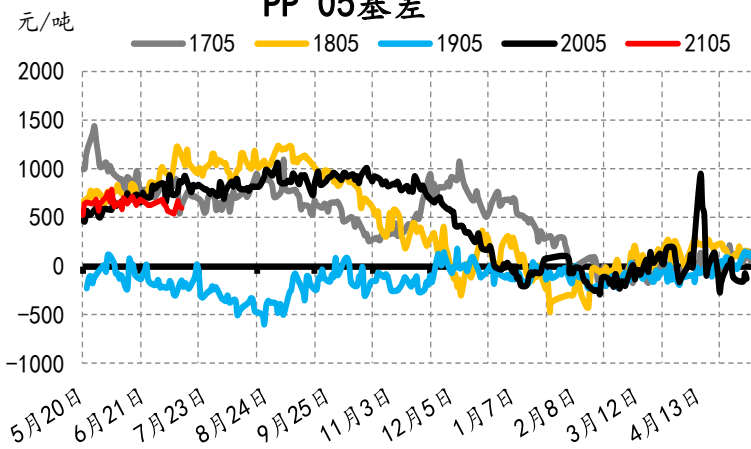


套利跟踪：PP

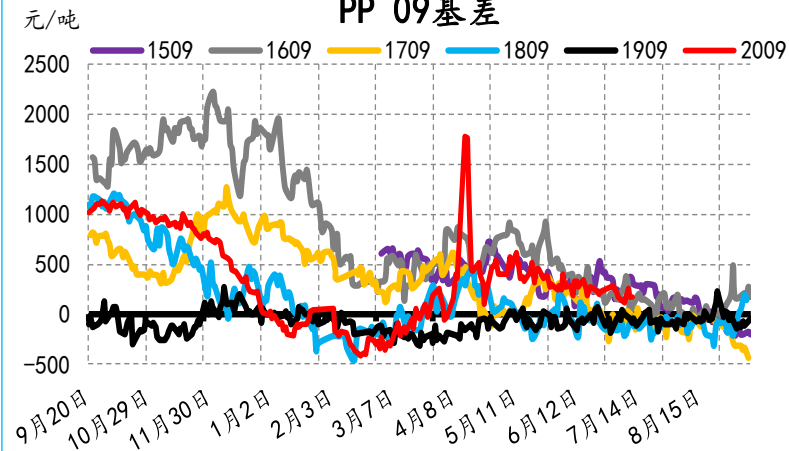
PP 01基差



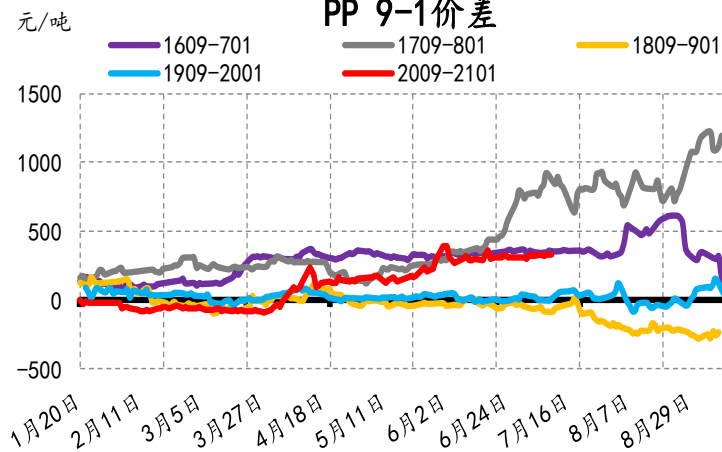
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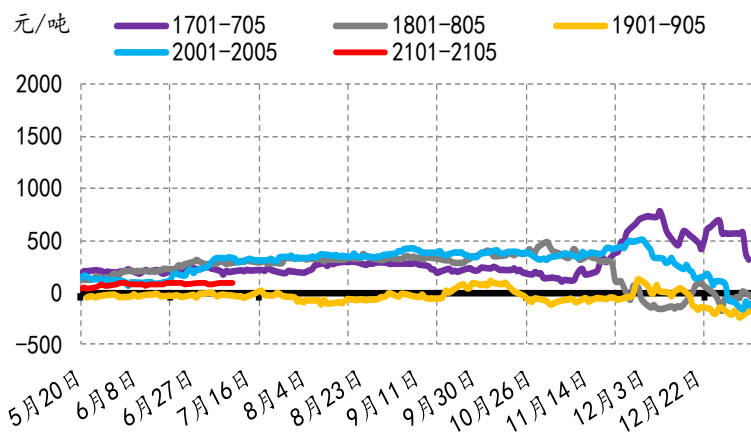
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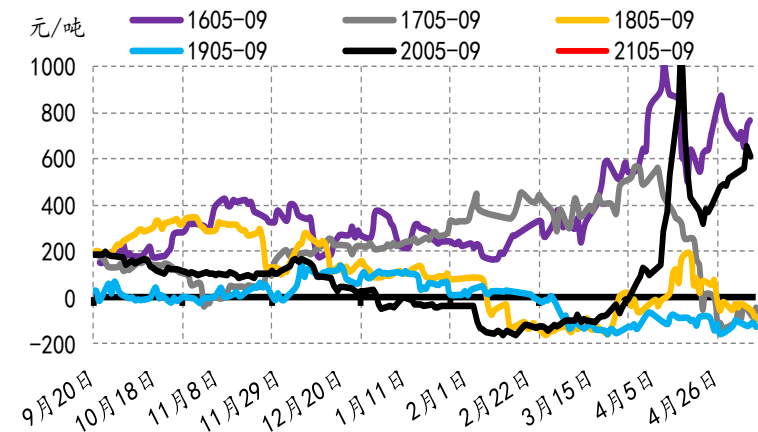
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PP 1-5价差

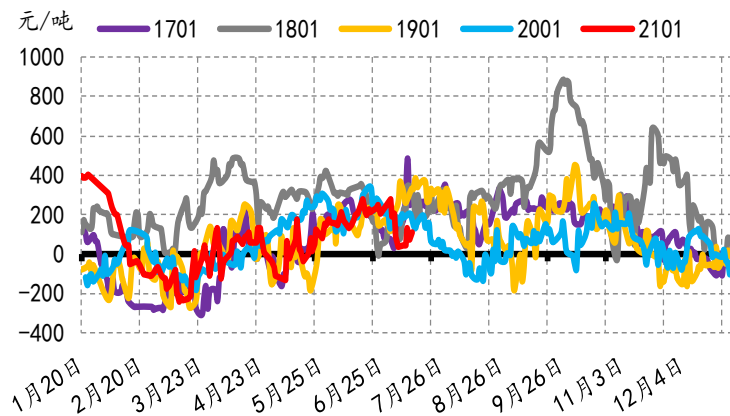


PP 5-9价差

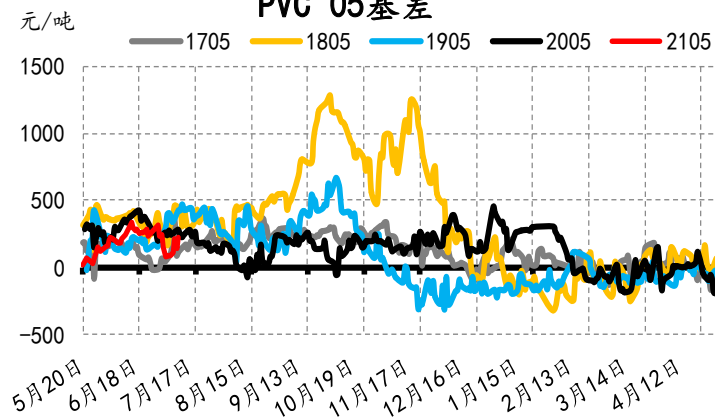


套利跟踪：PVC

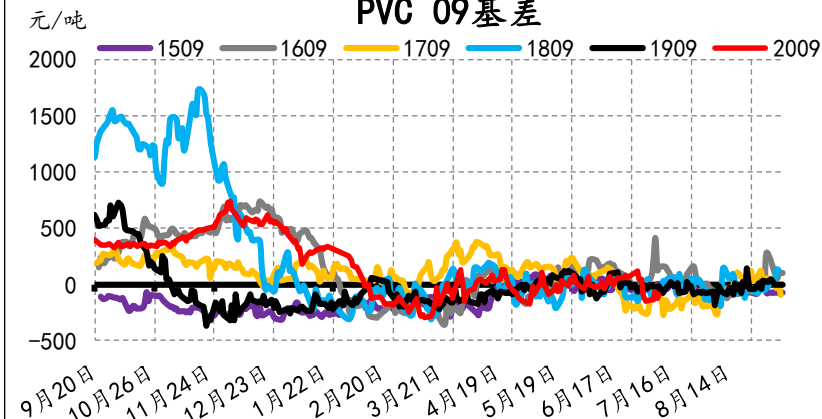
PVC 01基差



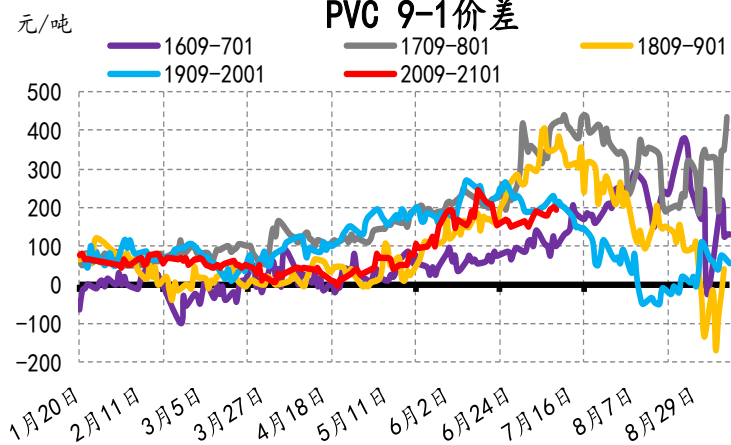
PVC 05基差



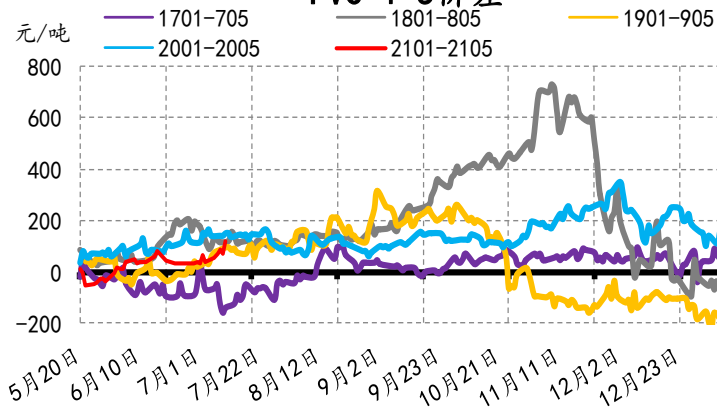
PVC 09基差



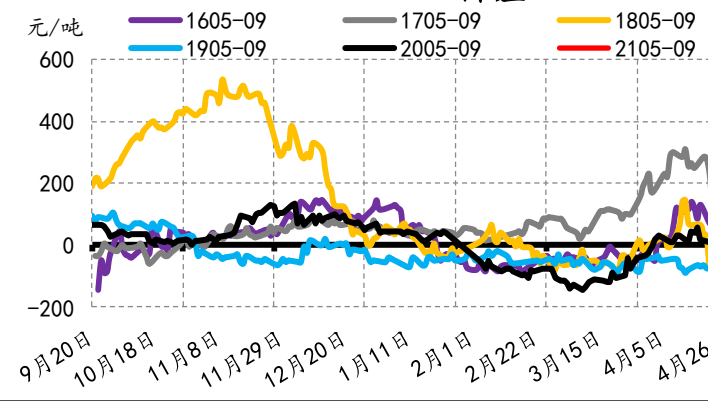
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

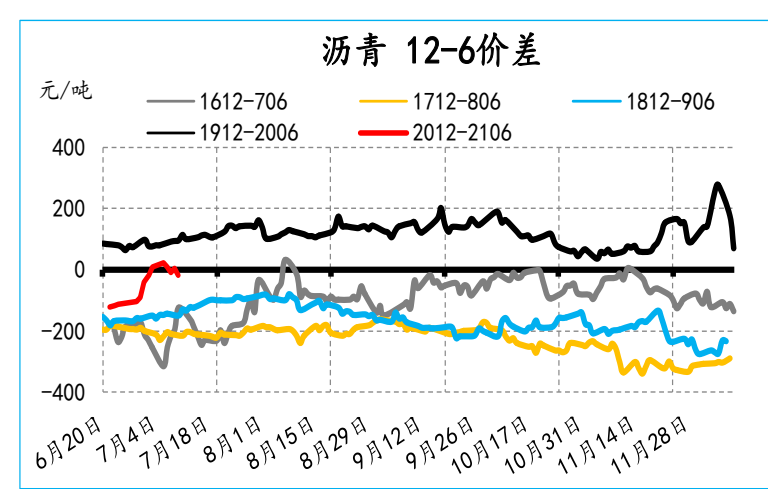
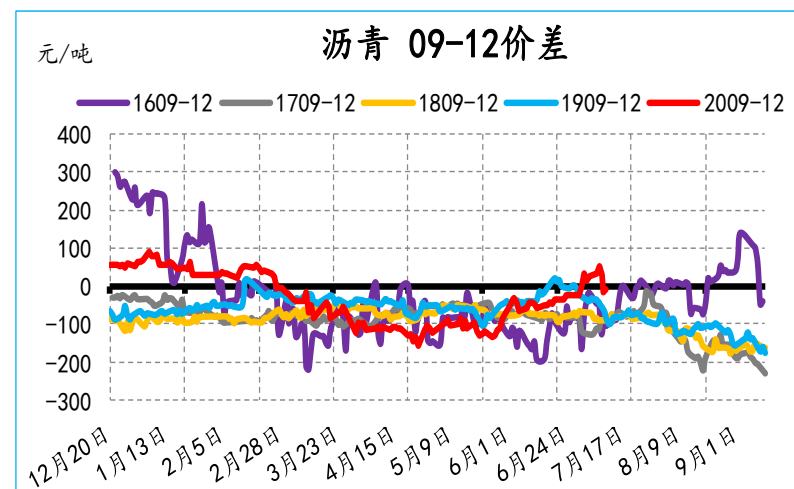
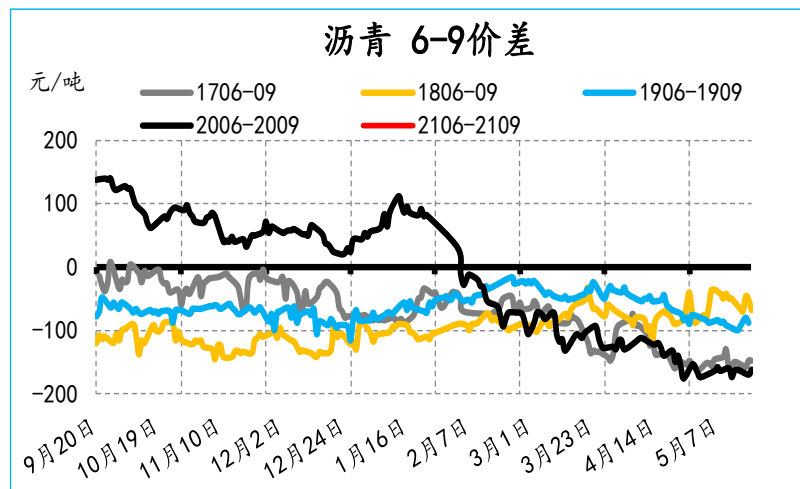
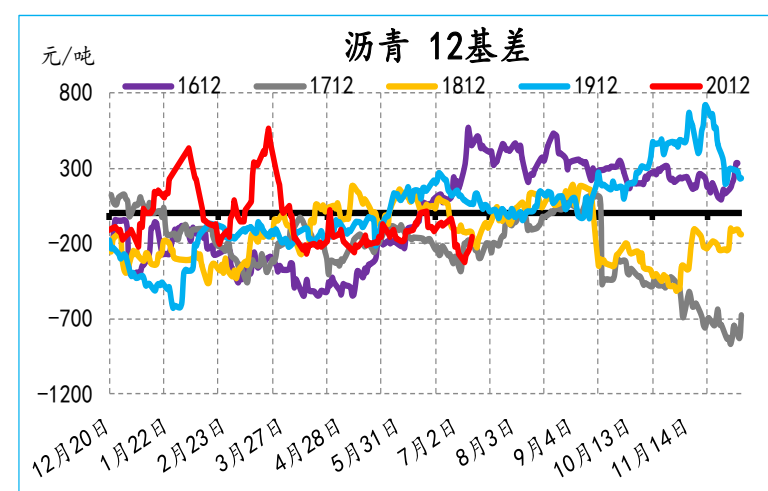
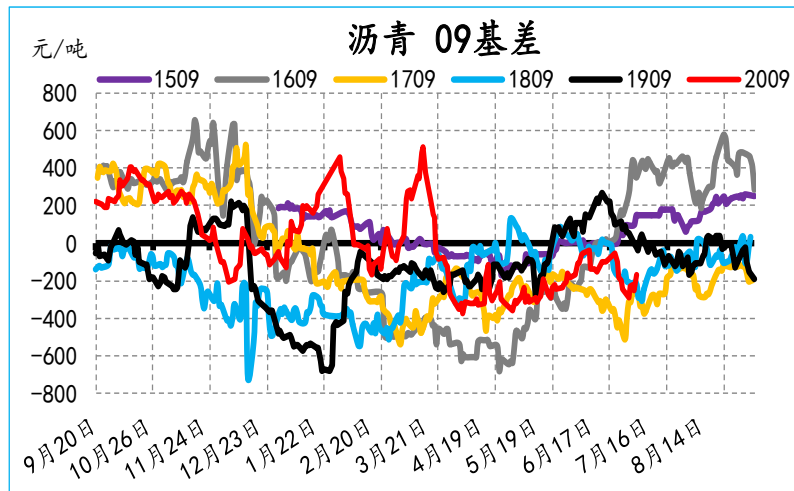
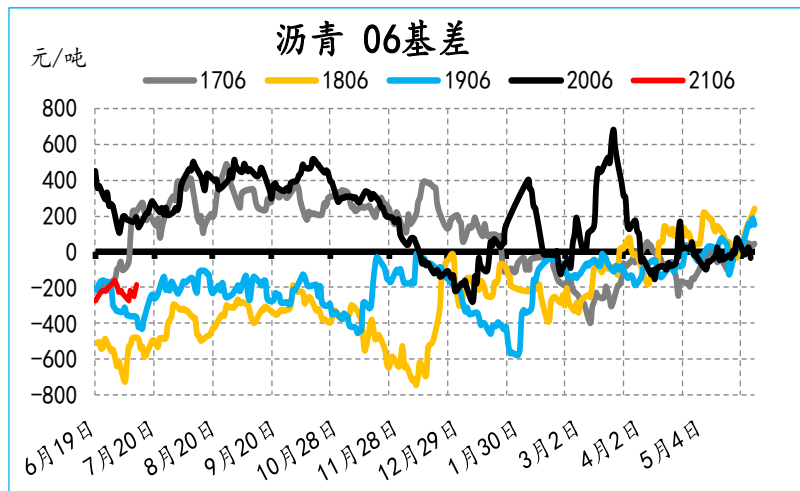


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

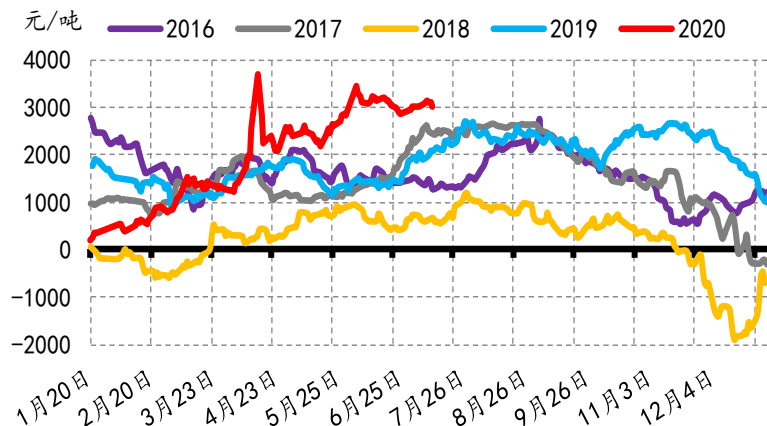
快向“能化小精灵”申请吧！

微信号：hanbb360

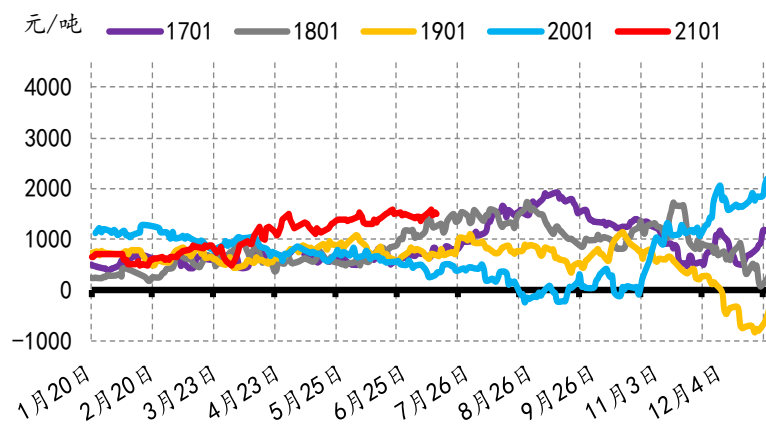


跨品种: PP-3MA

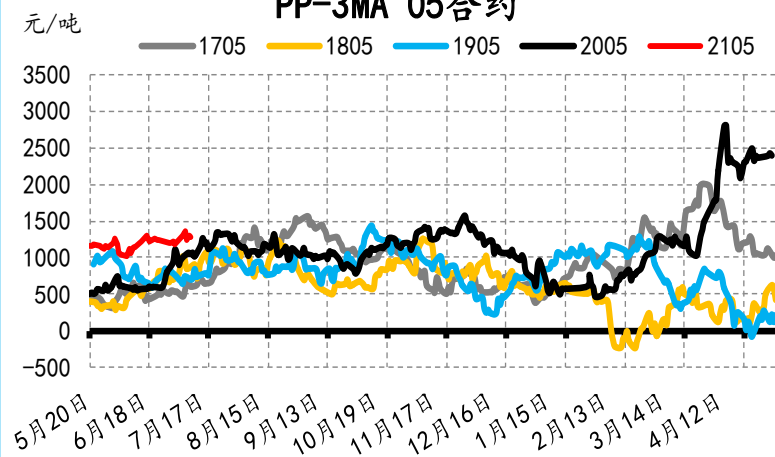
PP-3MA 现货



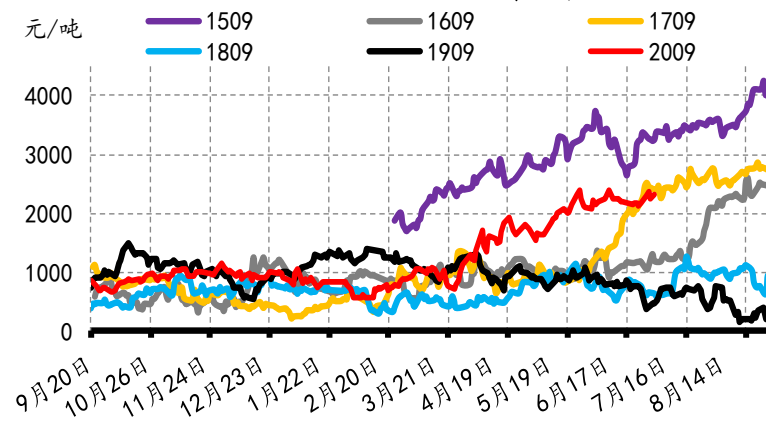
PP-3MA 01合约



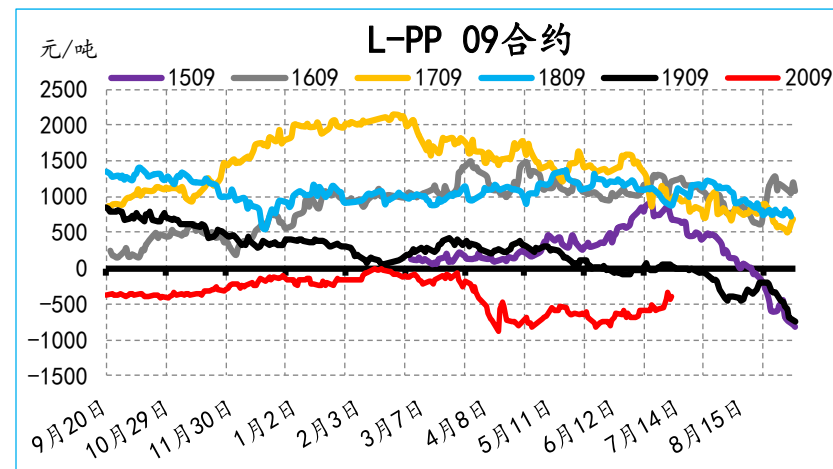
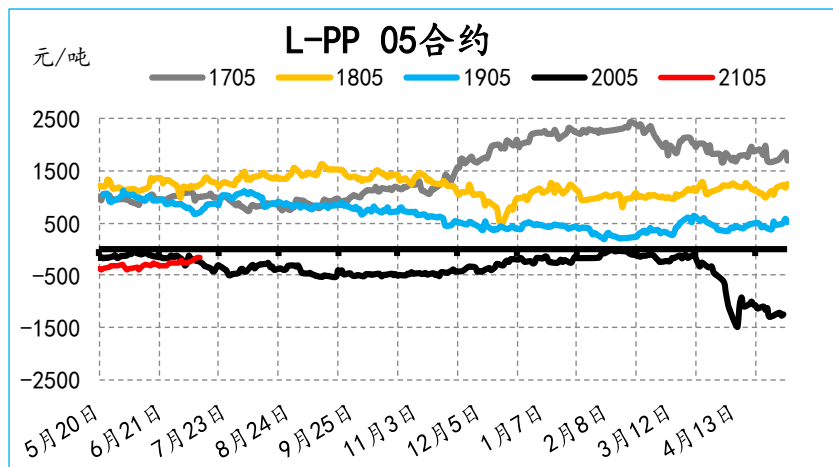
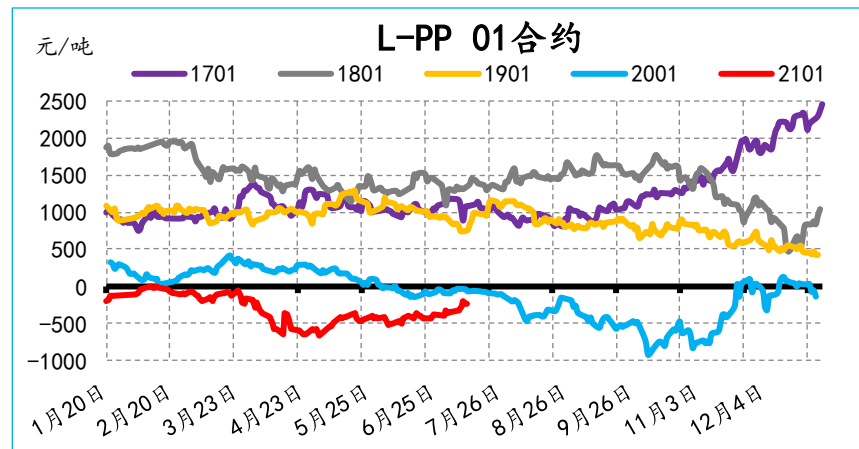
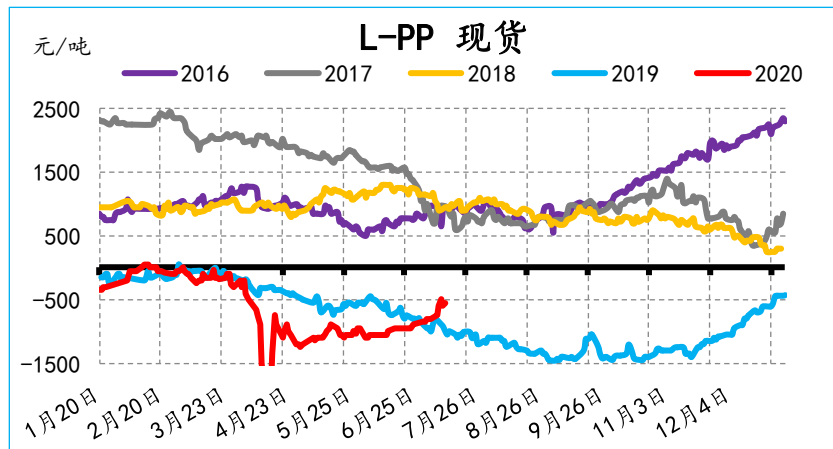
PP-3MA 05合约



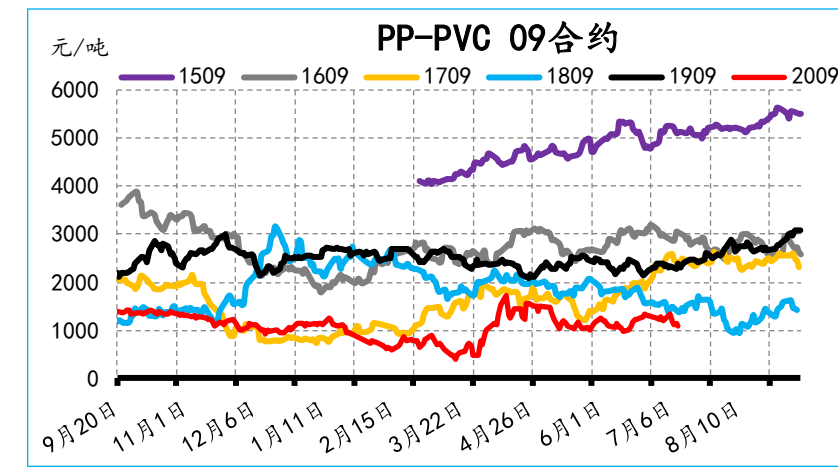
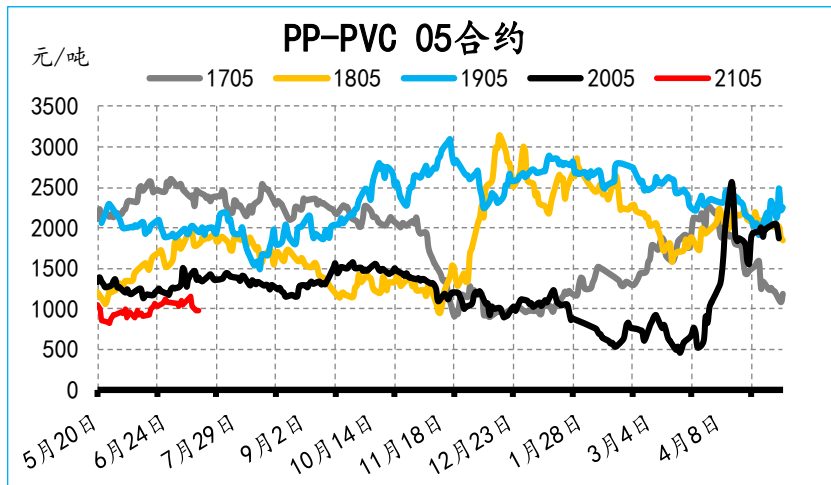
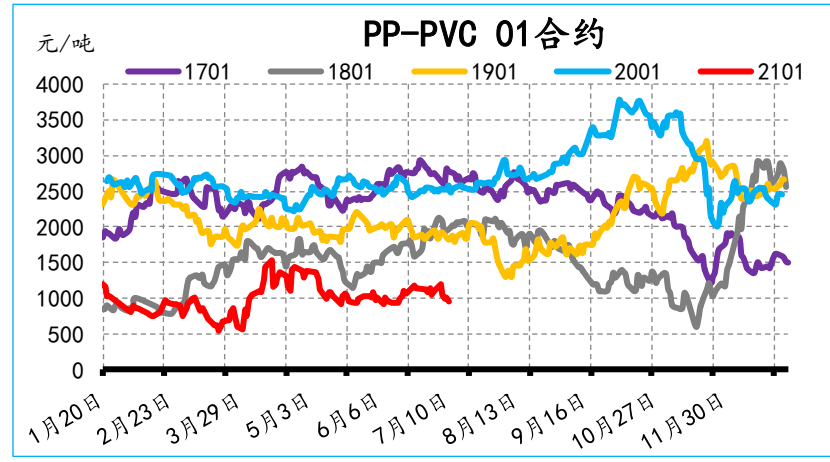
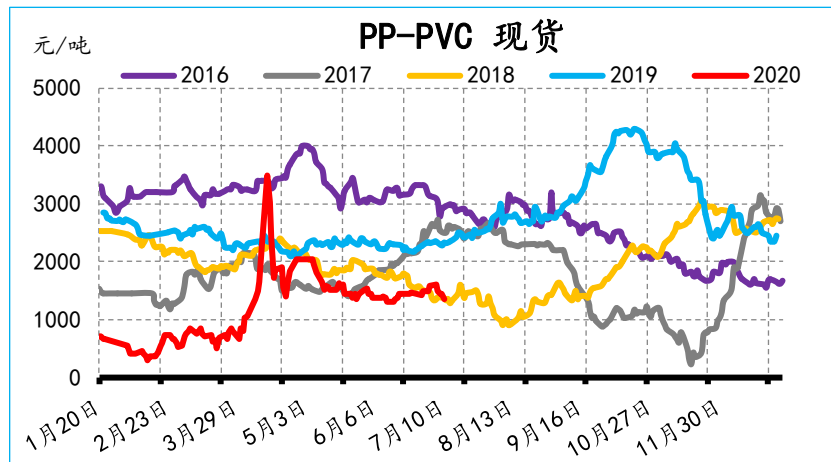
PP-3MA 09合约



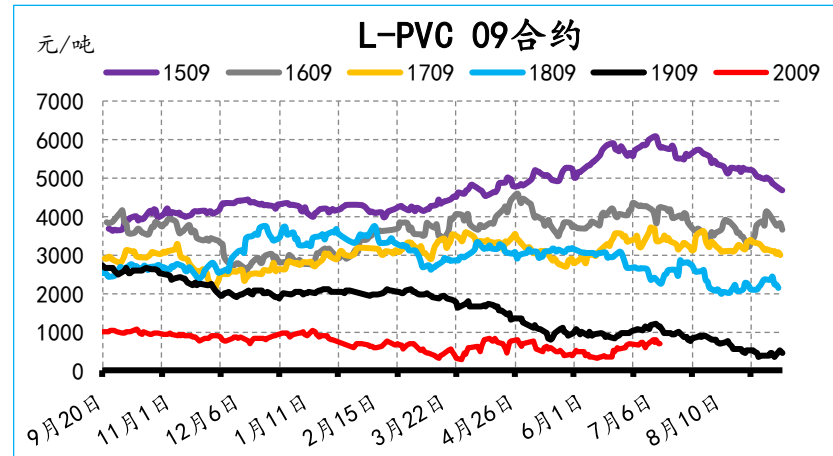
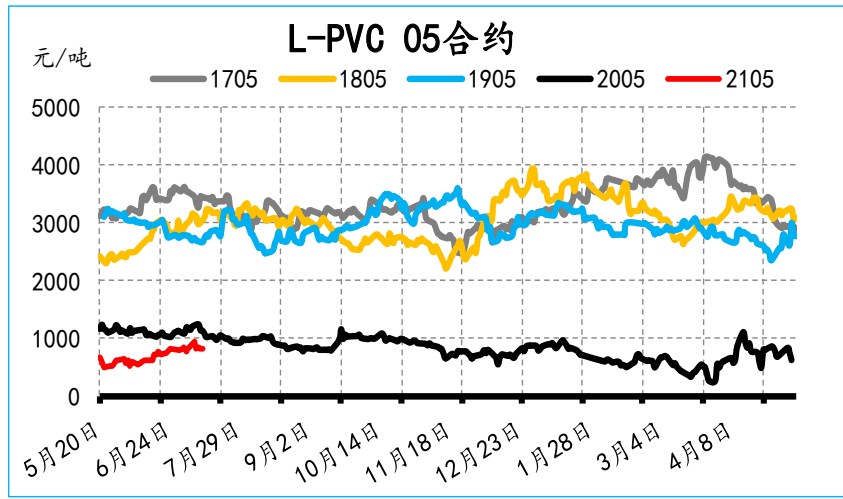
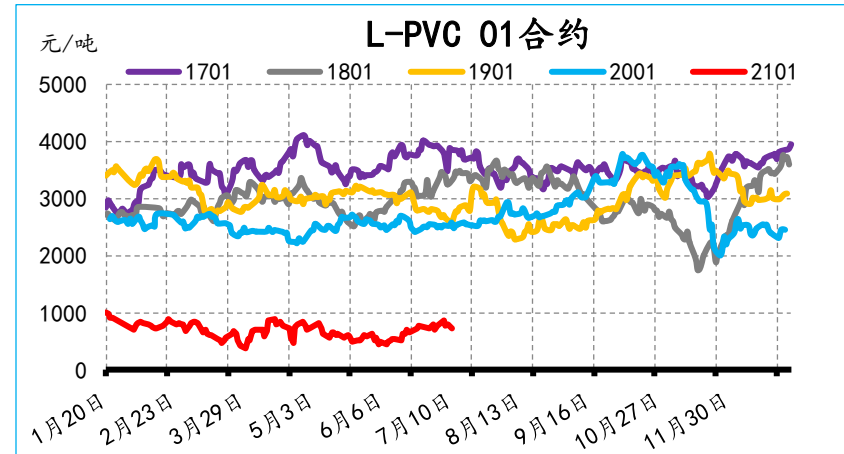
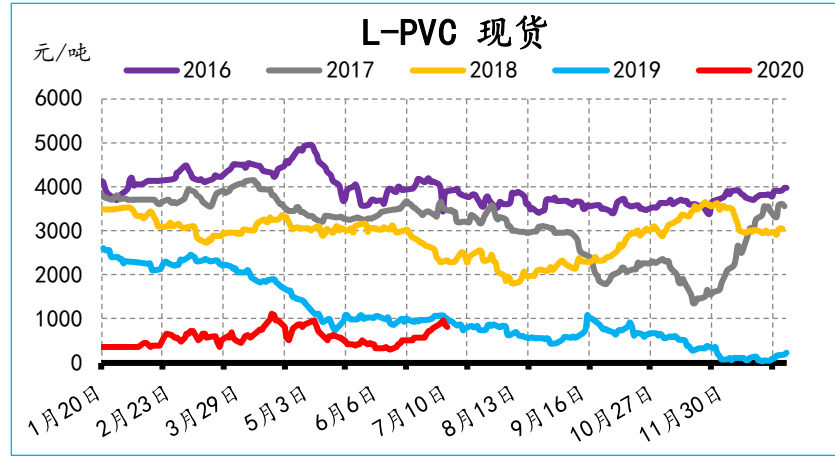
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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