

# 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
		9月5日	9月20日	9月27日	10月10日	10月11日		
跨期	MA9-MA1		-45	-49	-79	-51		
	MA5-MA9	139	-5	4	4	-6		
	TA9-TA1		6	2	-26	0		
	TA5-TA9	-104	-22	-20	-20	-32		
	L9-L1		-335	-220	-155	-175		
	L5-L9	55	75	45	35	35		
	PP9-PP1		-543	-536	-537	-532		
	PP5-PP9	-958	183	180	158	148		
	V9-V1		-215	-150	-160	-180		
	V5-V9	-340	65	30	35	35		
	BU9-BU12	202	-278	-268	-264	-260		
	BU6-BU9	-330	138	122	110	98		
	RU9-RU1		320	340	385	385		
	RU5-RU9	1235	-160	-195	-200	-200		



**信达期货**  
CINDA FUTURES

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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

## 化工跨期套利跟踪

# 基差数据跟踪

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## 2019年10月11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	4960	-185.00		378.00	-125.00		7.6%	
PP	8700	0.00		538.00	-46.00		7.1%	
PVC	6590	10.00		155.00	-5.00		2.5%	
PTA	5135	-30.00		33.00	-6.00		0.6%	
PE	7320	0.00		-110.00	-25.00		-1.5%	
甲醇	2235	-40.00		-90.00	-45.00		-4.0%	

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；

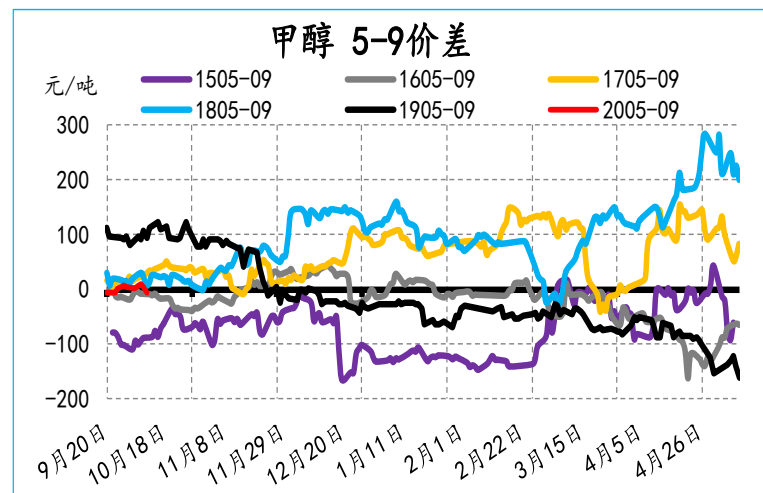
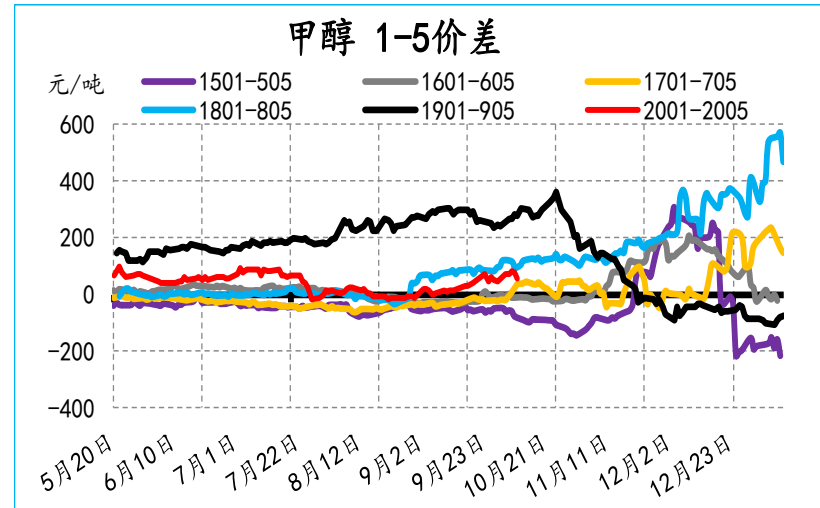
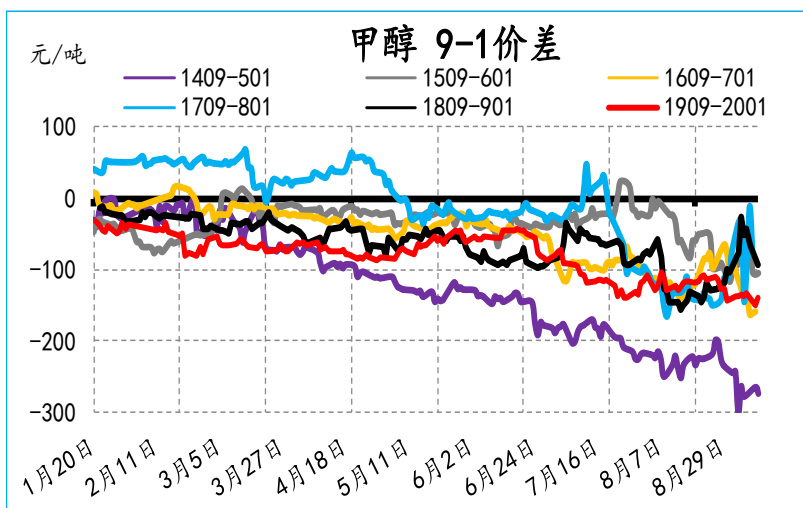
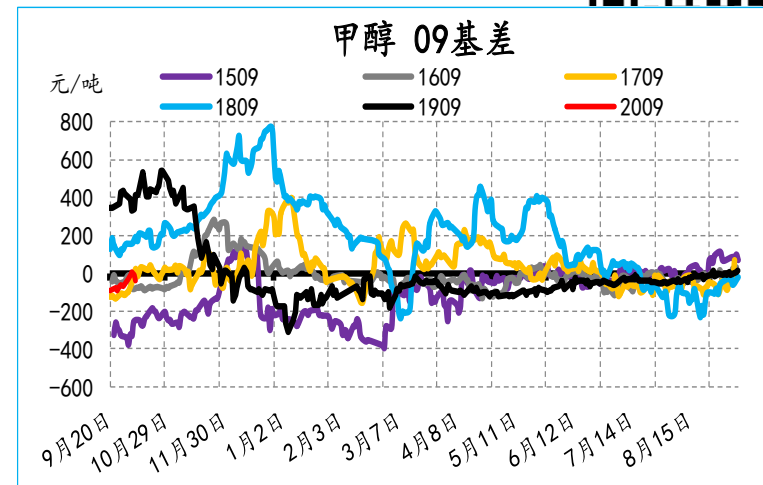
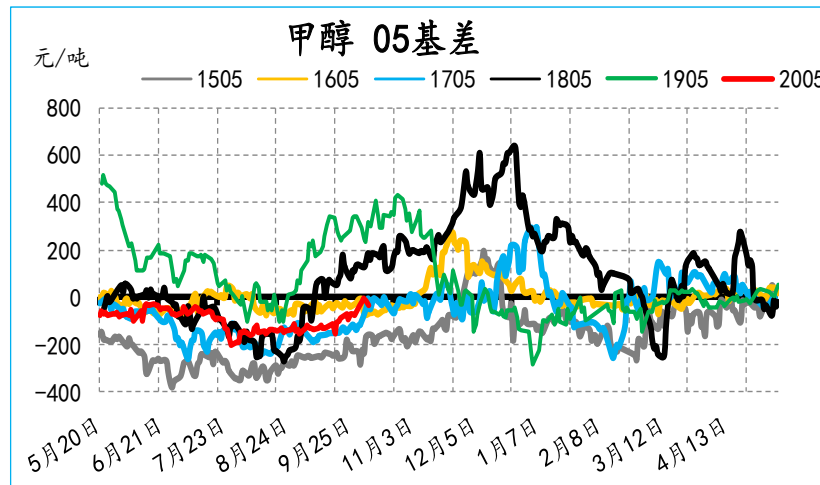
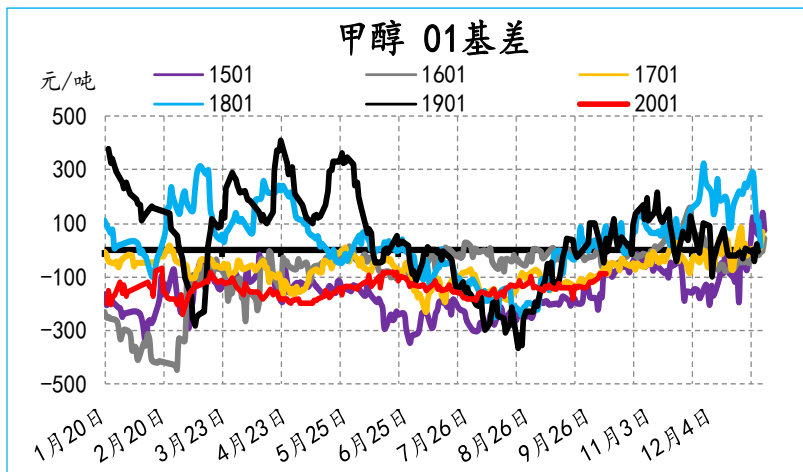
注3：主力合约均为9月。

# 套利跟踪：甲醇

信达期货能化组交流群，即将成立啦！

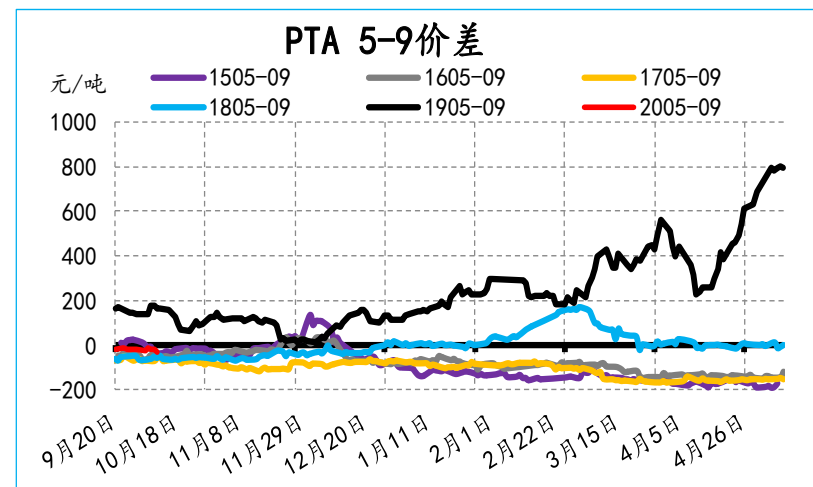
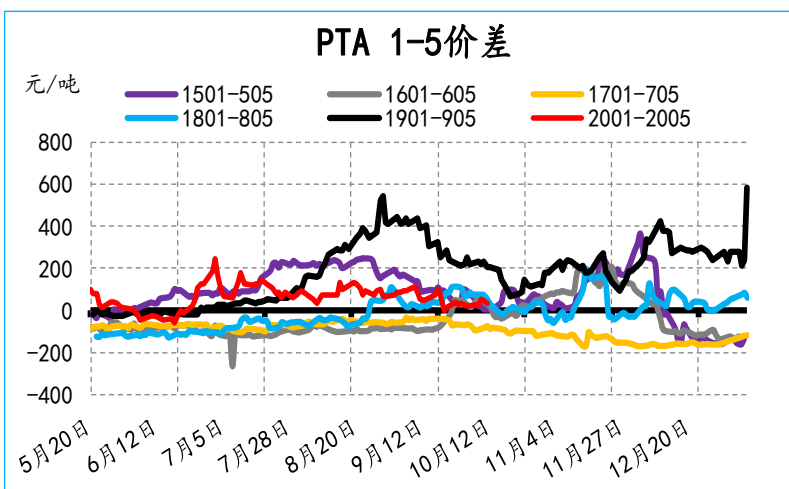
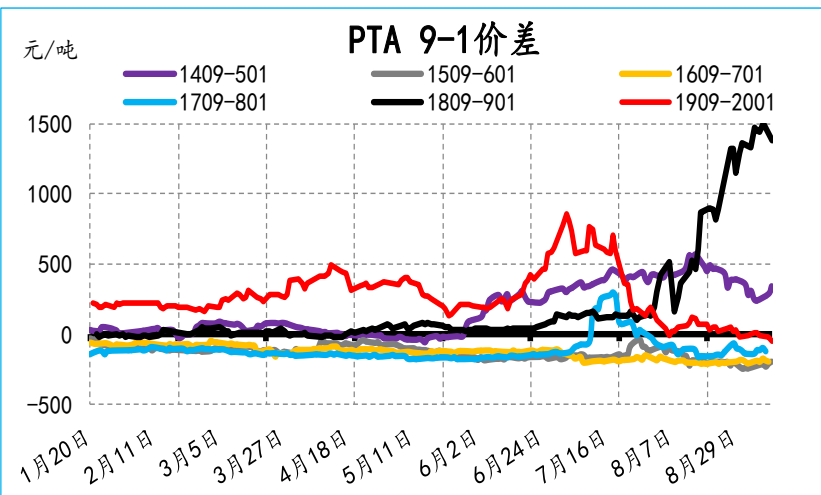
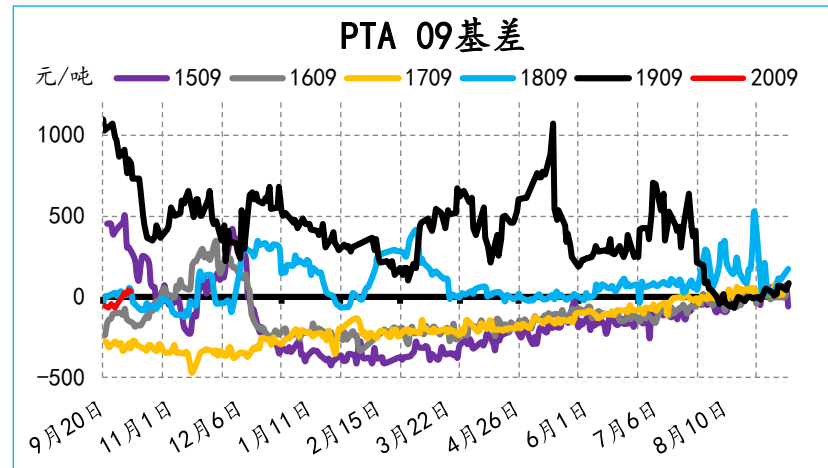
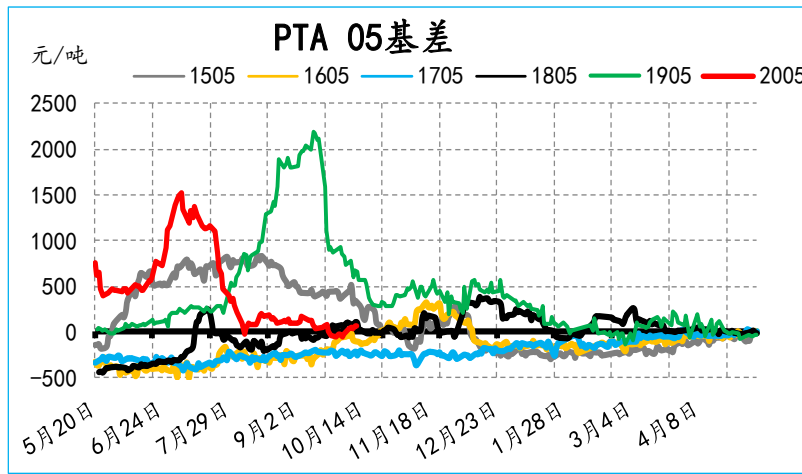
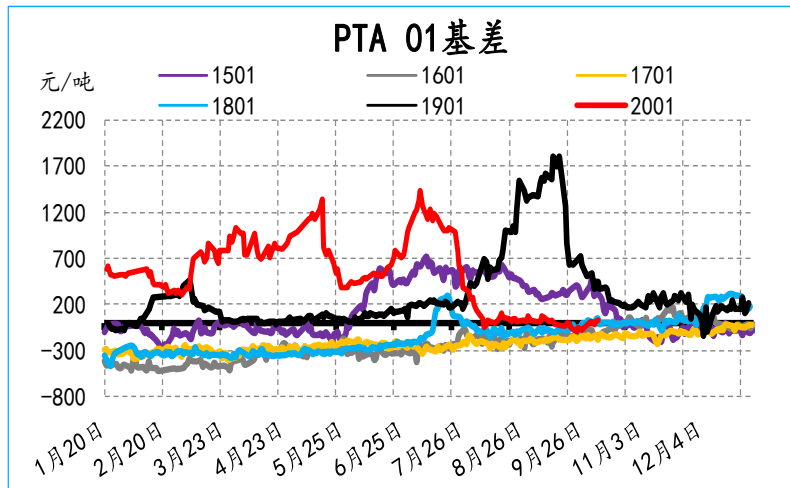
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# 套利跟踪：PTA

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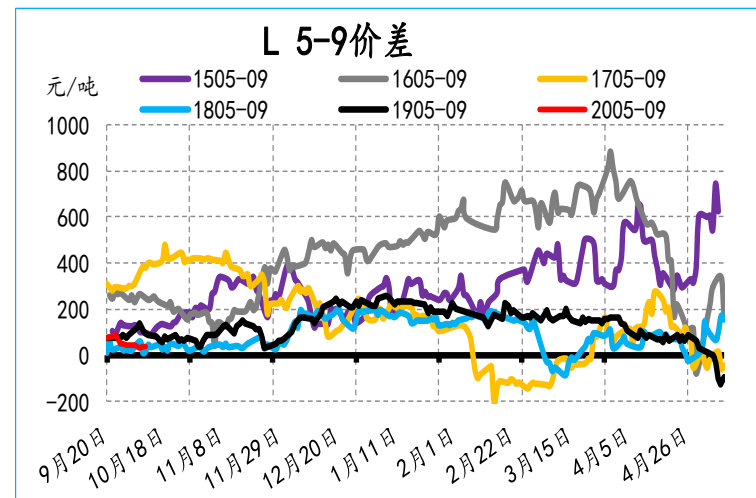
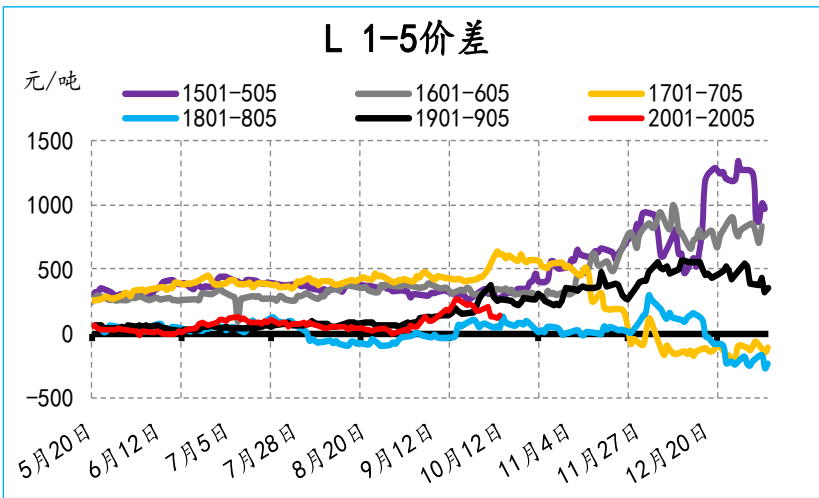
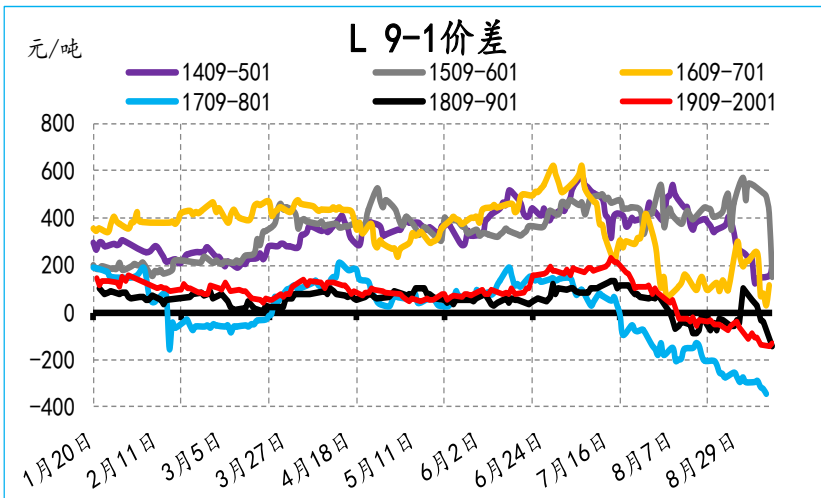
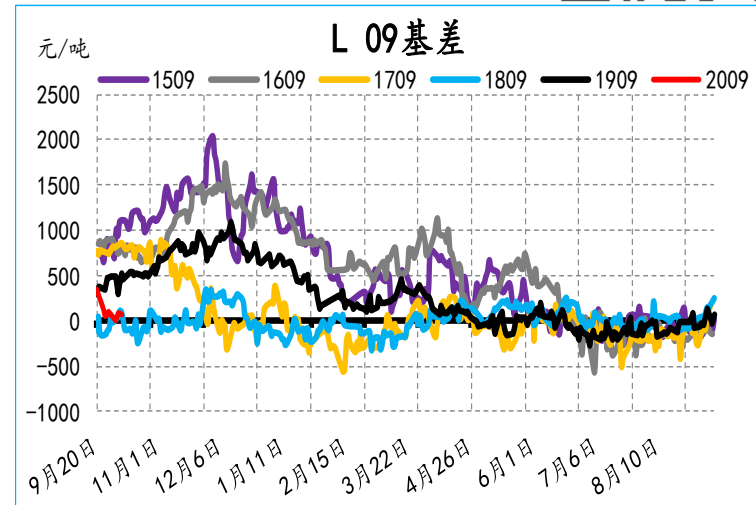
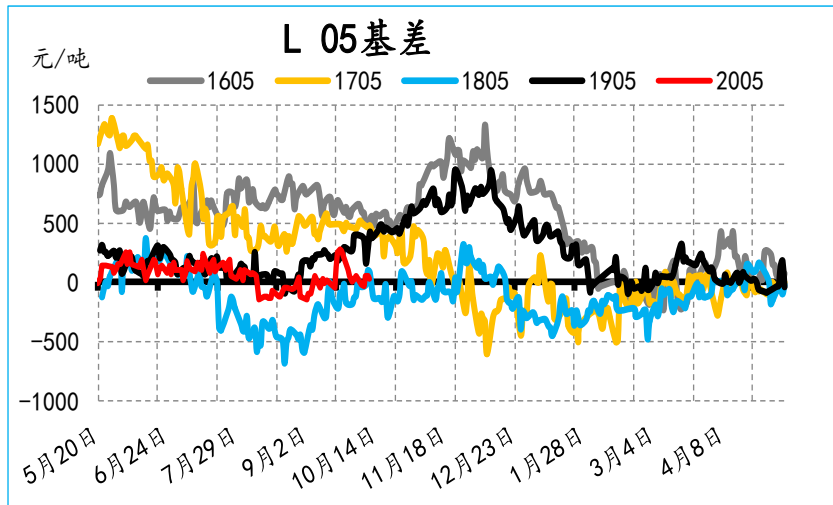
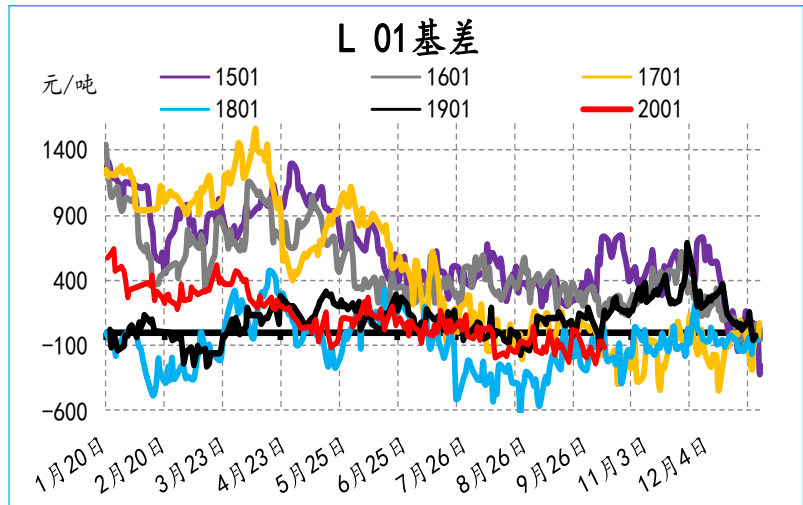


# 套利跟踪：PE

信达期货能化组交流群，即将成立啦！

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微信号：hanbb360

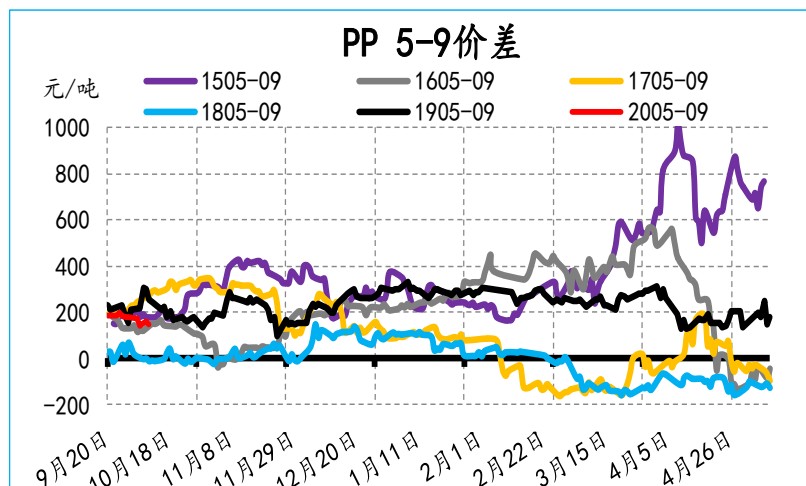
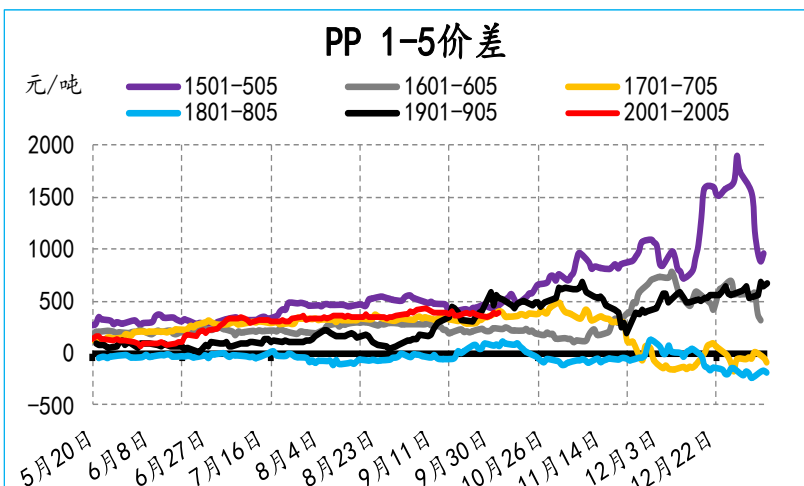
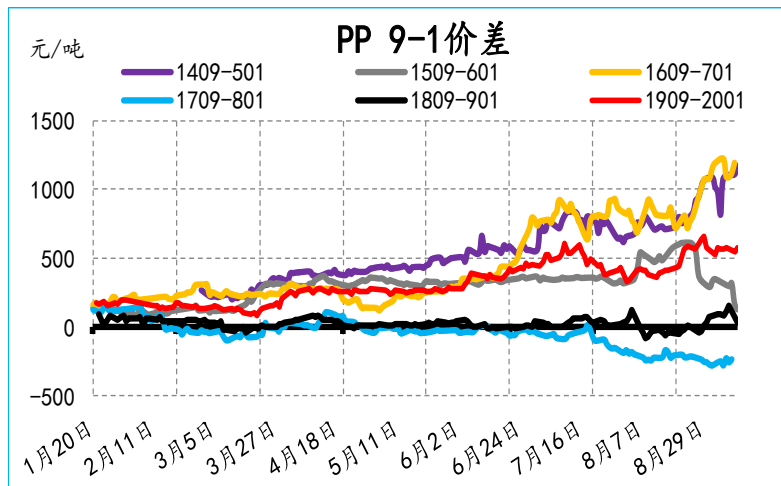
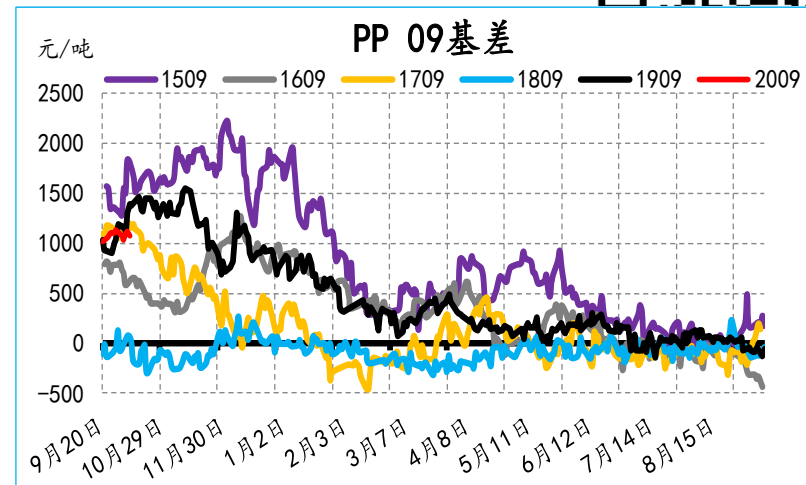
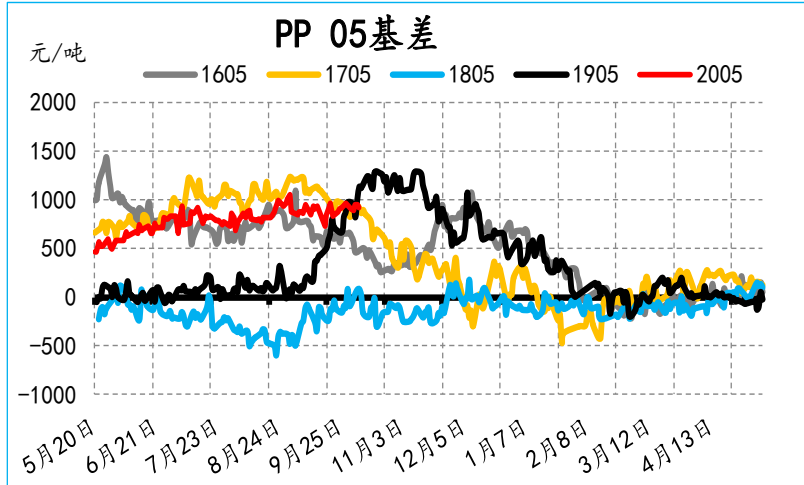
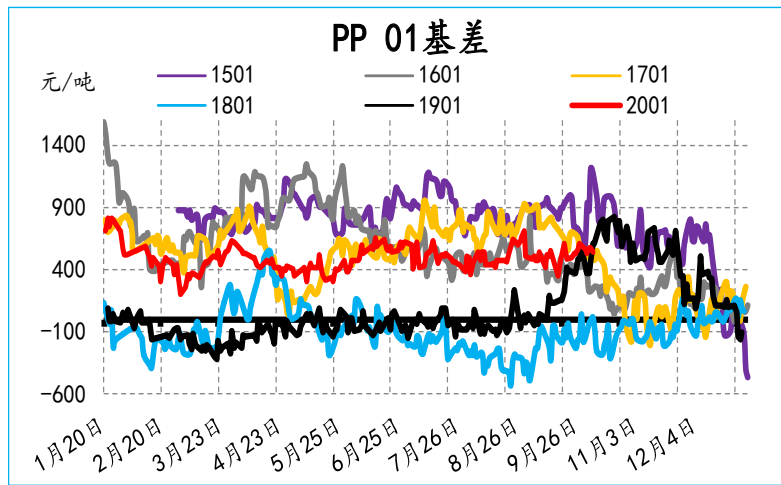


# 套利跟踪：PP

信达期货能化组交流群，即将成立啦！

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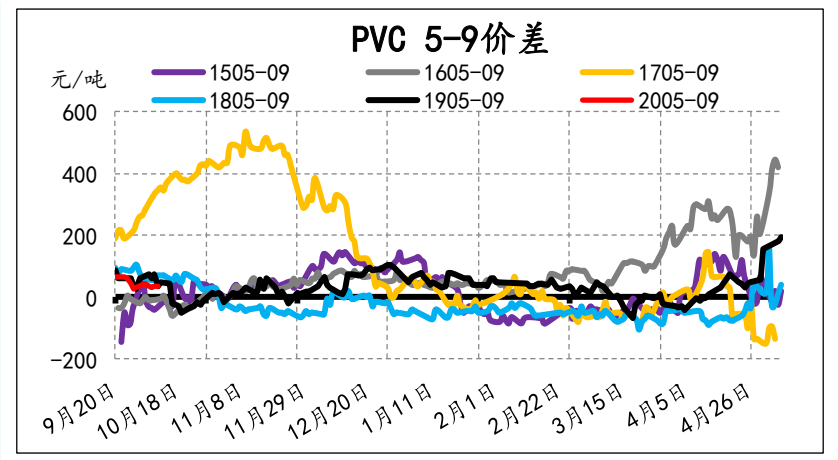
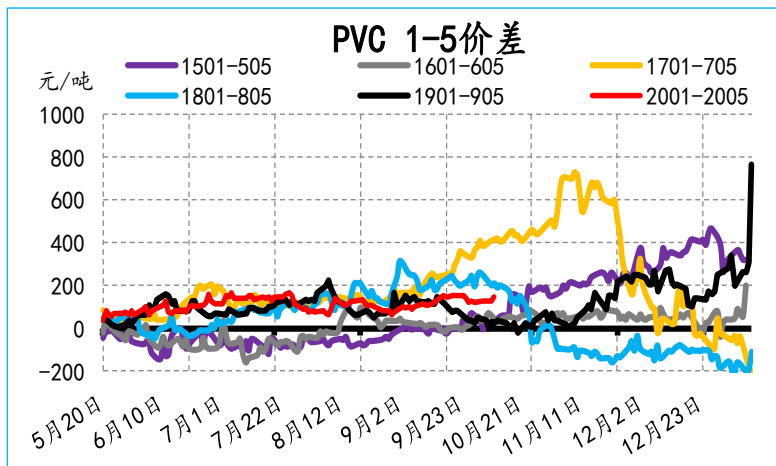
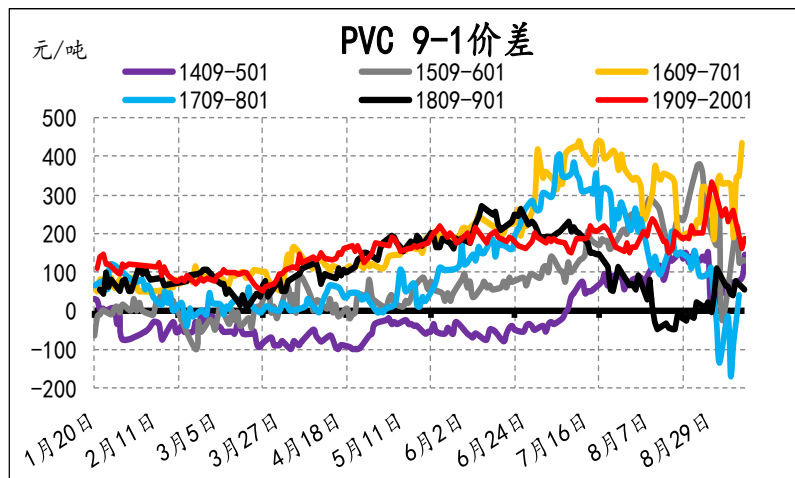
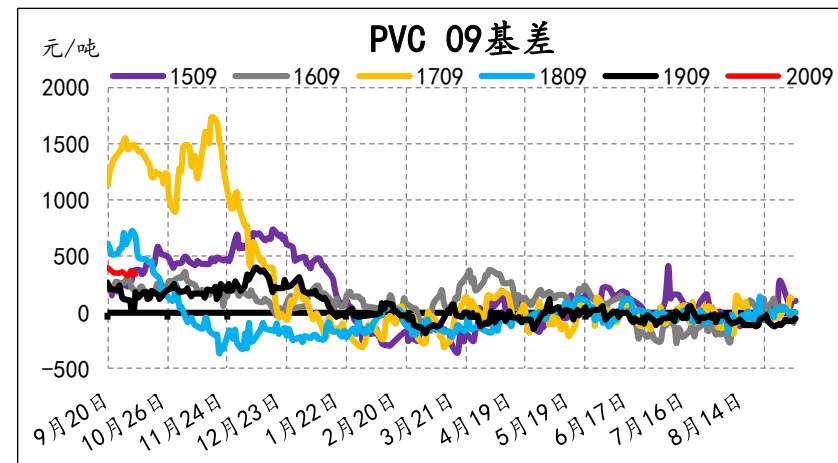
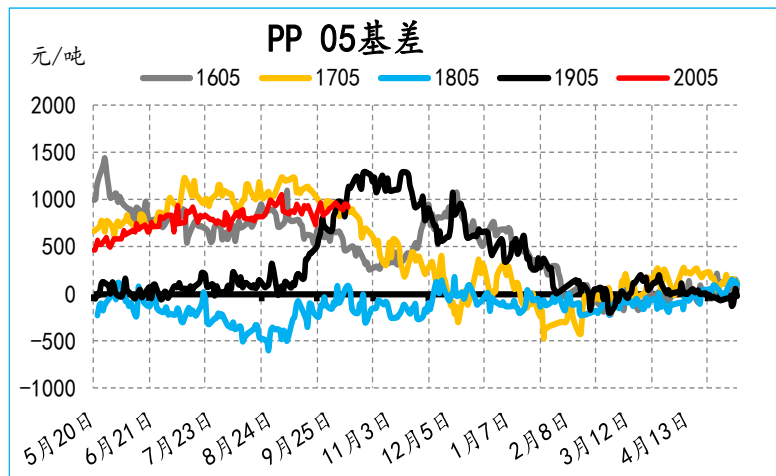
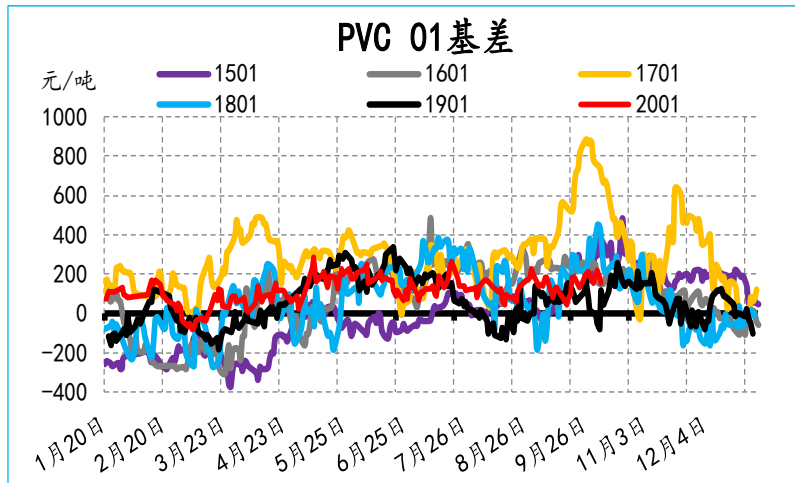


# 套利跟踪：PVC

信达期货能化组交流群，即将成立啦！

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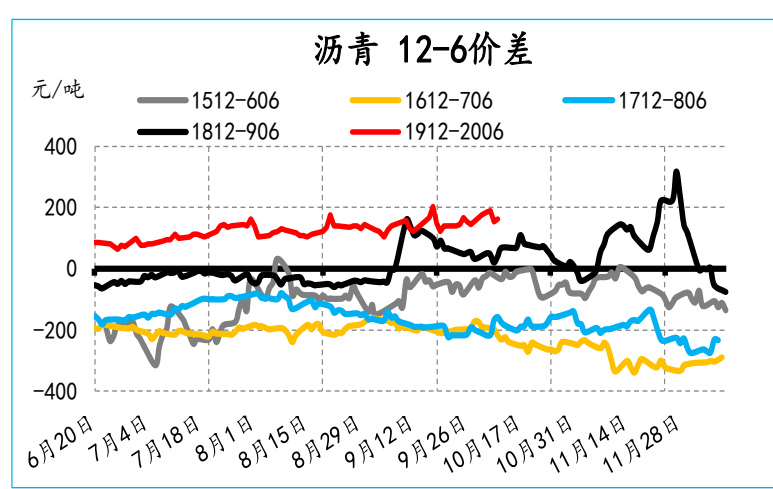
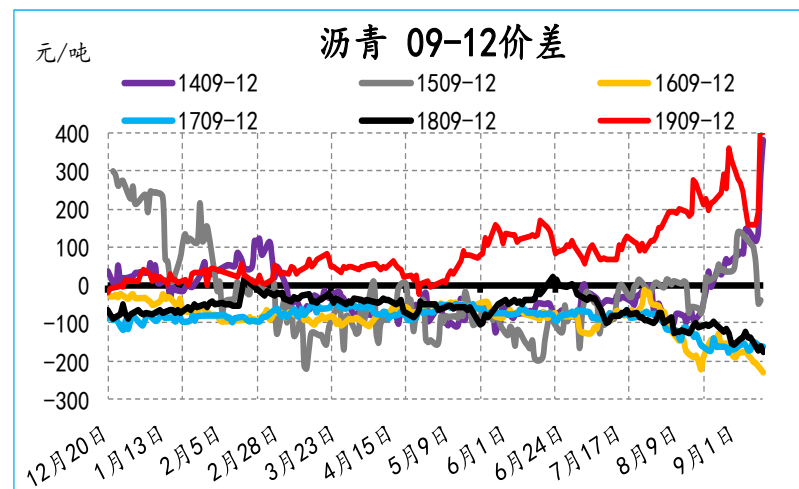
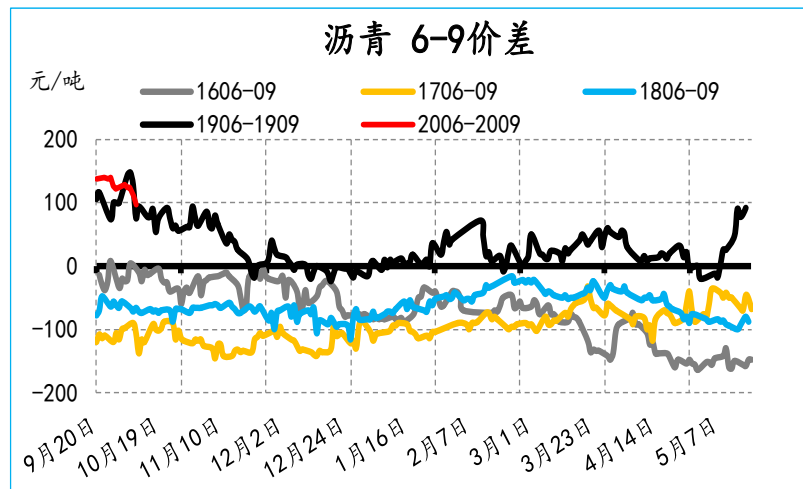
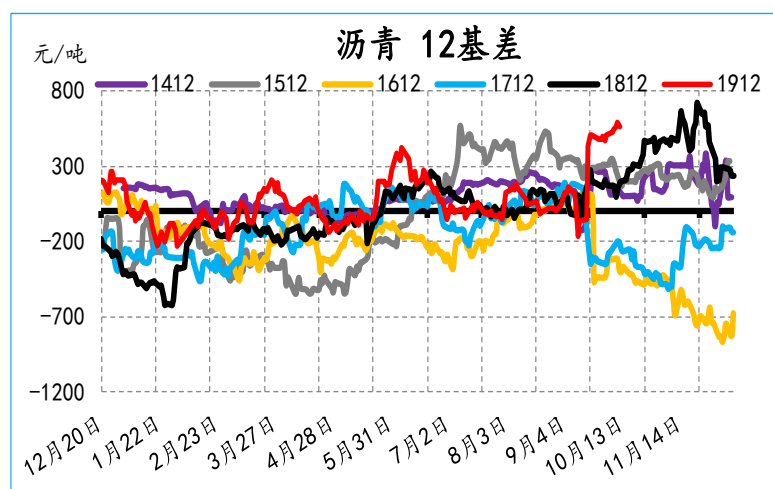
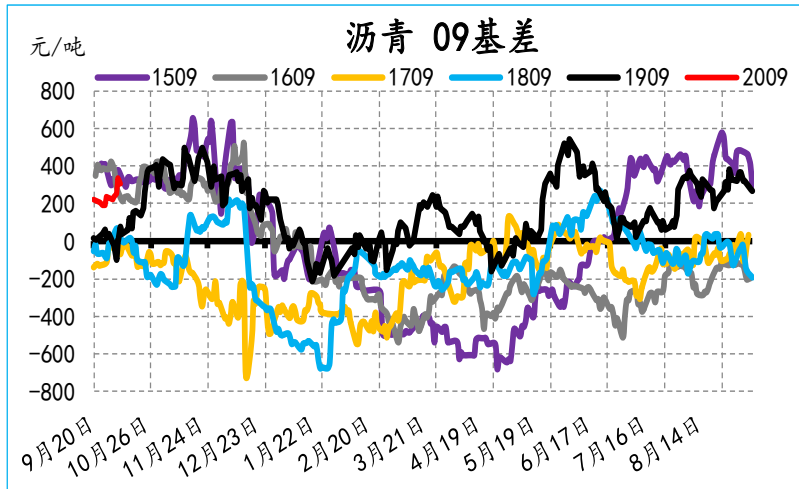
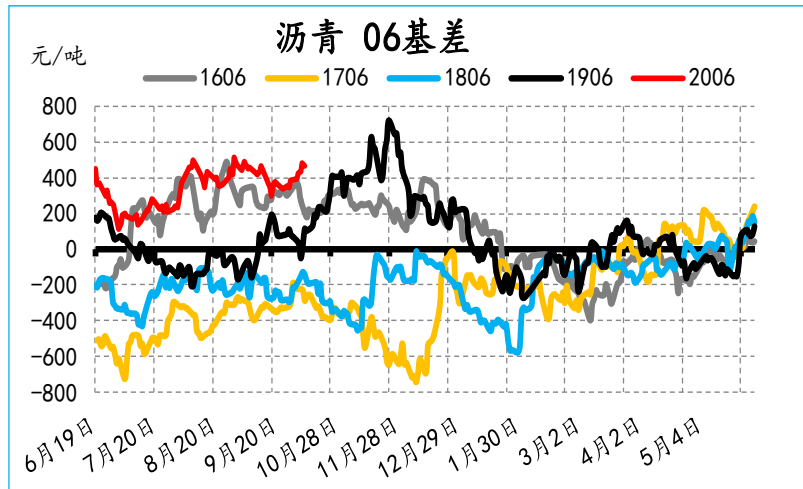


# 套利跟踪：沥青

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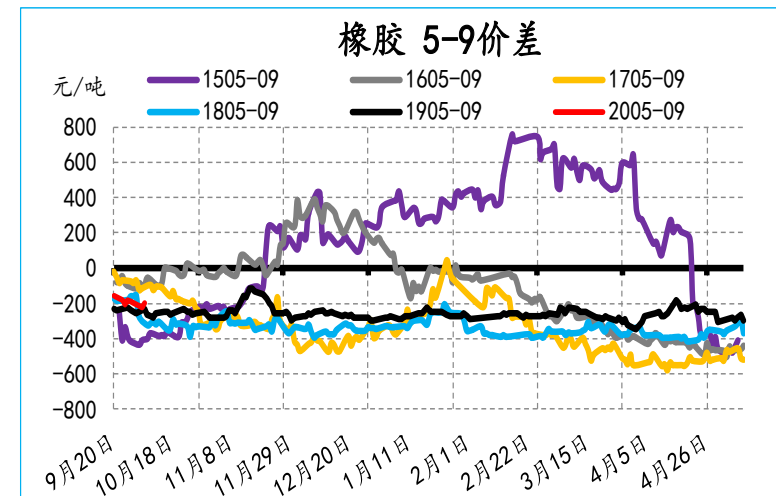
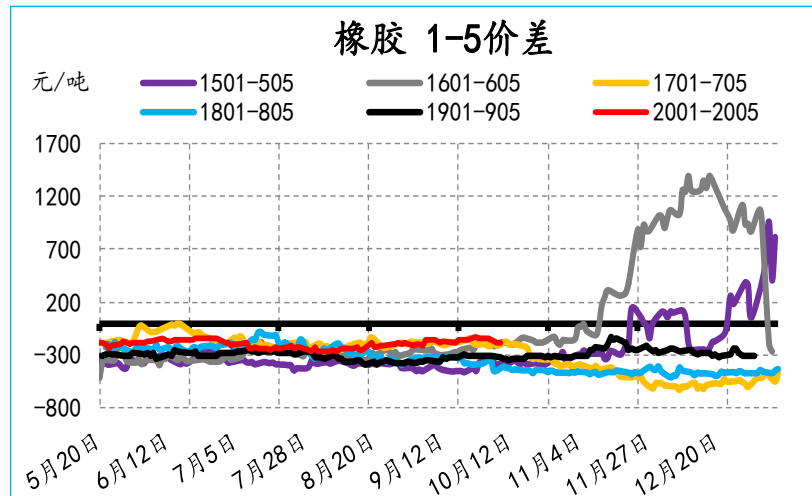
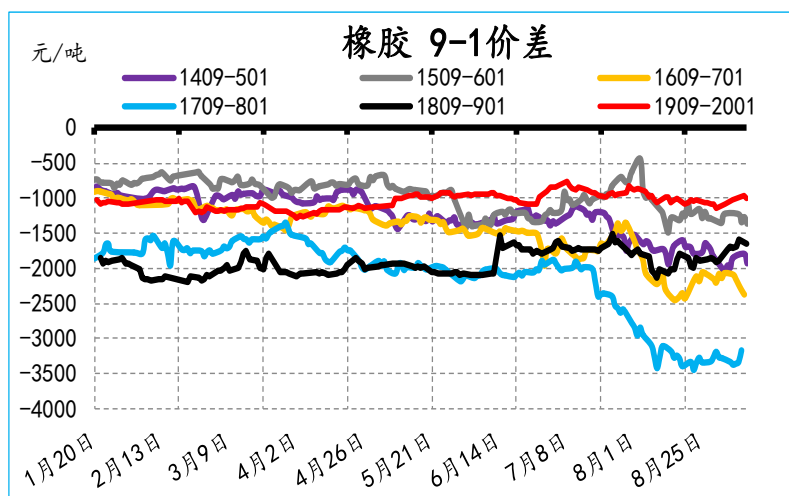
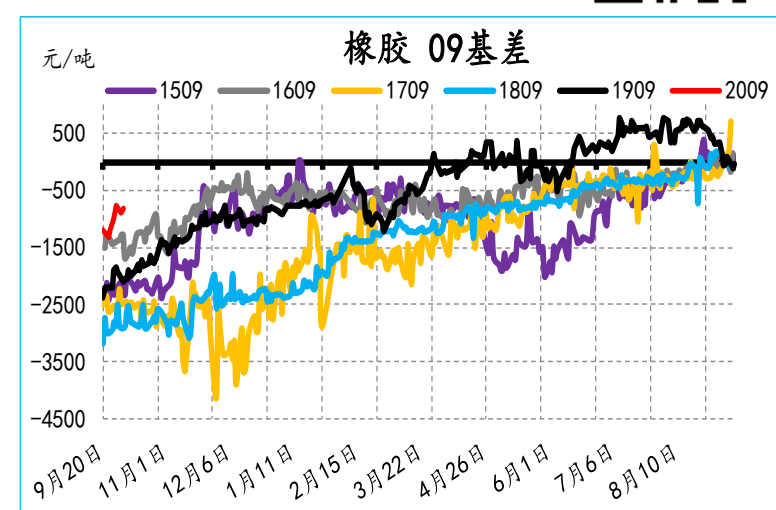
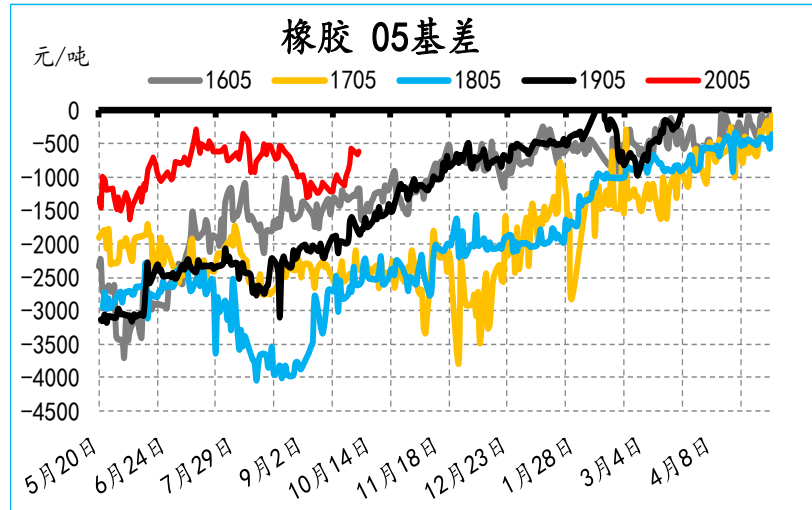
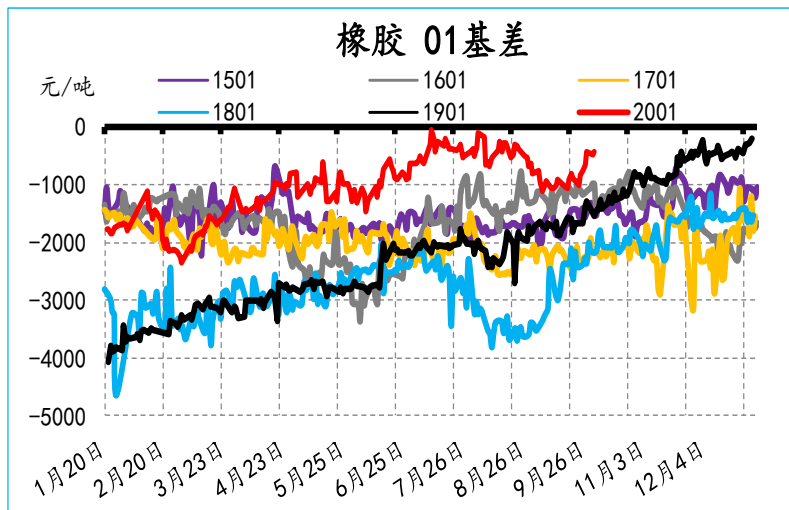


# 套利跟踪：橡胶

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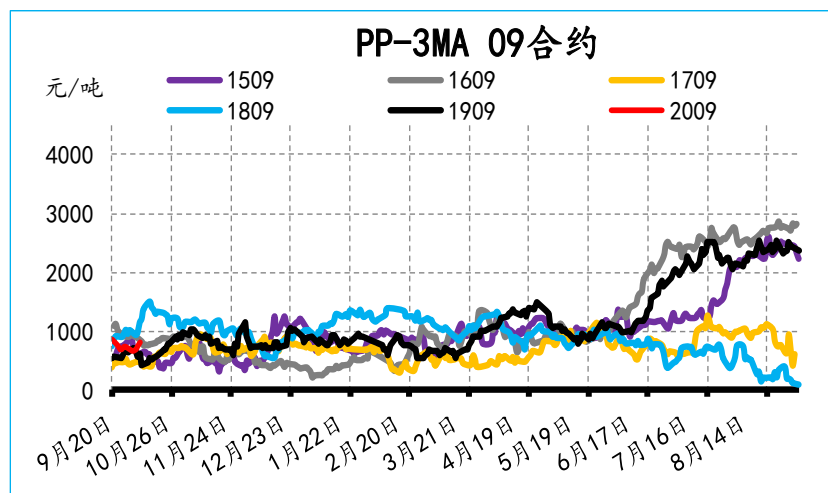
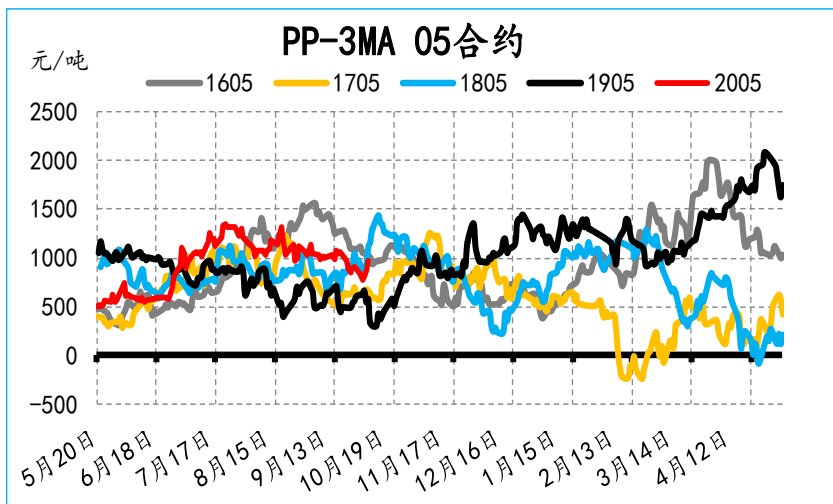
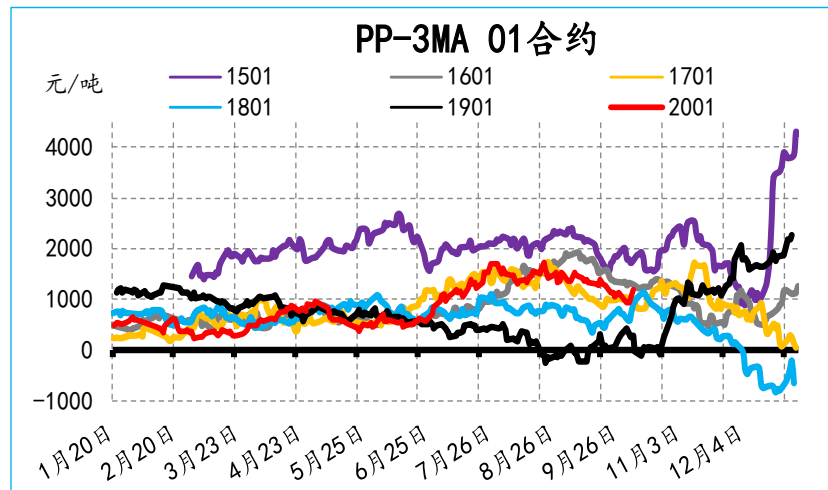
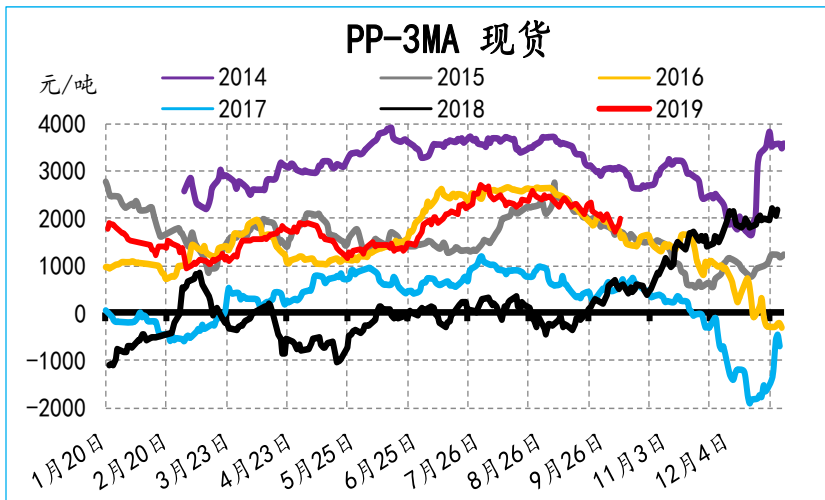


# 跨品种：PP-3MA

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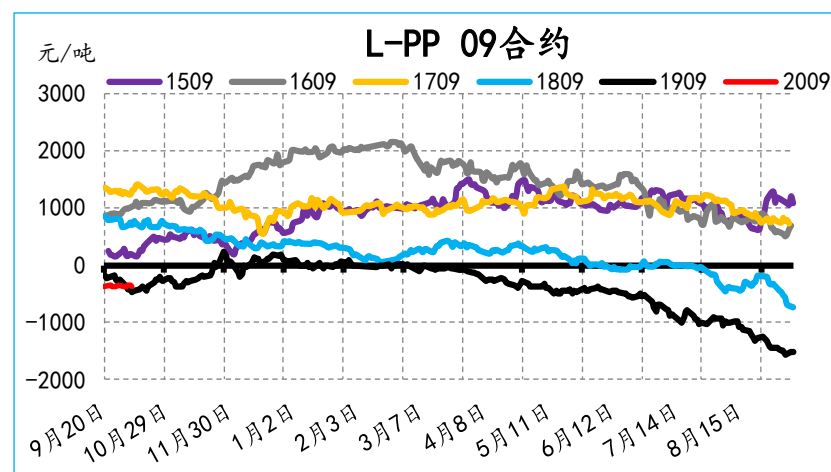
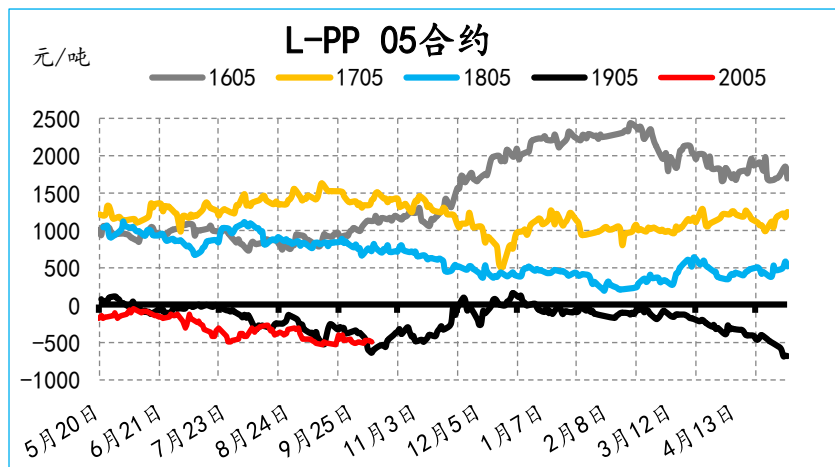
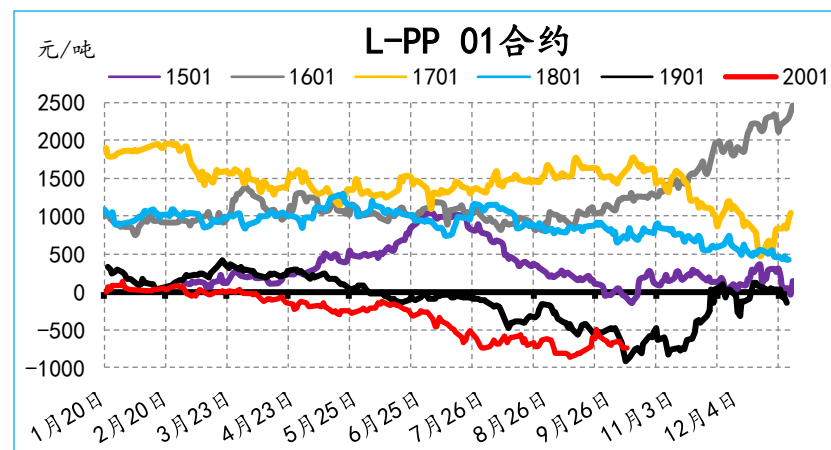
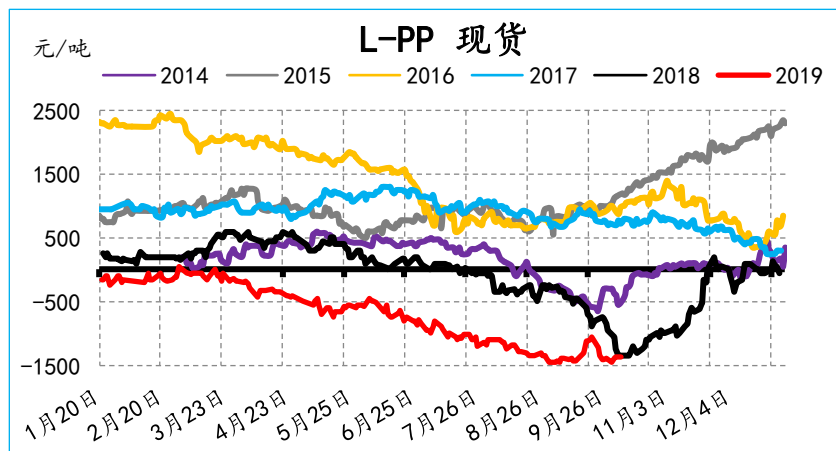


# 跨品种：塑料-PP

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微信号：hanbb360

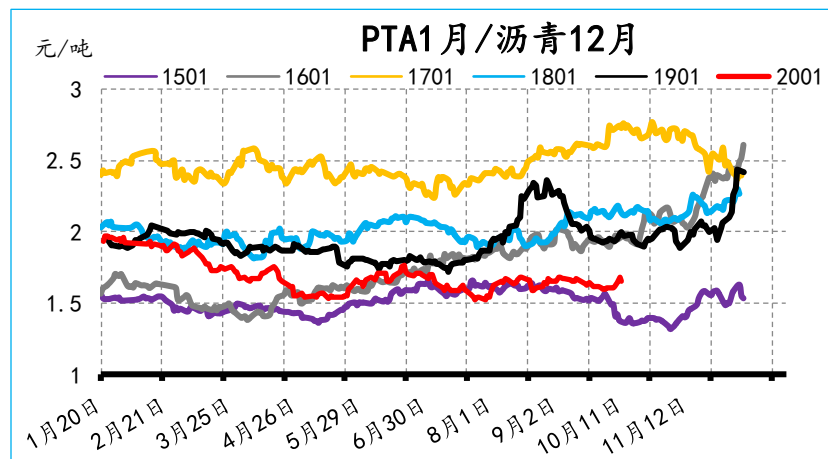
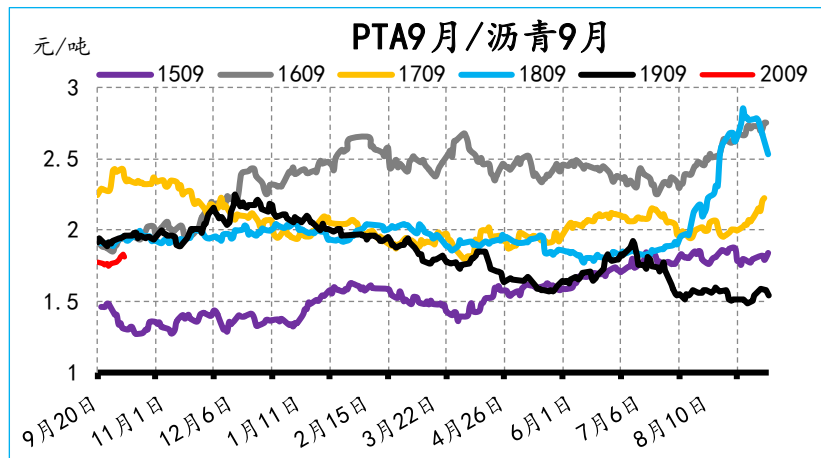
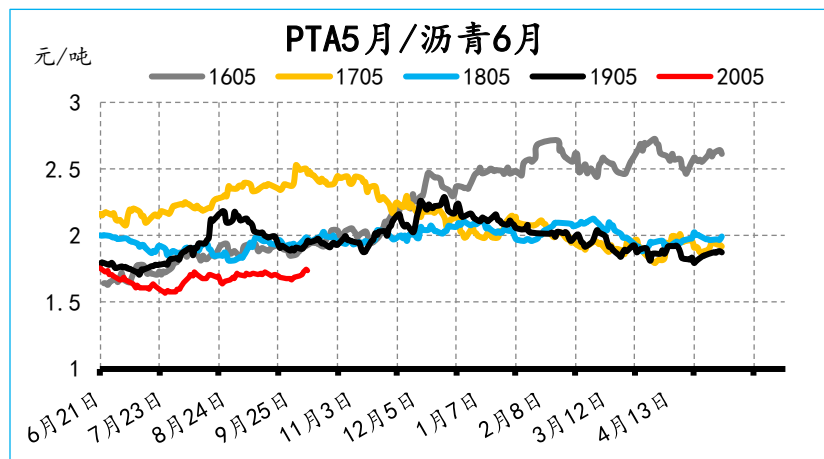
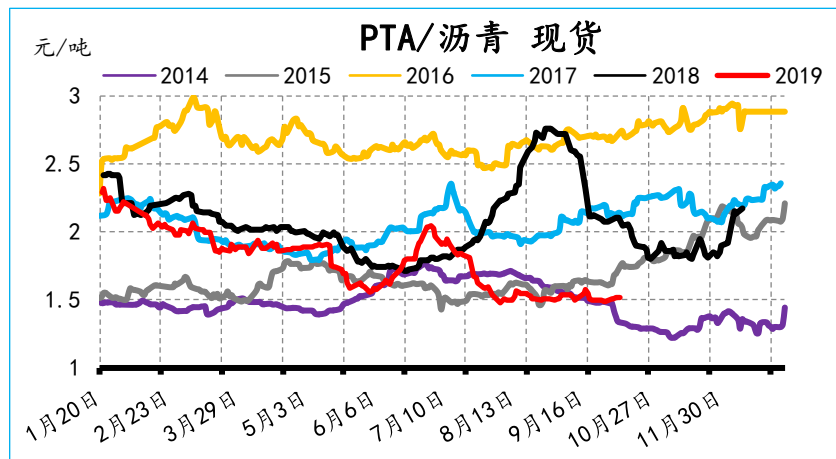


# 跨品种：PTA/沥青

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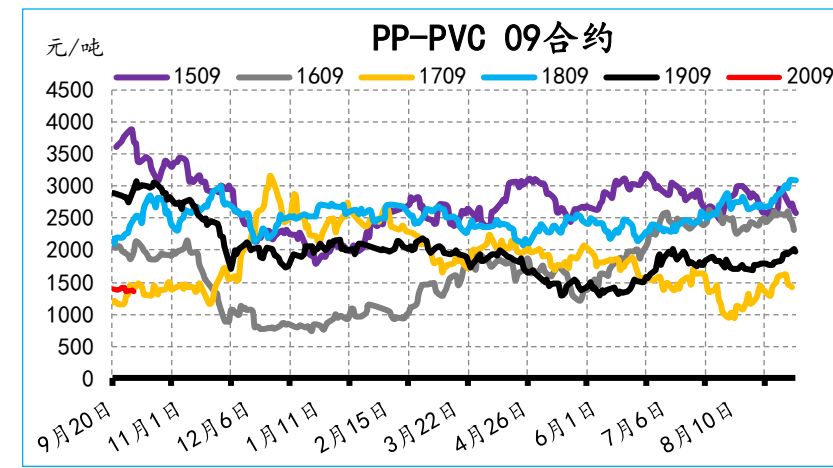
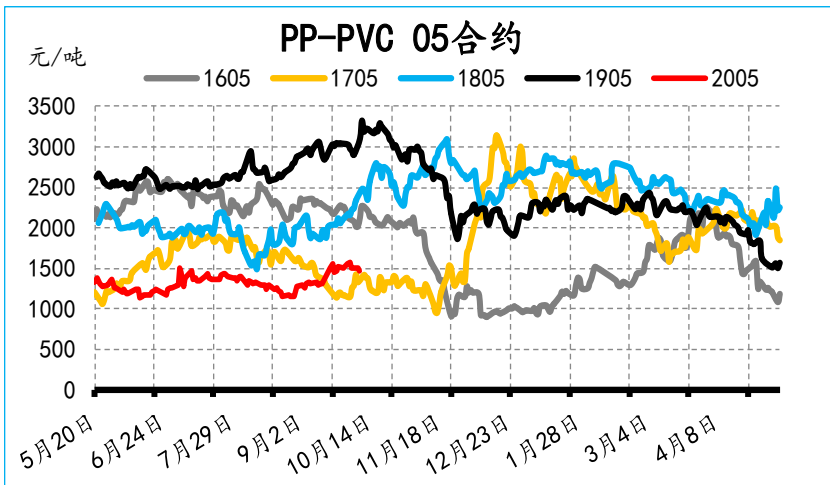
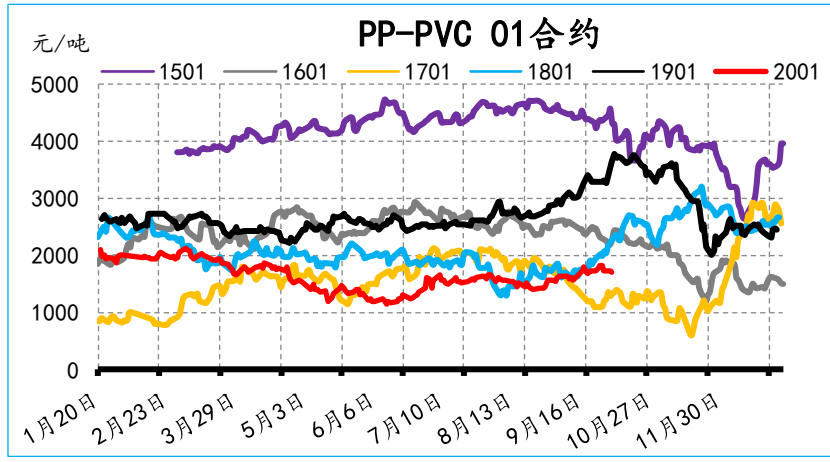
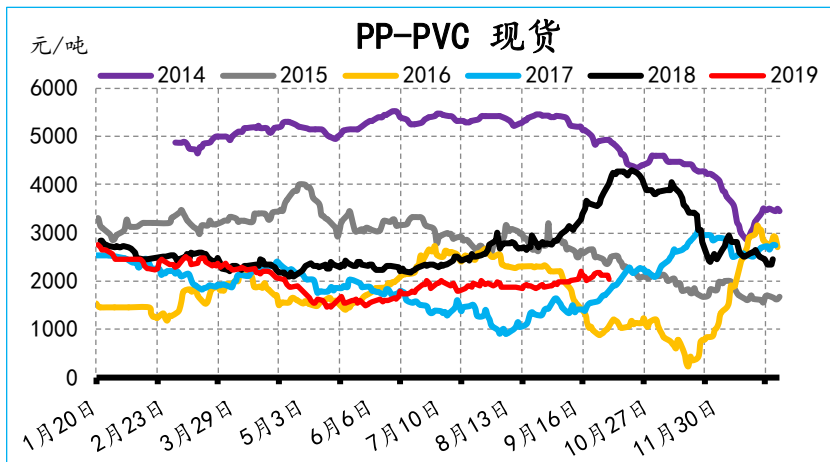


# 跨品种：PP-PVC

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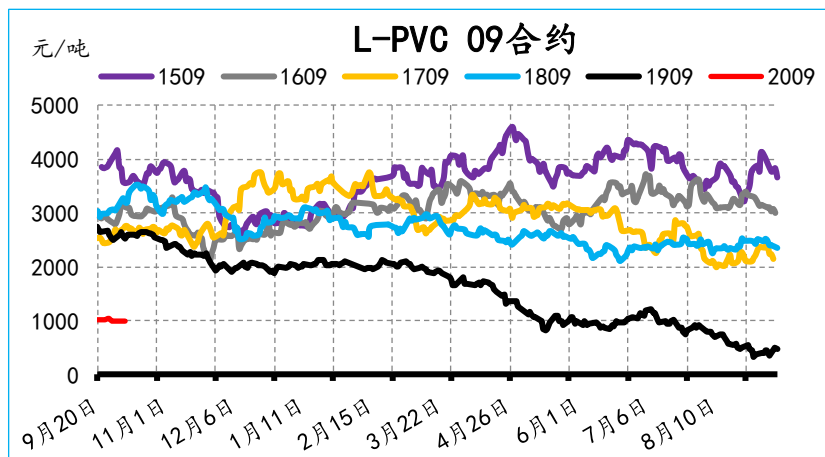
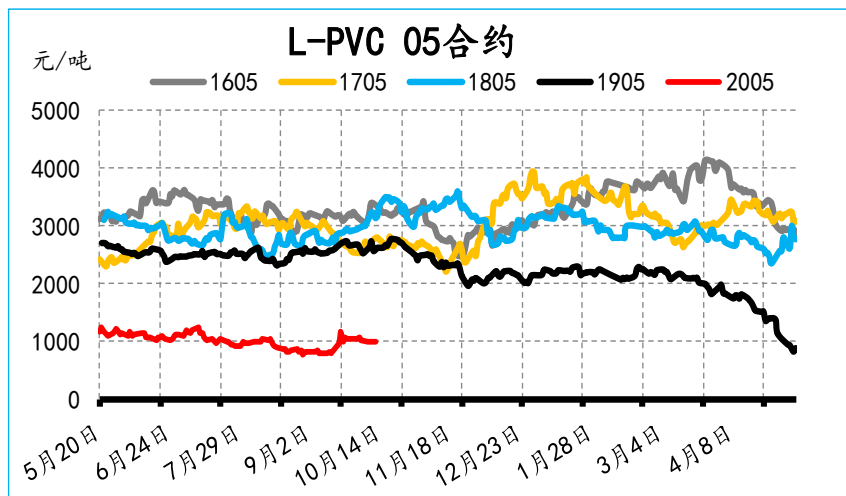
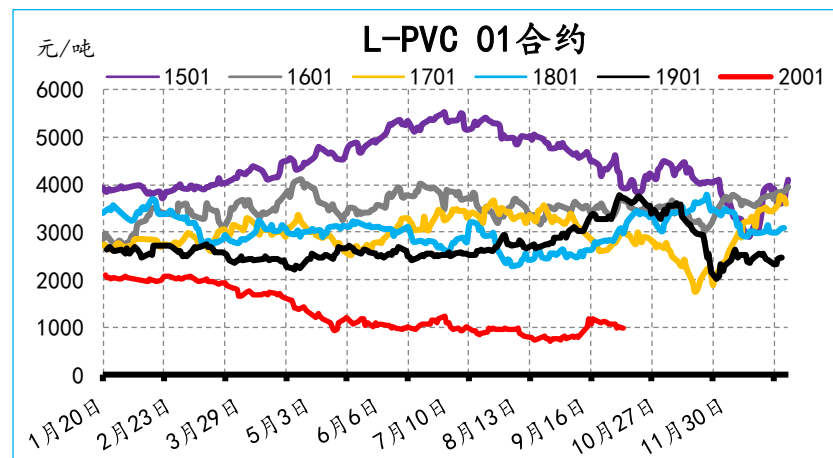
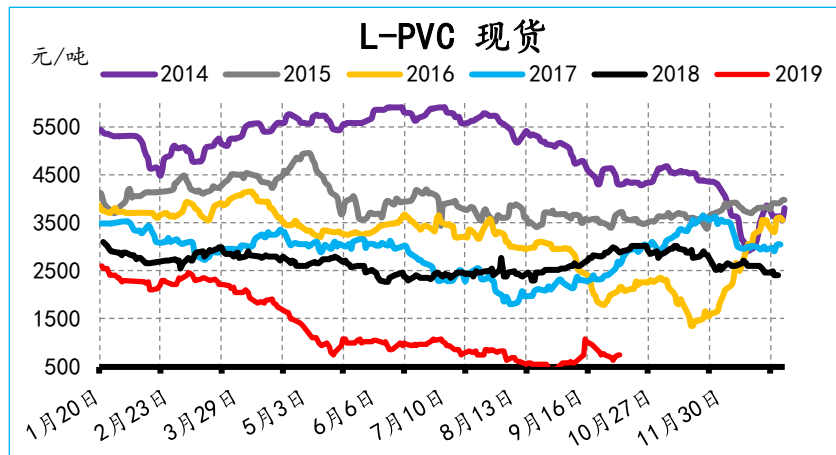


# 跨品种：塑料-PVC

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# 重要声明

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