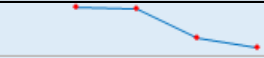
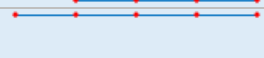
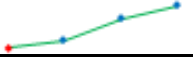
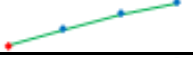
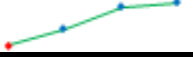


跨期数据跟踪

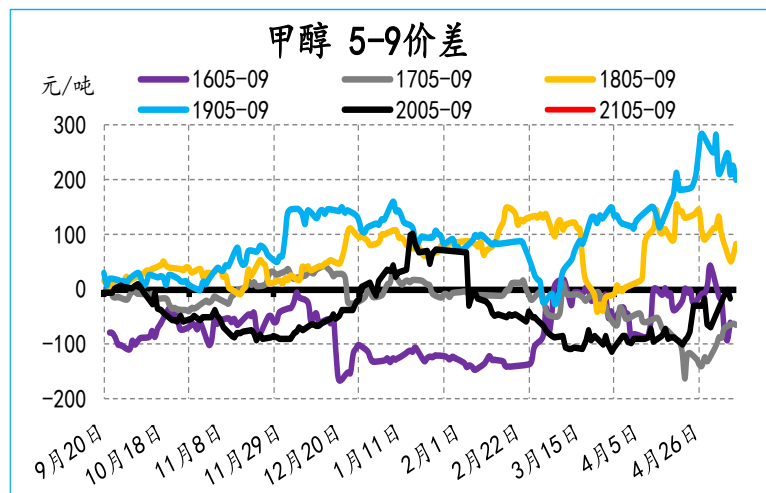
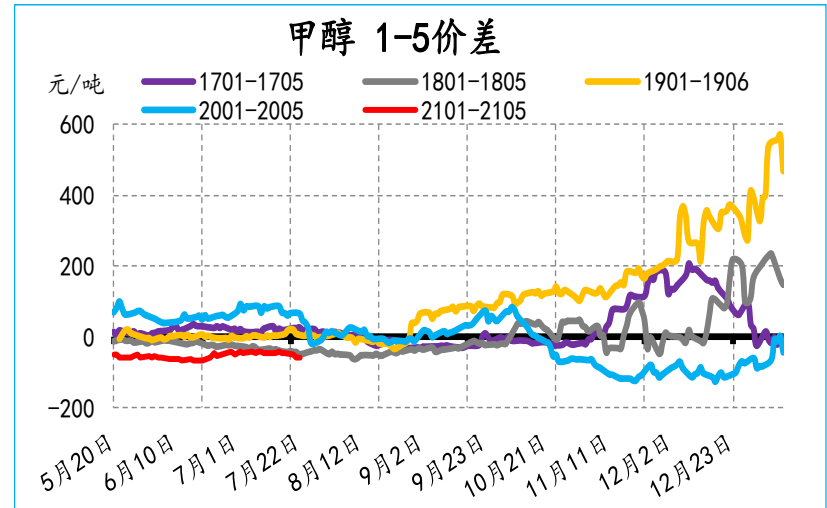
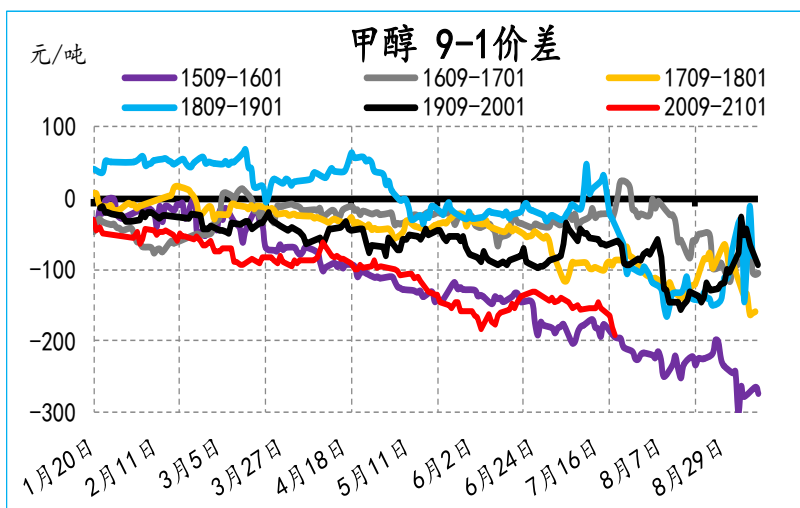
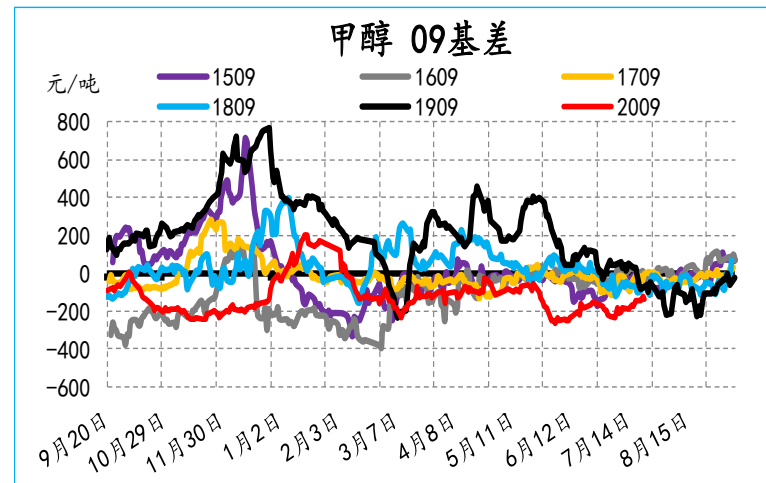
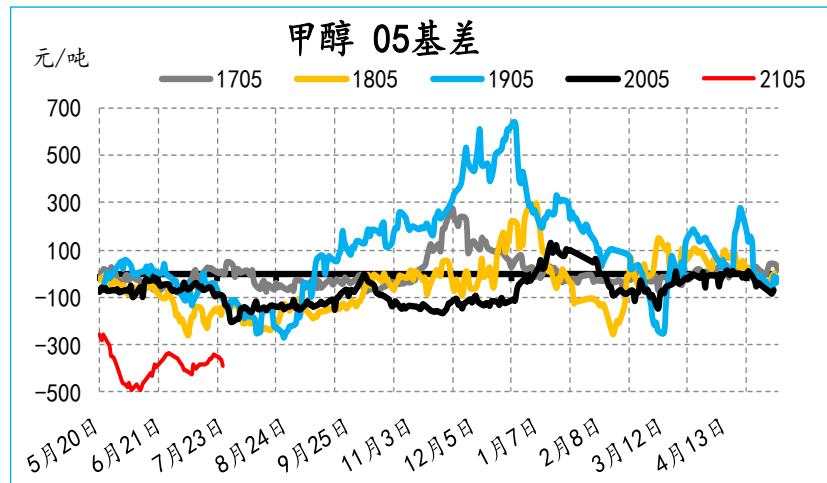
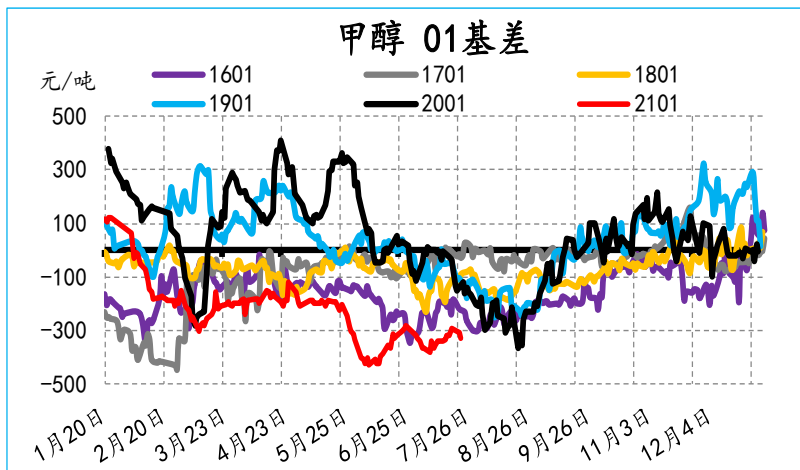
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 6月22日	10日前 7月8日	5日前 7月15日	昨日 7月21日	今日 7月22日	近一个月走势图	建议
跨期	MA9-MA1		-153	-155	-182	-192		
	MA5-MA9	192	193	195	239	250		
	TA9-TA1		-160	-164	-182	-178		
	TA5-TA9	256	264	274	294	288		
	L9-L1		190	125	50	45		
	L5-L9	-45	-220	-160	-65	-65		
	PP9-PP1		325	273	228	229		
	PP5-PP9	-411	-417	-357	-313	-311		
	V9-V1		195	190	195	180		
	V5-V9	-200	-280	-290	-335	-335		
	BU9-BU12	-34	28	-50	-94	-92		
	BU6-BU9	154	-18	50	134	154		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1430	1430	1430	1430	1430		

基差数据跟踪

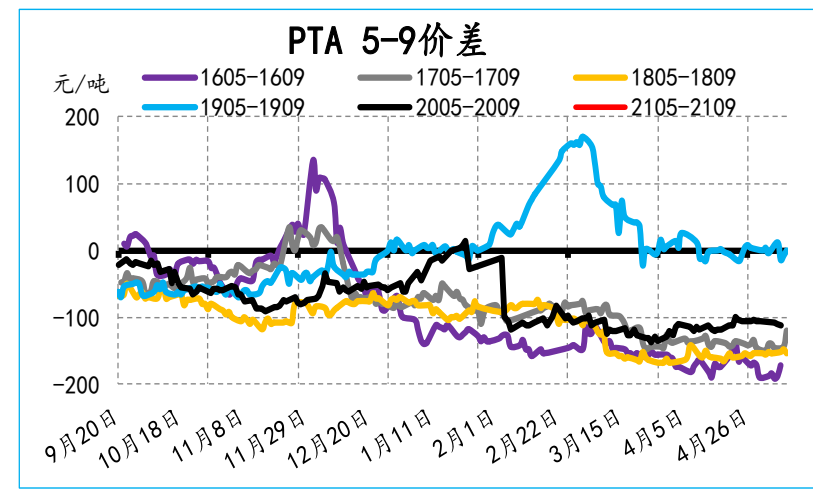
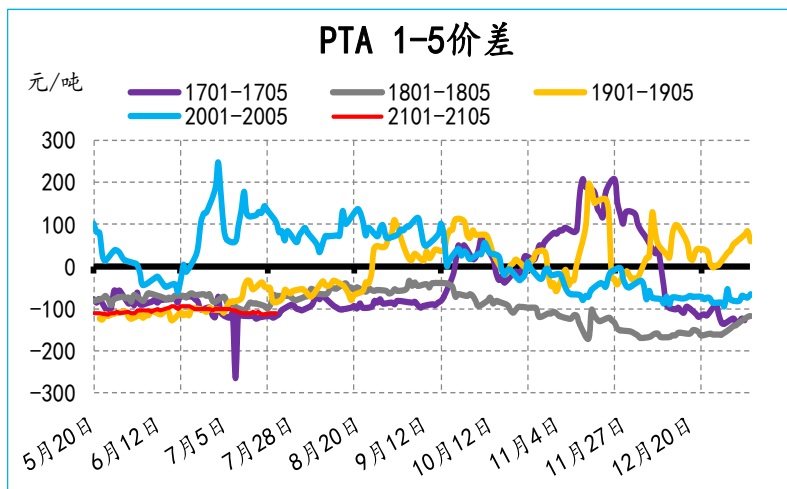
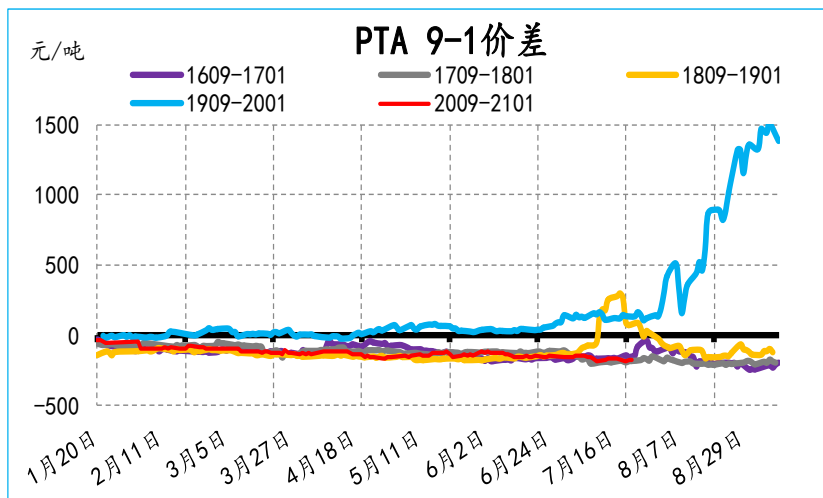
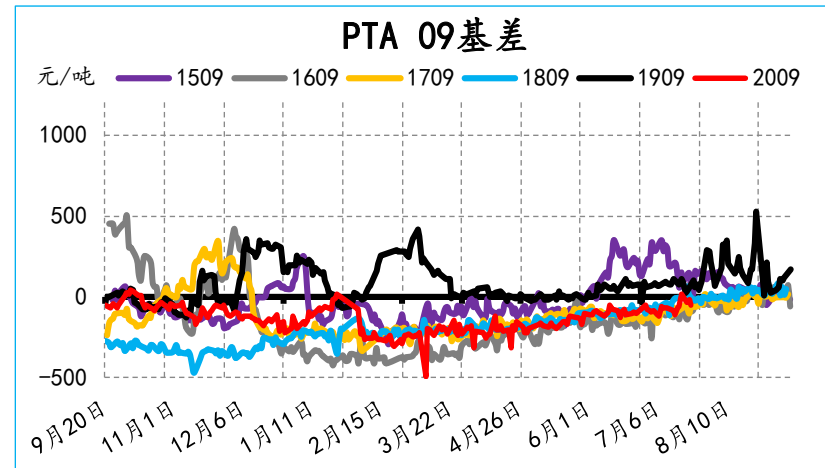
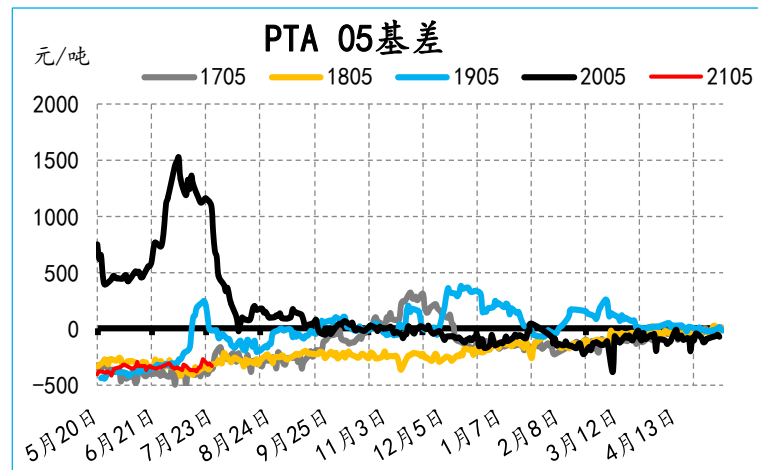
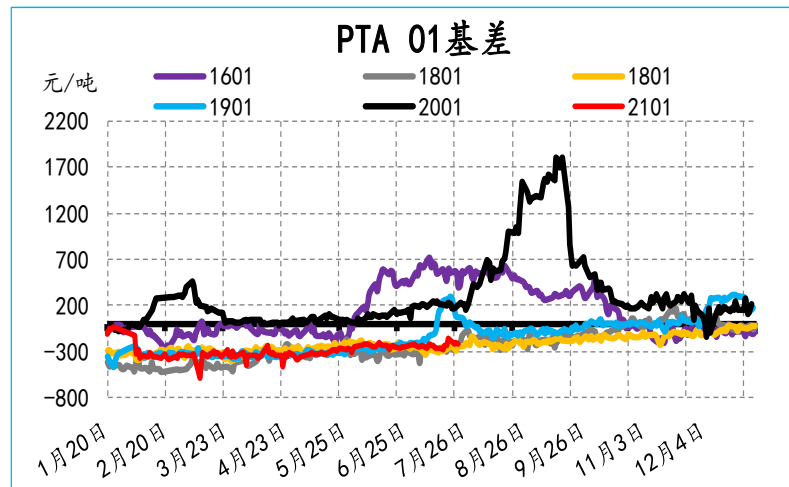
2020年07月22日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7650	-50.00		178.00	-63.00		2.4%	
PE	7100	-50.00		105.00	15.00		1.5%	
PVC	6550	0.00		5.00	60.00		0.1%	
PTA	3495	-25.00		-49.00	-29.00		-1.4%	
EG	3461	-79.00		-180.00	-122.00		-4.9%	
甲醇	1625	-5.00		-139.00	2.00		-7.9%	

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。

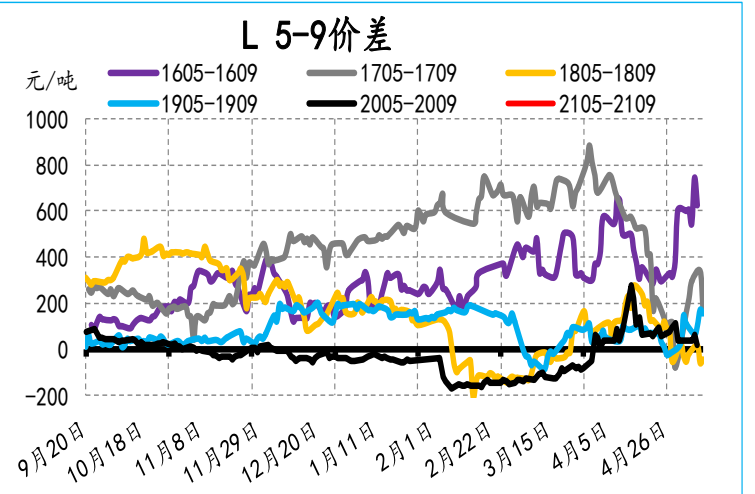
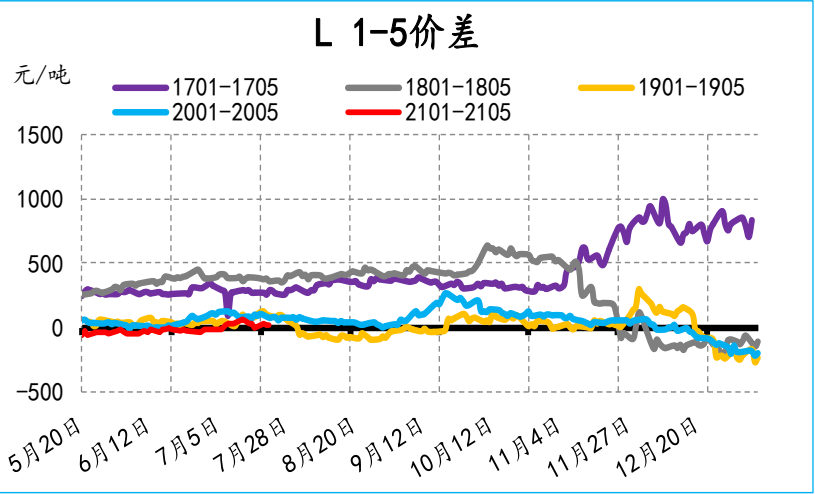
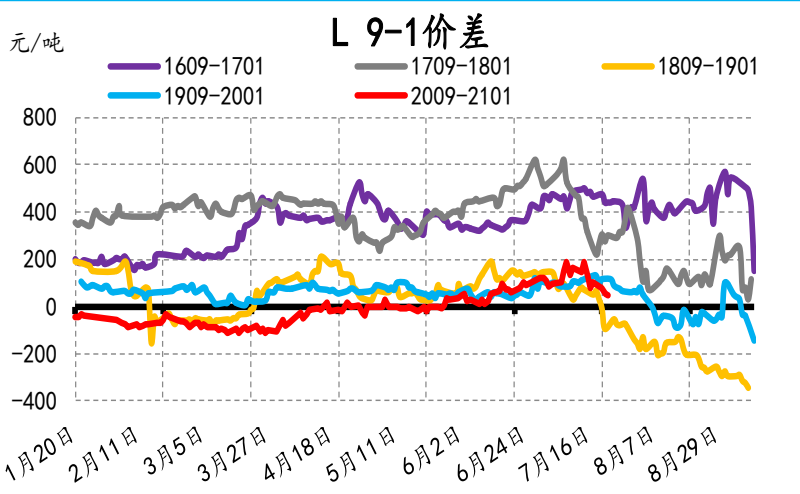
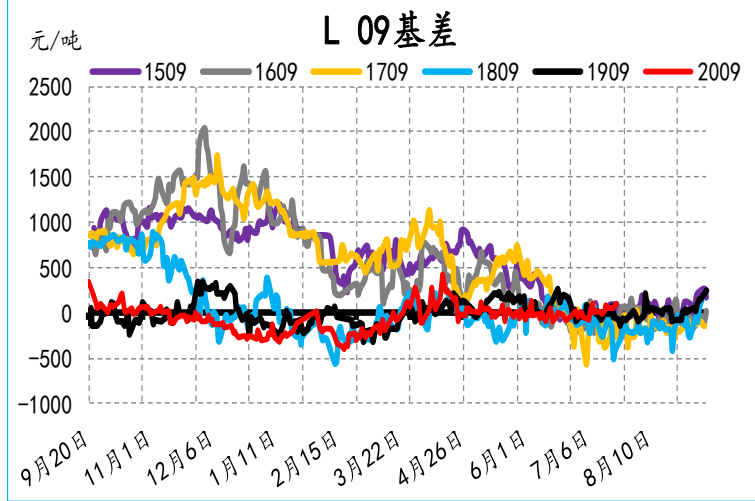
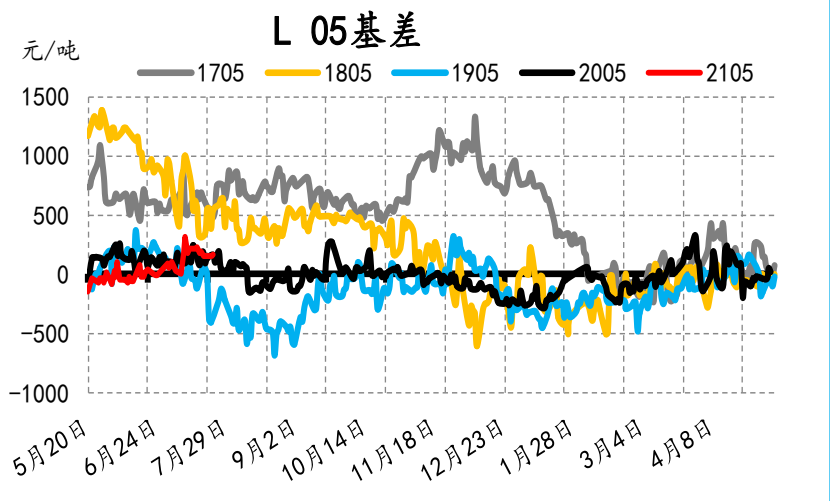
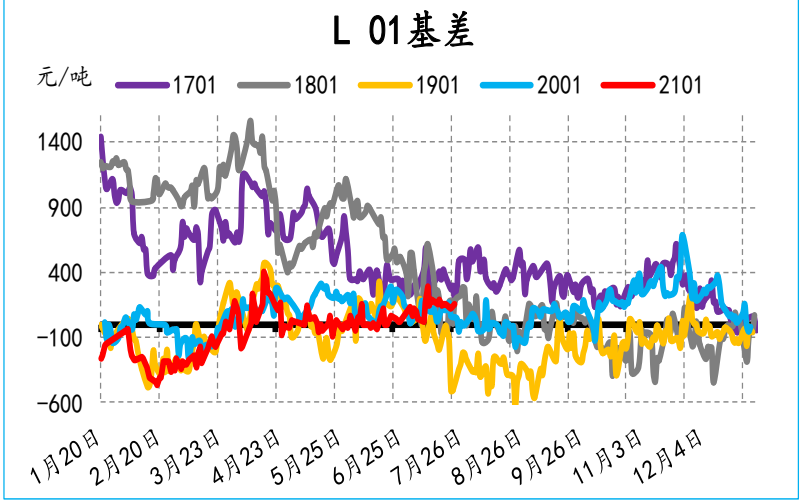
套利跟踪：甲醇



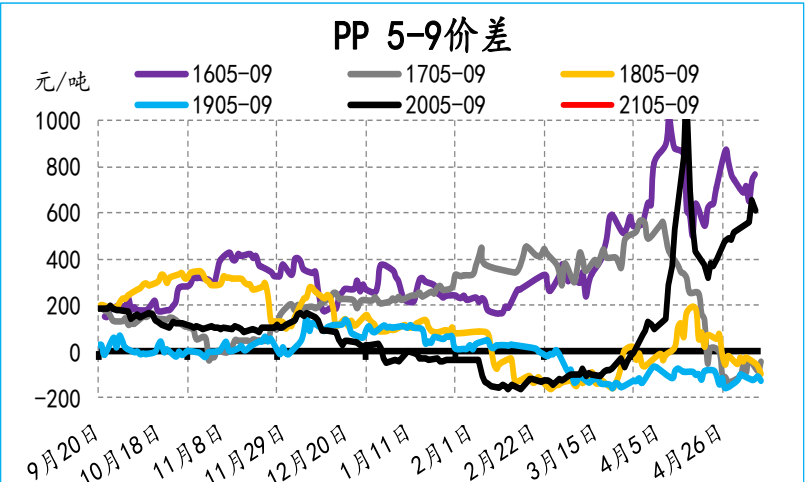
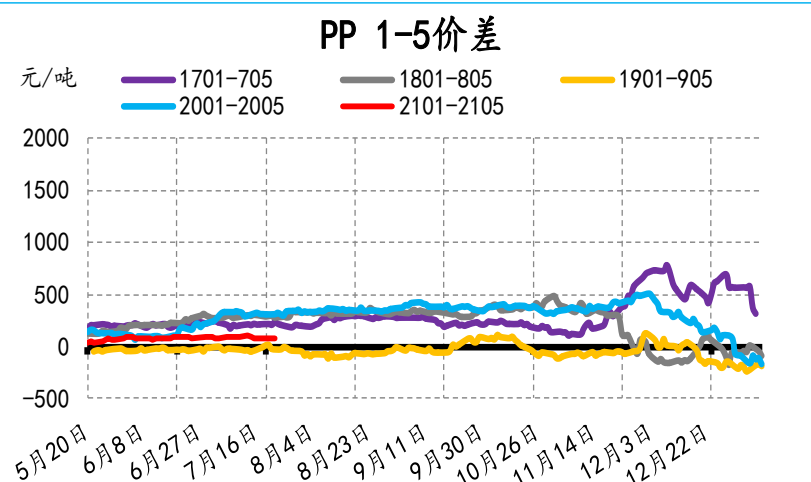
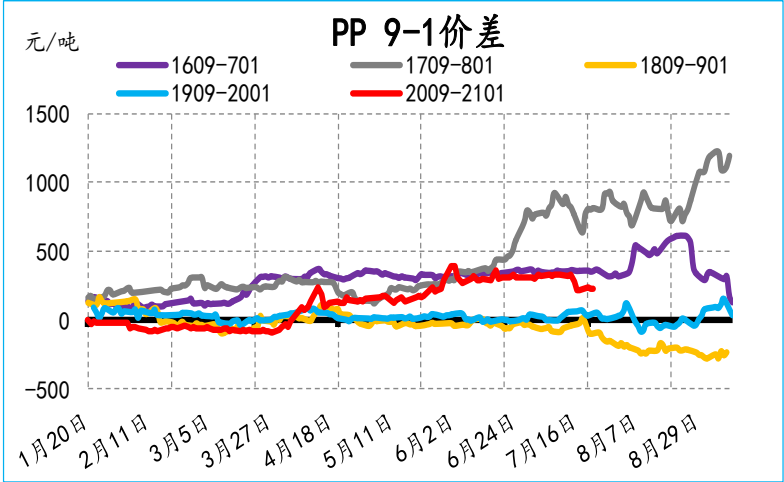
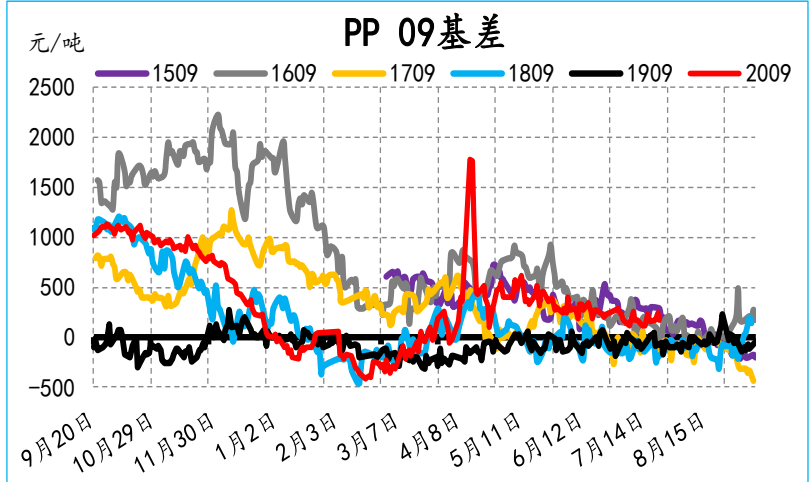
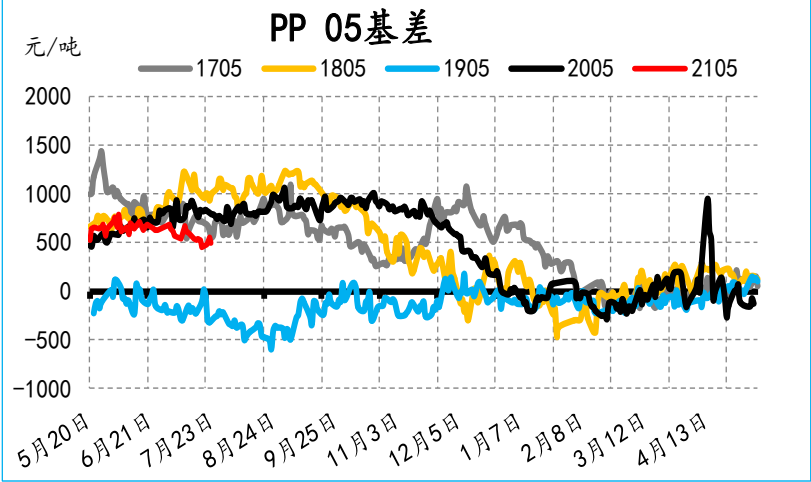
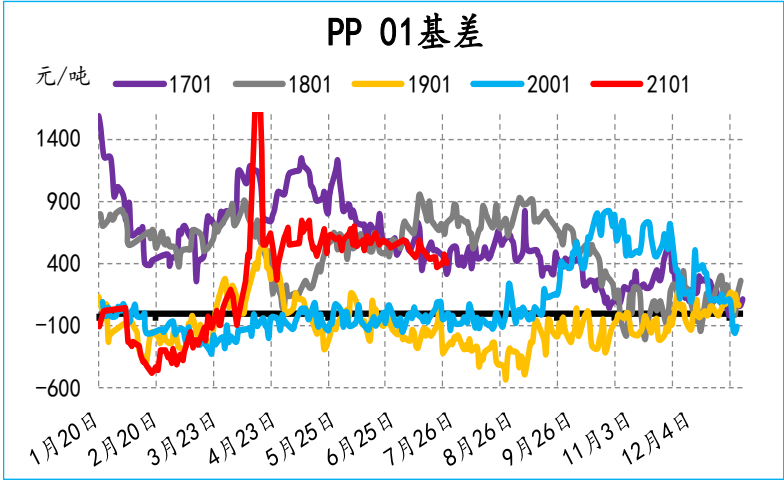
套利跟踪：PTA



套利跟踪：PE

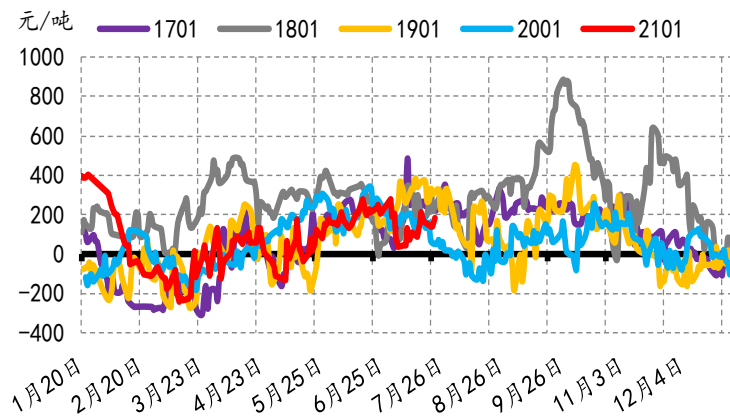


套利跟踪：PP

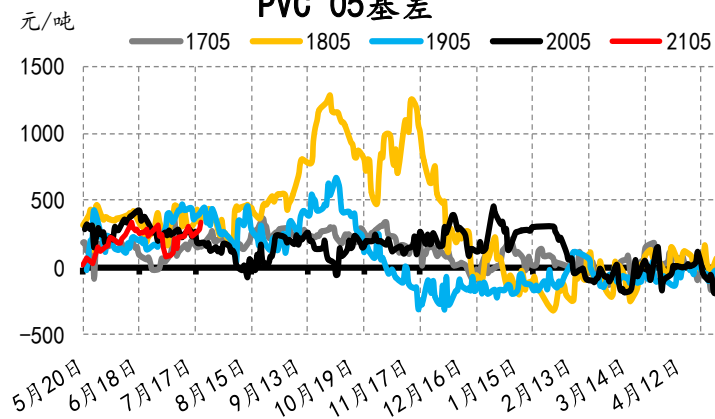


套利跟踪：PVC

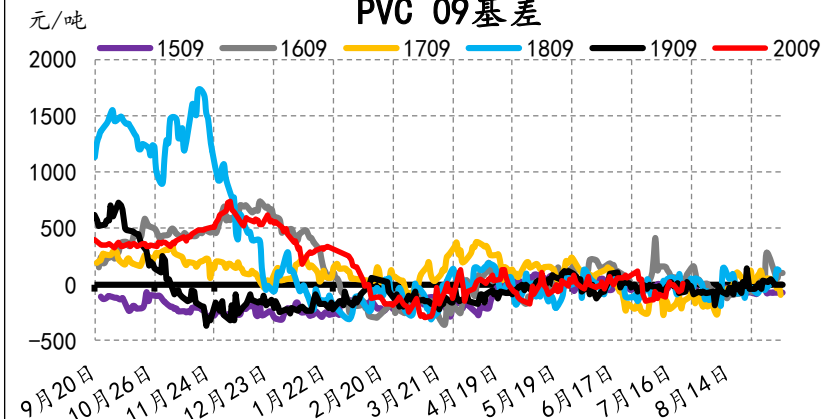
PVC 01基差



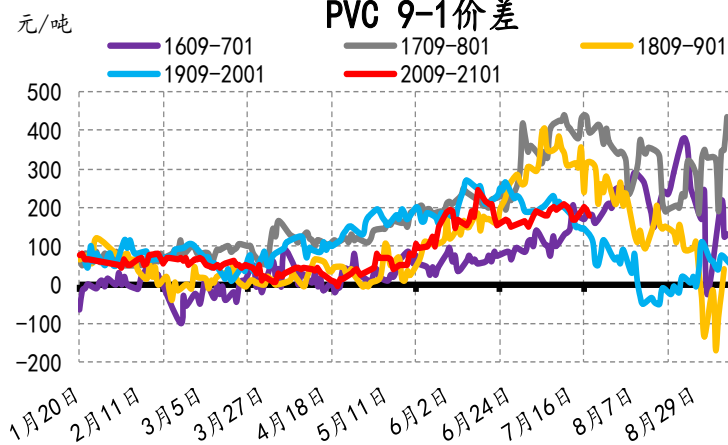
PVC 05基差



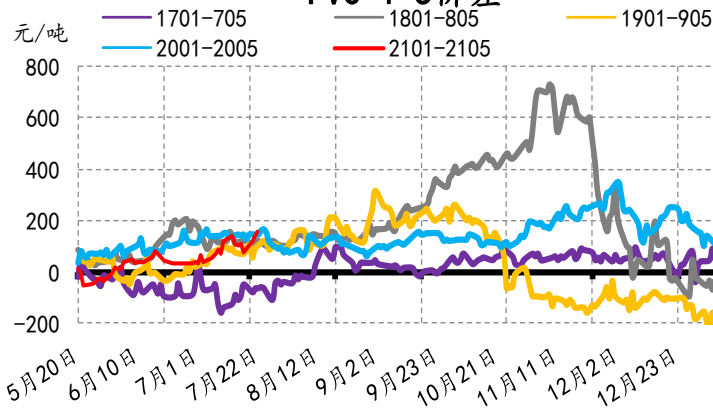
PVC 09基差



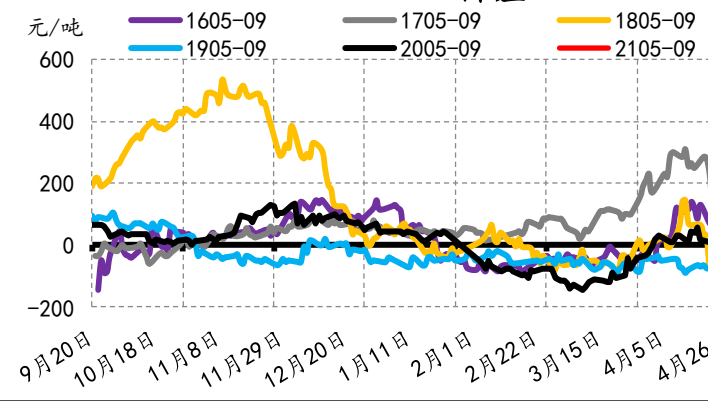
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

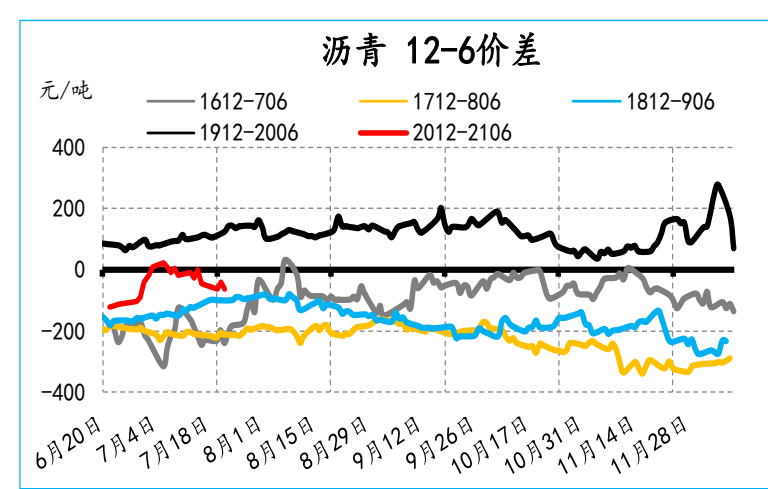
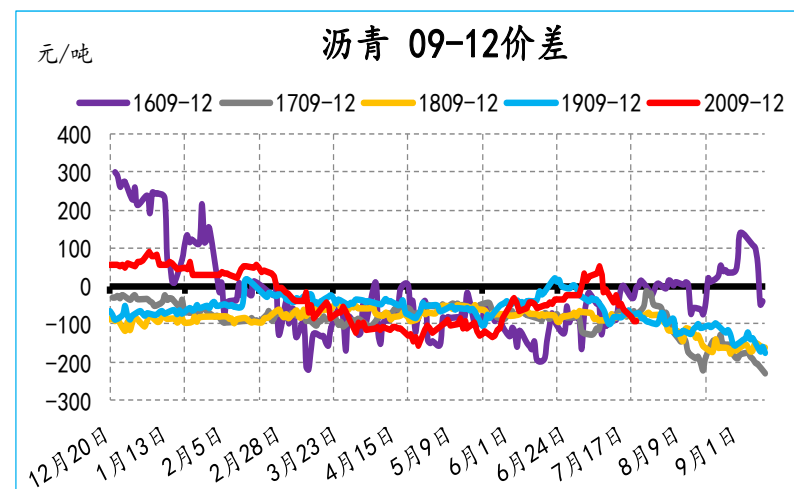
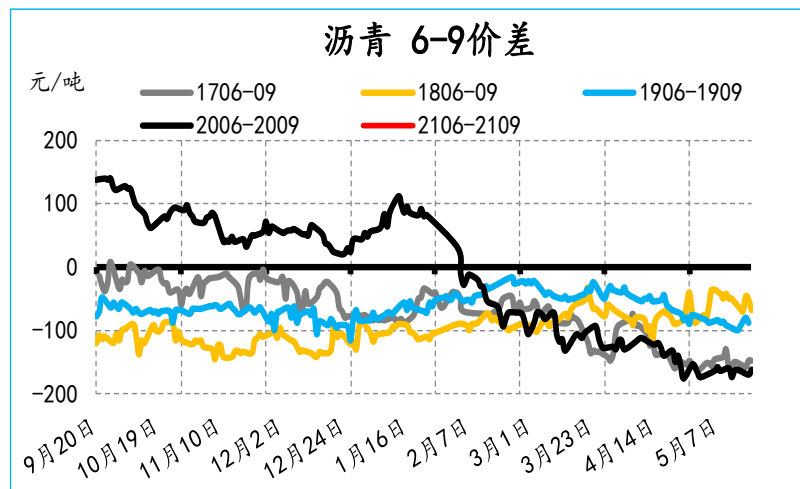
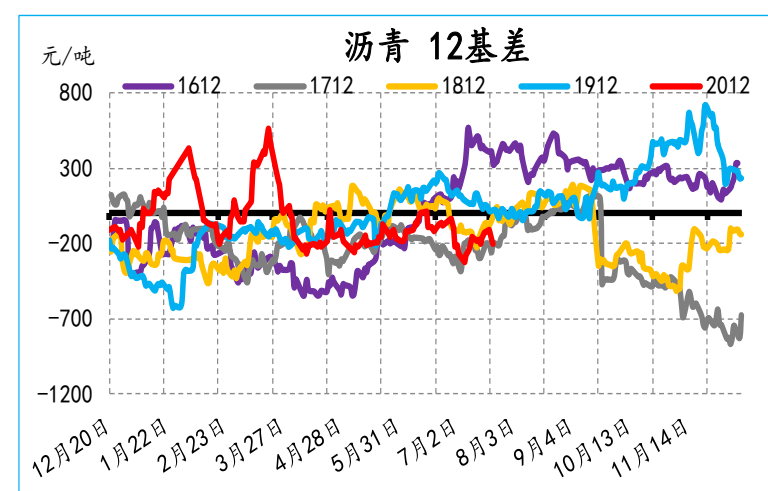
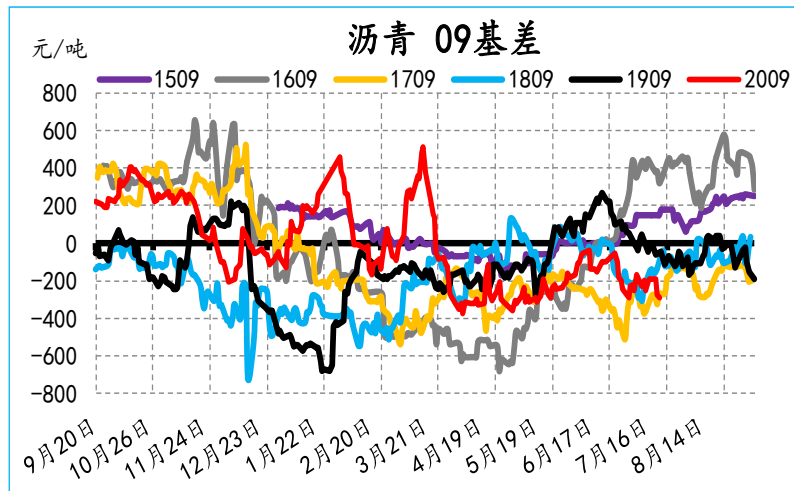
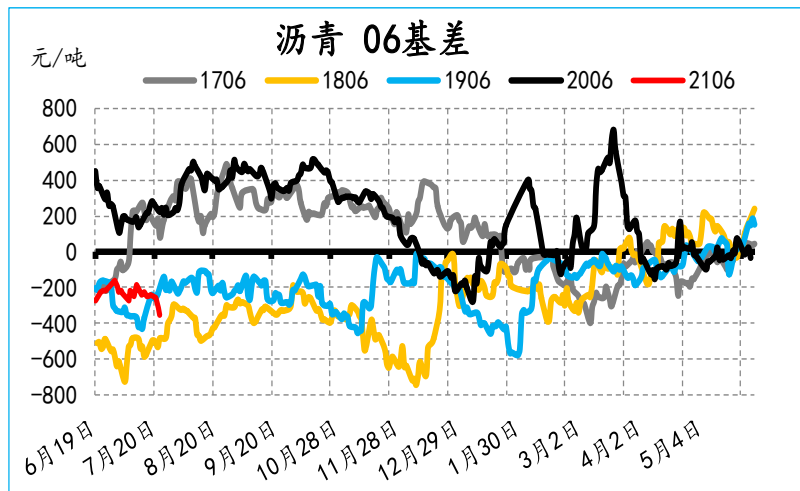


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

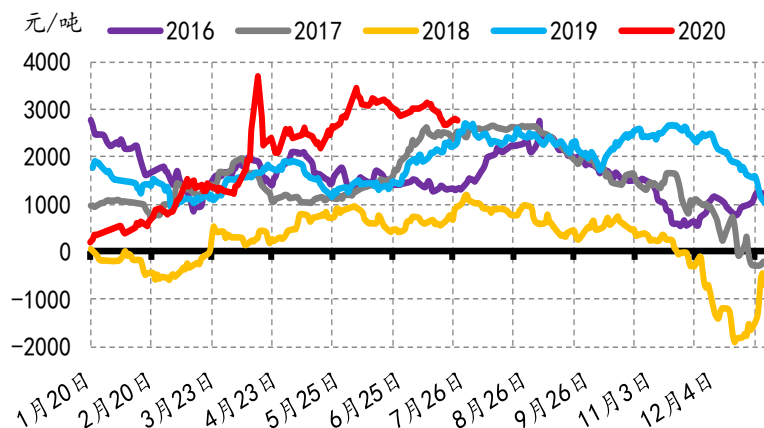
快向“能化小精灵”申请吧！

微信号：hanbb360

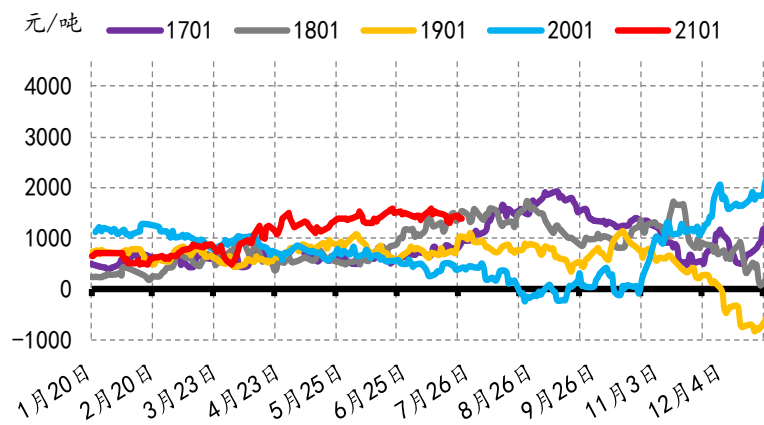


跨品种：PP-3MA

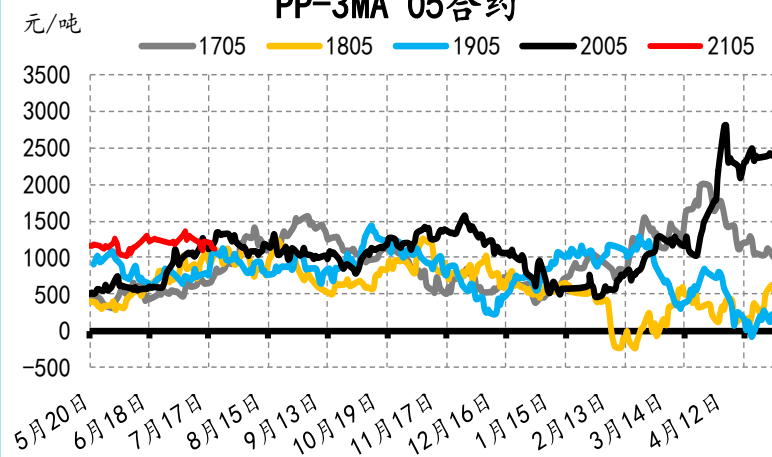
PP-3MA 现货



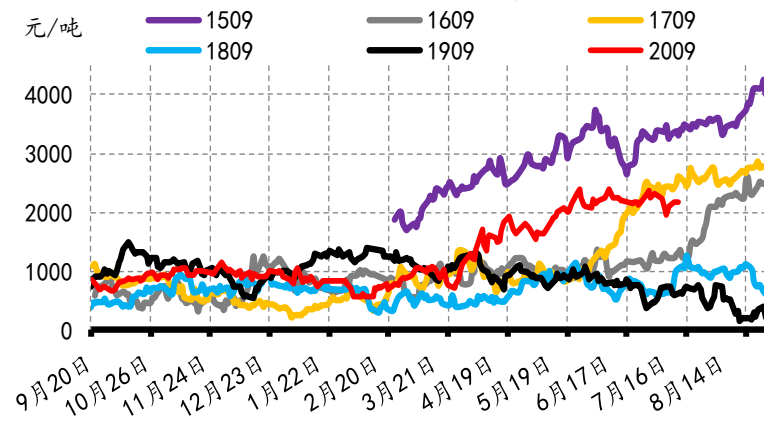
PP-3MA 01合约



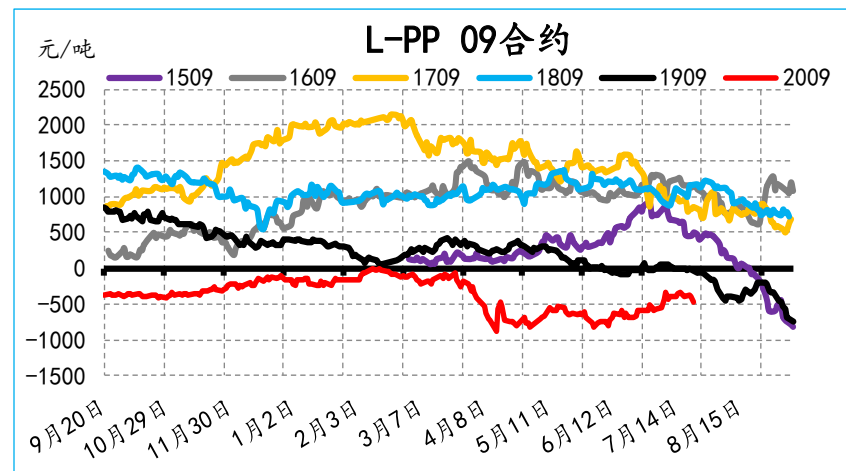
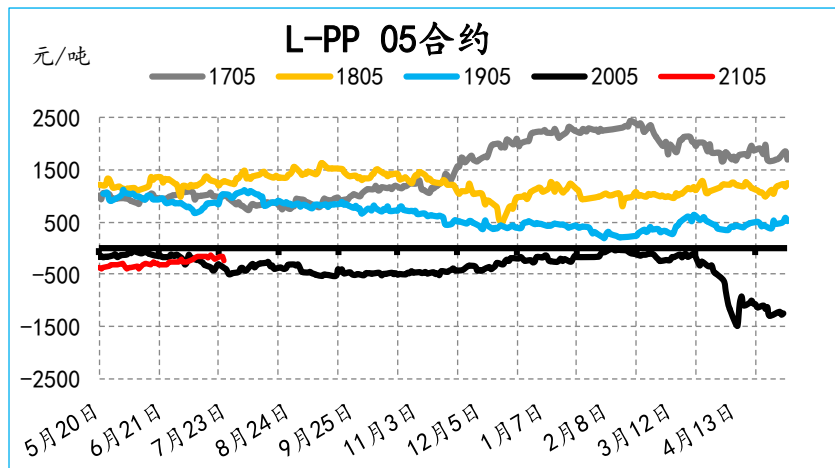
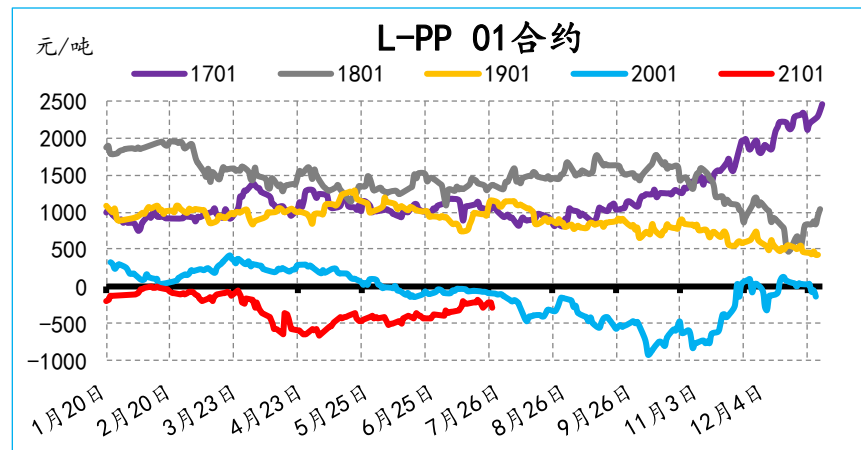
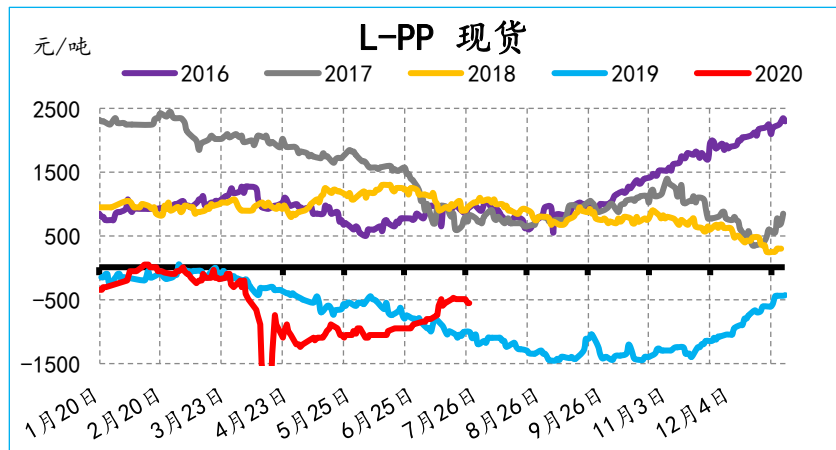
PP-3MA 05合约



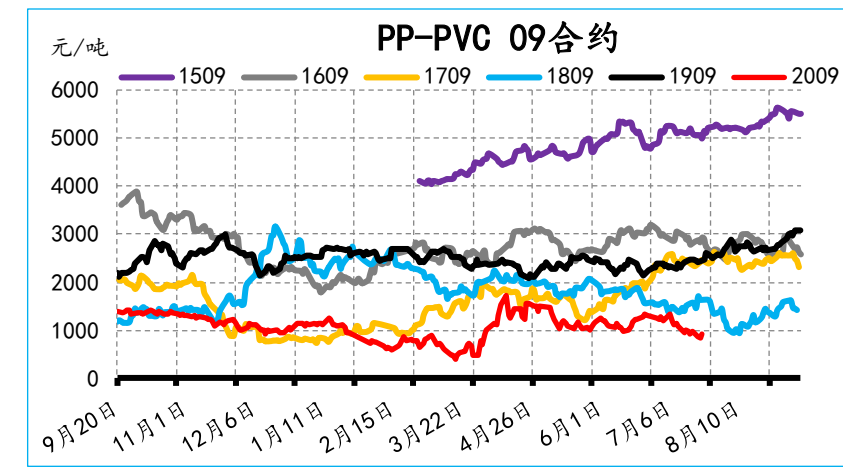
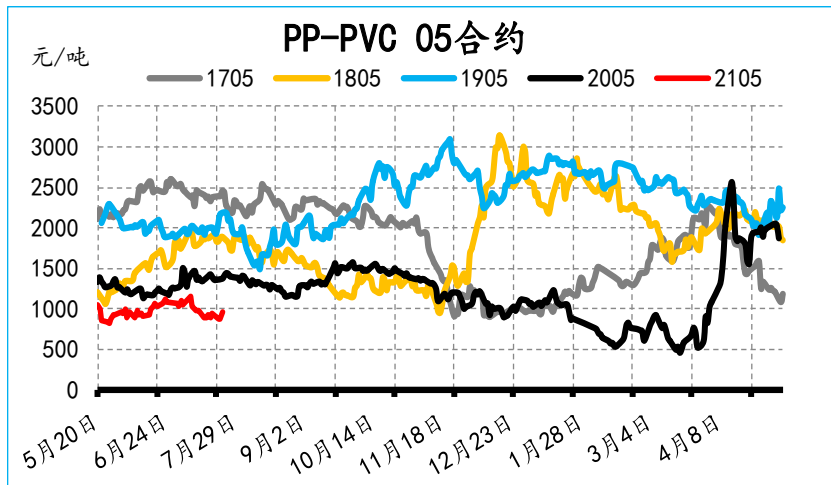
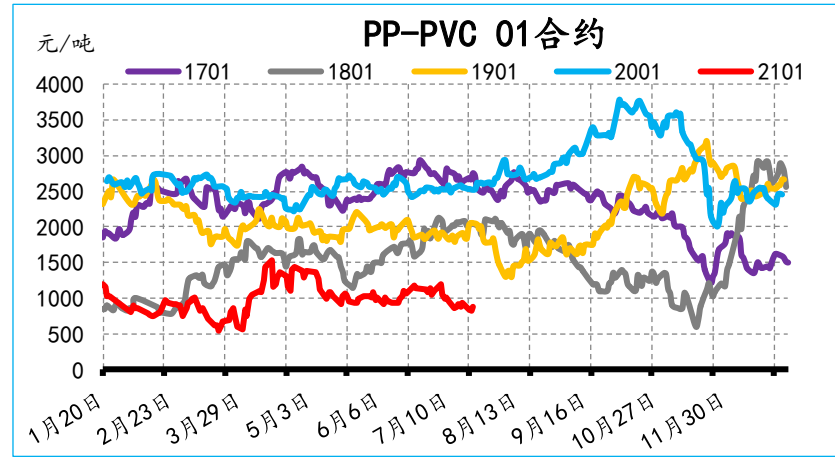
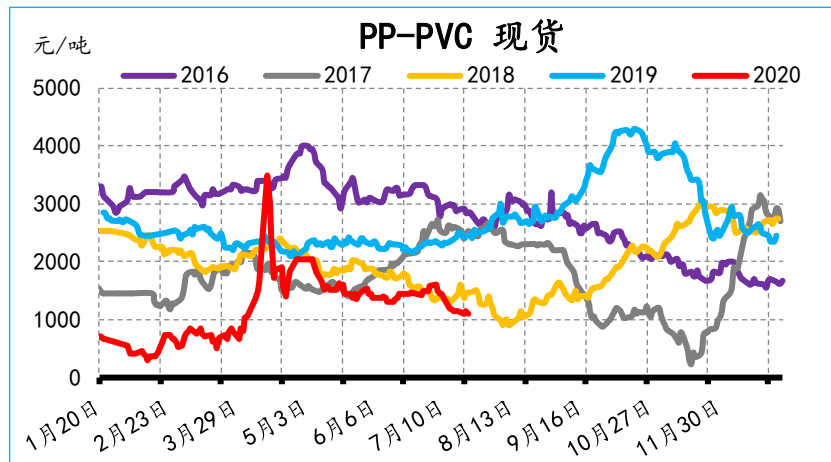
PP-3MA 09合约



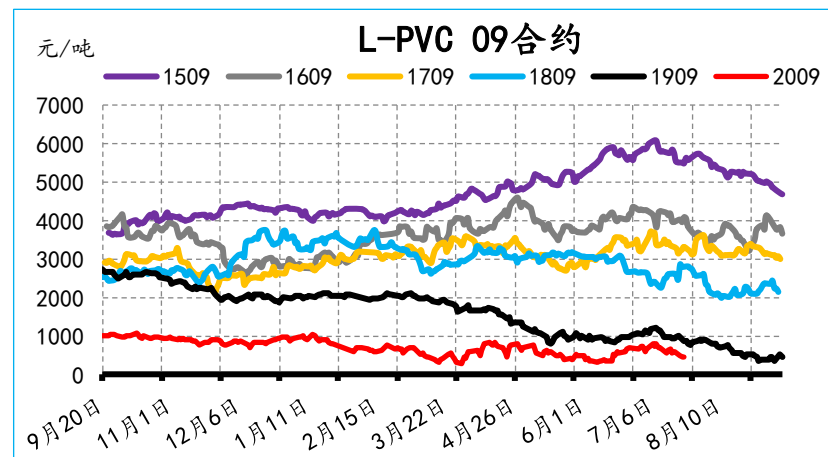
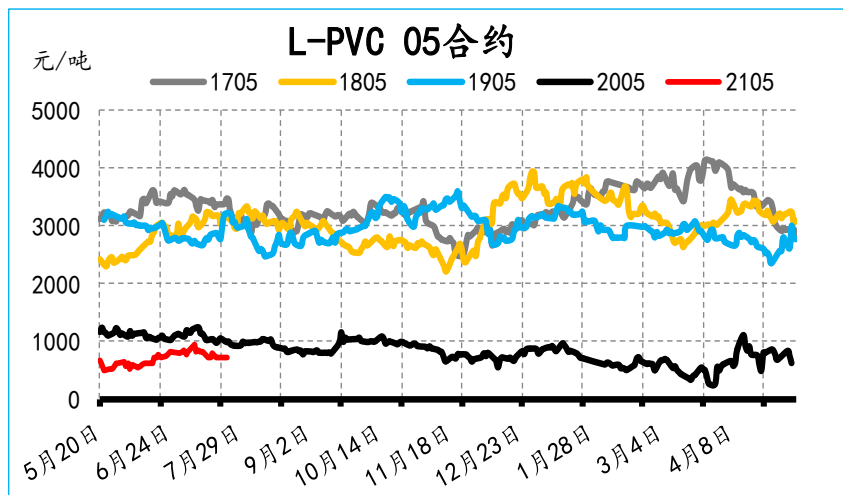
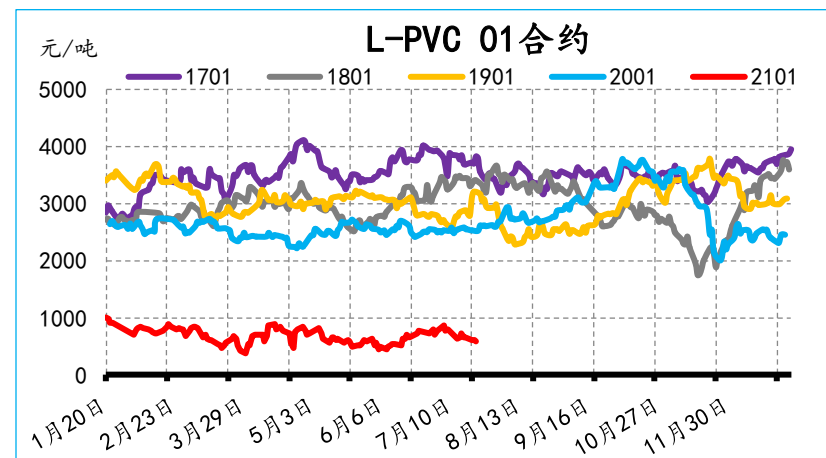
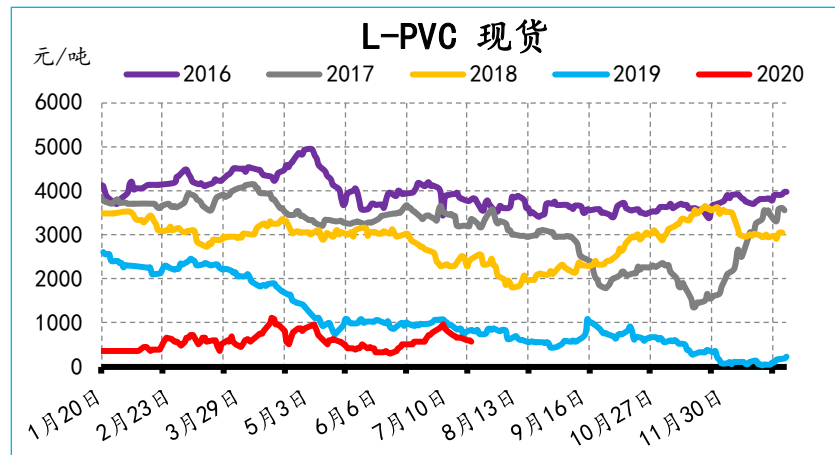
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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