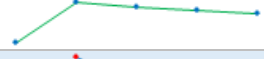
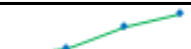
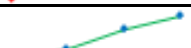


跨期数据跟踪

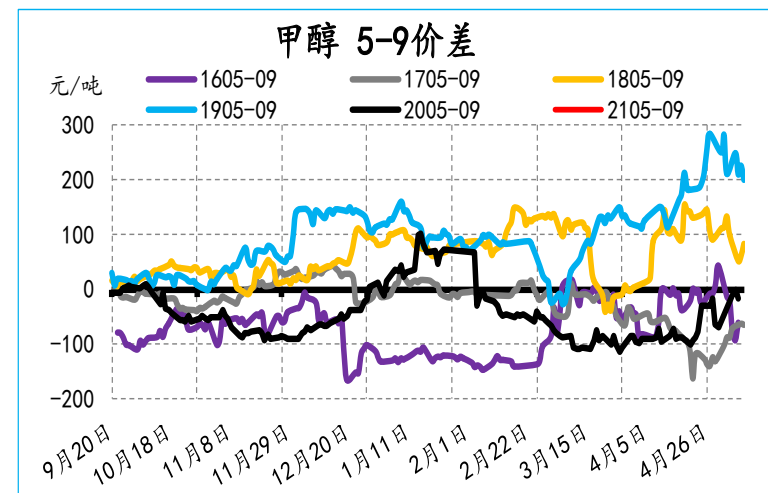
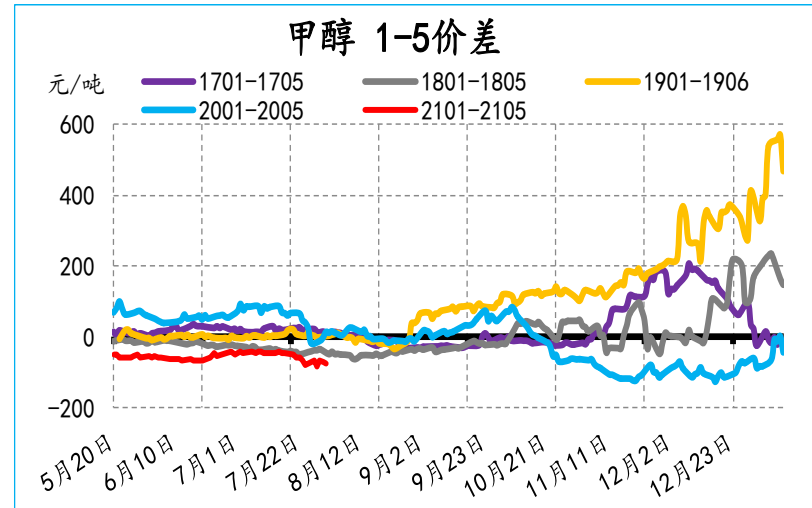
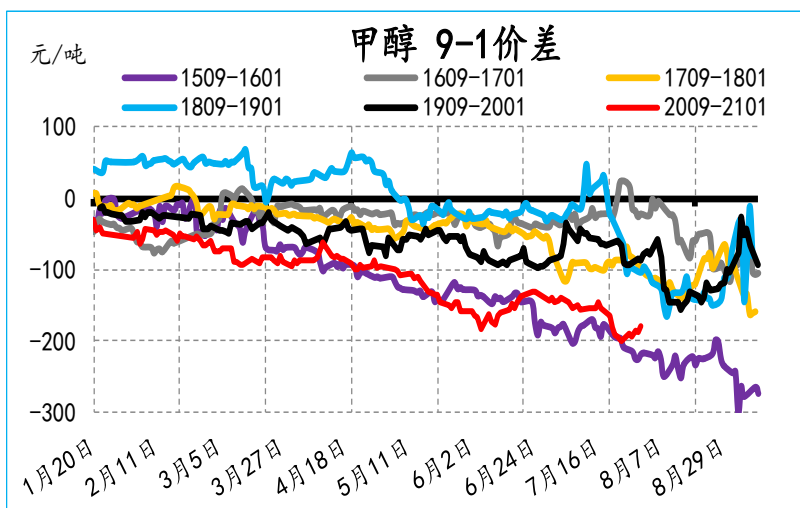
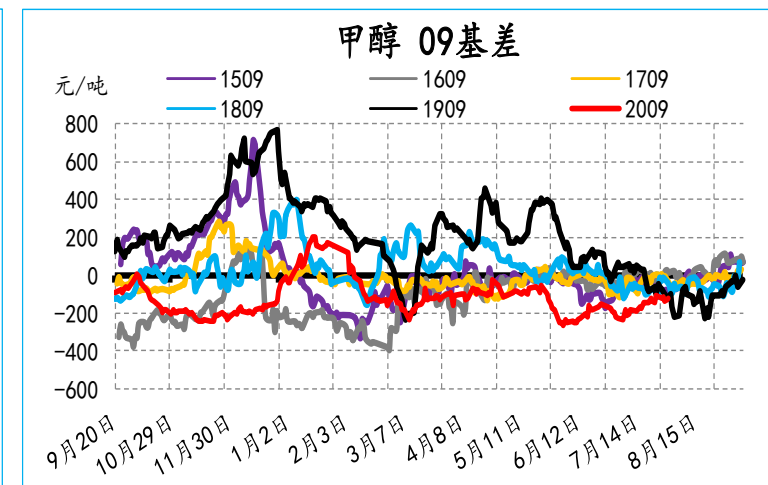
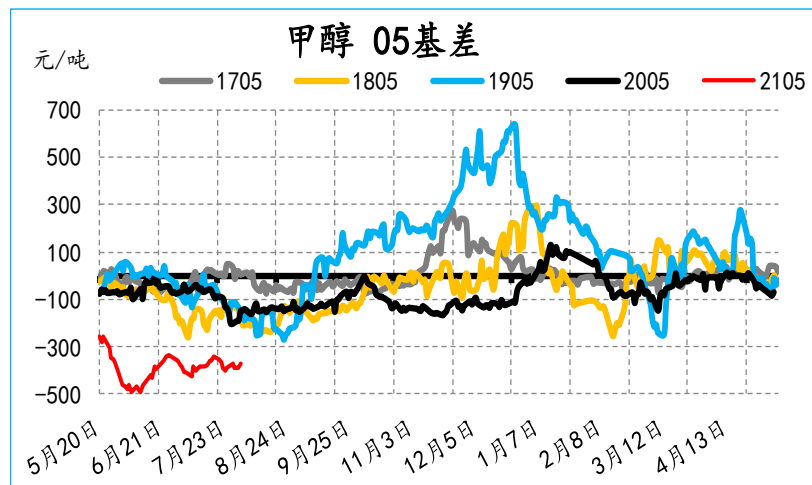
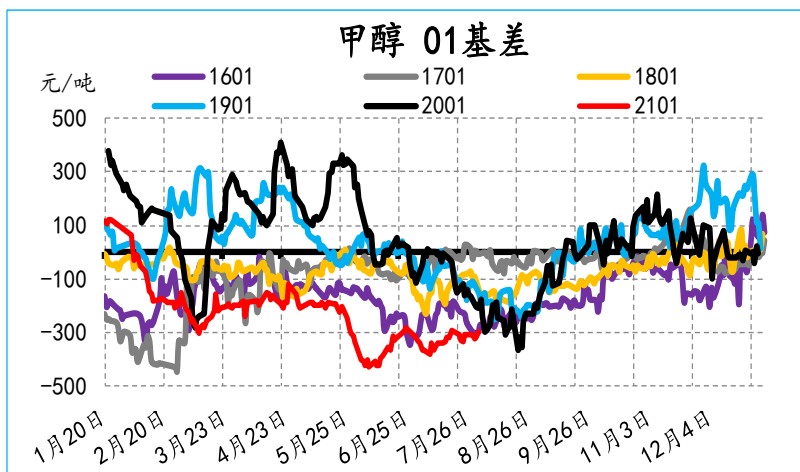
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 7月3日	10日前 7月17日	5日前 7月24日	昨日 7月30日	今日 7月31日	近一个月走势图	建议
跨期	MA9-MA1		-154	-201	-188	-179		
	MA5-MA9	183	201	282	259	254		
	TA9-TA1		-168	-168	-164	-164		
	TA5-TA9	254	282	278	276	274		
	L9-L1		100	65	60	50		
	L5-L9	-80	-100	-80	-70	-55		
	PP9-PP1		218	226	280	303		
	PP5-PP9	-395	-292	-296	-373	-386		
	V9-V1		170	145	195	195		
	V5-V9	-230	-245	-240	-305	-320		
	BU9-BU12	24	-62	-102	-110	-102		
	BU6-BU9	-32	112	186	174	178		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1430	1430	1430	1430	1430		

基差数据跟踪

2020年07月31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	7100	-50.00		115.00	10.00		1.6%	
PP	7650	-70.00		15.00	-81.00		0.2%	
PVC	6570	0.00		-40.00	-5.00		-0.6%	
PTA	3545	5.00		-55.00	-7.00		-1.5%	
EG	3677	25.00		-71.00	-17.00		-1.9%	
甲醇	1605	-10.00		-119.00	18.00		-6.9%	

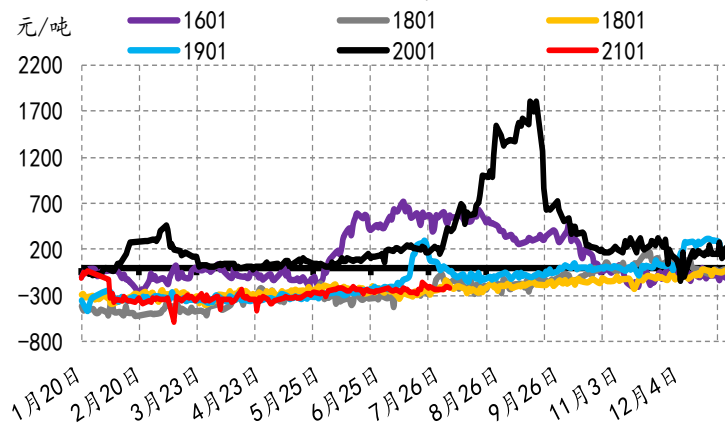
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约9月。

套利跟踪：甲醇

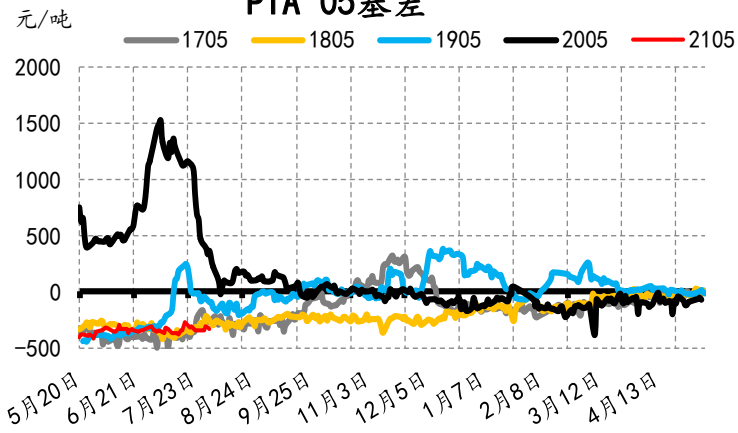


套利跟踪：PTA

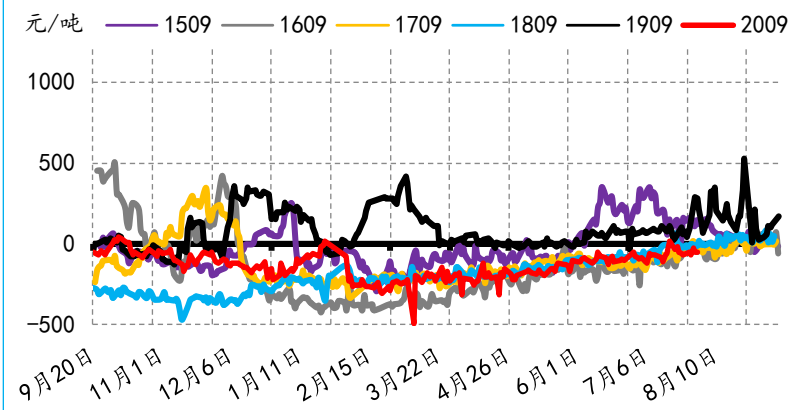
PTA 01基差



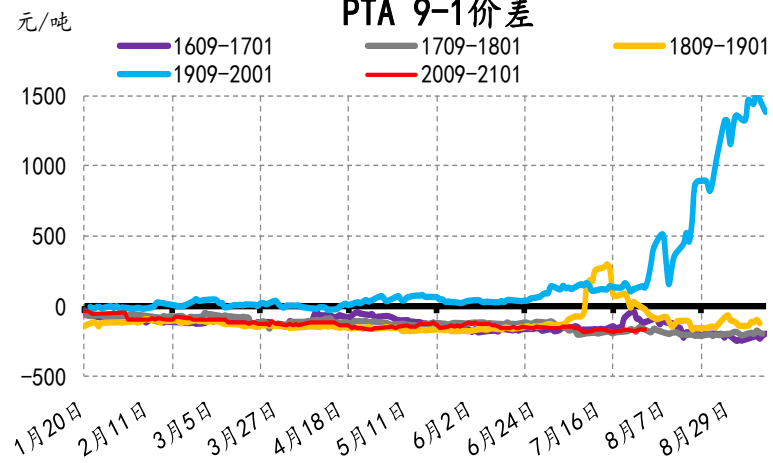
PTA 05基差



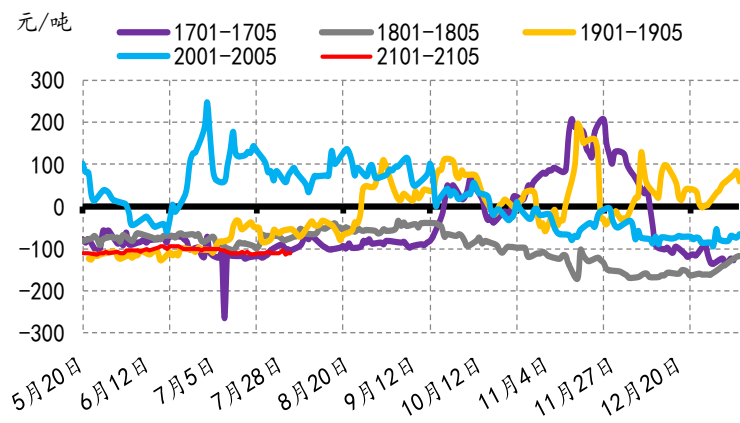
PTA 09基差



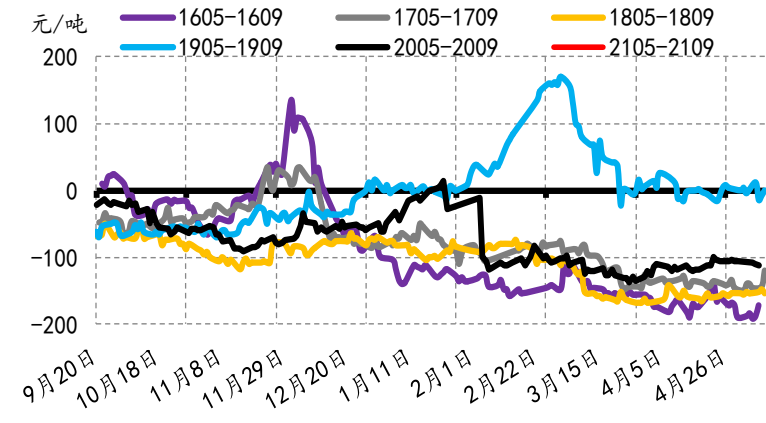
PTA 9-1价差



PTA 1-5价差

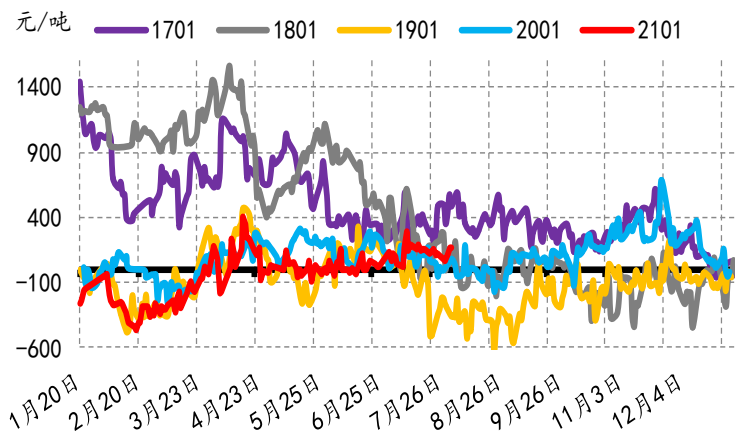


PTA 5-9价差

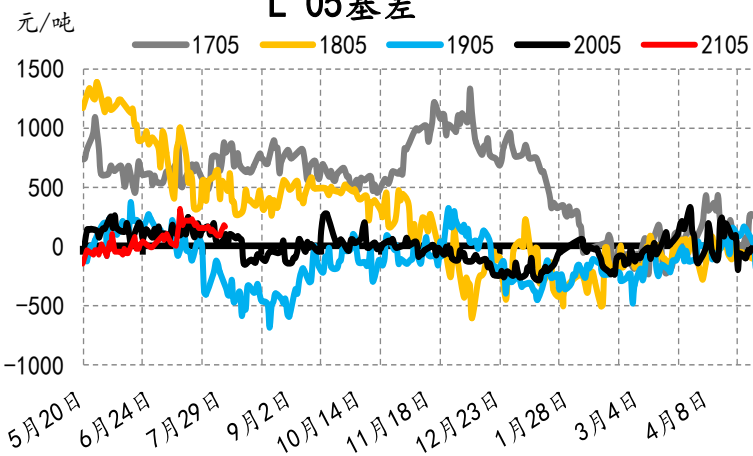


套利跟踪：PE

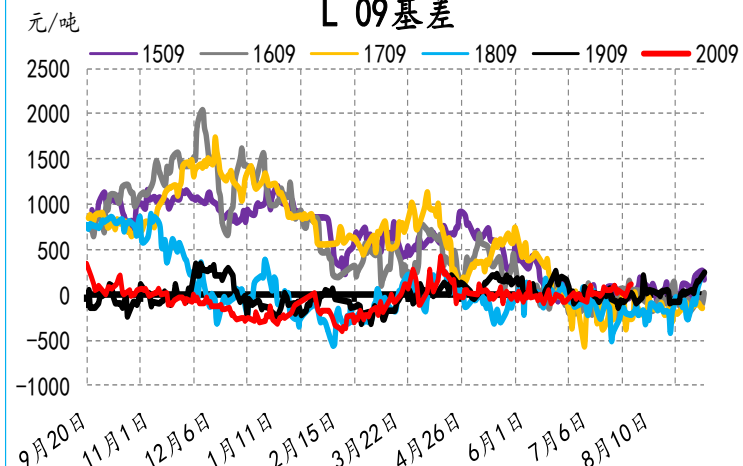
L 01基差



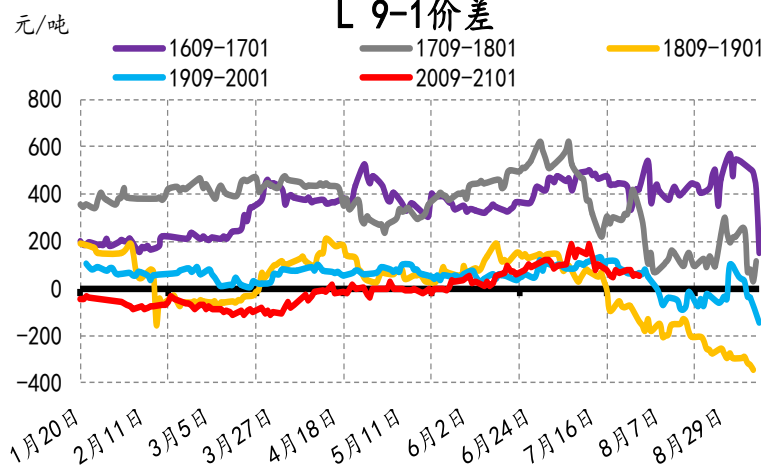
L 05基差



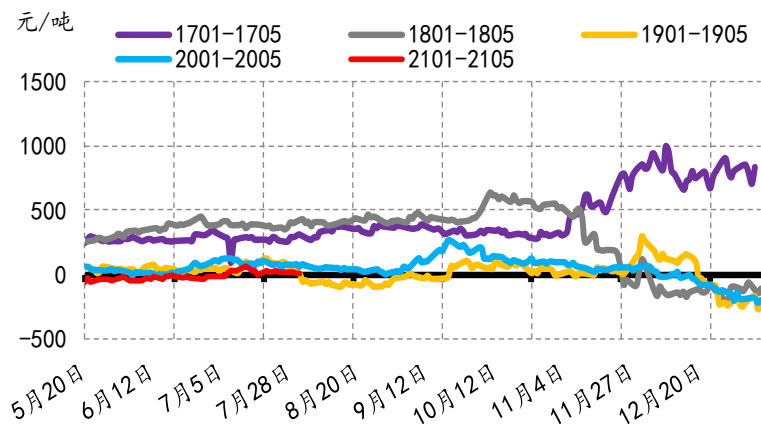
L 09基差



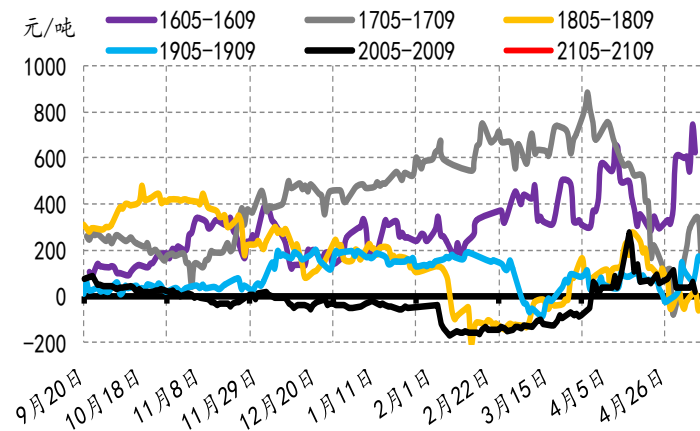
L 9-1价差



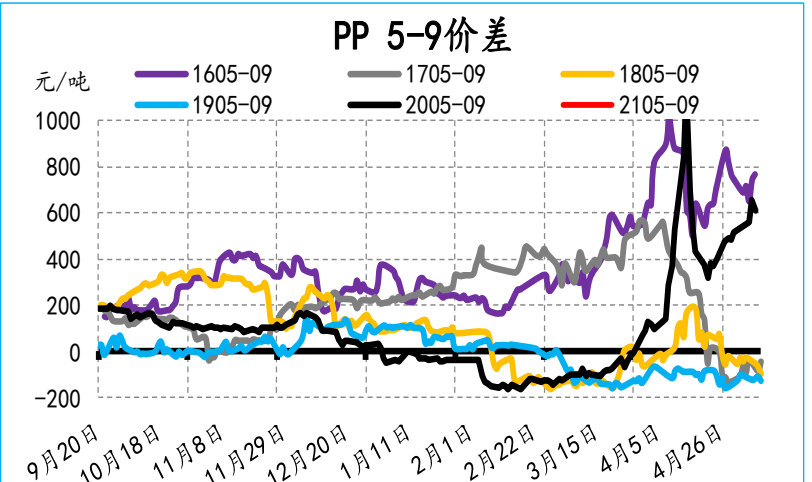
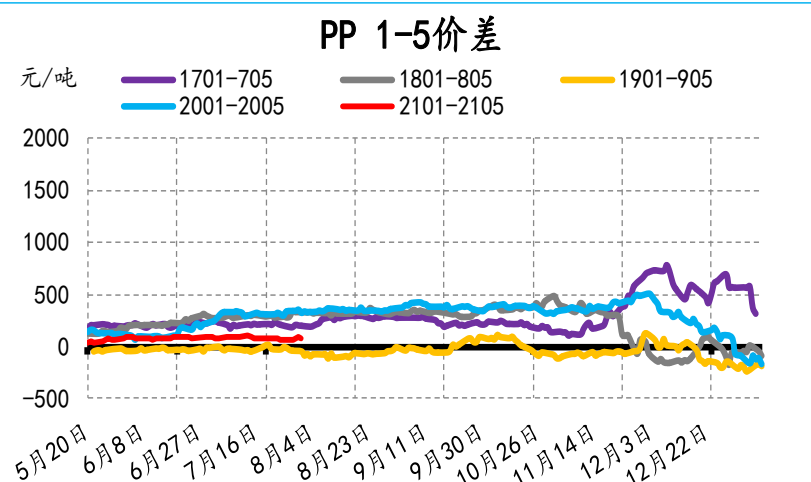
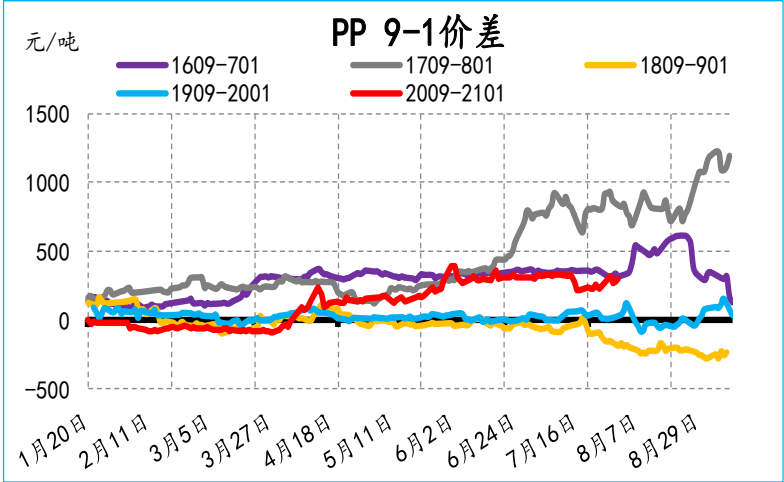
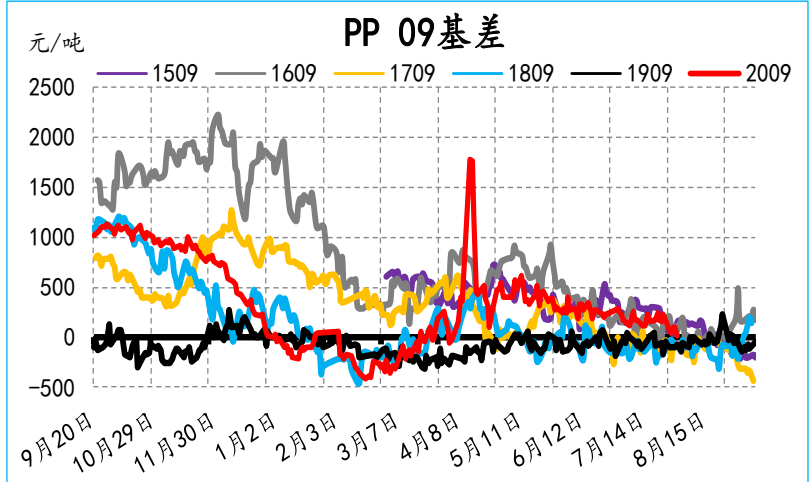
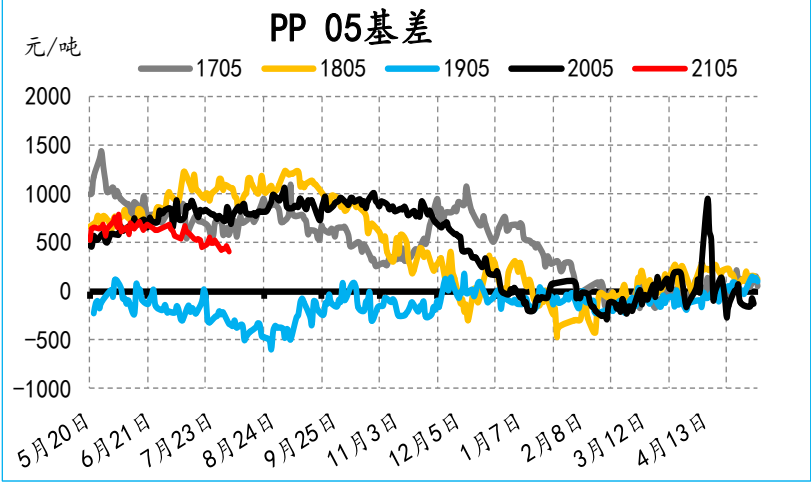
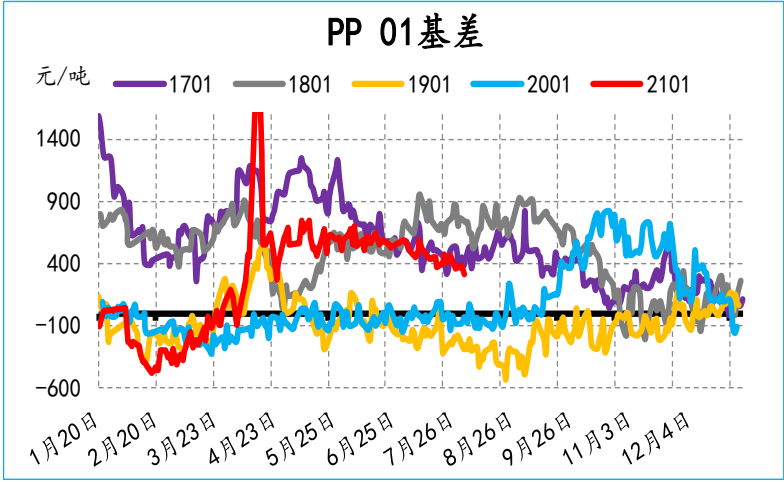
L 1-5价差



L 5-9价差

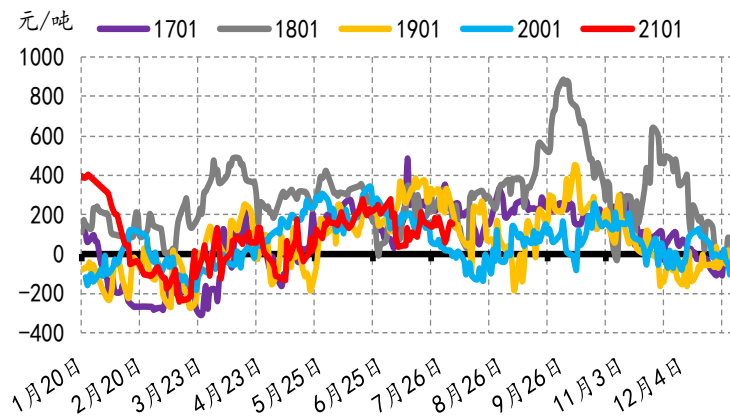


套利跟踪：PP

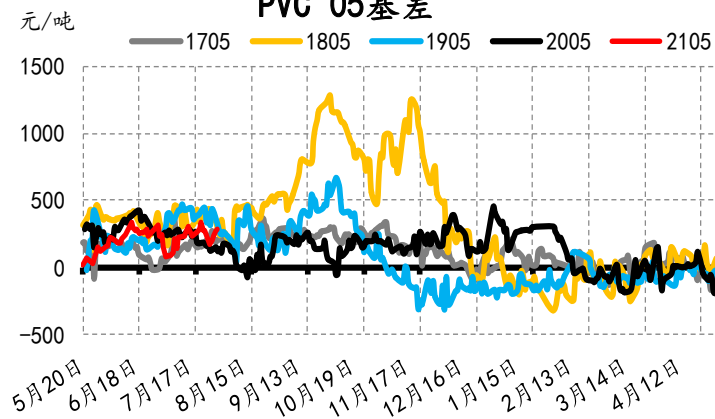


套利跟踪：PVC

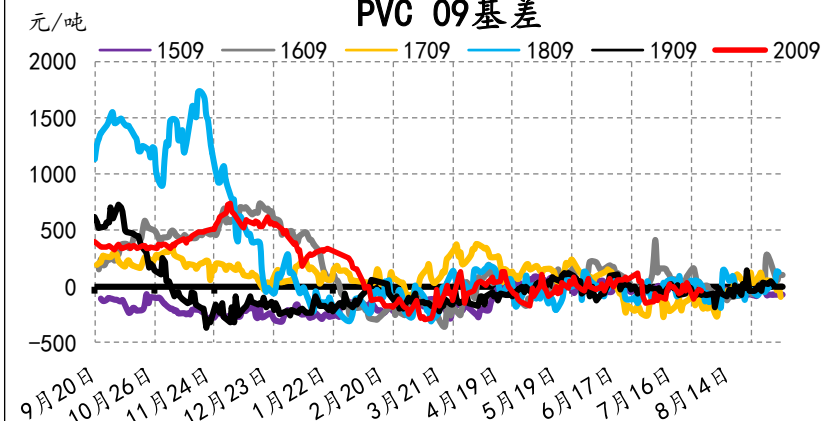
PVC 01基差



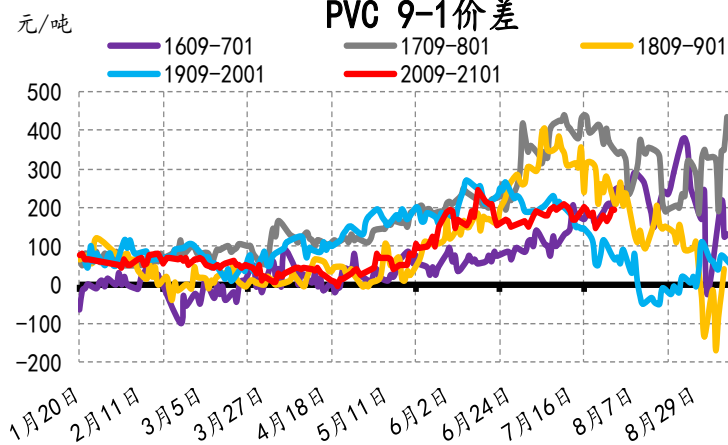
PVC 05基差



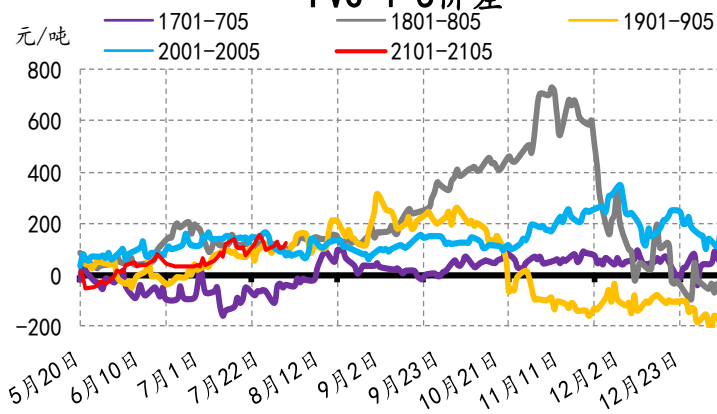
PVC 09基差



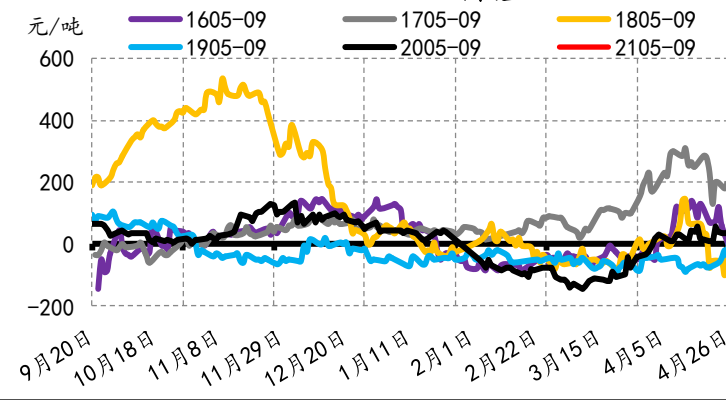
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

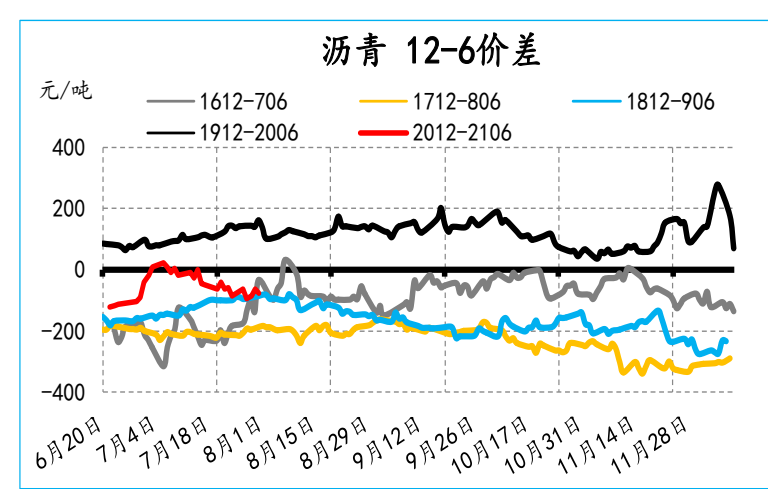
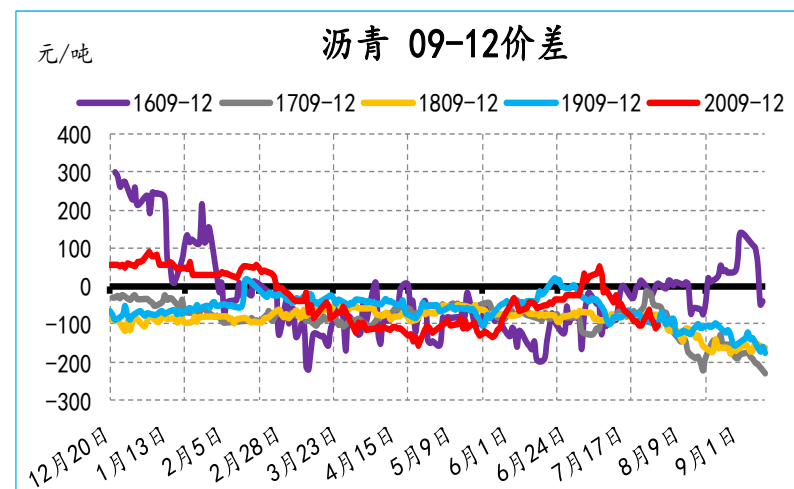
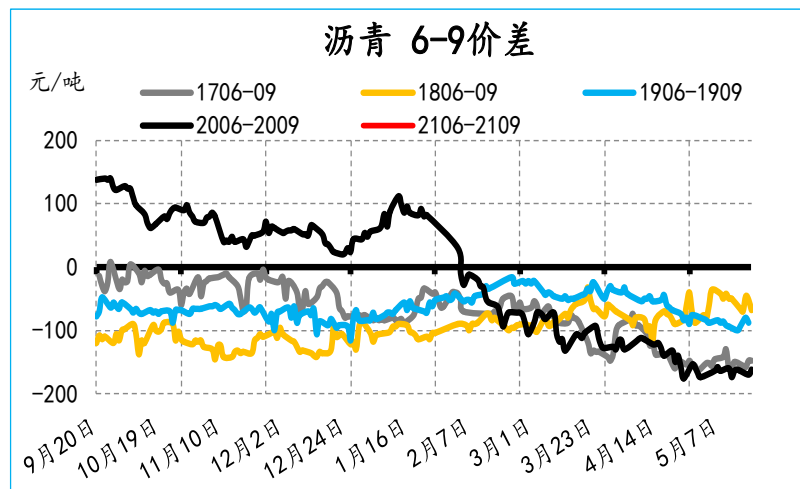
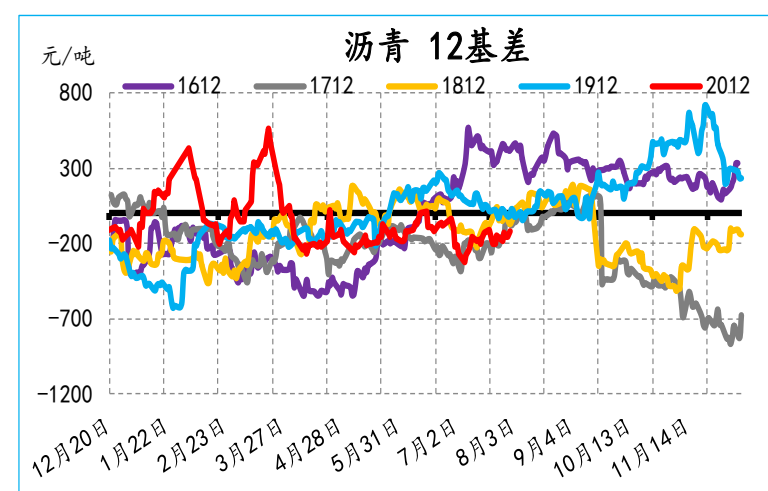
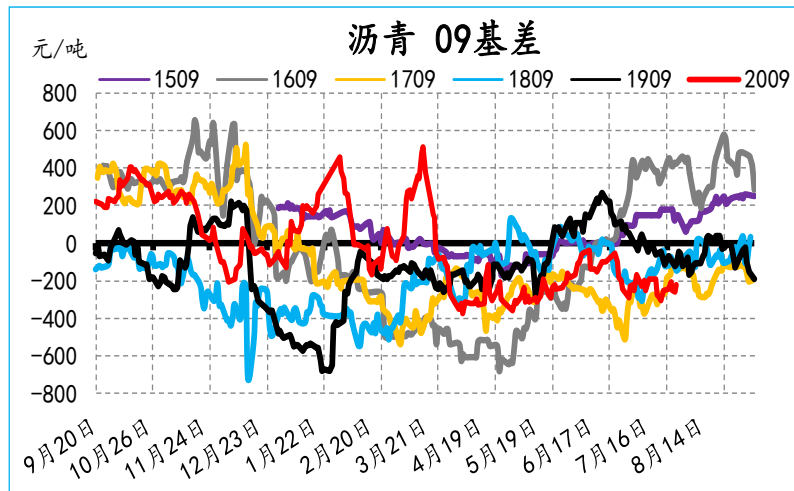
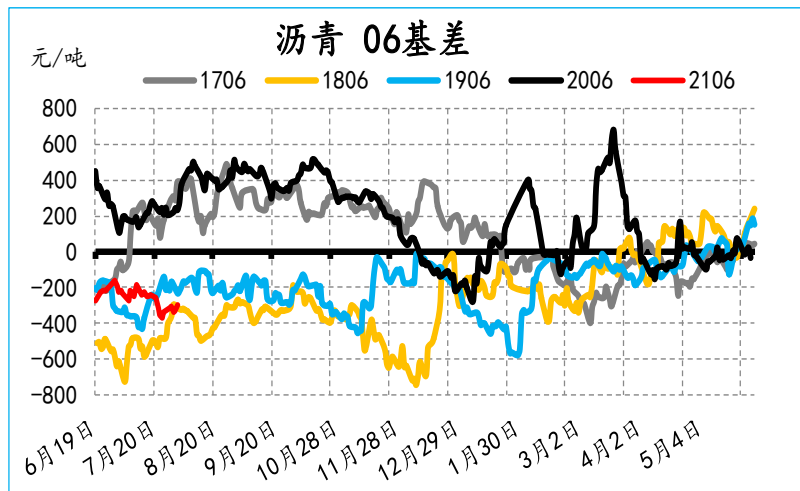


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

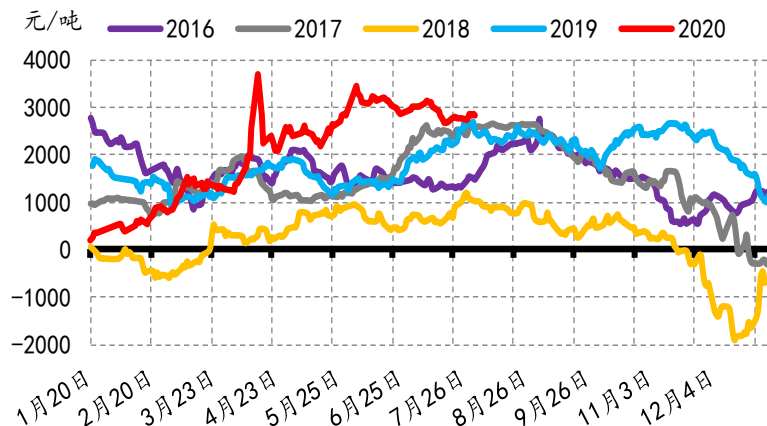
快向“能化小精灵”申请吧！

微信号：hanbb360

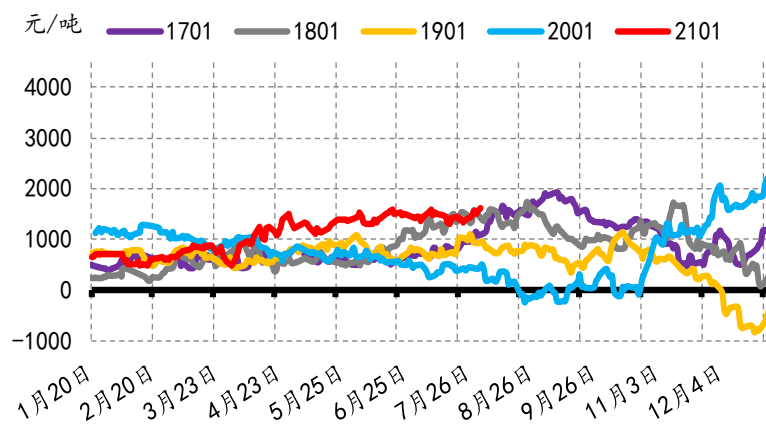


跨品种：PP-3MA

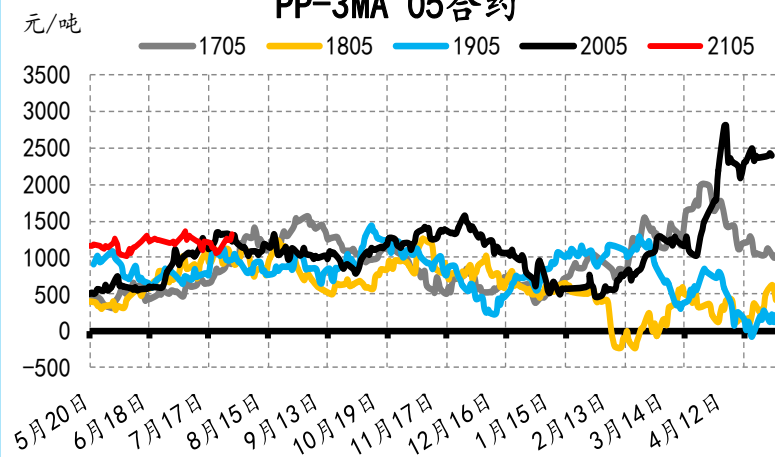
PP-3MA 现货



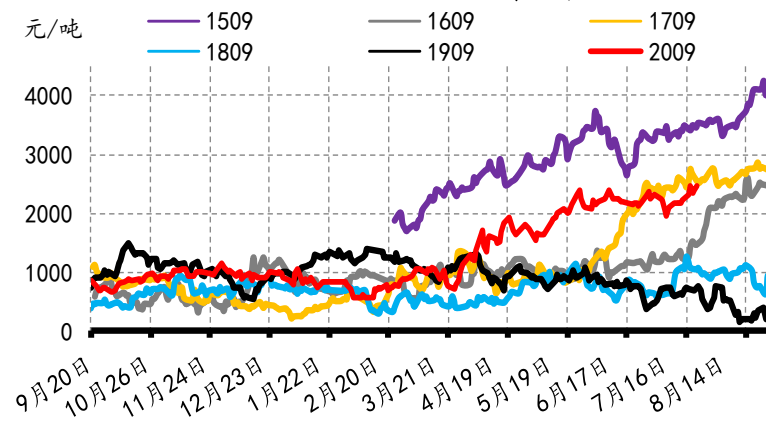
PP-3MA 01合约



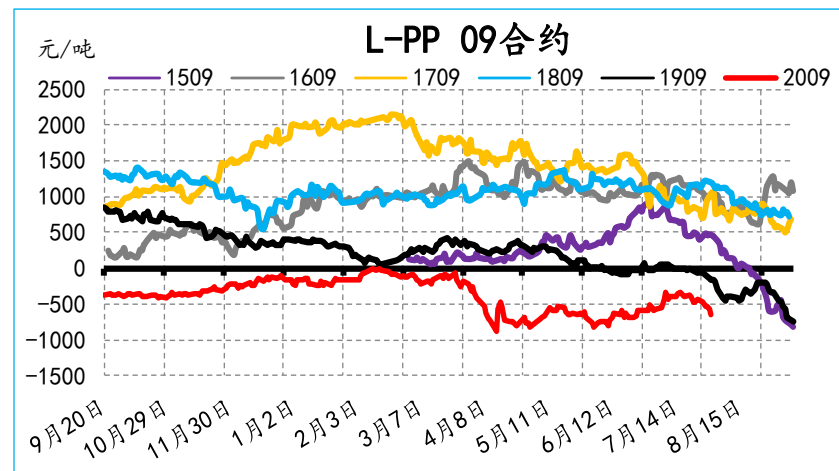
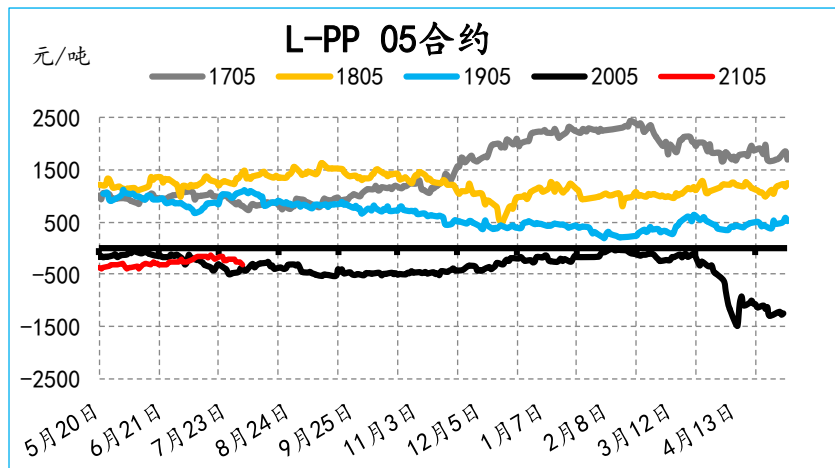
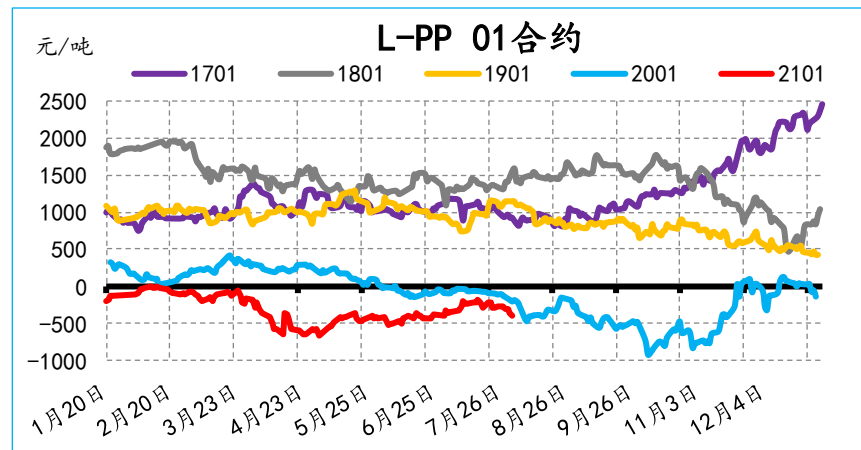
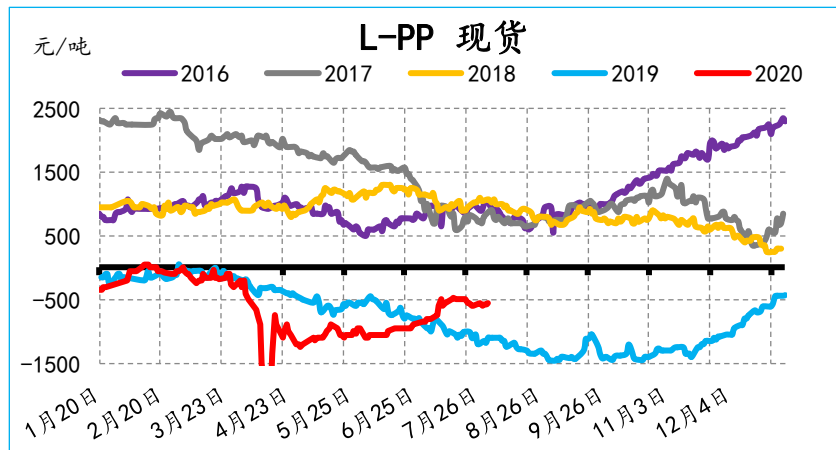
PP-3MA 05合约



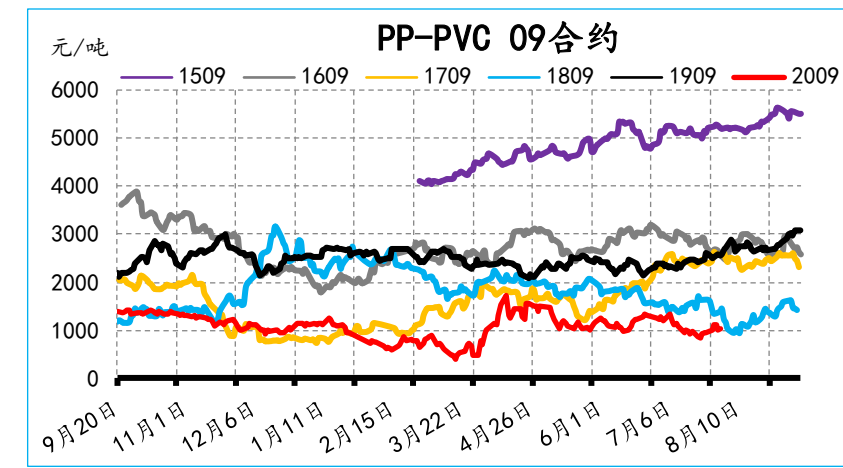
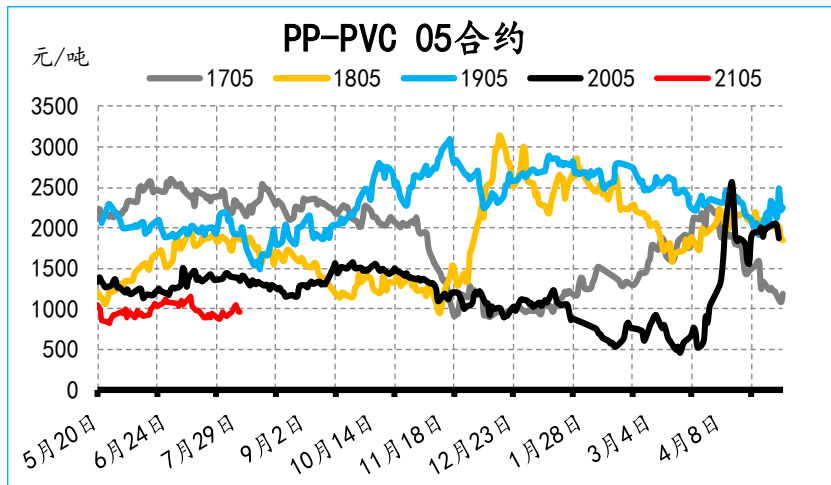
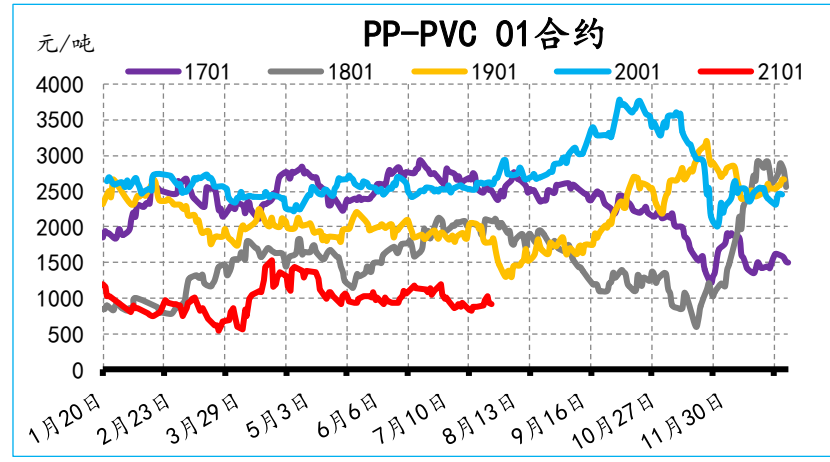
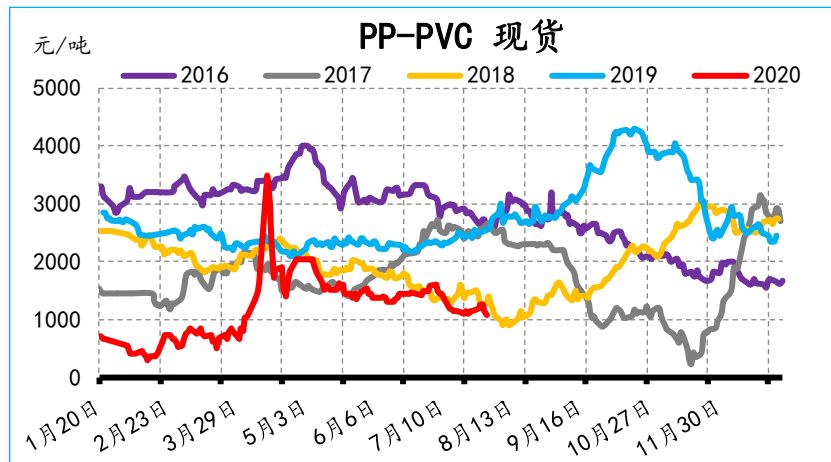
PP-3MA 09合约



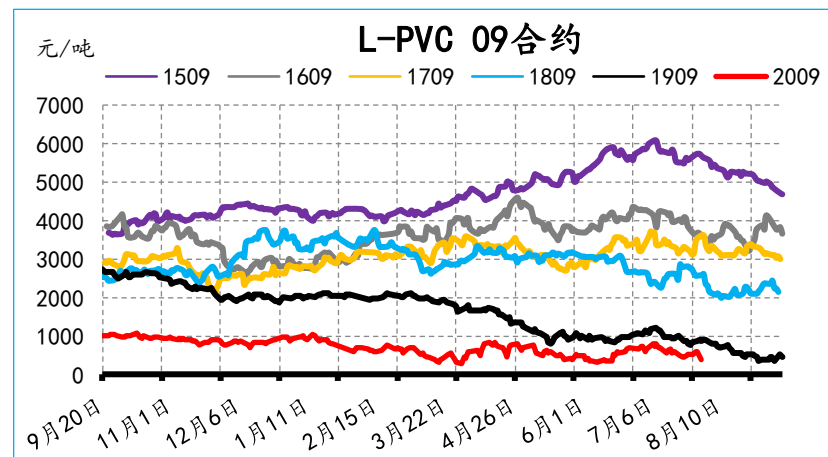
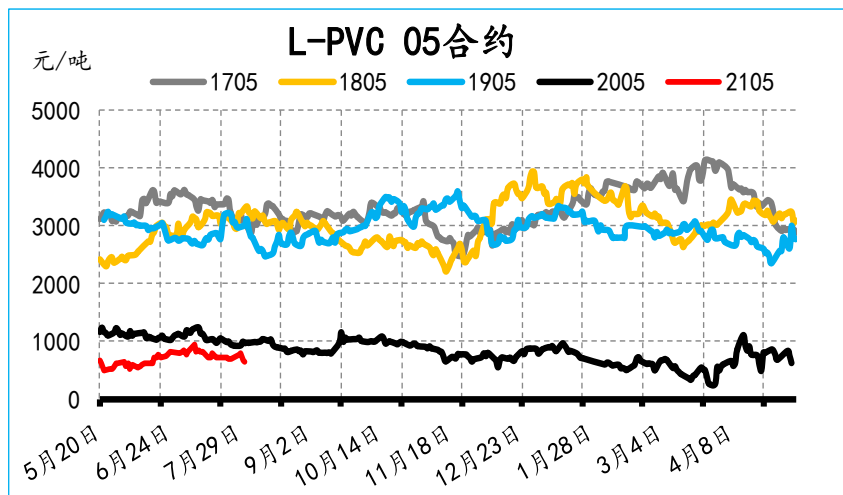
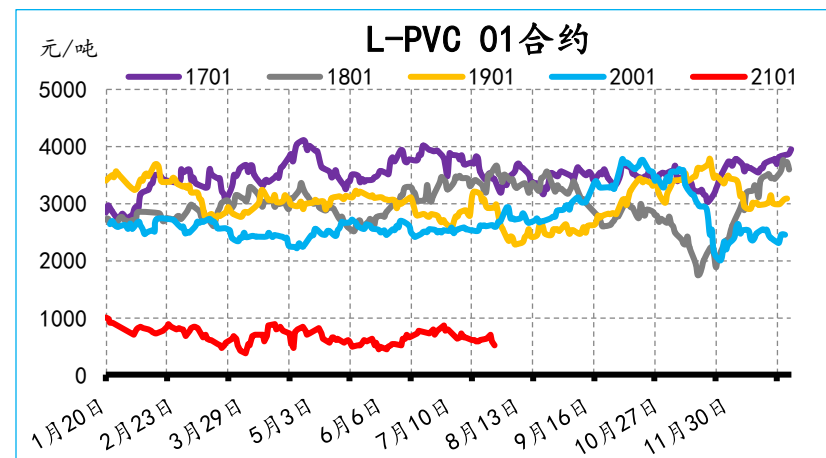
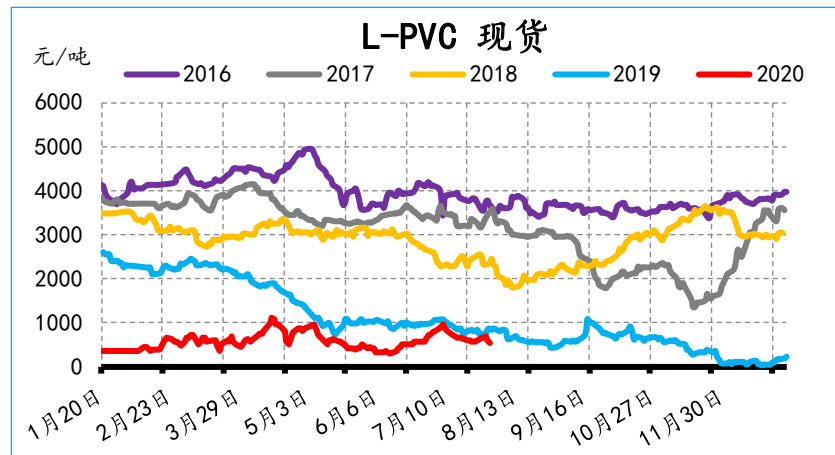
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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