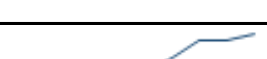
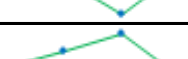


# 跨期数据跟踪

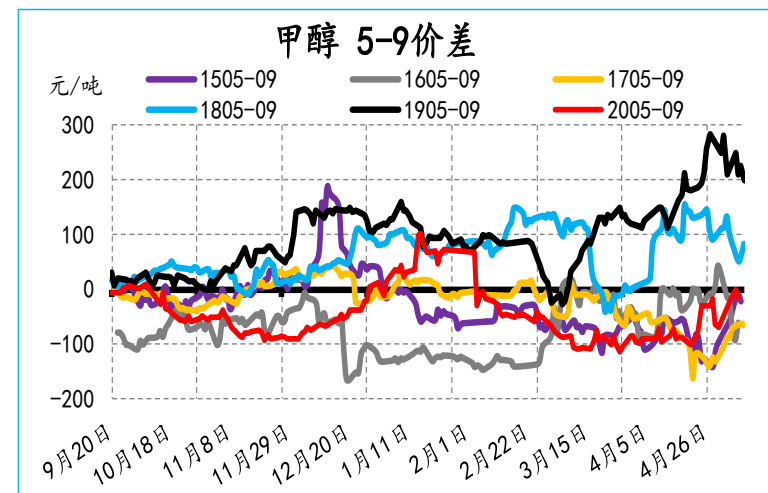
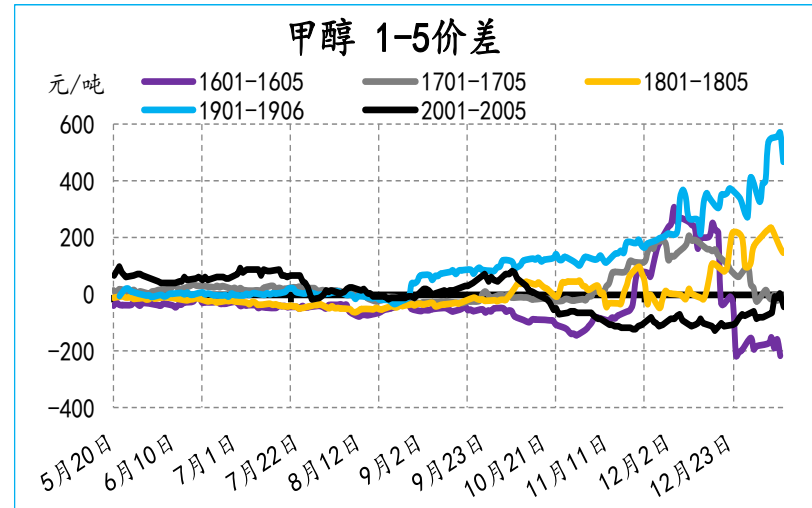
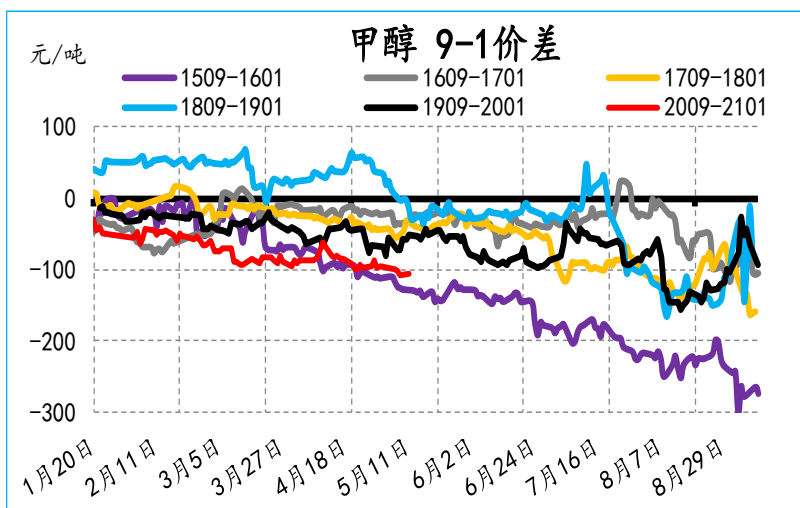
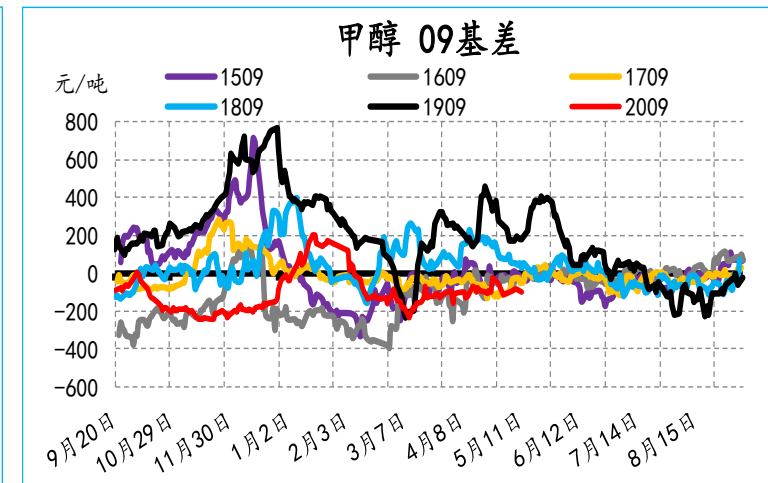
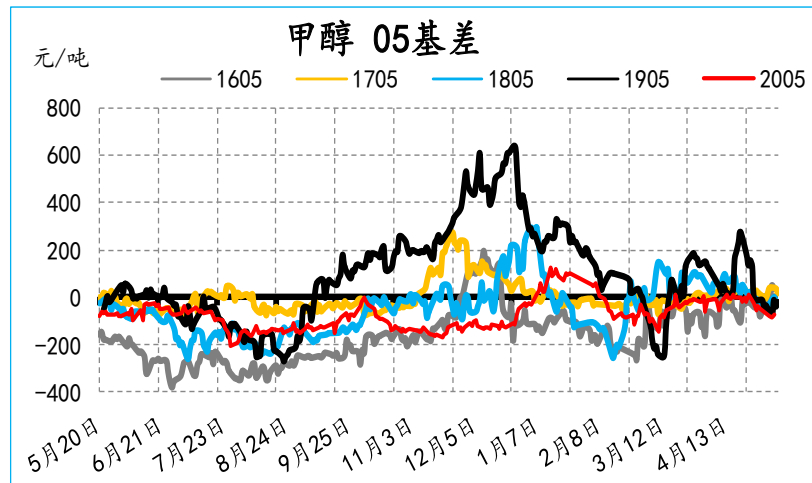
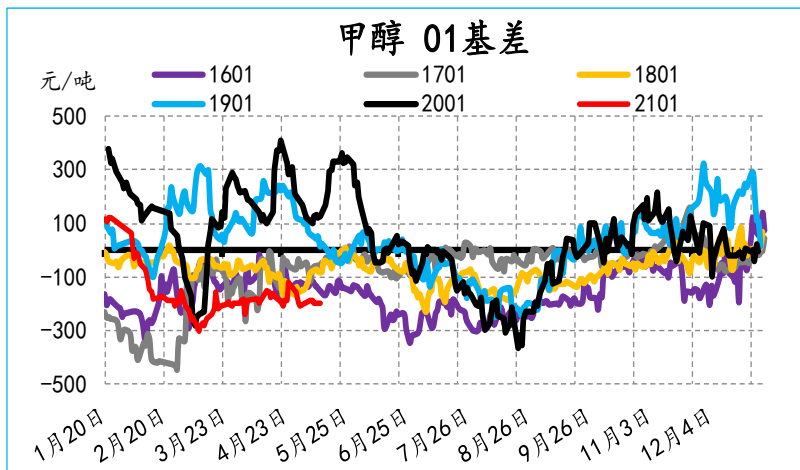
| 化工跨期套利跟踪                                                                                                   |          |                |               |              |                  |             |                                                                                       |    |
|------------------------------------------------------------------------------------------------------------|----------|----------------|---------------|--------------|------------------|-------------|---------------------------------------------------------------------------------------|----|
| <br>信达期货<br>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<br>4月8日   | 10日前<br>4月22日 | 5日前<br>4月29日 | 昨日<br>5月8日       | 今日<br>5月11日 | 近一个月走势图                                                                               | 建议 |
| 跨期                                                                                                         | MA9-MA1  |                | -99           | -98          | -109             | -105        |    |    |
|                                                                                                            | MA5-MA9  | -88            | -88           | -64          | -17              | -33         |    |    |
|                                                                                                            | TA9-TA1  |                | -150          | -162         | -150             | -142        |    |    |
|                                                                                                            | TA5-TA9  | -120           | -100          | -106         | -112             | -108        |    |    |
|                                                                                                            | L9-L1    |                | 0             | -40          | 0                | -5          |    |    |
|                                                                                                            | L5-L9    | 90             | 80            | 110          | 20               | 110         |    |    |
|                                                                                                            | PP9-PP1  |                | 123           | 136          | 175              | 127         |    |    |
|                                                                                                            | PP5-PP9  | 286            | 384           | 485          | 608              | 463         |    |    |
|                                                                                                            | V9-V1    |                | -5            | 40           | 70               | 70          |   |    |
|                                                                                                            | V5-V9    | 10             | 55            | -15          | -30              | 15          |  |    |
|                                                                                                            | BU9-BU12 | -108           | -144          | -112         | -104             | -100        |  |    |
|                                                                                                            | BU6-BU9  | -114           | -140          | -168         | -164             | -160        |  |    |
|                                                                                                            | RU9-RU1  |                | -1425         | -1420        | -1420            | -1390       |  |    |
|                                                                                                            | RU5-RU9  | -275           | -295          | -290         | -305             | -305        |  |    |

# 基差数据跟踪

| 2020年05月11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               | 7300 | -150.00 |  | 512.00  | 84.00  |  | 7.5%  |  |
| PE               | 6300 | -50.00  |  | 60.00   | 70.00  |  | 1.0%  |  |
| PVC              | 5730 | 80.00   |  | -15.00  | 125.00 |  | -0.3% |  |
| EG               | 3470 | -15.00  |  | -140.00 | 40.00  |  | -3.9% |  |
| PTA              | 3300 | -25.00  |  | -188.00 | -9.00  |  | -5.4% |  |
| 甲醇               | 1655 | -20.00  |  | -96.00  | -10.00 |  | -5.5% |  |

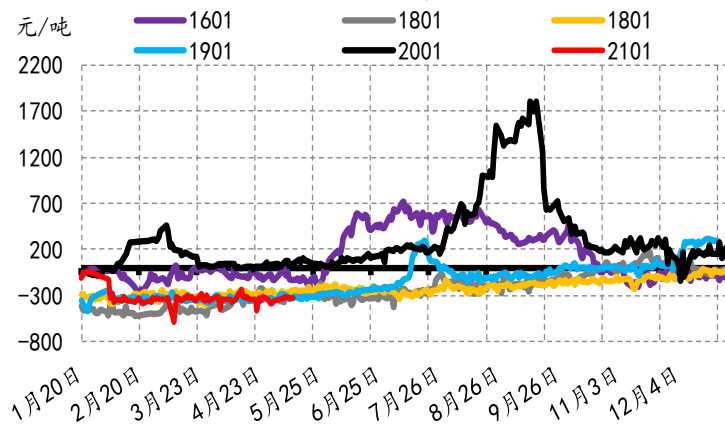
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；  
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；  
注3：主力合约为9月。

# 套利跟踪：甲醇

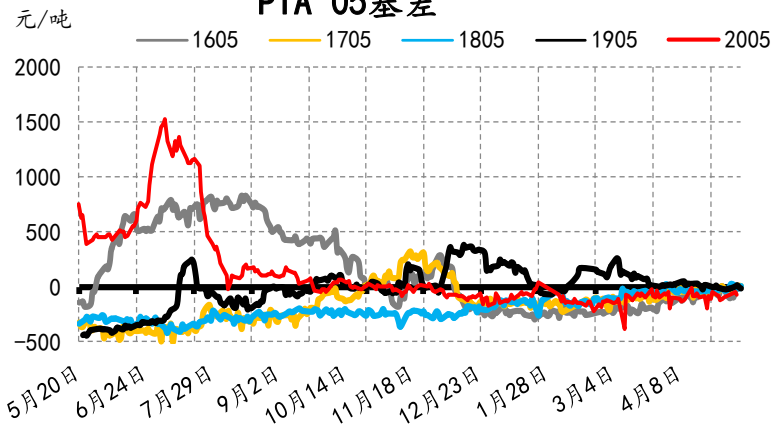


# 套利跟踪：PTA

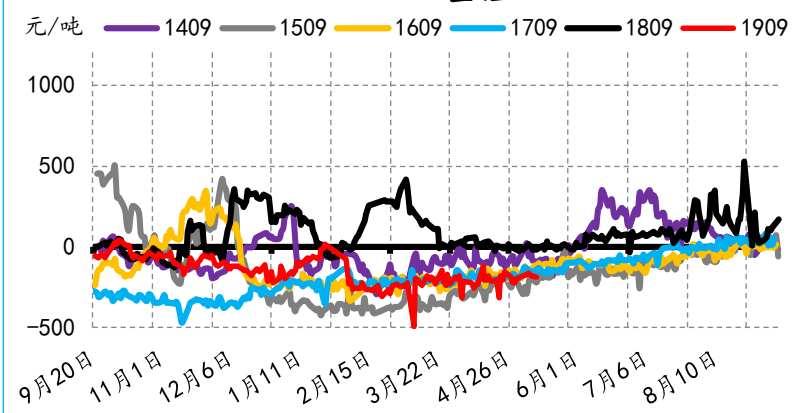
## PTA 01基差



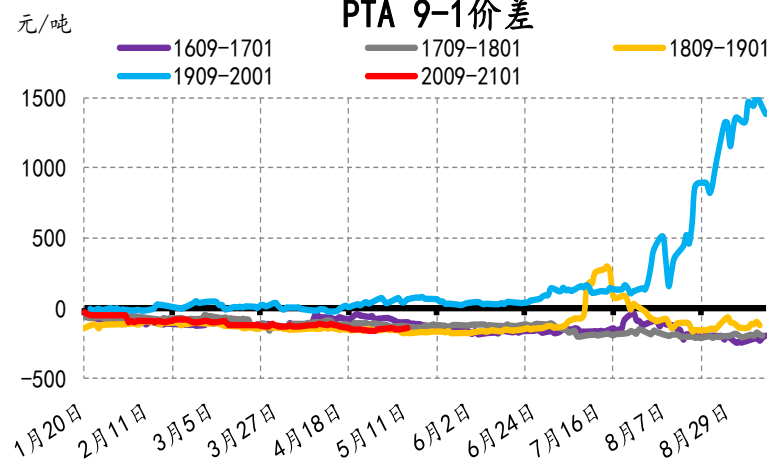
## PTA 05基差



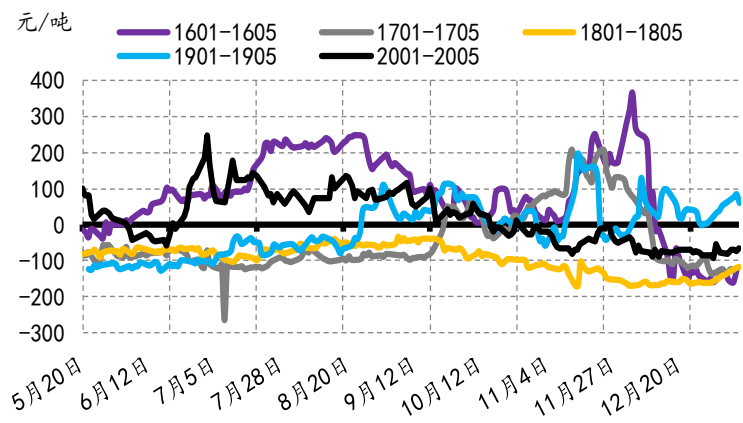
## PTA 09基差



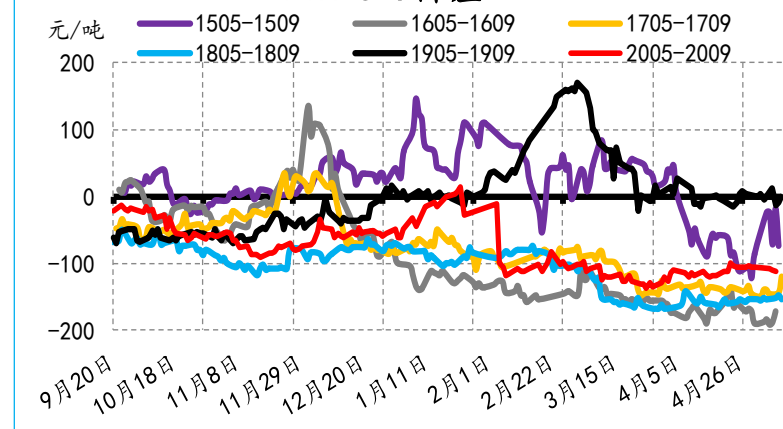
## PTA 9-1价差



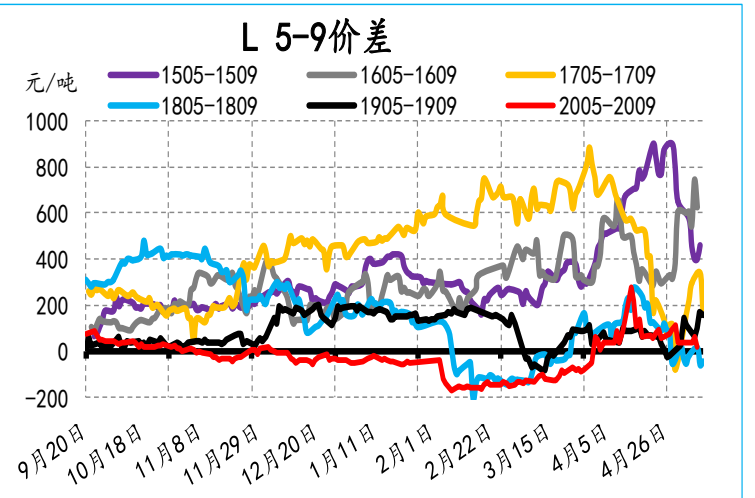
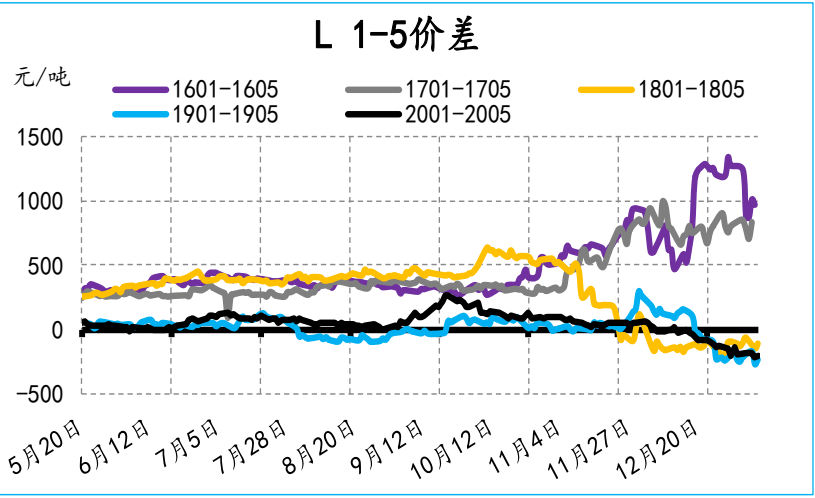
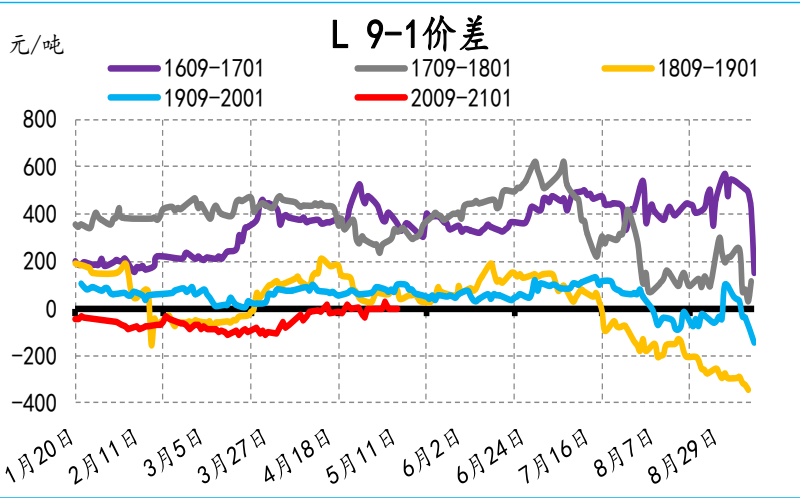
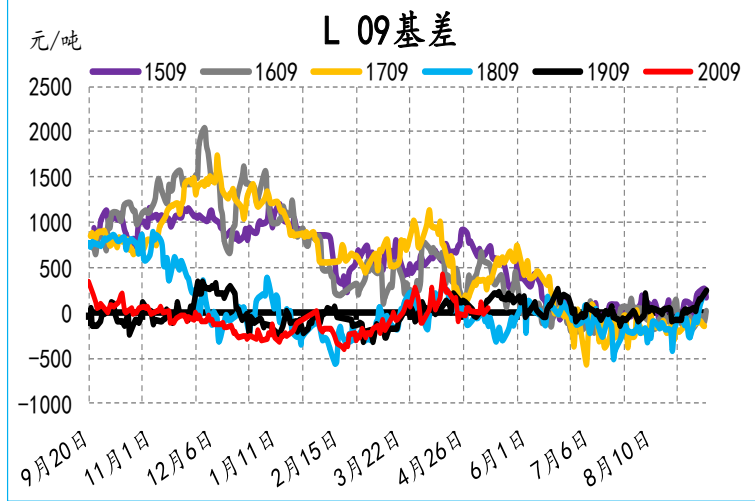
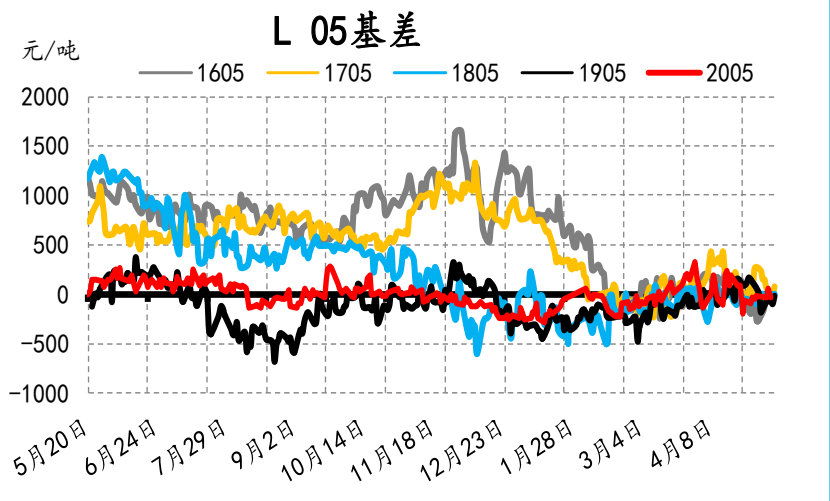
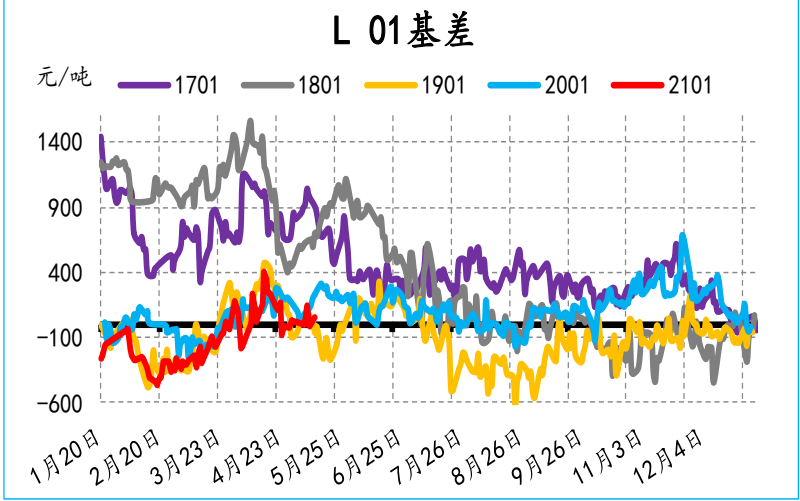
## PTA 1-5价差



## PTA 5-9价差

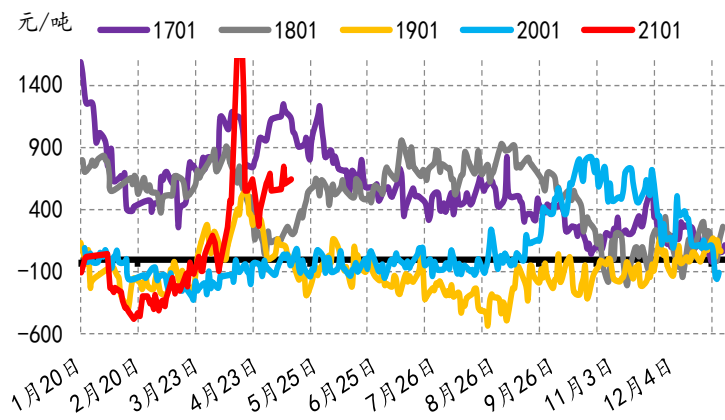


# 套利跟踪：PE

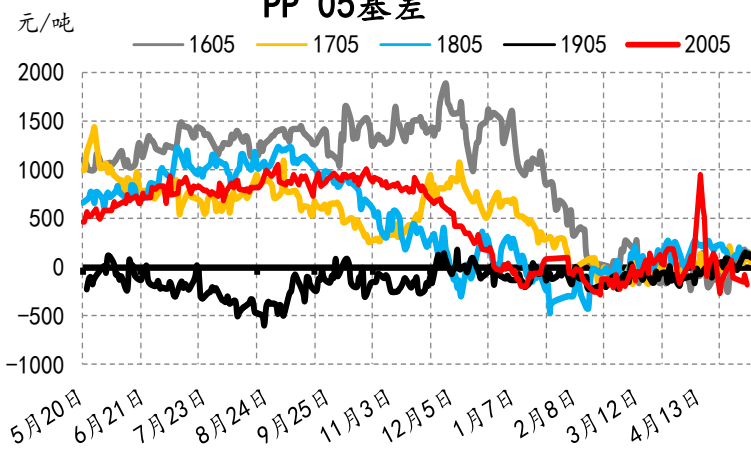


# 套利跟踪：PP

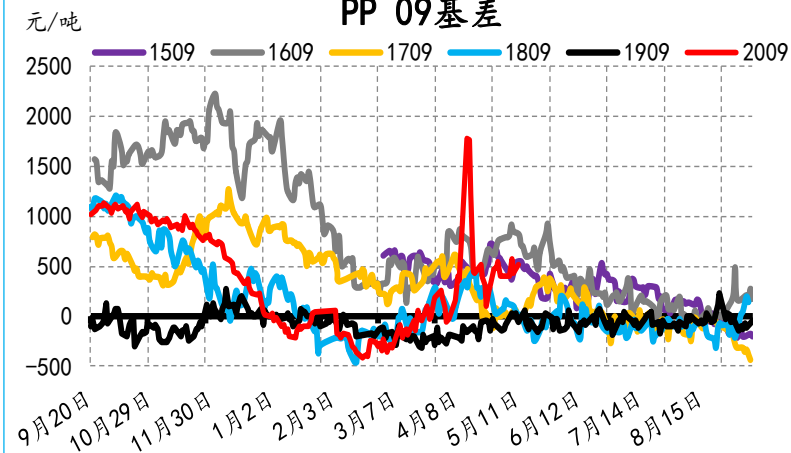
## PP 01基差



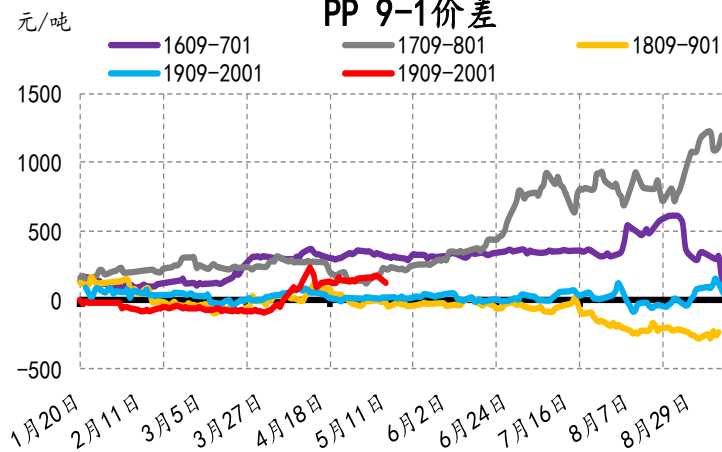
## PP 05基差



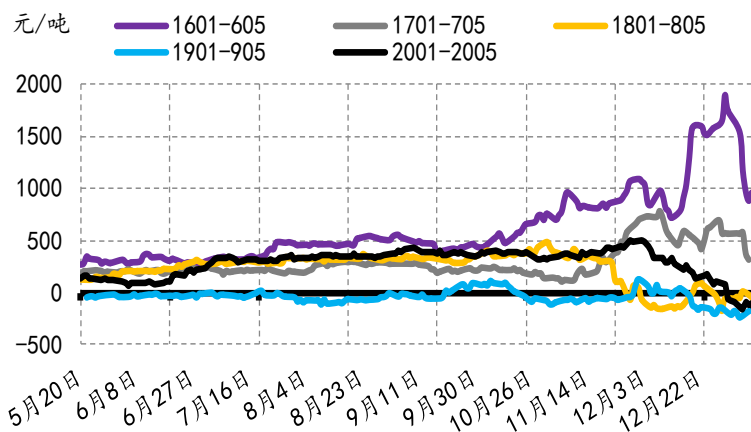
## PP 09基差



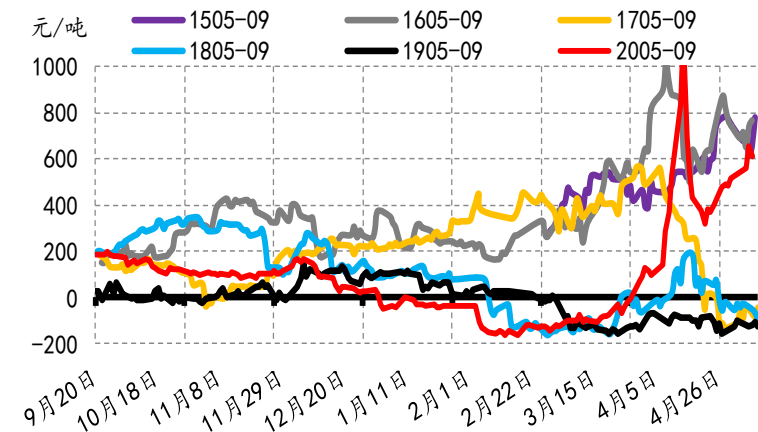
## PP 9-1价差



## PP 1-5价差



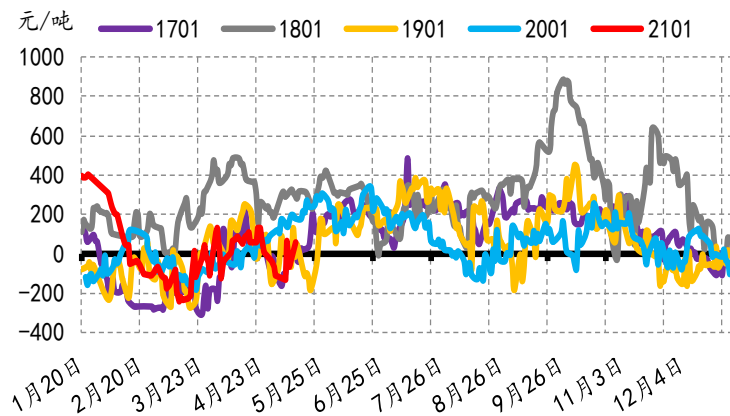
## PP 5-9价差



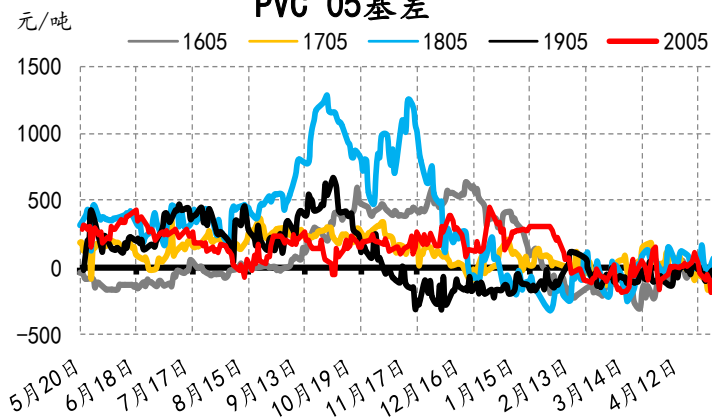


# 套利跟踪: PVC

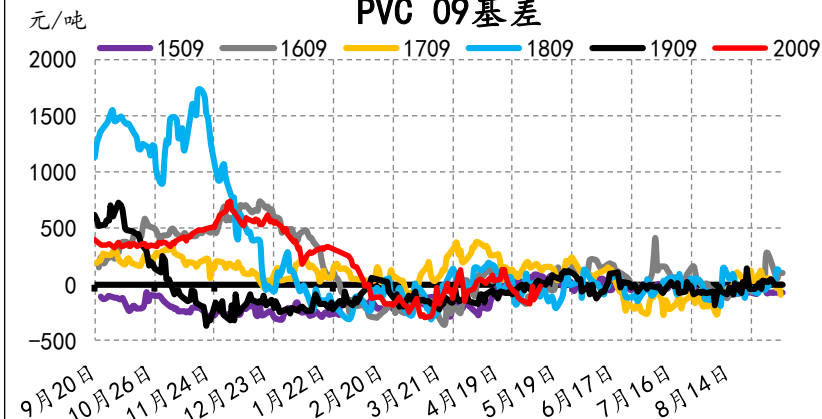
## PVC 01基差



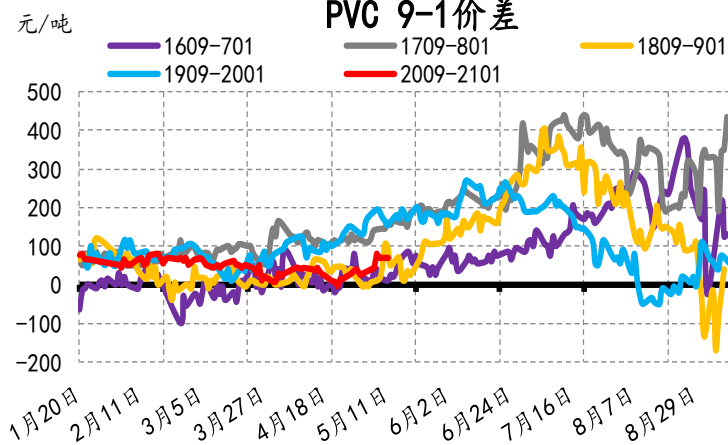
## PVC 05基差



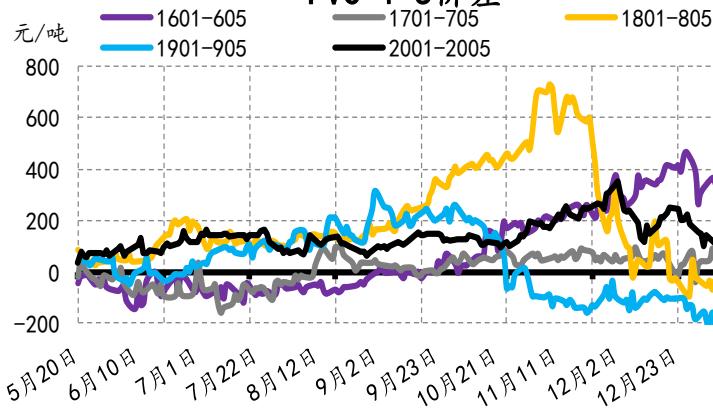
## PVC 09基差



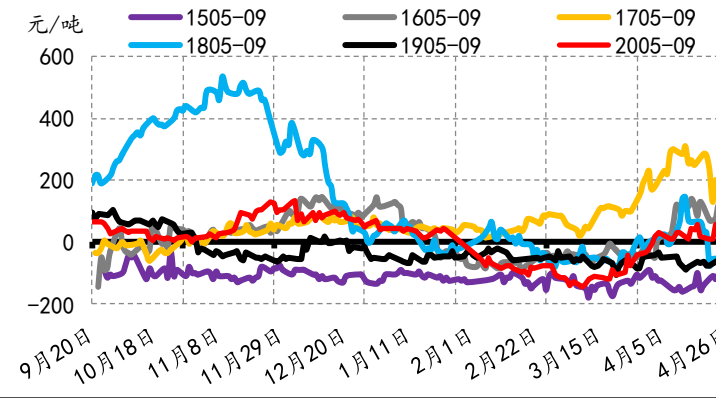
## PVC 9-1价差



## PVC 1-5价差



## PVC 5-9价差

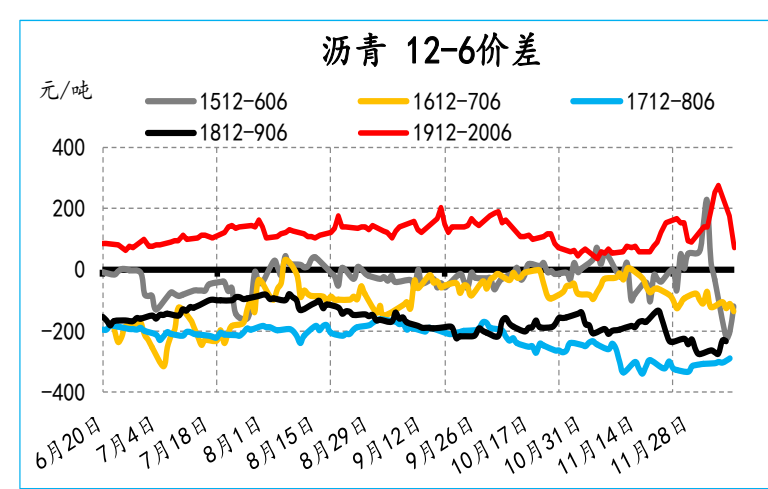
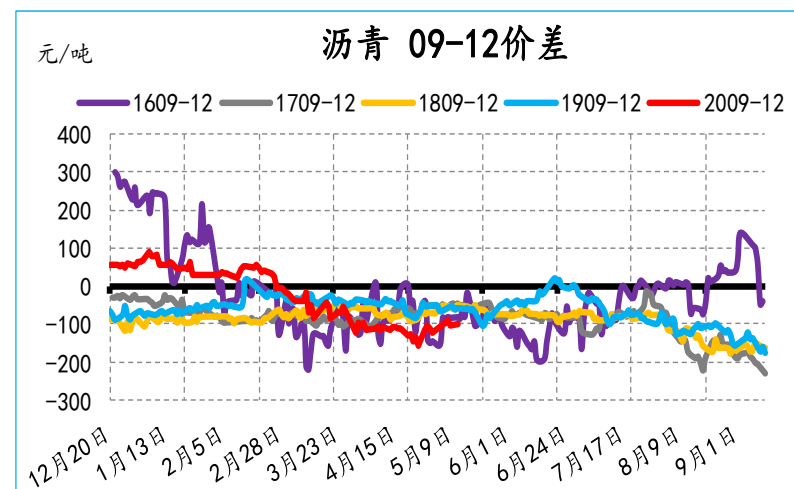
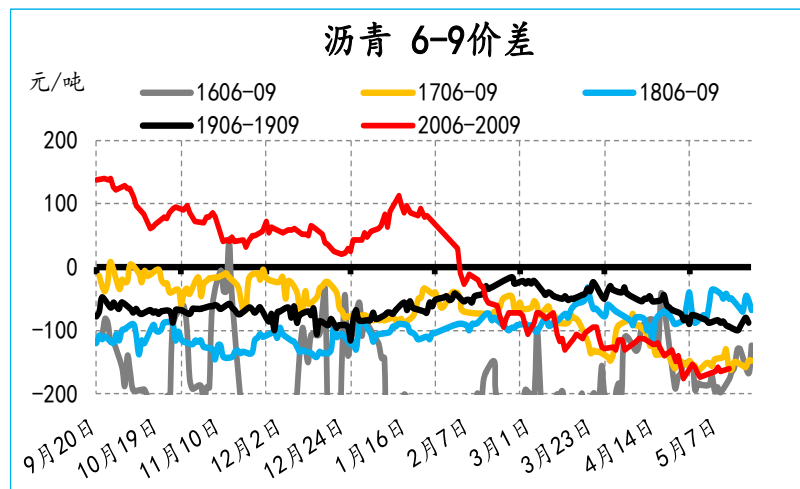
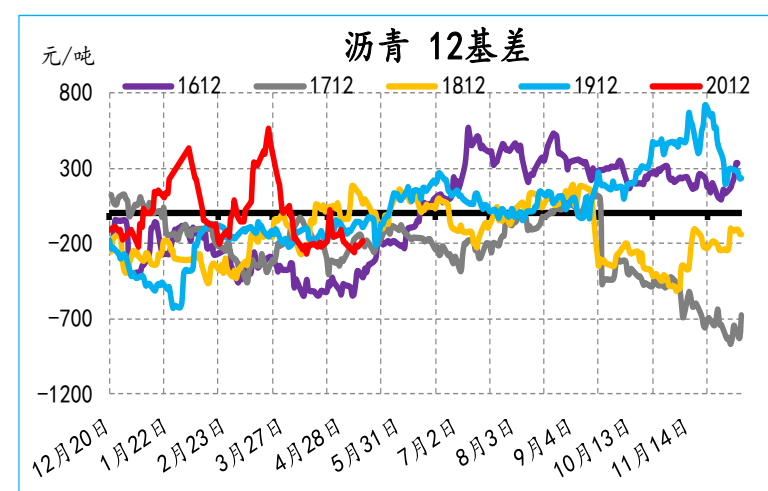
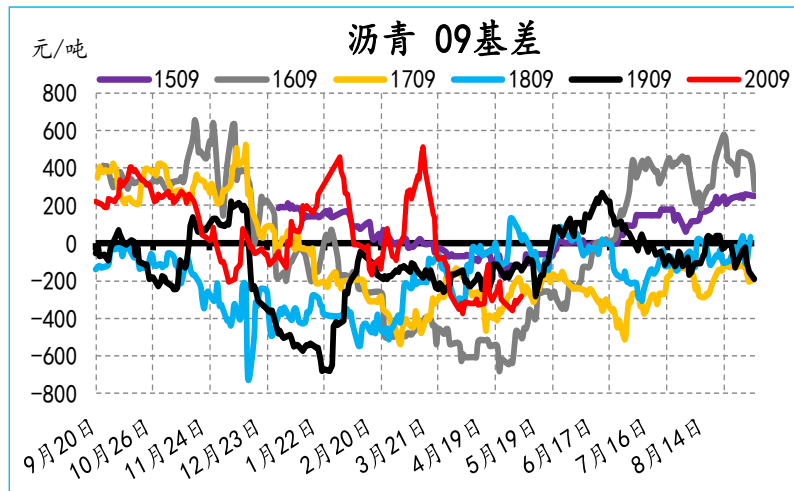
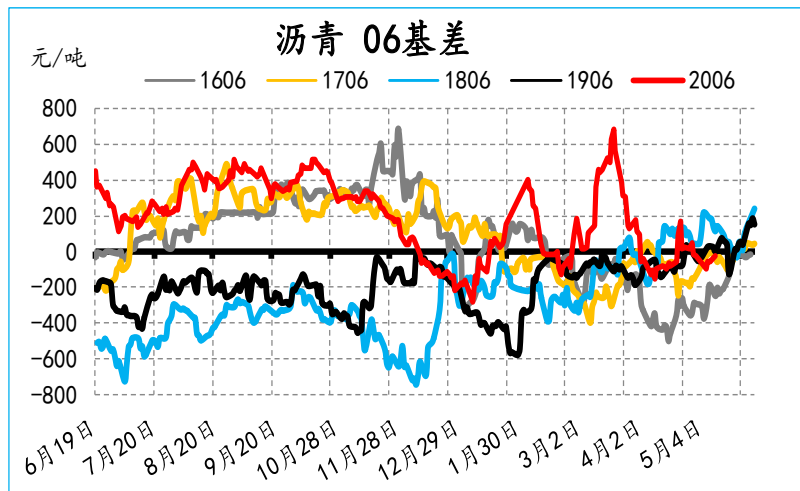


# 套利跟踪：沥青

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！

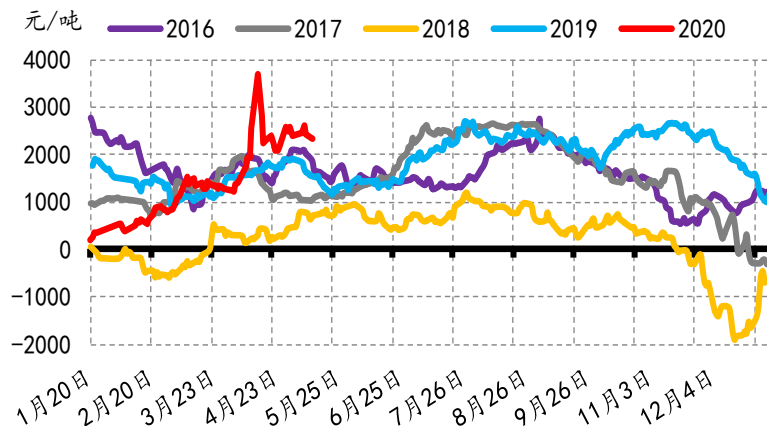
微信号：hanbb360



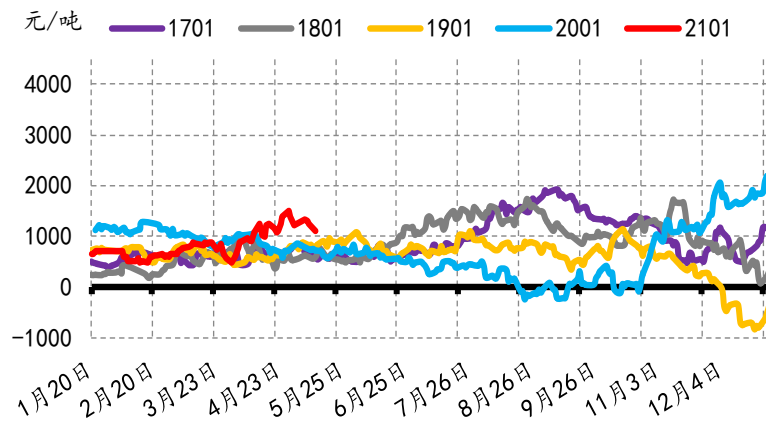


# 跨品种：PP-3MA

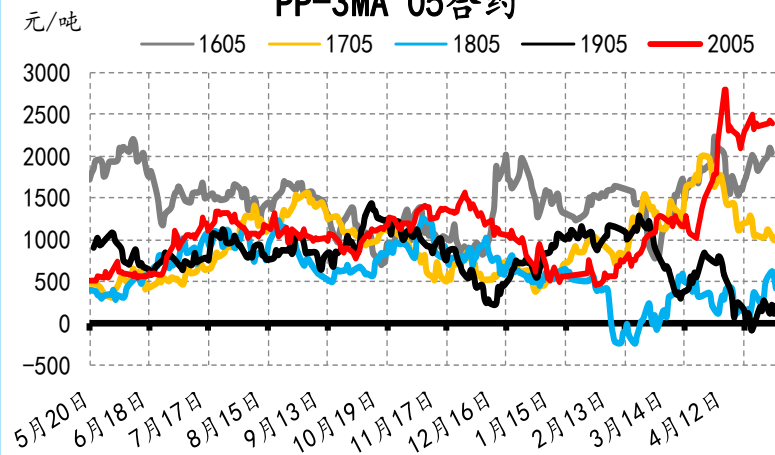
## PP-3MA 现货



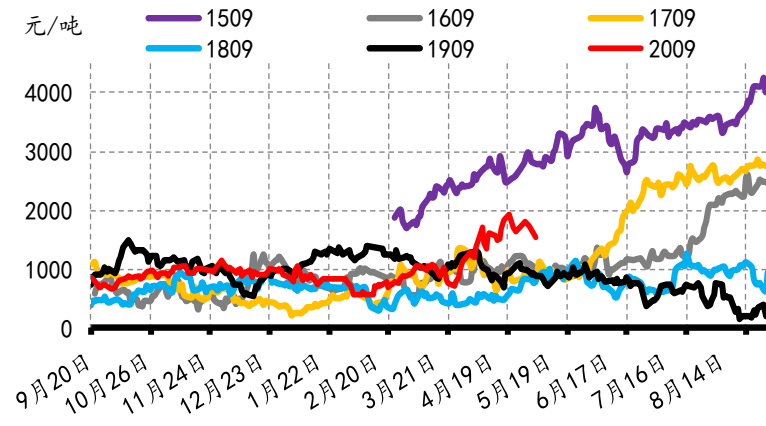
## PP-3MA 01合约



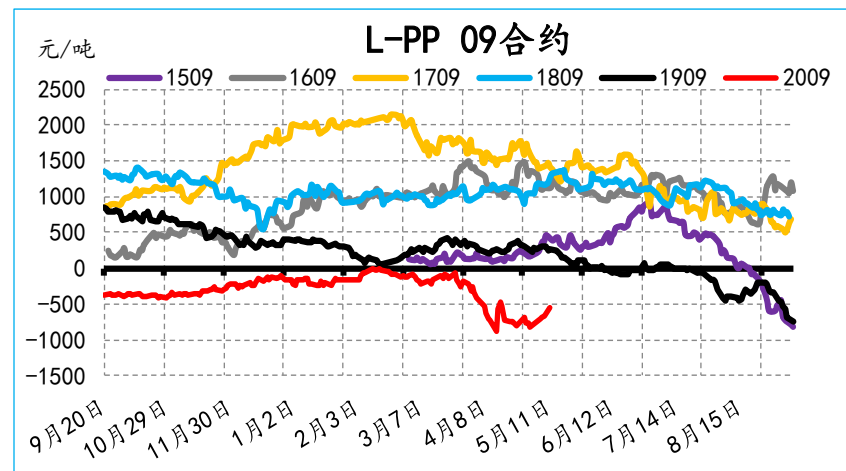
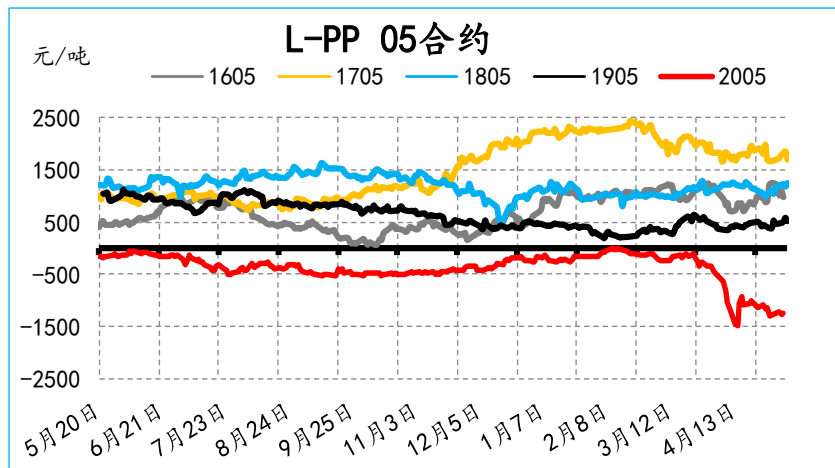
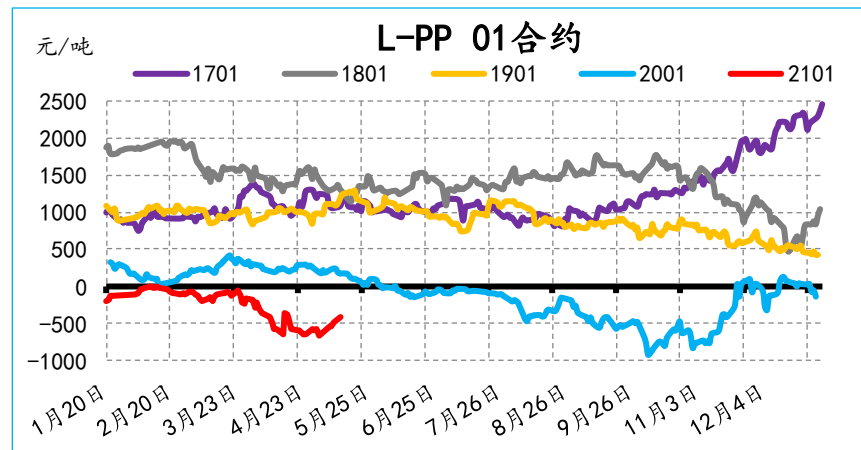
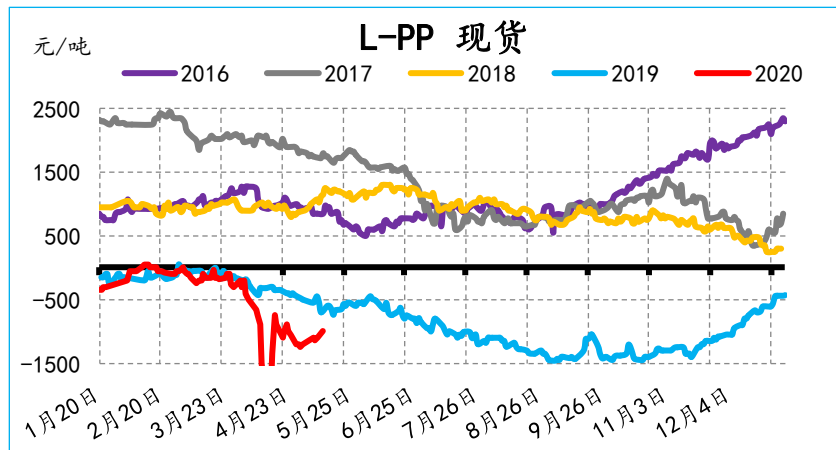
## PP-3MA 05合约



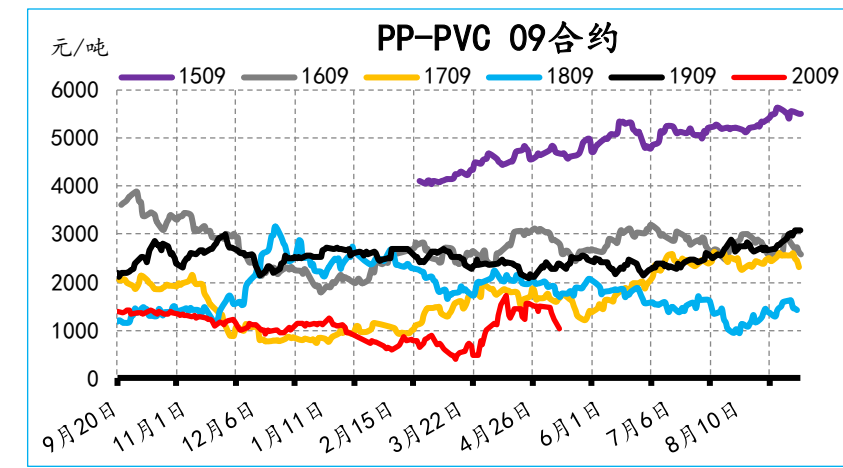
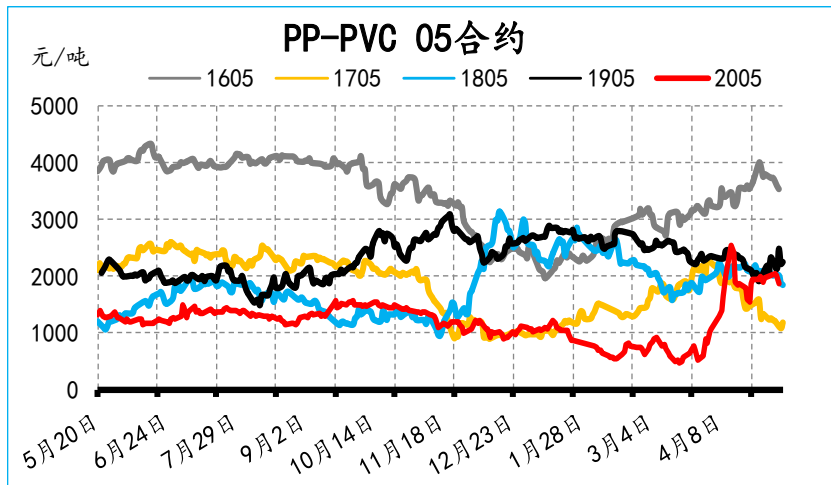
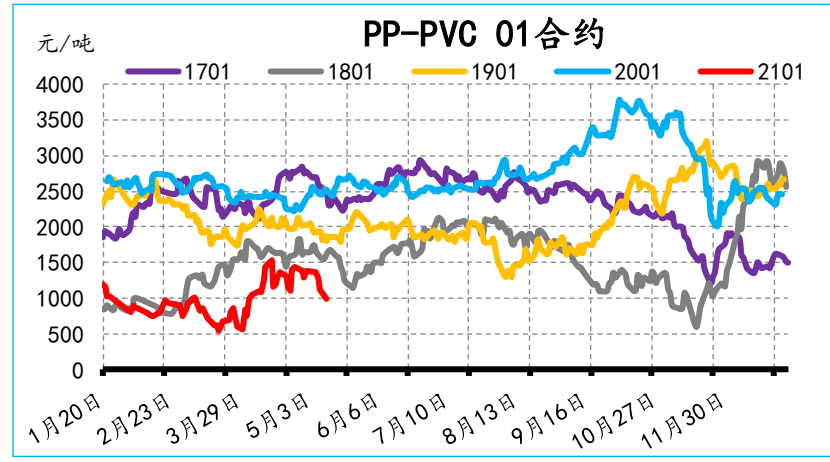
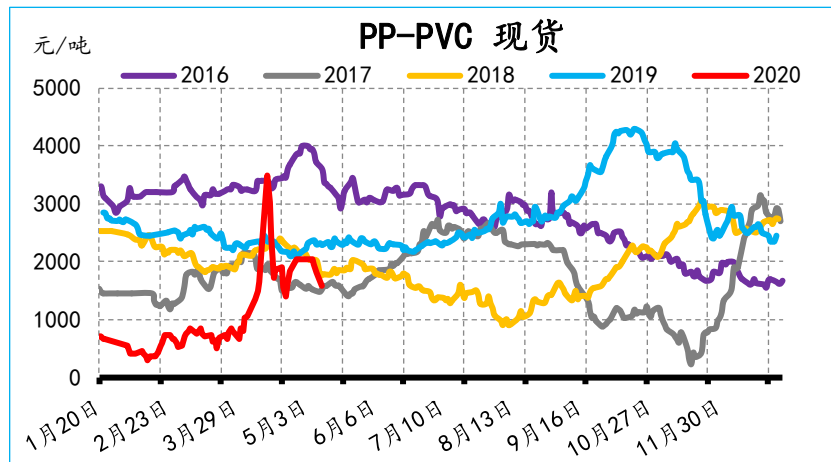
## PP-3MA 09合约



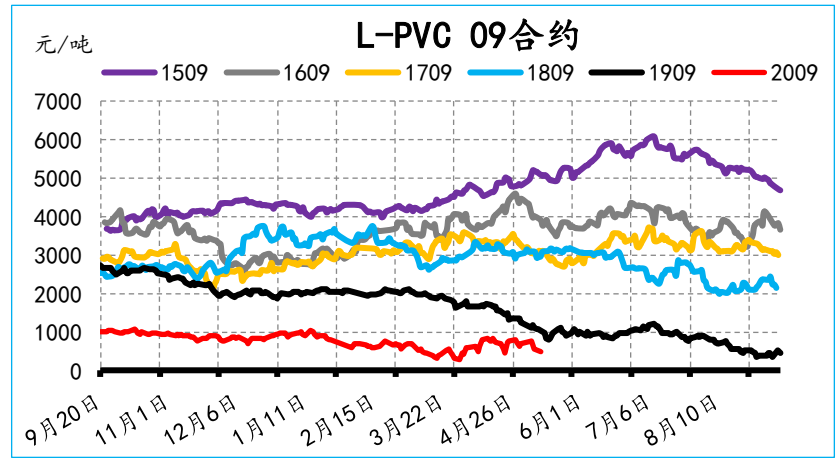
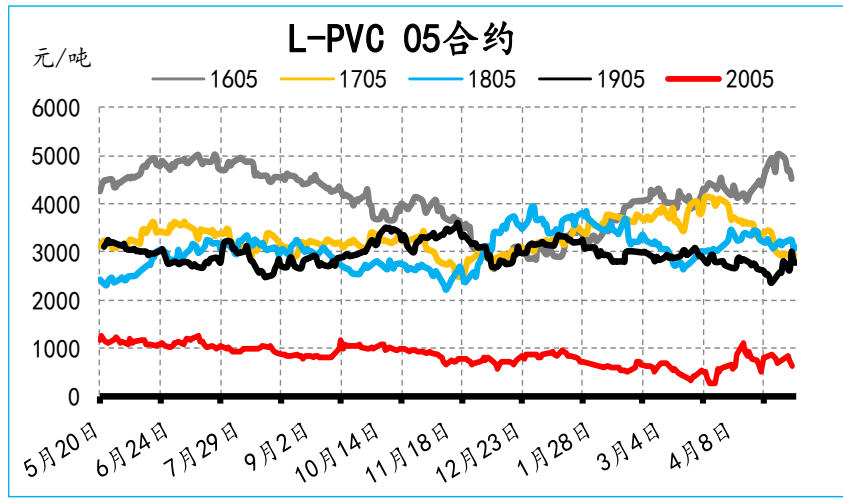
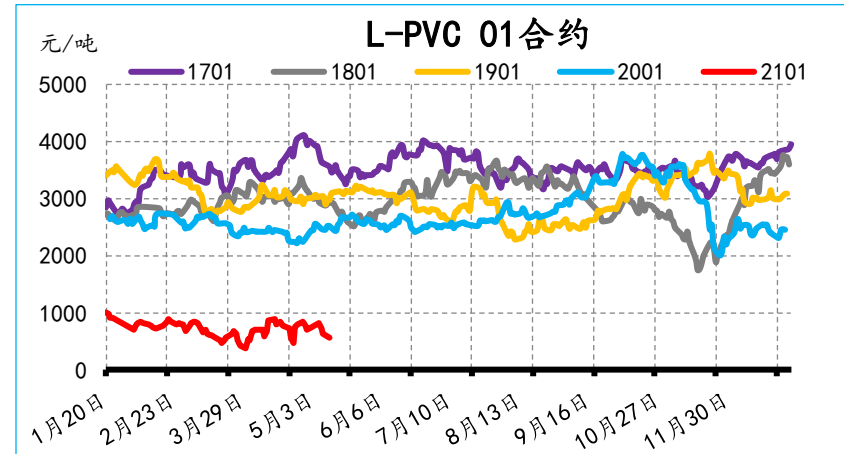
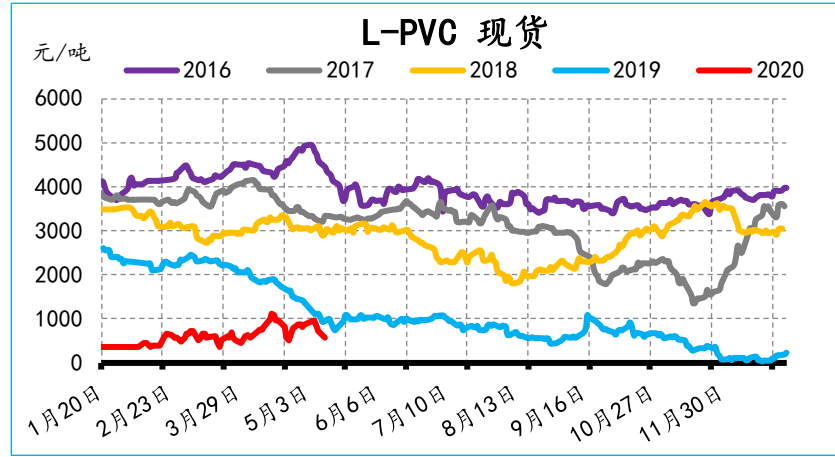
# 跨品种：塑料-PP



# 跨品种：PP-PVC



# 跨品种：塑料-PVC



# 重要声明

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