

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 10月30日	10日前 11月13日	5日前 11月20日	昨日 11月26日	今日 11月27日	近一个月走势图	建议	
跨期	MA9-MA1		191	217	183	188			
	MA5-MA9	-53	-80	-93	-84	-87			
	TA9-TA1		158	130	108	126			
	TA5-TA9	-58	-88	-82	-78	-80			
	L9-L1		-5	-20	-60	-35			
	L5-L9	10	-25	-30	5	5			
	PP9-PP1		-469	-511	-542	-576			
	PP5-PP9	110	106	87	115	102			
	V9-V1		-280	-350	-385	-340			
	V5-V9	0	40	100	125	95			
	BU9-BU12	-130	-134	-134	-134	-134			
	BU6-BU9	86	80	80	80	80			
	RU9-RU1		330	335	185	235			
	RU5-RU9	-130	-155	-145	-55	-90			

基差数据跟踪

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2019年11月27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
EG	4623	45.00		143.00	334.00		3.2%	
PP	8230	-20.00		214.00	-9.00		2.9%	
PVC	6800	0.00		100.00	-65.00		1.6%	
PTA	4780	-35.00		34.00	-41.00		0.7%	
甲醇	1945	0.00		-27.00	-22.00		-1.3%	
PE	7100	-50.00		-90.00	-55.00		-1.3%	

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；

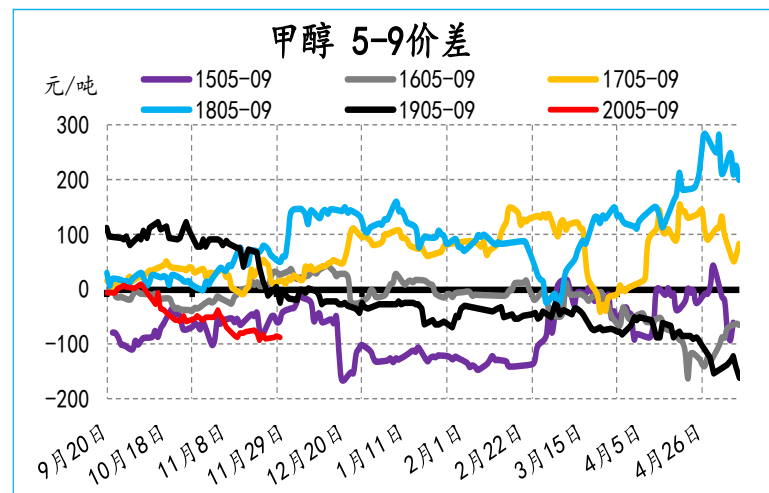
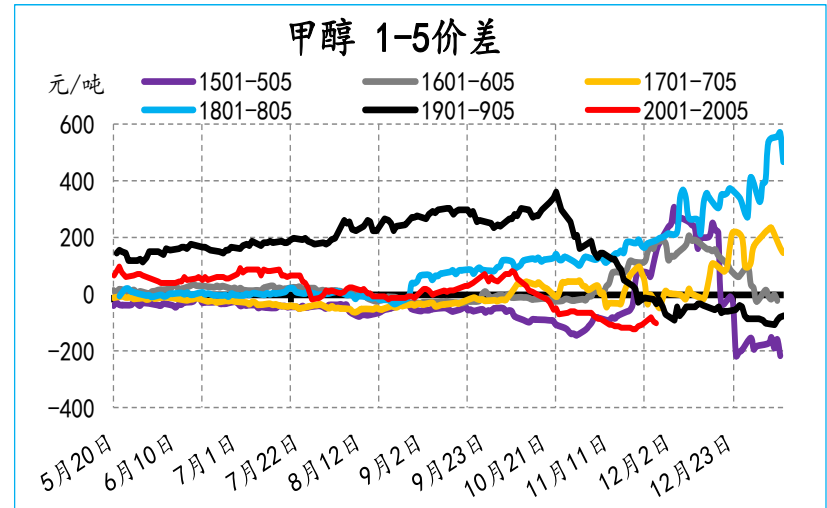
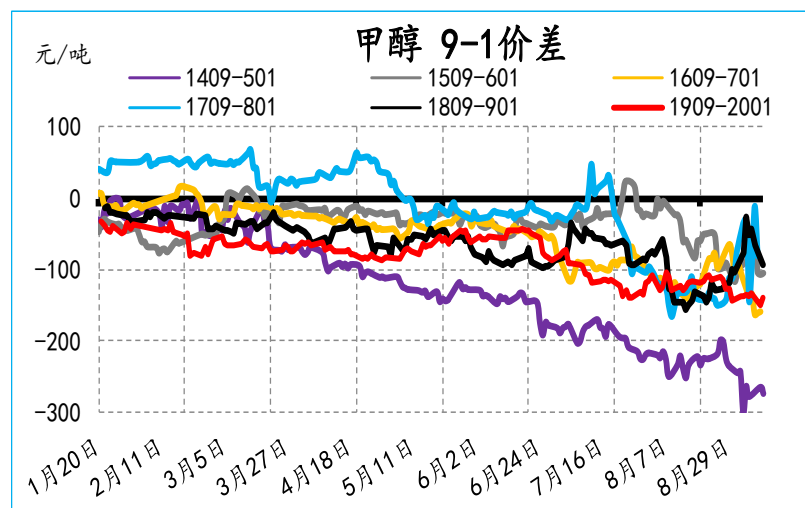
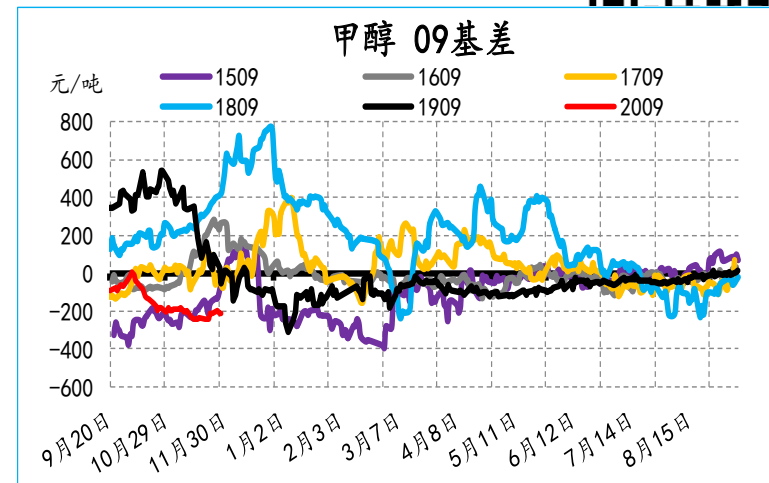
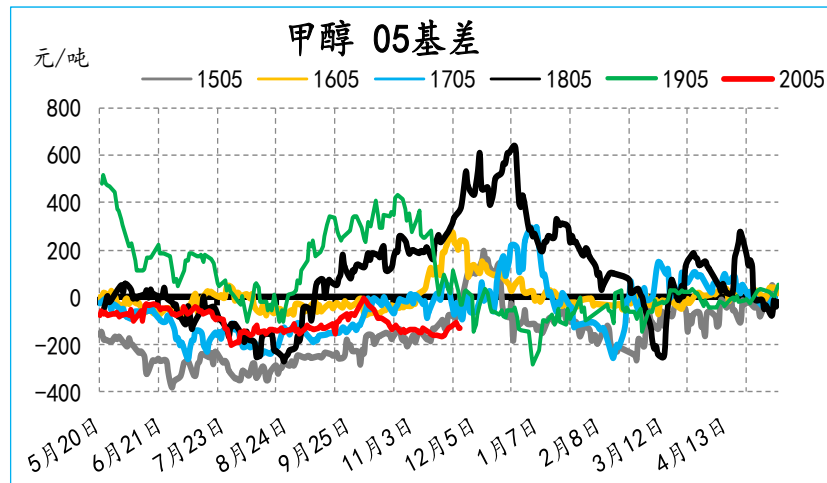
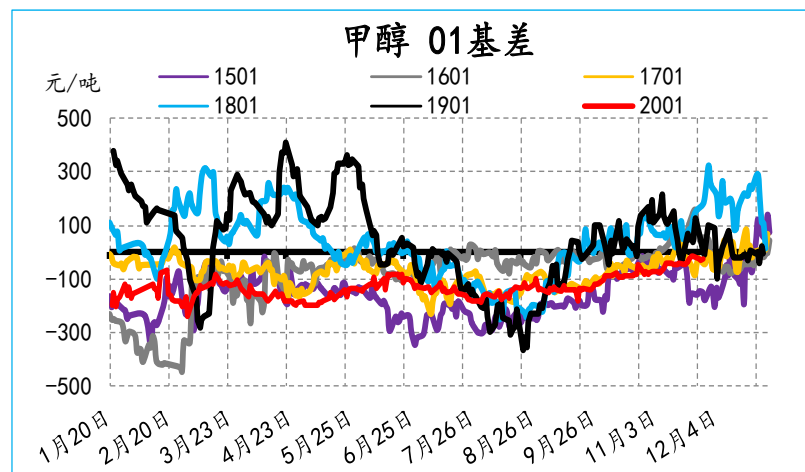
注3：主力合约为1月。

套利跟踪：甲醇

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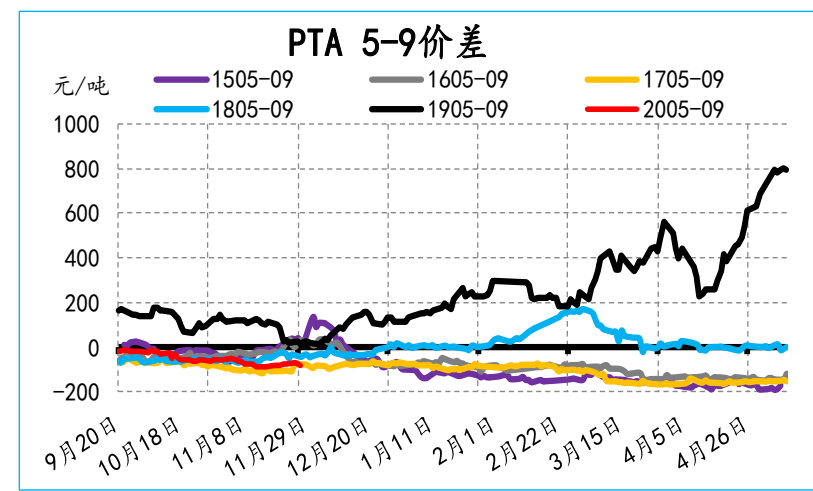
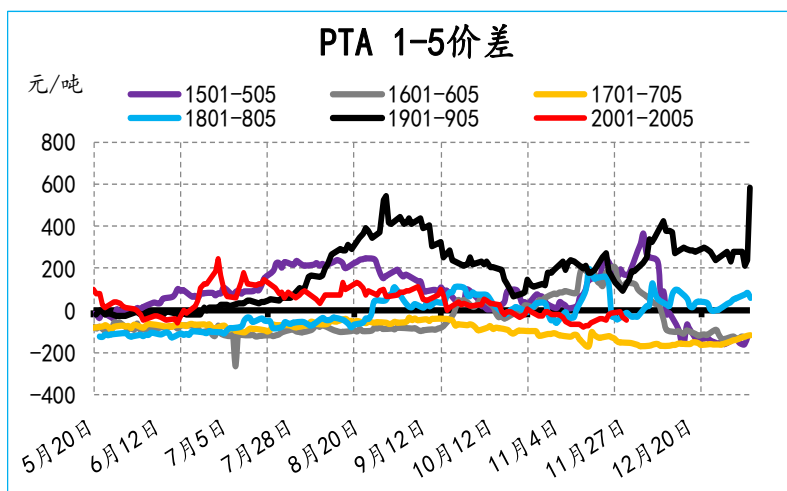
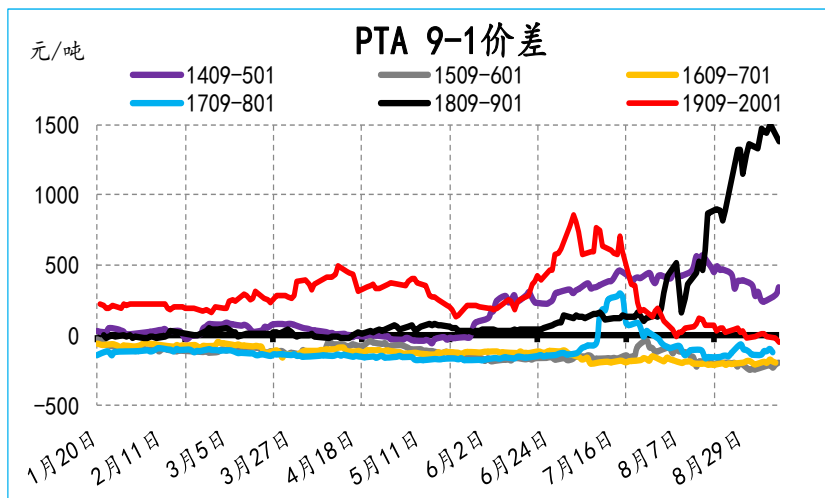
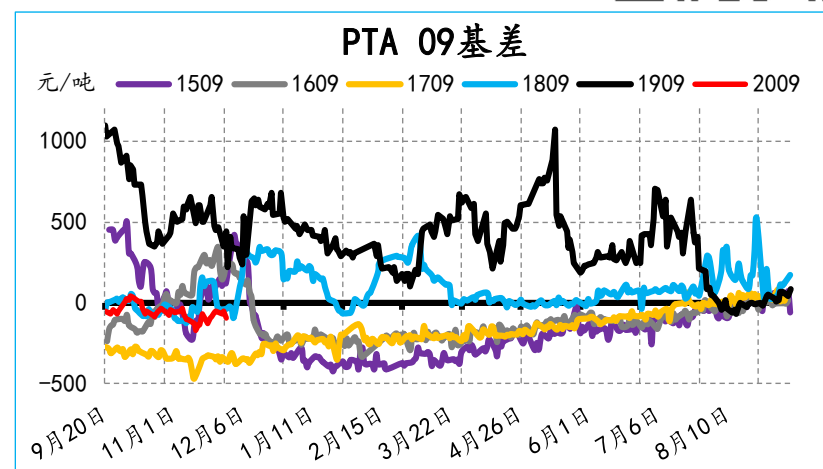
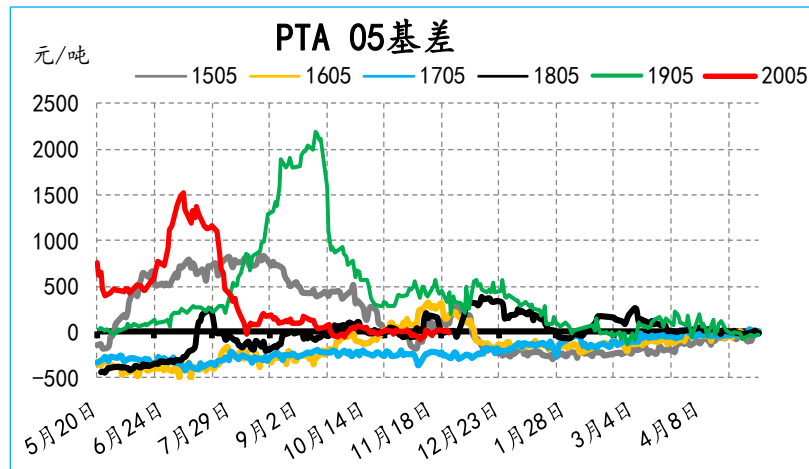
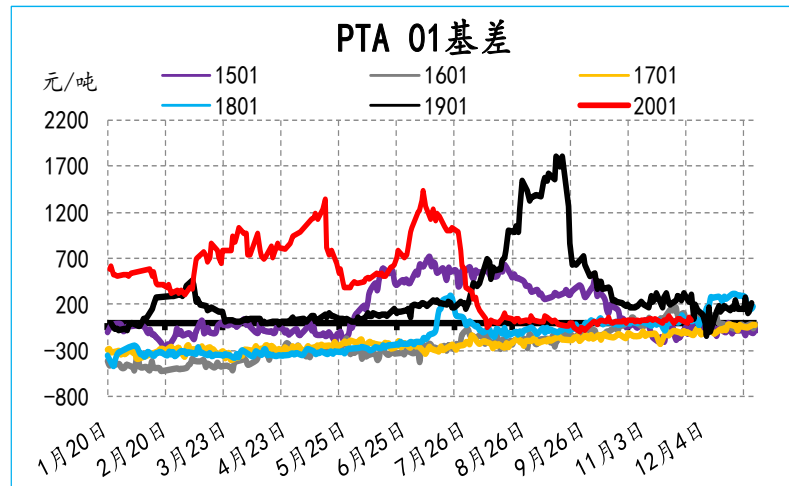
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套利跟踪：PTA

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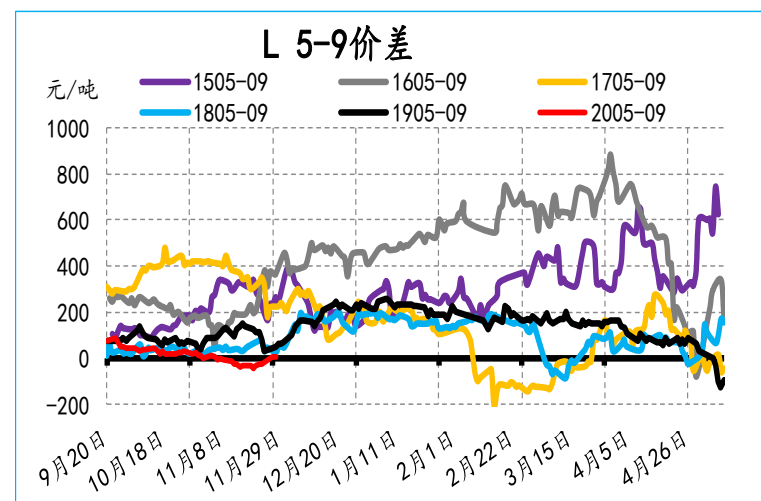
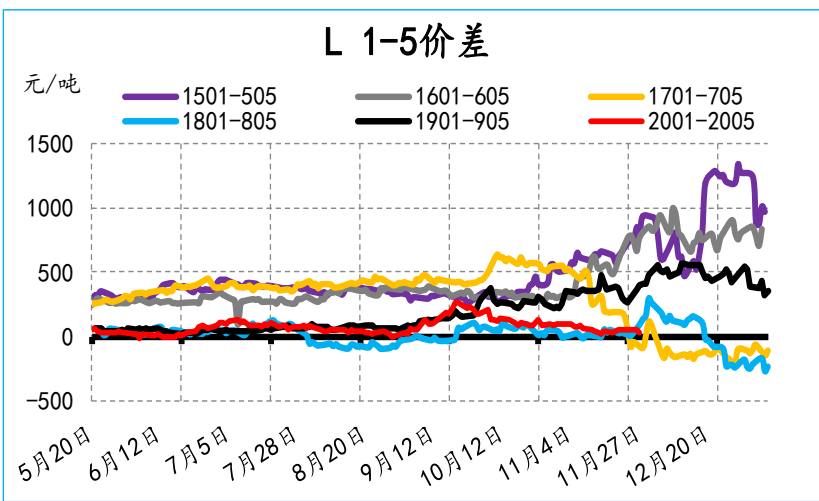
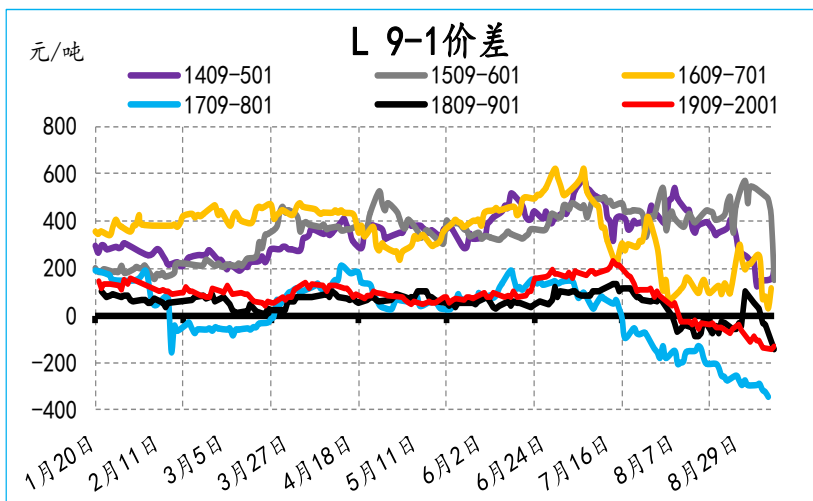
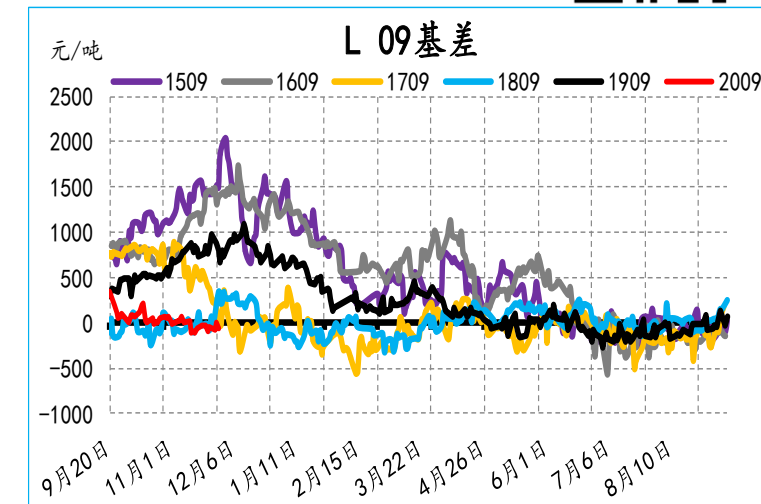
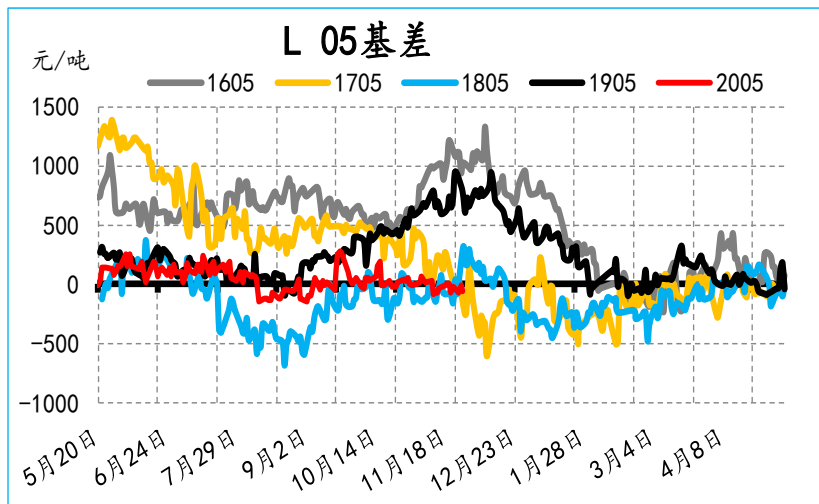
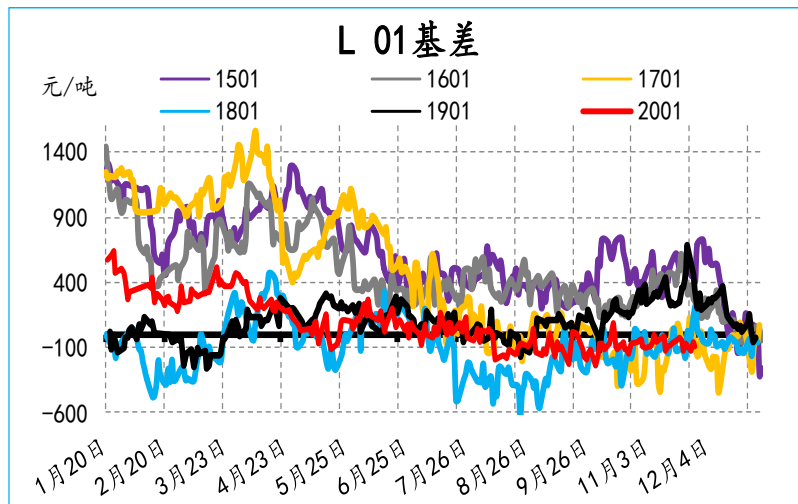


套利跟踪：PE

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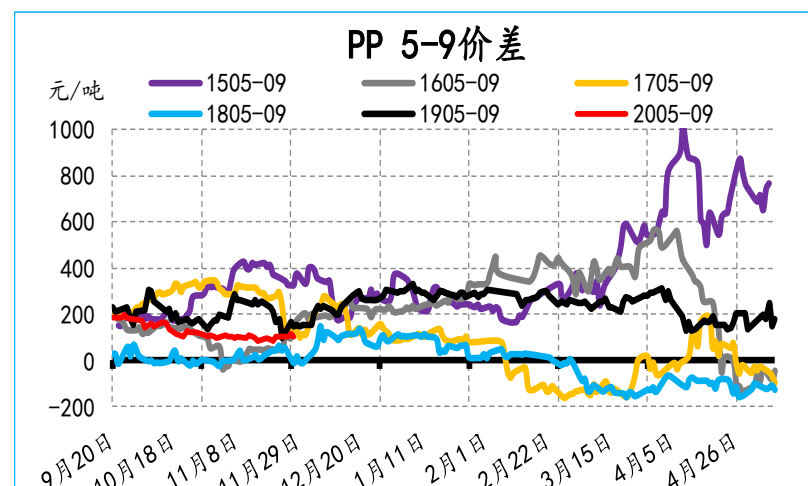
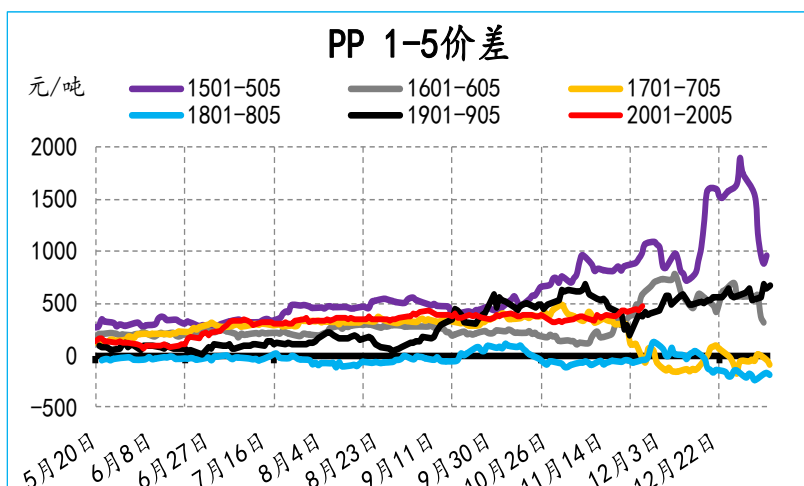
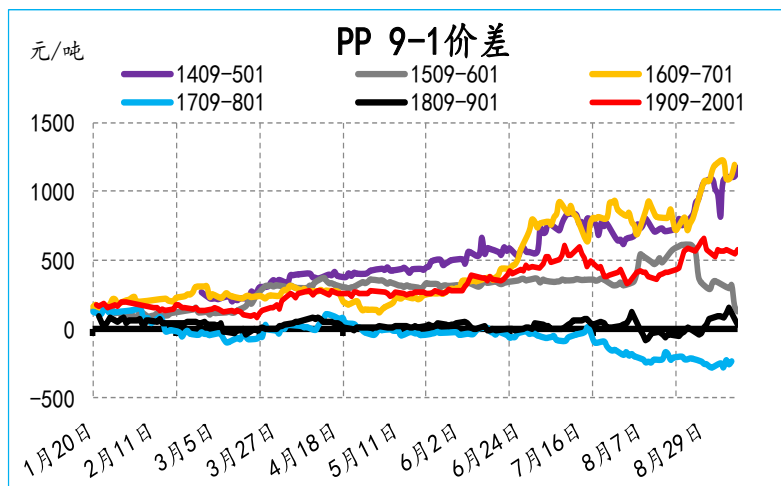
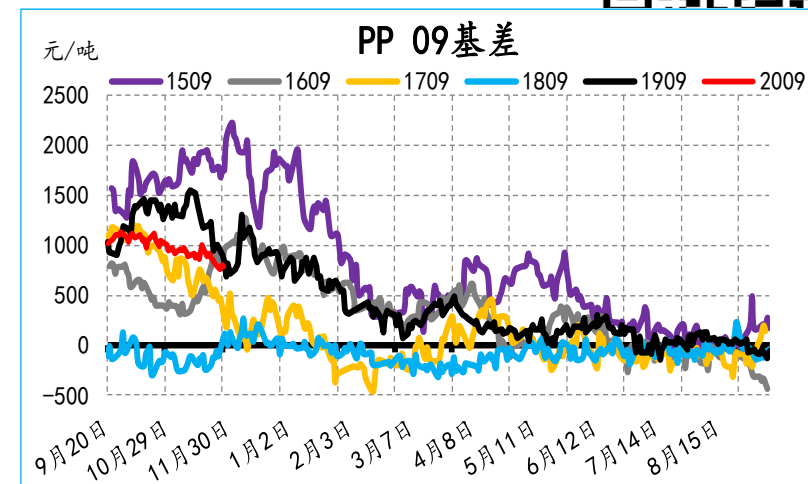
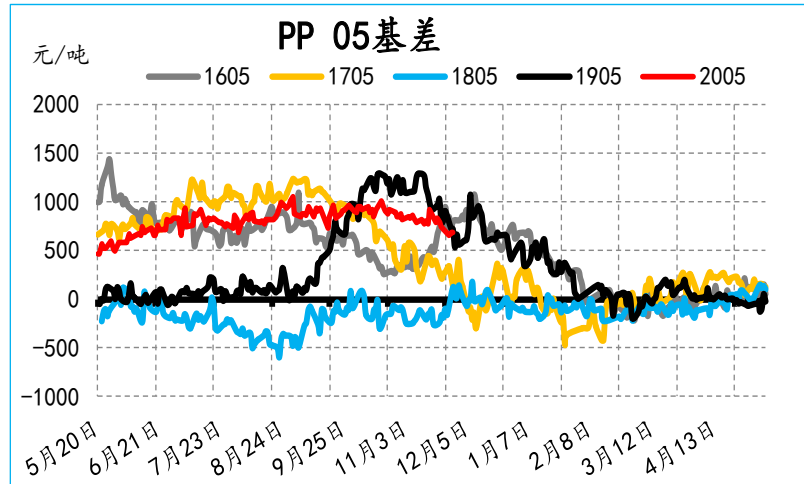
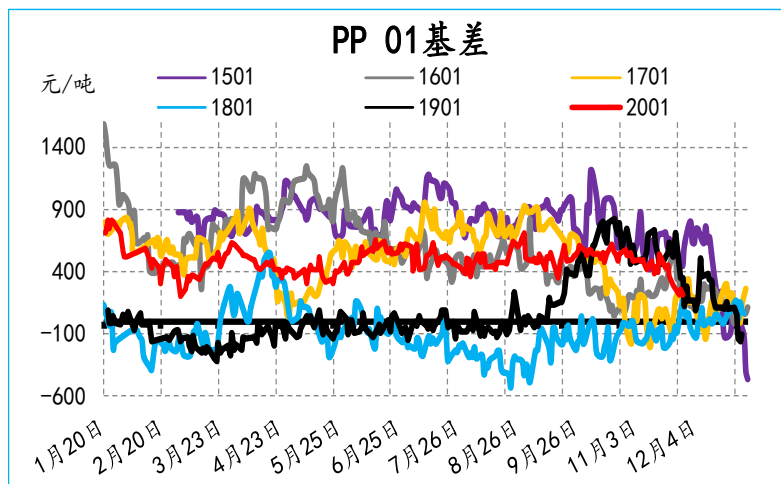


套利跟踪：PP

信达期货能化组交流群，即将成立啦！

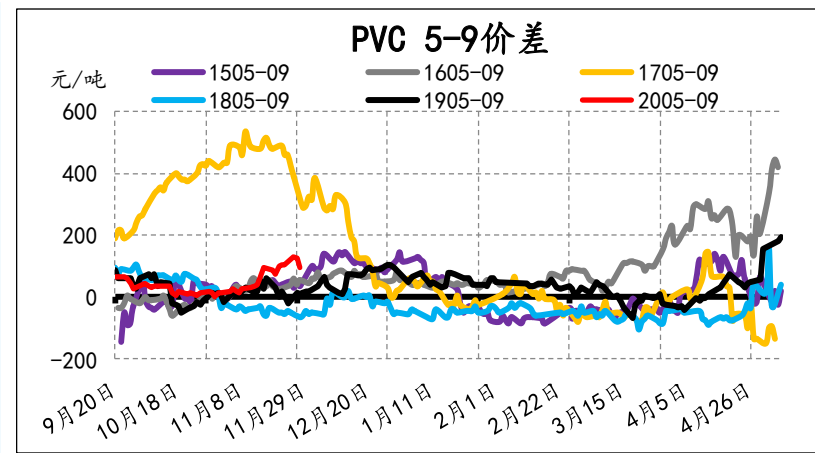
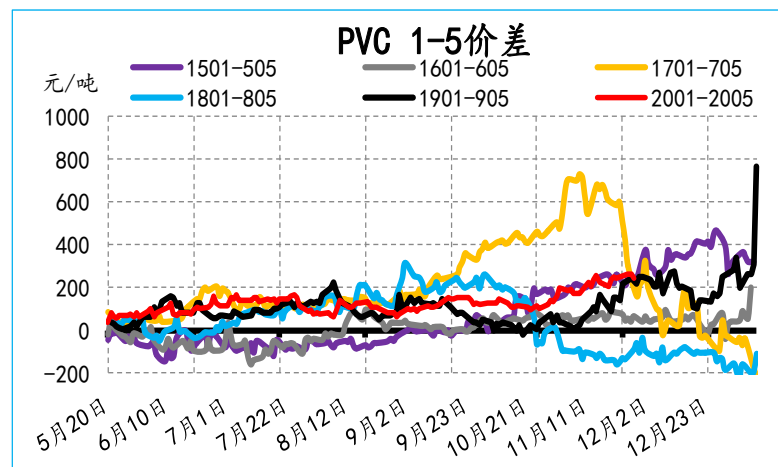
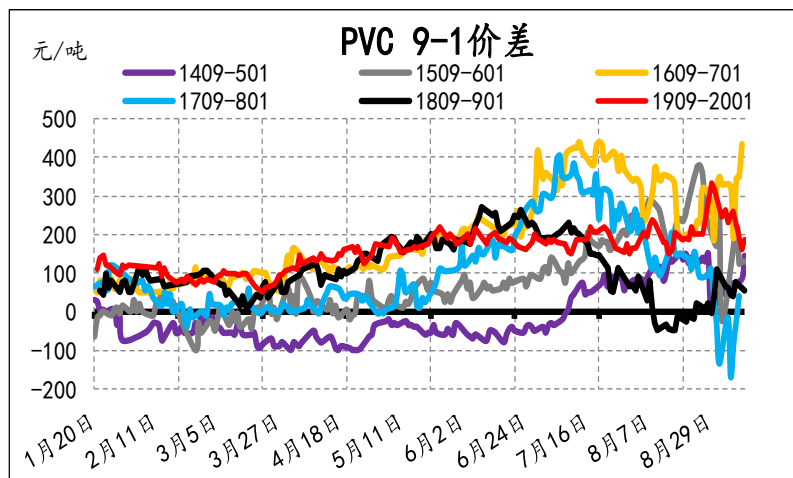
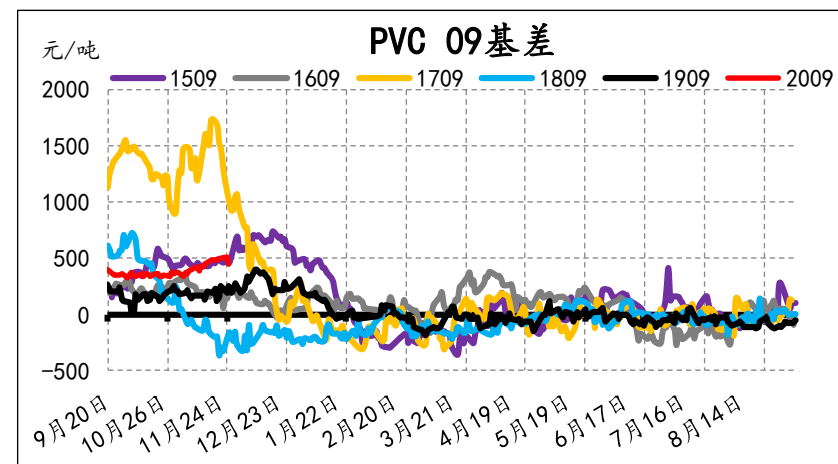
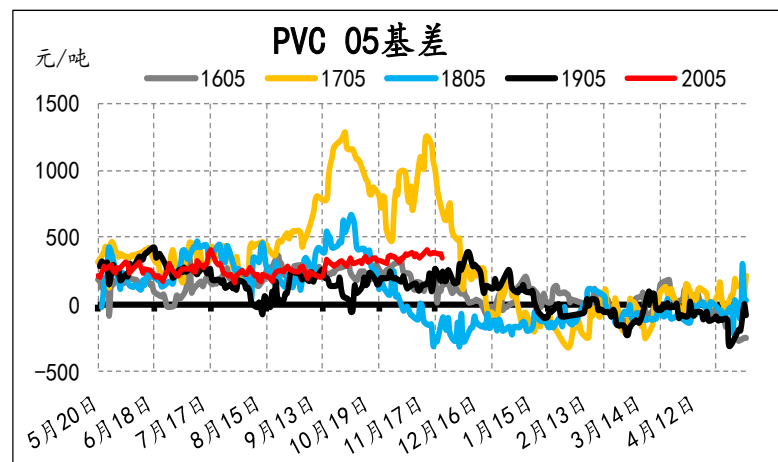
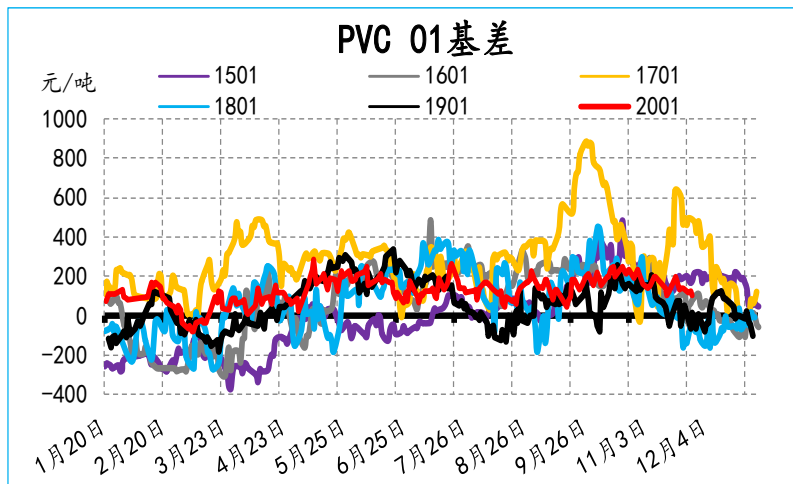
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套利跟踪：PVC

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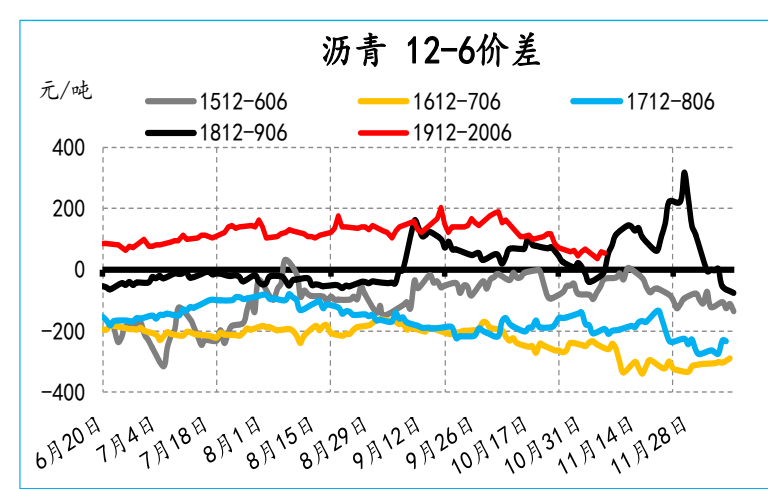
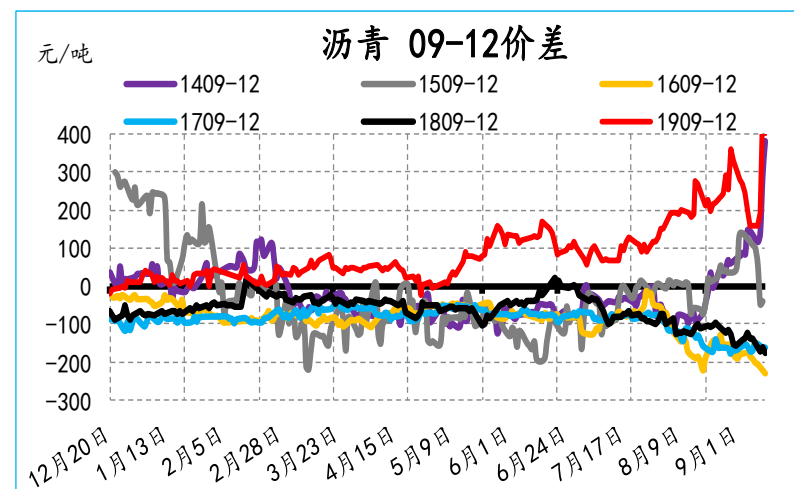
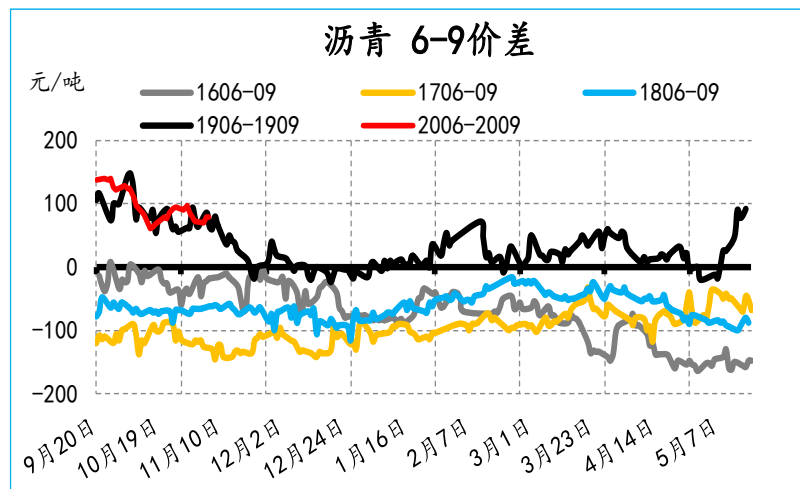
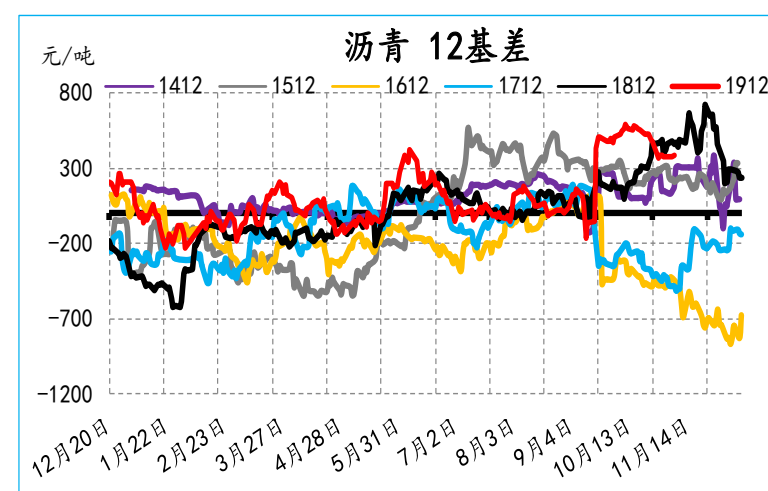
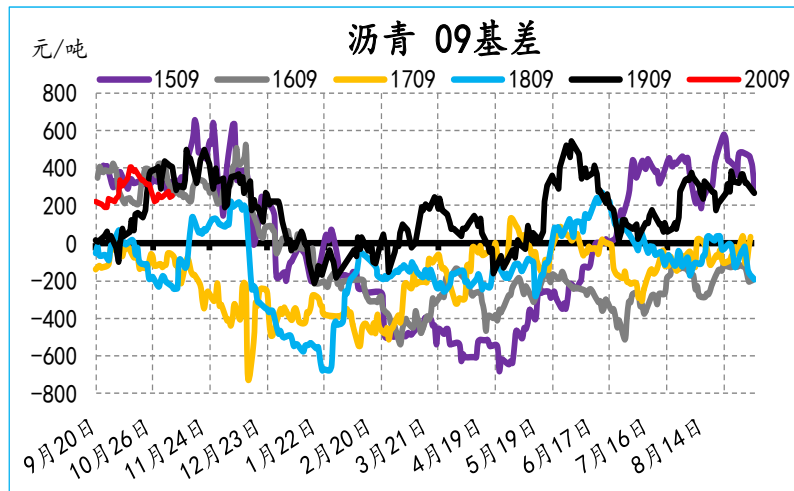
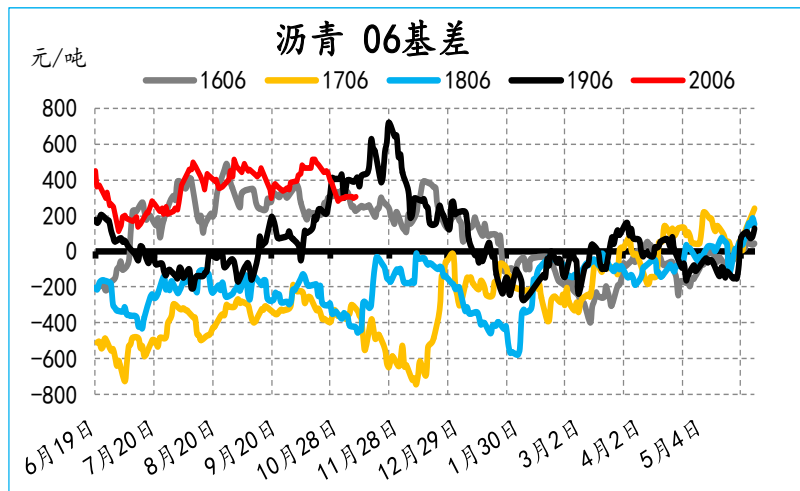


套利跟踪：沥青

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套利跟踪：橡胶

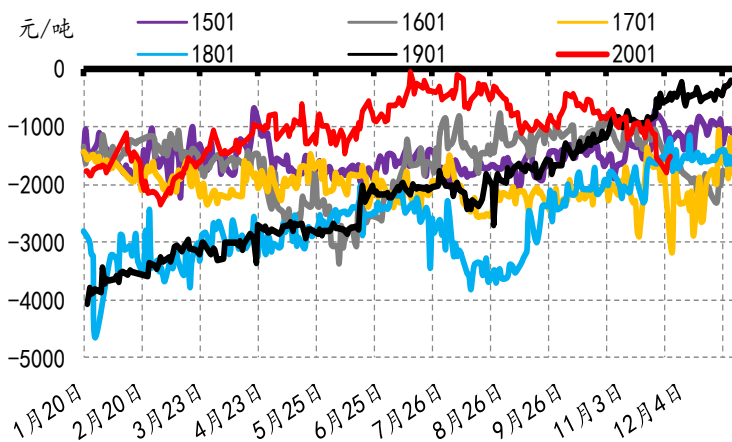
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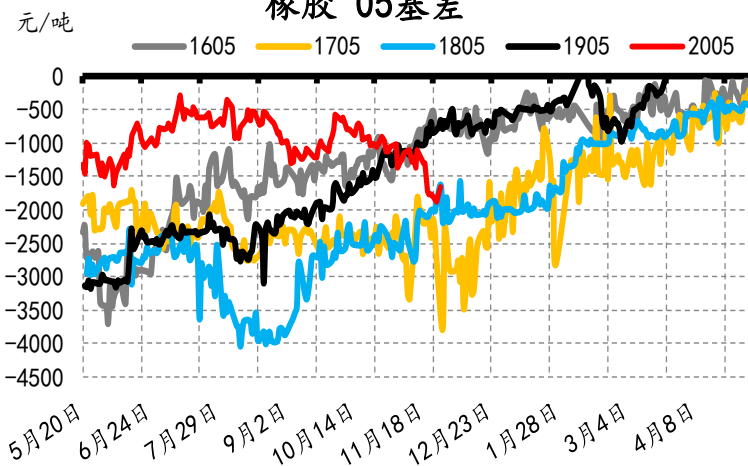
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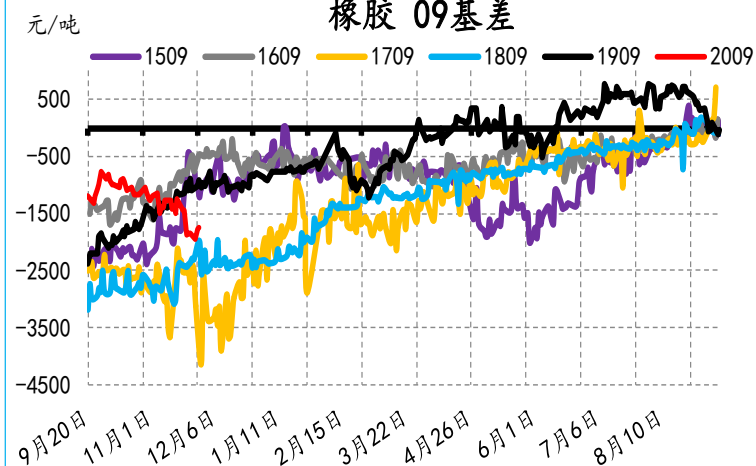
橡胶 01基差



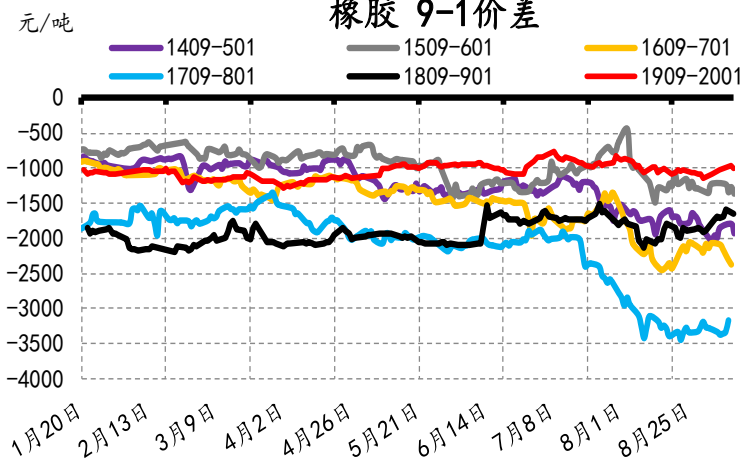
橡胶 05基差



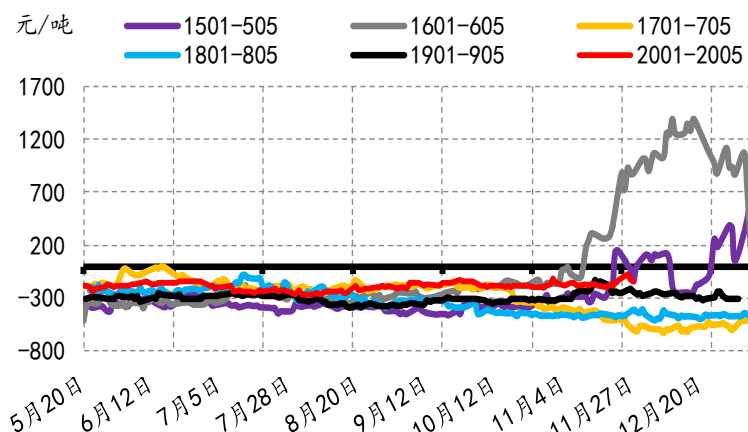
橡胶 09基差



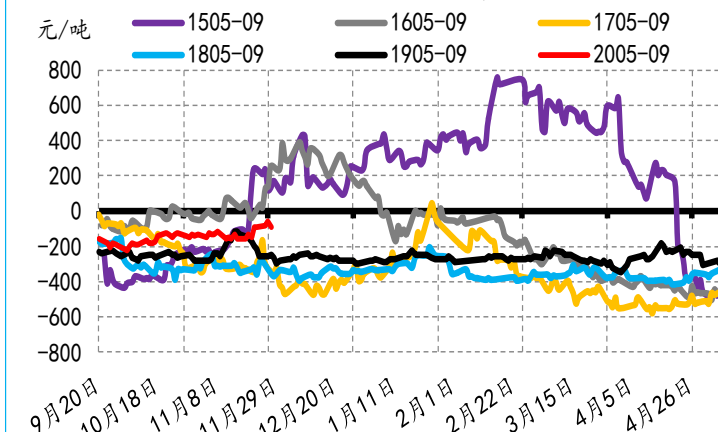
橡胶 9-1价差



橡胶 1-5价差



橡胶 5-9价差

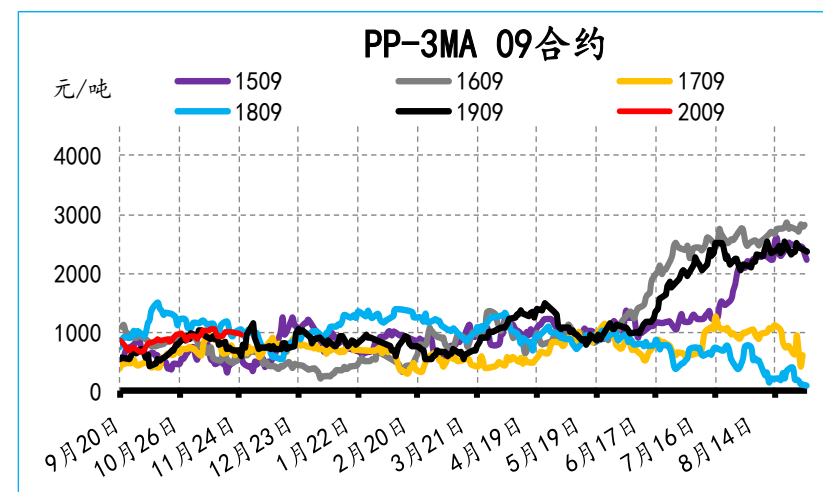
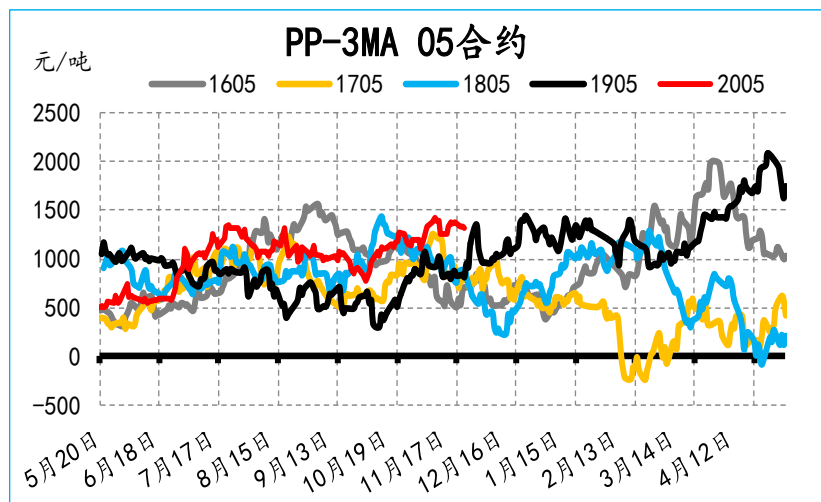
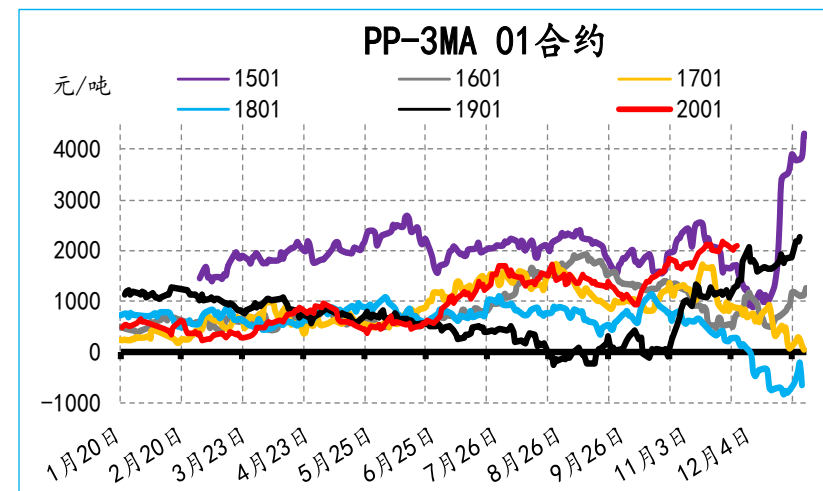
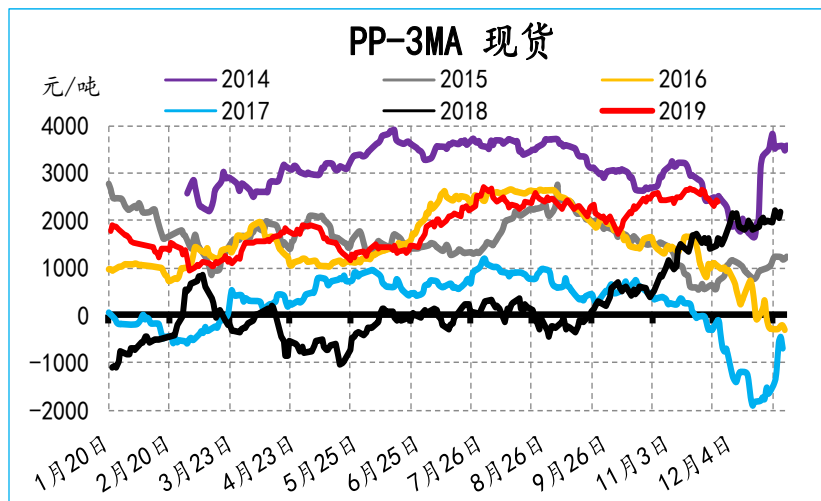


跨品种：PP-3MA

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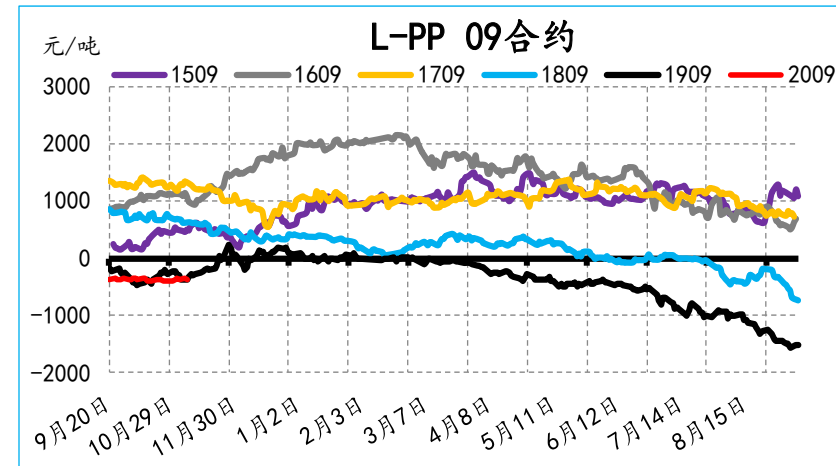
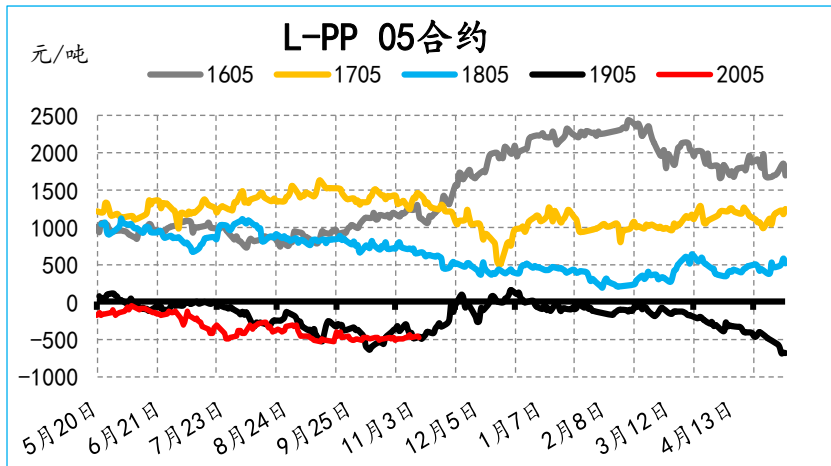
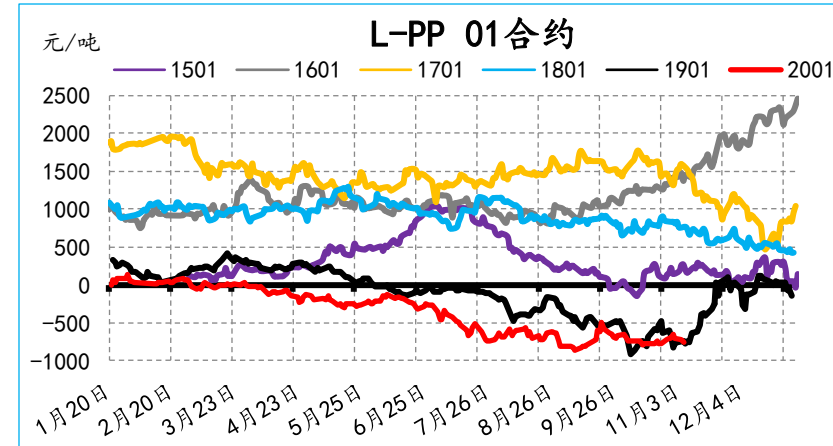
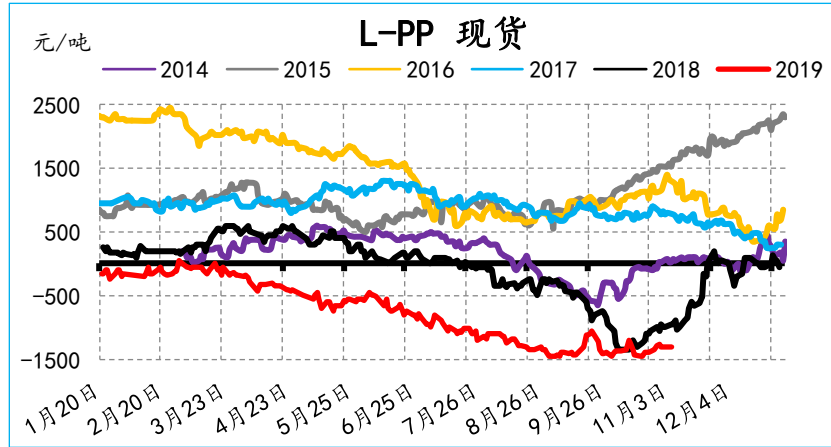
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跨品种：塑料-PP

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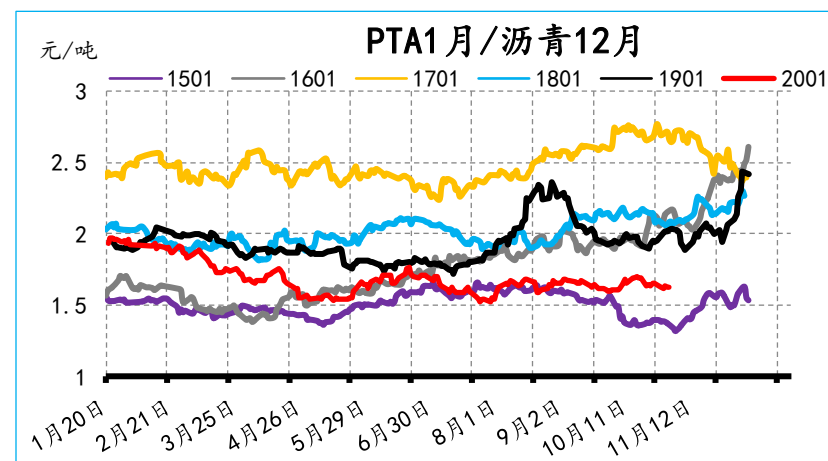
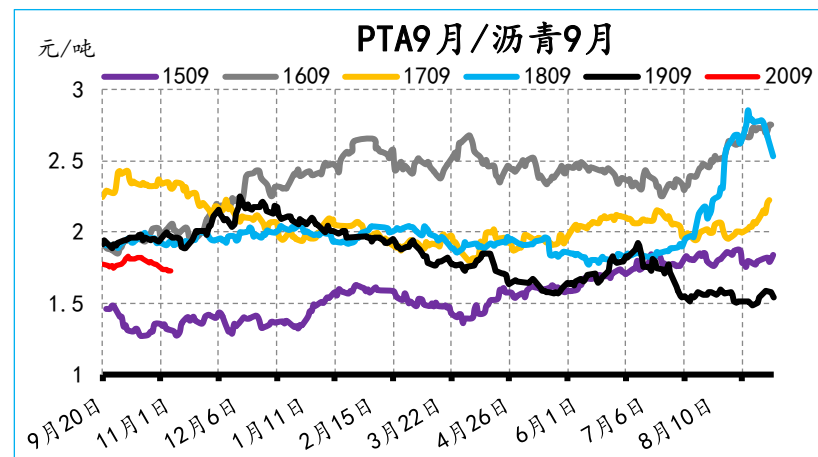
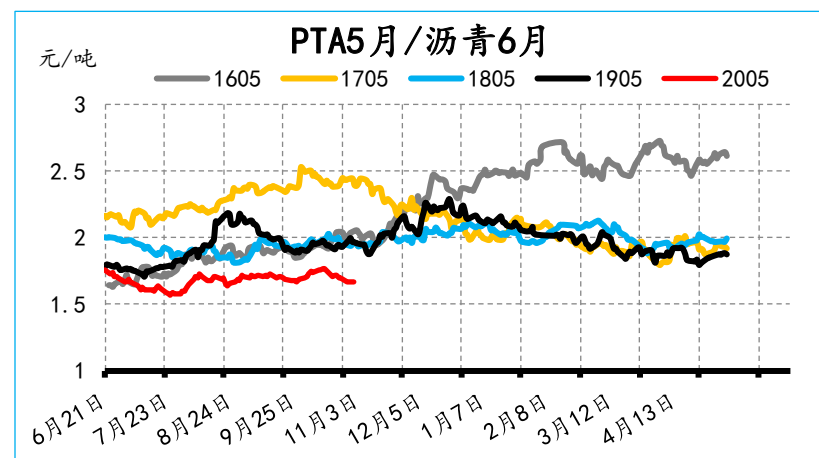
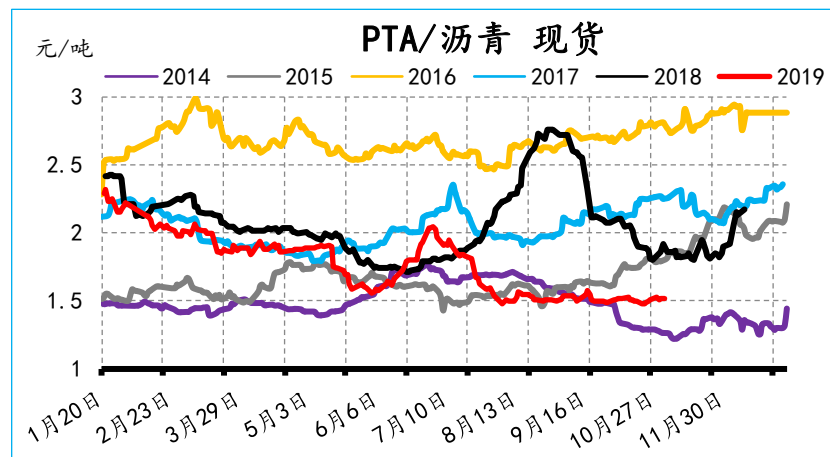


跨品种：PTA/沥青

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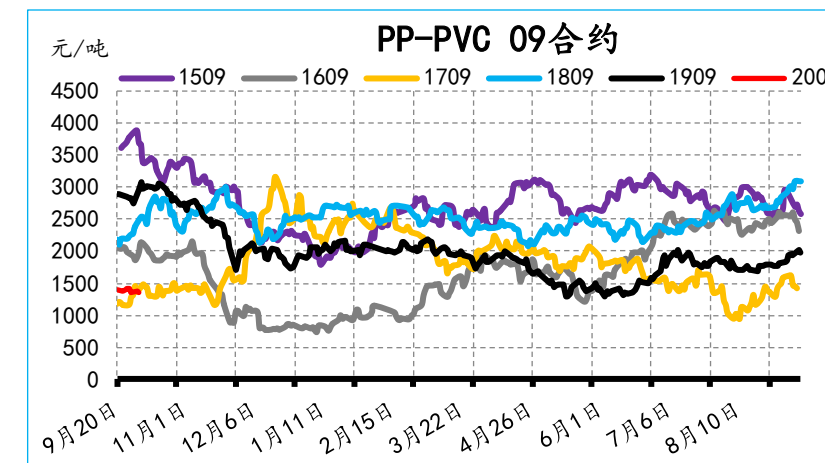
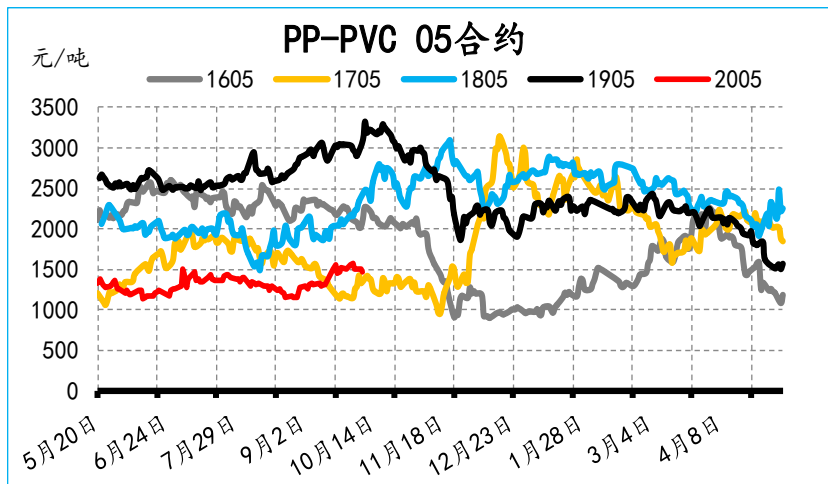
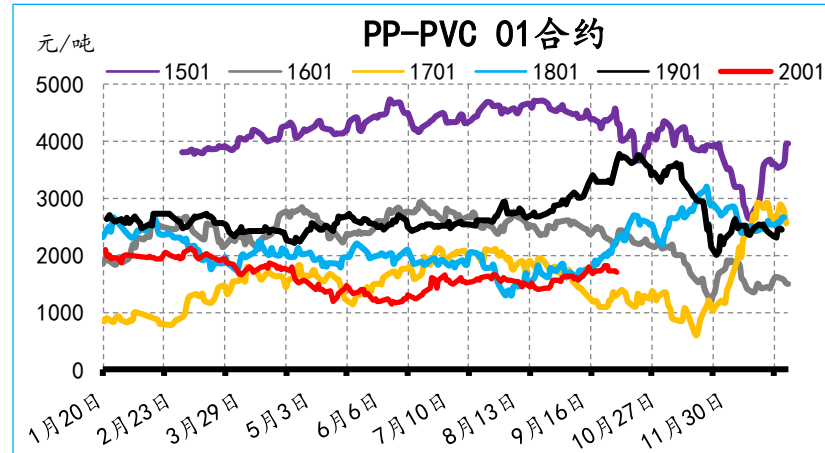
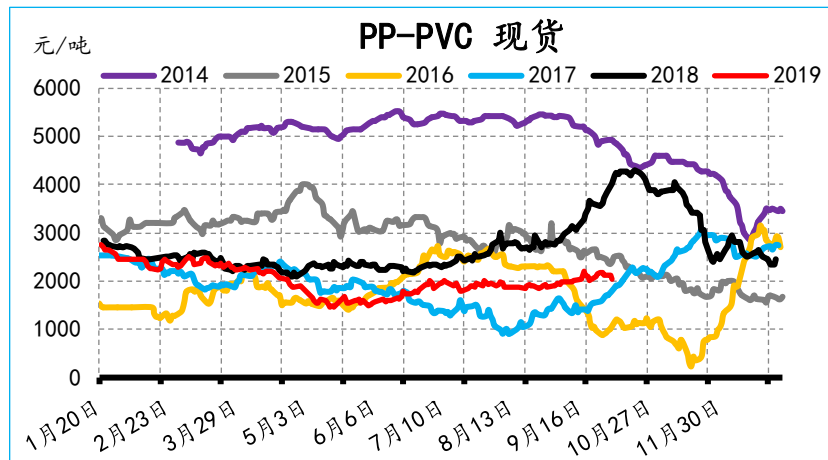


跨品种：PP-PVC

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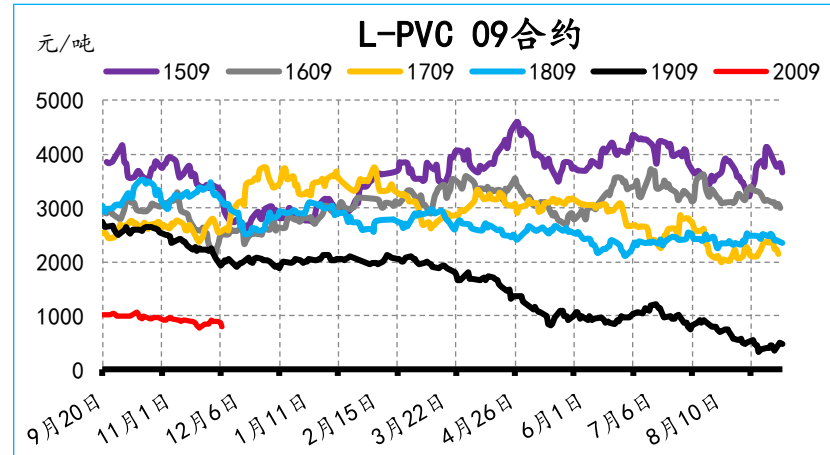
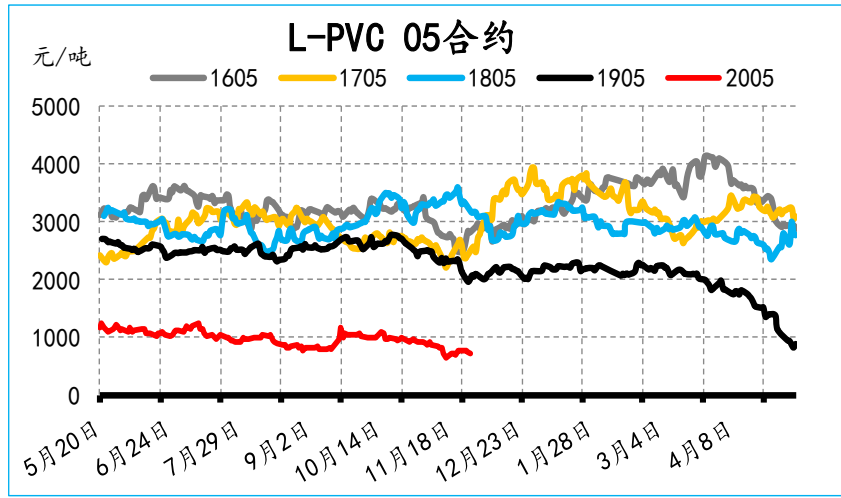
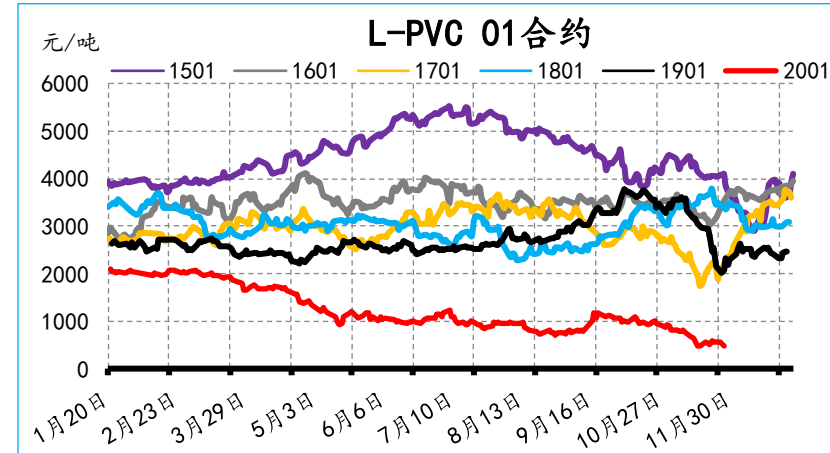
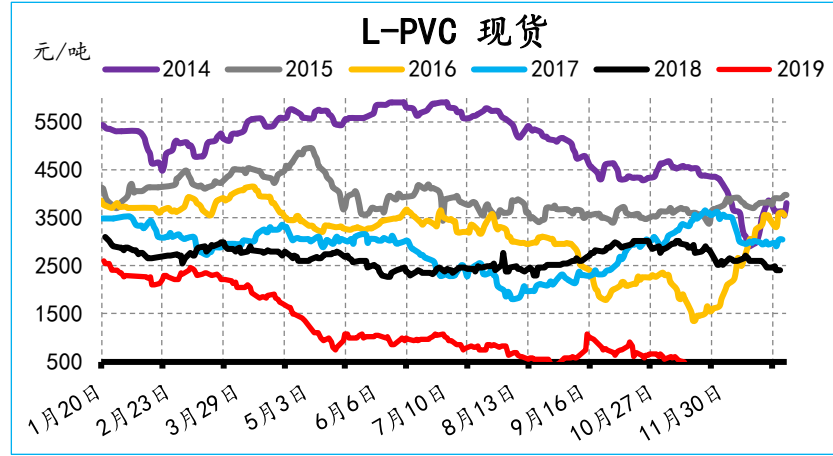


跨品种：塑料-PVC

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