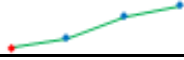
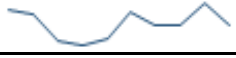
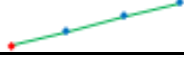
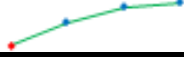


跨期数据跟踪

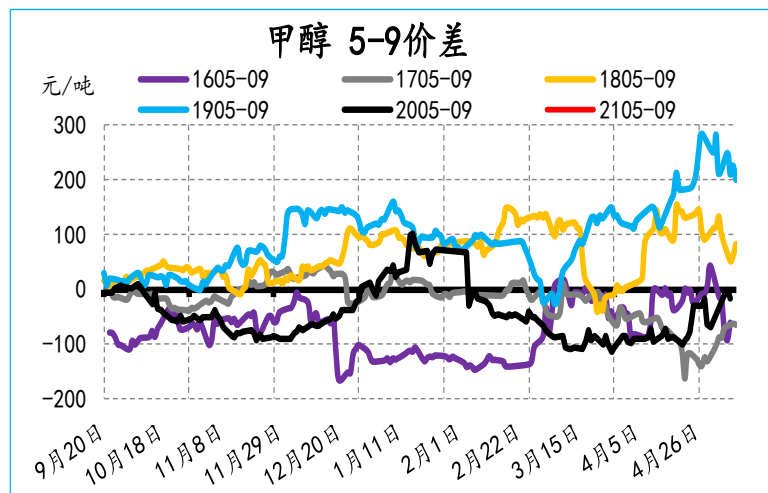
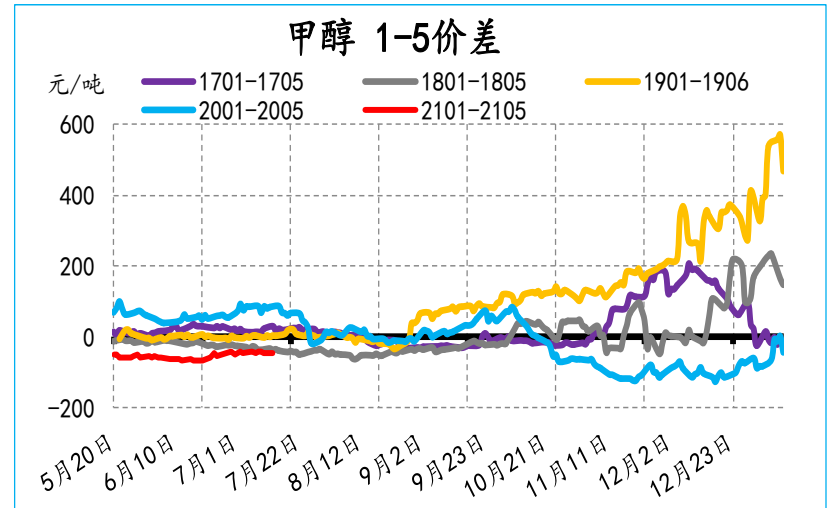
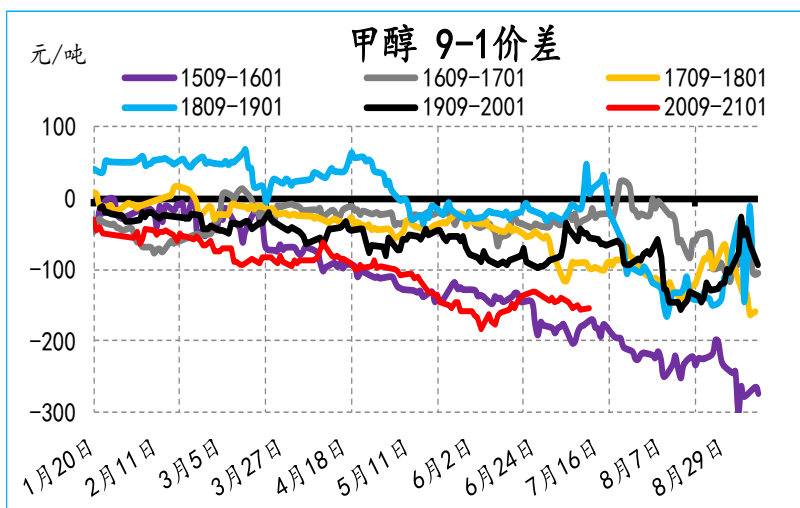
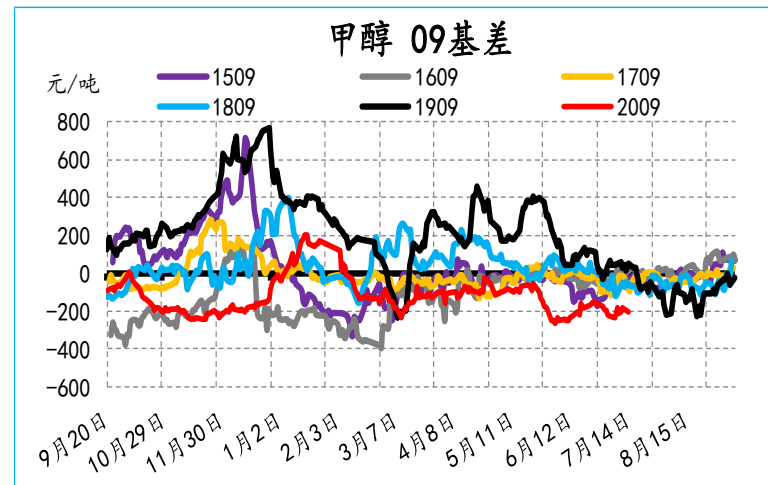
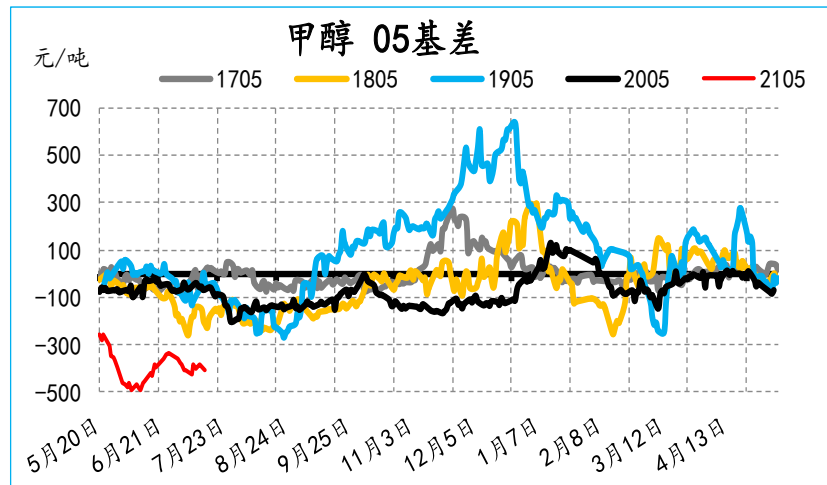
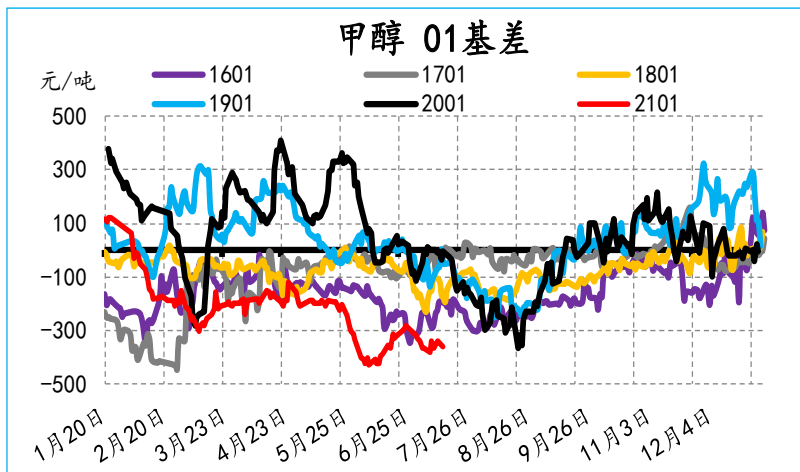
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 6月11日	10日前 6月29日	5日前 7月6日	昨日 7月10日	今日 7月13日	近一个月走势图	建议
跨期	MA9-MA1		-144	-146	-156	-154		
	MA5-MA9	227	186	188	201	199		
	TA9-TA1		-160	-152	-188	-176		
	TA5-TA9	252	260	254	298	286		
	L9-L1		120	100	165	145		
	L5-L9	10	-80	-85	-190	-205		
	PP9-PP1		313	327	332	317		
	PP5-PP9	-346	-399	-425	-427	-428		
	V9-V1		165	180	195	210		
	V5-V9	-215	-200	-235	-315	-350		
	BU9-BU12	-48	-22	34	-10	-44		
	BU6-BU9	-78	128	-56	30	54		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1430	1430	1430	1430	1430		

基差数据跟踪

2020年07月13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	0.00		117.00	-56.00		1.5%	
PE	7300	50.00		10.00	-15.00		0.1%	
PVC	6600	150.00		-120.00	-30.00		-1.8%	
PTA	3505	30.00		-87.00	-16.00		-2.4%	
EG	3370	-20.00		-160.00	-71.00		-4.5%	
甲醇	1605	15.00		-206.00	0.00		-11.4%	

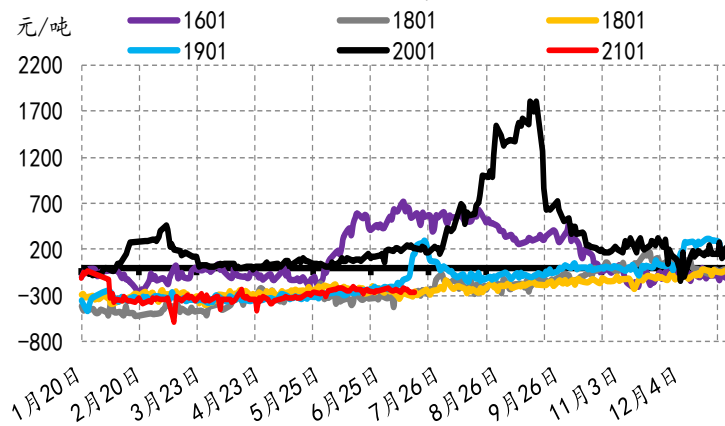
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为9月。

套利跟踪：甲醇

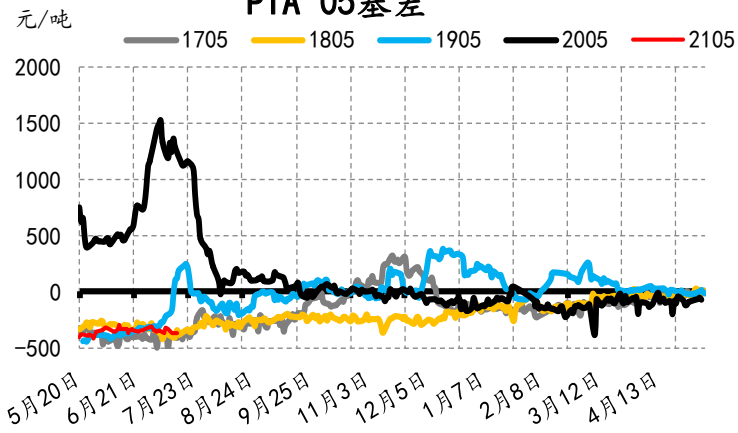


套利跟踪：PTA

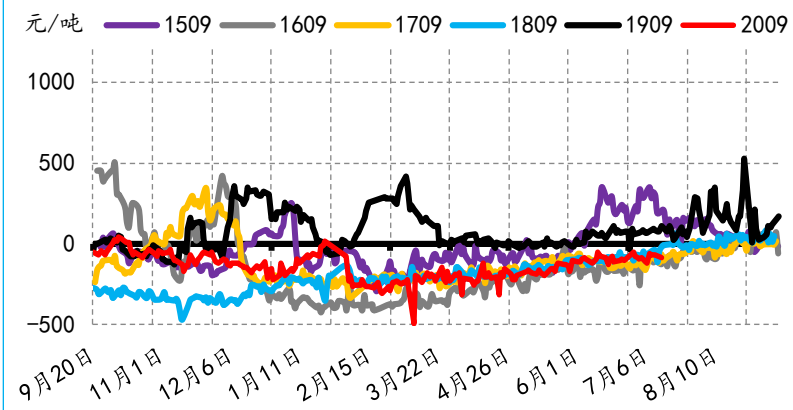
PTA 01基差



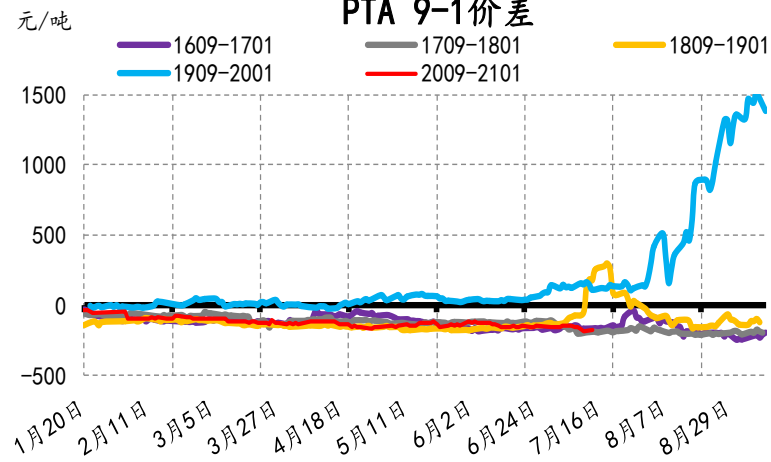
PTA 05基差



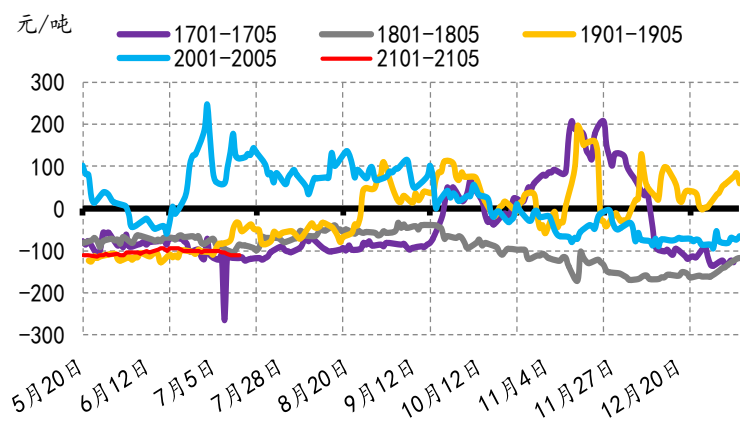
PTA 09基差



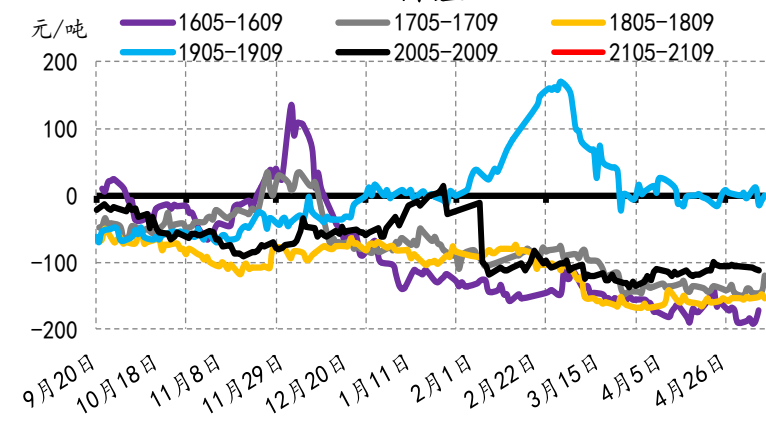
PTA 9-1价差



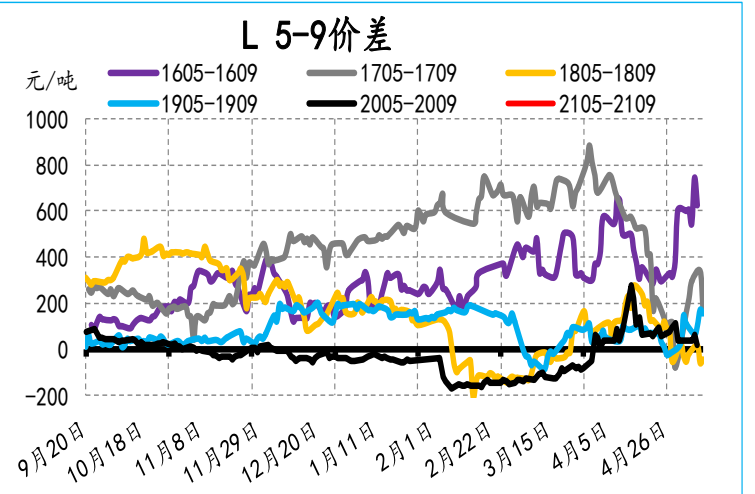
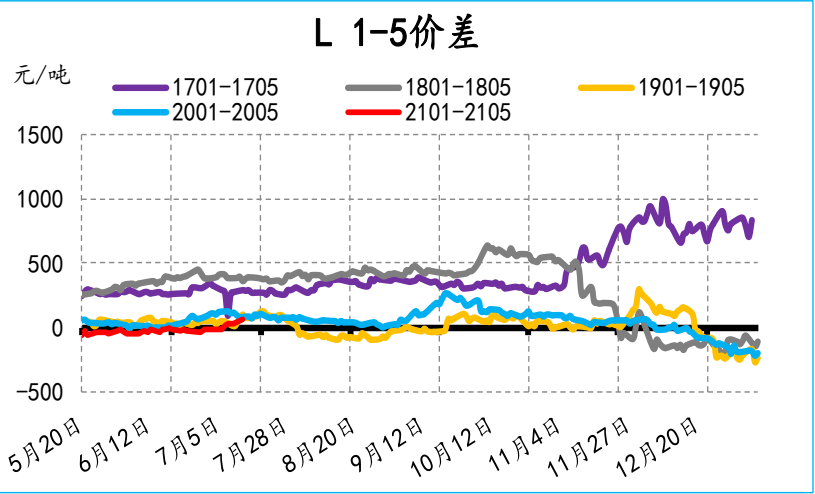
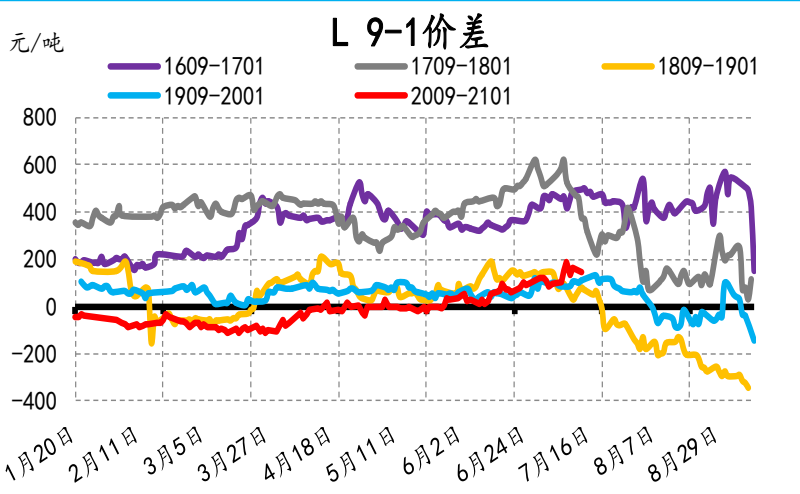
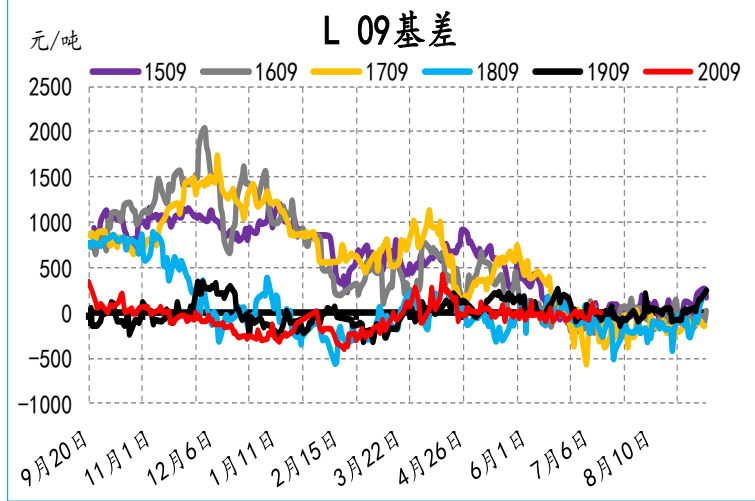
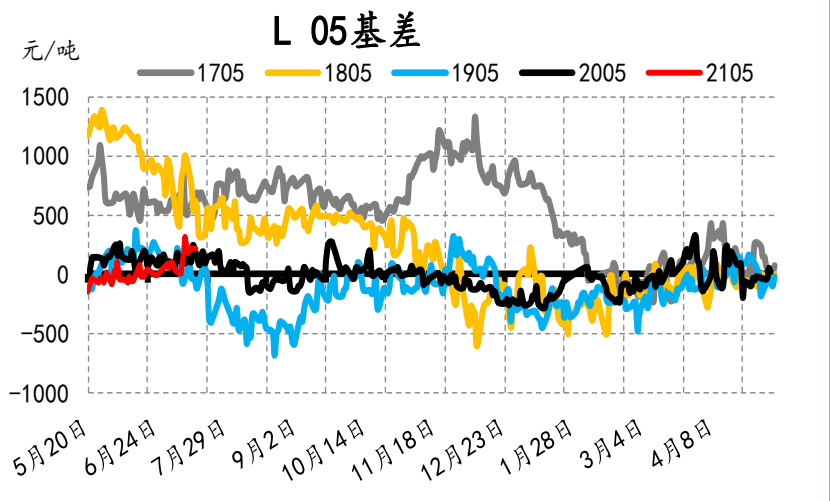
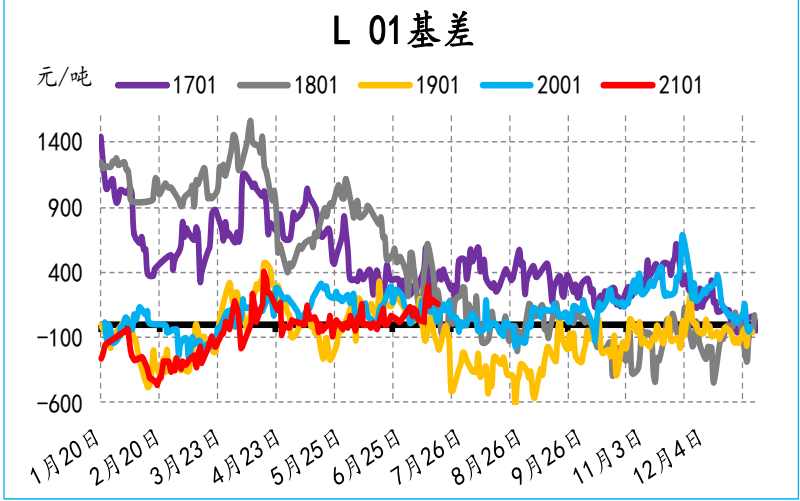
PTA 1-5价差



PTA 5-9价差

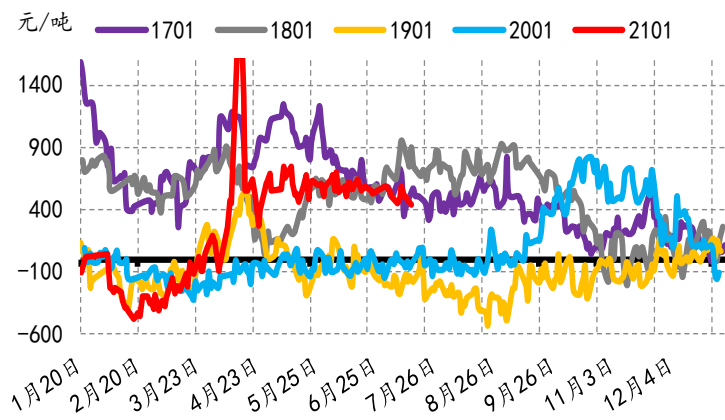


套利跟踪：PE

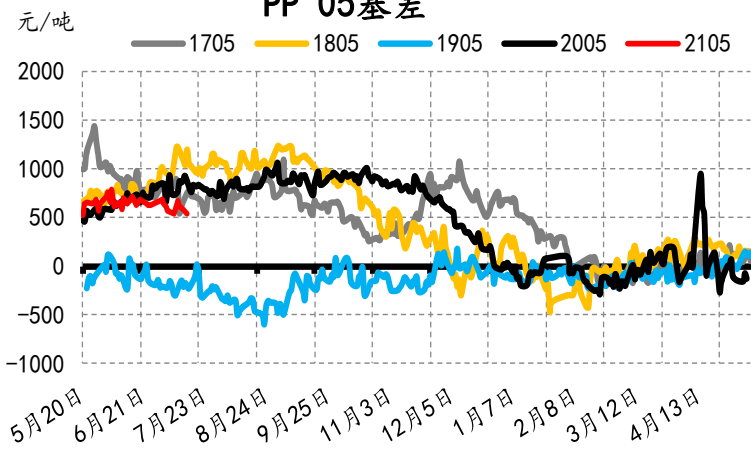


套利跟踪：PP

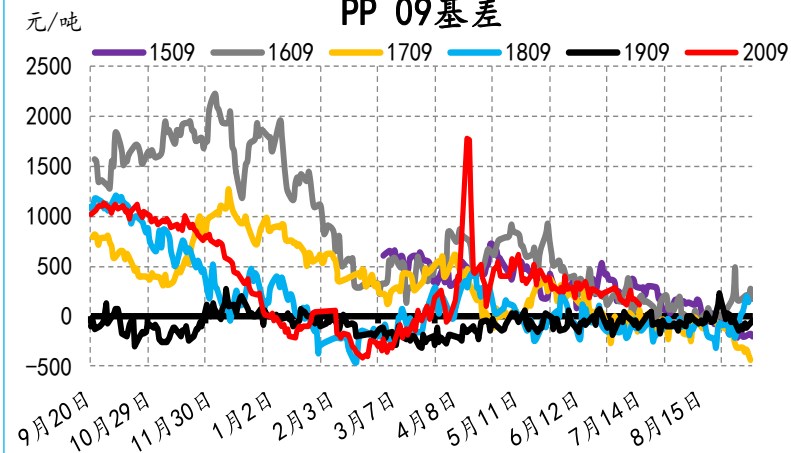
PP 01基差



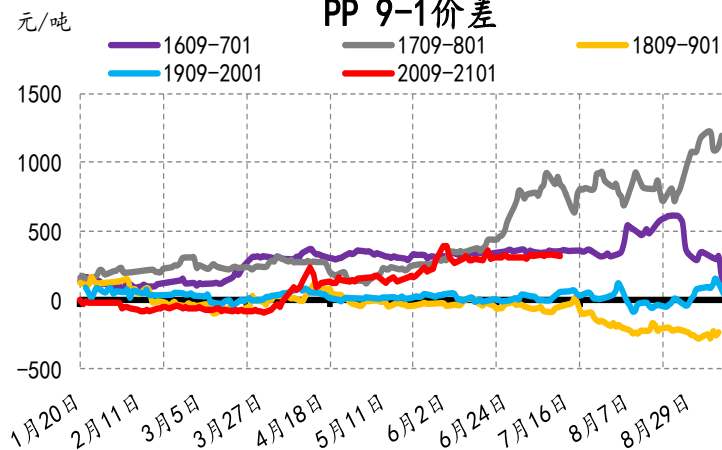
PP 05基差



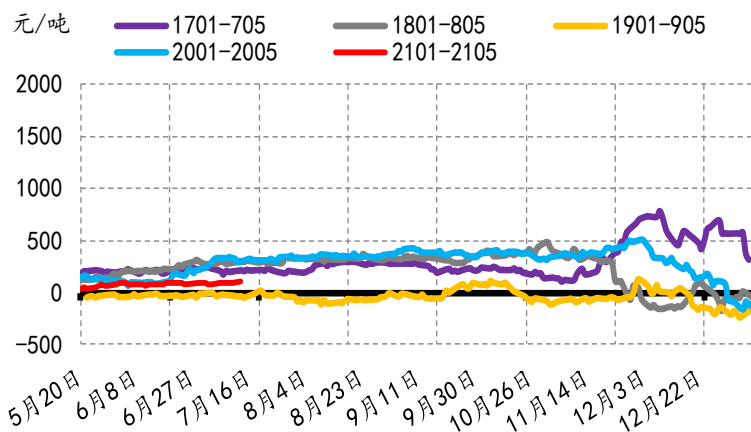
PP 09基差



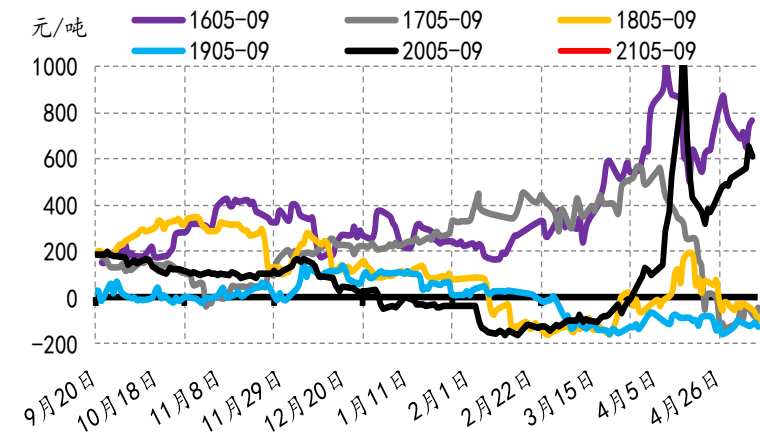
PP 9-1价差



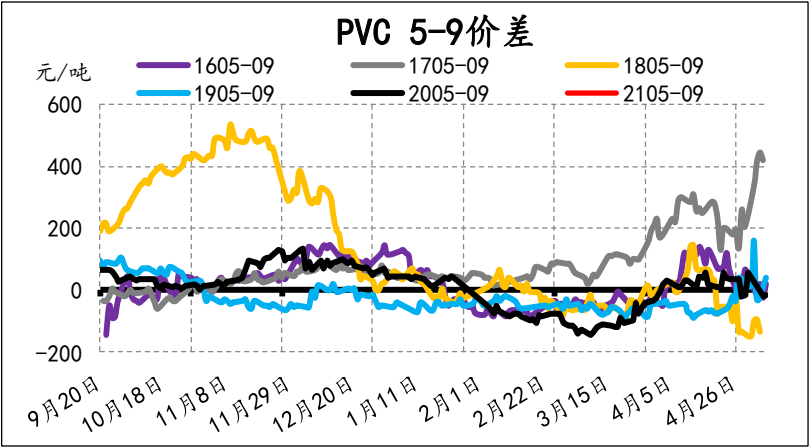
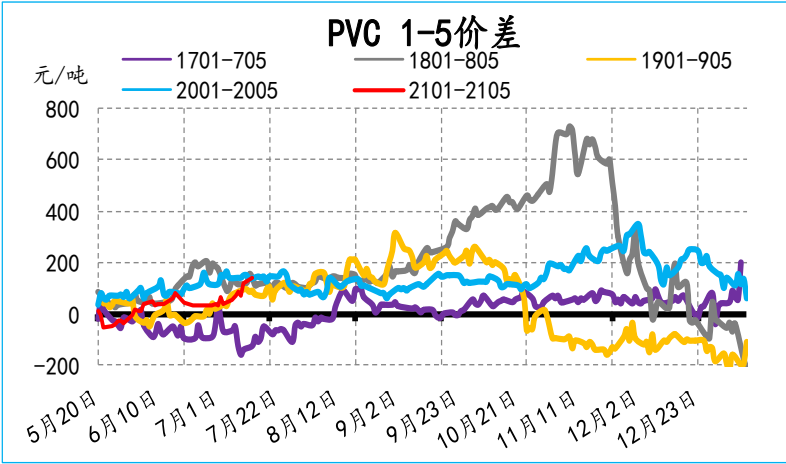
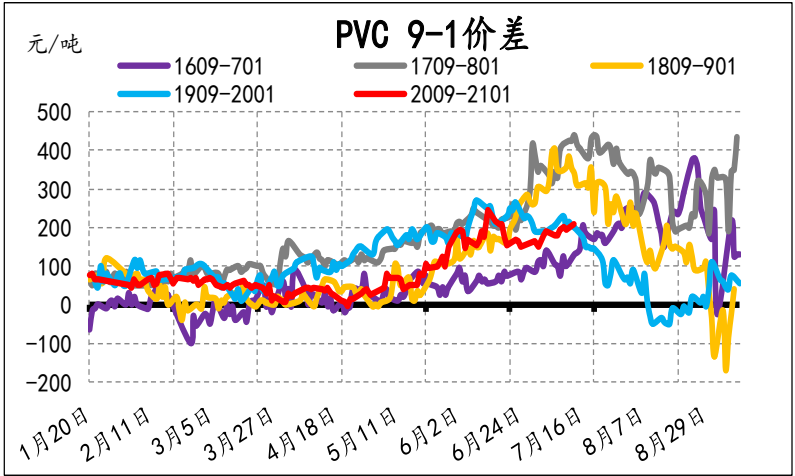
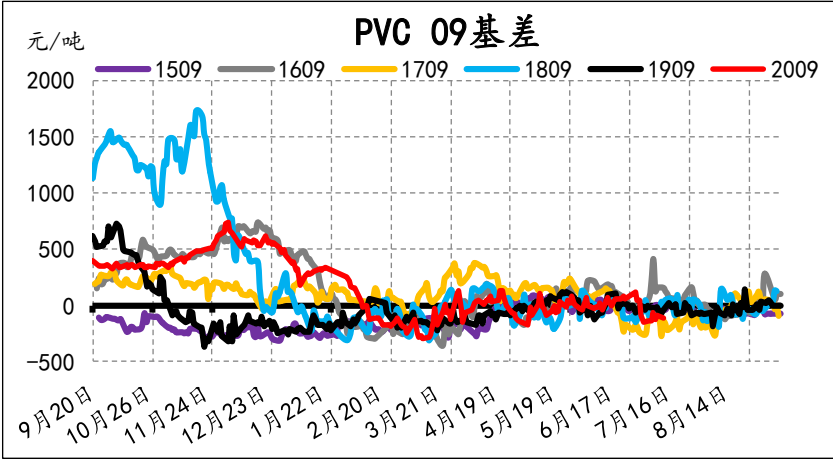
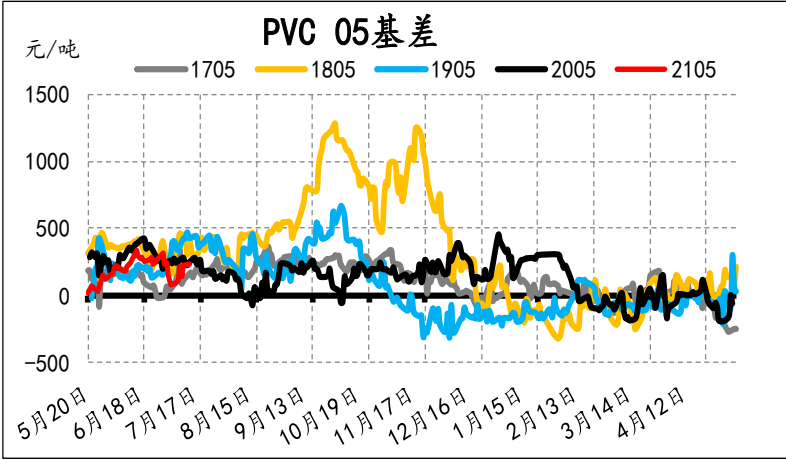
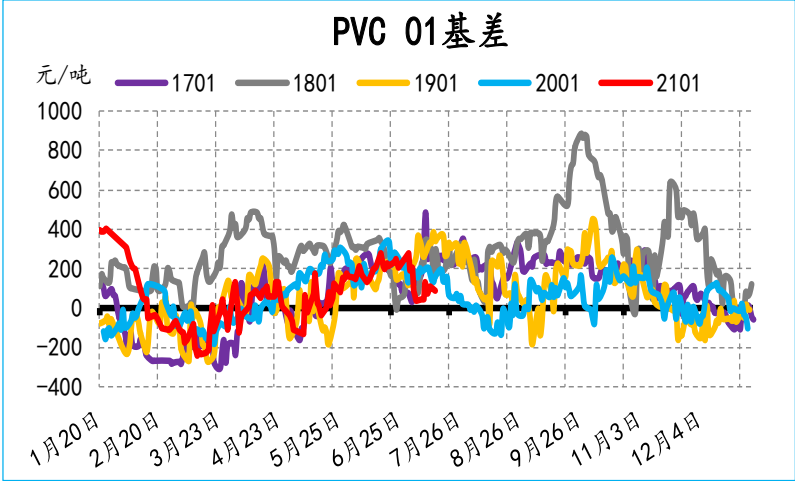
PP 1-5价差



PP 5-9价差



套利跟踪：PVC

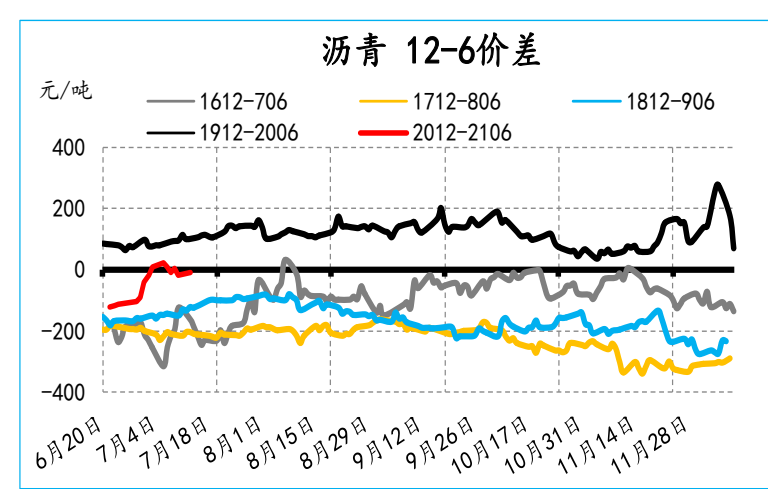
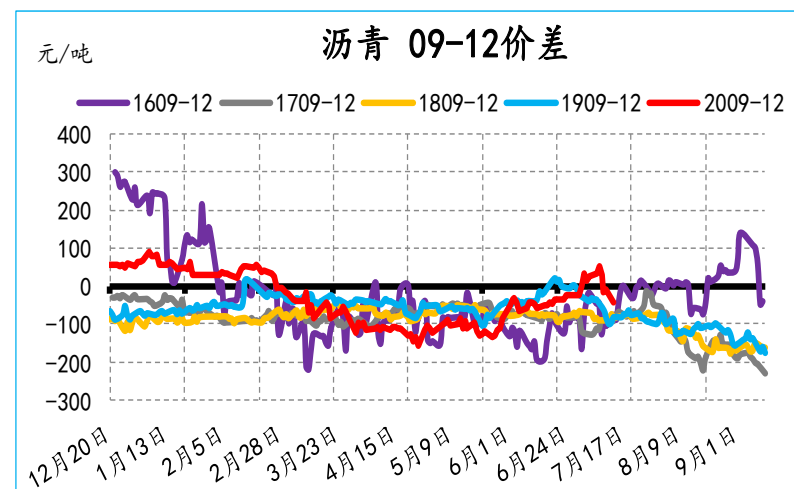
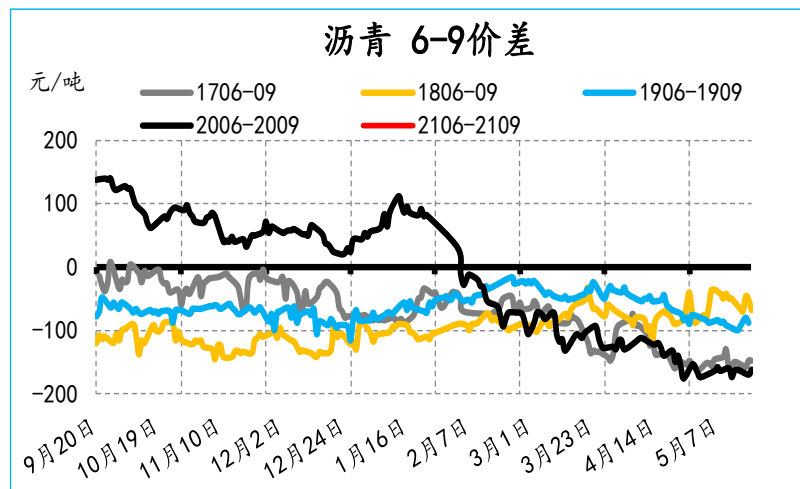
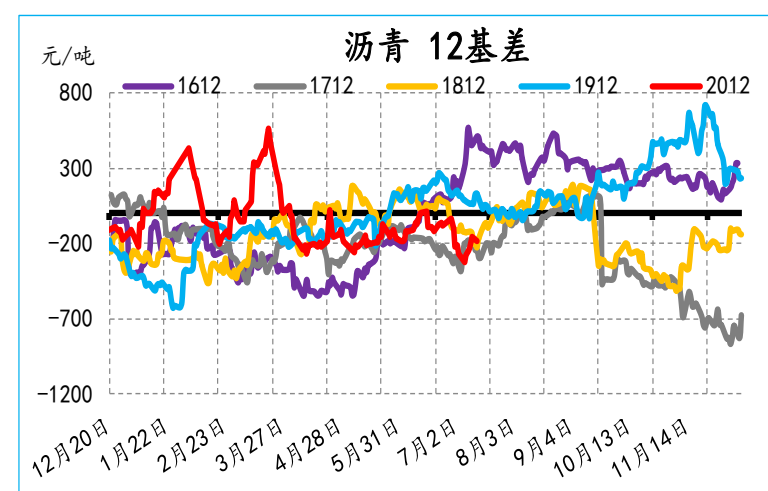
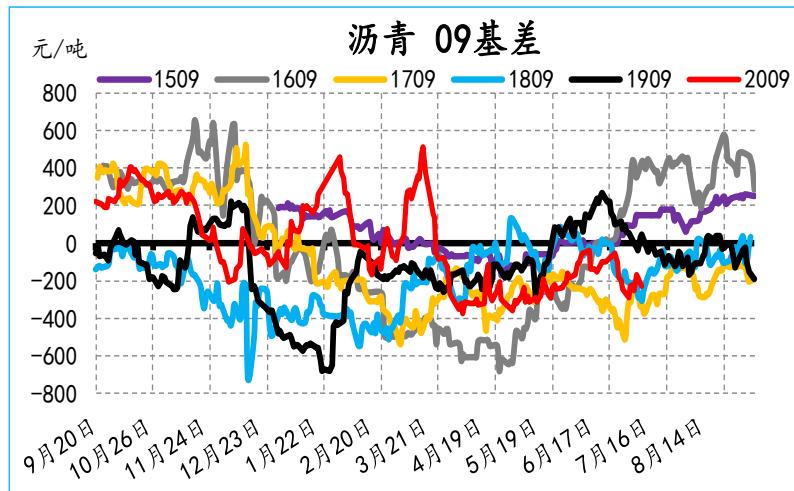
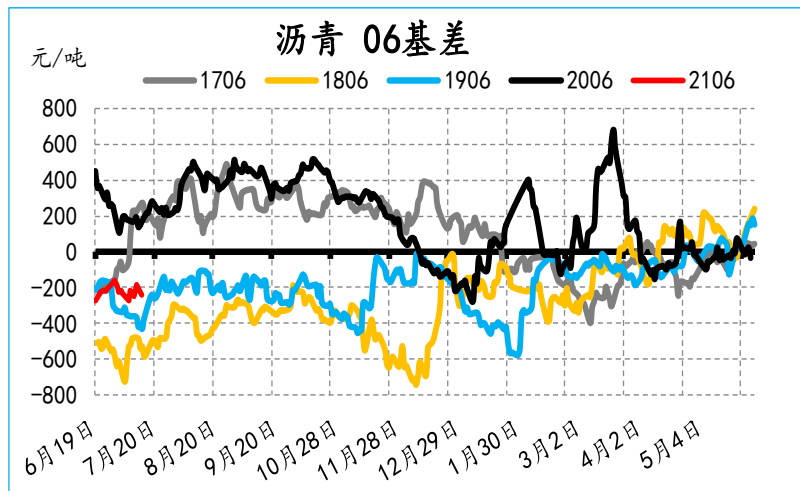


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

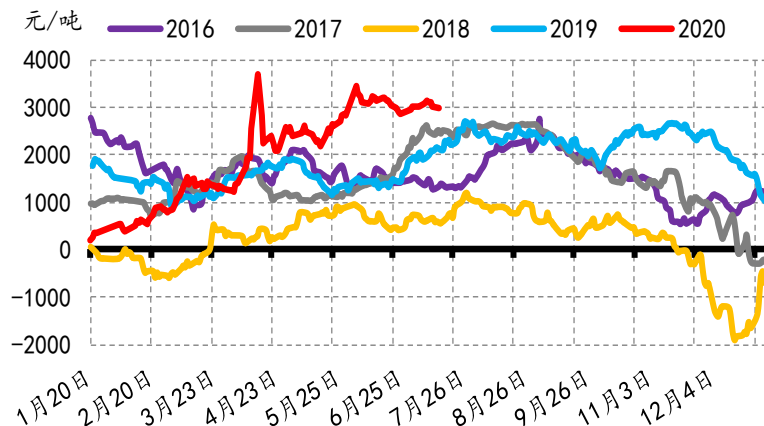
快向“能化小精灵”申请吧！

微信号：hanbb360

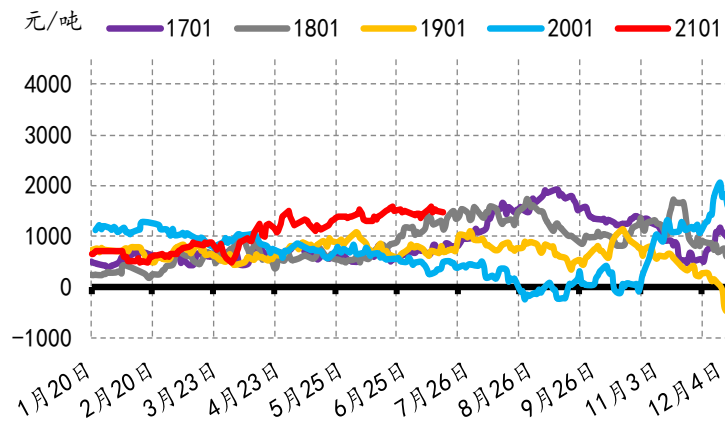


跨品种：PP-3MA

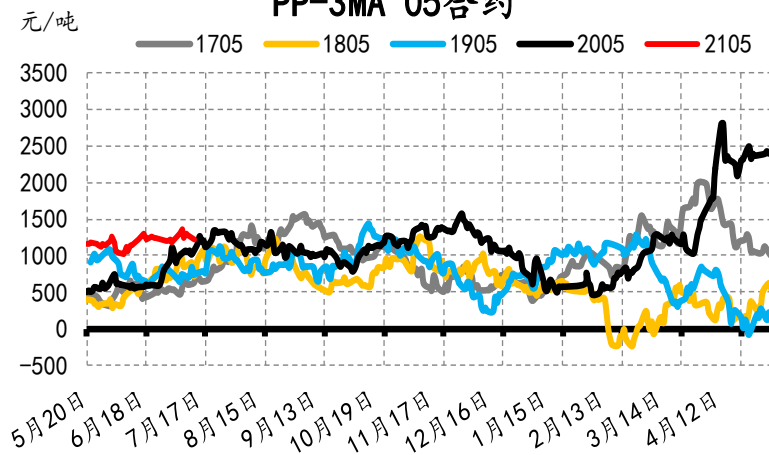
PP-3MA 现货



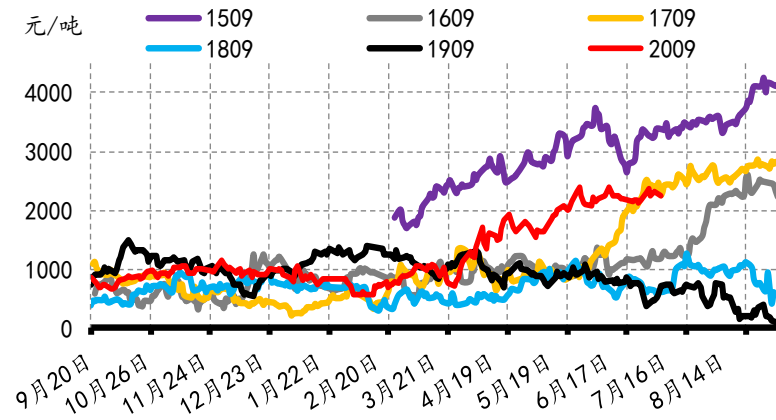
PP-3MA 01合约



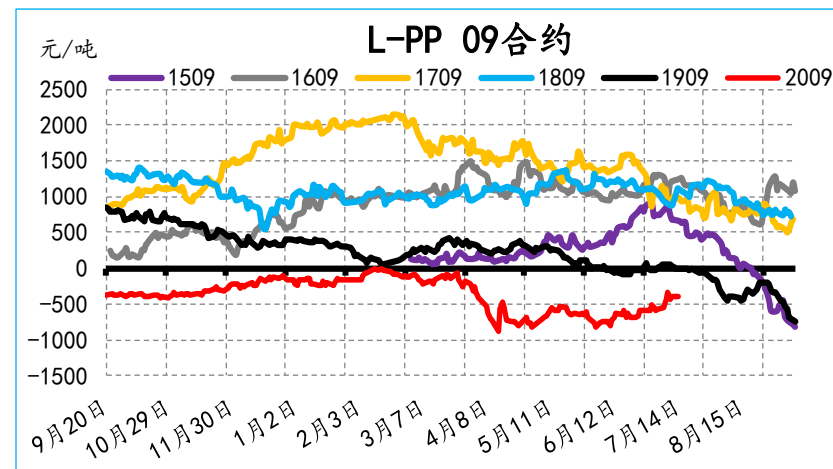
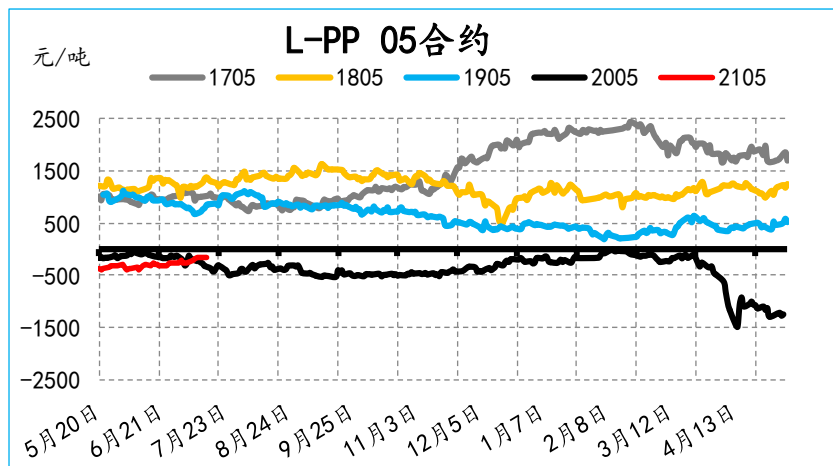
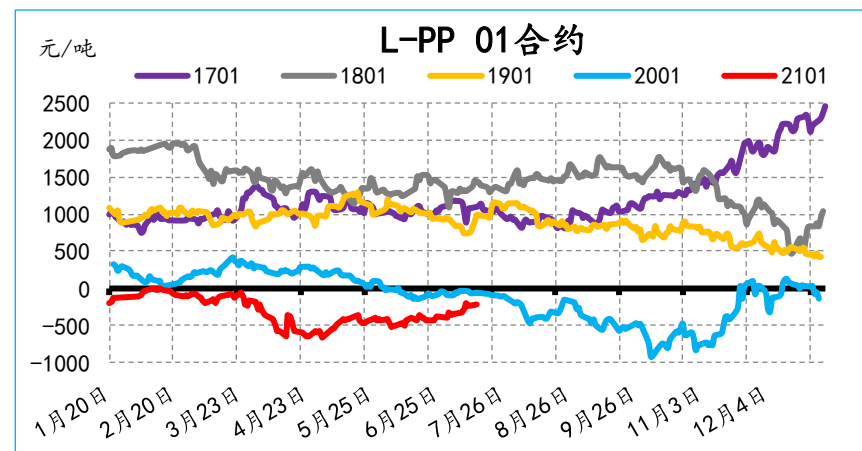
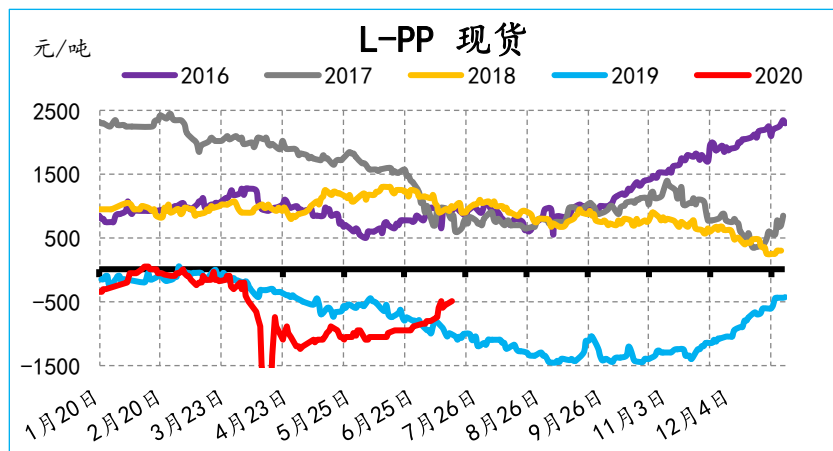
PP-3MA 05合约



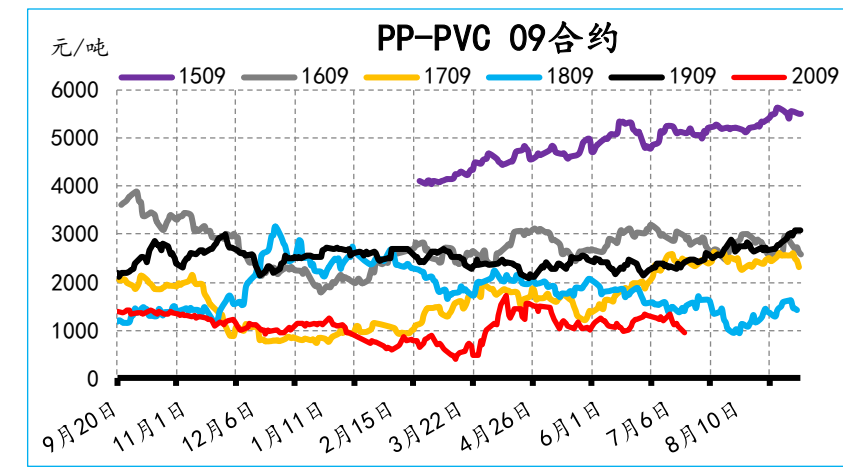
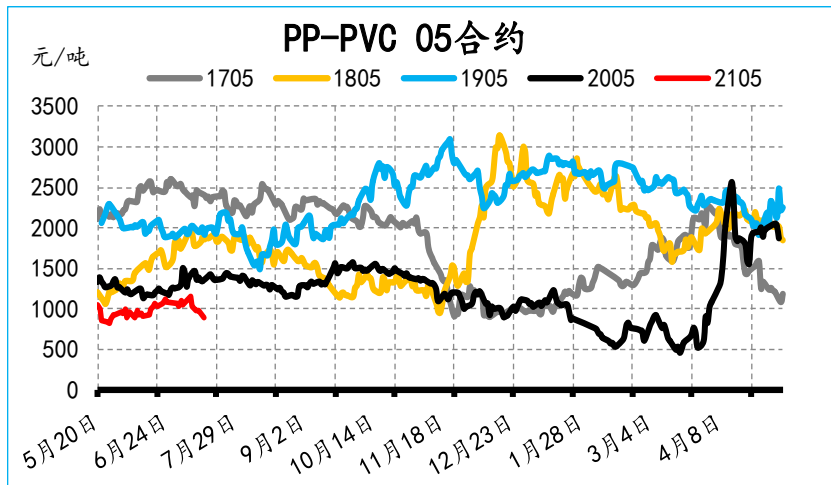
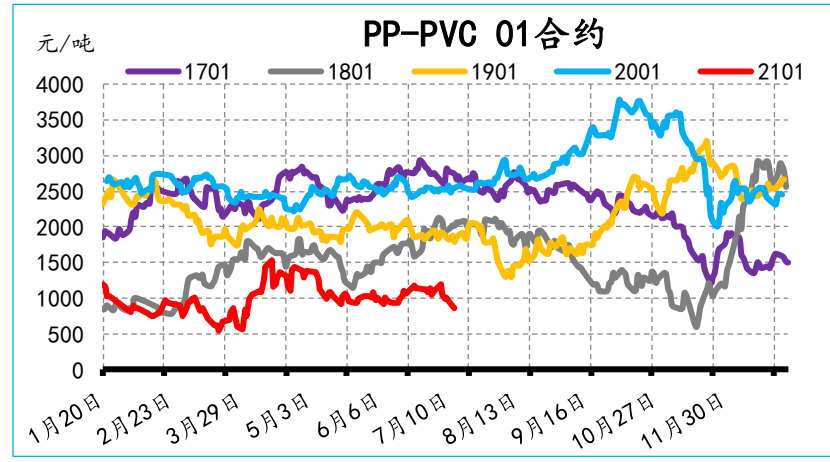
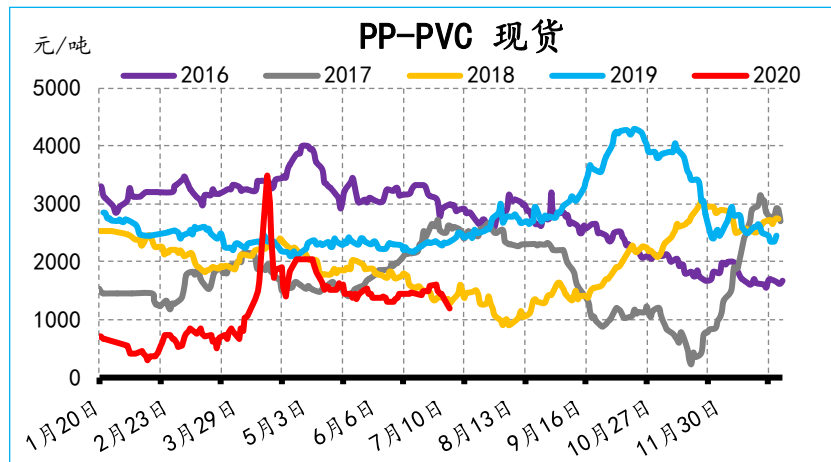
PP-3MA 09合约



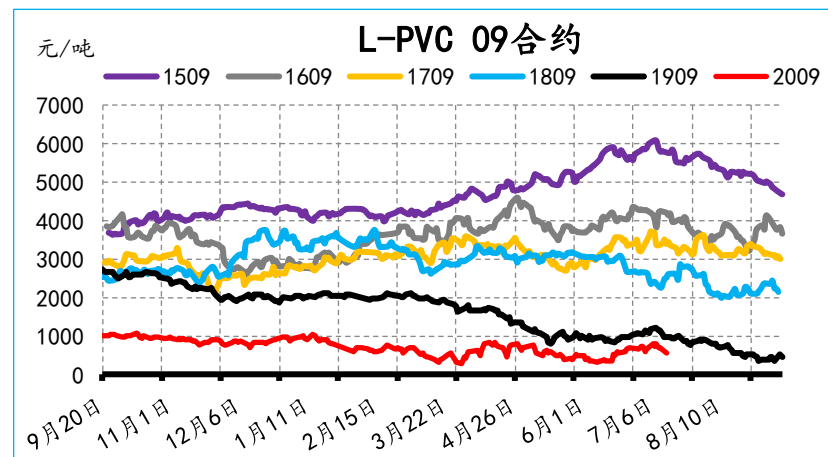
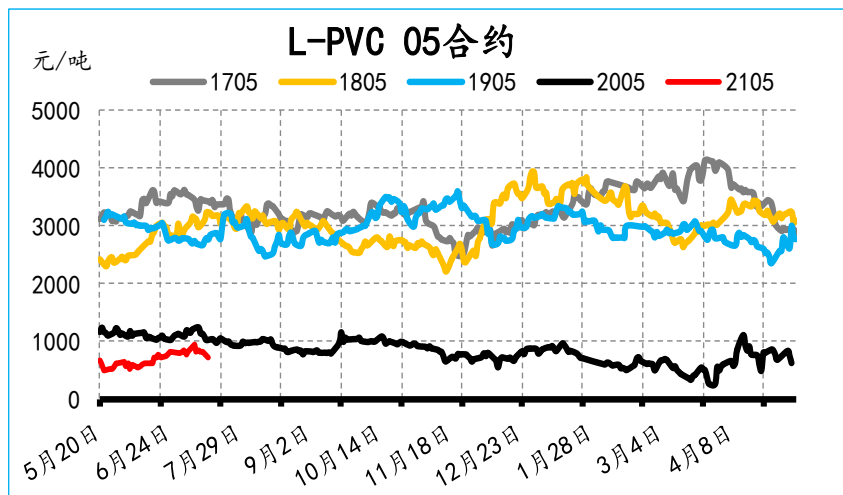
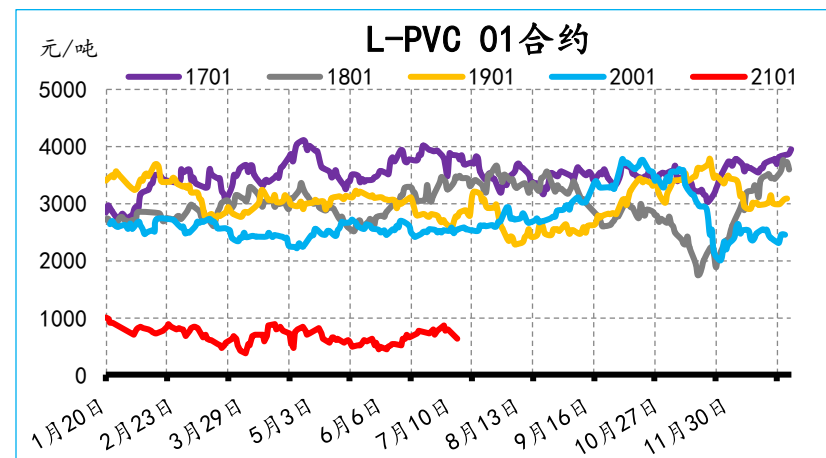
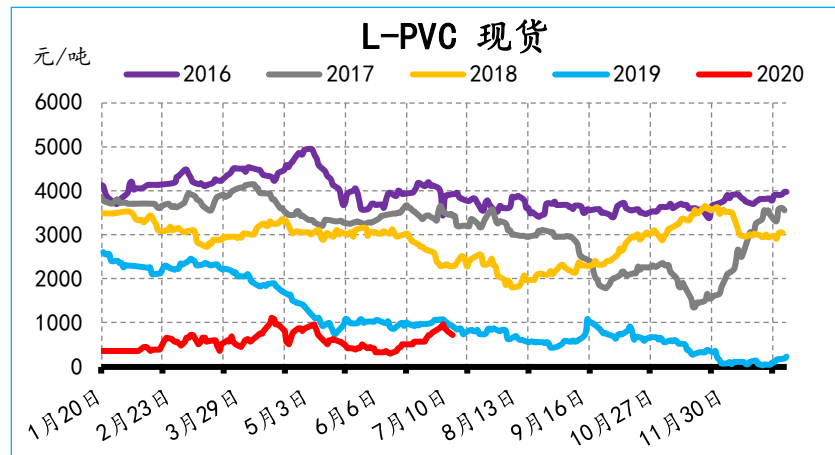
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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