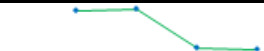
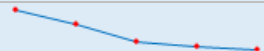
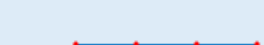
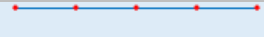
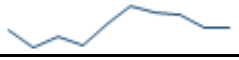
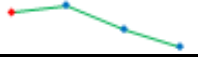
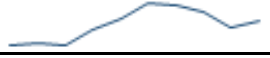
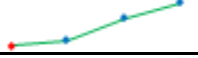
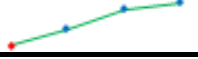


跨期数据跟踪

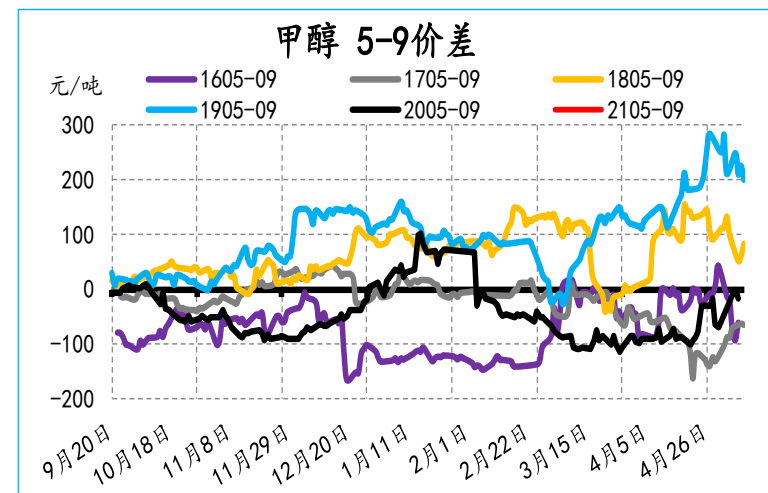
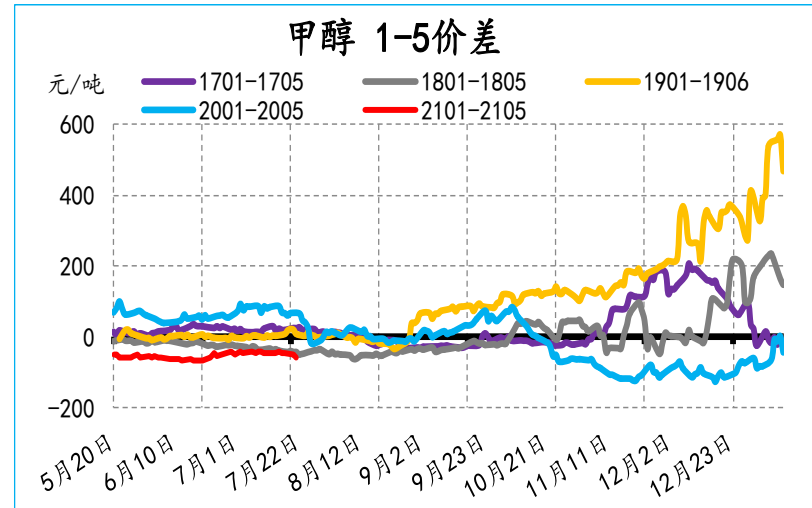
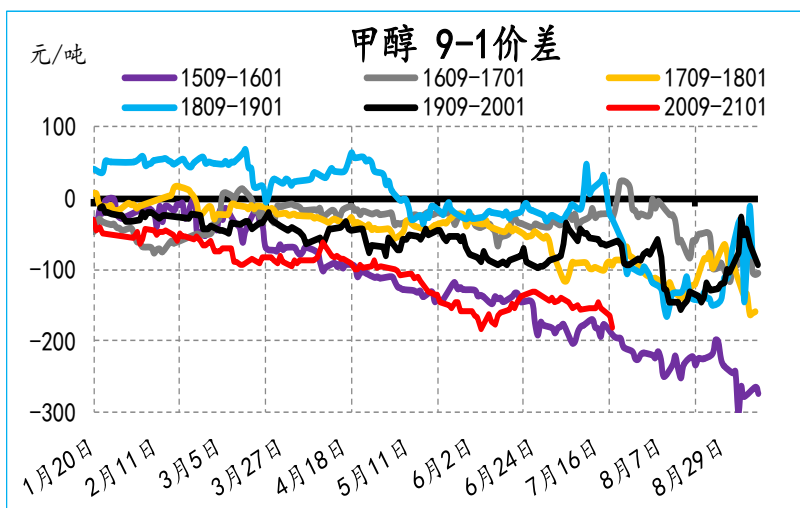
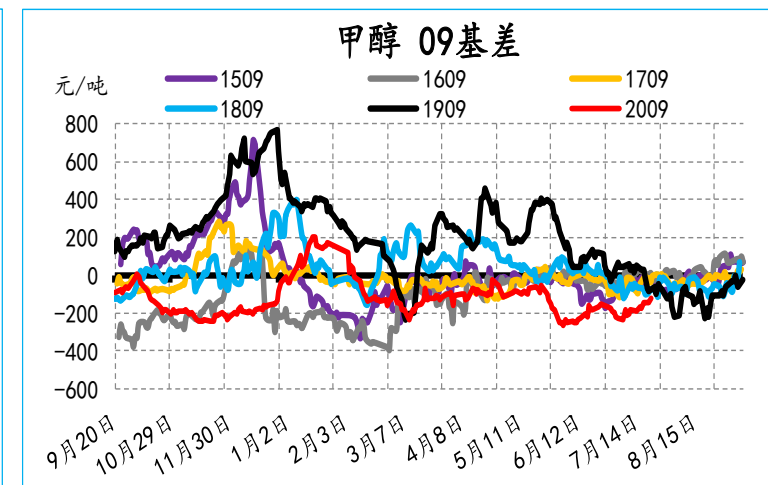
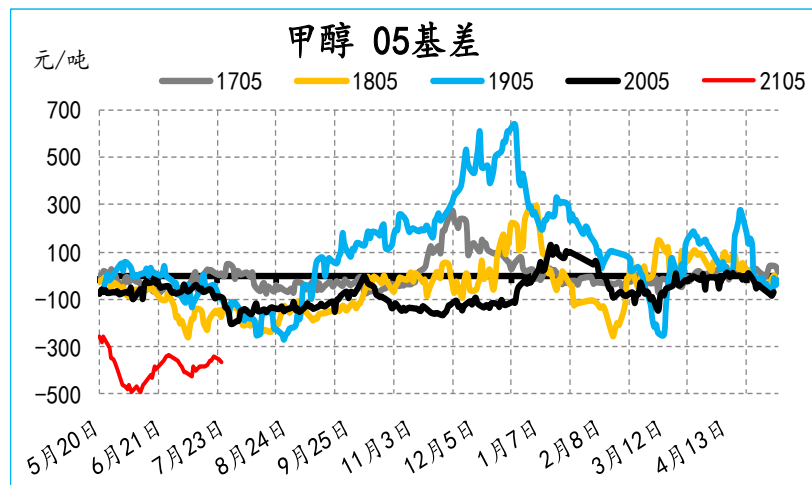
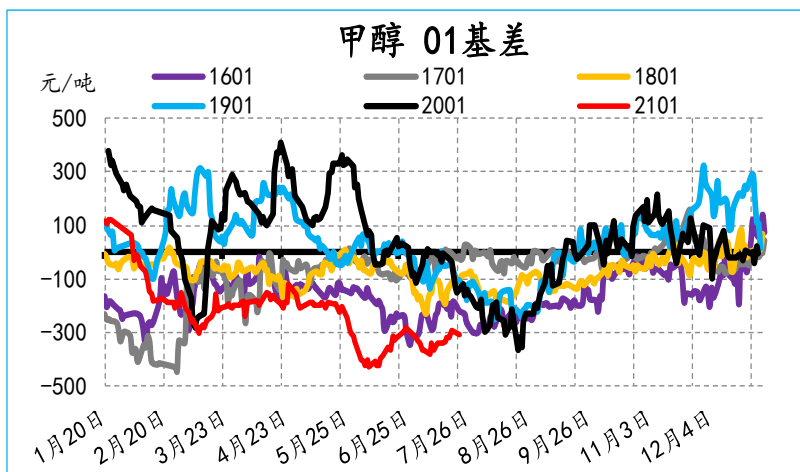
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 6月19日	10日前 7月7日	5日前 7月14日	昨日 7月20日	今日 7月21日	近一个月走势图	建议
跨期	MA9-MA1		-155	-155	-165	-182		
	MA5-MA9	204	202	199	215	239		
	TA9-TA1		-162	-168	-184	-182		
	TA5-TA9	240	268	276	294	294		
	L9-L1		150	190	75	50		
	L5-L9	-40	-165	-240	-100	-65		
	PP9-PP1		320	325	233	228		
	PP5-PP9	-410	-412	-417	-314	-313		
	V9-V1		180	200	200	195		
	V5-V9	-200	-250	-305	-320	-335		
	BU9-BU12	-34	52	-24	-82	-94		
	BU6-BU9	160	-60	52	144	134		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1430	1430	1430	1430	1430		

基差数据跟踪

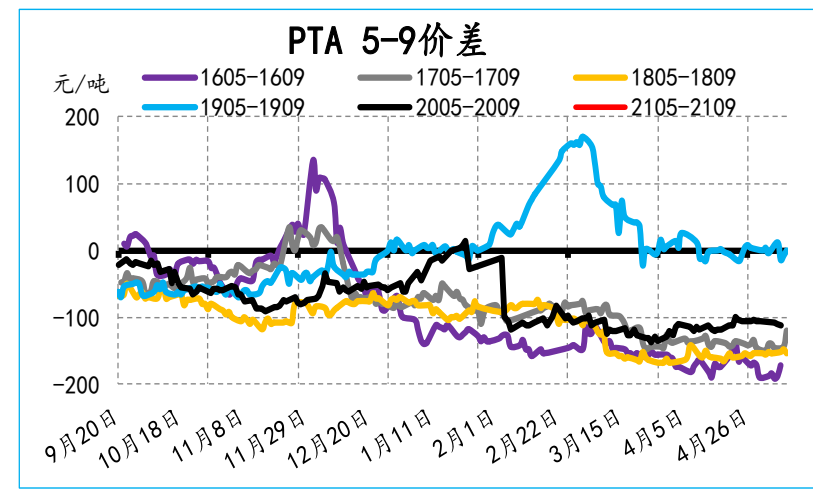
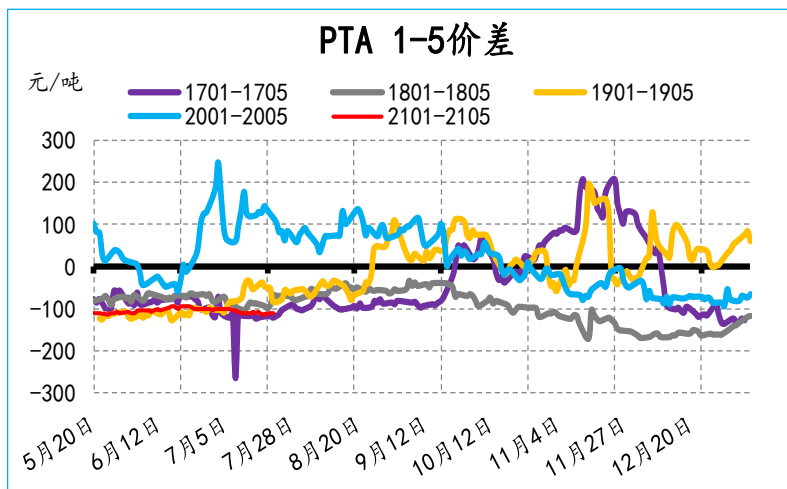
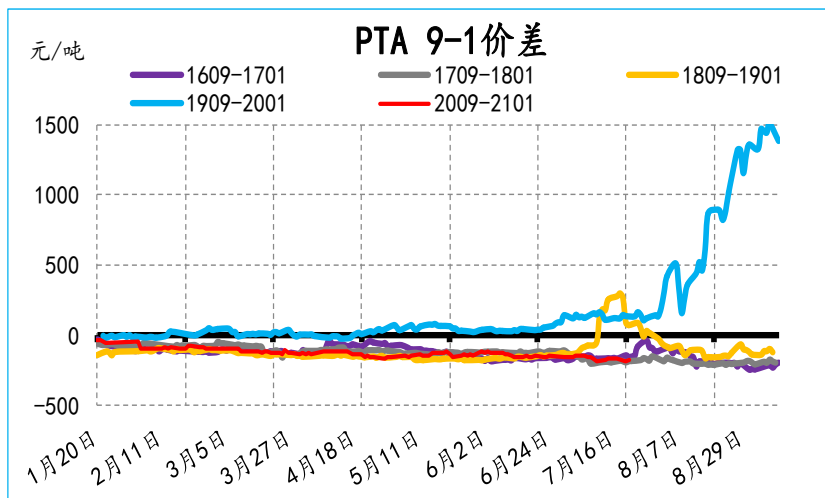
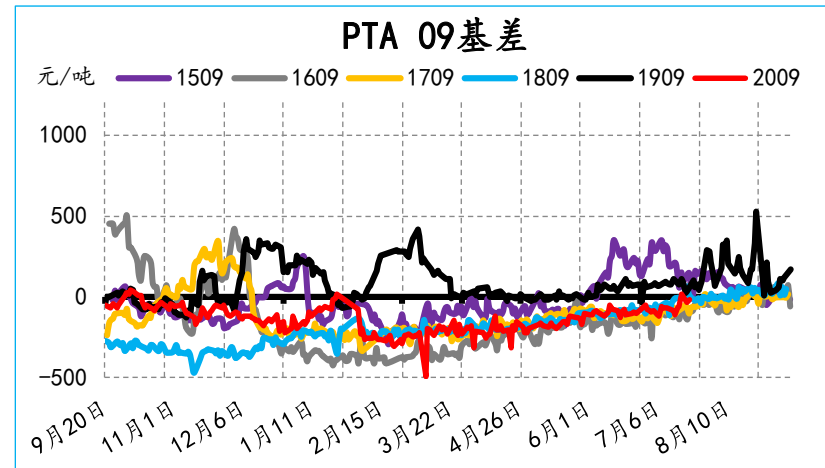
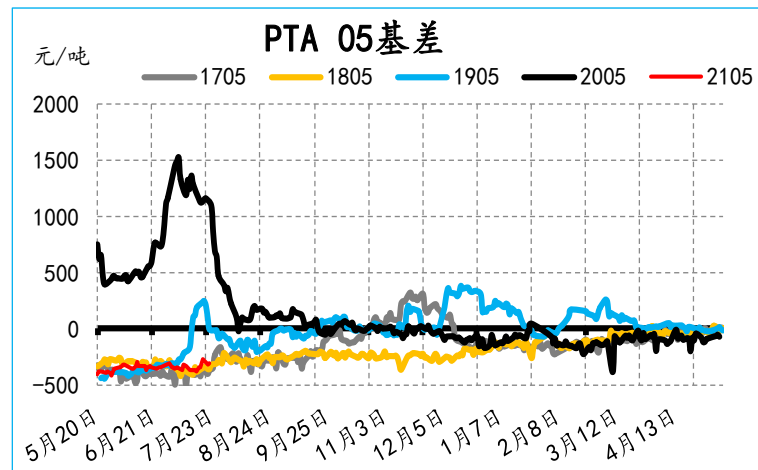
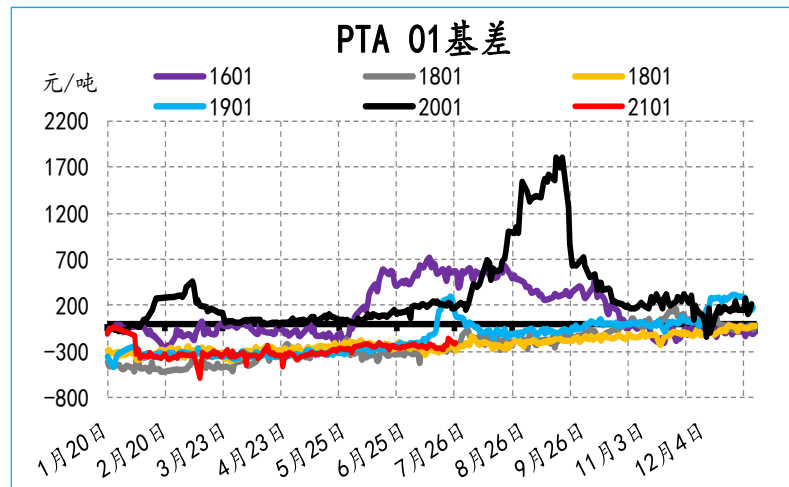
2020年07月21日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7700	50.00		241.00	70.00		3.2%	
PE	7150	0.00		90.00	40.00		1.3%	
PTA	3520	35.00		-20.00	11.00		-0.6%	
PVC	6550	0.00		-55.00	5.00		-0.8%	
EG	3540	40.00		-58.00	19.00		-1.6%	
甲醇	1640	10.00		-125.00	16.00		-7.1%	

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。

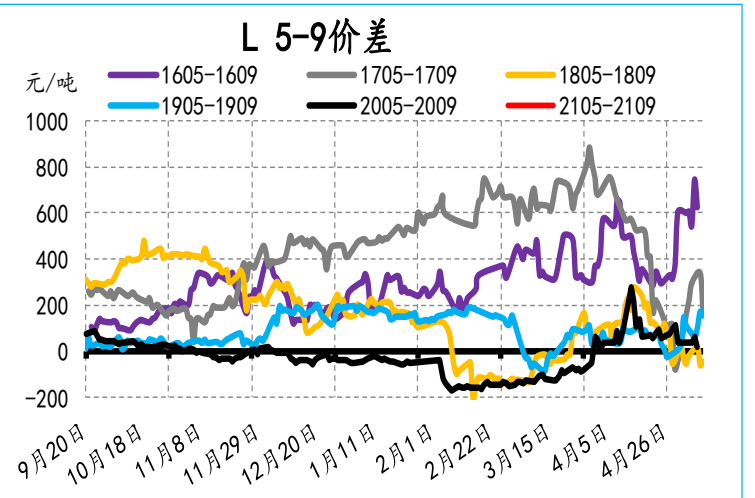
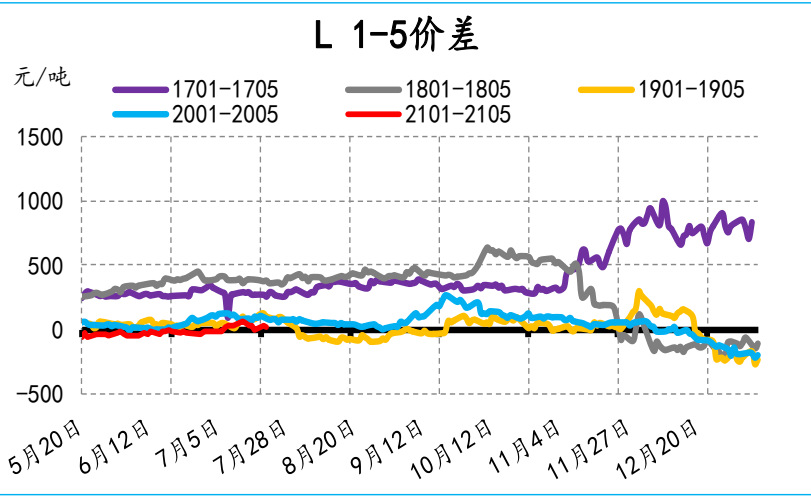
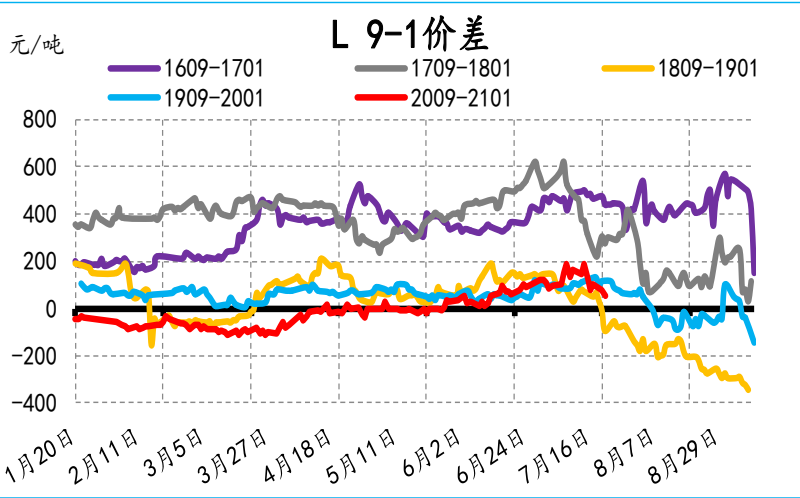
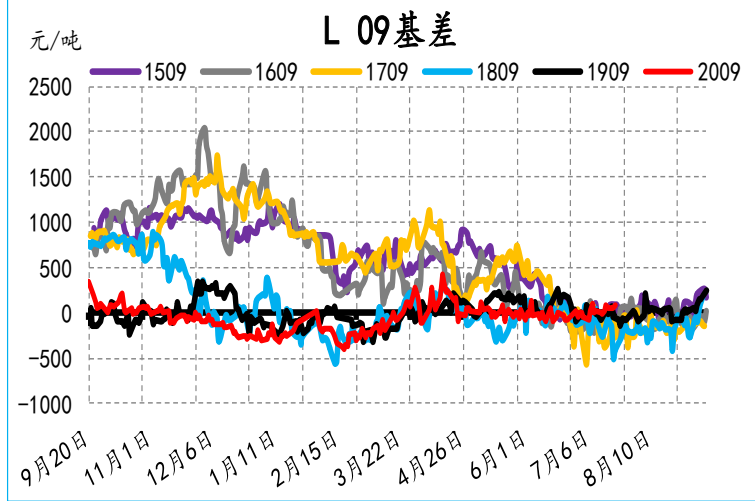
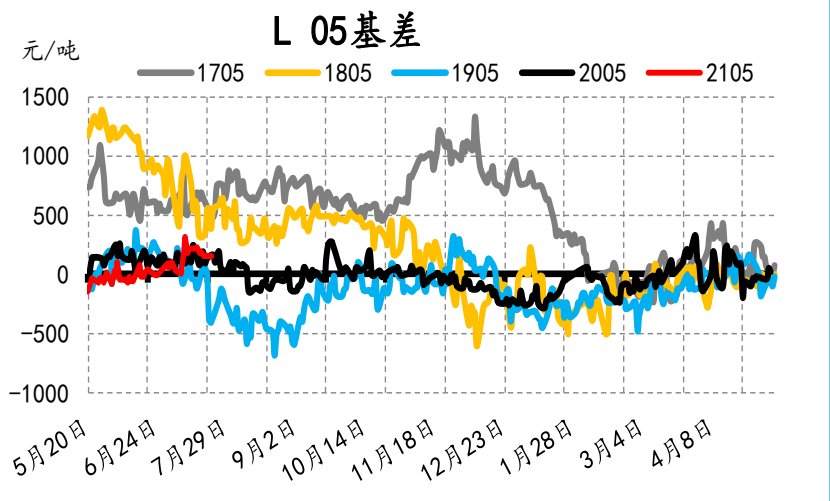
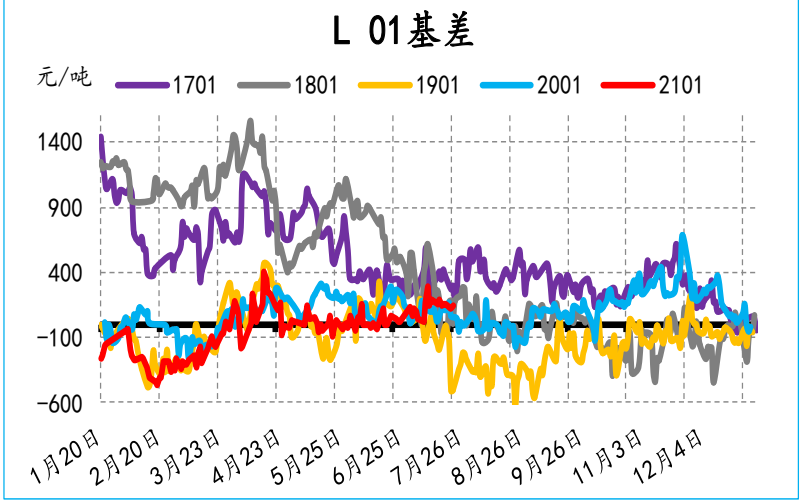
套利跟踪：甲醇



套利跟踪：PTA

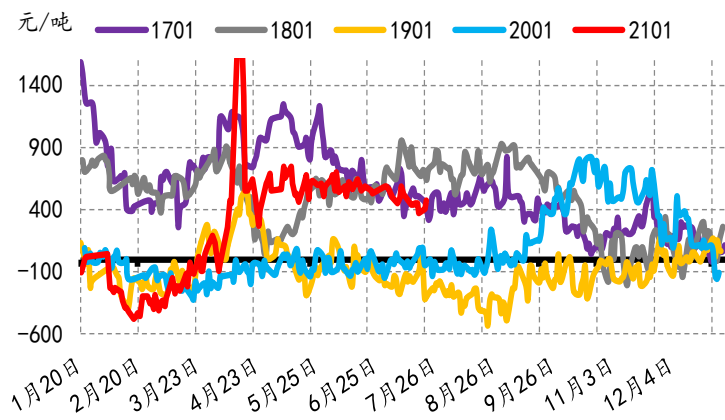


套利跟踪：PE

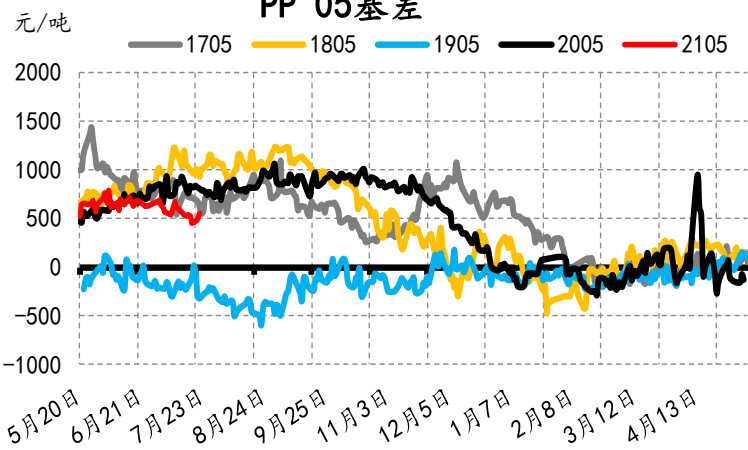


套利跟踪：PP

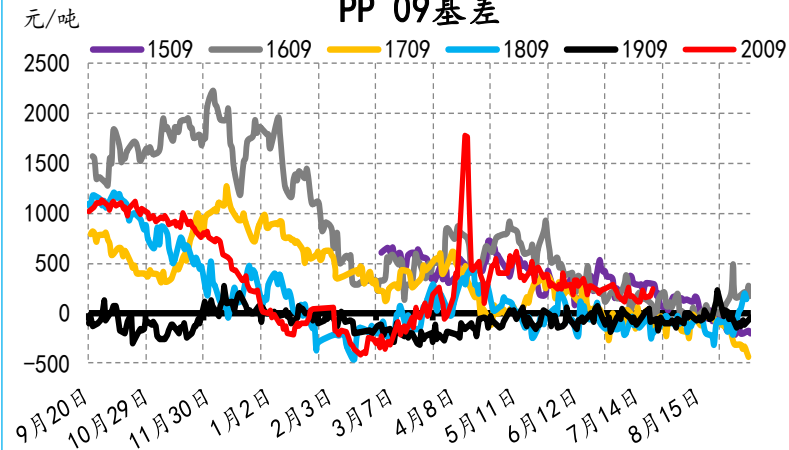
PP 01基差



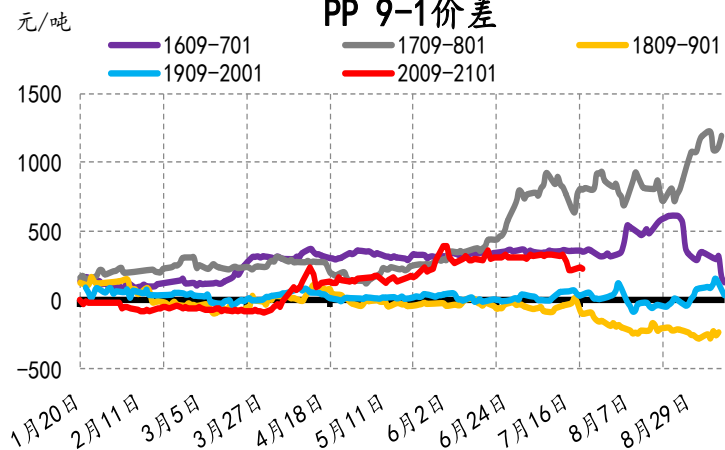
PP 05基差



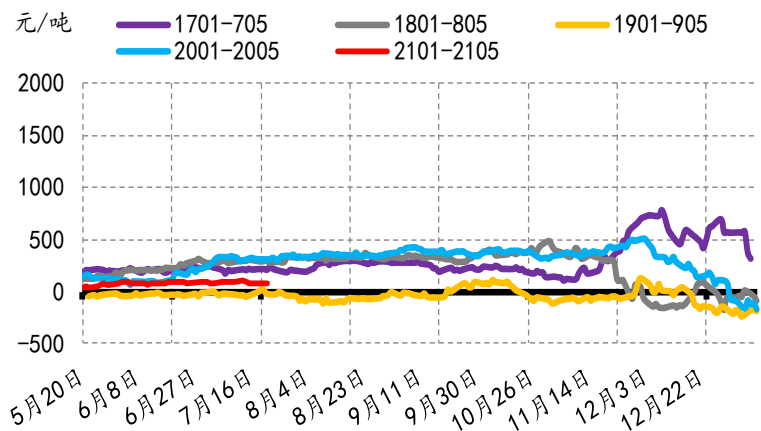
PP 09基差



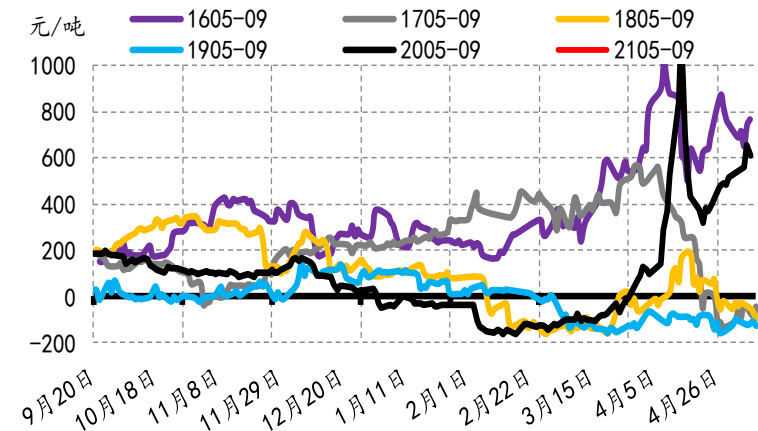
PP 9-1价差



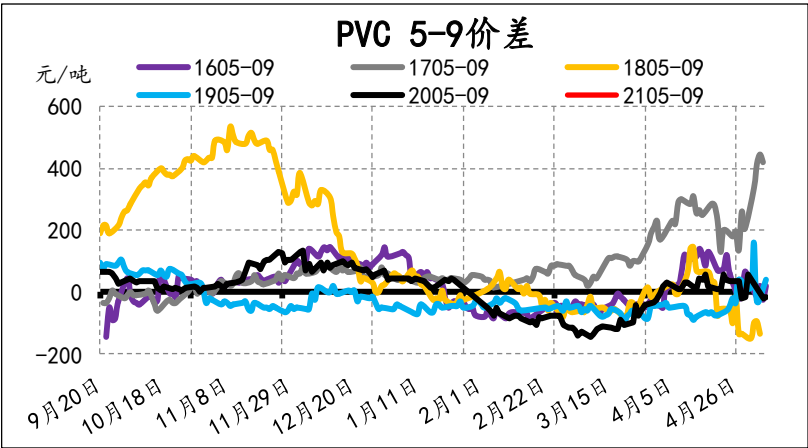
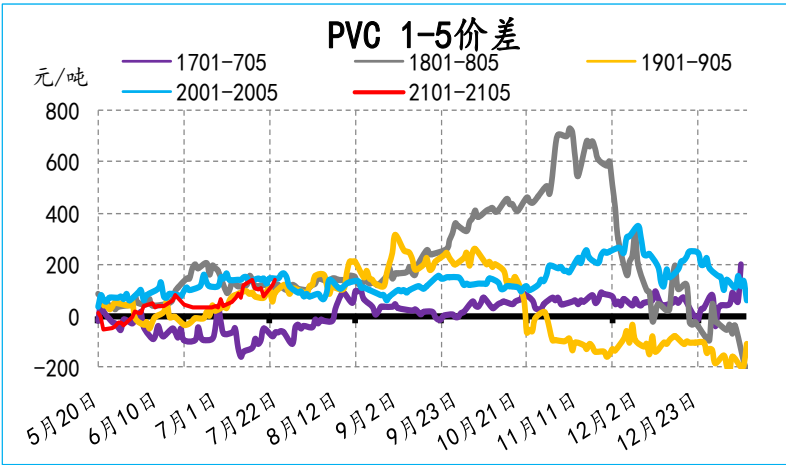
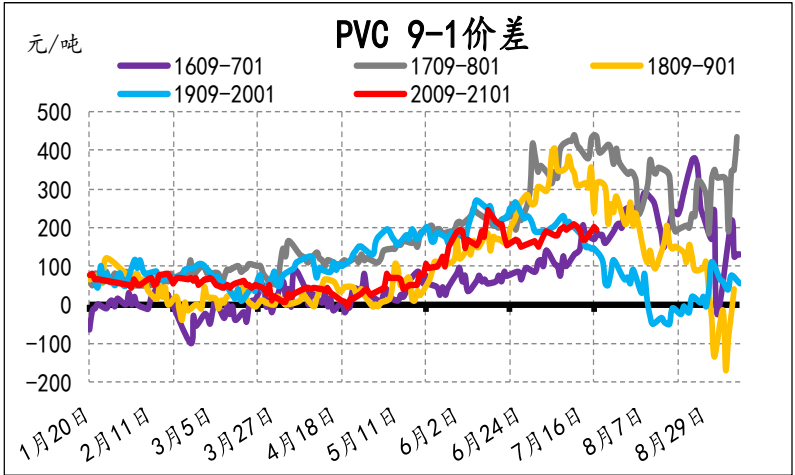
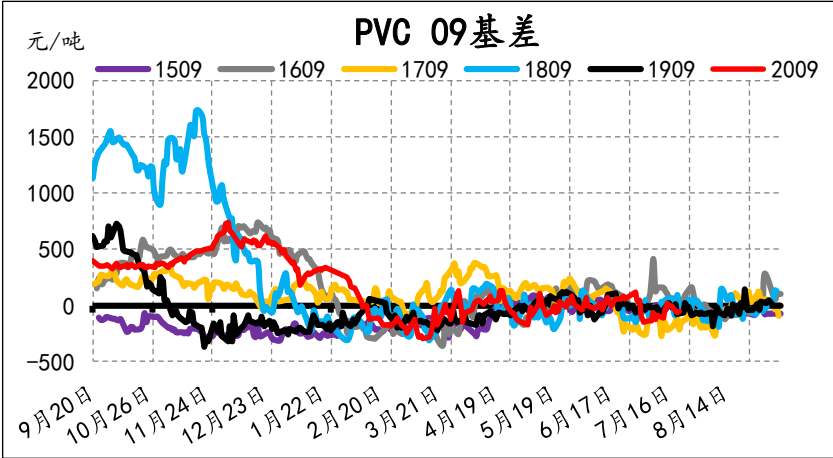
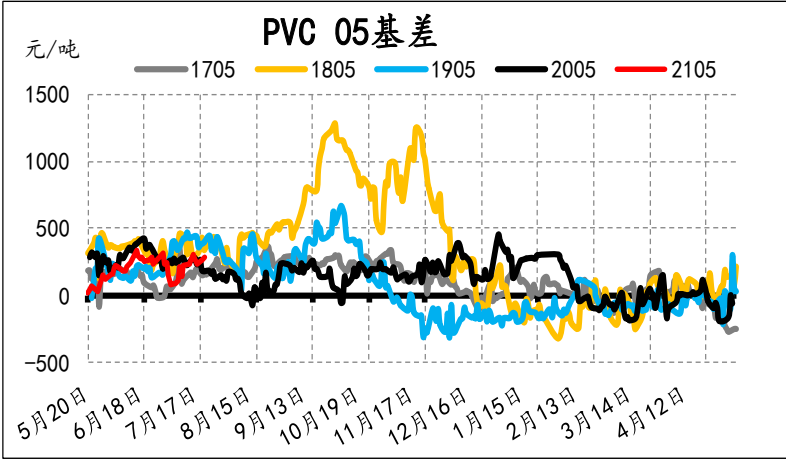
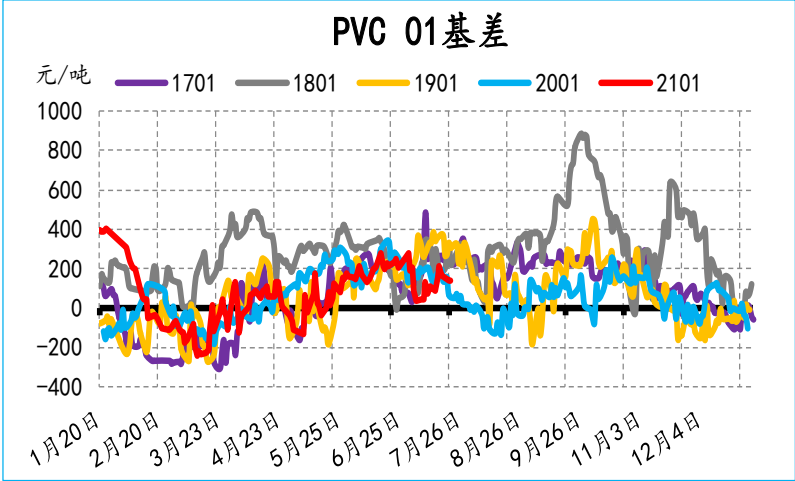
PP 1-5价差



PP 5-9价差



套利跟踪：PVC

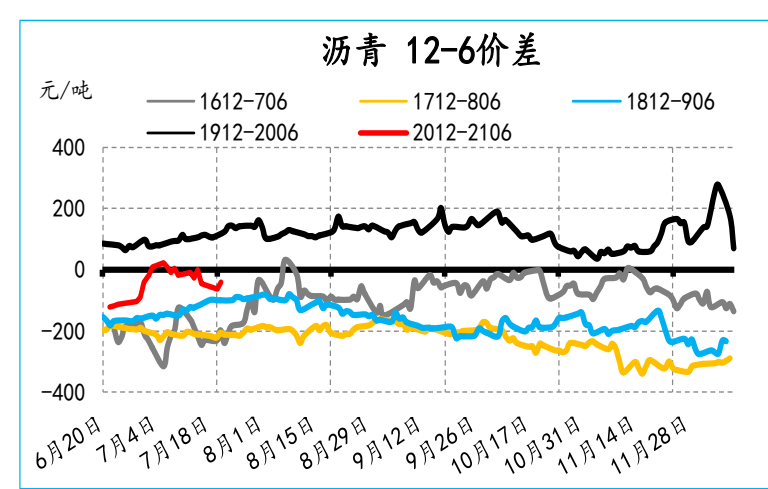
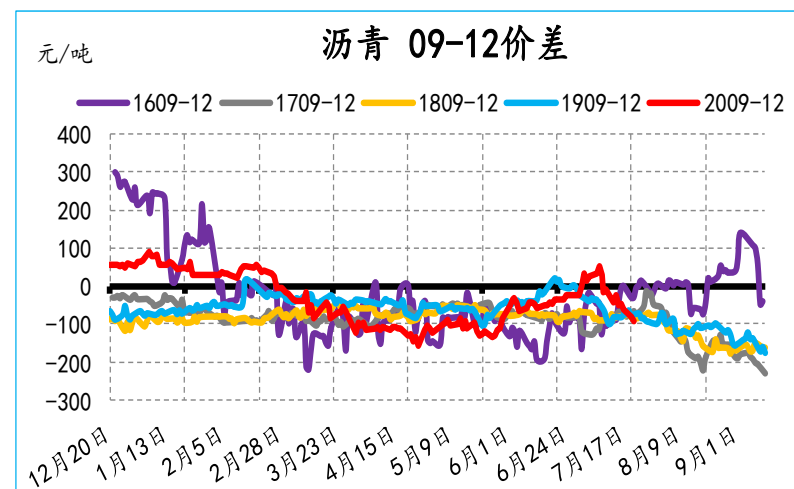
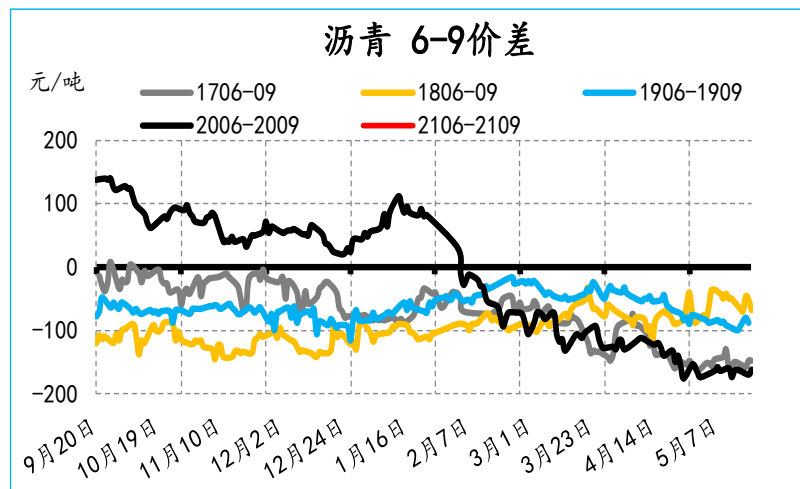
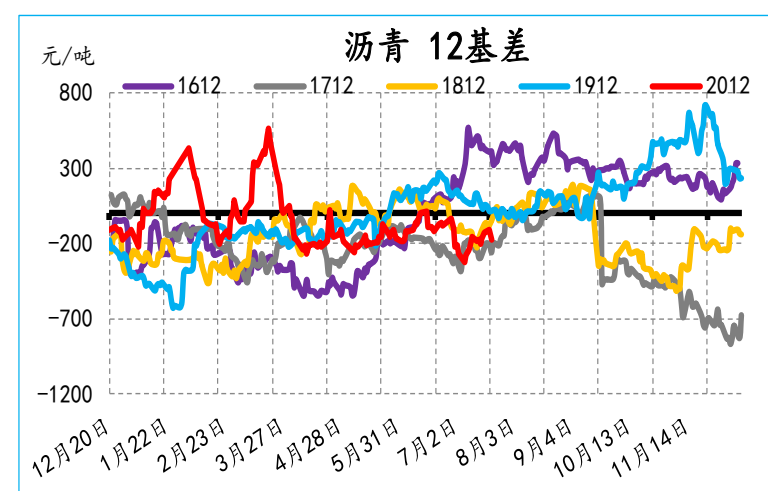
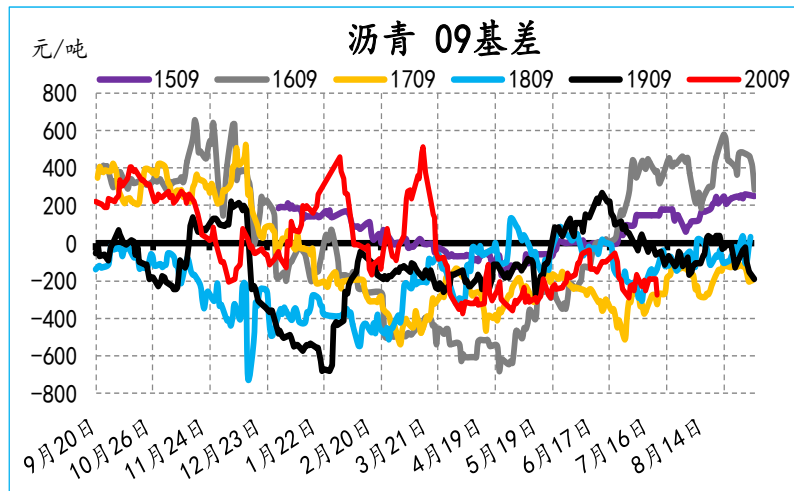
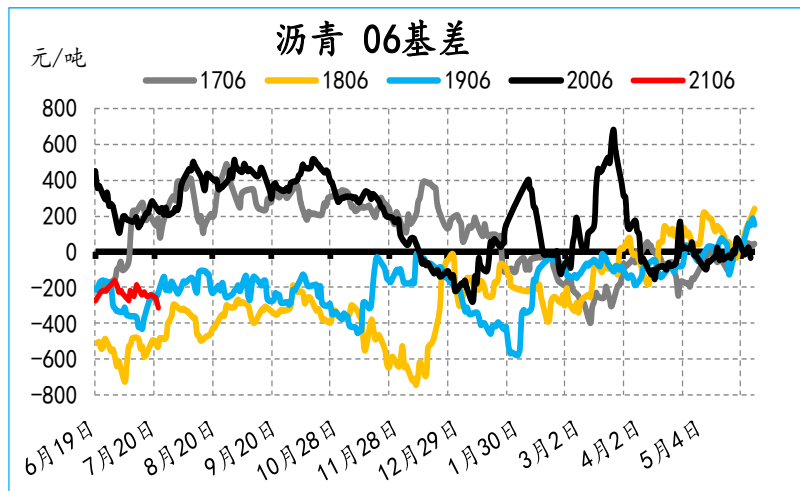


套利跟踪：沥青

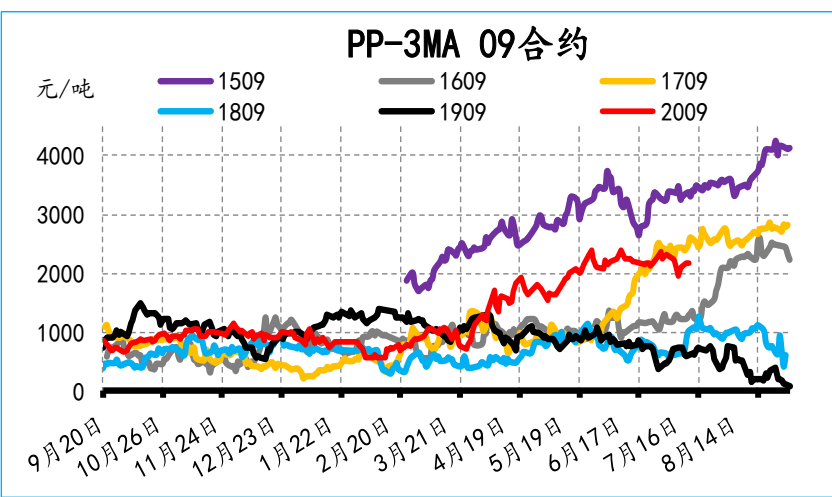
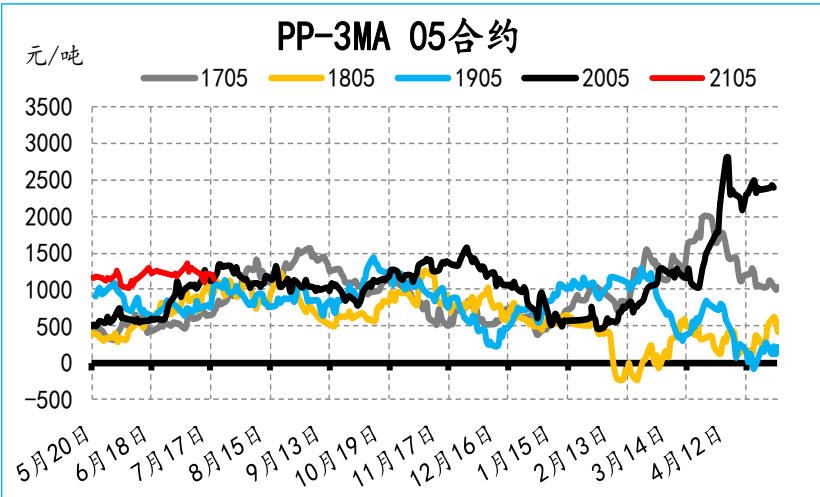
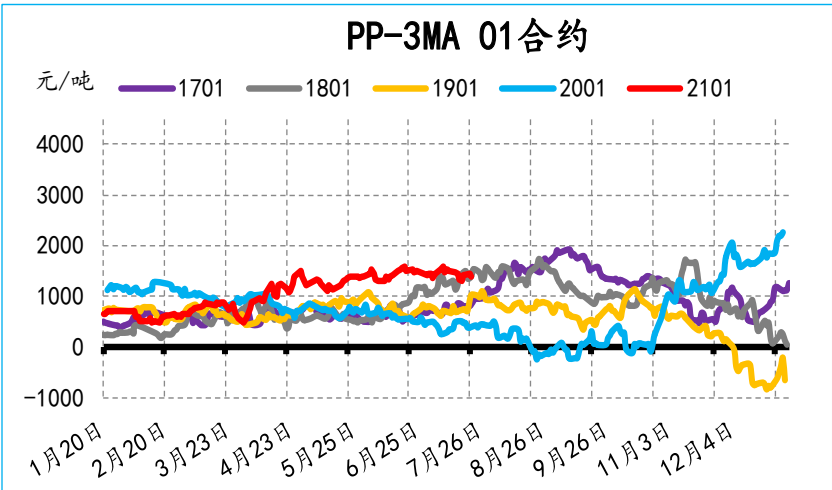
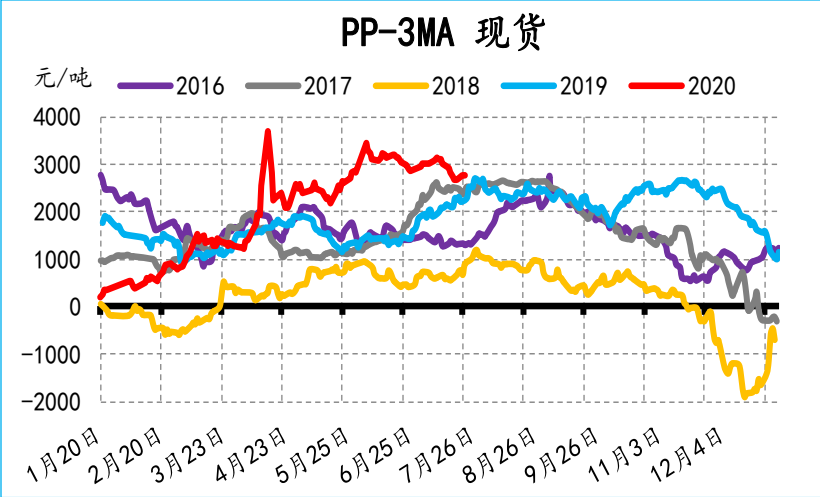
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

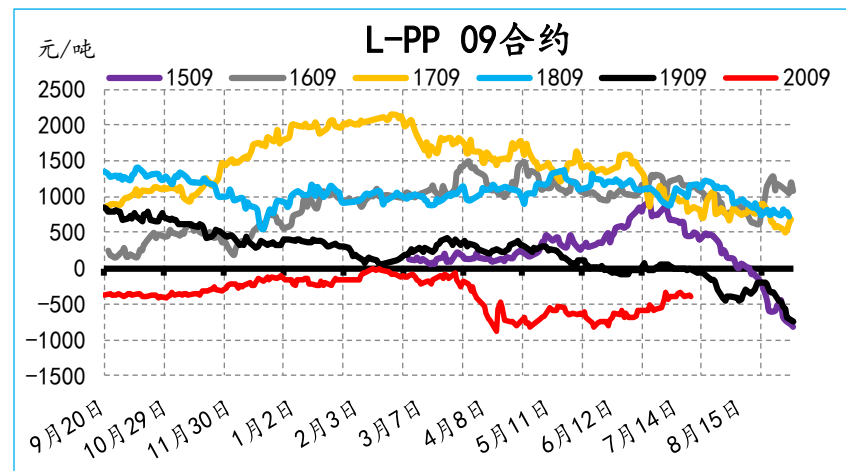
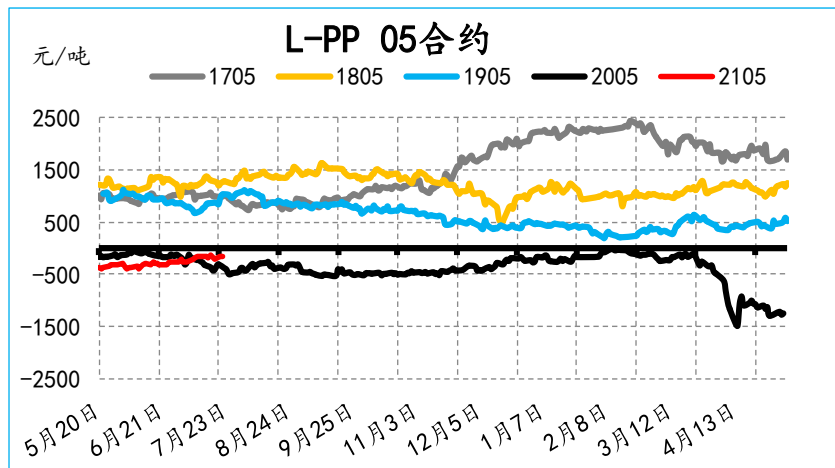
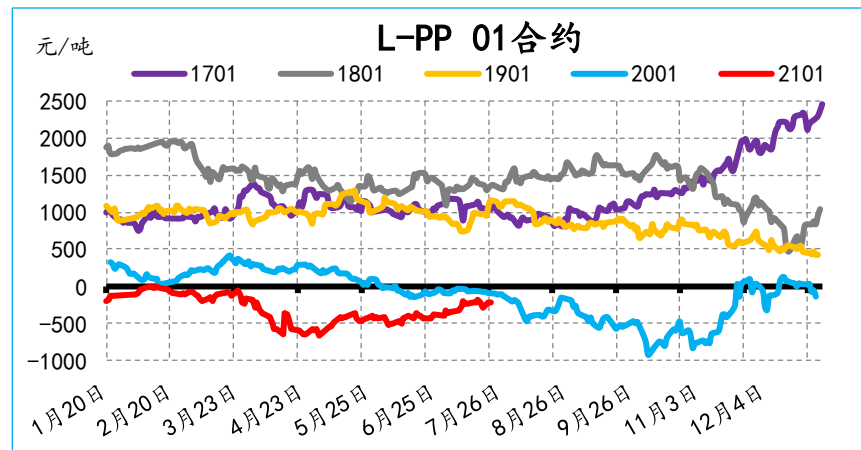
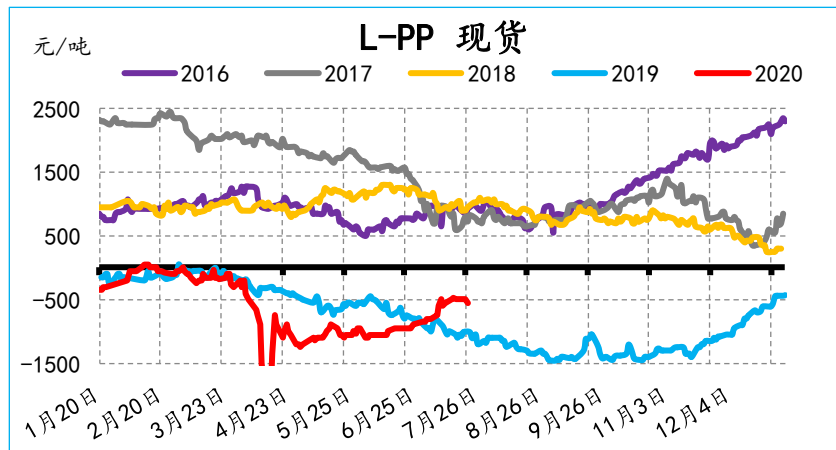
微信号：hanbb360



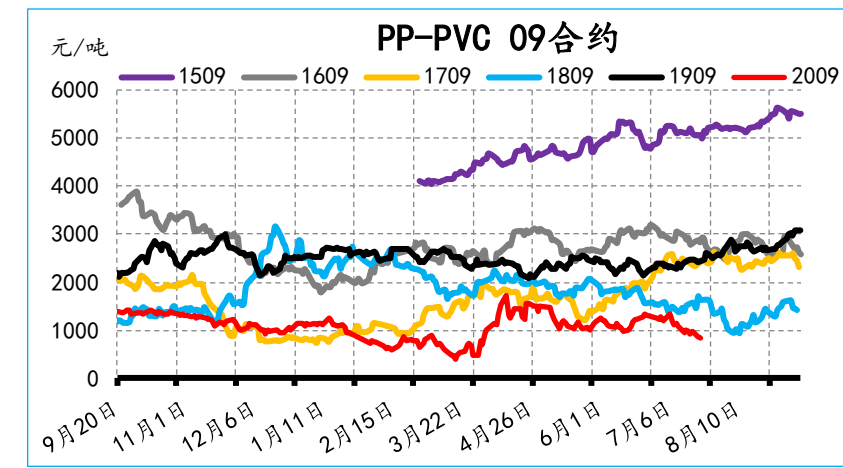
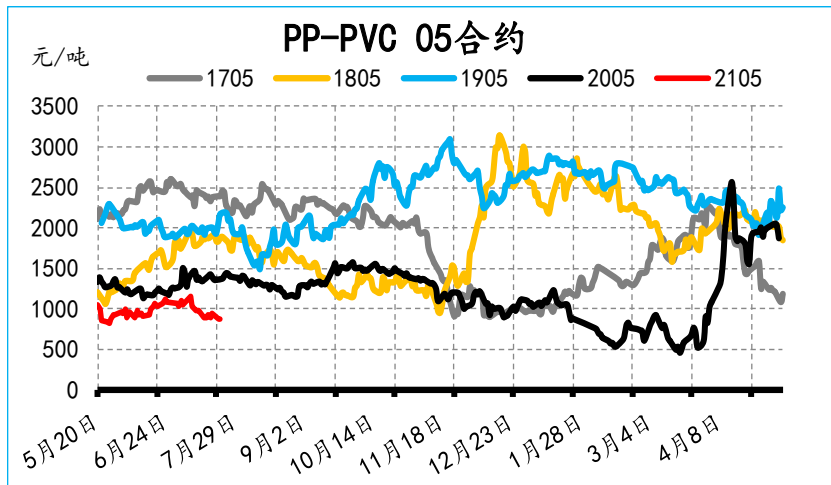
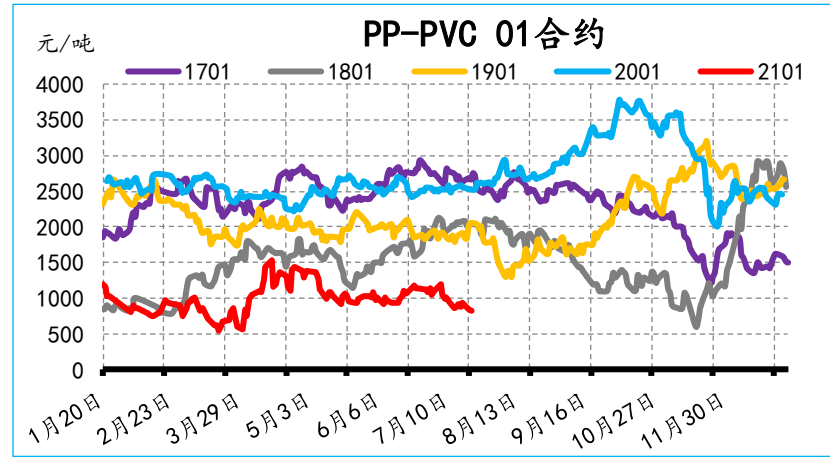
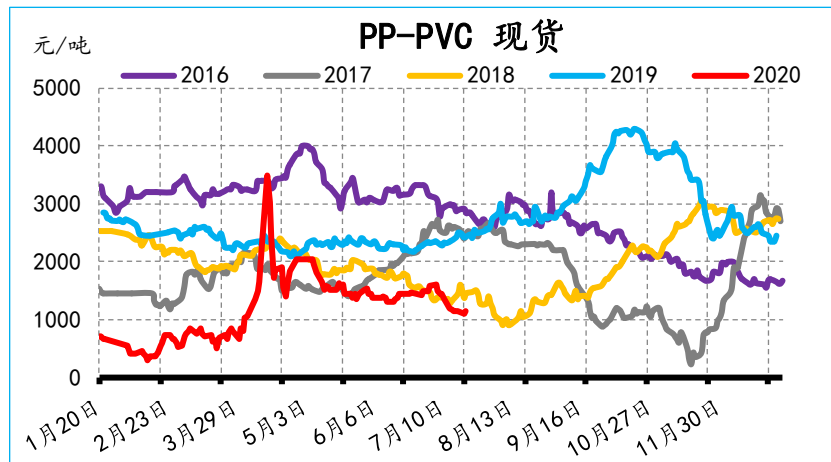
跨品种：PP-3MA



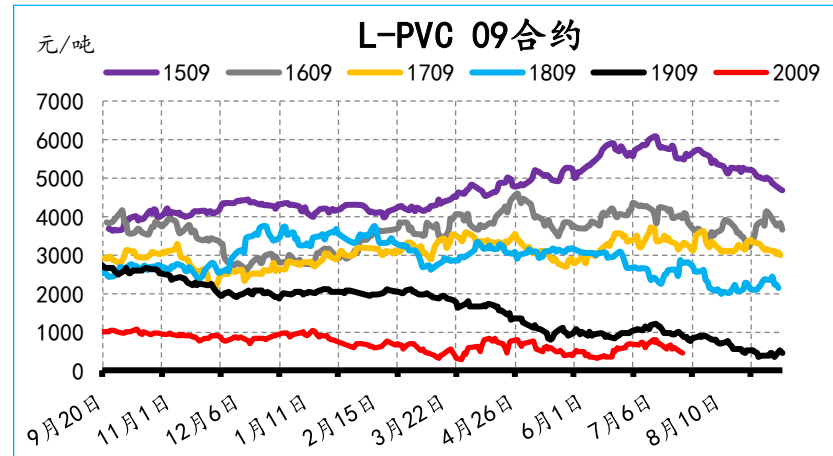
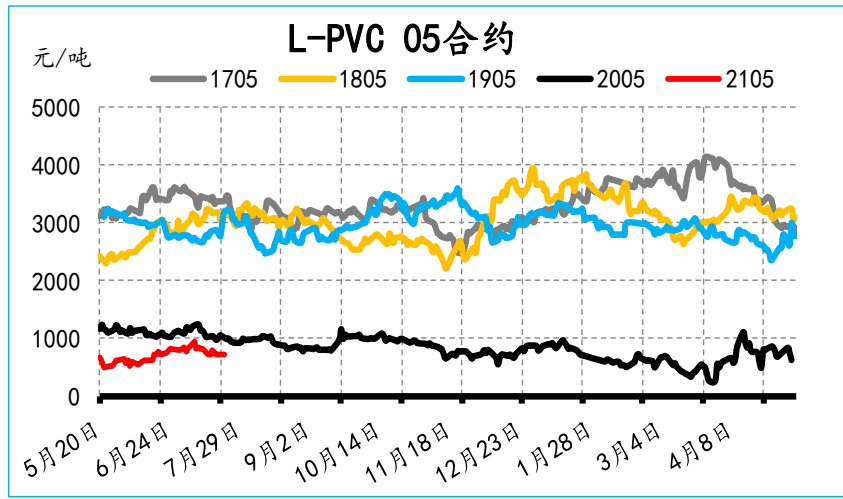
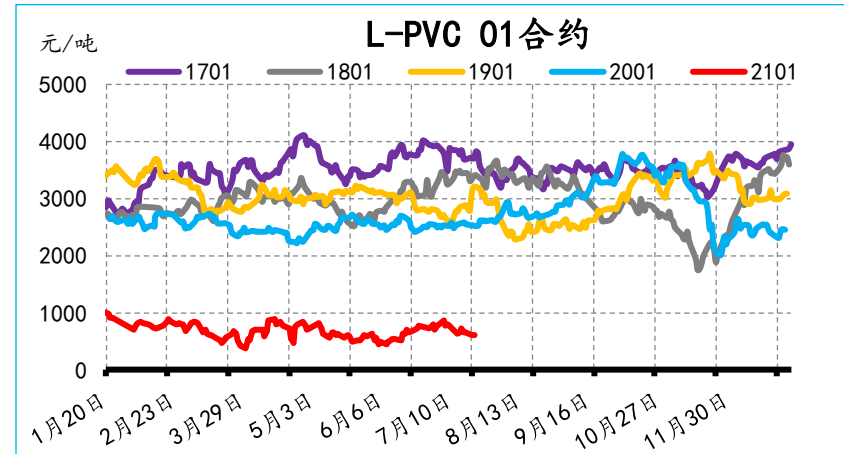
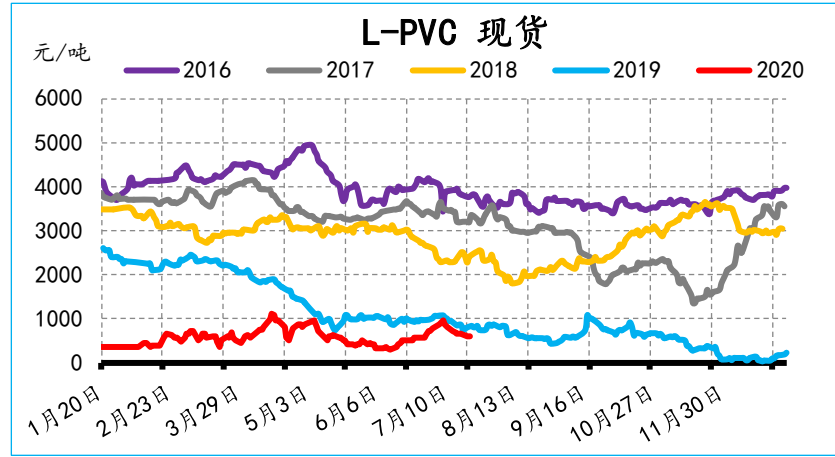
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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