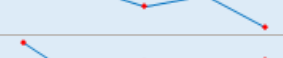
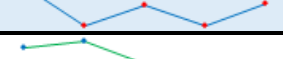
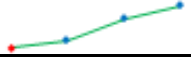


跨期数据跟踪

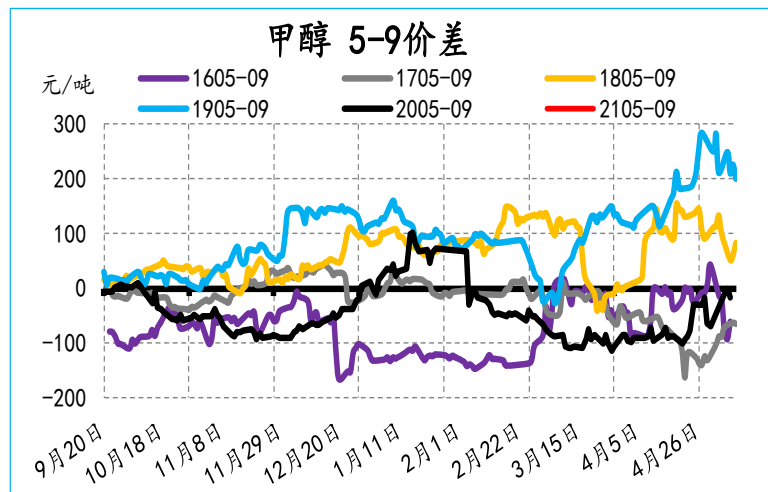
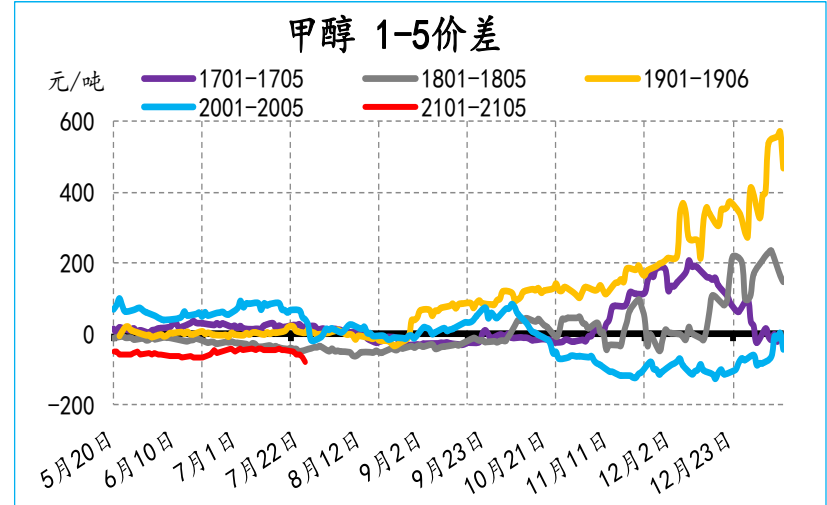
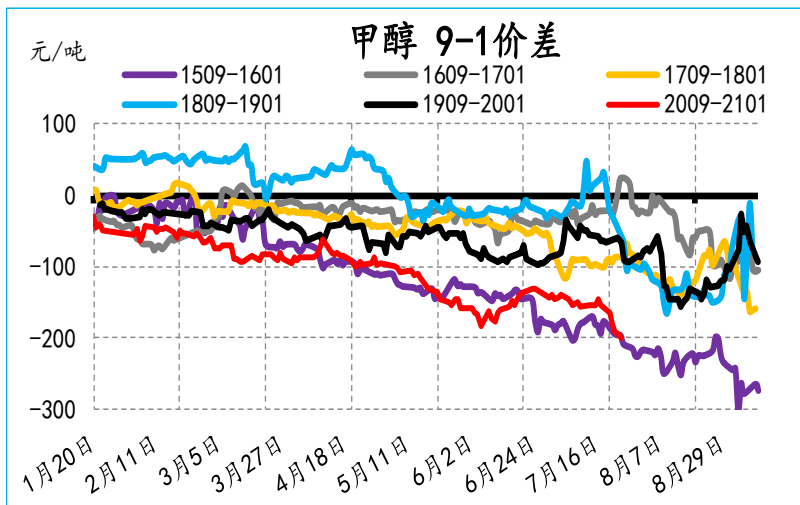
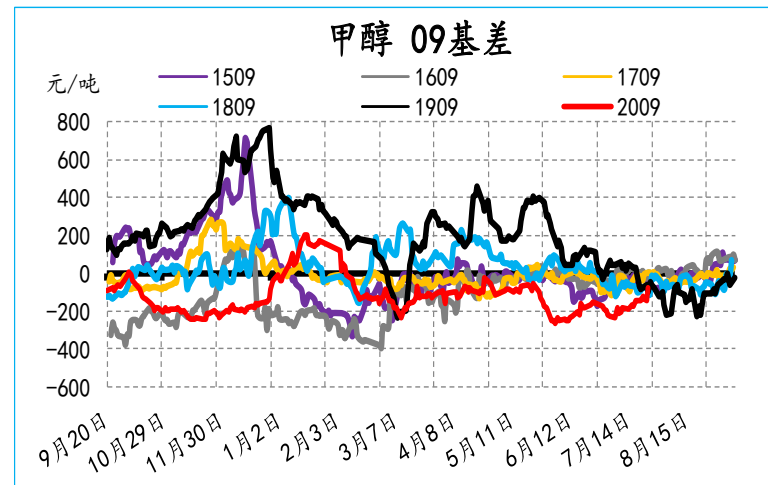
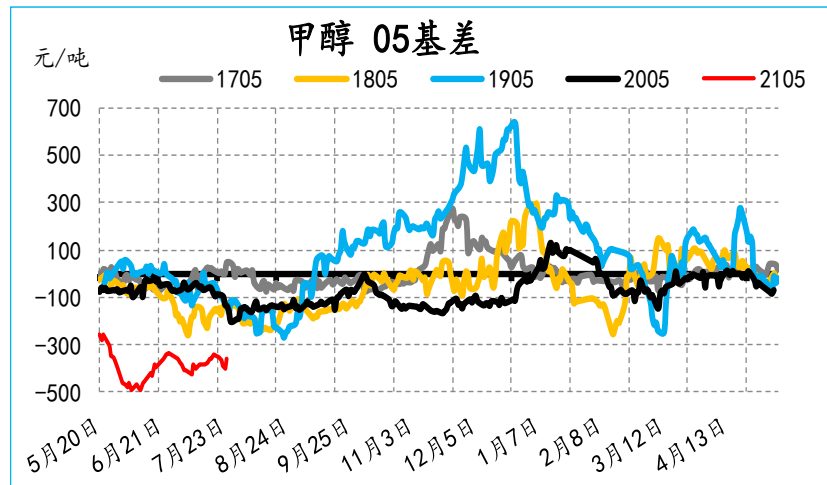
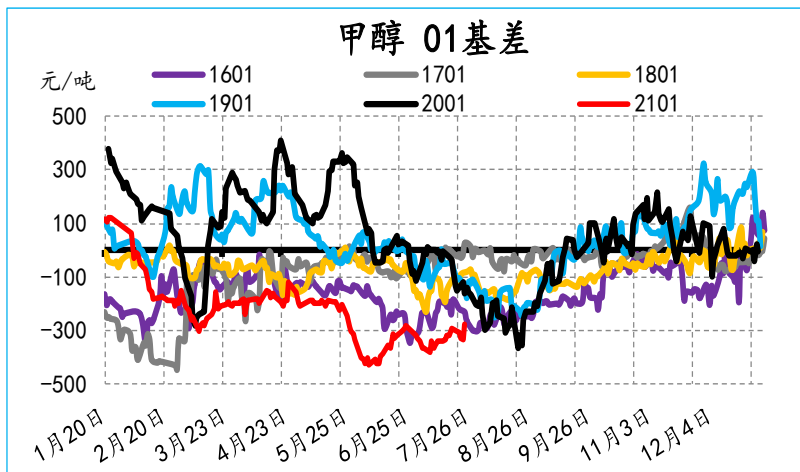
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 6月24日	10日前 7月10日	5日前 7月17日	昨日 7月23日	今日 7月24日	近一个月走势图	建议
跨期	MA9-MA1		-156	-154	-194	-201		
	MA5-MA9	185	201	201	261	282		
	TA9-TA1		-188	-168	-180	-168		
	TA5-TA9	250	298	282	288	278		
	L9-L1		165	100	80	65		
	L5-L9	-65	-190	-100	-110	-80		
	PP9-PP1		332	218	258	226		
	PP5-PP9	-399	-427	-292	-340	-296		
	V9-V1		195	170	185	145		
	V5-V9	-180	-315	-245	-315	-240		
	BU9-BU12	-24	-10	-62	-104	-102		
	BU6-BU9	138	30	112	162	186		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1430	1430	1430	1430	1430		

基差数据跟踪

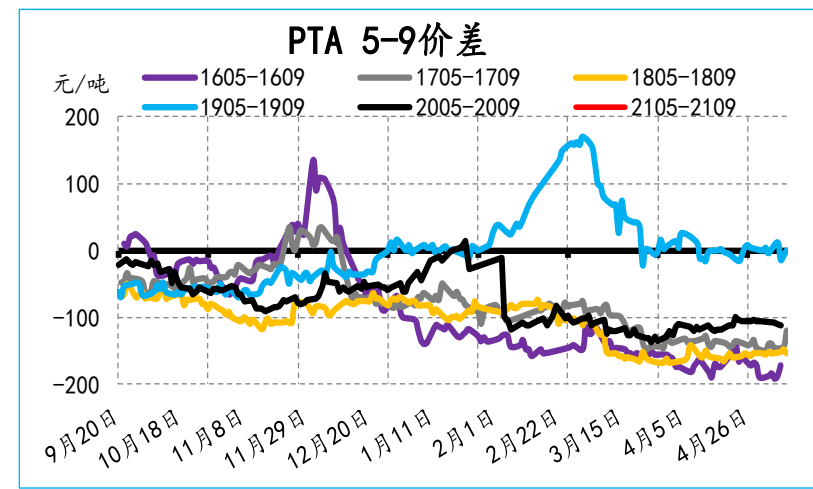
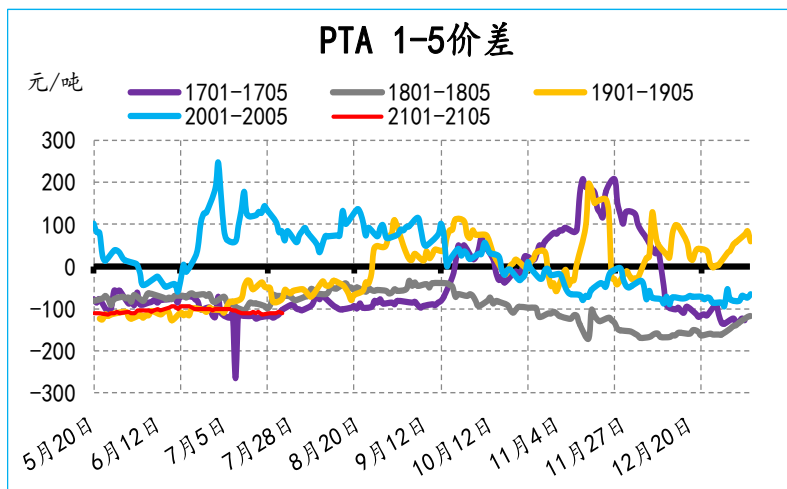
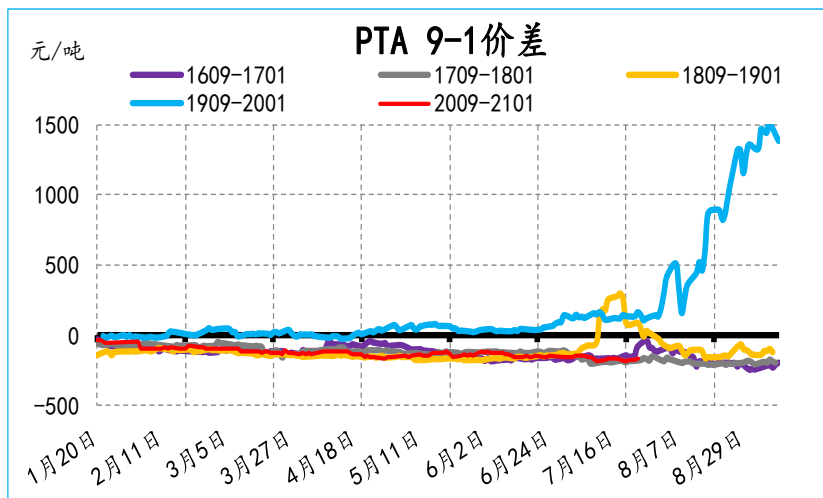
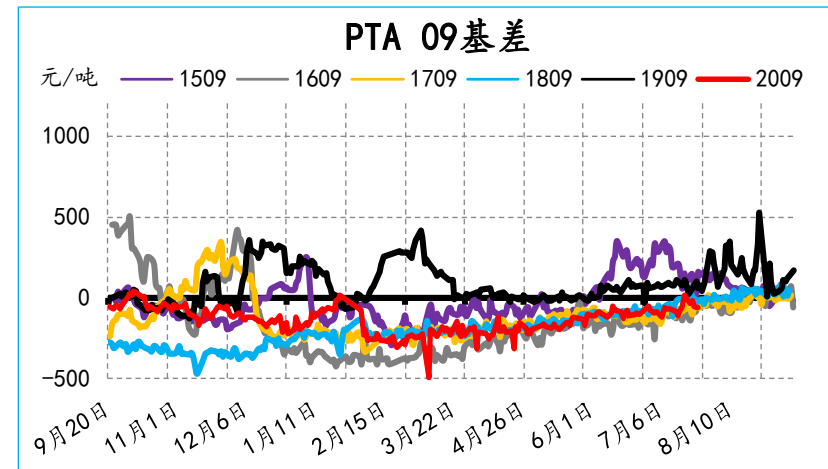
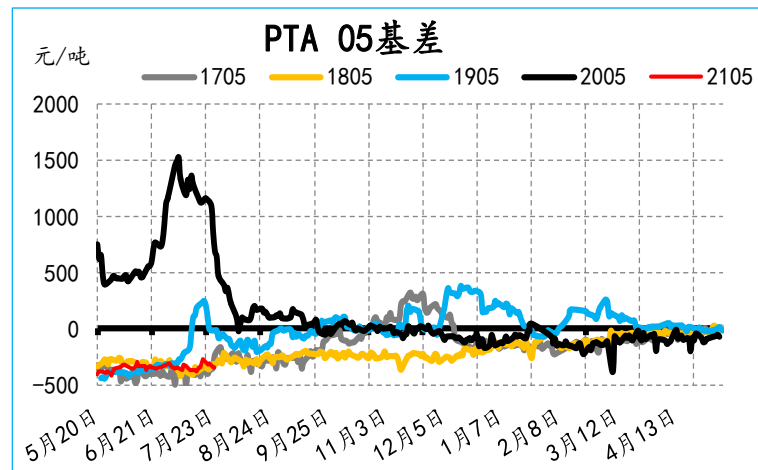
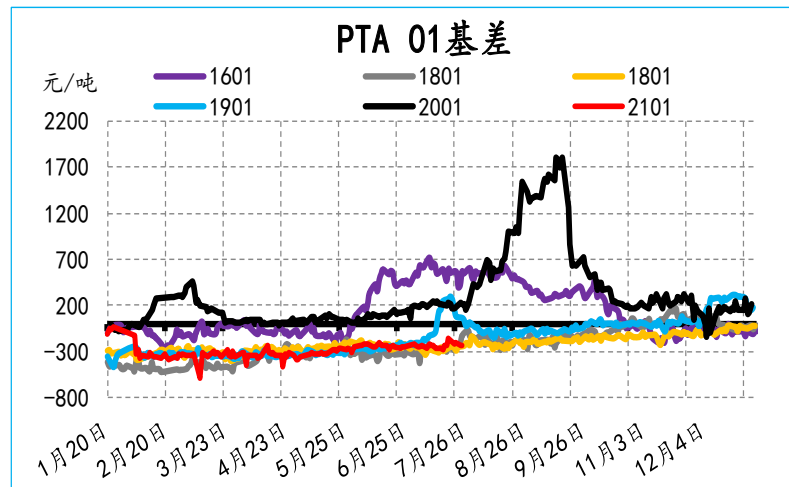
2020年07月24日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7600	-50.00		232.00	73.00		3.1%	
PE	7000	-50.00		60.00	35.00		0.9%	
PVC	6430	-70.00		15.00	55.00		0.2%	
PTA	3510	10.00		-62.00	0.00		-1.7%	
EG	3620	65.00		-90.00	19.00		-2.4%	
甲醇	1640	10.00		-78.00	61.00		-4.5%	

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。

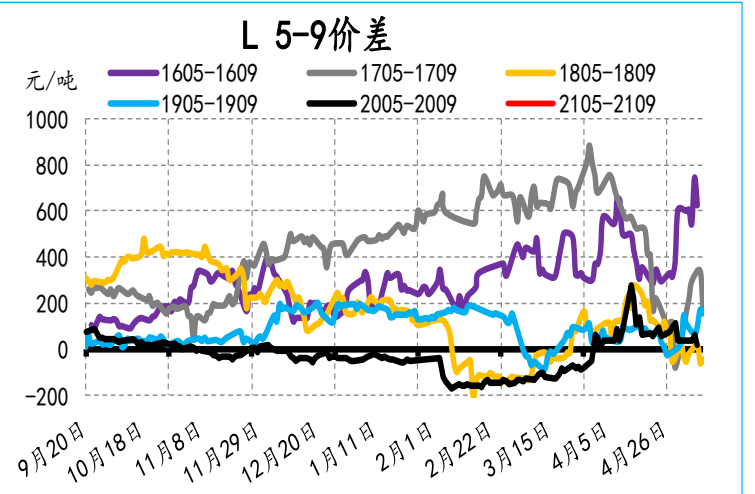
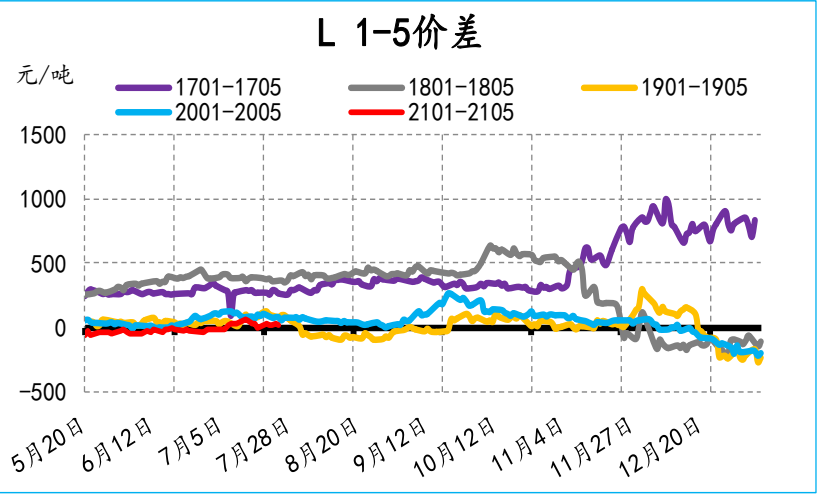
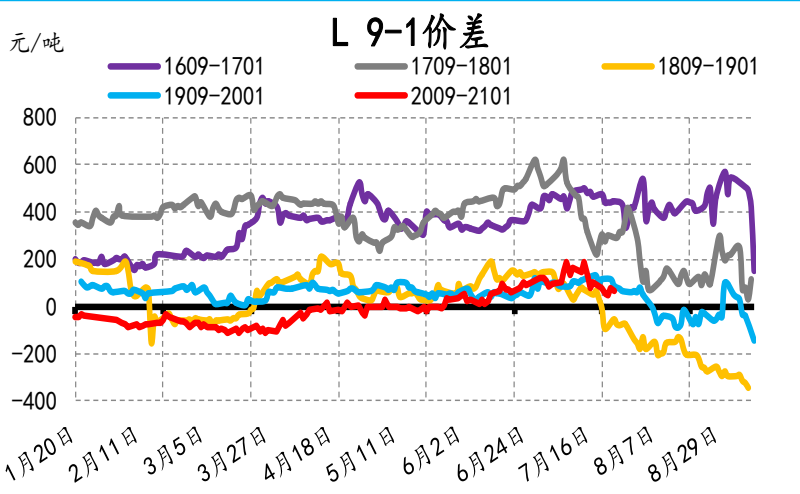
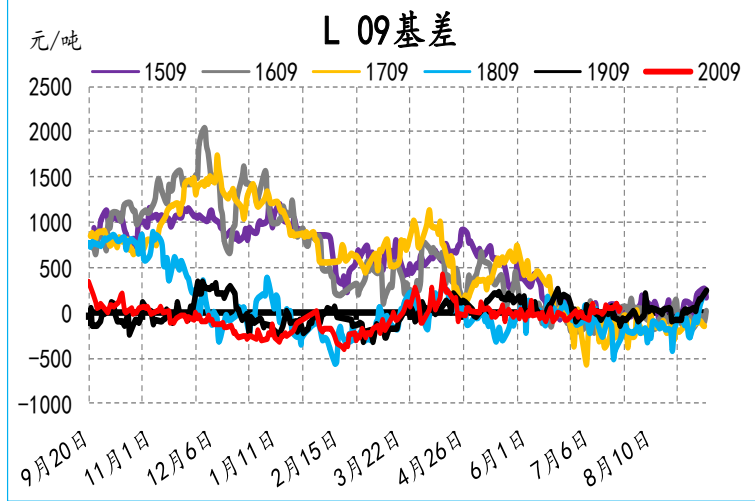
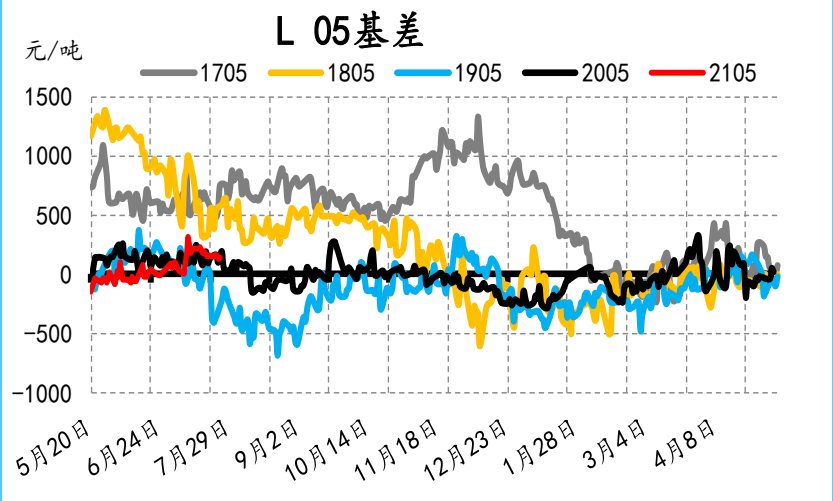
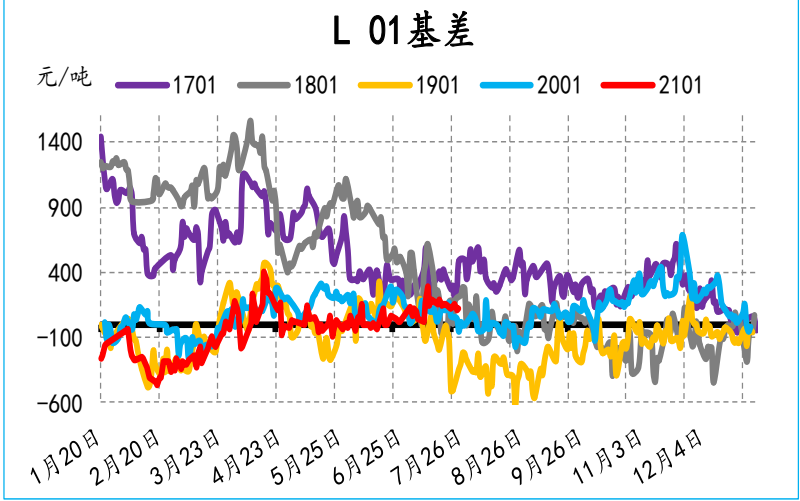
套利跟踪：甲醇



套利跟踪：PTA

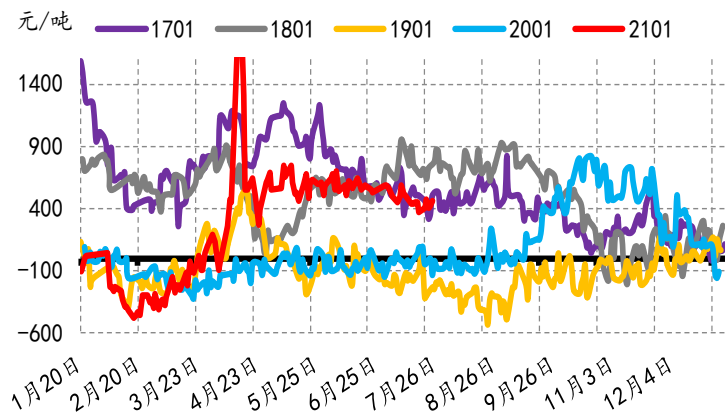


套利跟踪：PE

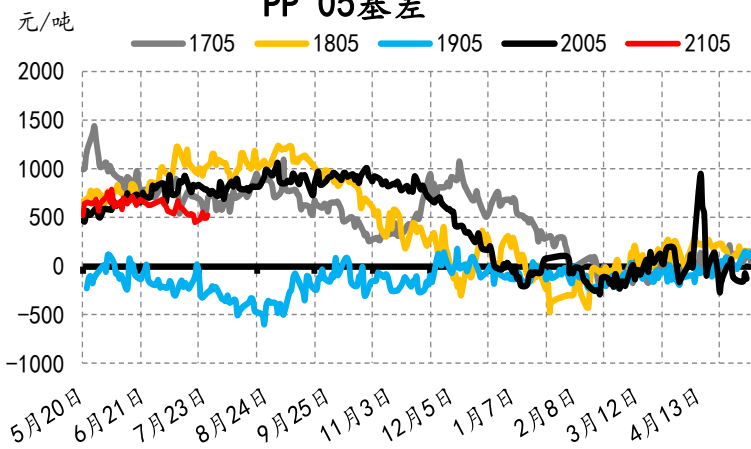


套利跟踪：PP

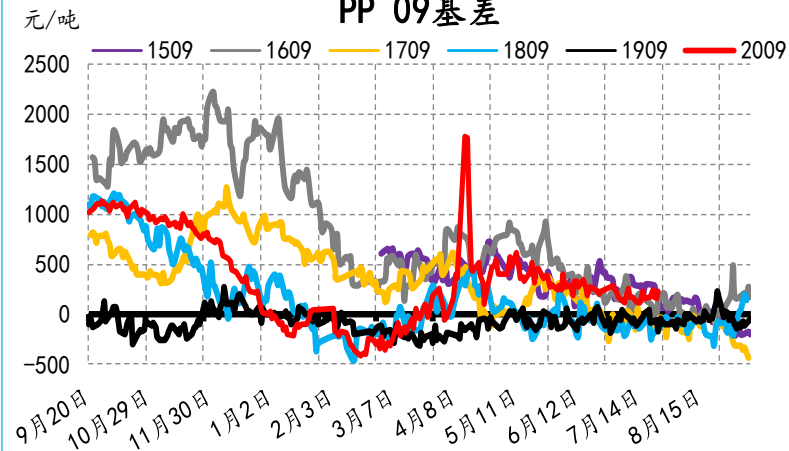
PP 01基差



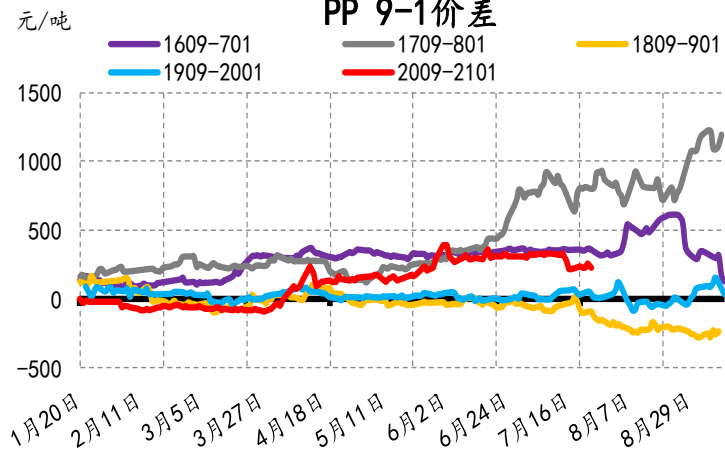
PP 05基差



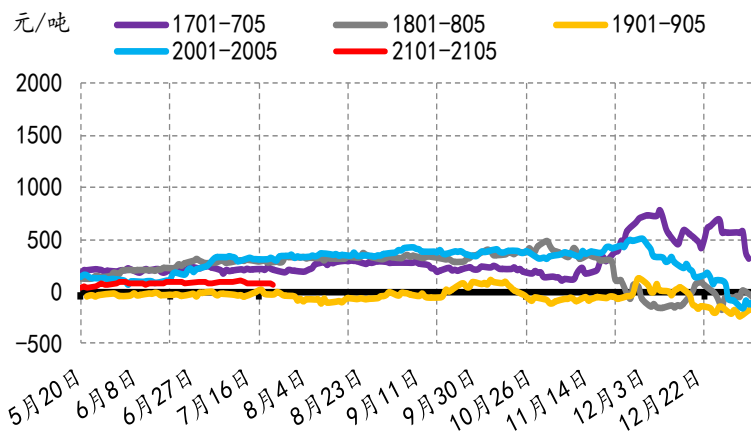
PP 09基差



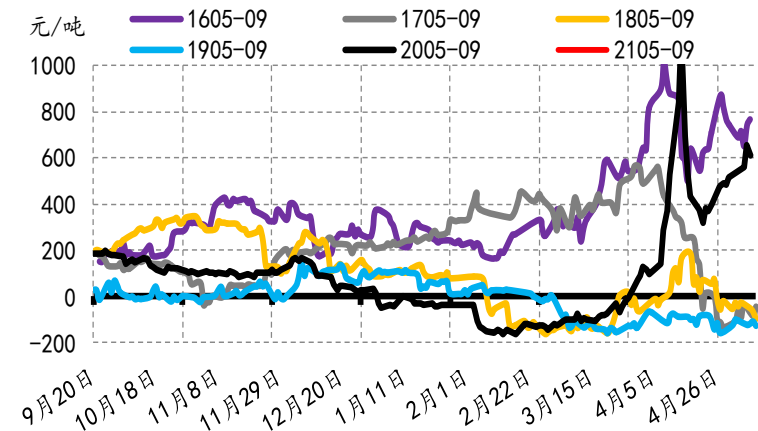
PP 9-1价差



PP 1-5价差

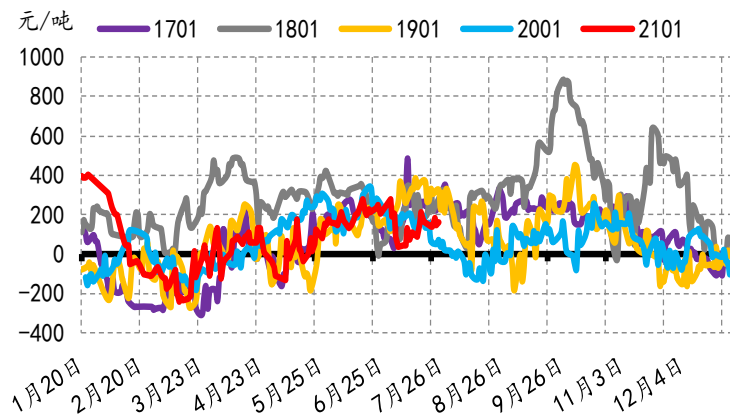


PP 5-9价差

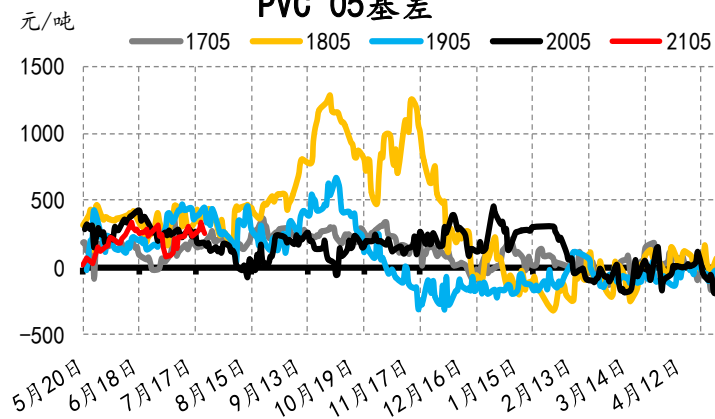


套利跟踪：PVC

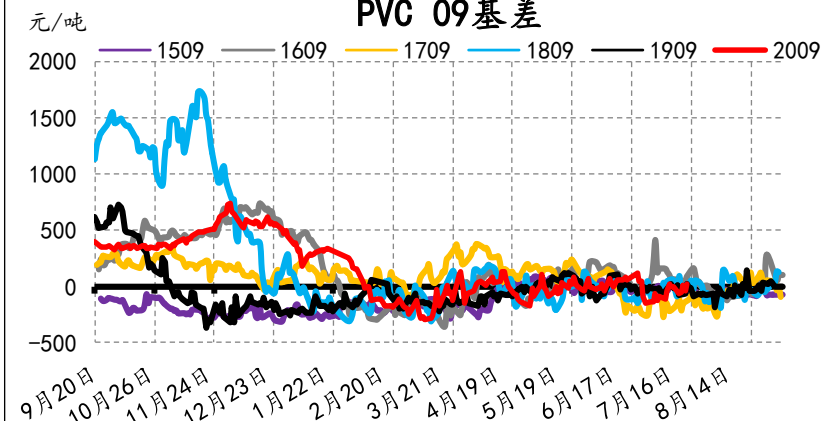
PVC 01基差



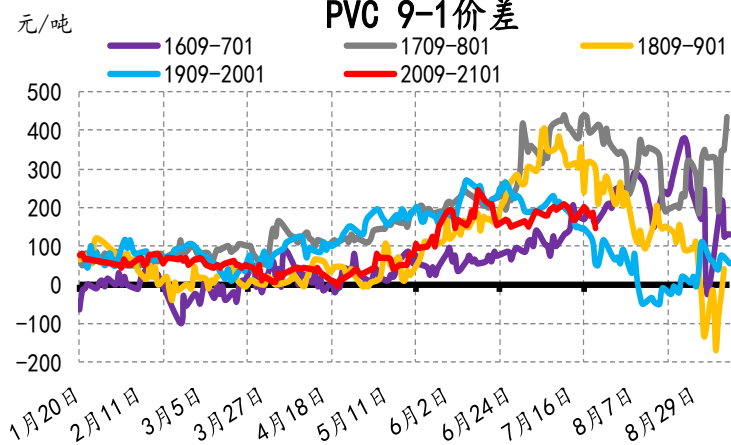
PVC 05基差



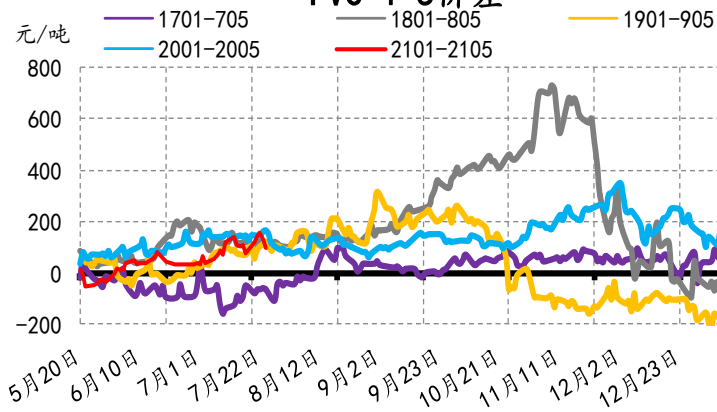
PVC 09基差



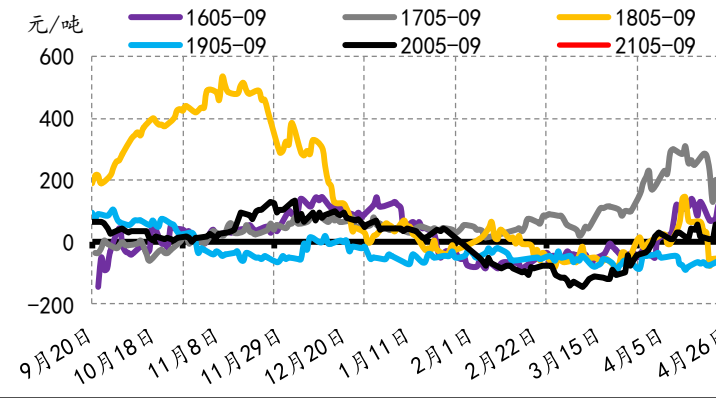
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

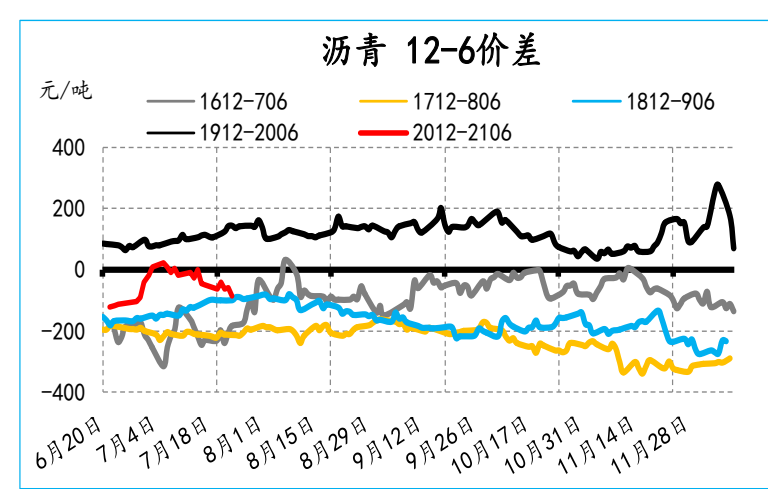
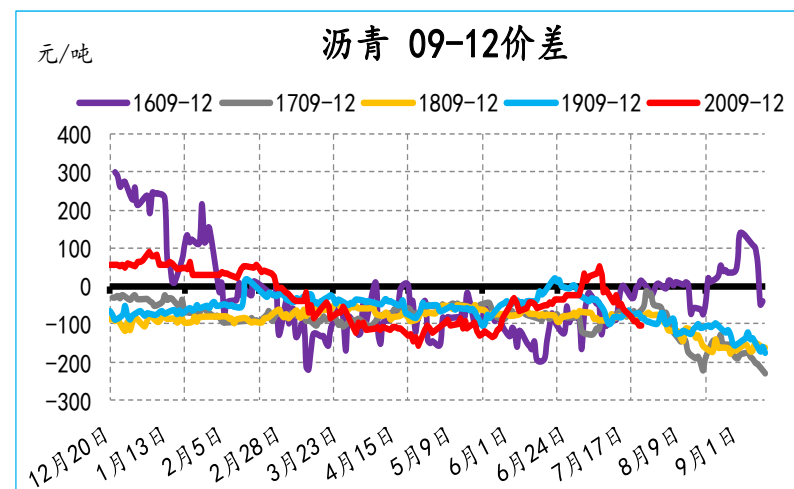
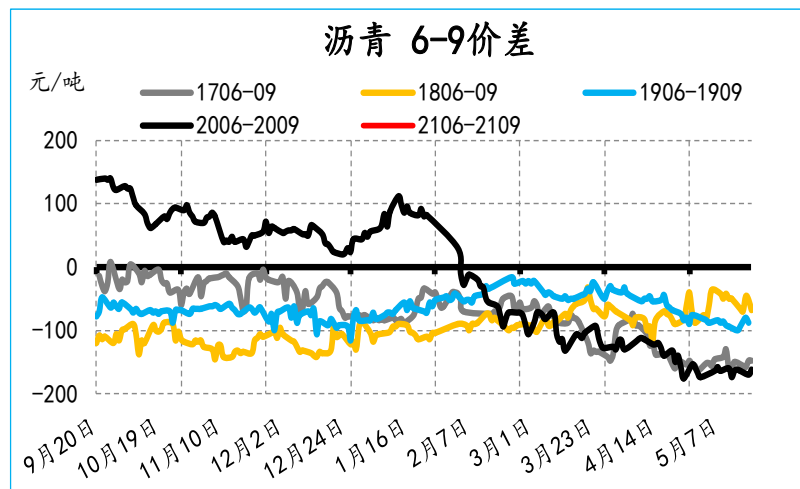
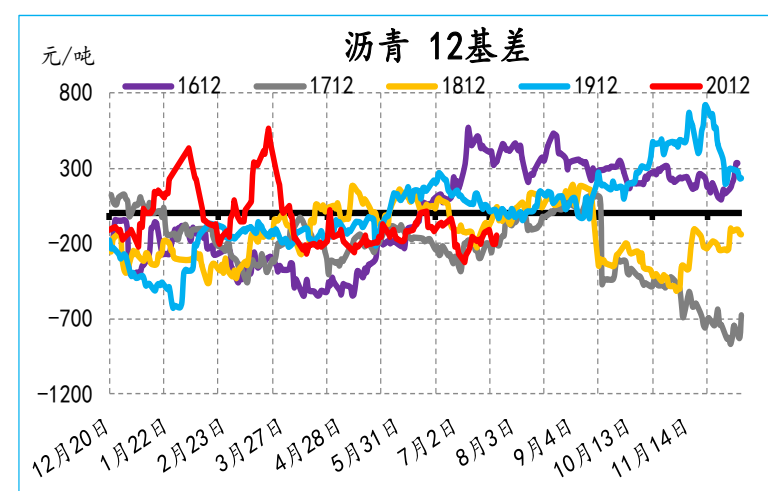
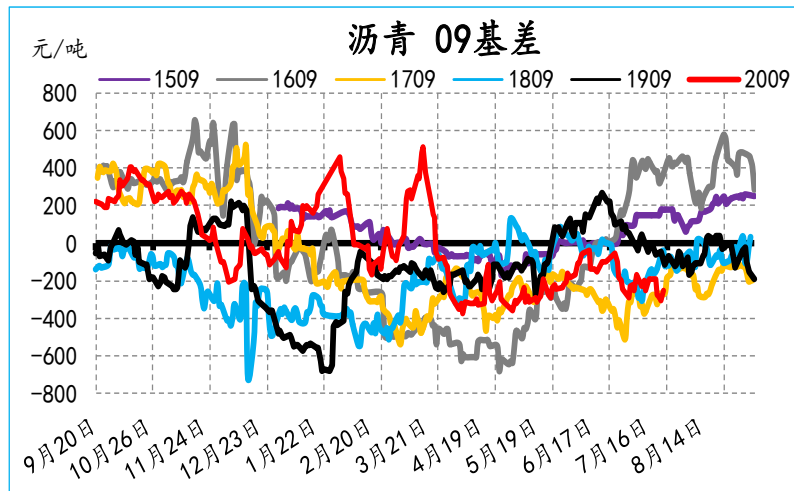
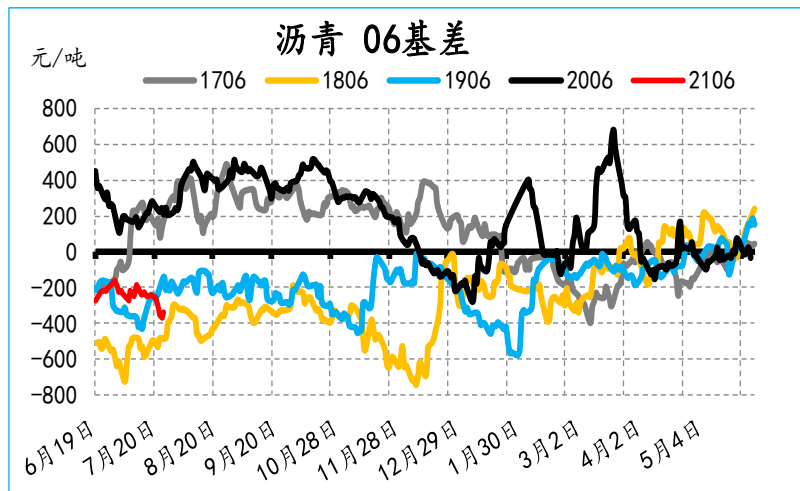


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

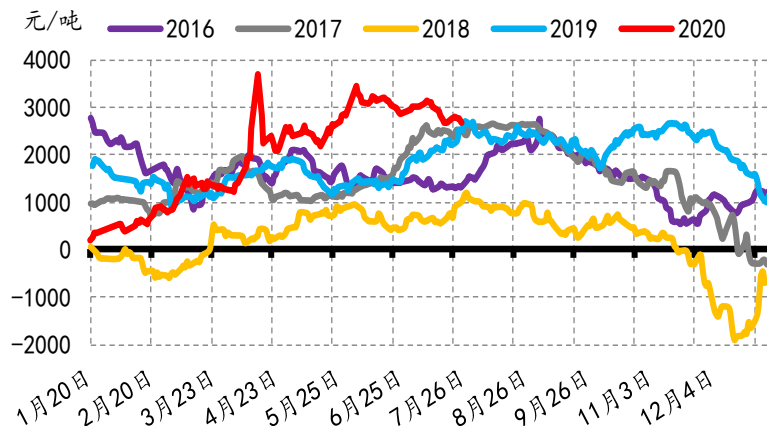
快向“能化小精灵”申请吧！

微信号：hanbb360

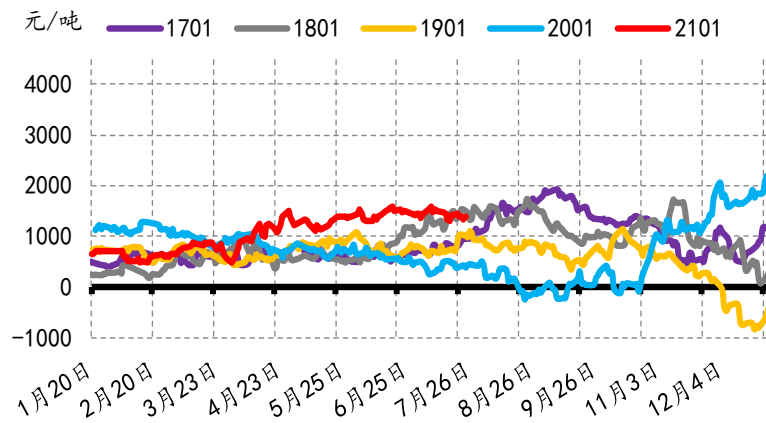


跨品种：PP-3MA

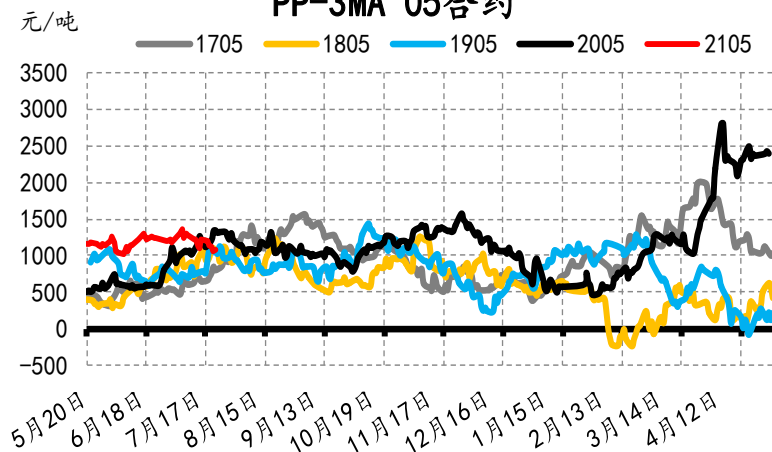
PP-3MA 现货



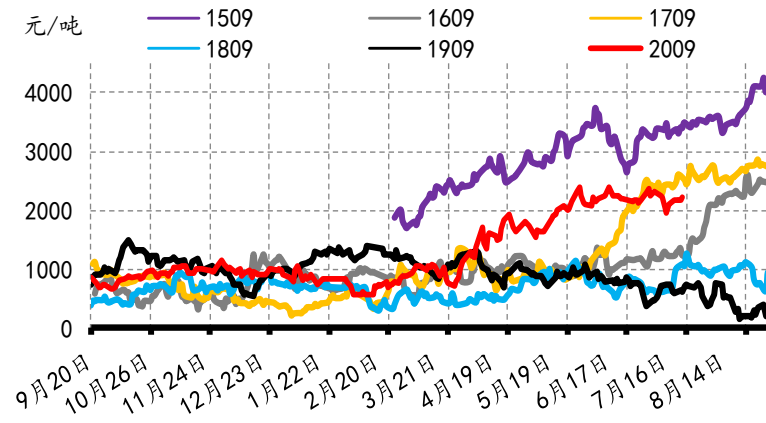
PP-3MA 01合约



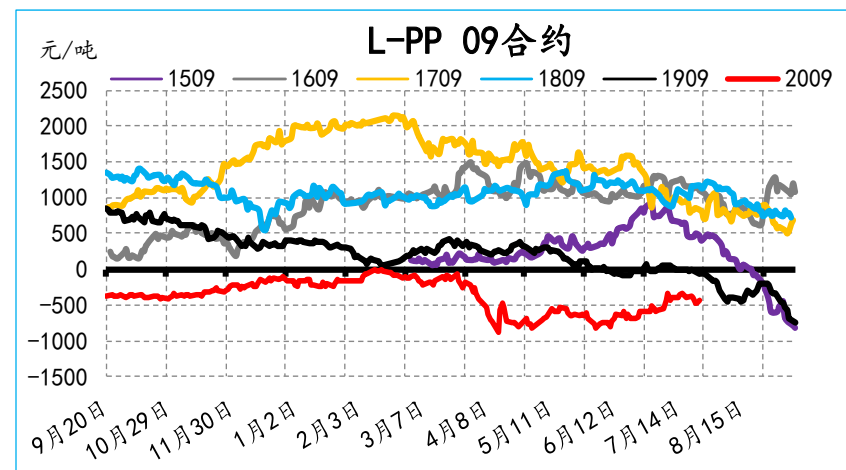
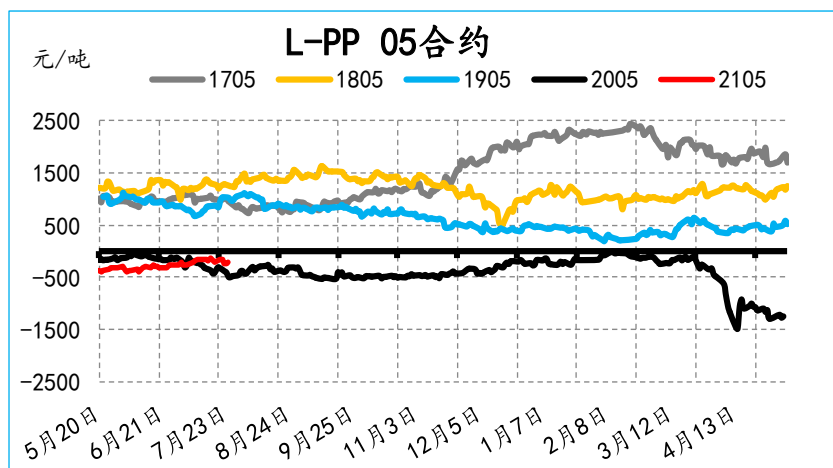
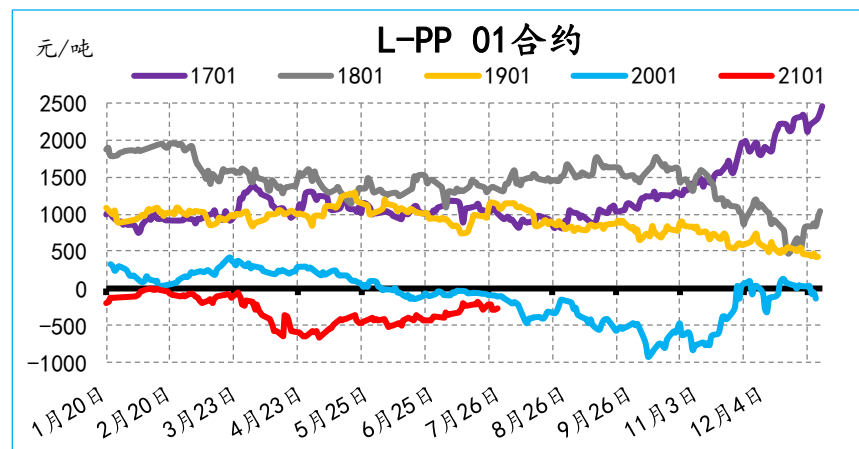
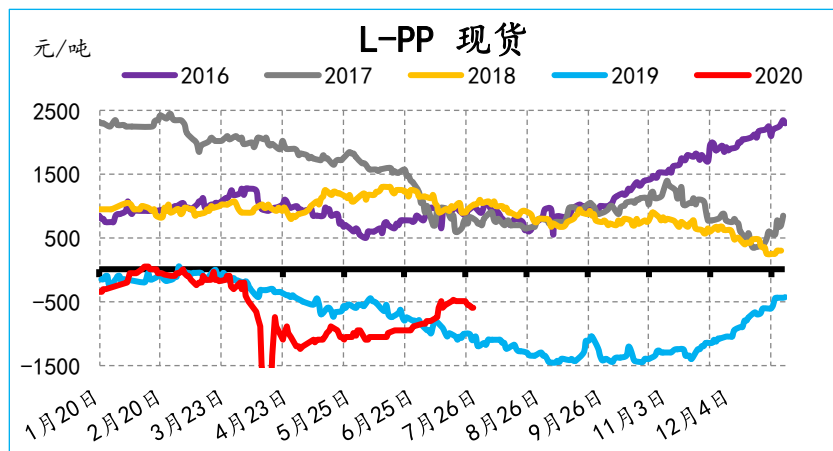
PP-3MA 05合约



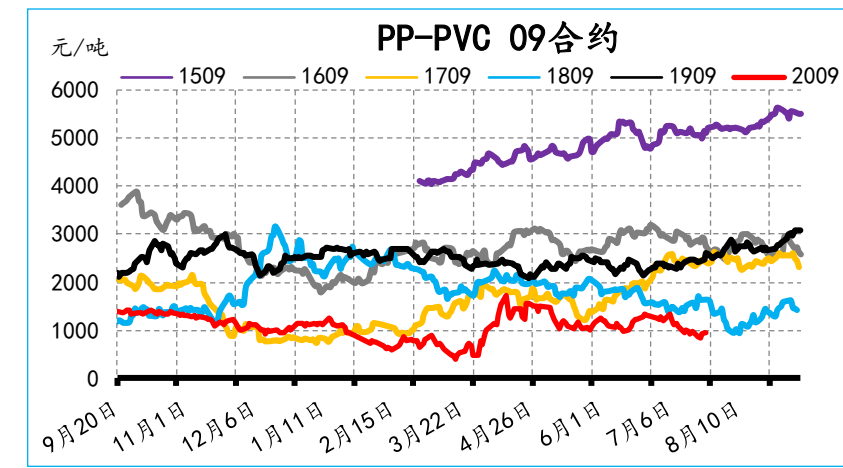
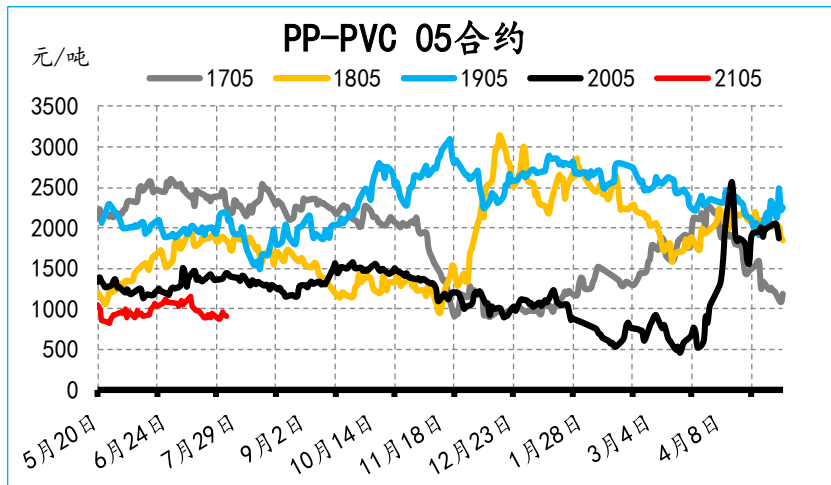
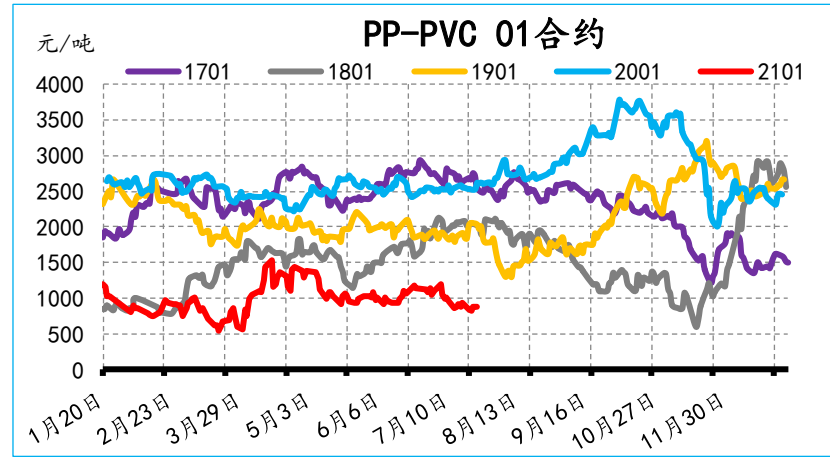
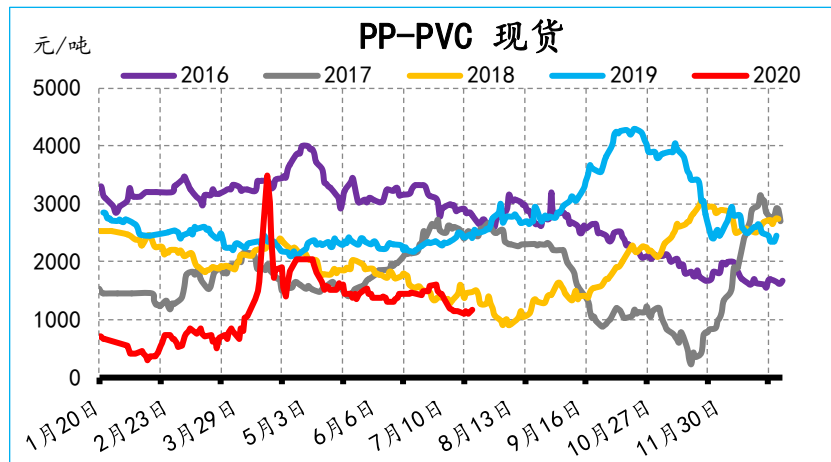
PP-3MA 09合约



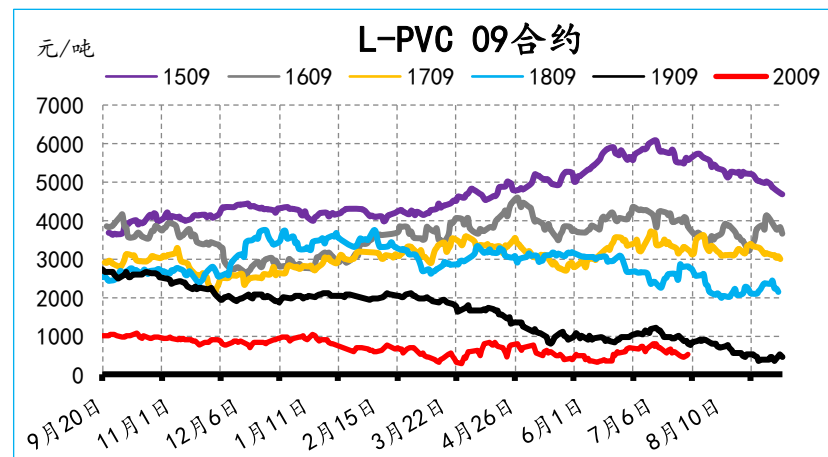
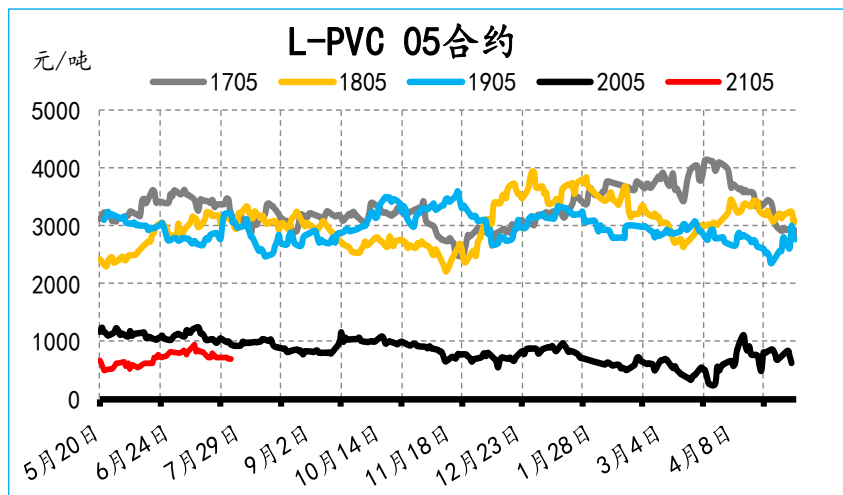
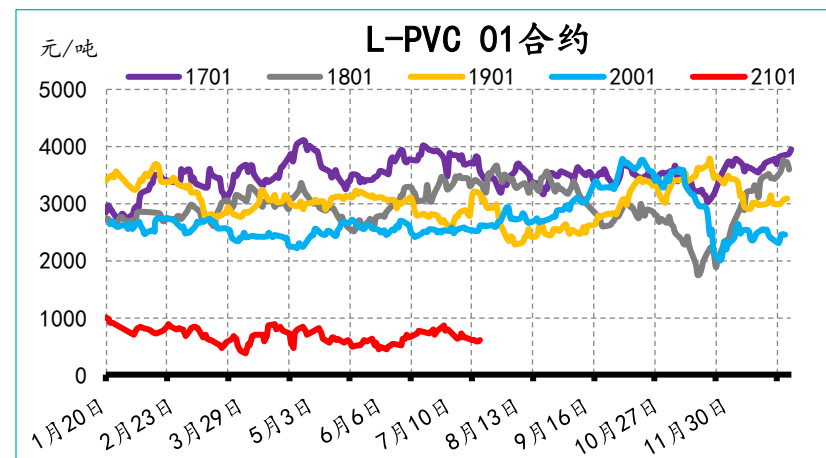
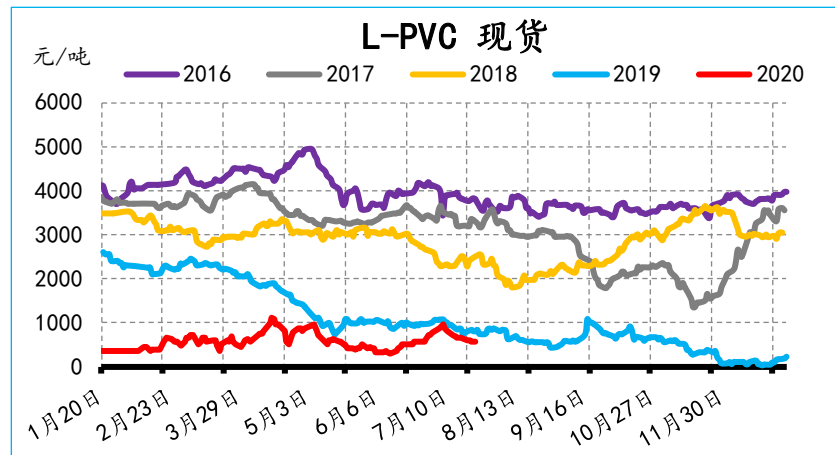
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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