

跨期数据跟踪

化工跨期套利跟踪



信达期货
CINDA FUTURES

联系人：徐林

联系人：韩冰冰

投资咨询号：Z0012867

从业资格证号：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	
	12月12日	12月26日	1月4日	1月10日	1月11日			
跨期	MA1-MA5	-34	-46	-101	-77	-106		观望
	MA5-MA9	-26	-24	-27	-27	-25		观望
	TA1-TA5	378	280	282	586	300		观望
	TA5-TA9	102	132	140	154	162		
	L1-L5	570	525	385	355	-45		5-9正套
	L5-L9	160	235	245	220	235		
	PP1-PP5	536	647	533	674	623		5-9正套
	PP5-PP9	198	269	300	295	295		
	V1-V5	220	160	195	765	740		
	V5-V9	25	105	65	40	50		
	BU1-BU5	84	-4	40	14	20		
	BU5-BU9	-64	16	-48	-24	-26		
	RU1-RU5	-290	-240	-305	-240	-325		
	RU5-RU9	-255	-280	-275	-275	-275		

跨品种据跟踪

化工跨品种套利跟踪



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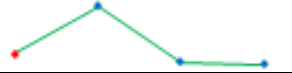
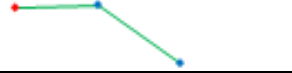

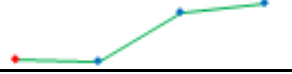

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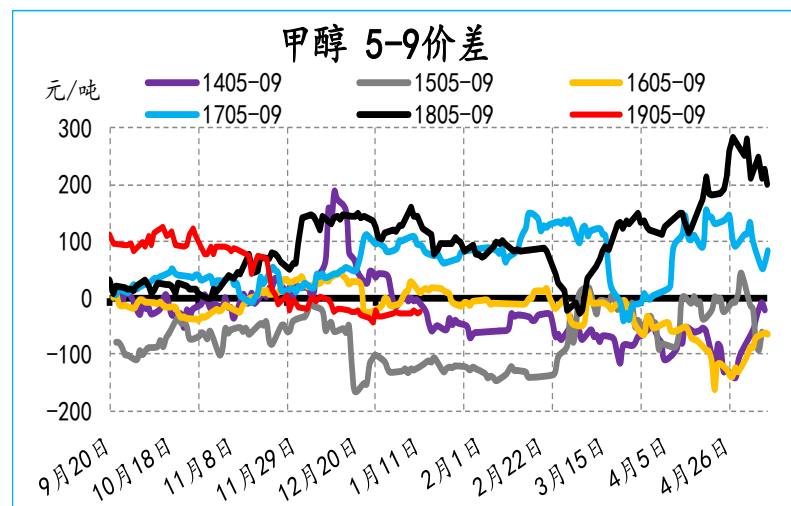
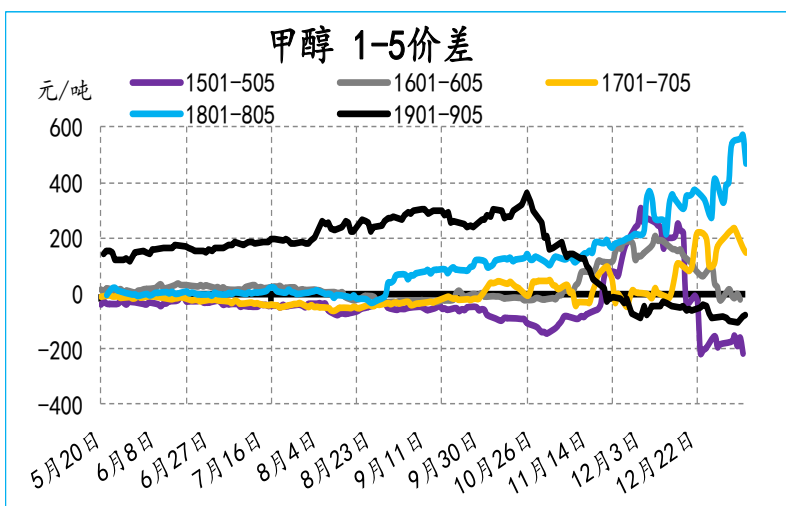
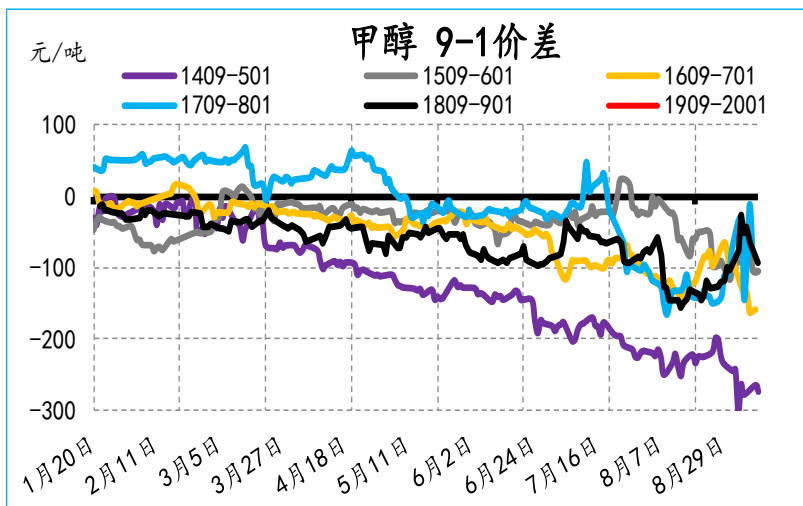
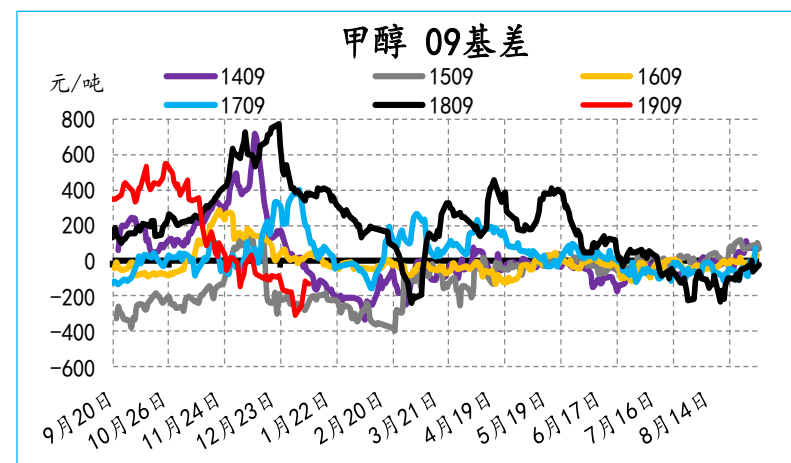
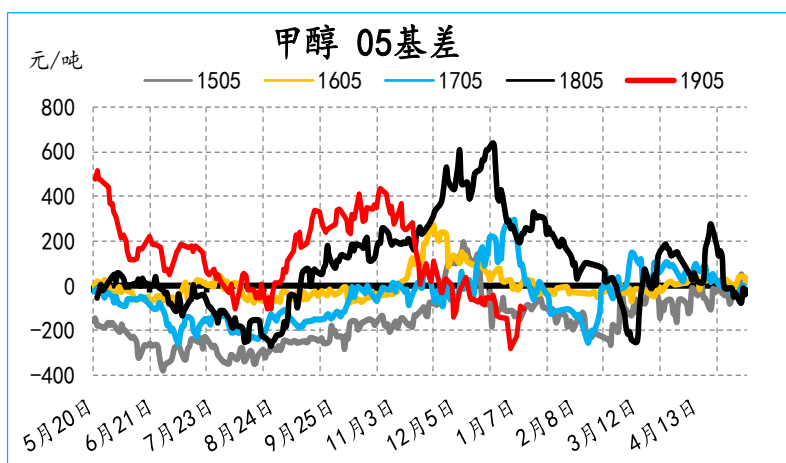
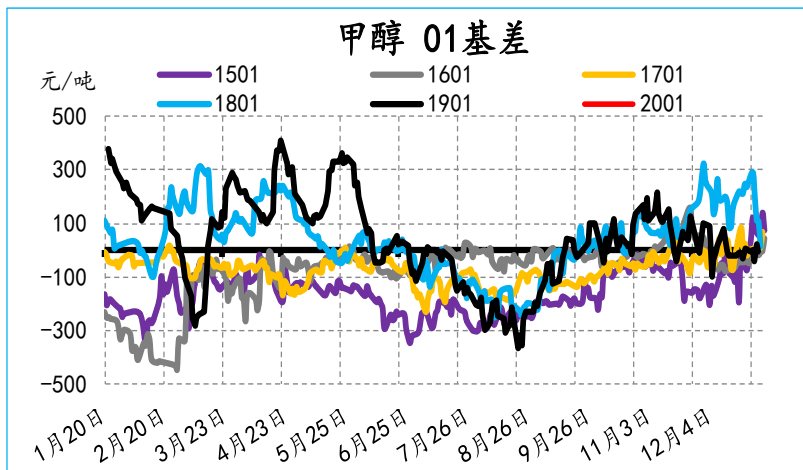
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	12月12日	12月26日	1月4日	1月10日	1月11日			
跨品种	PP-3MA现货	1980	2140	1850	1985	1935		
	PP-3MA 1月	1632	2186	2100	2056	2157		
	PP-3MA 5月	994	1401	1264	1151	1216		
	PP-3MA 9月	718	1060	883	775	846		
	PE-PP 现货	100	50	-50	-200	-150		
	PE-PP 1月	116	-76	-210	-405	-783		
	PE-PP 5月	82	46	-62	-86	-115		
	PE-PP 9月	120	80	-7	-11	-55		
	TA / BU 现货	2.20	2.16	2.19	2.25	2.24		
	TA1月/BU12月	2.41	2.34	2.28	2.35	2.24		
	TA5月/BU6月	2.22	2.24	2.13	2.12	2.11		
	TA9月/BU9月	2.16	2.18	2.09	2.08	2.06		

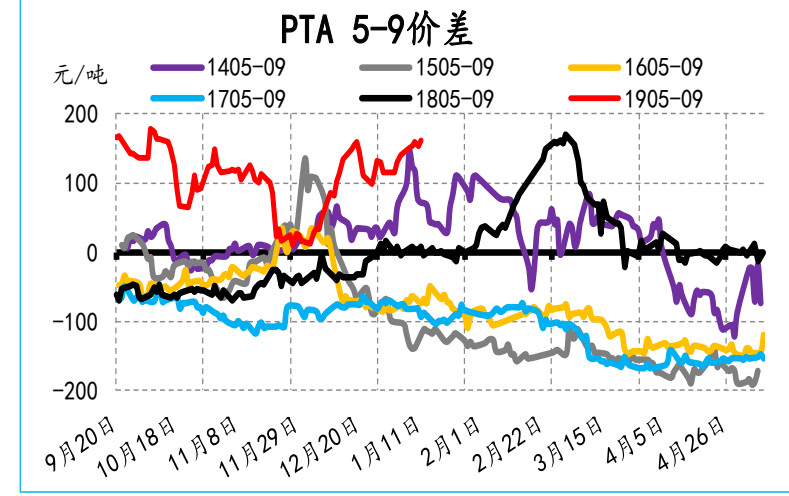
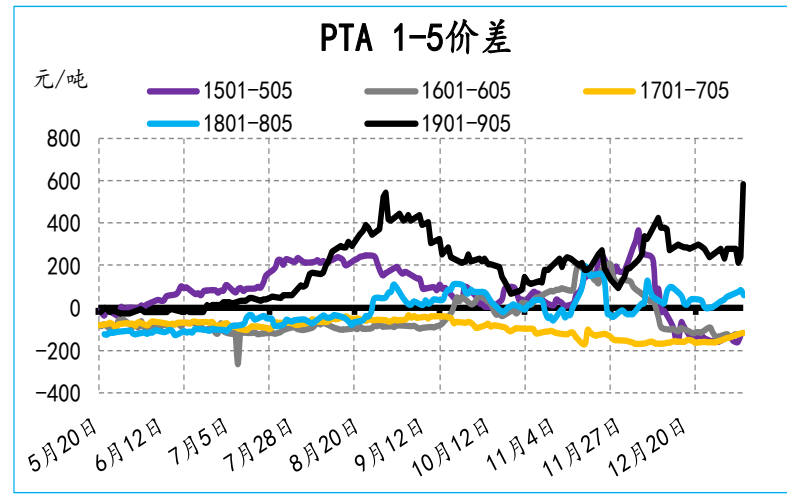
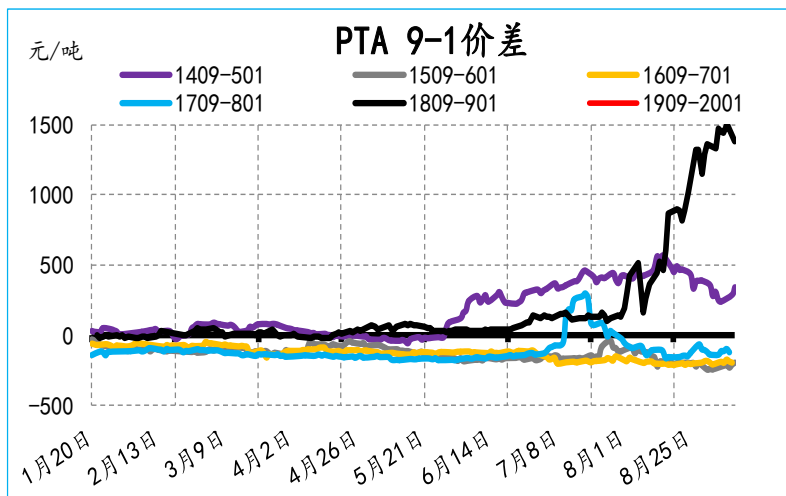
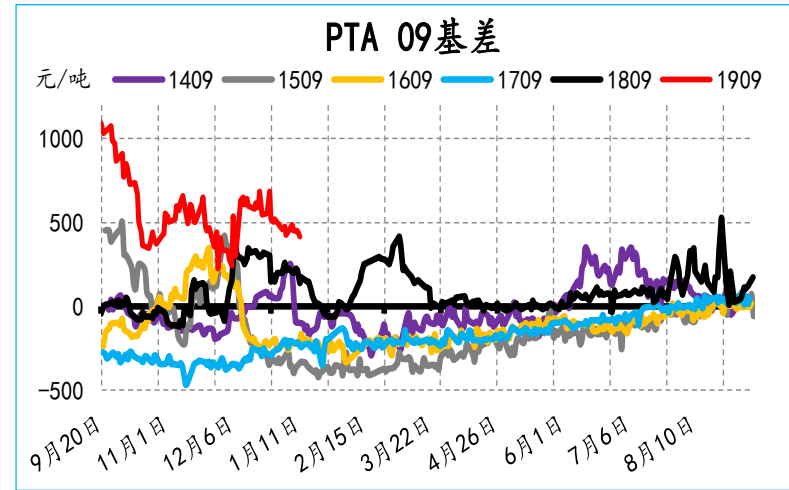
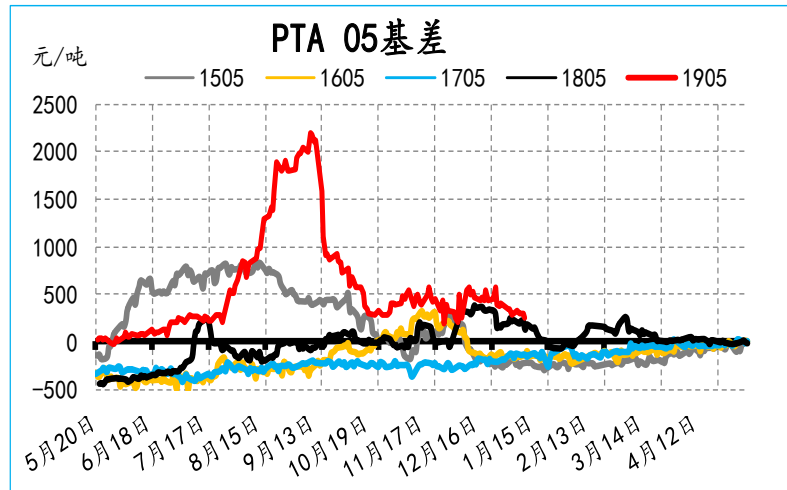
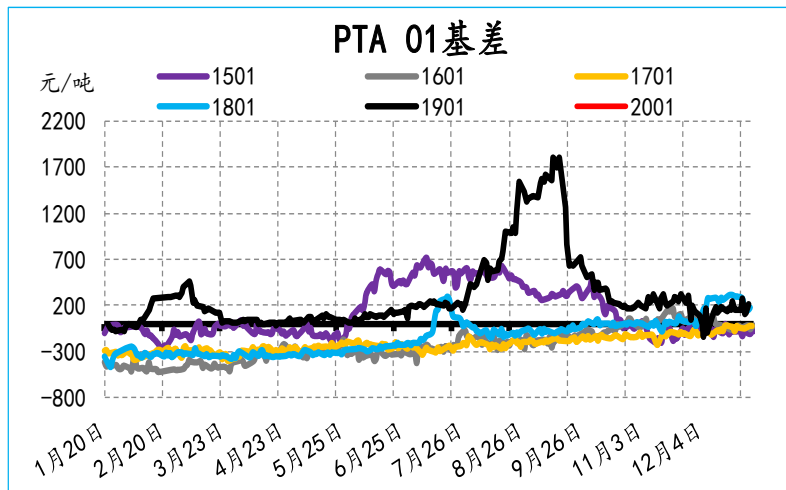
基差数据跟踪

2019年01月11日基差图				
品种	现货价格	主力基差	幅度	价差结构
PP	9150	425	4.9%	
PE	9000	390	4.5%	
PTA	6270	250	4.2%	
PVC	6480	100	1.6%	
EG	5115	40	0.8%	
沥青	2800	(46)	-1.6%	
甲醇	2405	(98)	-3.9%	
橡胶	11150	(490)	-4.2%	

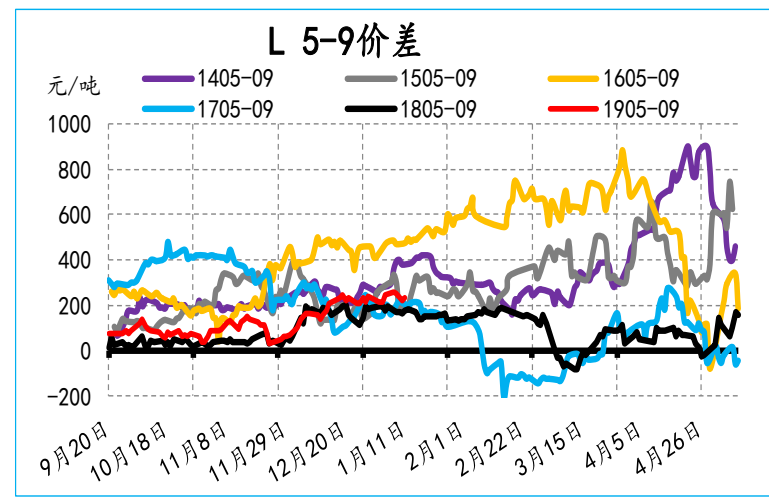
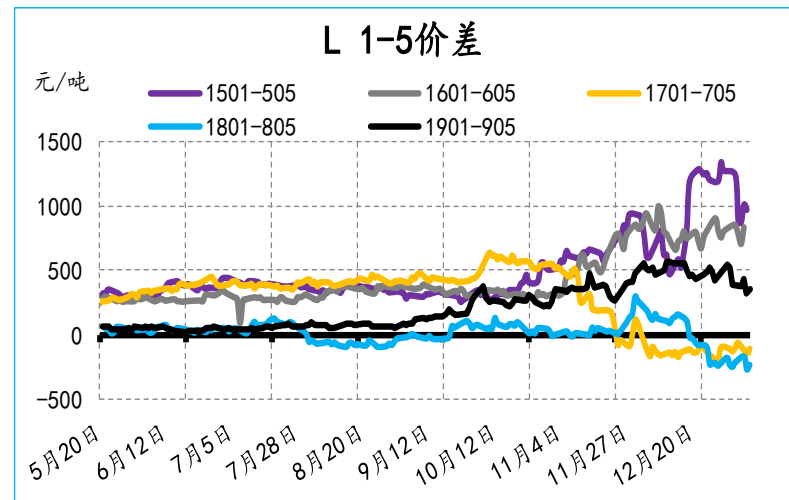
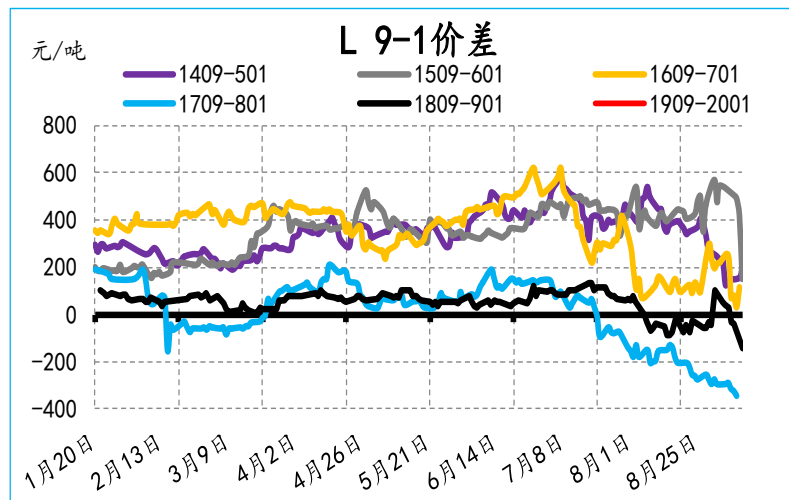
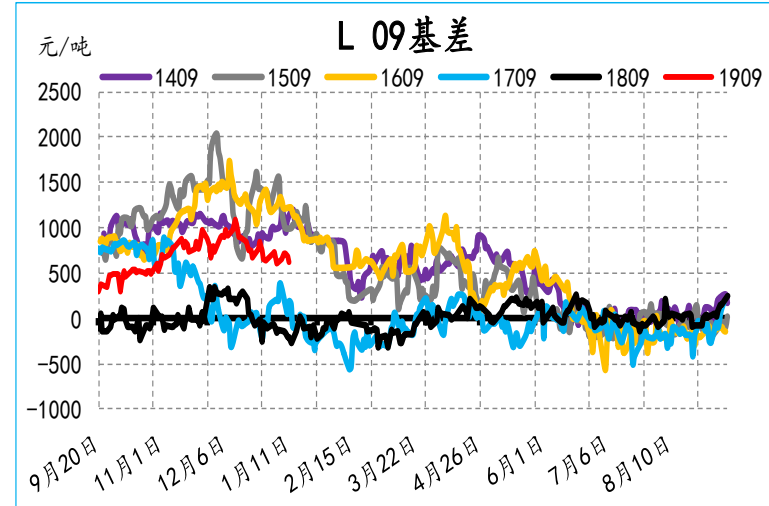
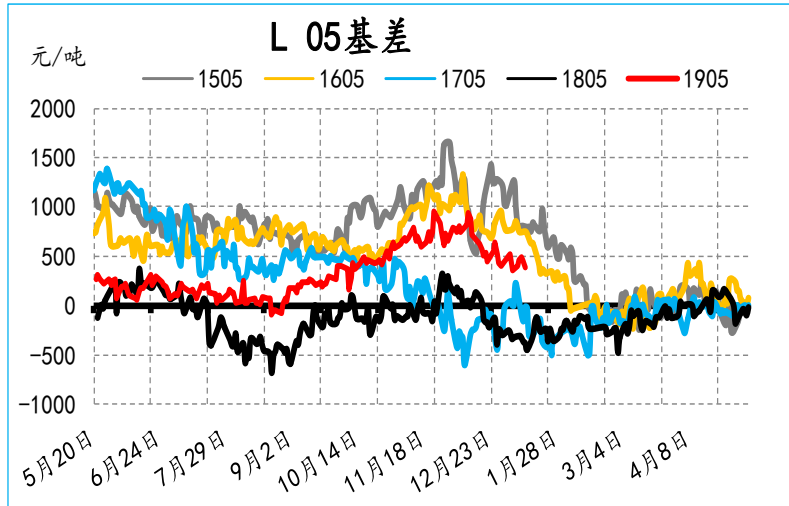
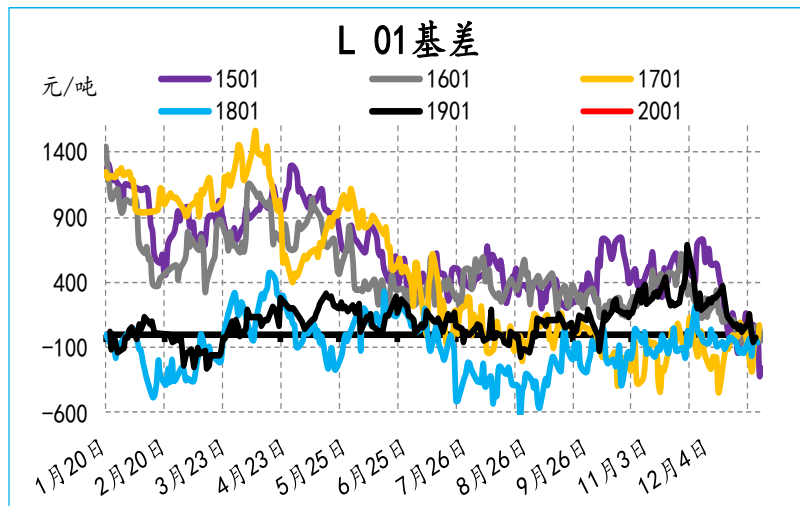
套利跟踪：甲醇



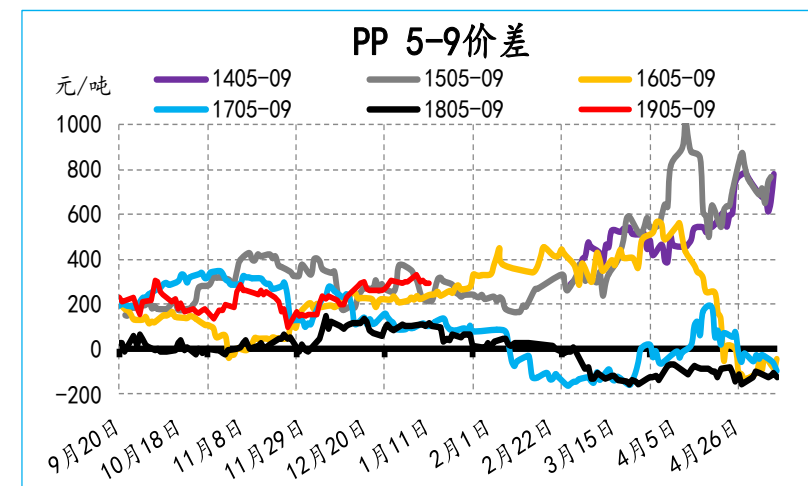
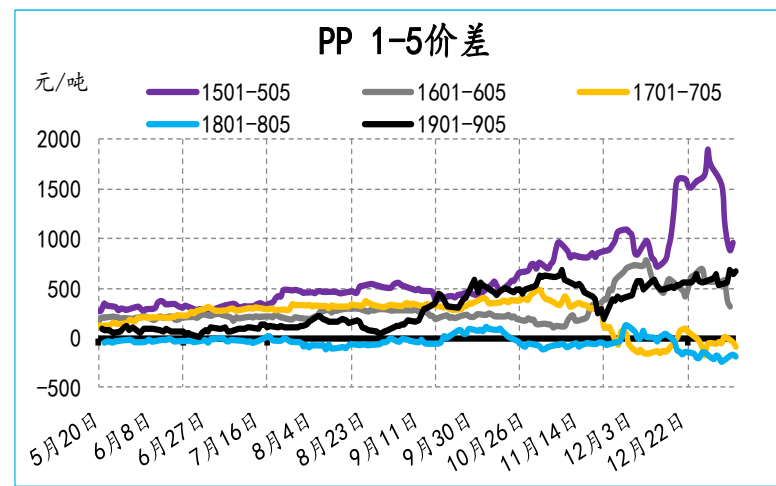
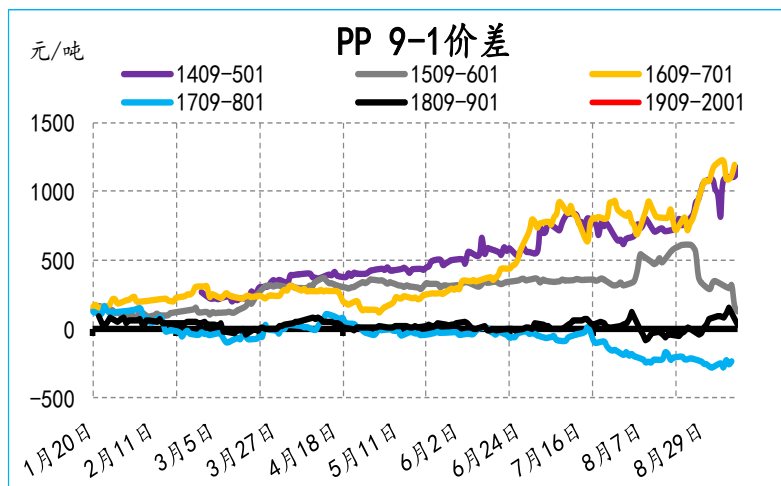
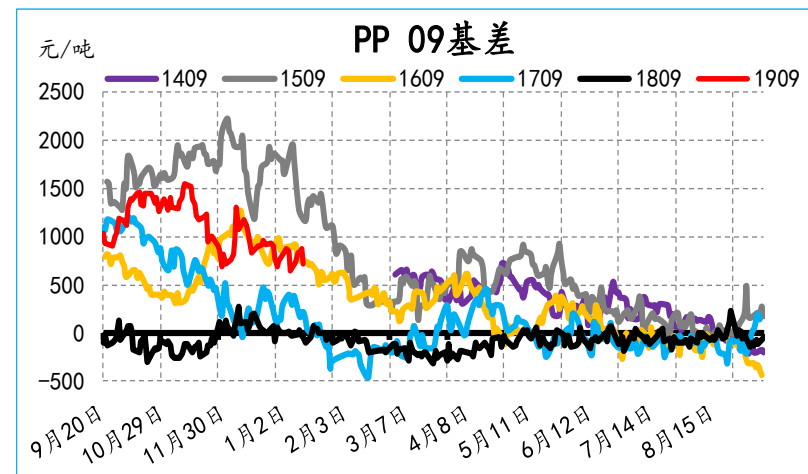
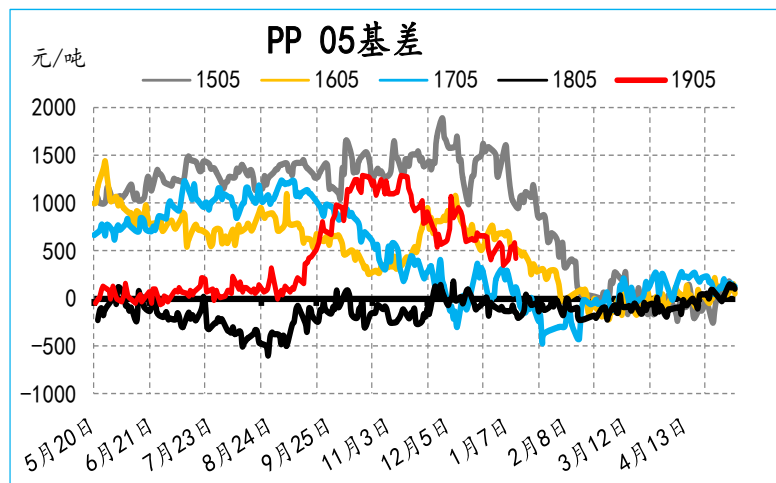
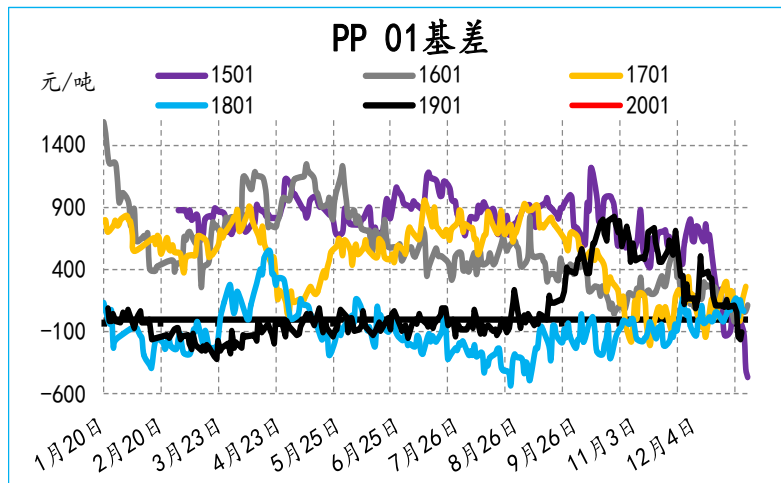
套利跟踪：PTA



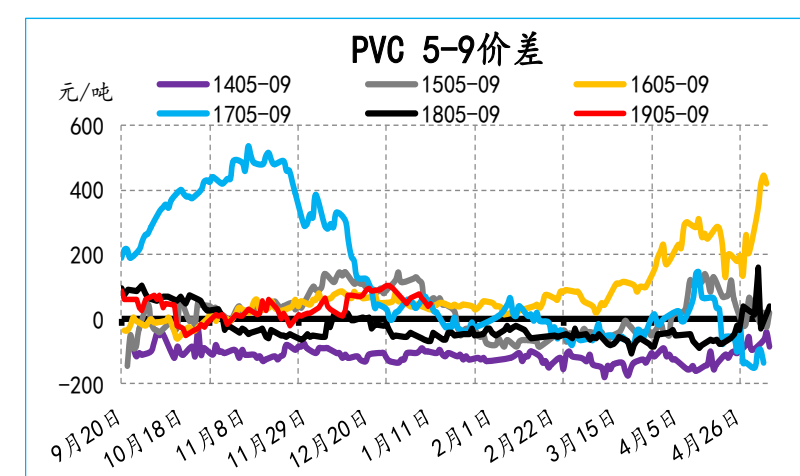
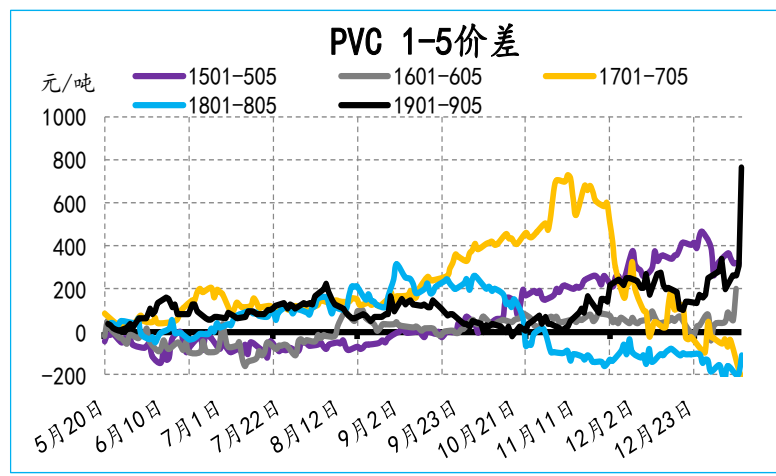
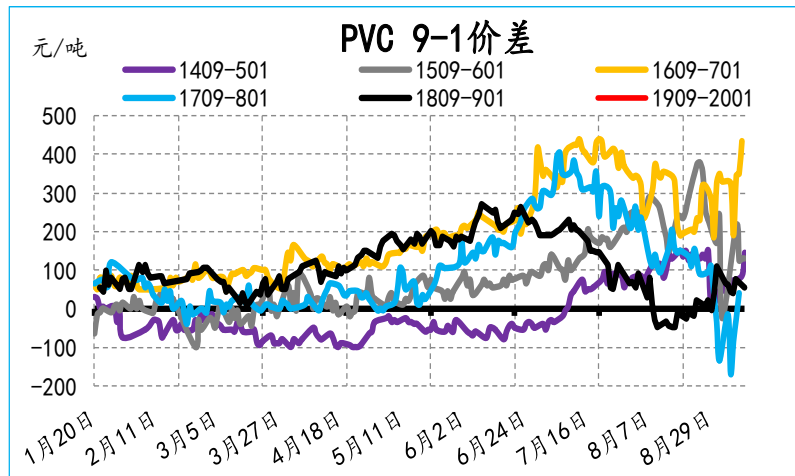
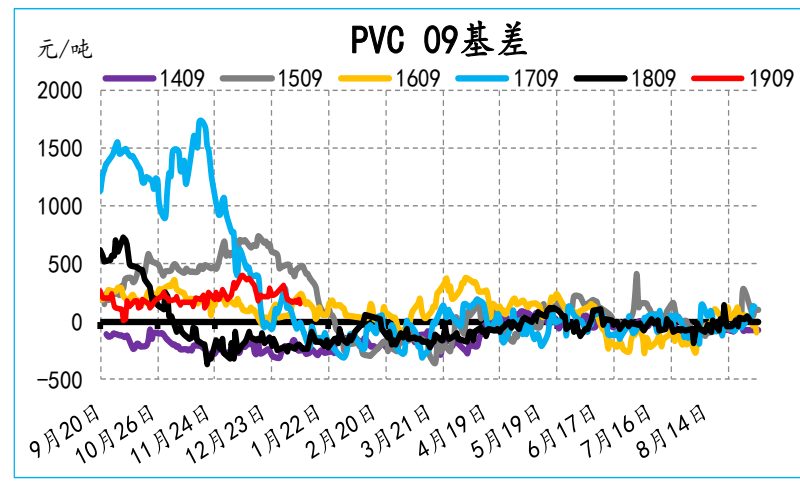
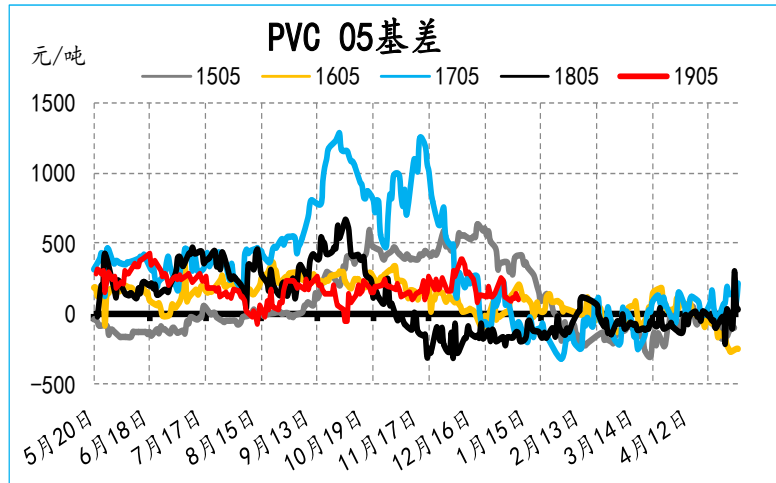
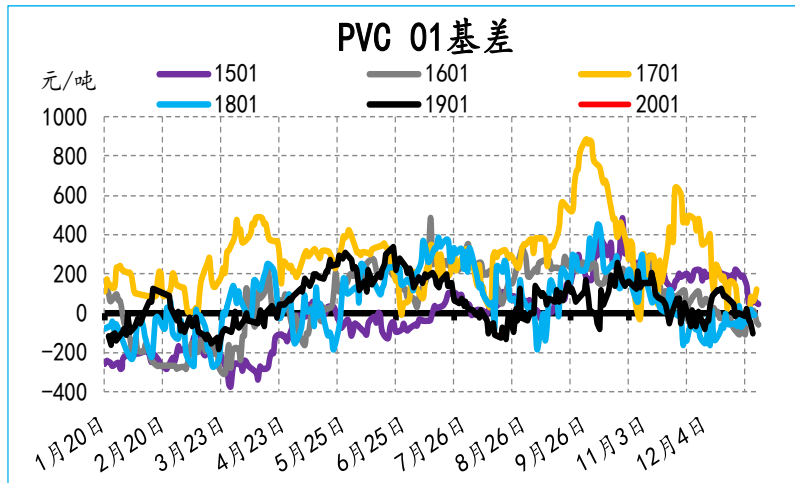
套利跟踪：PE



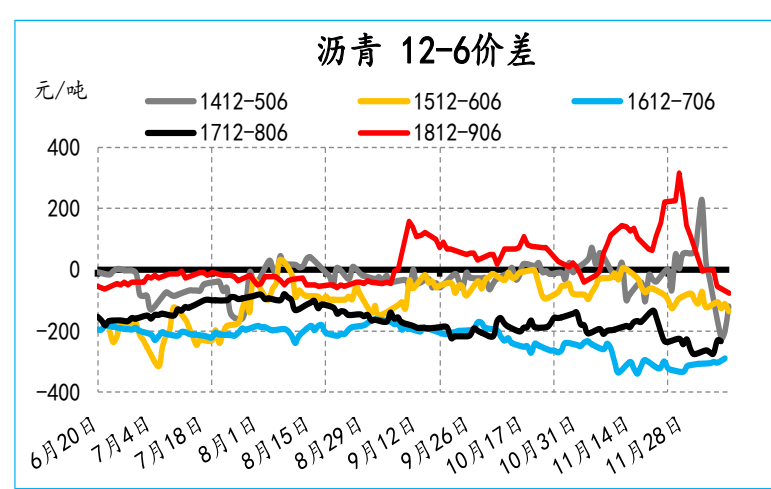
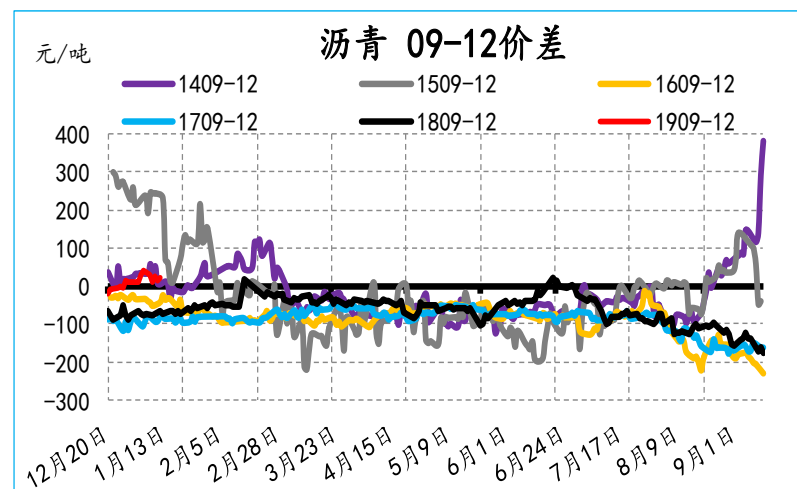
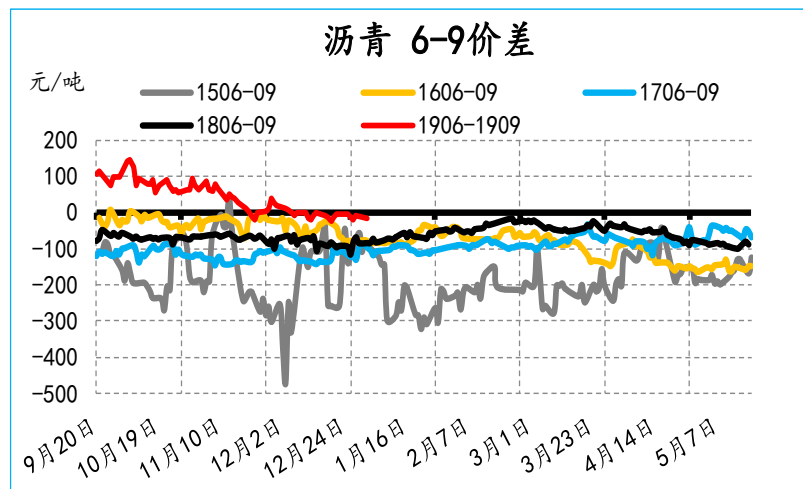
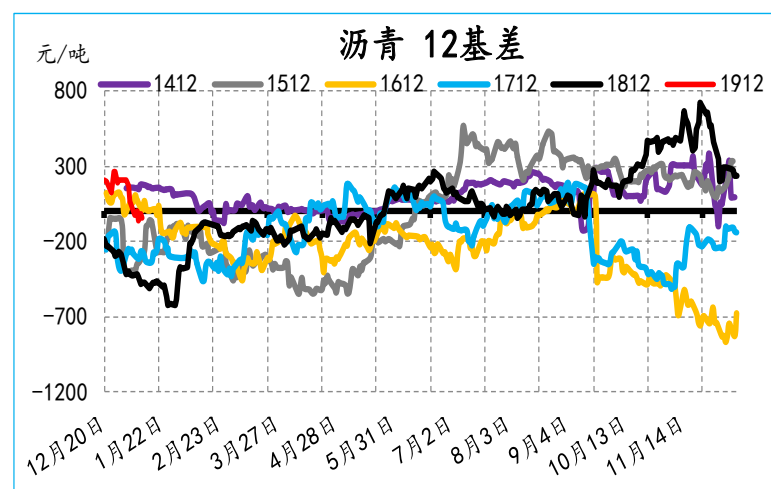
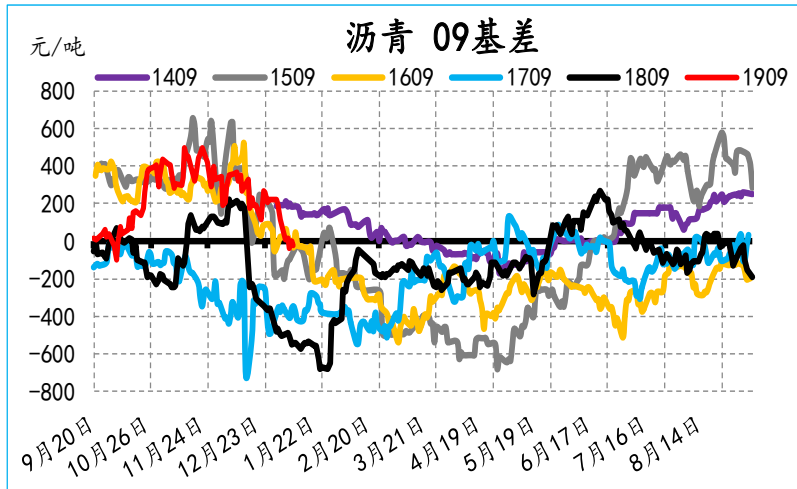
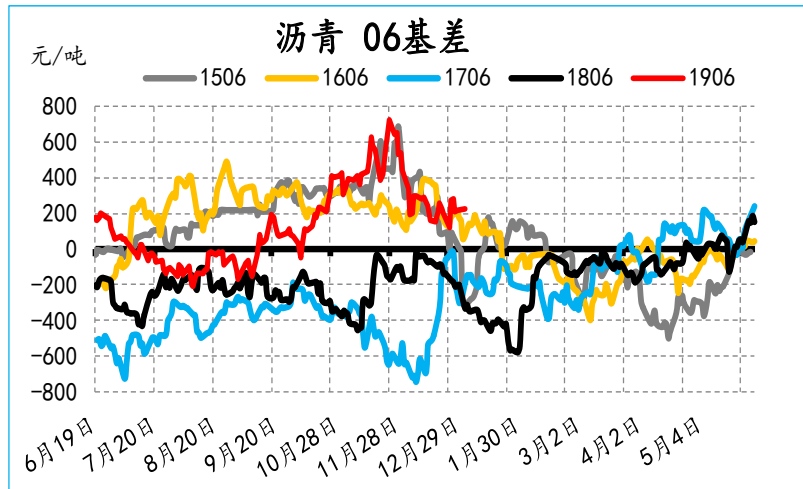
套利跟踪：PP



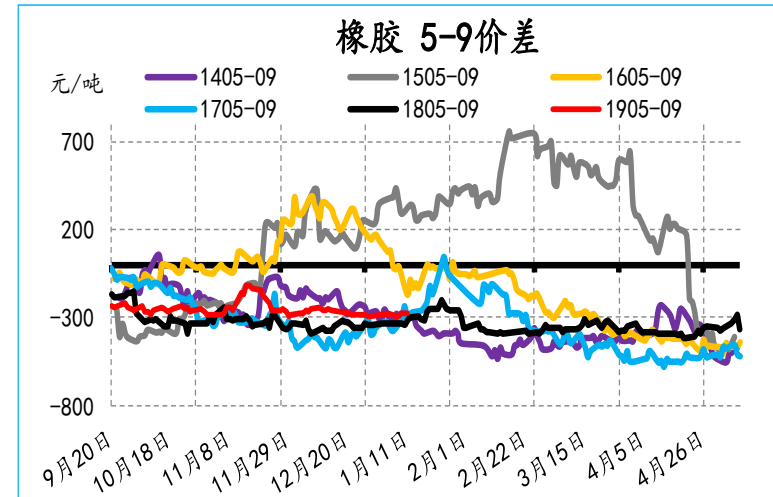
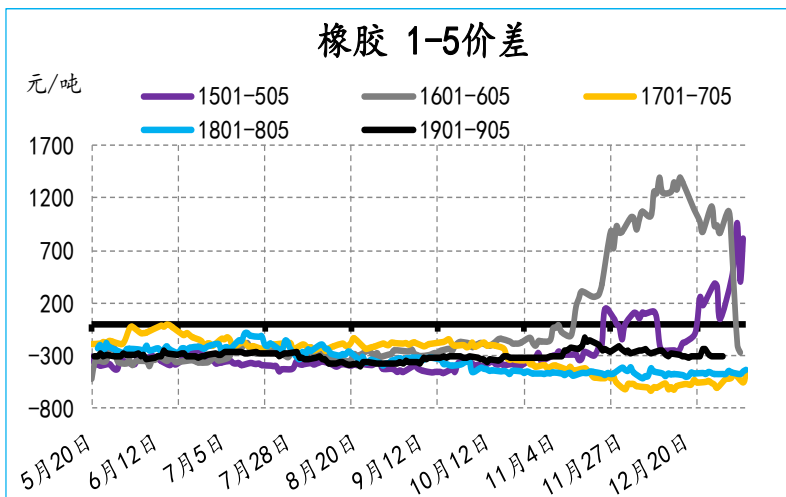
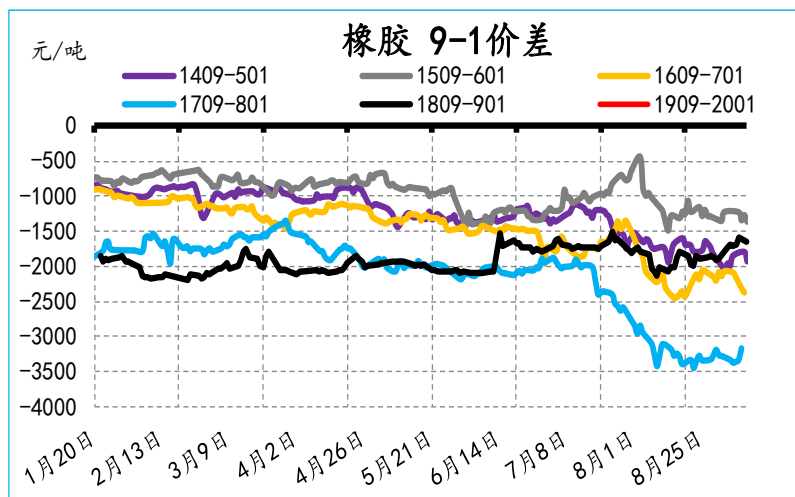
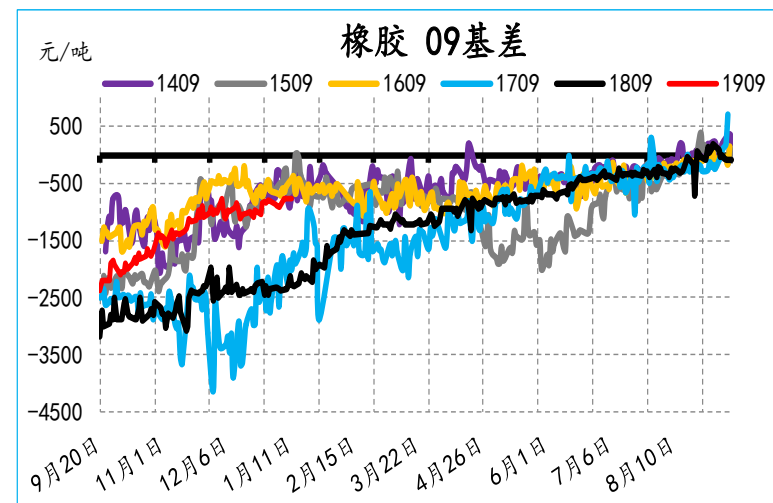
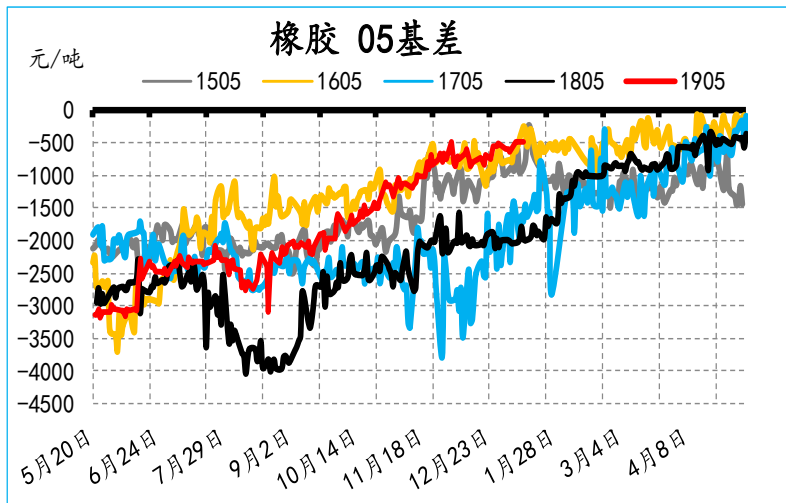
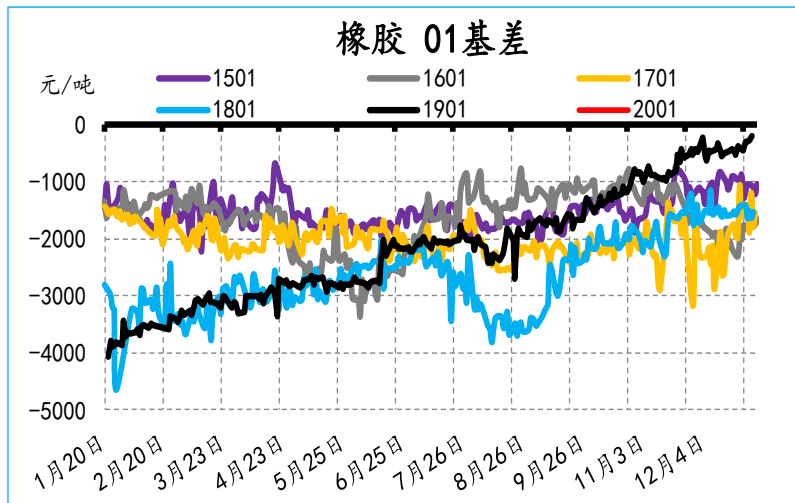
套利跟踪：PVC



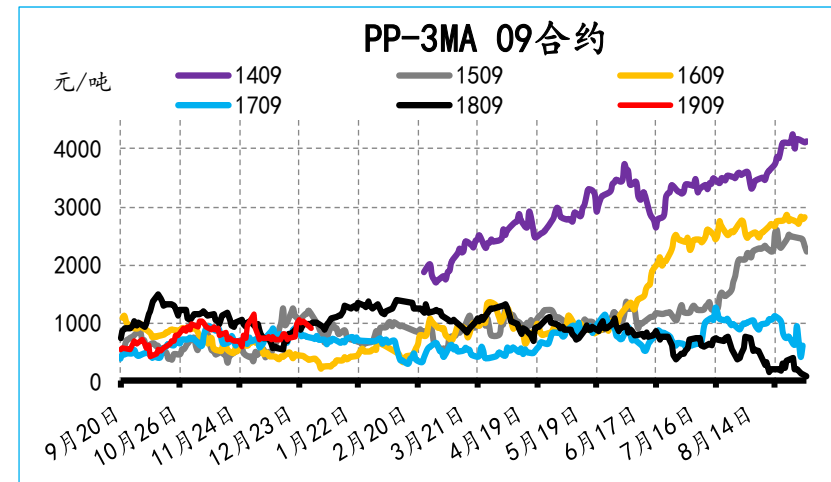
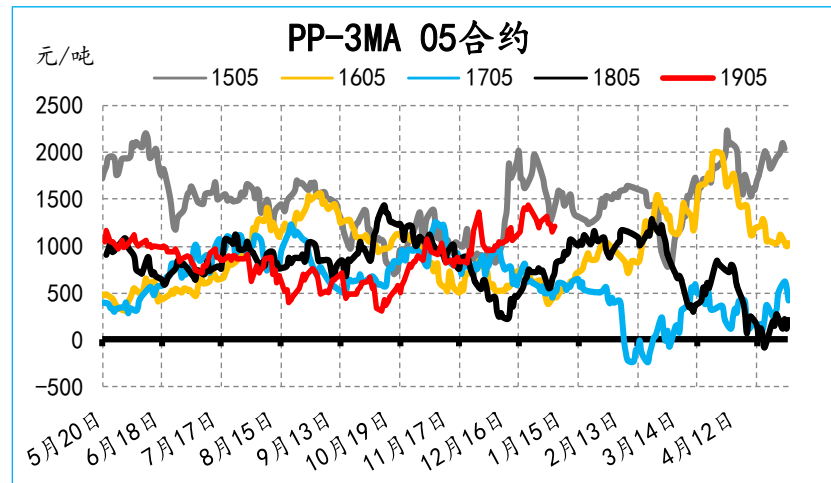
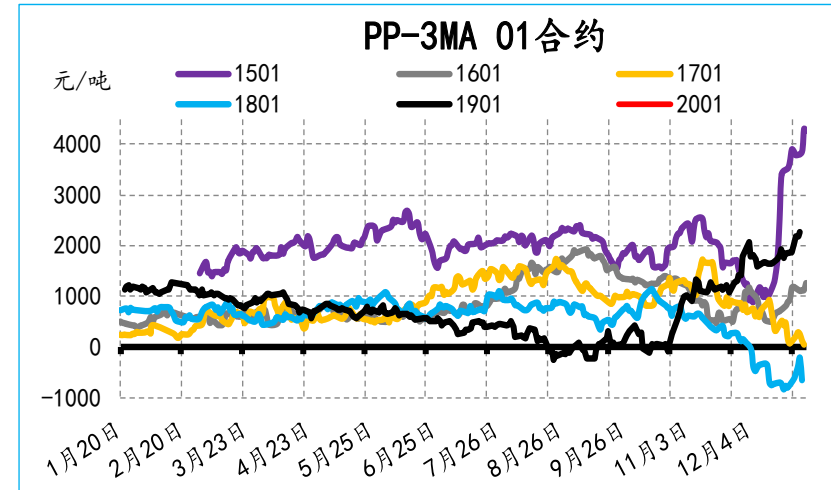
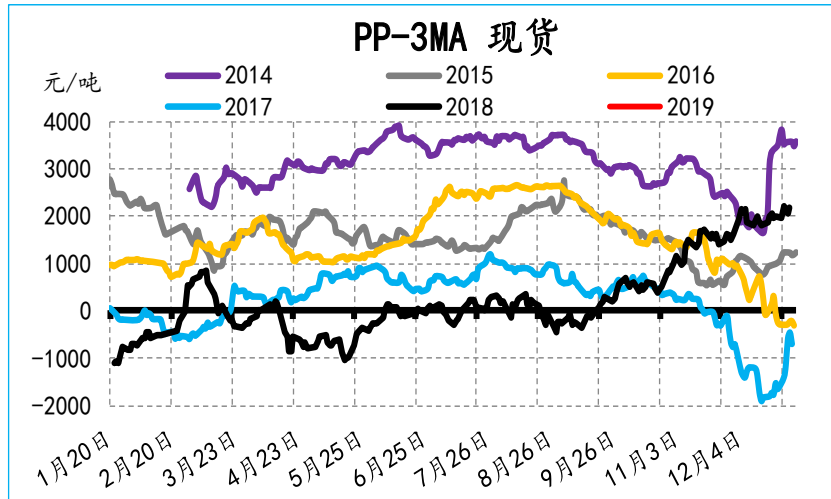
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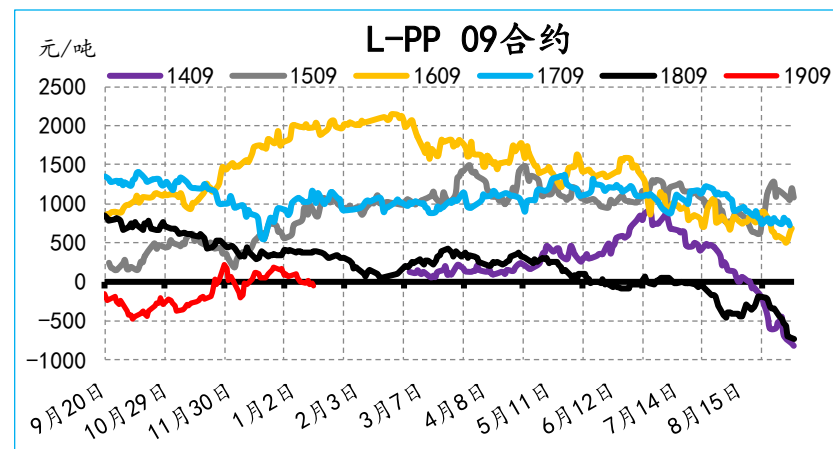
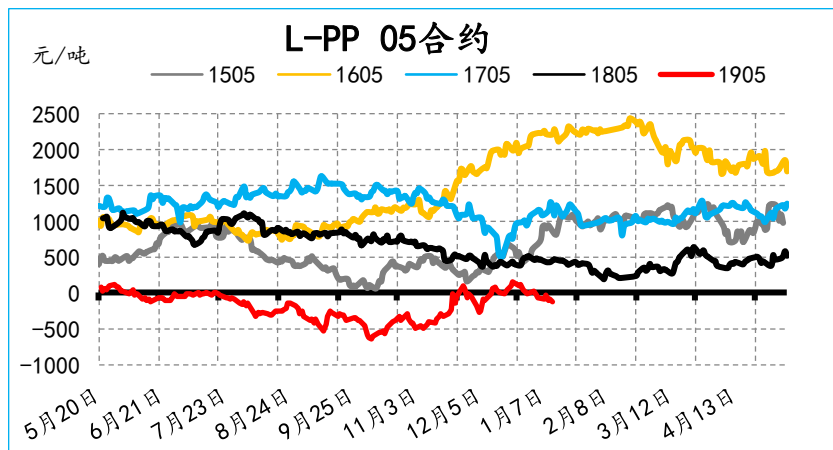
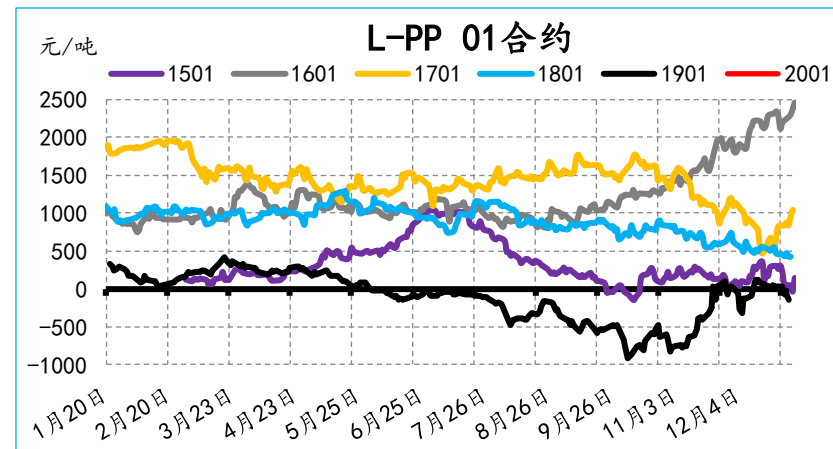
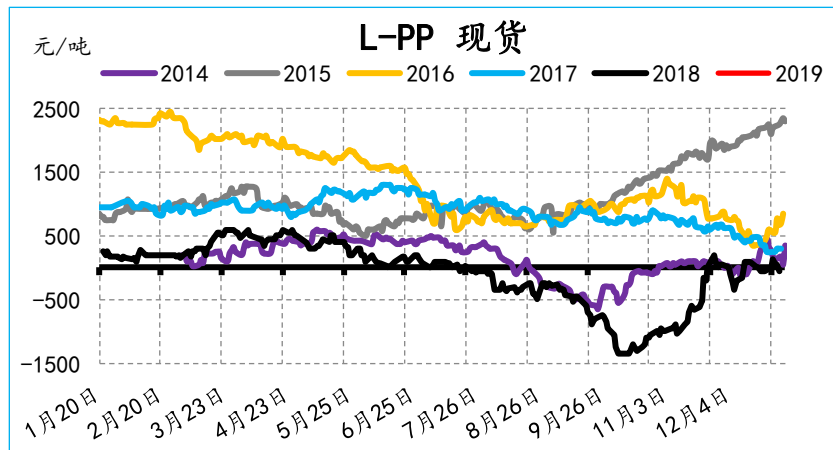
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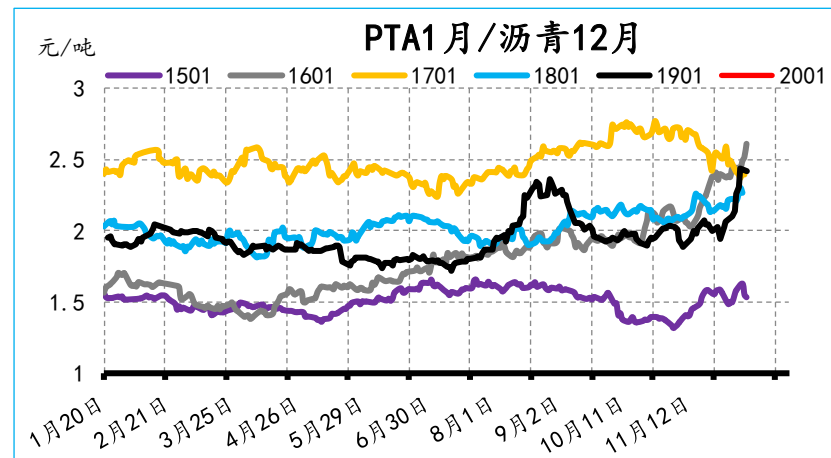
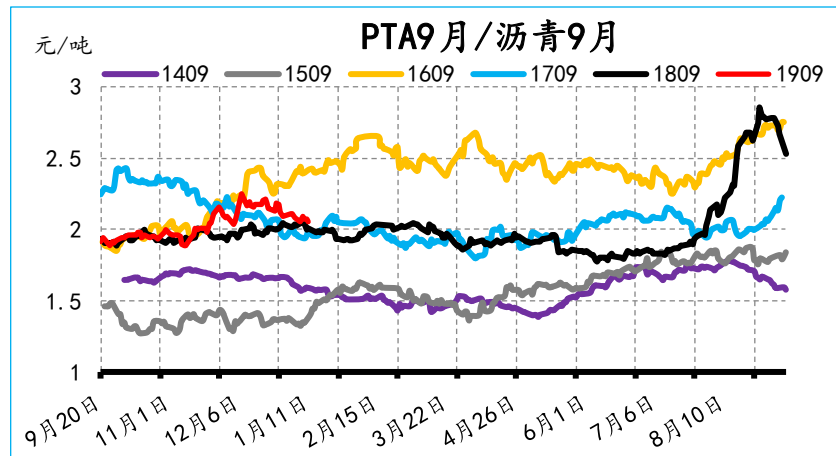
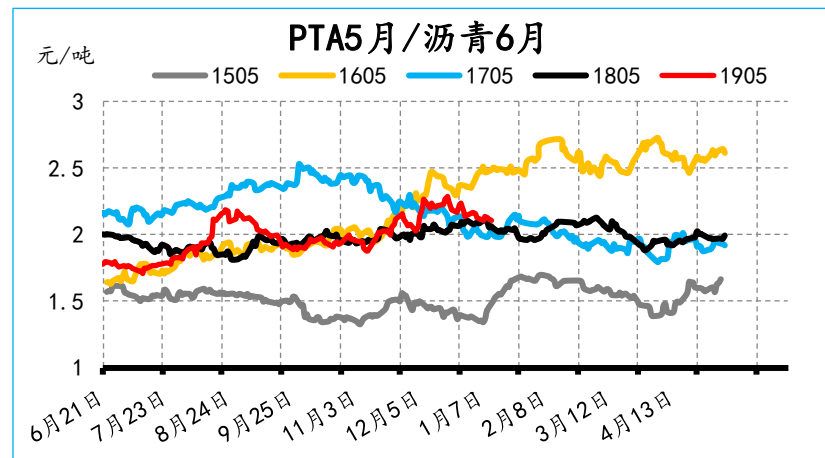
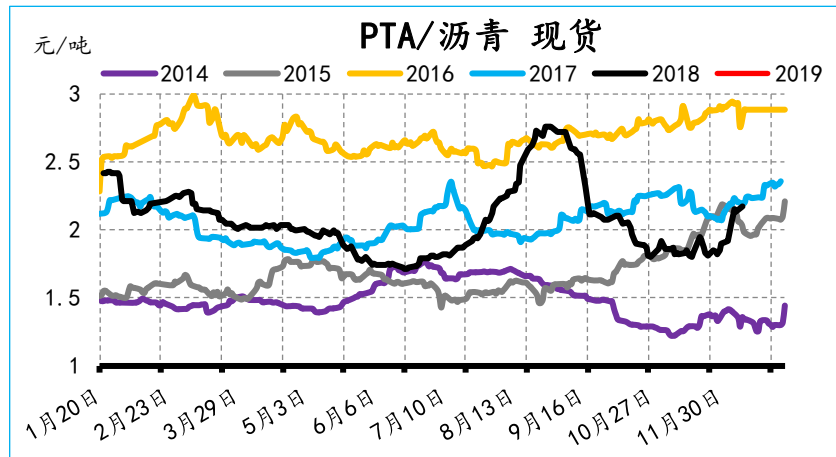
跨品种：PP-3MA



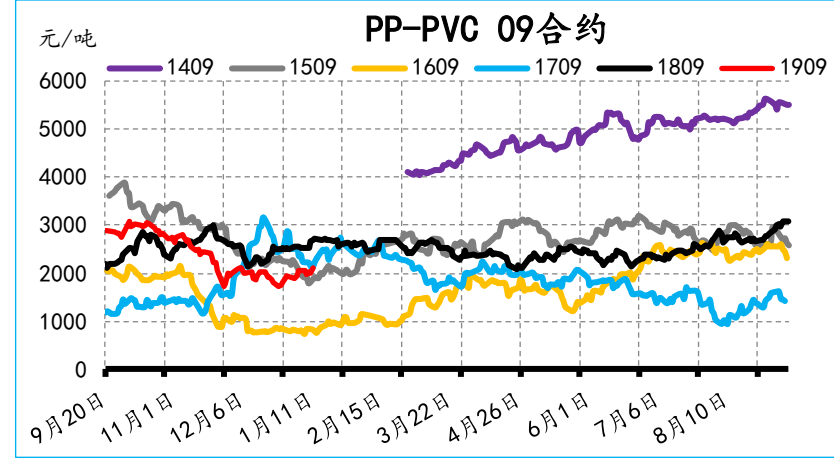
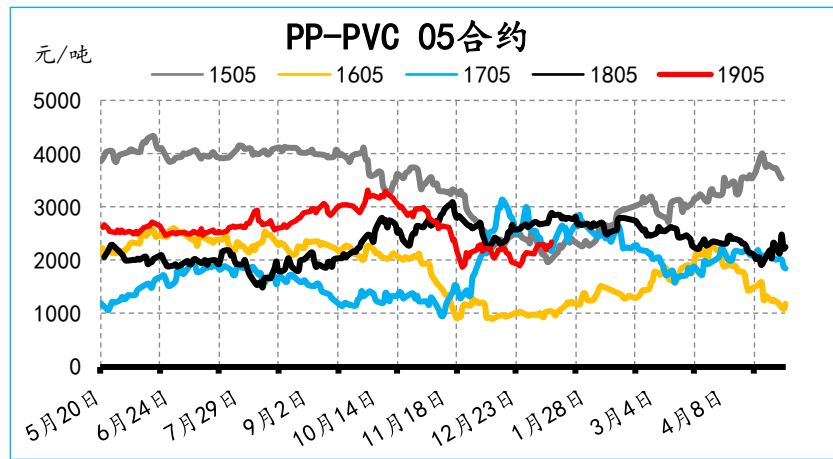
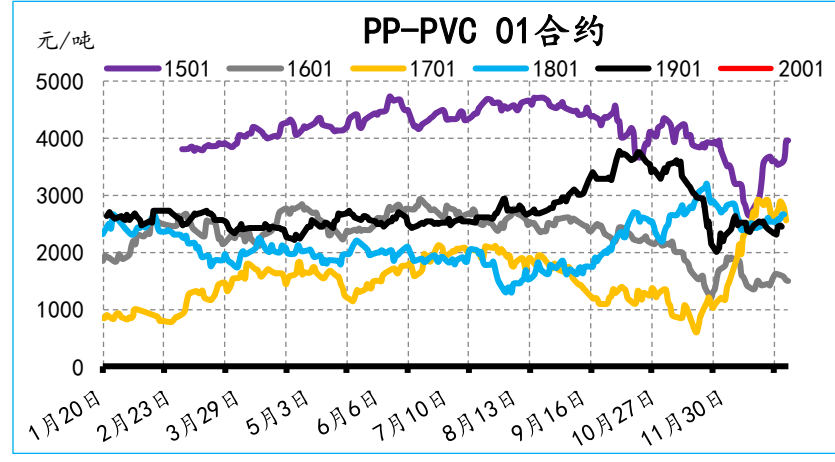
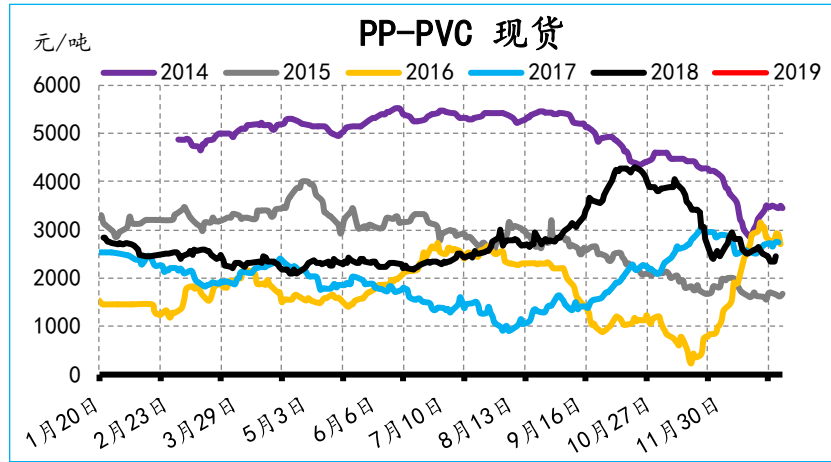
跨品种：塑料-PP



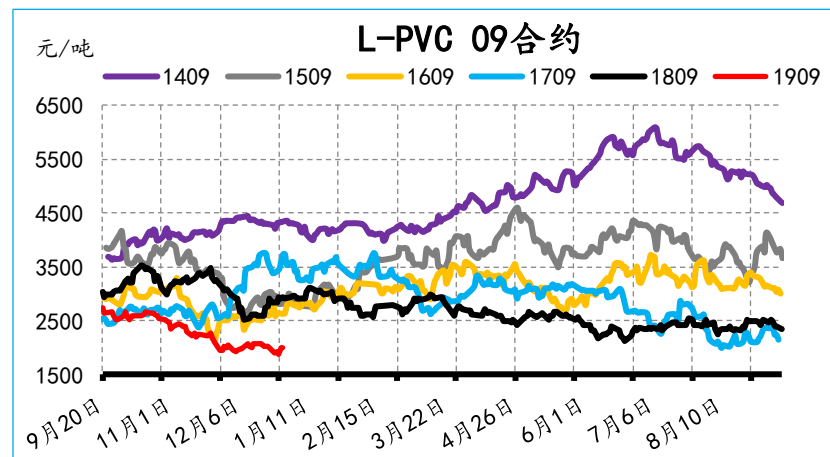
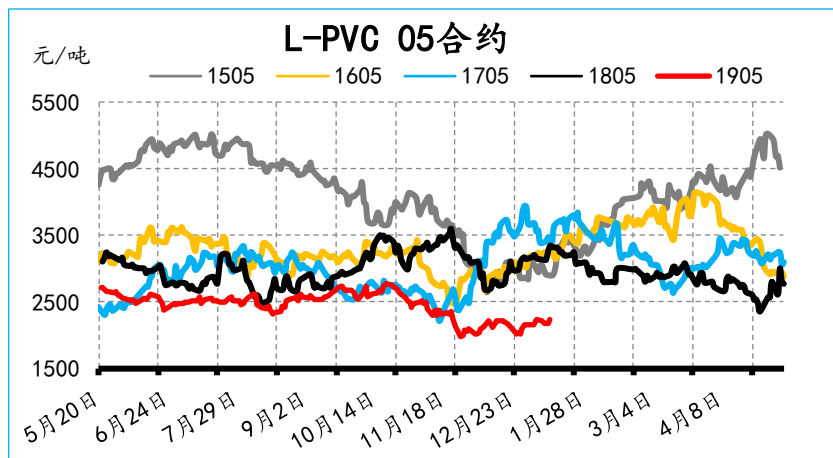
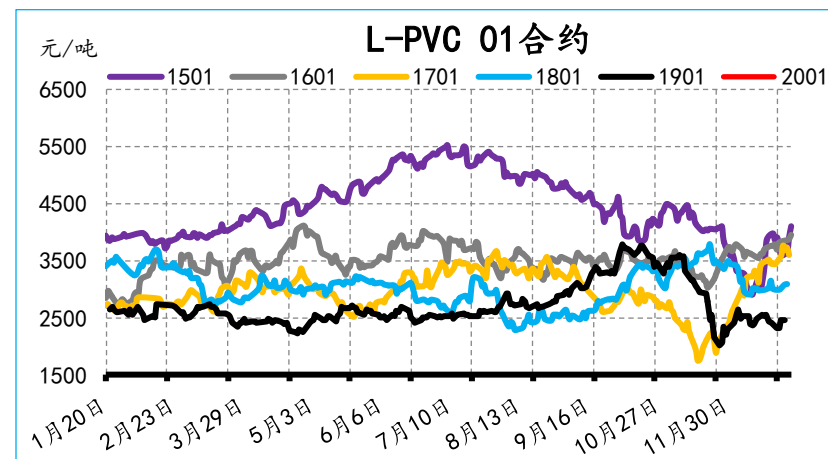
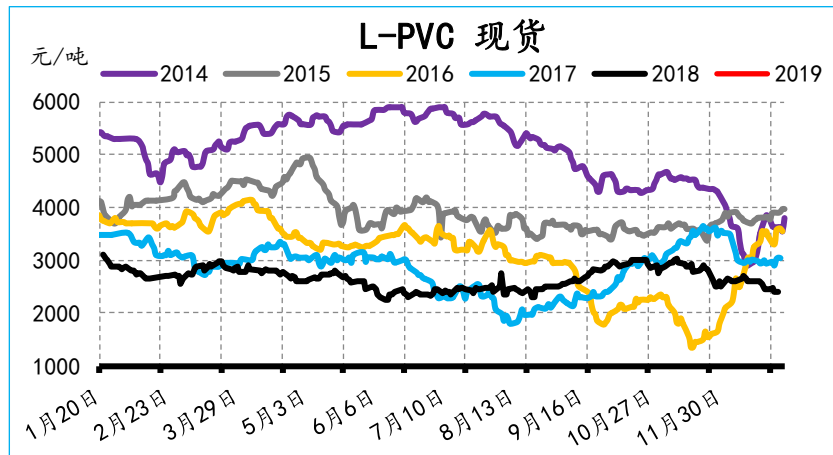
跨品种：PTA/沥青



跨品种：PP-PVC



跨品种：塑料-PVC



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