


# 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					近一个月走势图	建议
		联系人：陈敏华		联系人：韩冰冰				
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		
跨期	MA9-MA1		-115	-137	-131	-136		
	MA5-MA9	-18	46	90	142	138		
	TA9-TA1		576	576	576	576		
	TA5-TA9	-1104	-640	-640	-640	-640		
	L9-L1		205	165	110	115		
	L5-L9	-285	-275	-245	-185	-195		
	PP9-PP1		547	454	415	428		
	PP5-PP9	-726	-871	-778	-758	-782		
	V9-V1		190	210	155	175		
	V5-V9	-335	-330	-370	-245	-270		
	BU9-BU12	58	106	108	116	118		
	BU6-BU9	-136	-218	-250	-260	-258		
	RU9-RU1		-910	-945	-930	-830		
	RU5-RU9	1035	1165	1165	1185	1105		

# 基差数据跟踪

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## 2019年07月30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
橡胶	11100	-100.00		465.00	-50.00		4.4%	
PTA	5450	-20.00		86.00	-112.00		1.6%	
EG	4590	58.00		62.00	93.00		1.4%	
PP	8780	130.00		80.00	115.00		0.9%	
PVC	6760	0.00		-50.00	-20.00		-0.7%	
PE	7600	100.00		-125.00	30.00		-1.6%	
甲醇	2030	20.00		-51.00	-5.00		-2.5%	

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；

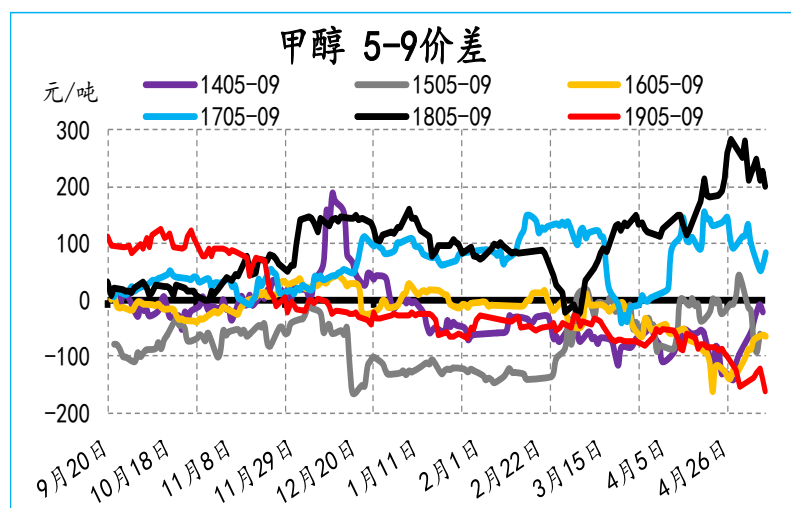
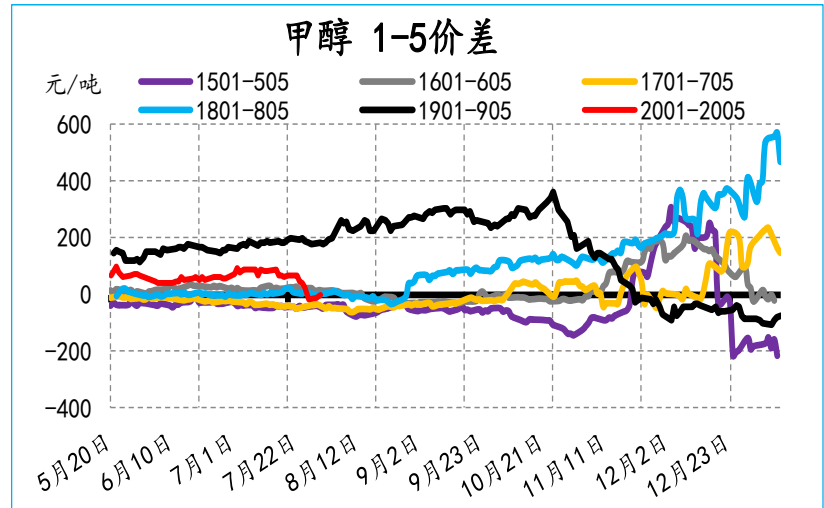
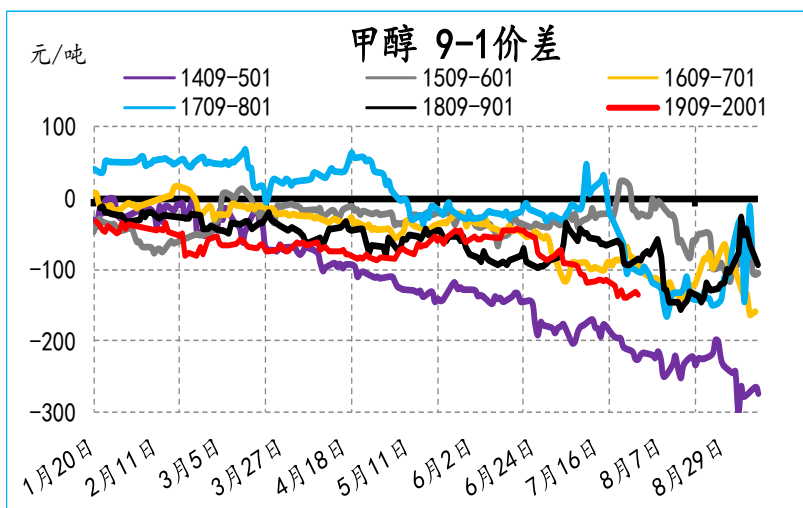
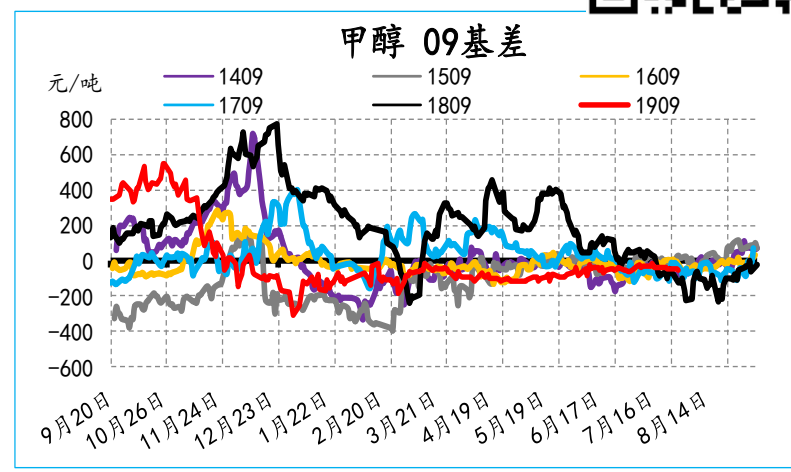
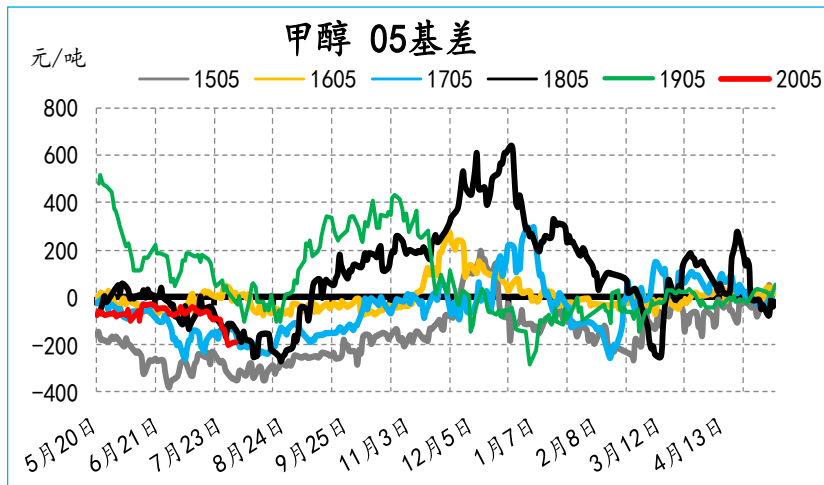
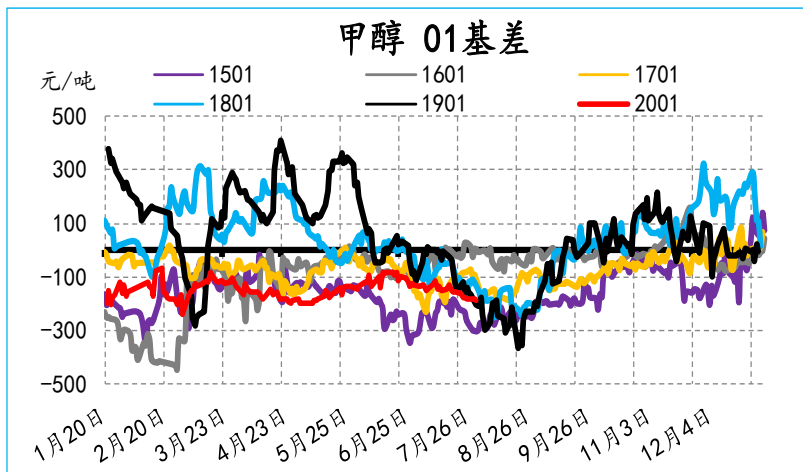
注3：主力合约均为9月。

# 套利跟踪：甲醇

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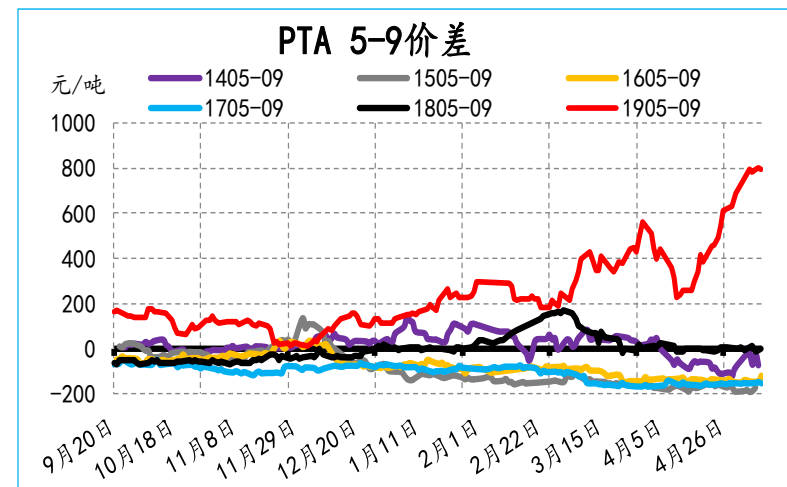
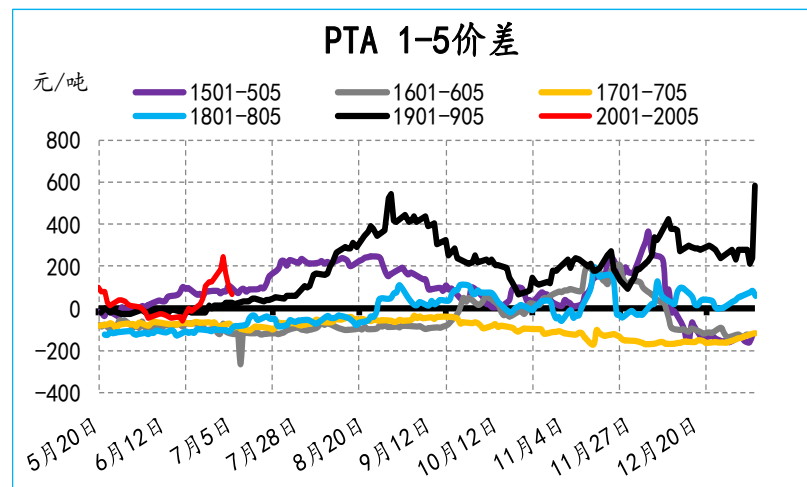
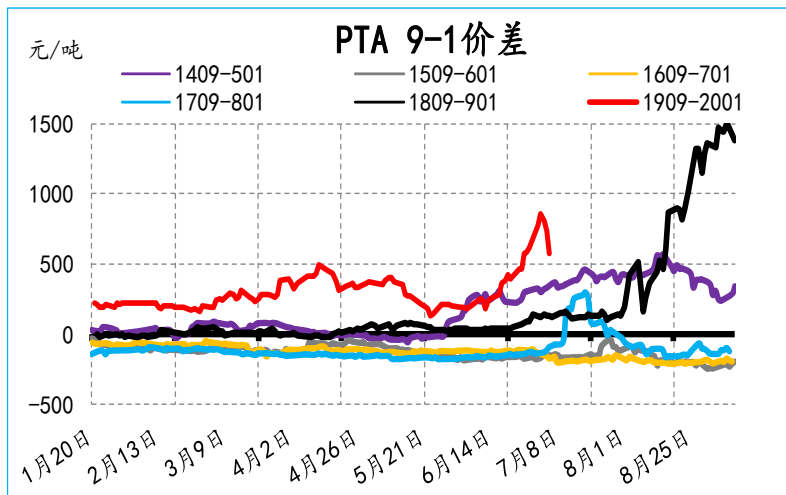
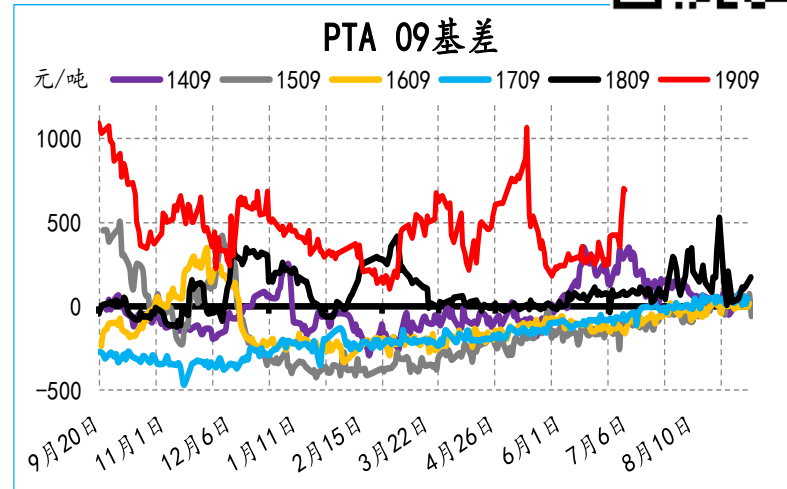
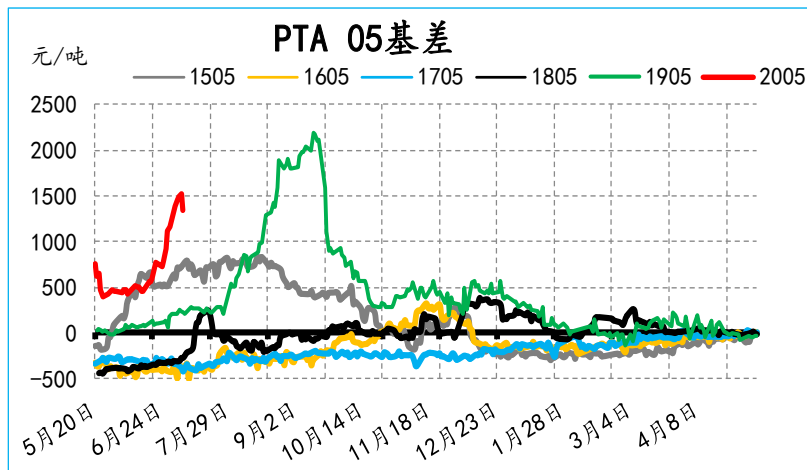
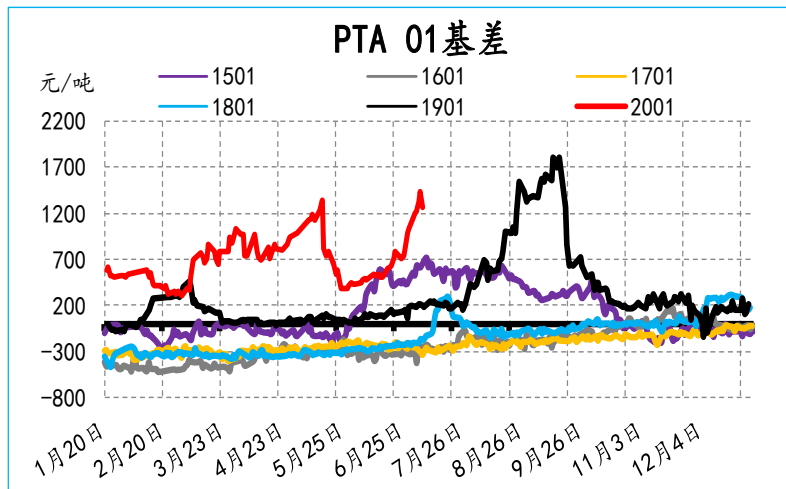


# 套利跟踪：PTA

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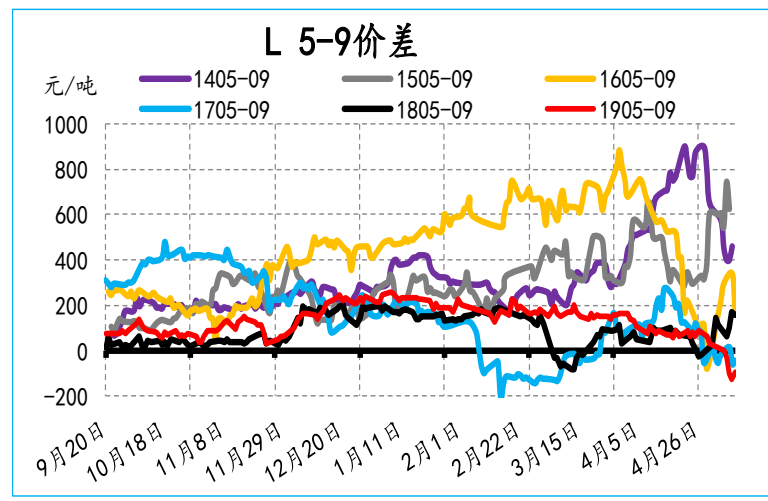
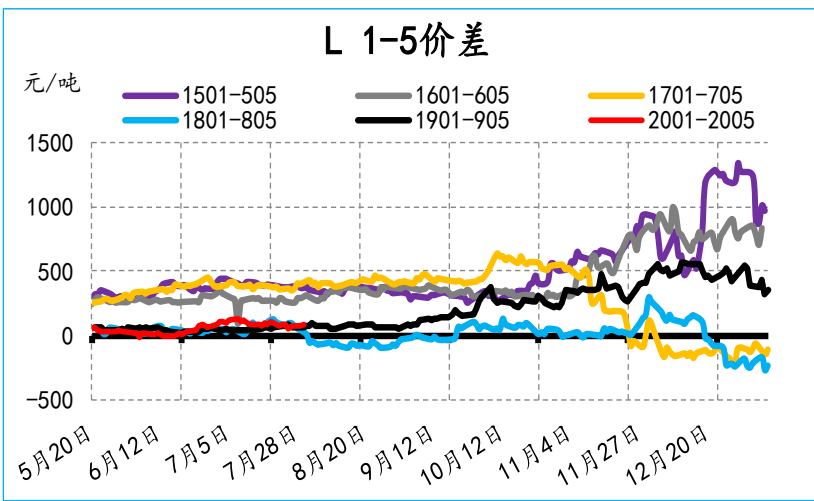
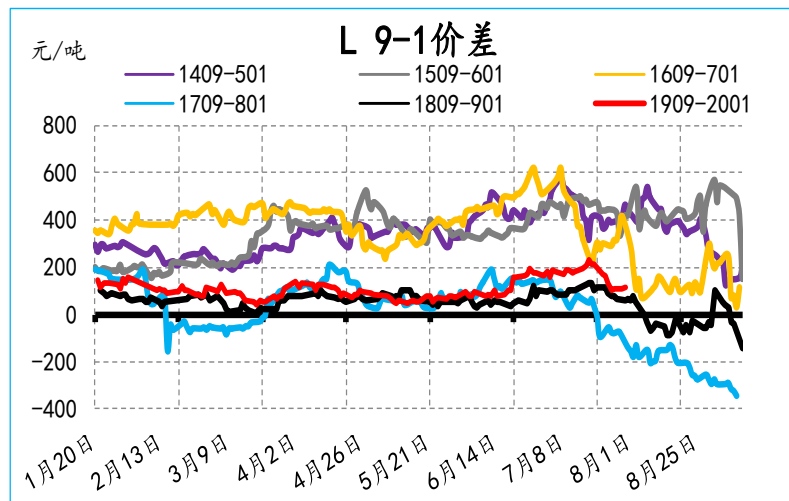
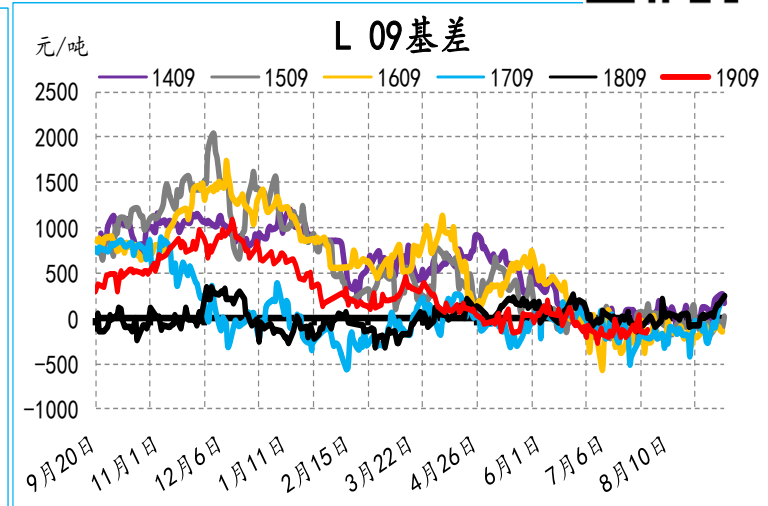
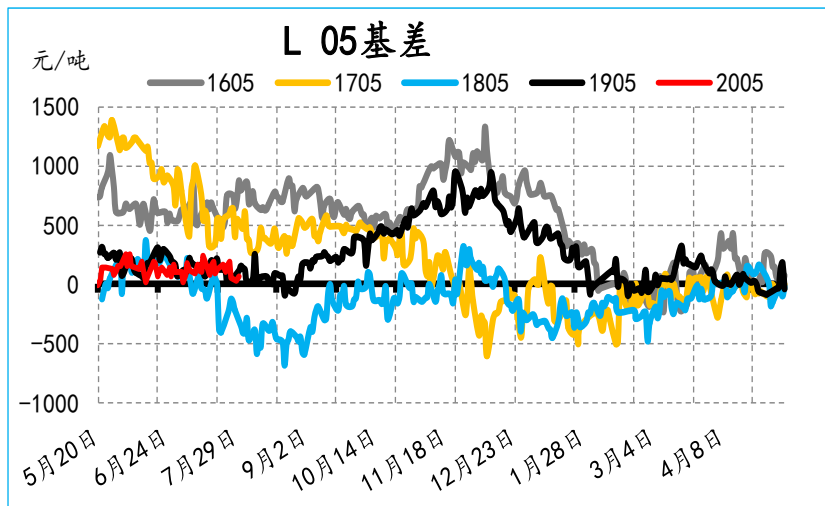
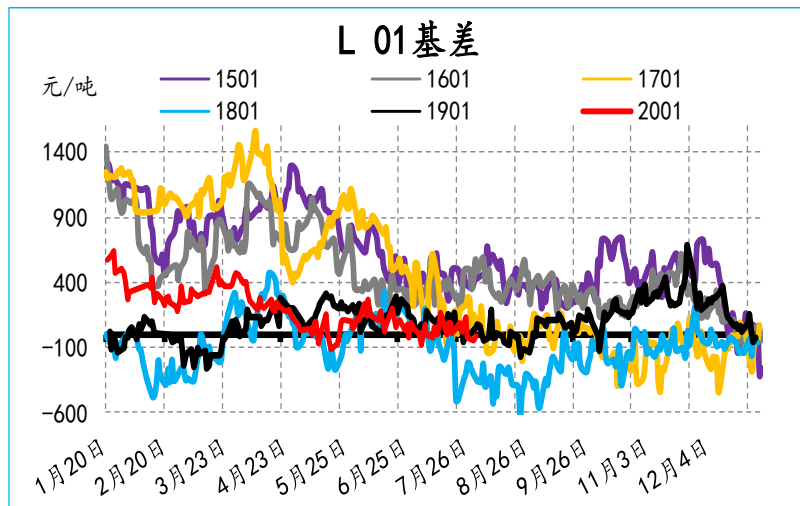


# 套利跟踪：PE

信达期货能化组交流群，即将成立啦！

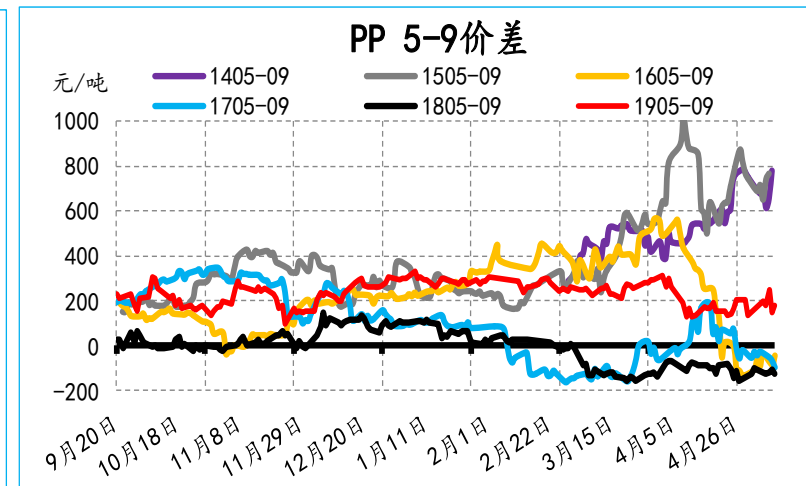
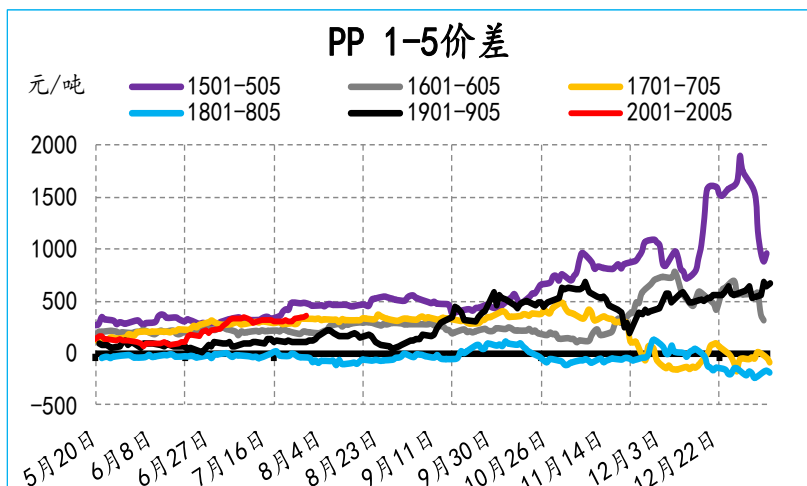
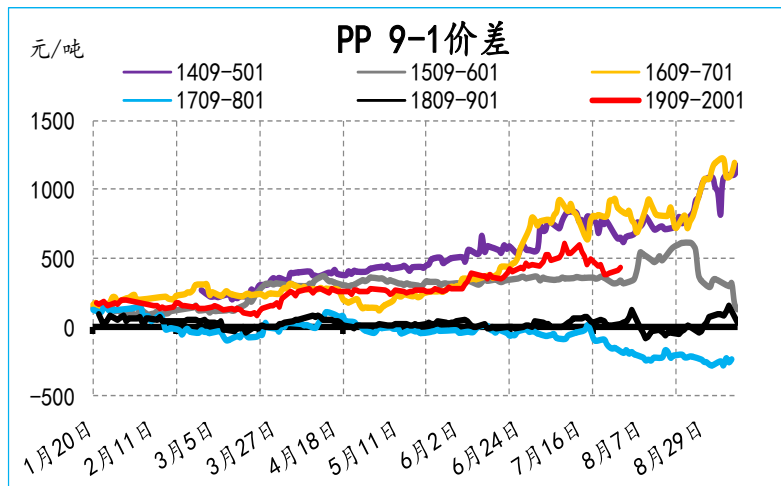
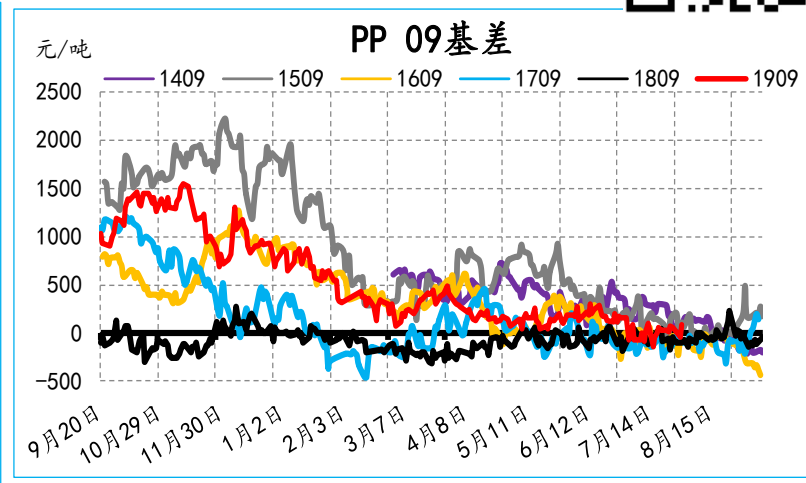
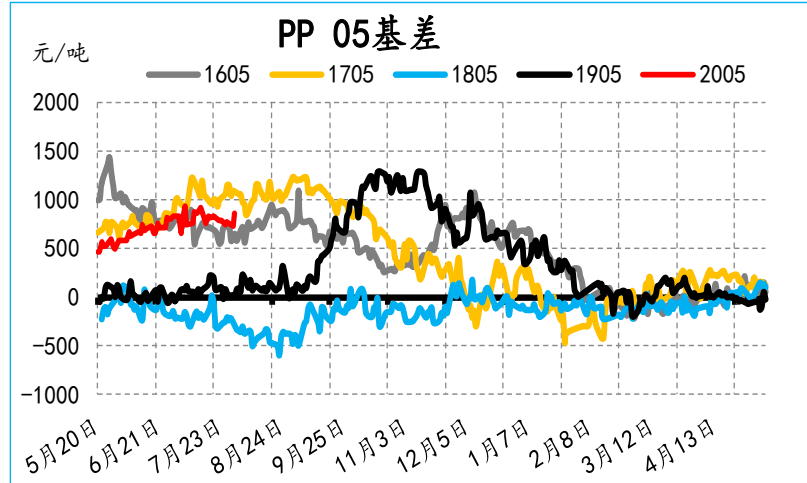
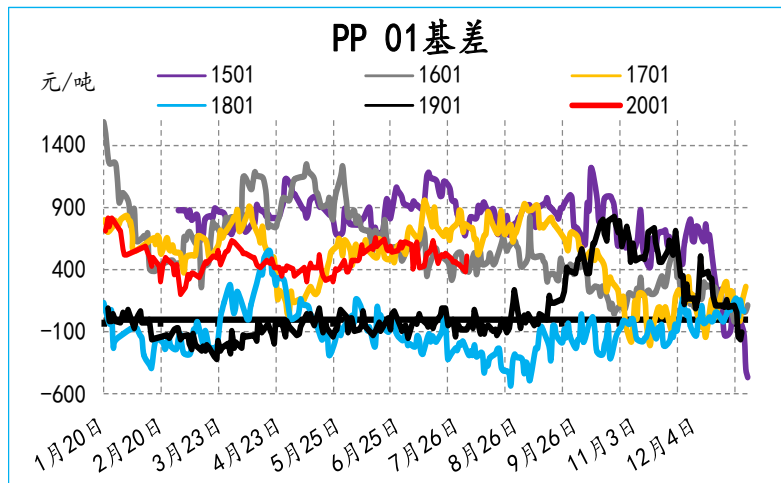
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# 套利跟踪：PP

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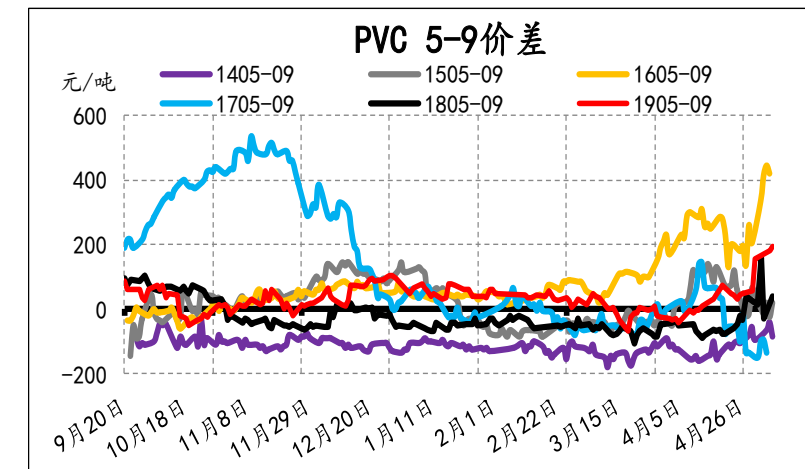
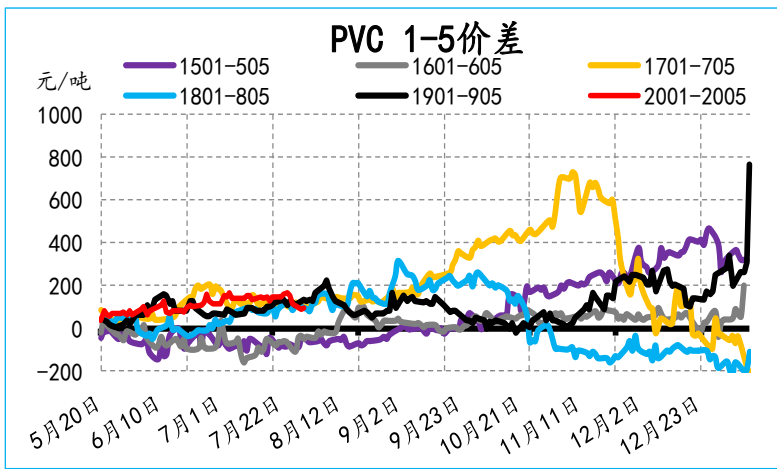
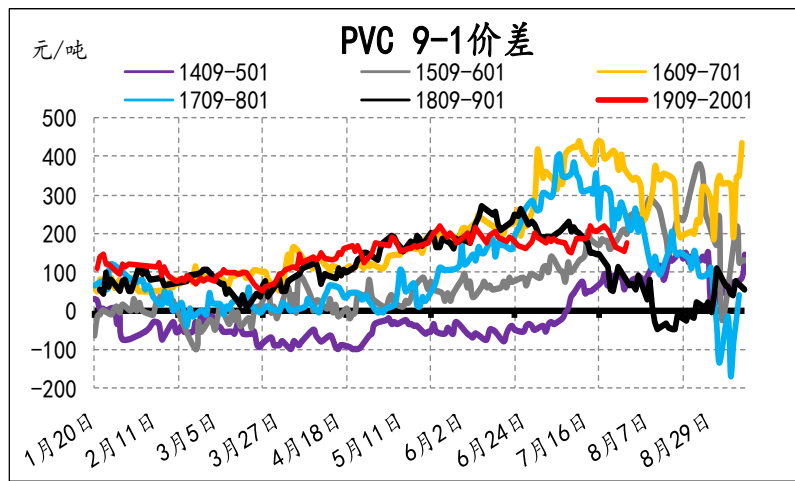
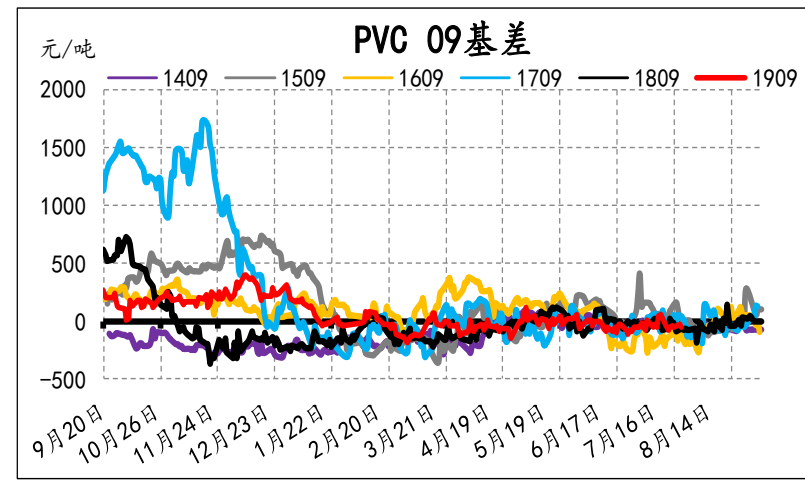
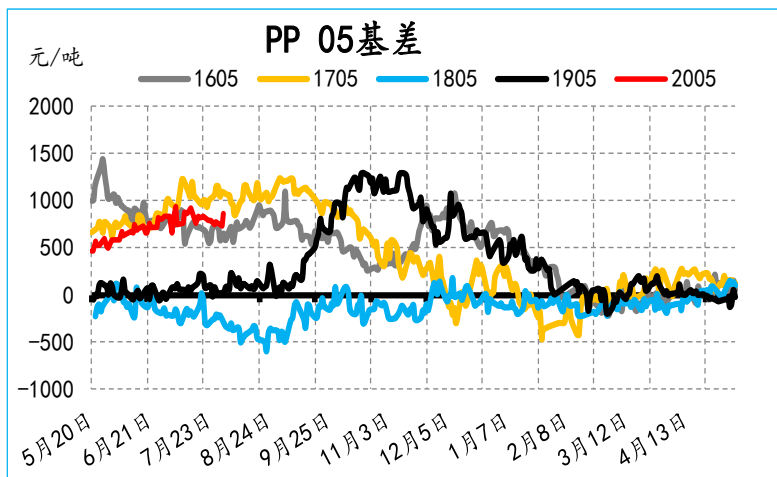
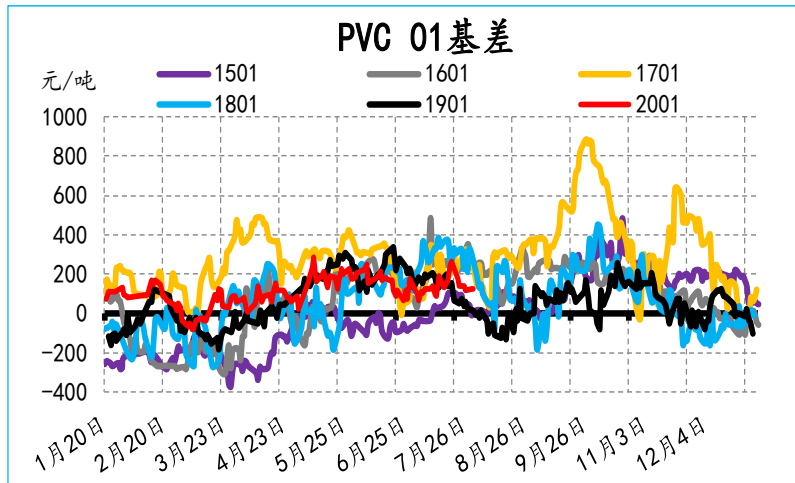


# 套利跟踪：PVC

信达期货能化组交流群，即将成立啦！

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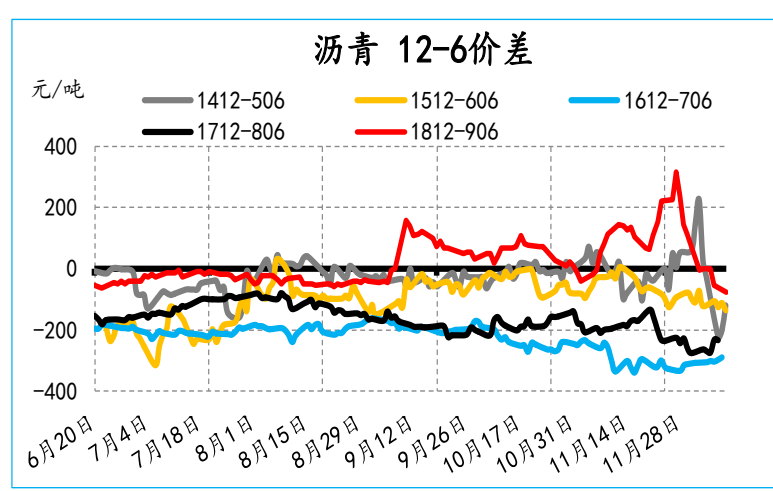
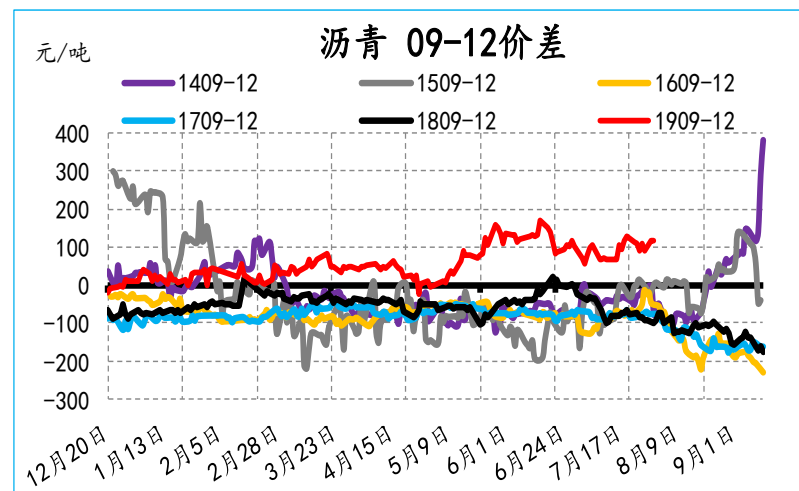
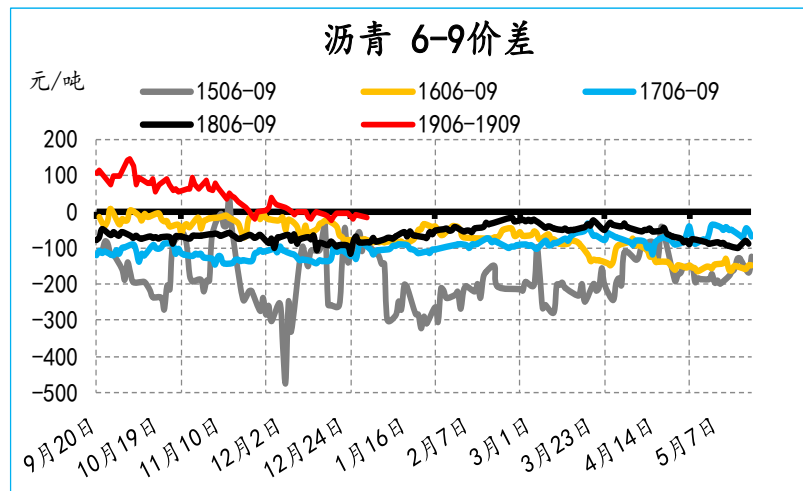
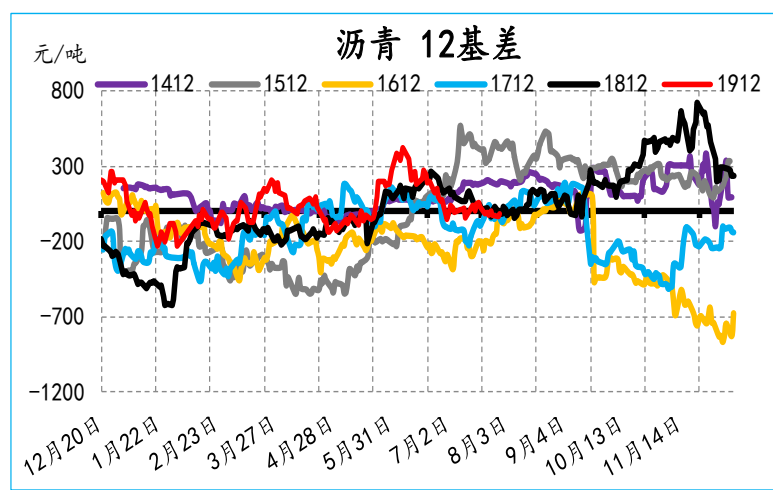
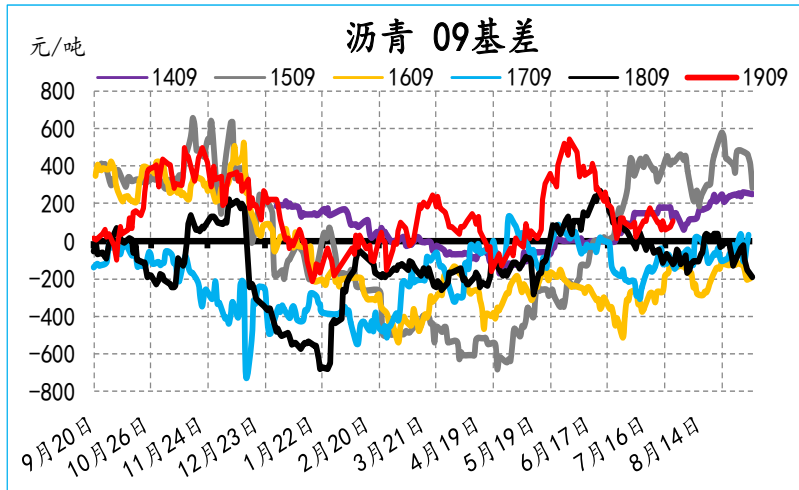
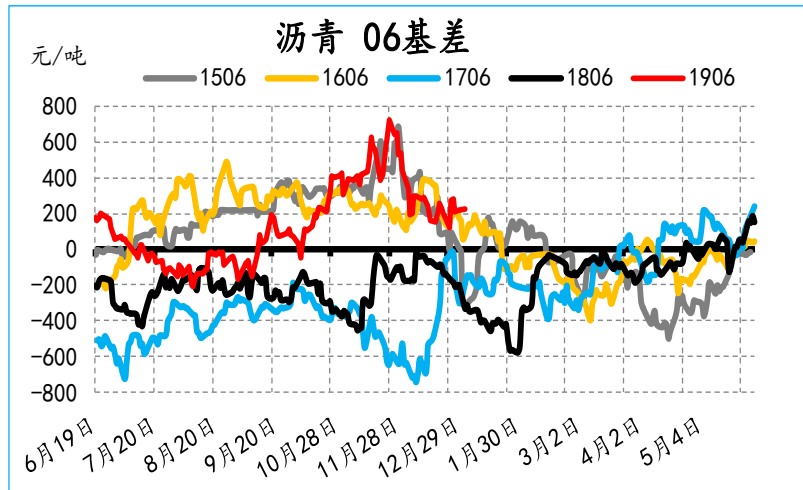


# 套利跟踪：沥青

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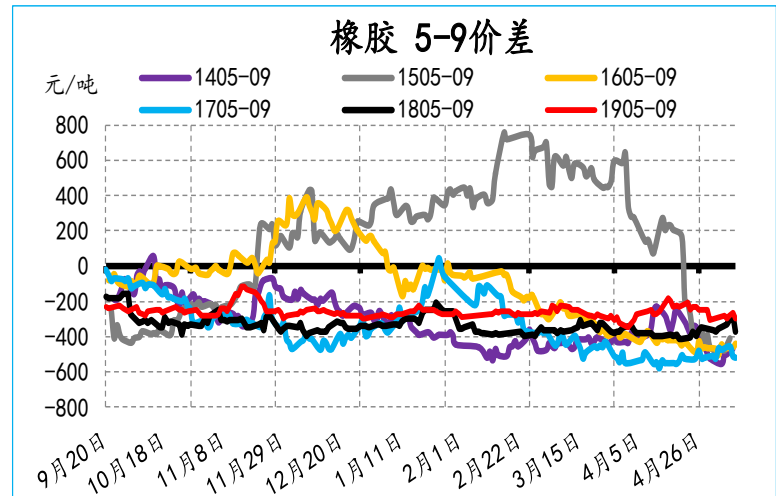
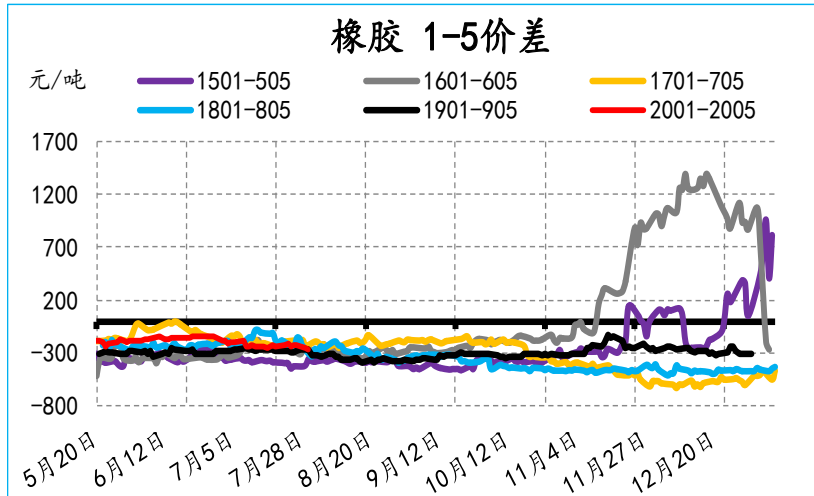
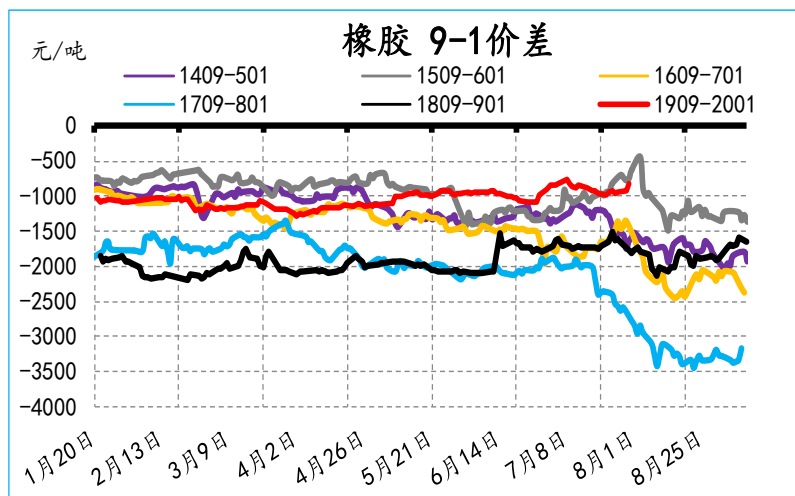
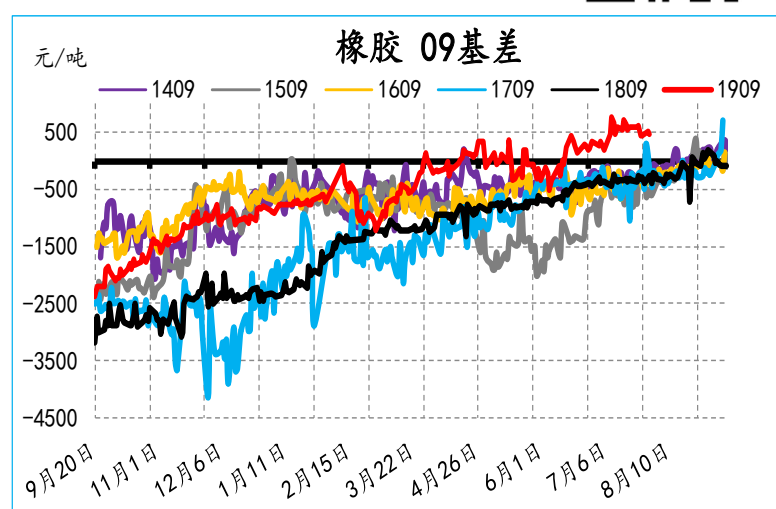
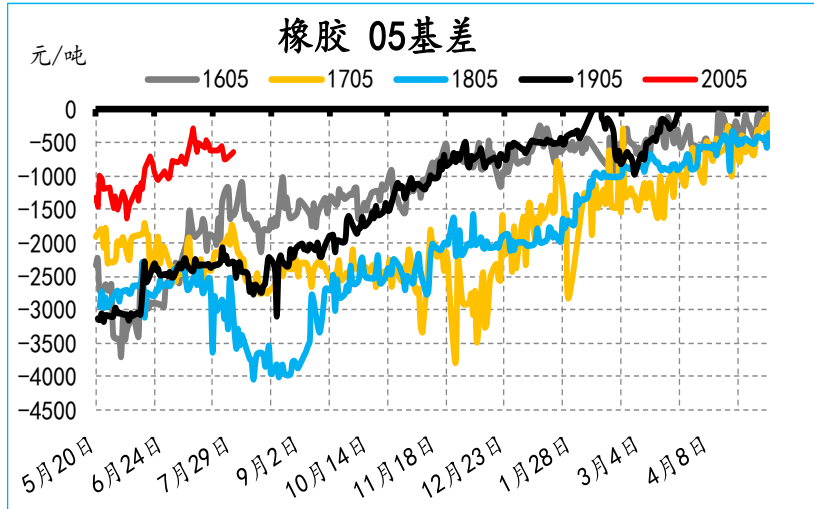
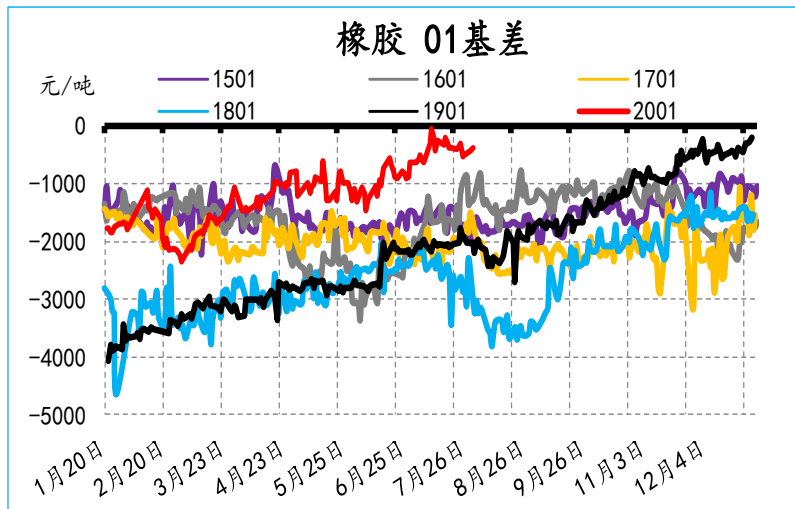


# 套利跟踪：橡胶

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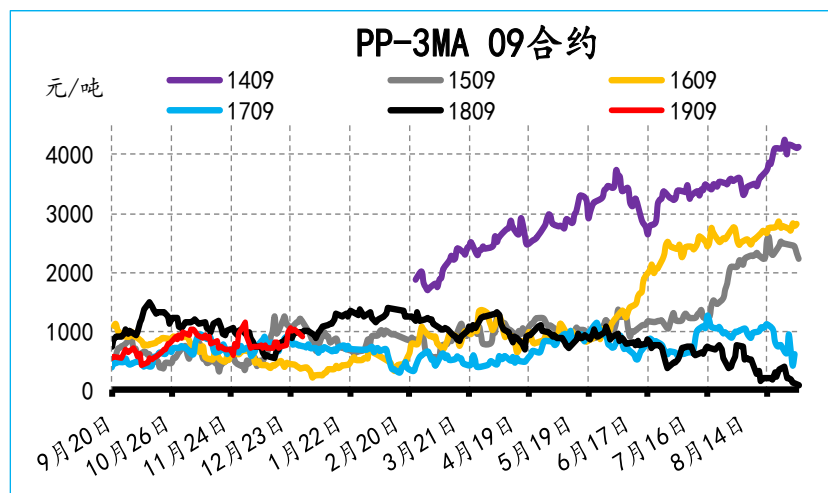
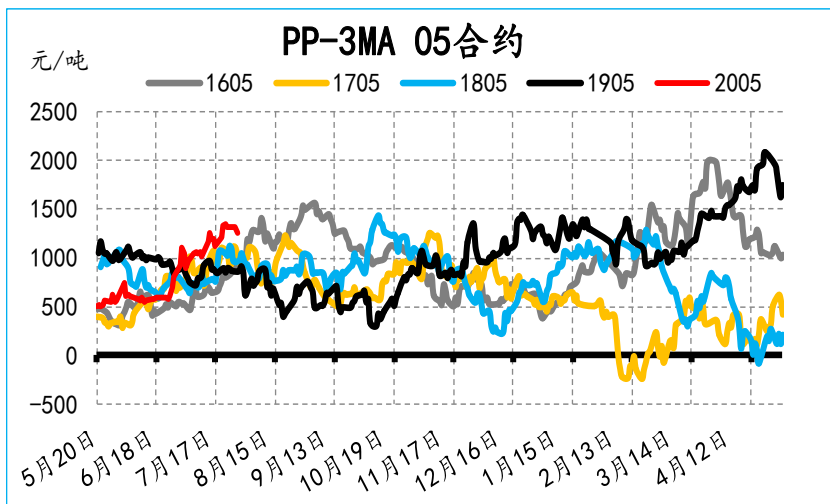
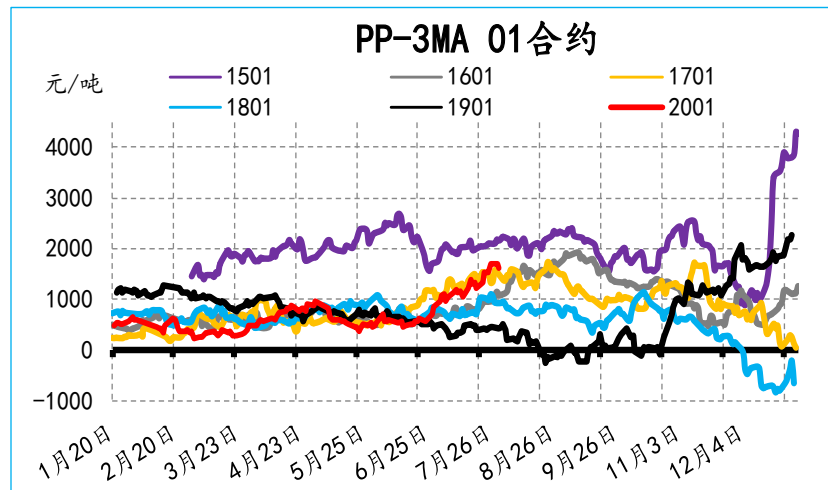
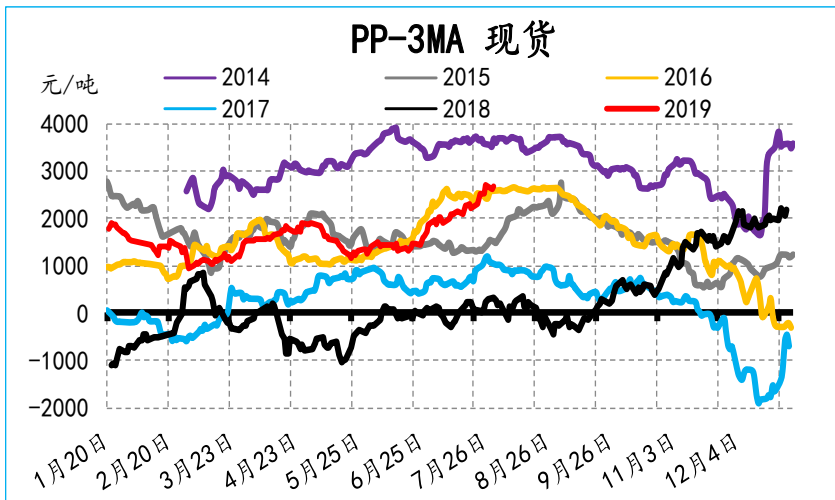


# 跨品种：PP-3MA

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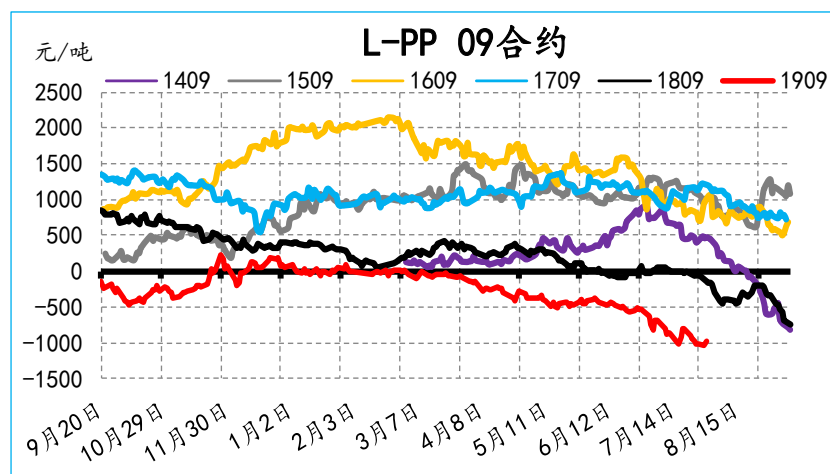
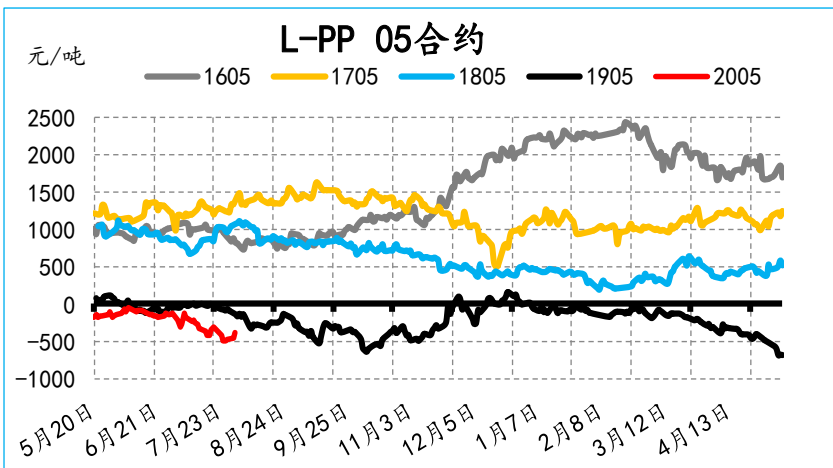
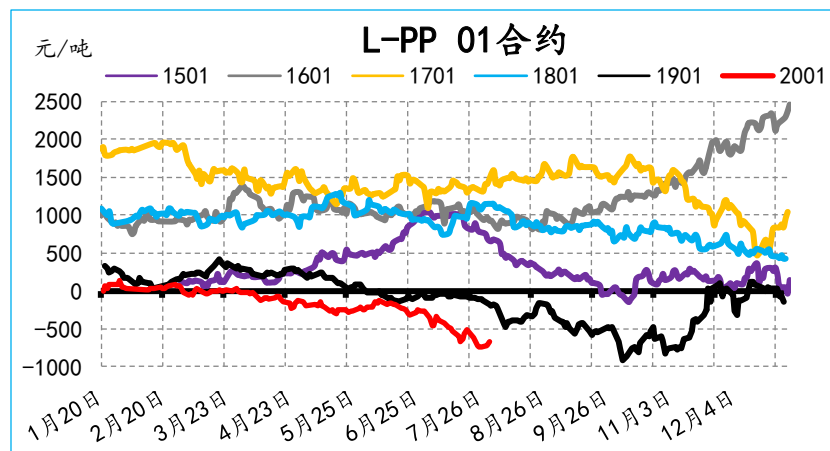
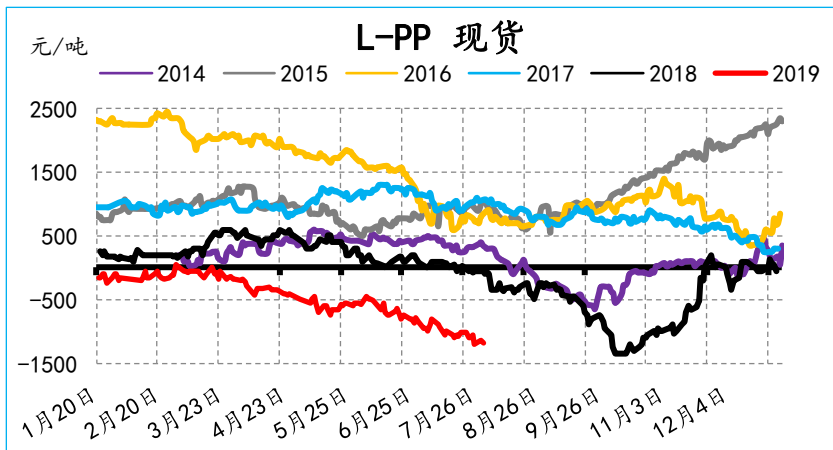


# 跨品种：塑料-PP

信达期货能化组交流群，即将成立啦！

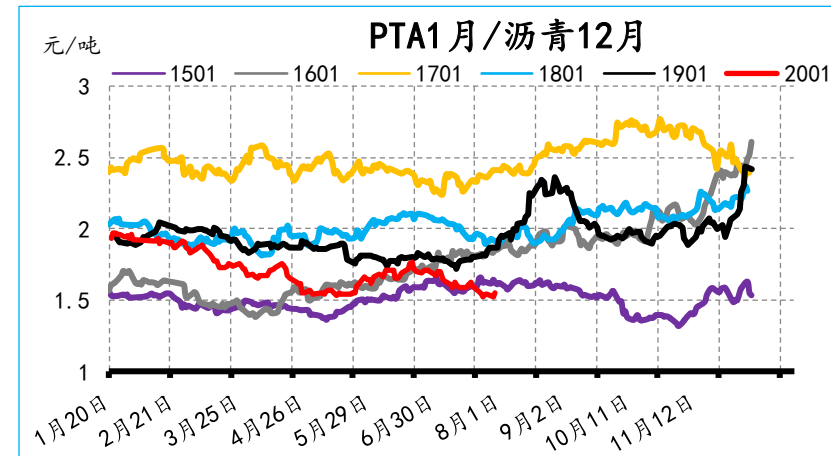
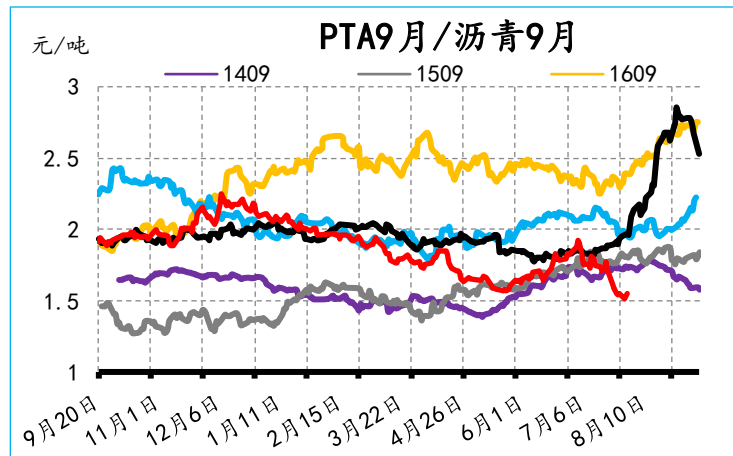
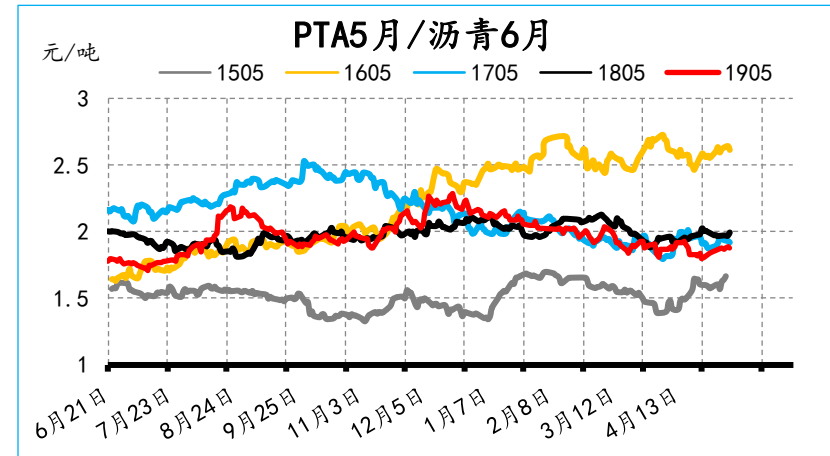
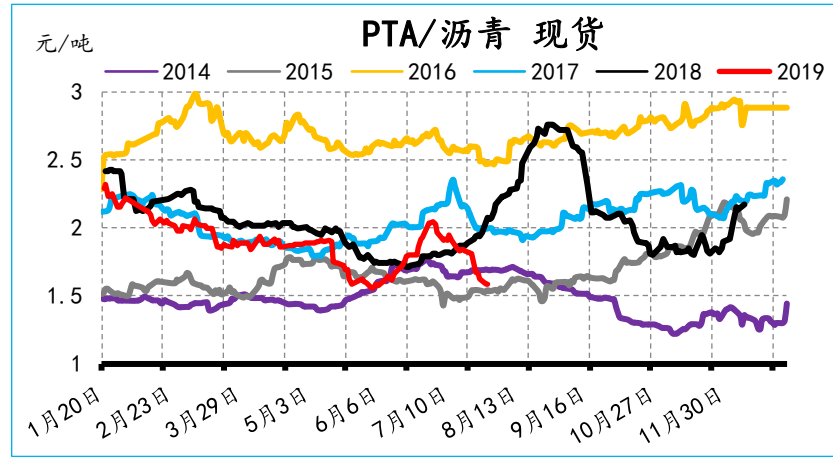
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# 跨品种：PTA/沥青

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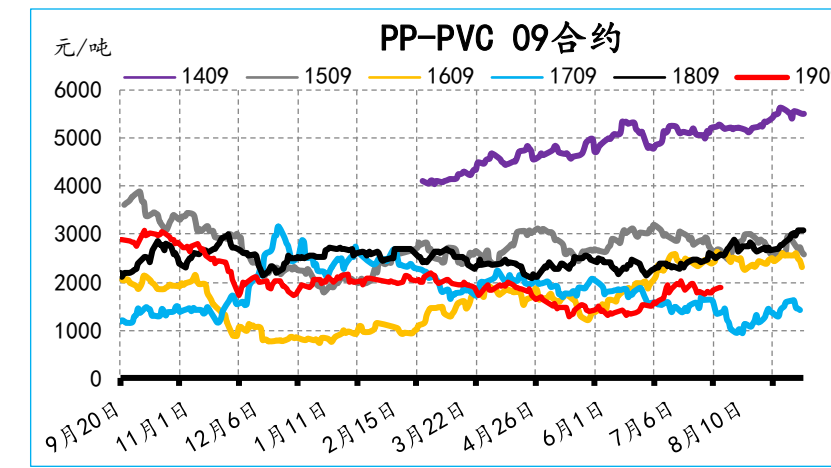
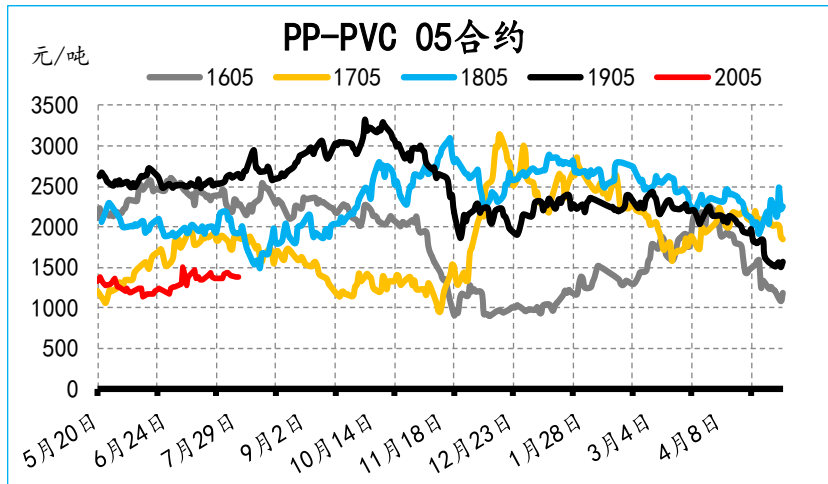
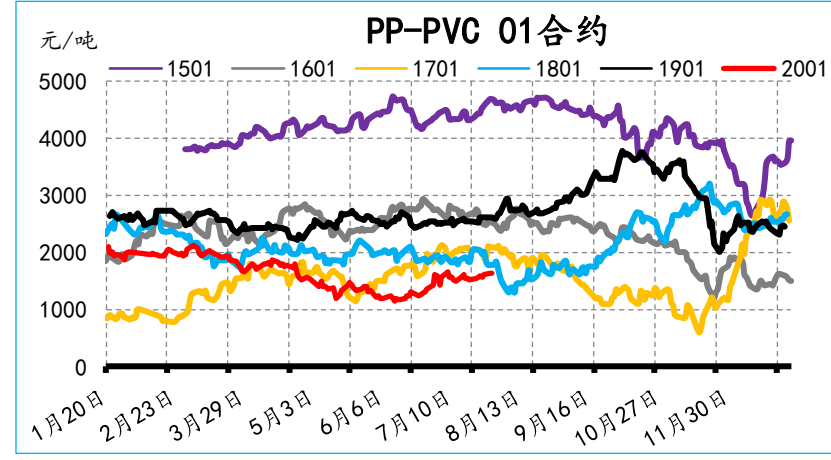
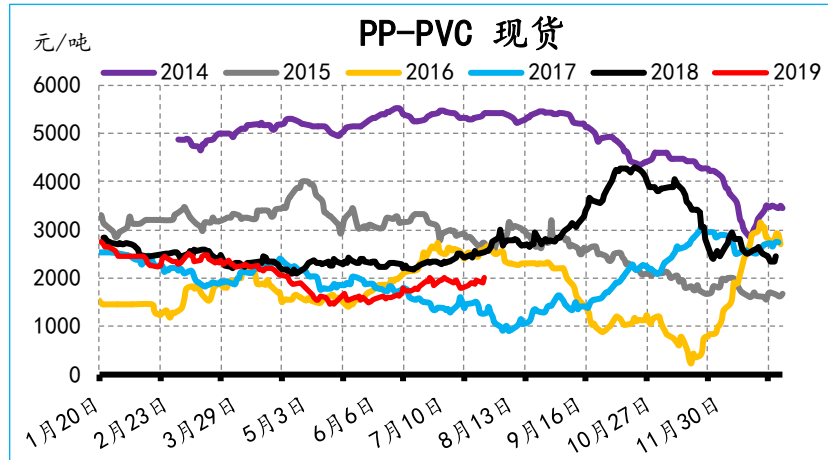


# 跨品种：PP-PVC

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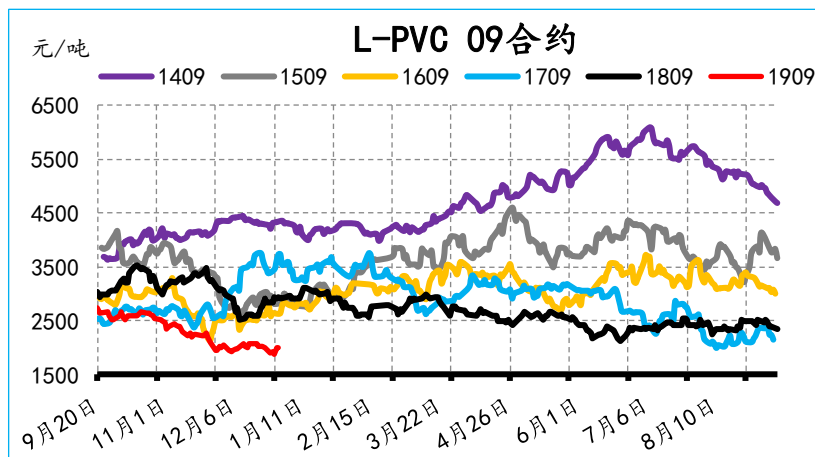
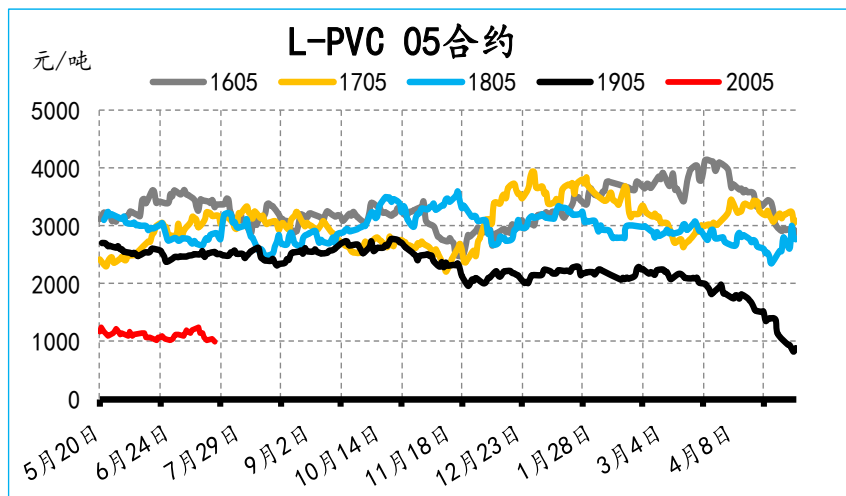
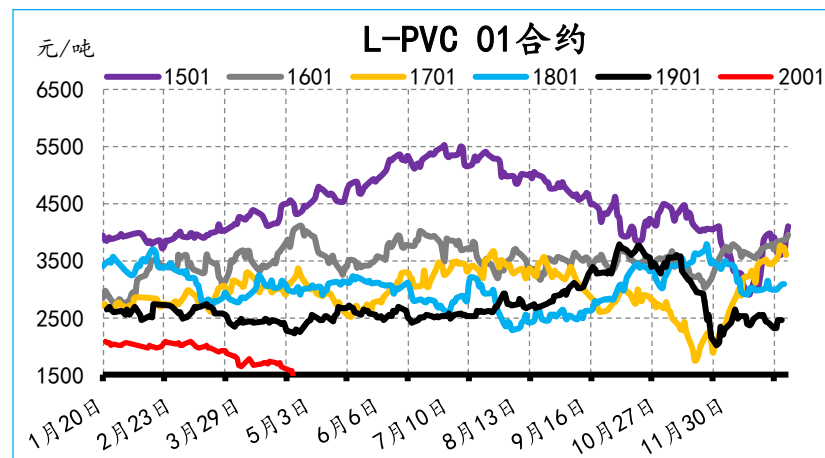
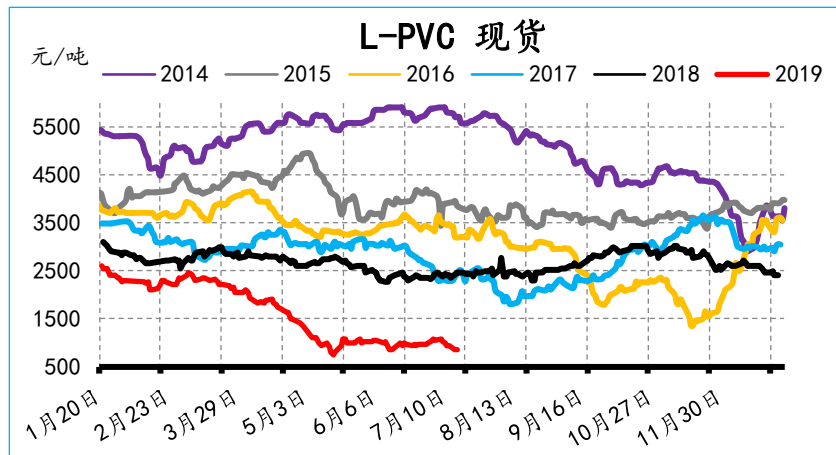


# 跨品种：塑料-PVC

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# 重要声明

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