

# 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
		7月15日	7月29日	8月5日	8月9日	8月12日		
跨期	MA9-MA1		-131	-128	-130	-123		
	MA5-MA9	29	142	124	105	109		
	TA9-TA1		576	576	576	576		
	TA5-TA9	-640	-640	-640	-640	-640		
	L9-L1		110	55	-25	-25		
	L5-L9	-280	-185	-105	-30	-25		
	PP9-PP1		415	408	384	364		
	PP5-PP9	-909	-758	-742	-750	-722		
	V9-V1		155	205	230	180		
	V5-V9	-330	-245	-290	-370	-290		
	BU9-BU12	66	116	192	200	194		
	BU6-BU9	-172	-260	-300	-326	-310		
	RU9-RU1		-930	-900	-1070	-980		
	RU5-RU9	1130	1185	1170	1305	1225		



**信达期货**  
CINDA FUTURES

## 化工跨期套利跟踪

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投资咨询号：Z0012670

联系人：韩冰冰

从业资格号：F3047762

电话：0571-28132638

# 基差数据跟踪

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2019年08月12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	0.00		590.00	45.00		5.6%	
PP	8600	0.00		68.00	15.00		0.8%	
EG	4427	37.00		-13.00	-19.00		-0.3%	
PVC	6740	0.00		-75.00	25.00		-1.1%	
PTA	5160	-5.00		-58.00	-23.00		-1.1%	
甲醇	2100	10.00		-34.00	-1.00		-1.6%	
PE	7410	50.00		-145.00	30.00		-1.9%	

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；

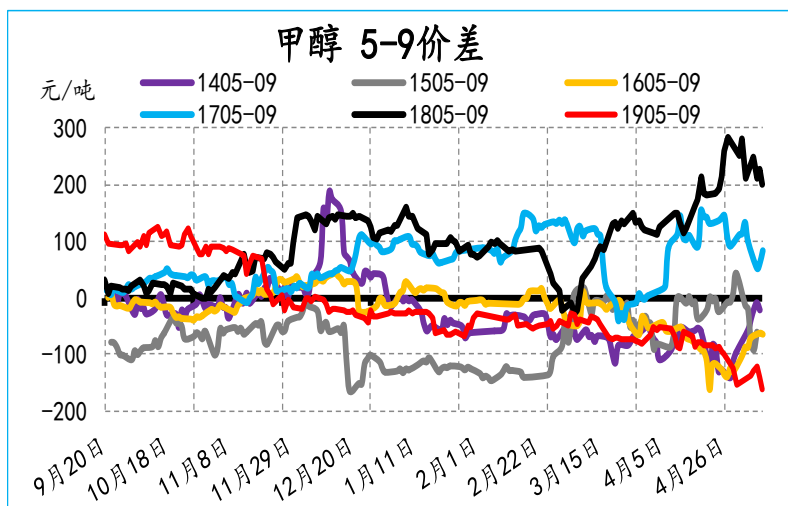
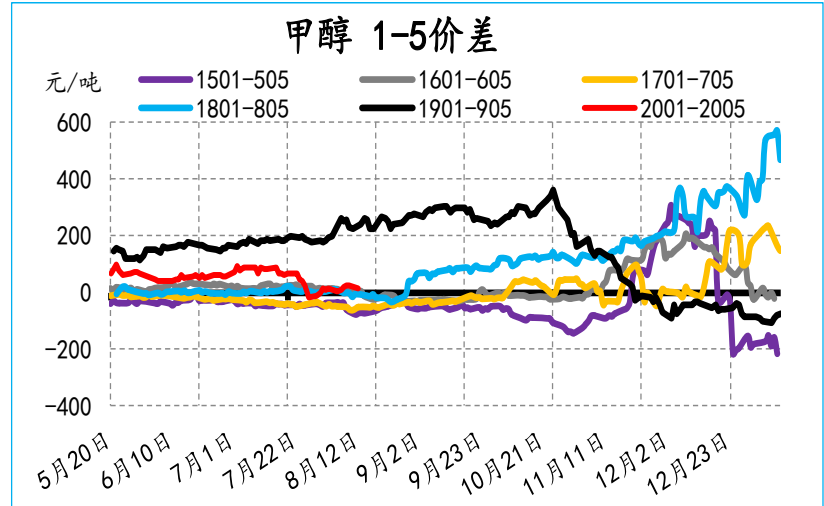
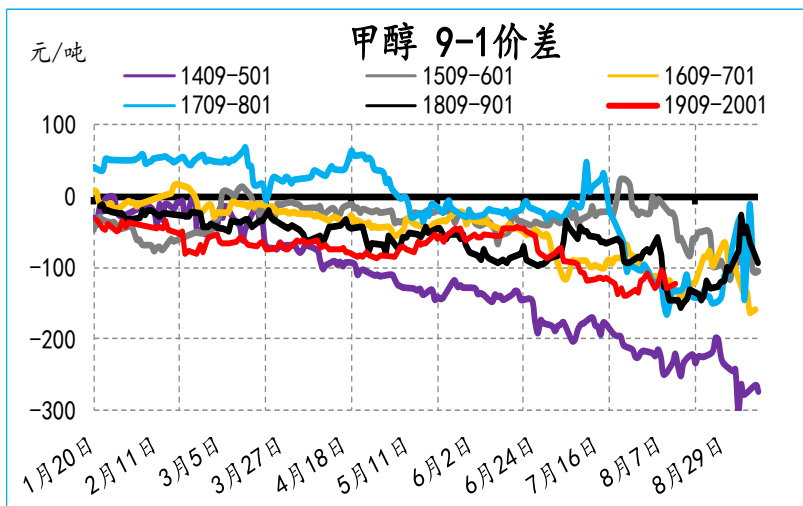
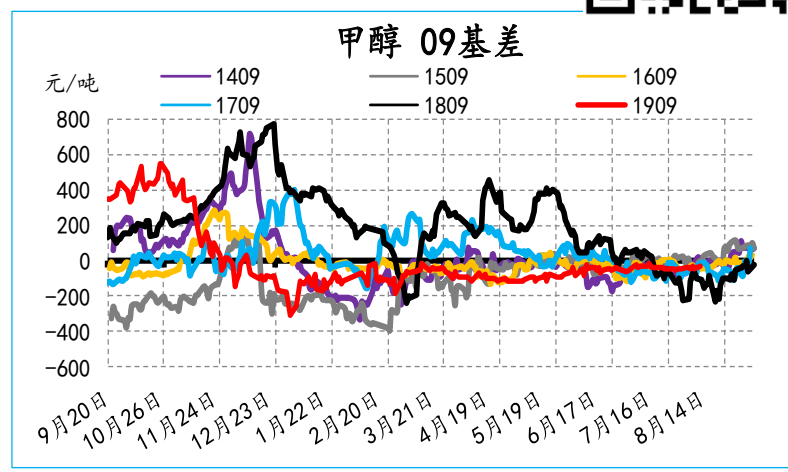
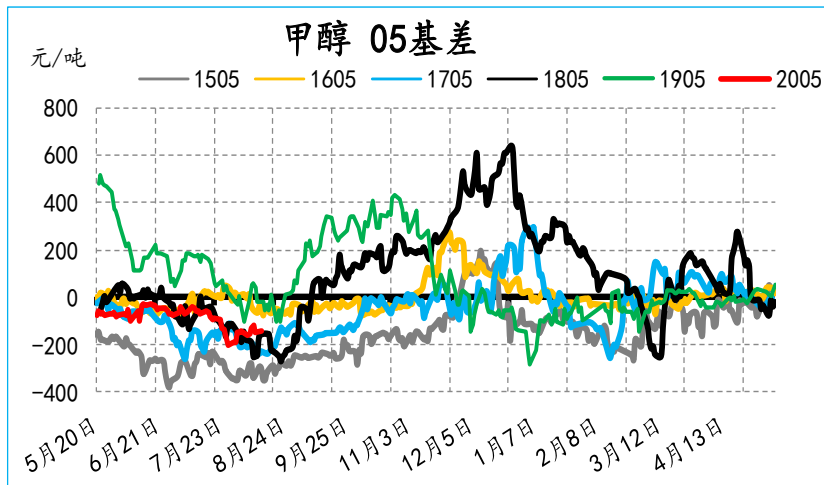
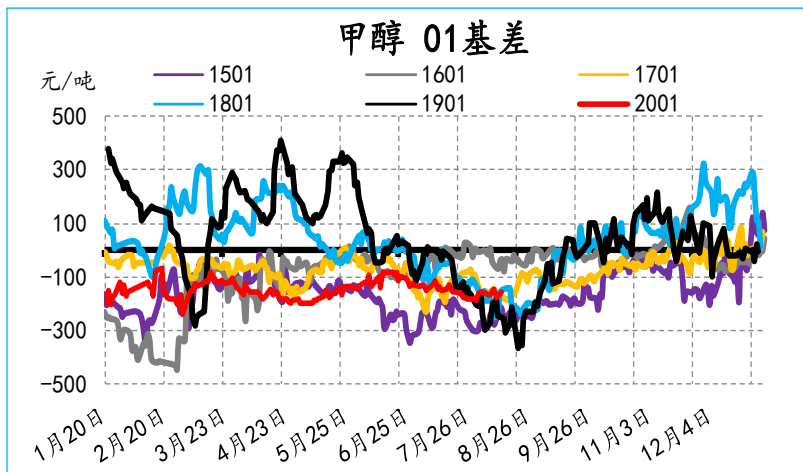
注3：主力合约均为9月。

# 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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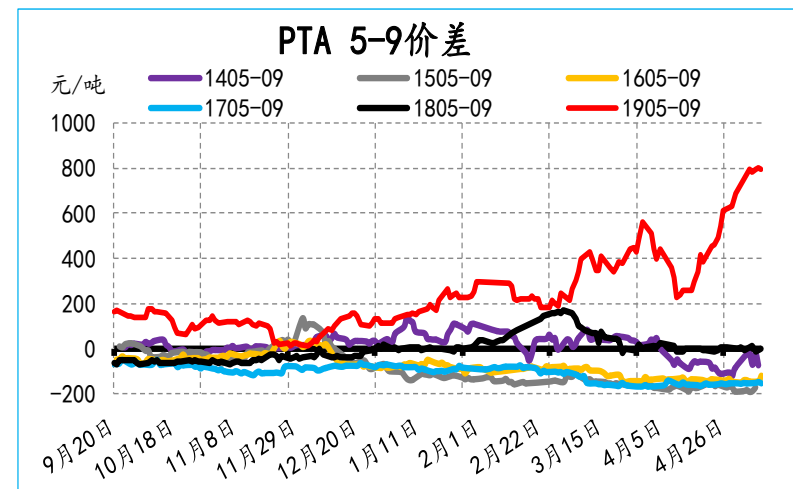
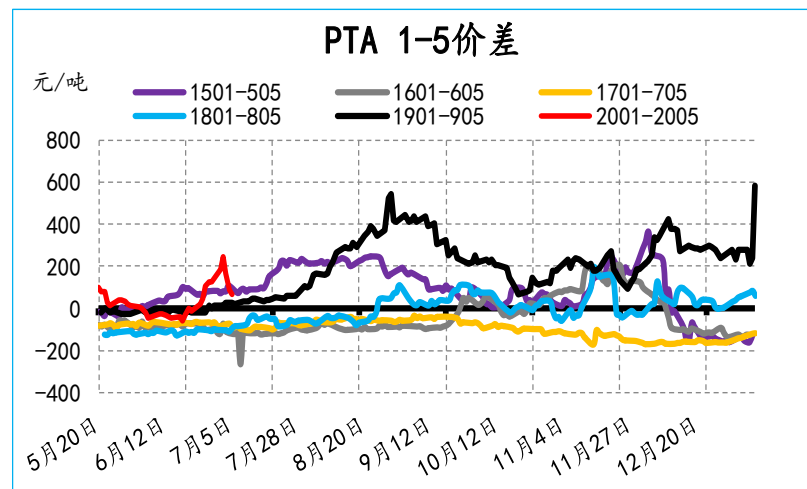
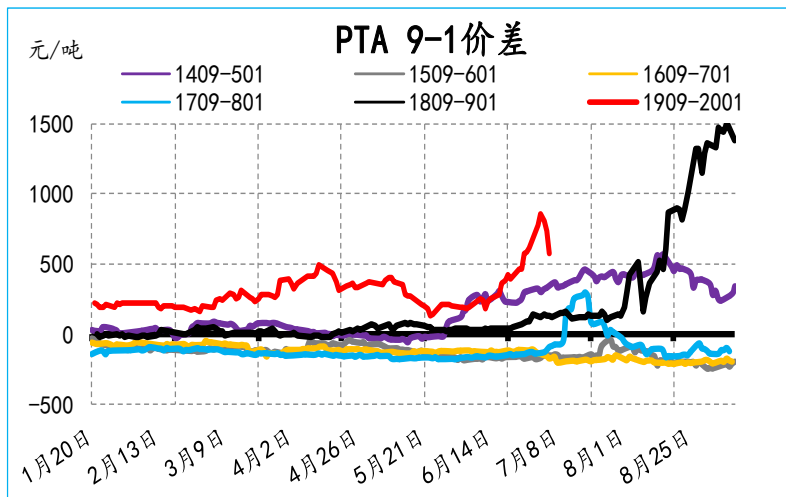
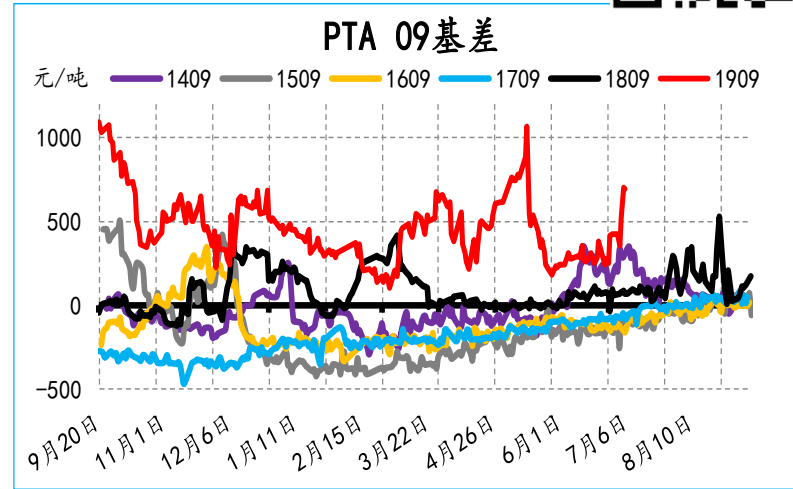
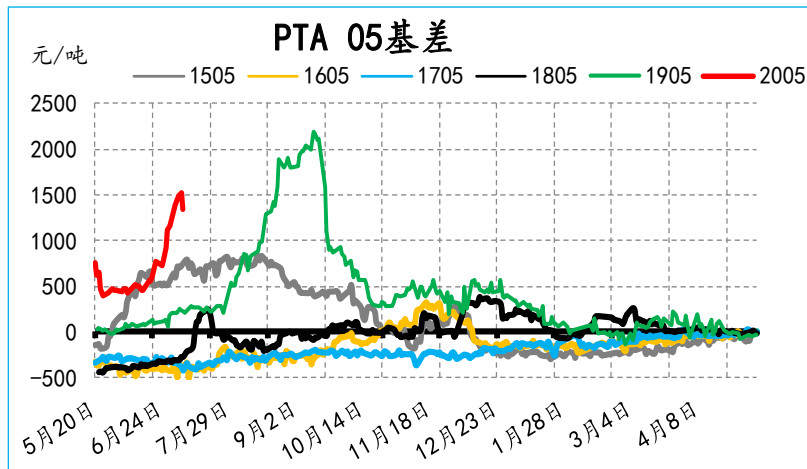
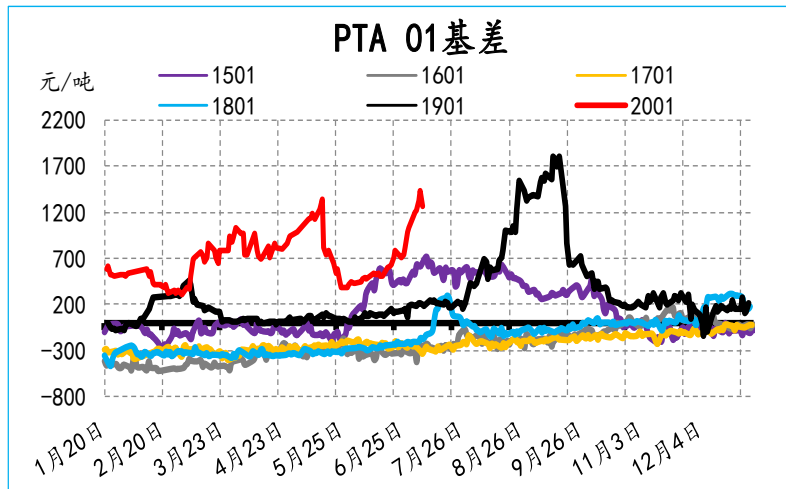


# 套利跟踪：PTA

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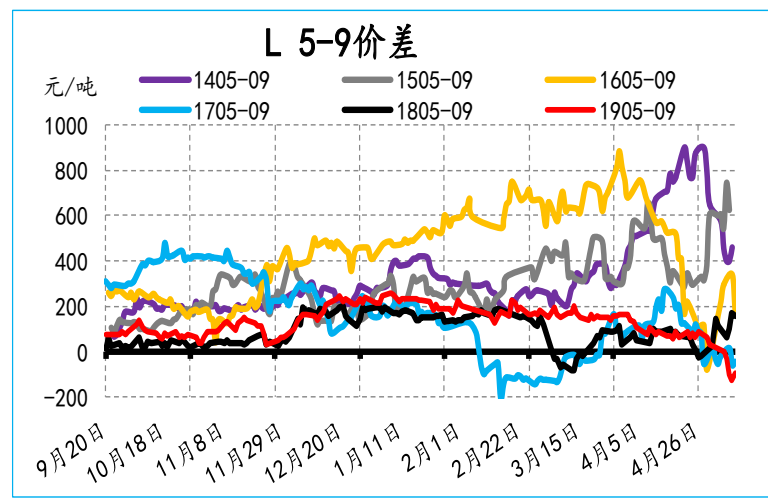
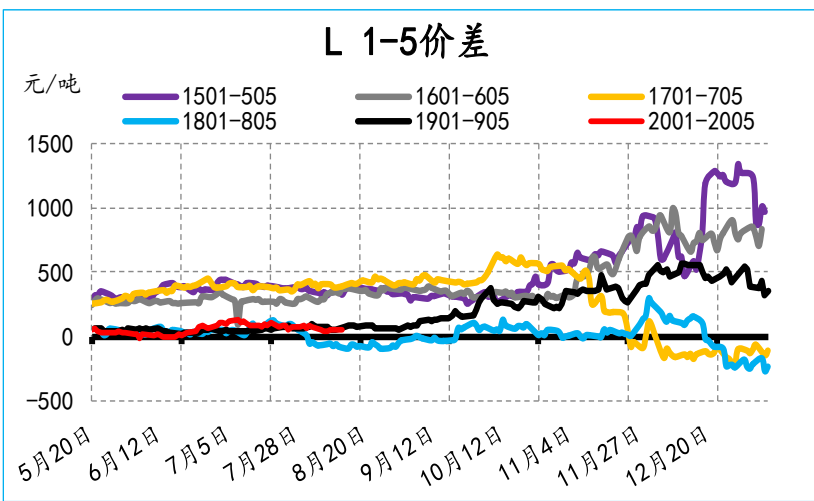
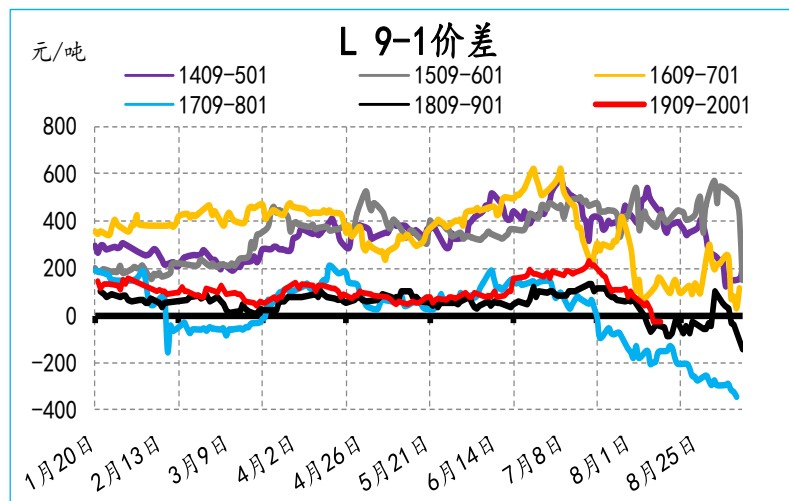
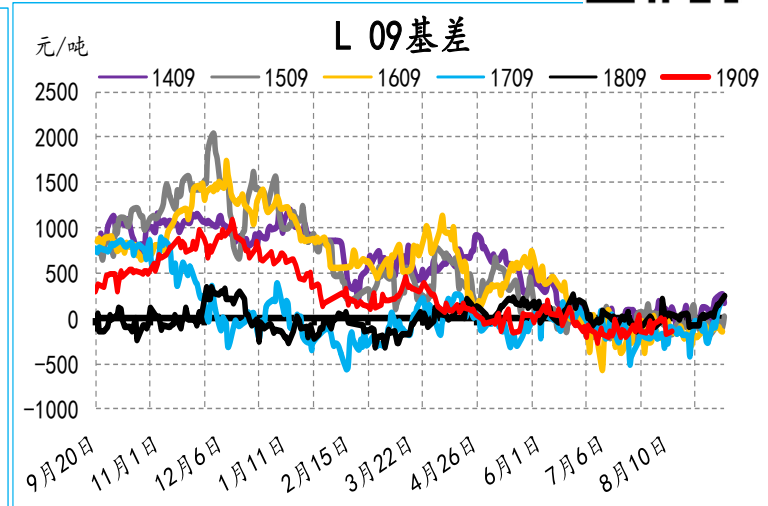
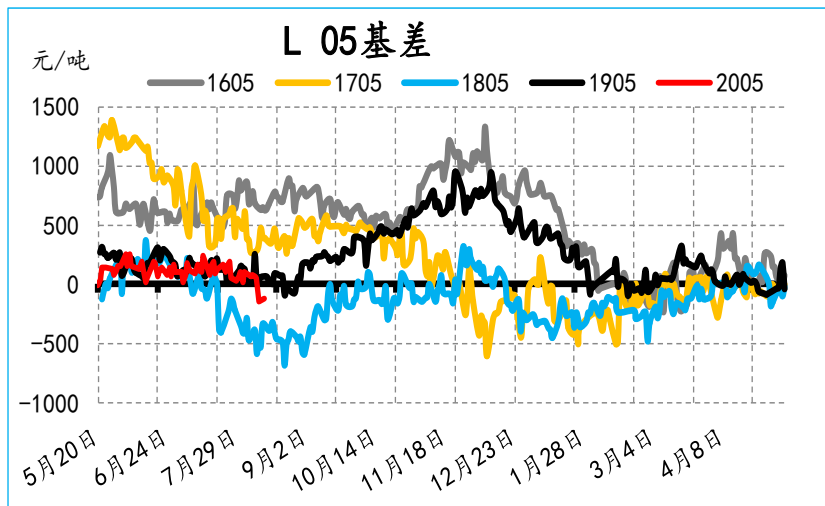
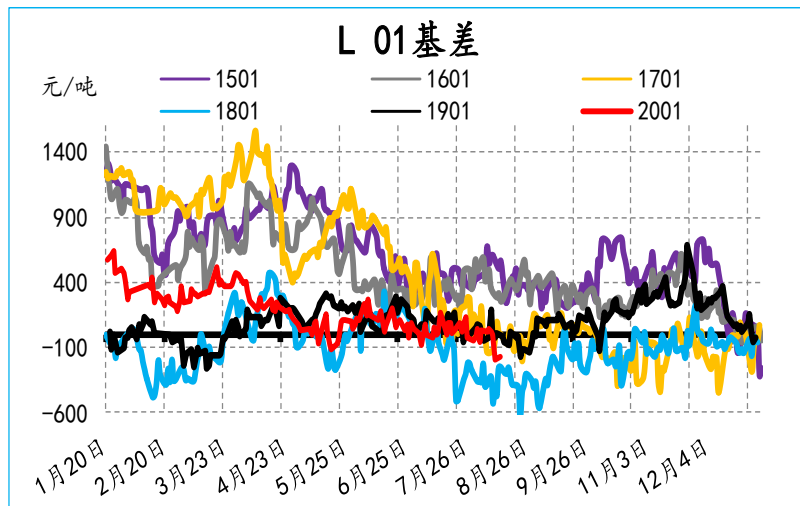


# 套利跟踪：PE

信达期货能化组交流群，即将成立啦！

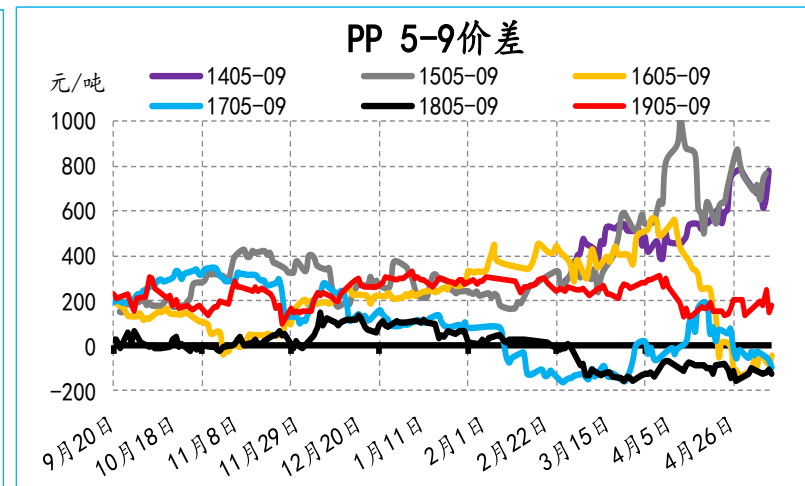
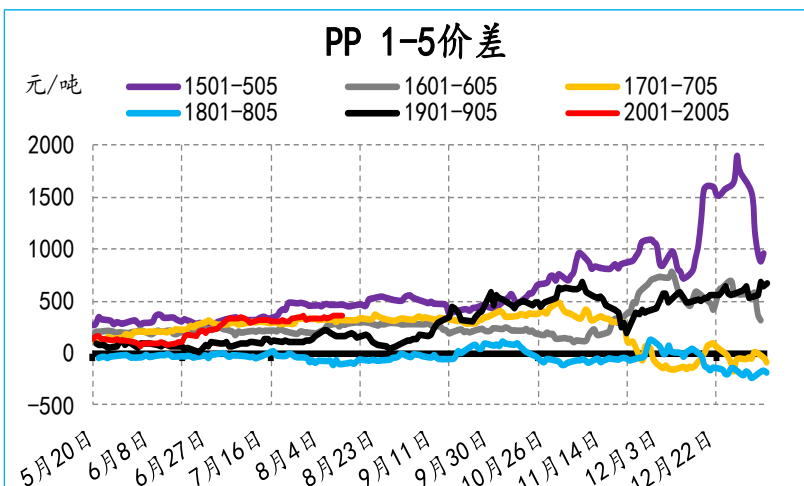
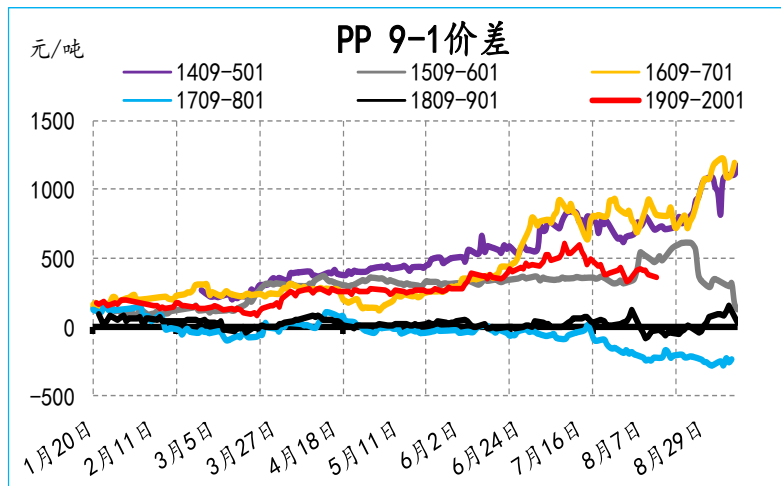
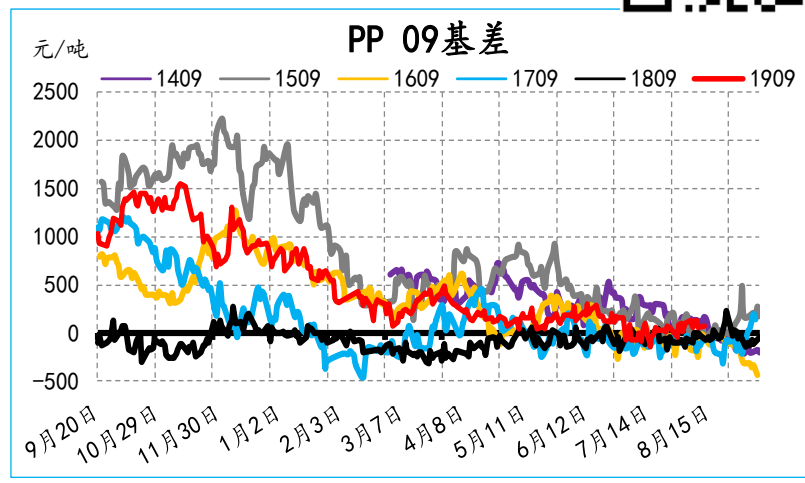
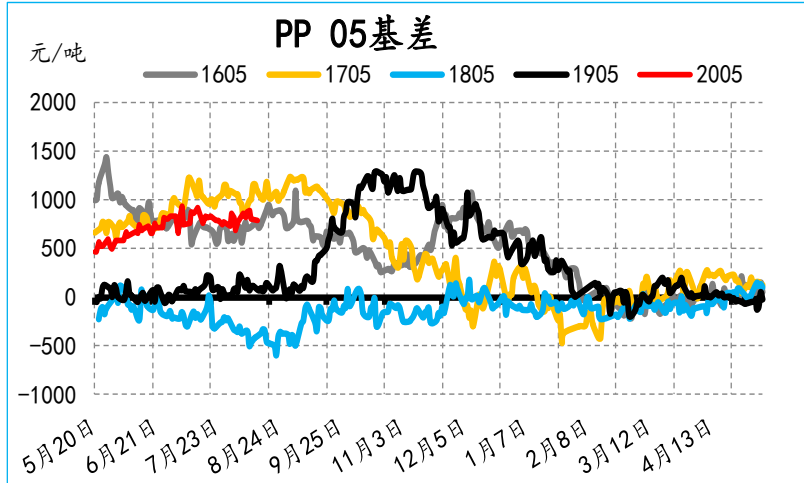
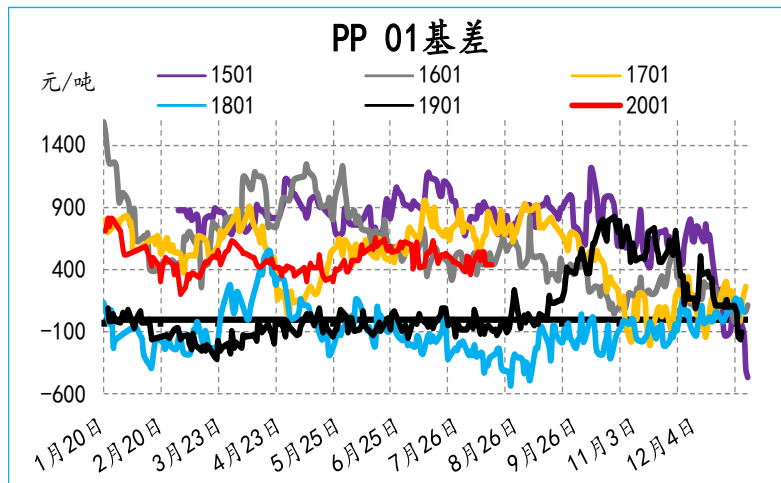
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# 套利跟踪：PP

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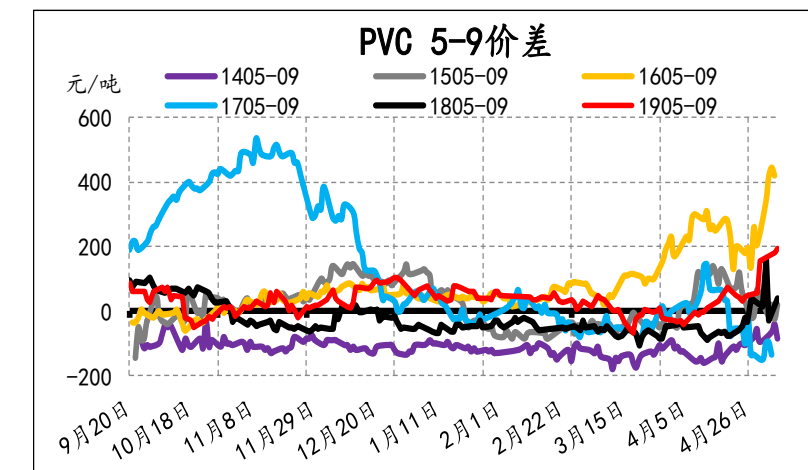
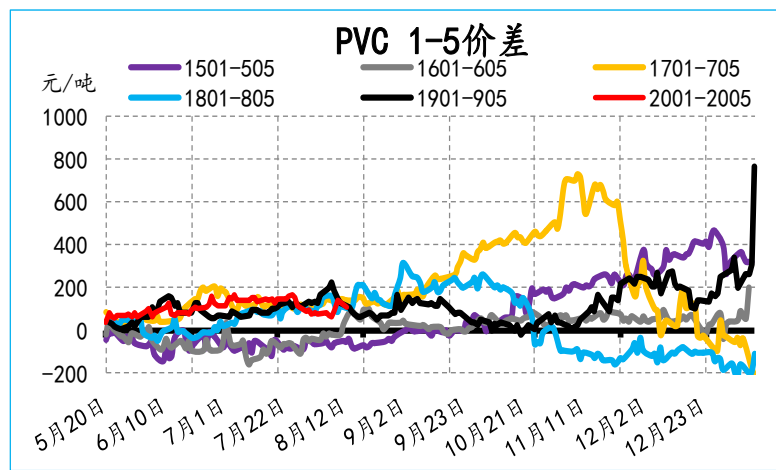
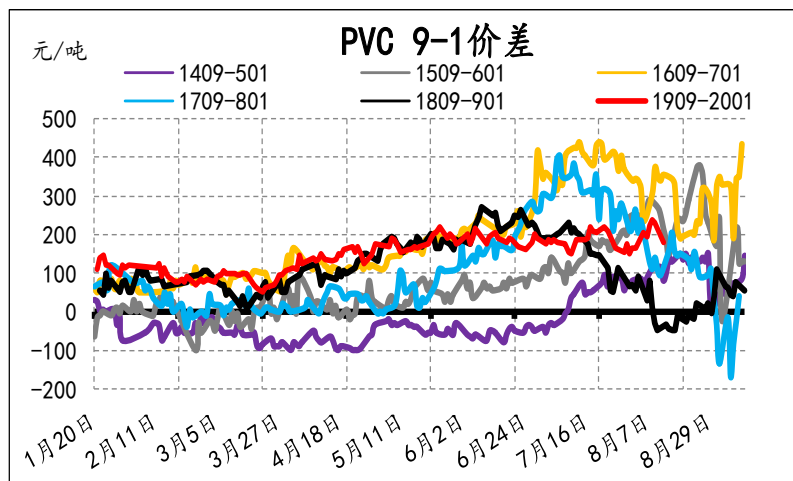
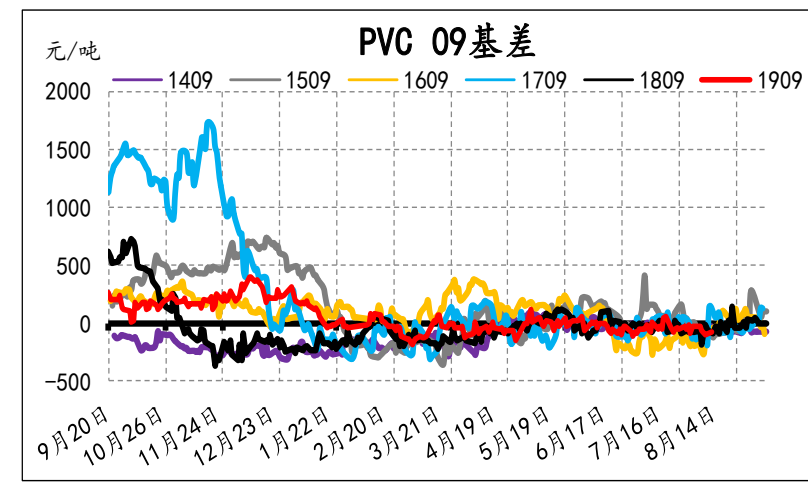
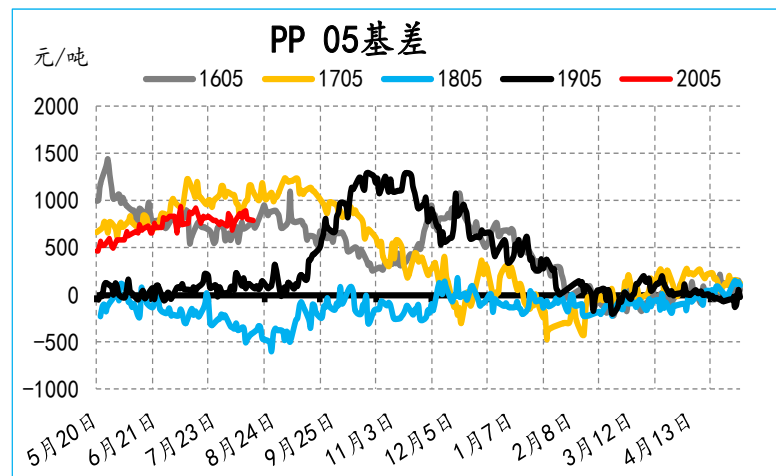
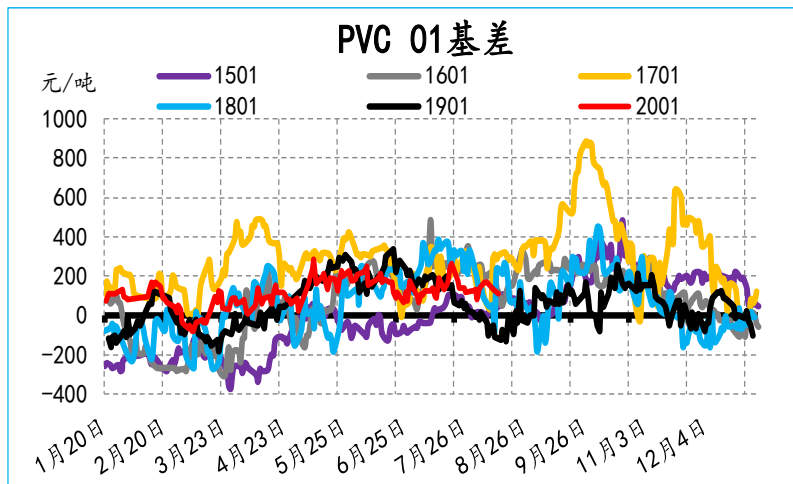


# 套利跟踪：PVC

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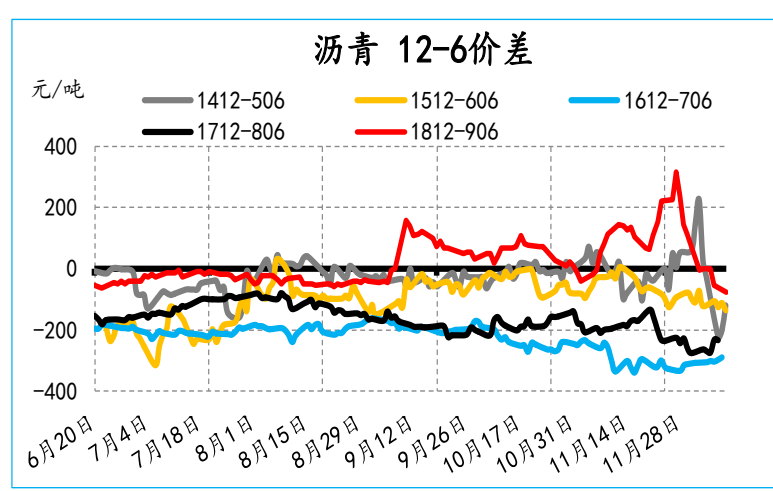
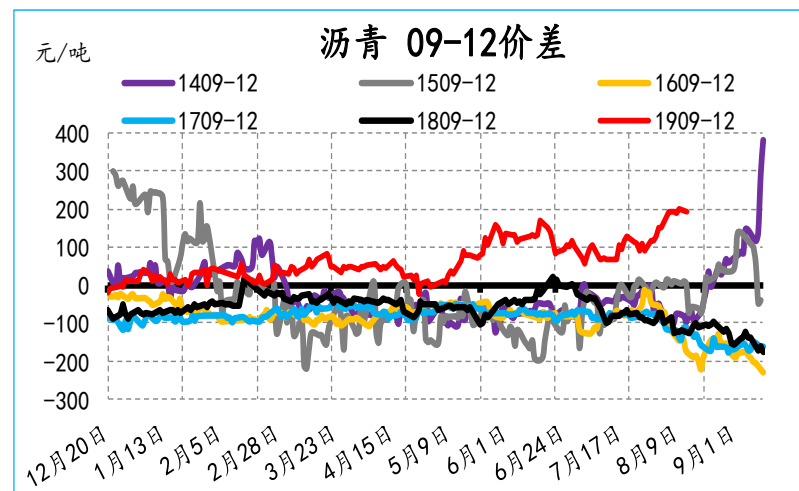
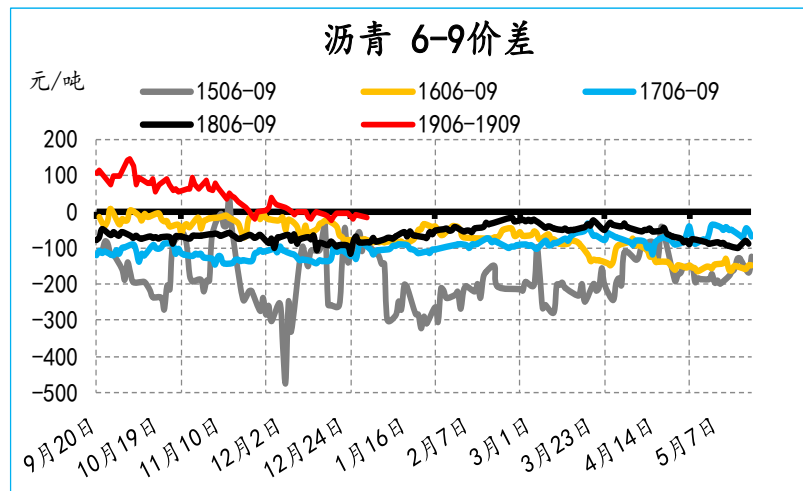
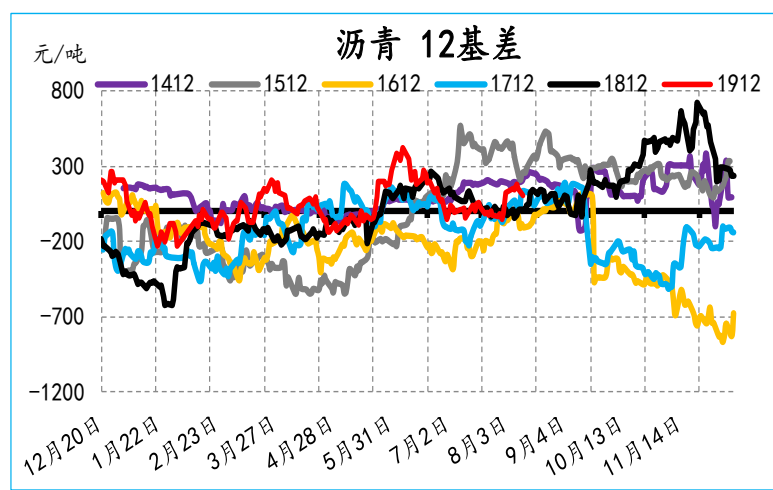
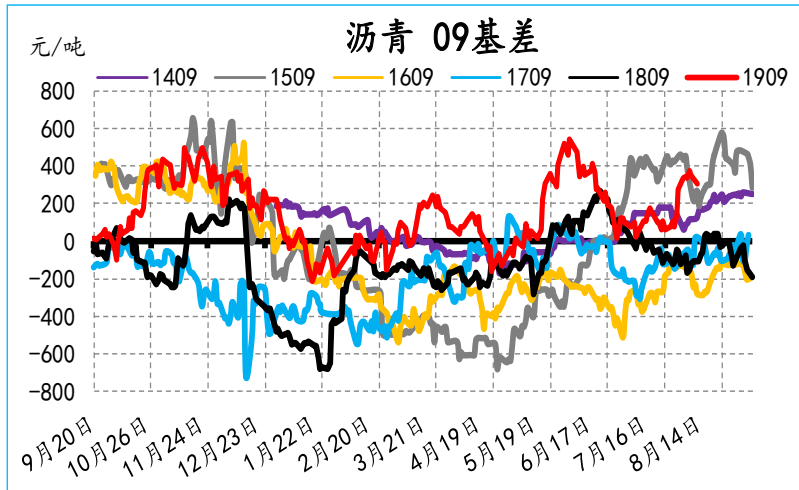
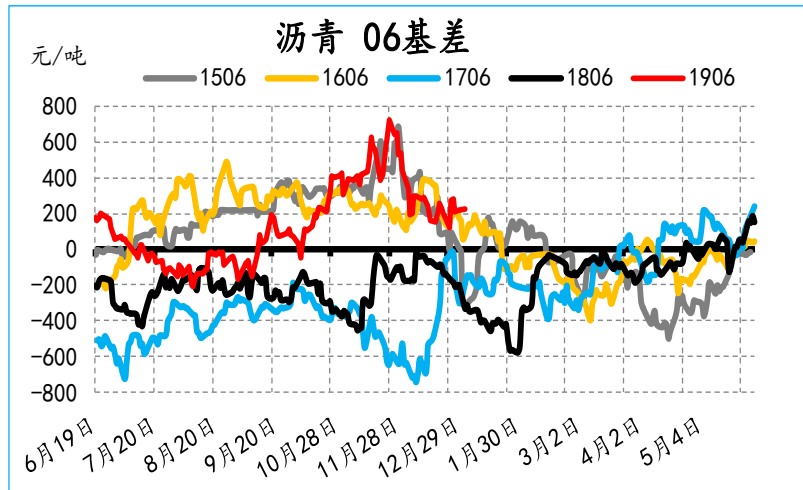


# 套利跟踪：沥青

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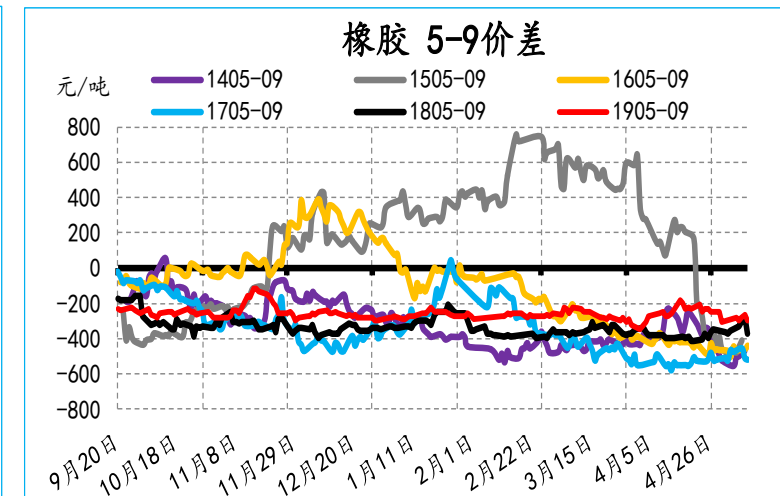
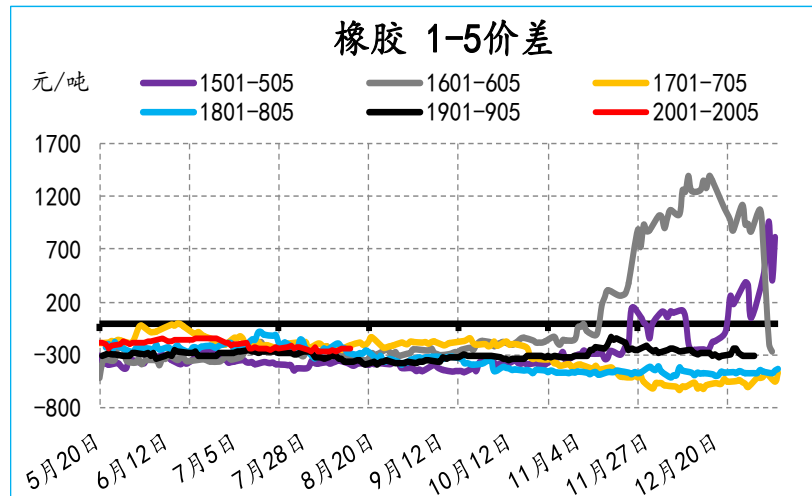
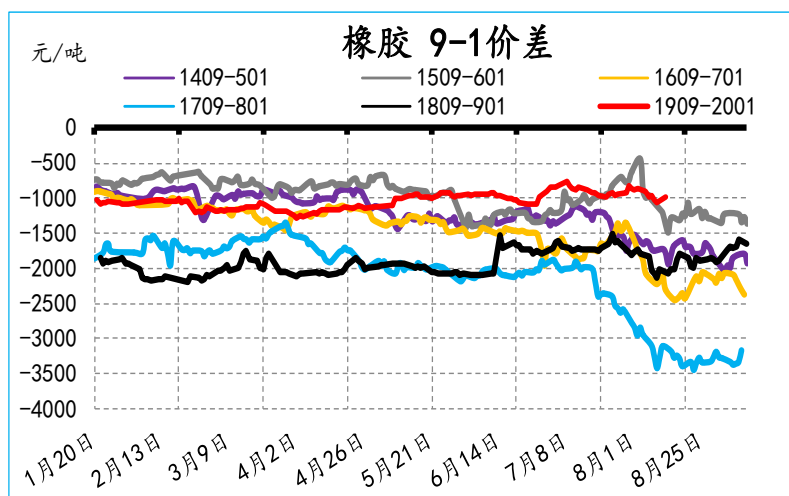
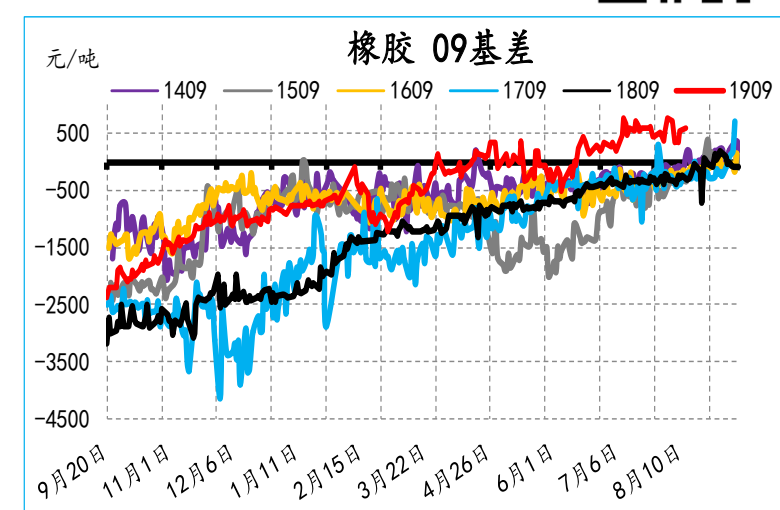
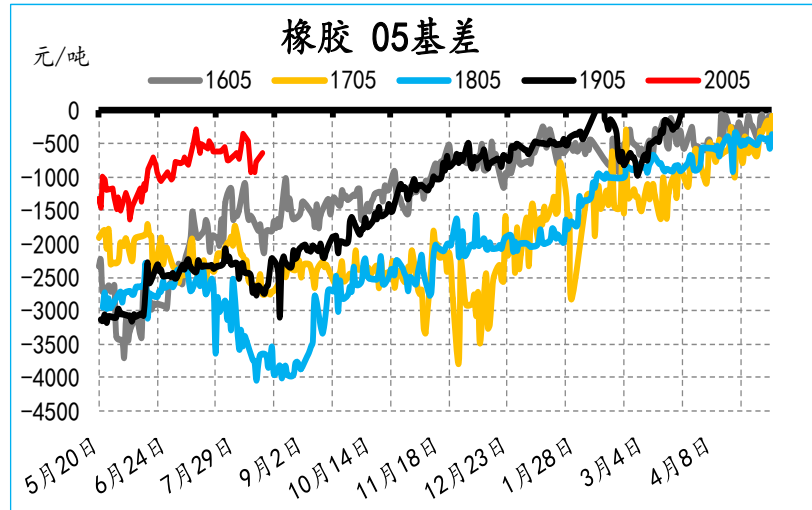
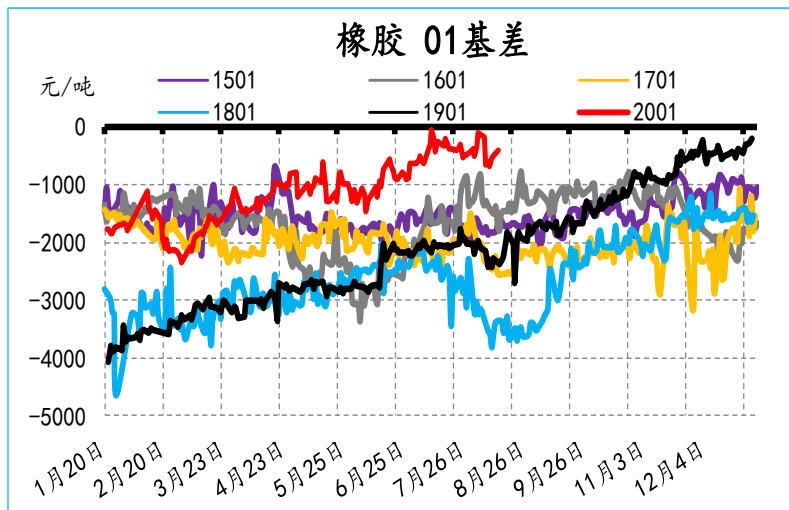


# 套利跟踪：橡胶

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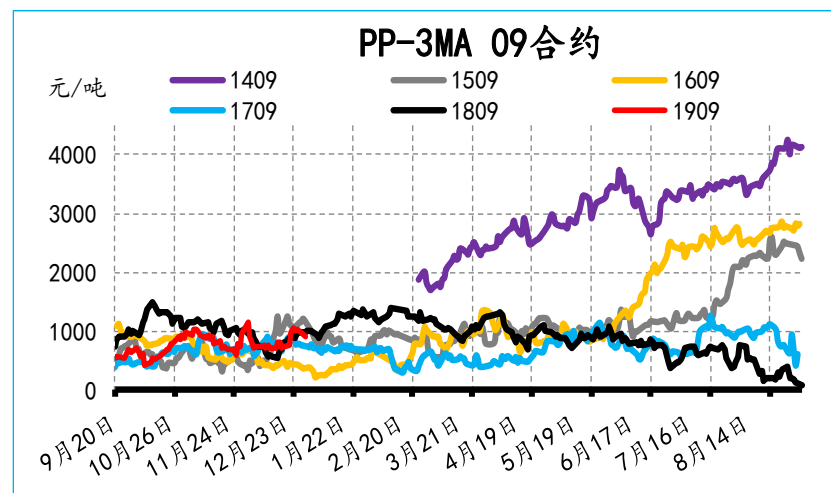
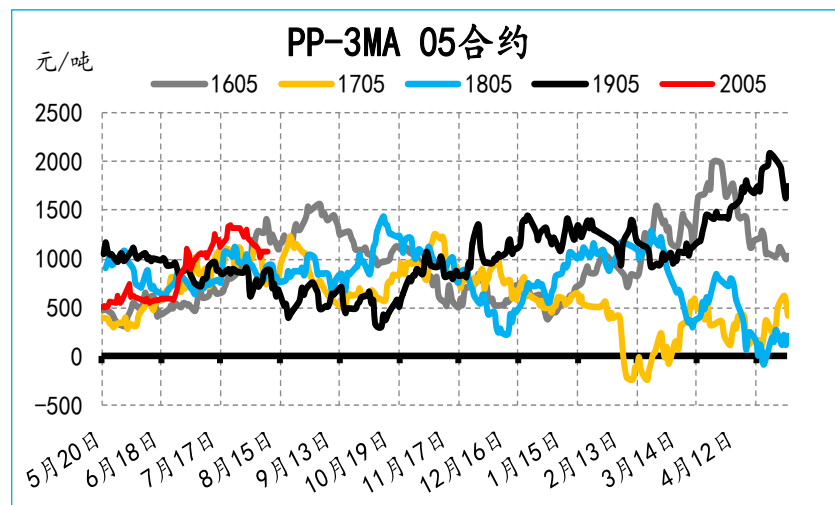
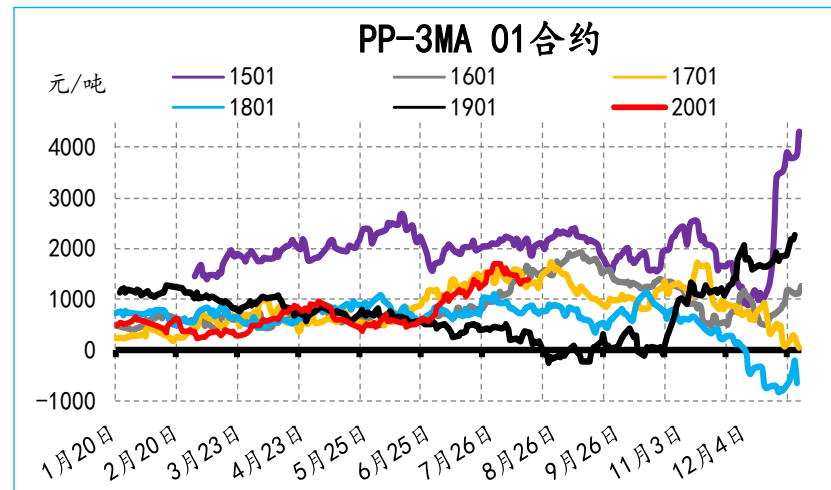
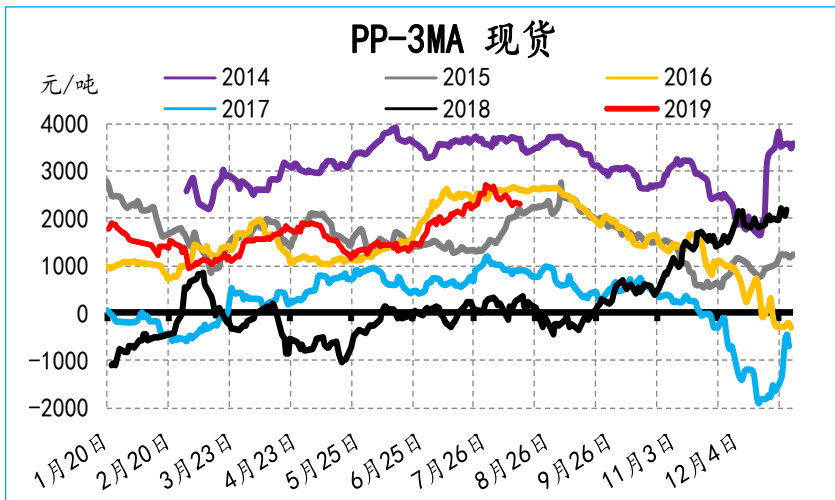


# 跨品种：PP-3MA

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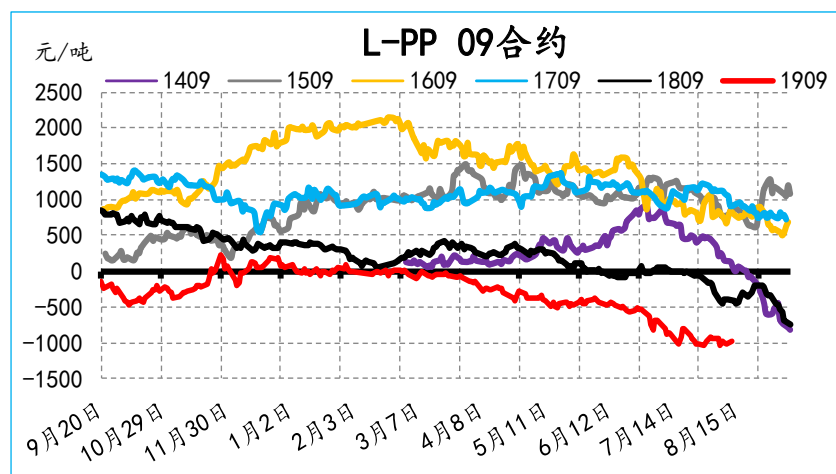
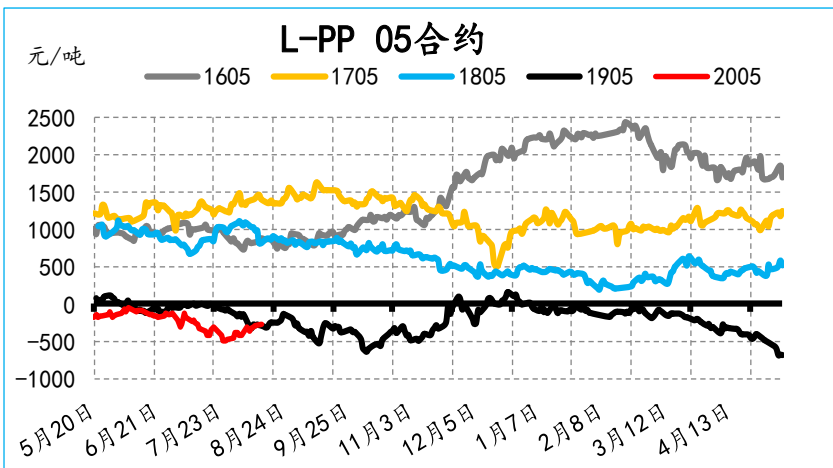
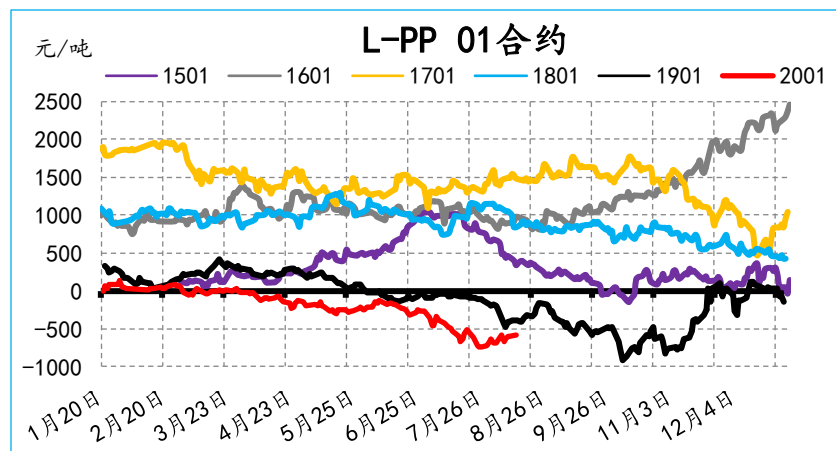
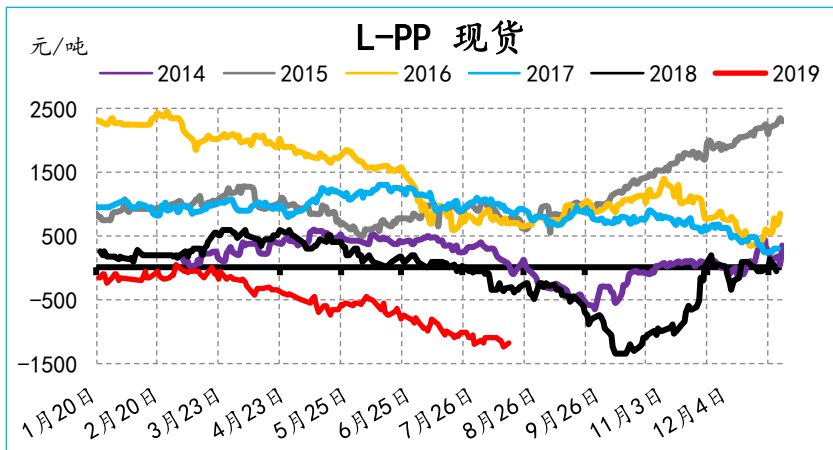


# 跨品种：塑料-PP

信达期货能化组交流群，即将成立啦！

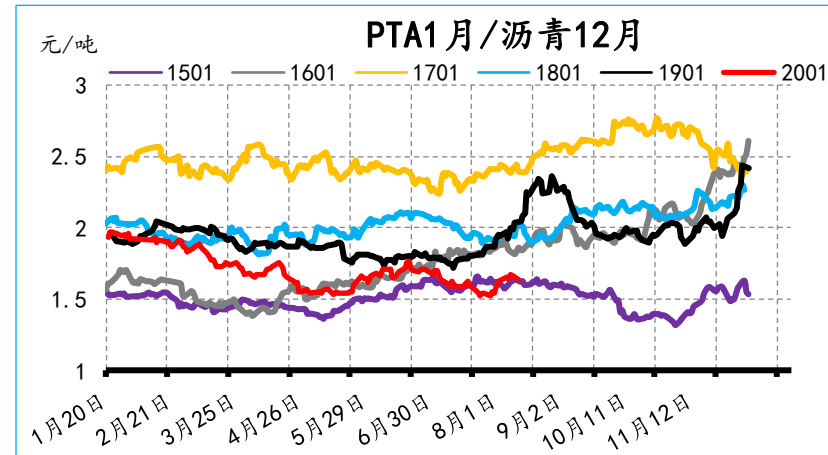
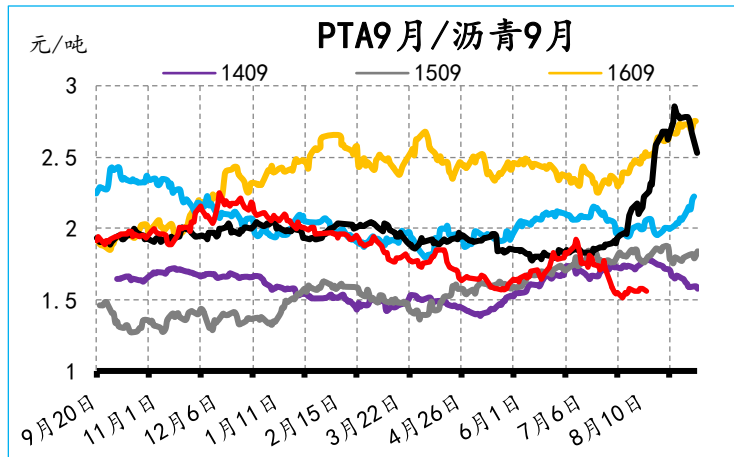
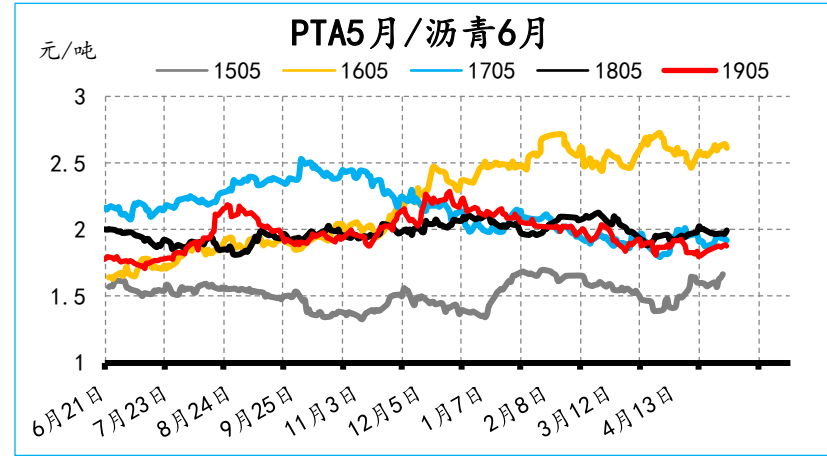
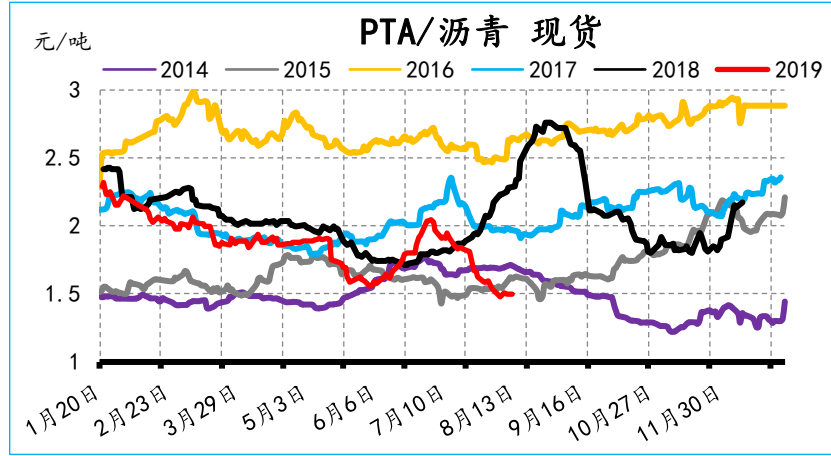
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# 跨品种：PTA/沥青

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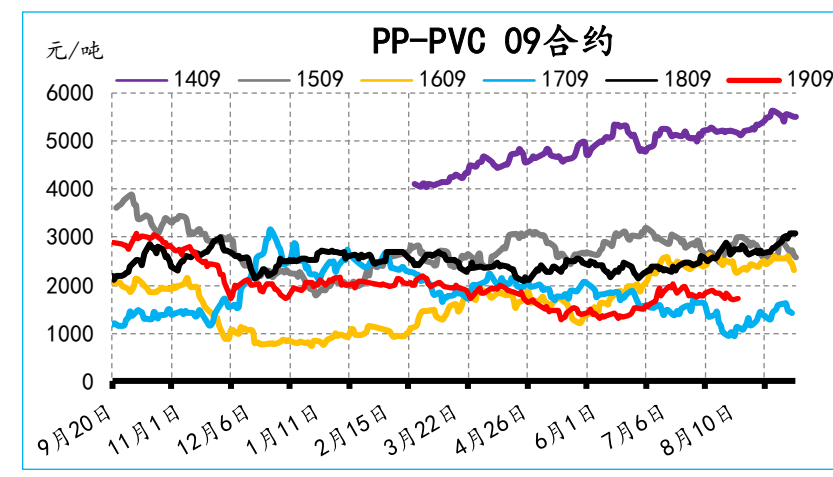
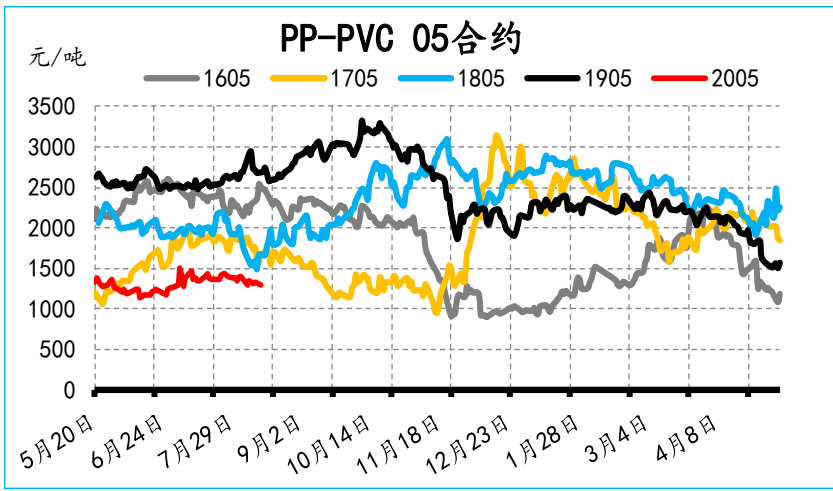
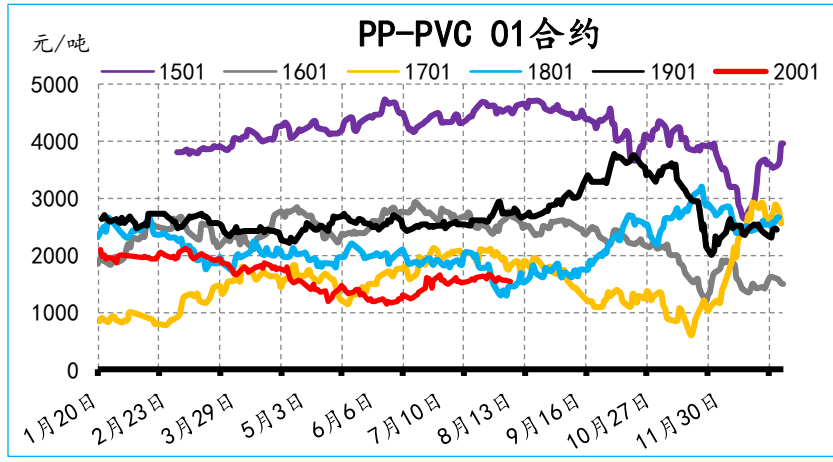
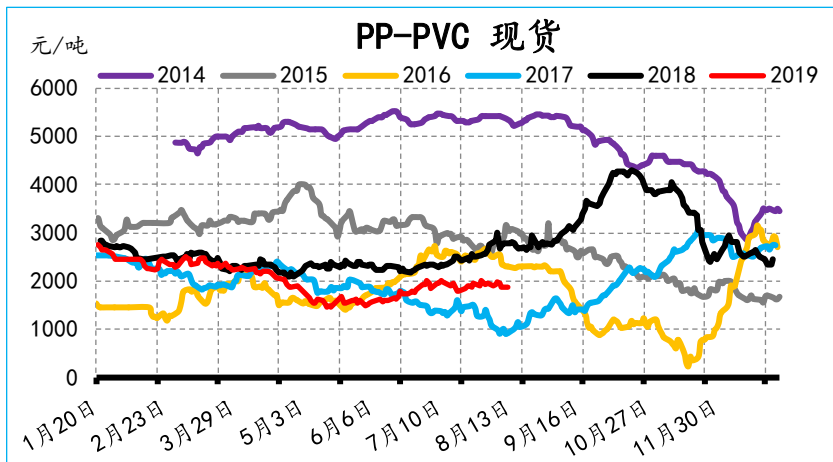


# 跨品种：PP-PVC

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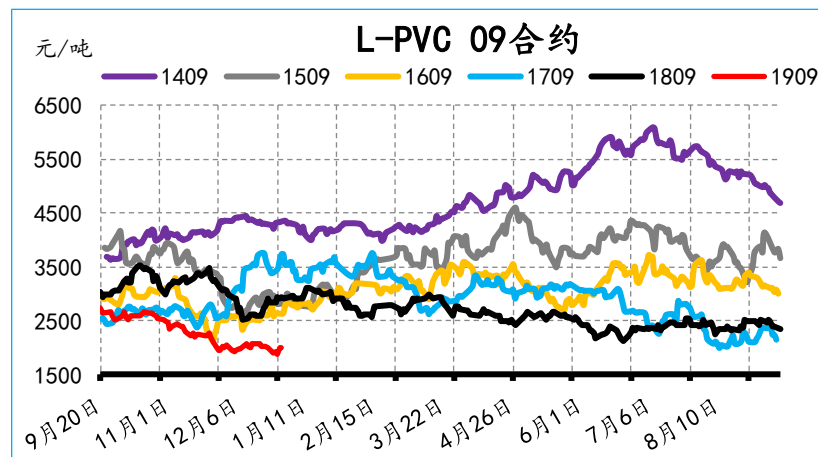
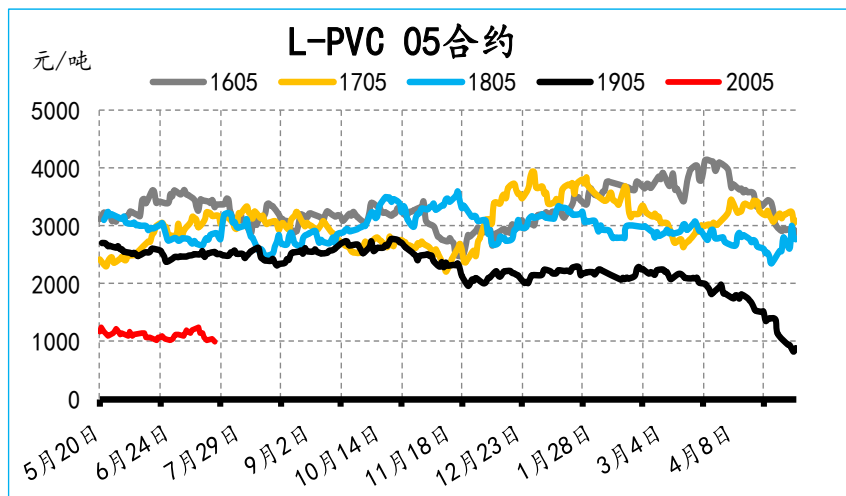
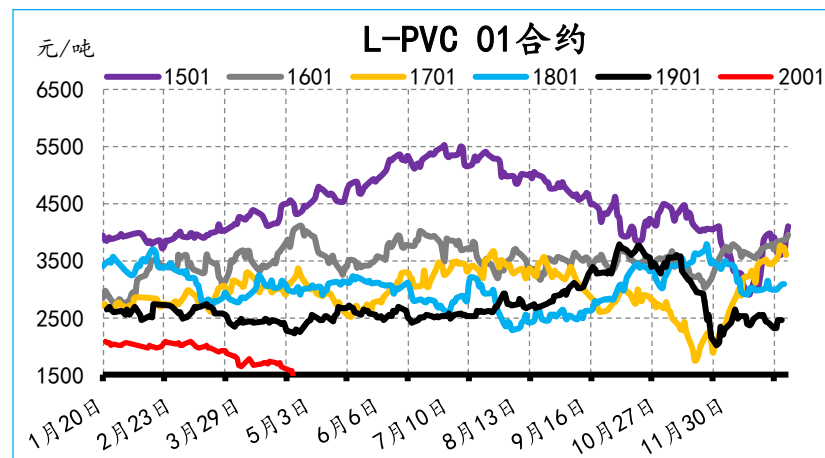
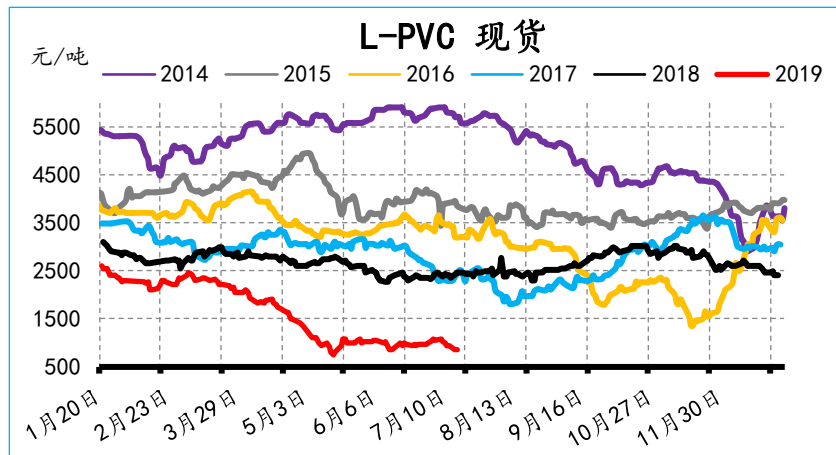


# 跨品种：塑料-PVC

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# 重要声明

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