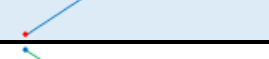


跨期数据跟踪

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

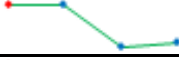
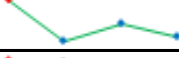


化工跨期套利跟踪									
信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰				
		投资咨询号：Z0012670			从业资格号：F3047762				
					电话：0571-28132638				
策略组合		20日前 9月9日	10日前 9月24日	5日前 10月8日	昨日 10月14日	今日 10月15日	近一个月走势图	建议	
跨期	MA9-MA1		-45	-77	-2	-9			
	MA5-MA9	134	1	6	-28	-7			
	TA9-TA1		-6	-14	4	56			
	TA5-TA9	-92	-20	-16	-28	-48			
	L9-L1		-300	-165	-180	-155			
	L5-L9	20	70	40	45	40			
	PP9-PP1		-578	-500	-570	-544			
	PP5-PP9	-970	197	142	164	161			
	V9-V1		-200	-160	-165	-140			
	V5-V9	-275	60	35	35	35			
	BU9-BU12	160	-282	-310	-208	-180			
	BU6-BU9	-312	138	124	84	70			
	RU9-RU1		355	385	385	385			
	RU5-RU9	1125	-205	-200	-200	-200			

基差数据跟踪

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



2019年10月15日期现结构图								4
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
PP	8700	-100.00		506.00	-58.00		6.6%	
EG	4795	-100.00		259.00	-70.00		5.4%	
PVC	6580	-50.00		195.00	-25.00		3.1%	
PTA	5075	-55.00		61.00	-1.00		1.2%	
PE	7490	40.00		40.00	85.00		0.5%	
甲醇	2180	-30.00		-94.00	-46.00		-4.2%	

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；

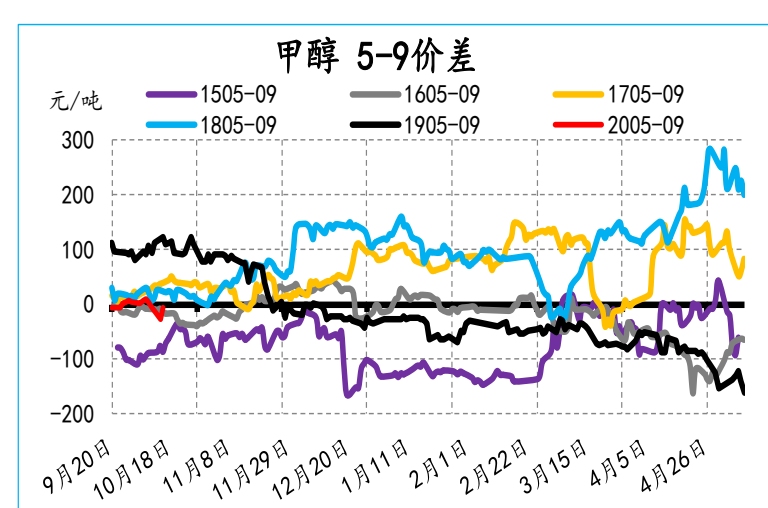
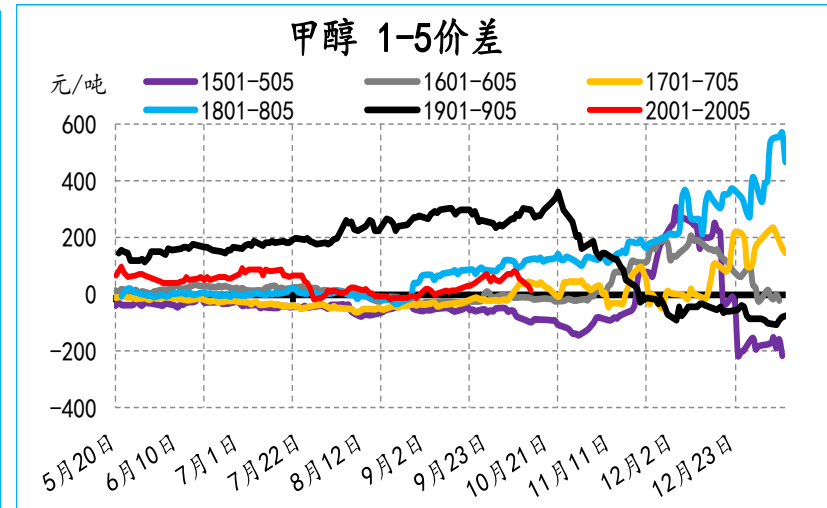
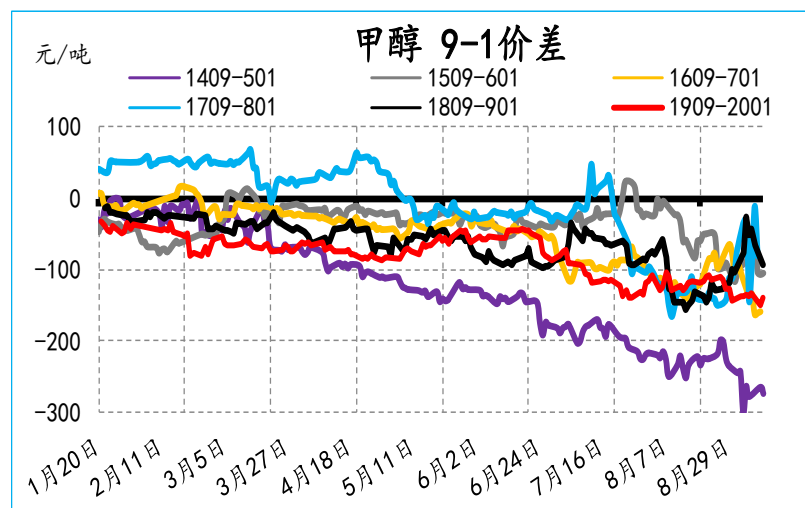
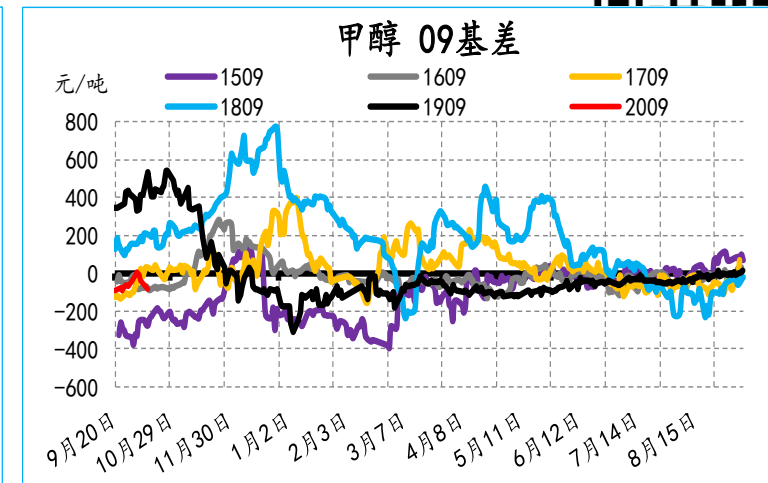
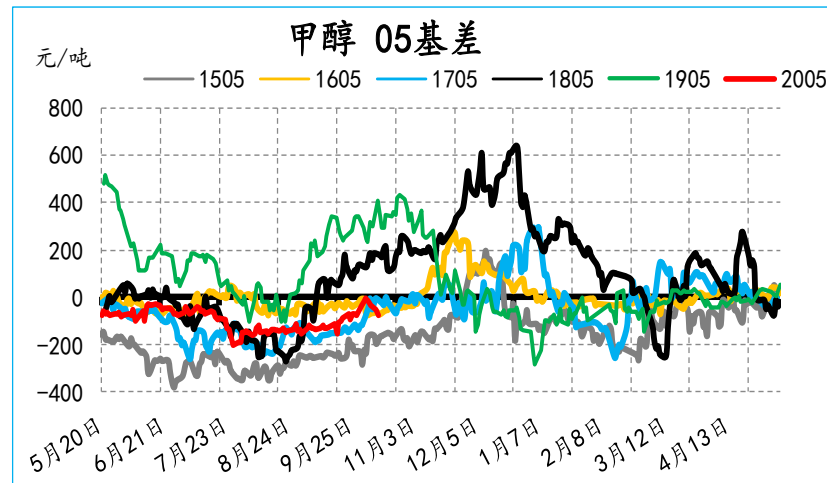
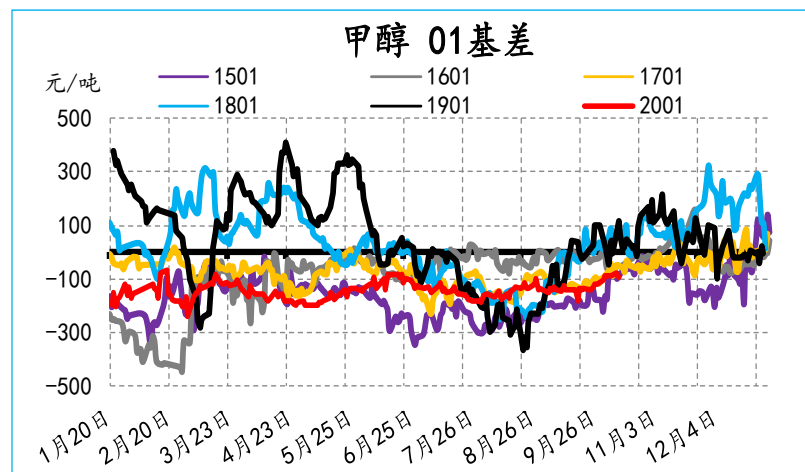
注3：主力合约为9月。

套利跟踪：甲醇

信达期货能化组交流群，即将成立啦！

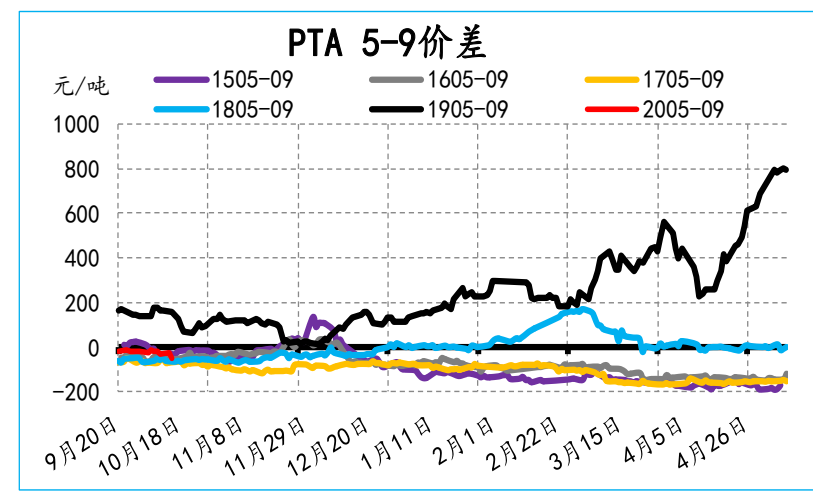
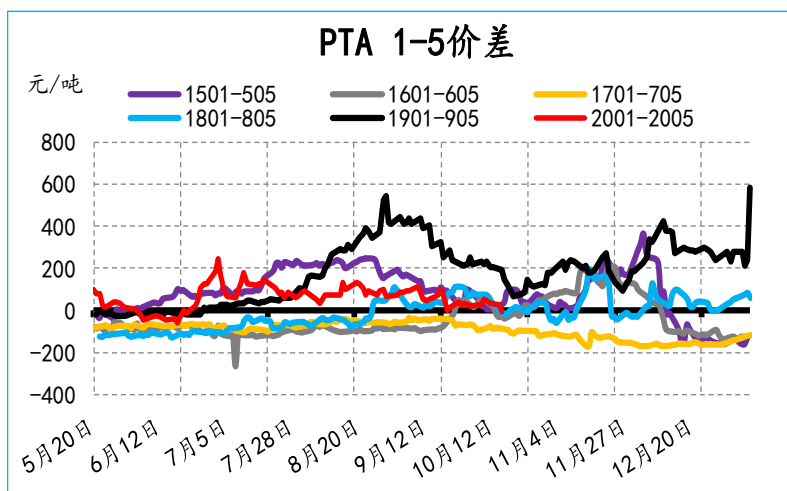
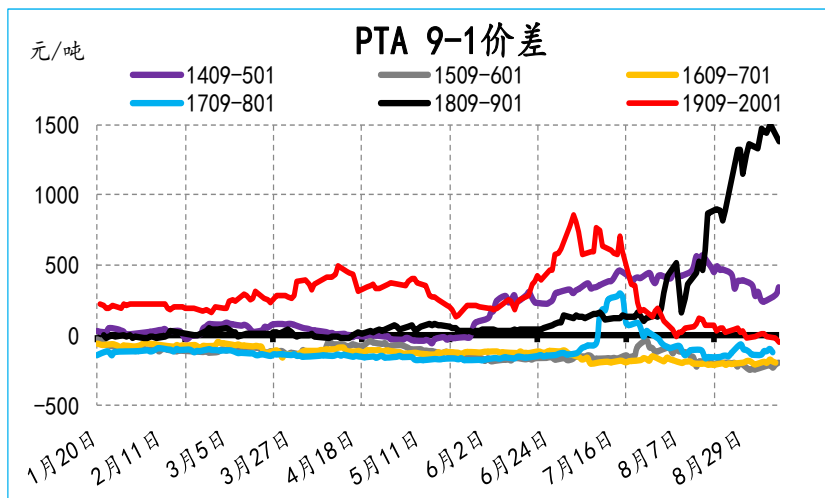
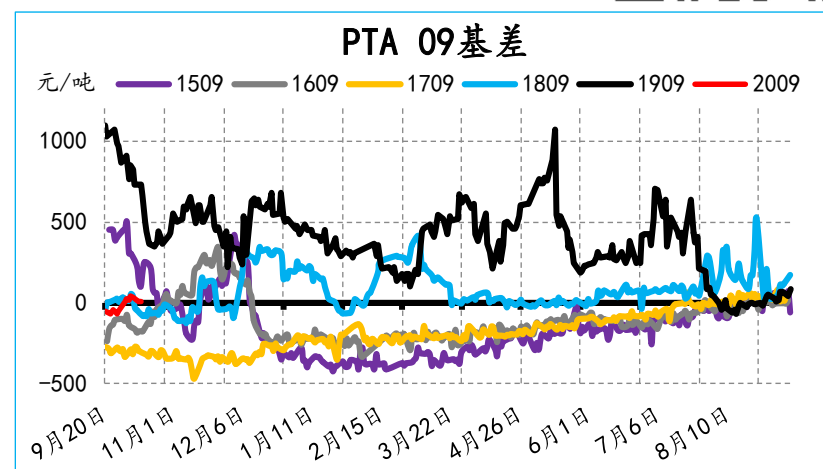
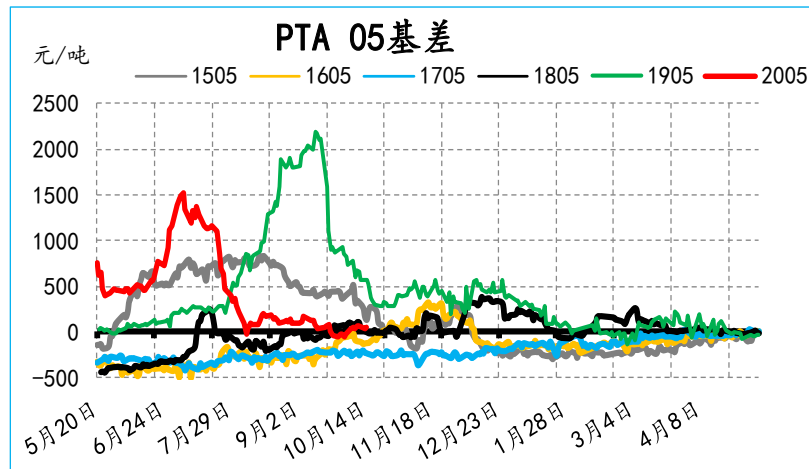
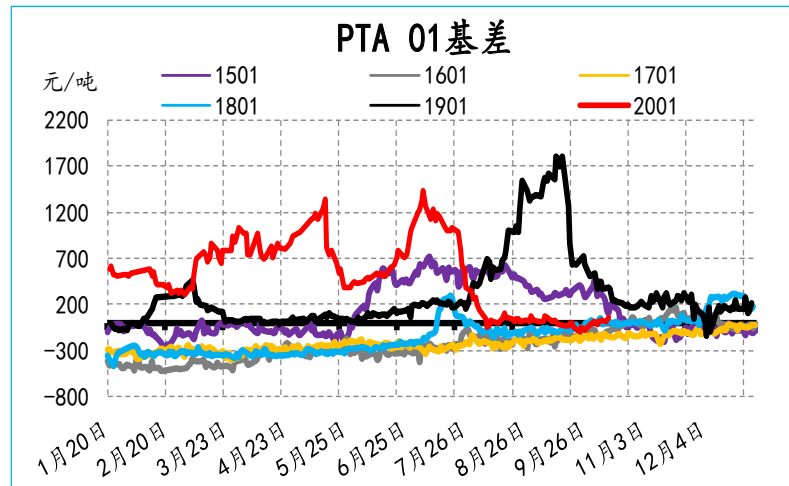
快向“能化小精灵”申请吧！

微信号：hanbb360



套利跟踪：PTA

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

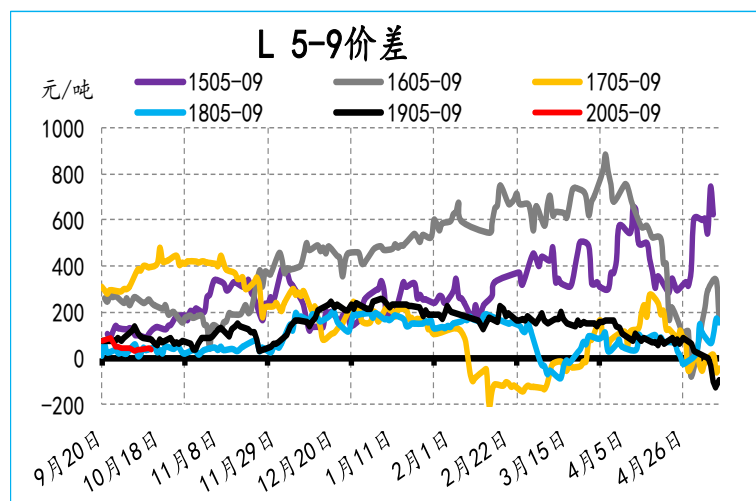
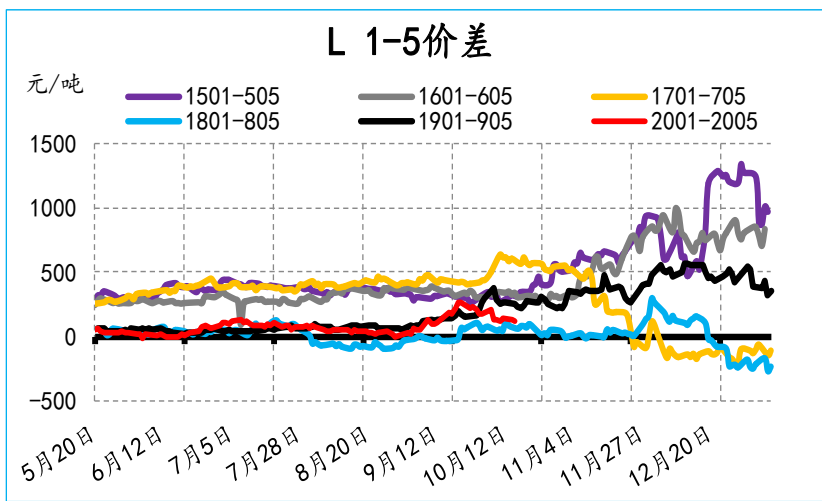
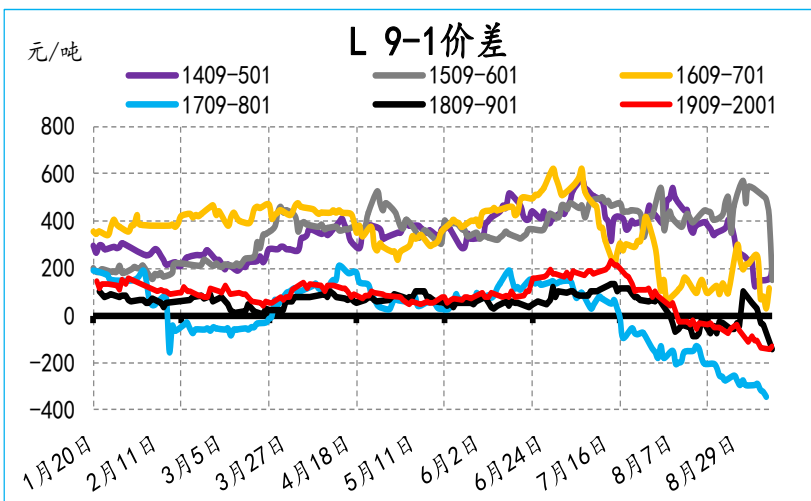
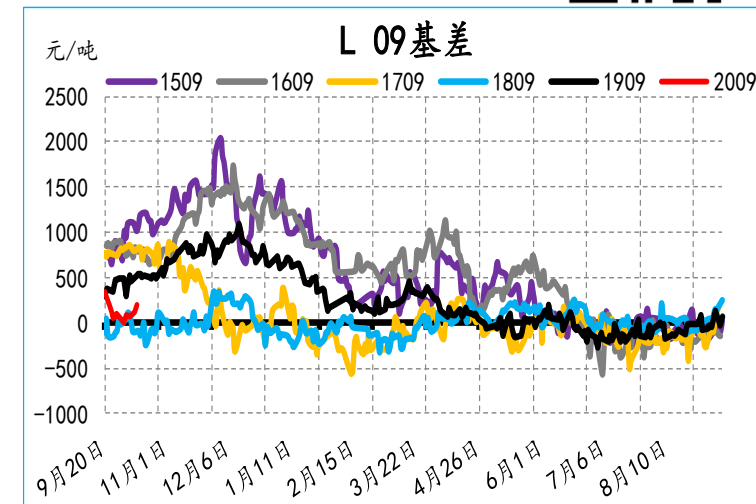
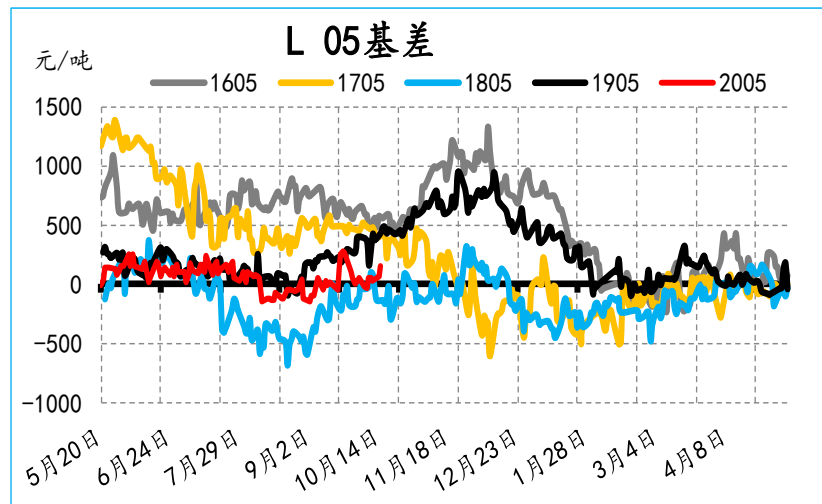
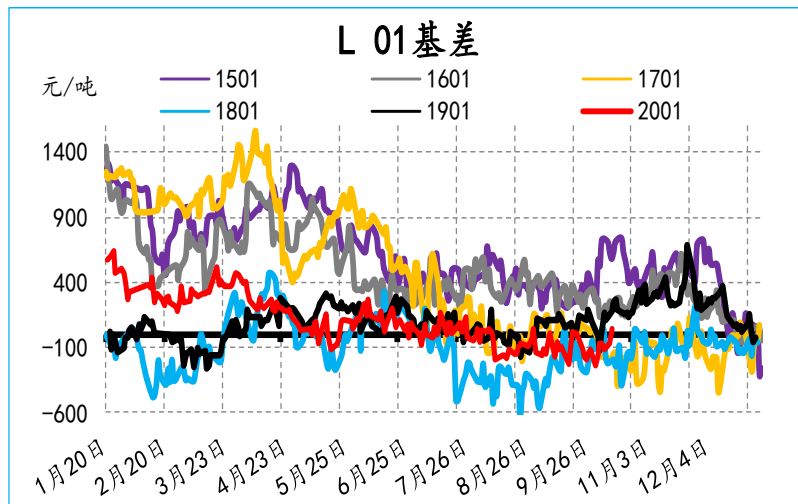


套利跟踪：PE

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

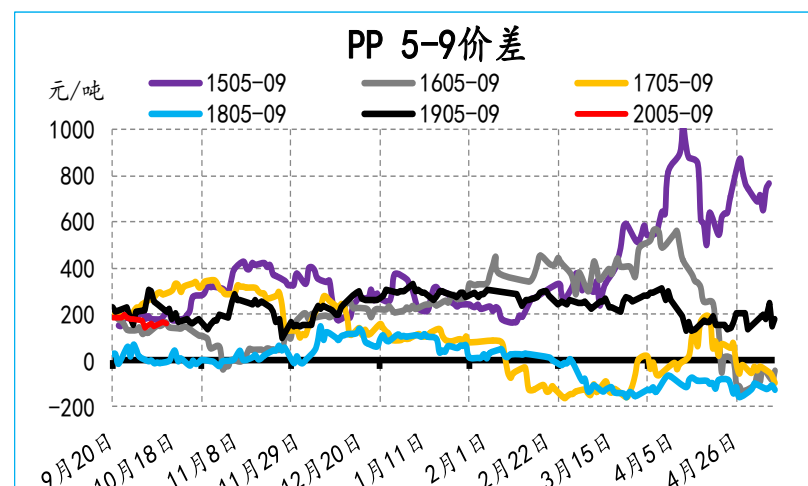
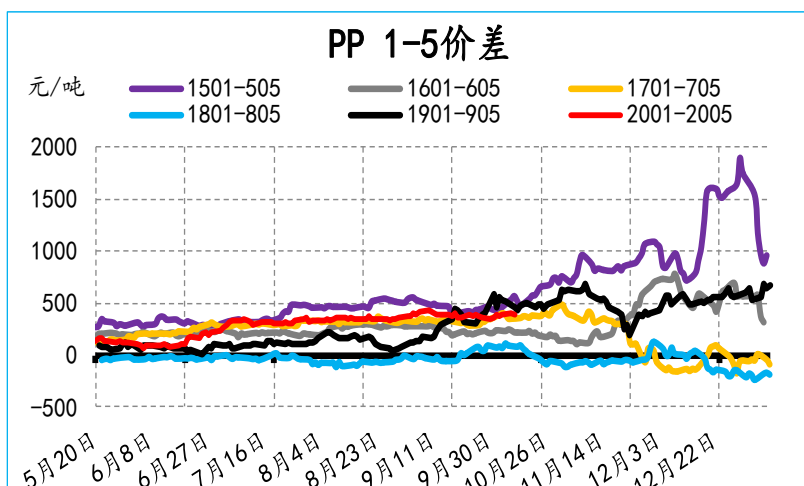
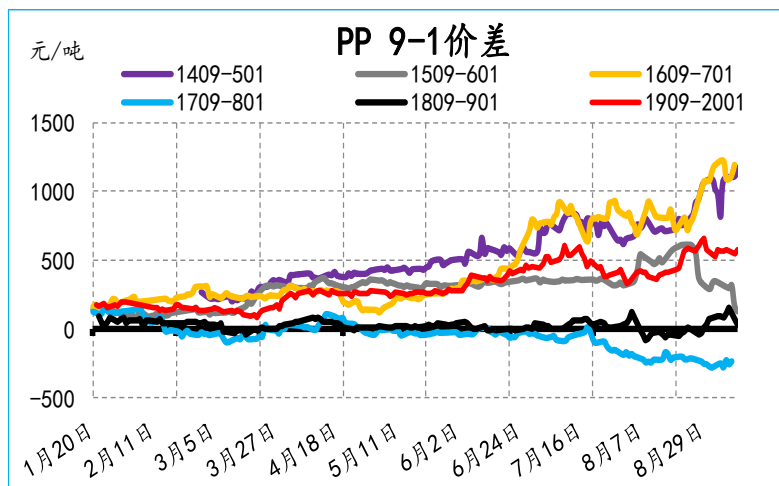
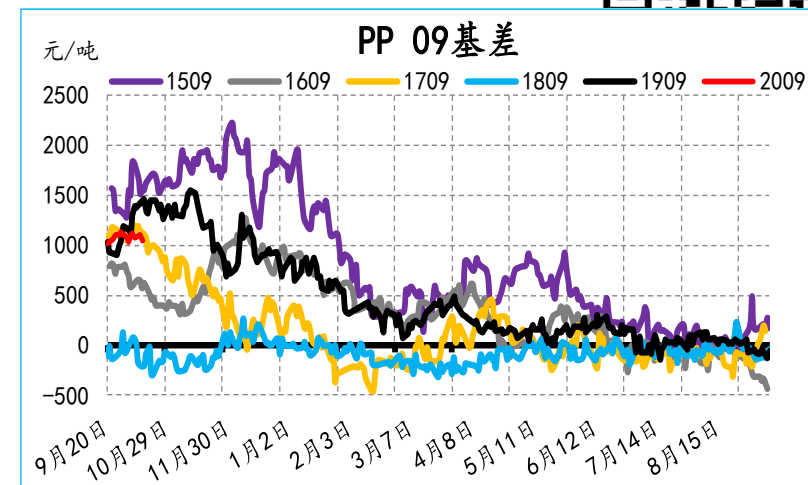
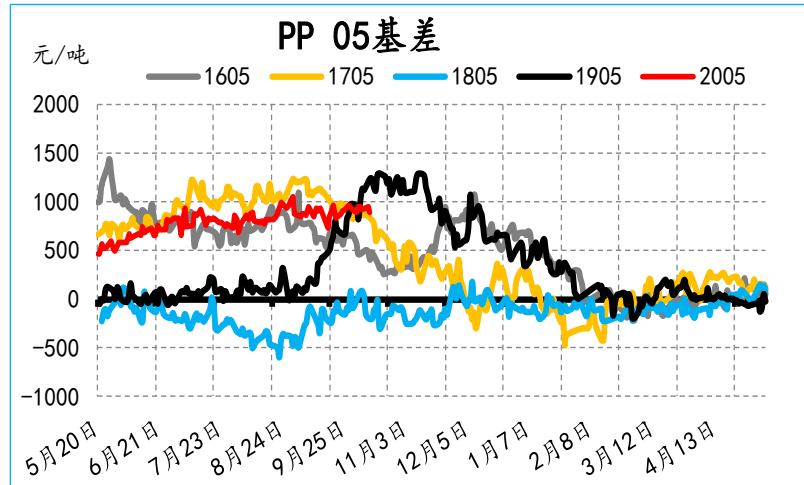
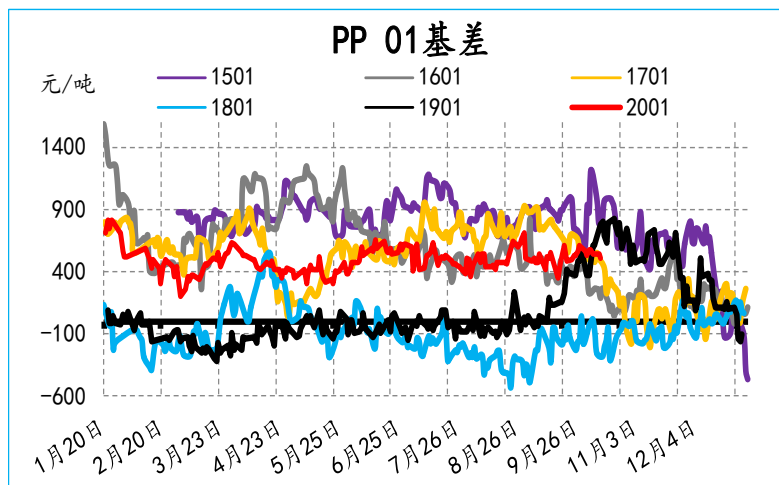


套利跟踪：PP

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

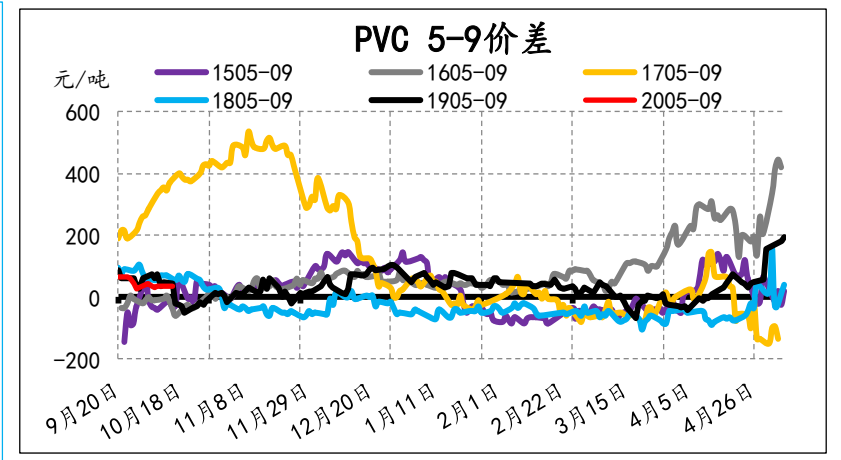
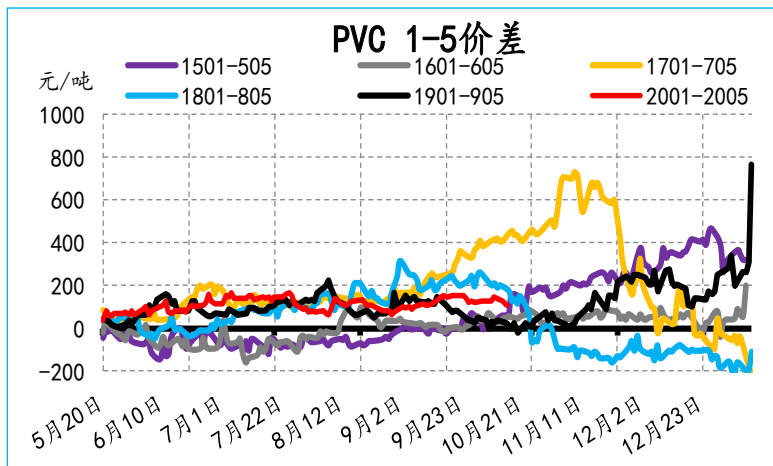
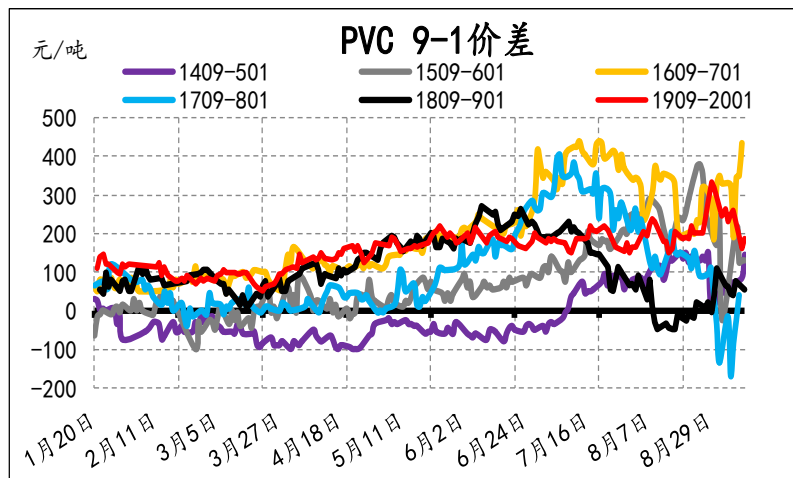
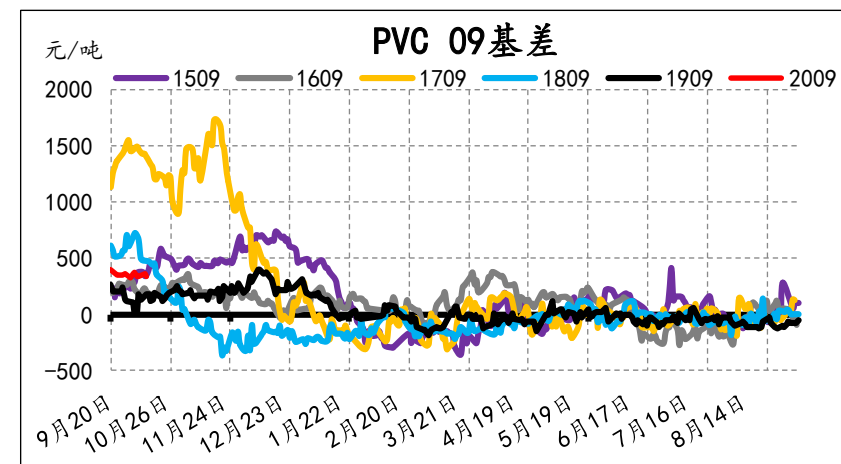
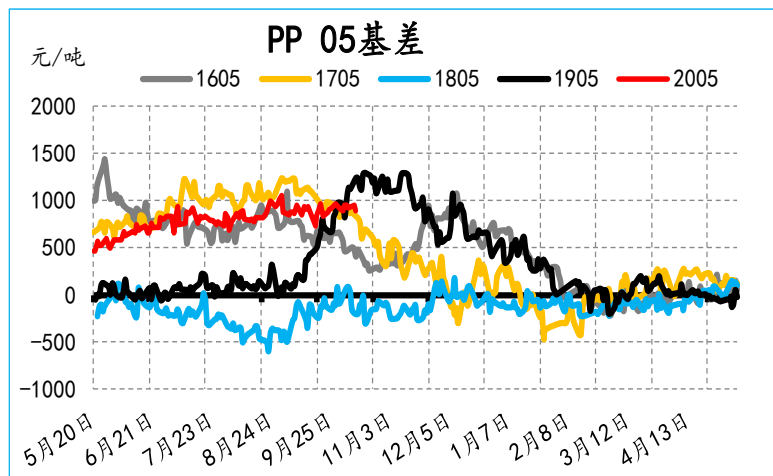
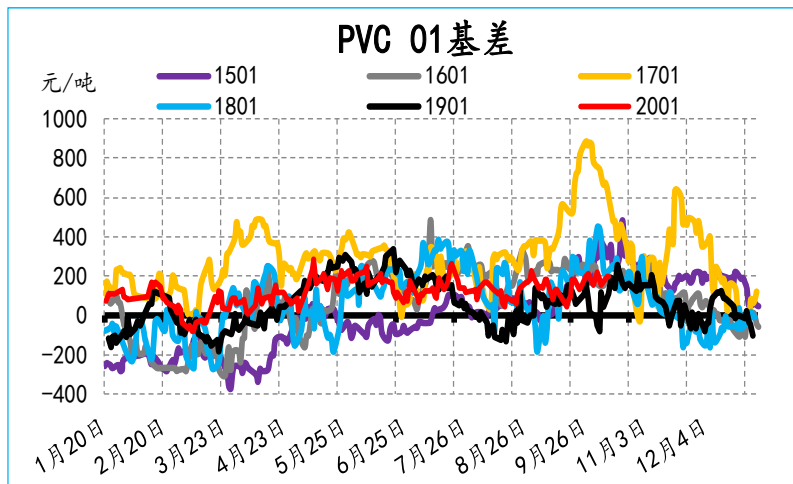


套利跟踪：PVC

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

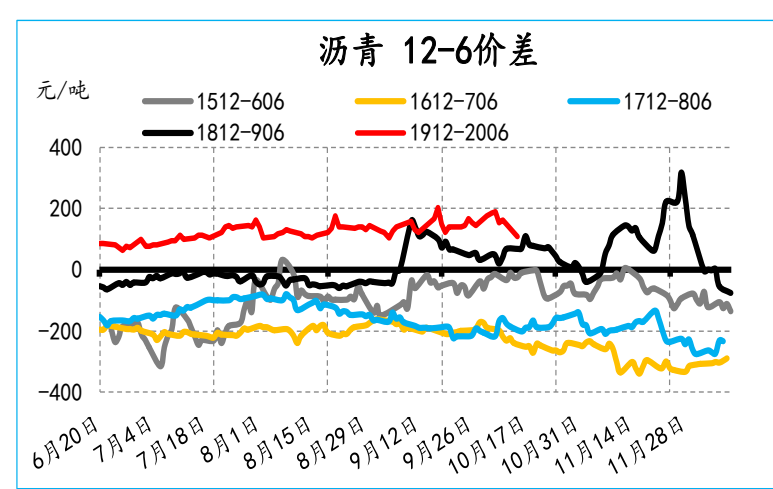
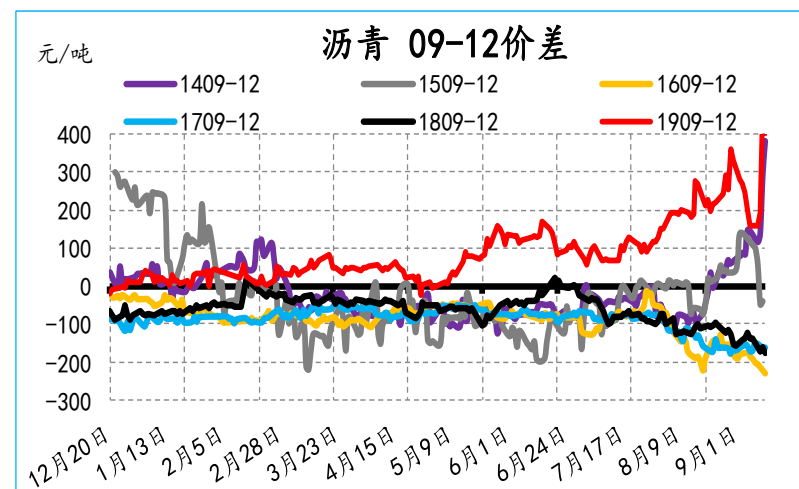
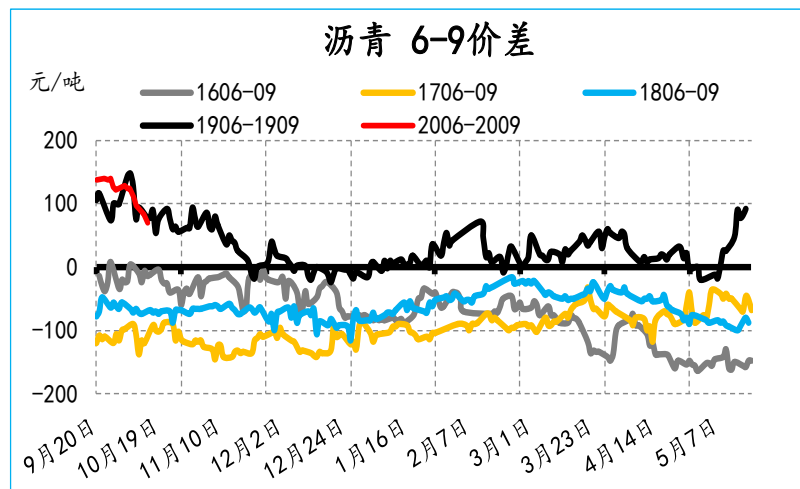
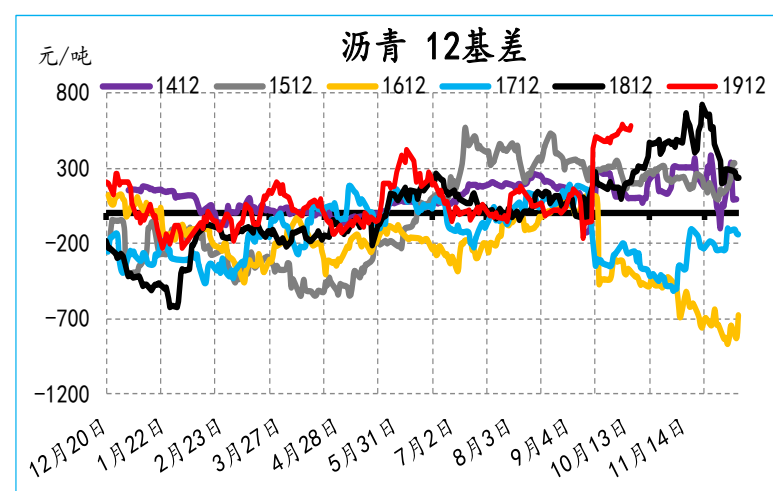
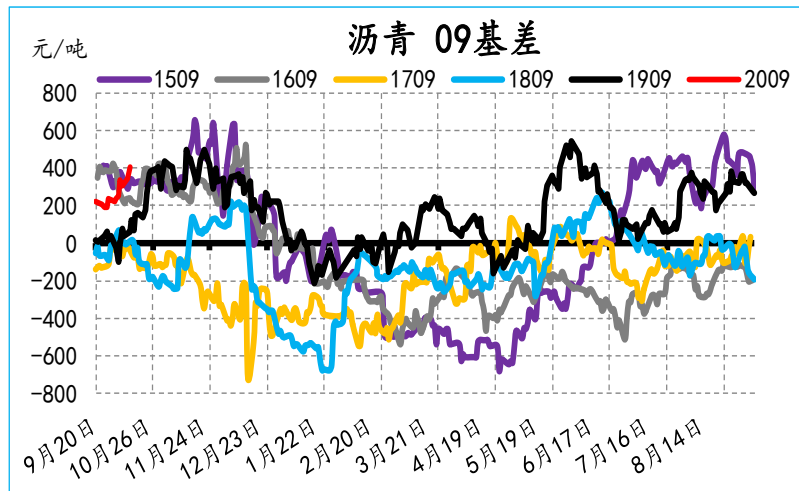
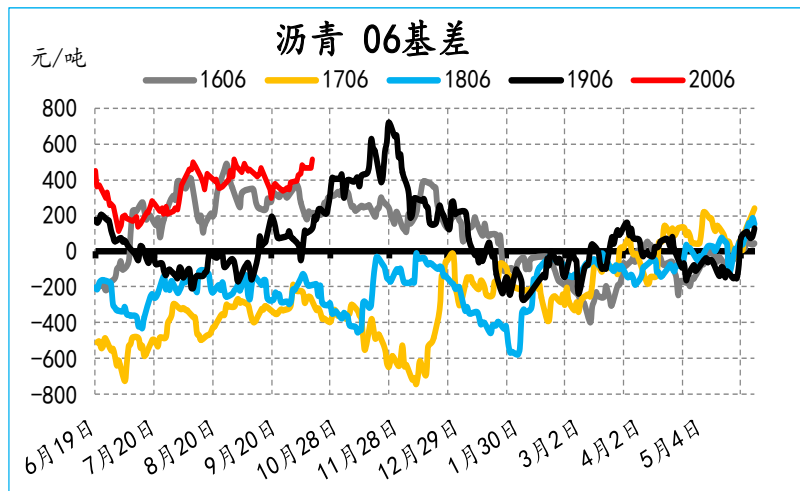


套利跟踪：沥青

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

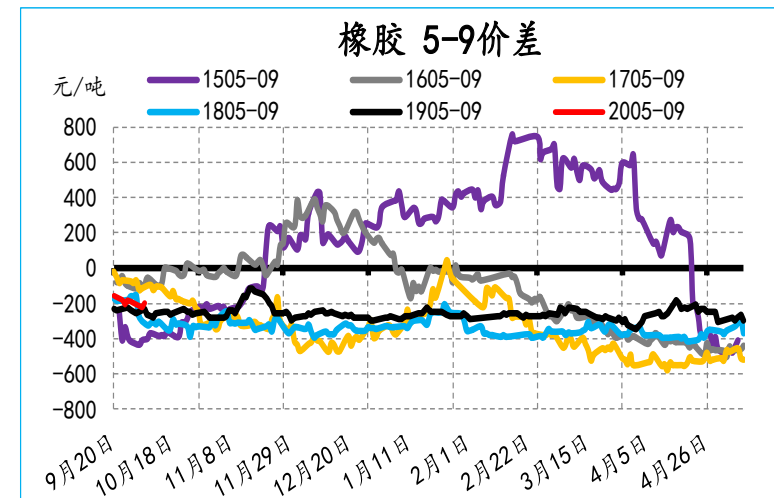
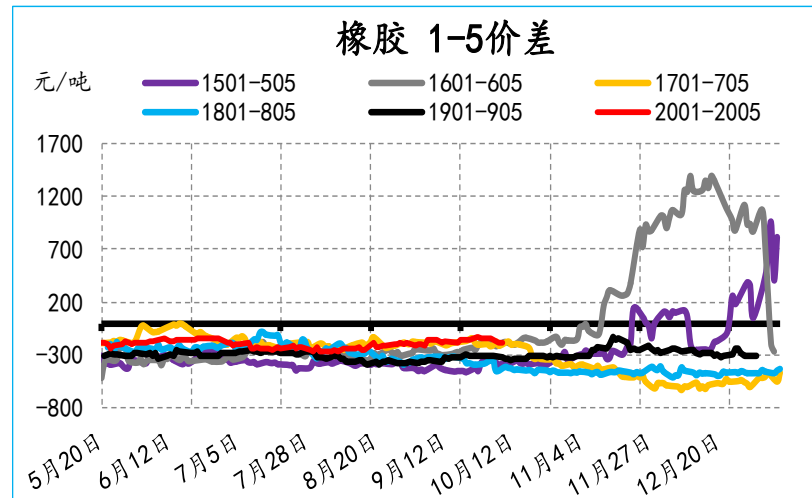
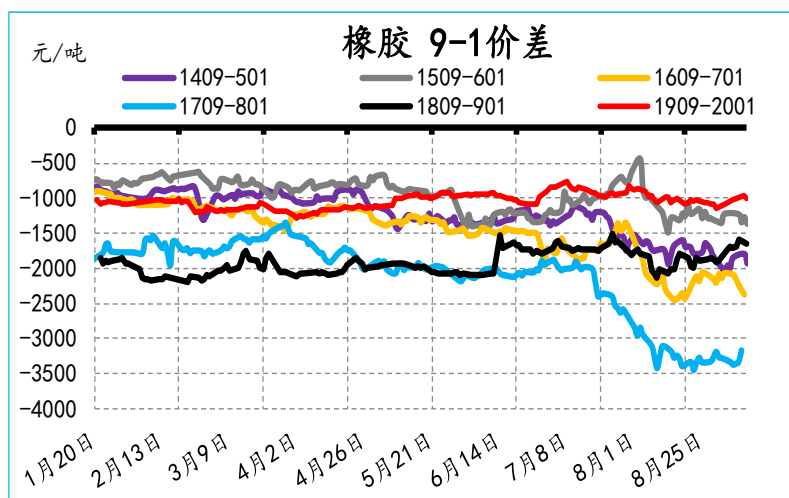
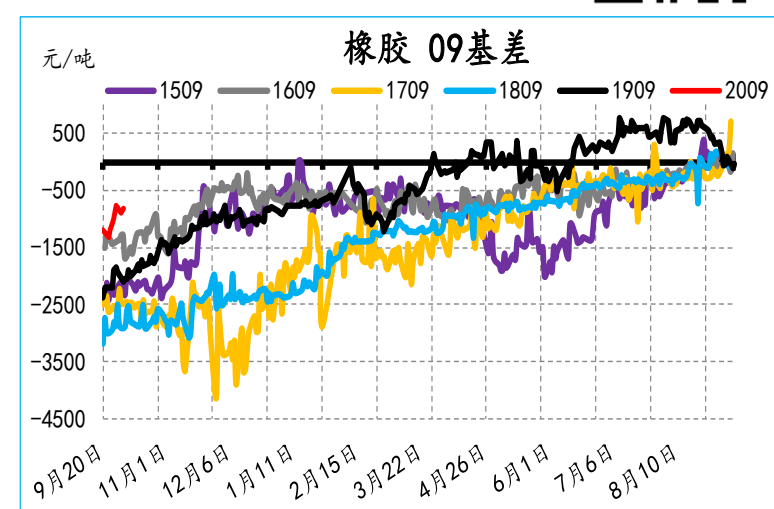
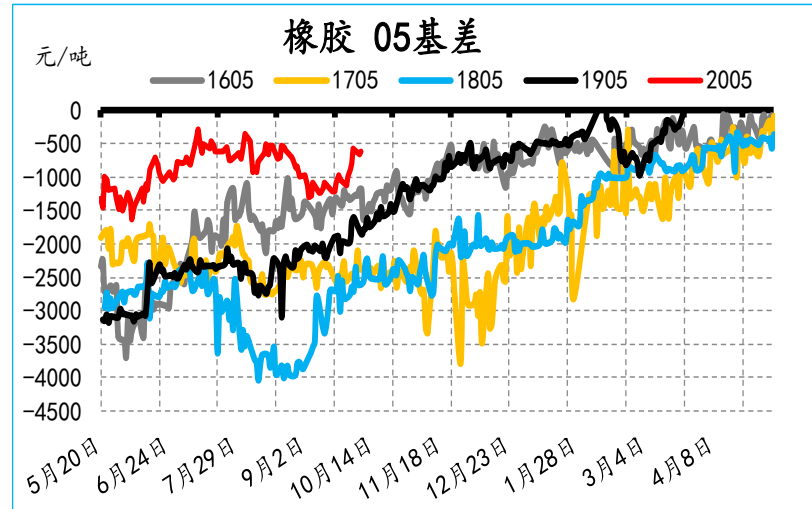
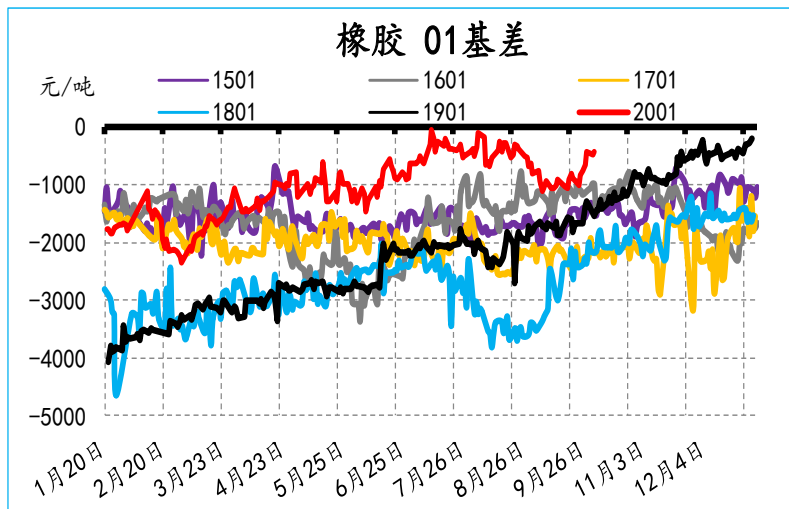


套利跟踪：橡胶

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

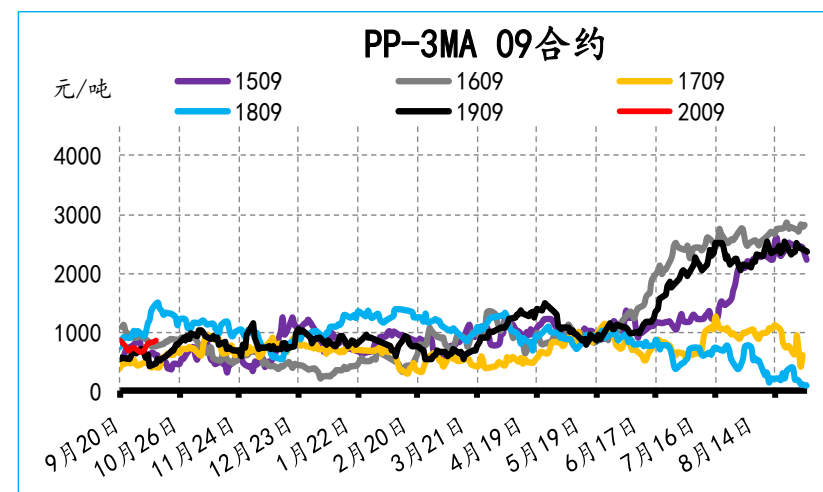
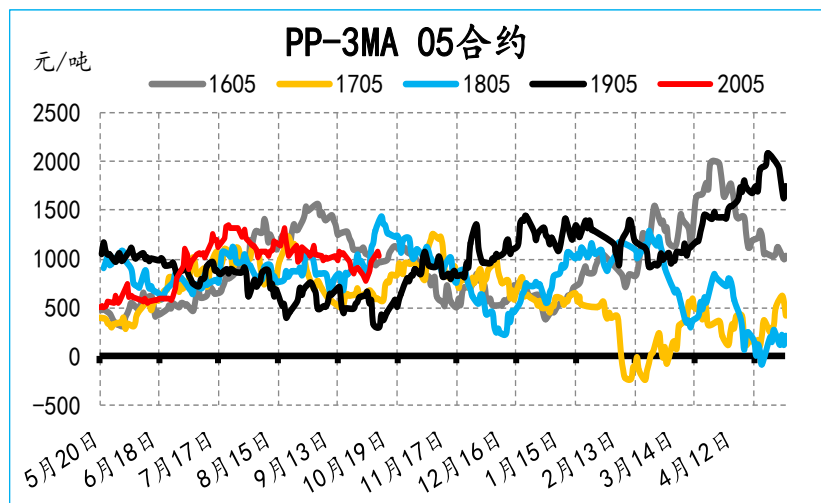
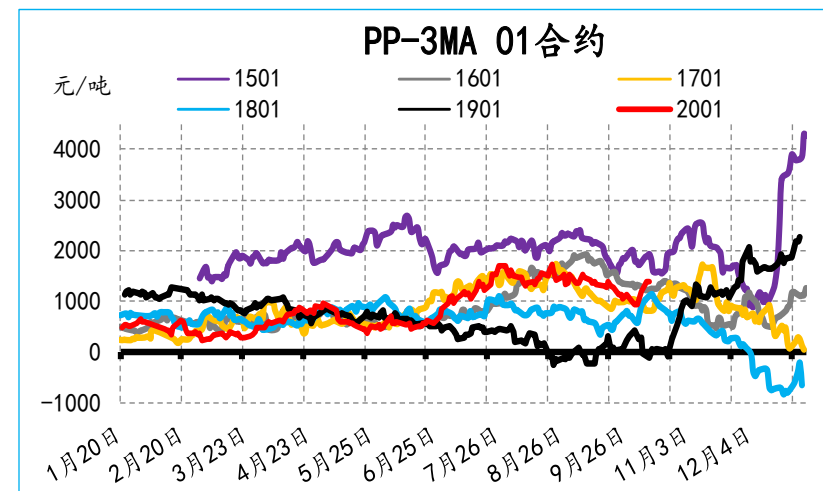
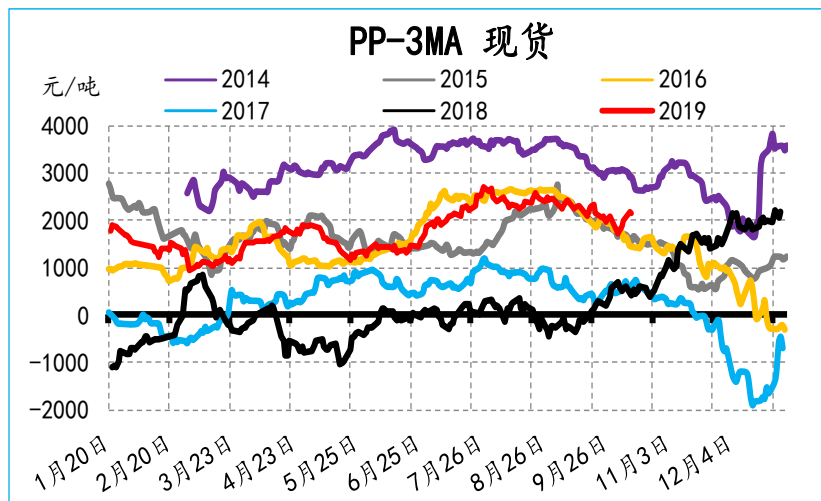


跨品种：PP-3MA

信达期货能化组交流群，即将成立啦！

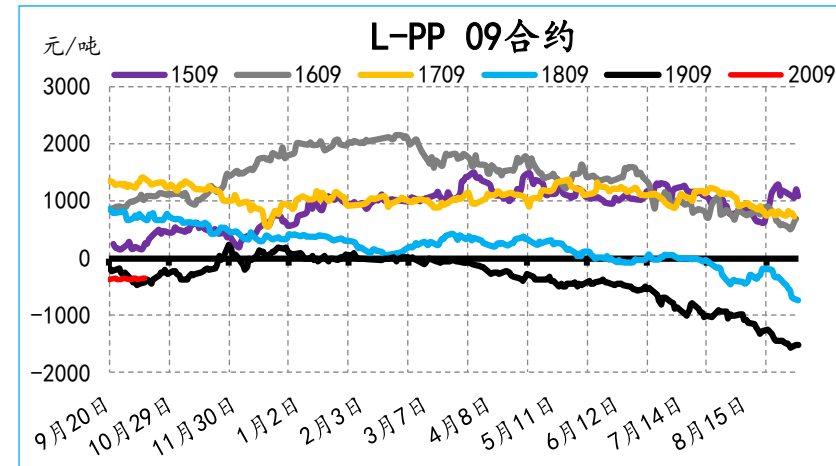
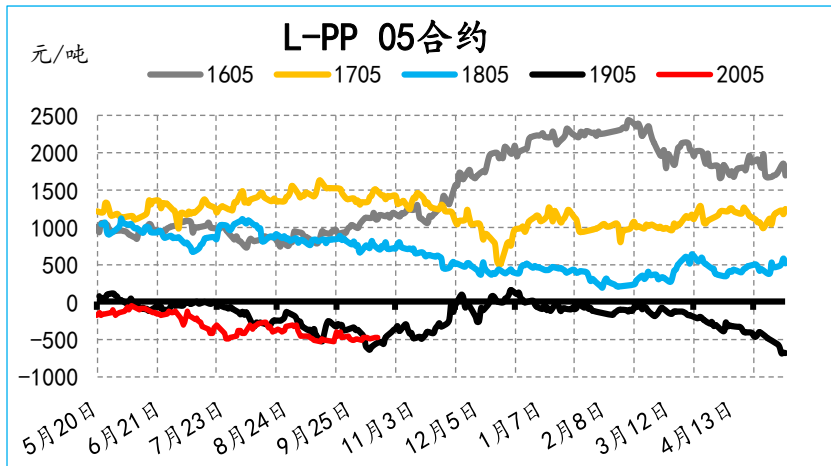
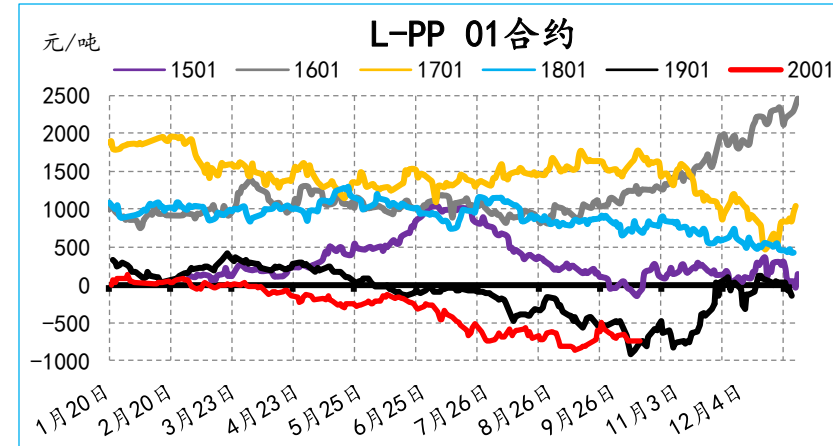
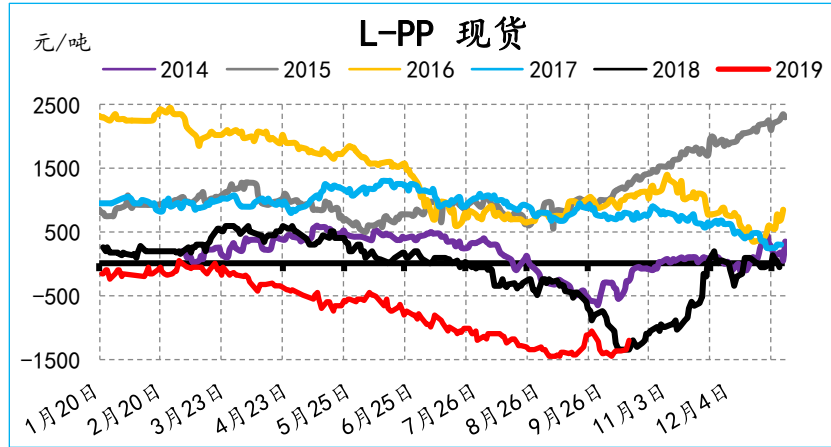
快向“能化小精灵”申请吧！

微信号：hanbb360



跨品种：塑料-PP

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

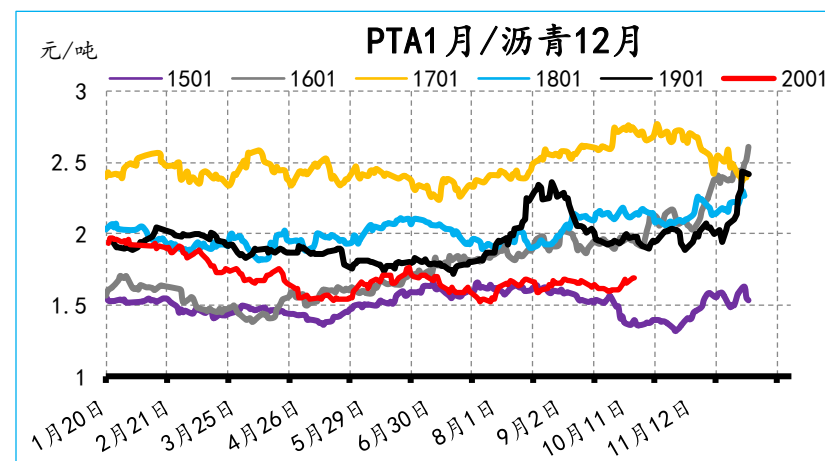
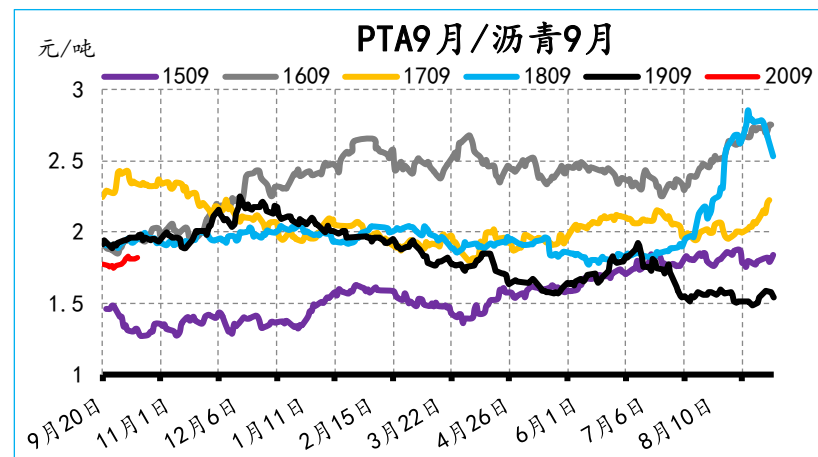
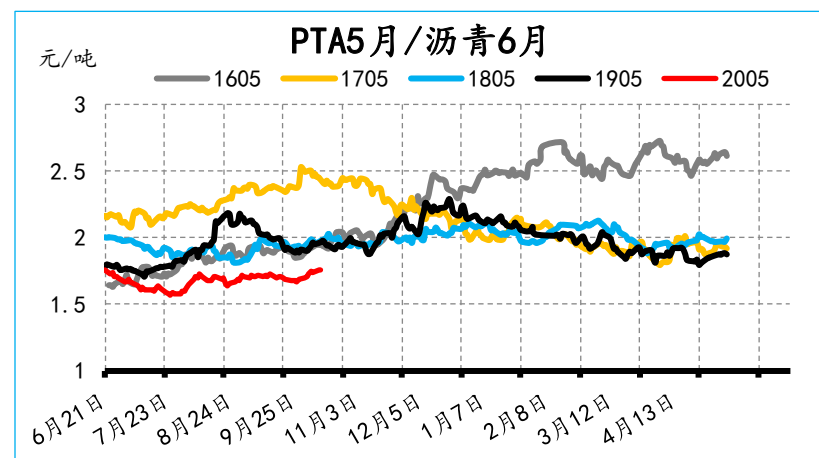
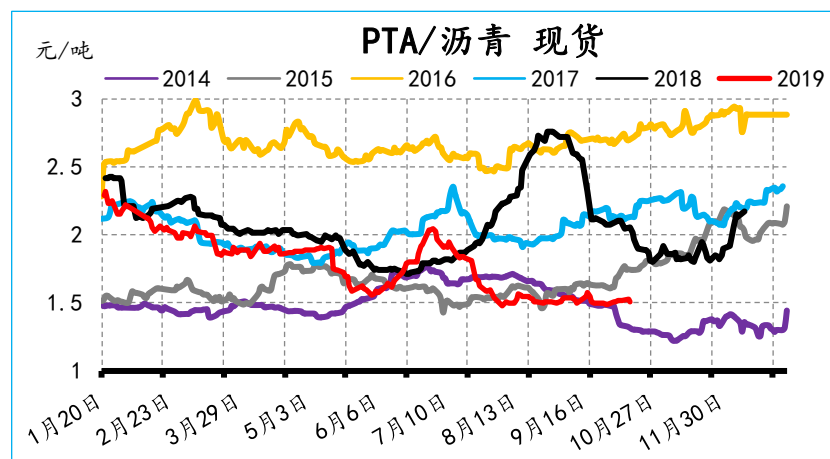


跨品种：PTA/沥青

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

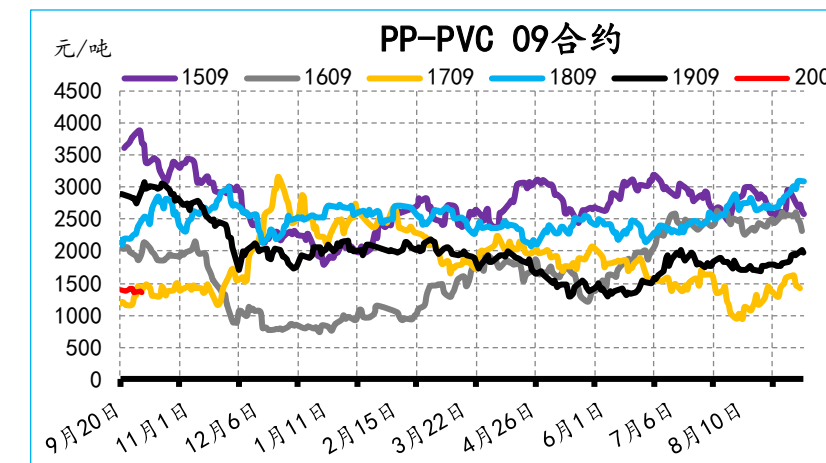
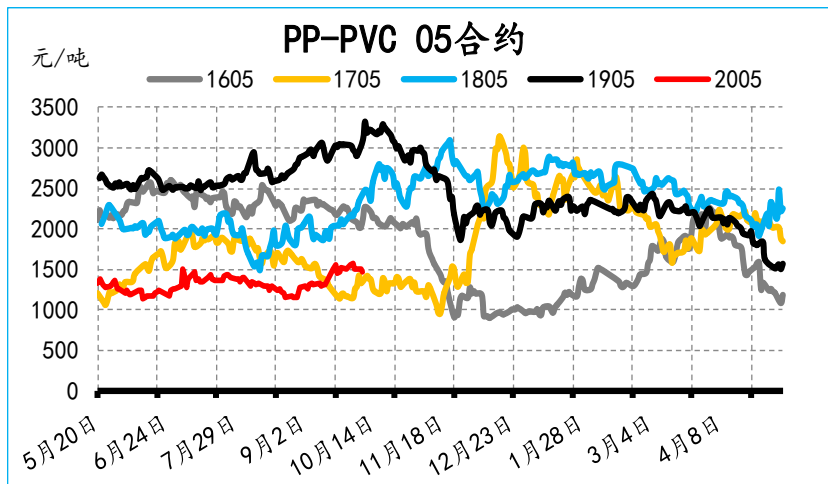
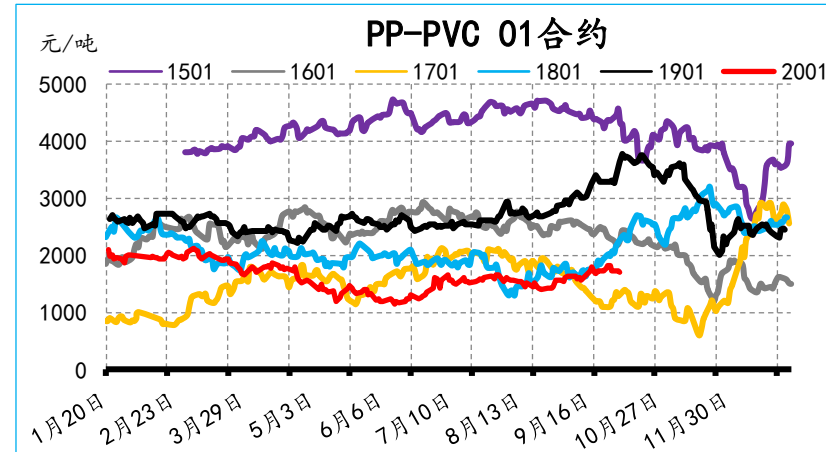
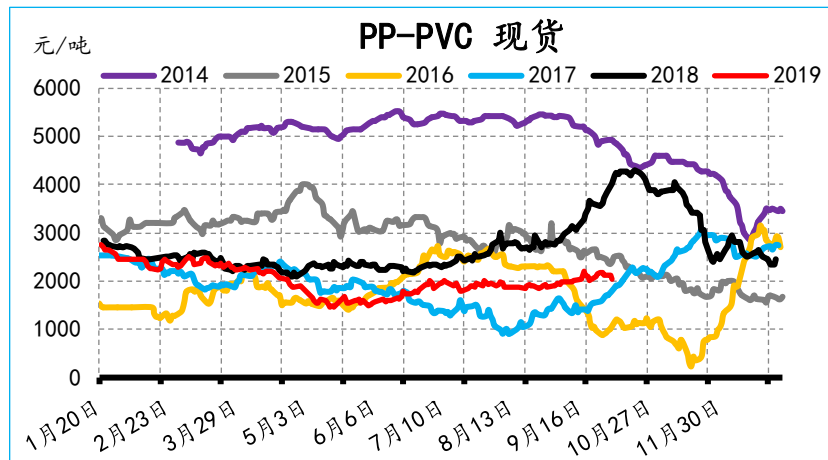


跨品种：PP-PVC

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

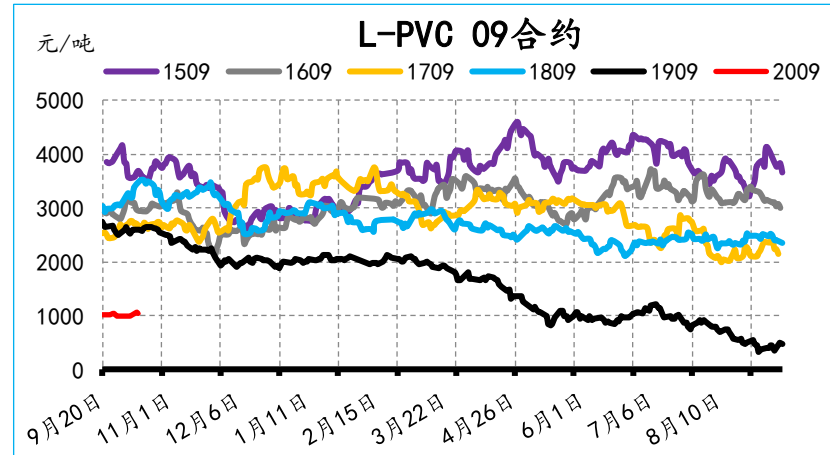
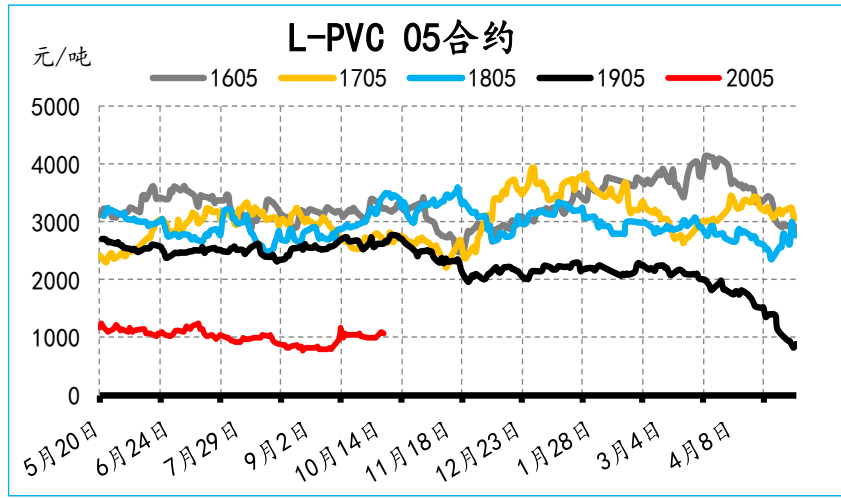
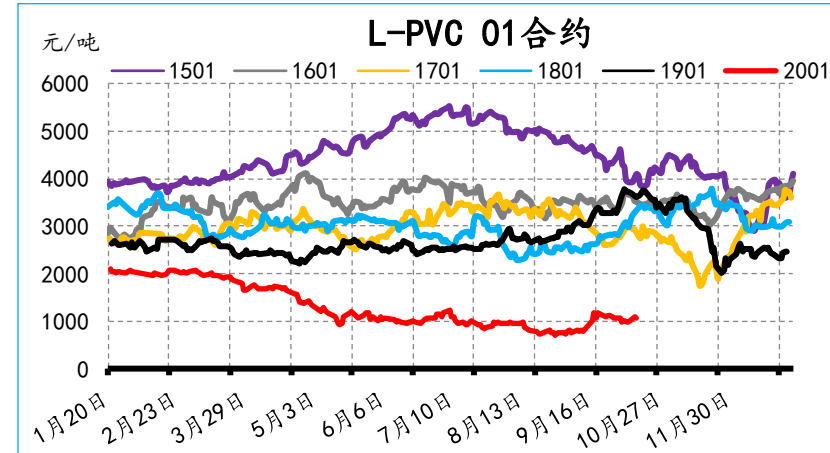
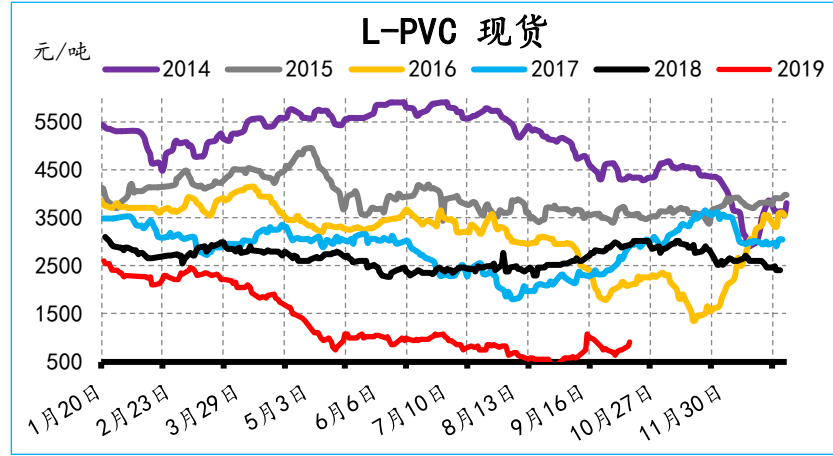


跨品种：塑料-PVC

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



重要声明

报告中的信息均来源于公开可获得的资料，信达期货有限公司力求准确可靠，但对这些信息的准确性及完整性不做任何保证，据此投资，责任自负。本报告不构成个人投资建议，也没有考虑到个别客户特殊的投资目标、财务状况或需要。客户应考虑本报告中的任何意见或建议是否符合其特定情况。未经信达期货有限公司授权许可，任何引用、转载以及向第三方传播本报告的行为均可能承担法律责任。

期市有风险，入市需谨慎。