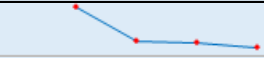
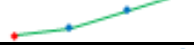
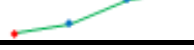


跨期数据跟踪

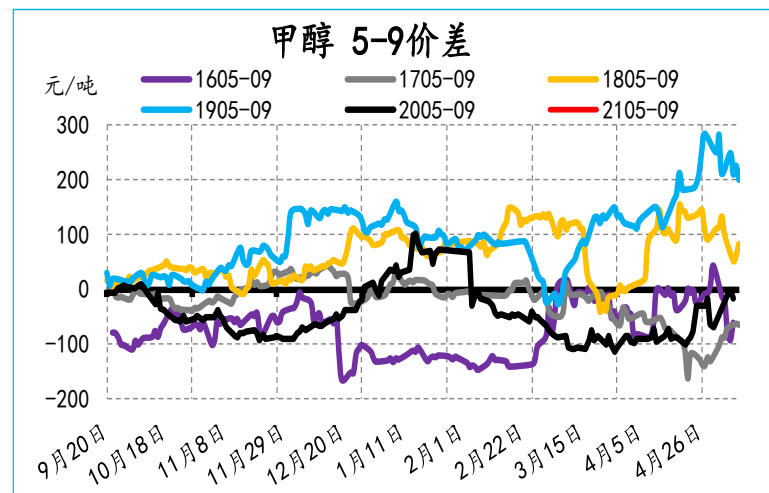
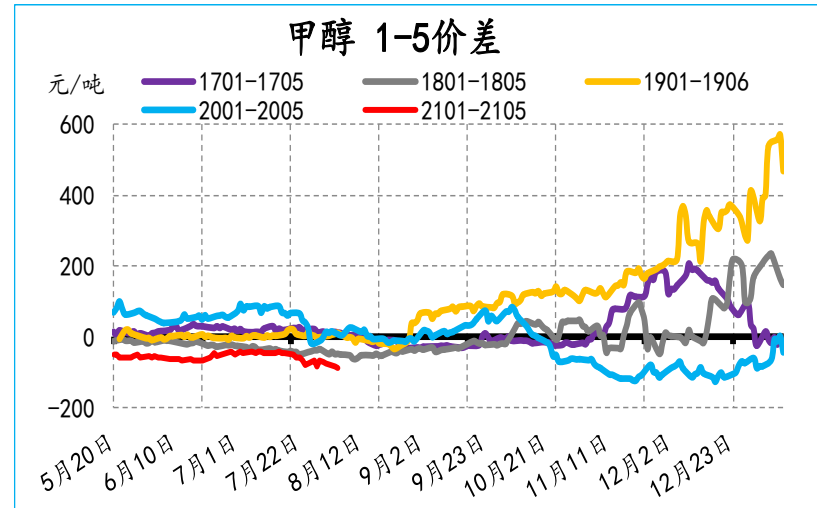
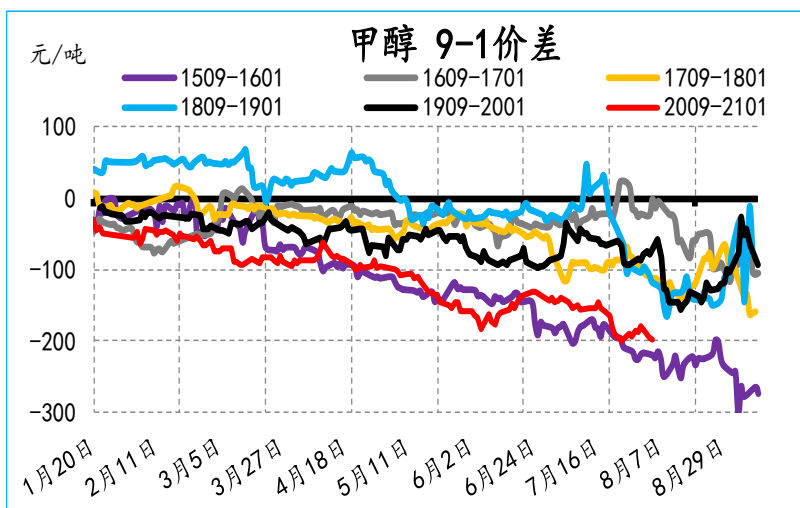
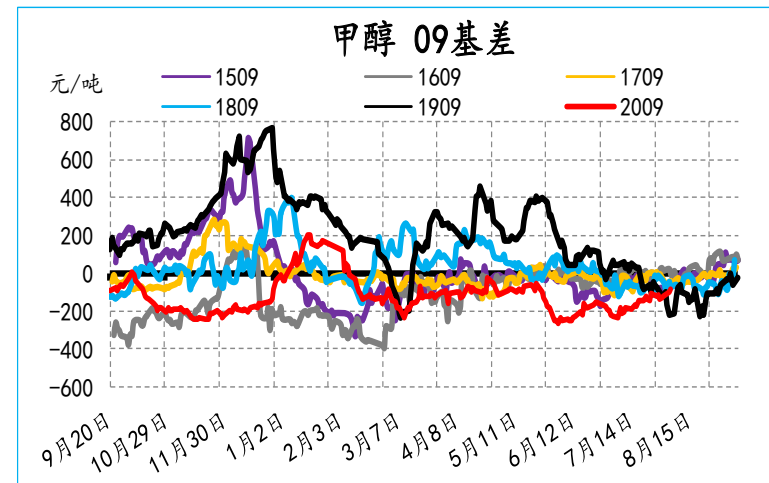
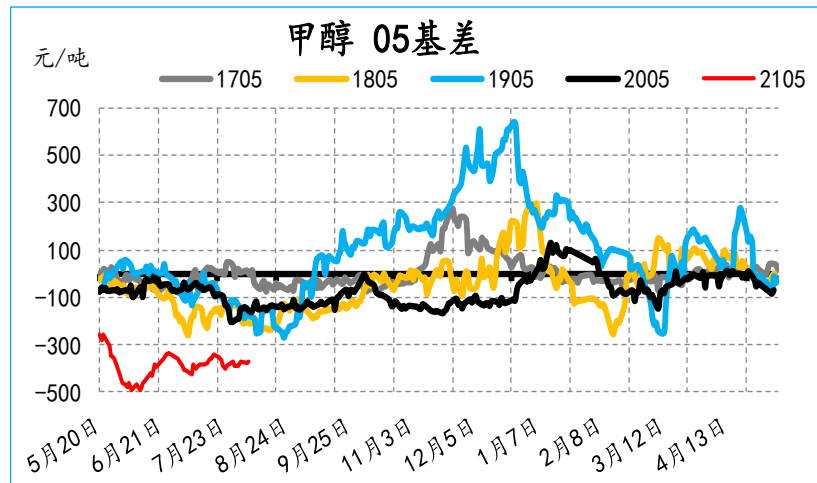
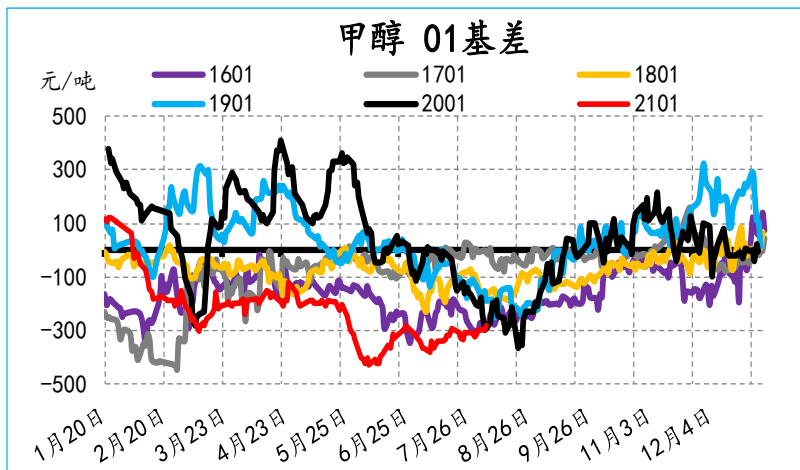
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 7月7日	10日前 7月21日	5日前 7月28日	昨日 8月3日	今日 8月4日	近一个月走势图	建议
跨期	MA9-MA1		-182	-195	-196	-198		
	MA5-MA9	202	239	277	279	286		
	TA9-TA1		-182	-174	-166	-160		
	TA5-TA9	268	294	280	278	270		
	L9-L1		50	80	75	80		
	L5-L9	-165	-65	-100	-90	-95		
	PP9-PP1		228	318	291	337		
	PP5-PP9	-412	-313	-387	-385	-448		
	V9-V1		195	165	190	185		
	V5-V9	-250	-335	-295	-330	-330		
	BU9-BU12	52	-94	-82	-100	-108		
	BU6-BU9	-60	134	178	176	170		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1430	1430	1430	1430	1430		

基差数据跟踪

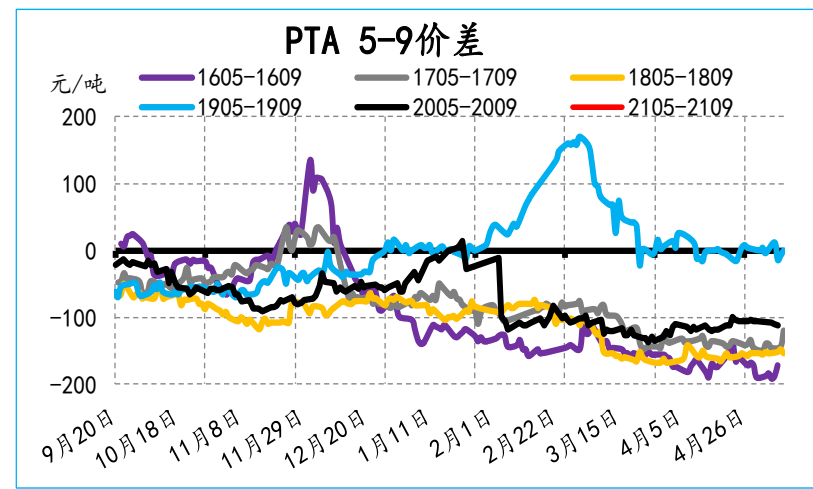
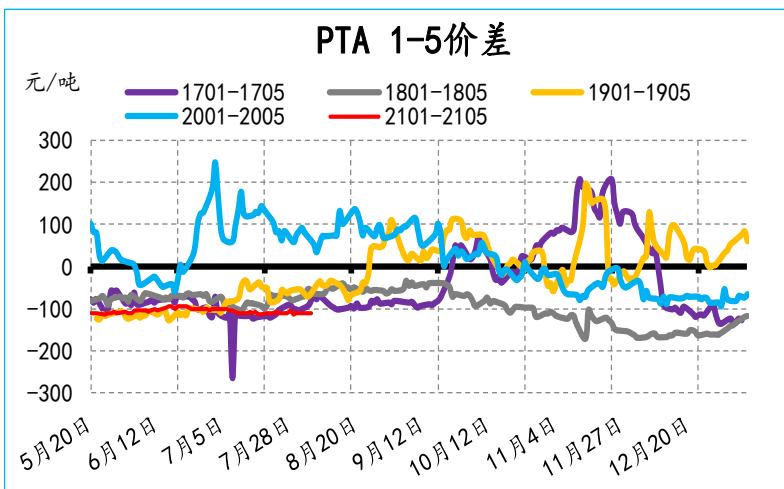
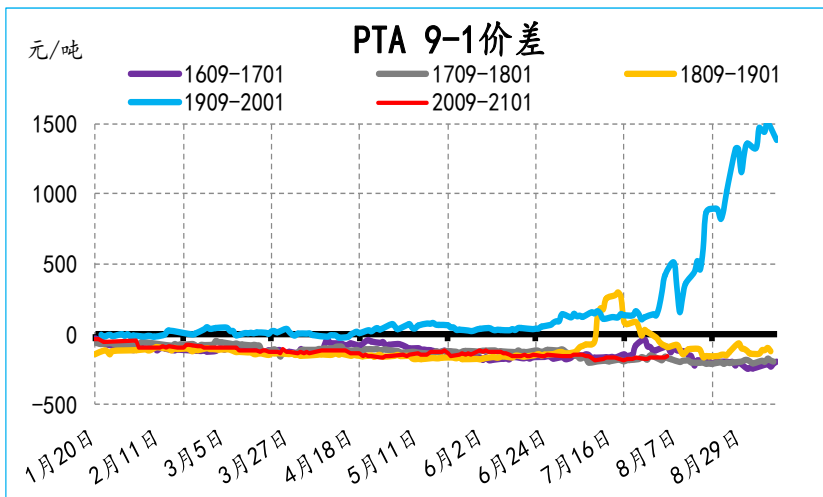
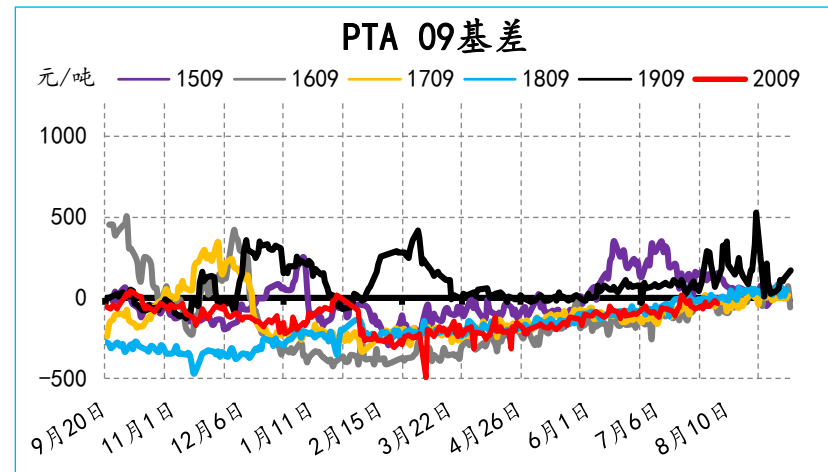
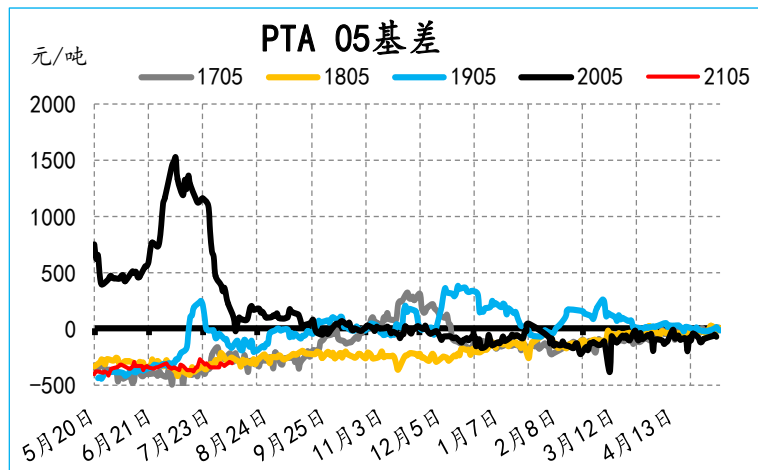
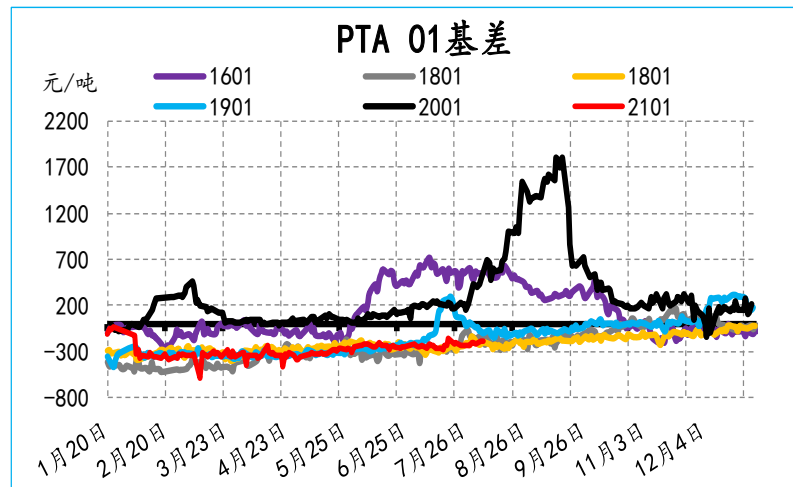
2020年08月04日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PE	7200	50.00		10.00	-55.00		0.1%	
PP	7750	100.00		-13.00	-20.00		-0.2%	
PTA	3540	5.00		-36.00	-17.00		-1.0%	
PVC	6600	20.00		-100.00	0.00		-1.5%	
EG	3705	50.00		-57.00	-10.00		-1.5%	
甲醇	1610	15.00		-85.00	29.00		-5.0%	

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

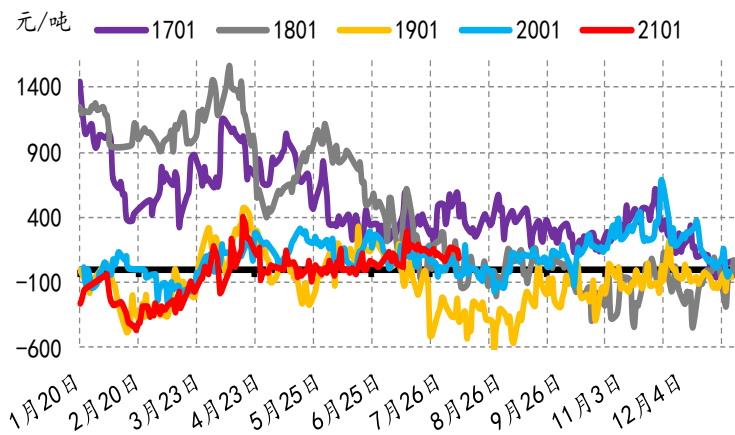


套利跟踪：PTA

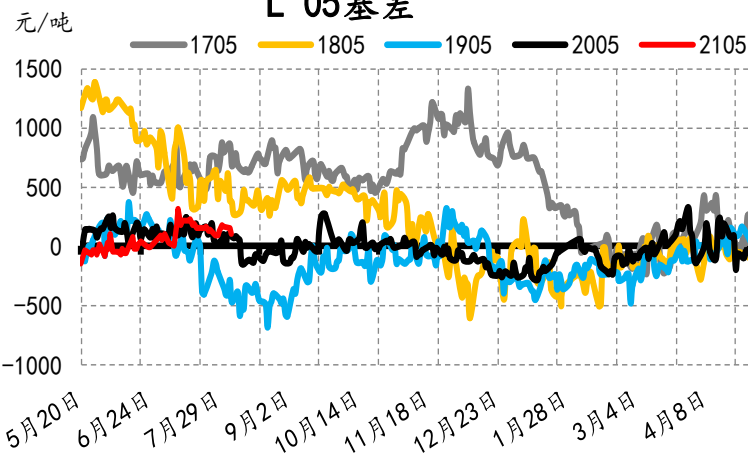


套利跟踪：PE

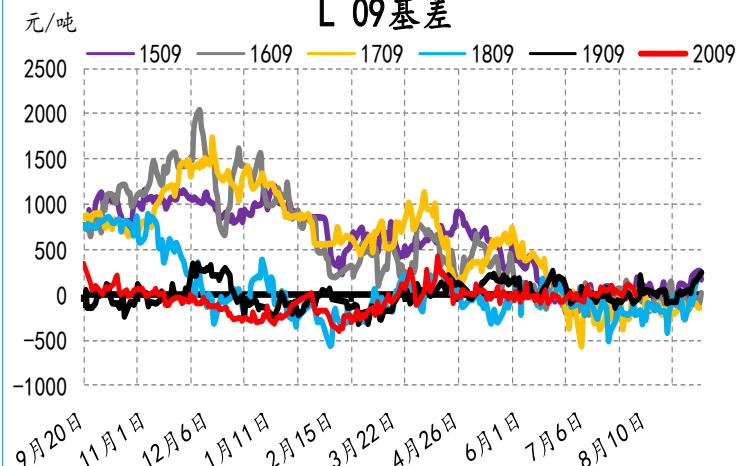
L 01基差



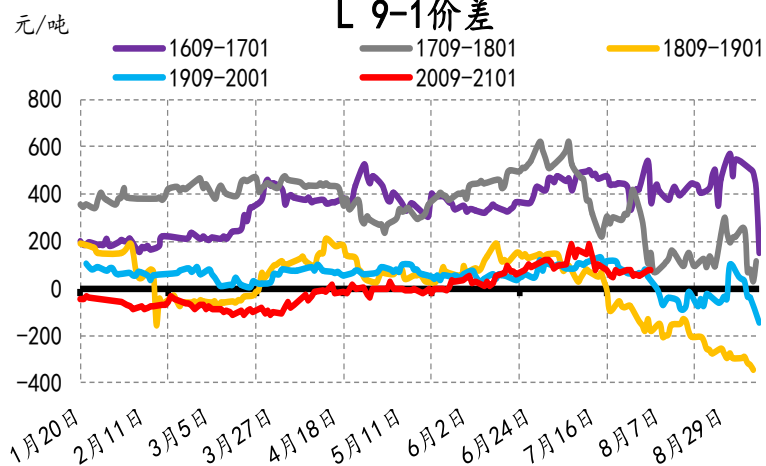
L 05基差



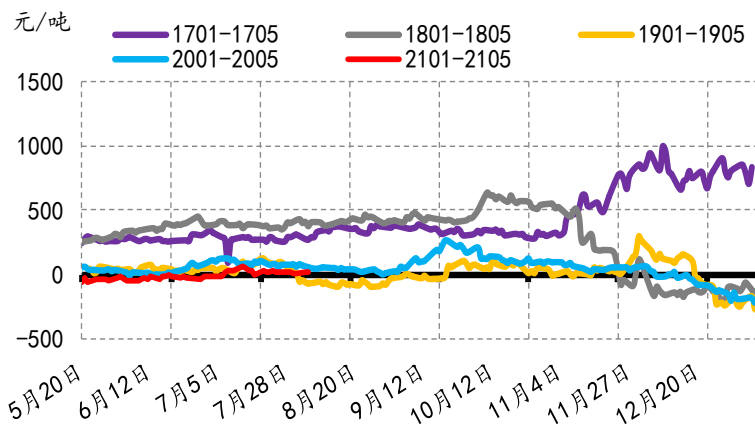
L 09基差



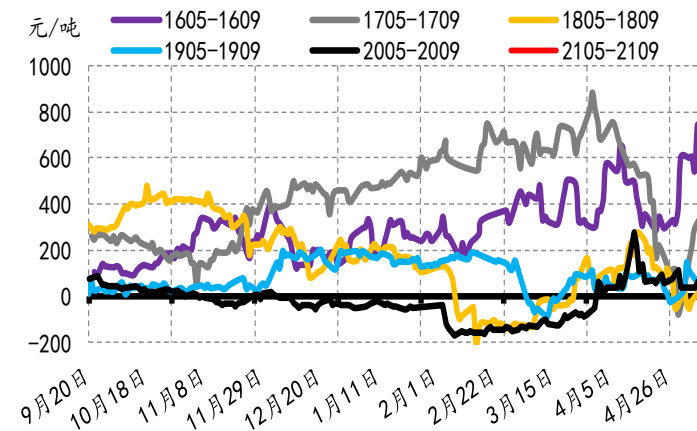
L 9-1价差



L 1-5价差

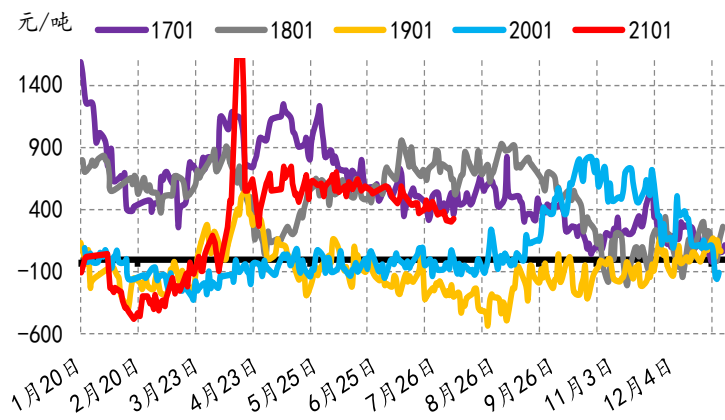


L 5-9价差

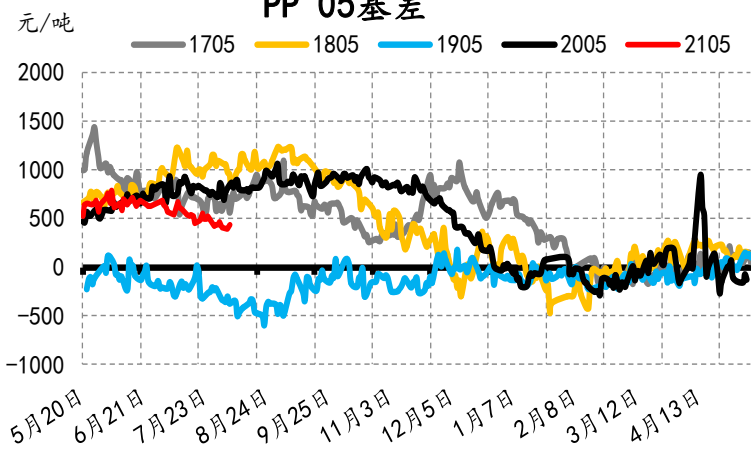


套利跟踪：PP

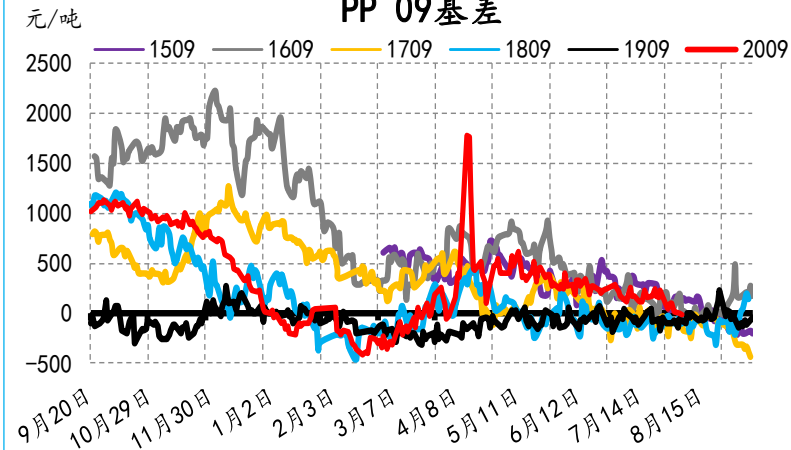
PP 01基差



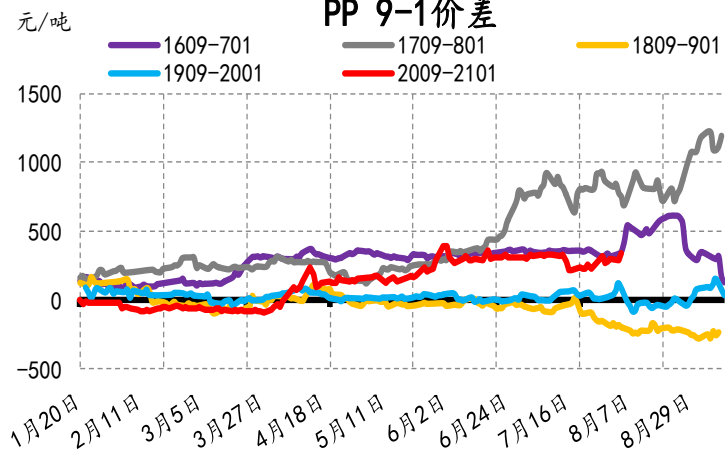
PP 05基差



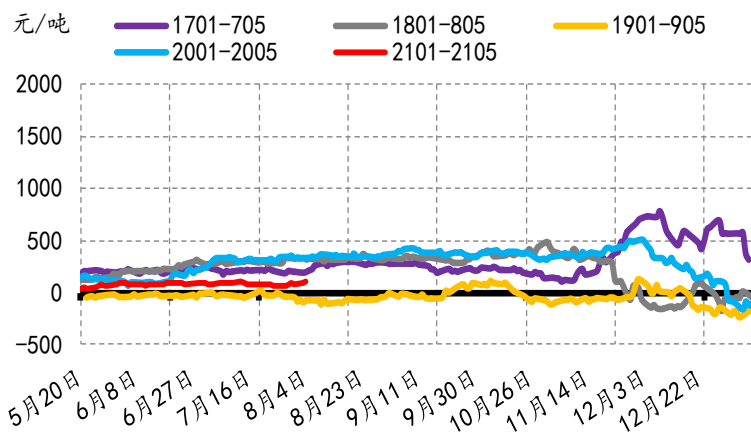
PP 09基差



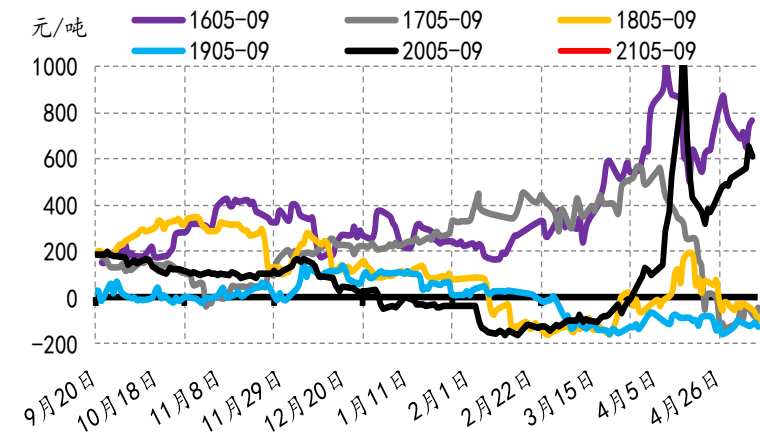
PP 9-1价差



PP 1-5价差

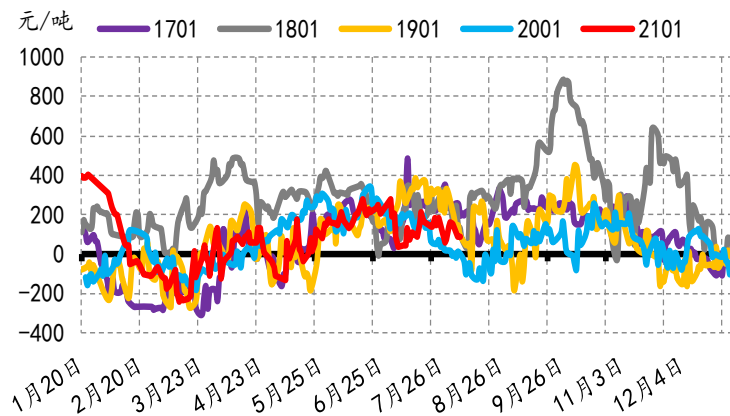


PP 5-9价差

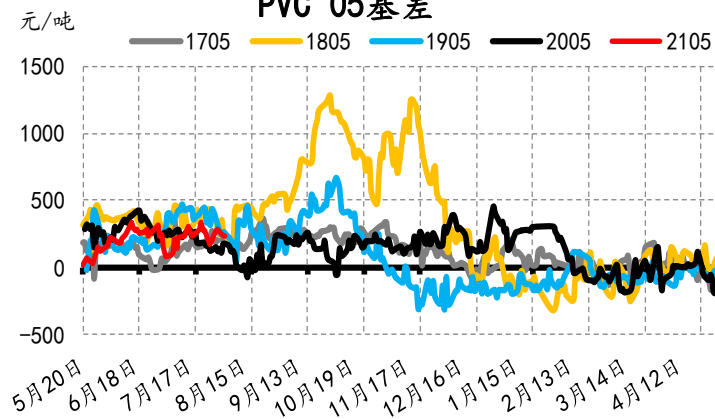


套利跟踪：PVC

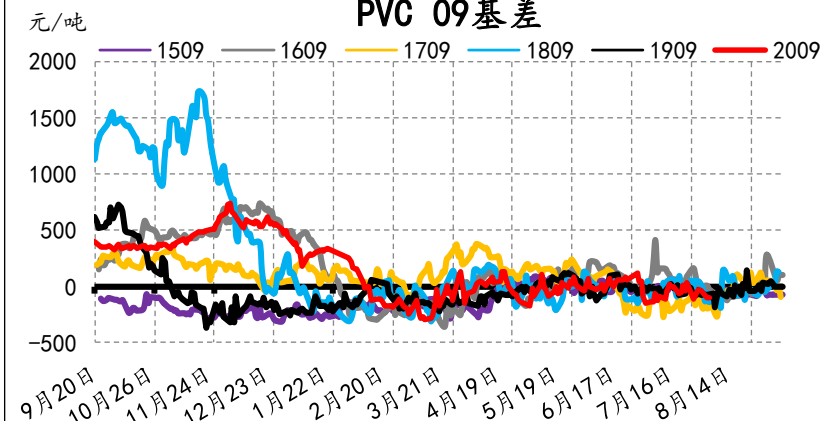
PVC 01基差



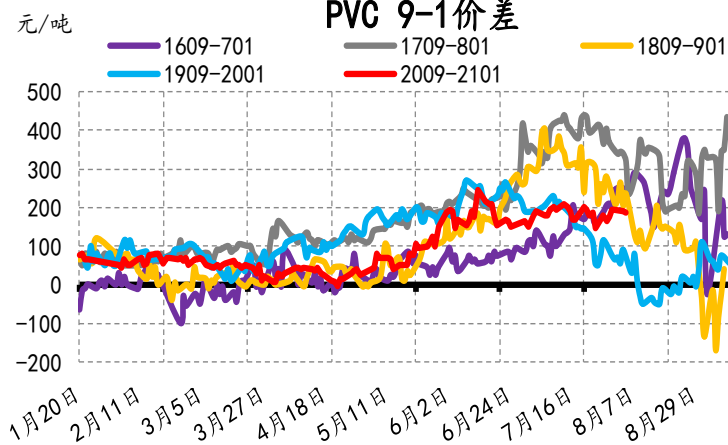
PVC 05基差



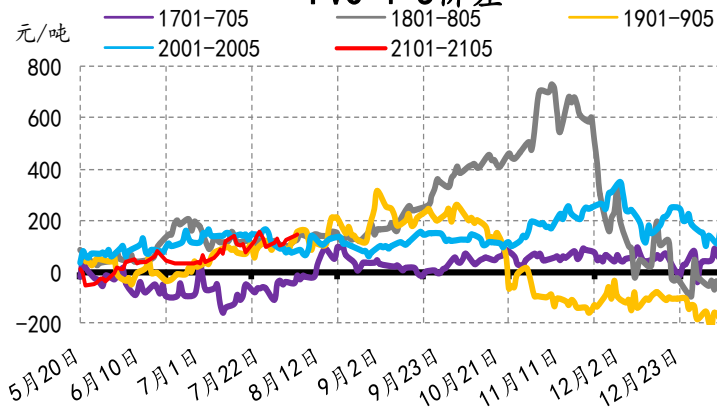
PVC 09基差



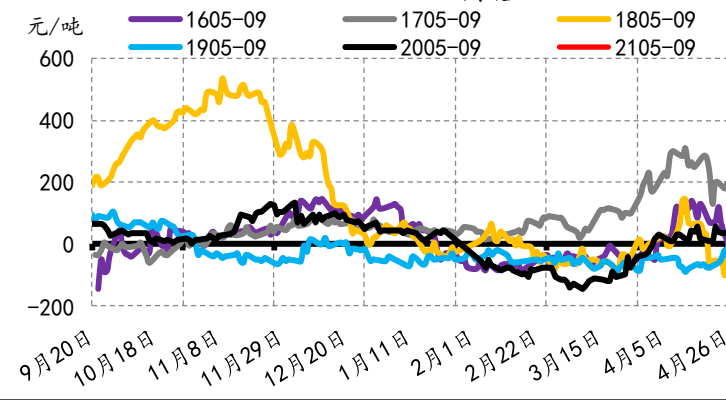
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

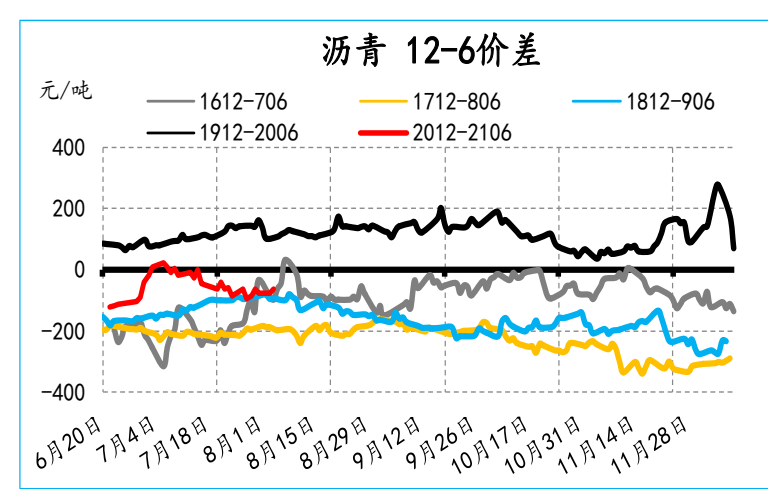
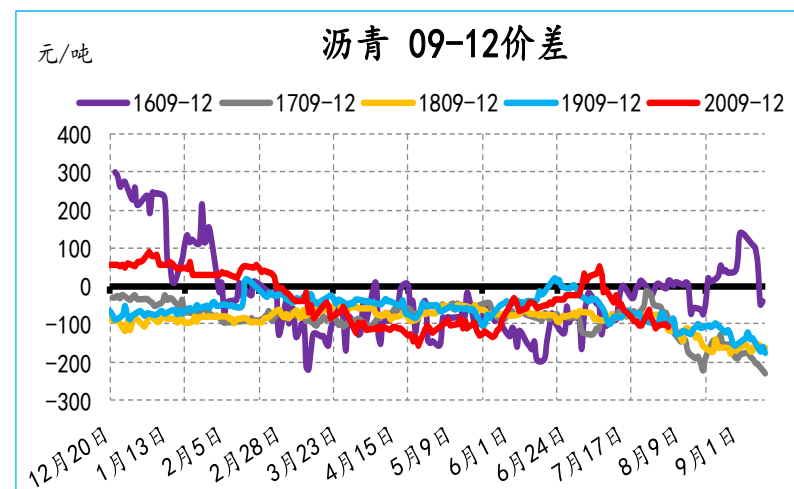
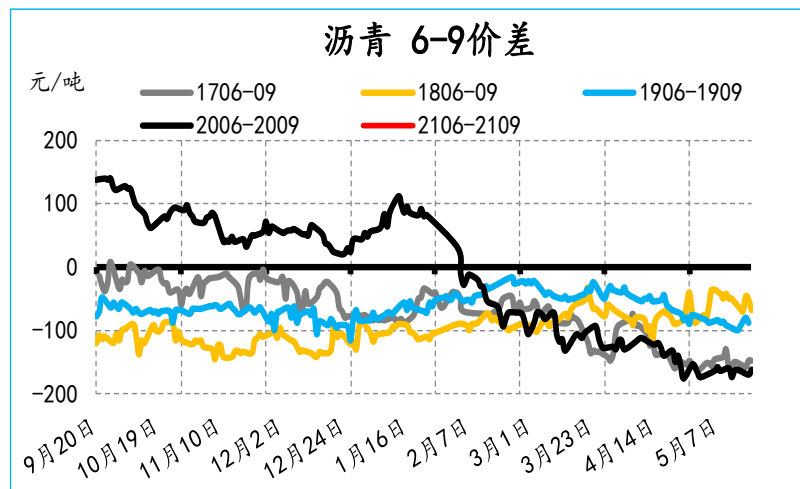
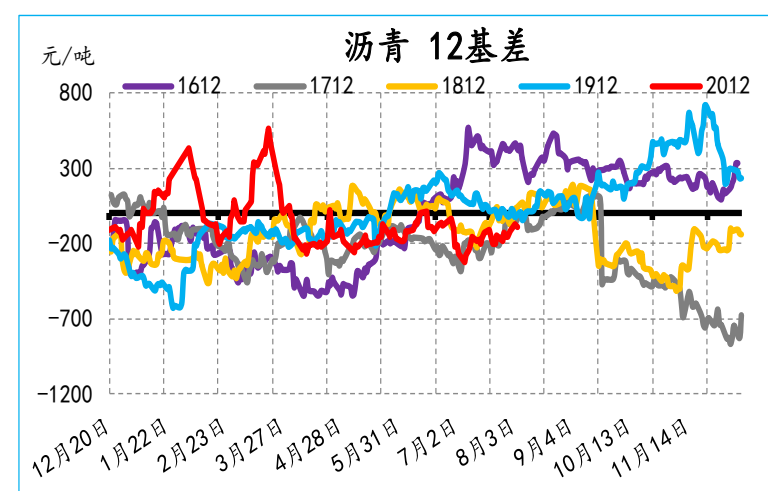
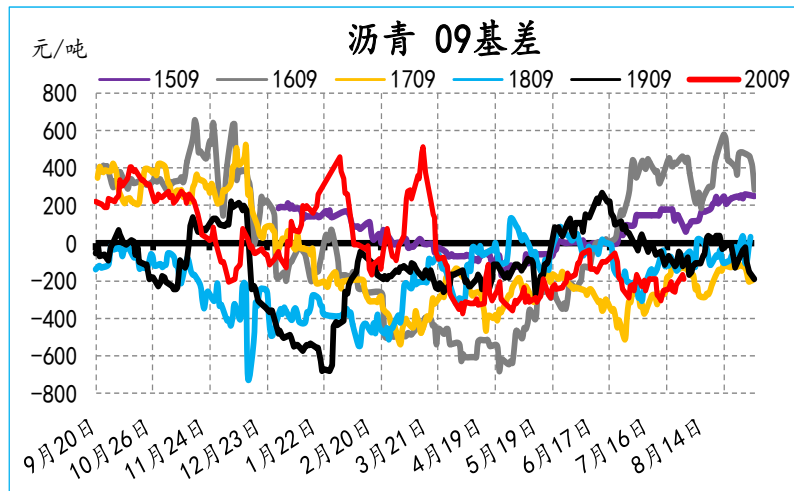
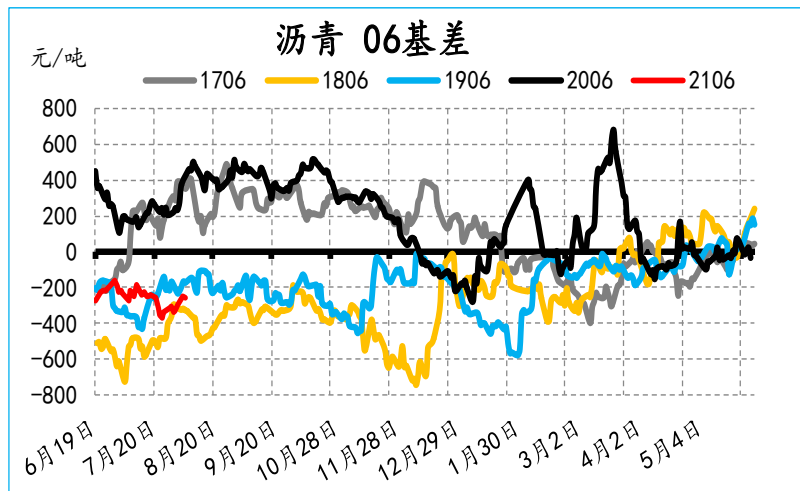


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

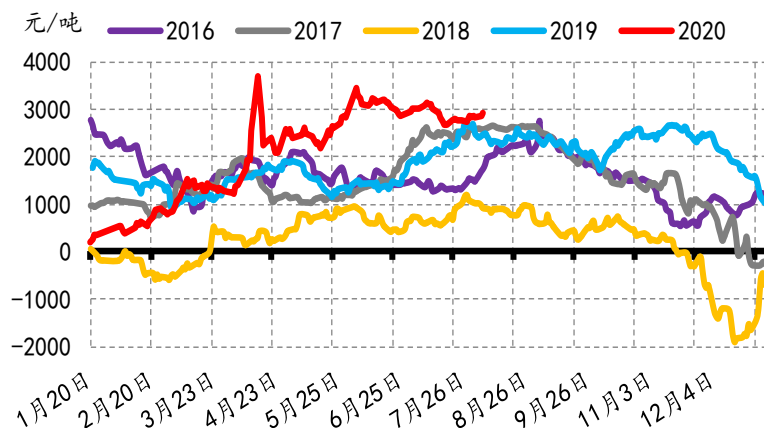
快向“能化小精灵”申请吧！

微信号：hanbb360

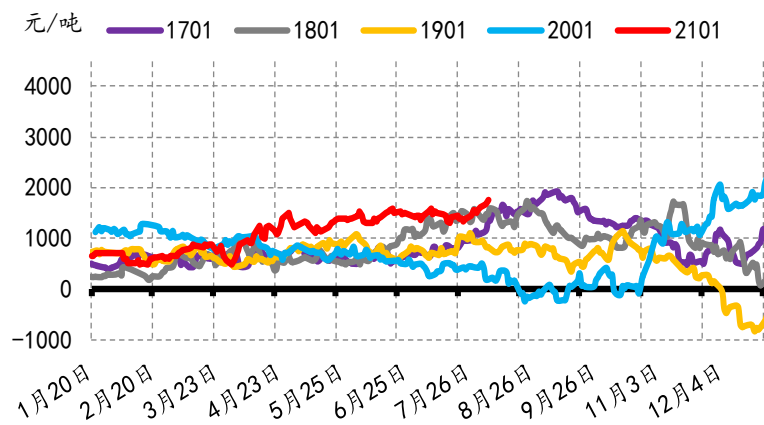


跨品种：PP-3MA

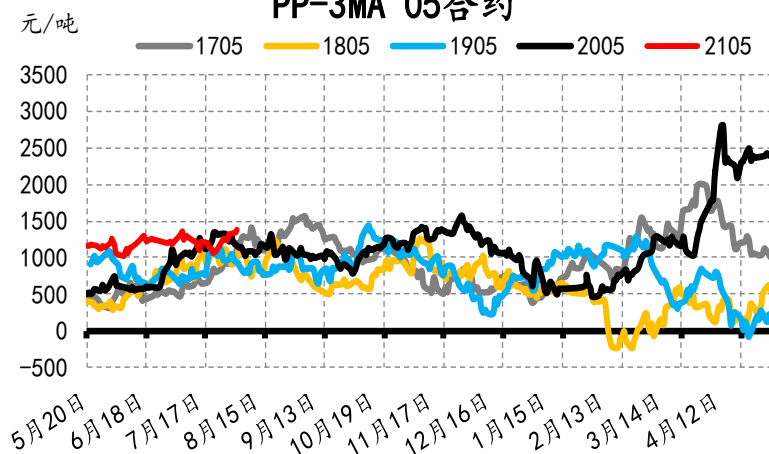
PP-3MA 现货



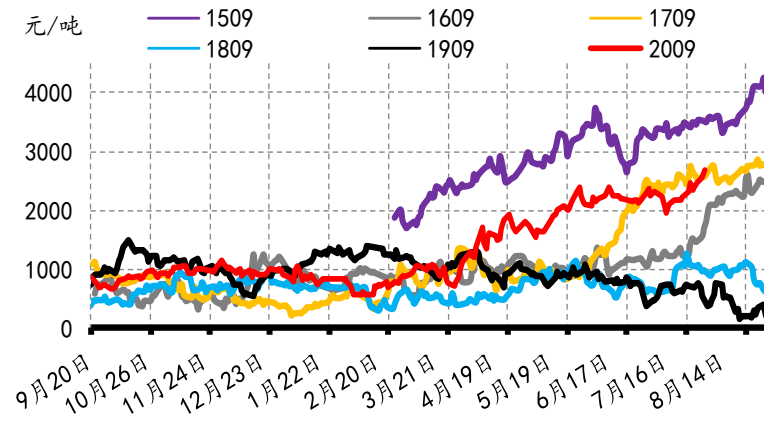
PP-3MA 01合约



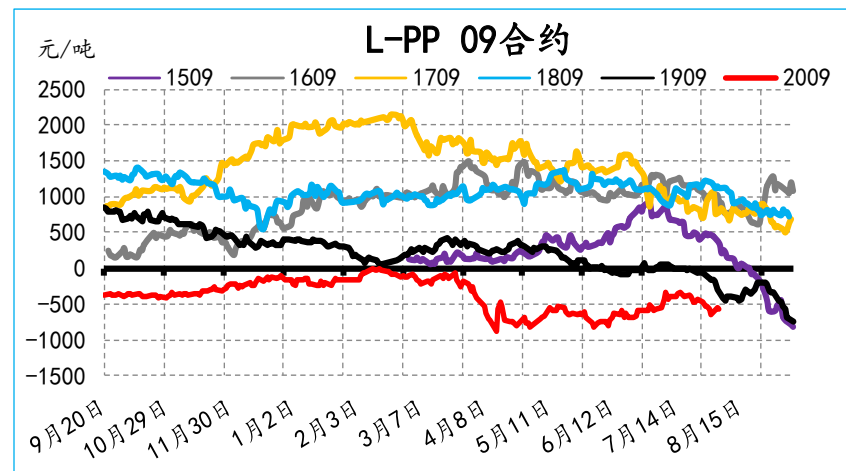
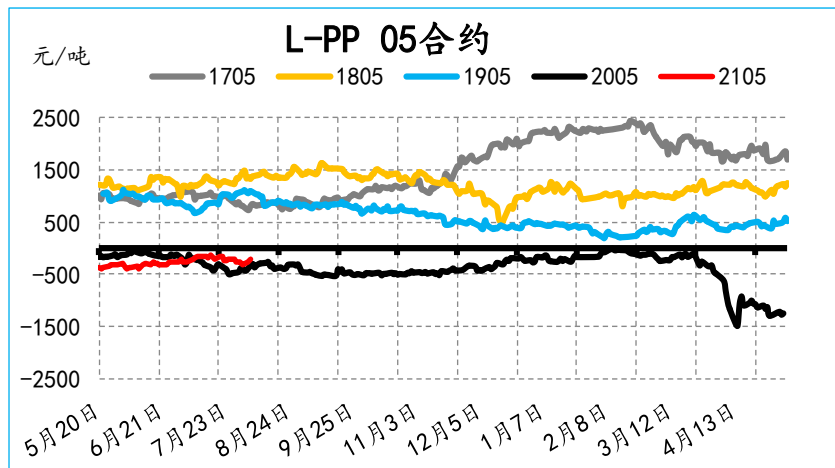
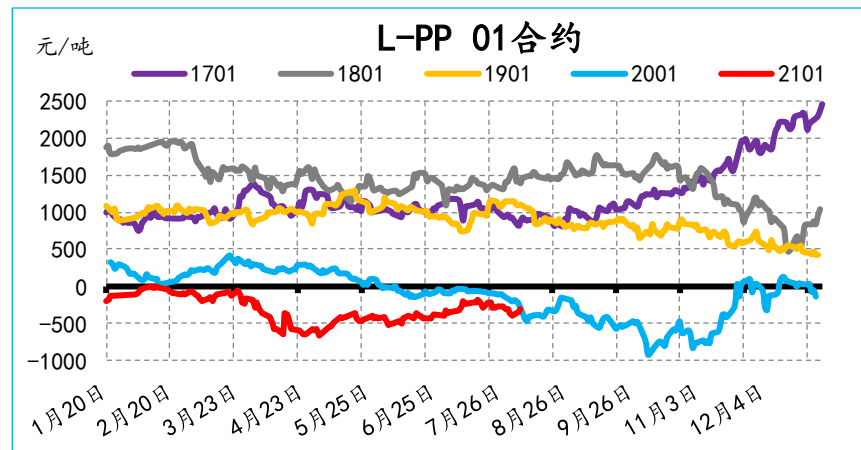
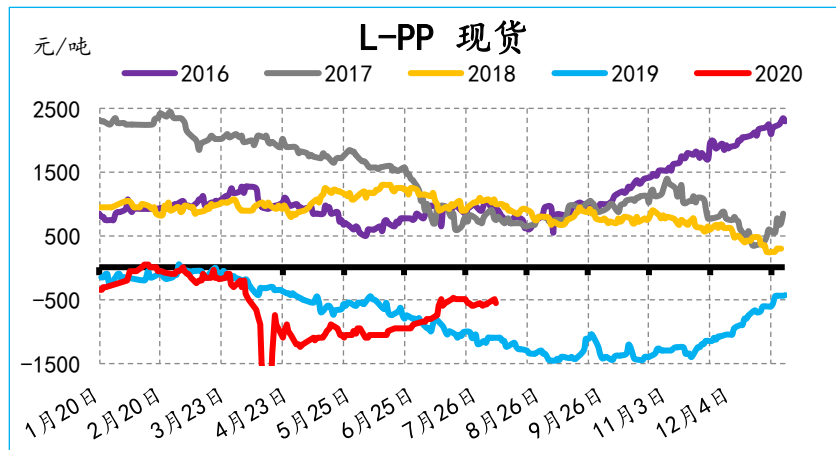
PP-3MA 05合约



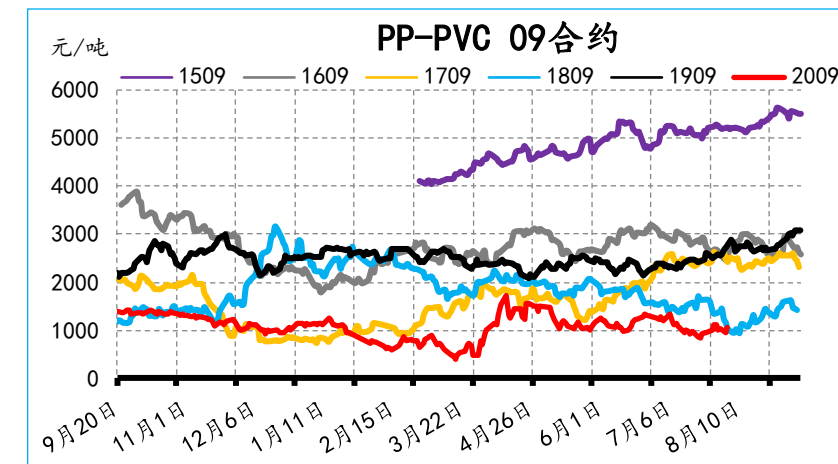
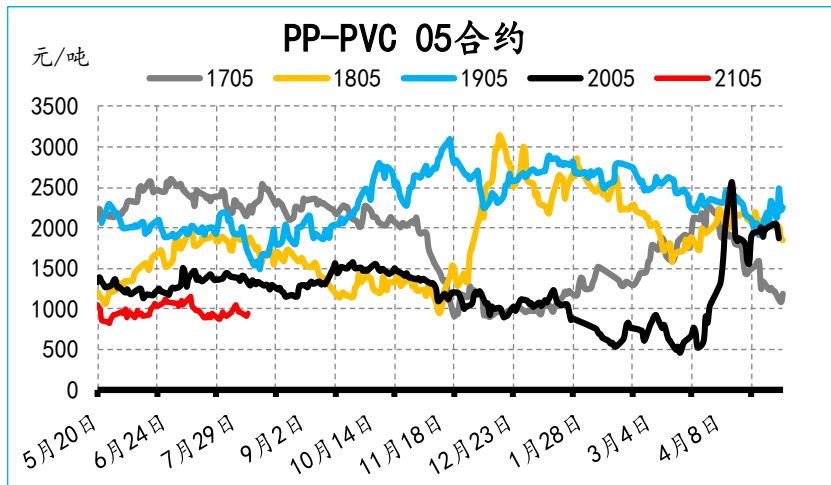
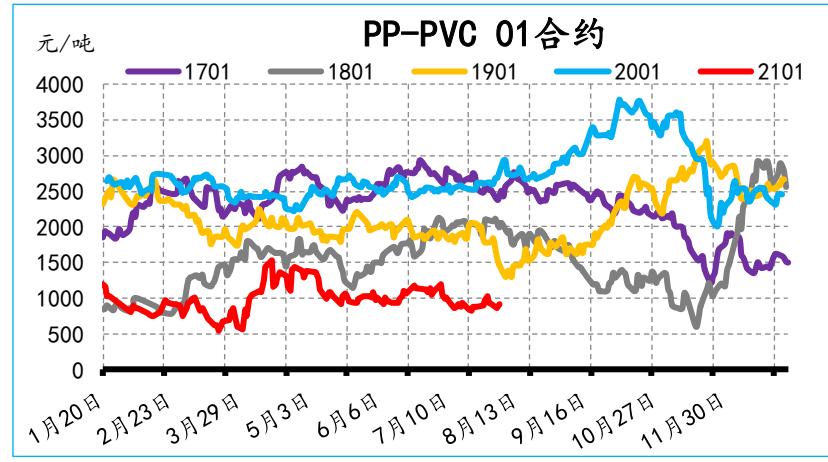
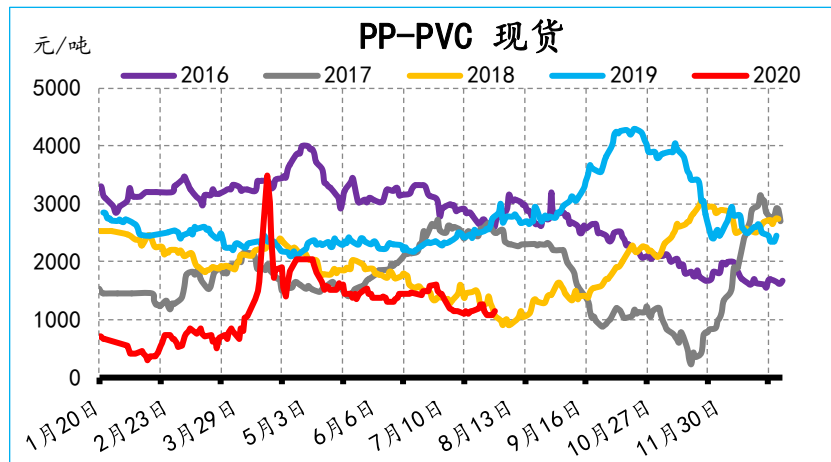
PP-3MA 09合约



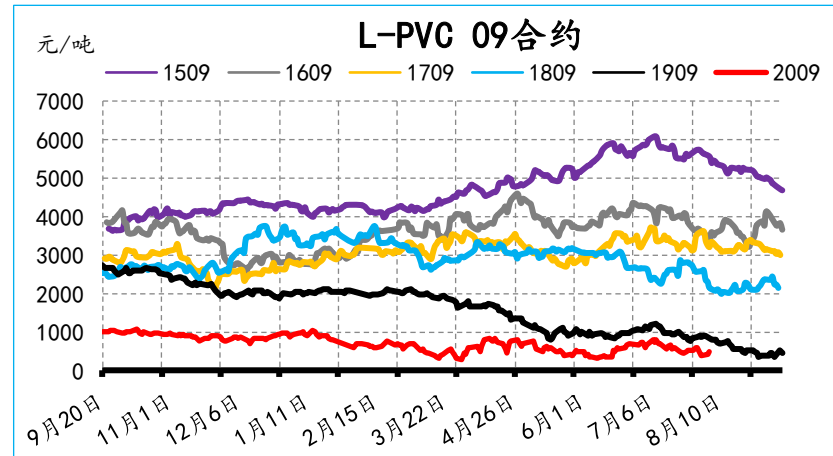
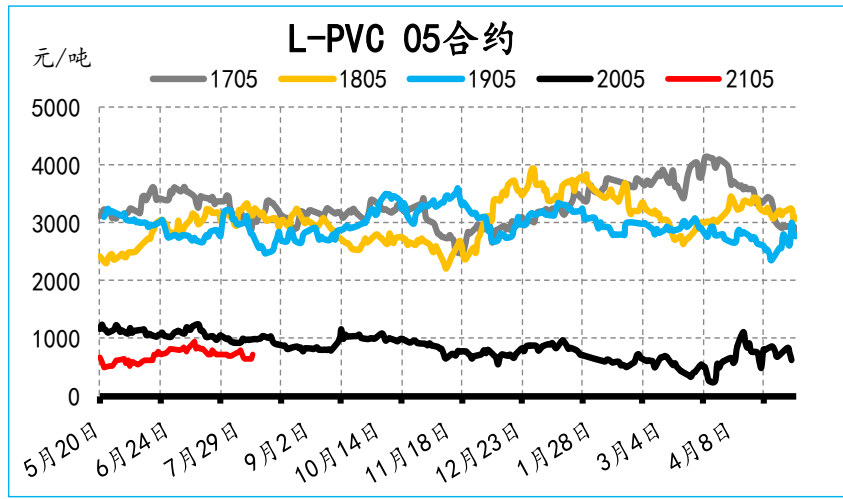
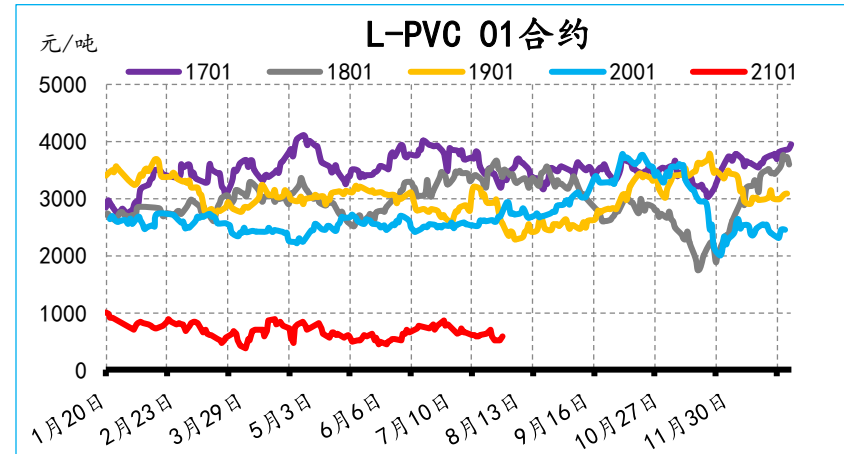
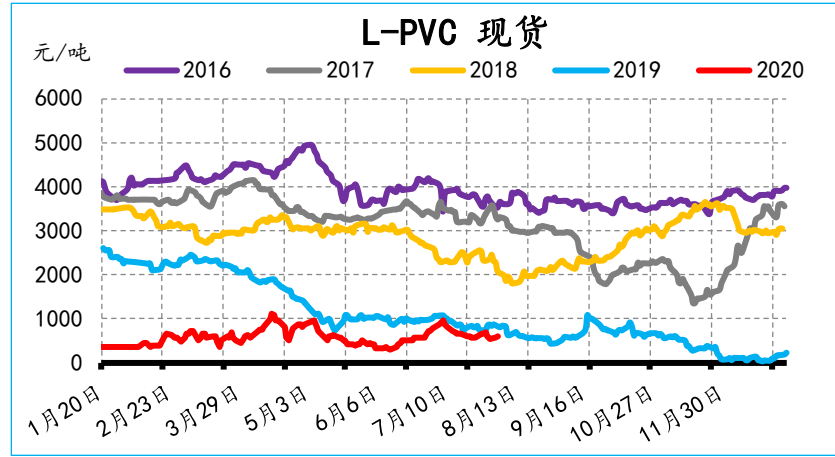
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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