

# 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






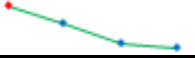


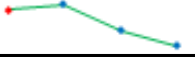

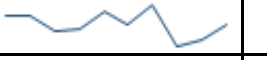
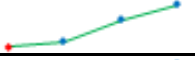






投资咨询号：Z0012670

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	
	7月1日	7月15日	7月22日	7月28日	7月29日			
跨期	MA9-MA1		-155	-192	-195	-186		
	MA5-MA9	190	195	250	277	253		
	TA9-TA1		-164	-178	-174	-170		
	TA5-TA9	262	274	288	280	284		
	L9-L1		125	45	80	55		
	L5-L9	-95	-160	-65	-100	-70		
	PP9-PP1		273	229	318	267		
	PP5-PP9	-389	-357	-311	-387	-343		
	V9-V1		190	180	165	175		
	V5-V9	-200	-290	-335	-295	-275		
	BU9-BU12	32	-50	-92	-82	-94		
	BU6-BU9	8	50	154	178	178		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1430	1430	1430	1430	1430		

# 基差数据跟踪

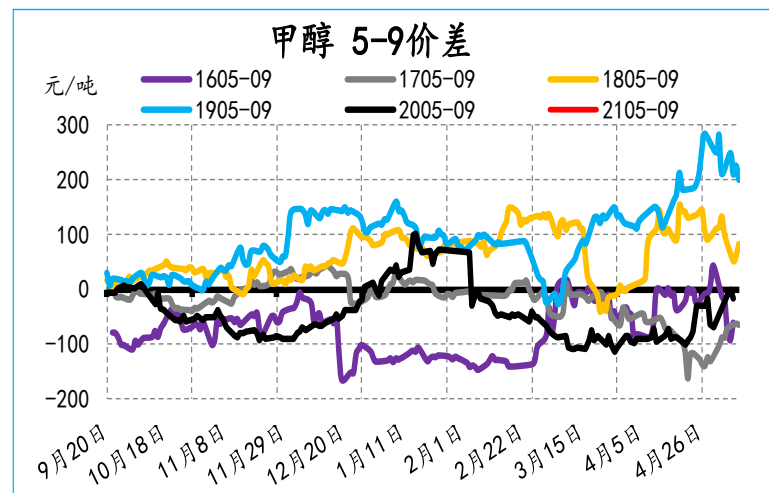
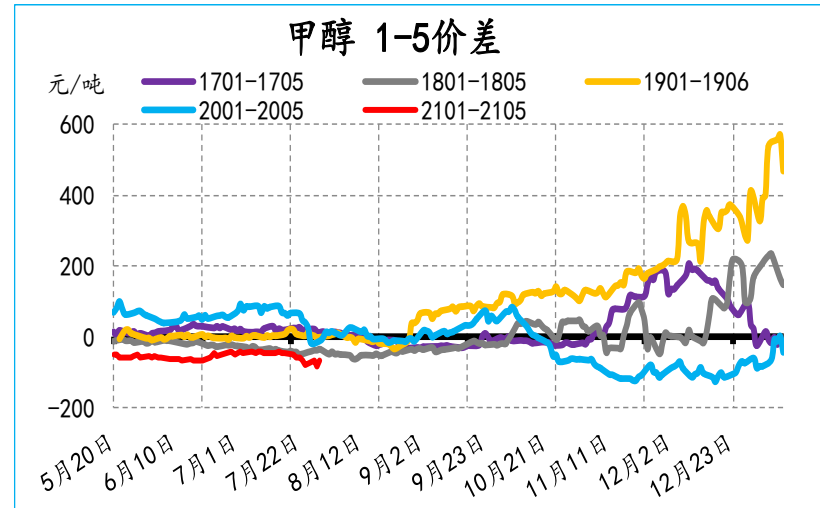
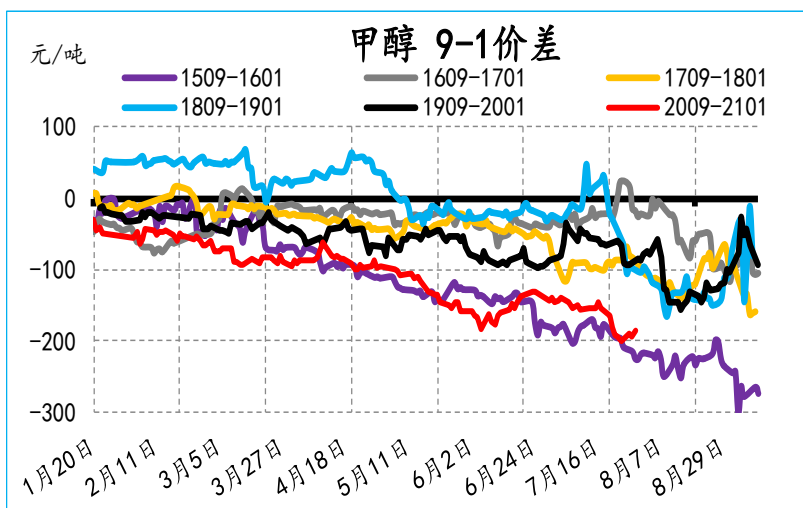
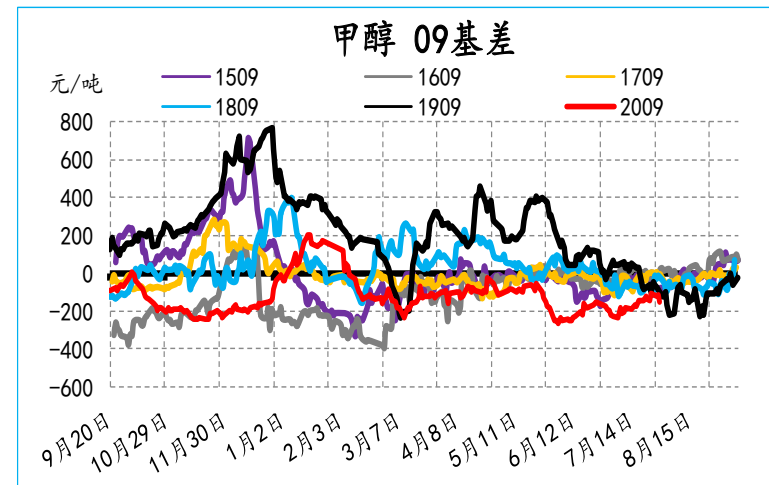
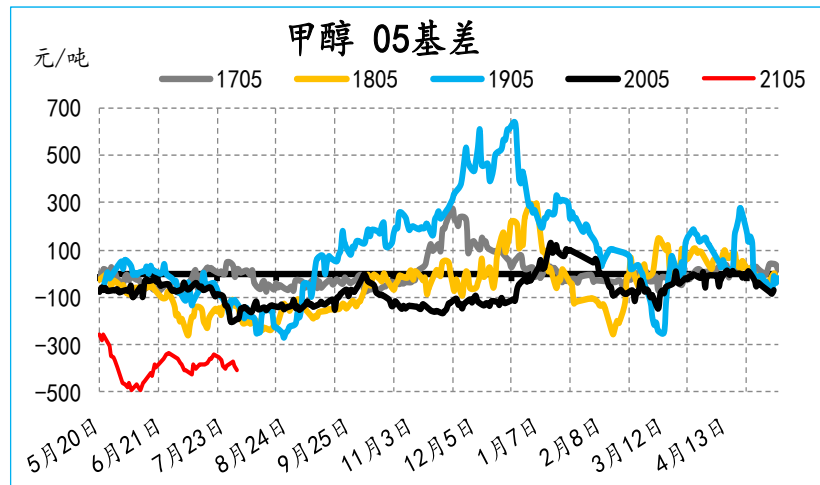
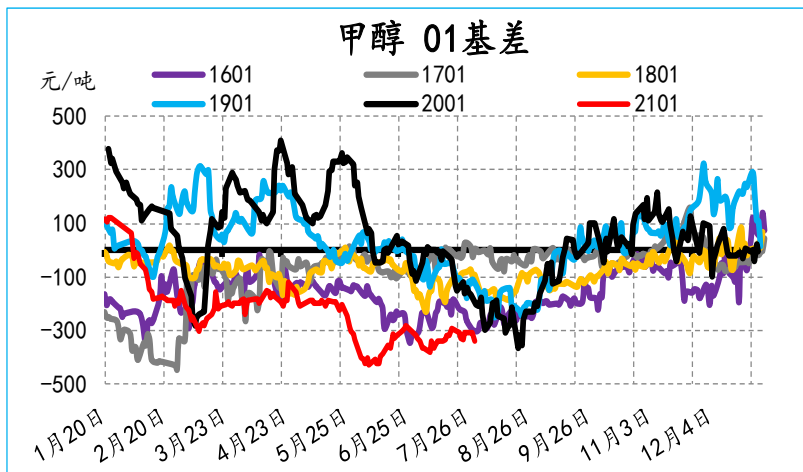
2020年07月29日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7720	20.00		97.00	49.00		1.3%	
PE	7150	50.00		55.00	65.00		0.8%	
PVC	6470	30.00		-40.00	50.00		-0.6%	
PTA	3540	35.00		-30.00	35.00		-0.8%	
EG	3652	0.00		-81.00	-21.00		-2.2%	
甲醇	1610	-5.00		-152.00	-33.00		-8.6%	

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;

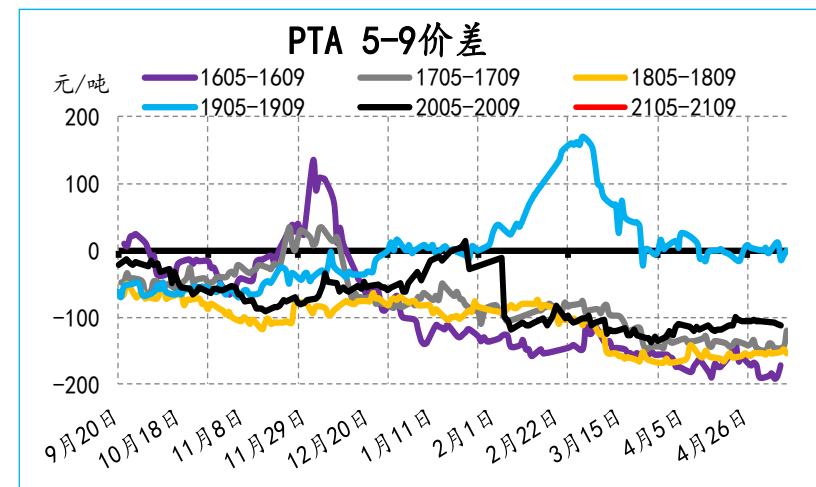
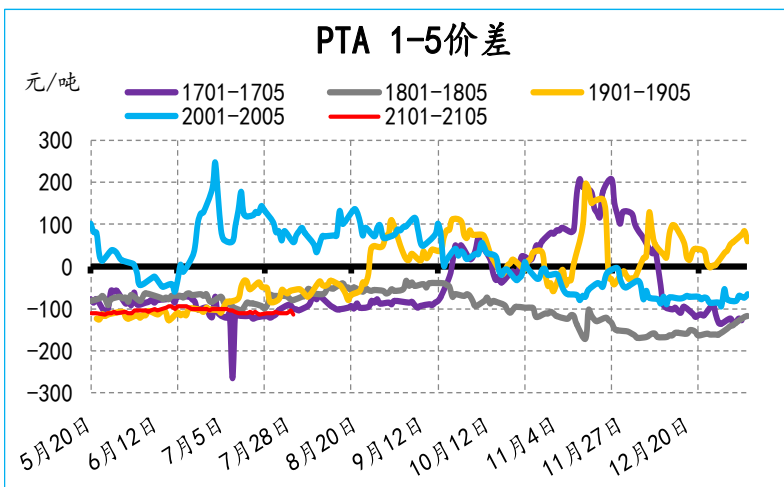
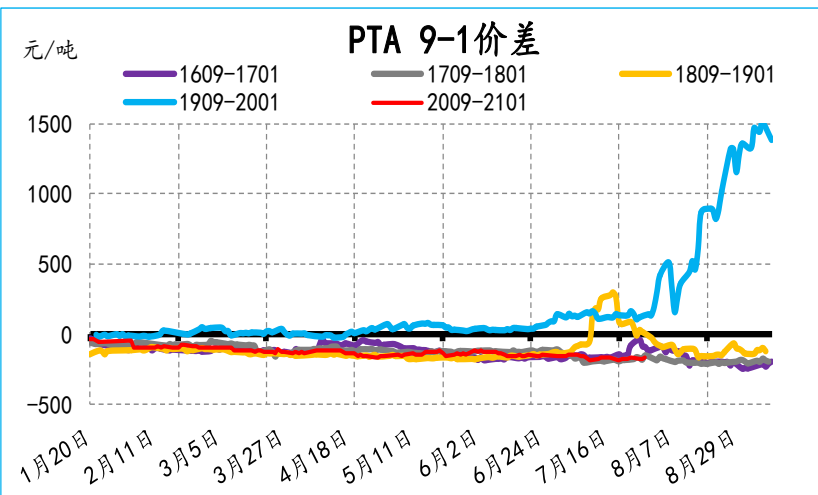
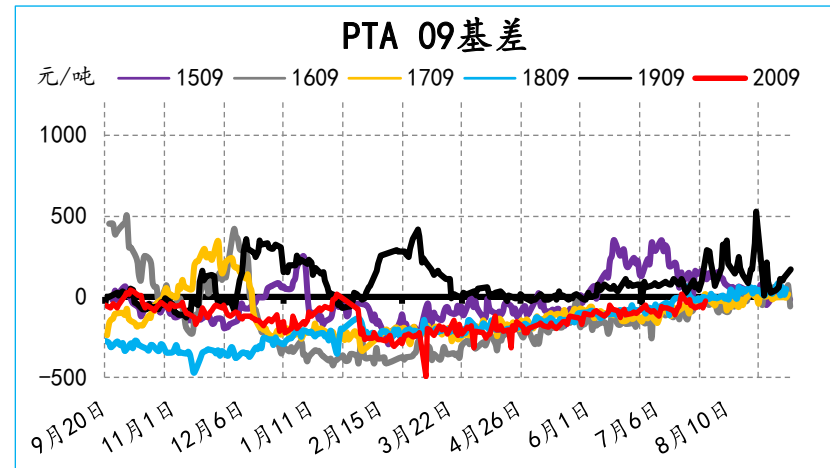
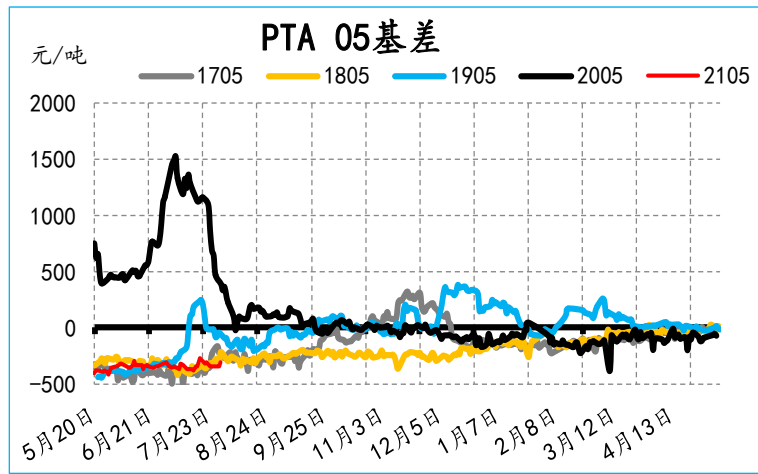
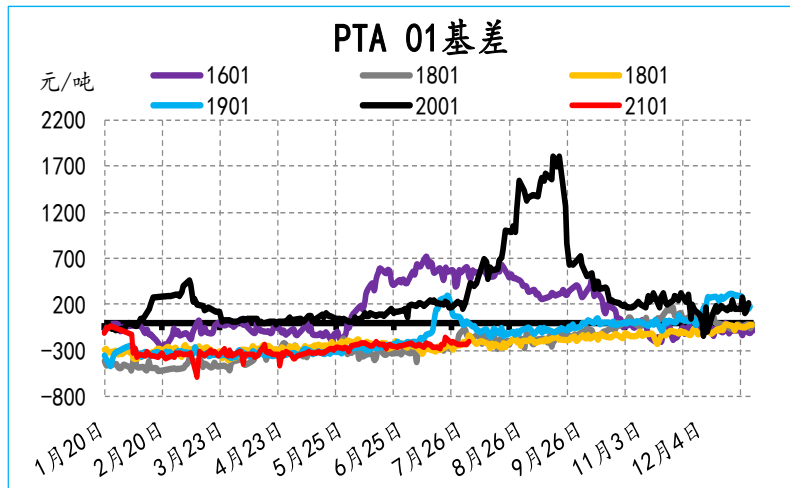
注2: 价差结构指现货、近月、次近月和远月合约的价格结构, 其中红色为现货价格;

注3: 主力合约为9月。

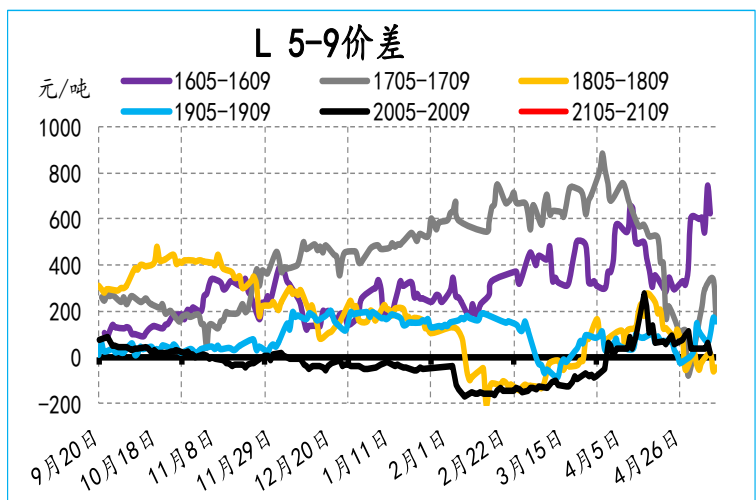
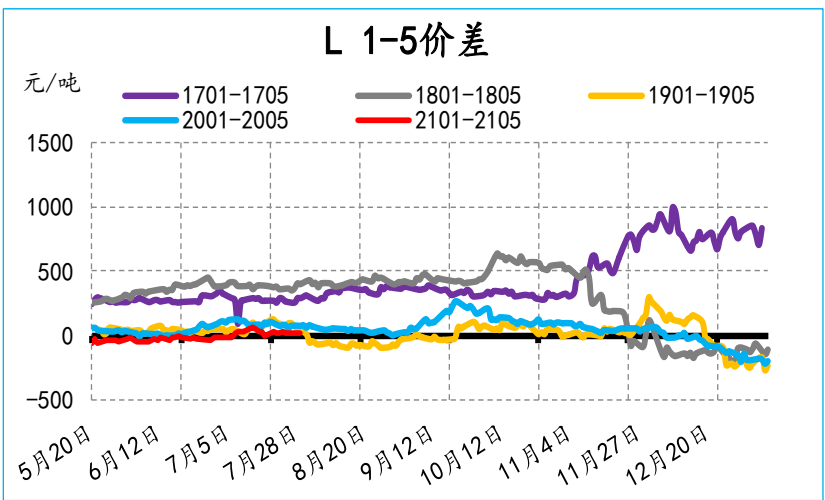
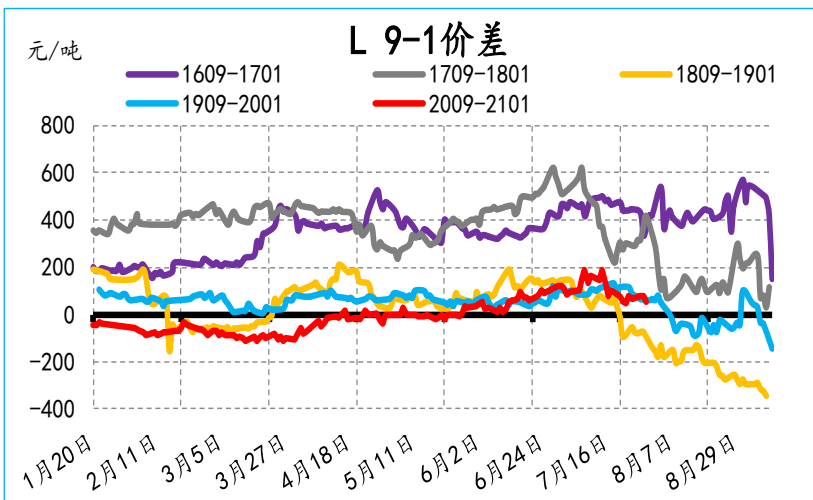
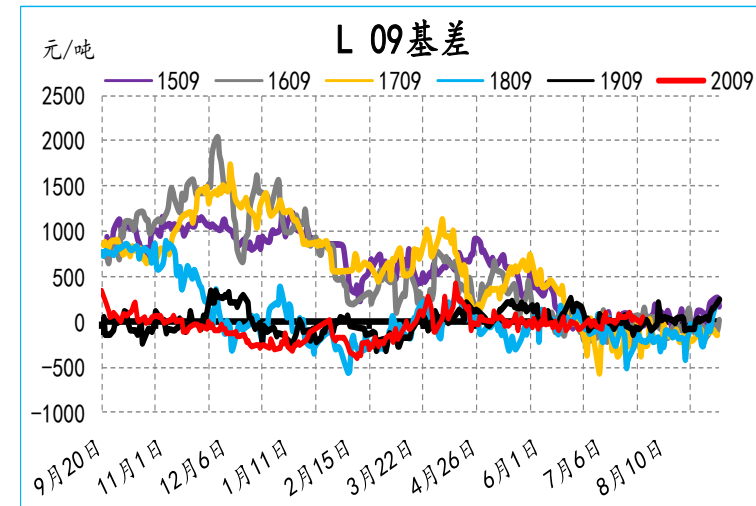
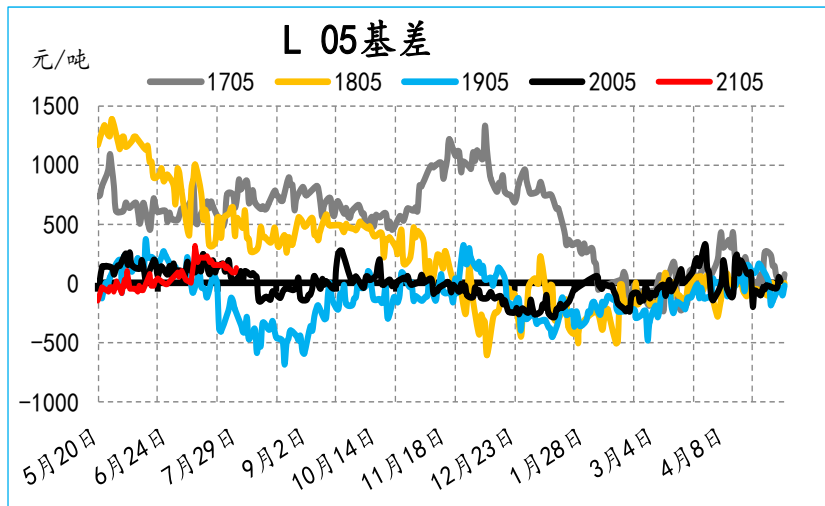
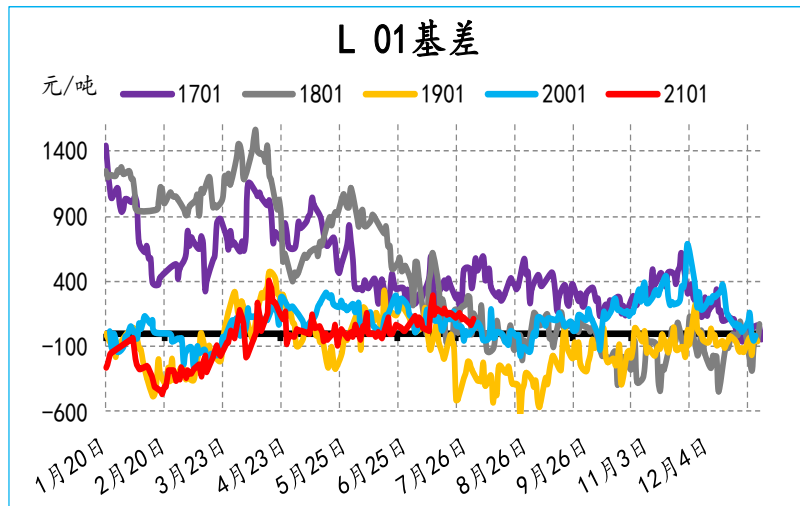
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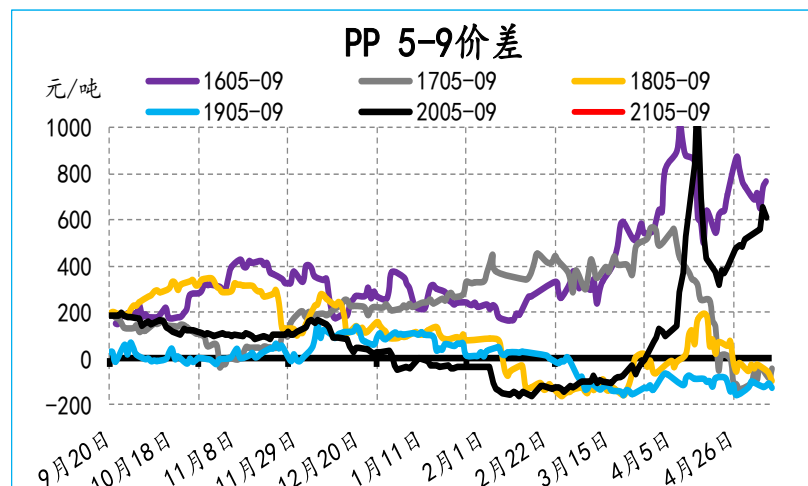
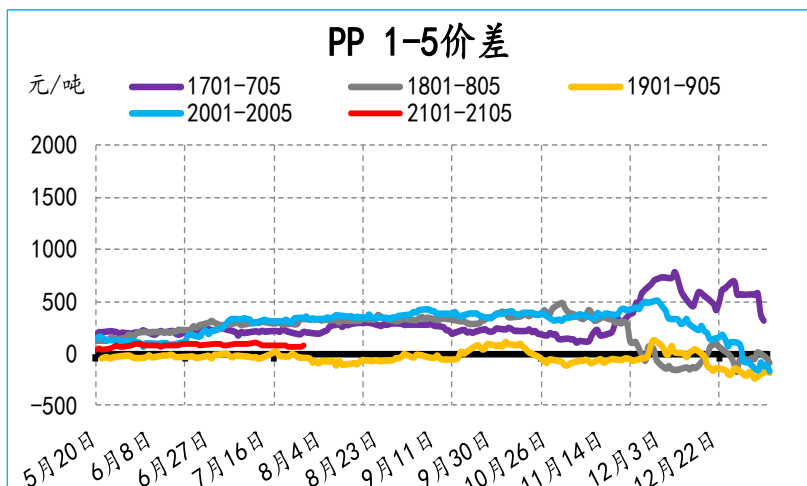
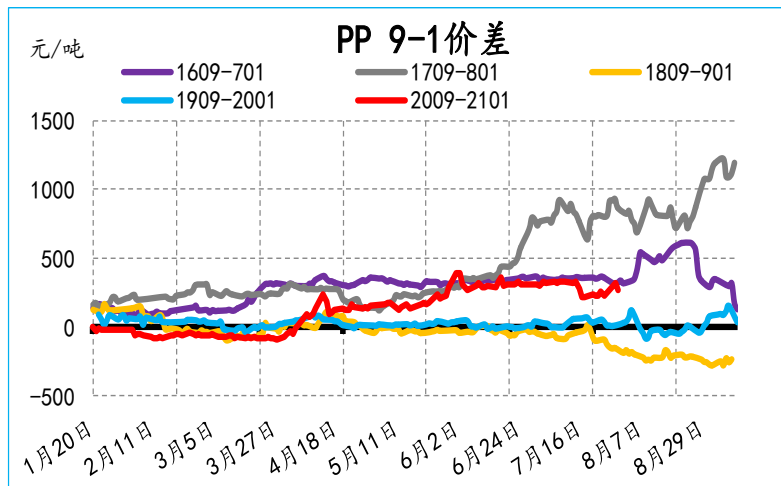
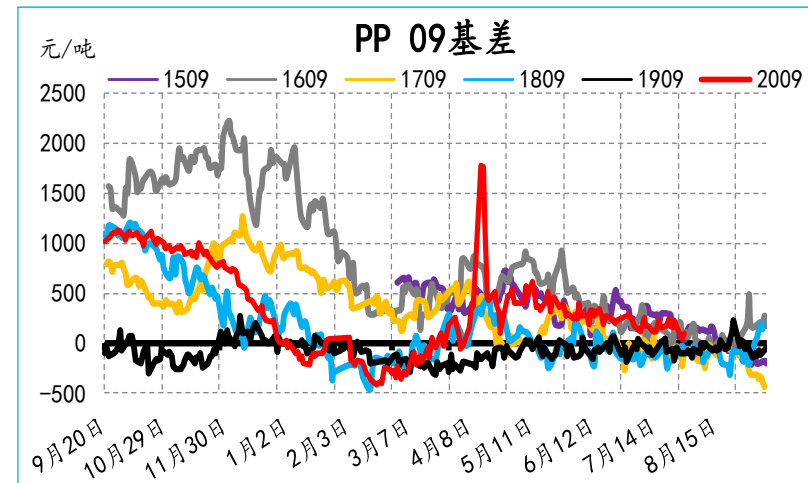
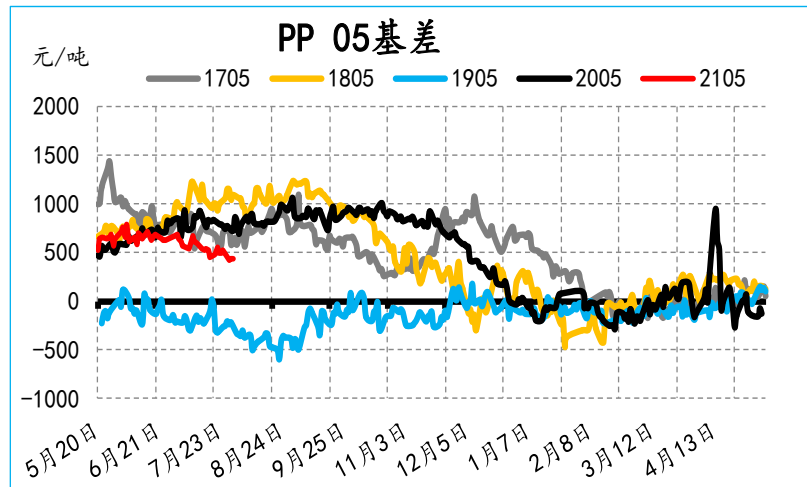
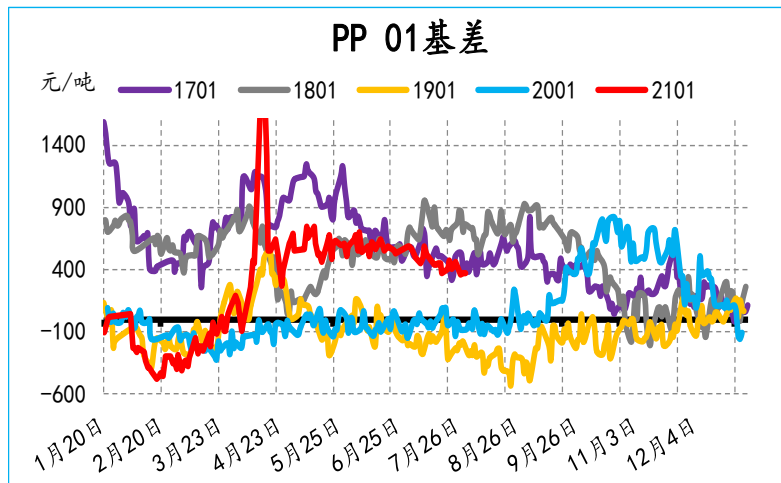
# 套利跟踪：PTA



# 套利跟踪：PE

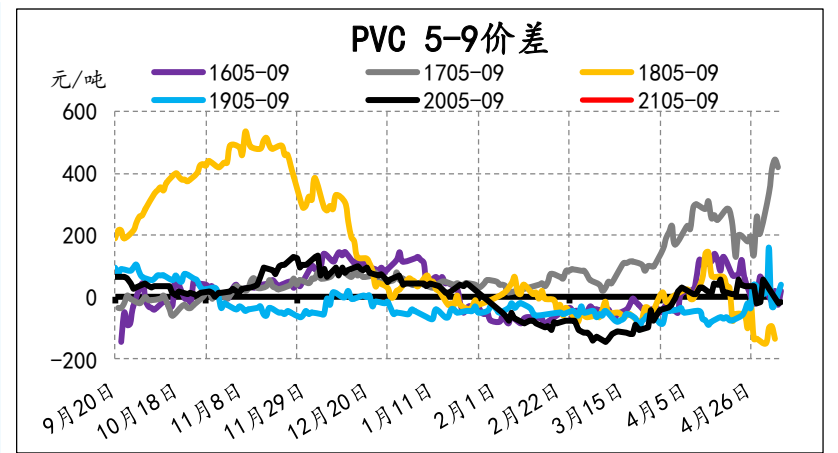
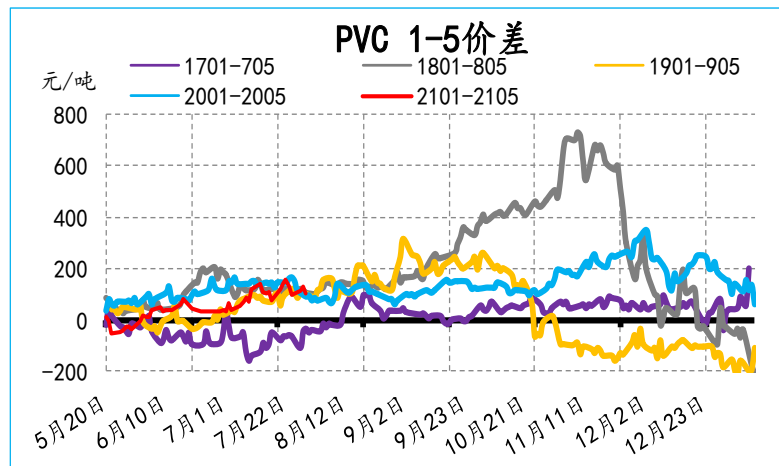
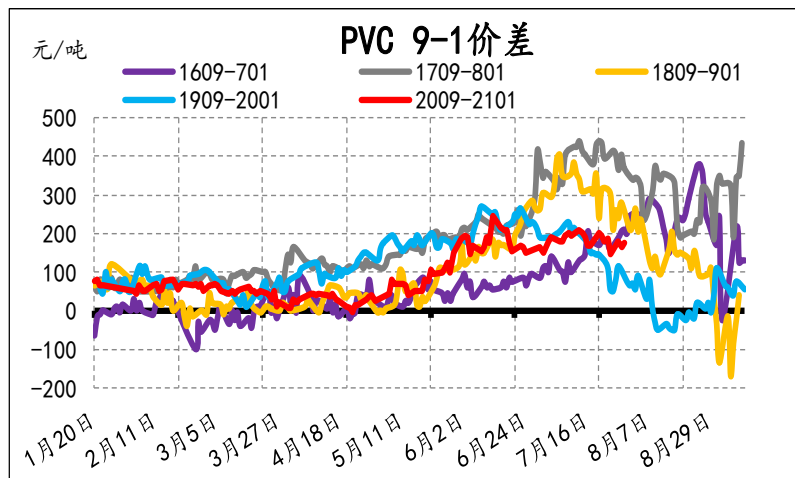
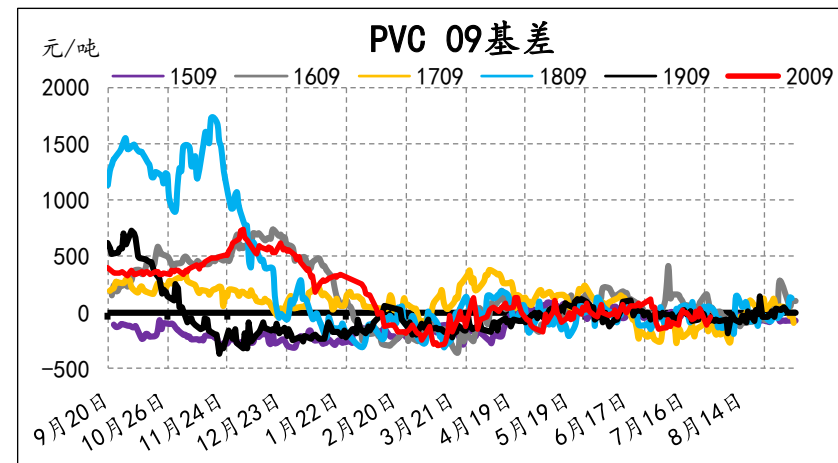
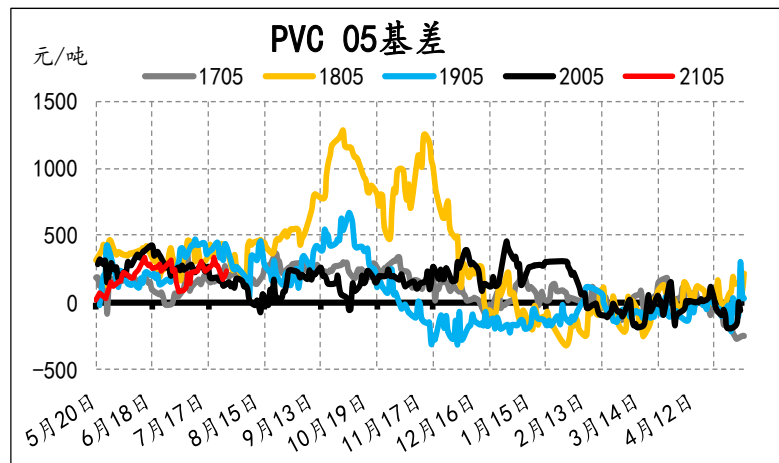
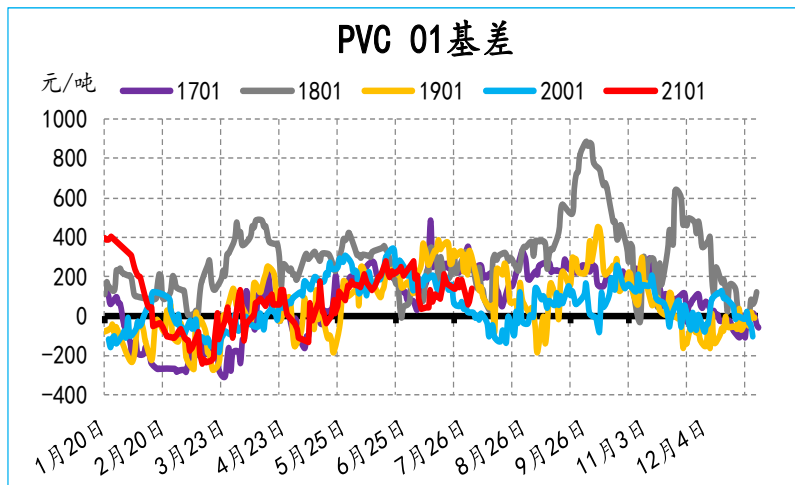


# 套利跟踪：PP





# 套利跟踪：PVC

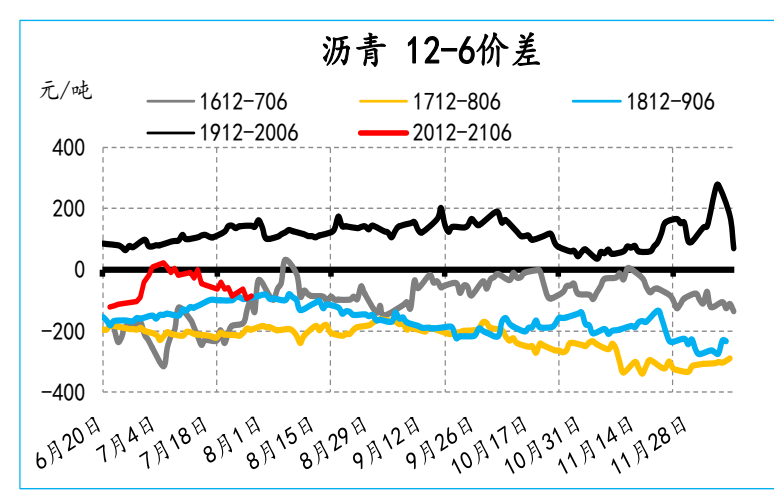
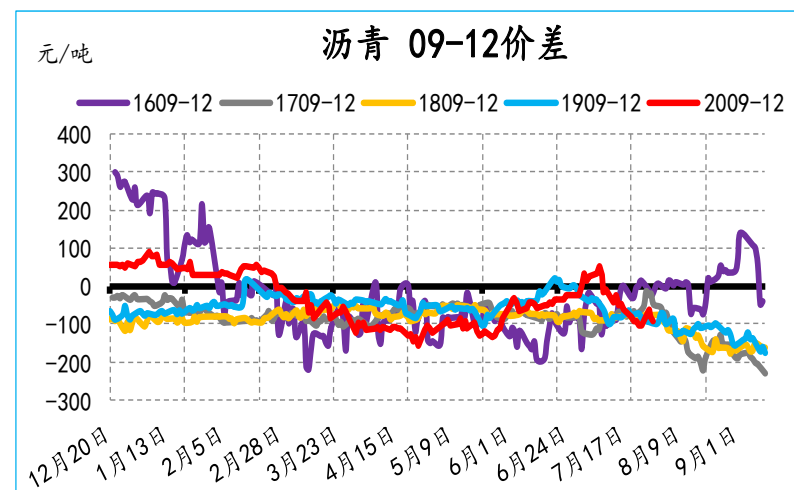
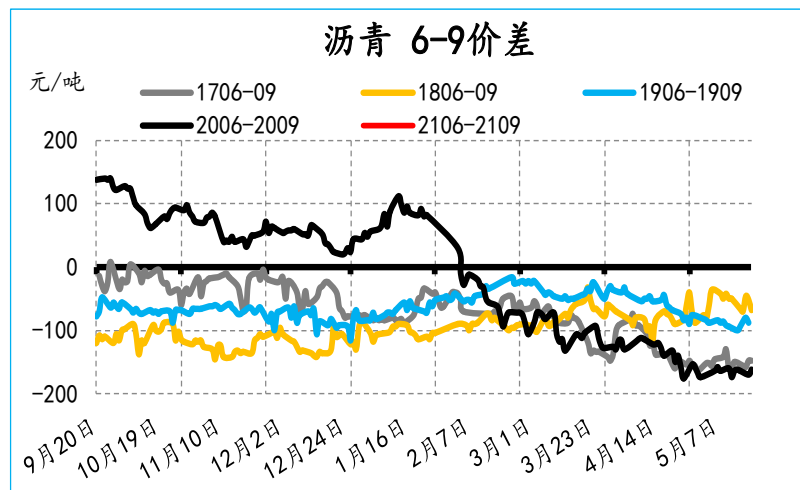
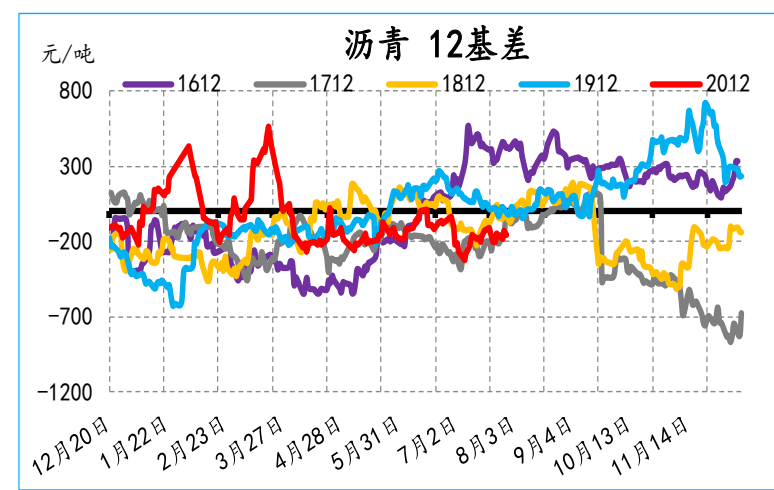
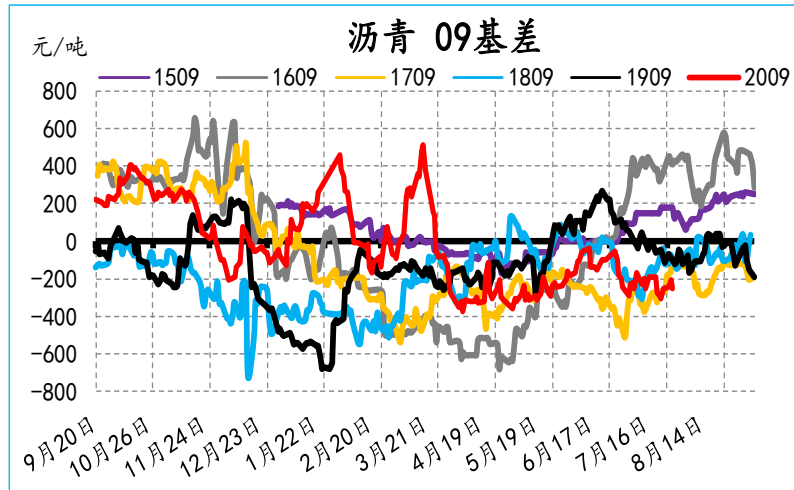
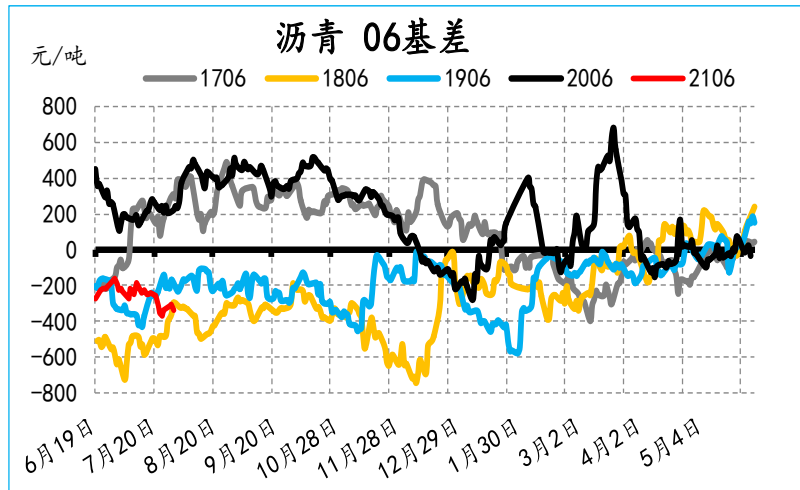


# 套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

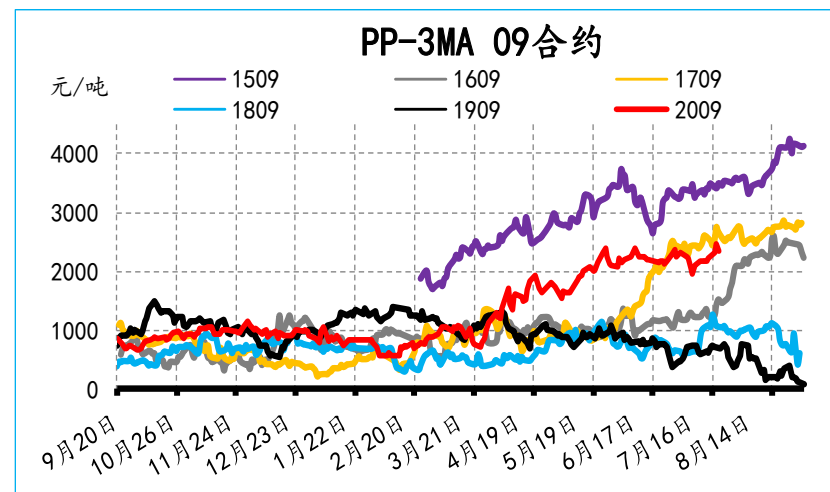
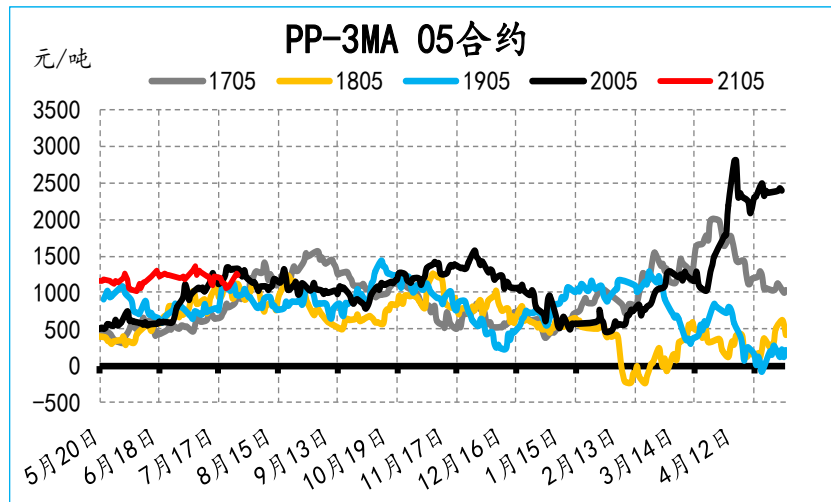
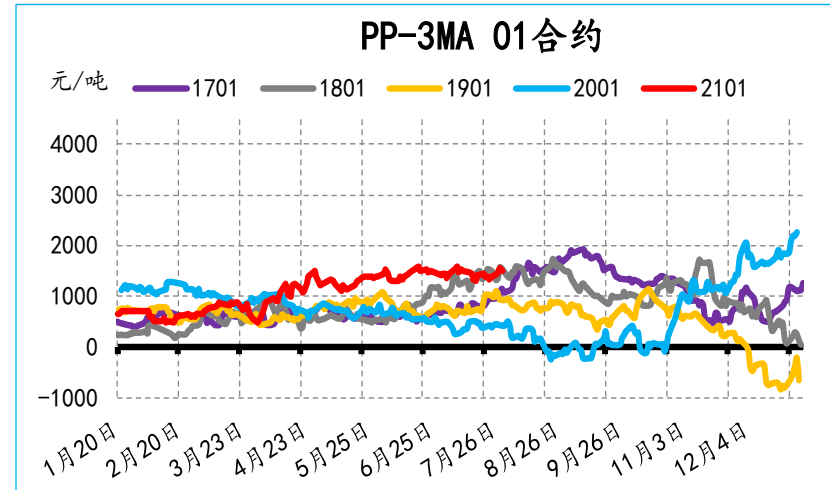
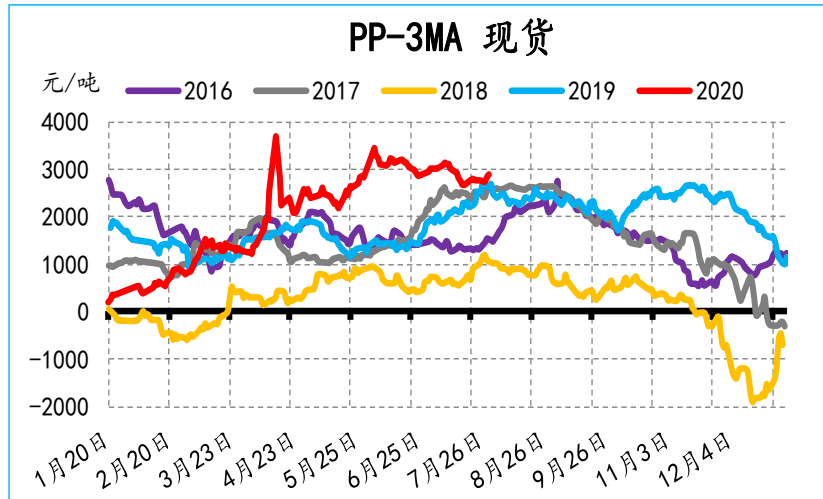
快向“能化小精灵”申请吧！

微信号：hanbb360

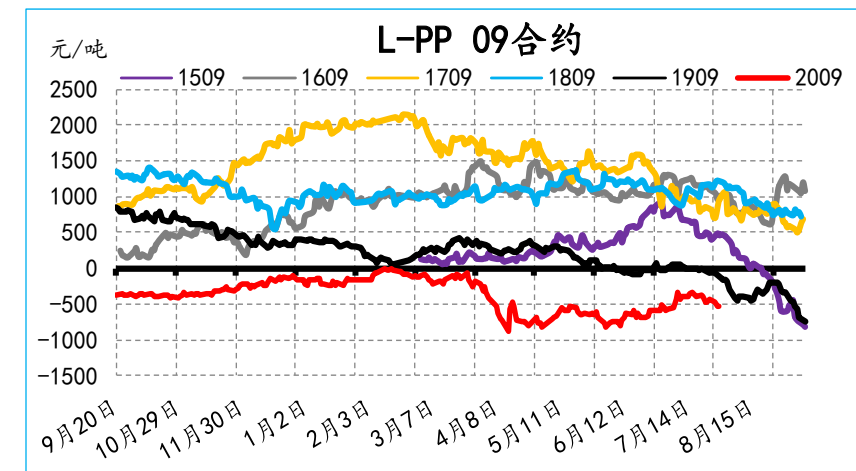
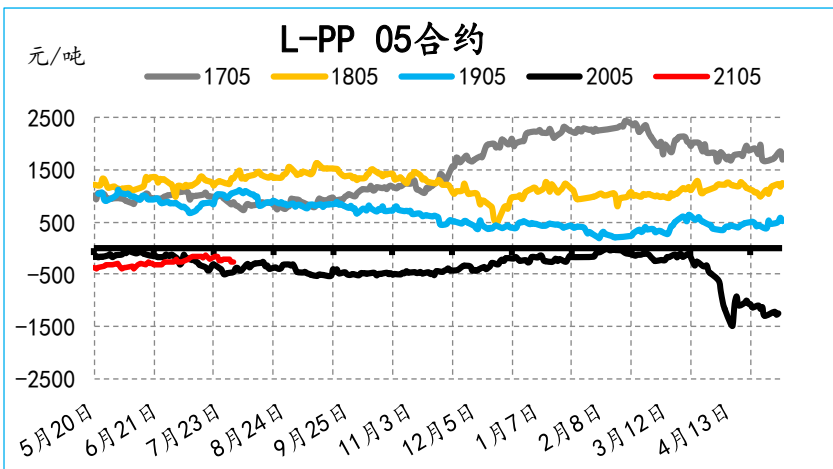
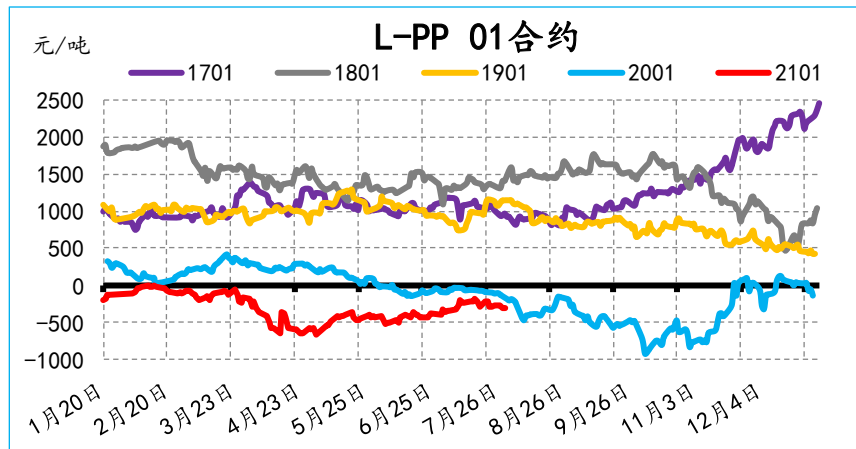
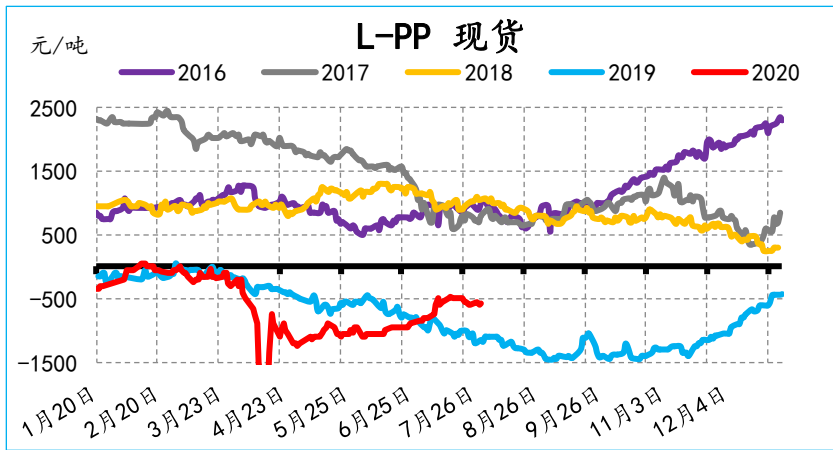




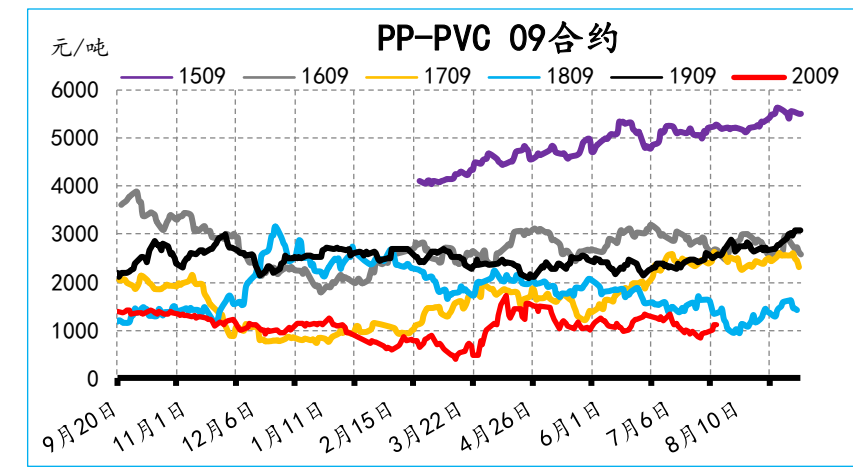
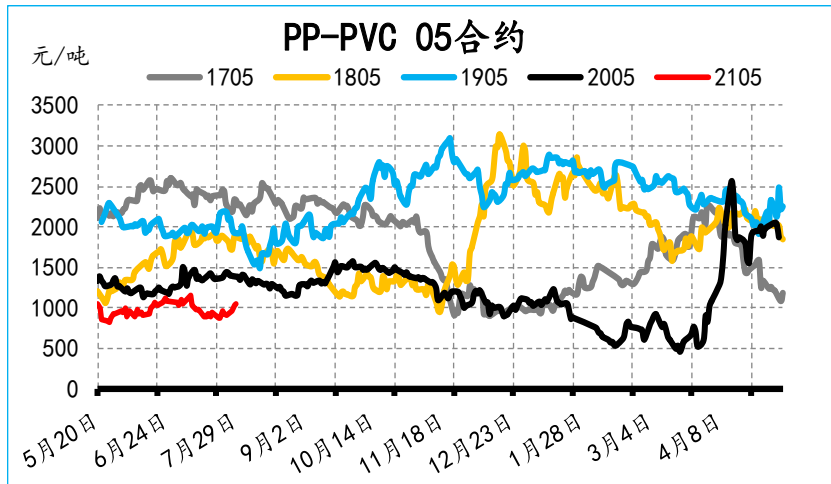
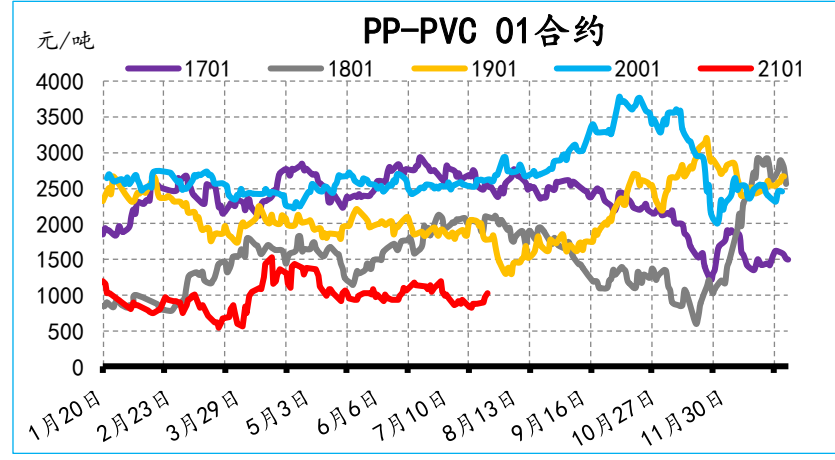
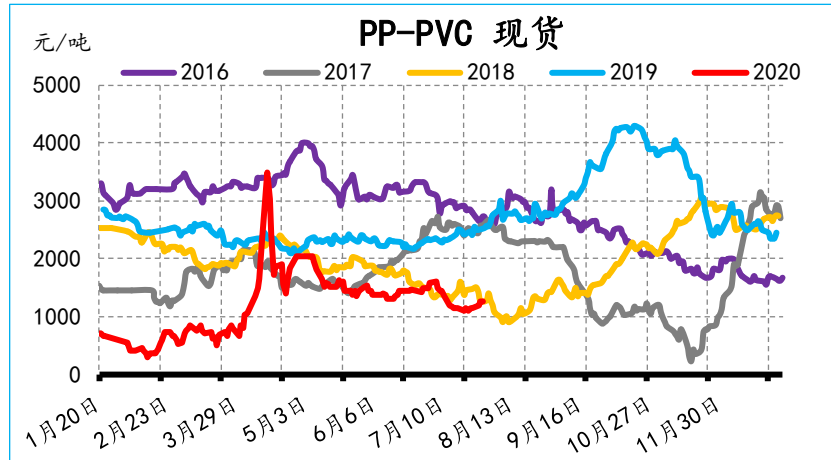
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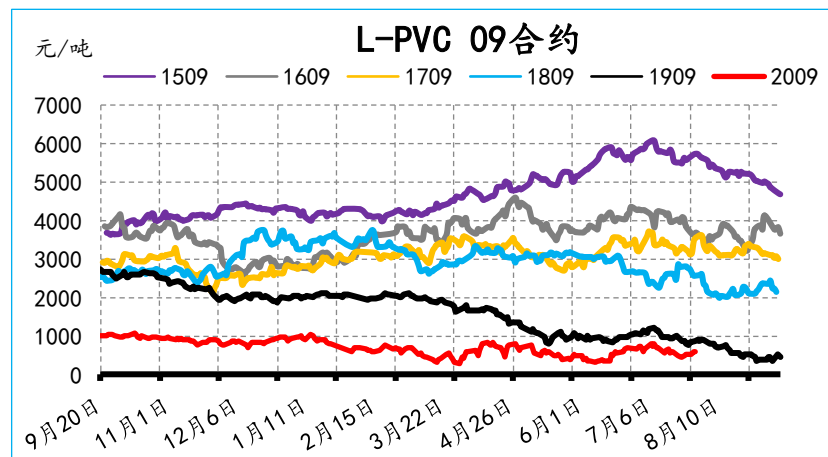
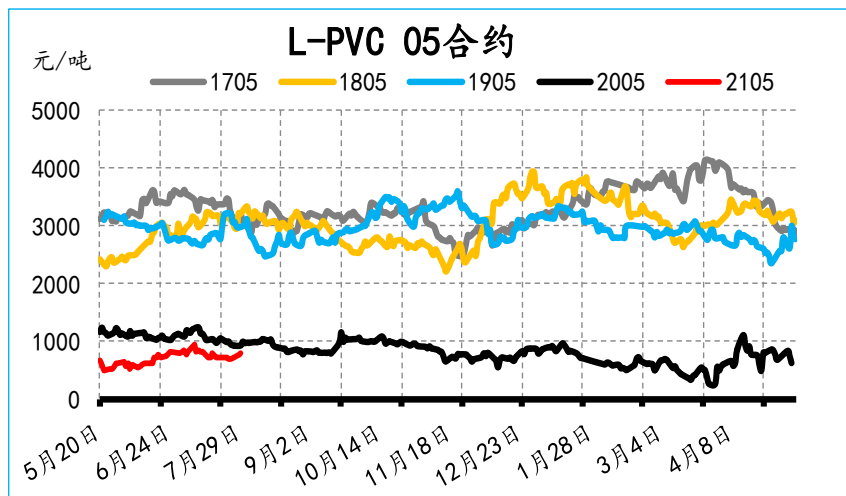
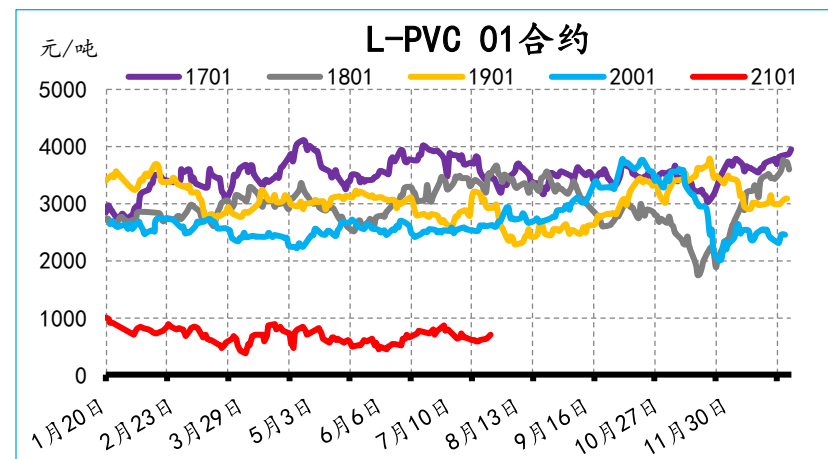
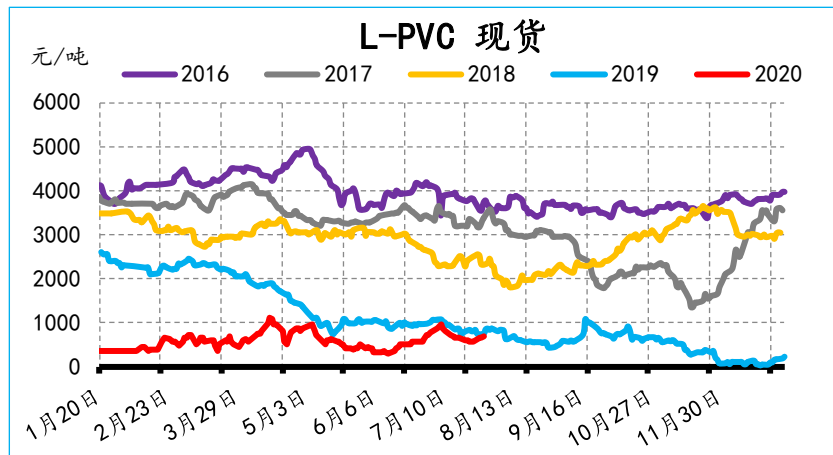
# 跨品种：塑料-PP



# 跨品种：PP-PVC



# 跨品种：塑料-PVC



# 重要声明

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