

跨期数据跟踪

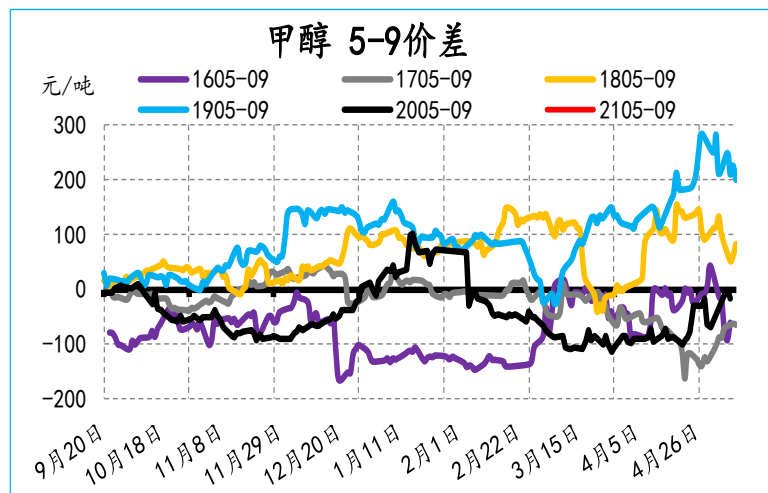
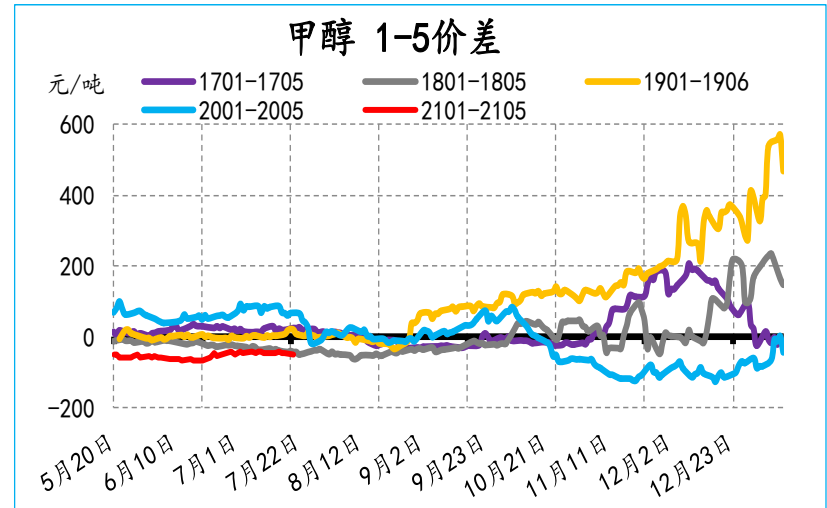
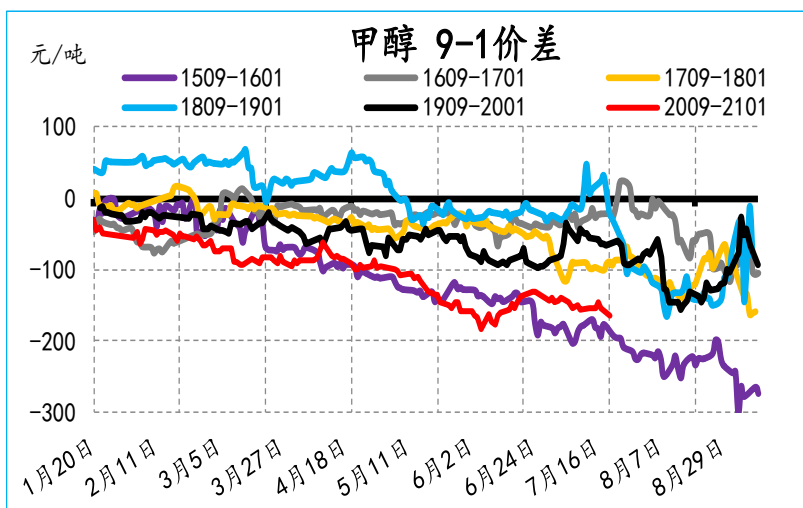
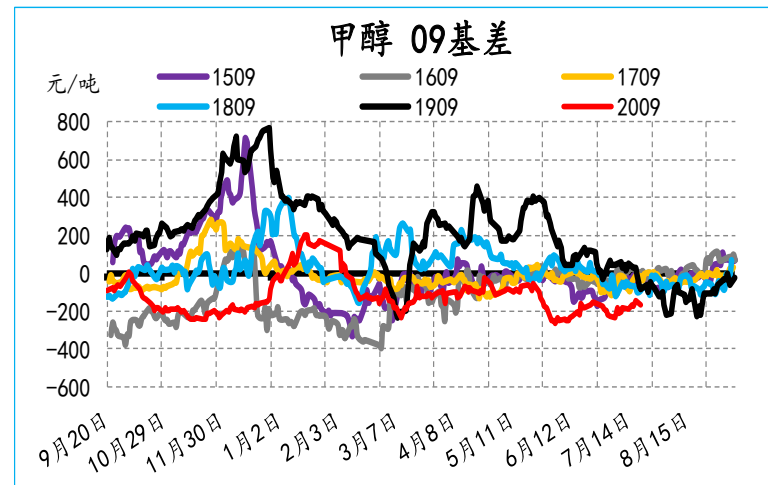
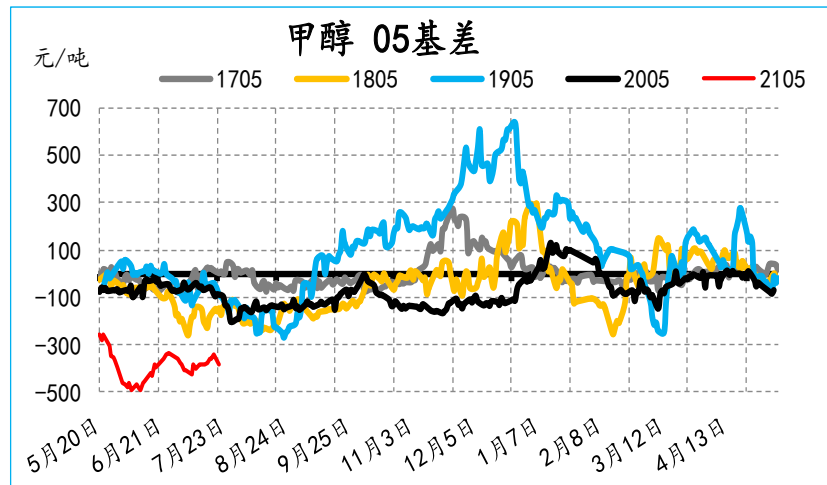
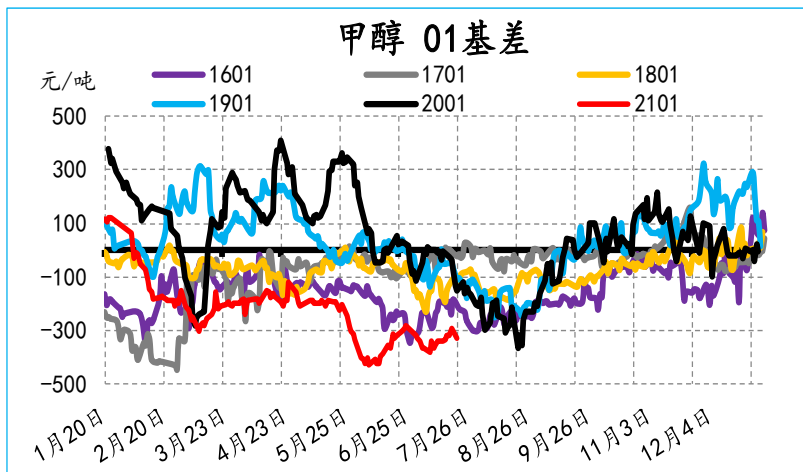
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 6月18日	10日前 7月6日	5日前 7月13日	昨日 7月17日	今日 7月20日	近一个月走势图	建议
跨期	MA9-MA1		-146	-154	-154	-165		
	MA5-MA9	215	188	199	201	215		
	TA9-TA1		-152	-176	-168	-184		
	TA5-TA9	256	254	286	282	294		
	L9-L1		100	145	100	75		
	L5-L9	-65	-85	-205	-100	-100		
	PP9-PP1		327	317	218	233		
	PP5-PP9	-396	-425	-428	-292	-314		
	V9-V1		180	210	170	200		
	V5-V9	-230	-235	-350	-245	-320		
	BU9-BU12	-46	34	-44	-62	-82		
	BU6-BU9	184	-56	54	112	144		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1430	1430	1430	1430	1430		

基差数据跟踪

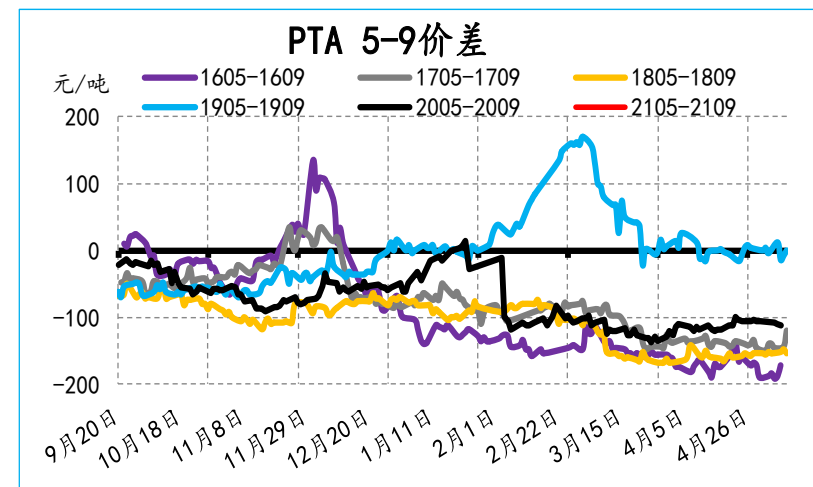
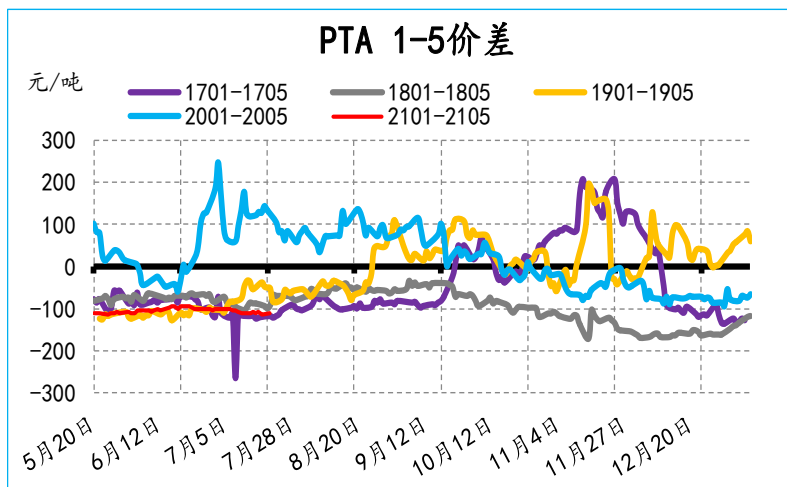
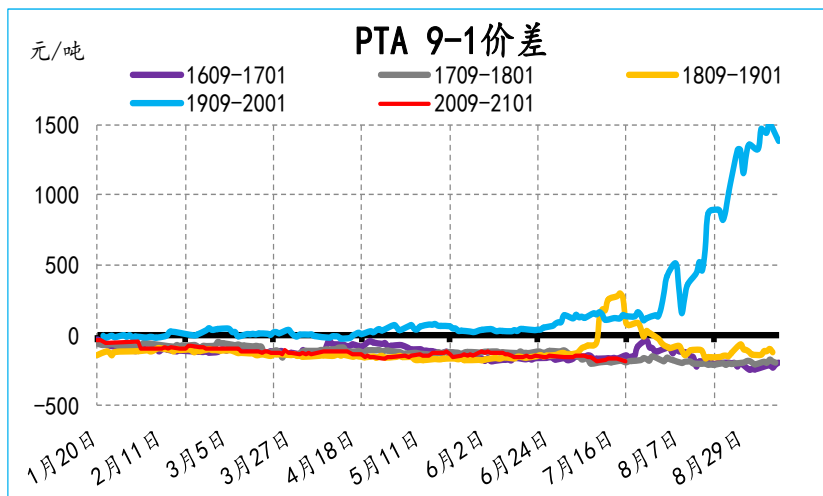
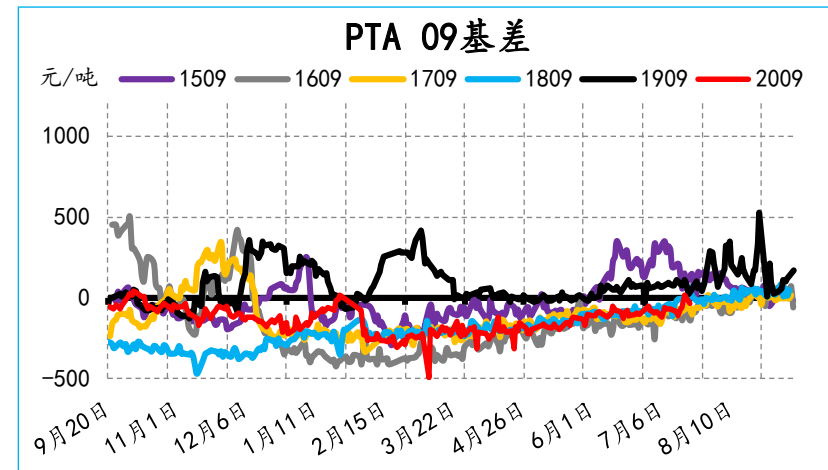
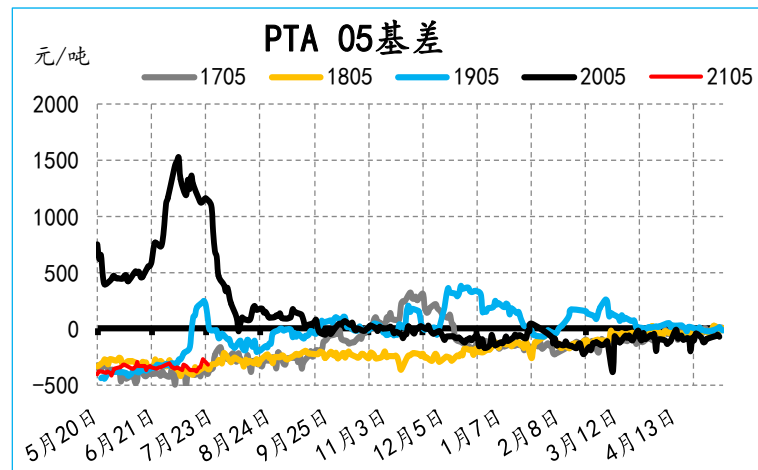
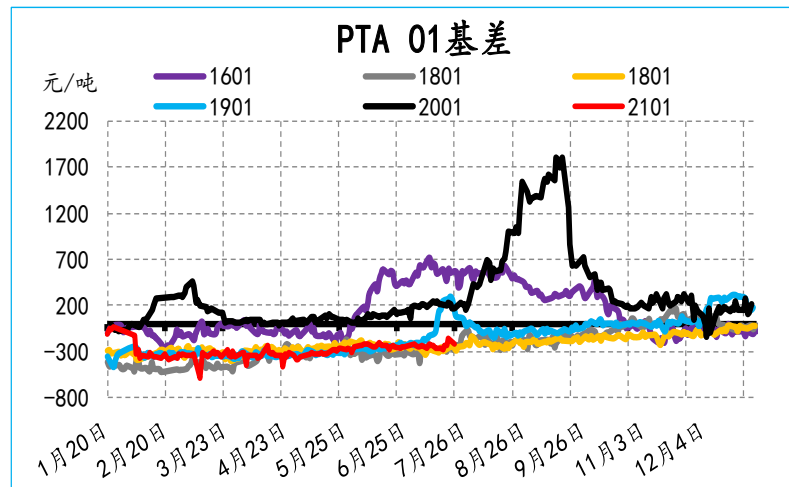
2020年07月20日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7650	0.00		171.00	15.00		2.3%	
PE	7150	0.00		50.00	-10.00		0.7%	
PTA	3485	-85.00		-31.00	-45.00		-0.9%	
PVC	6550	50.00		-60.00	-50.00		-0.9%	
EG	3500	12.00		-77.00	-7.00		-2.2%	
甲醇	1605	-50.00		-166.00	0.00		-9.4%	

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

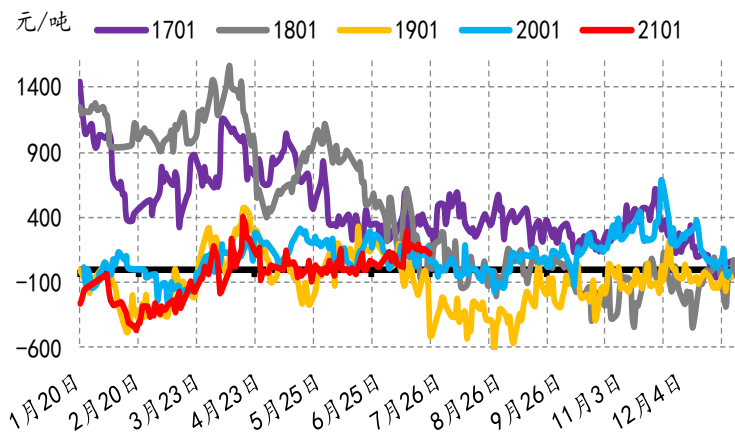


套利跟踪：PTA

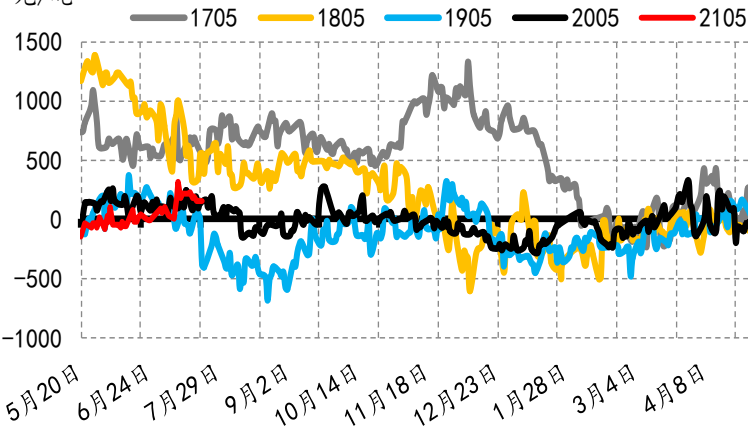


套利跟踪：PE

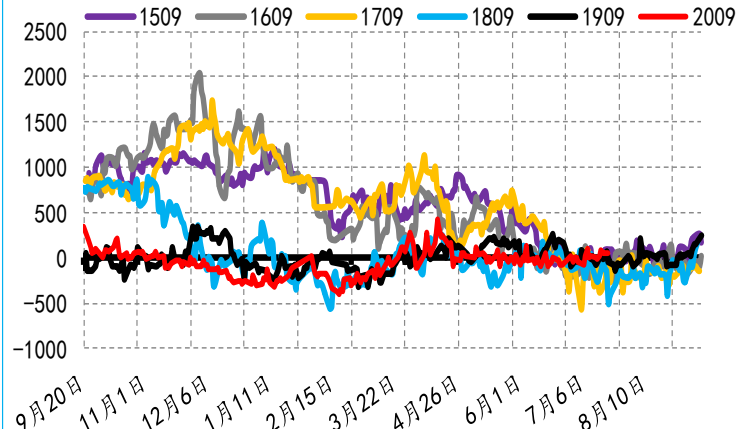
L 01基差



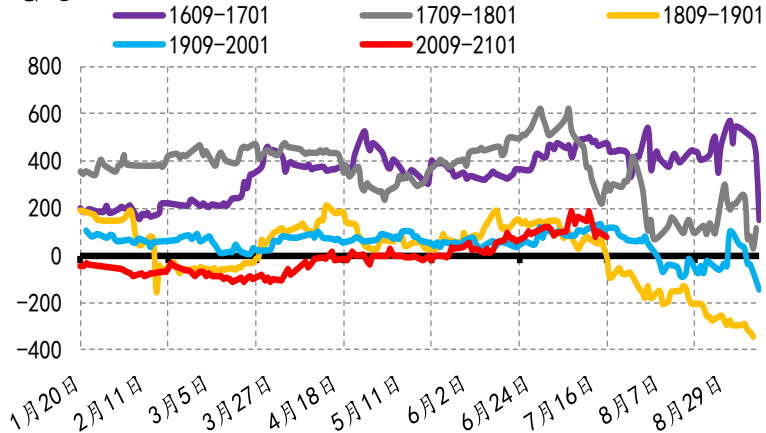
L 05基差



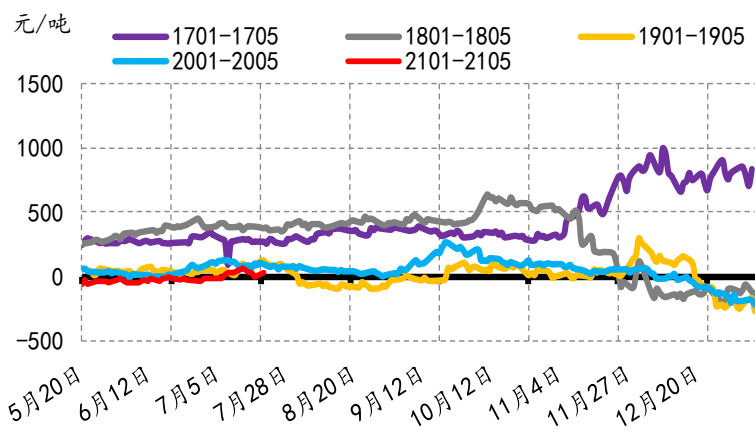
L 09基差



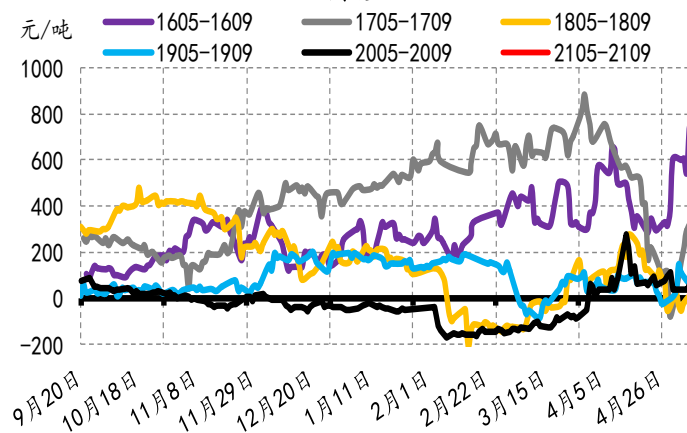
L 9-1价差



L 1-5价差

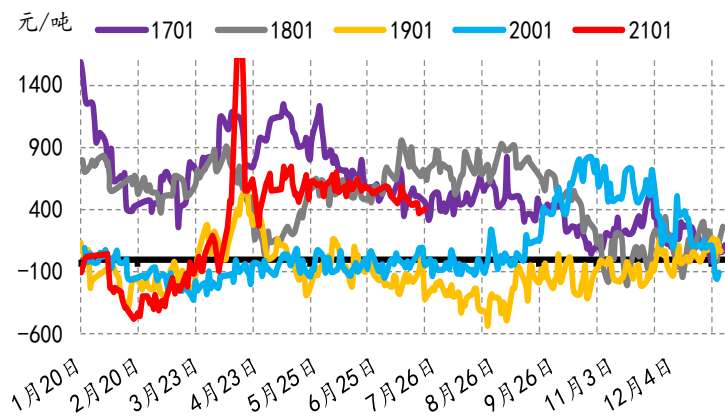


L 5-9价差

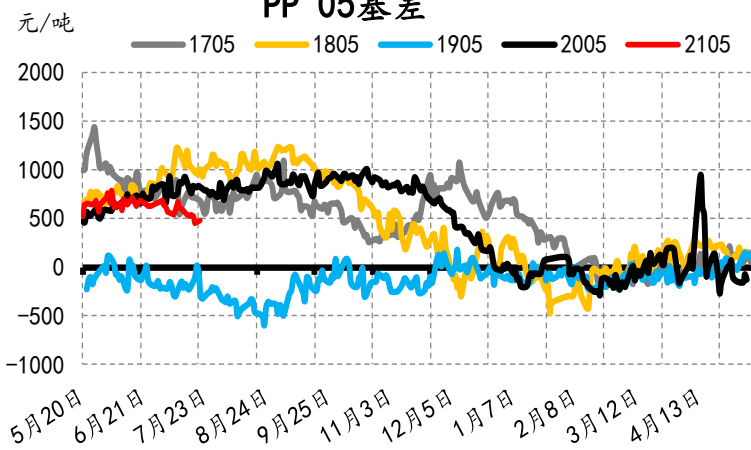


套利跟踪：PP

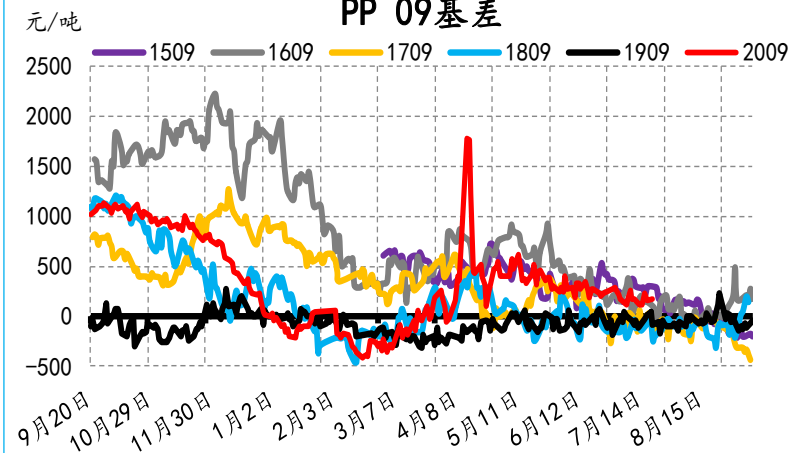
PP 01基差



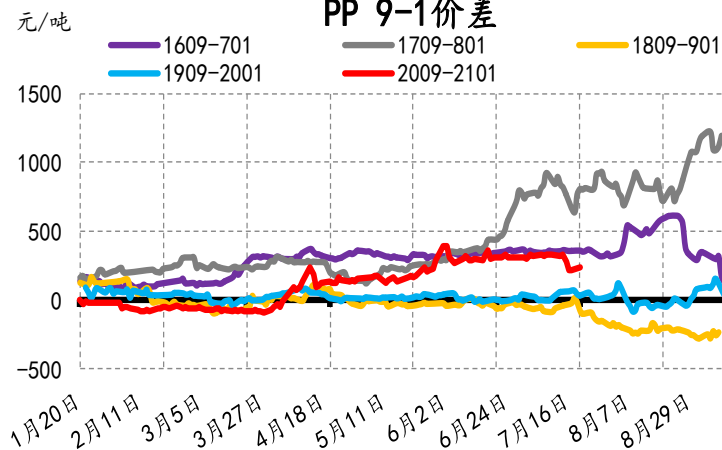
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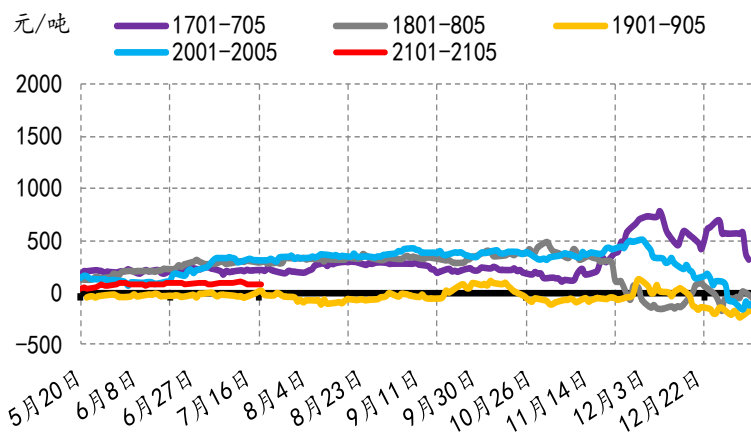
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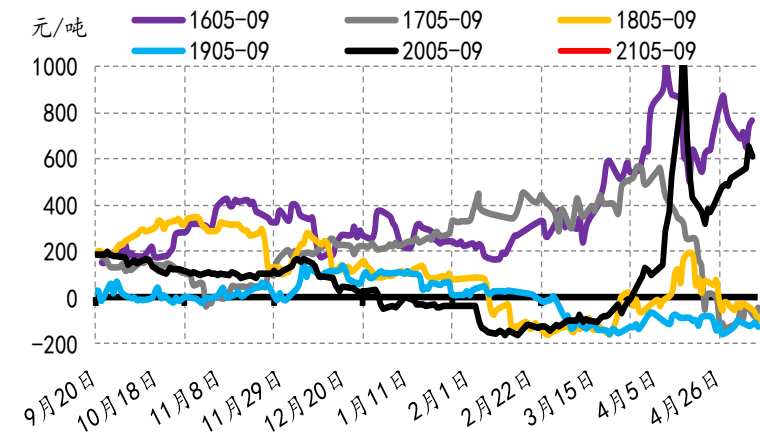
PP 9-1价差



PP 1-5价差

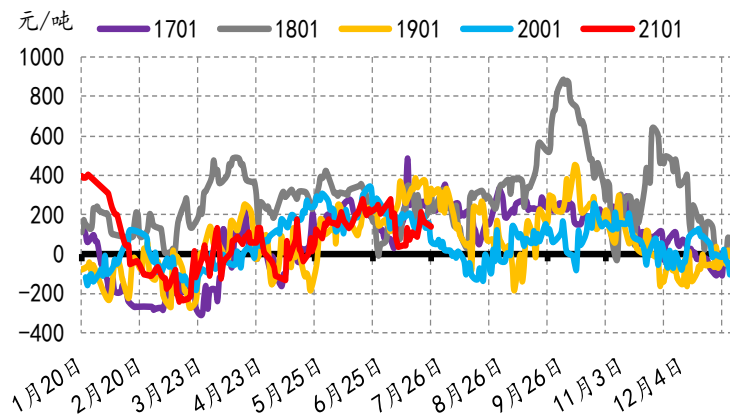


PP 5-9价差

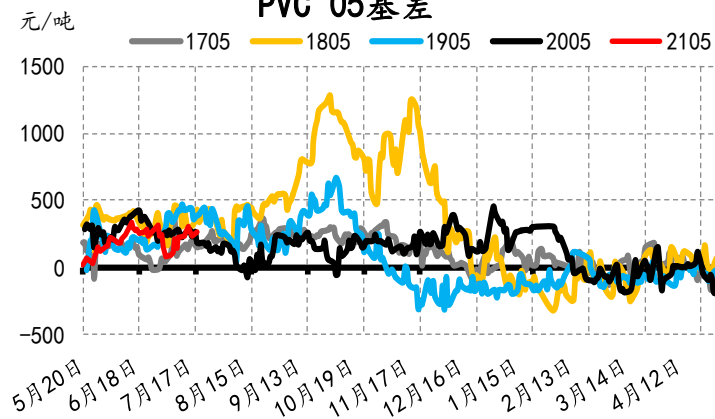


套利跟踪: PVC

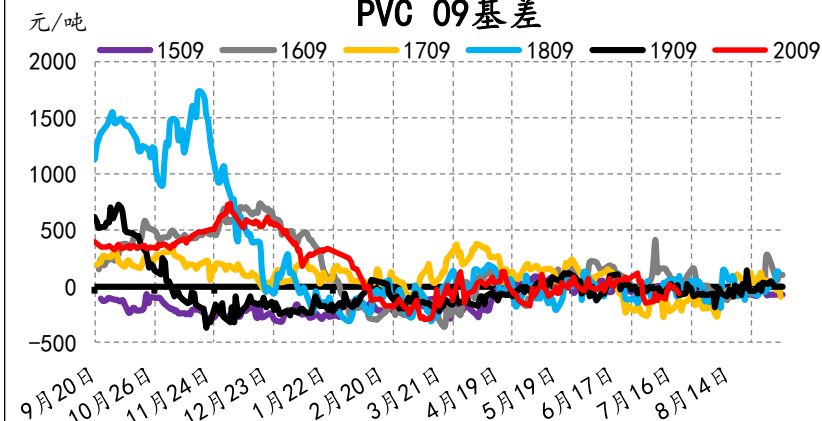
PVC 01基差



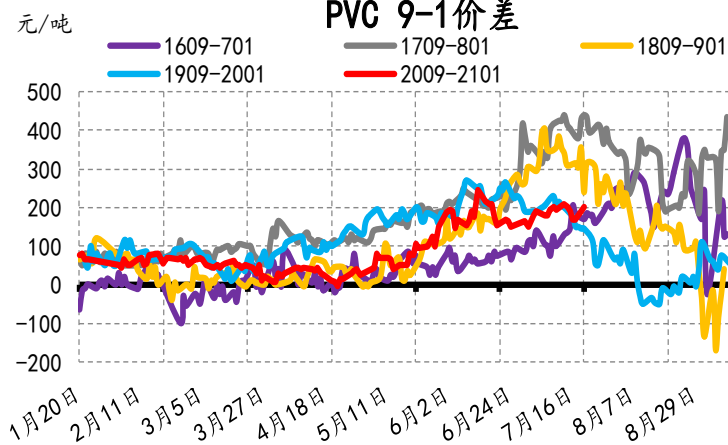
PVC 05基差



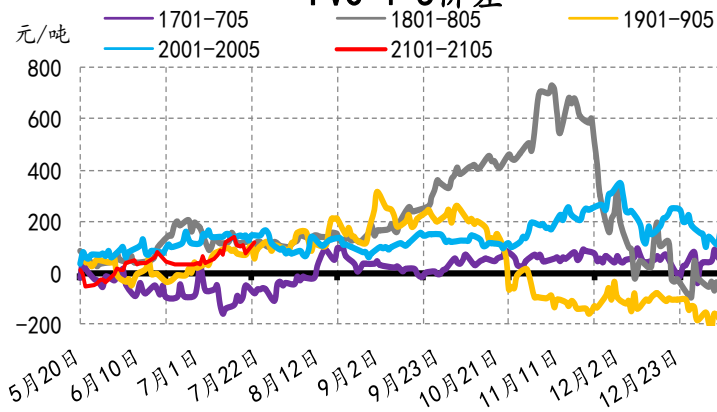
PVC 09基差



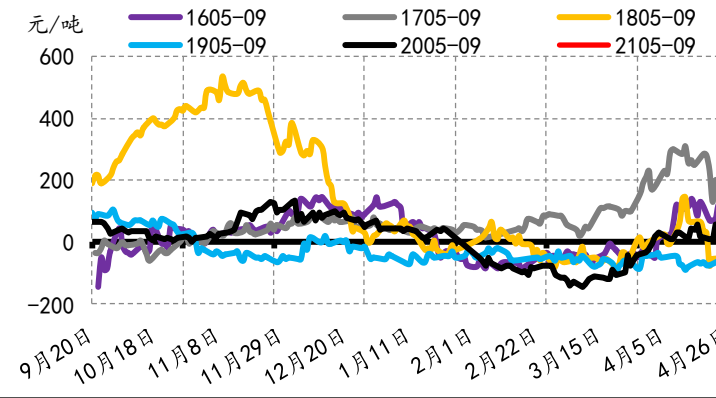
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

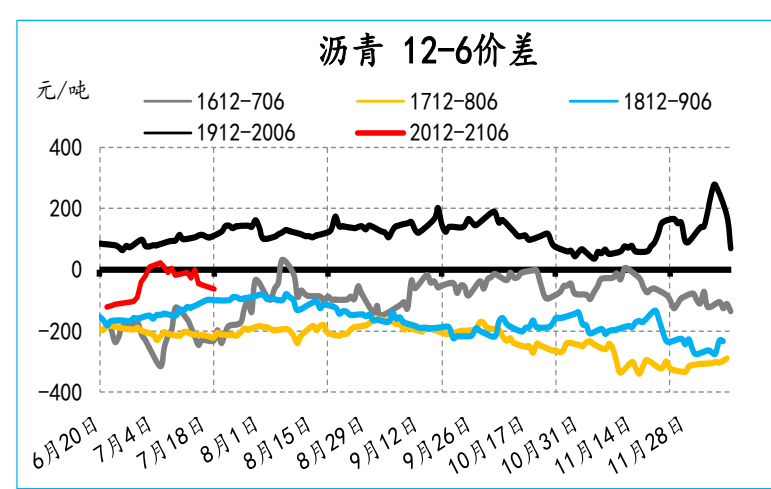
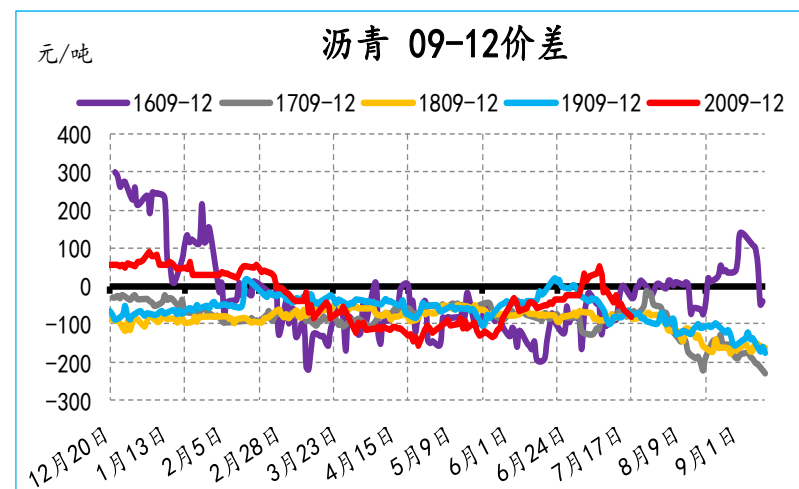
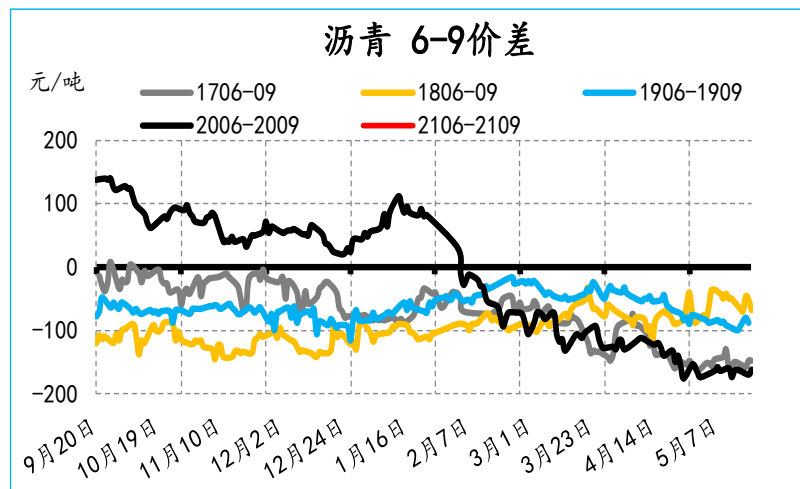
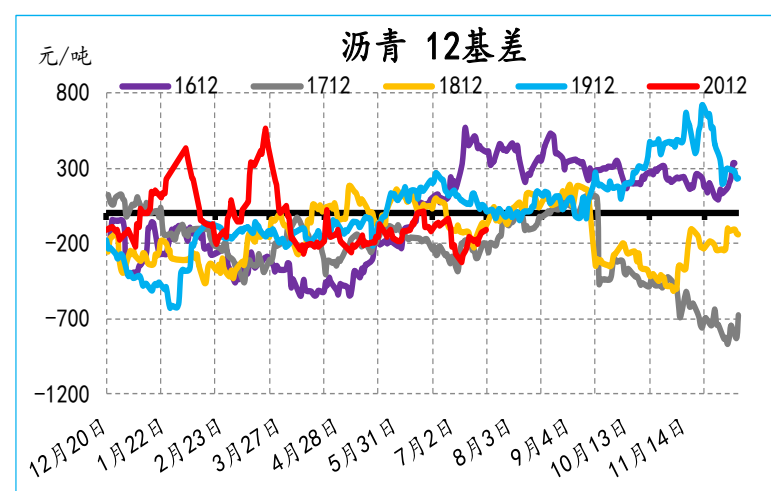
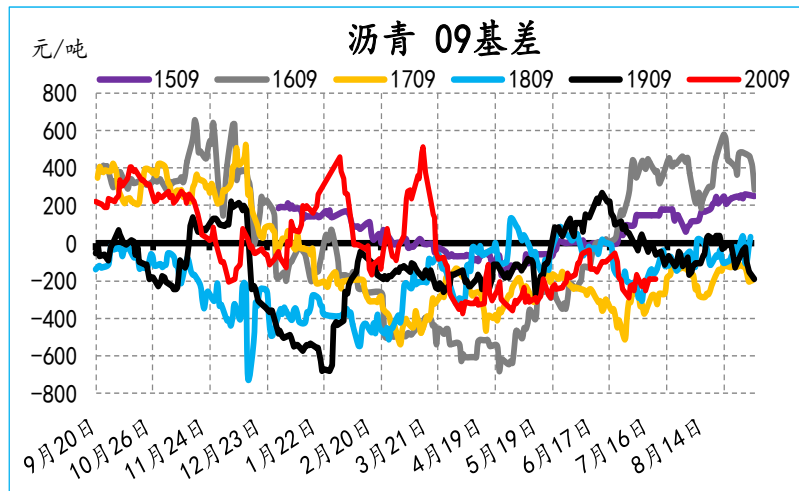
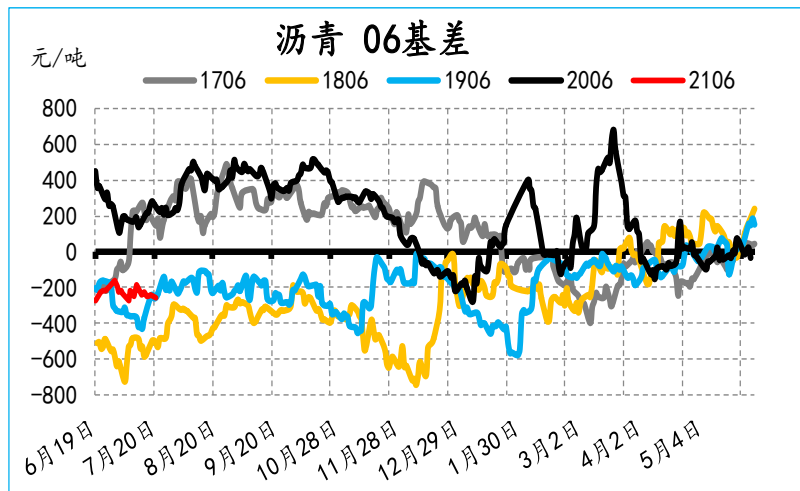


套利跟踪：沥青

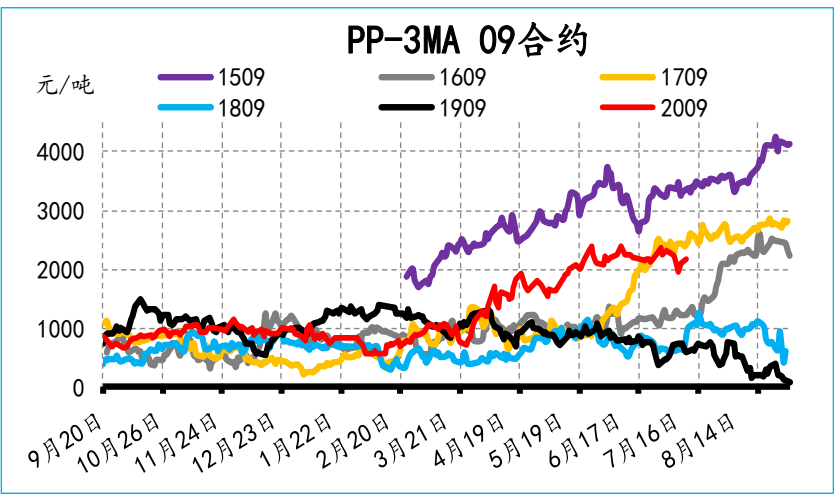
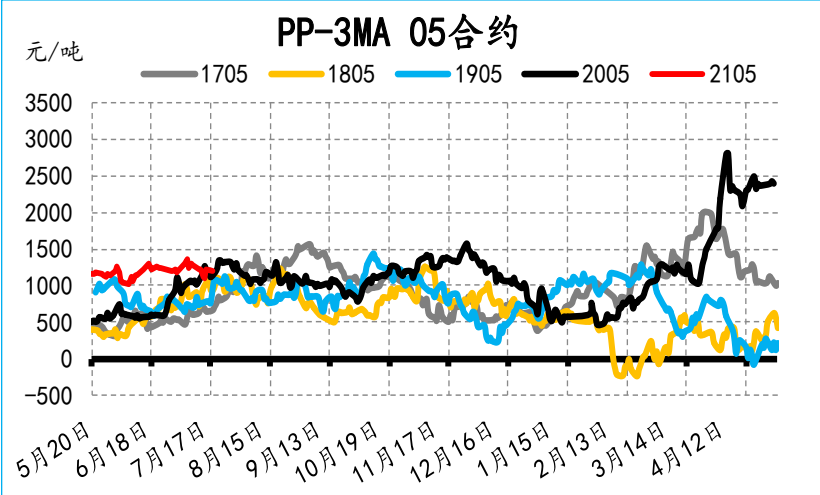
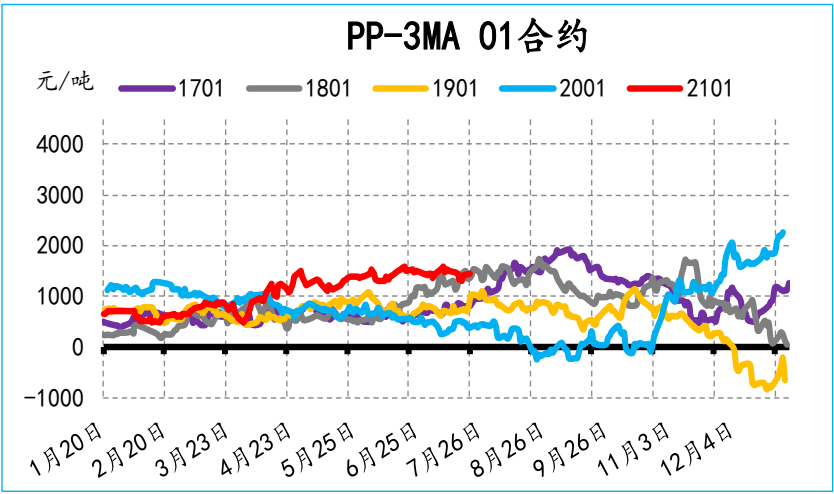
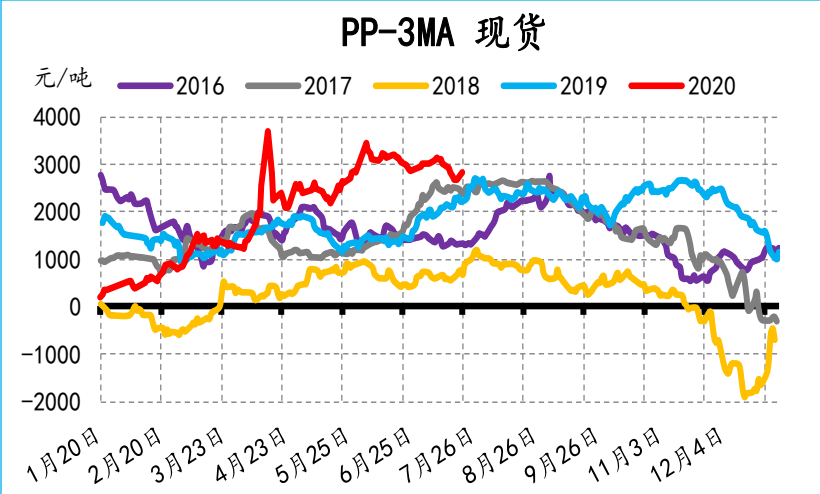
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

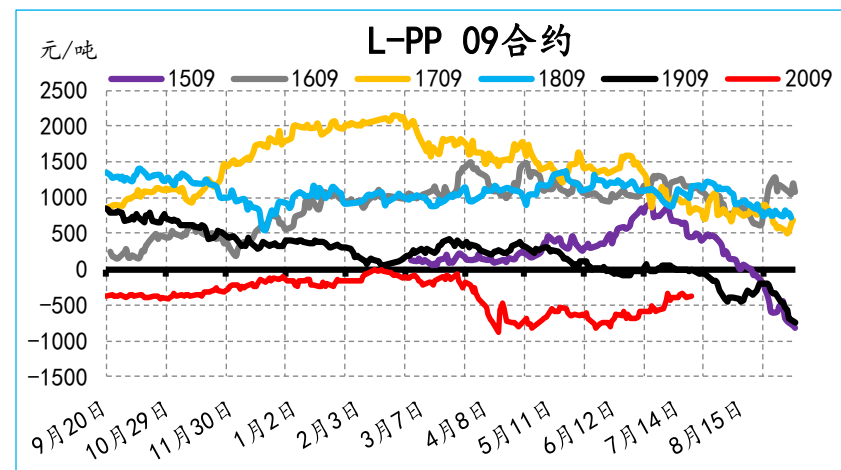
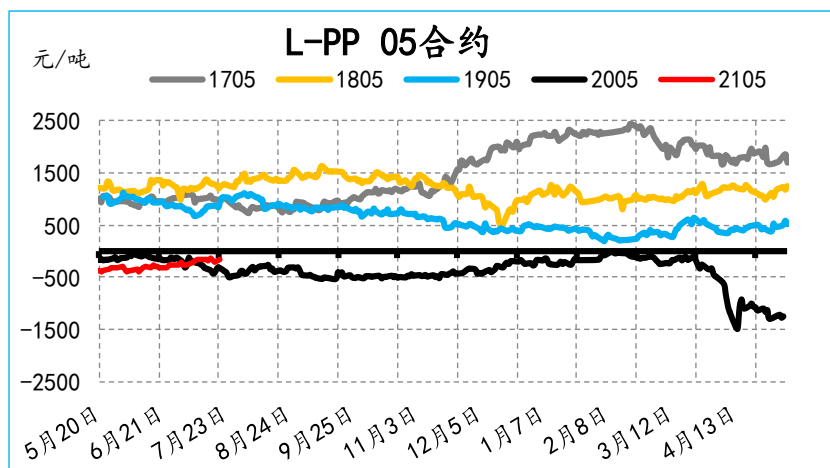
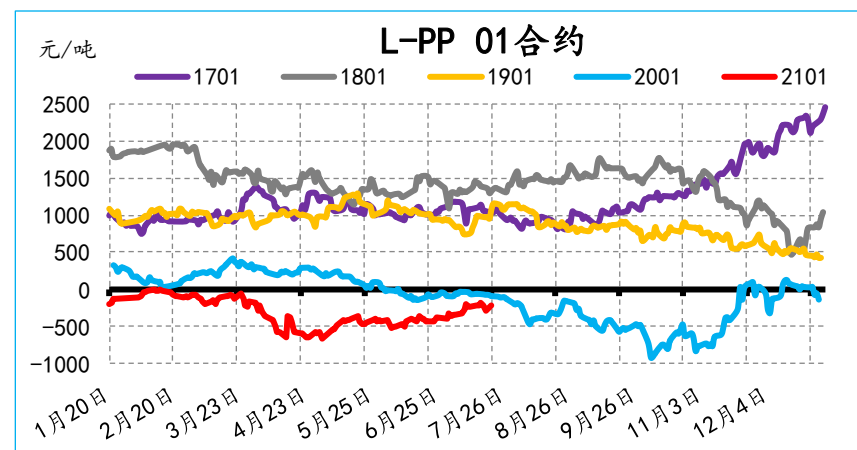
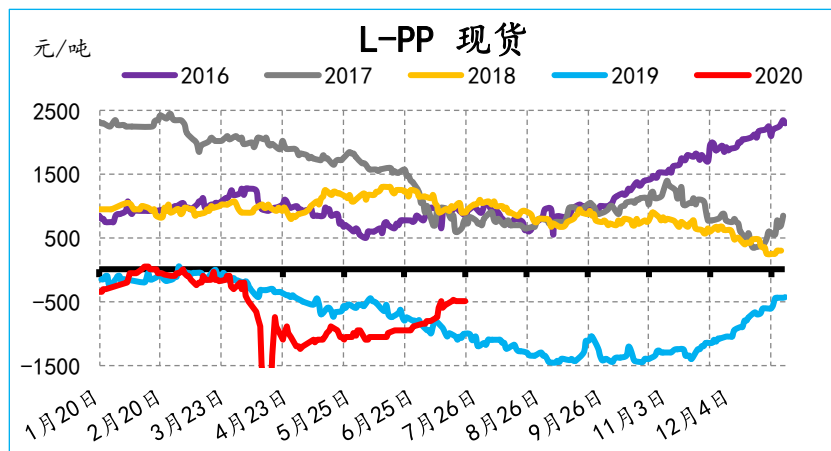
微信号：hanbb360



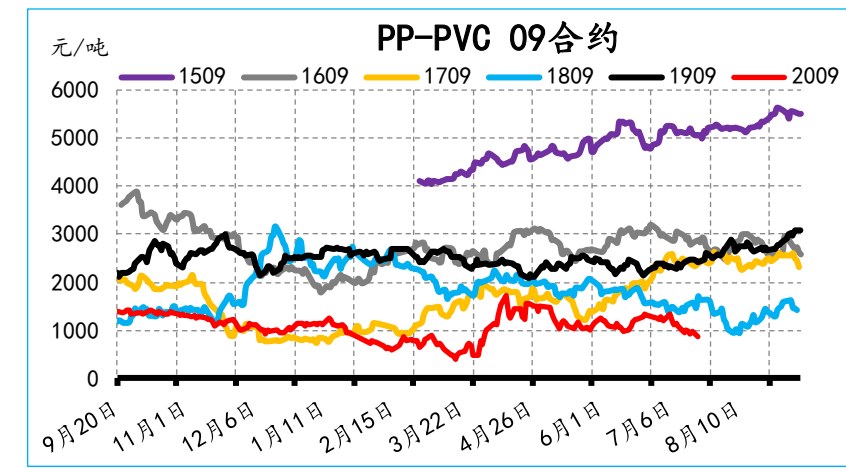
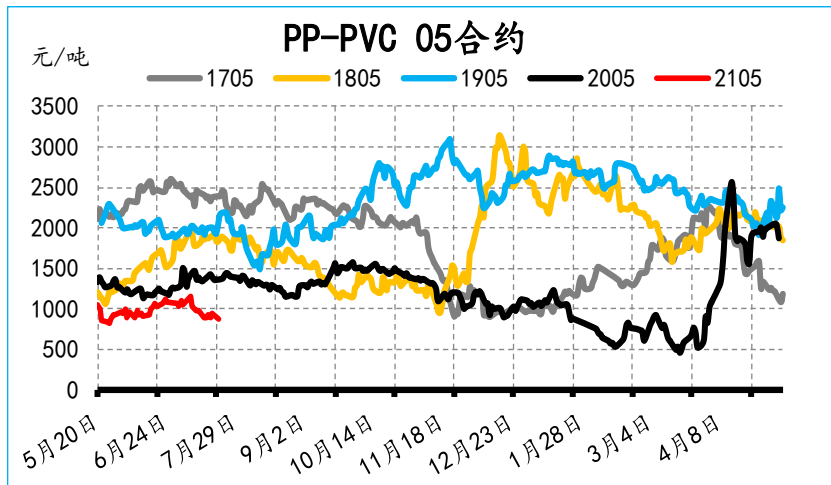
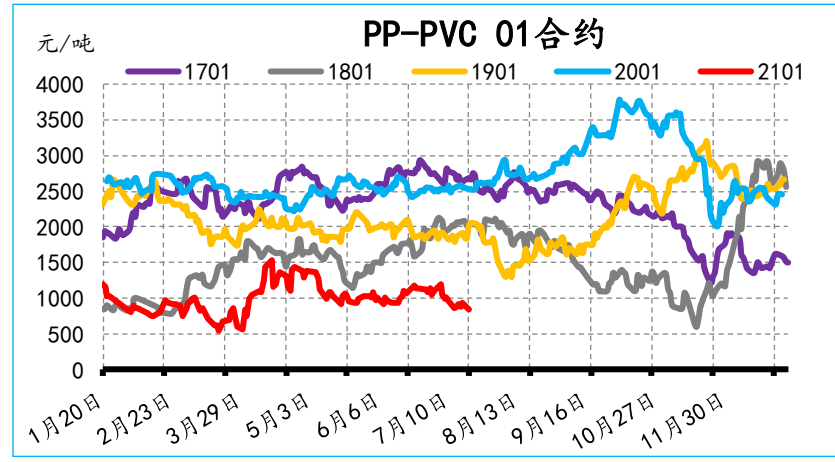
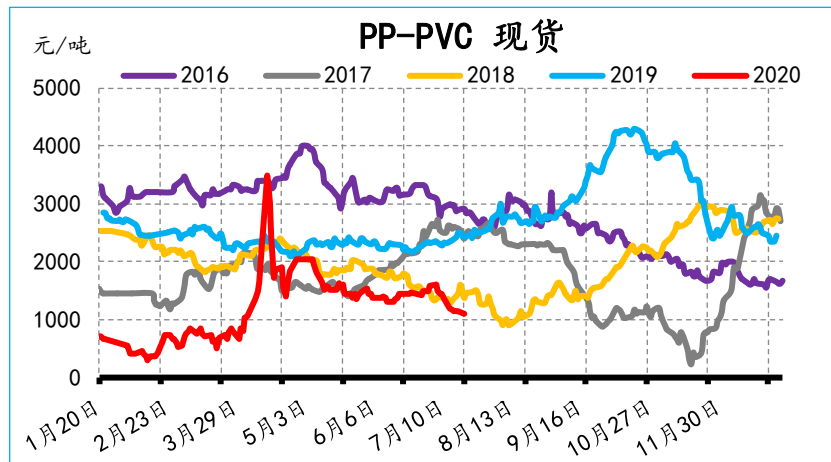
跨品种：PP-3MA



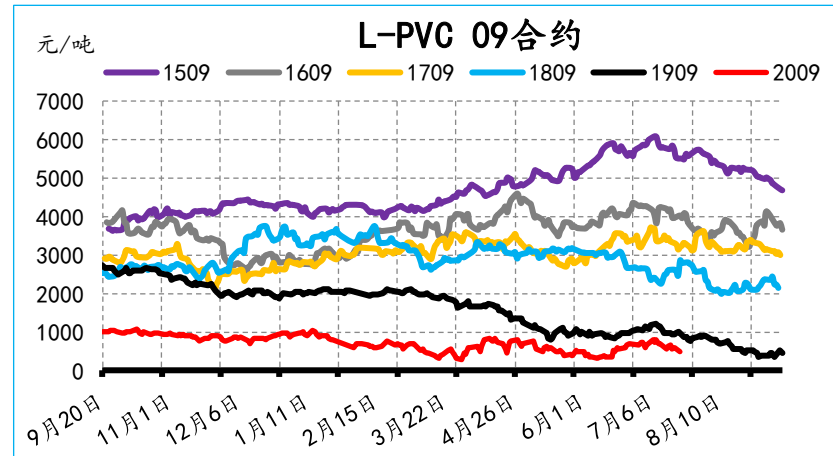
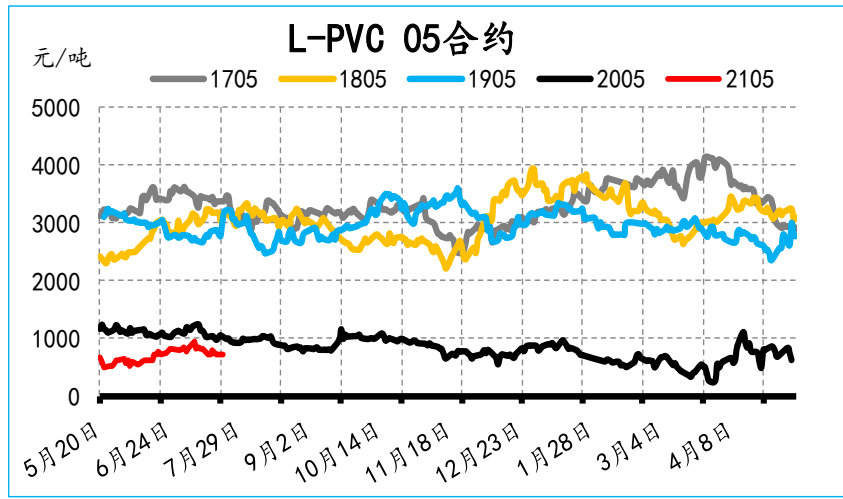
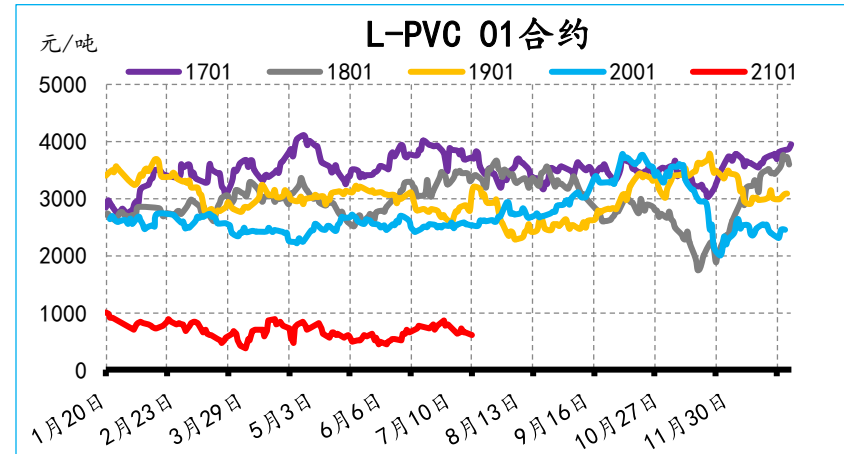
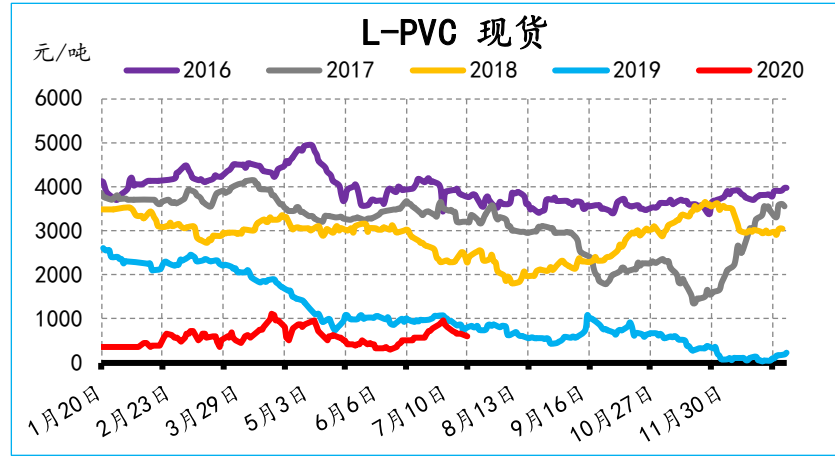
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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期市有风险，入市需谨慎。