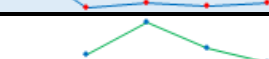
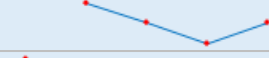
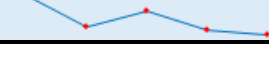
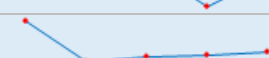


跨期数据跟踪

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



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 2月3日	10日前 2月17日	5日前 2月24日	昨日 2月28日	今日 3月2日	近一个月走势图	建议	
跨期	MA9-MA1		-51	-57	-66	-59			
	MA5-MA9	67	-51	-59	-55	-68			
	TA9-TA1		-98	-86	-102	-96			
	TA5-TA9	-12	-102	-102	-106	-102			
	L9-L1		-70	-55	-85	-70			
	L5-L9	-40	-160	-145	-155	-145			
	PP9-PP1		-62	-46	-59	-66			
	PP5-PP9	-33	-160	-130	-141	-120			
	V9-V1		80	65	50	65			
	V5-V9	-50	-100	-75	-105	-115			
	BU9-BU12	-134	-134	-134	-134	-134			
	BU6-BU9	80	80	80	80	80			
	RU9-RU1		-1060	-1045	-1110	-1060			
	RU5-RU9	-210	-295	-285	-280	-275			

基差数据跟踪

信达期货能化组交流群，即将成立啦！
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2020年03月02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
PVC	6200	-20.00		-60.00	-60.00		-0.9%	
EG	4300	20.00		-67.00	-16.00		-1.5%	
PE	6750	50.00		-125.00	-90.00		-1.8%	
PTA	4160	30.00		-142.00	-16.00		-3.2%	
PP	6750	0.00		-232.00	-127.00		-3.3%	
甲醇	1970	-10.00		-75.00	-13.00		-3.5%	

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；

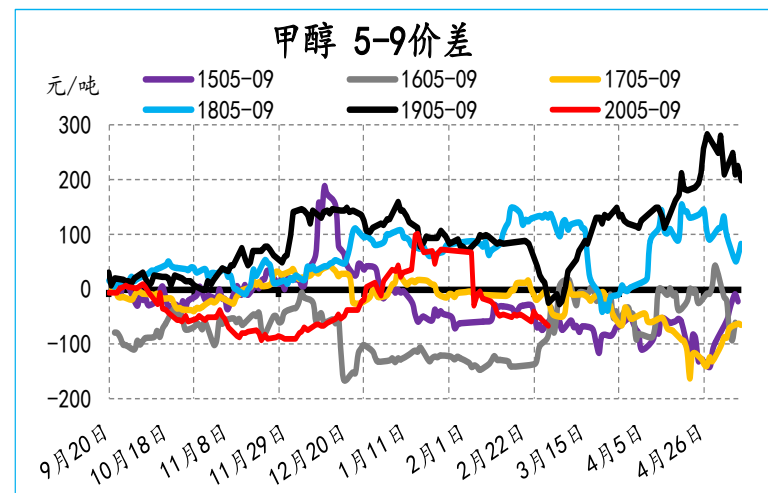
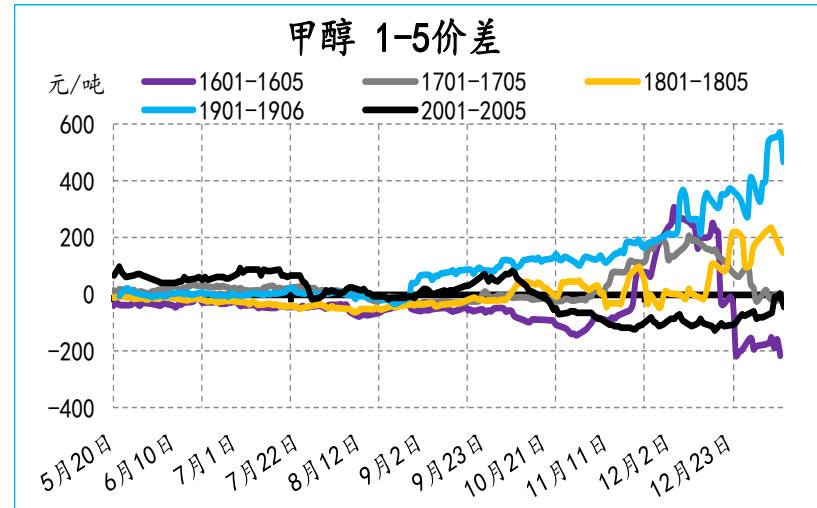
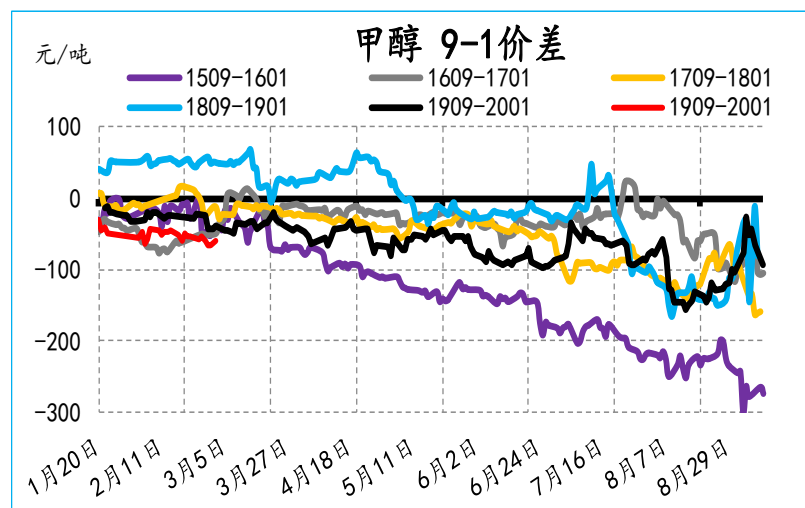
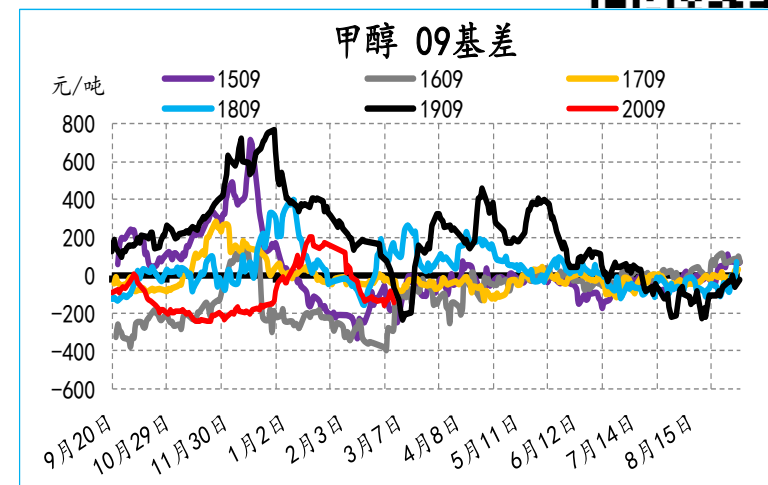
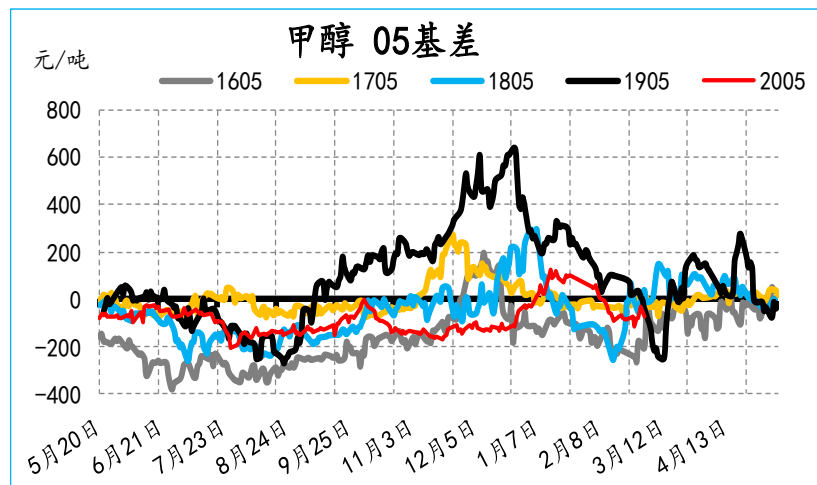
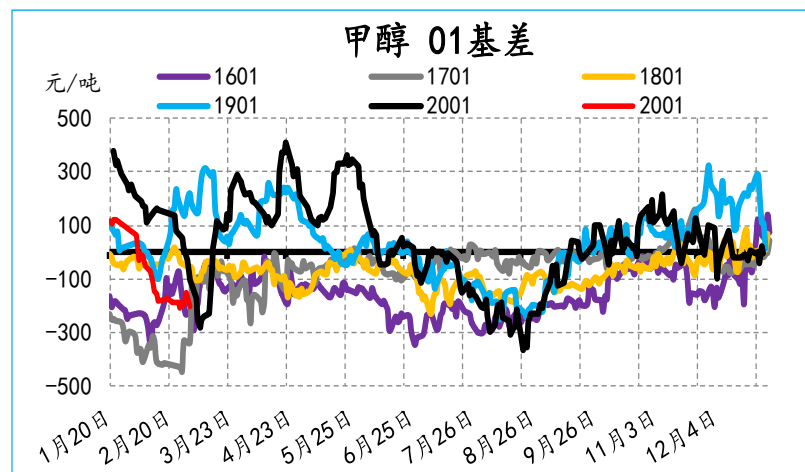
注3：主力合约为5月。

套利跟踪：甲醇

信达期货能化组交流群，即将成立啦！

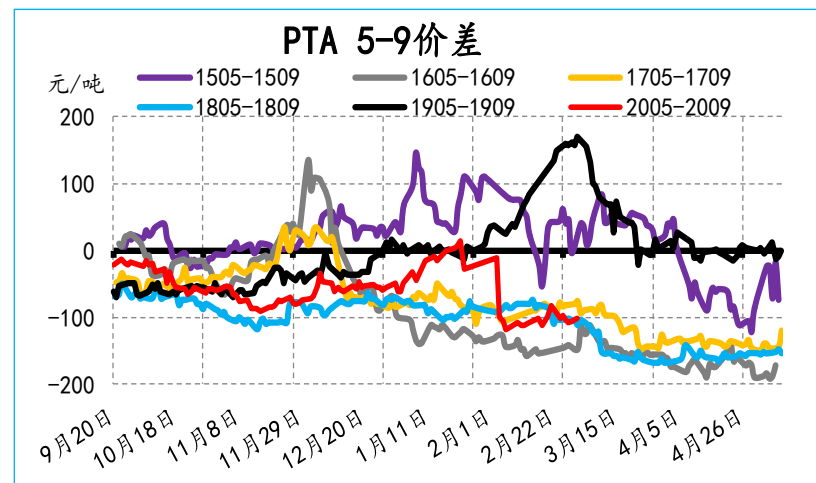
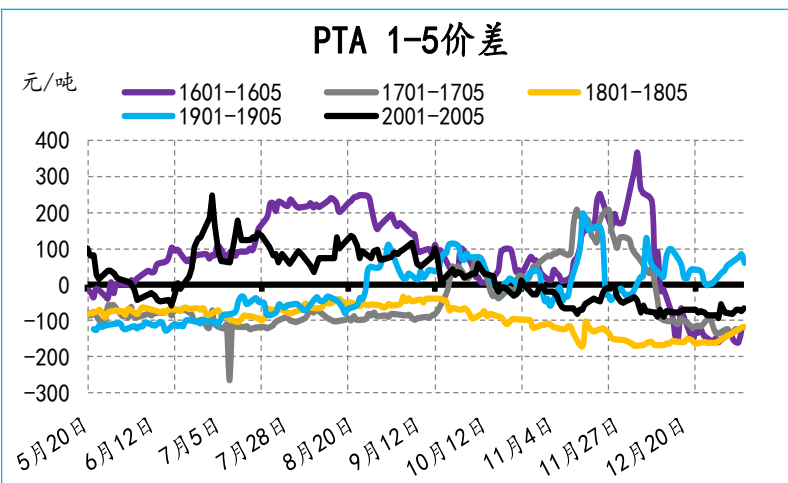
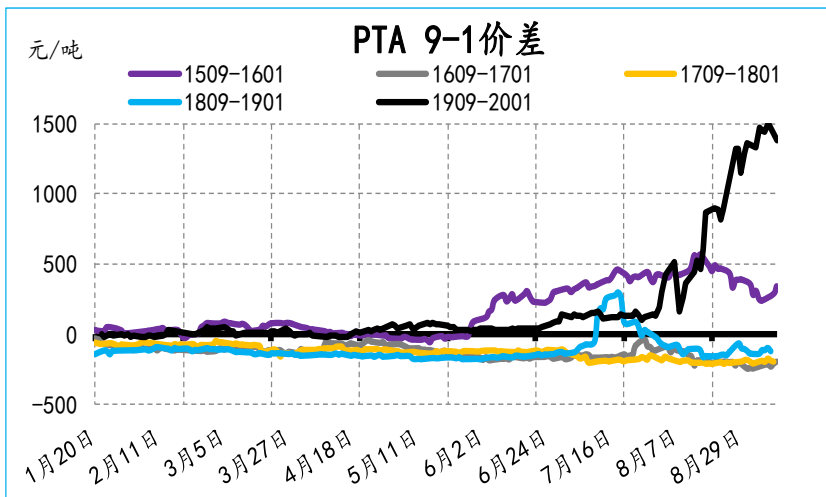
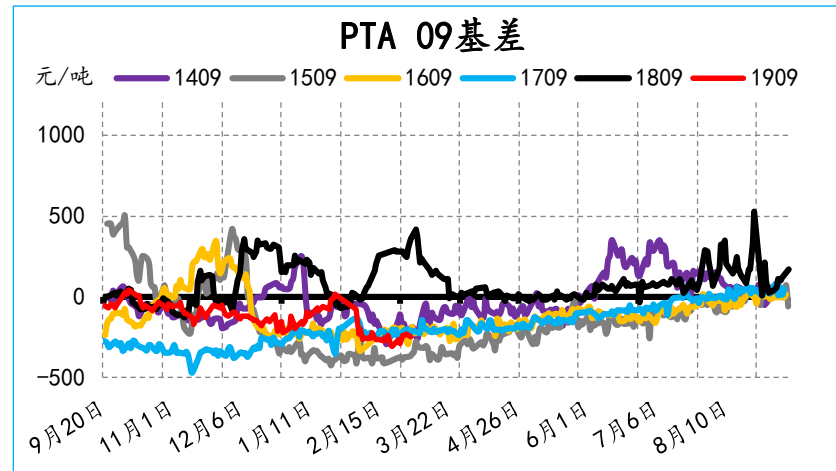
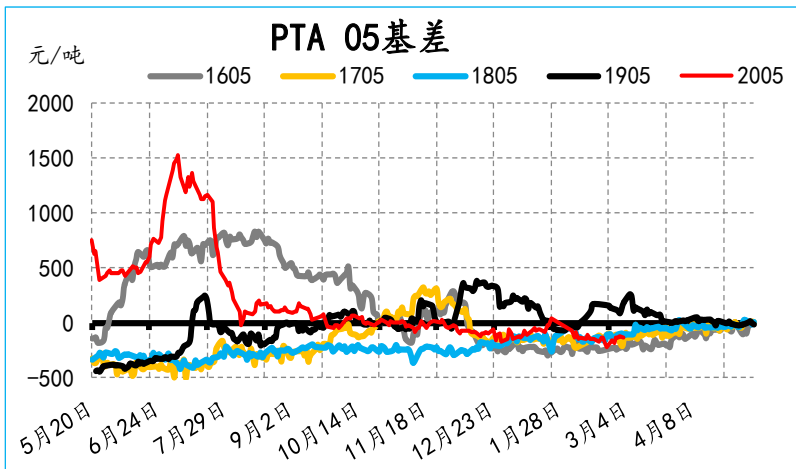
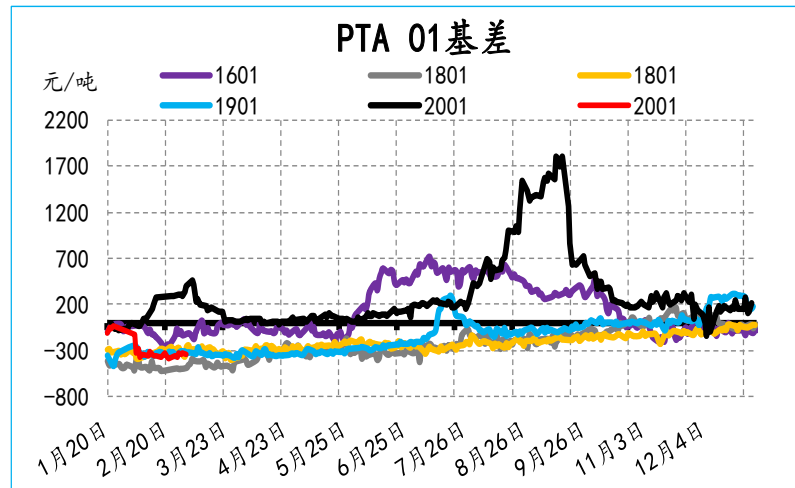
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套利跟踪：PTA

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



套利跟踪：PE

信达期货能化组交流群，即将成立啦！

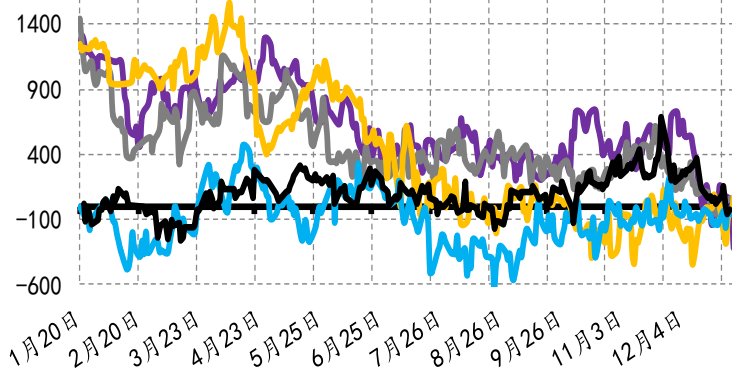
快向“能化小精灵”申请吧！

微信号：hanbb360



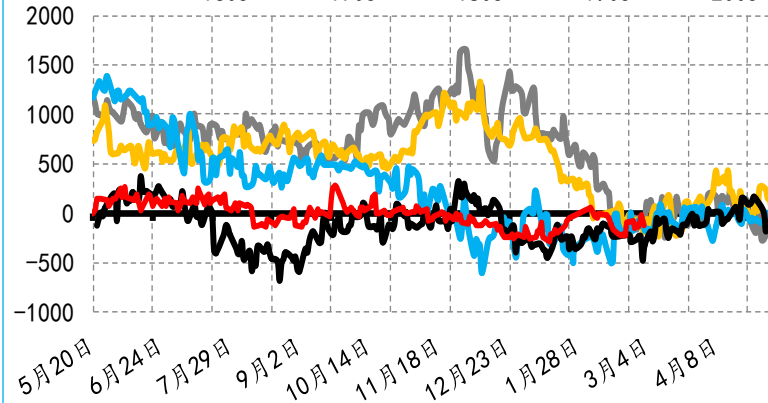
L 01基差

元/吨 1601 1701 1801 1901 2001



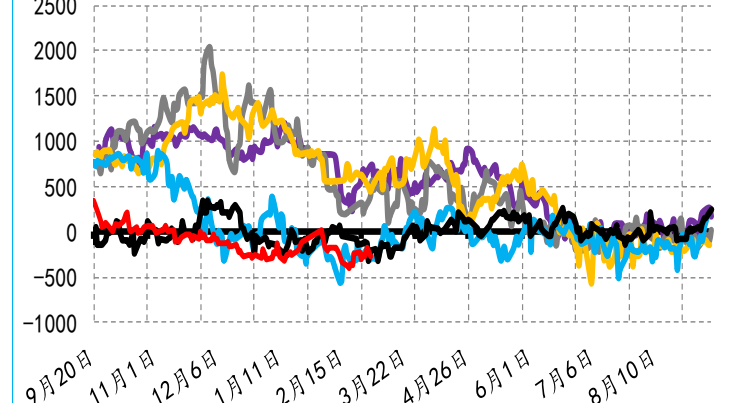
L 05基差

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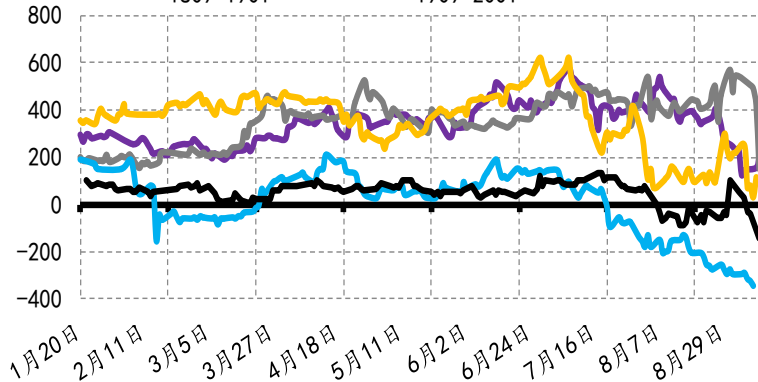
L 09基差

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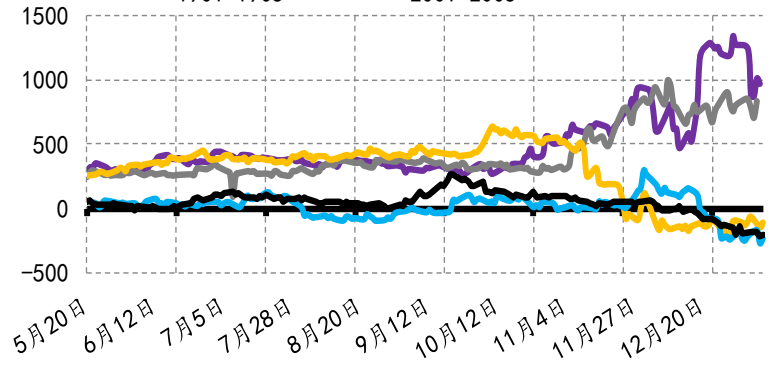
L 9-1价差

元/吨 1509-1601 1609-1701 1709-1801 1809-1901 1909-2001



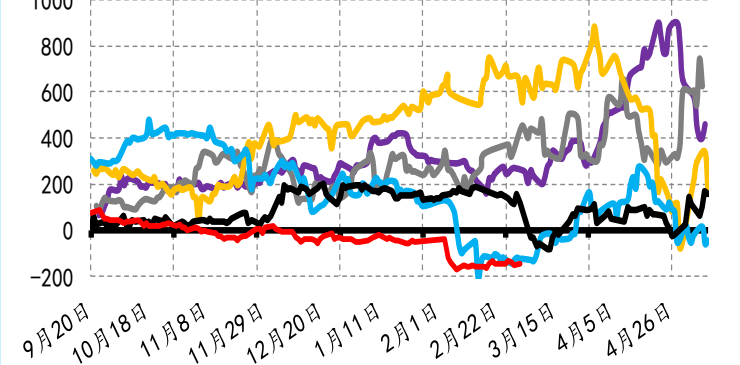
L 1-5价差

元/吨 1601-1605 1701-1705 1801-1805 1901-1905 2001-2005



L 5-9价差

元/吨 1505-1509 1605-1609 1705-1709 1805-1809 1905-1909 2005-2009



套利跟踪：PP

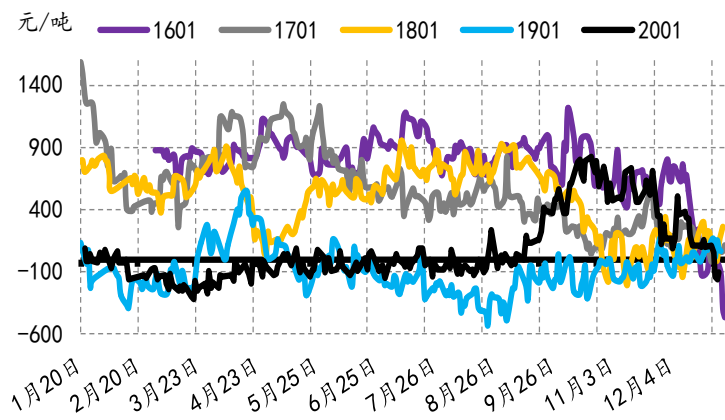
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

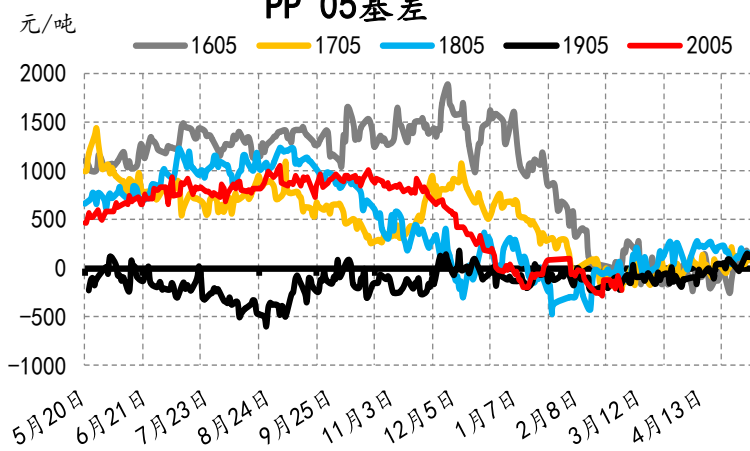
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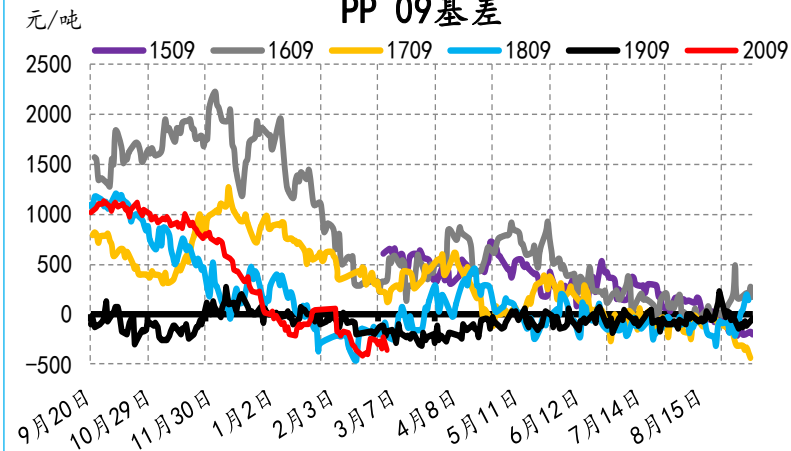
PP 01基差



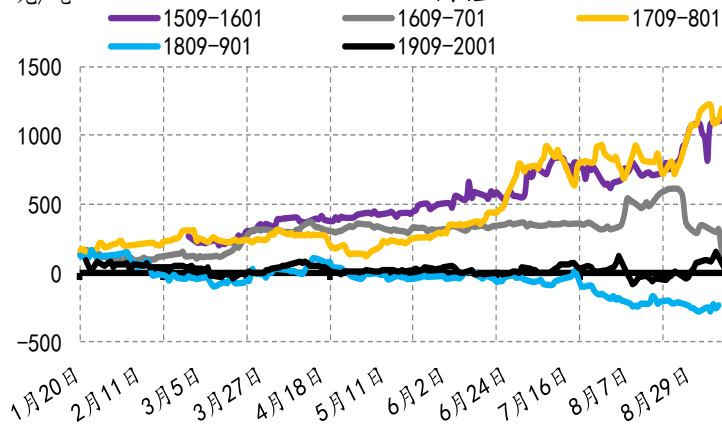
PP 05基差



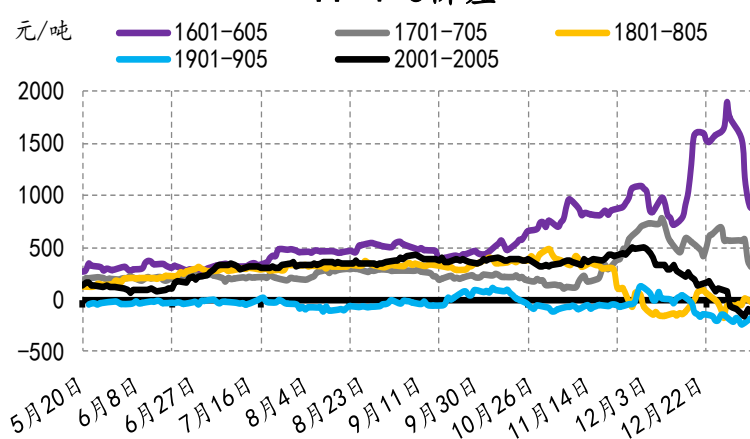
PP 09基差



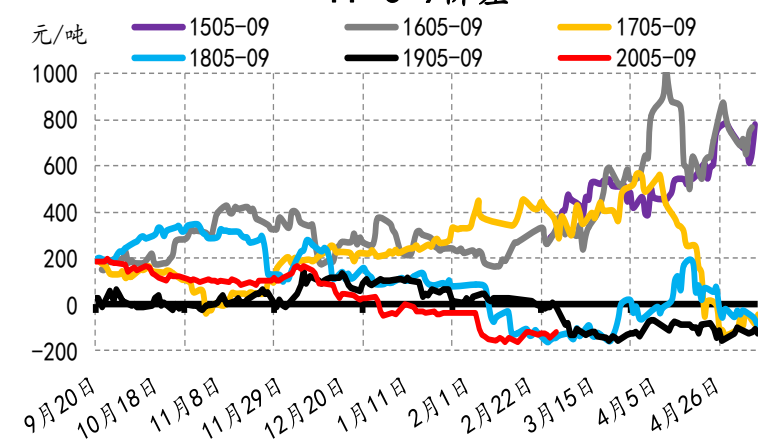
PP 9-1价差



PP 1-5价差



PP 5-9价差



套利跟踪：PVC

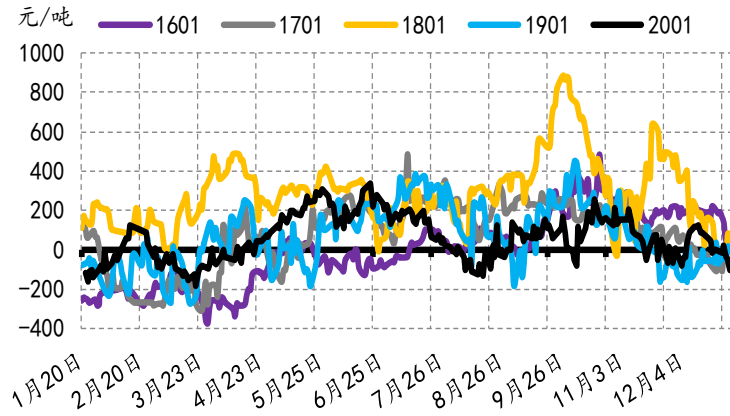
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

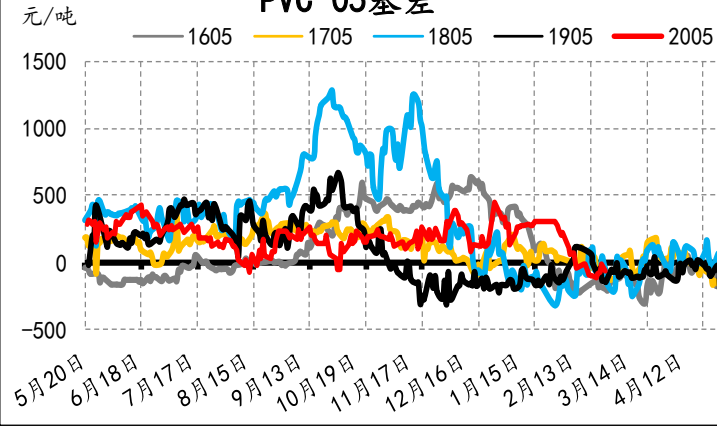
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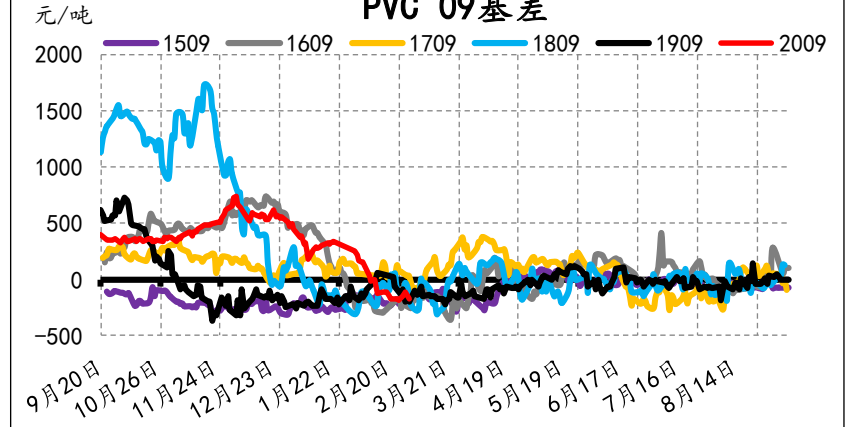
PVC 01基差



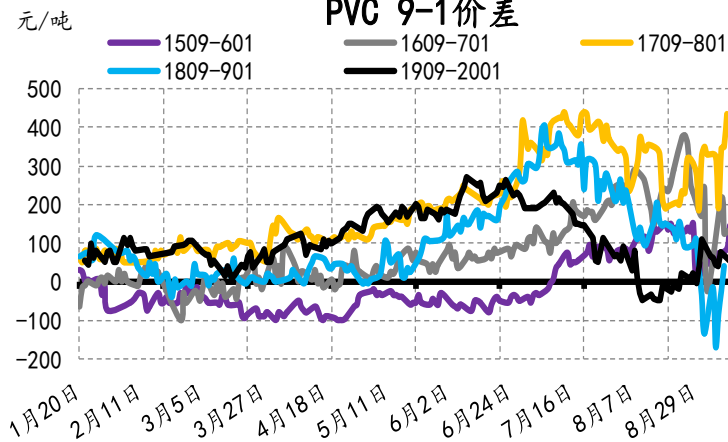
PVC 05基差



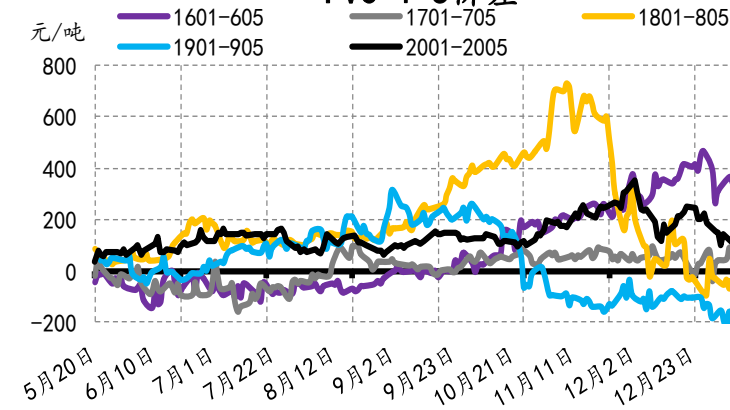
PVC 09基差



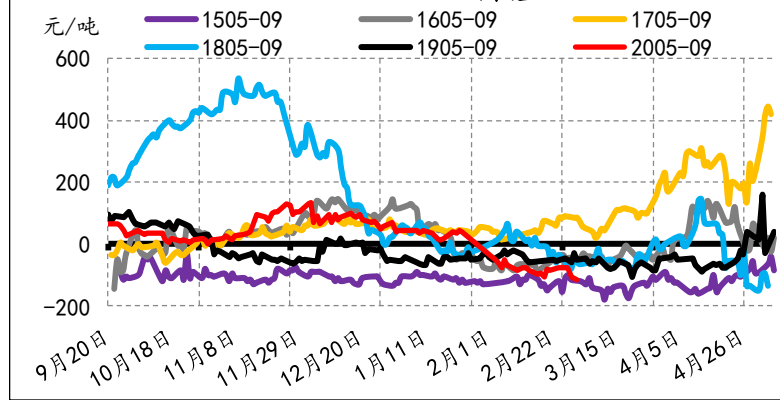
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

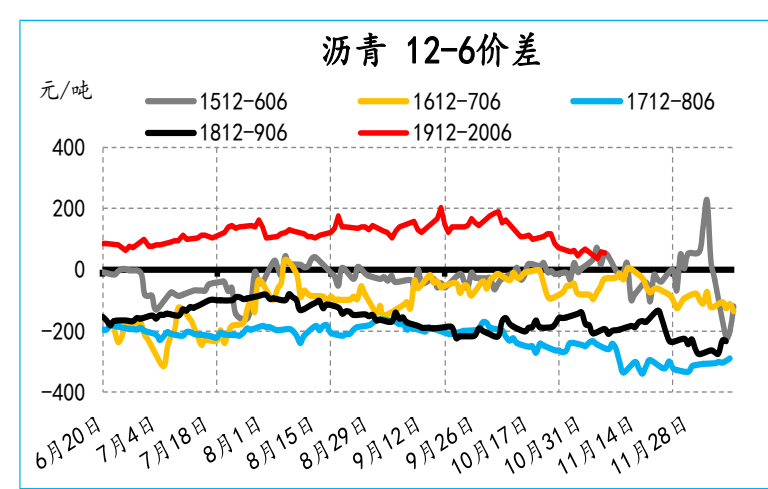
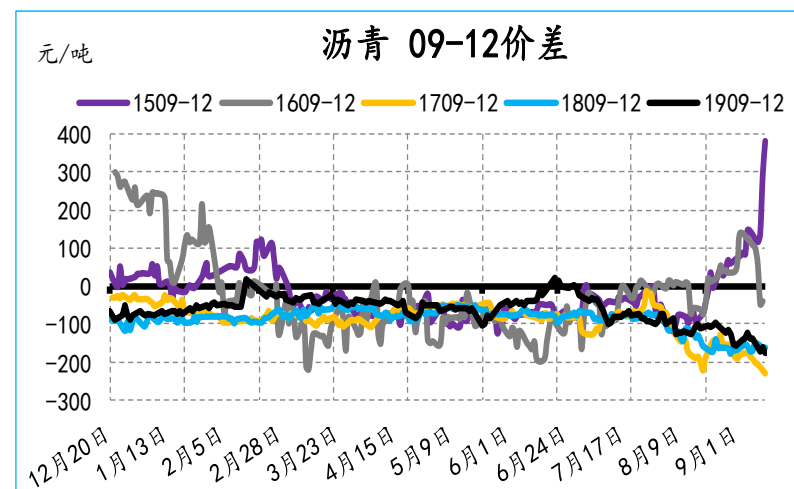
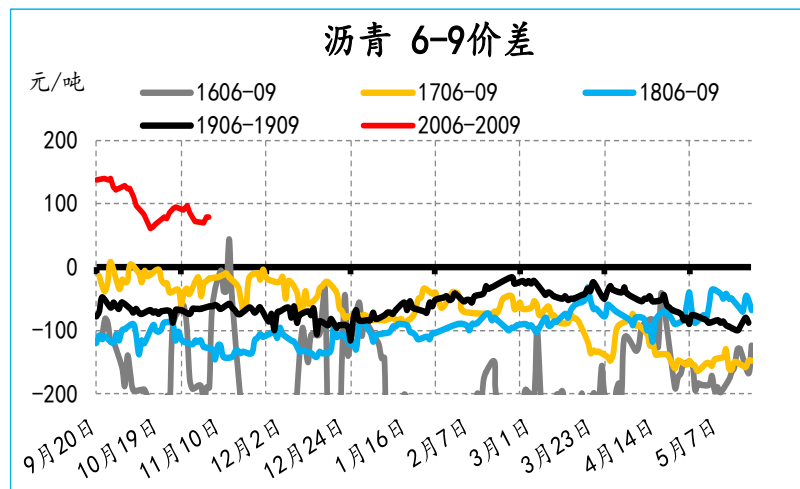
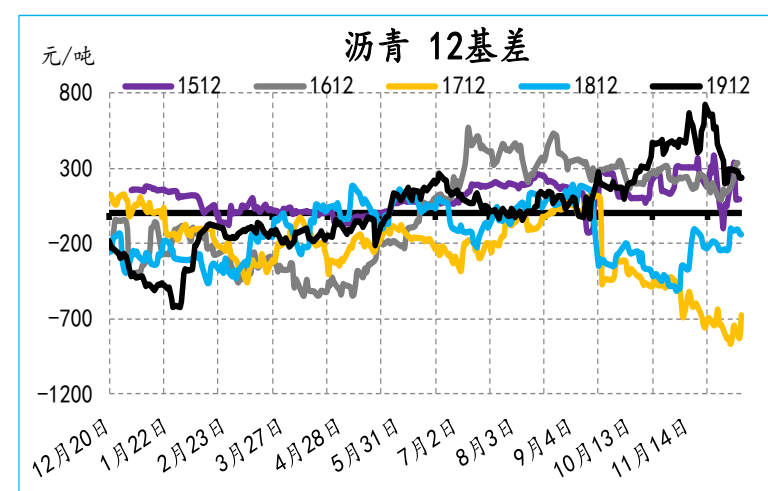
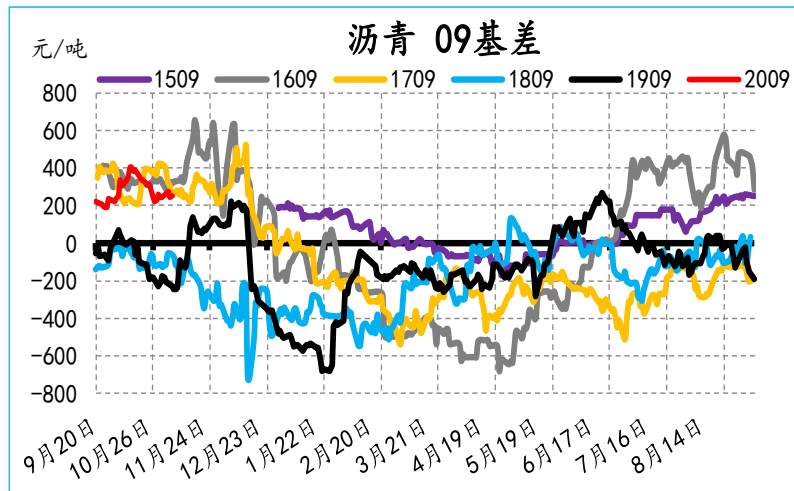
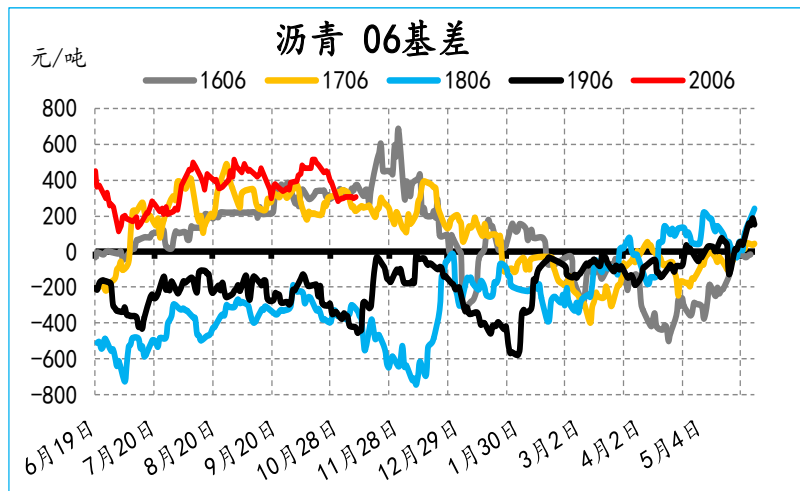


套利跟踪：沥青

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



套利跟踪：橡胶

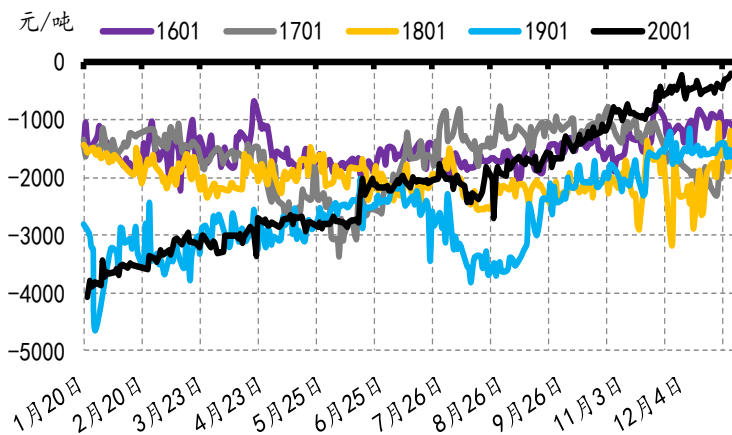
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

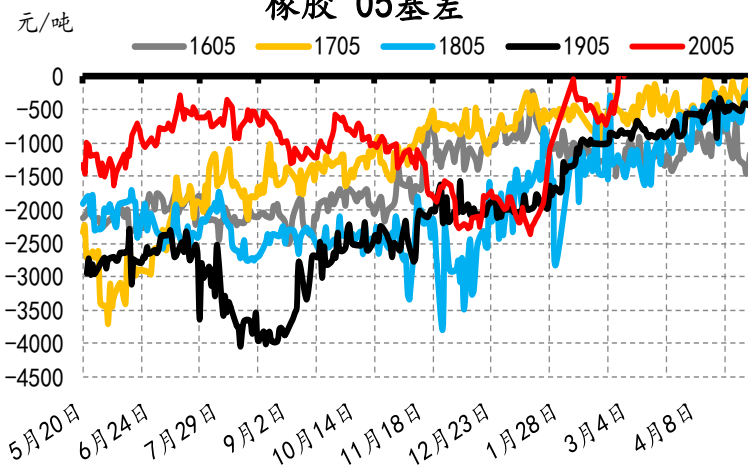
微信号：hanbb360



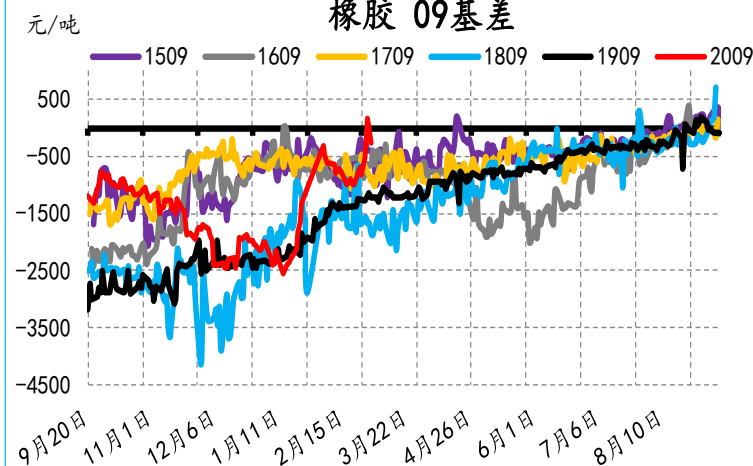
橡胶 01基差



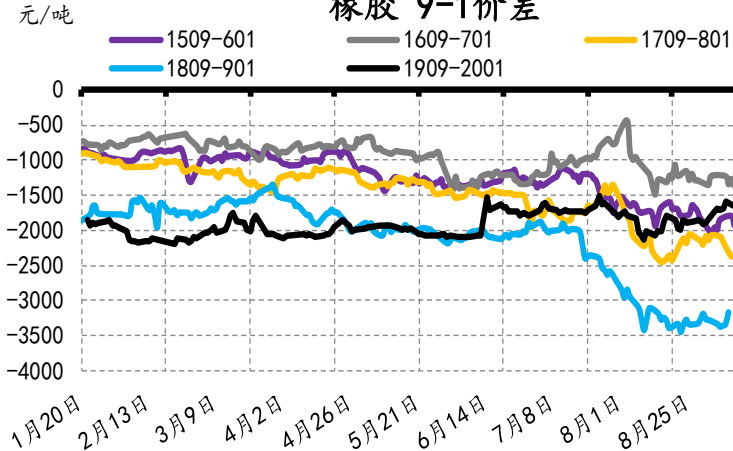
橡胶 05基差



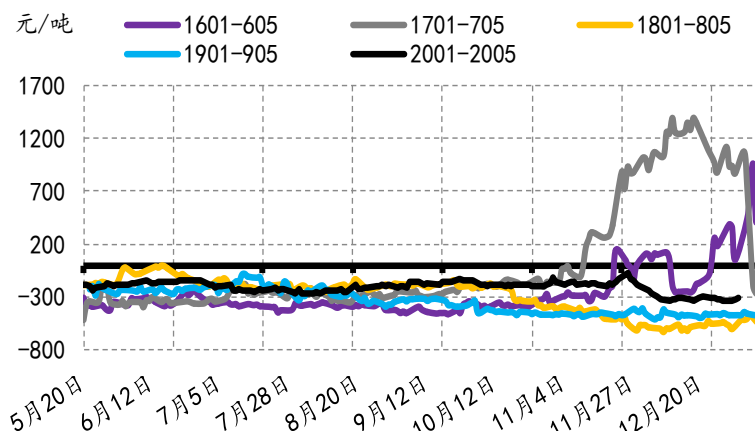
橡胶 09基差



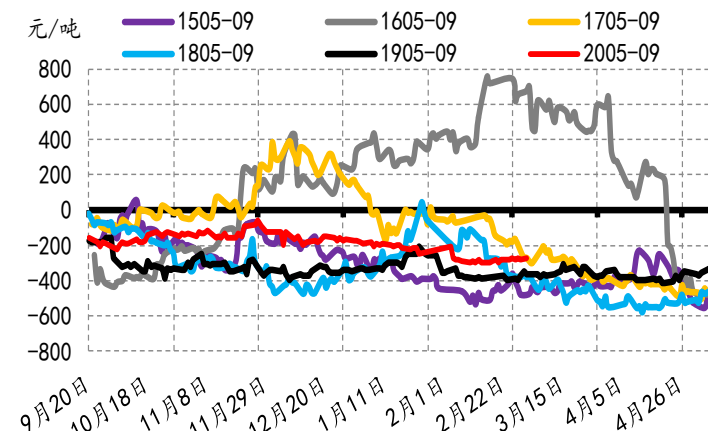
橡胶 9-1价差



橡胶 1-5价差



橡胶 5-9价差

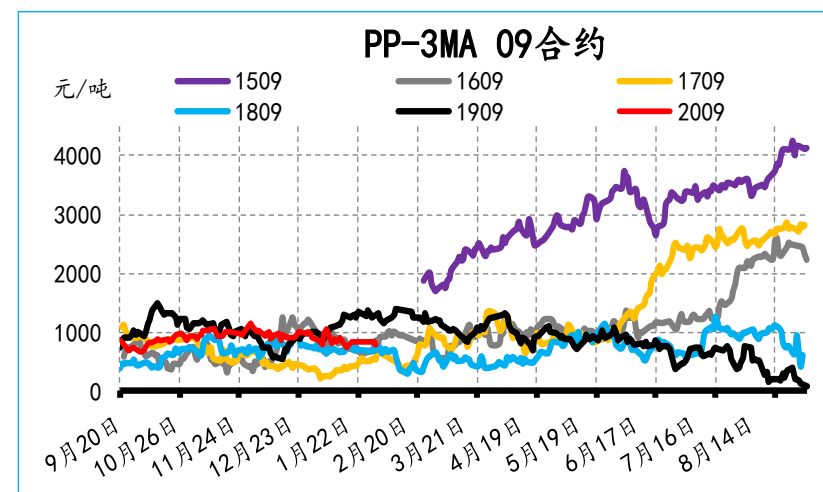
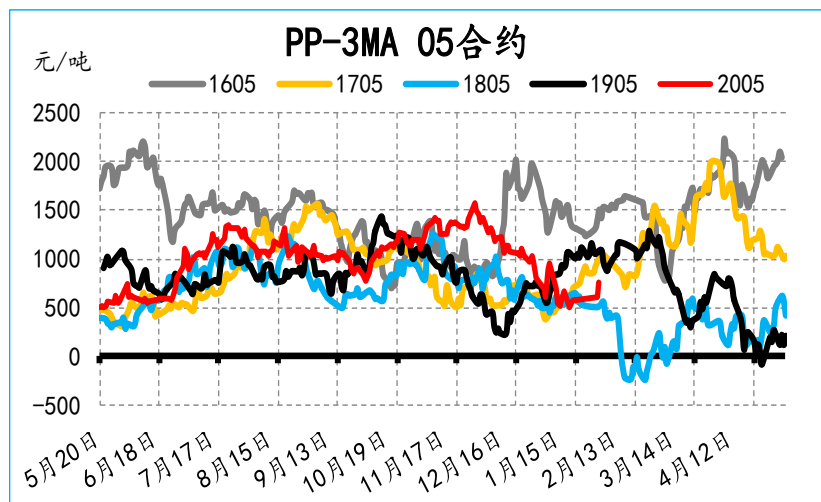
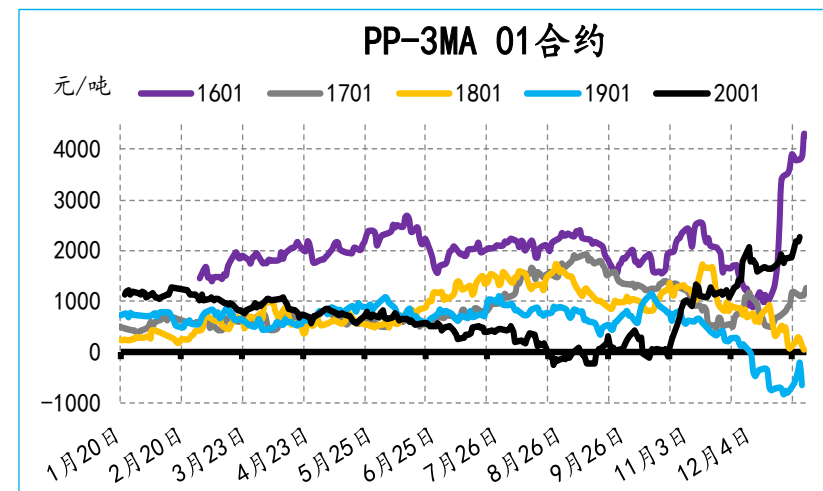
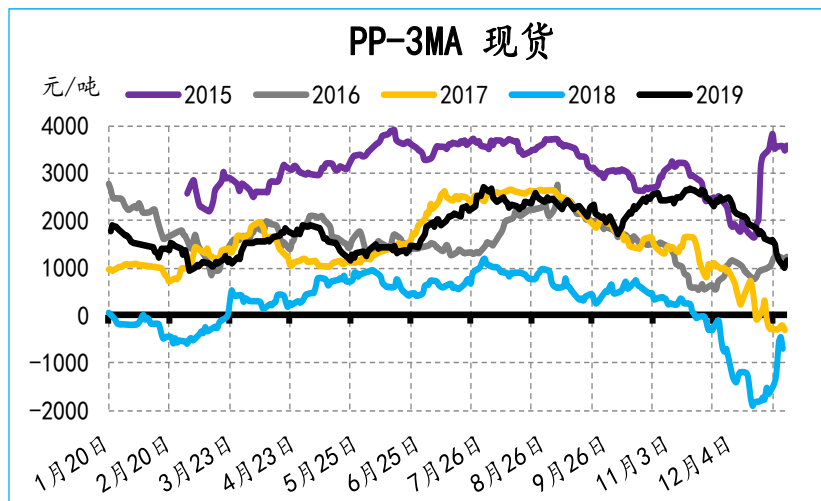


跨品种：PP-3MA

信达期货能化组交流群，即将成立啦！

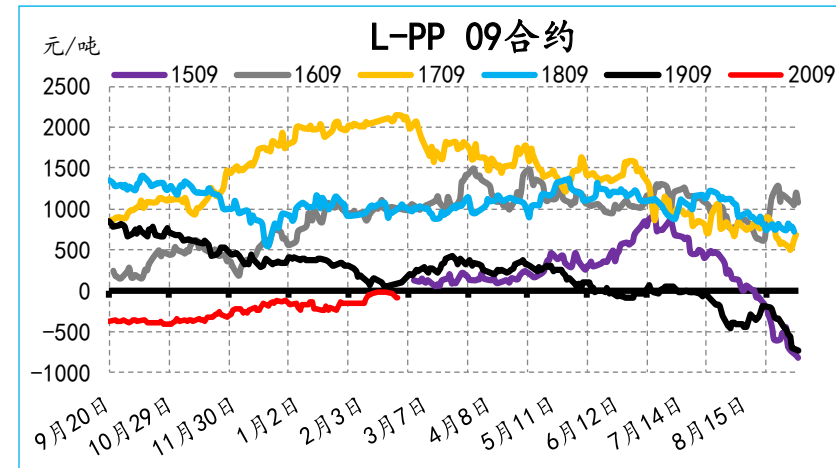
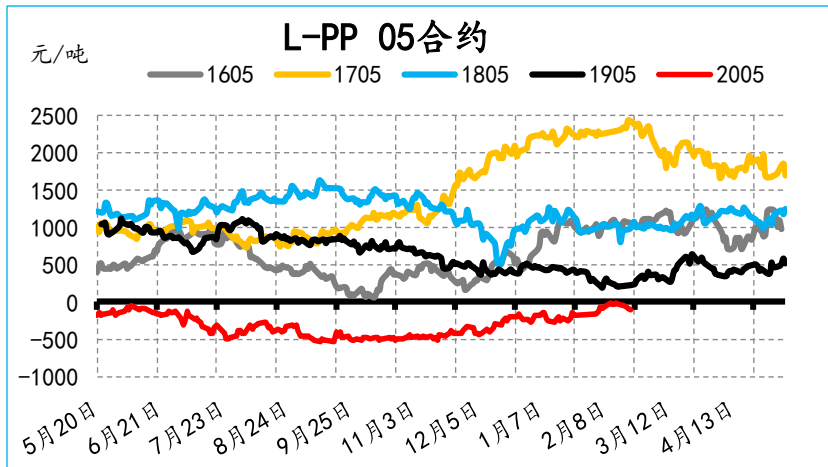
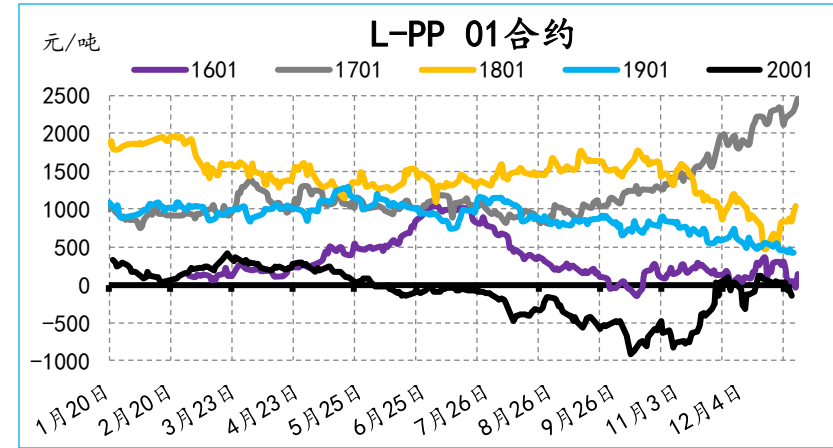
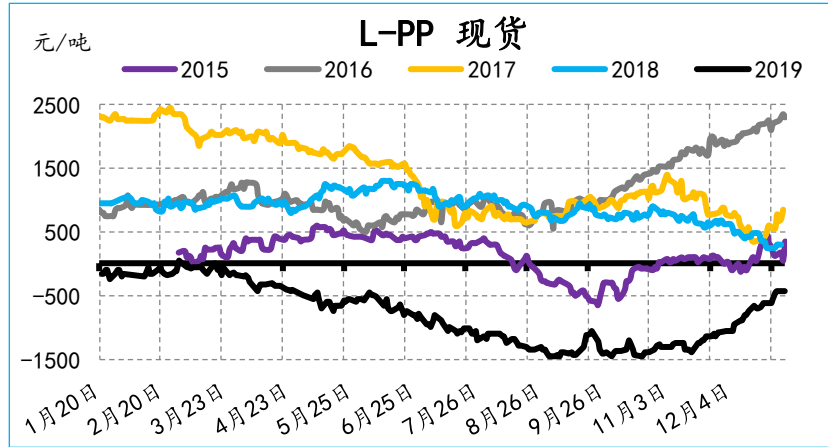
快向“能化小精灵”申请吧！

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跨品种：塑料-PP

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

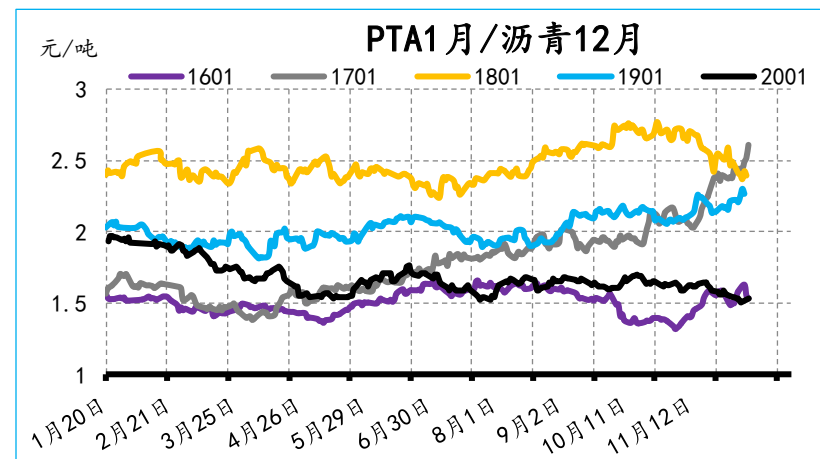
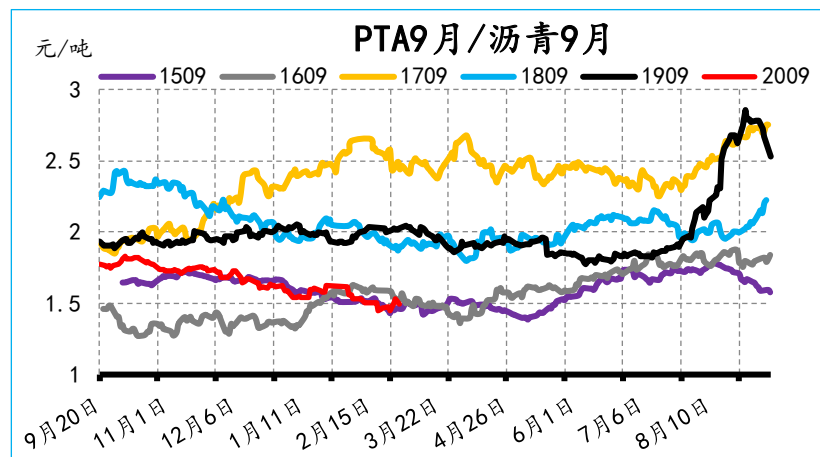
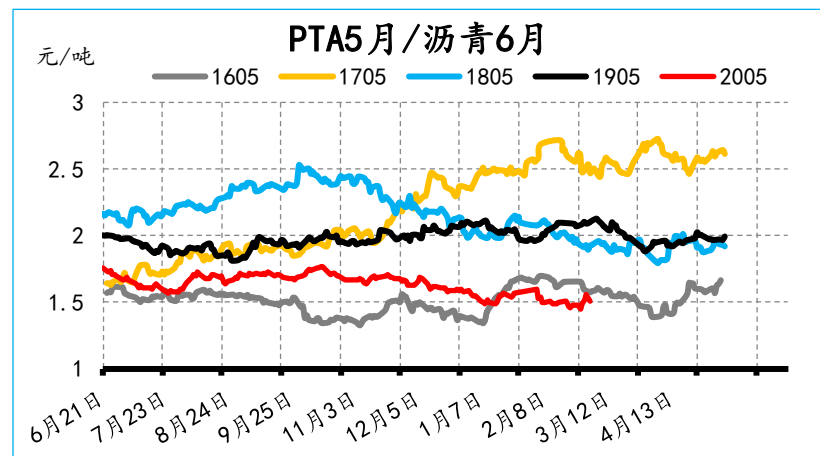
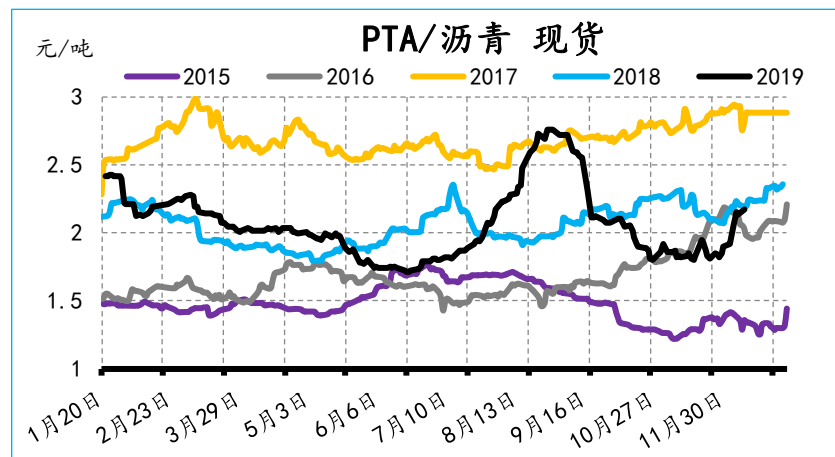


跨品种：PTA/沥青

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

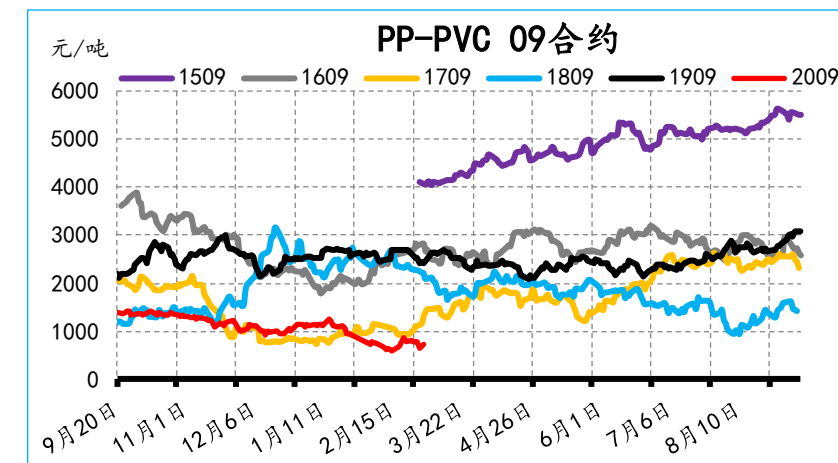
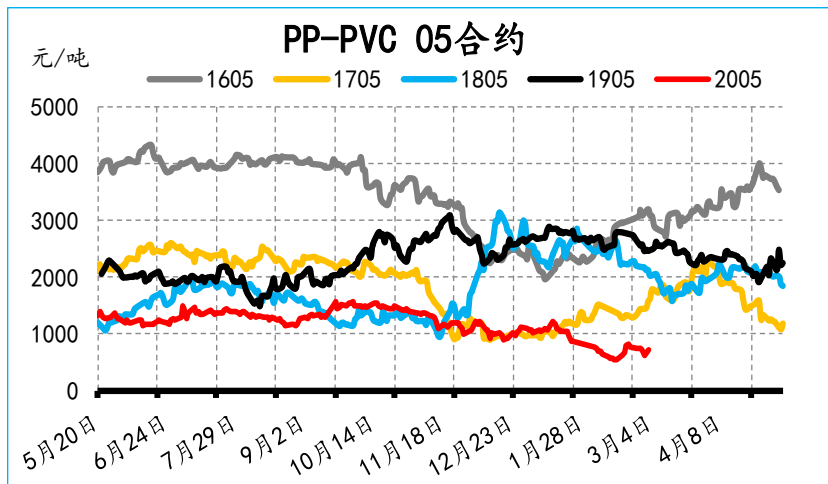
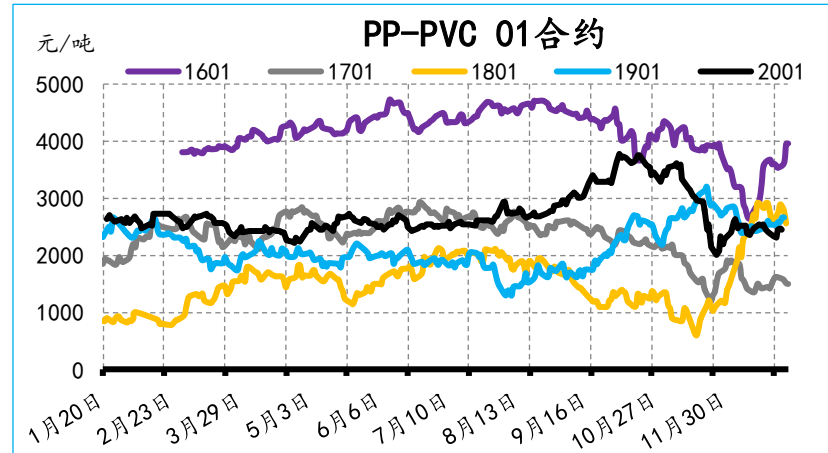
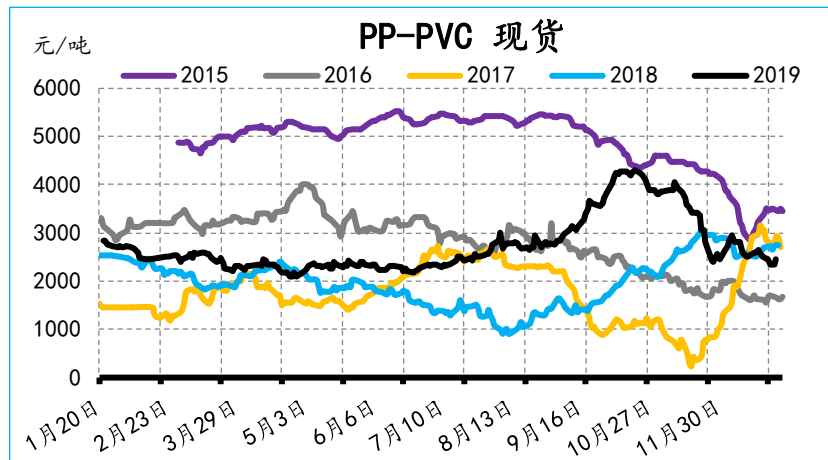


跨品种：PP-PVC

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

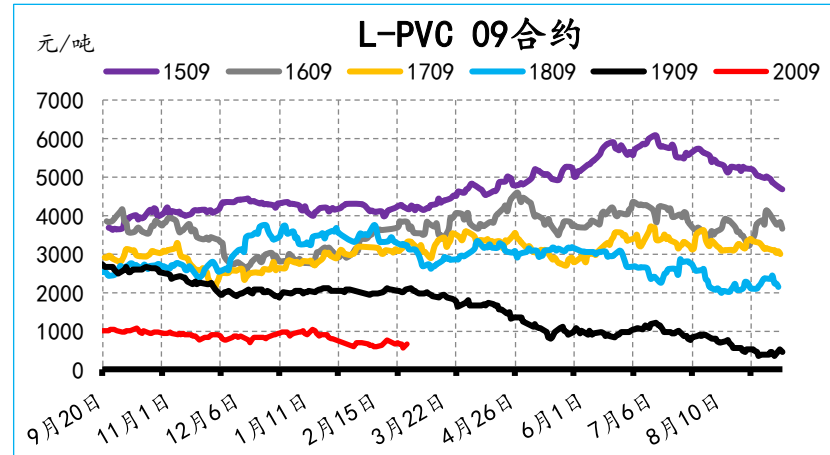
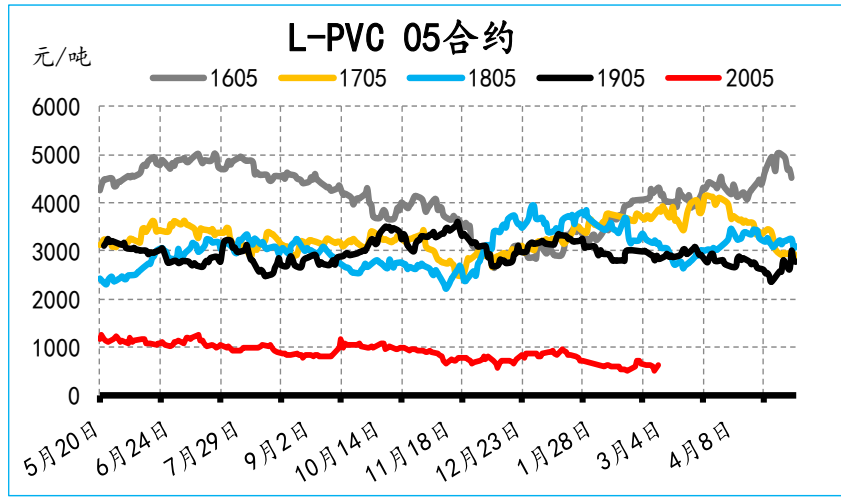
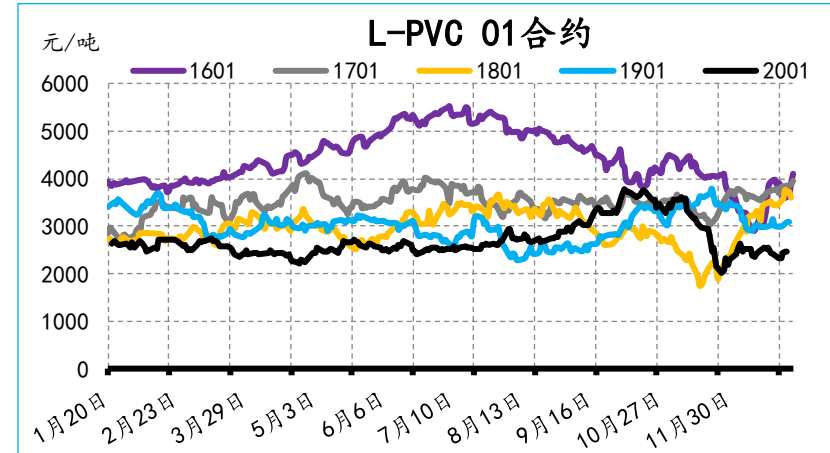
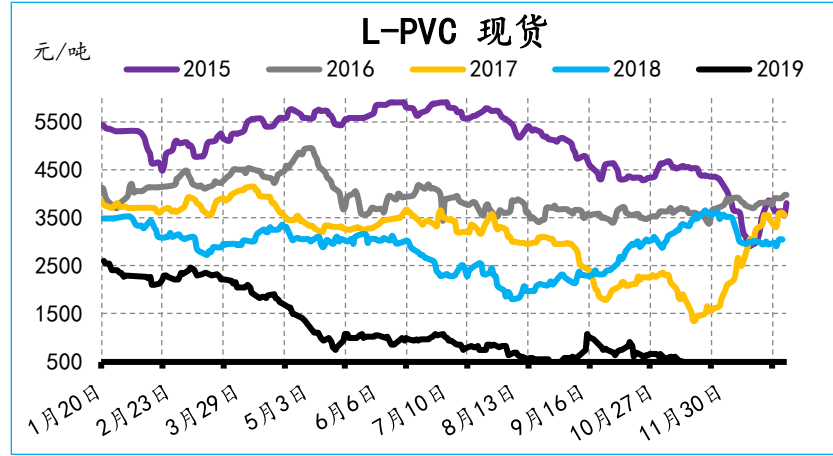


跨品种：塑料-PVC

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



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