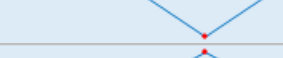
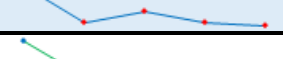
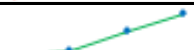
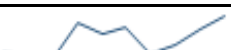
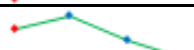
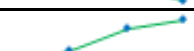


# 跨期数据跟踪

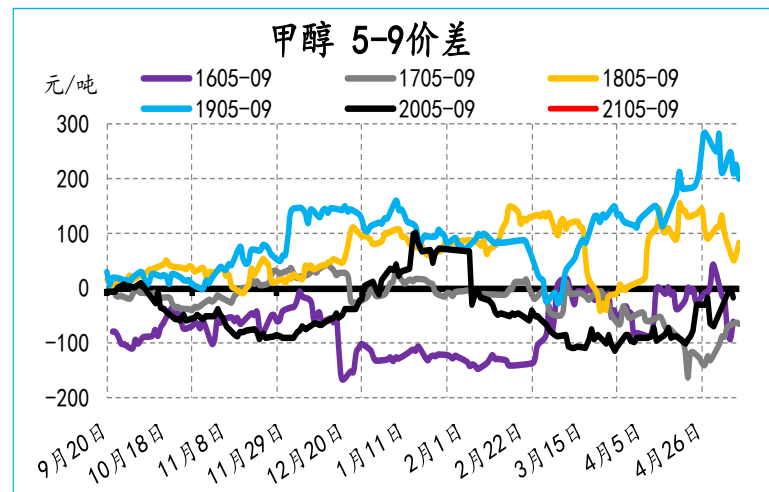
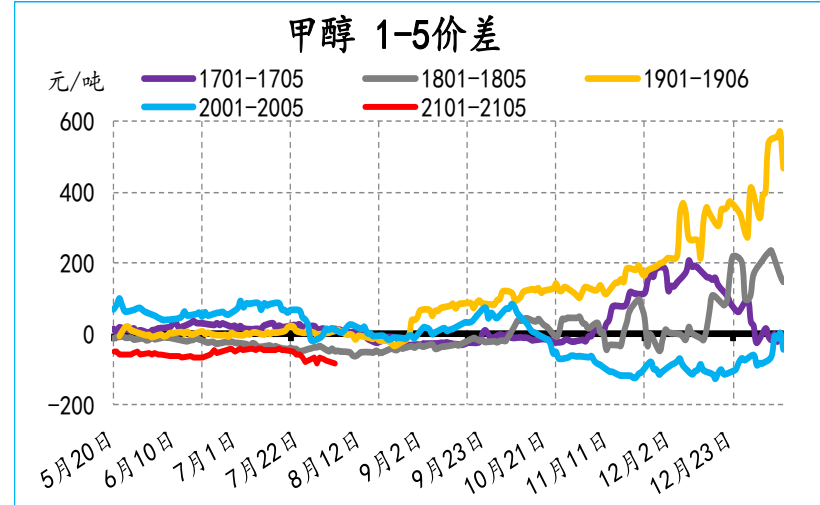
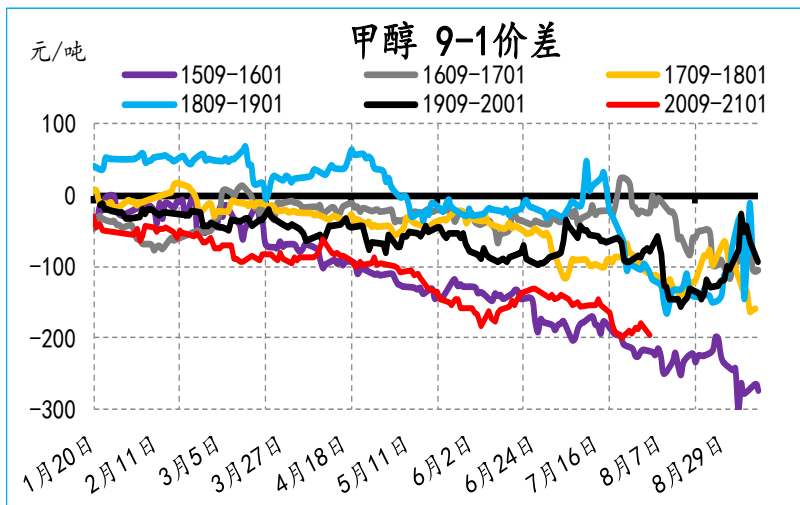
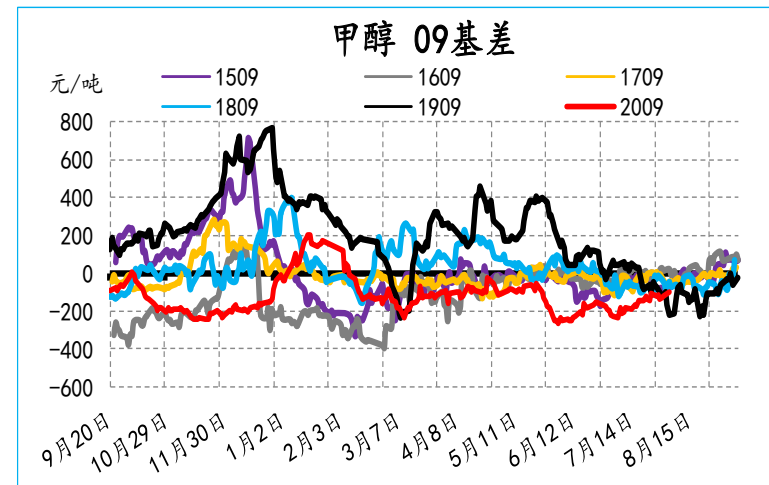
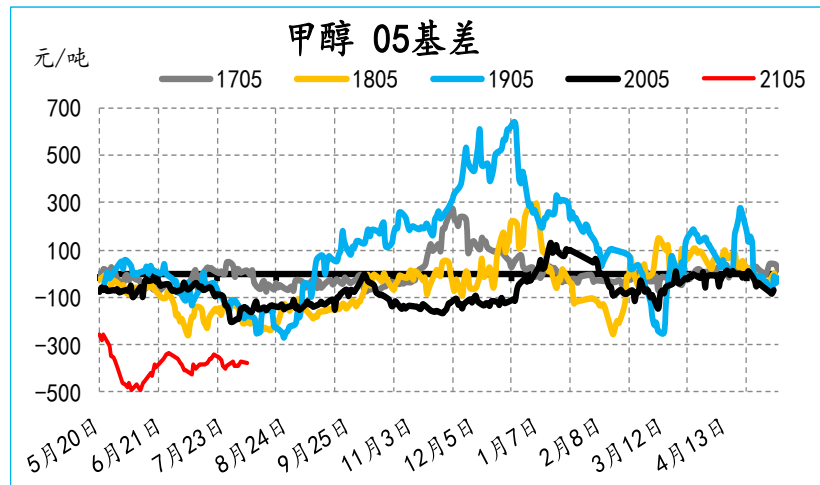
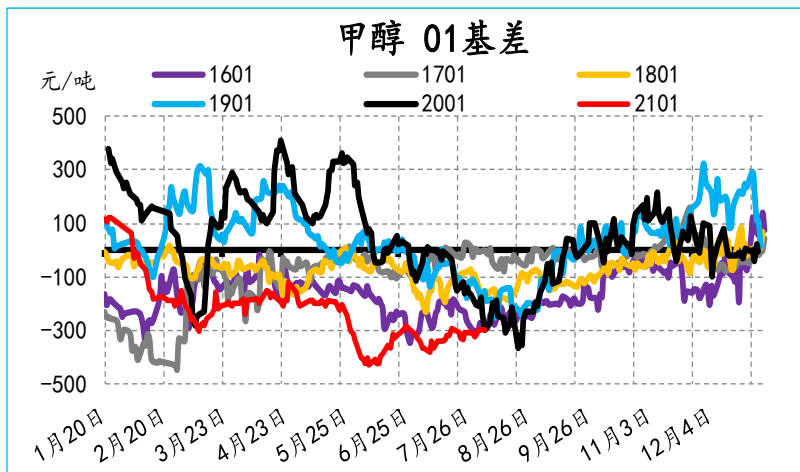
| 化工跨期套利跟踪                                                                                                       |          |                |               |              |                  |            |                                                                                       |    |
|----------------------------------------------------------------------------------------------------------------|----------|----------------|---------------|--------------|------------------|------------|---------------------------------------------------------------------------------------|----|
|  <b>信达期货</b><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>7月6日   | 10日前<br>7月20日 | 5日前<br>7月27日 | 昨日<br>7月31日      | 今日<br>8月3日 | 近一个月走势图                                                                               | 建议 |
| 跨期                                                                                                             | MA9-MA1  |                | -165          | -190         | -179             | -196       |    |    |
|                                                                                                                | MA5-MA9  | 188            | 215           | 255          | 254              | 279        |    |    |
|                                                                                                                | TA9-TA1  |                | -184          | -176         | -164             | -166       |    |    |
|                                                                                                                | TA5-TA9  | 254            | 294           | 286          | 274              | 278        |    |    |
|                                                                                                                | L9-L1    |                | 75            | 75           | 50               | 75         |    |    |
|                                                                                                                | L5-L9    | -85            | -100          | -90          | -55              | -90        |    |    |
|                                                                                                                | PP9-PP1  |                | 233           | 288          | 303              | 291        |    |    |
|                                                                                                                | PP5-PP9  | -425           | -314          | -351         | -386             | -385       |    |    |
|                                                                                                                | V9-V1    |                | 200           | 180          | 195              | 190        |   |    |
|                                                                                                                | V5-V9    | -235           | -320          | -295         | -320             | -330       |  |    |
|                                                                                                                | BU9-BU12 | 34             | -82           | -62          | -102             | -100       |  |    |
|                                                                                                                | BU6-BU9  | -56            | 144           | 126          | 178              | 176        |  |    |
|                                                                                                                | RU9-RU1  |                | -1250         | -1250        | -1250            | -1250      |  |    |
|                                                                                                                | RU5-RU9  | 1430           | 1430          | 1430         | 1430             | 1430       |  |    |

# 基差数据跟踪

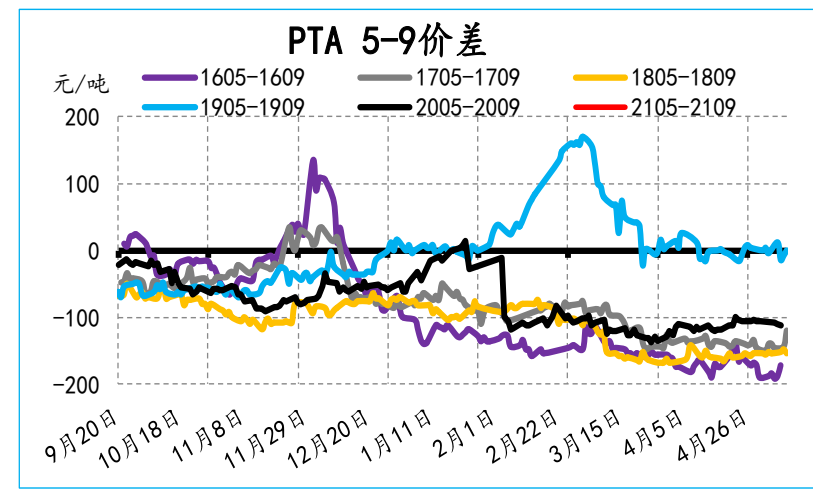
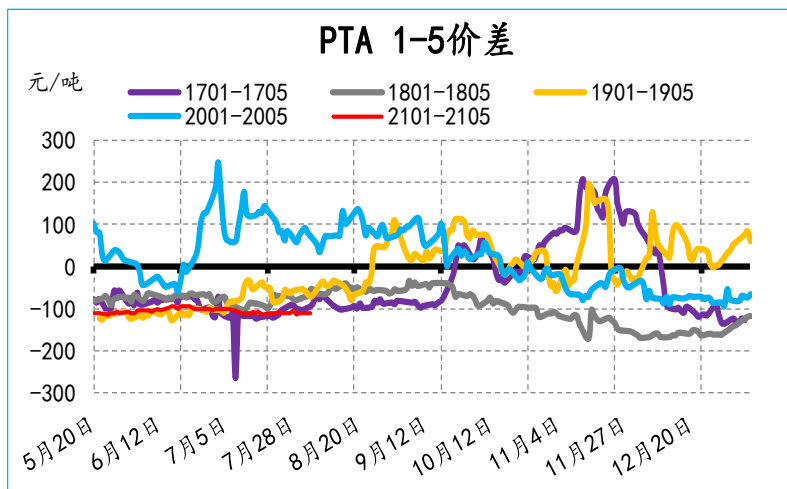
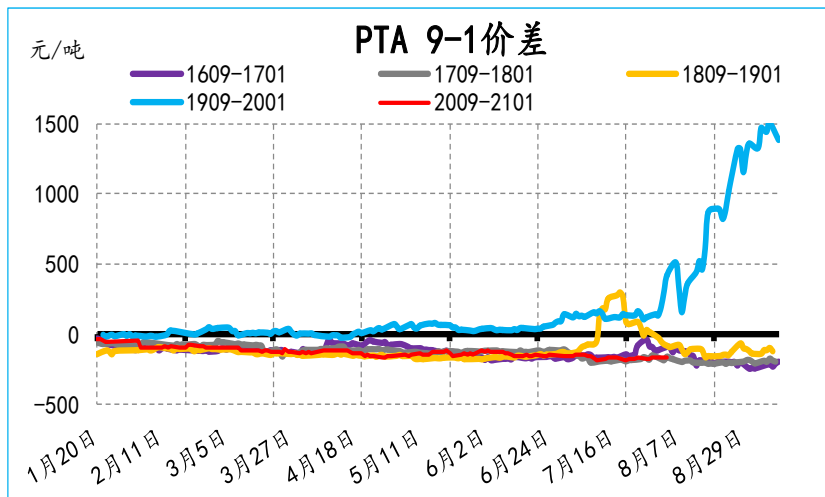
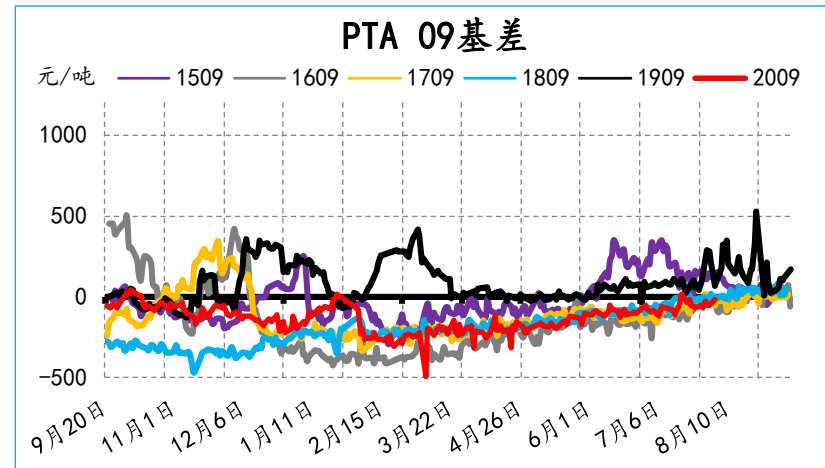
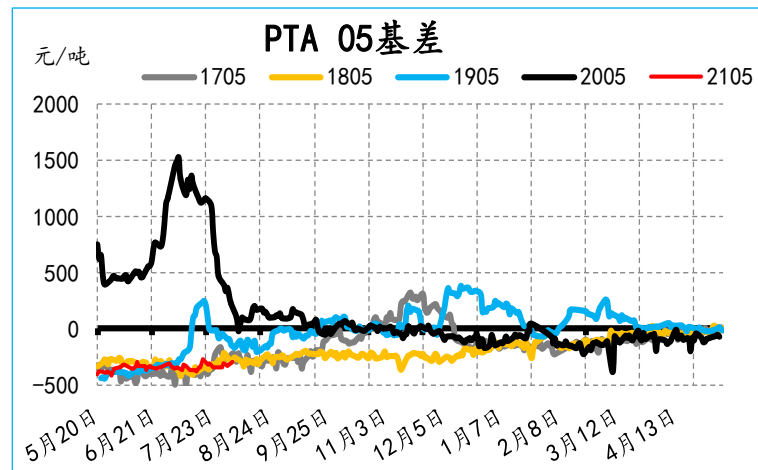
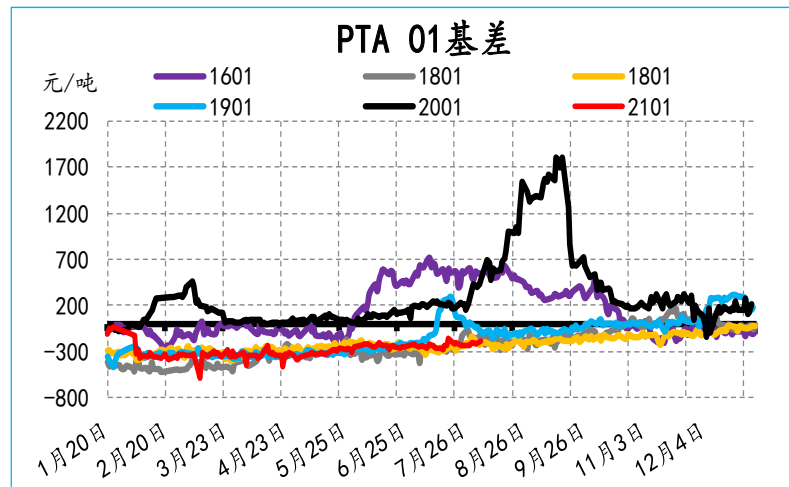
| 2020年08月03日期现结构图 |      |        |                                                                                    |         |        |                                                                                     |       | 4                                                                                   |
|------------------|------|--------|------------------------------------------------------------------------------------|---------|--------|-------------------------------------------------------------------------------------|-------|-------------------------------------------------------------------------------------|
| 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                                                                                |
| PE               | 7150 | 50.00  |  | 65.00   | -50.00 |  | 0.9%  |  |
| PP               | 7650 | 0.00   |  | 7.00    | -8.00  |  | 0.1%  |  |
| PTA              | 3535 | -10.00 |  | -19.00  | 36.00  |  | -0.5% |  |
| EG               | 3655 | -22.00 |  | -47.00  | 24.00  |  | -1.3% |  |
| PVC              | 6580 | 10.00  |  | -100.00 | -60.00 |  | -1.5% |  |
| 甲醇               | 1595 | -15.00 |  | -101.00 | 28.00  |  | -6.0% |  |

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。

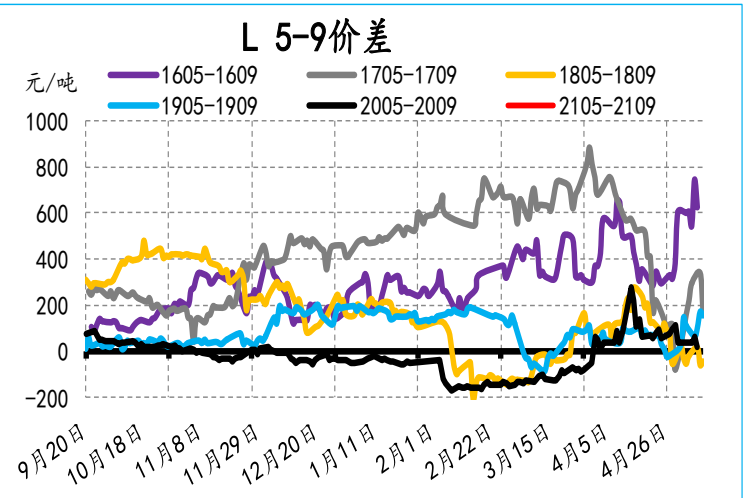
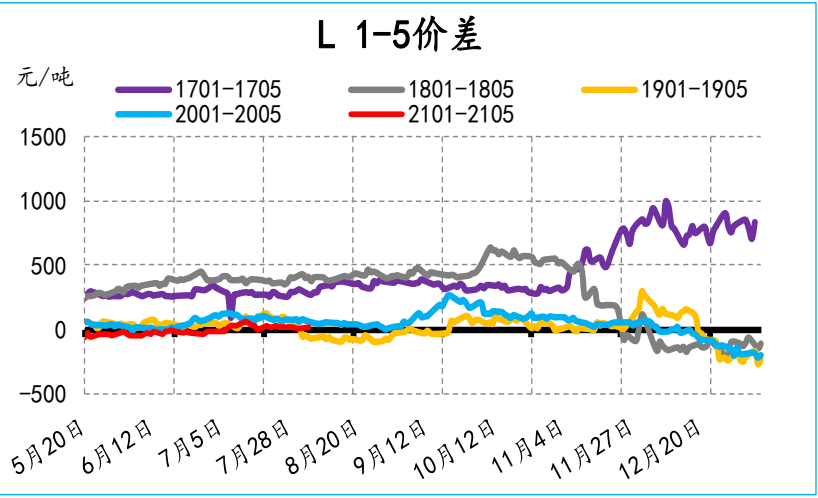
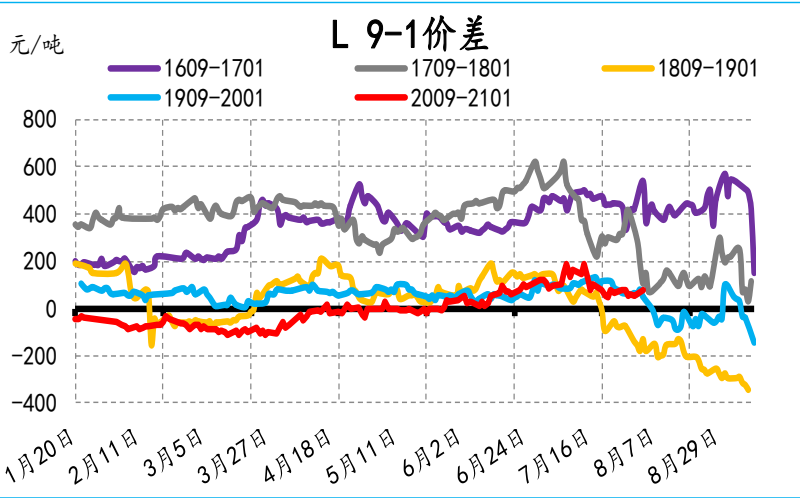
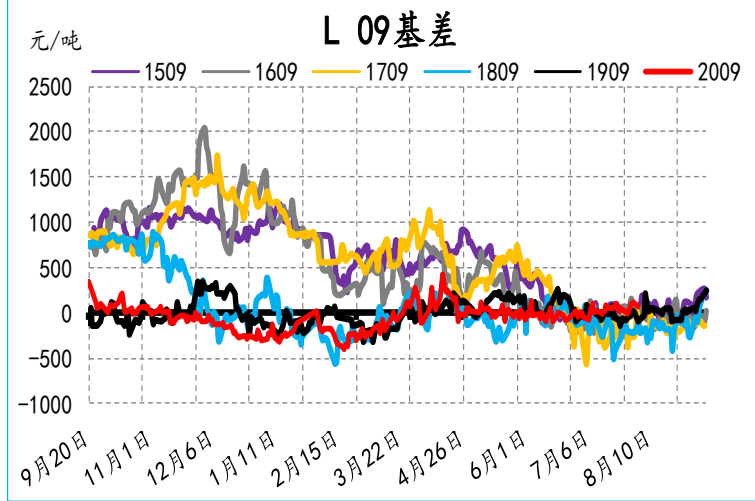
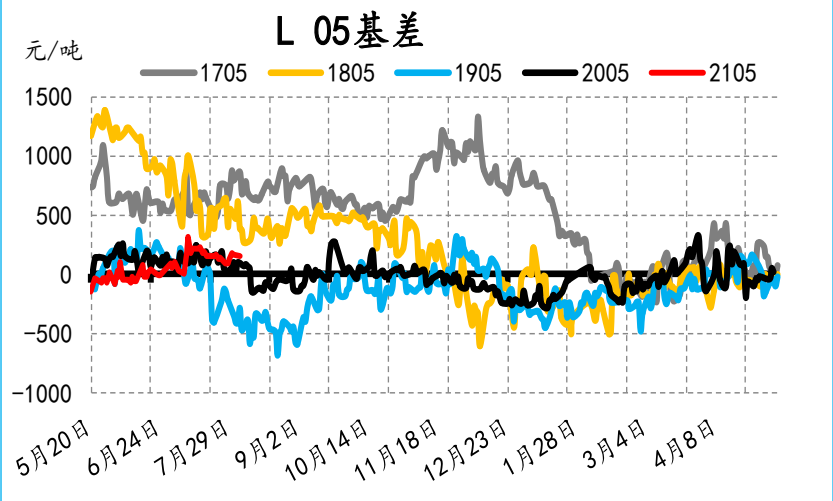
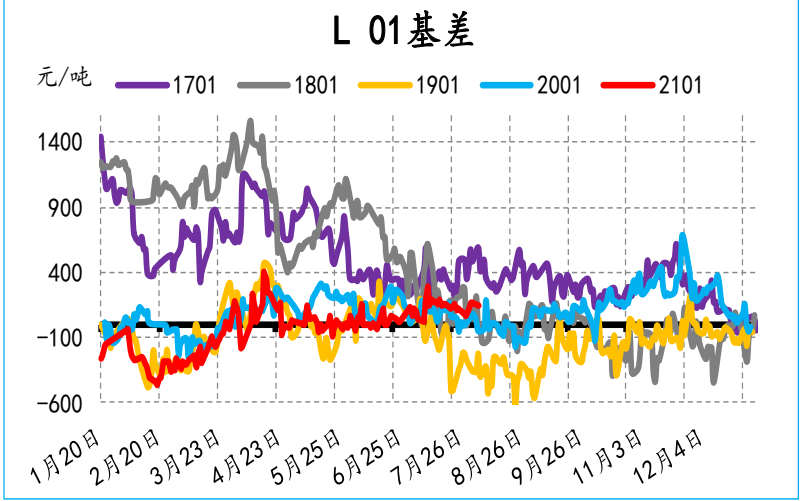
# 套利跟踪：甲醇



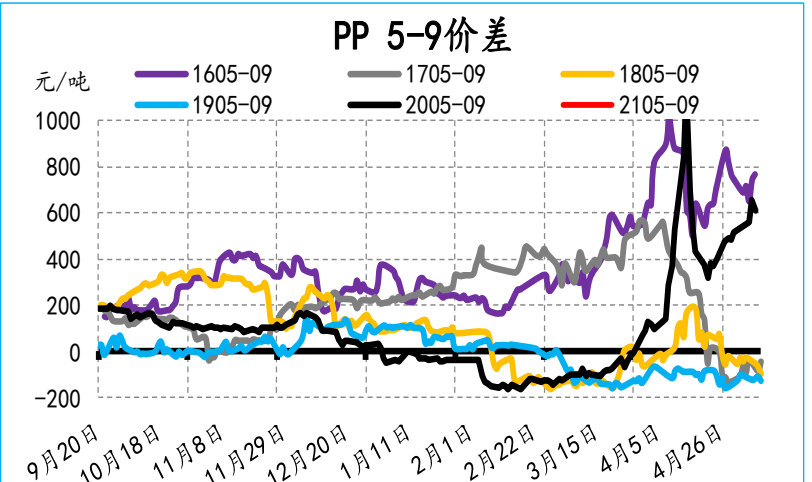
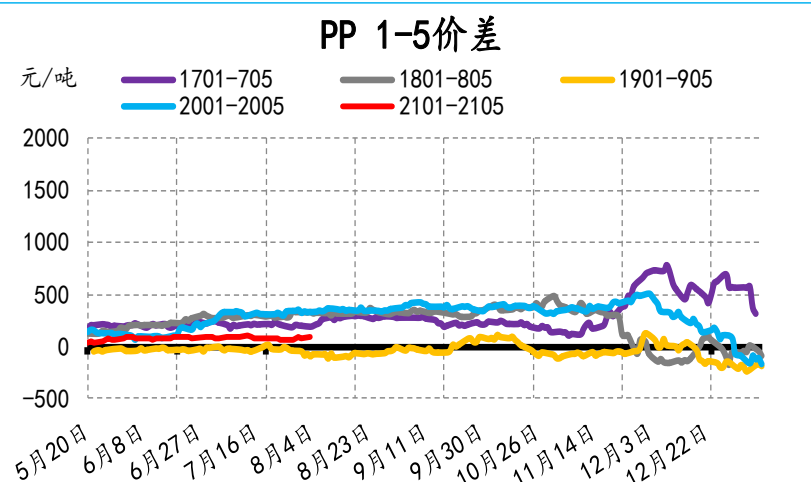
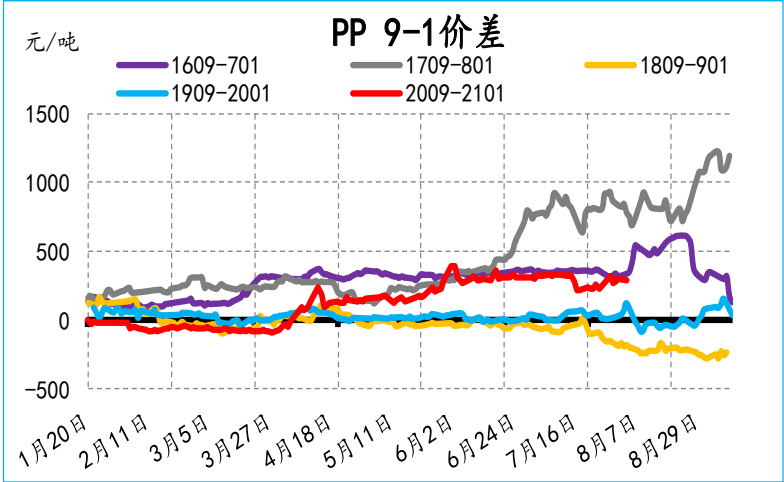
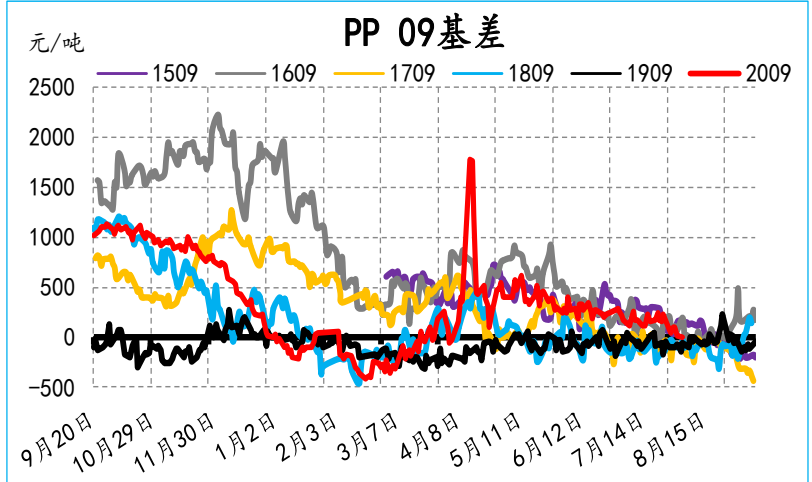
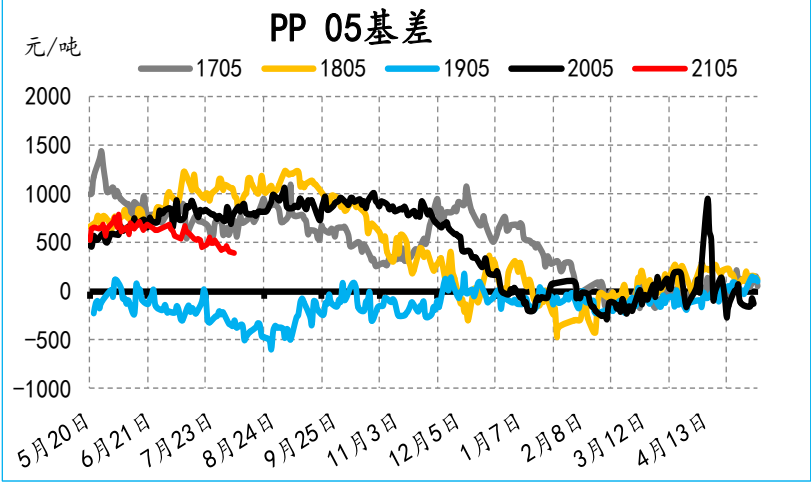
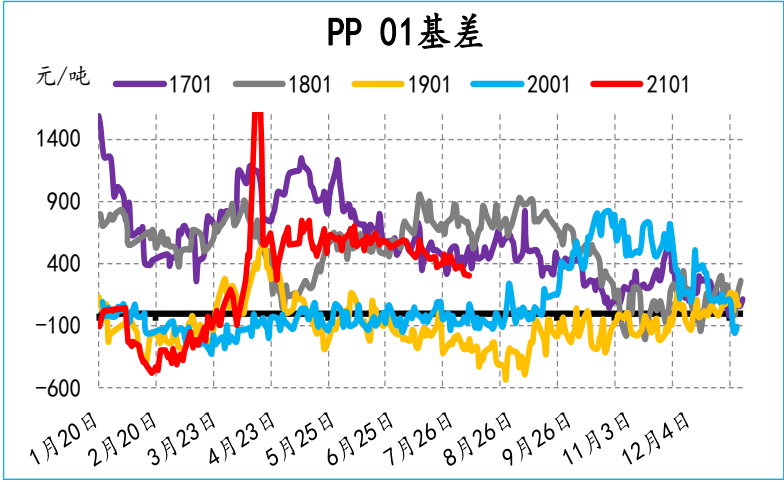
# 套利跟踪：PTA



# 套利跟踪：PE



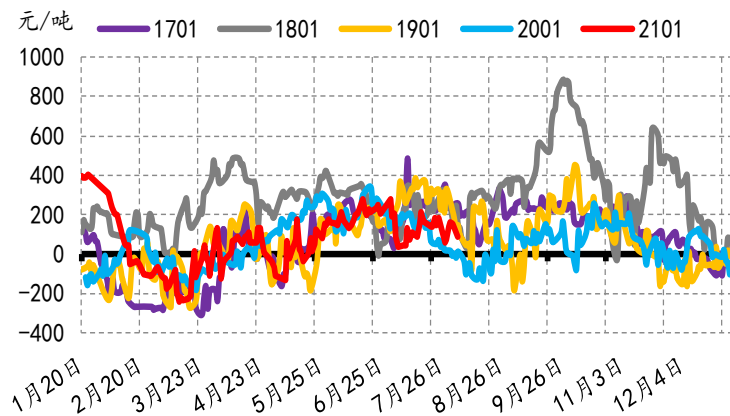
# 套利跟踪：PP



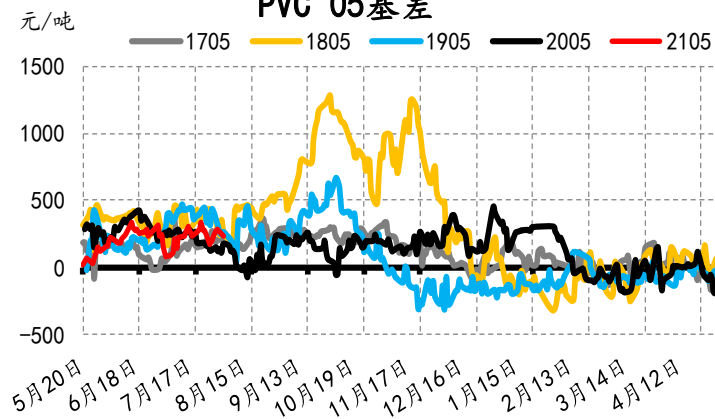


# 套利跟踪：PVC

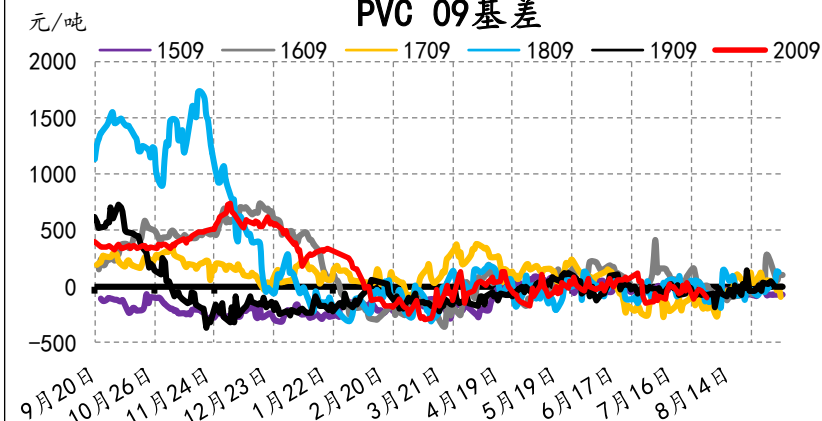
## PVC 01基差



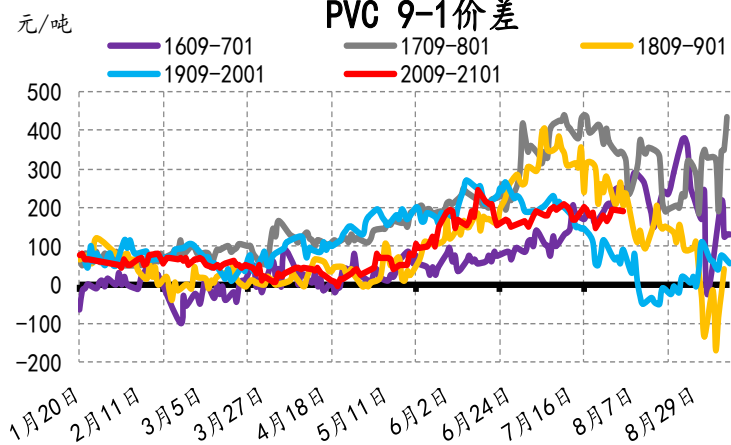
## PVC 05基差



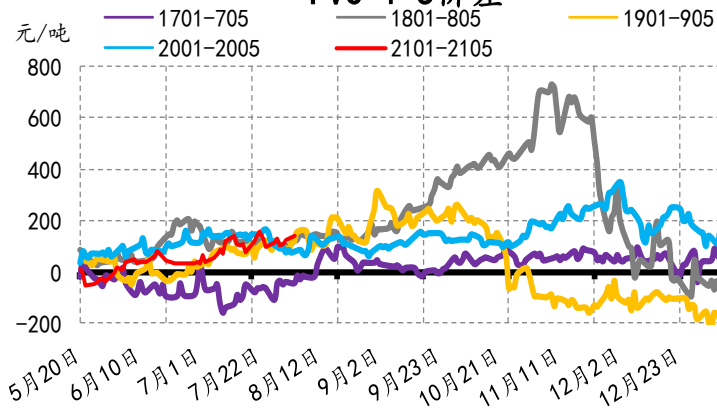
## PVC 09基差



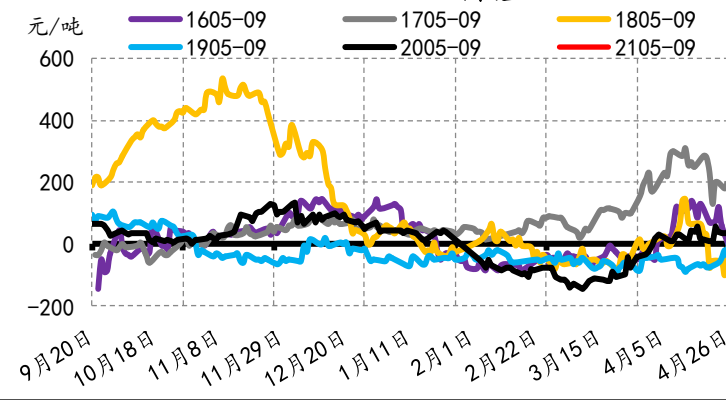
## PVC 9-1价差



## PVC 1-5价差



## PVC 5-9价差

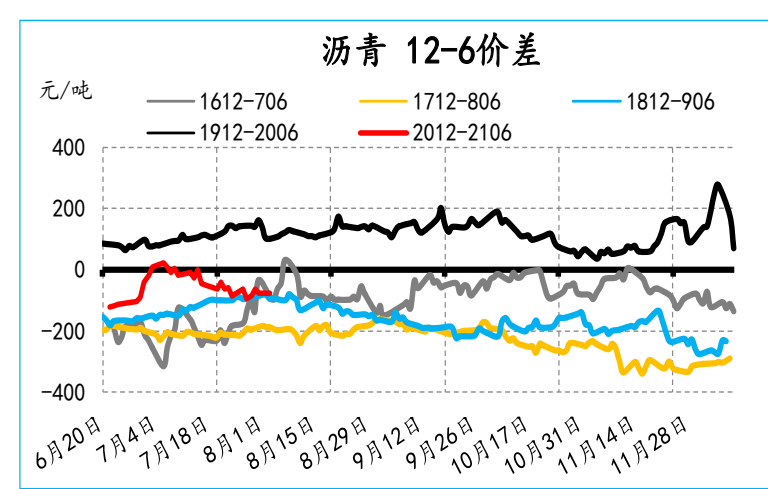
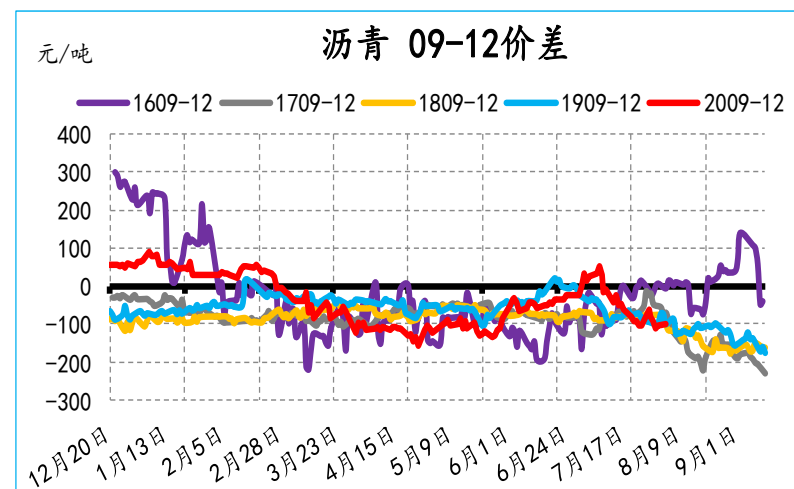
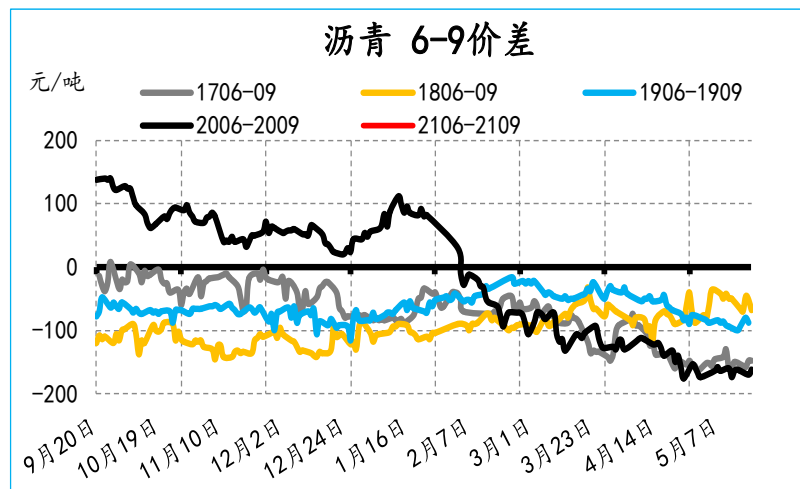
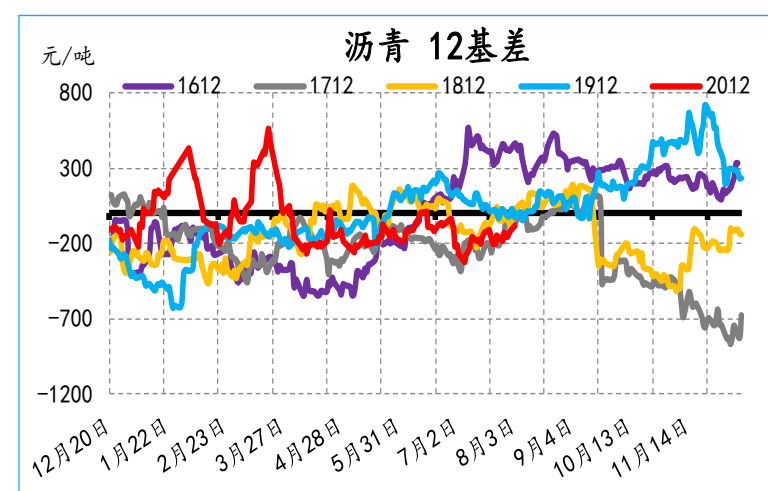
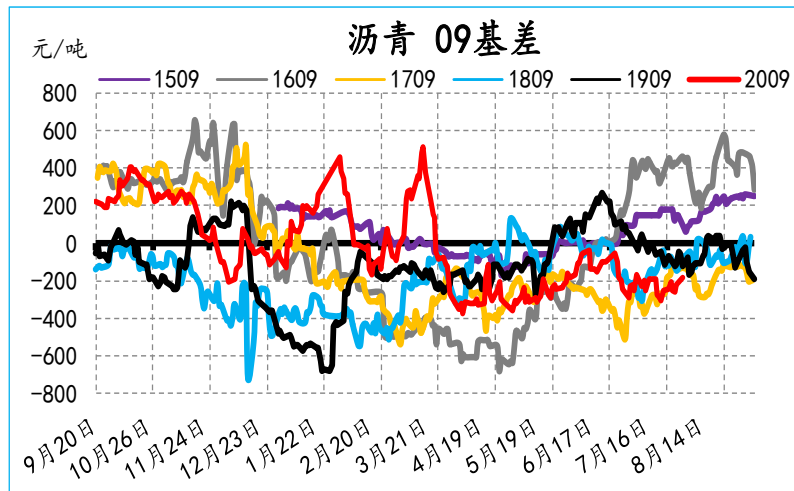
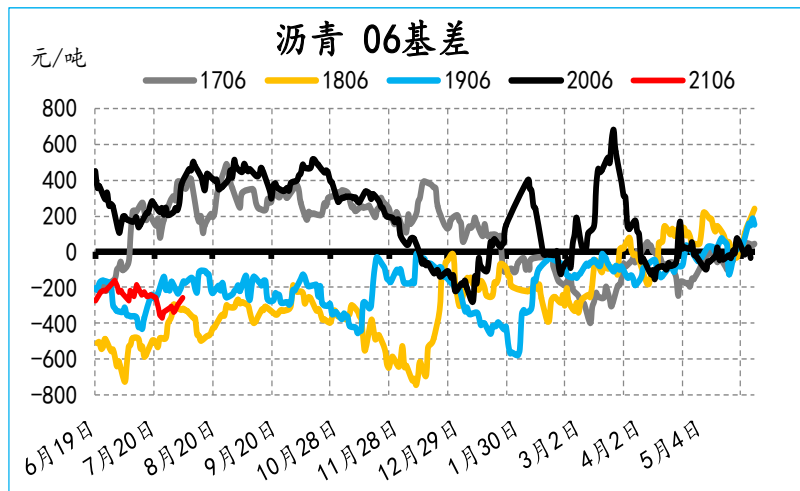


# 套利跟踪：沥青

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！

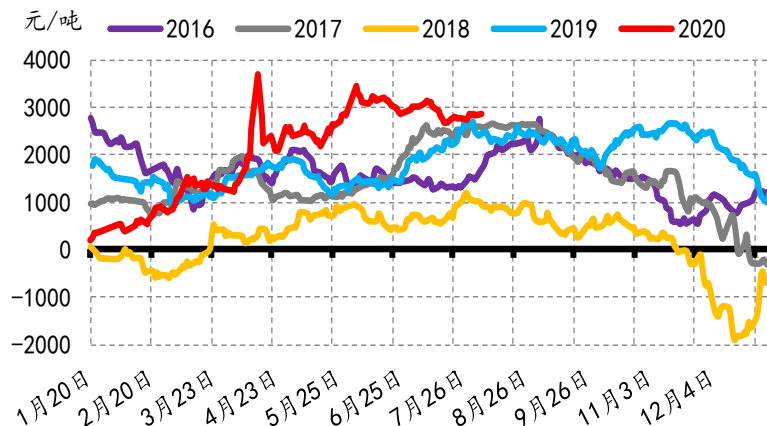
微信号：hanbb360



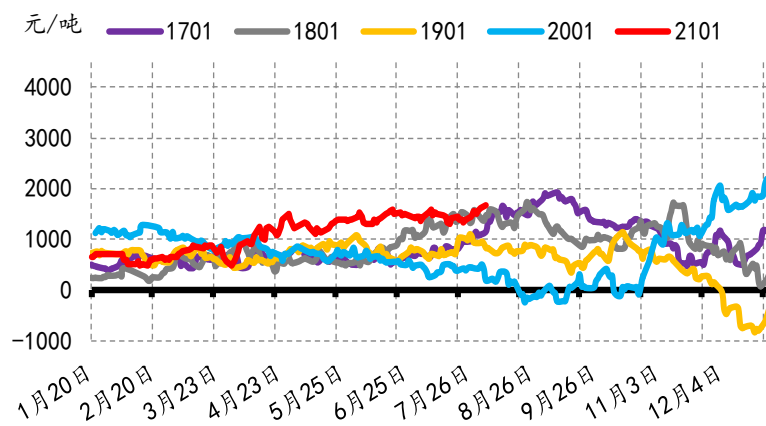


# 跨品种：PP-3MA

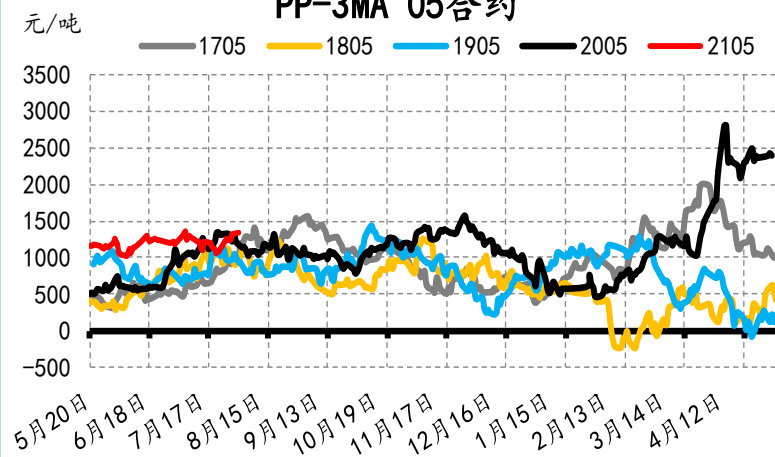
## PP-3MA 现货



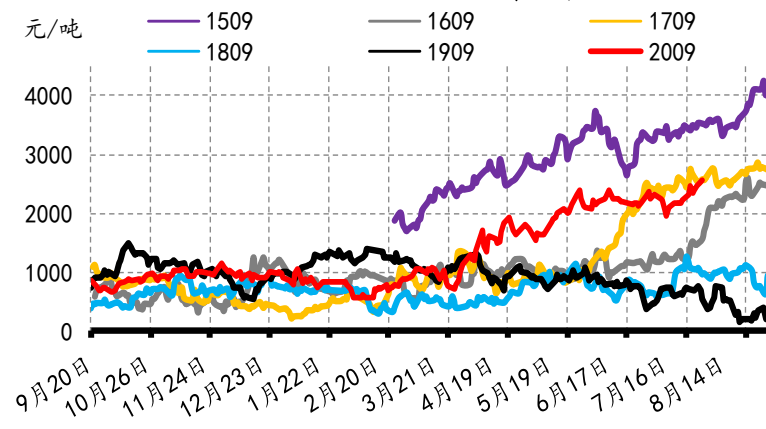
## PP-3MA 01合约



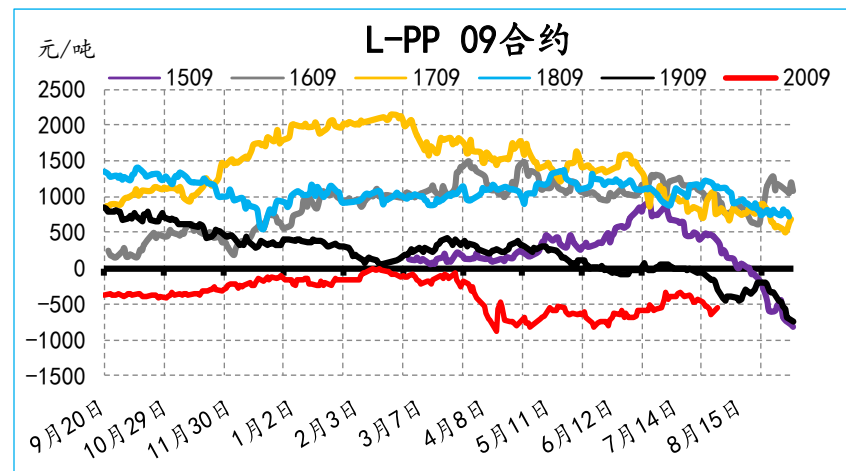
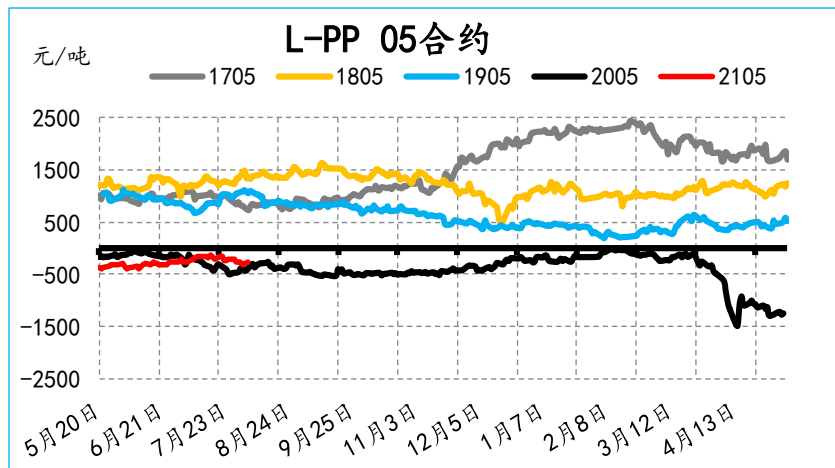
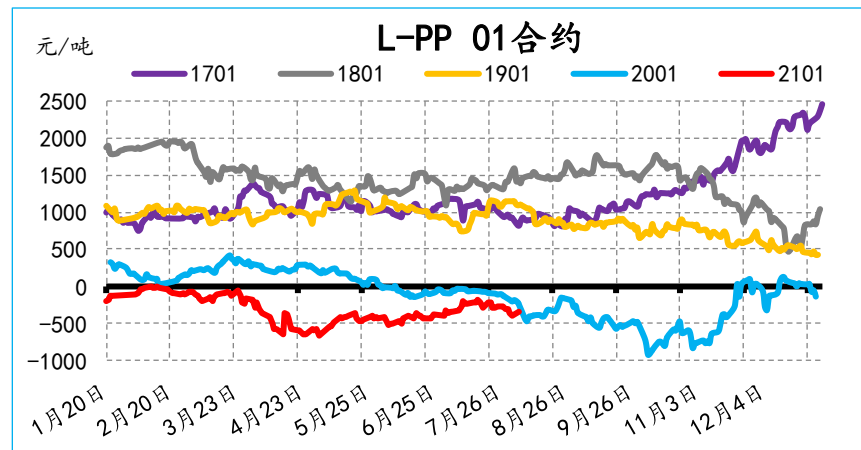
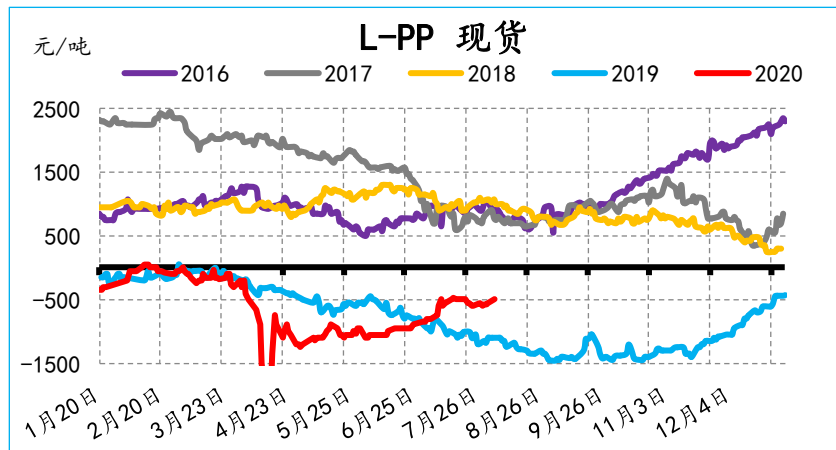
## PP-3MA 05合约



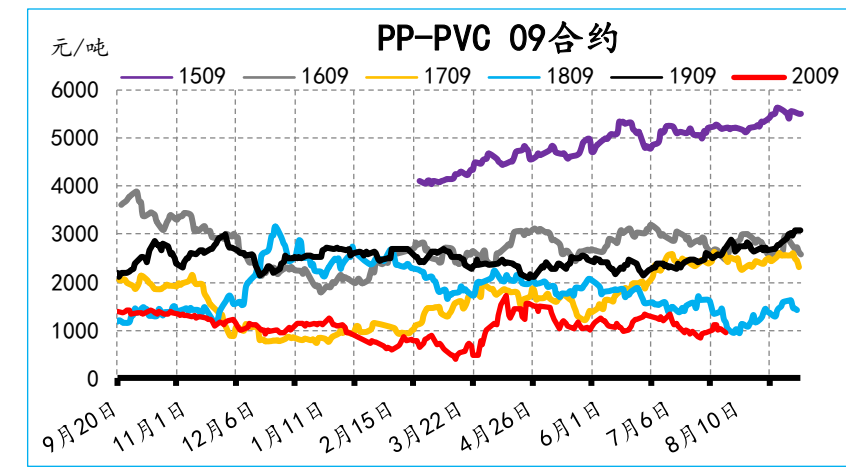
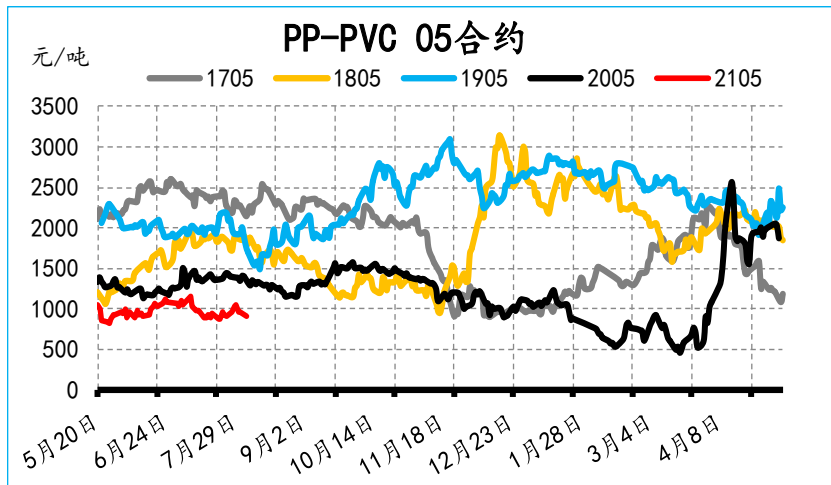
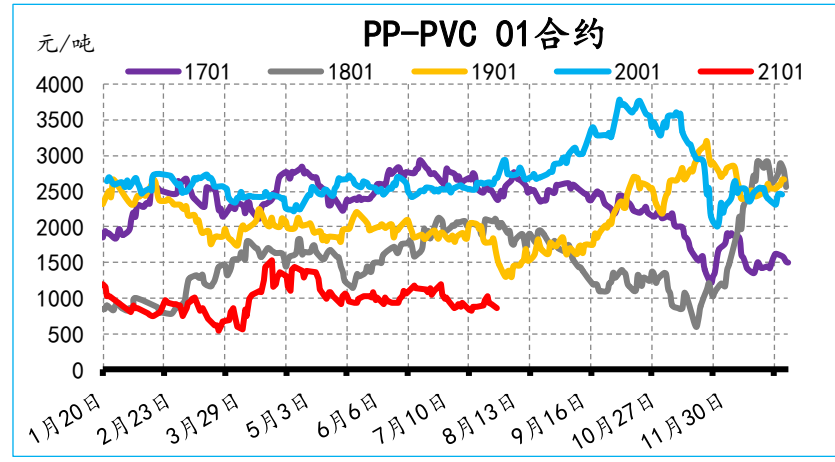
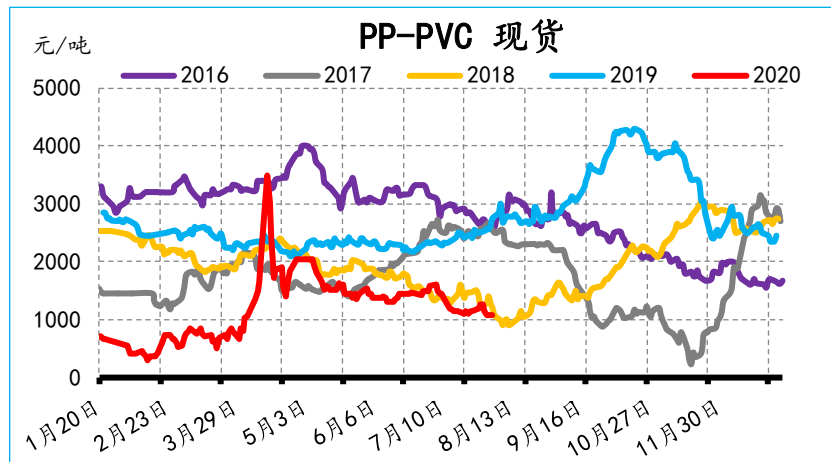
## PP-3MA 09合约



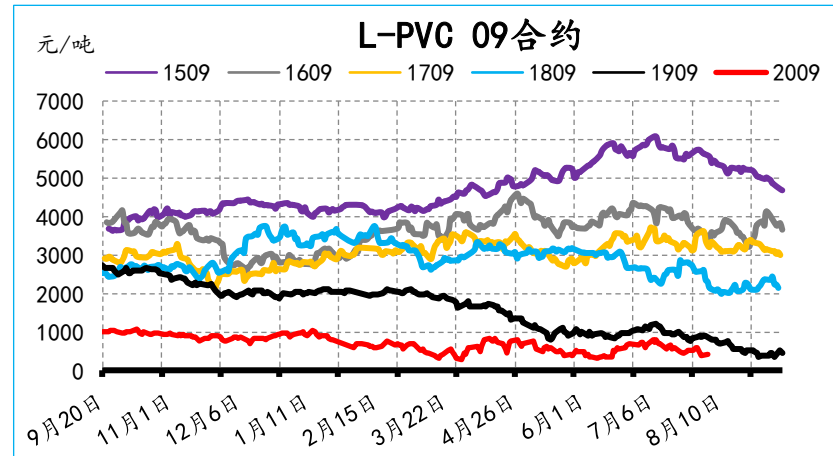
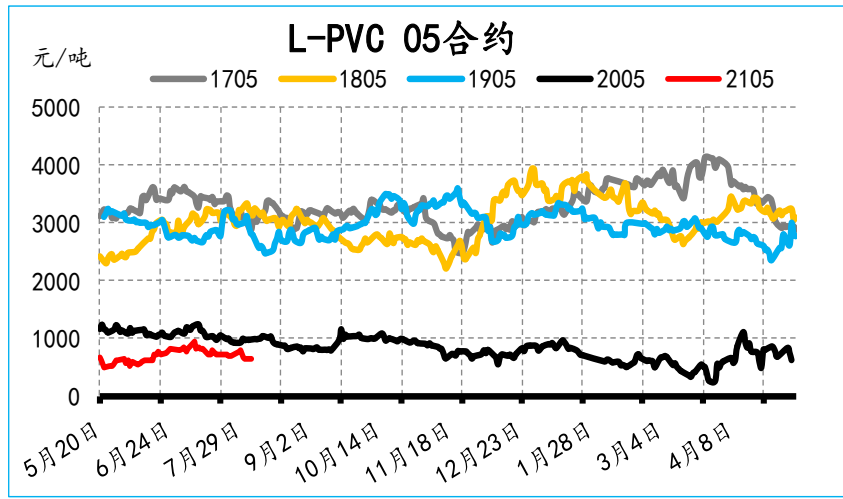
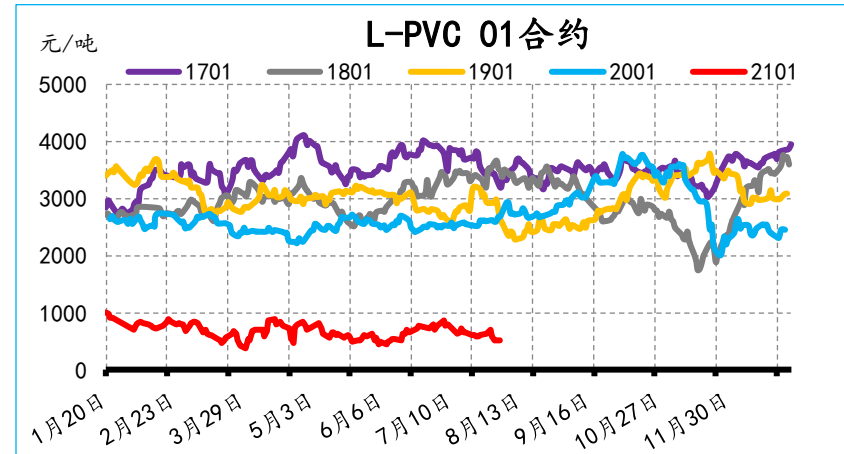
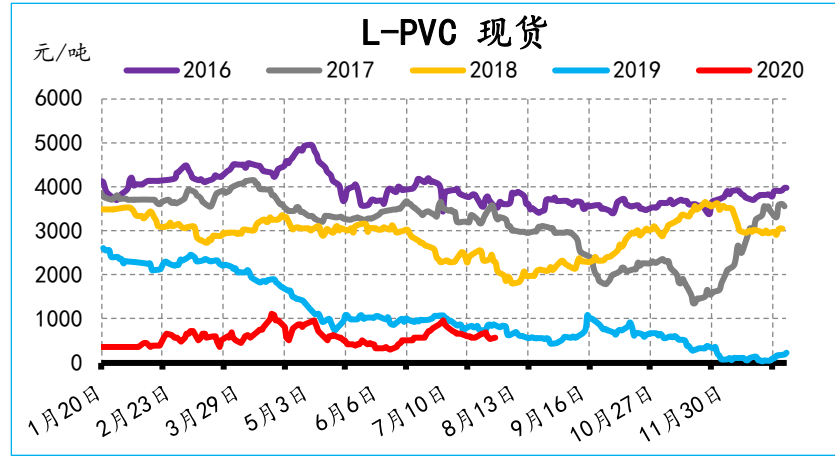
# 跨品种：塑料-PP



# 跨品种：PP-PVC



# 跨品种：塑料-PVC



# 重要声明

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