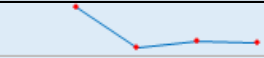
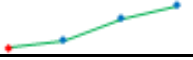
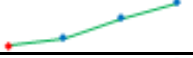


跨期数据跟踪

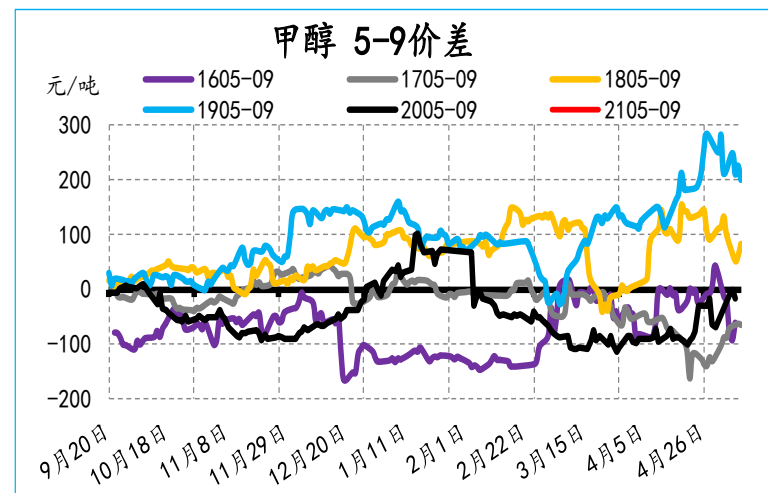
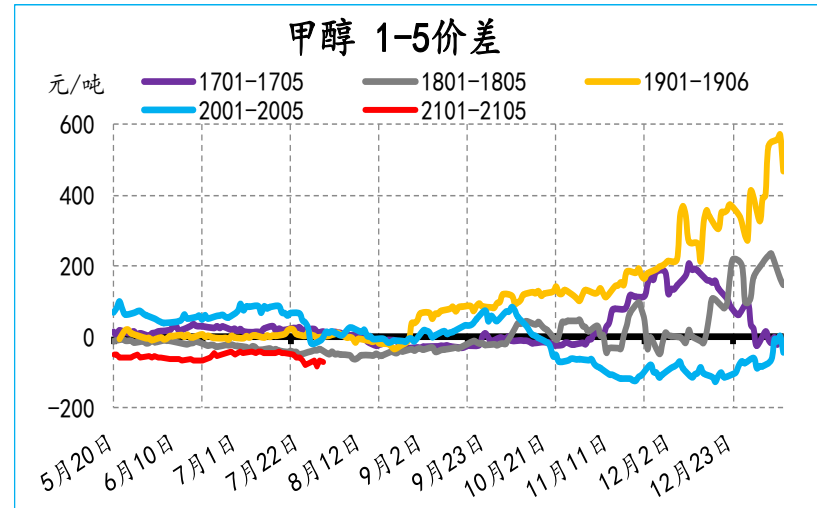
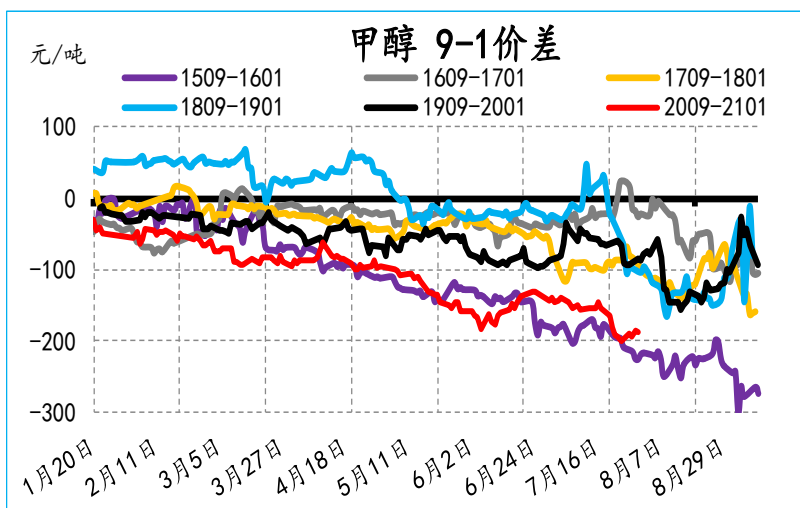
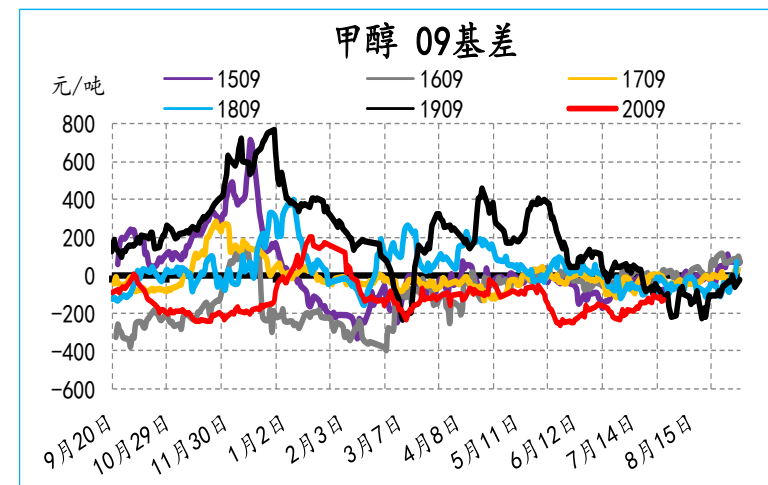
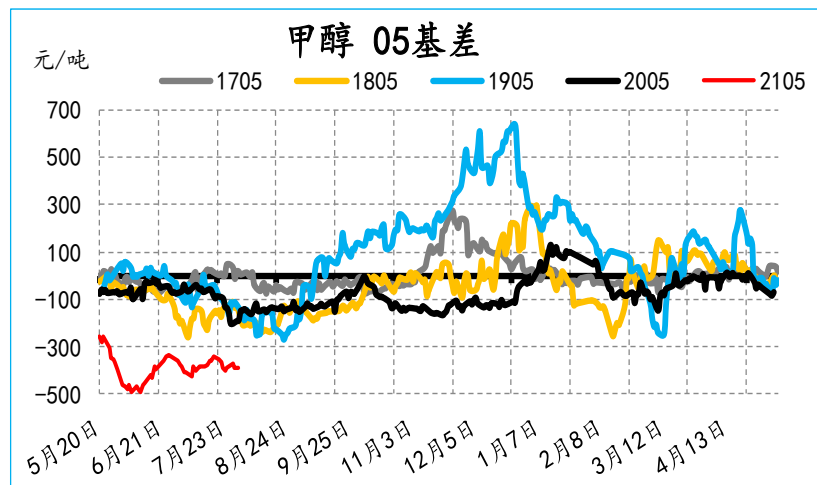
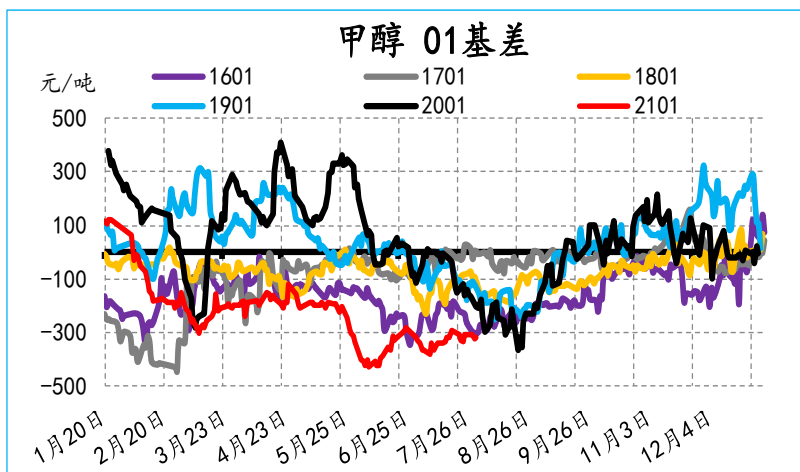
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 7月2日	10日前 7月16日	5日前 7月23日	昨日 7月29日	今日 7月30日	近一个月走势图	建议
跨期	MA9-MA1		-146	-194	-186	-188		
	MA5-MA9	184	190	261	253	259		
	TA9-TA1		-170	-180	-170	-164		
	TA5-TA9	260	278	288	284	276		
	L9-L1		75	80	55	60		
	L5-L9	-70	-110	-110	-70	-70		
	PP9-PP1		214	258	267	280		
	PP5-PP9	-400	-294	-340	-343	-373		
	V9-V1		170	185	175	195		
	V5-V9	-245	-275	-315	-275	-305		
	BU9-BU12	16	-46	-104	-94	-110		
	BU6-BU9	0	90	162	178	174		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1430	1430	1430	1430	1430		

基差数据跟踪

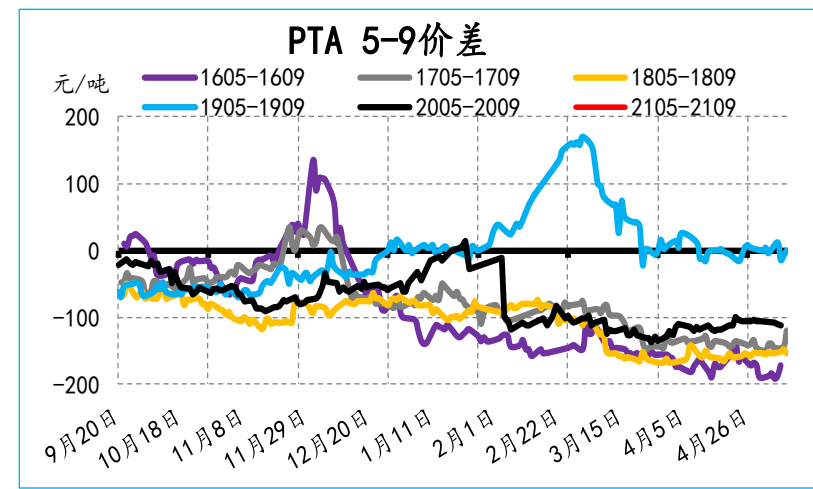
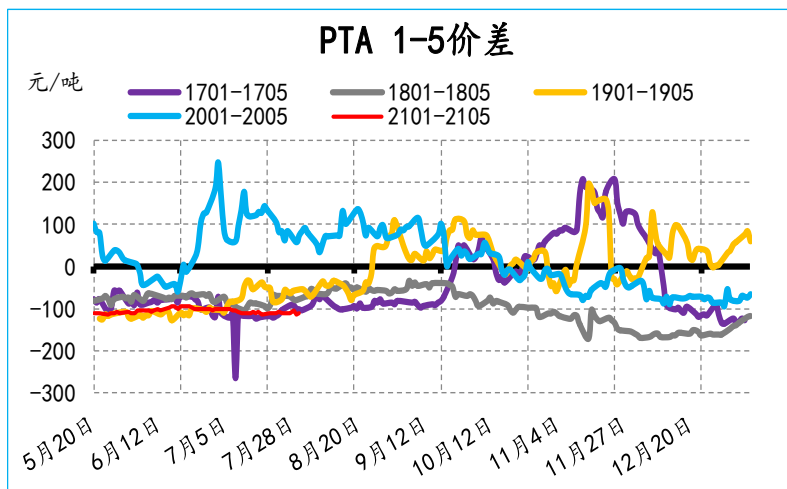
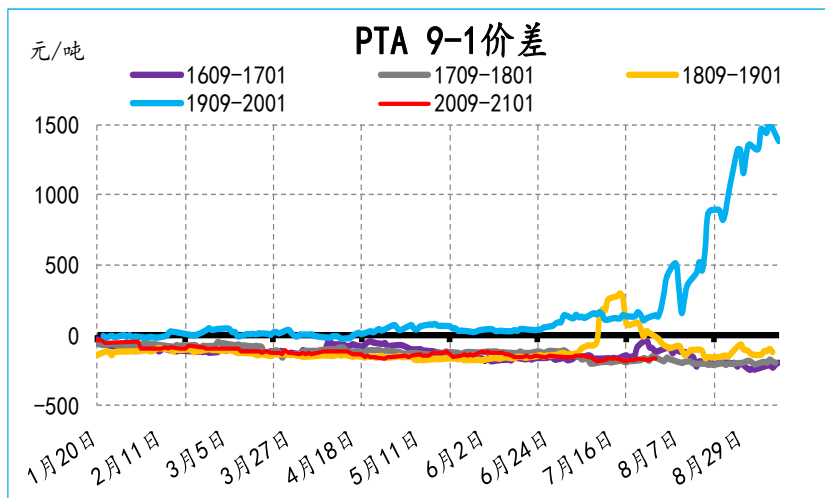
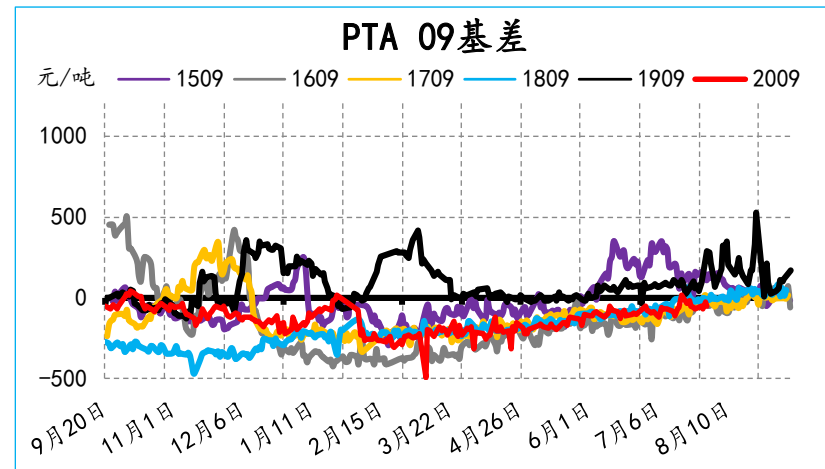
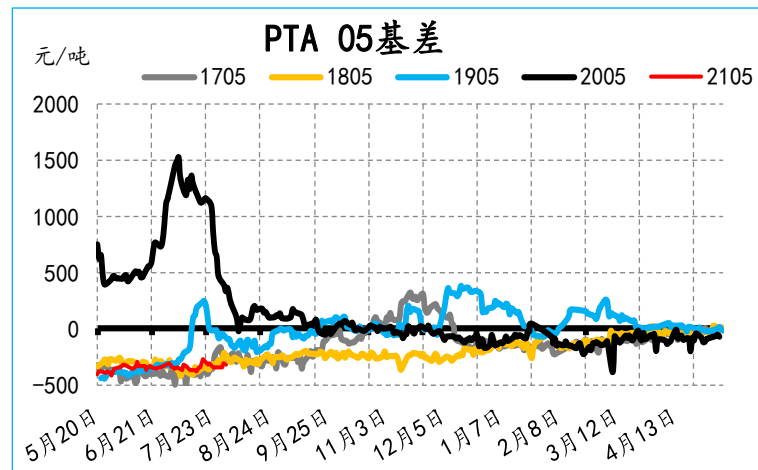
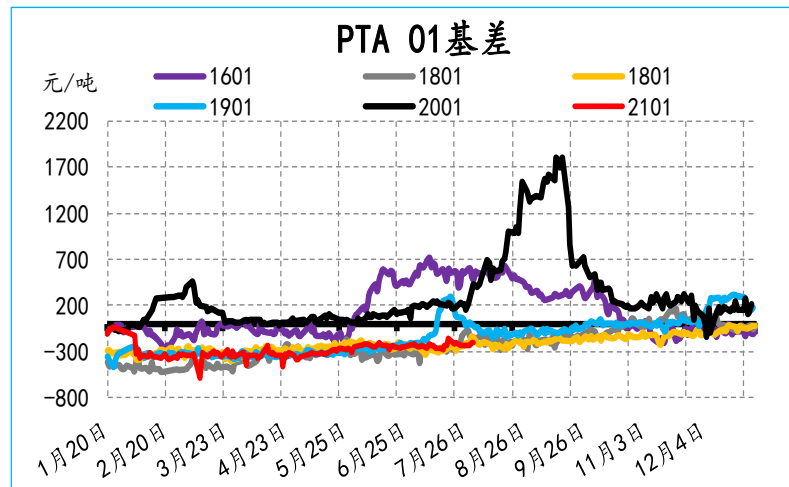
2020年07月30日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PE	7150	0.00		105.00	50.00		1.5%	
PP	7720	0.00		96.00	-1.00		1.3%	
PVC	6570	100.00		-35.00	5.00		-0.5%	
PTA	3540	0.00		-48.00	-18.00		-1.3%	
EG	3652	0.00		-54.00	27.00		-1.5%	
甲醇	1615	-10.00		-129.00	-16.00		-7.4%	

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。

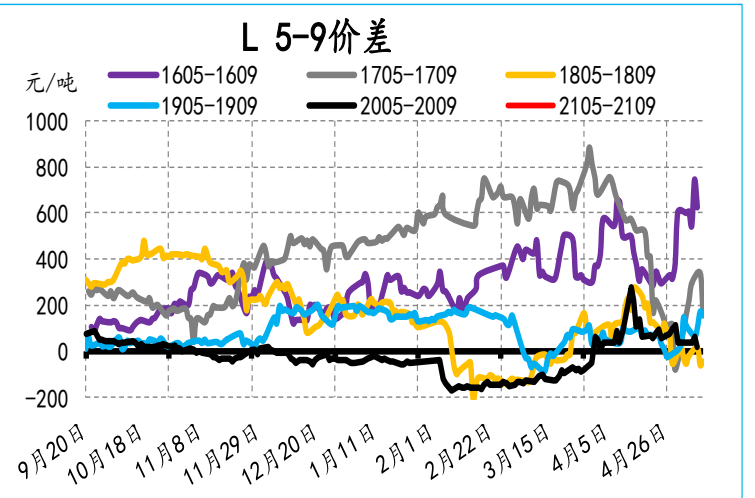
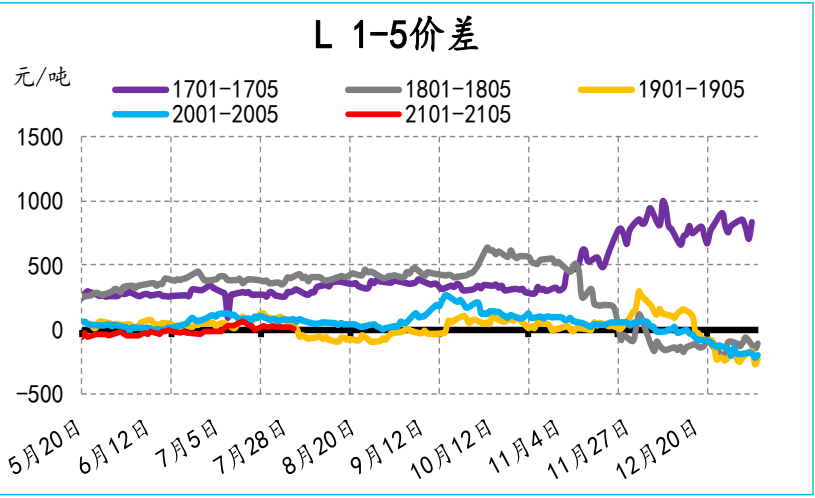
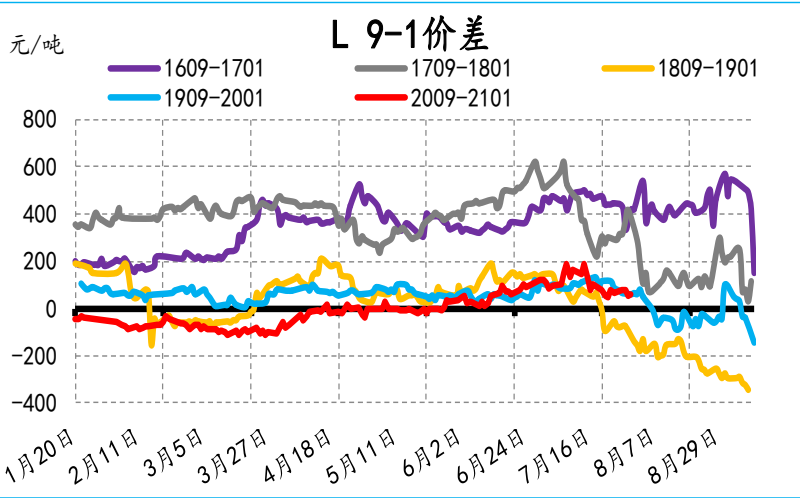
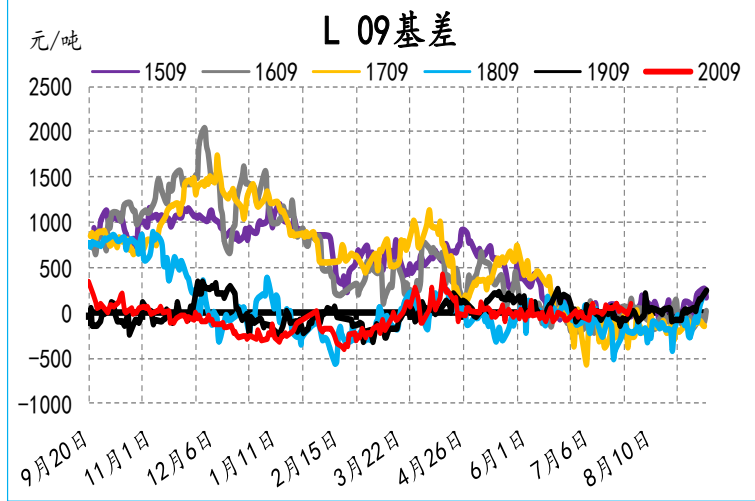
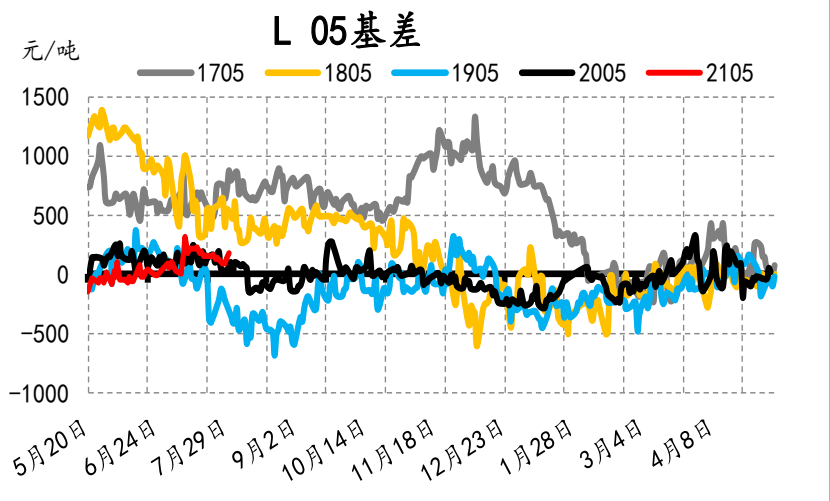
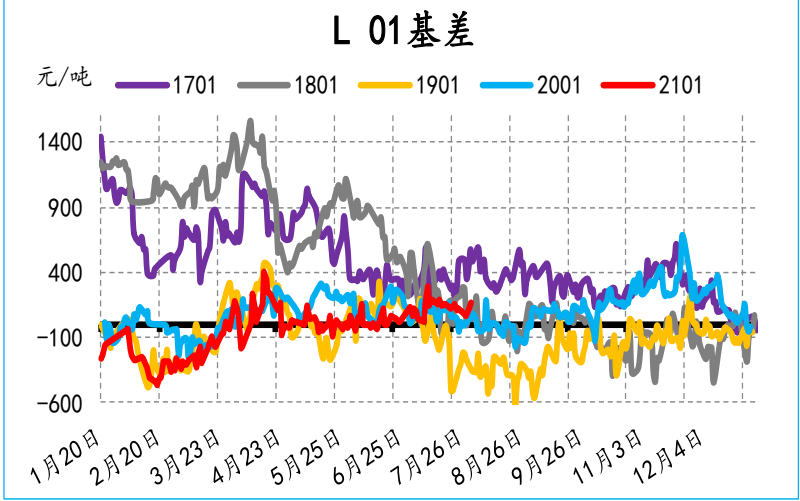
套利跟踪：甲醇



套利跟踪：PTA

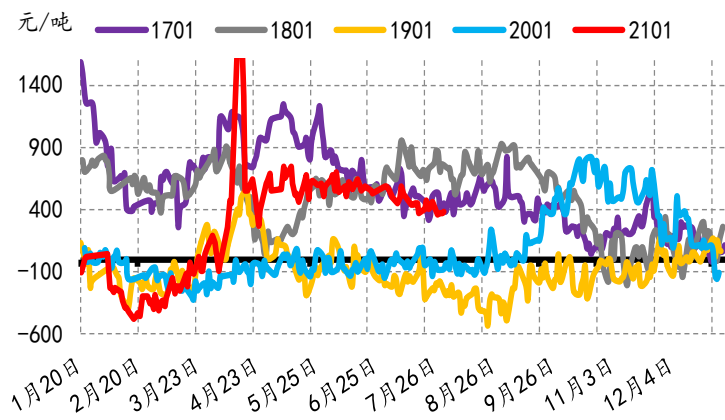


套利跟踪：PE

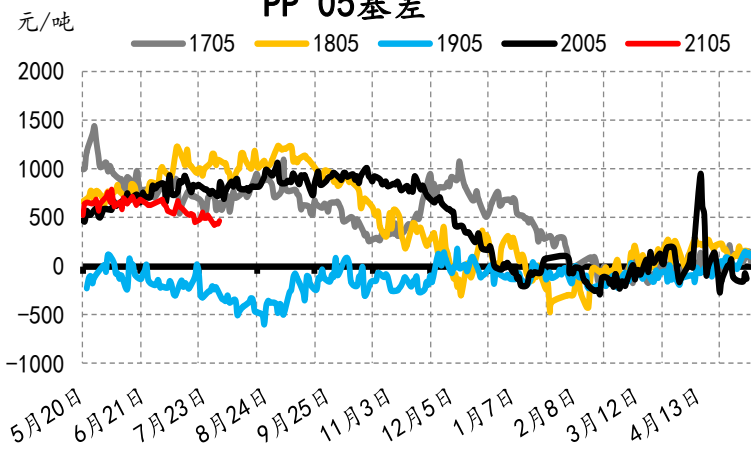


套利跟踪：PP

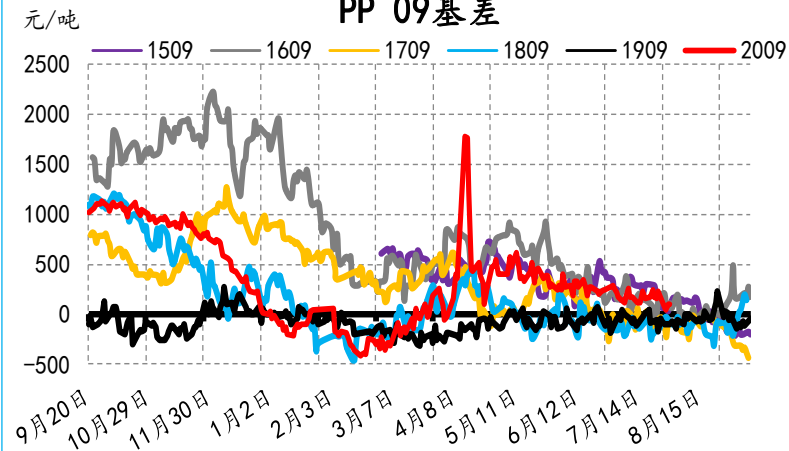
PP 01基差



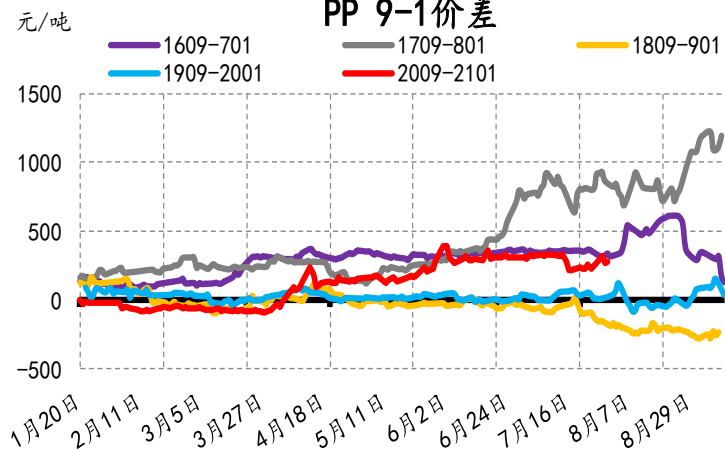
PP 05基差



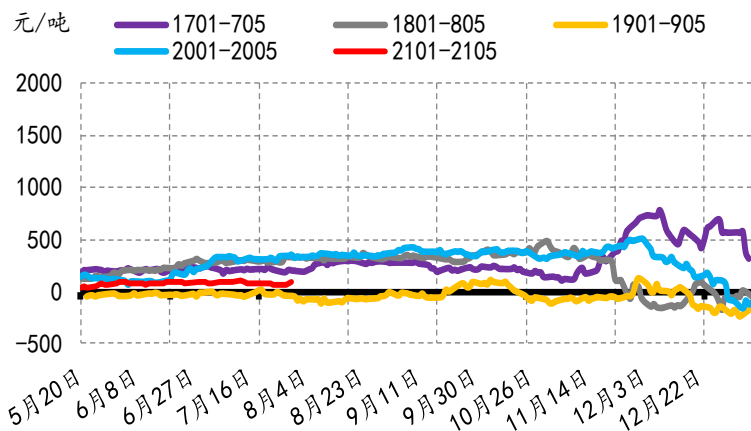
PP 09基差



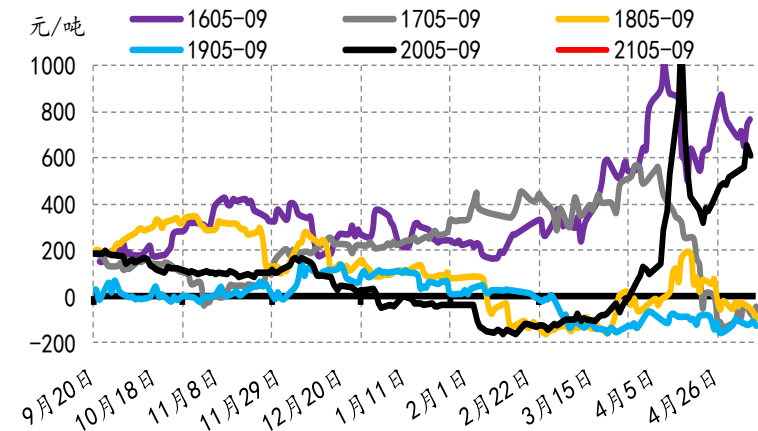
PP 9-1价差



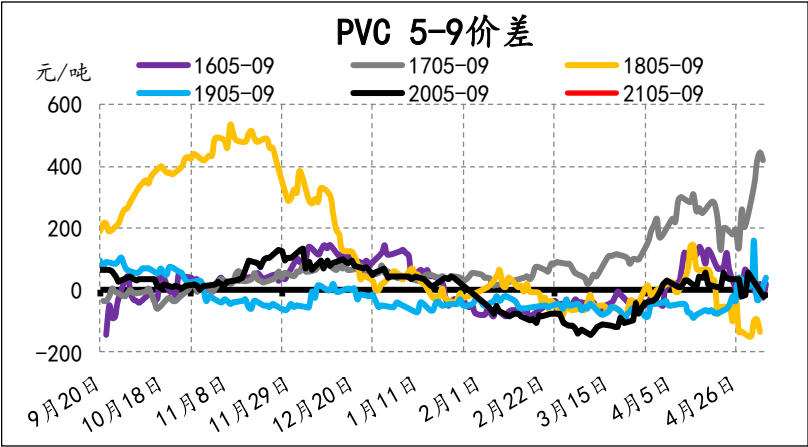
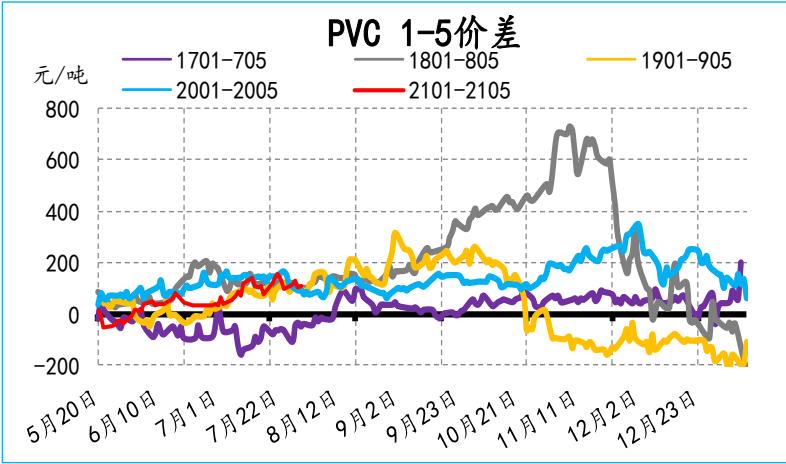
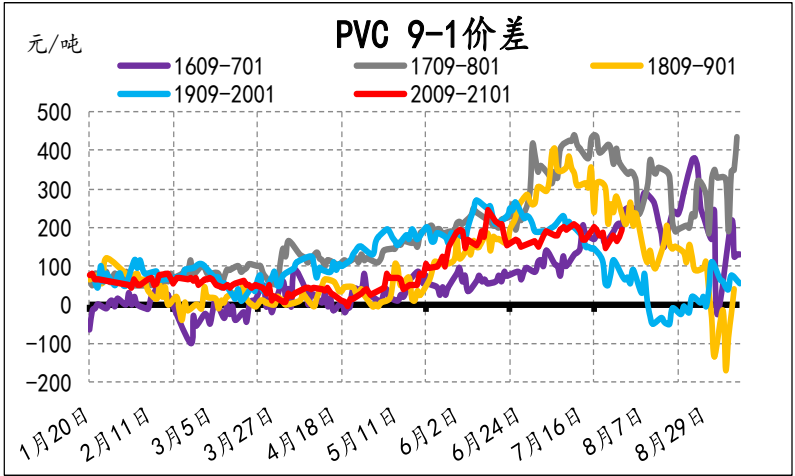
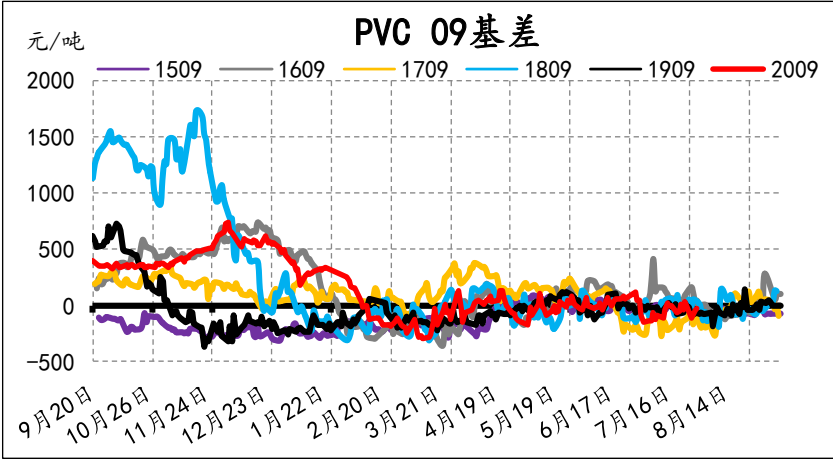
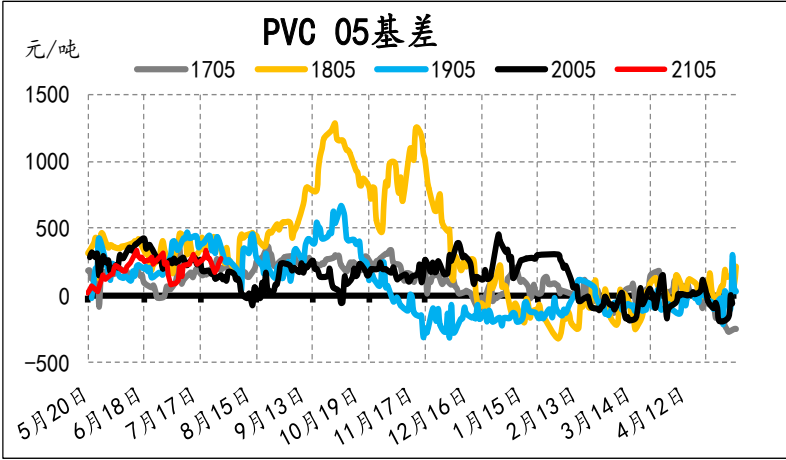
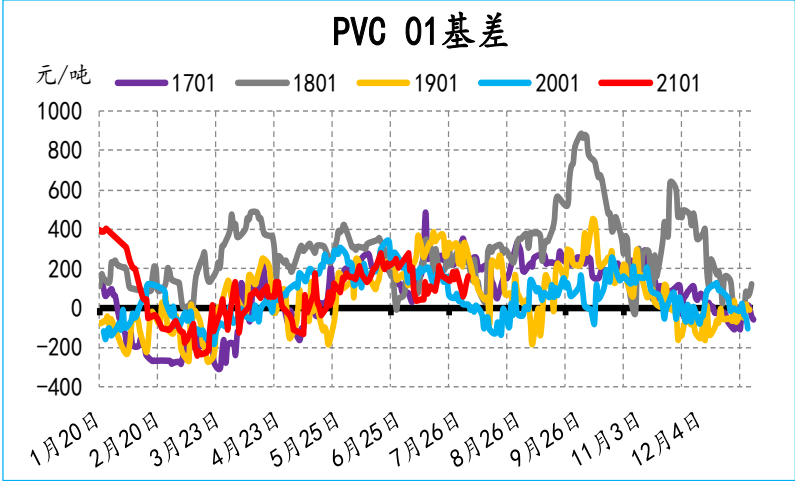
PP 1-5价差



PP 5-9价差



套利跟踪：PVC

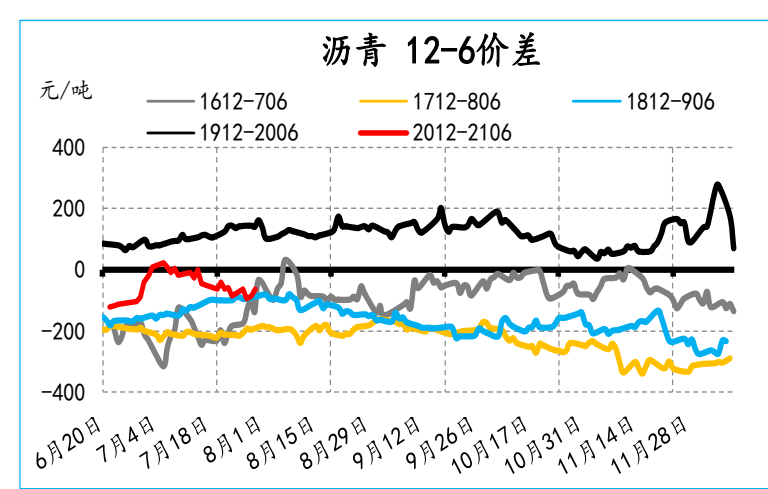
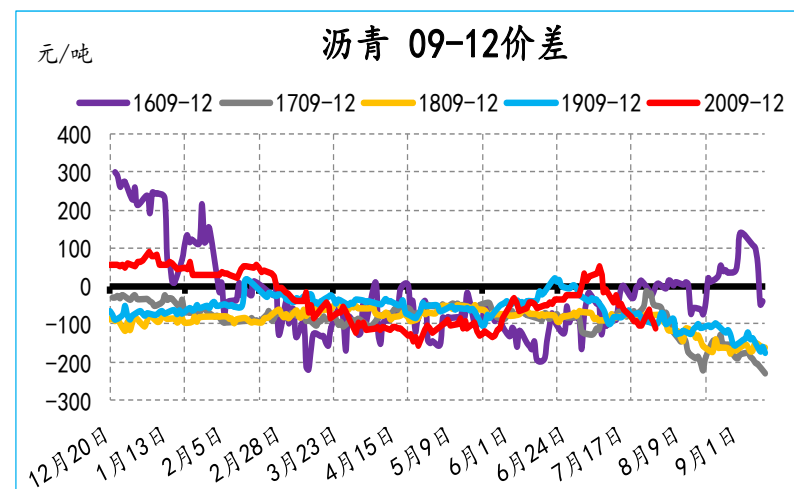
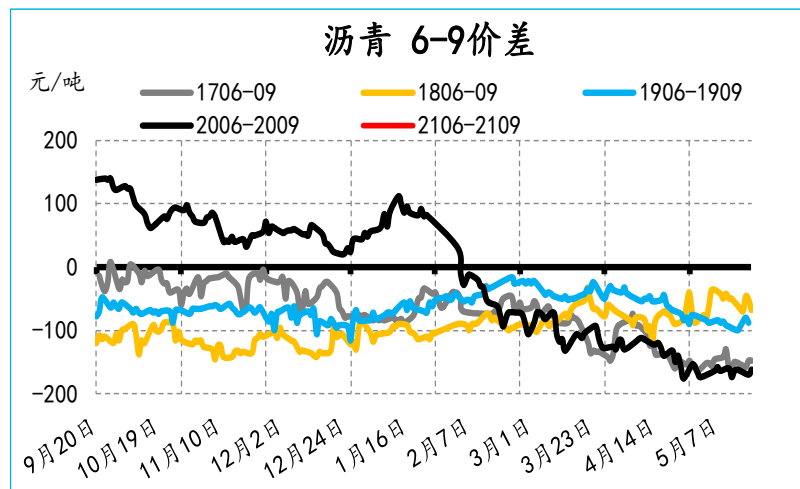
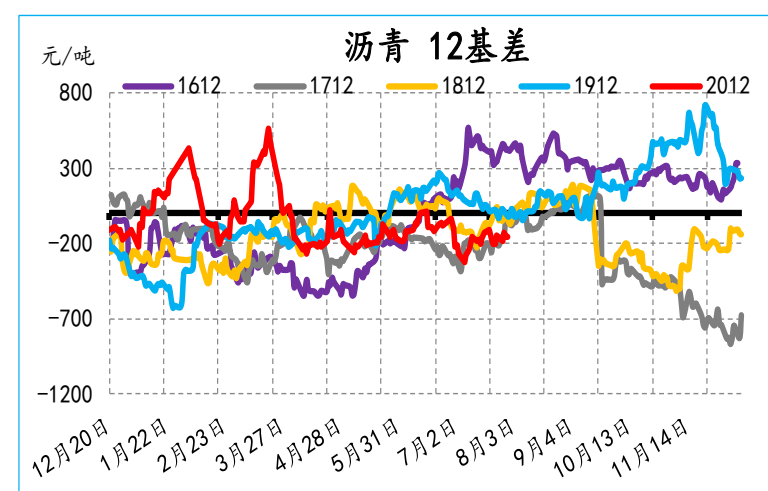
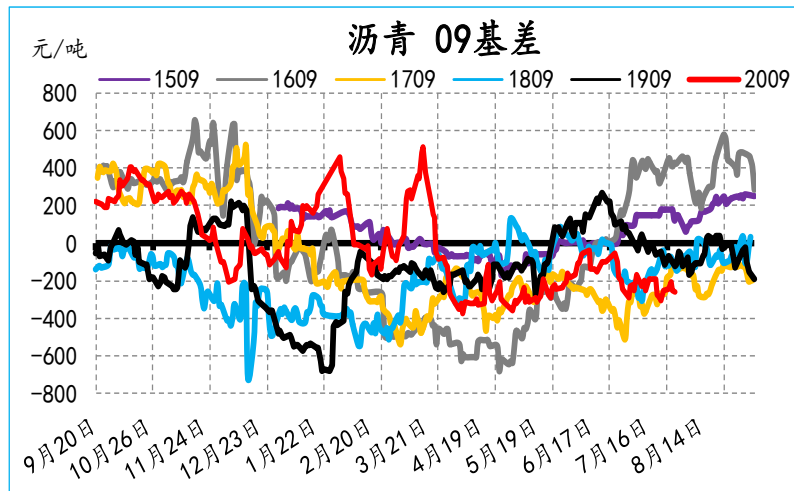
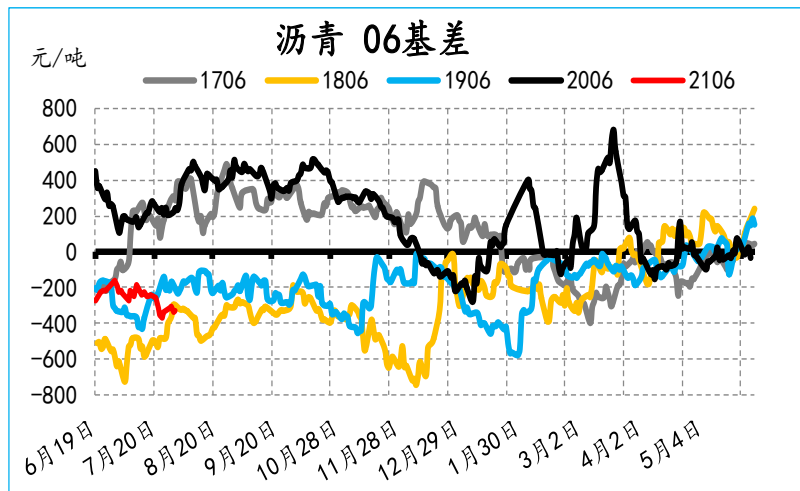


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

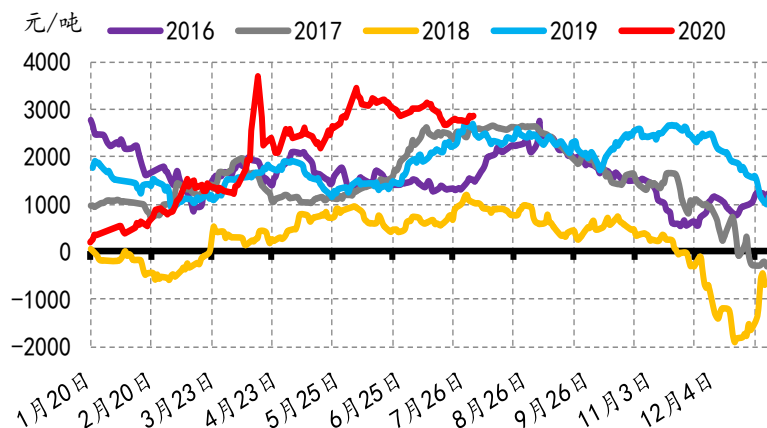
快向“能化小精灵”申请吧！

微信号：hanbb360

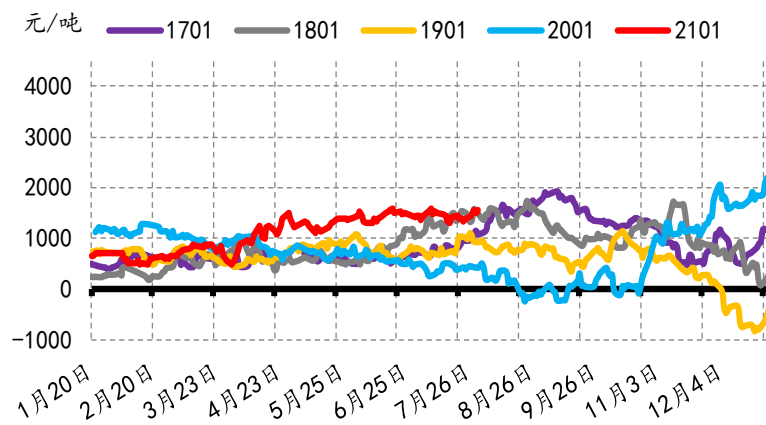


跨品种：PP-3MA

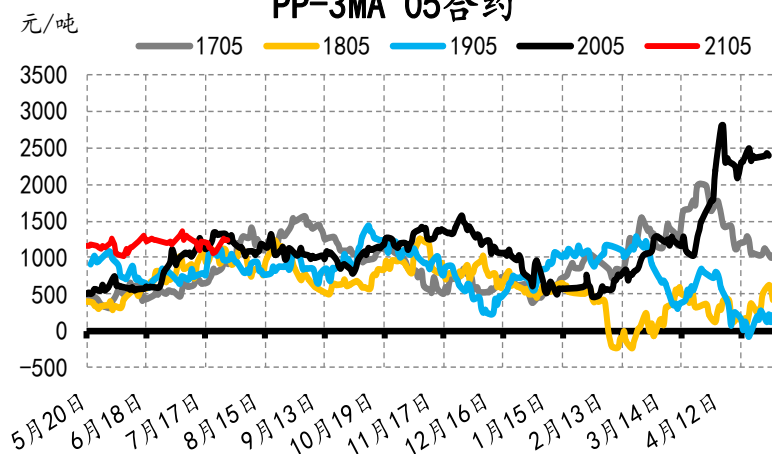
PP-3MA 现货



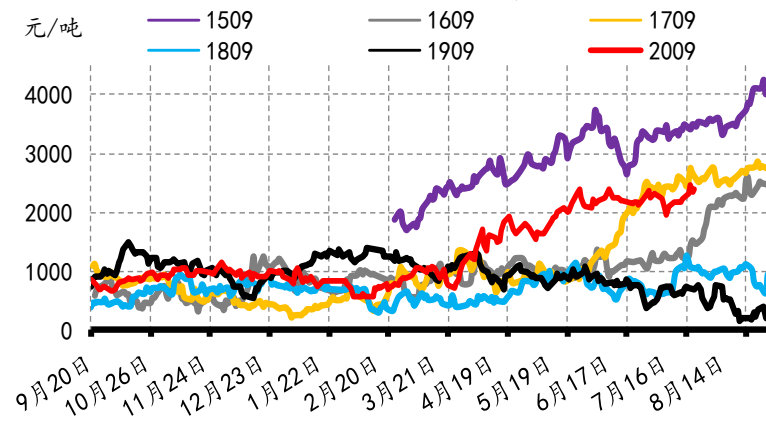
PP-3MA 01合约



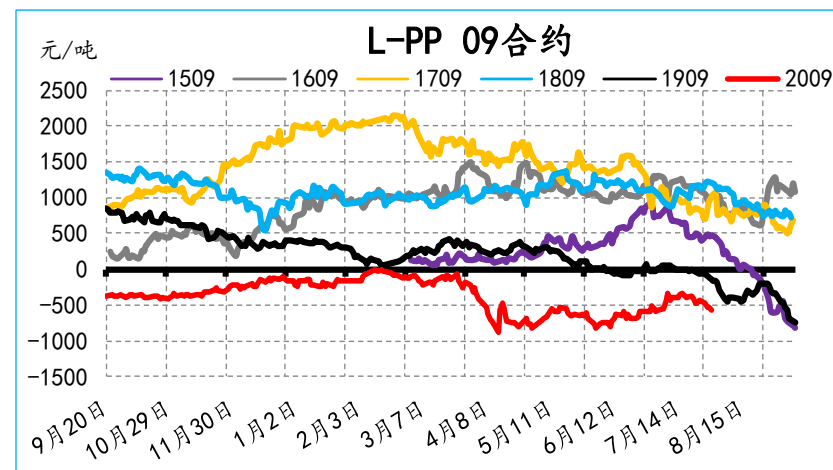
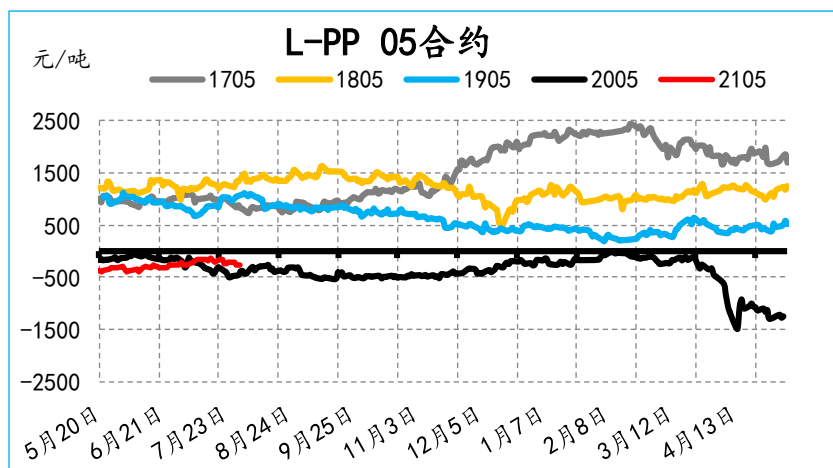
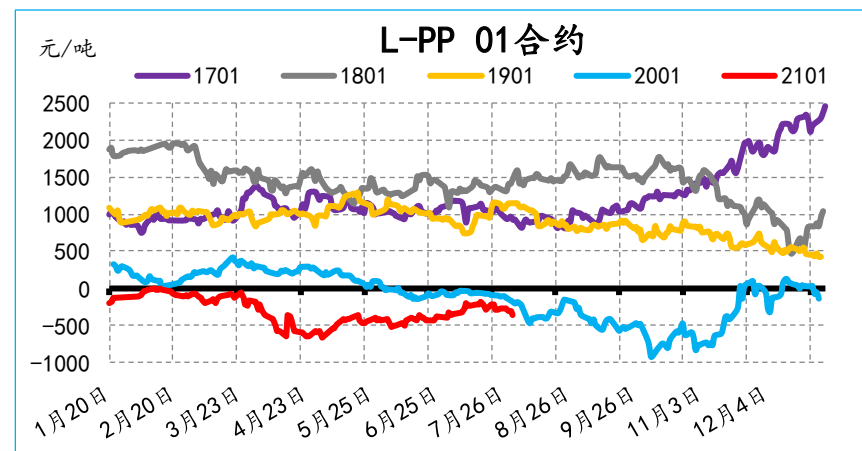
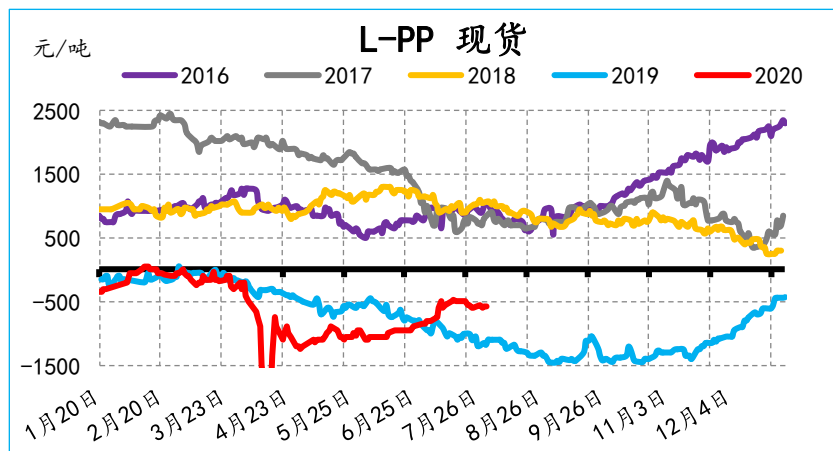
PP-3MA 05合约



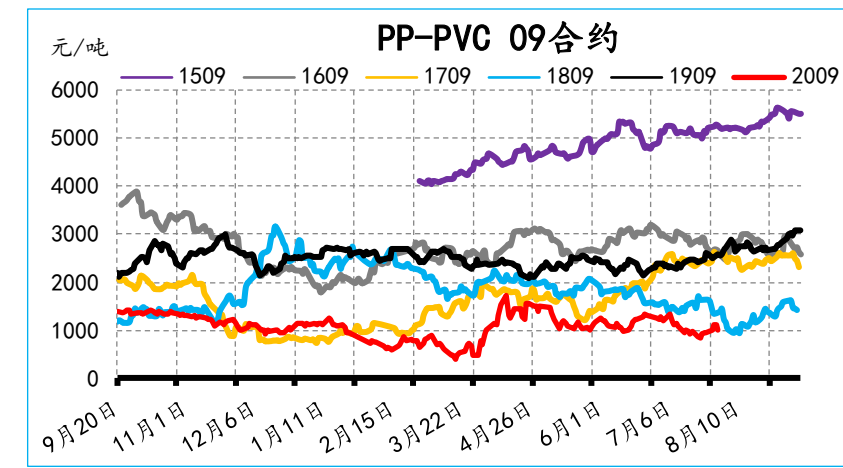
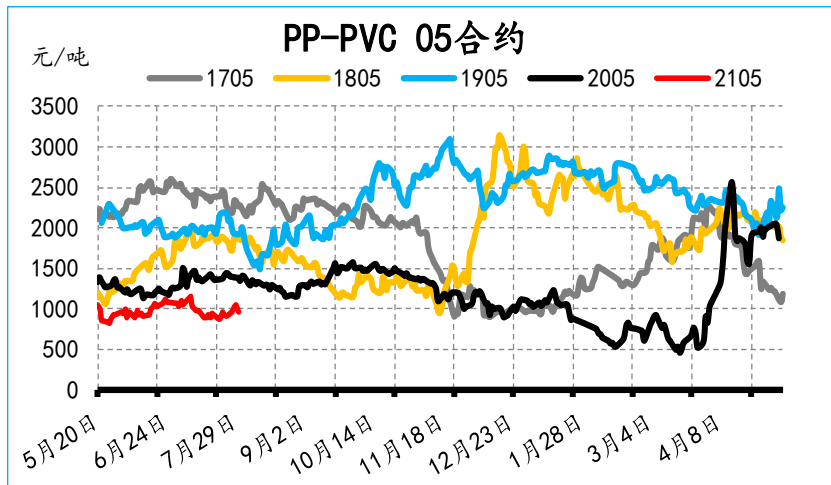
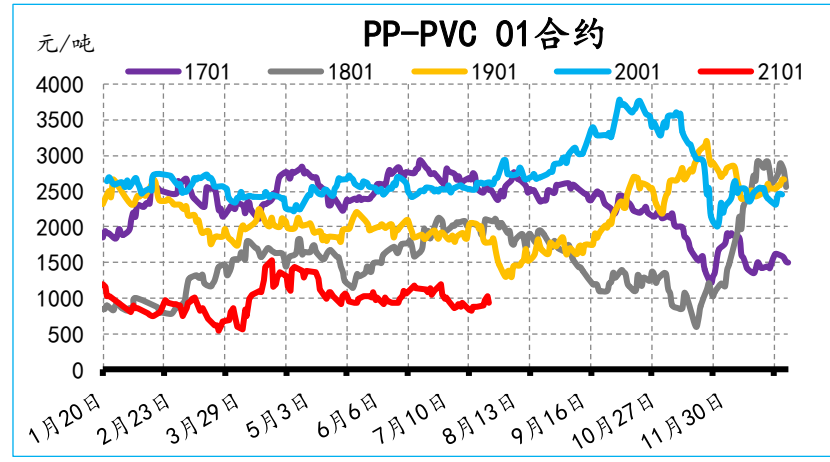
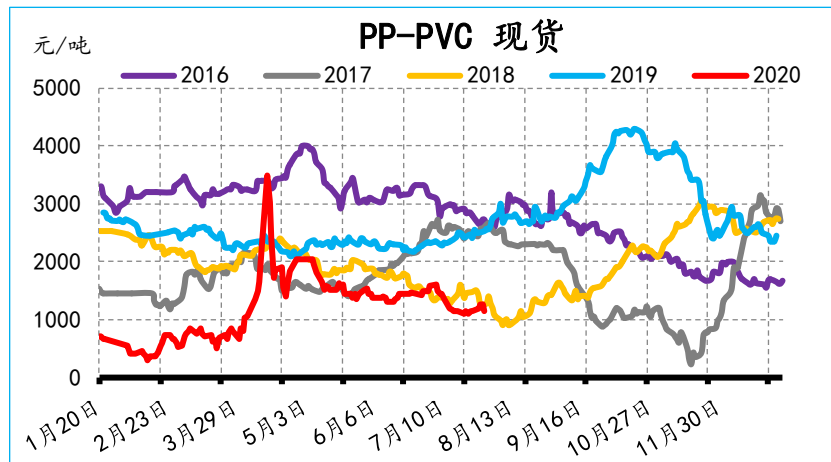
PP-3MA 09合约



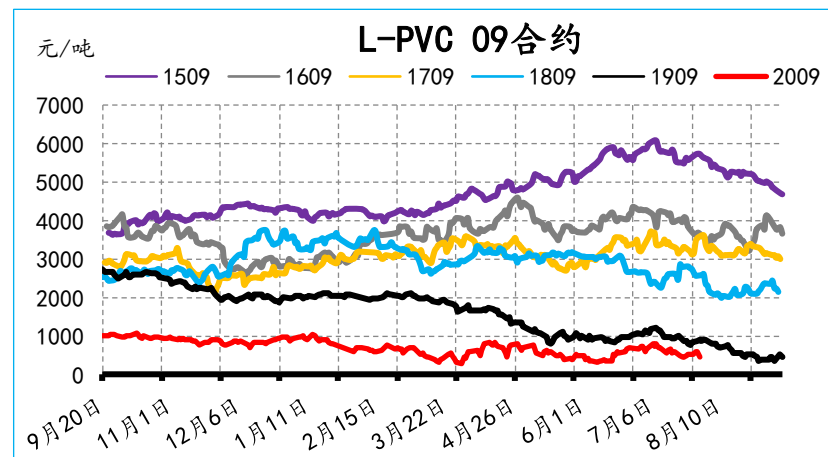
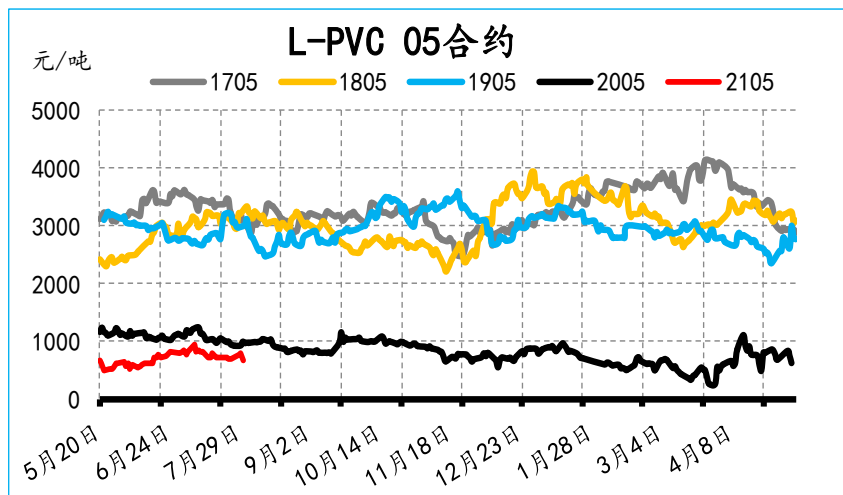
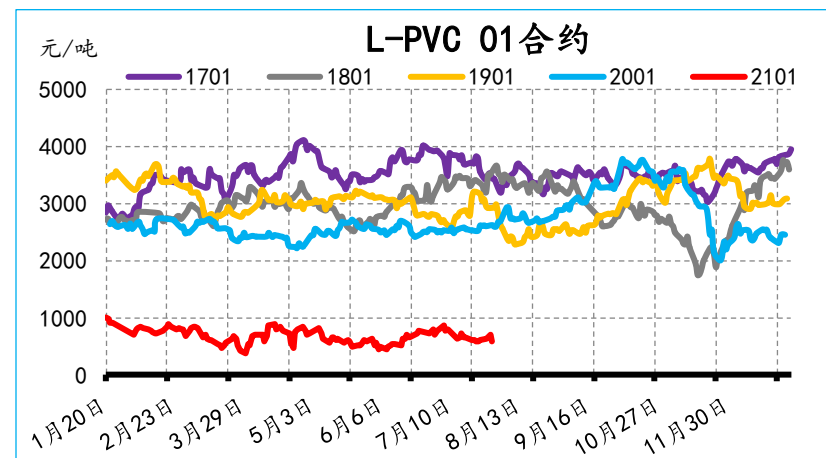
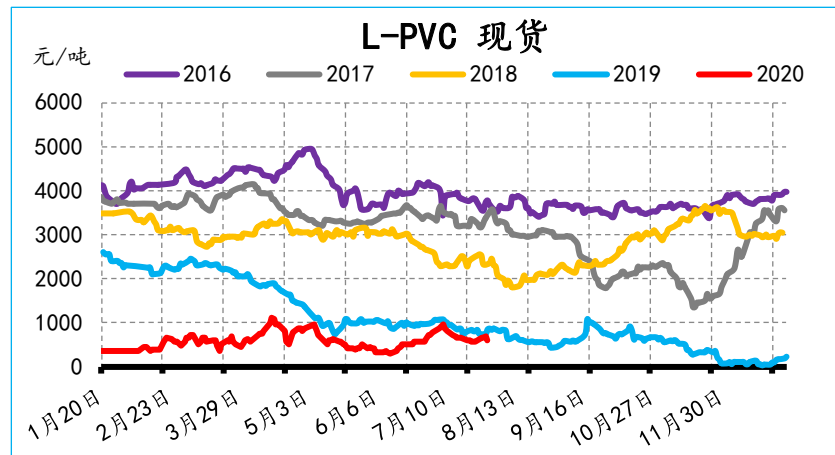
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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