

# 跨期数据跟踪

## 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






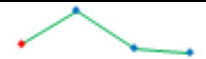

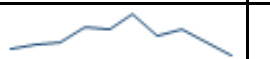



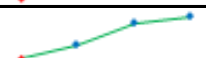


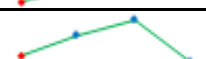


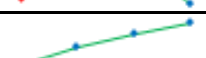
投资咨询号：Z0012670

从业资格号：F3047762

电话：0571-28132638

策略组合	20日前	10日前	5日前	昨日	今日	近一个月走势图	建议	
	4月17日	5月6日	5月13日	5月19日	5月20日			
跨期	MA9-MA1		-100	-112	-134	-135		
	MA5-MA9	-89	-12	-45	9	183		
	TA9-TA1		-148	-150	-132	-120		
	TA5-TA9	-118	-108	-106	-94	230		
	L9-L1		0	-10	-15	-5		
	L5-L9	60	40	70	-165	60		
	PP9-PP1		161	158	160	179		
	PP5-PP9	430	558	488	498	-215		
	V9-V1		45	40	80	75		
	V5-V9	20	-20	35	70	-85		
	BU9-BU12	-112	-98	-110	-118	-130		
	BU6-BU9	-140	-164	-164	-162	-164		
	RU9-RU1		-1400	-1395	-1375	-1370		
	RU5-RU9	-280	-340	-360	1565	1545		

# 基差数据跟踪

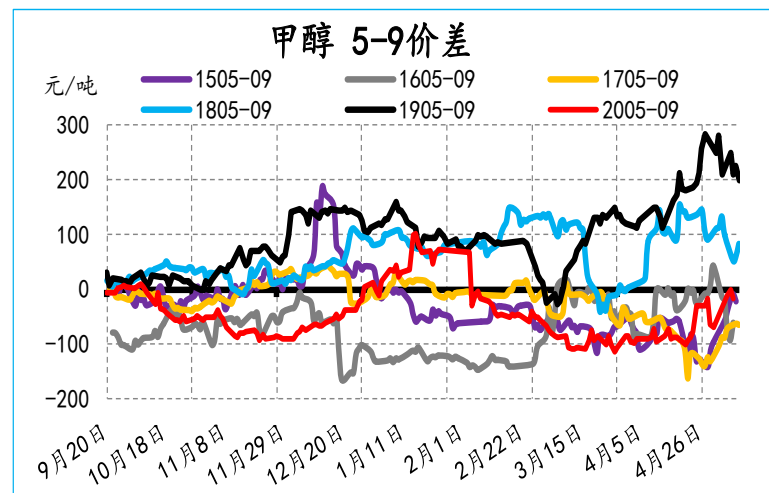
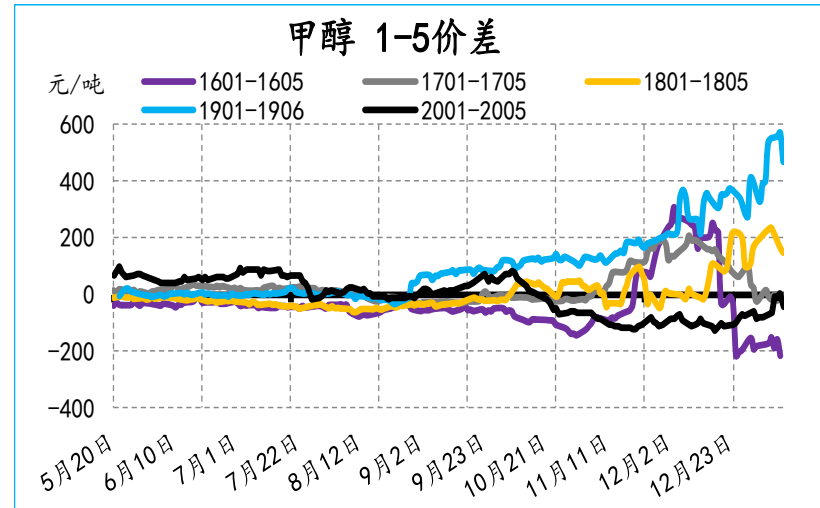
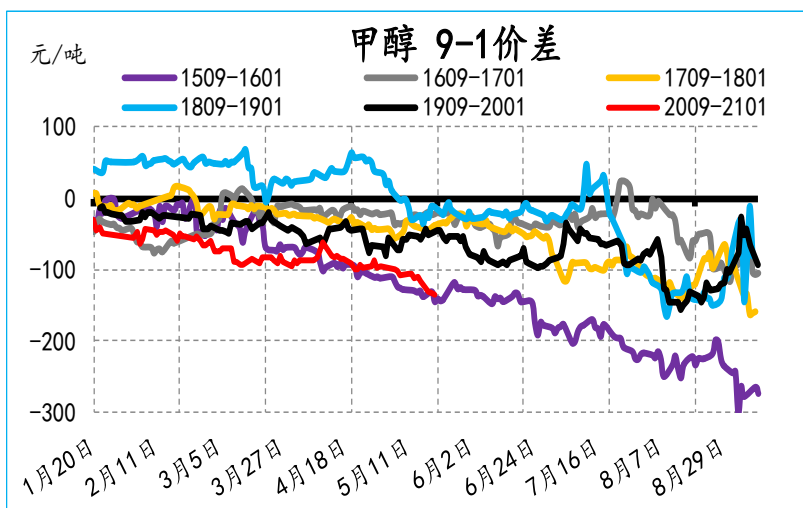
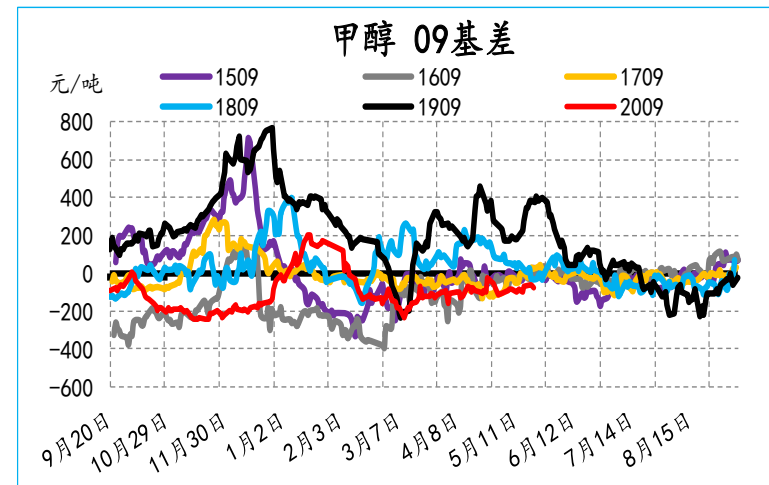
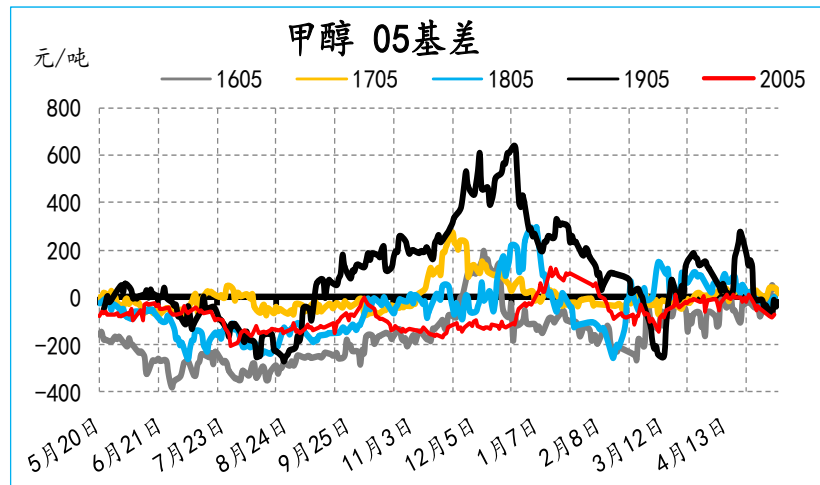
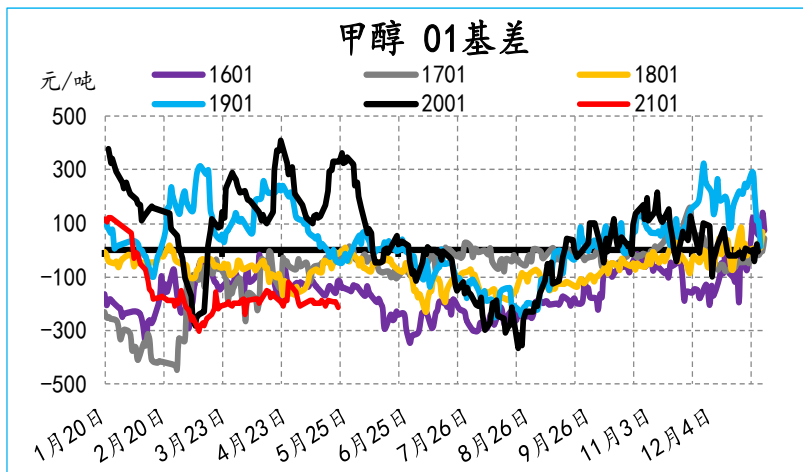
2020年05月20日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7450	-50.00		309.00	-209.00		4.3%	
PVC	5900	20.00		-65.00	-65.00		-1.1%	
PE	6400	-50.00		-90.00	-175.00		-1.4%	
甲醇	1665	20.00		-77.00	-18.00		-4.4%	
EG	3580	27.00		-166.00	-20.00		-4.4%	
PTA	3555	100.00		-173.00	-16.00		-4.6%	

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；

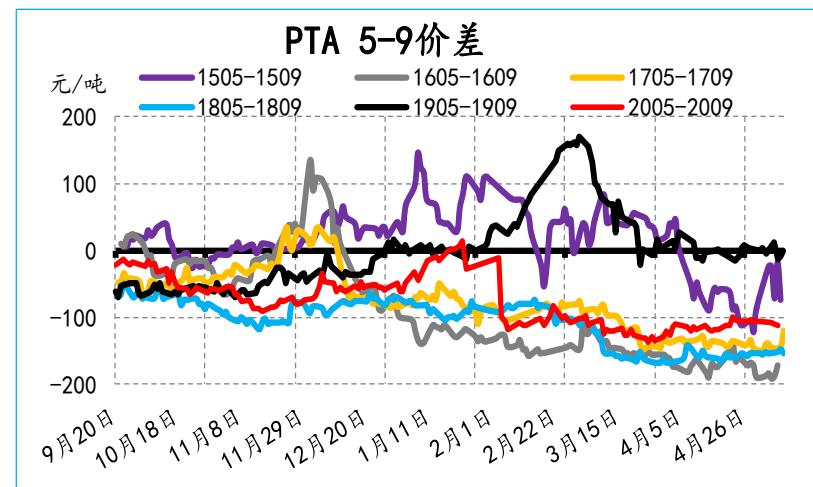
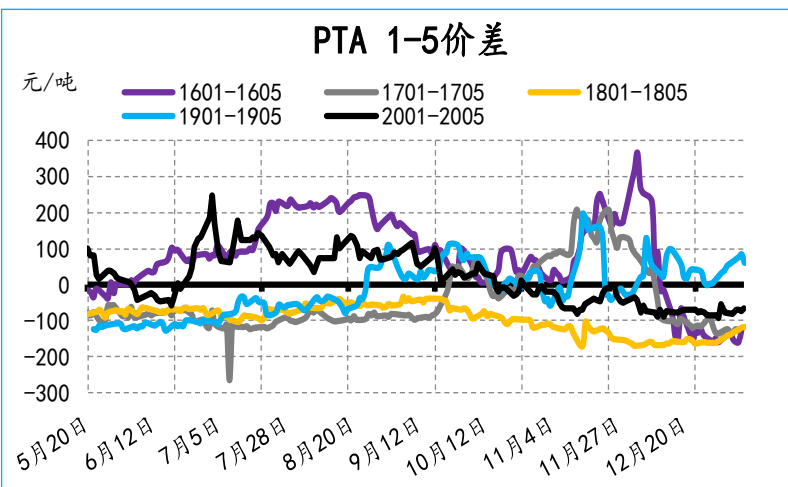
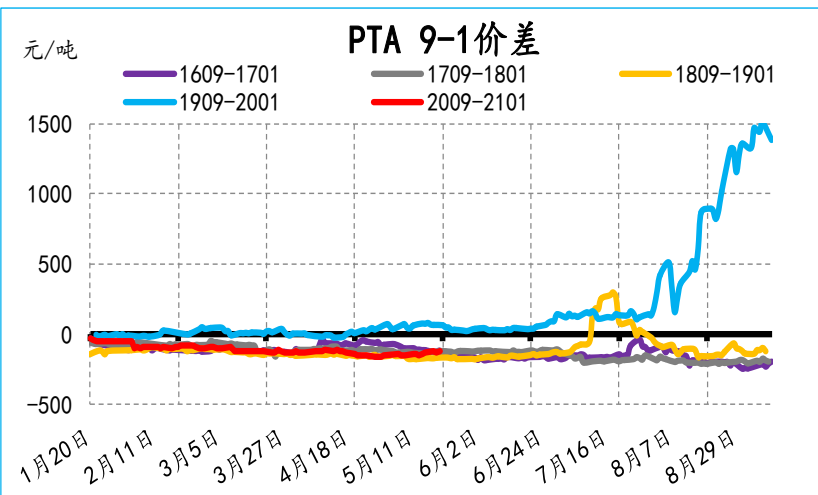
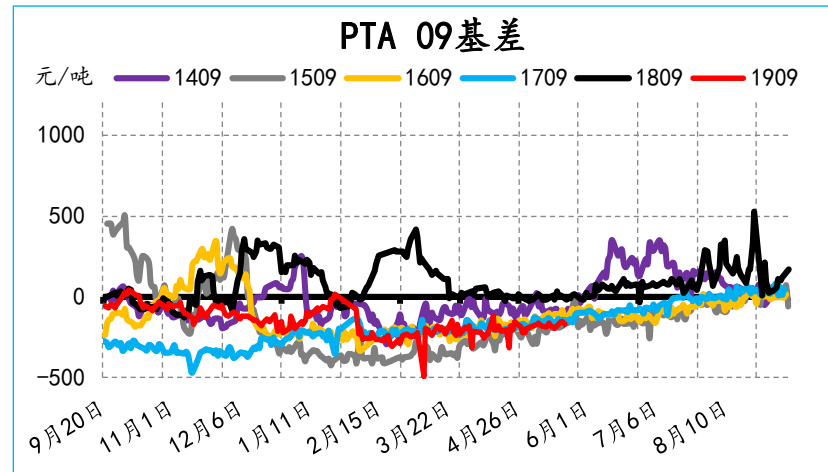
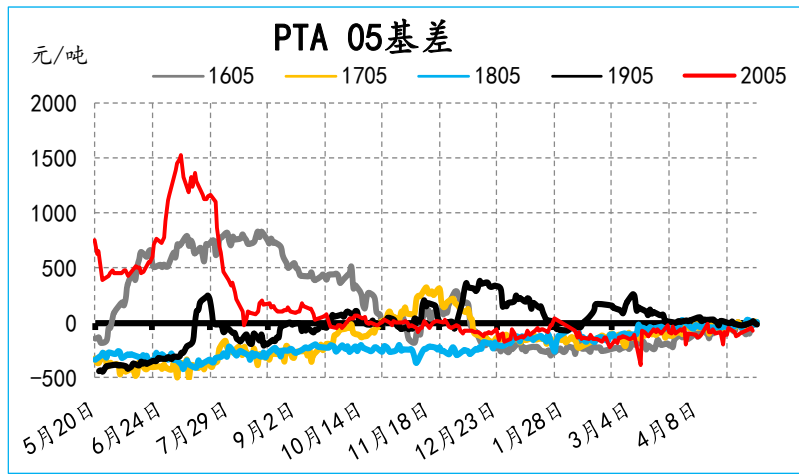
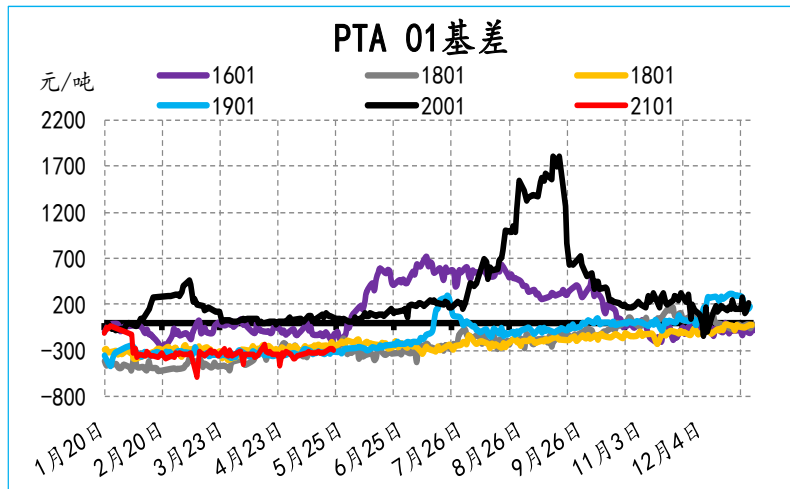
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；

注3：主力合约为9月。

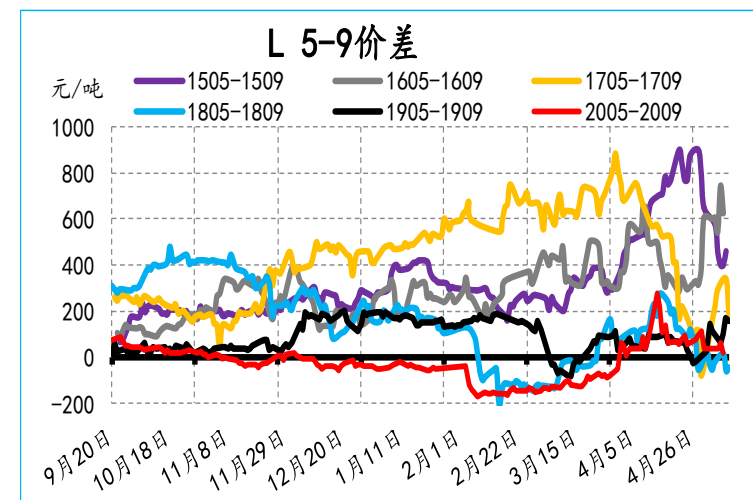
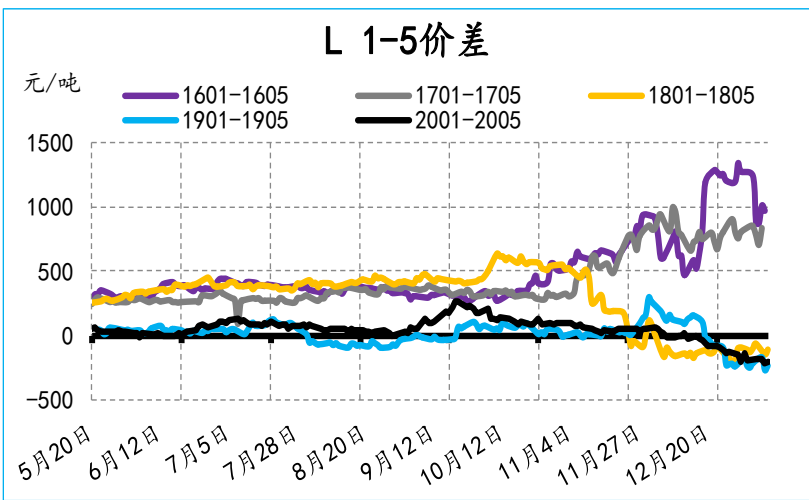
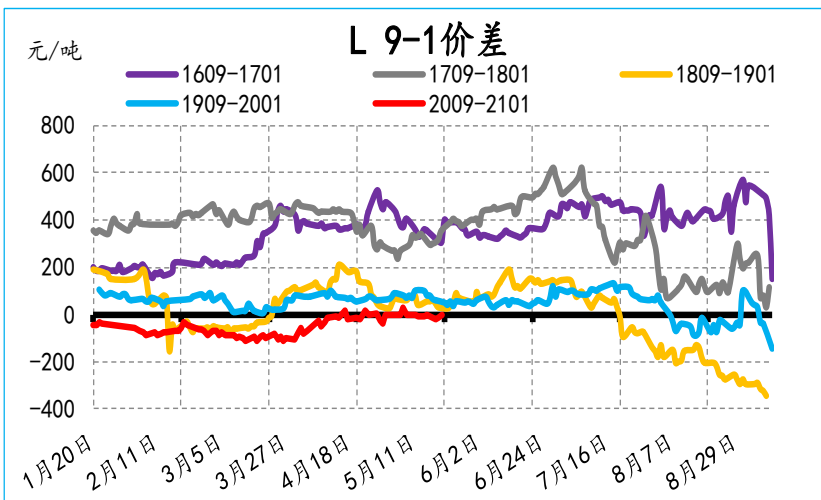
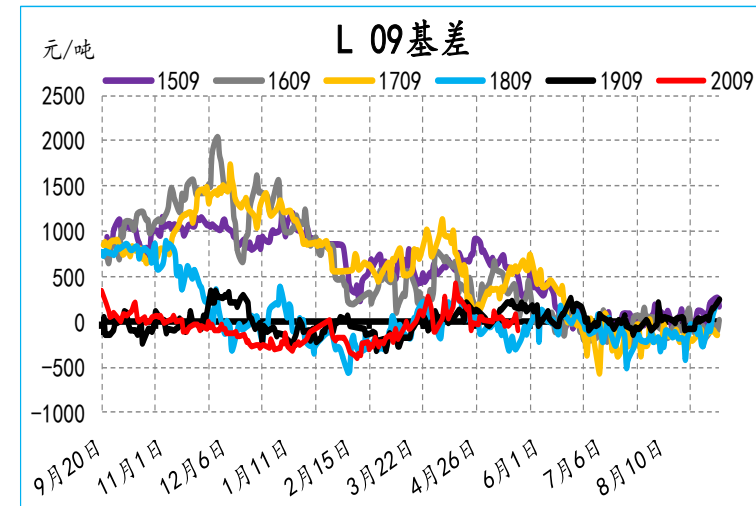
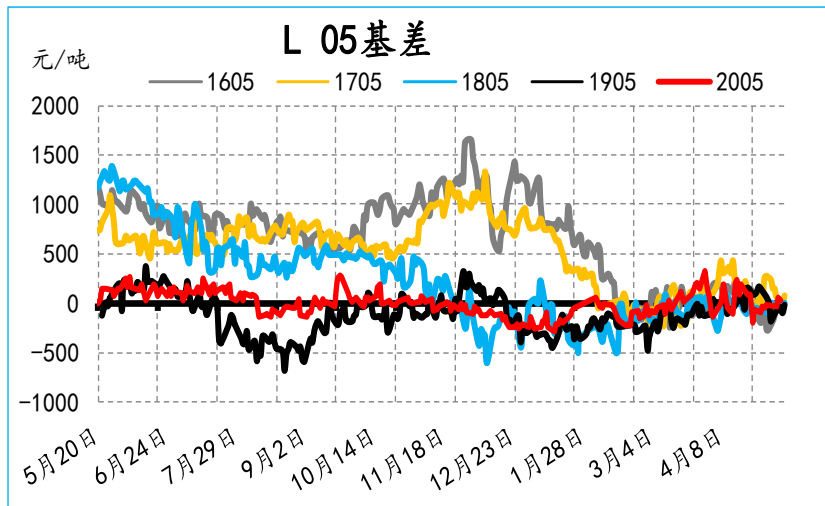
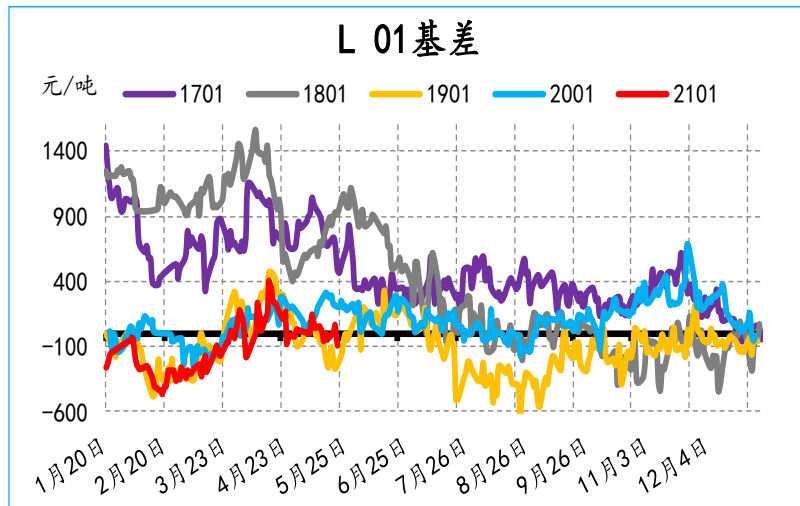
# 套利跟踪：甲醇



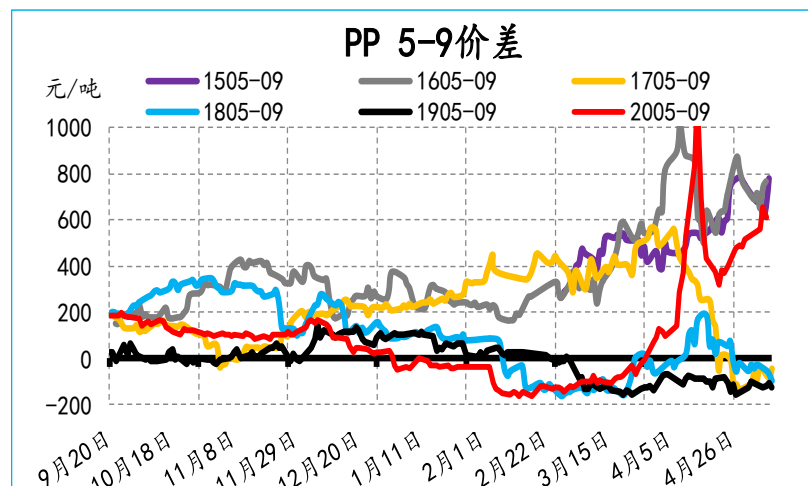
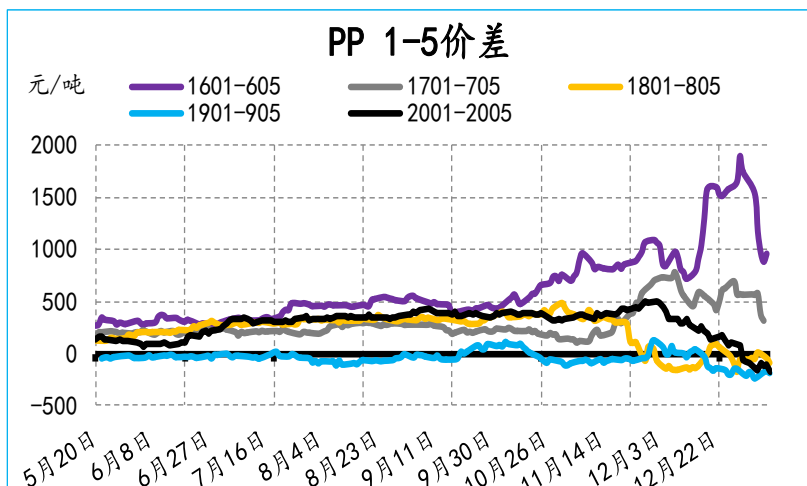
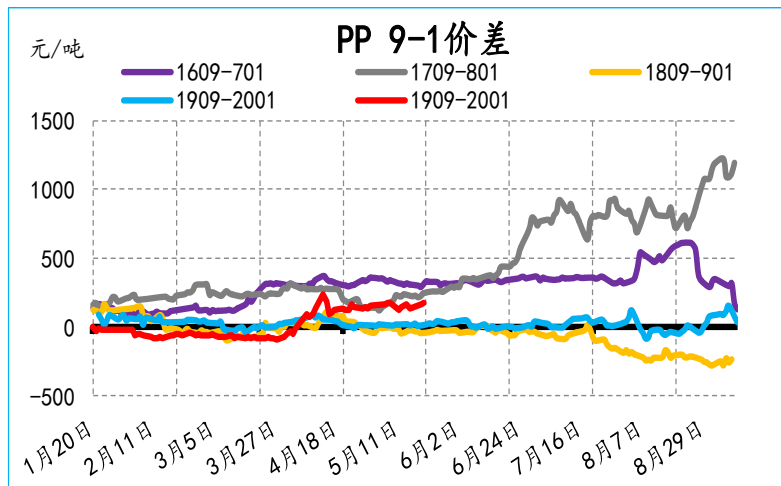
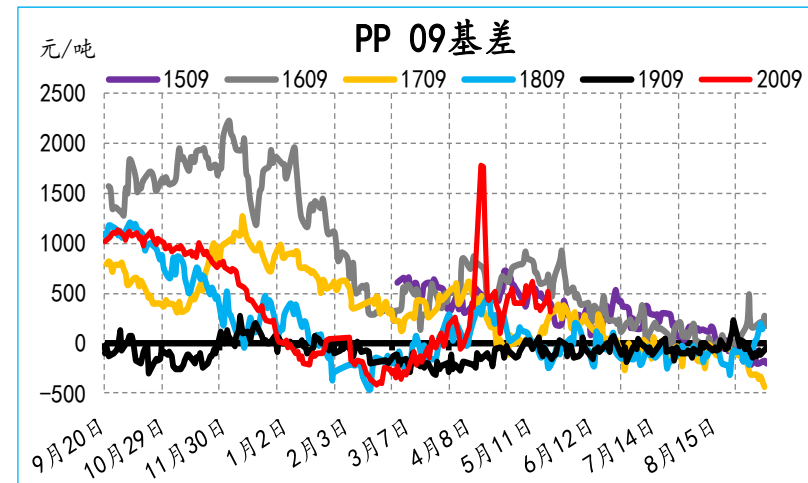
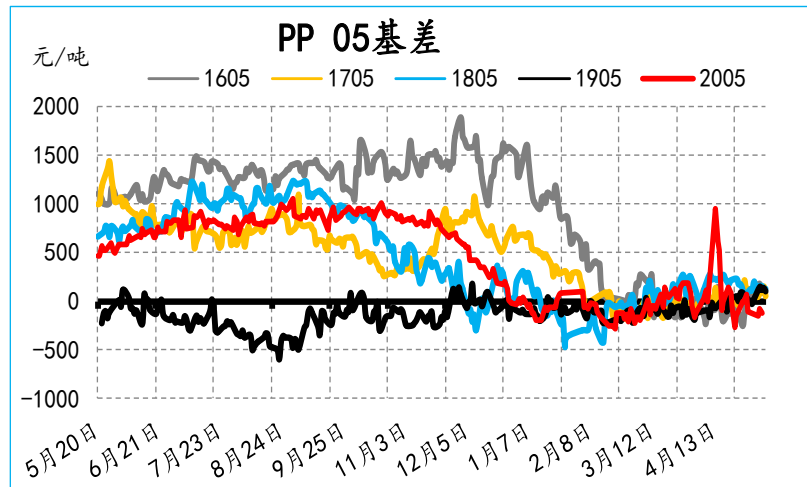
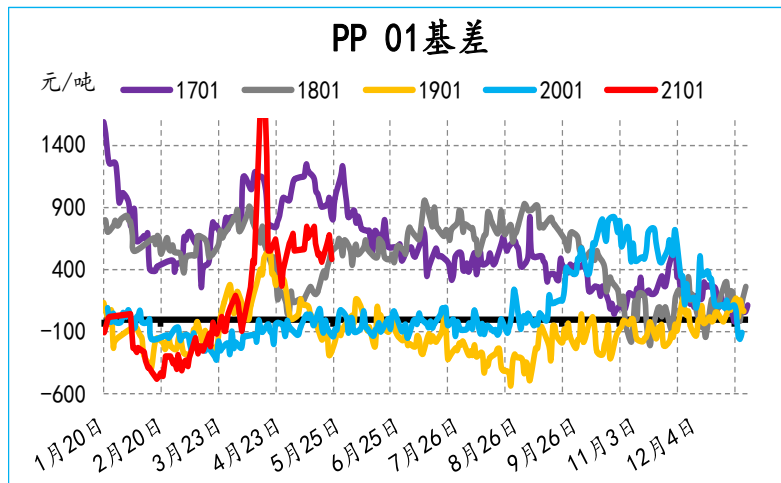
# 套利跟踪：PTA



# 套利跟踪：PE

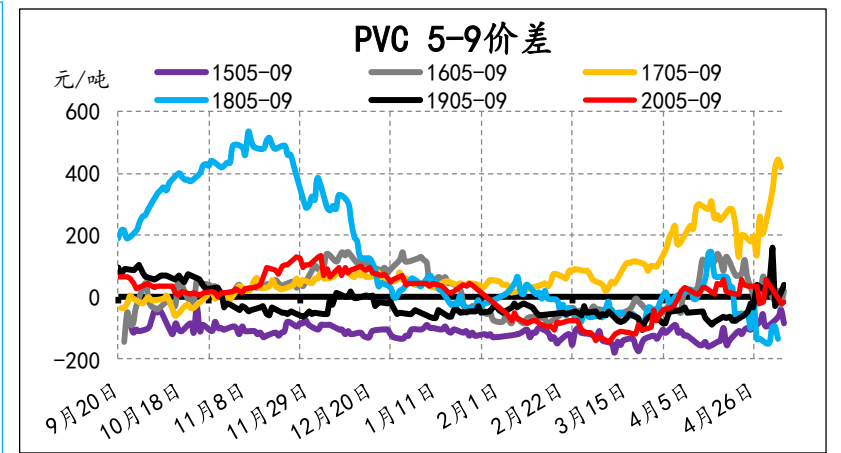
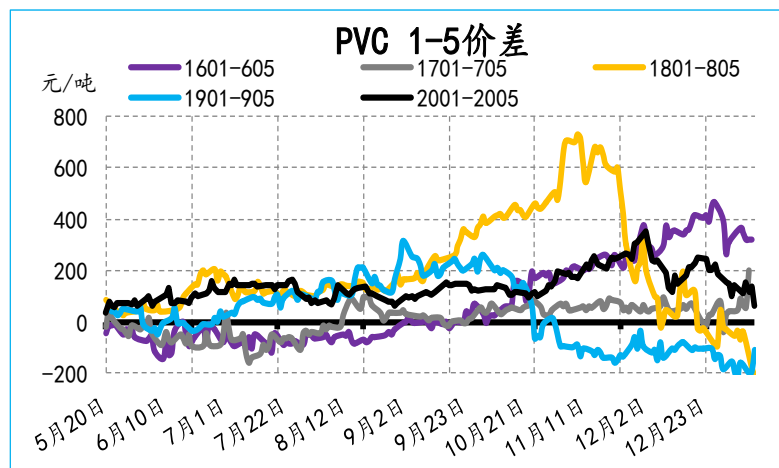
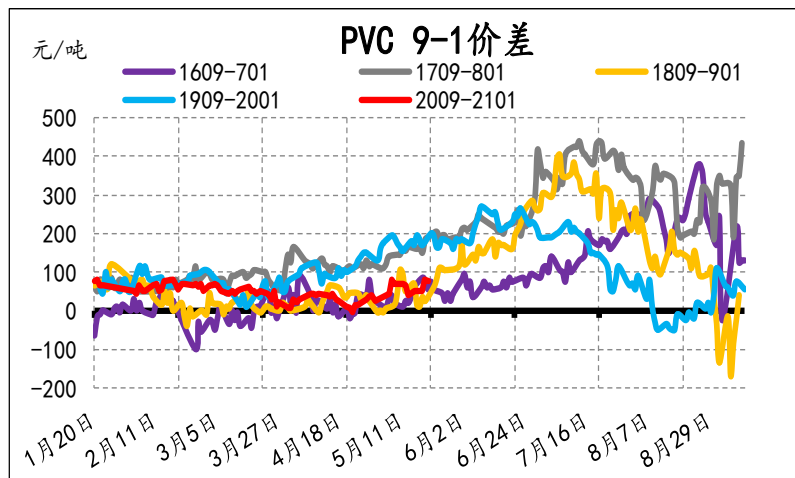
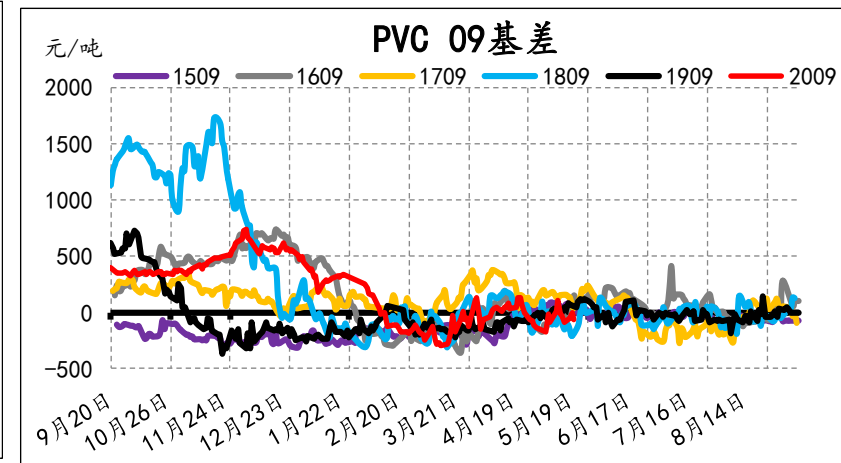
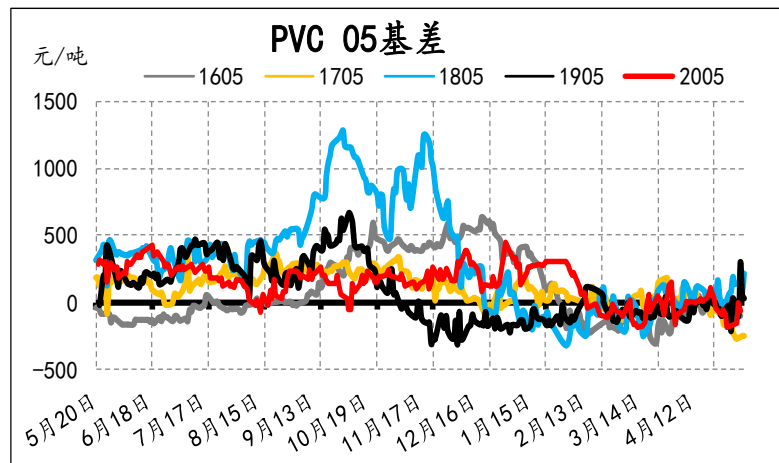
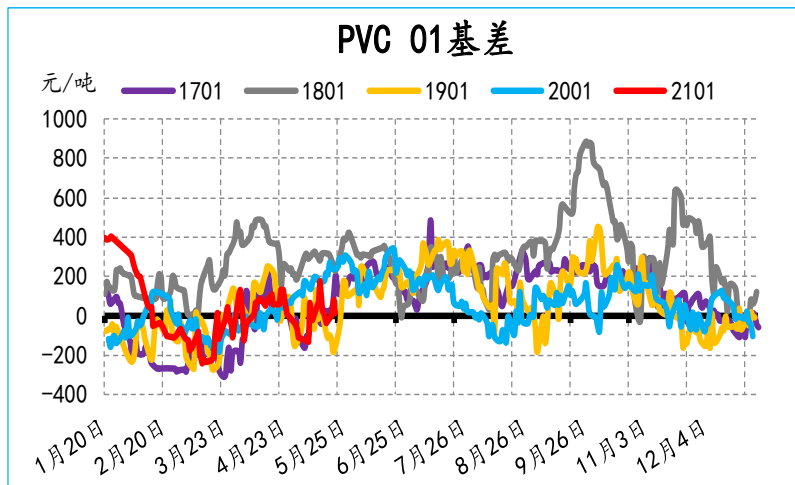


# 套利跟踪：PP





# 套利跟踪：PVC

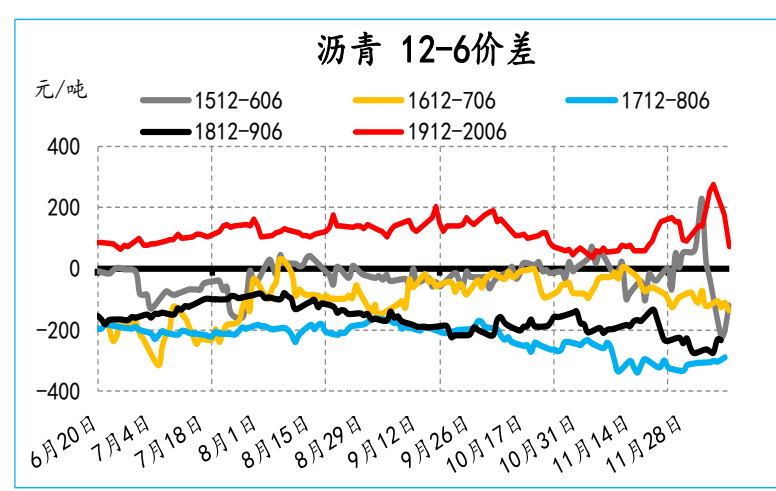
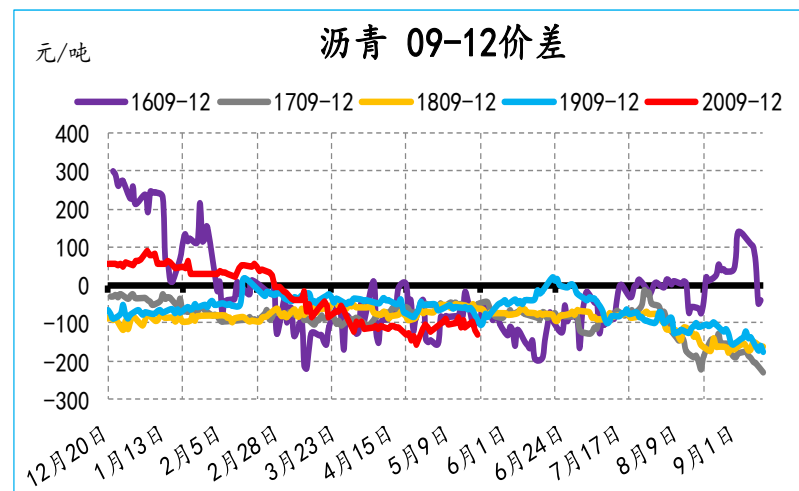
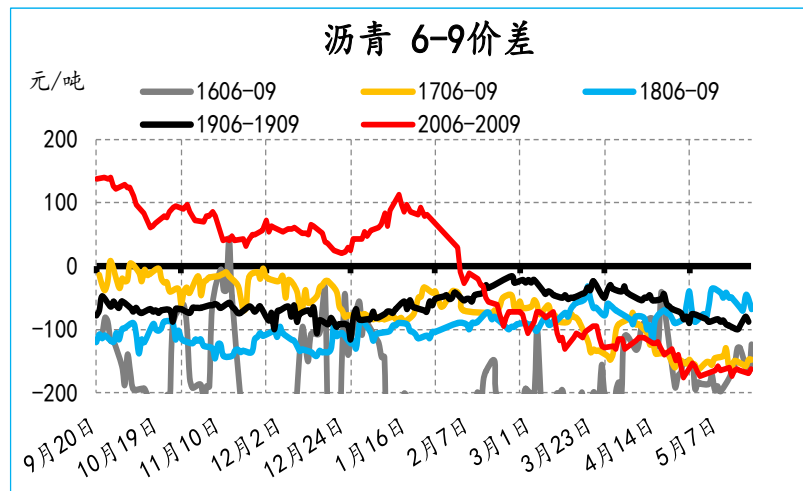
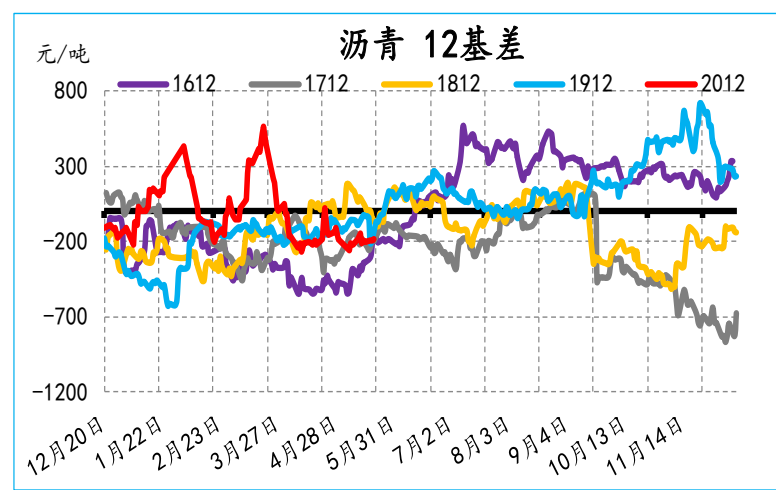
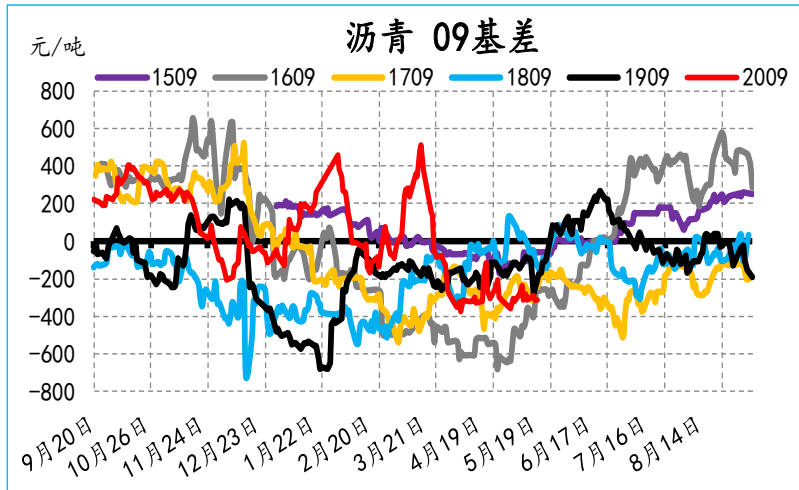
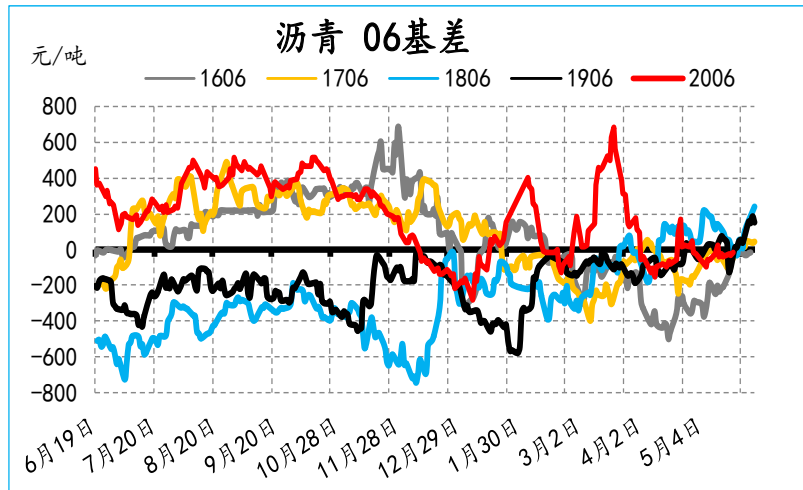


# 套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

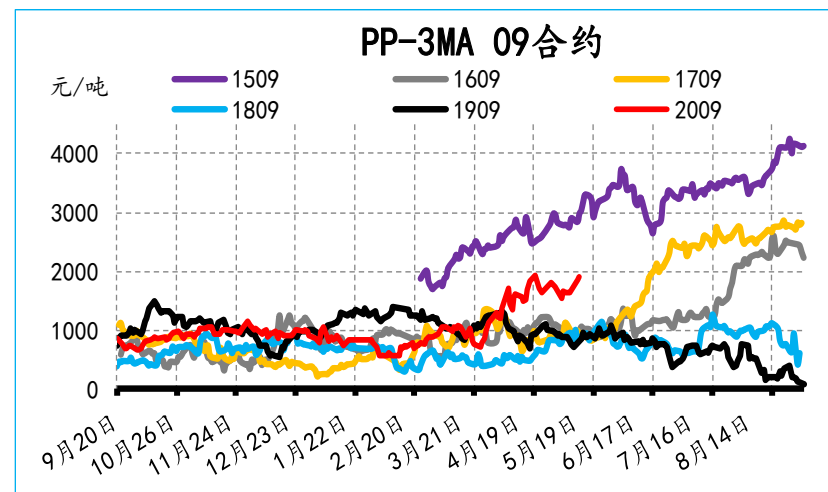
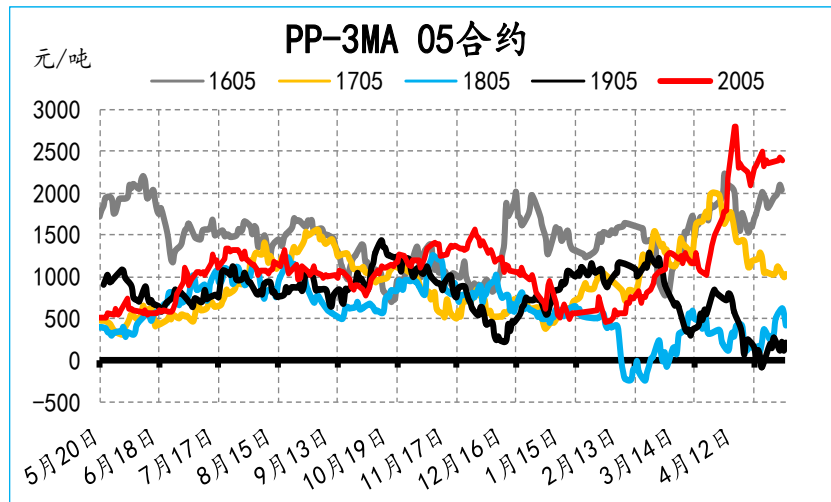
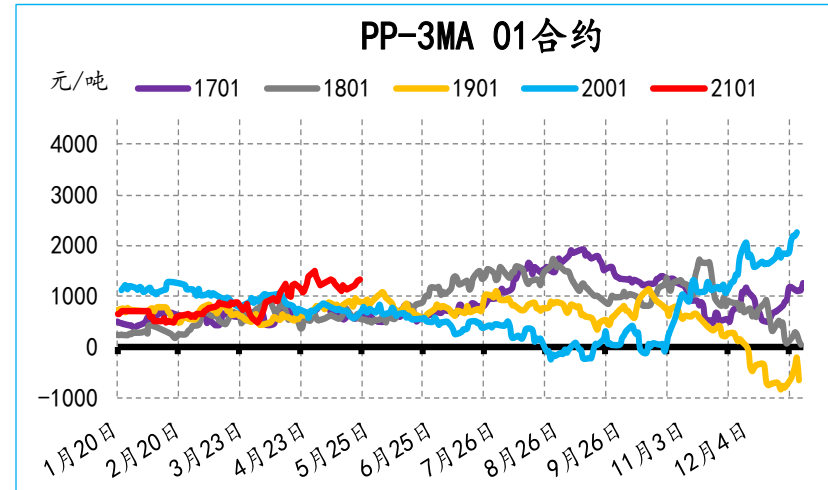
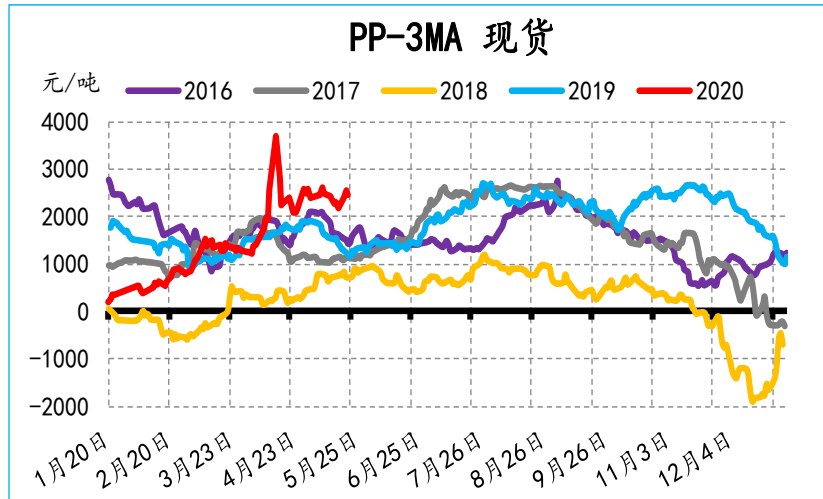
快向“能化小精灵”申请吧！

微信号：hanbb360

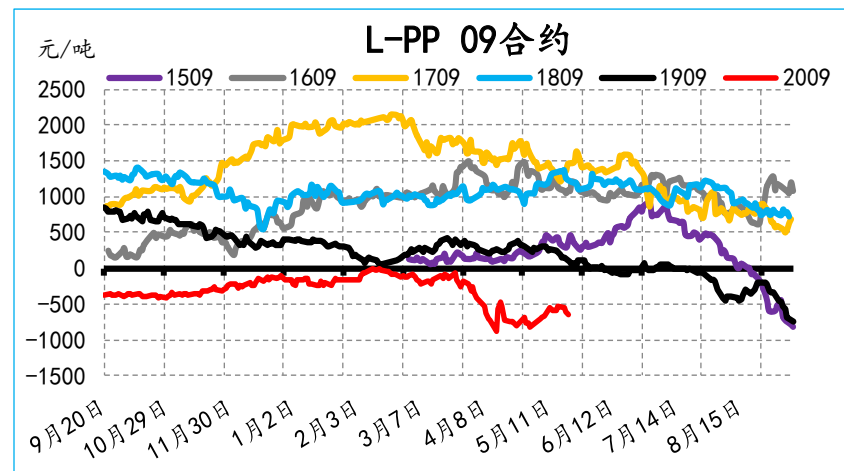
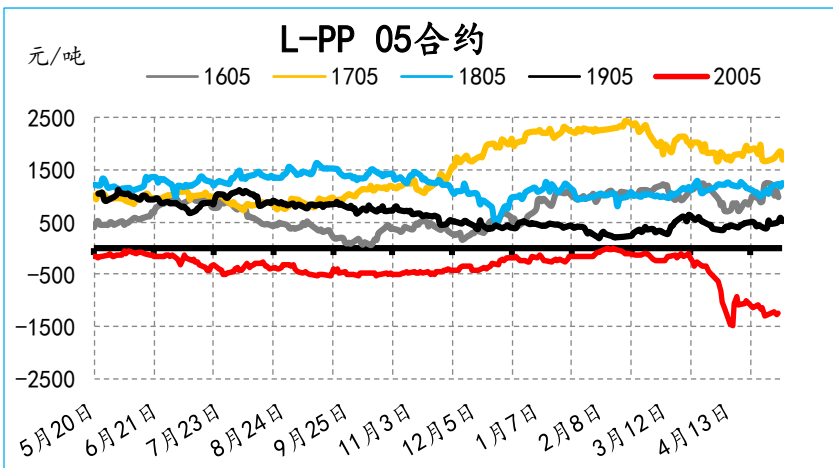
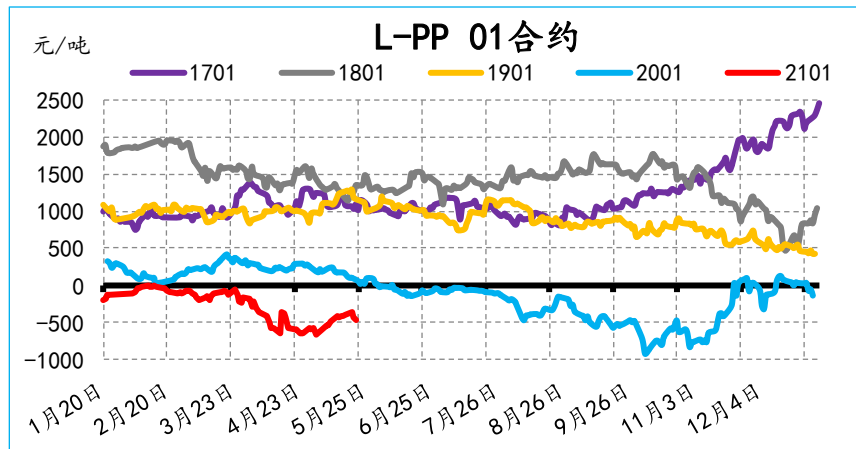
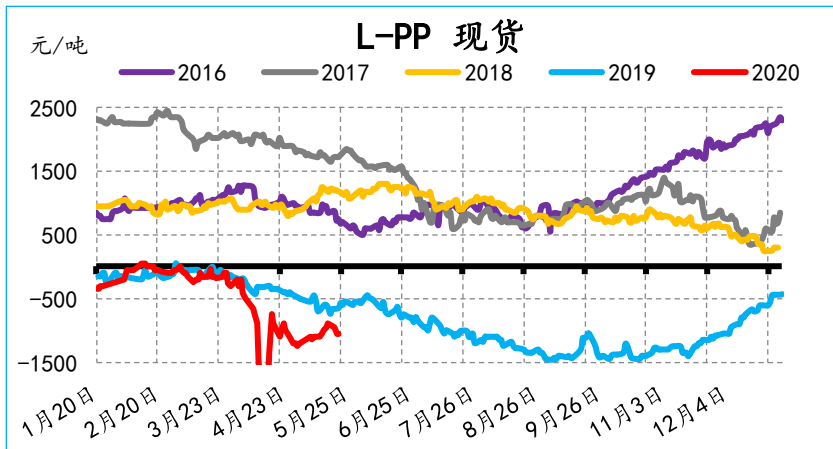




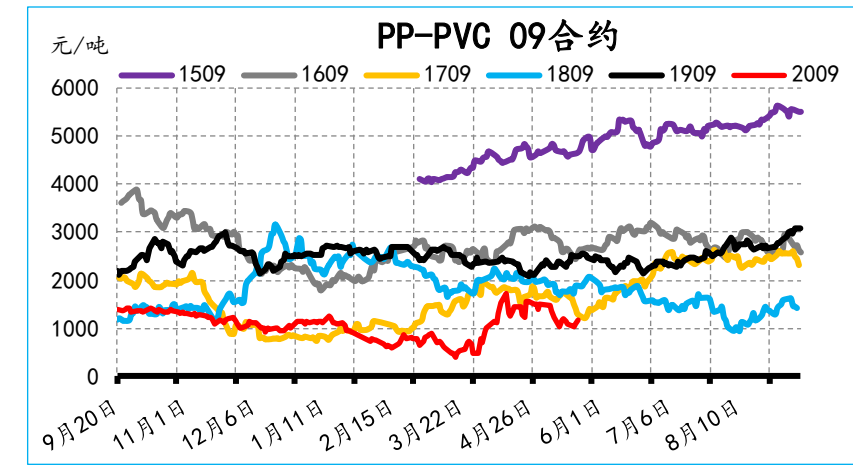
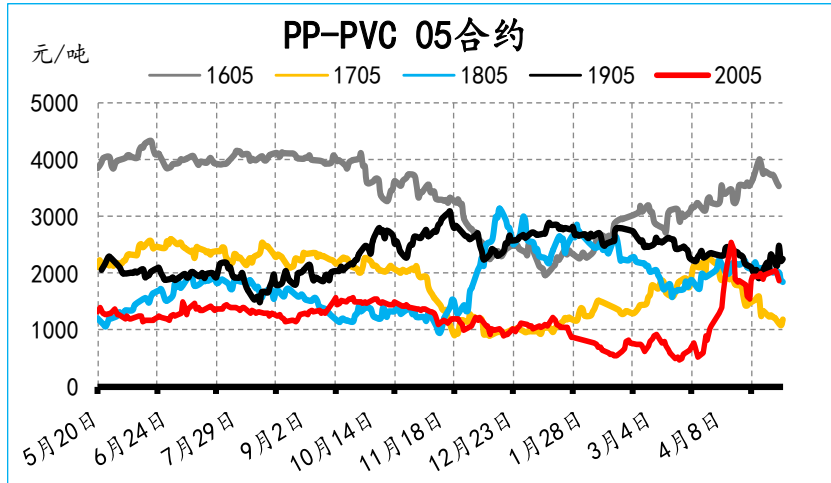
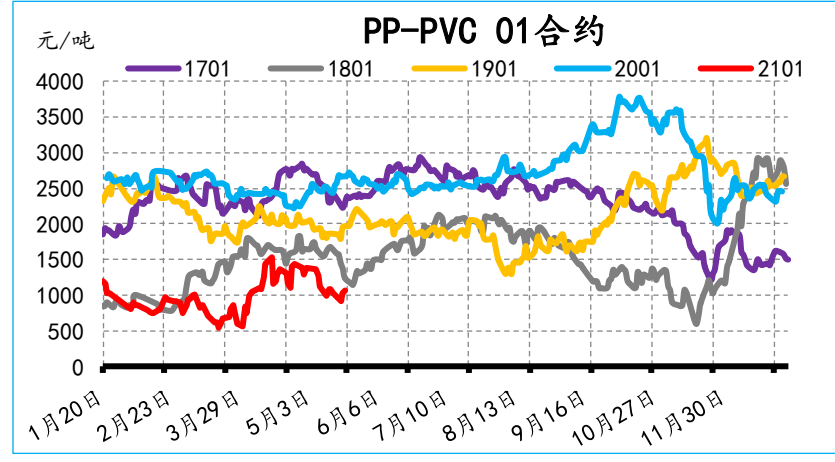
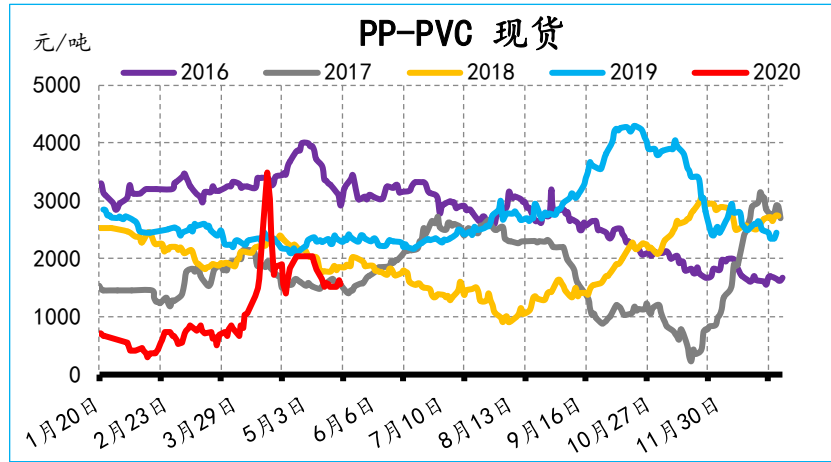
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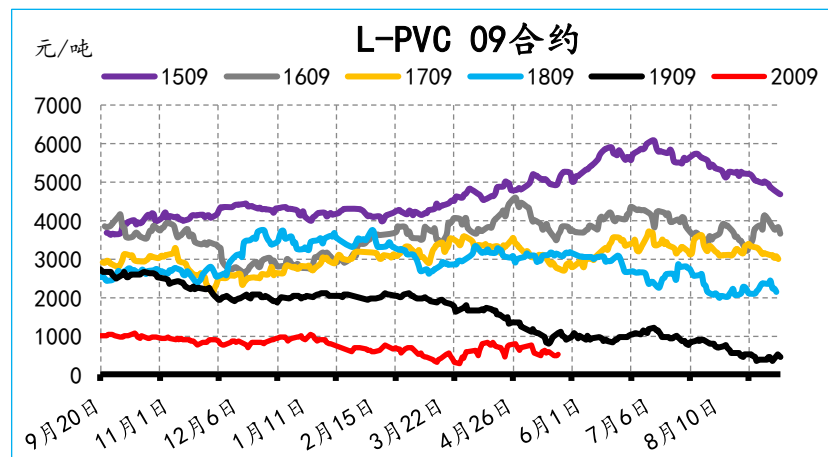
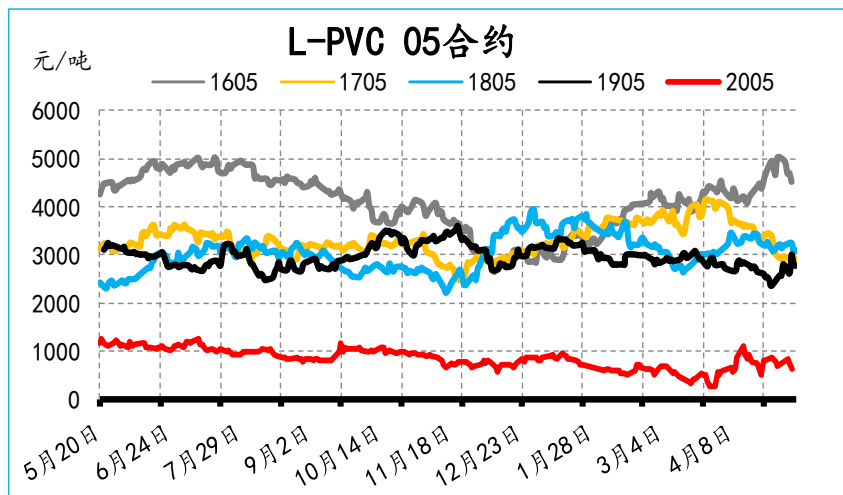
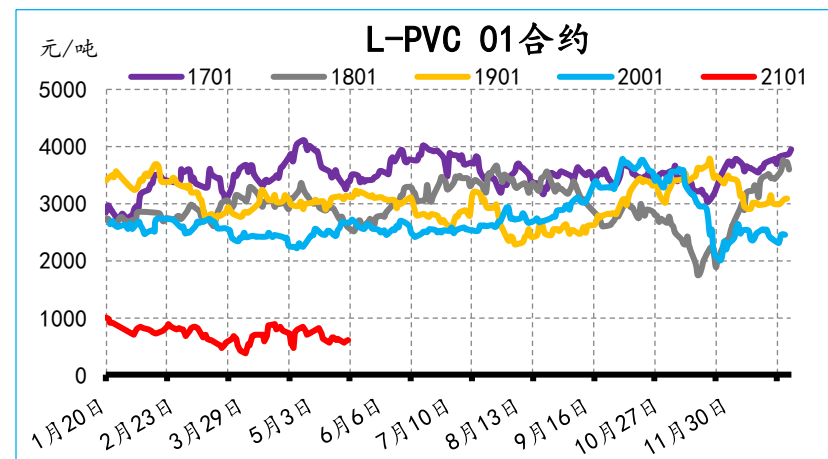
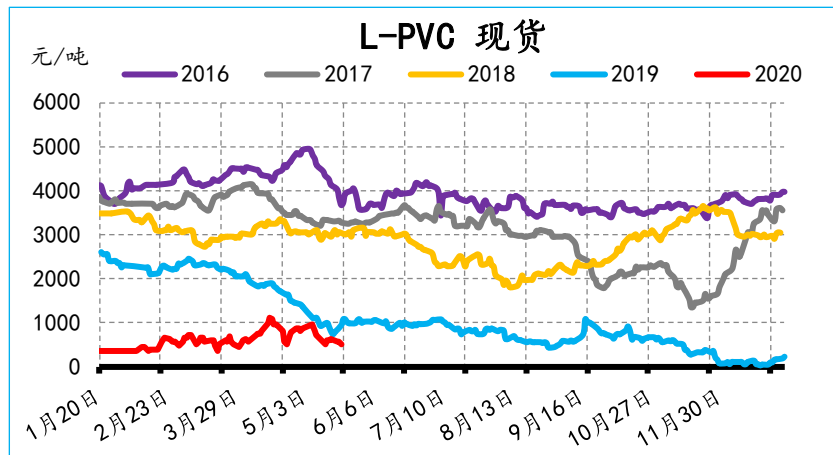
# 跨品种：塑料-PP



# 跨品种：PP-PVC



# 跨品种：塑料-PVC



# 重要声明

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