

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



策略组合		20日前	10日前	5日前	昨日	今日	近一个月走势图	建议
		5月20日	6月3日	6月11日	6月18日	6月19日		
跨期	MA9-MA1		-54	-56	-46	-43		
	MA5-MA9	-16	3	12	-10	-17		
	TA9-TA1		194	240	284	360		
	TA5-TA9	-314	-202	-216	-242	-300		
	L9-L1		95	85	85	100		
	L5-L9	-130	-115	-100	-85	-115		
	PP9-PP1		279	372	352	365		
	PP5-PP9	-403	-388	-470	-450	-470		
	V9-V1		200	195	180	190		
	V5-V9	-210	-290	-325	-260	-265		
	BU9-BU12	72	132	134	152	140		
	BU6-BU9	92	246	278	270	-234		
	RU9-RU1		-950	-930	-995	-995		
	RU5-RU9	1170	1130	1095	1150	1150		



信达期货
CINDA FUTURES

化工跨期套利跟踪

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投资咨询号：Z0012867

电话：0571-28132638

联系人：韩冰冰

从业资格号：F3047762

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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2019年06月19日期现结构图

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
PTA	5820	145.00		404.00	47.00		7.5%	
PP	8350	100.00		292.00	57.00		3.6%	
橡胶	12000	-200.00		140.00	-300.00		1.2%	
PE	7600	-20.00		40.00	-70.00		0.5%	
PVC	6680	50.00		25.00	55.00		0.4%	
甲醇	2330	20.00		-26.00	8.00		-1.1%	
EG	4380	70.00		-60.00	48.00		-1.4%	

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；

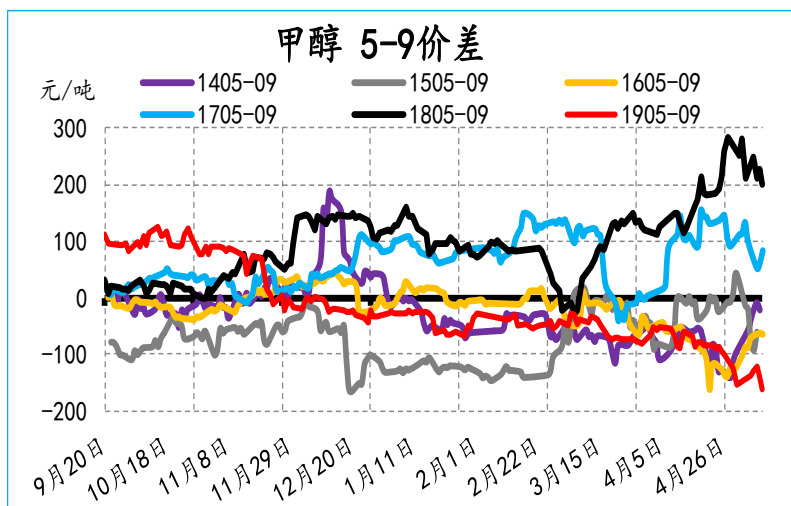
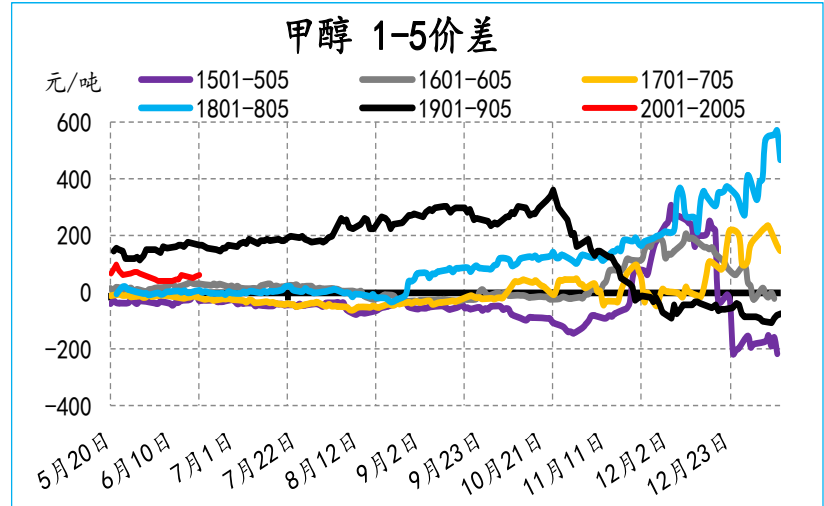
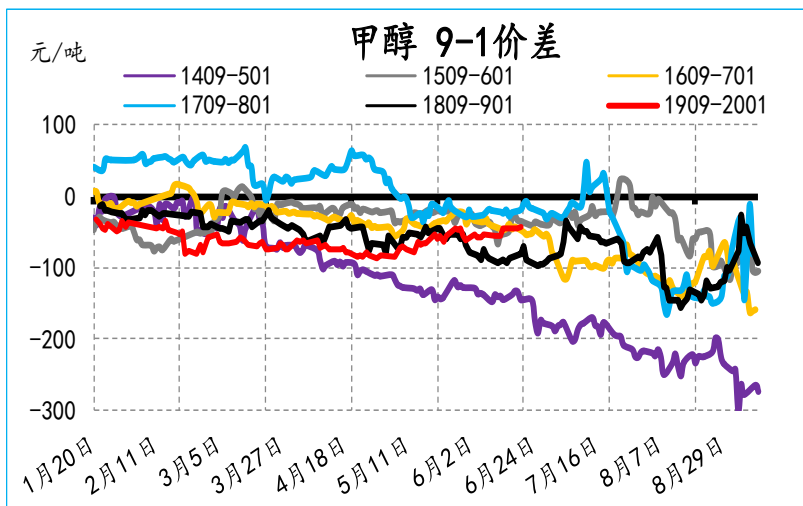
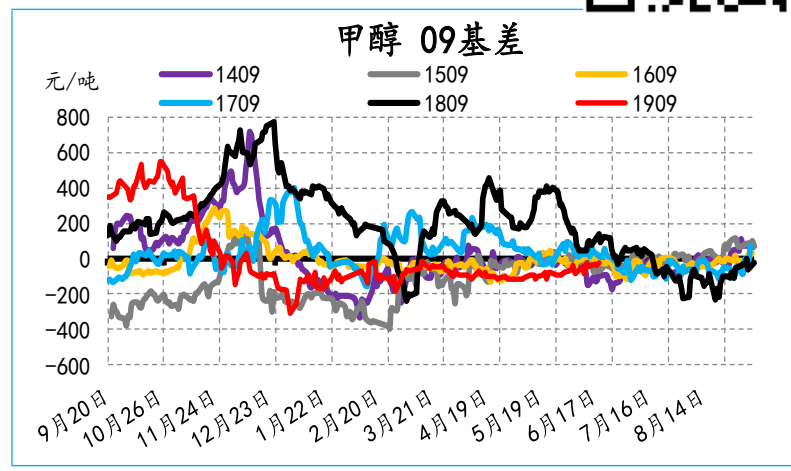
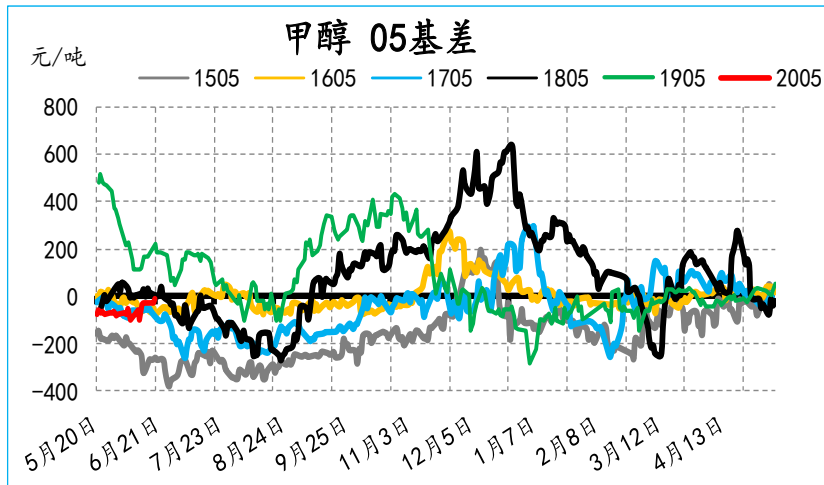
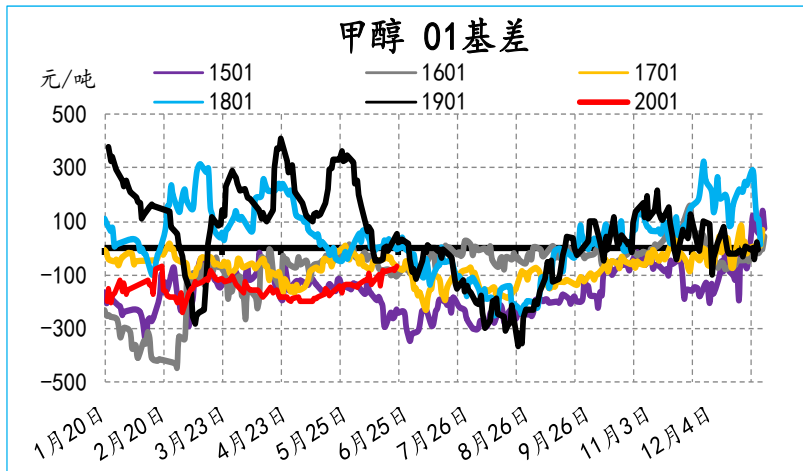
注3：主力合约均为9月。

套利跟踪：甲醇

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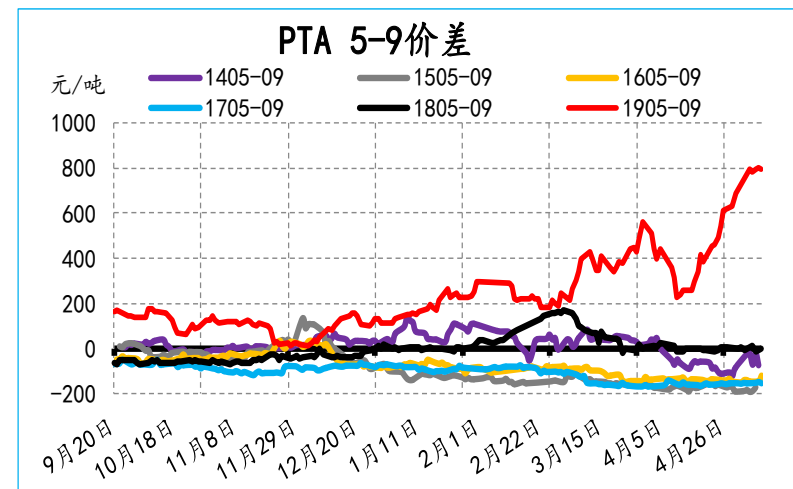
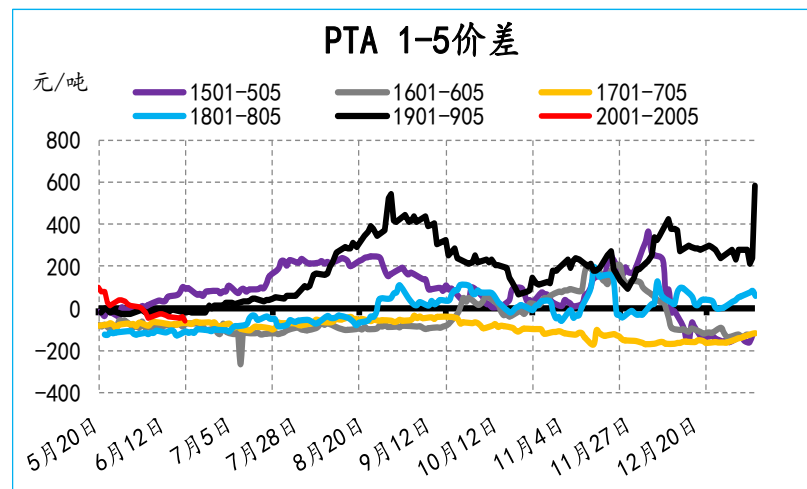
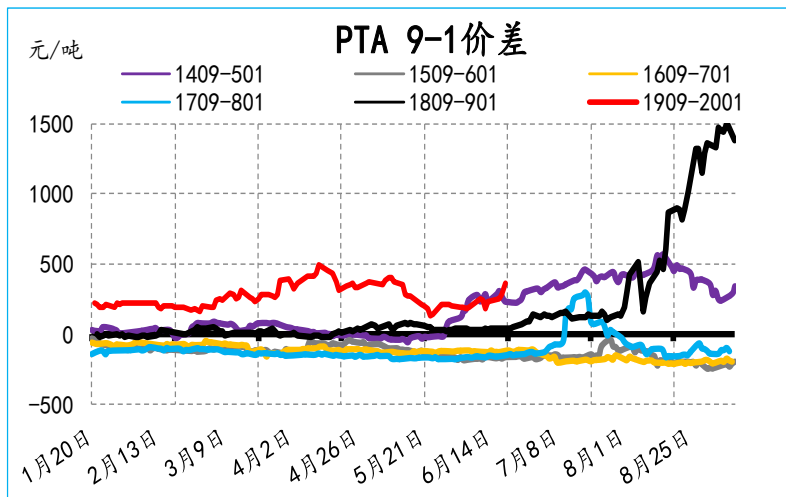
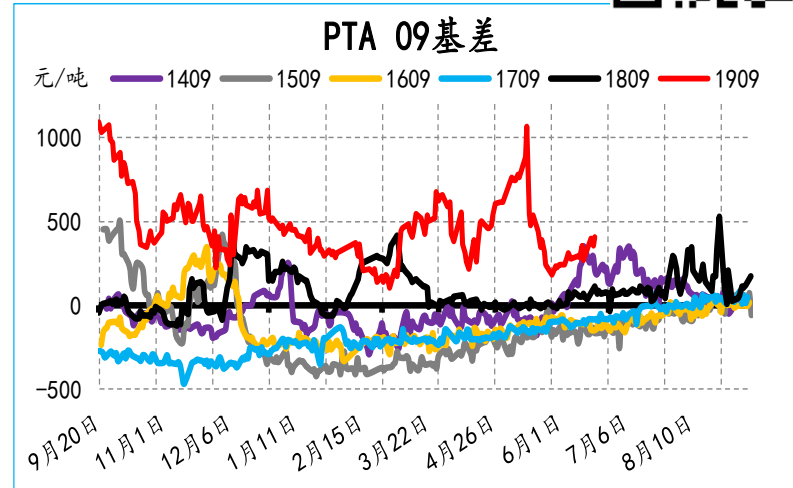
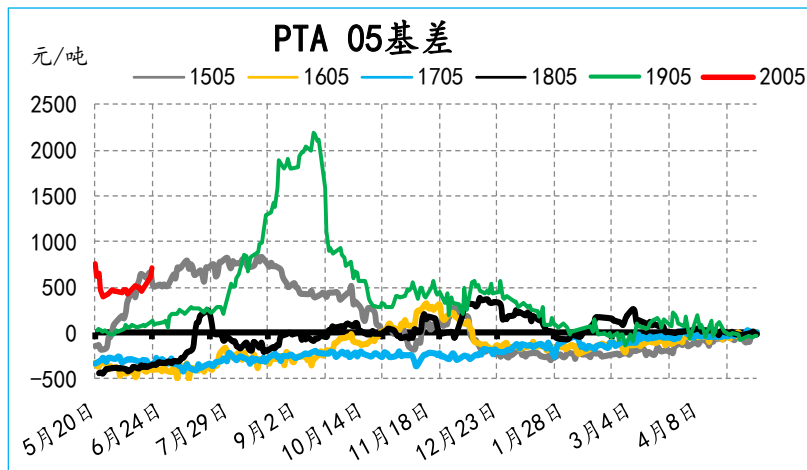
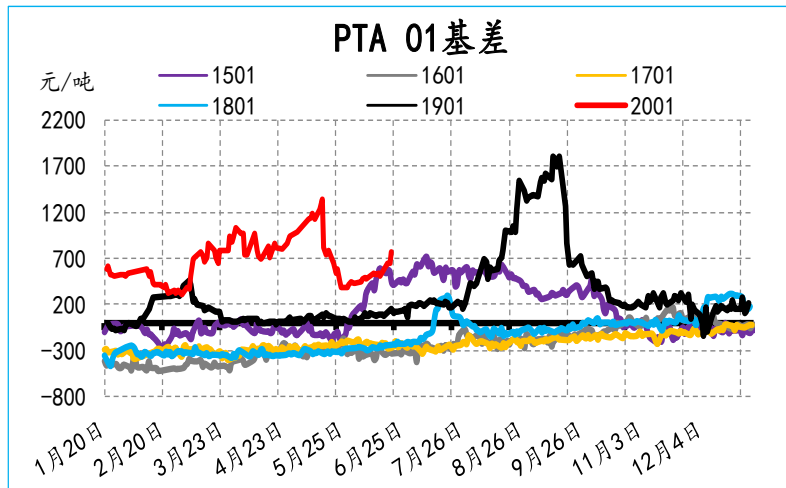


套利跟踪：PTA

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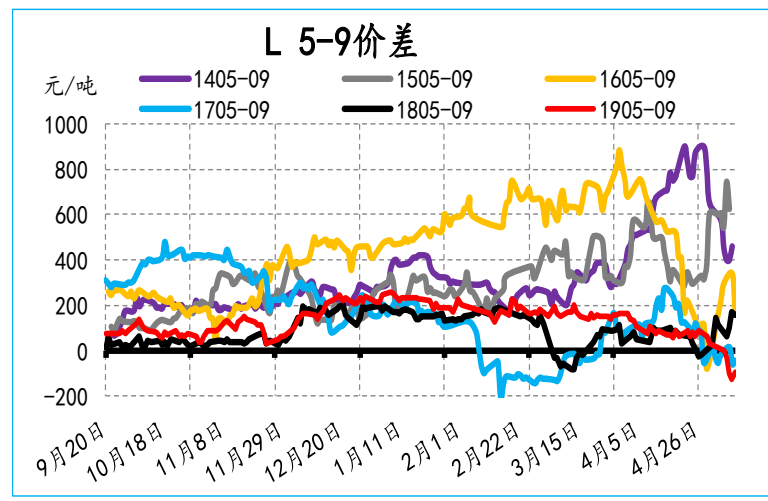
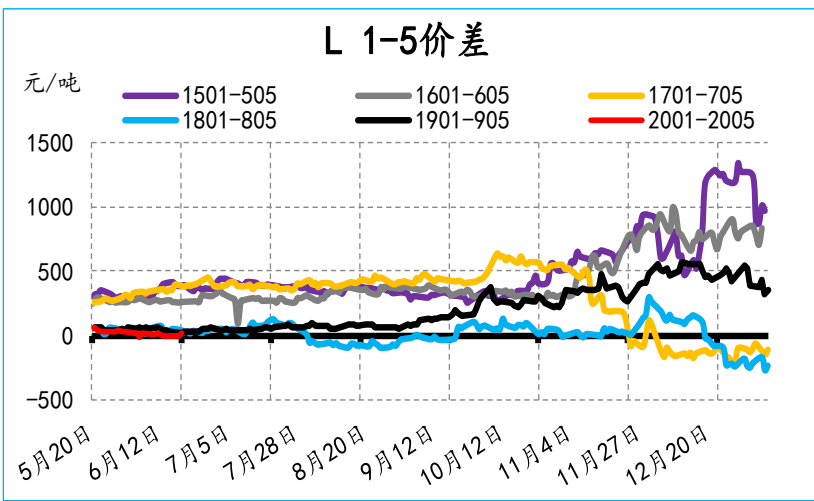
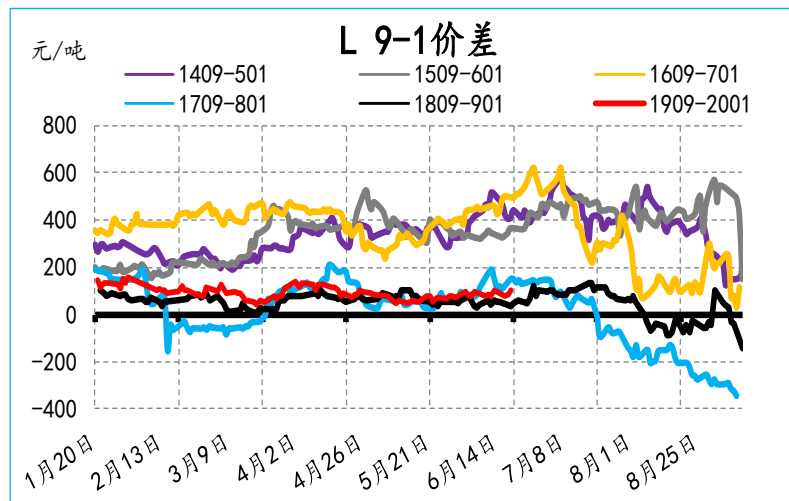
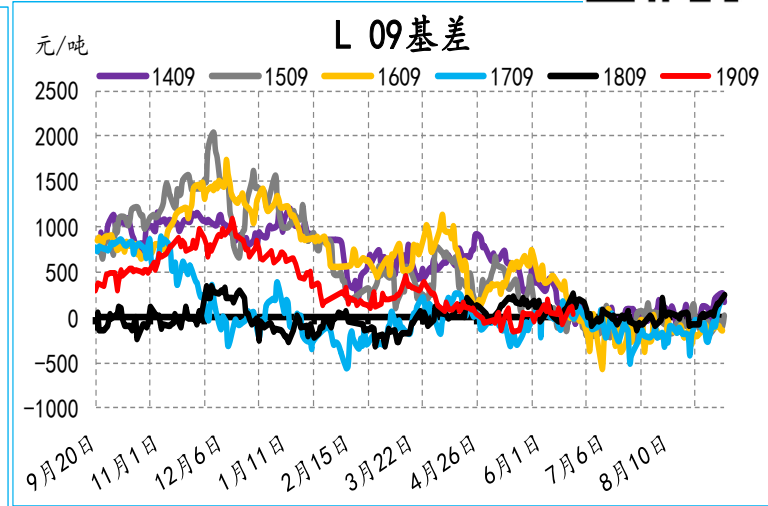
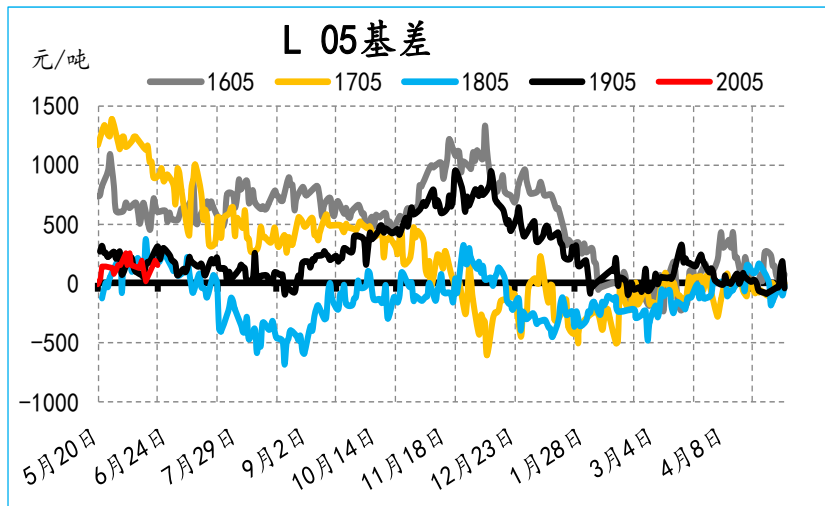
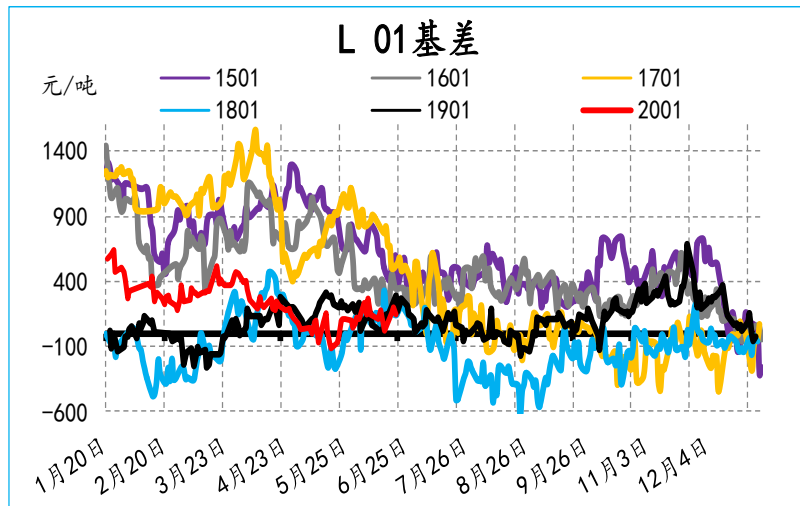


套利跟踪：PE

信达期货能化组交流群，即将成立啦！

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微信号：hanbb360

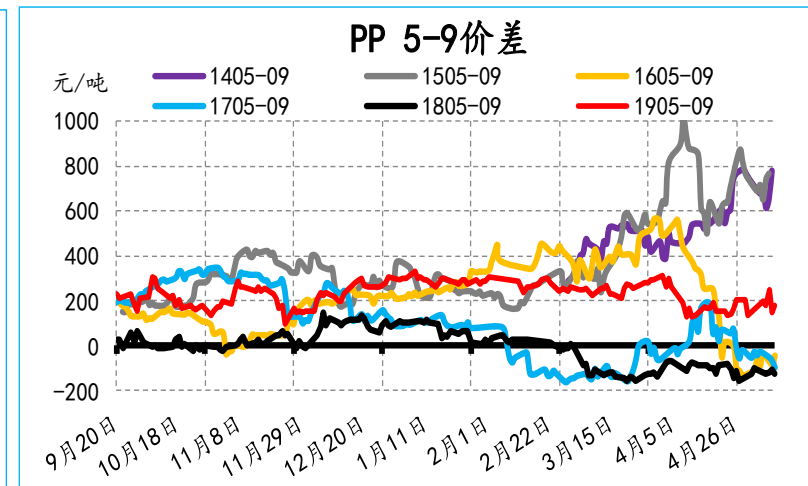
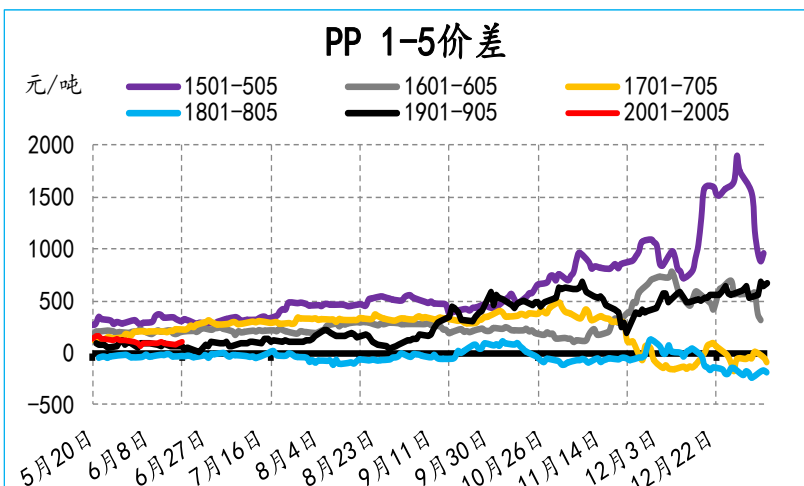
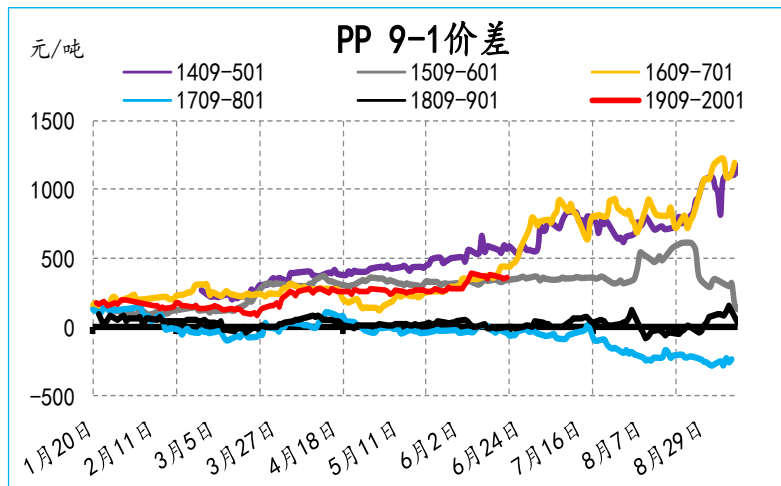
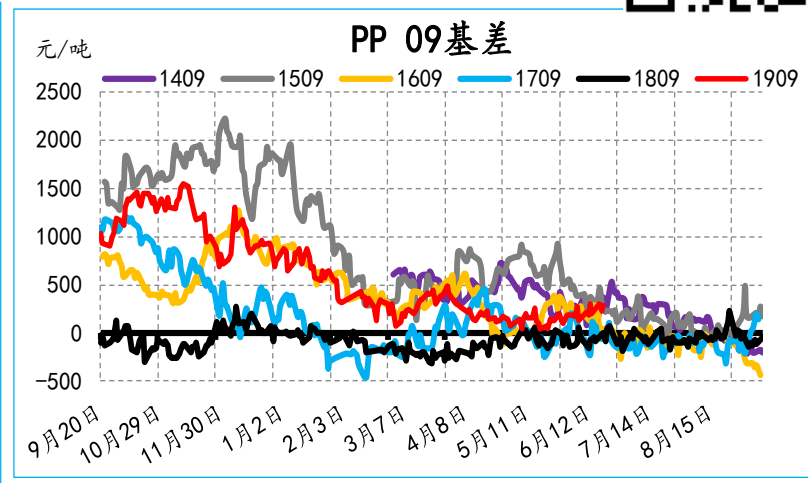
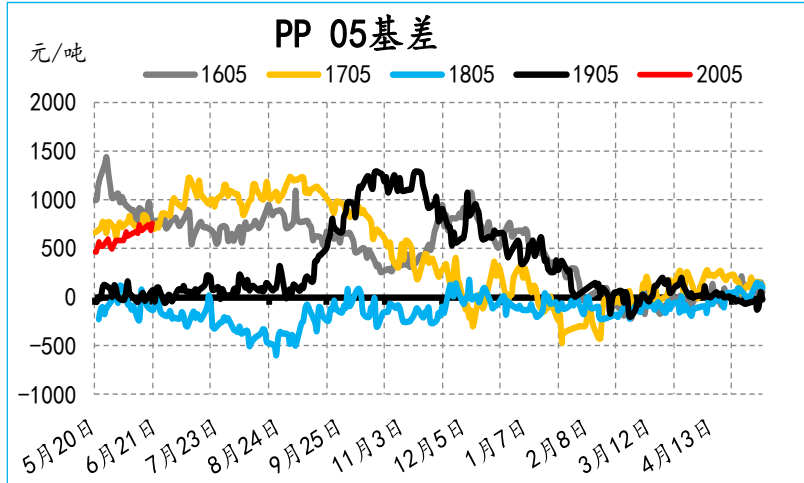
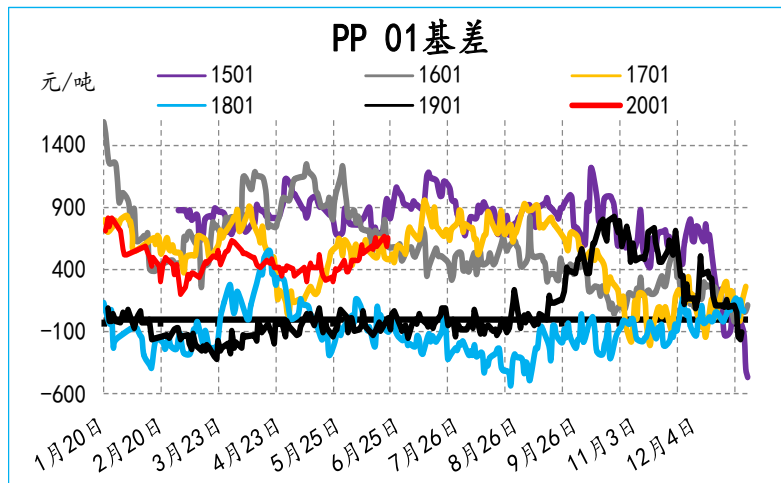


套利跟踪：PP

信达期货能化组交流群，即将成立啦！

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微信号：hanbb360

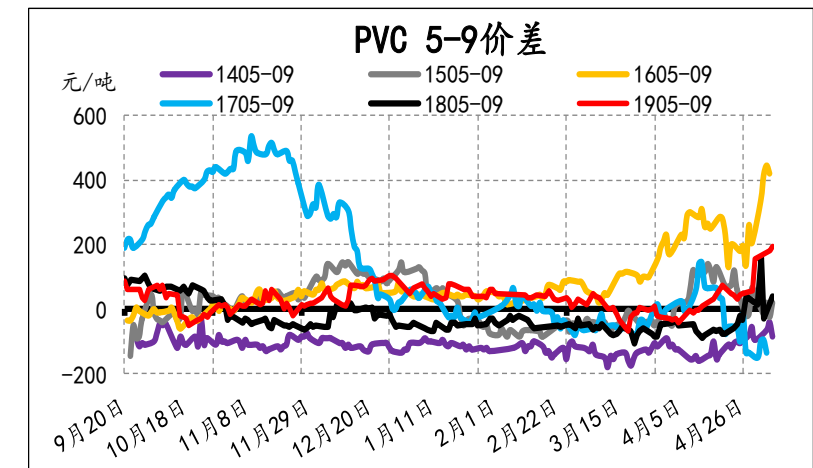
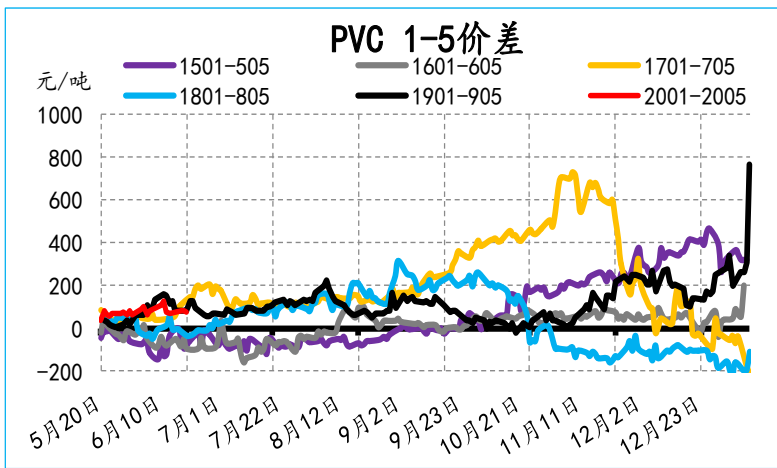
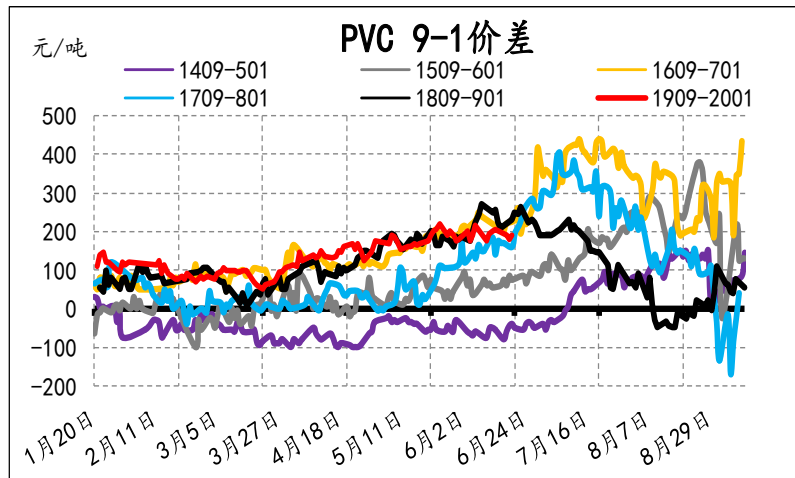
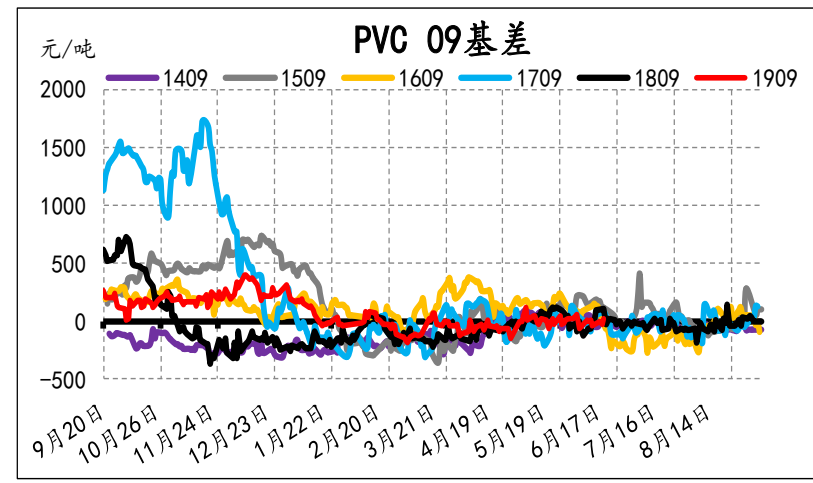
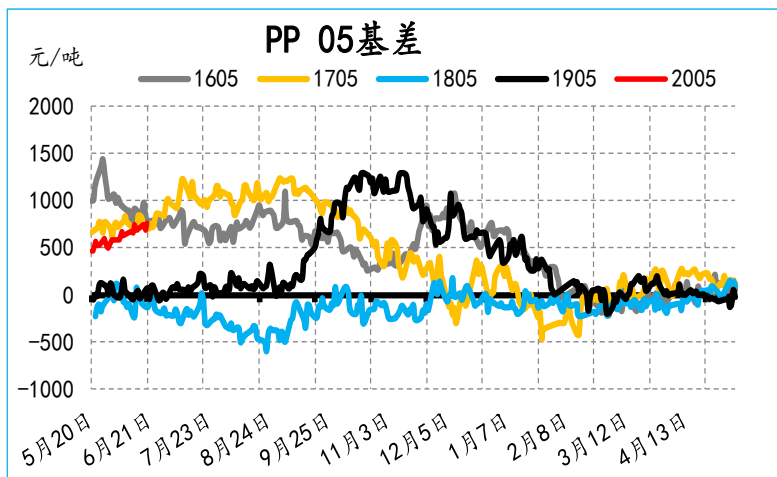
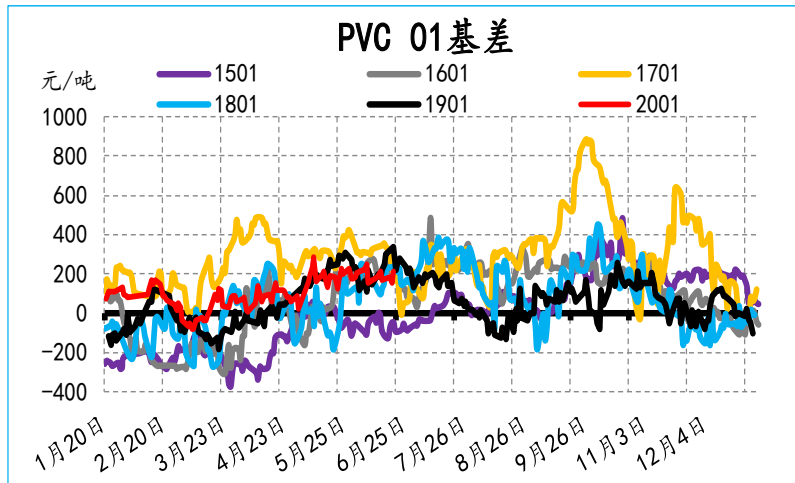


套利跟踪：PVC

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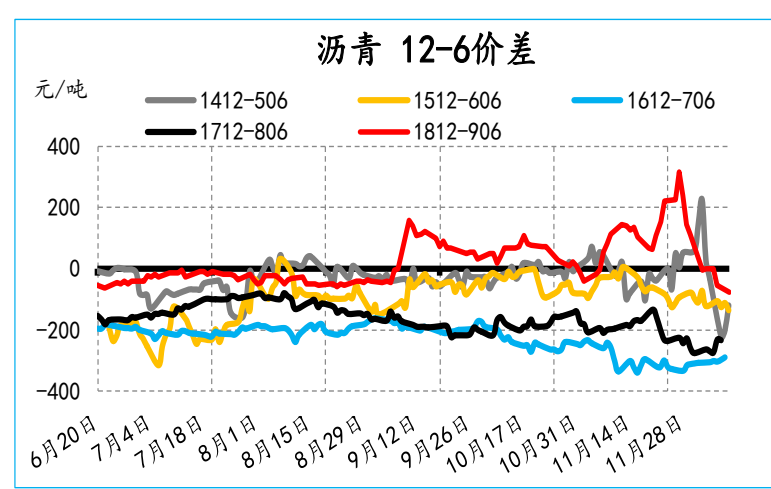
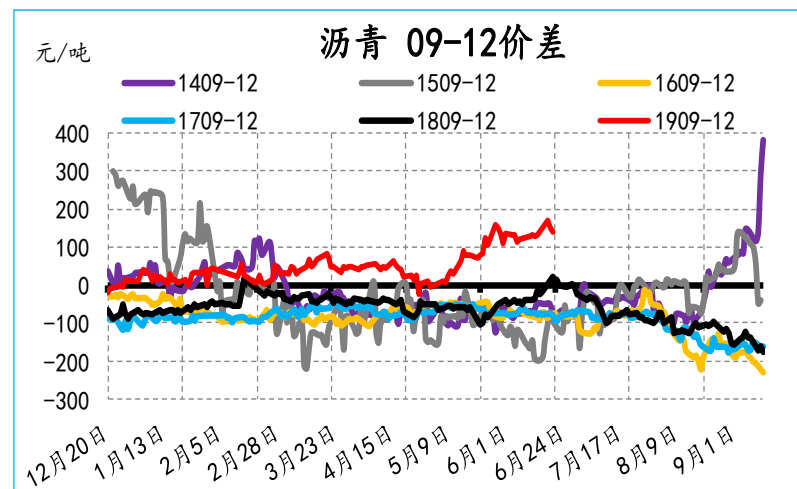
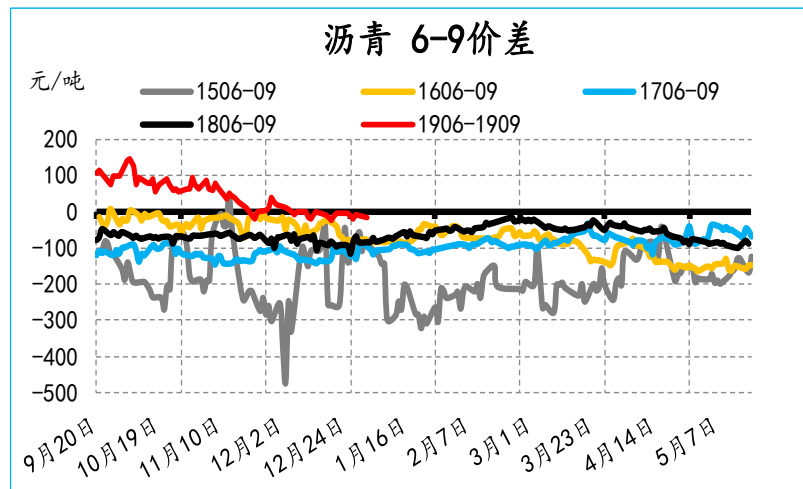
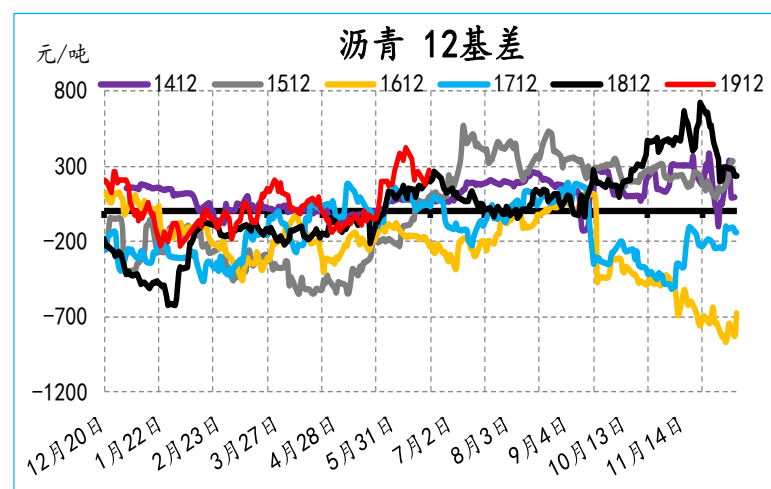
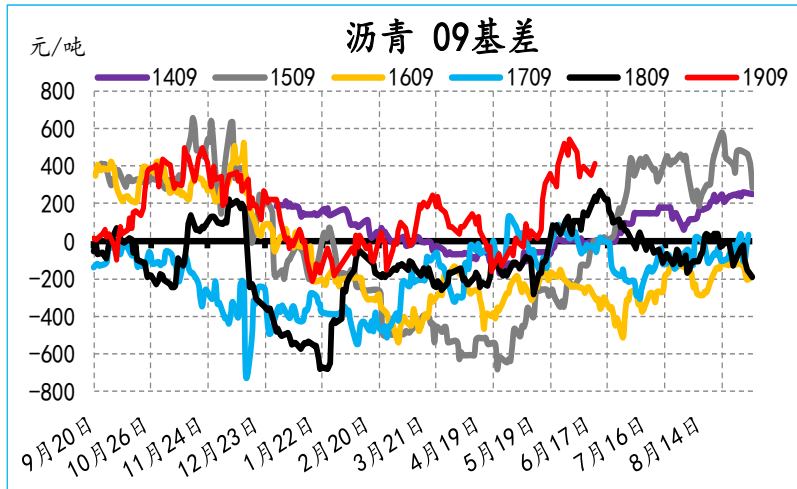
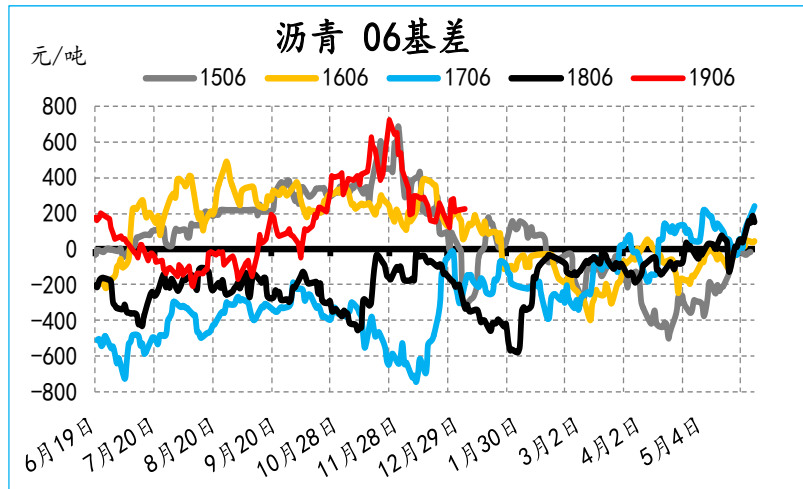


套利跟踪：沥青

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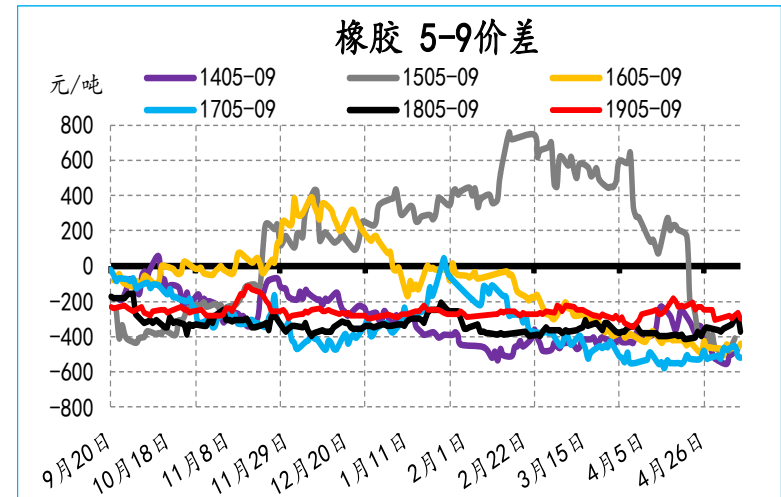
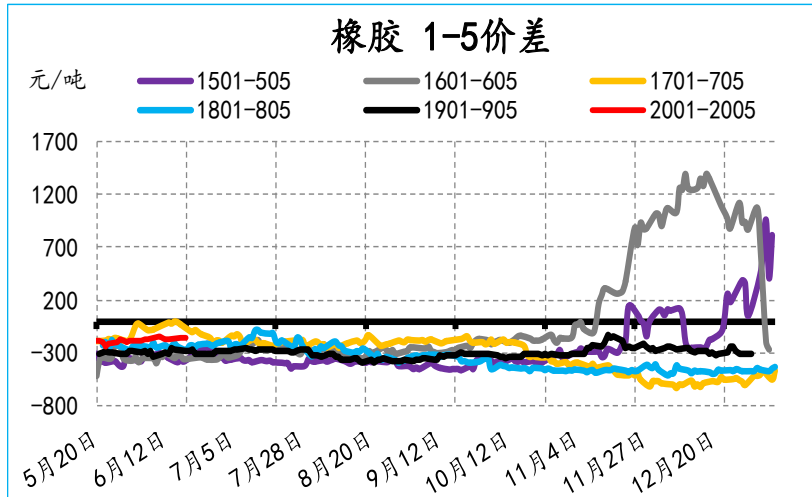
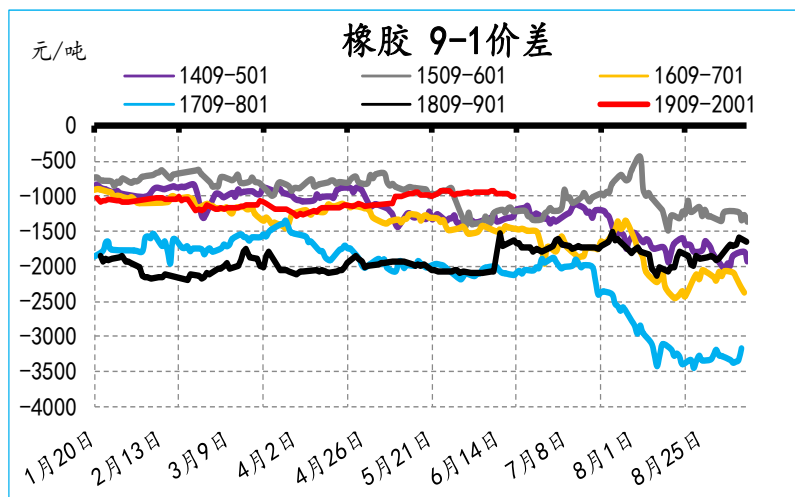
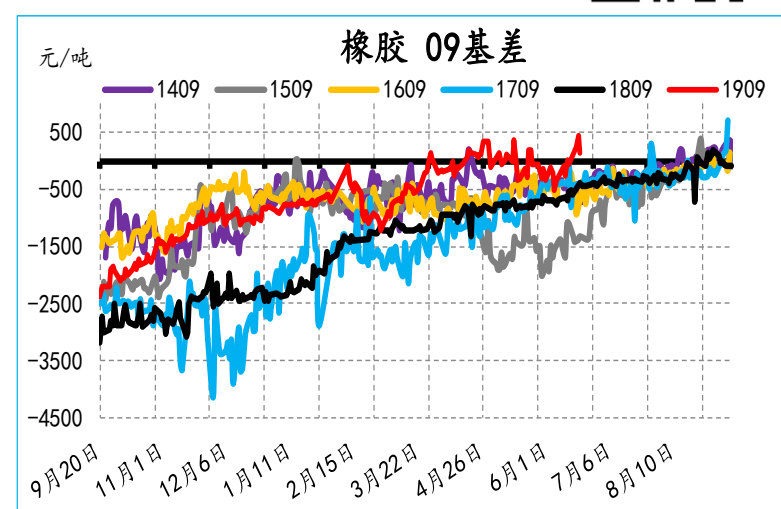
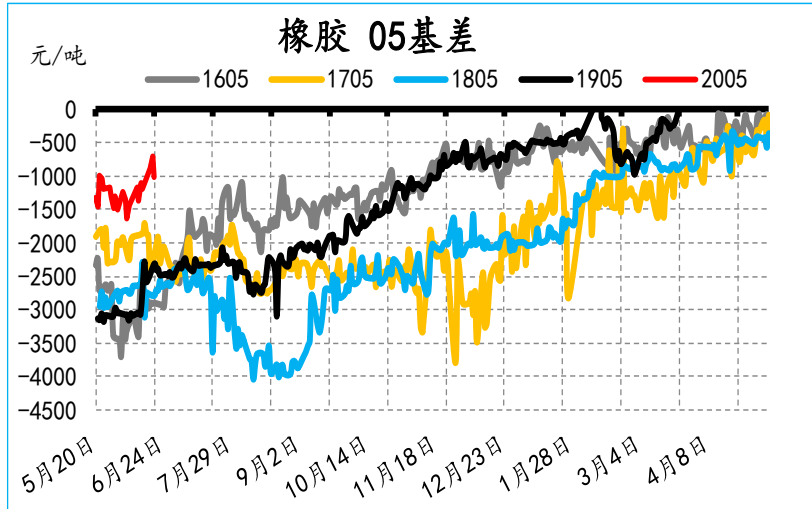
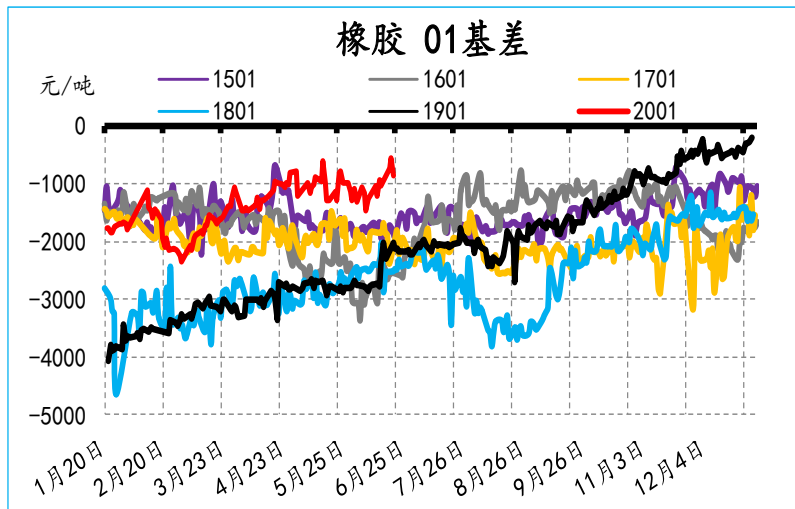


套利跟踪：橡胶

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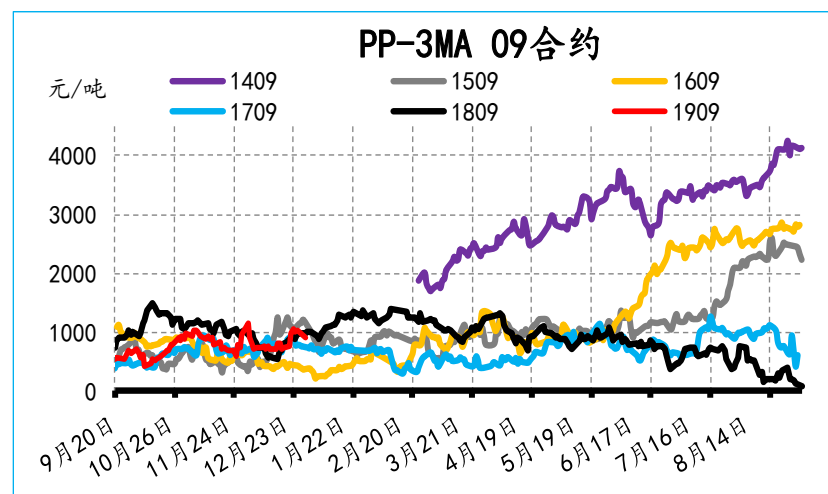
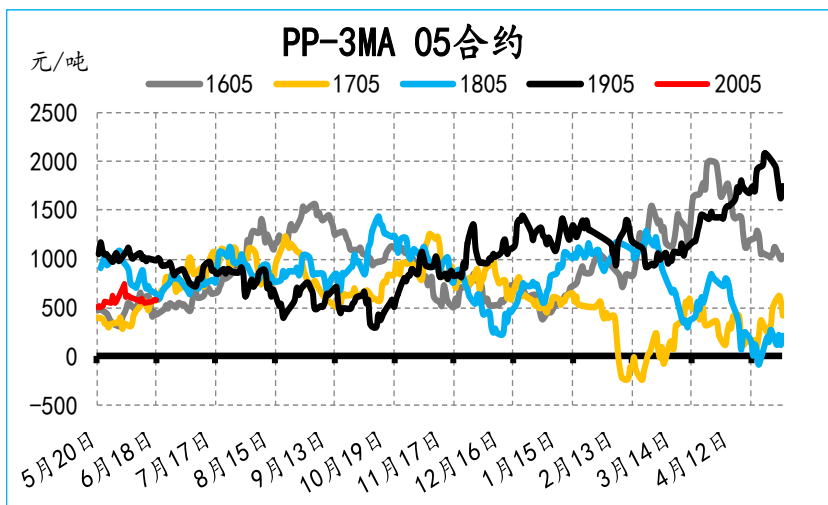
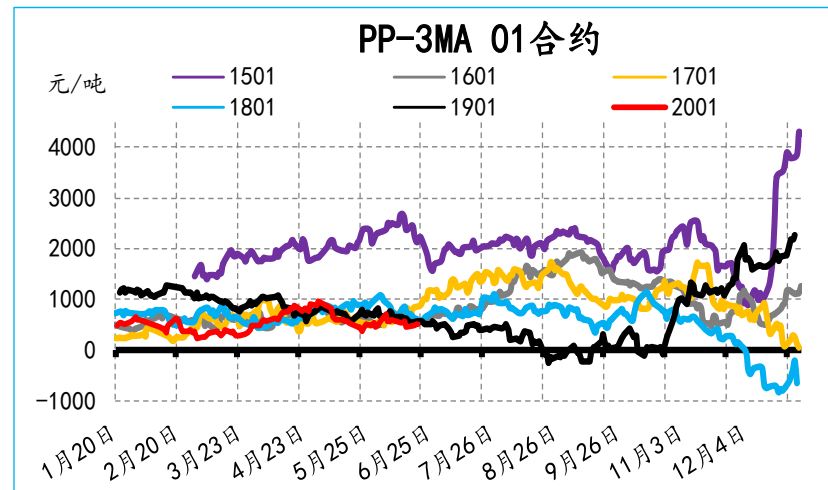
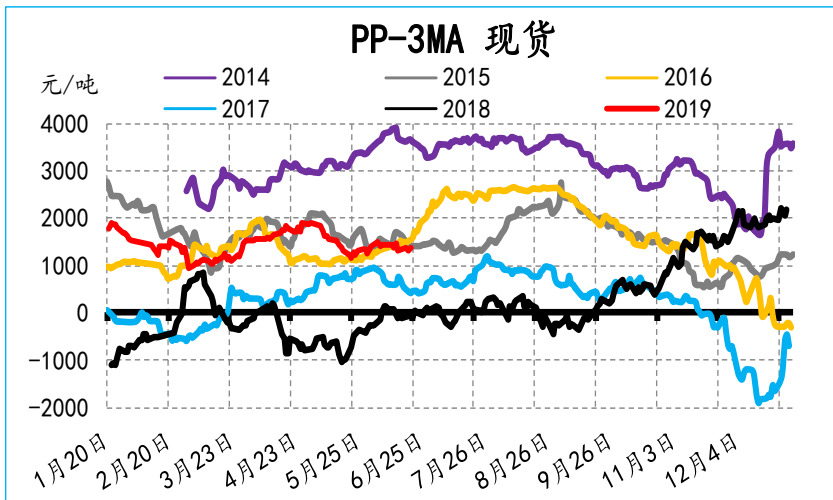


跨品种：PP-3MA

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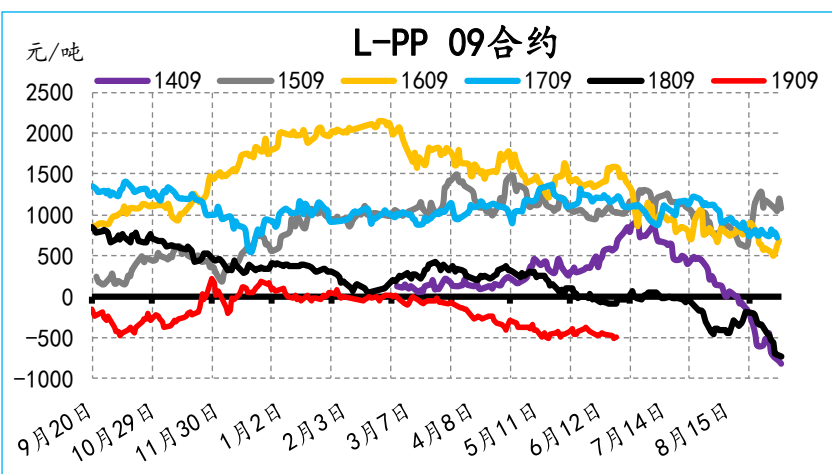
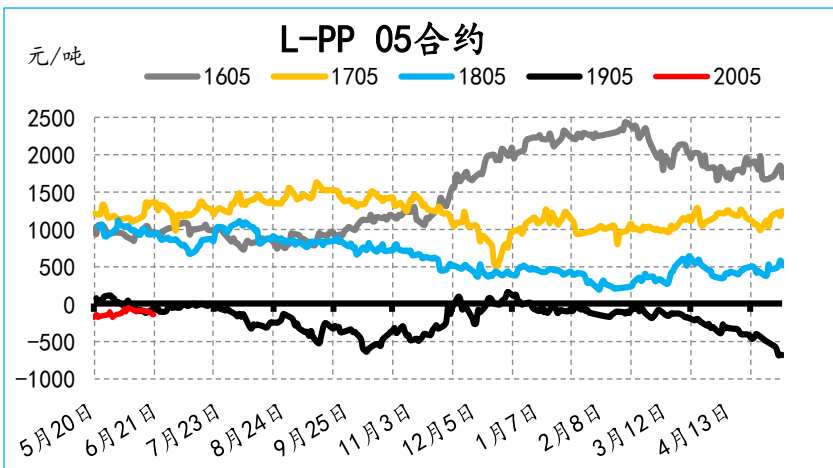
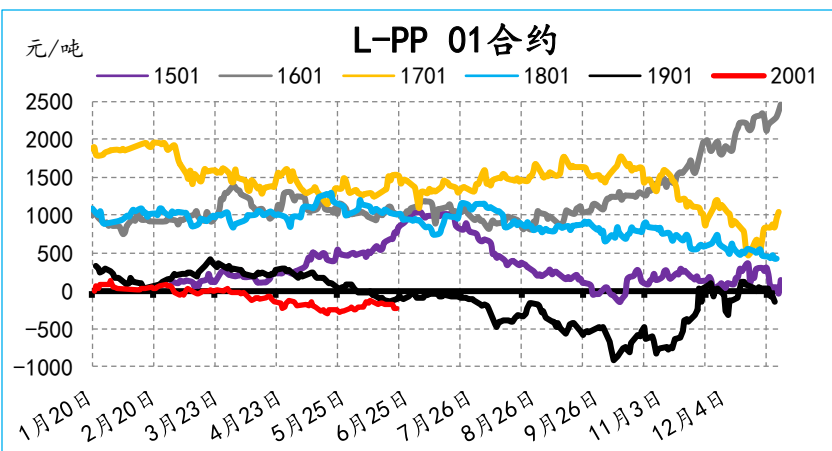
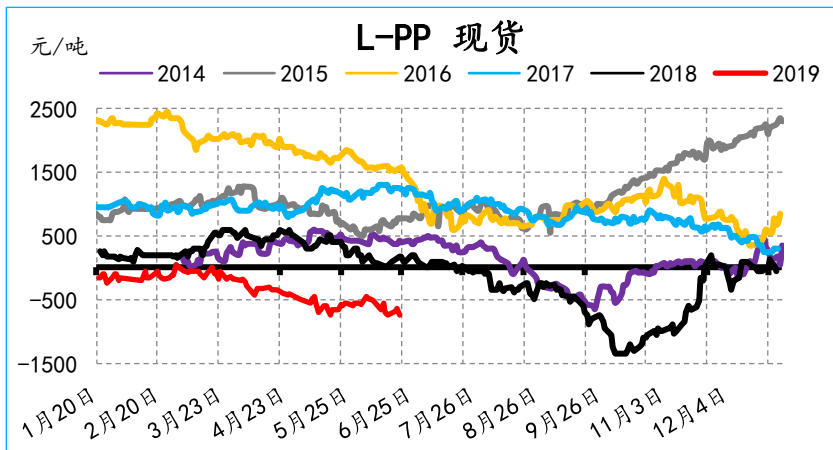


跨品种：塑料-PP

信达期货能化组交流群，即将成立啦！

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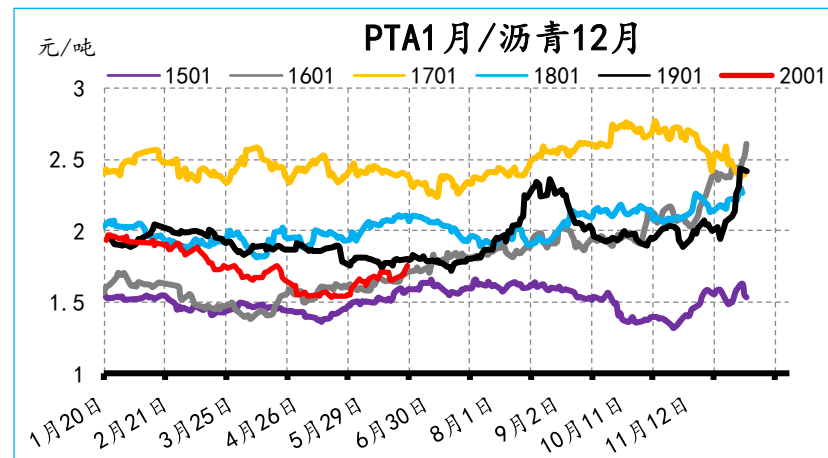
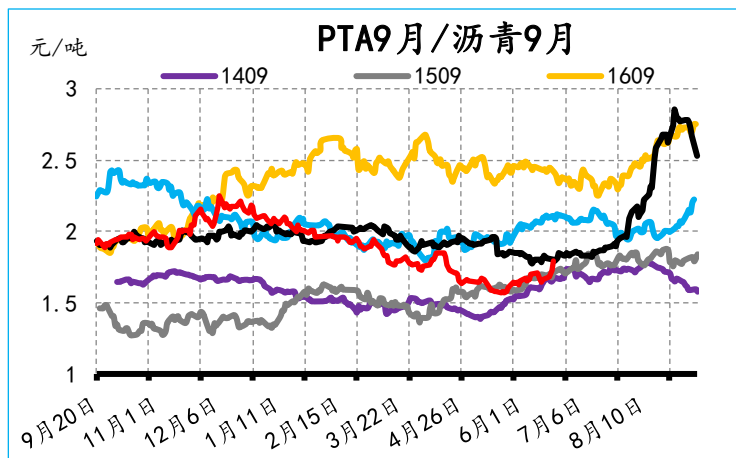
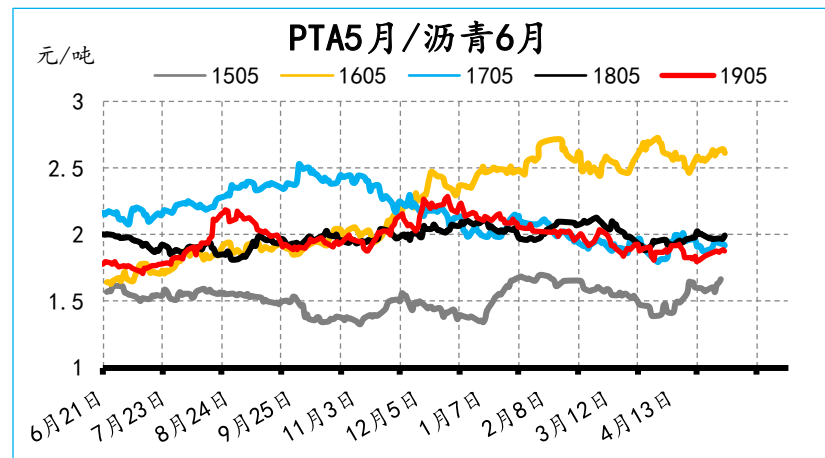
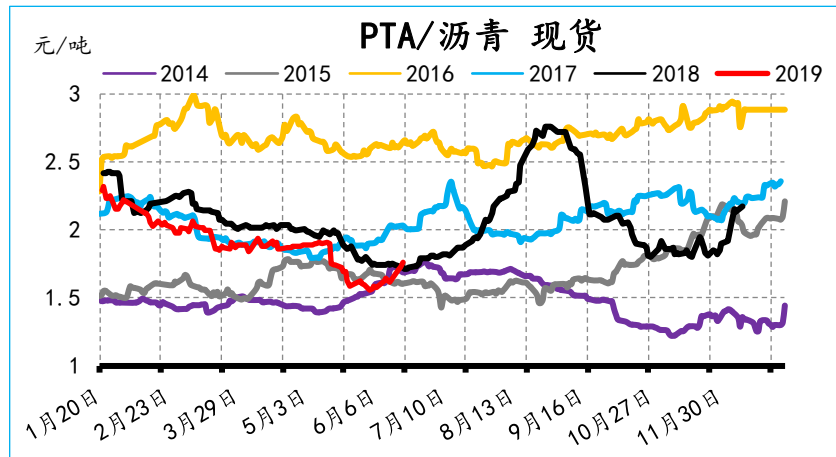


跨品种：PTA/沥青

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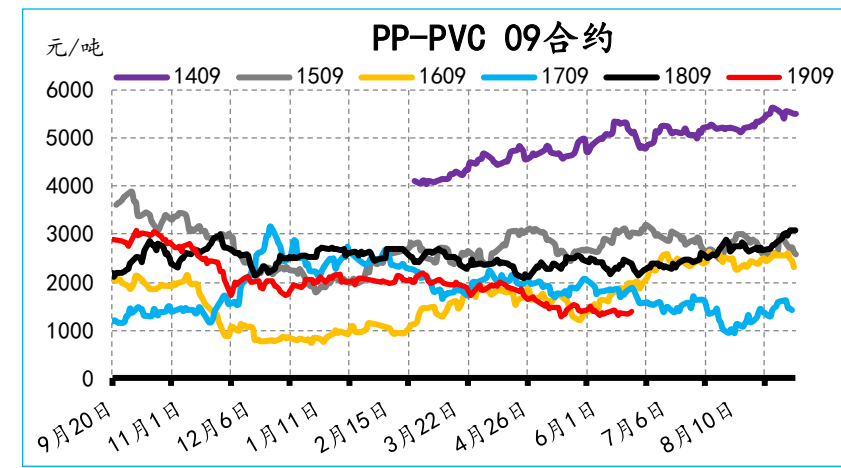
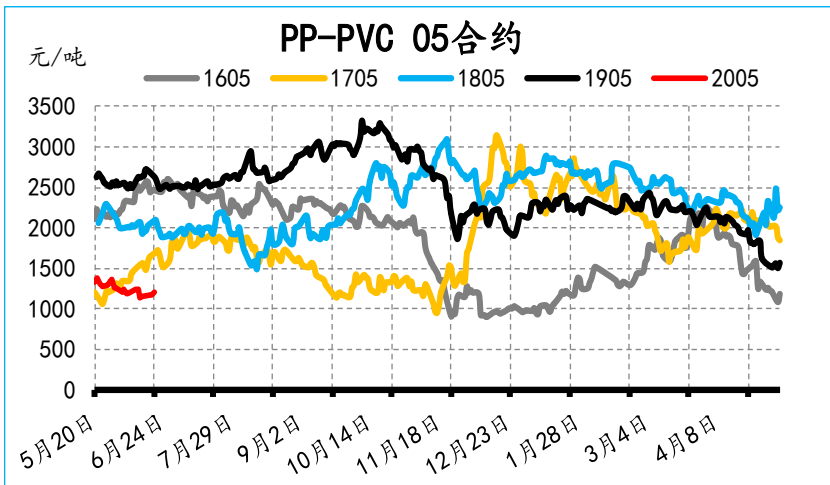
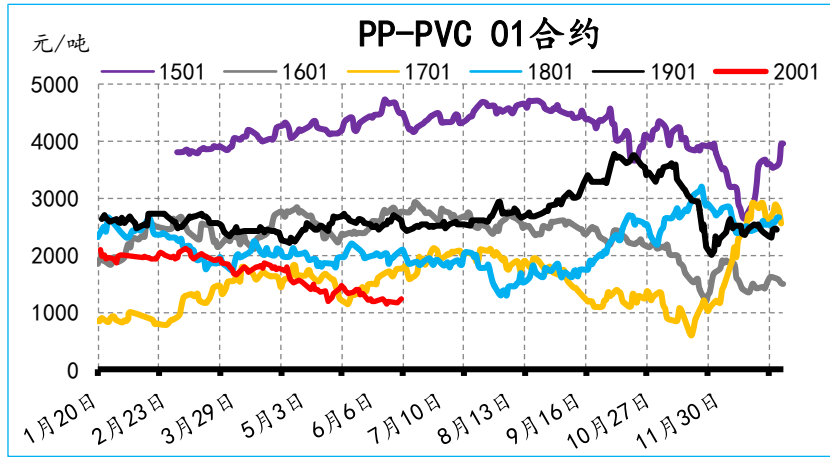
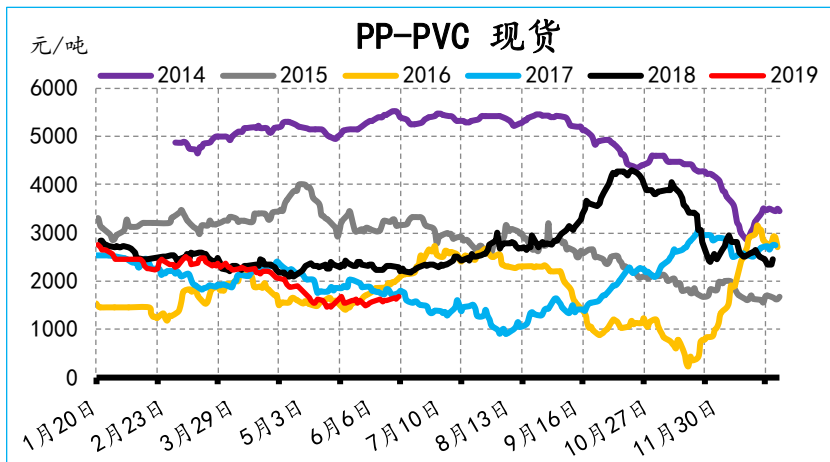


跨品种：PP-PVC

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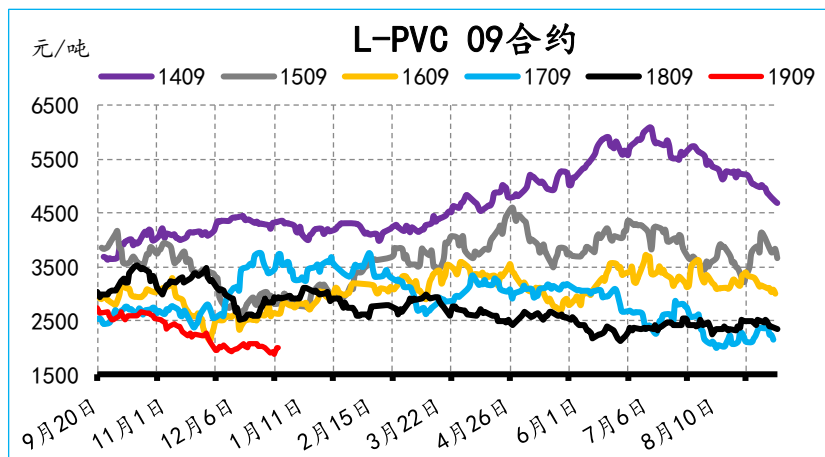
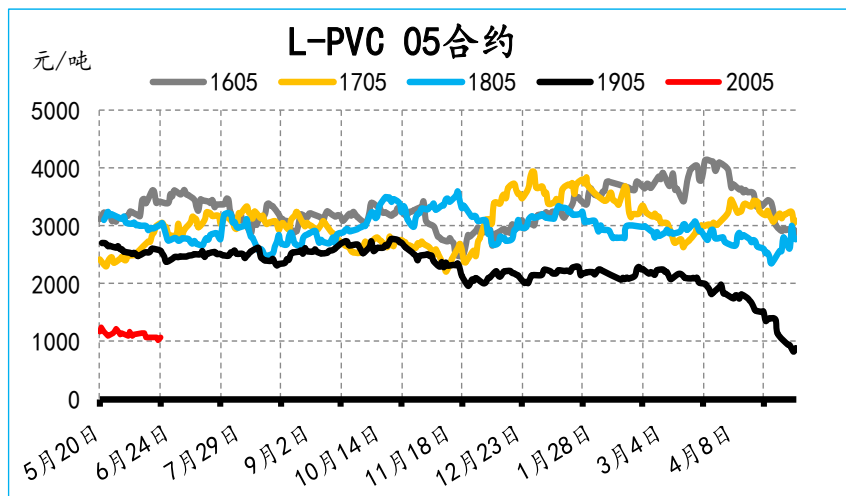
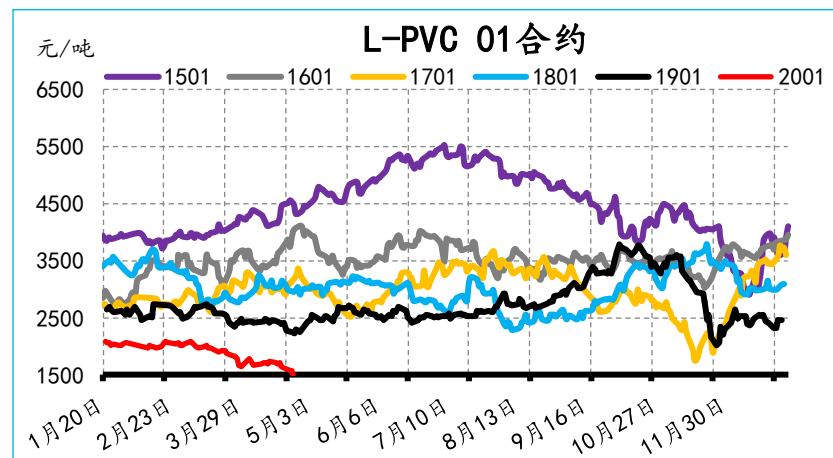
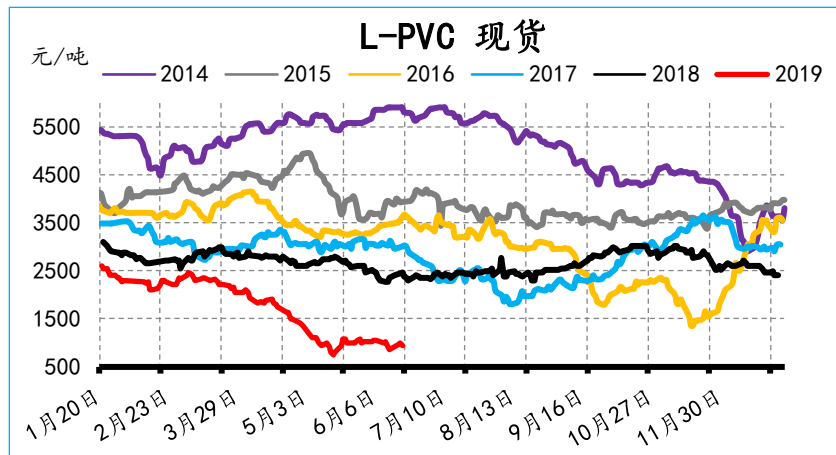


跨品种：塑料-PVC

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