

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
		11月13日	11月27日	12月4日	12月10日	12月11日		
跨期	MA9-MA1		188	156	171	170		
	MA5-MA9	-80	-87	-78	-65	-68		
	TA9-TA1		126	132	150	128		
	TA5-TA9	-88	-80	-54	-62	-56		
	L9-L1		-35	-25	30	40		
	L5-L9	-25	5	0	-30	-40		
	PP9-PP1		-576	-611	-420	-389		
	PP5-PP9	106	102	167	134	94		
	V9-V1		-340	-310	-200	-210		
	V5-V9	40	95	70	70	95		
	BU9-BU12	-134	-134	-134	-134	-134		
	BU6-BU9	80	80	80	80	80		
	RU9-RU1		235	410	475	505		
	RU5-RU9	-155	-90	-125	-150	-175		



信达期货
CINDA FUTURES

化工跨期套利跟踪

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投资咨询号：Z0012670

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从业资格号：F3047762

电话：0571-28132638

基差数据跟踪

信达期货能化组交流群，即将成立啦！

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2019年12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	5118	118.00		270.00	144.00		5.8%	
PVC	7050	0.00		305.00	-20.00		4.7%	
PP	7900	-150.00		56.00	-92.00		0.8%	
PTA	4770	-10.00		-10.00	-6.00		-0.2%	
PE	7100	-50.00		-75.00	10.00		-1.0%	
甲醇	1960	-25.00		-24.00	4.00		-1.1%	

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；

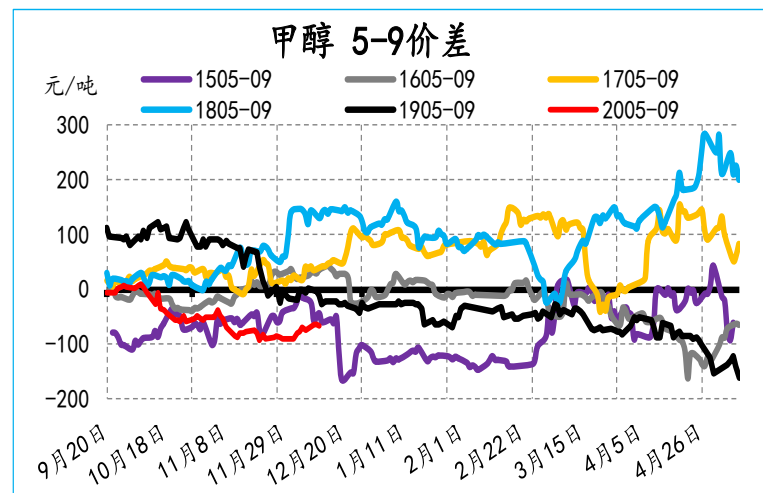
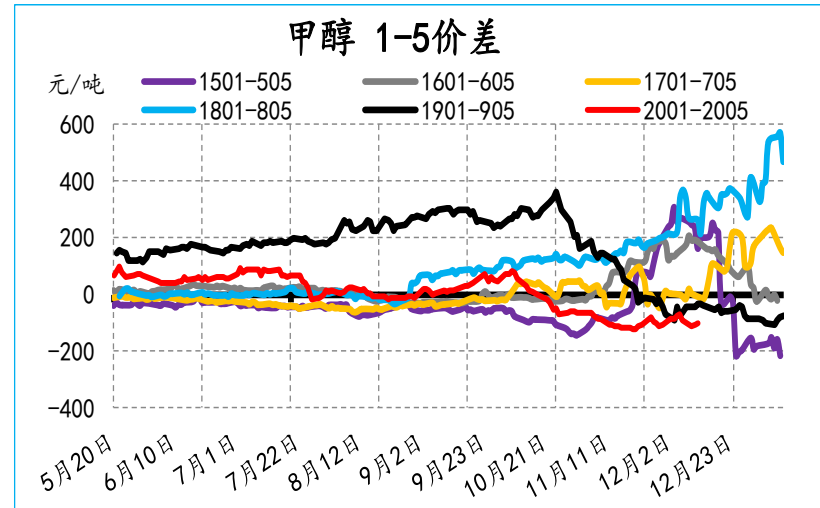
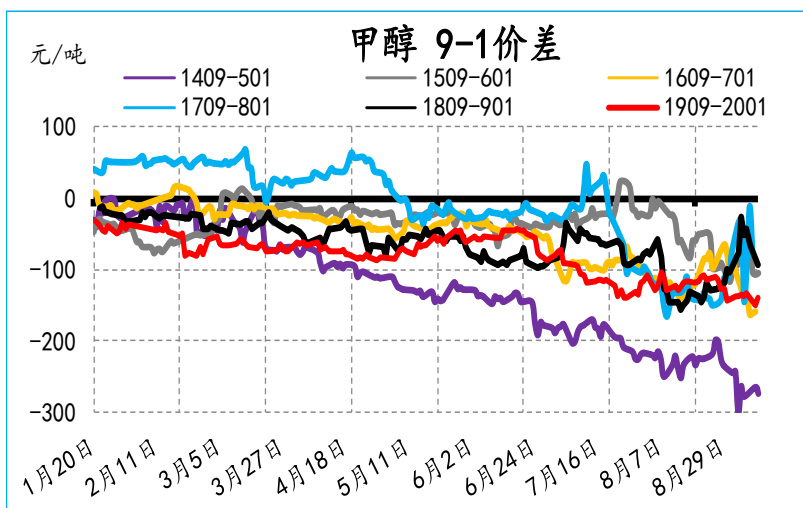
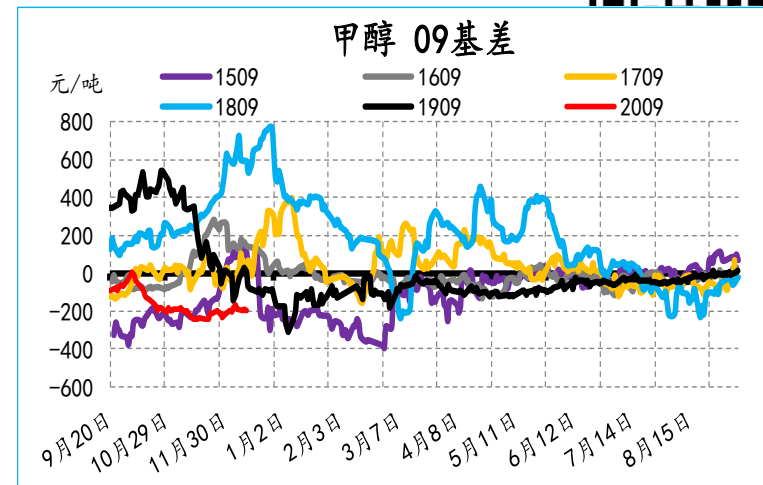
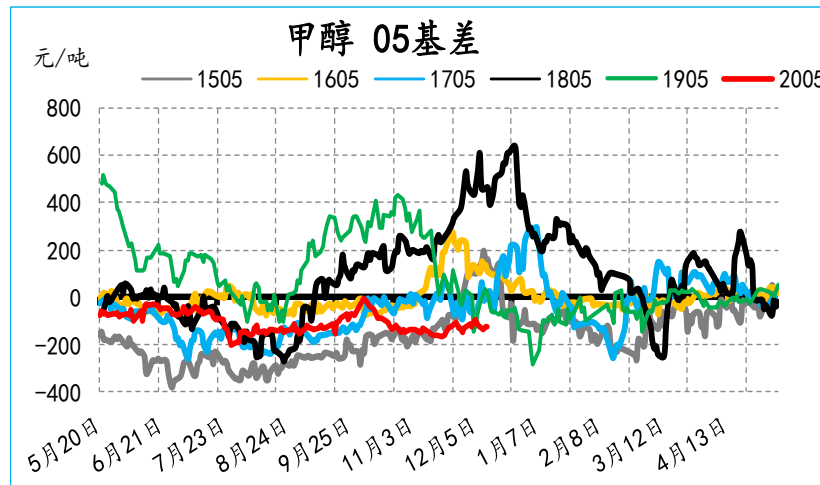
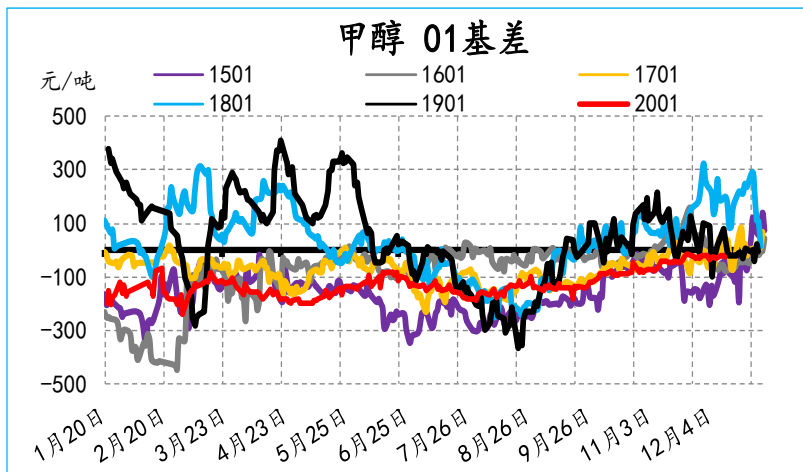
注3：主力合约均为1月。

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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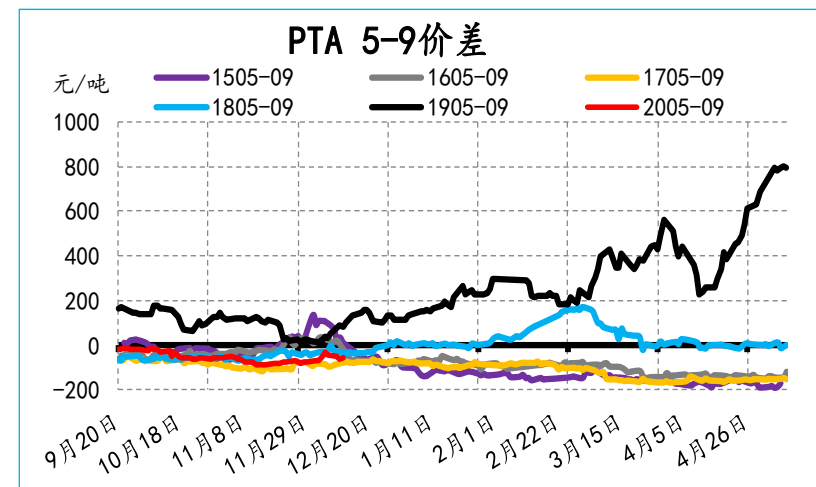
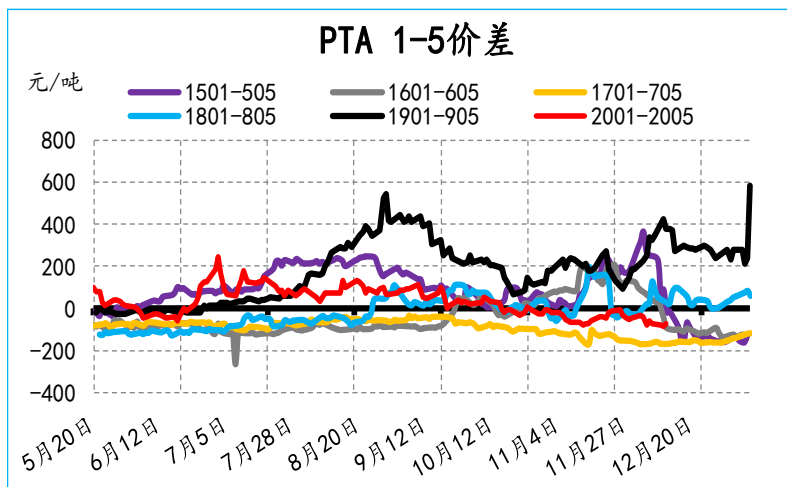
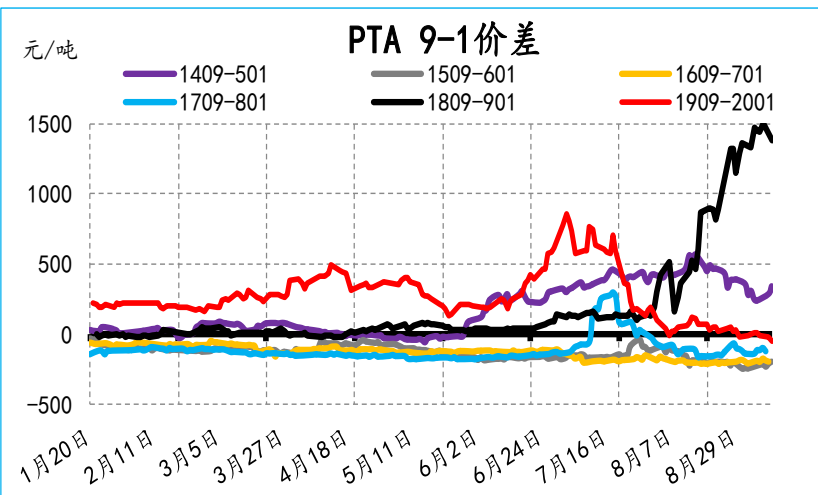
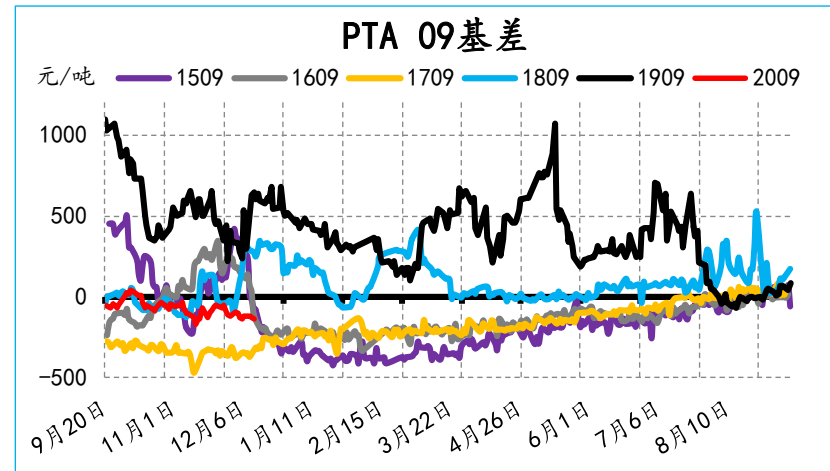
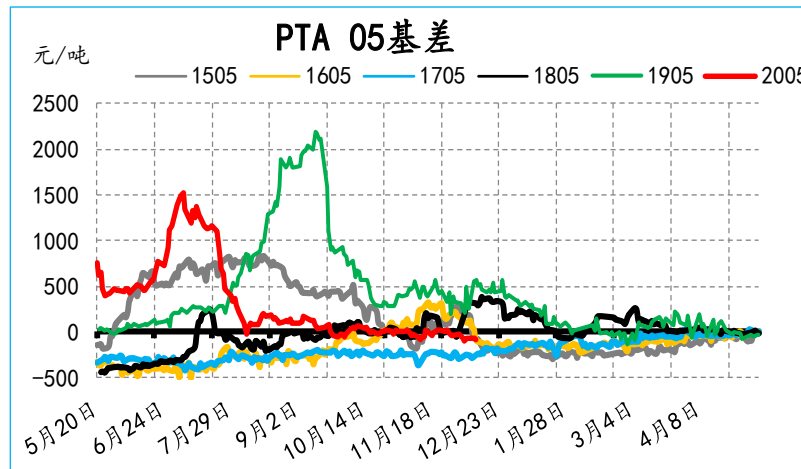
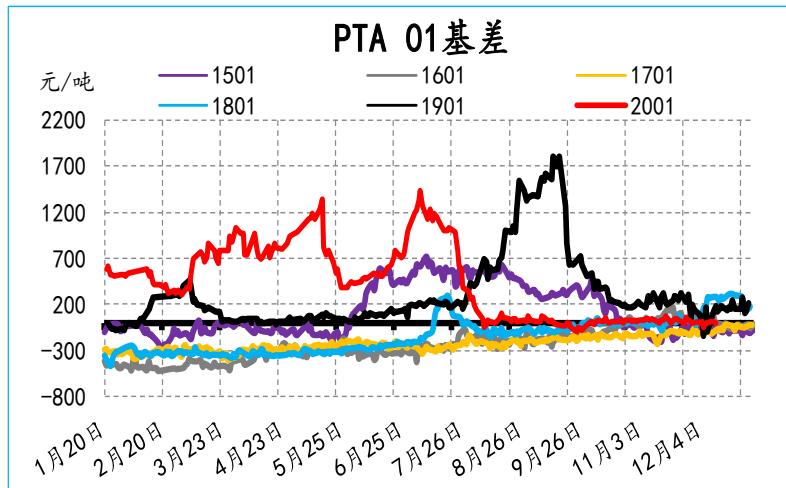


套利跟踪：PTA

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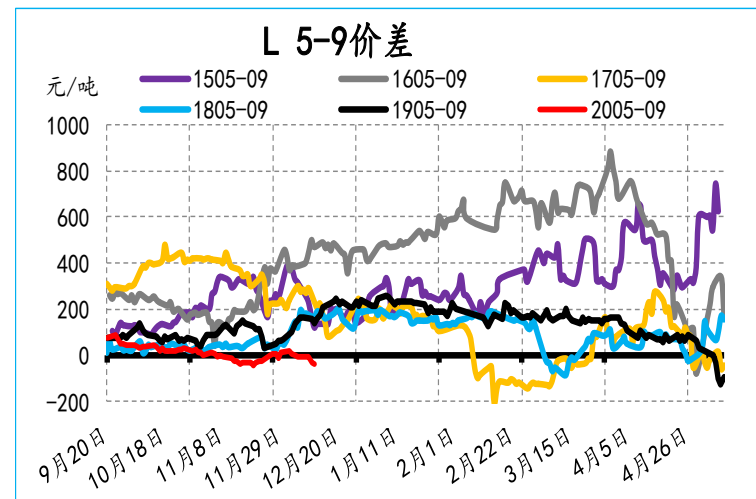
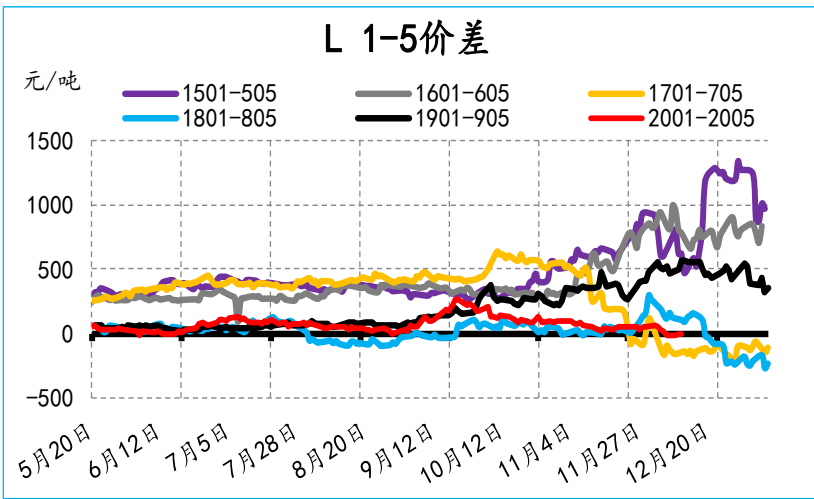
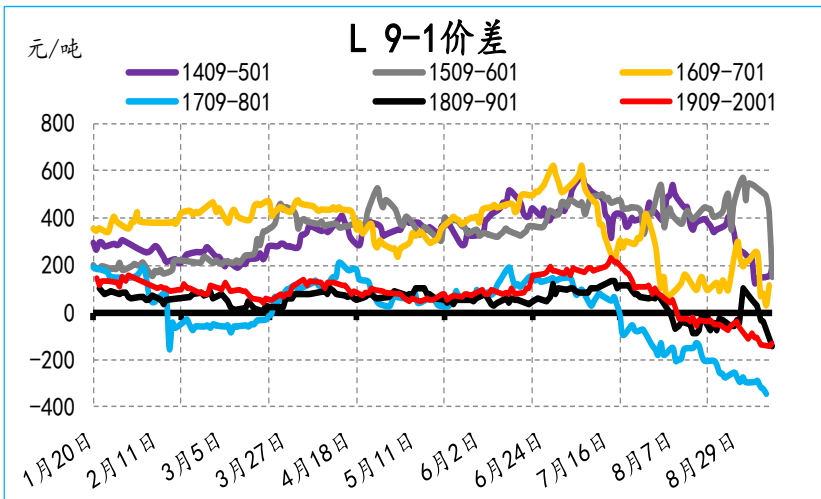
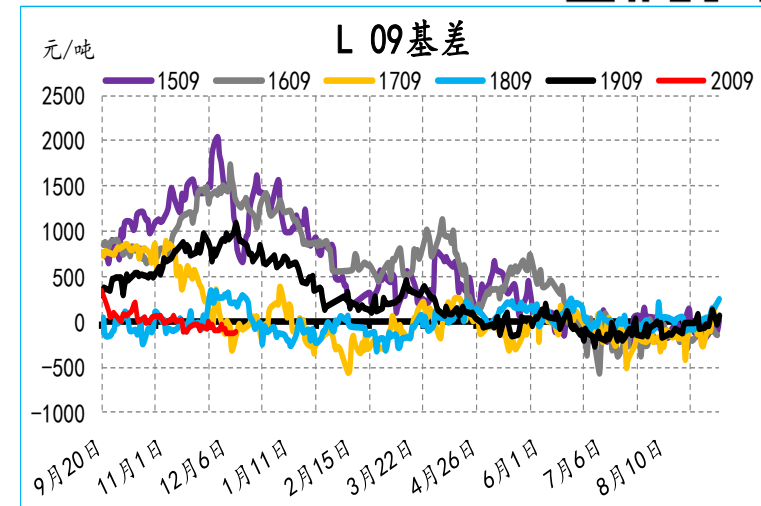
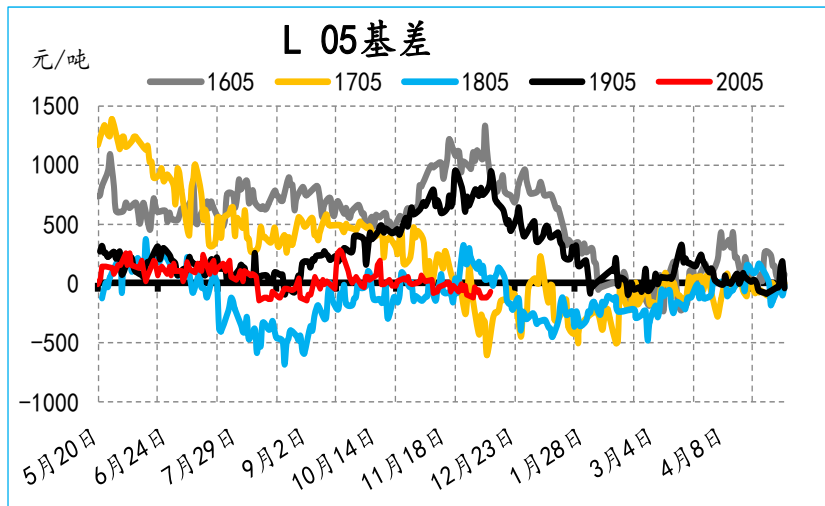
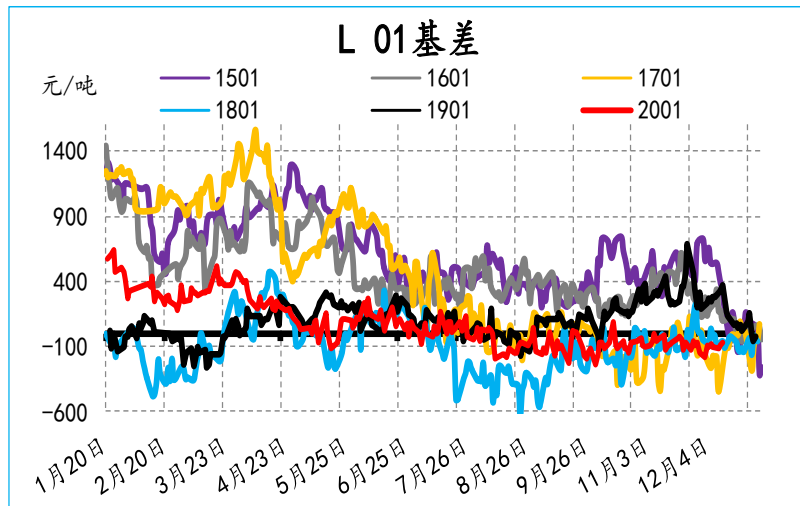


套利跟踪：PE

信达期货能化组交流群，即将成立啦！

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微信号：hanbb360

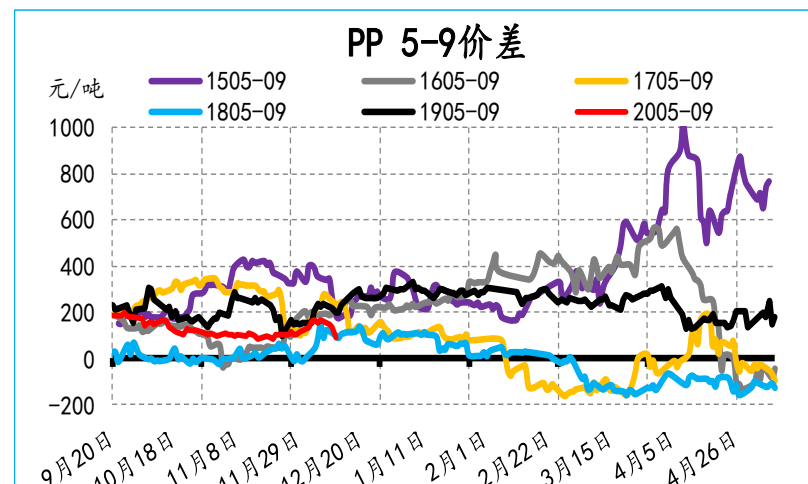
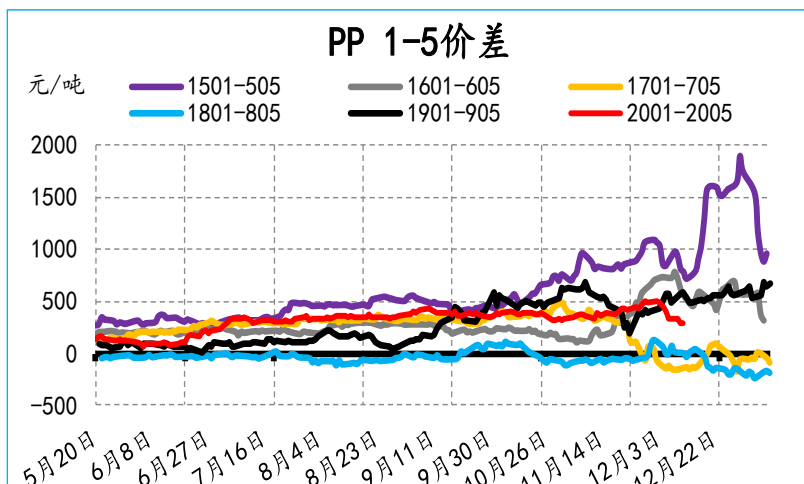
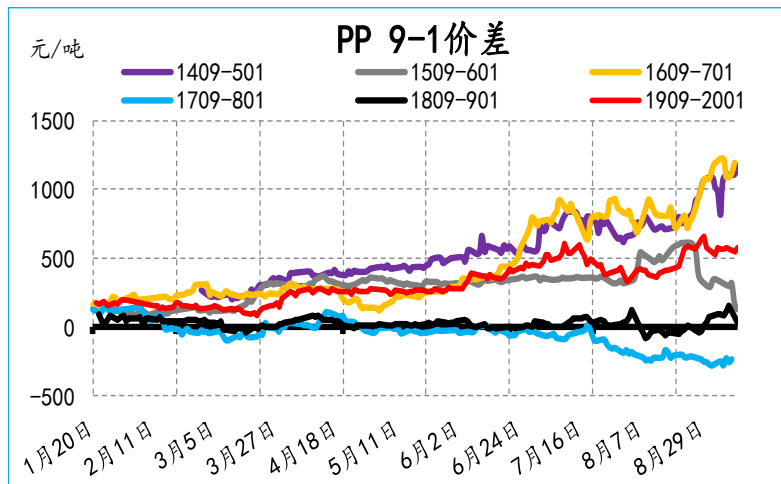
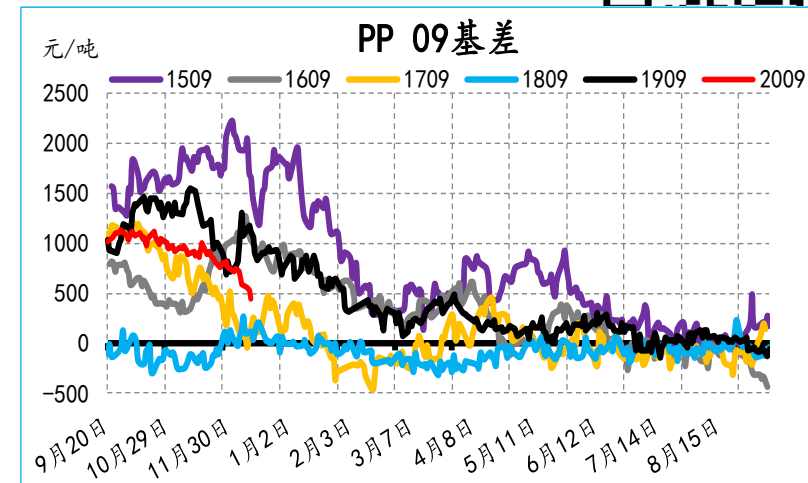
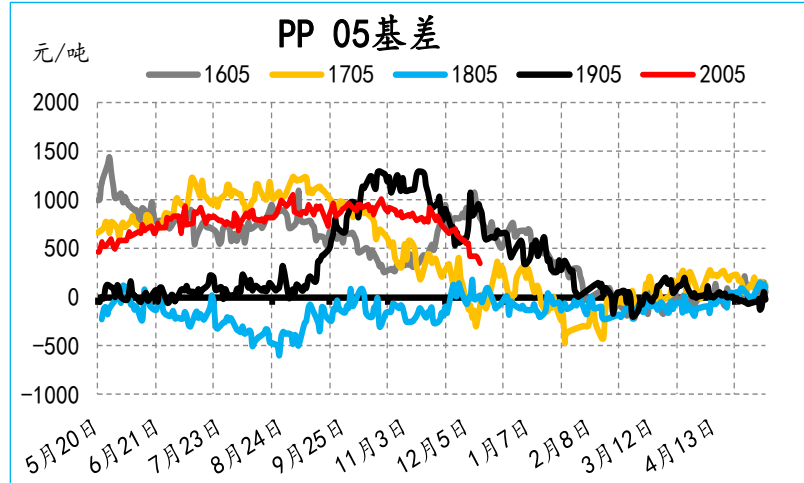
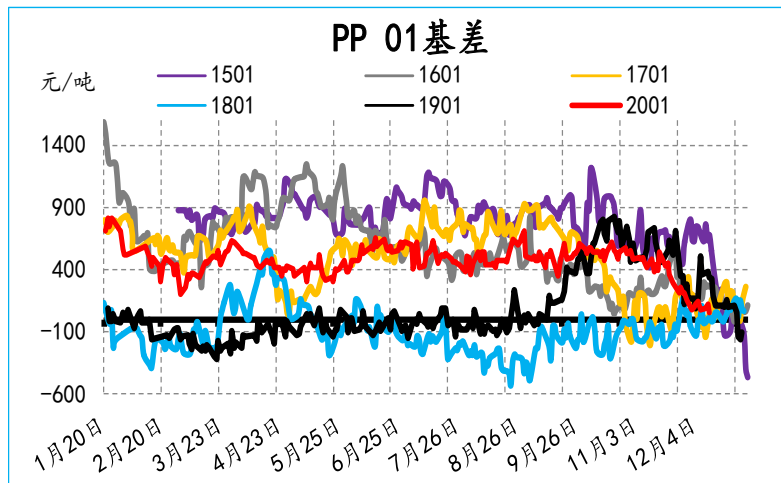


套利跟踪：PP

信达期货能化组交流群，即将成立啦！

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微信号：hanbb360

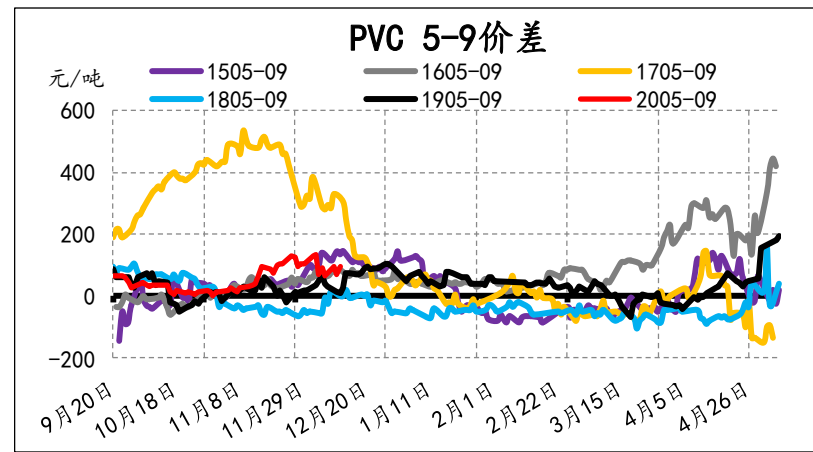
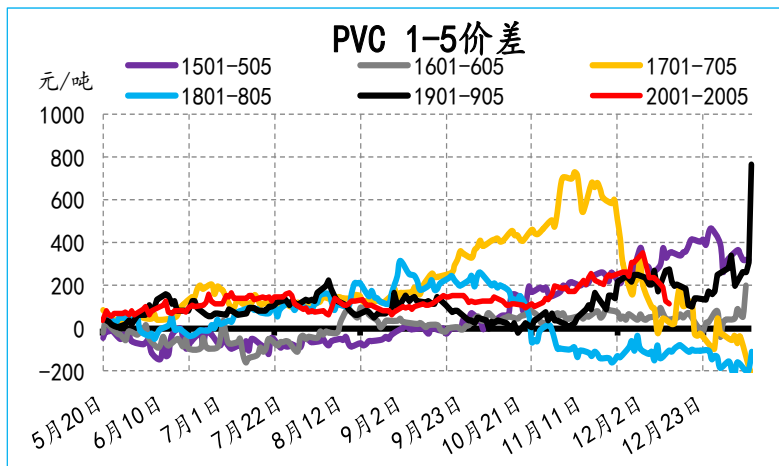
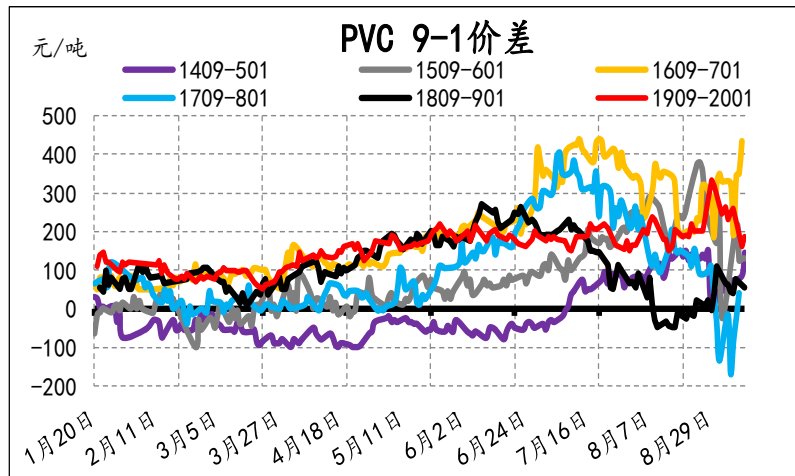
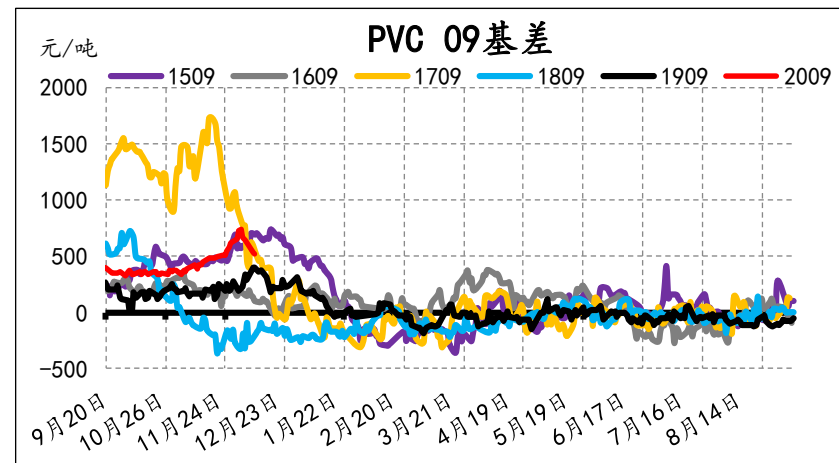
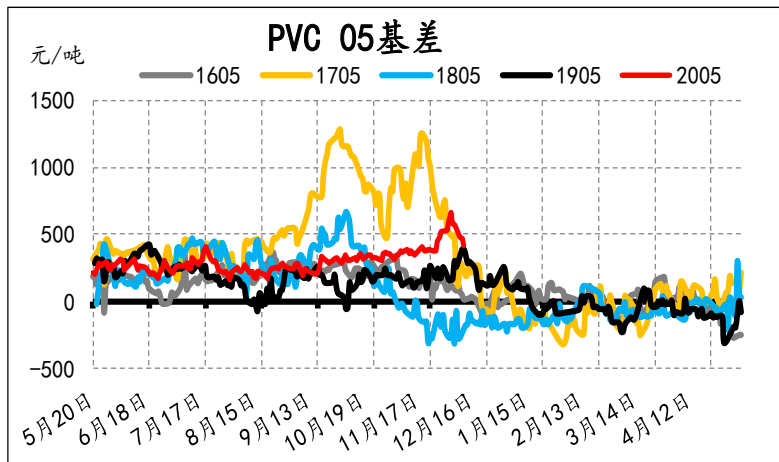
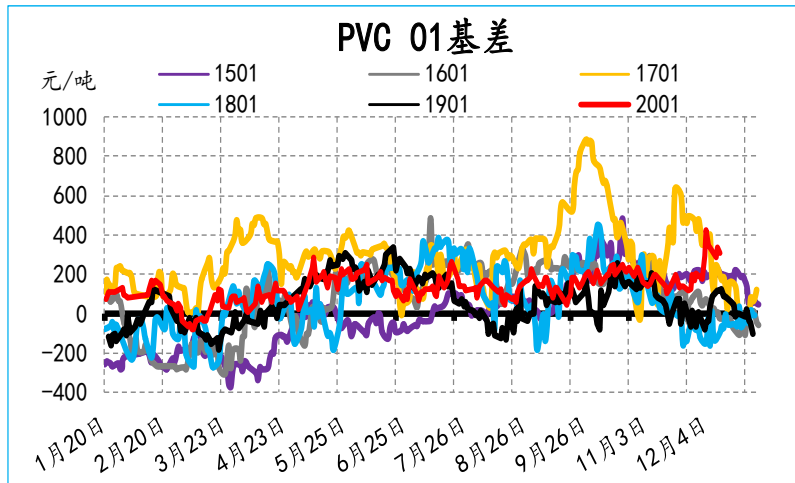


套利跟踪：PVC

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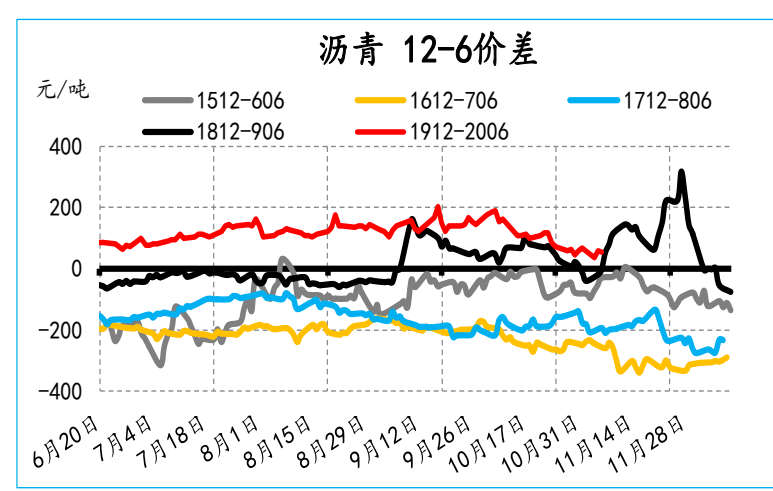
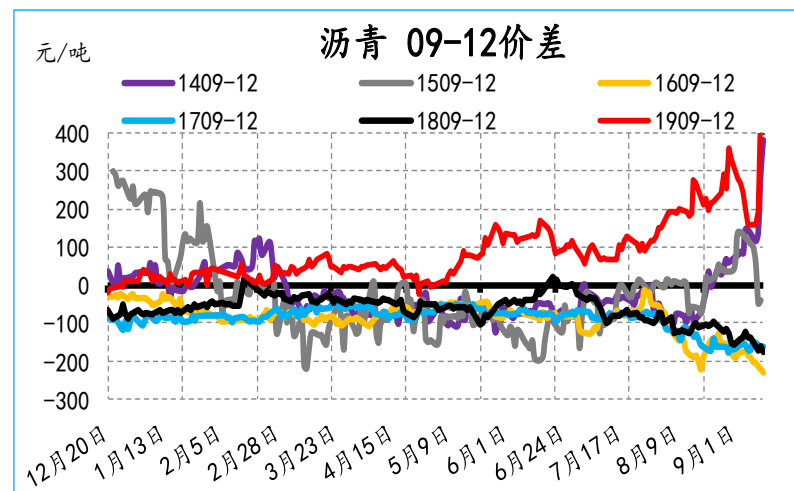
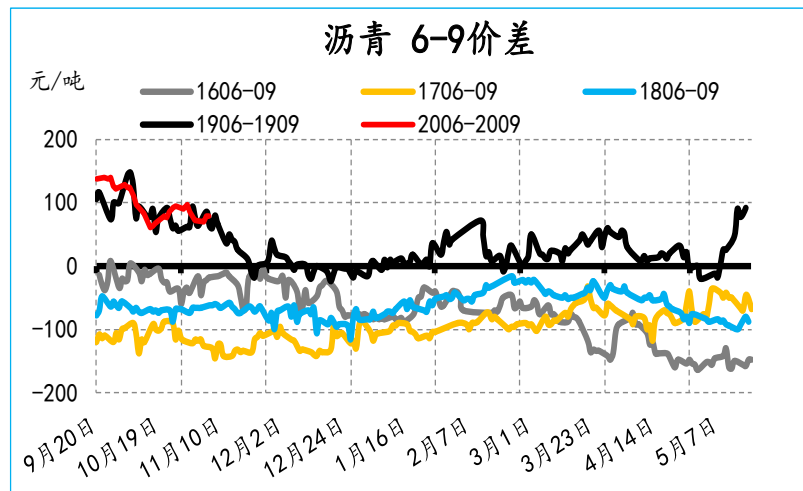
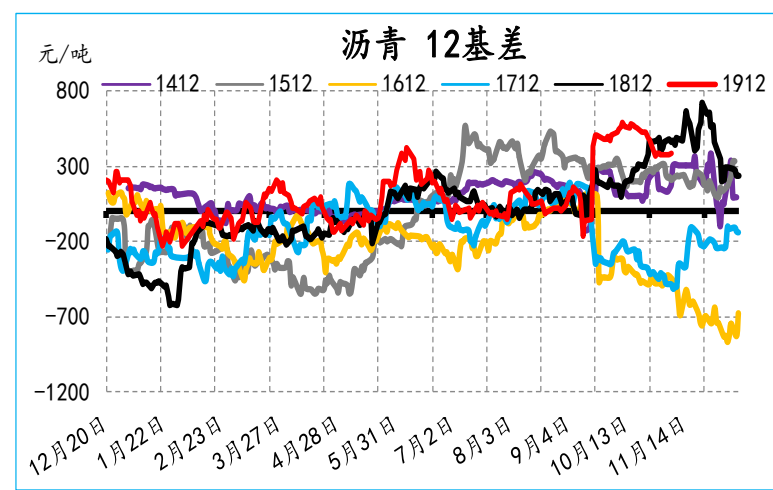
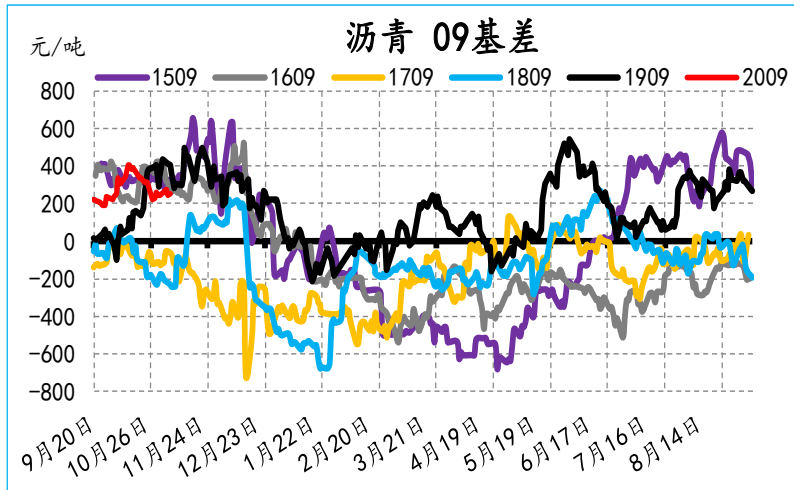
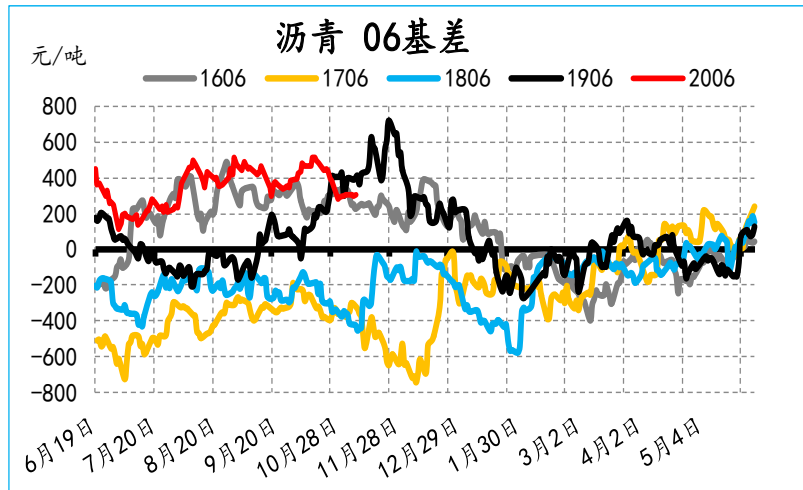


套利跟踪：沥青

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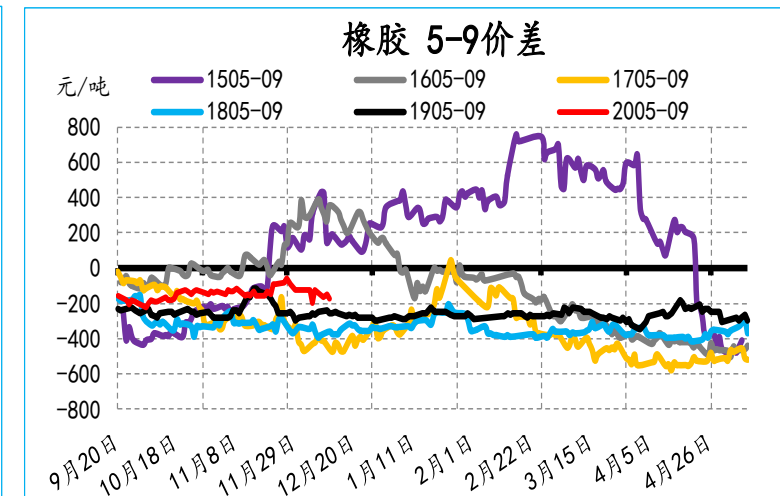
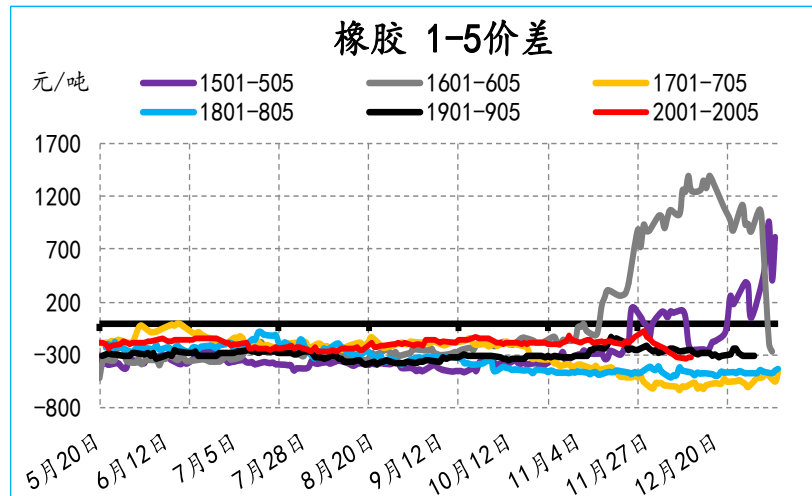
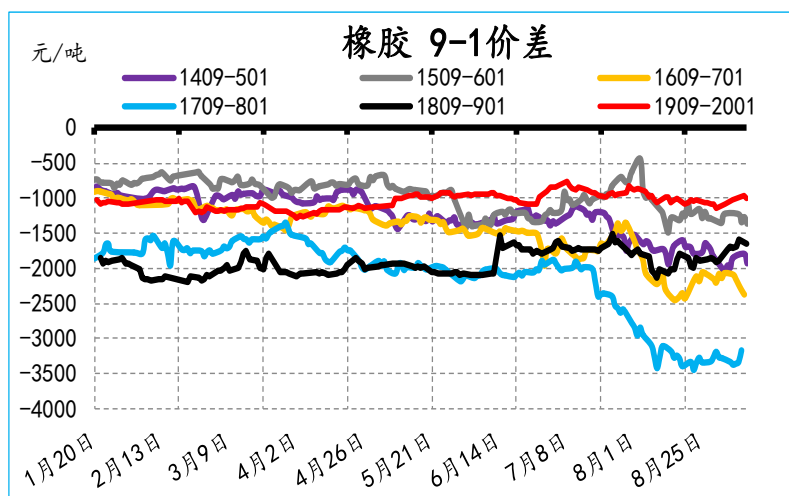
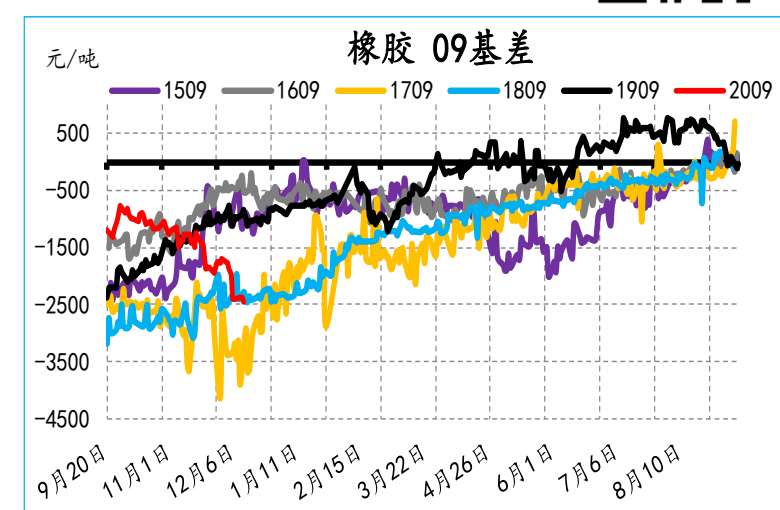
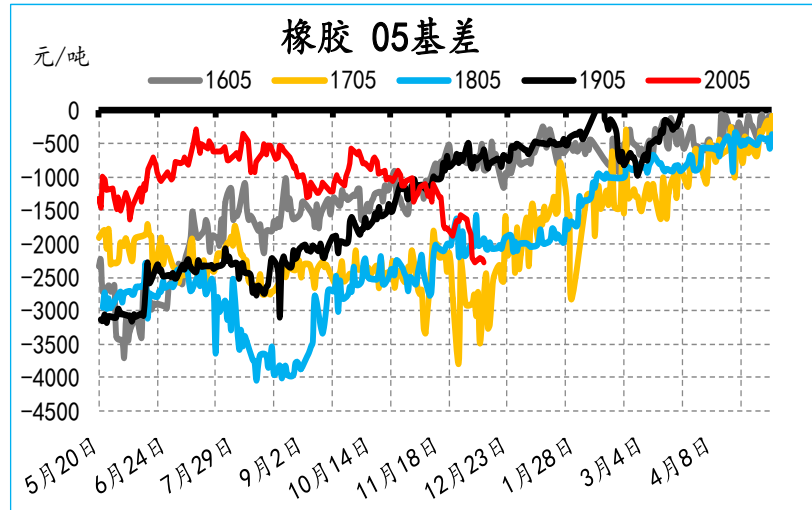
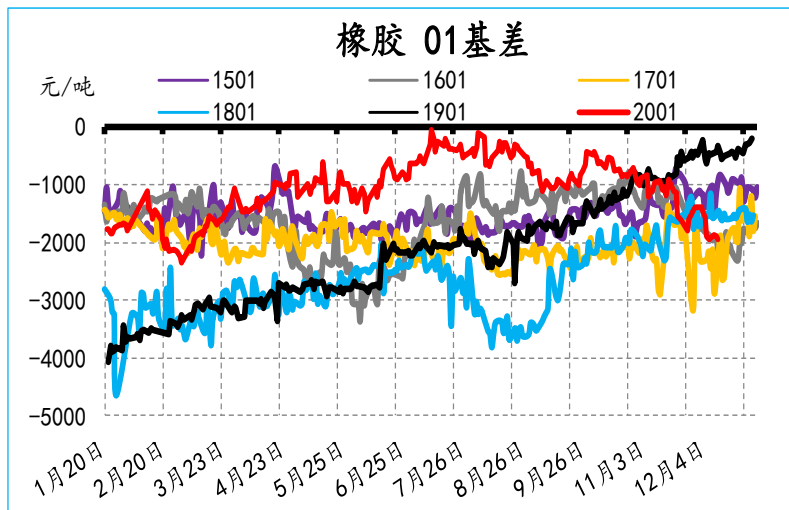


套利跟踪：橡胶

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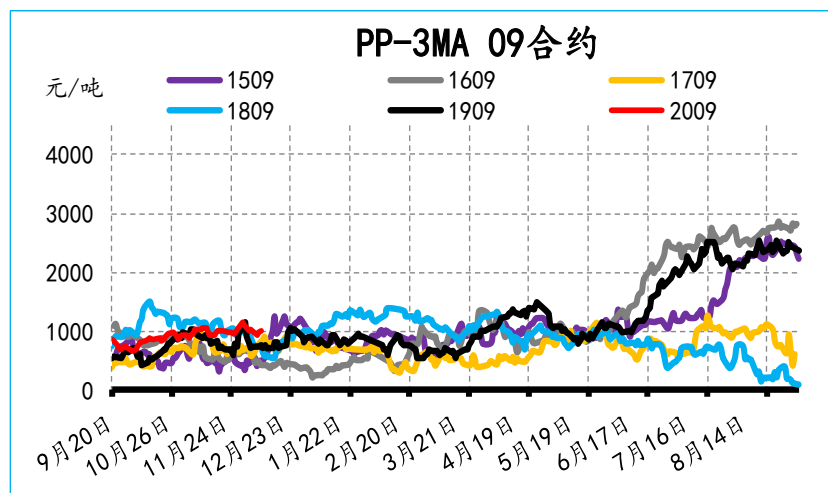
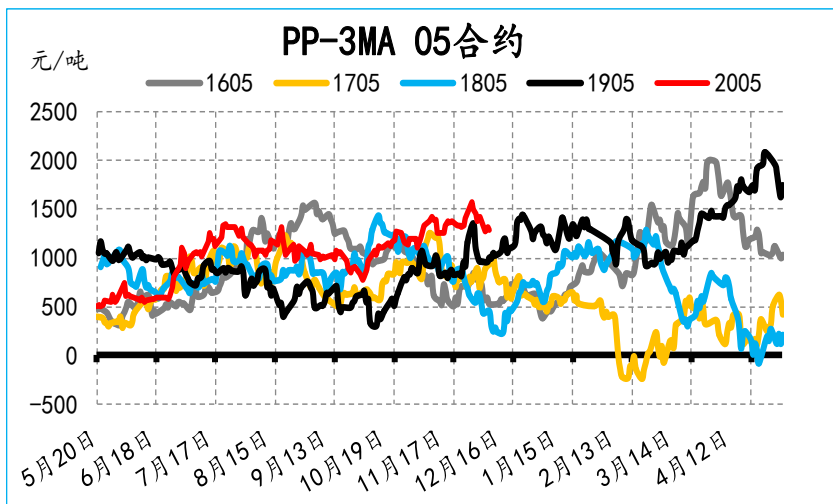
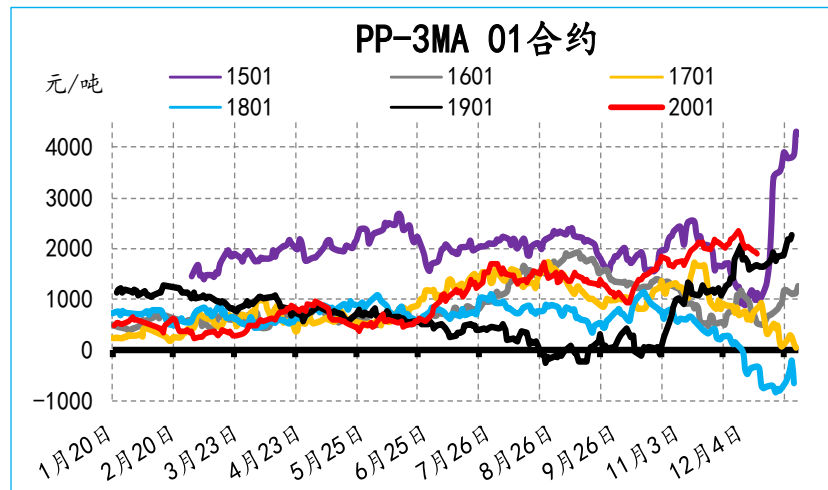
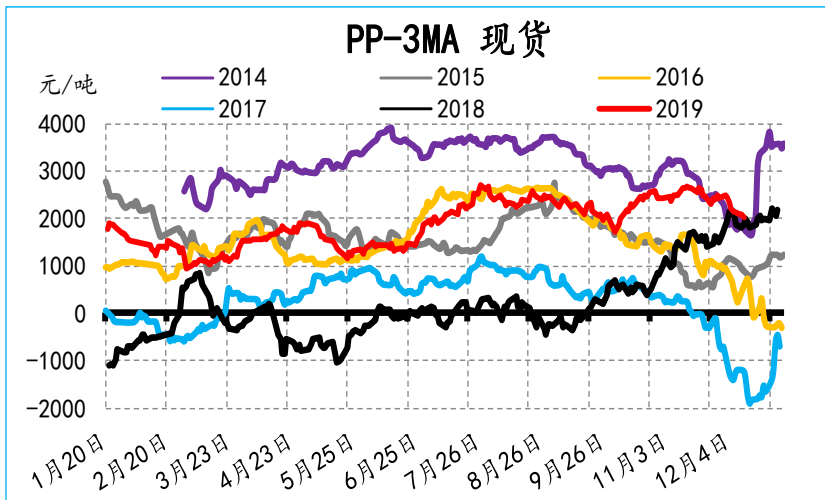


跨品种：PP-3MA

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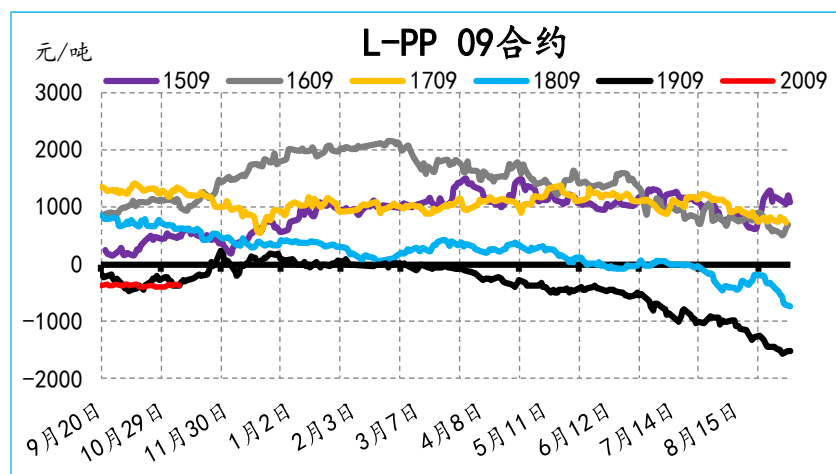
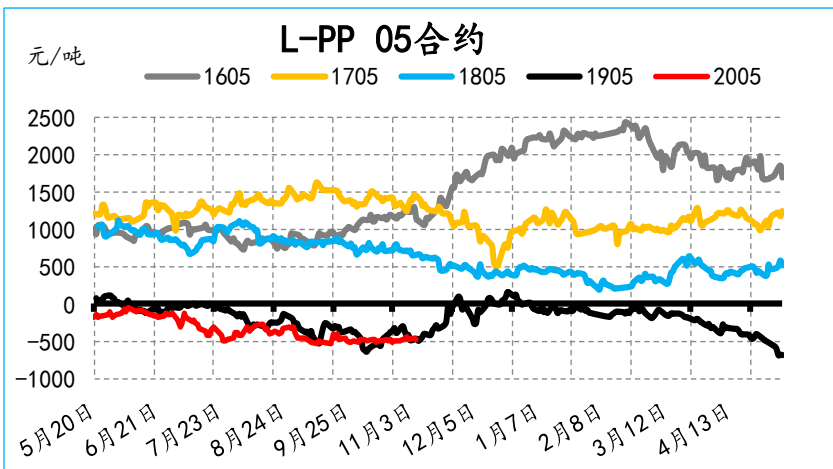
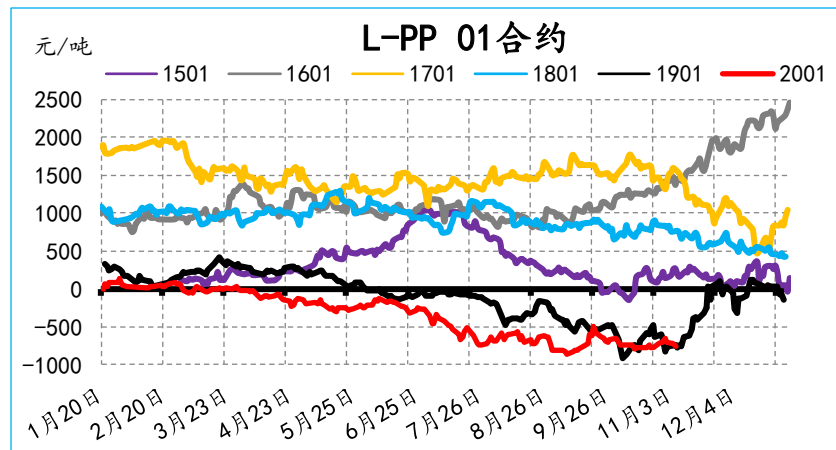
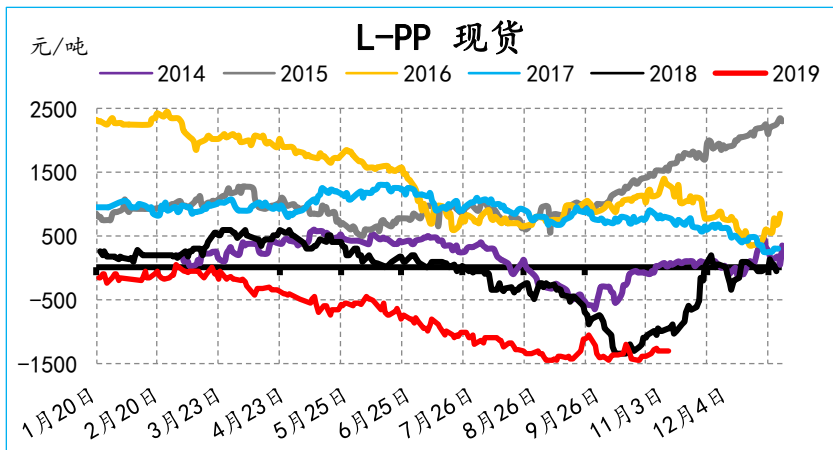


跨品种：塑料-PP

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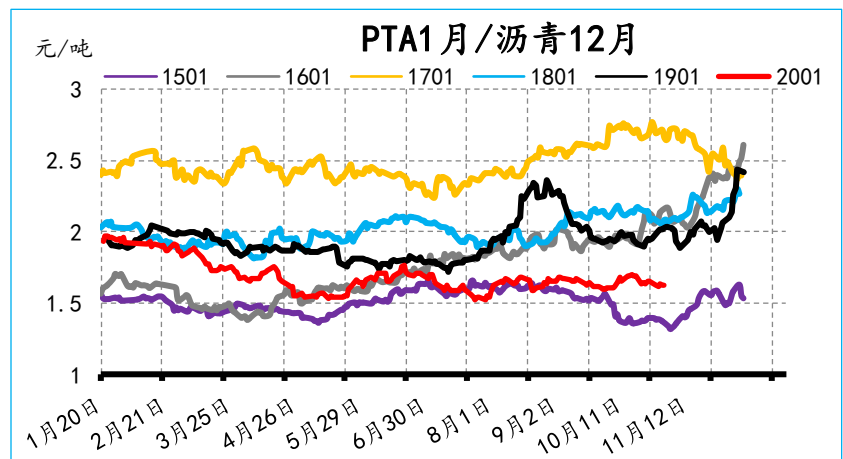
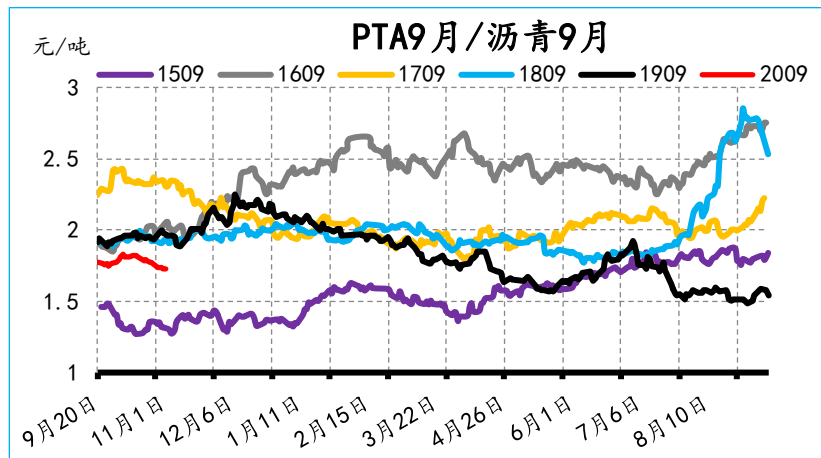
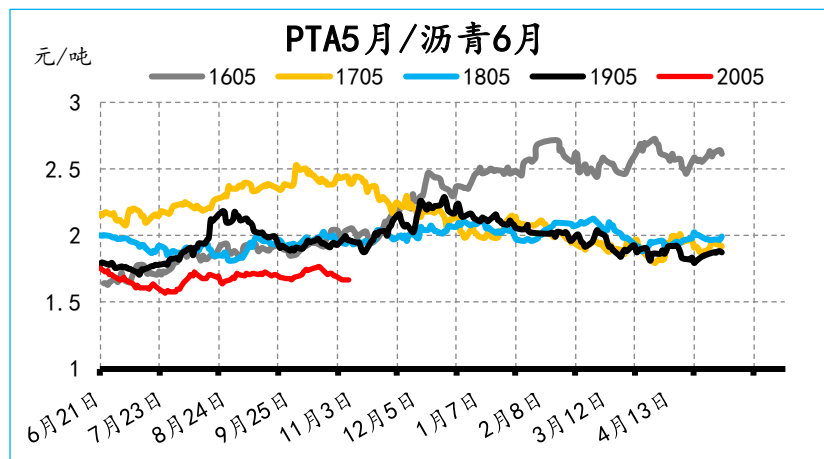
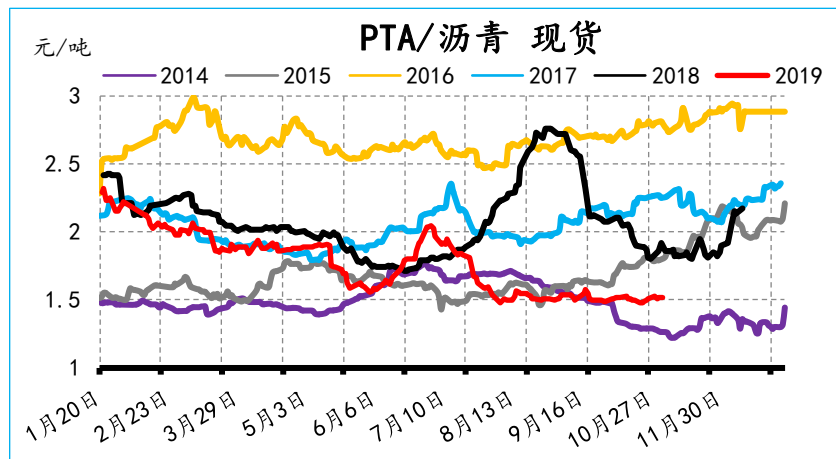


跨品种：PTA/沥青

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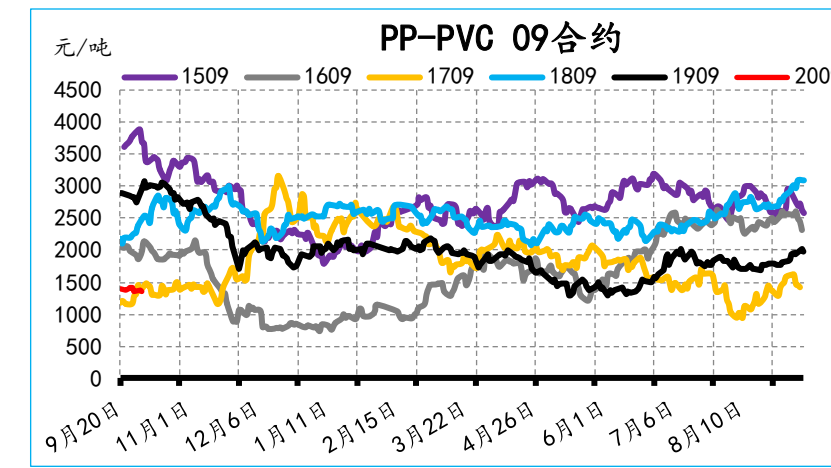
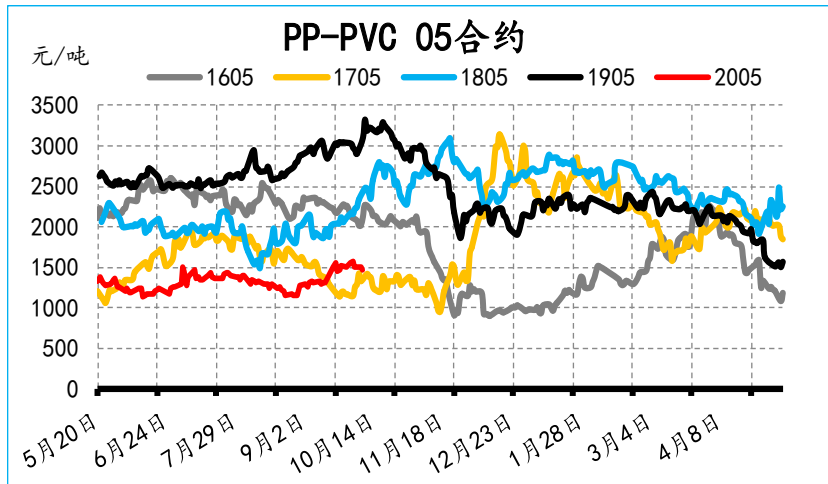
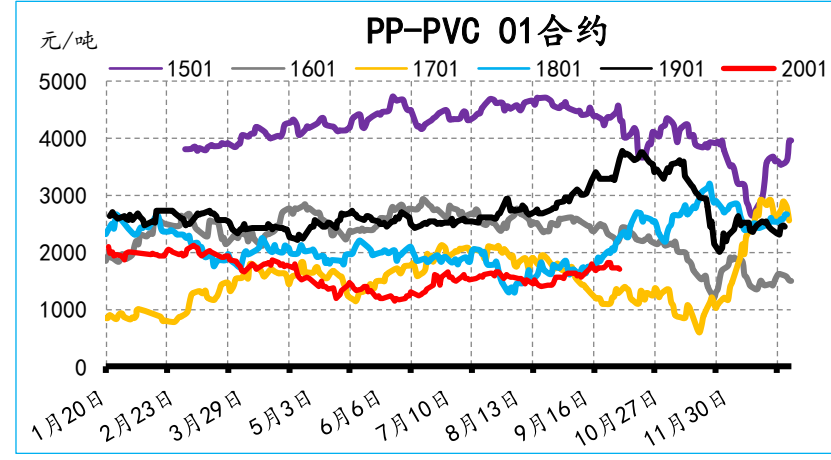
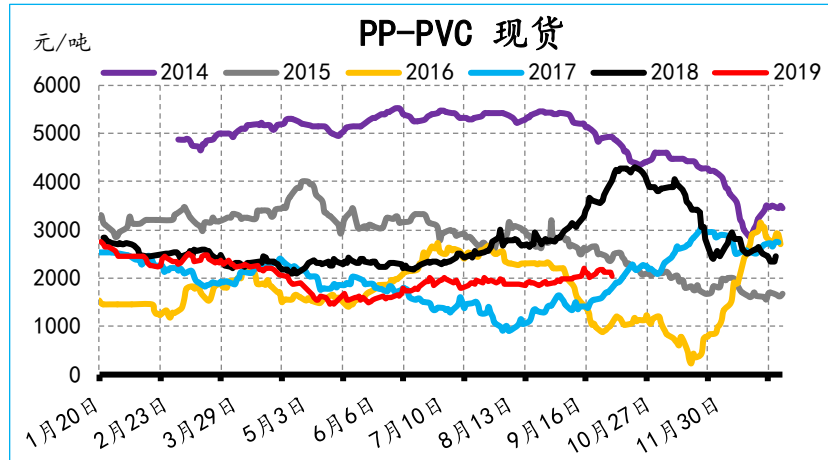


跨品种：PP-PVC

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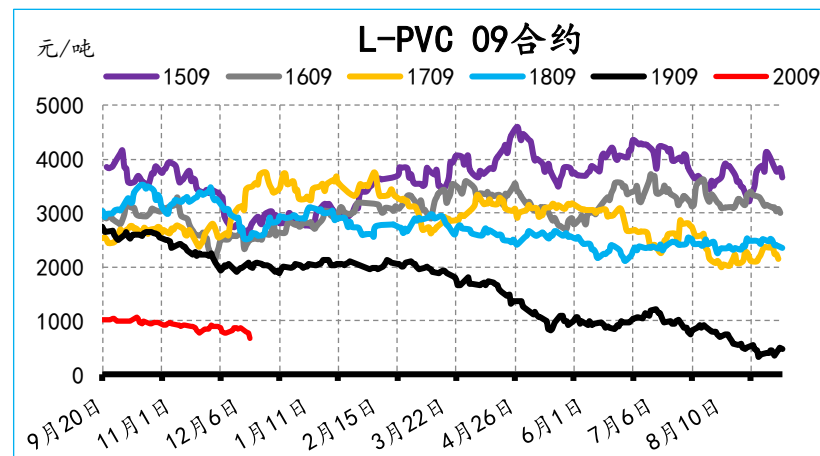
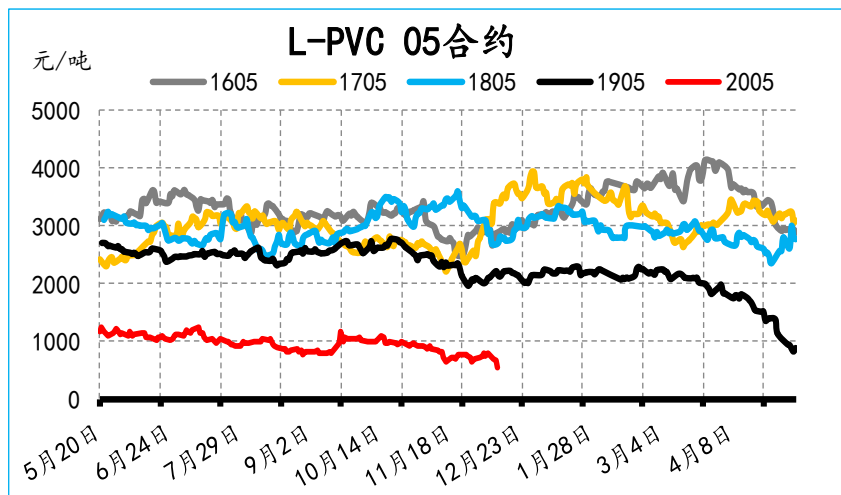
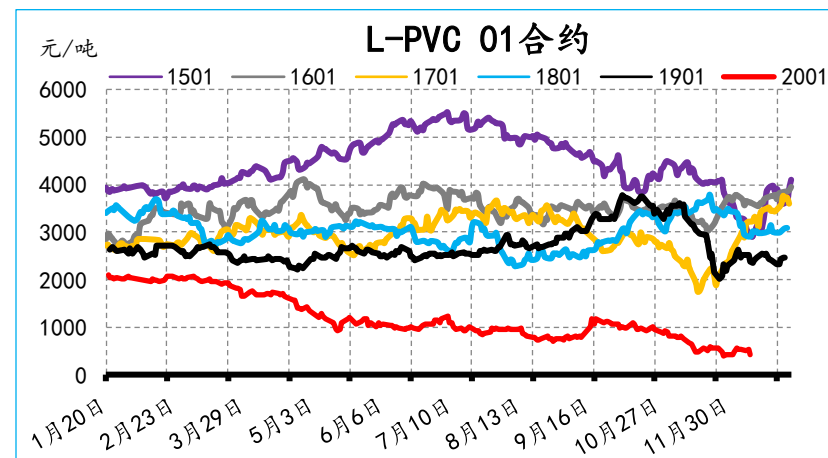
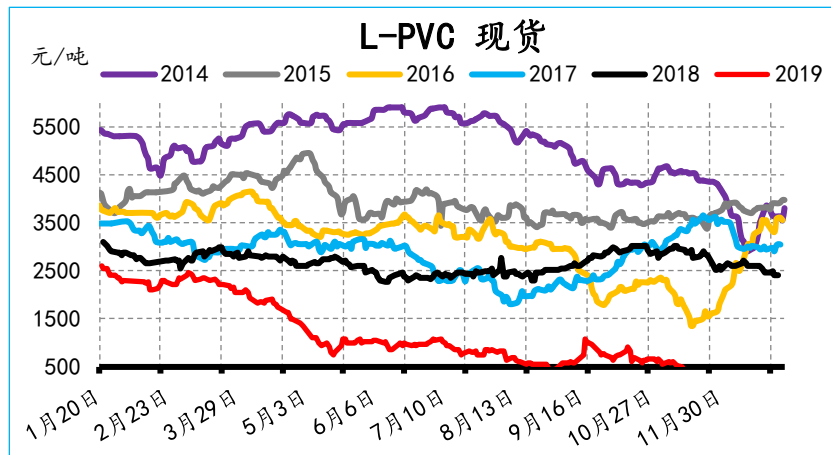


跨品种：塑料-PVC

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