


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



 信达期货 CINDA FUTURES		联系人：陈敏华				联系人：韩冰冰		近一个月走势图	建议
		投资咨询号：Z0012670				从业资格号：F3047762			
策略组合		20日前 9月10日	10日前 9月25日	5日前 10月9日	昨日 10月15日	今日 10月16日			
跨期	MA9-MA1		-64	-93	-9	29			
	MA5-MA9	131	5	9	-7	-35			
	TA9-TA1		-14	-34	56	52			
	TA5-TA9	-40	-22	-22	-48	-32			
	L9-L1		-255	-155	-155	-120			
	L5-L9	35	50	30	40	15			
	PP9-PP1		-573	-539	-544	-510			
	PP5-PP9	-982	186	155	161	136			
	V9-V1		-165	-155	-140	-120			
	V5-V9	-295	45	30	35	15			
	BU9-BU12	194	-306	-312	-180	-172			
	BU6-BU9	-350	140	124	70	62			
RU9-RU1		320	385	385	385				
RU5-RU9	1180	-180	-200	-200	-200				

基差数据跟踪

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2019年10月16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	0.00		600.00	60.00		7.9%	
PVC	6590	10.00		240.00	25.00		3.9%	
EG	4660	-135.00		135.00	-15.00		2.9%	
PE	7400	-90.00		90.00	15.00		1.3%	
PTA	5025	-50.00		19.00	-38.00		0.4%	
甲醇	2115	-65.00		-91.00	-43.00		-4.1%	

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；

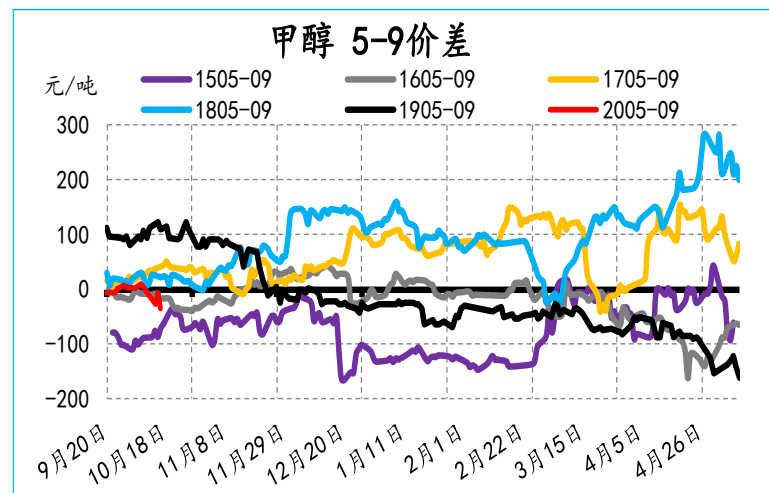
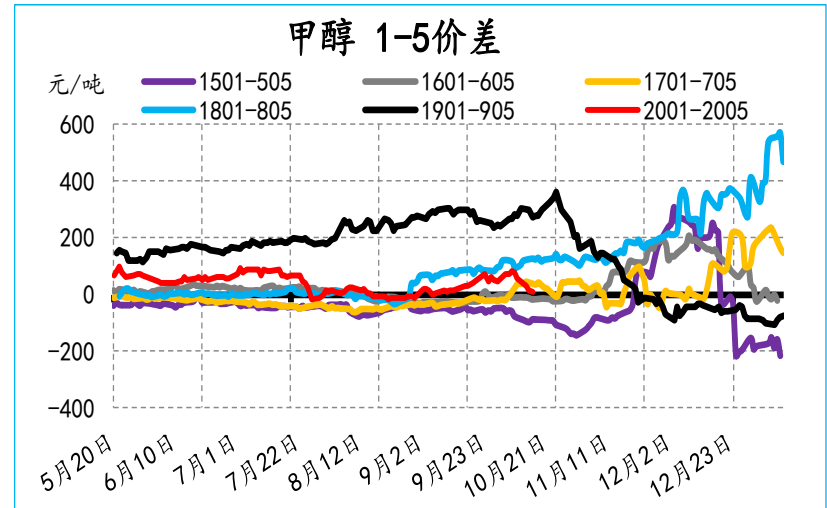
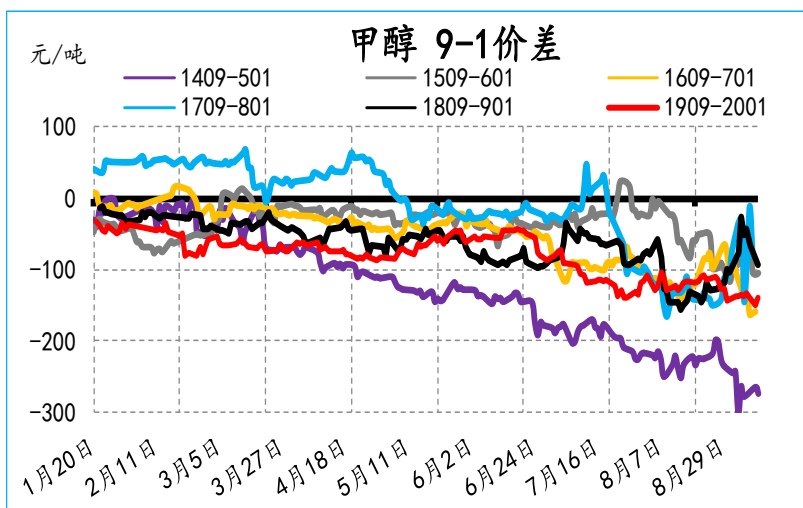
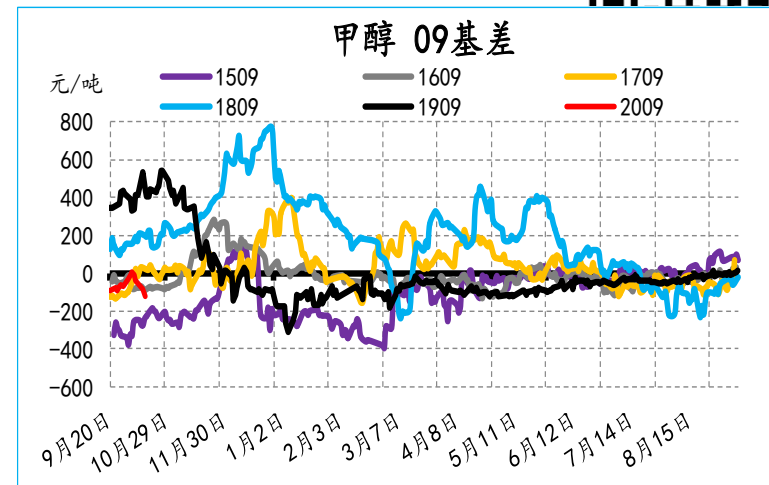
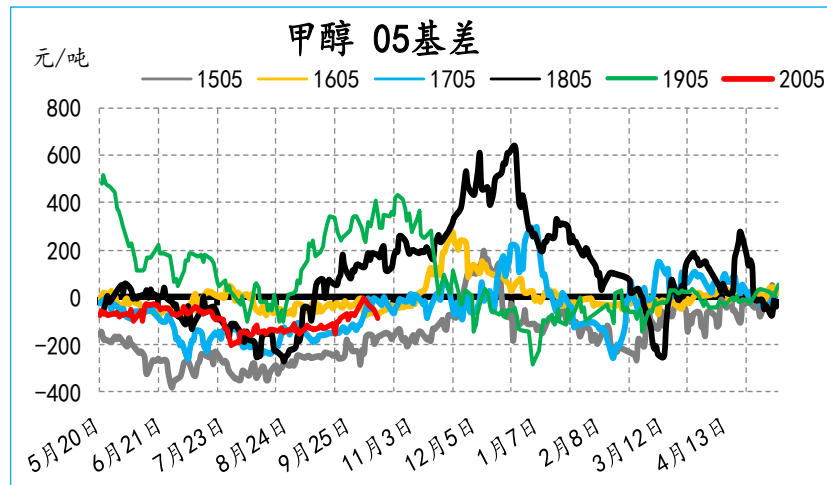
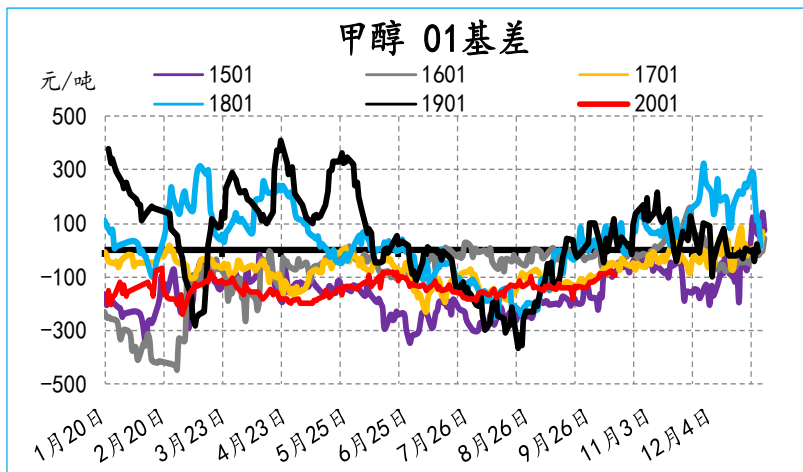
注3：主力合约均为9月。

套利跟踪：甲醇

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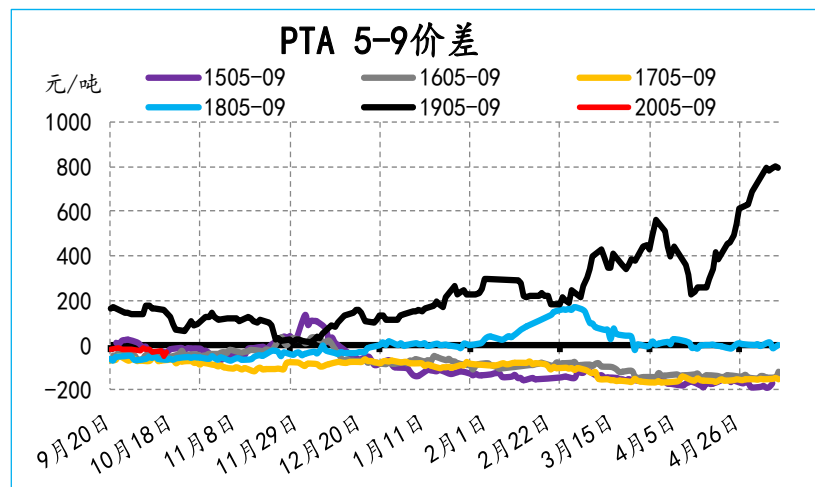
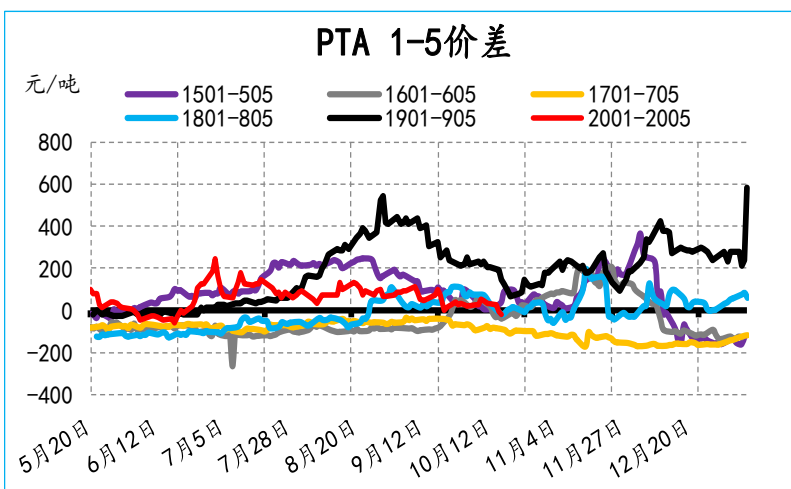
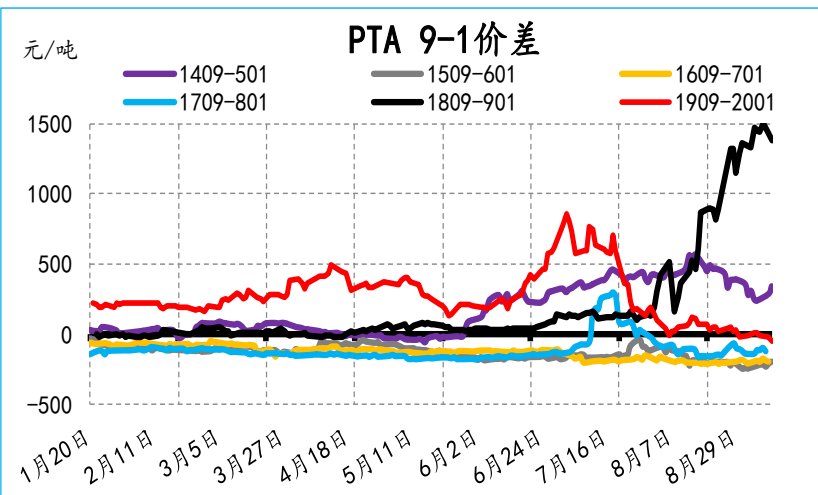
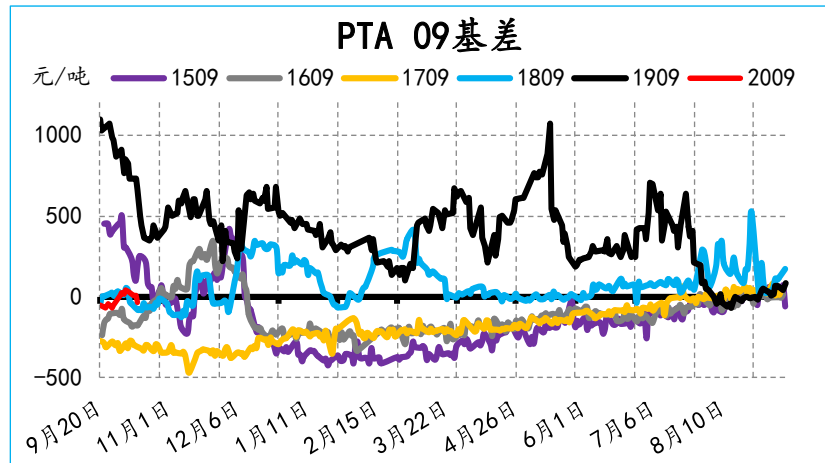
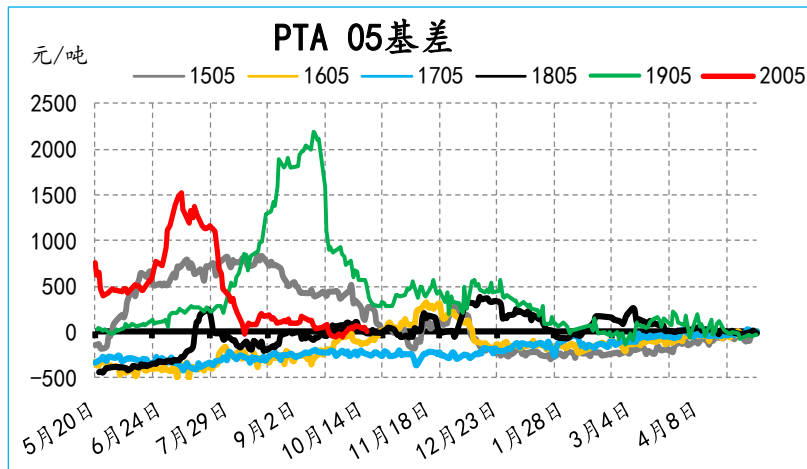
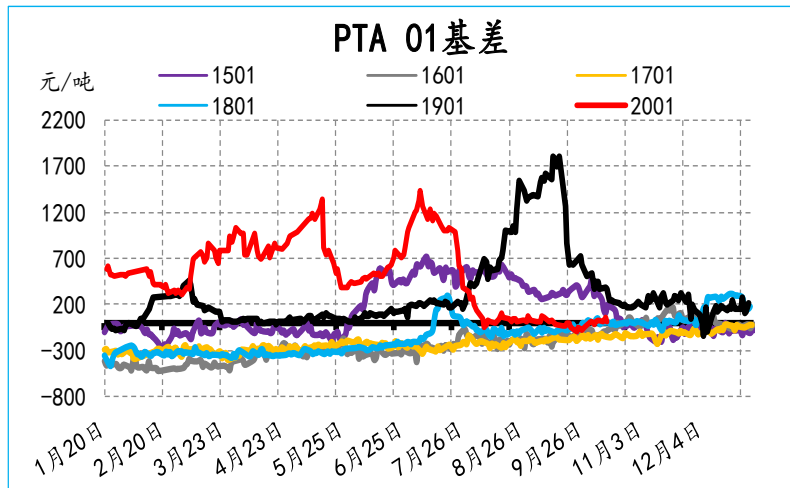


套利跟踪：PTA

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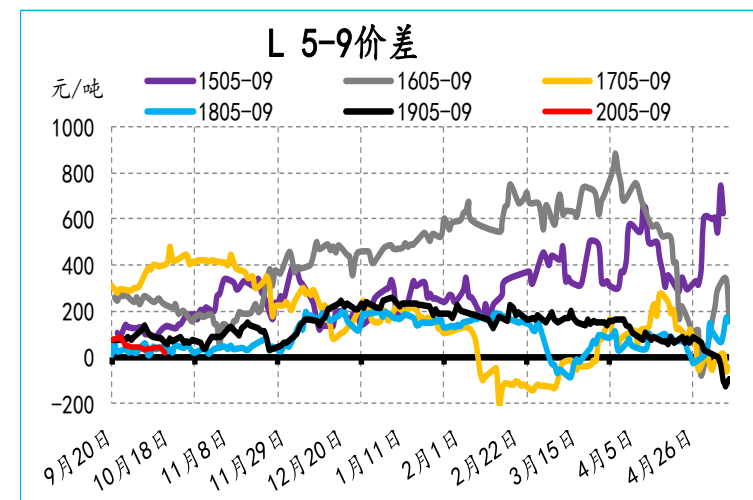
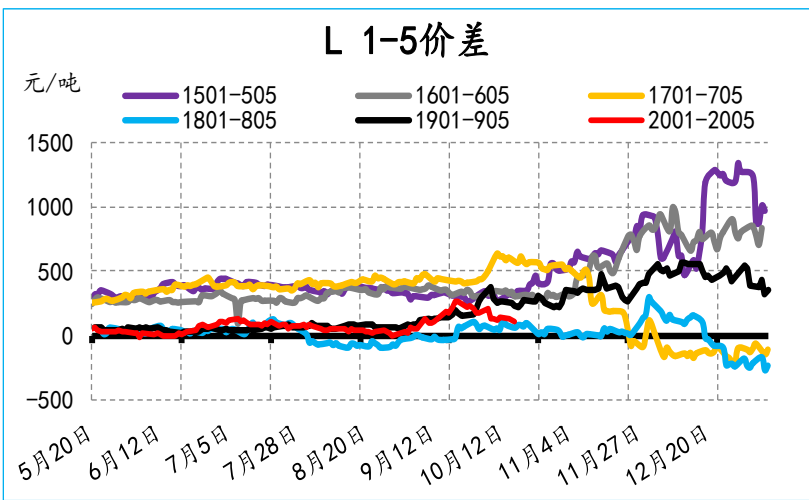
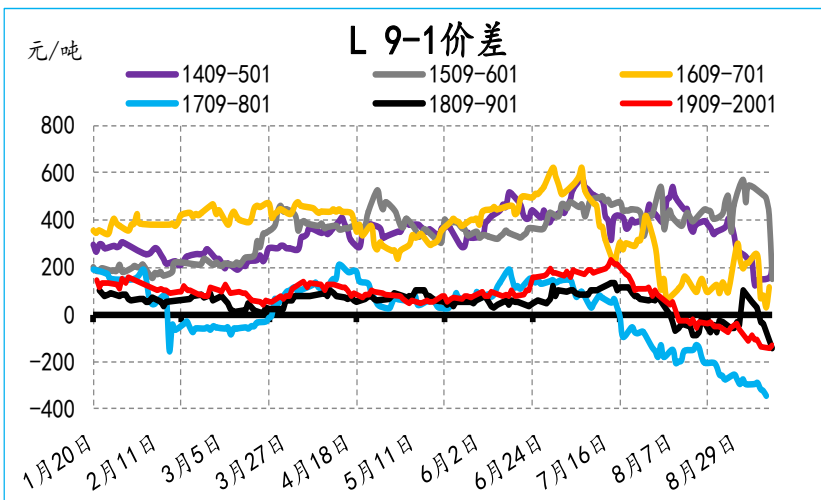
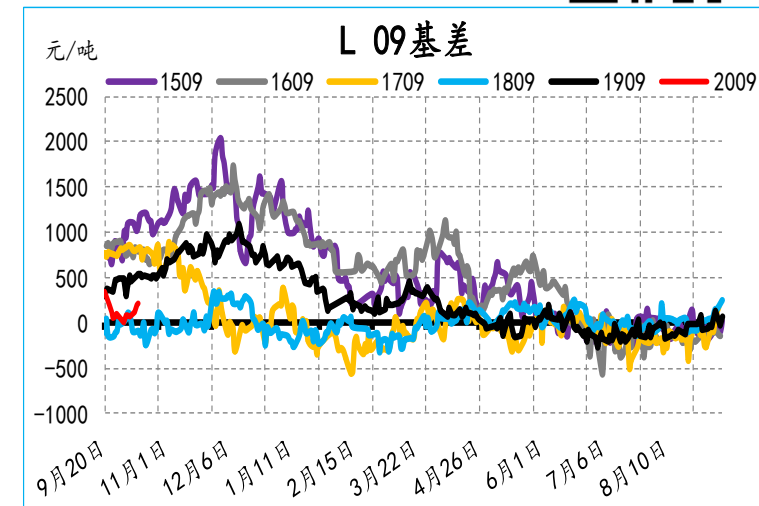
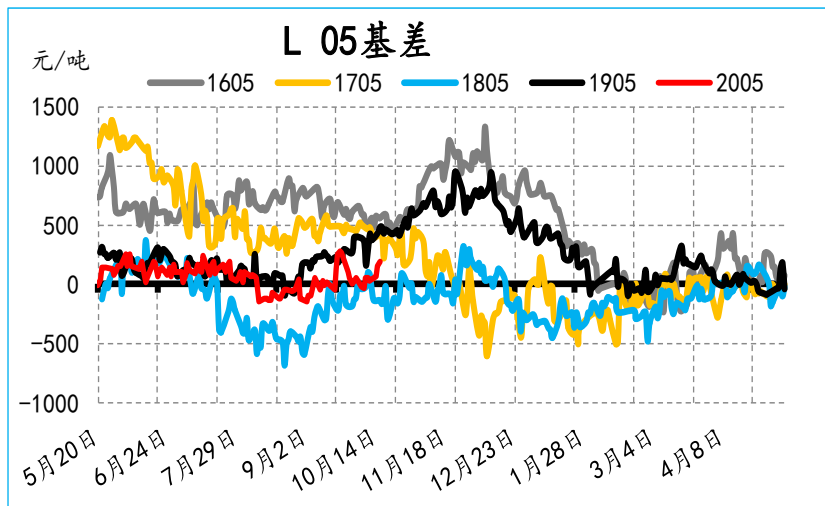
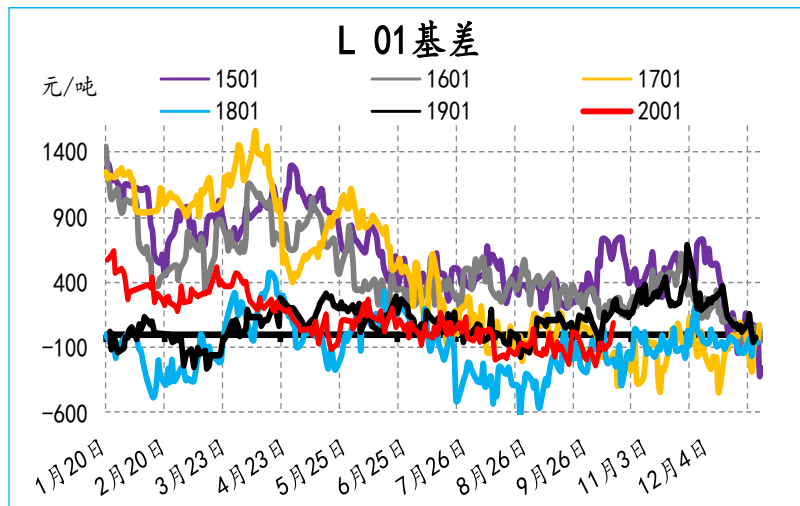


套利跟踪：PE

信达期货能化组交流群，即将成立啦！

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微信号：hanbb360

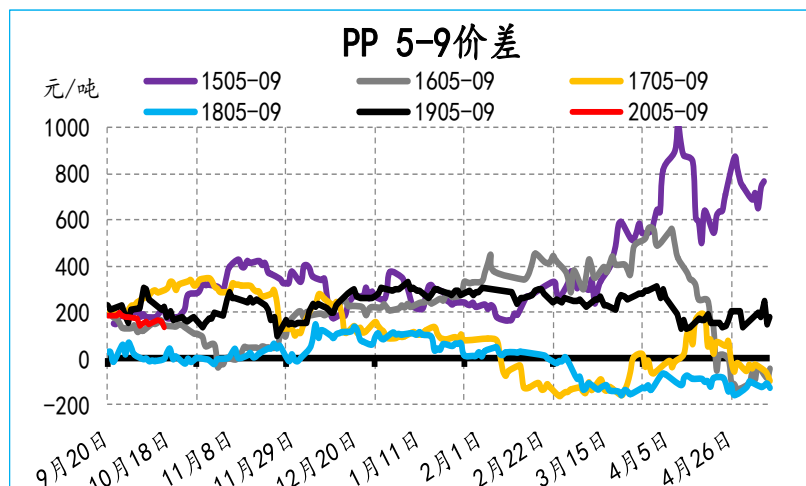
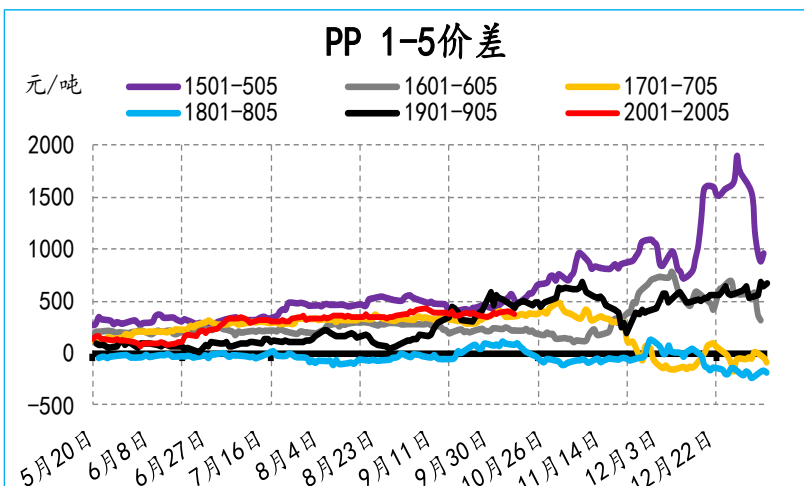
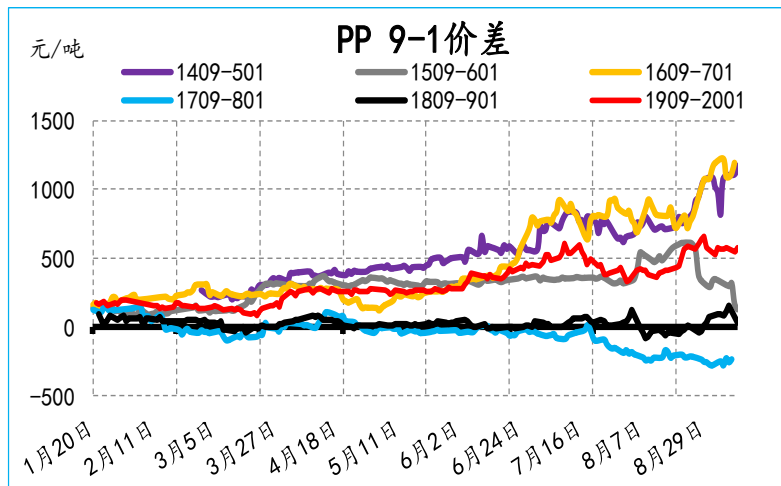
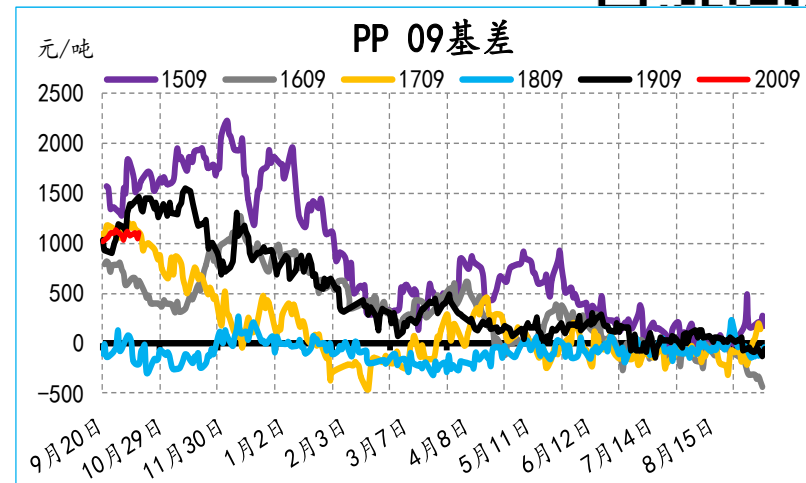
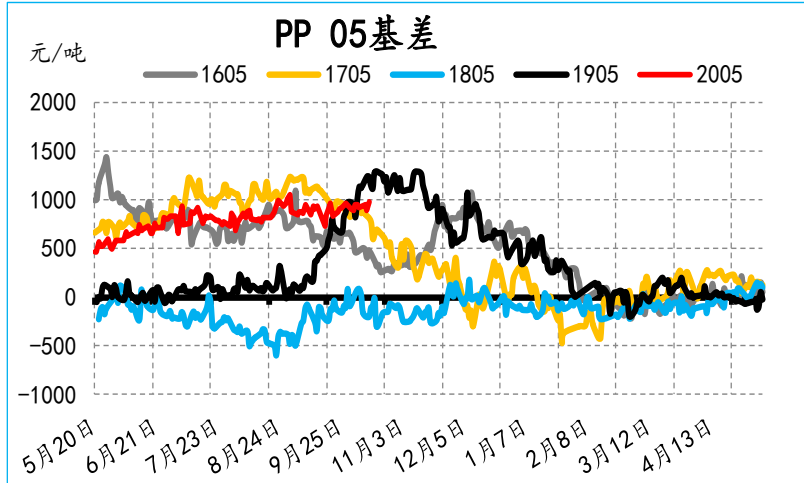
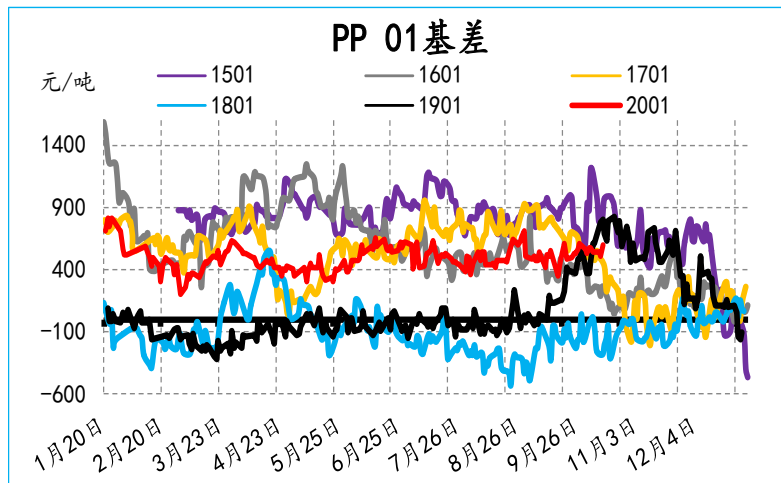


套利跟踪：PP

信达期货能化组交流群，即将成立啦！

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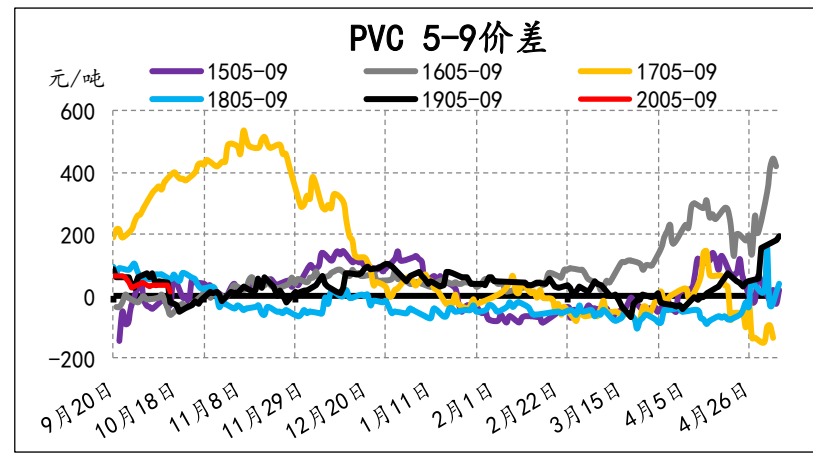
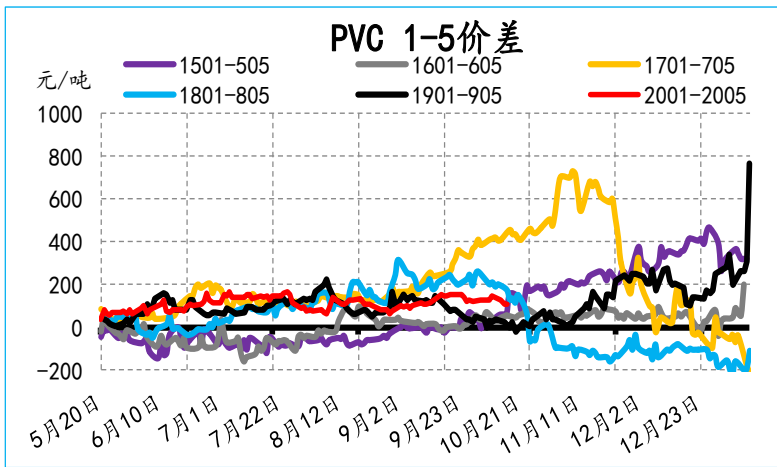
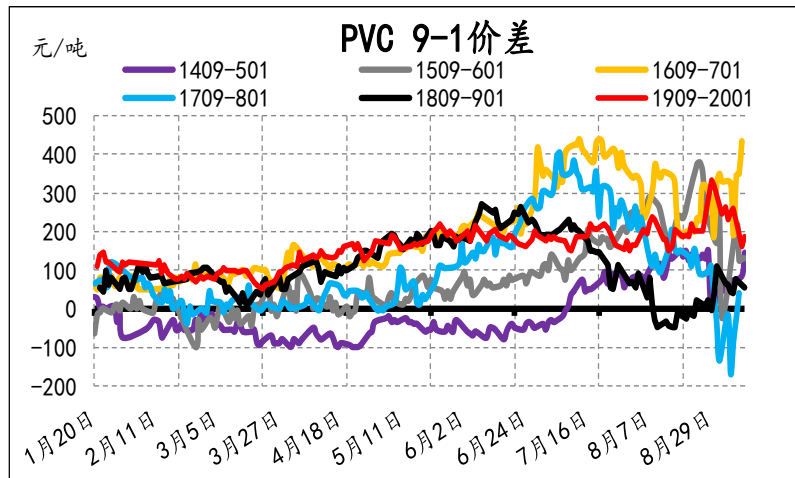
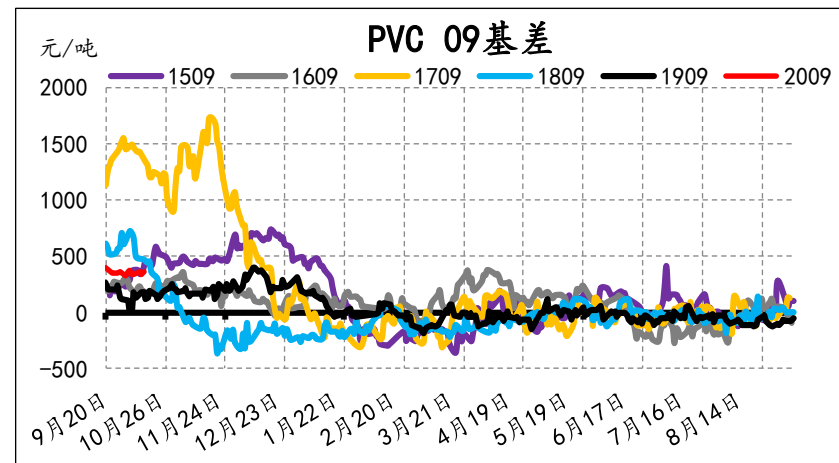
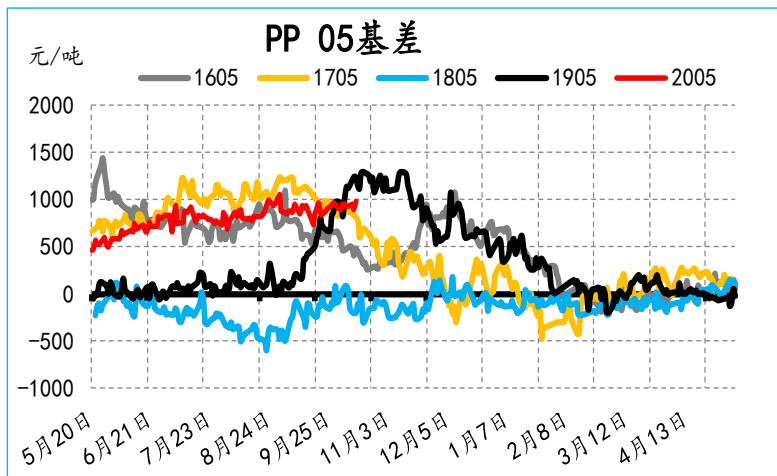
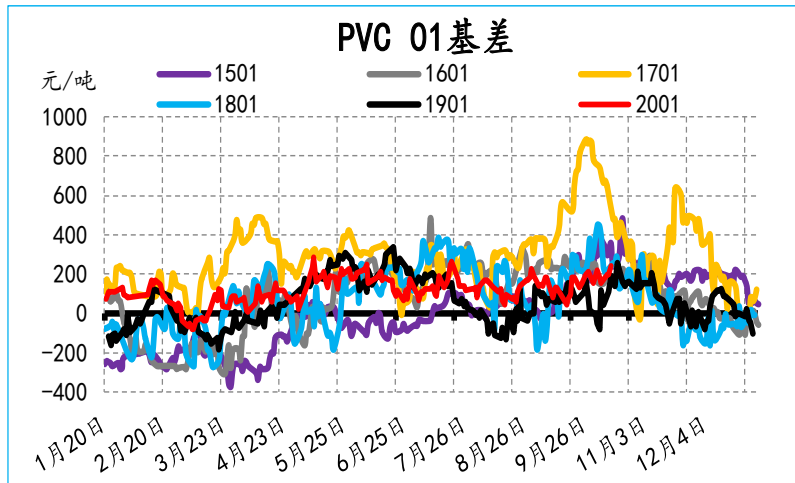


套利跟踪：PVC

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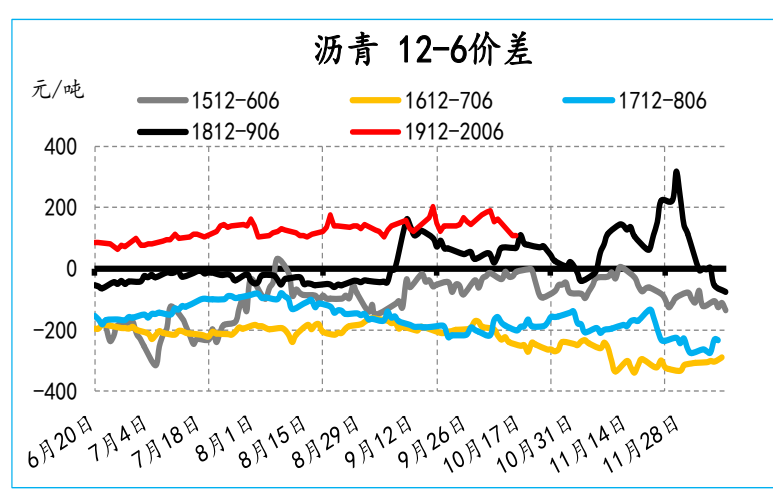
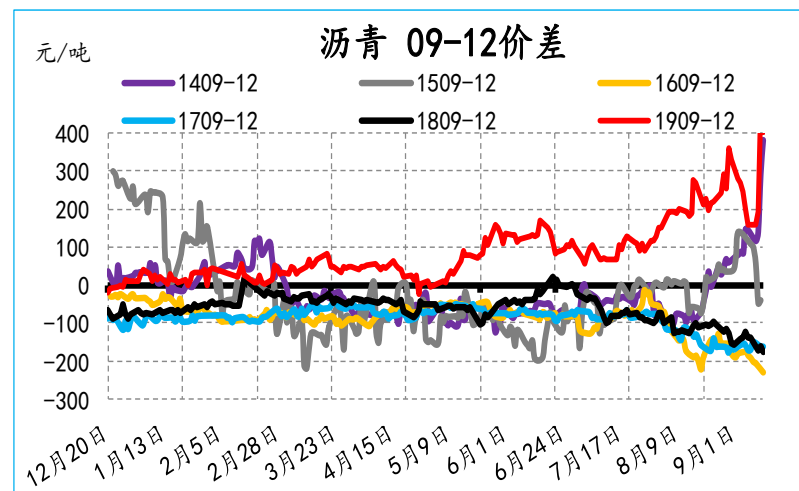
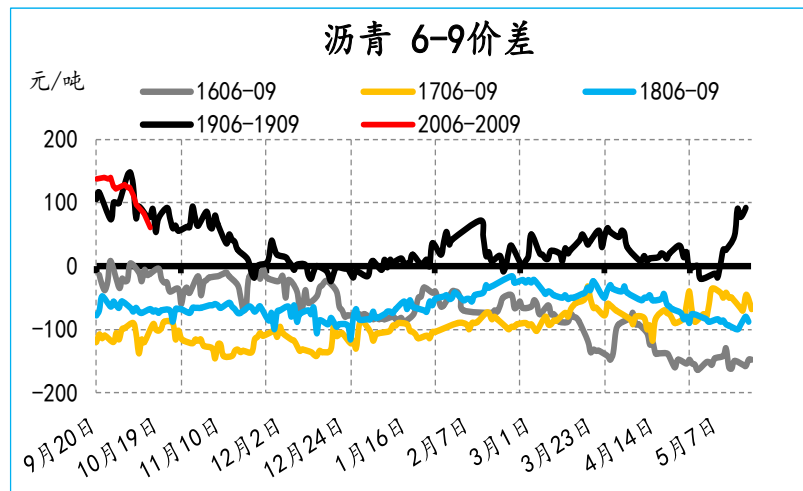
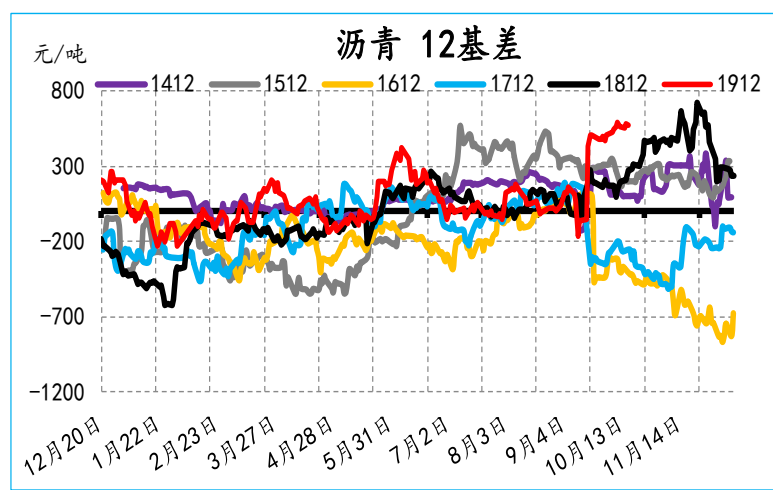
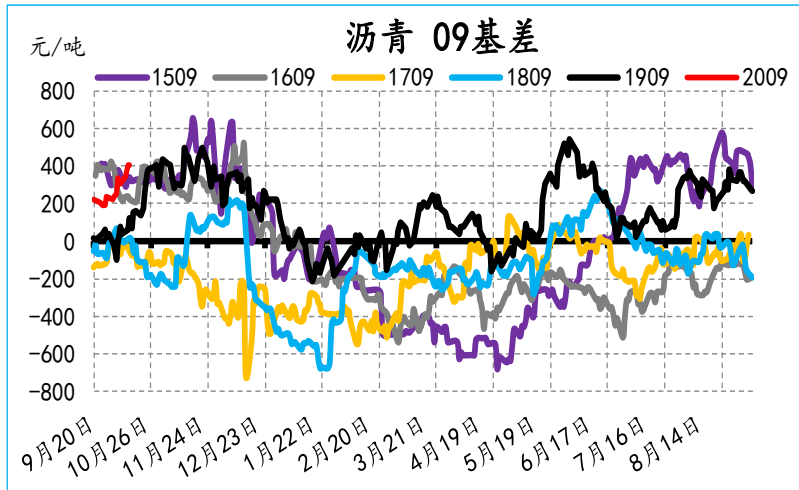
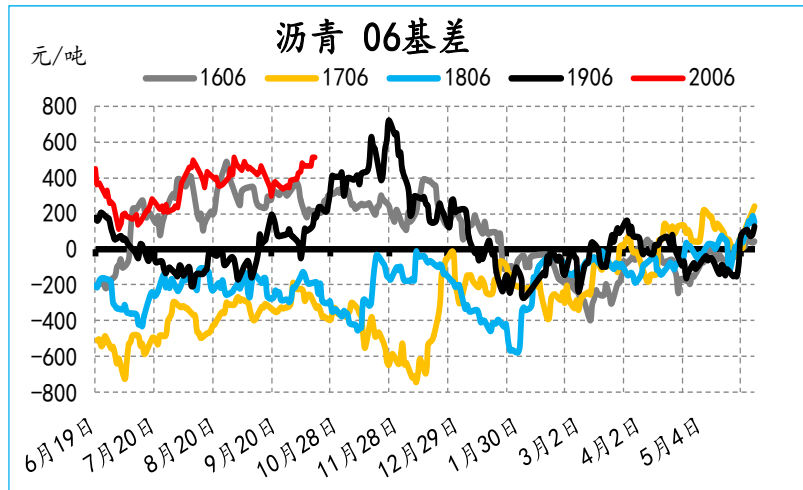


套利跟踪：沥青

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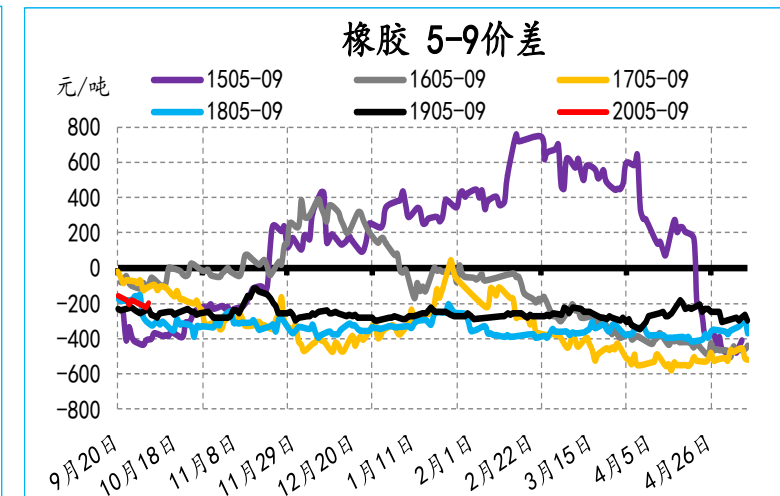
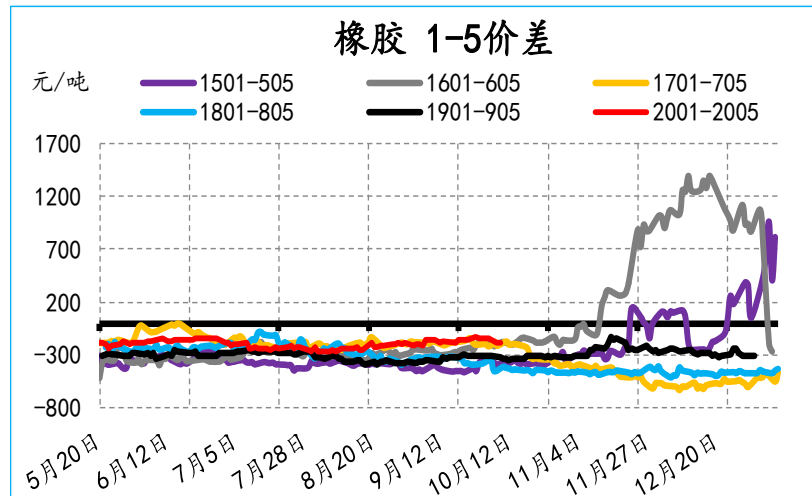
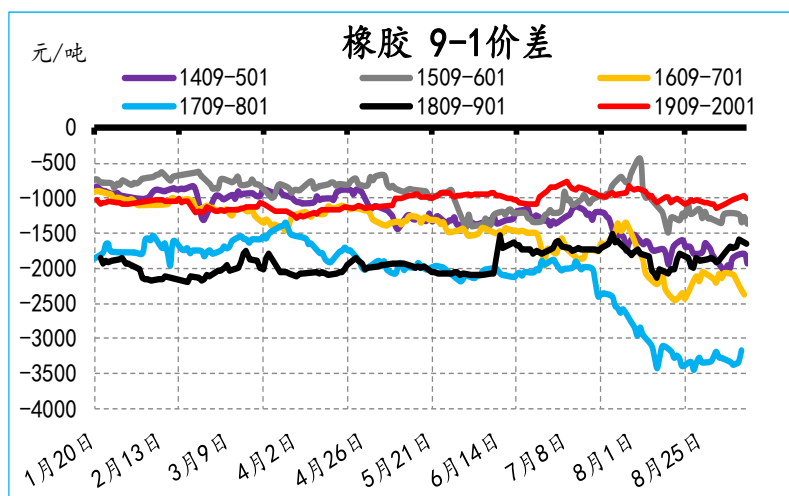
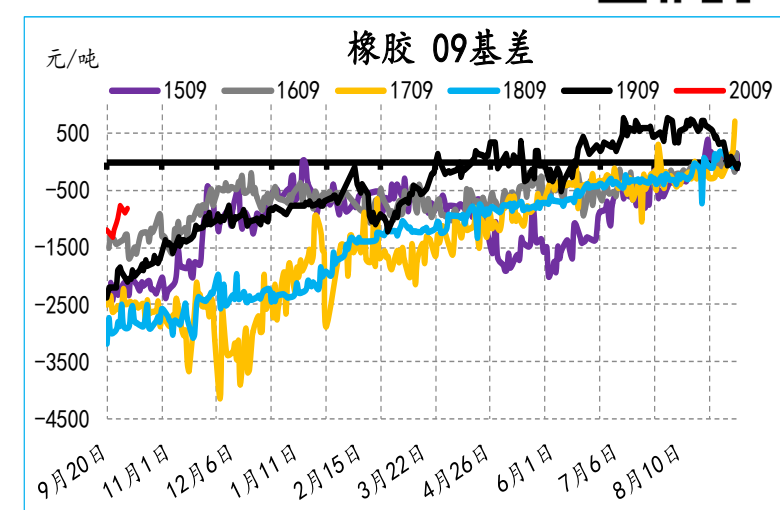
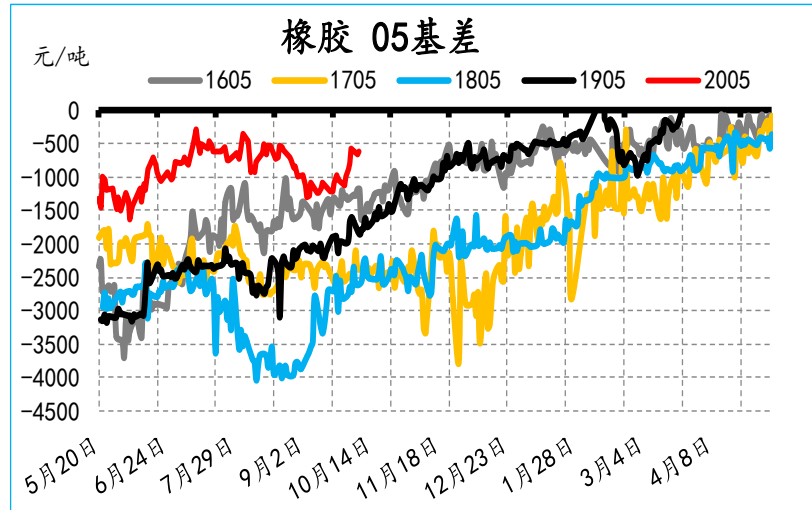
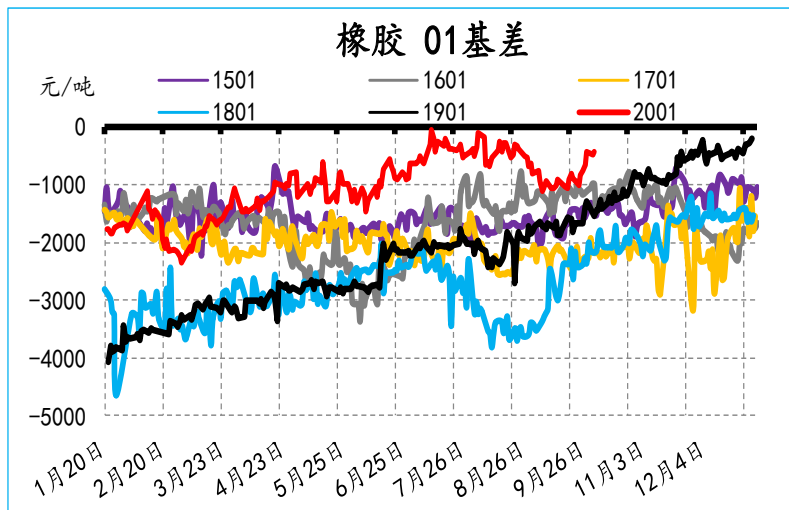


套利跟踪：橡胶

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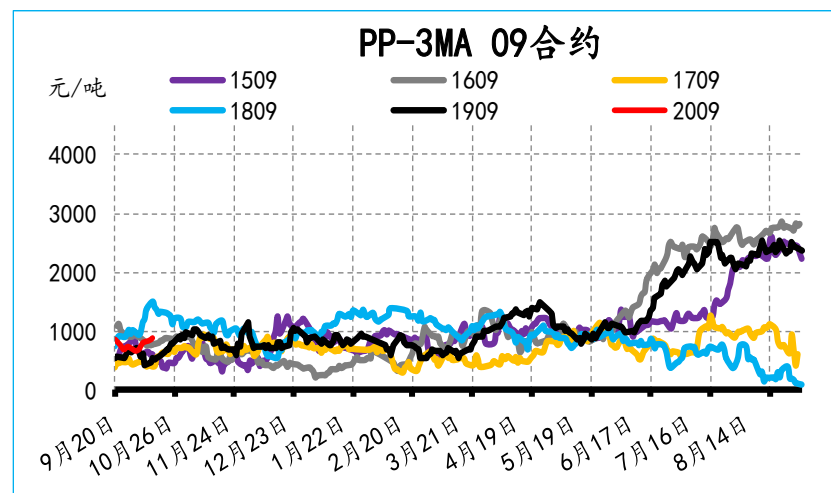
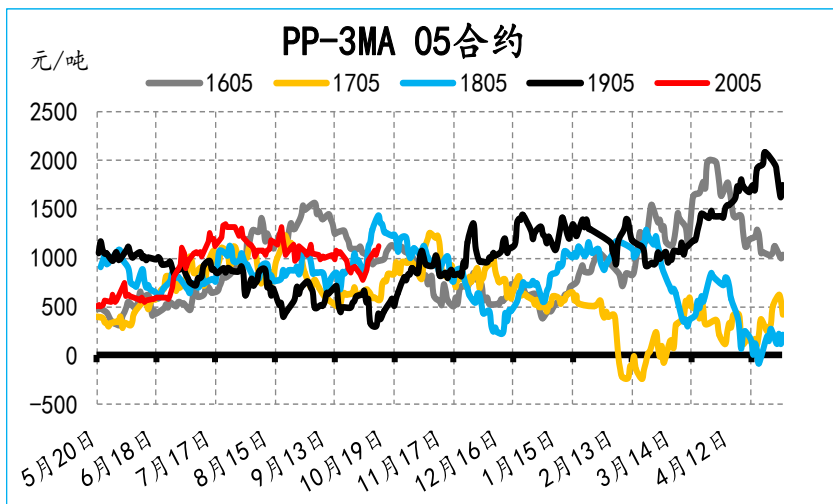
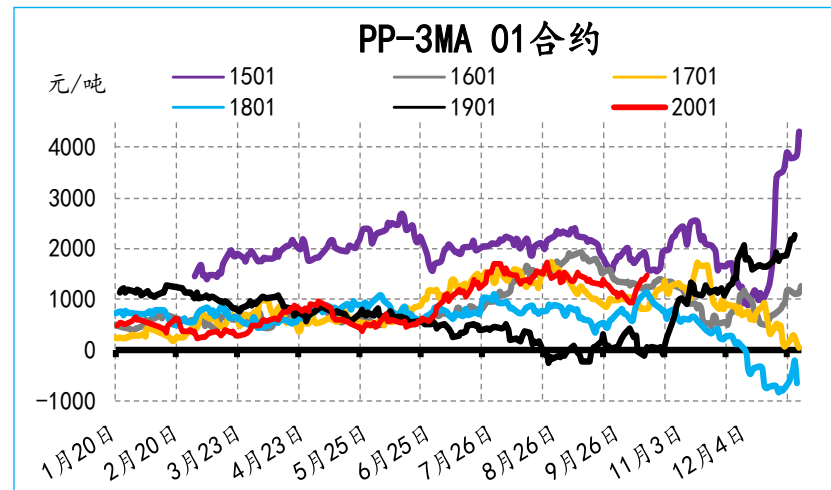
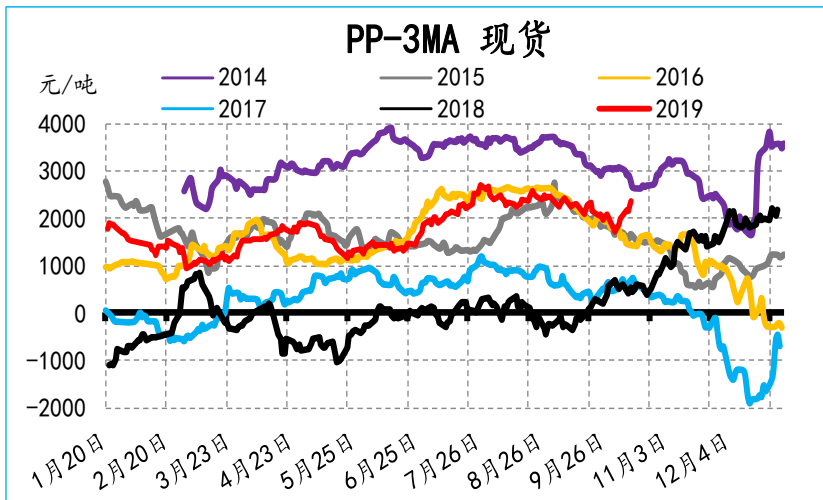


跨品种：PP-3MA

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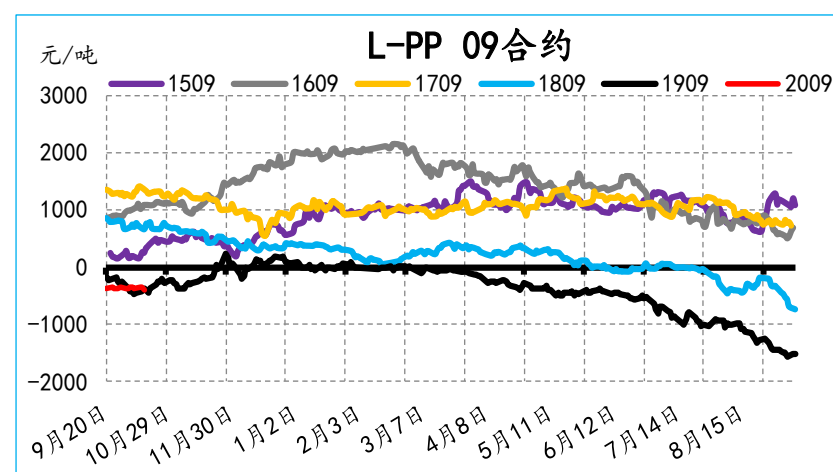
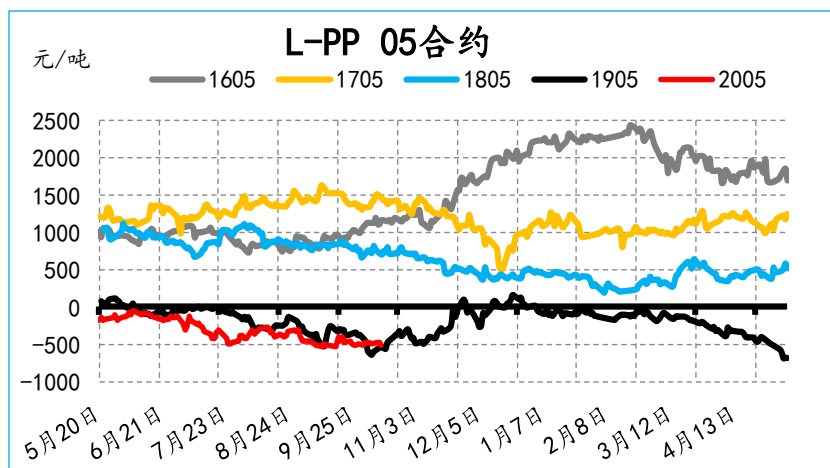
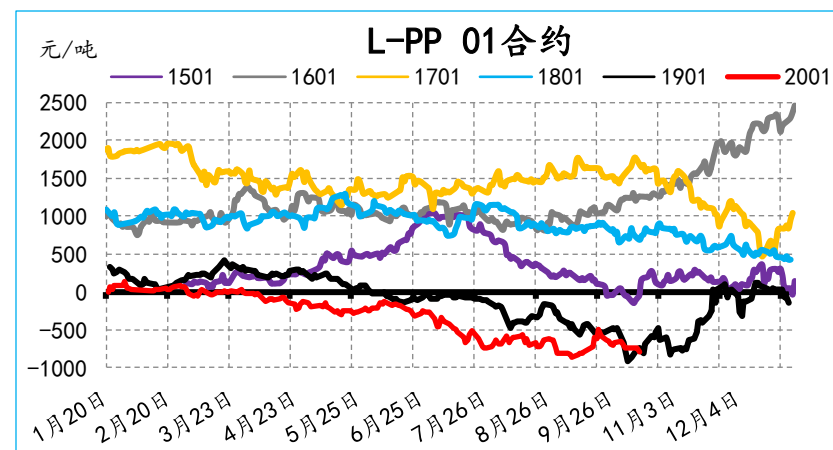
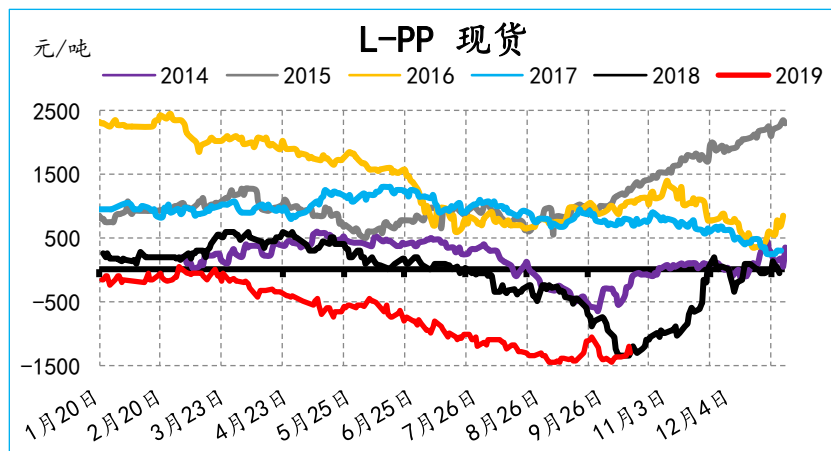


跨品种：塑料-PP

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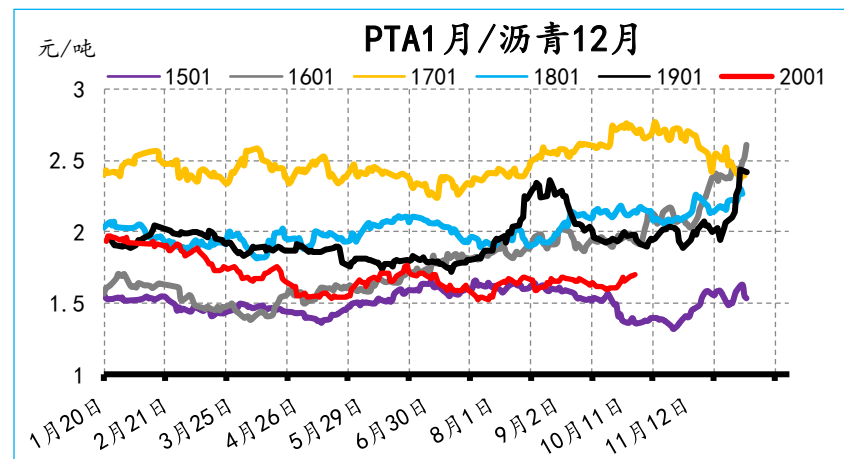
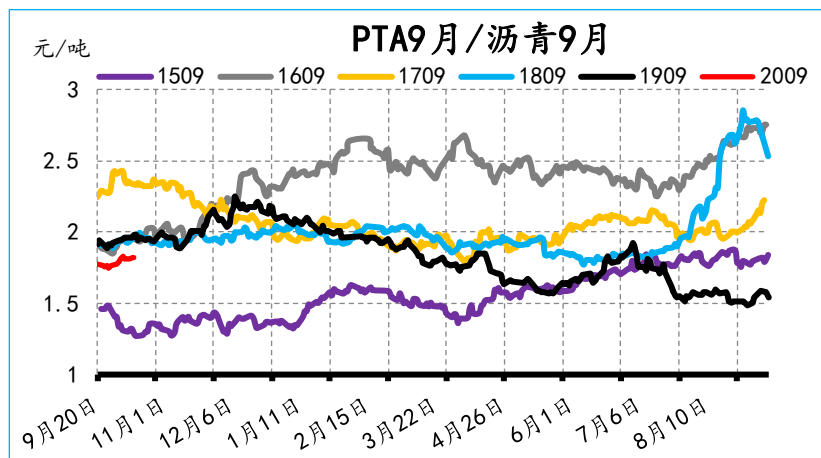
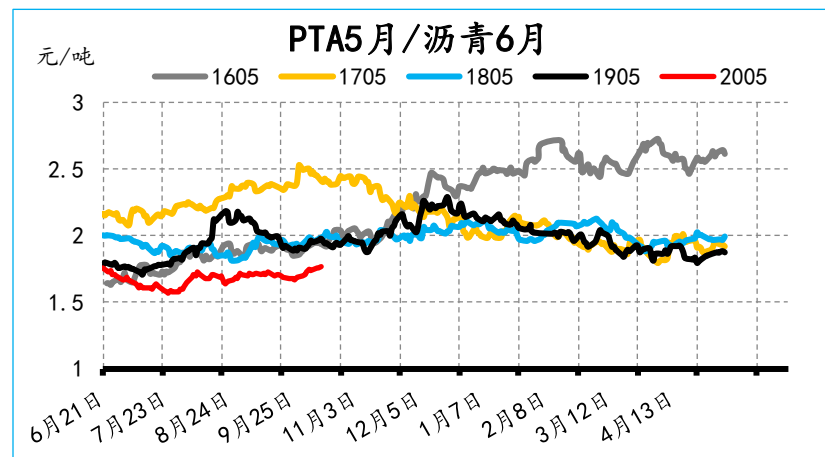
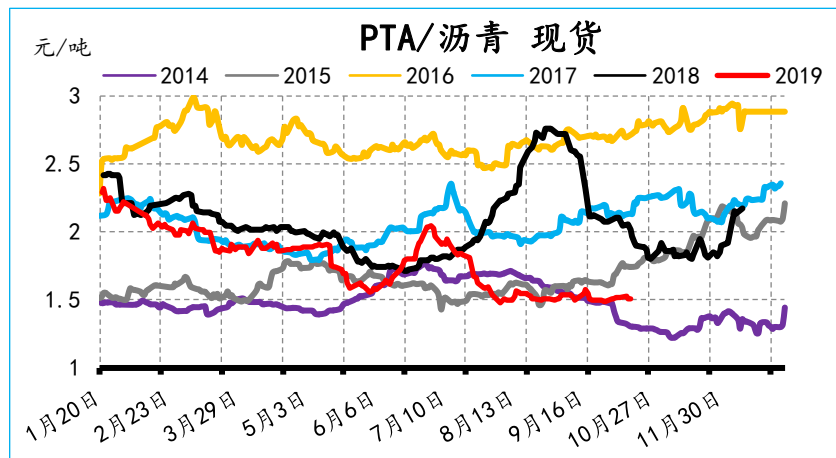


跨品种：PTA/沥青

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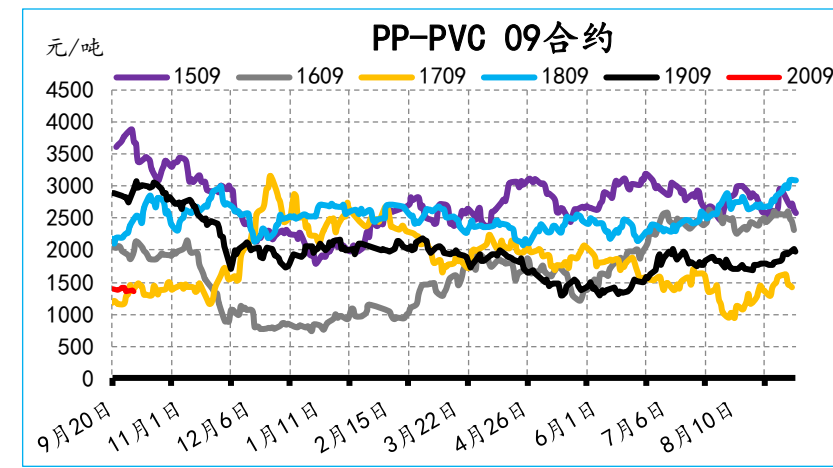
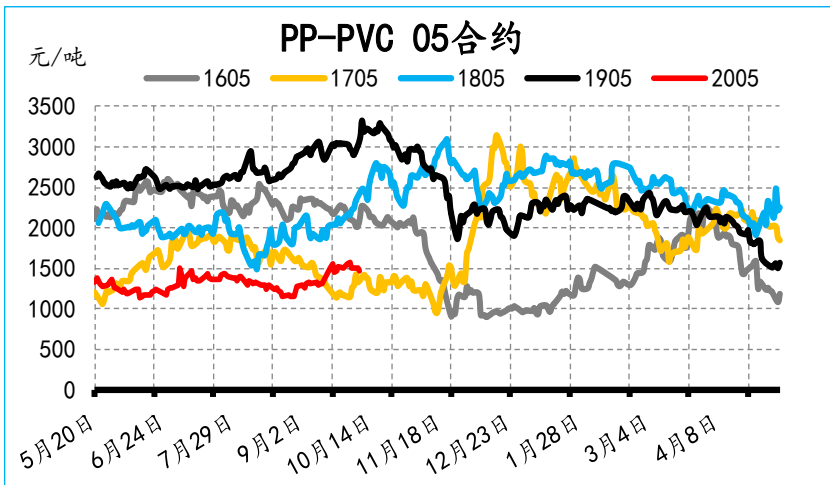
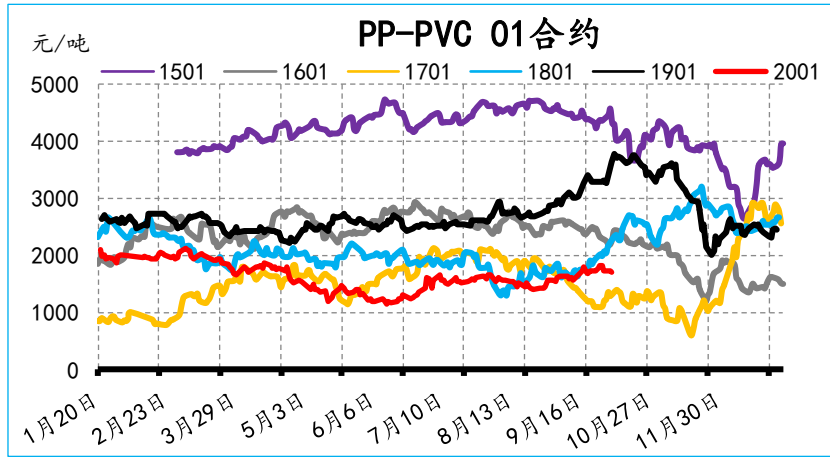
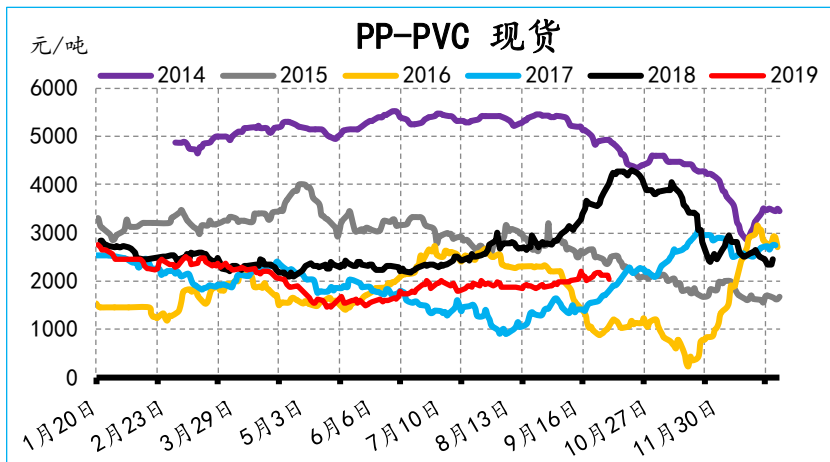


跨品种：PP-PVC

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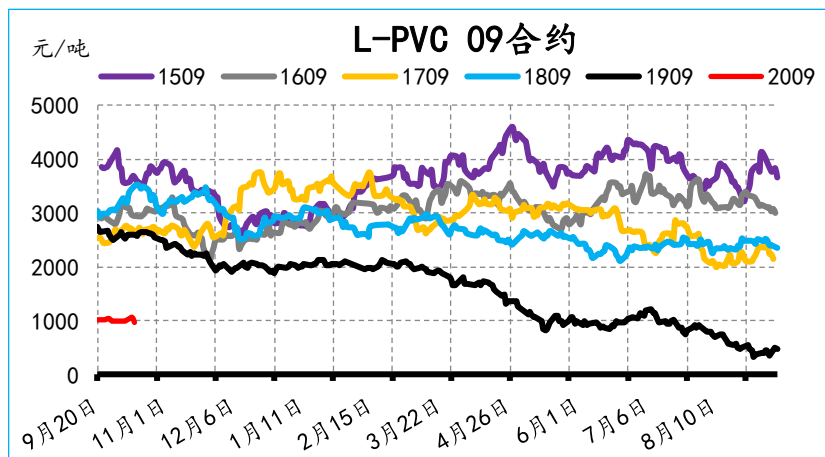
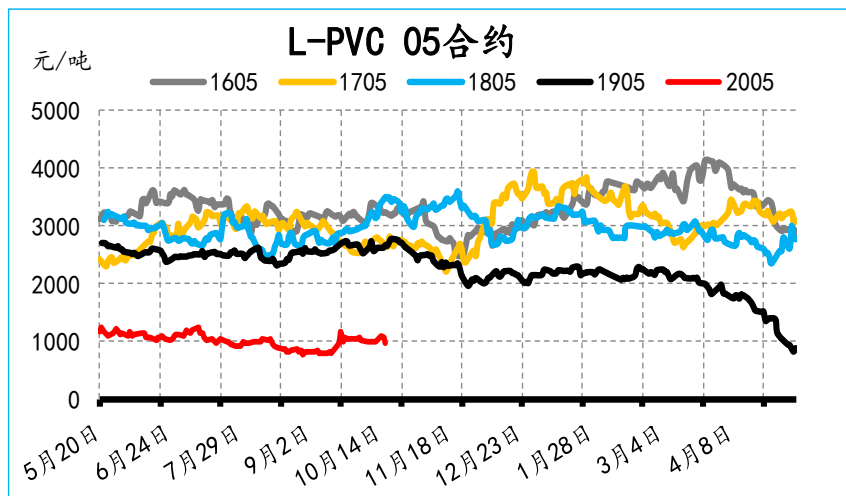
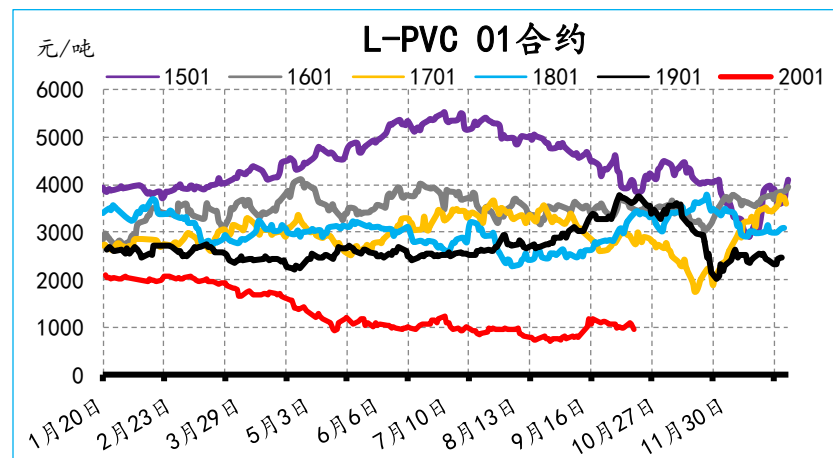
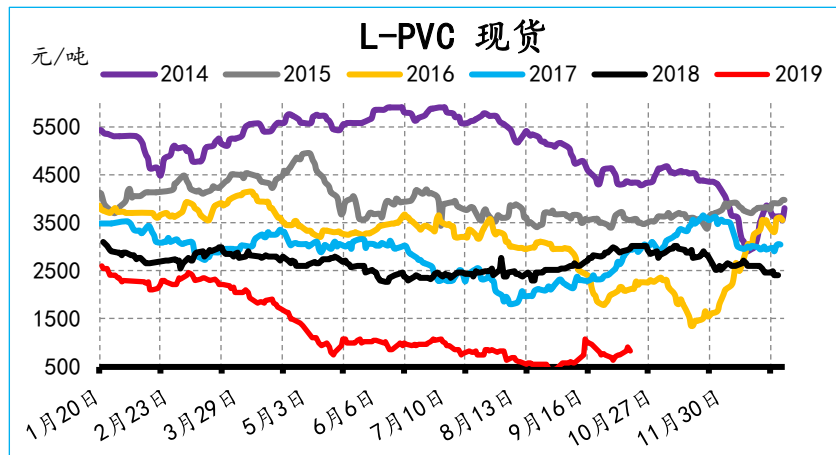


跨品种：塑料-PVC

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