


# 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								
 <b>信达期货</b> 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 9月3日	10日前 9月18日	5日前 9月25日	昨日 10月8日	今日 10月9日	近一个月走势图	建议	
跨期	MA9-MA1		-11	-64	-73	-73		
	MA5-MA9	120	-22	5	2	2		
	TA9-TA1		-72	-14	-14	-34		
	TA5-TA9	-86	-4	-22	-16	-22		
	L9-L1		-300	-255	-165	-155		
	L5-L9	65	75	50	40	30		
	PP9-PP1		-559	-573	-500	-539		
	PP5-PP9	-947	161	186	142	155		
	V9-V1		-205	-165	-160	-155		
	V5-V9	-360	60	45	35	30		
	BU9-BU12	270	-282	-306	-310	-312		
	BU6-BU9	-392	134	140	124	124		
	RU9-RU1		350	320	385	385		
	RU5-RU9	1265	-185	-180	-200	-200		

# 基差数据跟踪

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## 2019年10月09日期现结构图

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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
EG	5223	38.00		566.00	22.00		11.1%	
PP	8700	50.00		570.00	79.00		7.5%	
PVC	6610	-10.00		220.00	15.00		3.5%	
PTA	5160	30.00		-16.00	-10.00		-0.3%	
PE	7320	70.00		-70.00	80.00		-1.0%	
甲醇	2310	0.00		-87.00	39.00		-3.8%	

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；

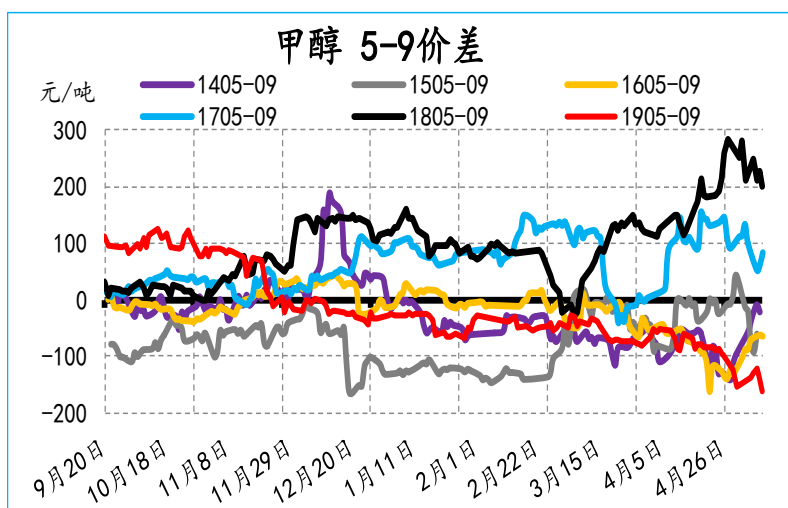
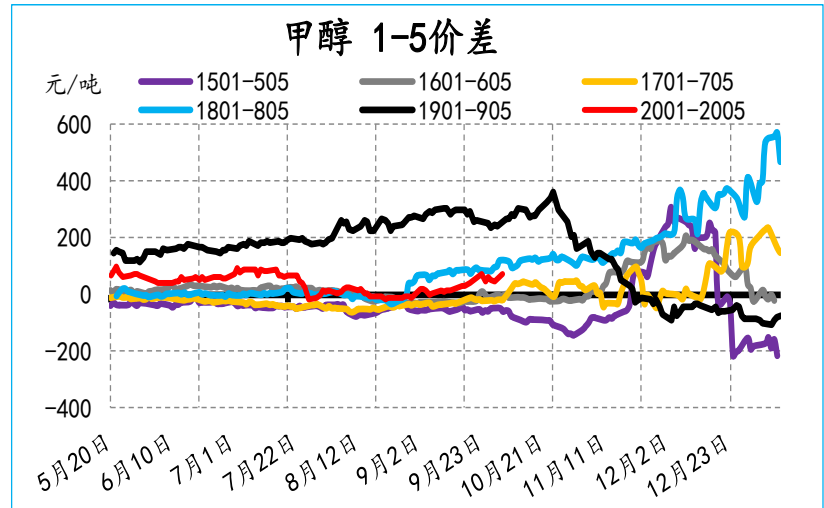
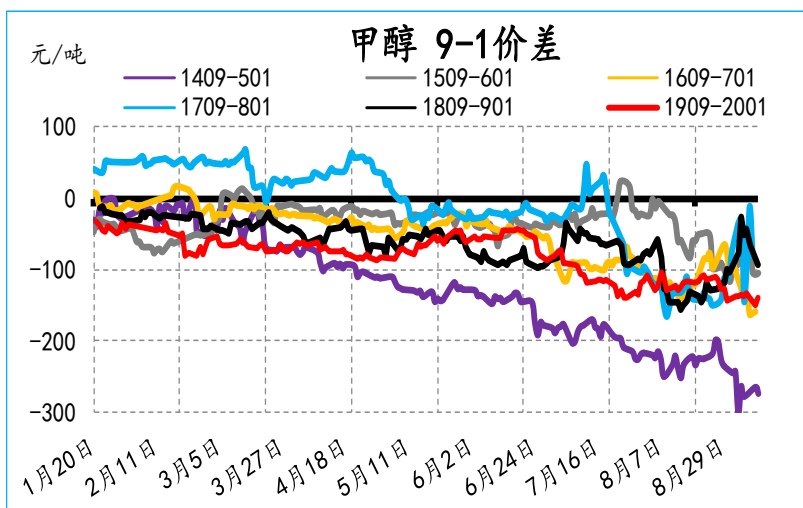
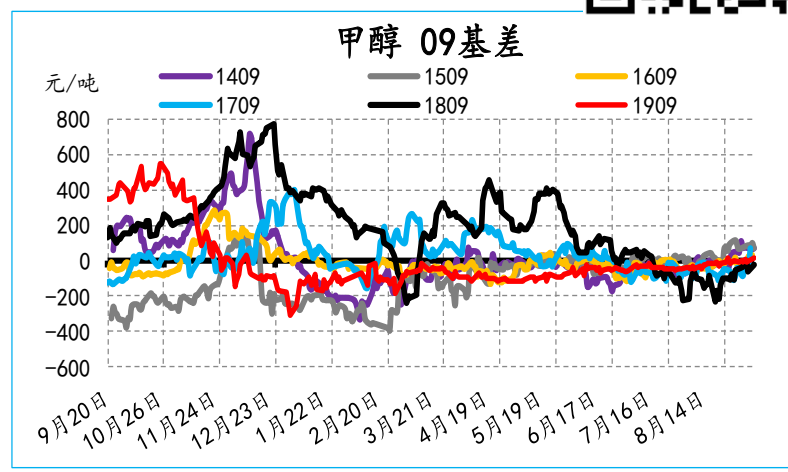
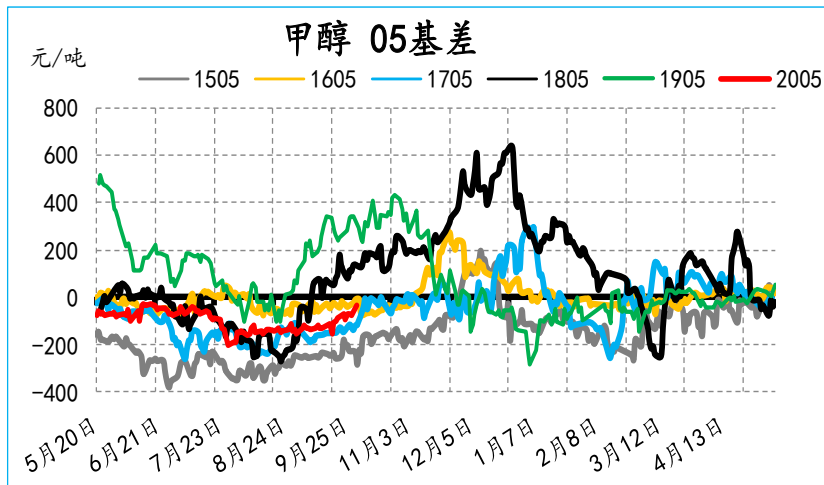
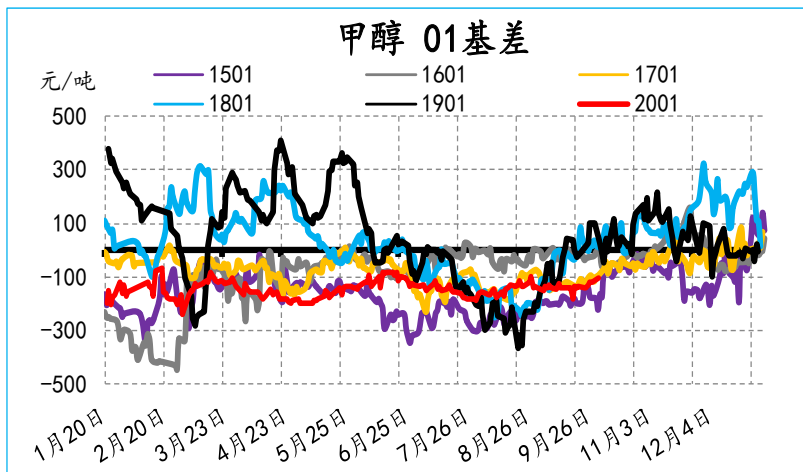
注3：主力合约为9月。

# 套利跟踪：甲醇

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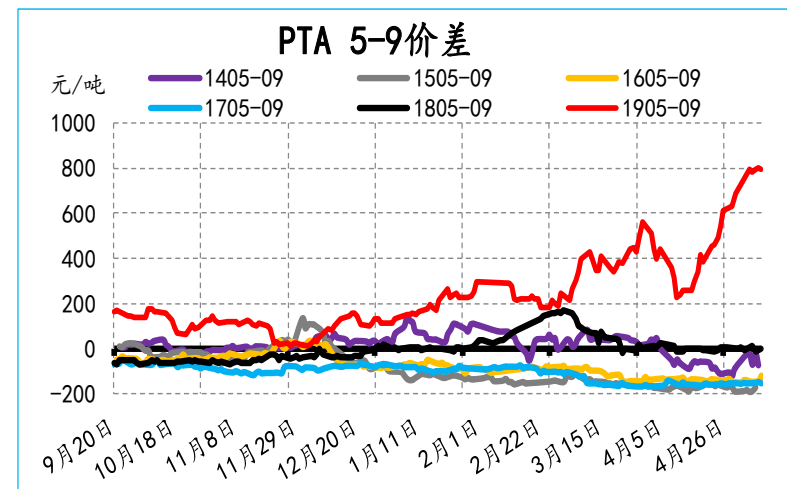
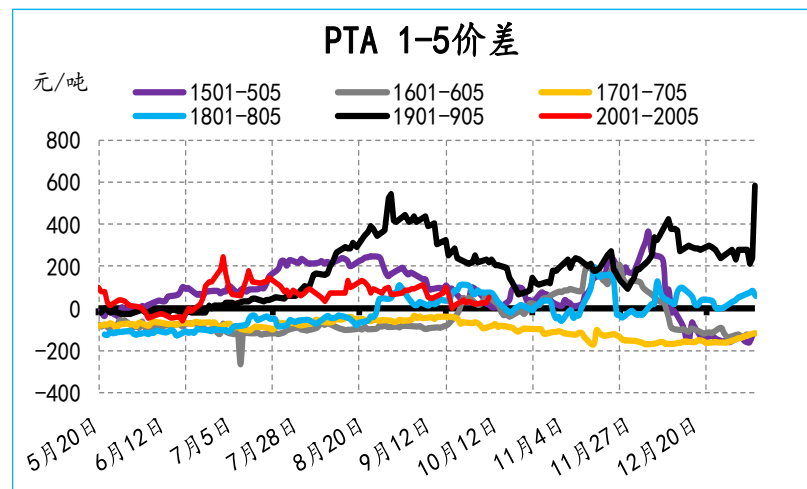
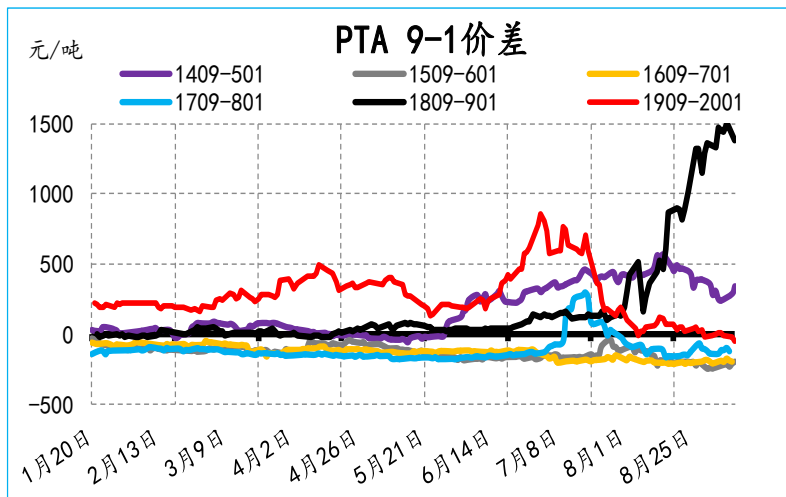
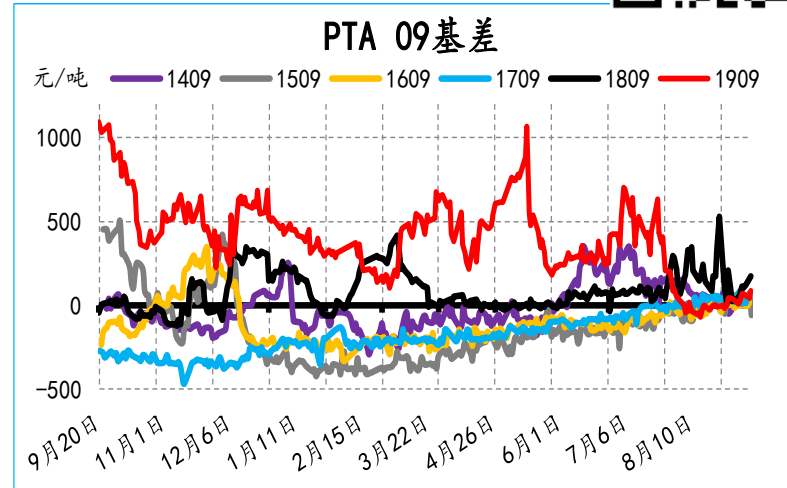
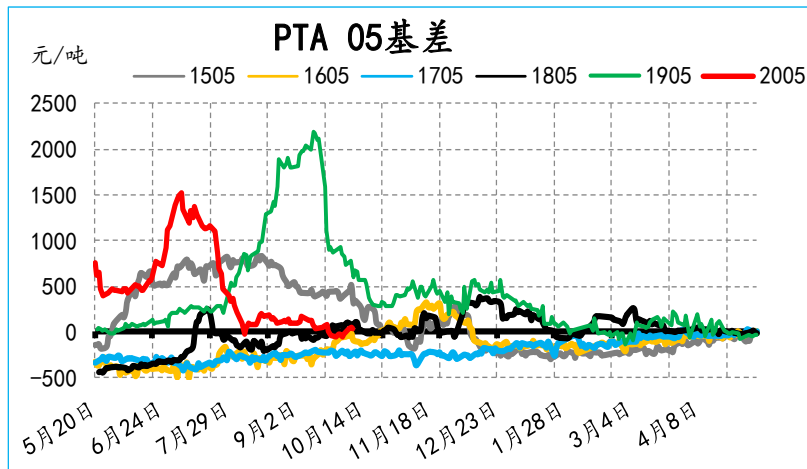
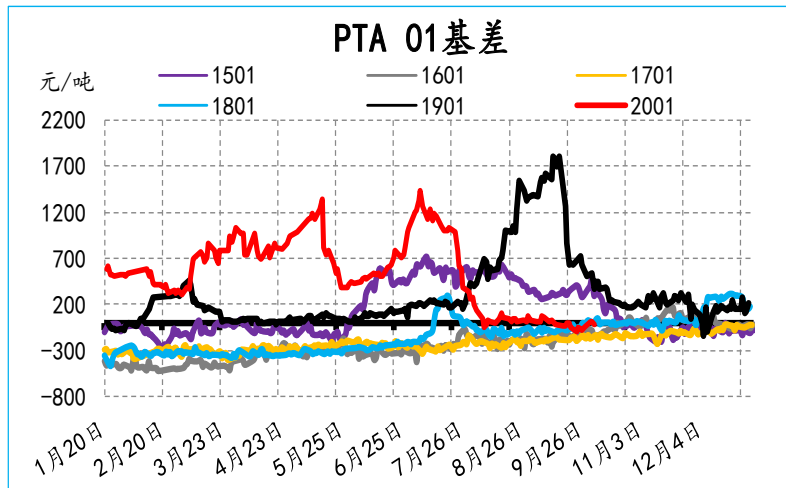


# 套利跟踪：PTA

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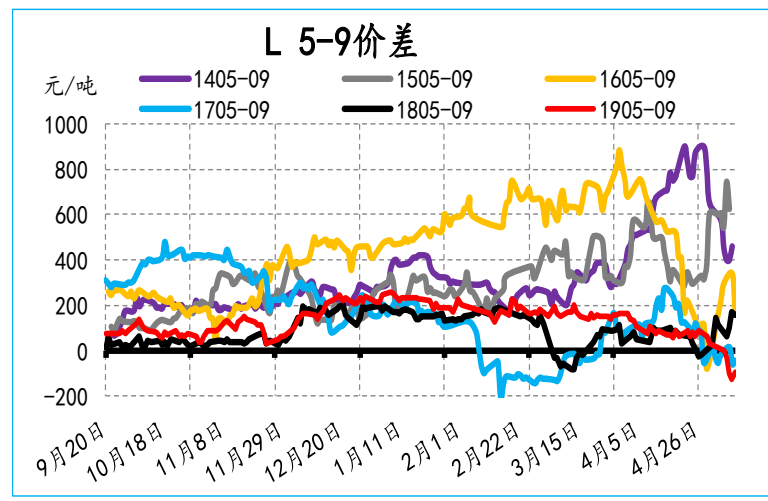
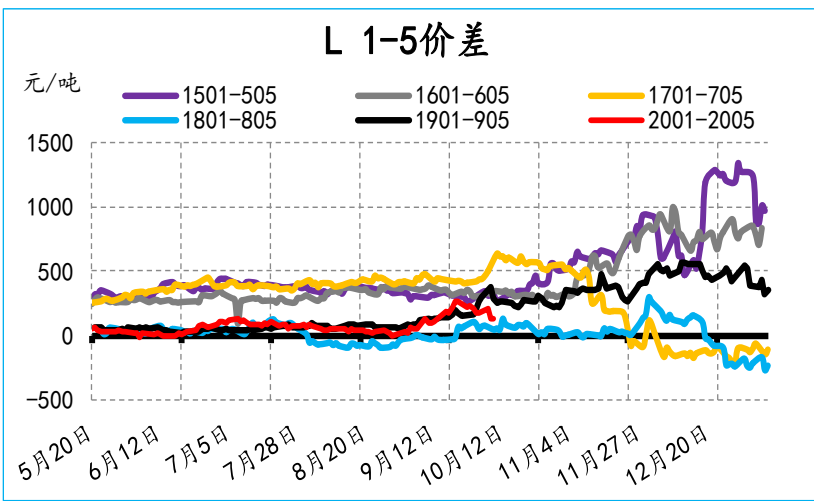
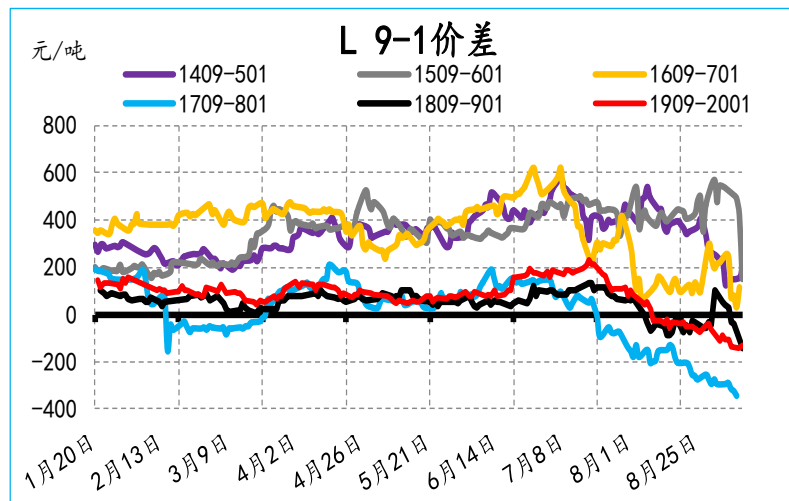
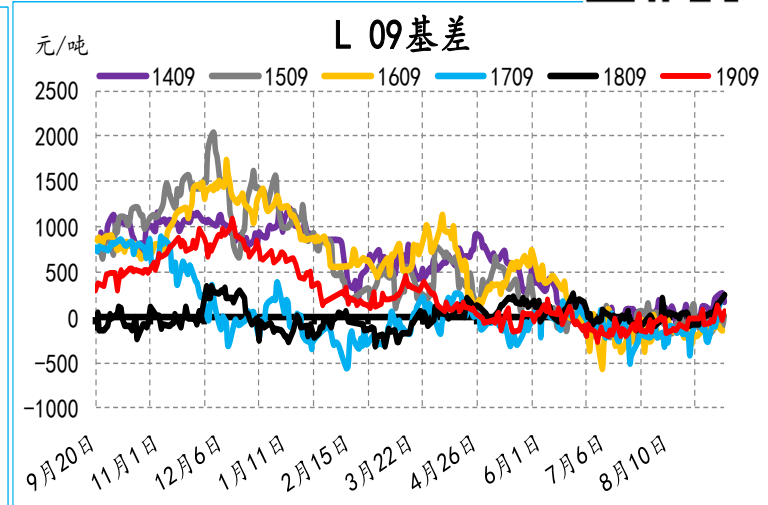
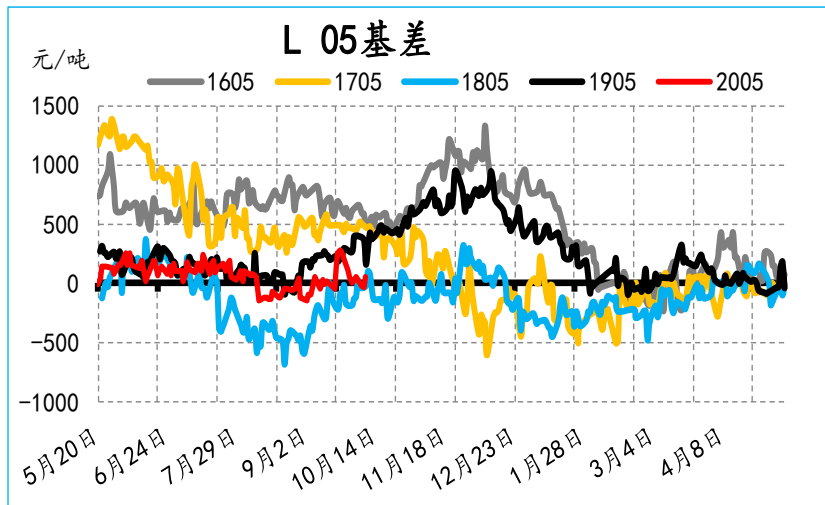
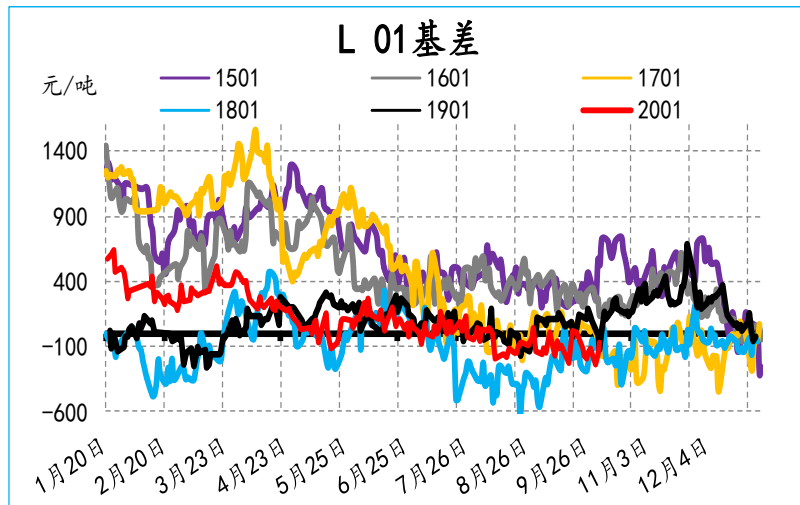


# 套利跟踪：PE

信达期货能化组交流群，即将成立啦！

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微信号：hanbb360

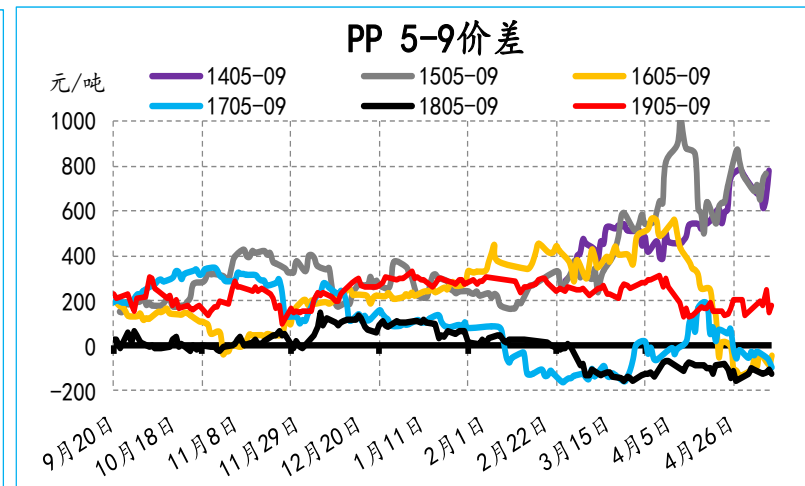
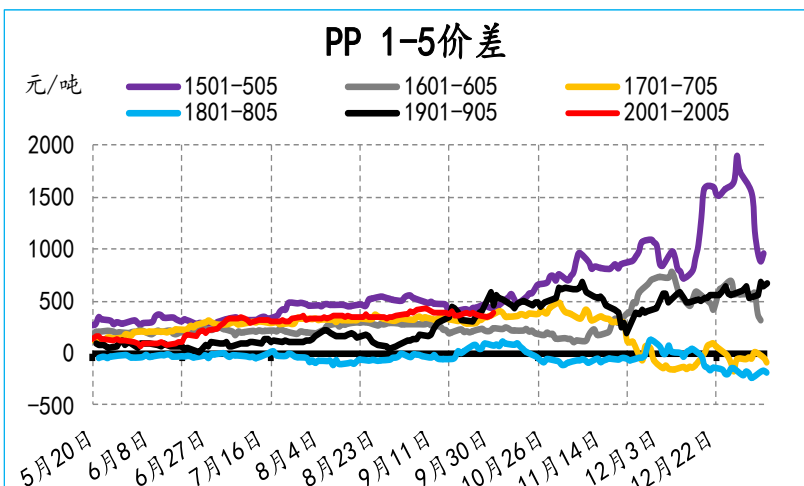
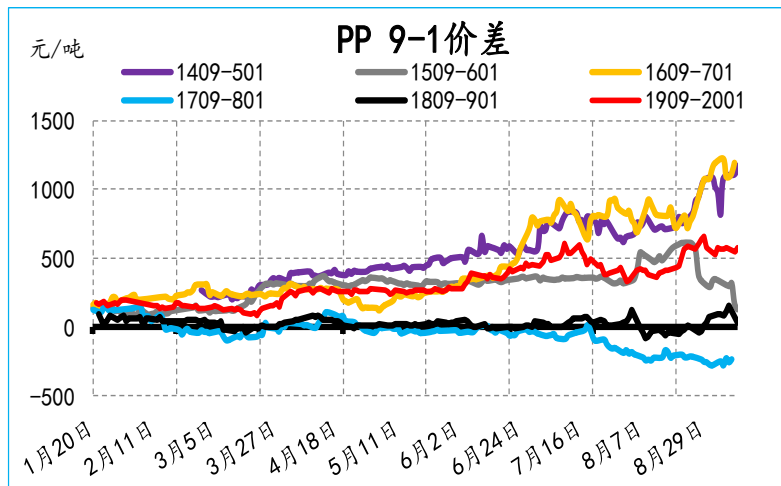
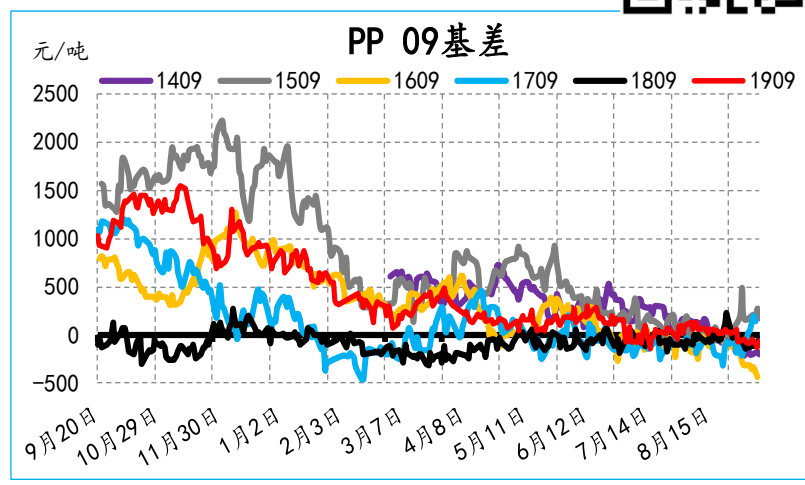
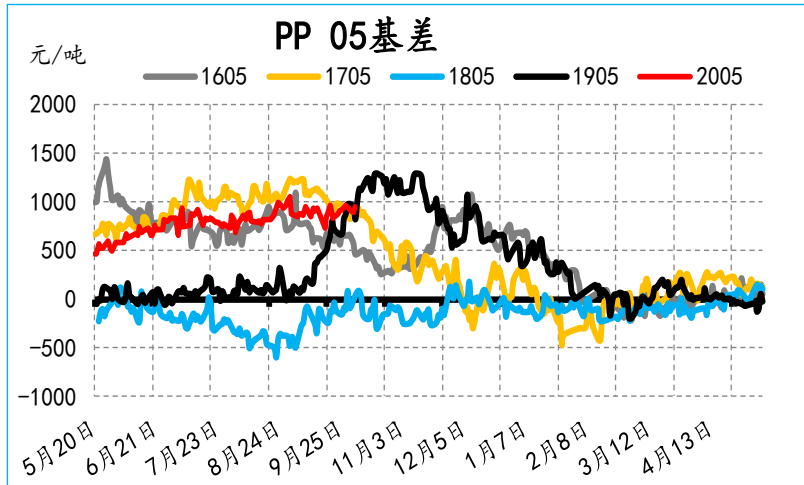
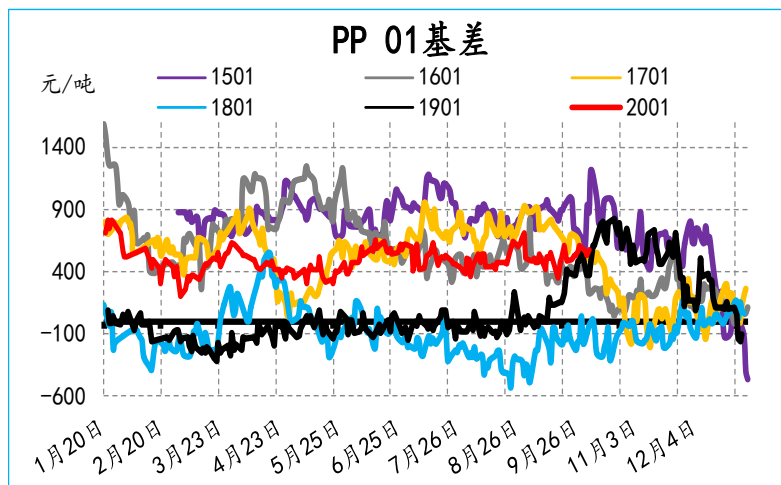


# 套利跟踪：PP

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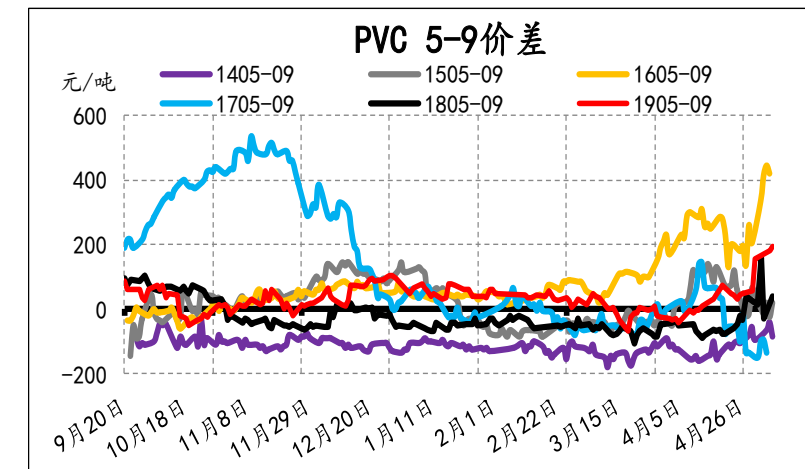
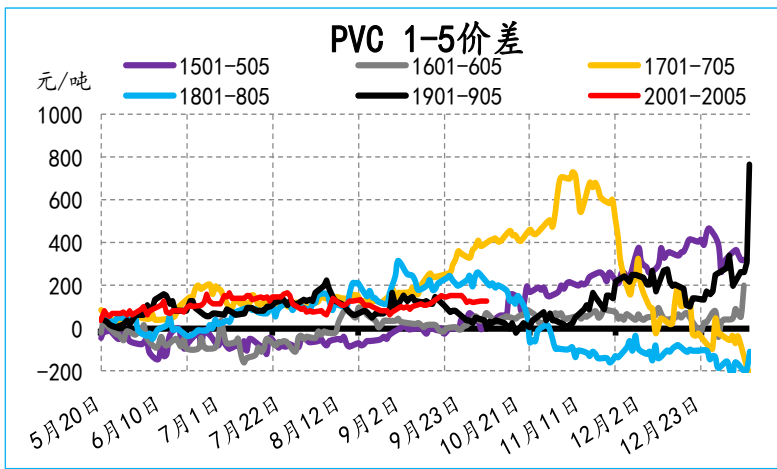
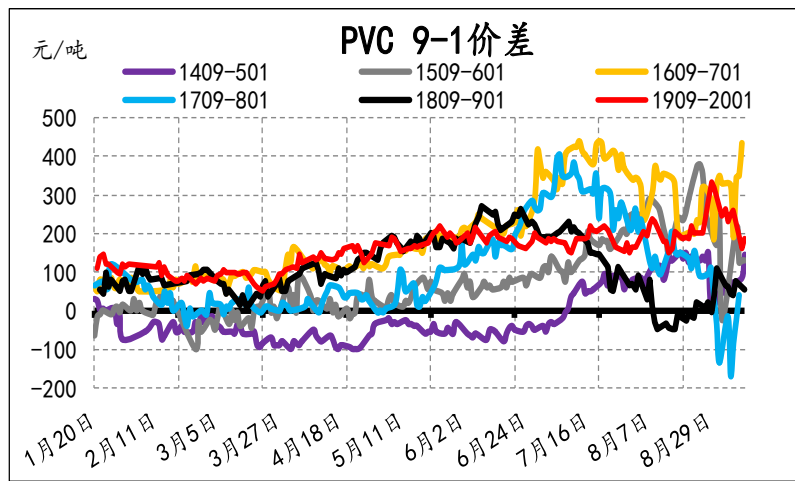
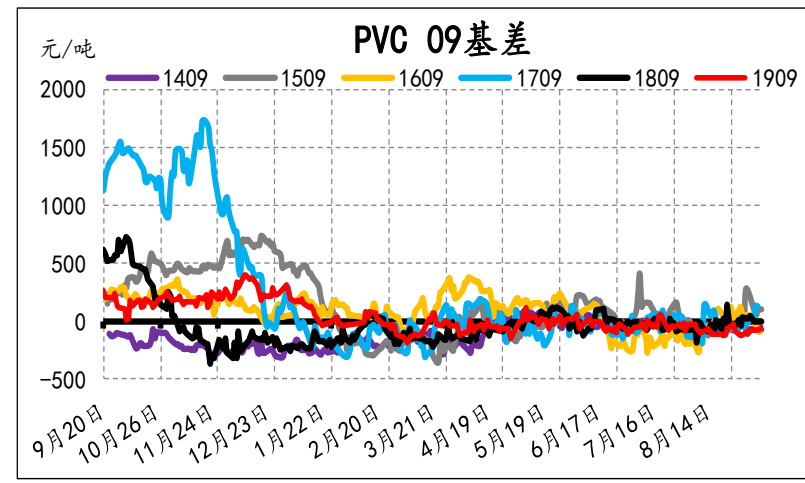
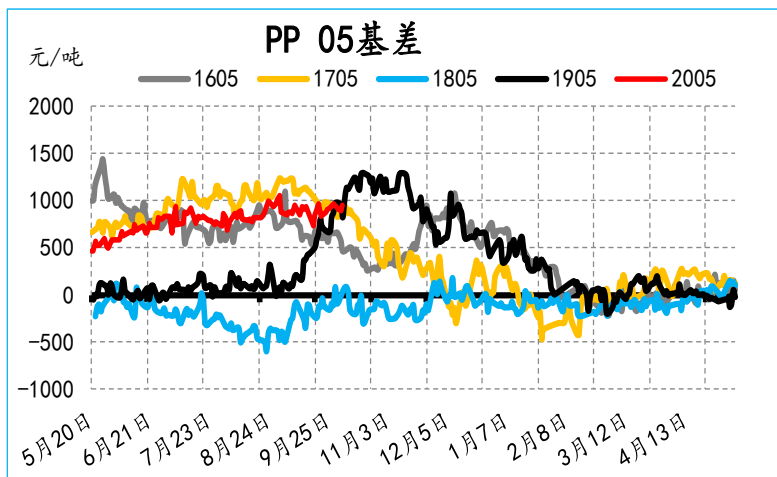
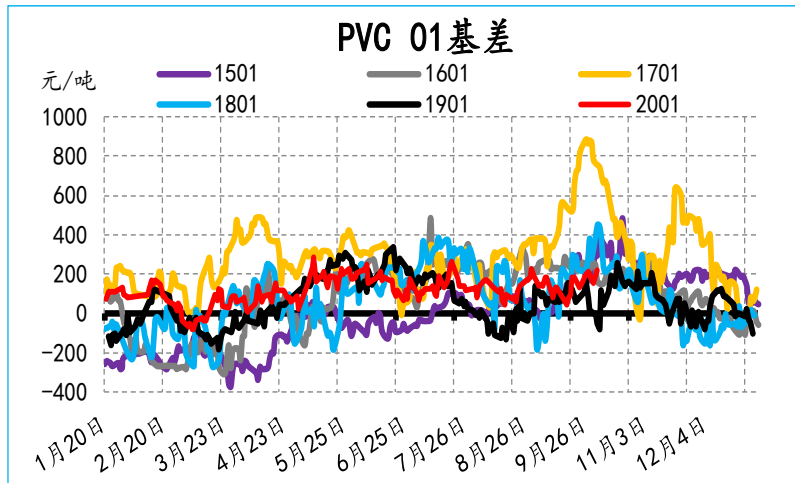


# 套利跟踪：PVC

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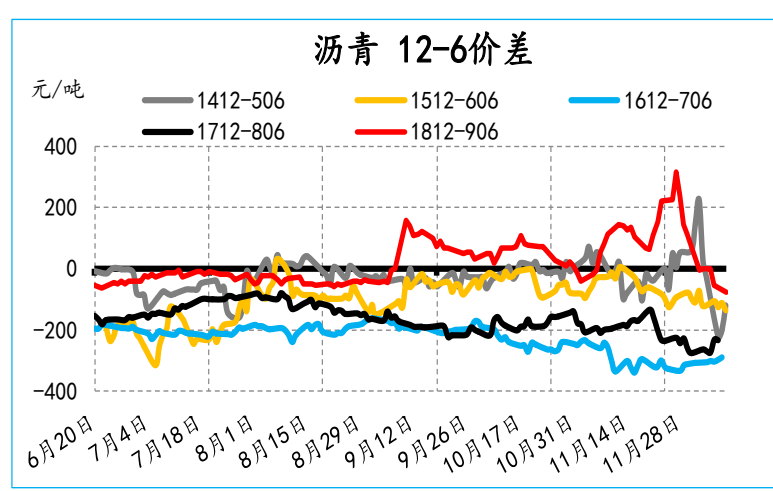
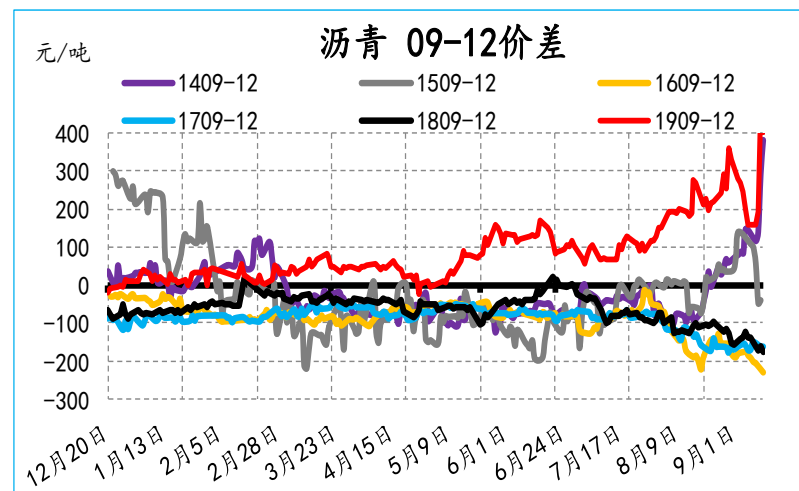
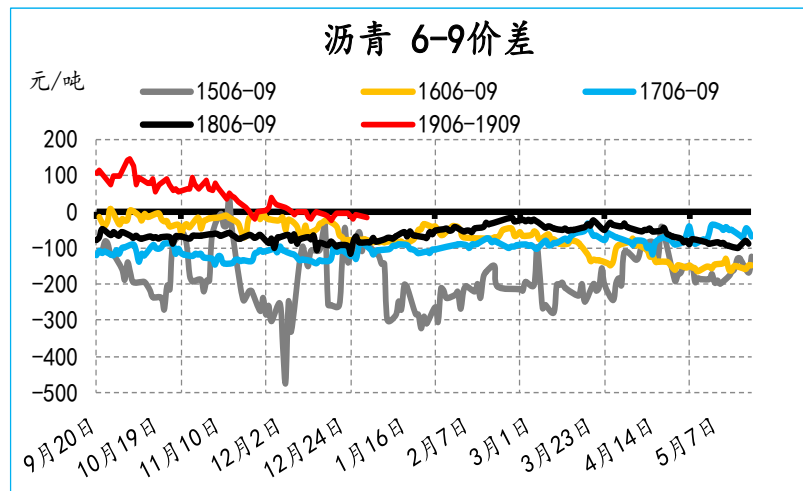
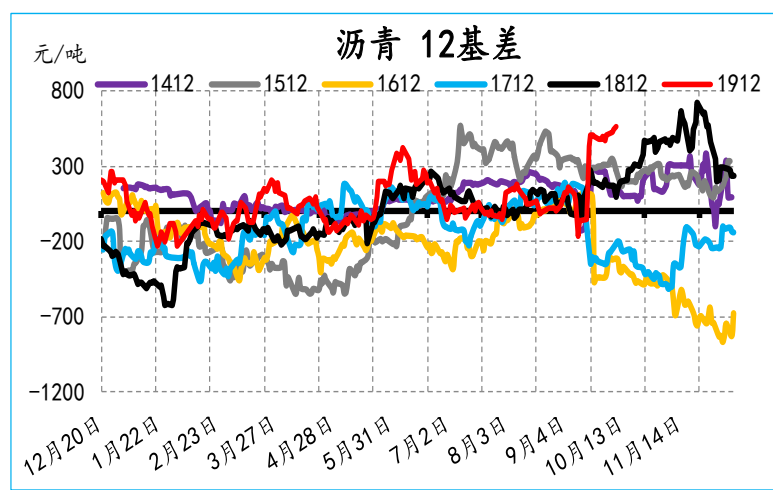
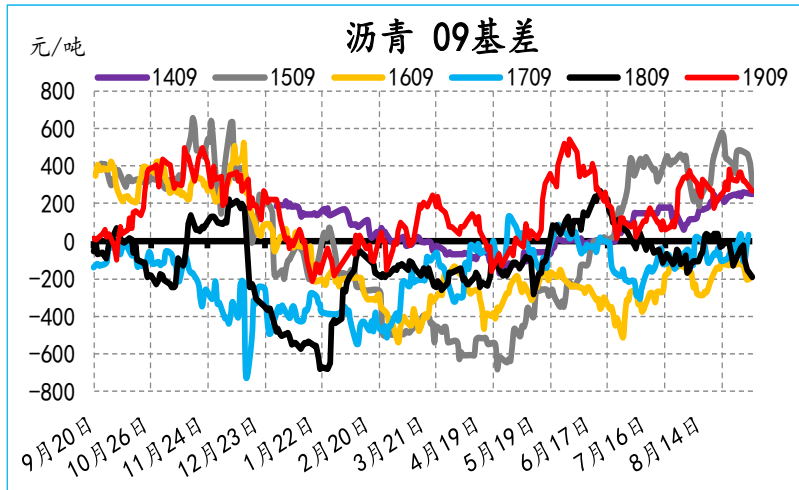
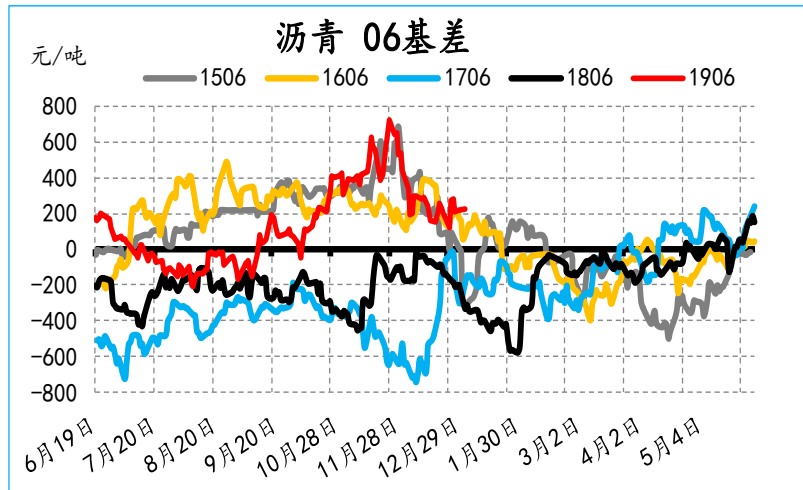


# 套利跟踪：沥青

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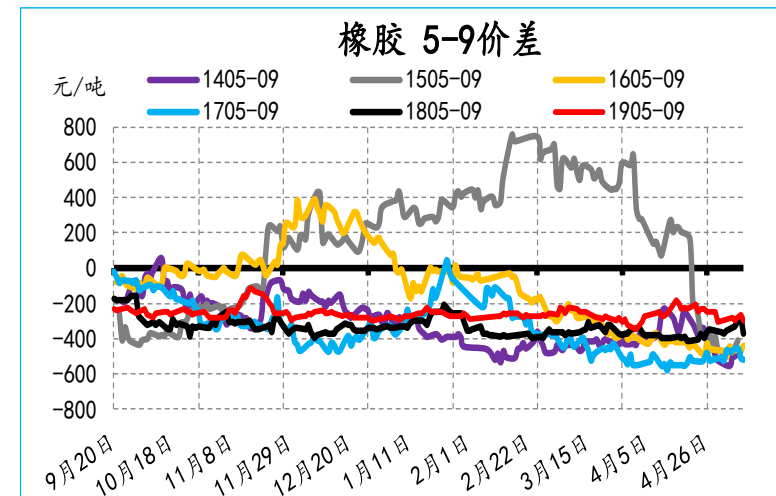
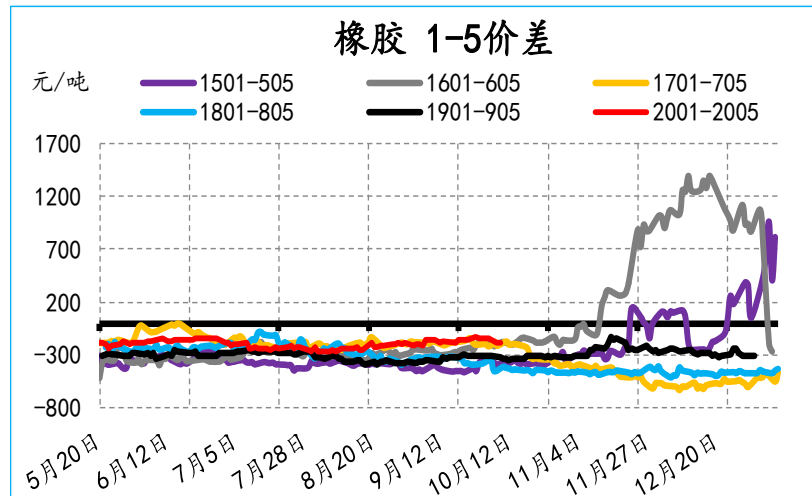
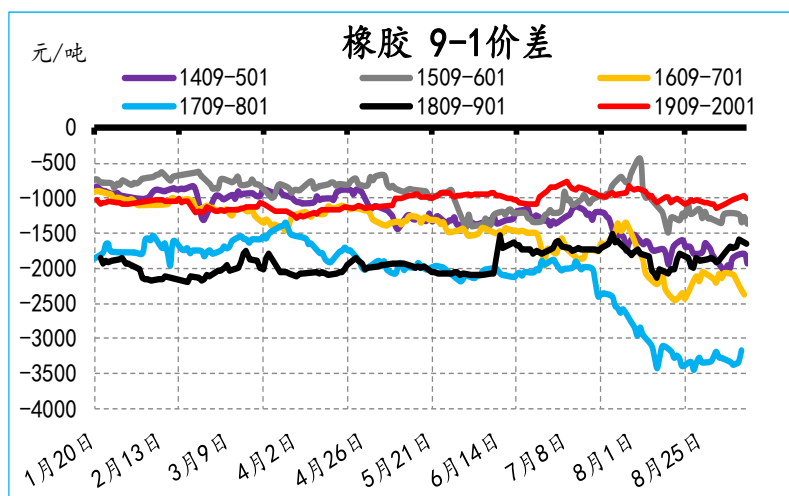
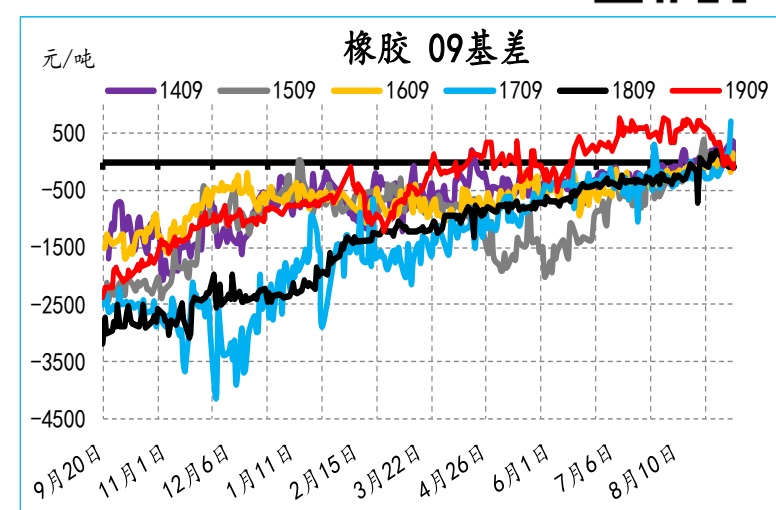
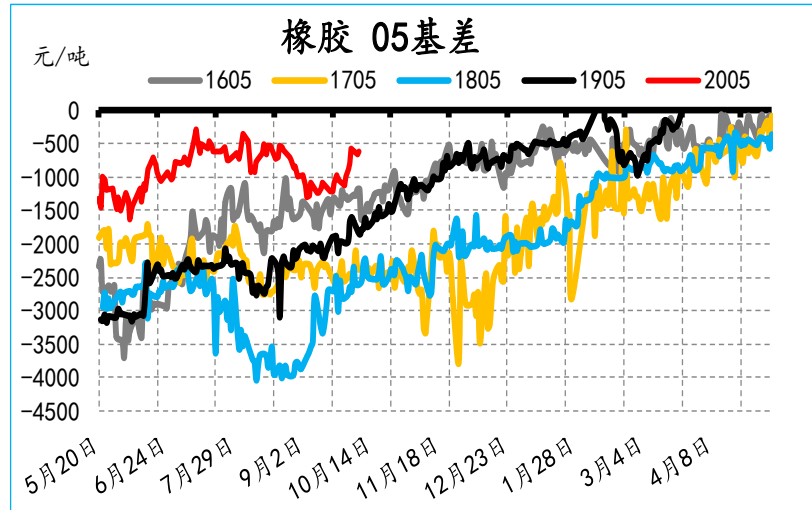
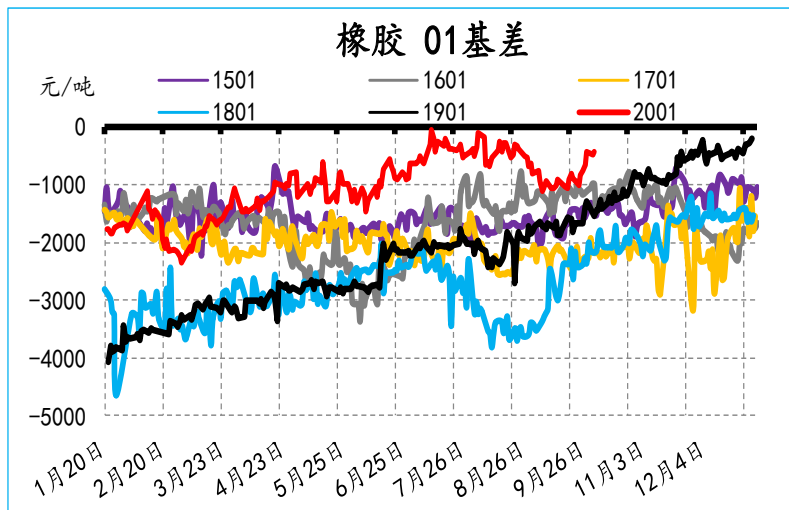


# 套利跟踪：橡胶

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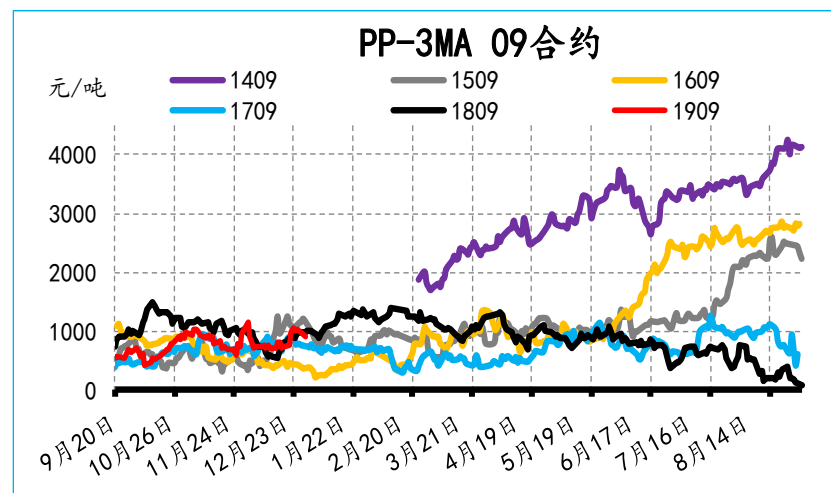
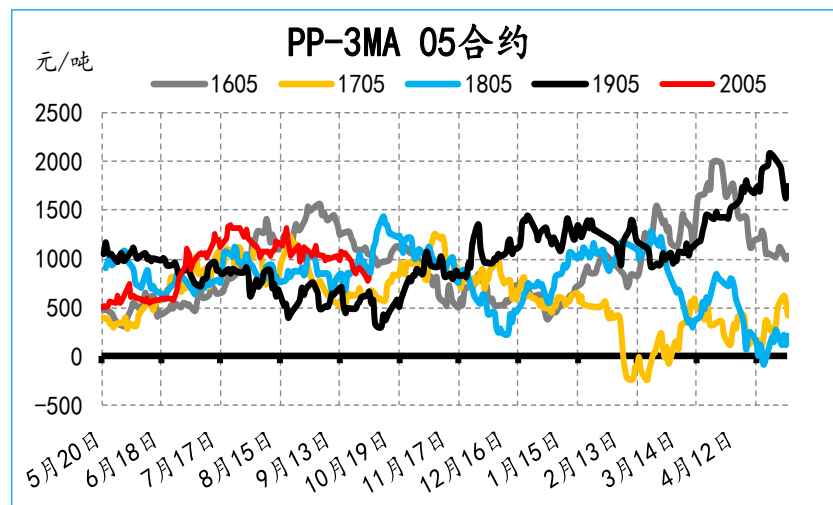
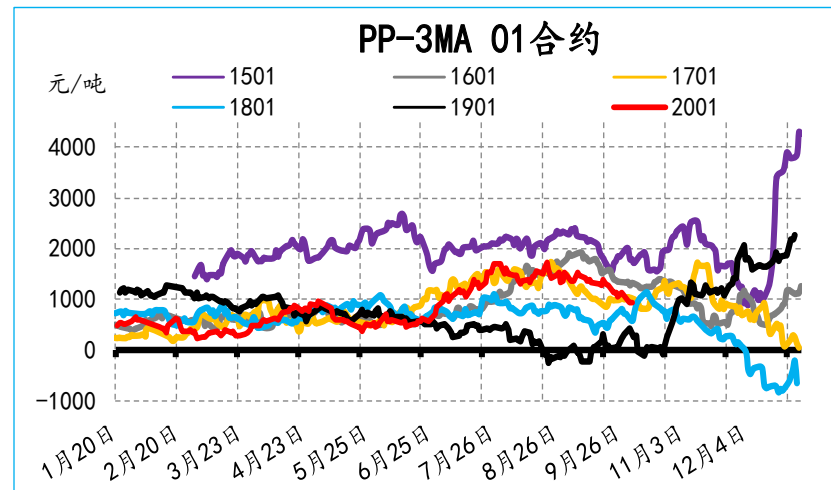
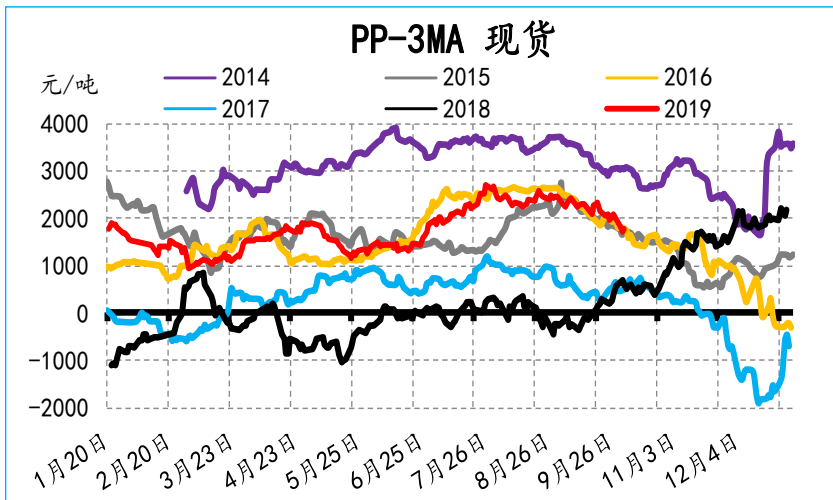


# 跨品种：PP-3MA

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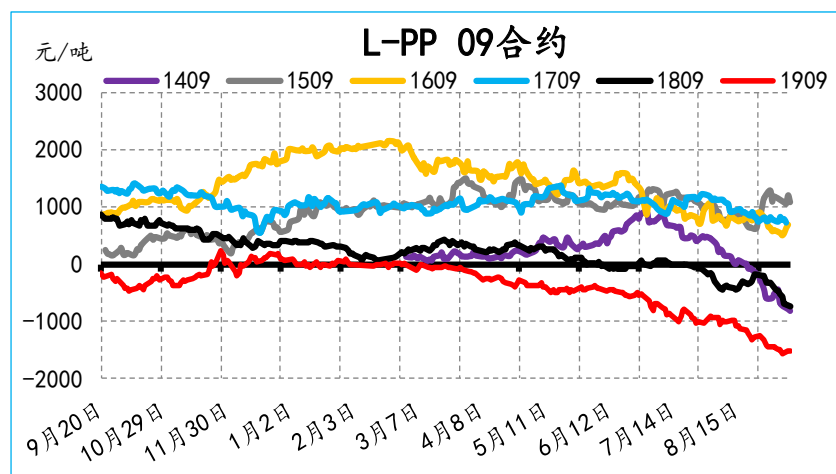
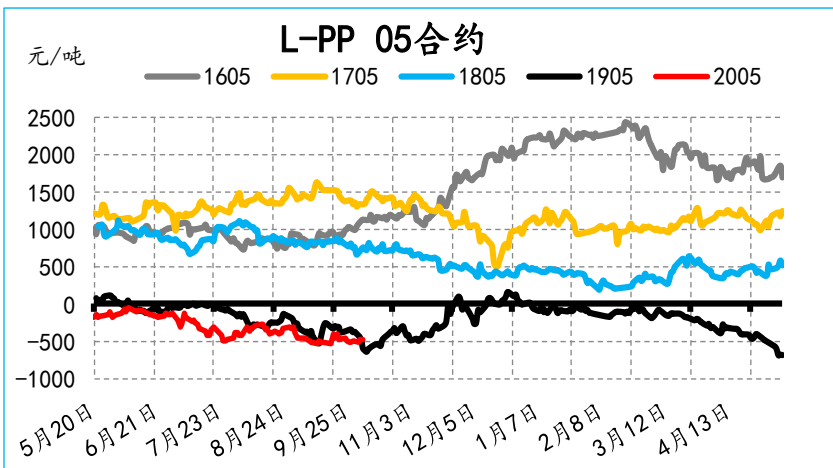
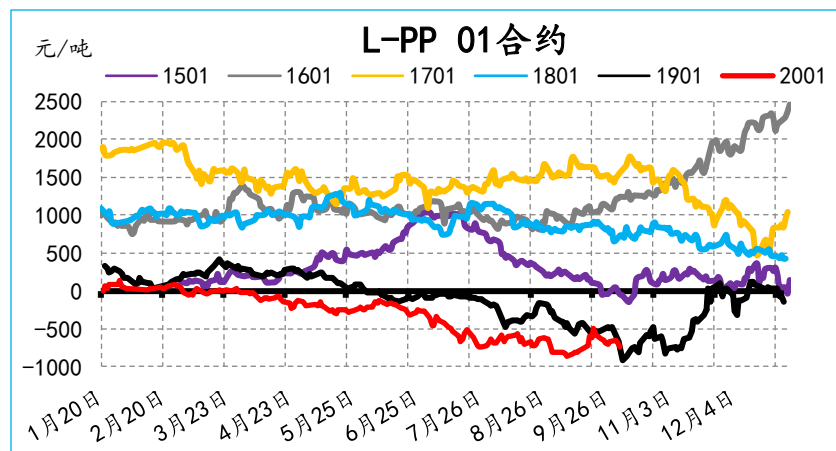
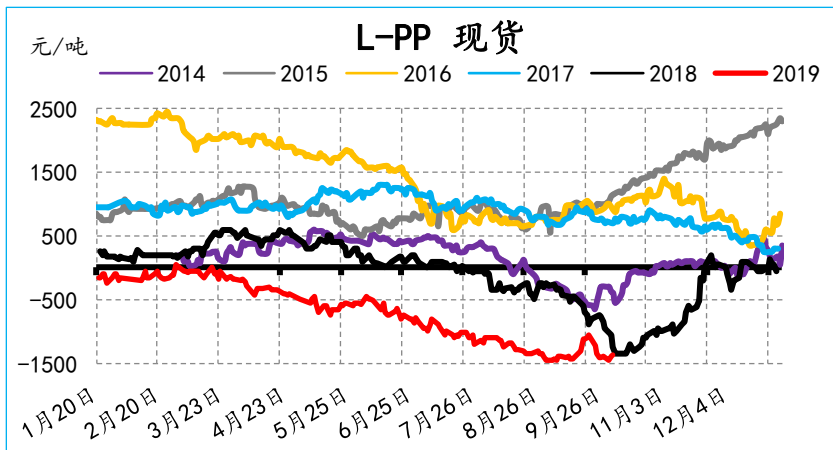


# 跨品种：塑料-PP

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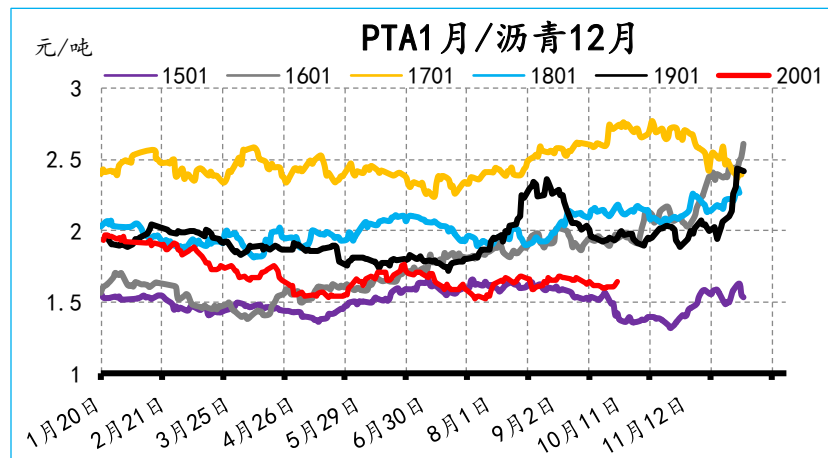
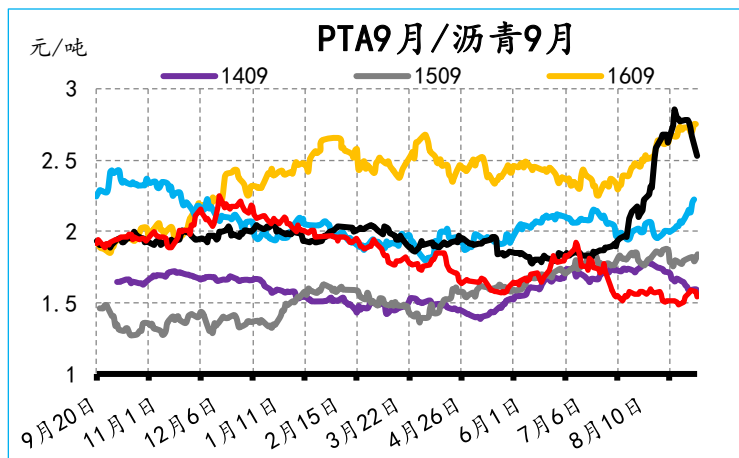
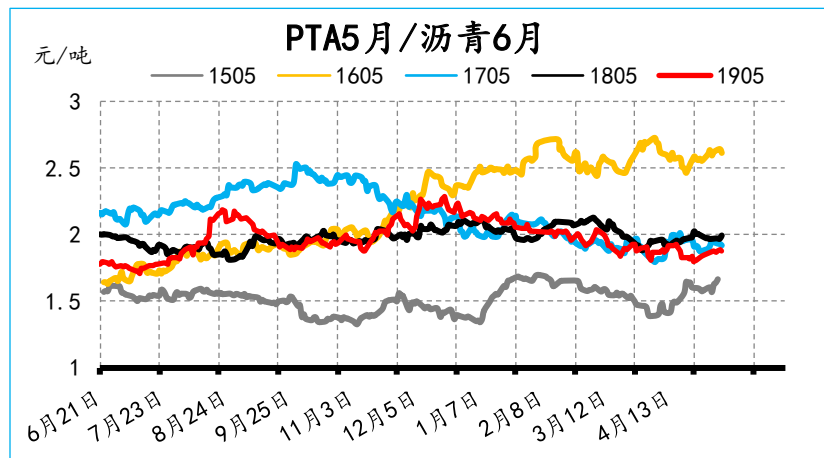
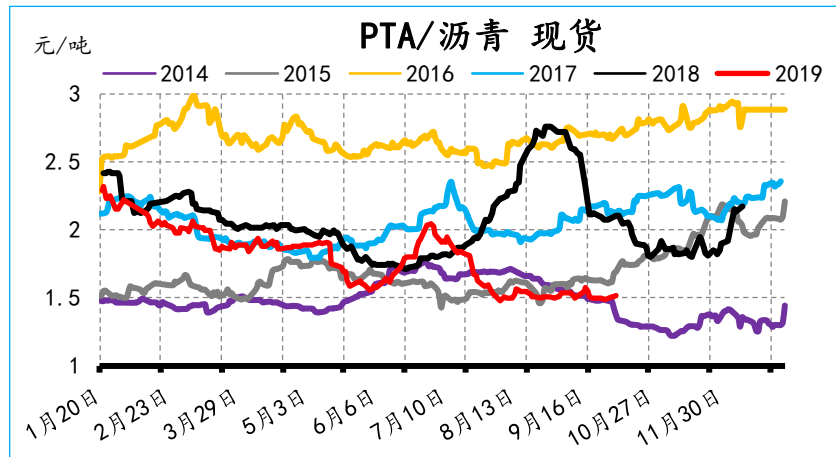


# 跨品种：PTA/沥青

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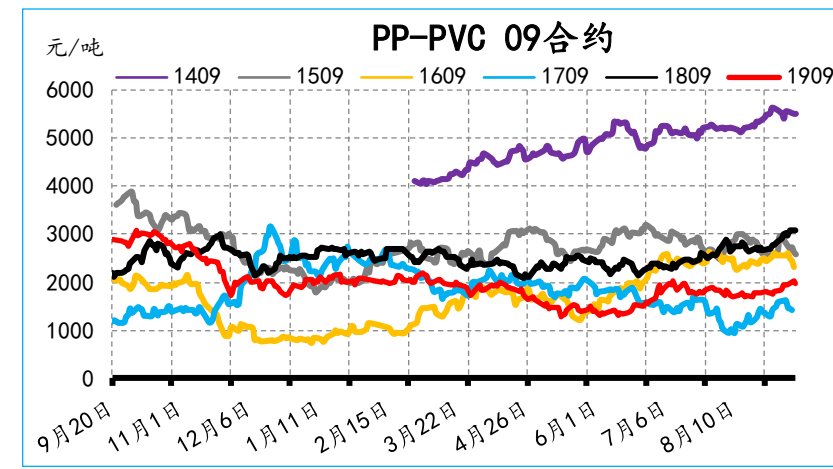
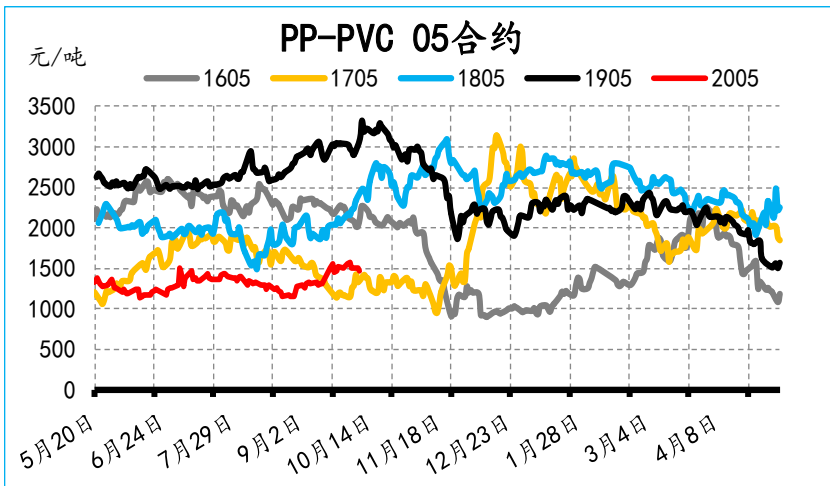
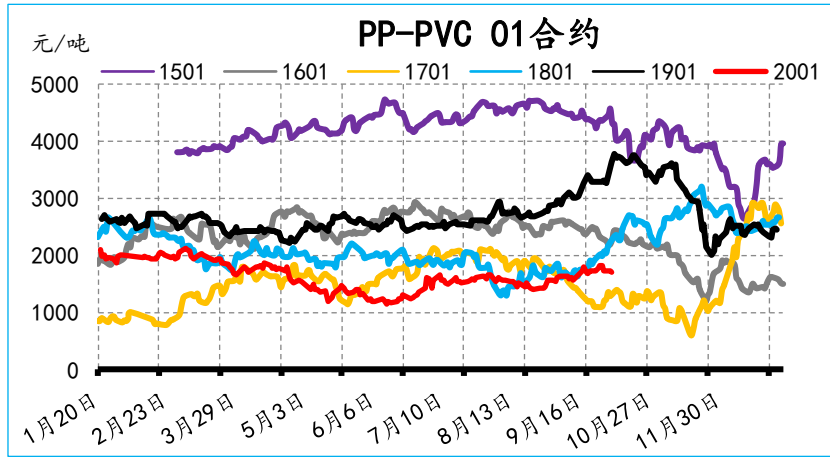
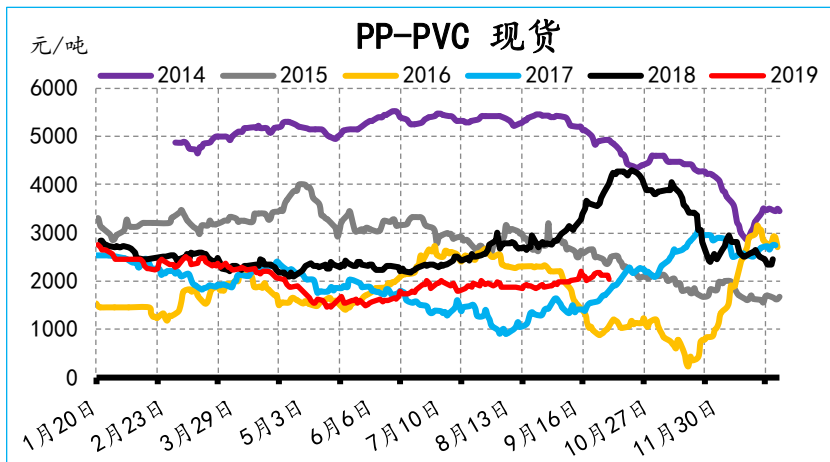


# 跨品种：PP-PVC

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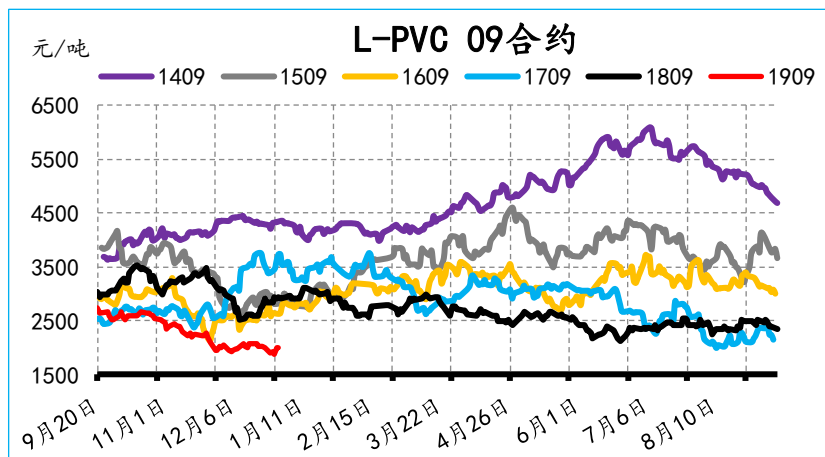
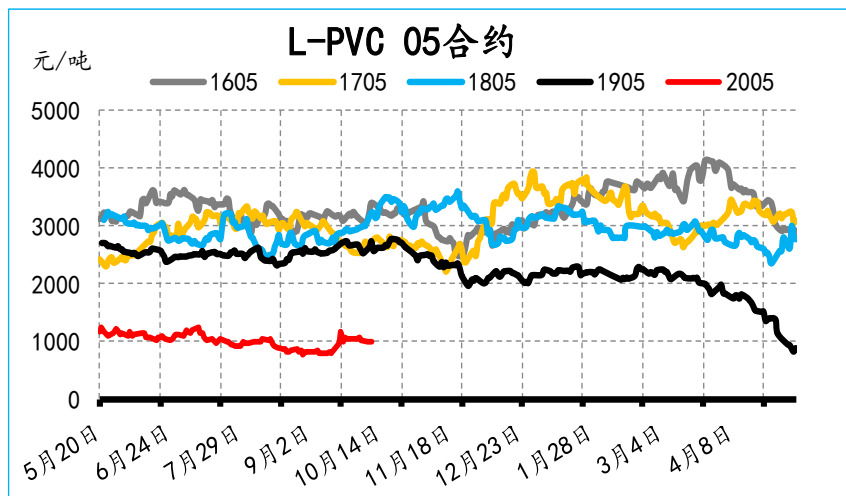
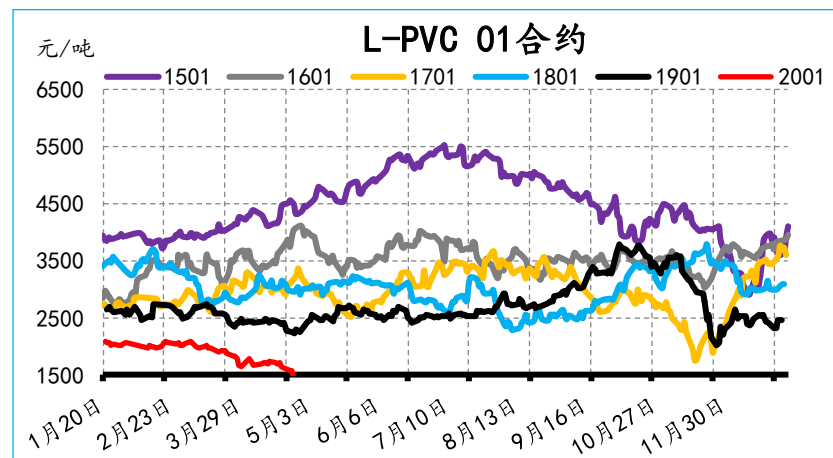
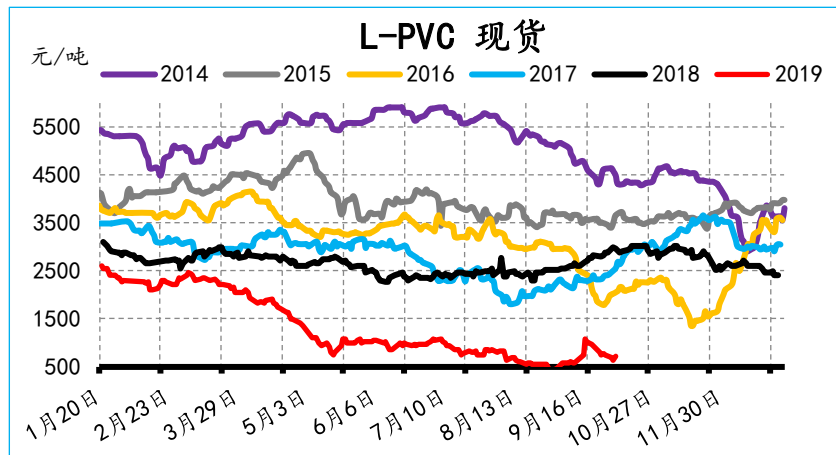


# 跨品种：塑料-PVC

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