

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	
	1月9日	1月23日	1月30日	2月12日	2月13日			
跨期	MA9-MA1		-45	-35	-43	-44		观望
	MA5-MA9	-23	-65	-52	-38	-34		观望
	TA9-TA1		188	210	216	188		观望
	TA5-TA9	160	238	252	280	218		观望
	L9-L1		130	150	110	100		观望
	L5-L9	235	205	195	145	125		观望
	PP9-PP1		174	195	157	137		观望
	PP5-PP9	307	294	288	263	238		观望
	V9-V1		145	120	125	90		
	V5-V9	55	60	60	35	35		
	BU9-BU12	24	14	-2	32	58		
	BU6-BU9	-2	10	54	46	16		
	RU9-RU1		-1065	-1085	-1025	-1025		
	RU5-RU9	-275	-260	-260	-275	-255		

跨品种据跟踪

化工跨品种套利跟踪



信达期货
CINDA FUTURES

联系人：徐林

联系人：韩冰冰



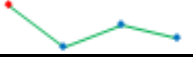


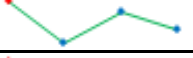
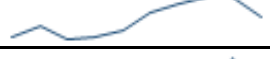

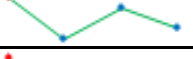








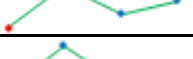

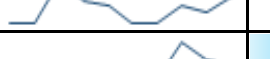
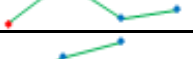



投资咨询号：Z0012867

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	
	1月9日	1月23日	1月30日	2月12日	2月13日			
跨品种	PP-3MA现货	2000	1870	1610	1350	1250		
	PP-3MA 1月	2110	546	650	412	410		
	PP-3MA 5月	1219	1344	1394	1075	1019		
	PP-3MA 9月	843	855	950	698	679		
	PE-PP 现货	-150	-100	-100	-150	-50		
	PE-PP 1月	-429	38	48	20	22		
	PE-PP 5月	-106	-95	-90	-145	-128		
	PE-PP 9月	-34	-6	3	-27	-15		
	TA / BU 现货	2.28	2.23	2.17	2.12	2.09		
	TA1月/BU12月	2.23	1.97	1.94	1.92	1.93		
	TA5月/BU6月	2.13	2.09	2.05	2.02	2.02		
	TA9月/BU9月	2.07	2.02	2.01	1.97	1.96		

基差数据跟踪

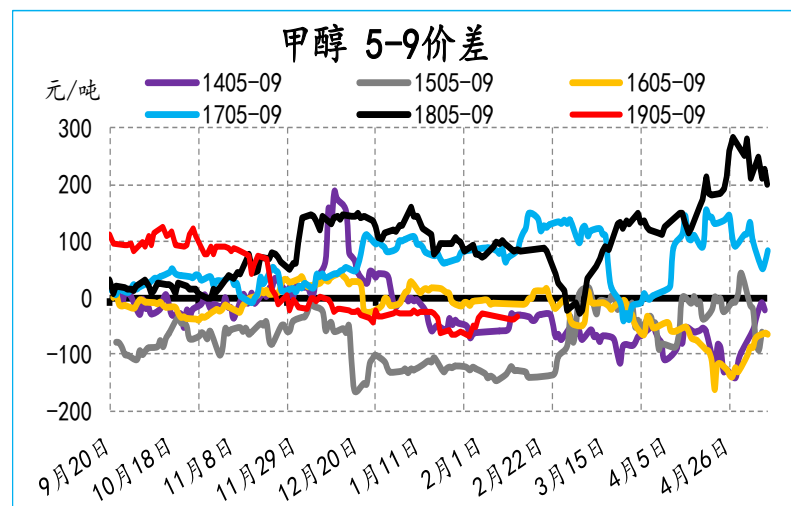
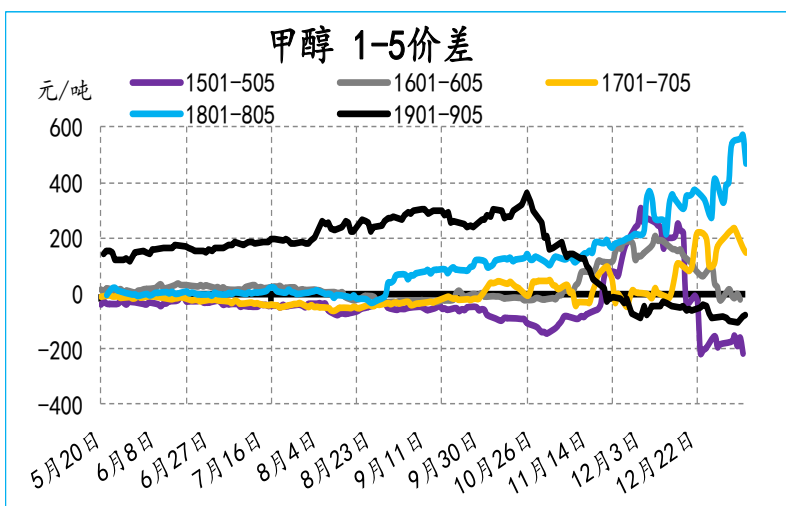
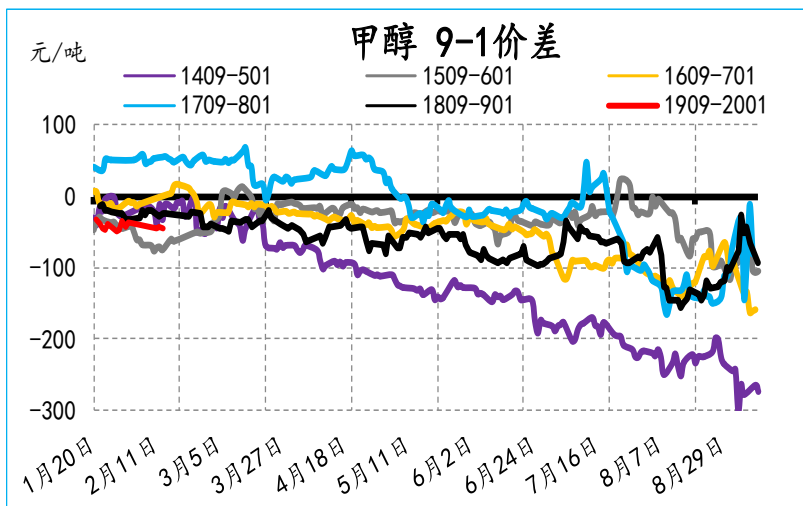
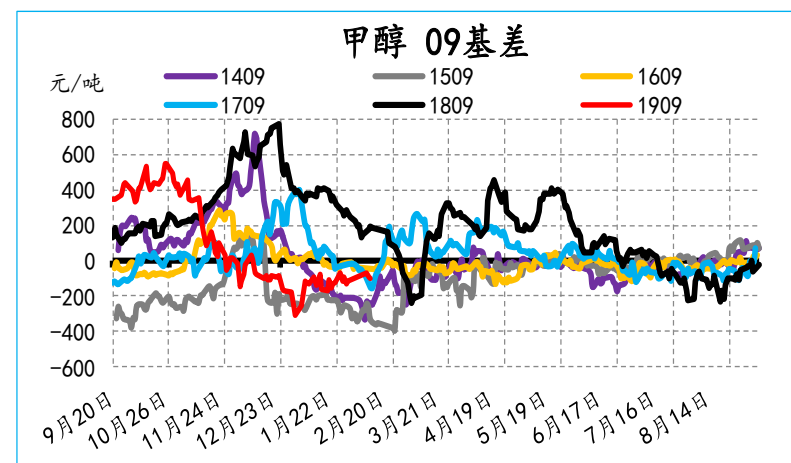
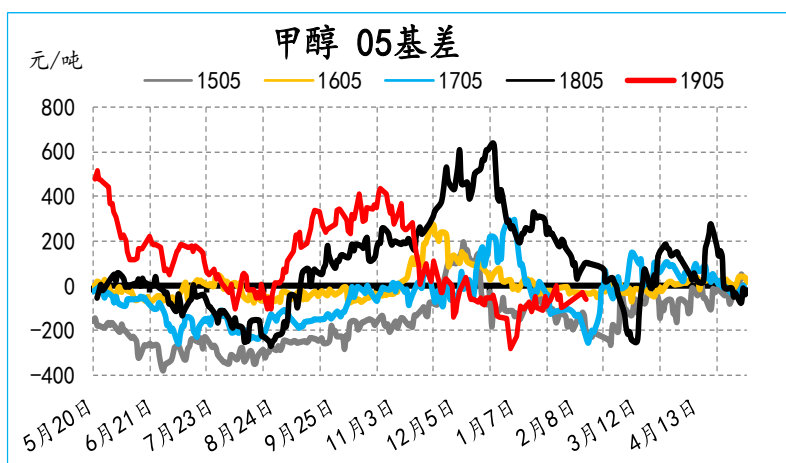
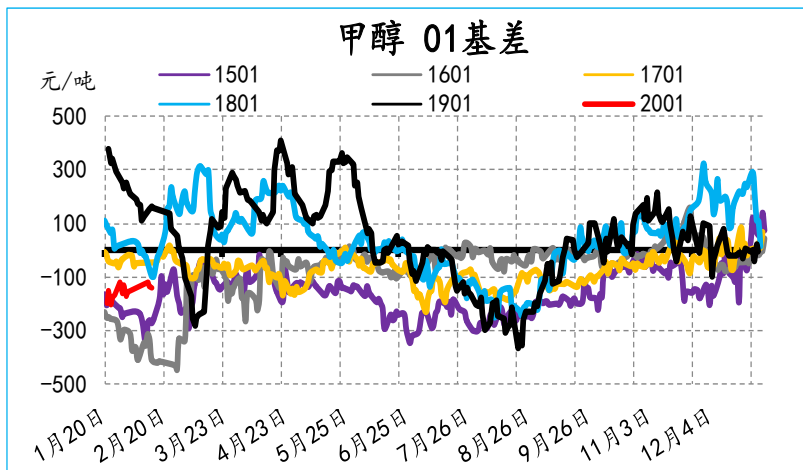
2019年02月13日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PE	8700	0		210	105		2.5%	
PTA	6580	(100)		142	132		2.2%	
PP	8750	(100)		132	22		1.5%	
PVC	6450	(10)		40	75		0.6%	
沥青	3150	0		(26)	74		-0.8%	
甲醇	2500	0		(33)	14		-1.3%	
橡胶	11500	0		(175)	(60)		-1.5%	
EG	5045	(60)		(190)	(11)		-3.6%	

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;

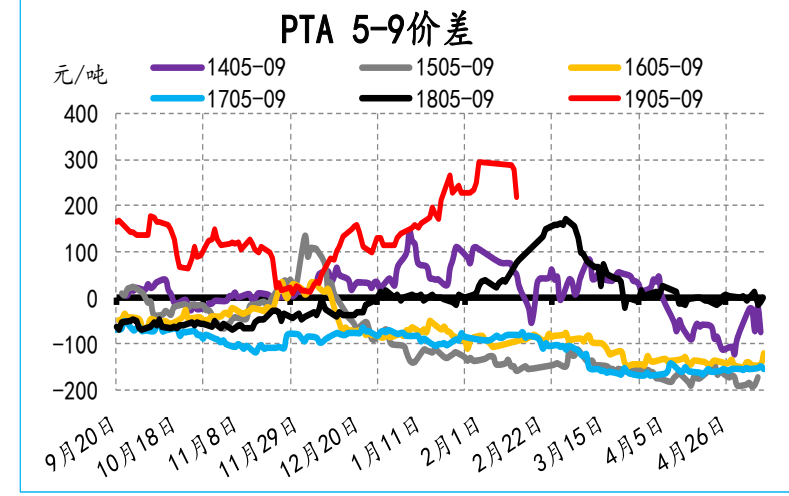
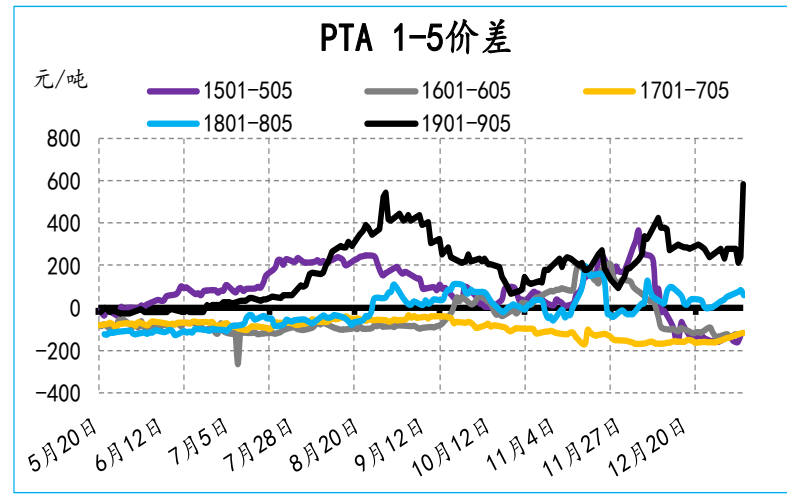
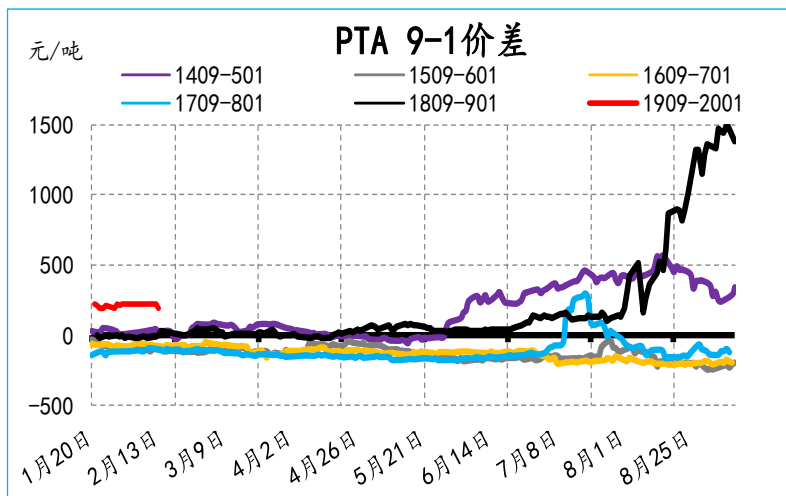
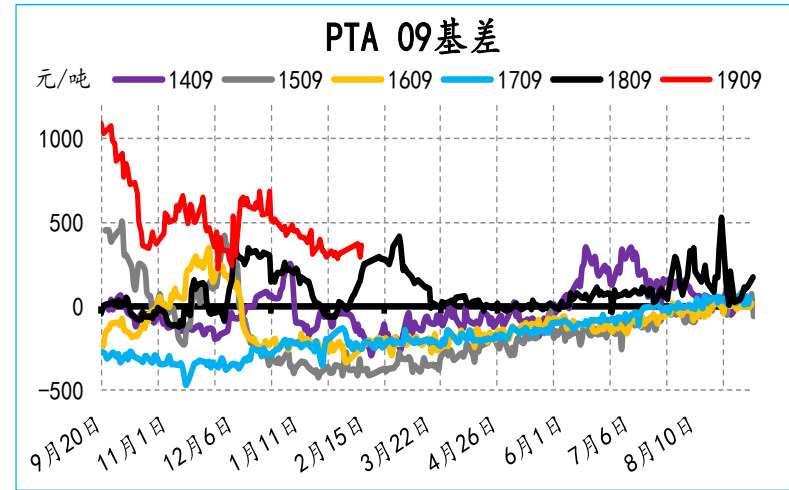
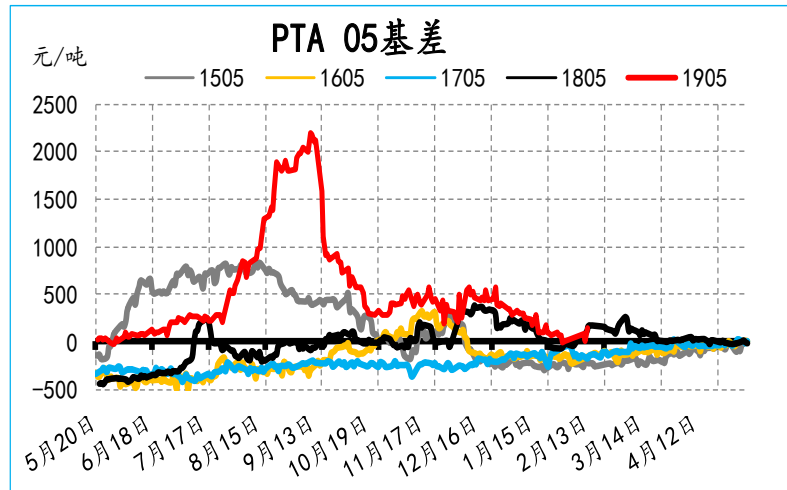
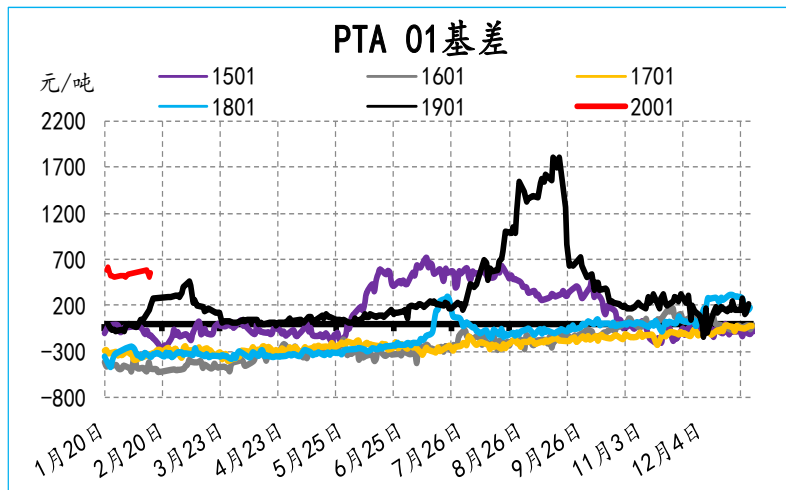
注2: 价差结构指现货、近月、次近月和远月合约的价格结构, 其中红色为现货价格;

注3: 主力合约沥青、EG为6月, 其它为5月。

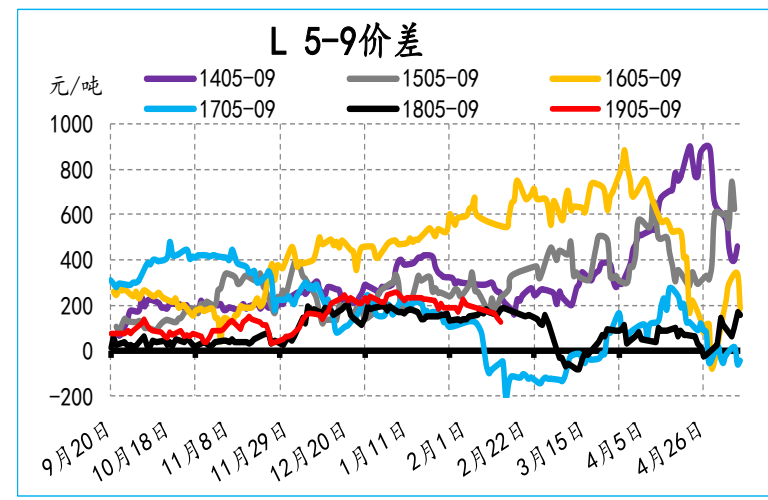
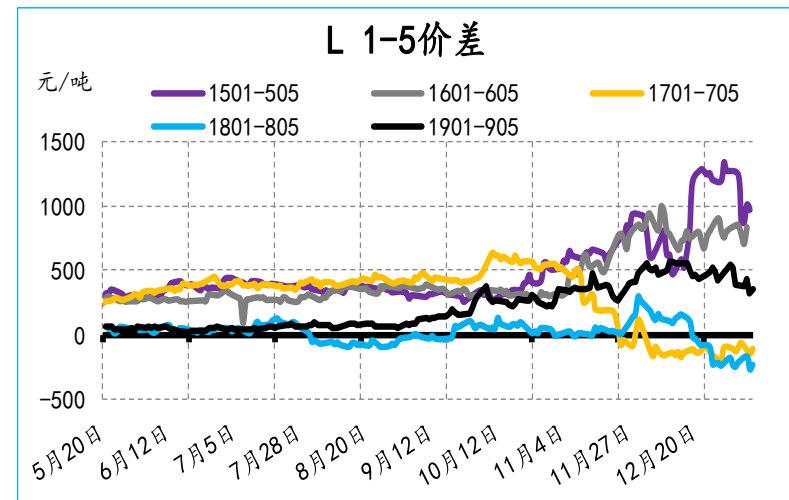
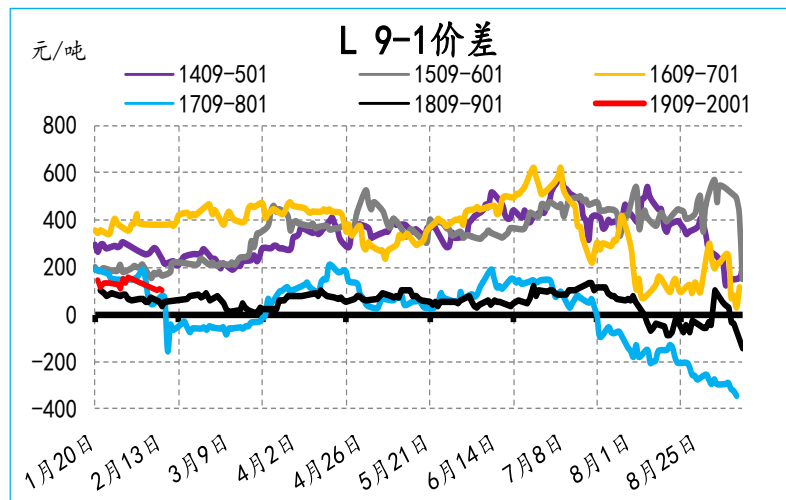
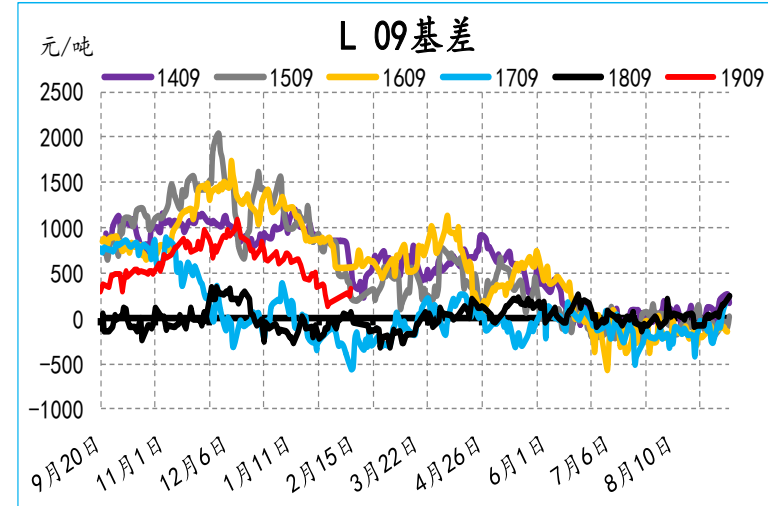
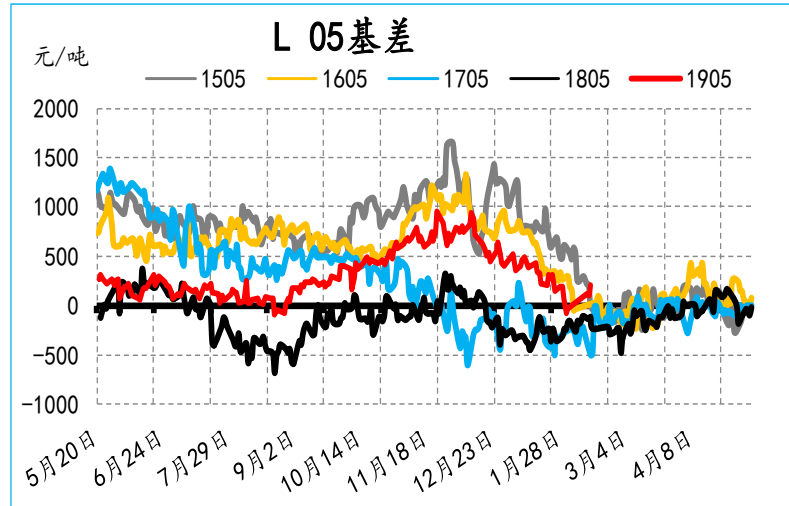
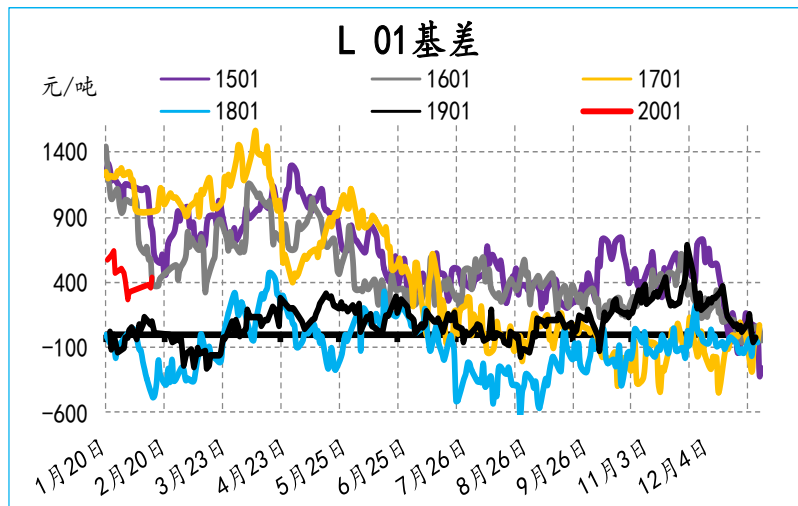
套利跟踪：甲醇



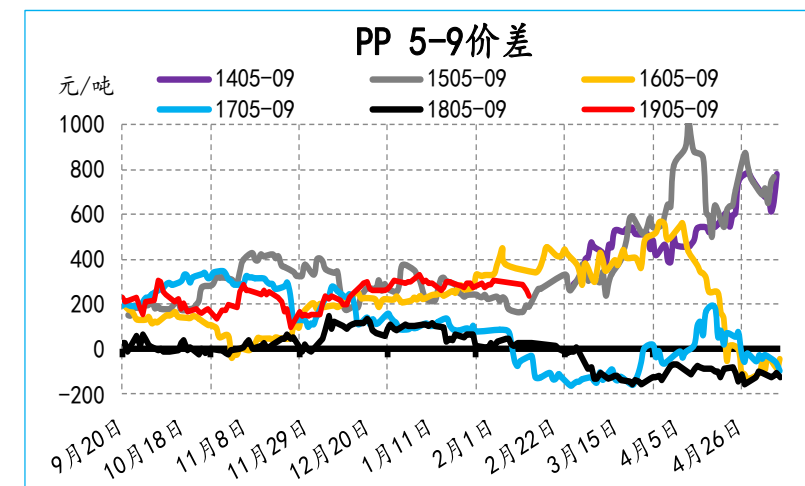
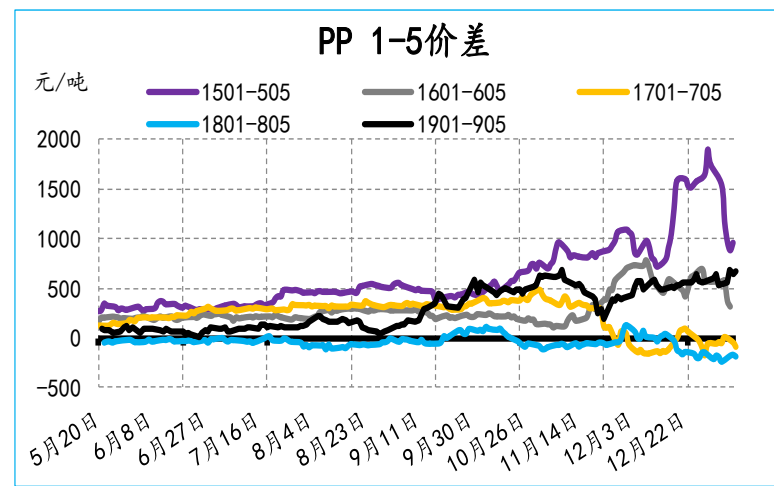
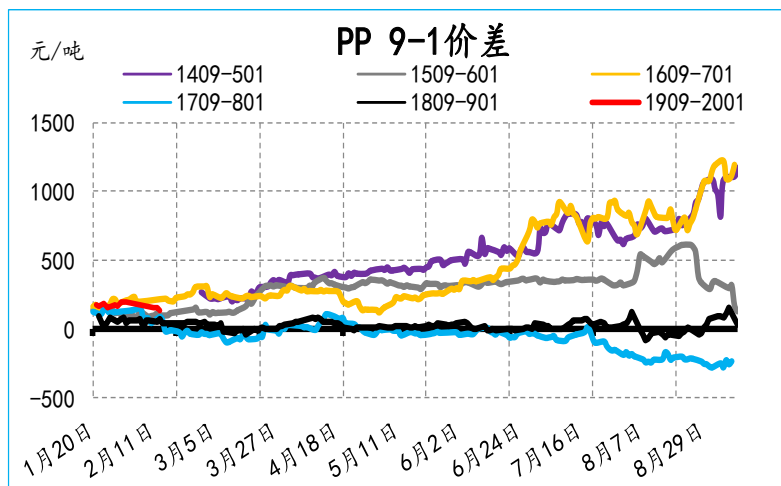
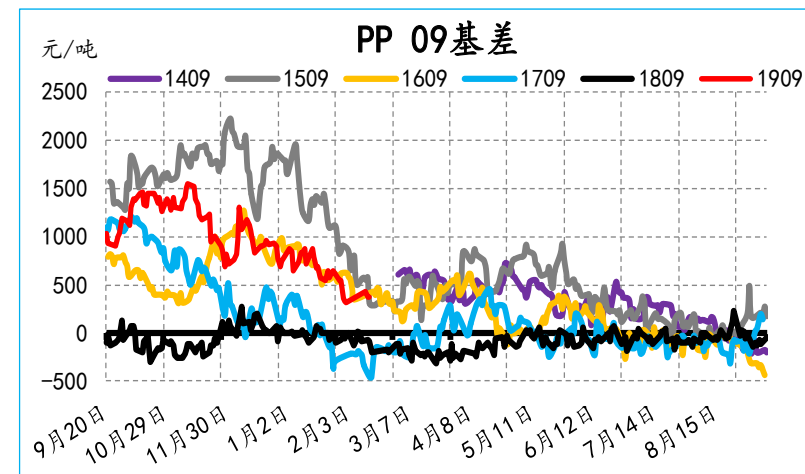
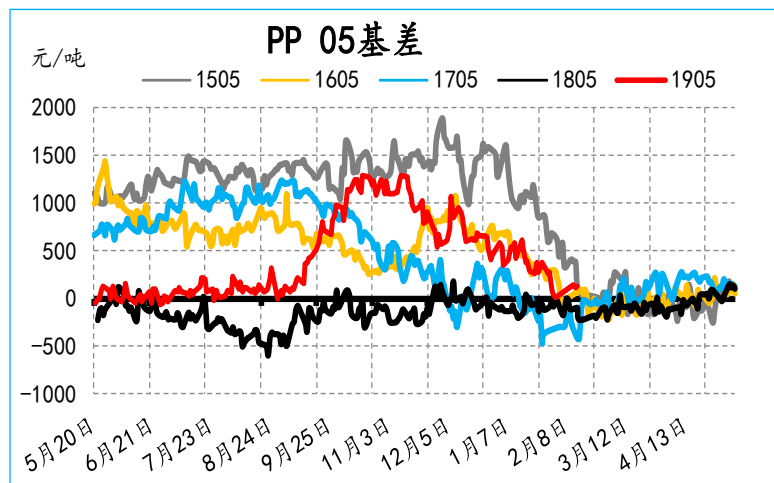
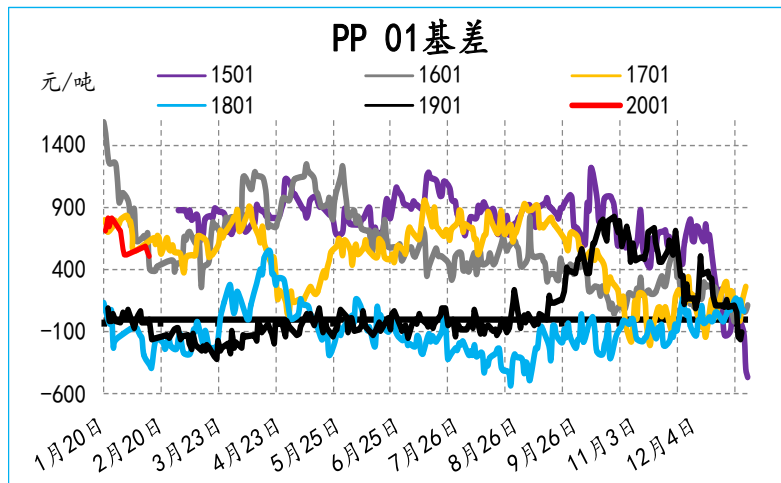
套利跟踪：PTA



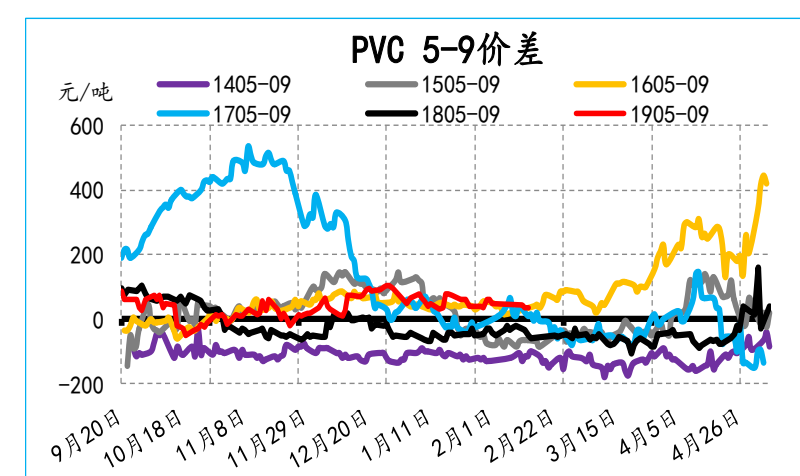
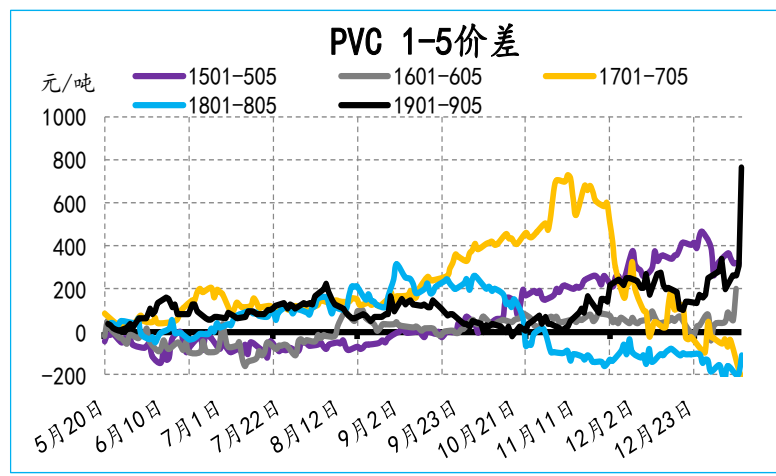
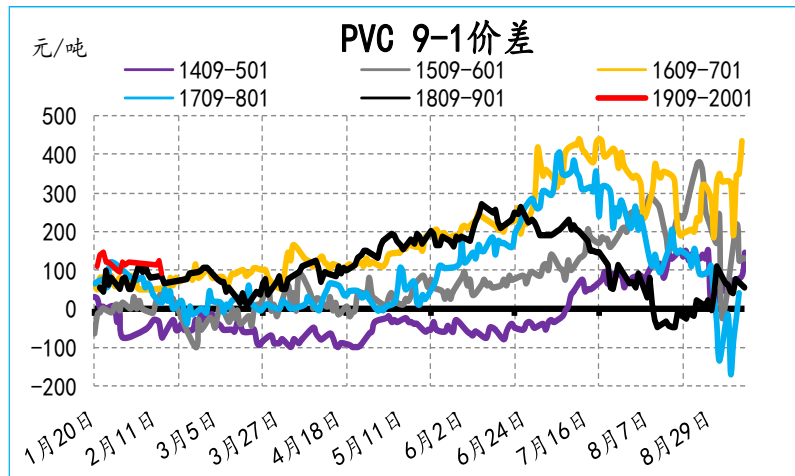
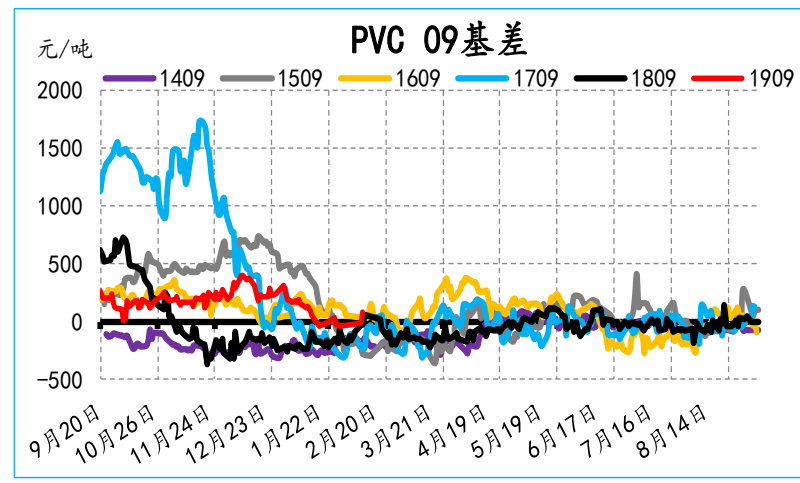
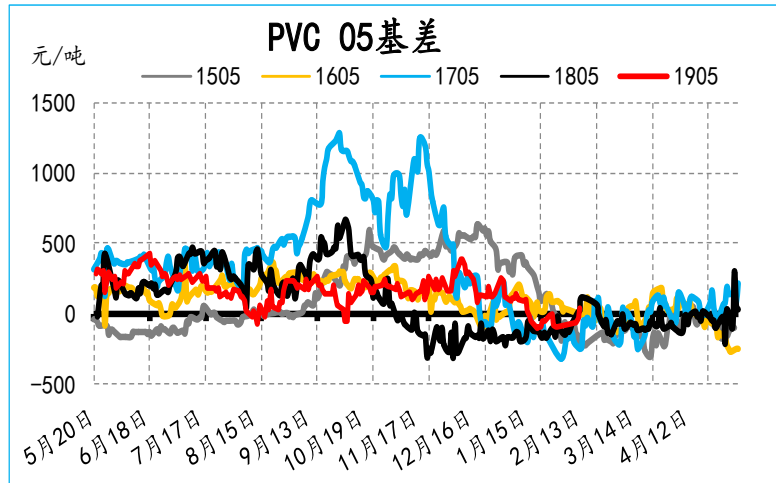
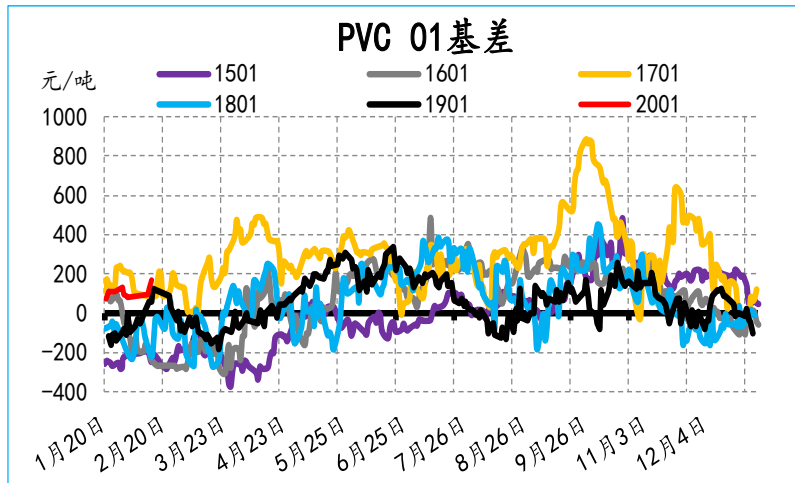
套利跟踪：PE



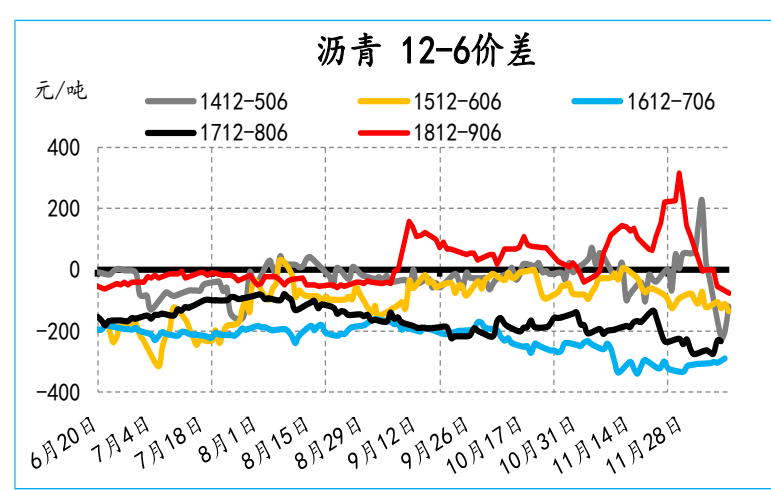
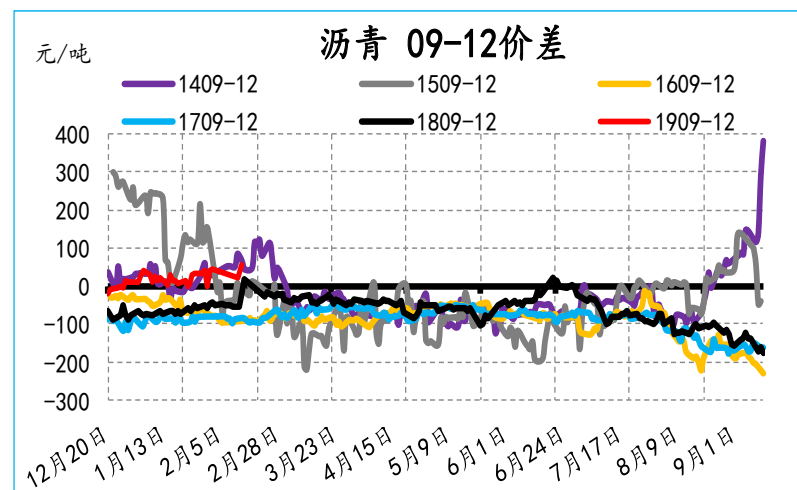
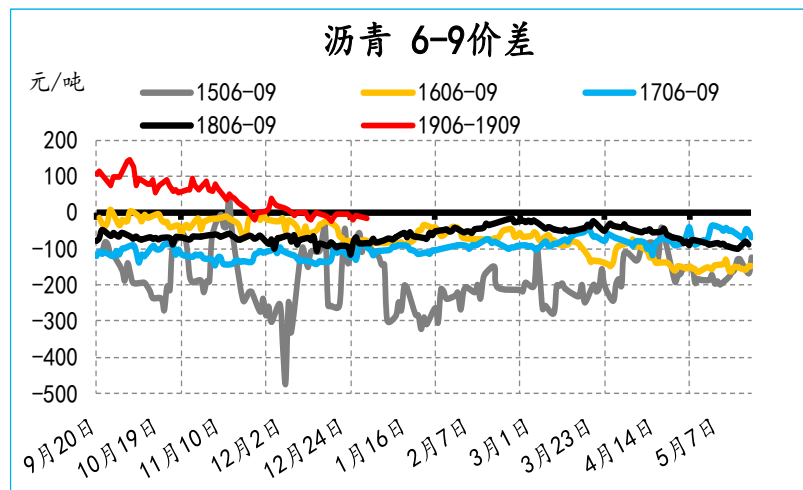
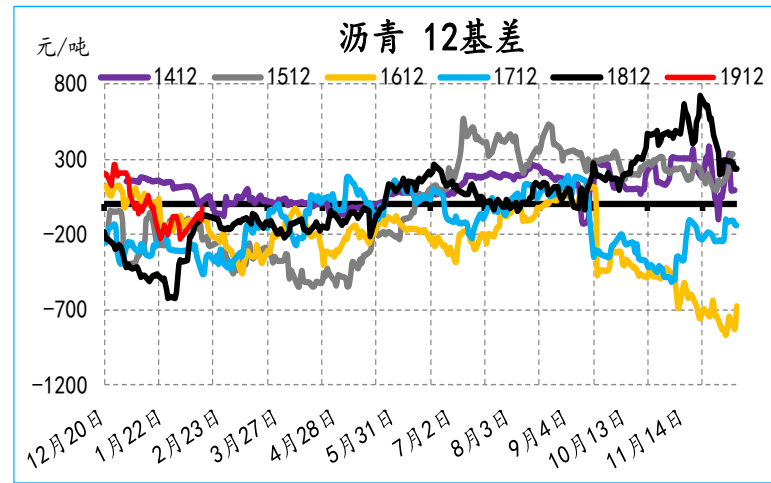
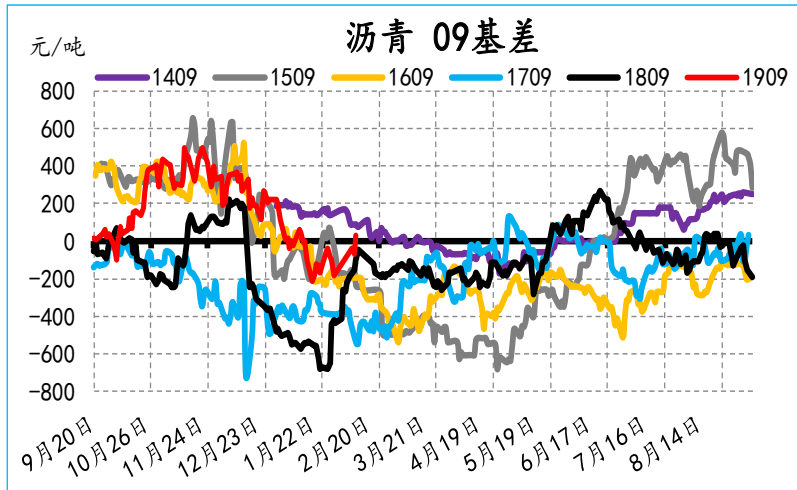
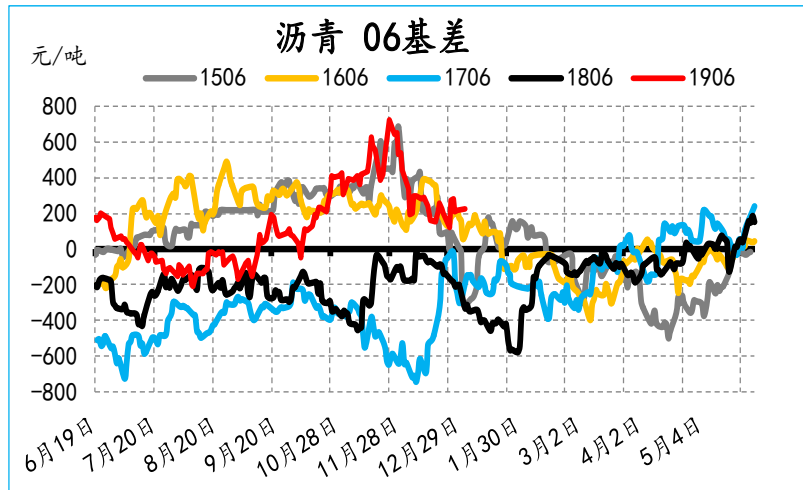
套利跟踪: PP



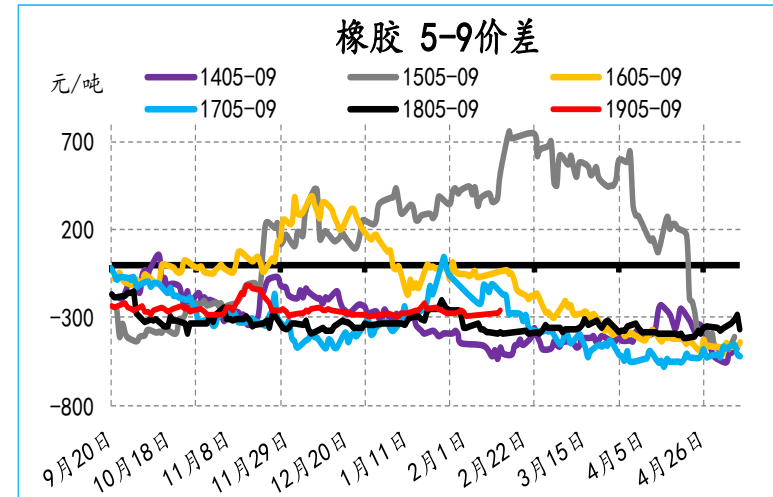
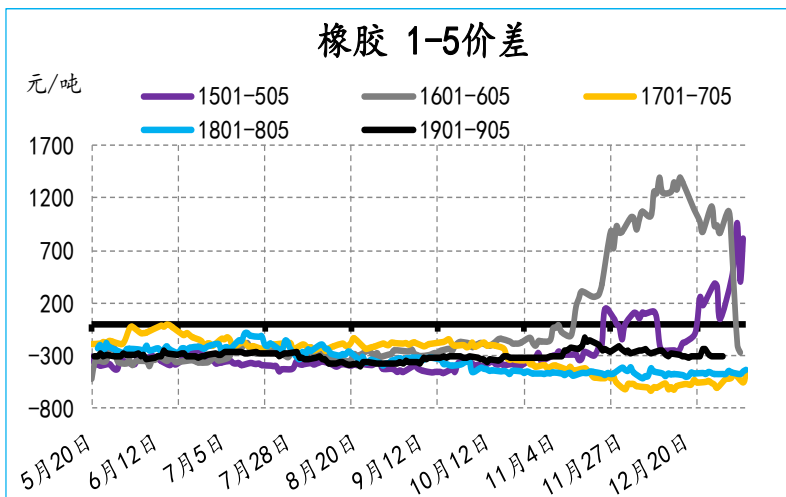
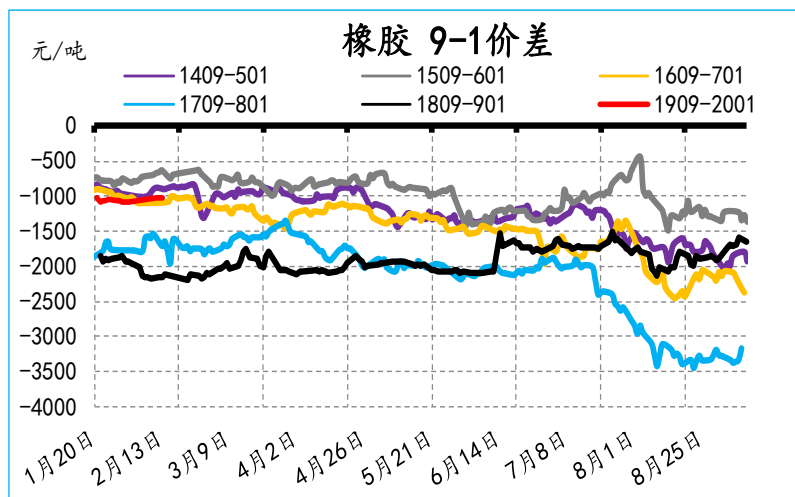
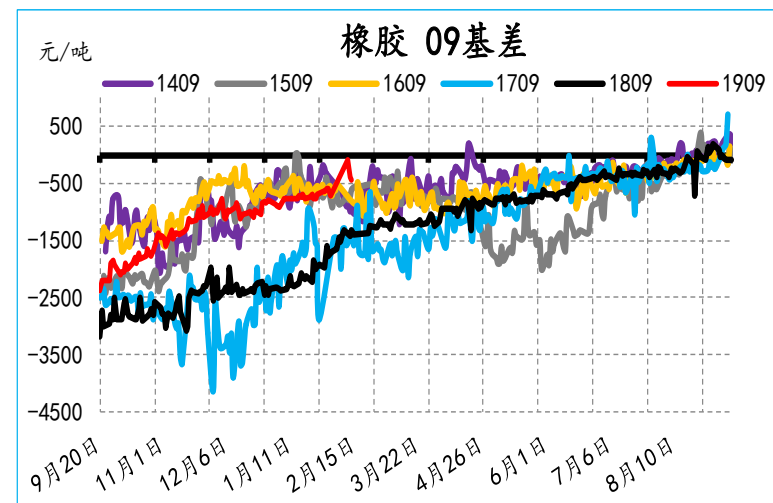
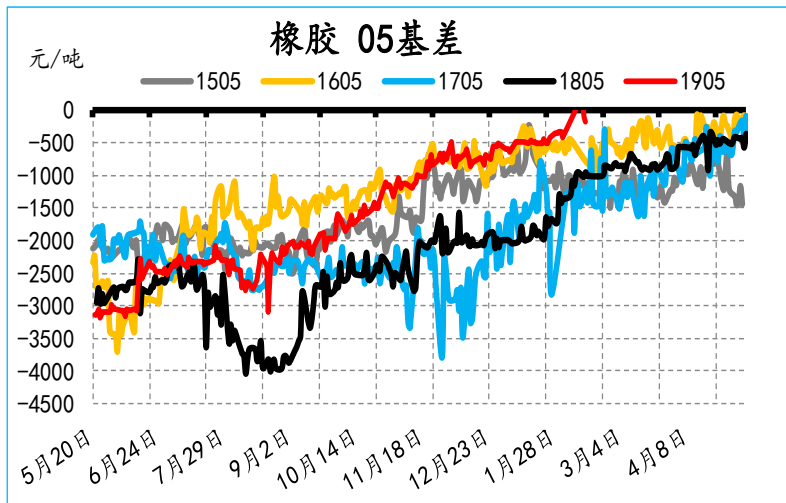
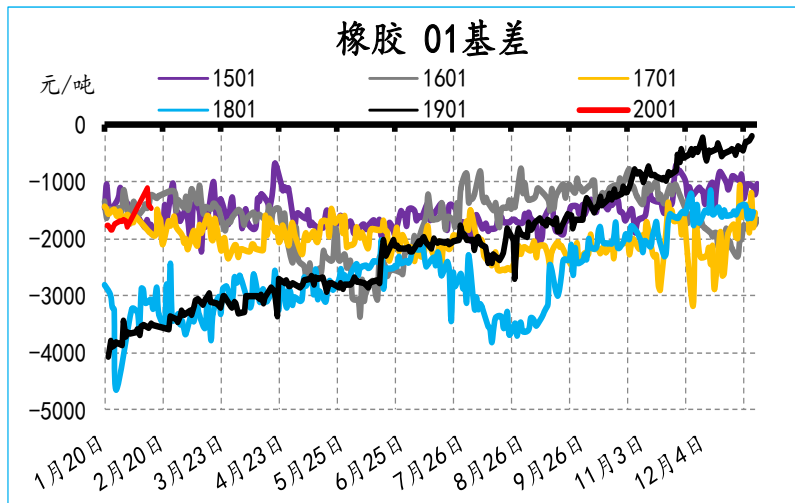
套利跟踪：PVC



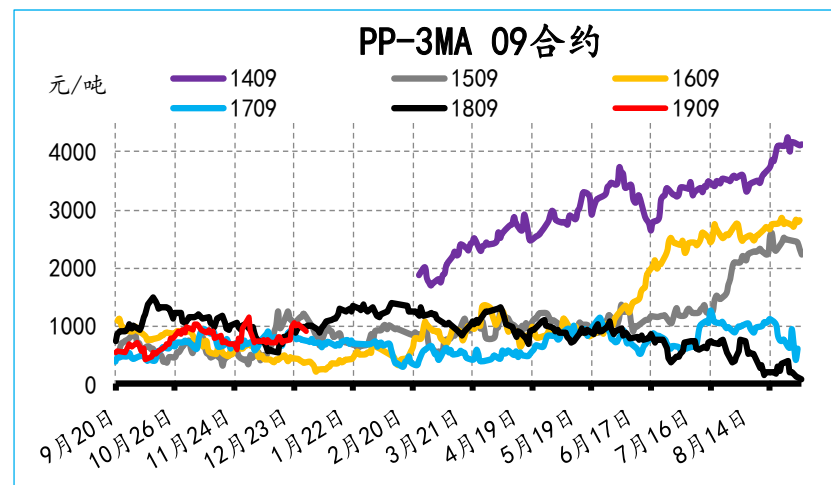
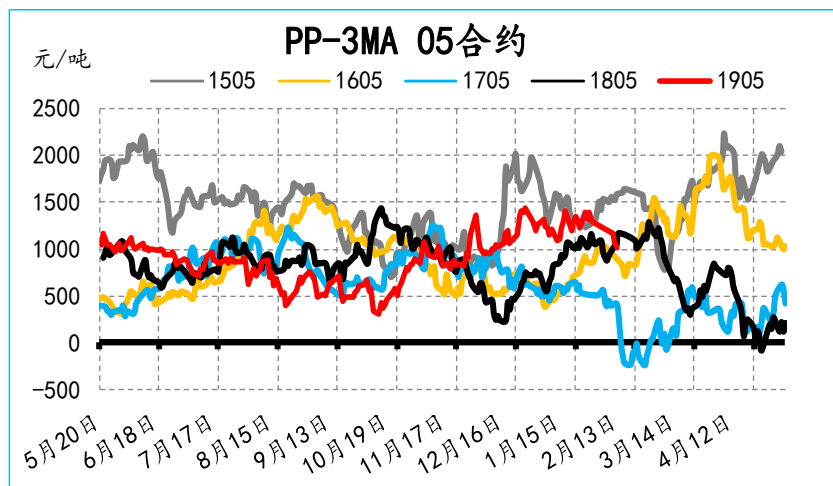
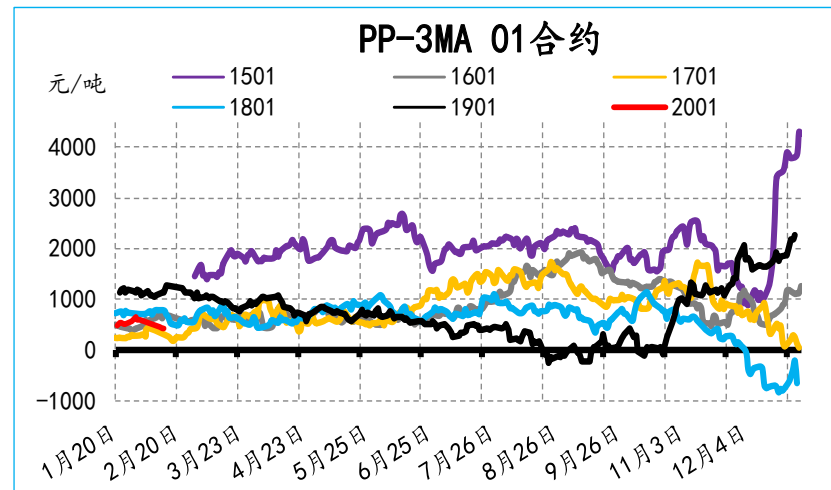
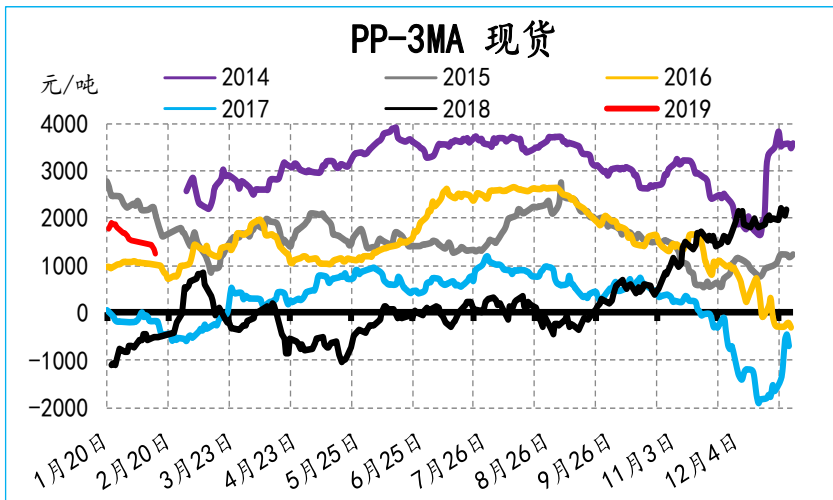
套利跟踪：沥青



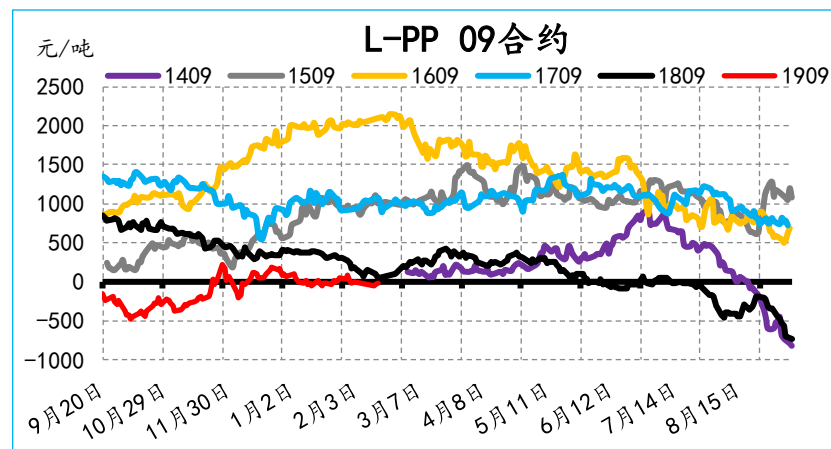
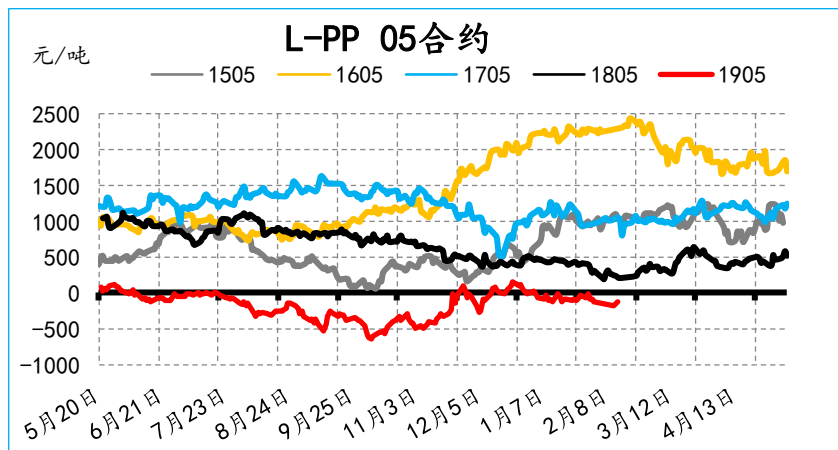
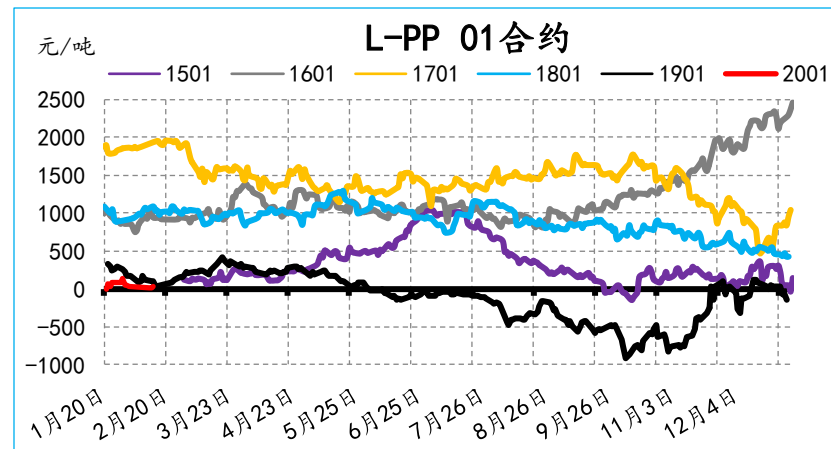
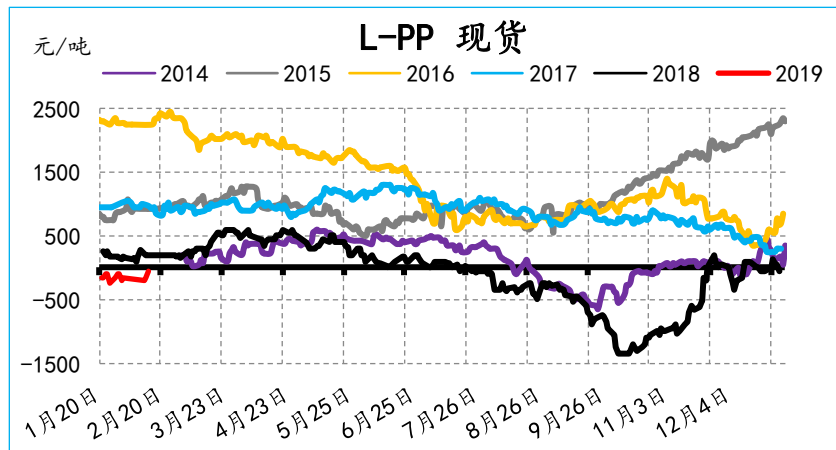
套利跟踪：橡胶



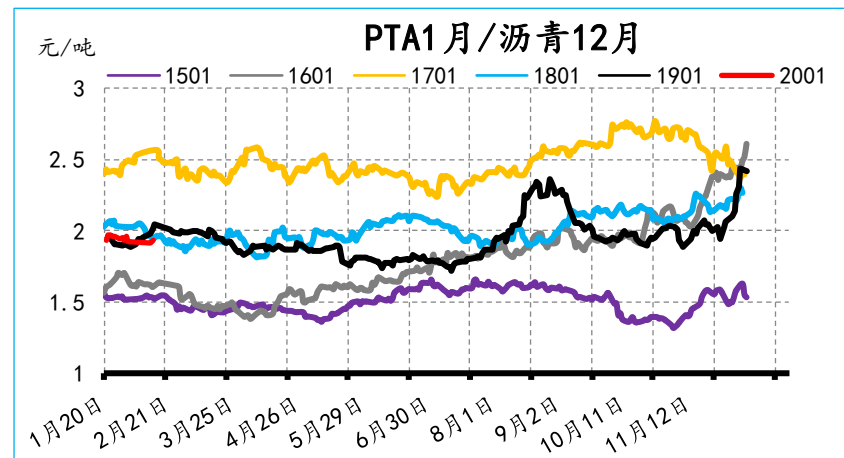
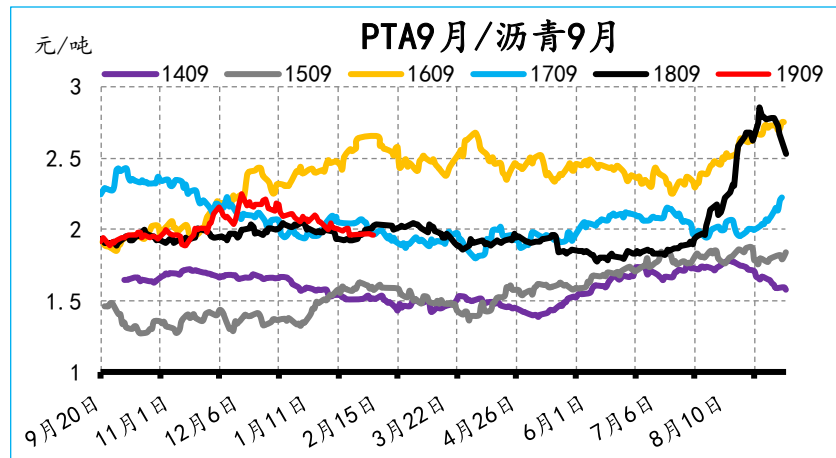
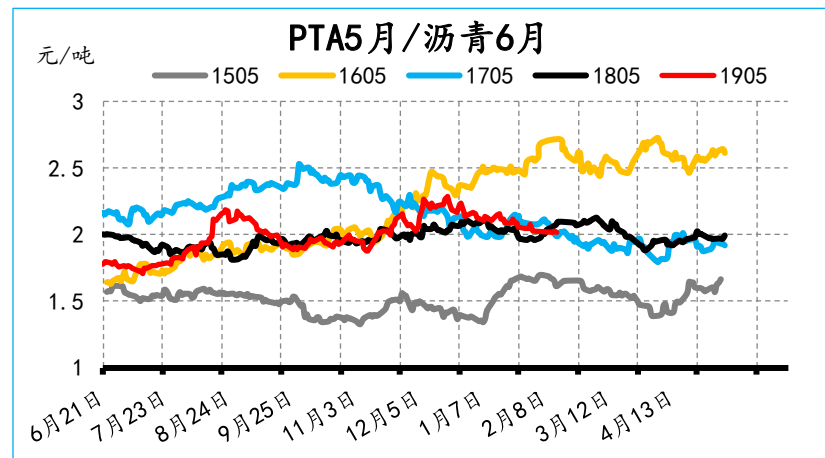
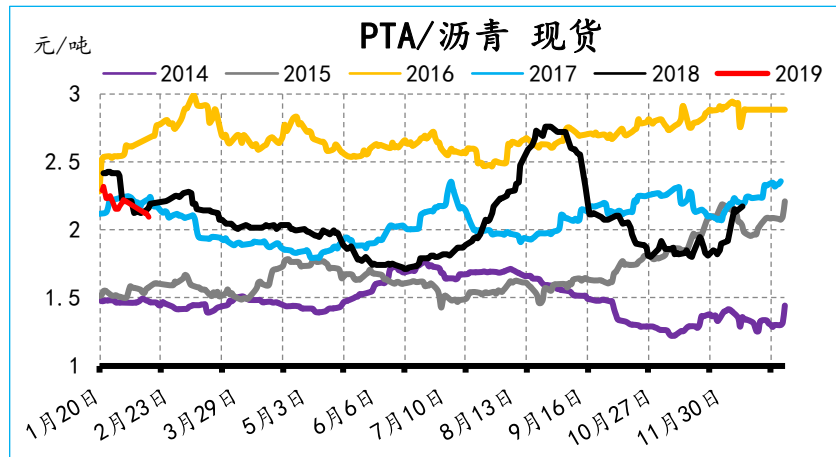
跨品种：PP-3MA



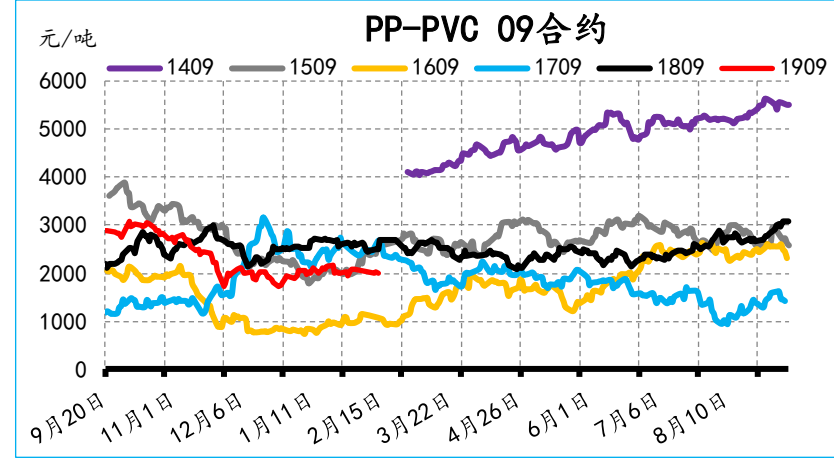
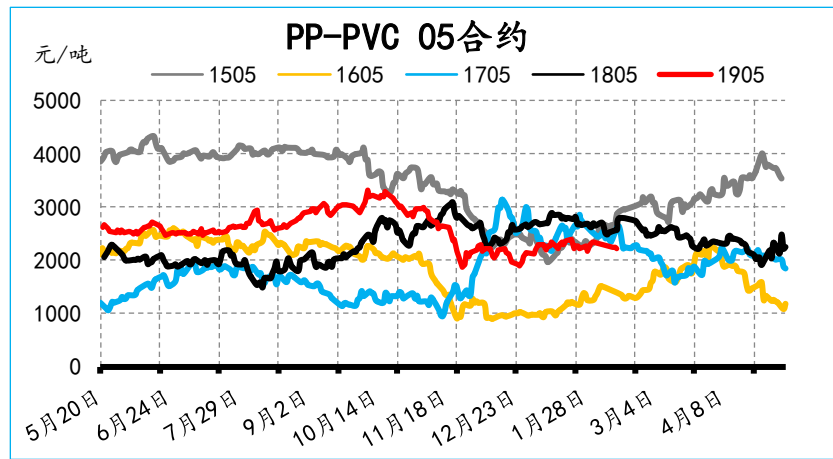
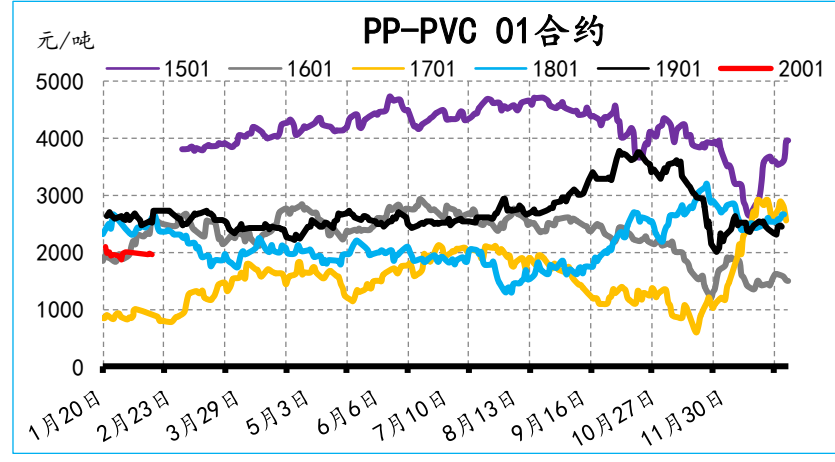
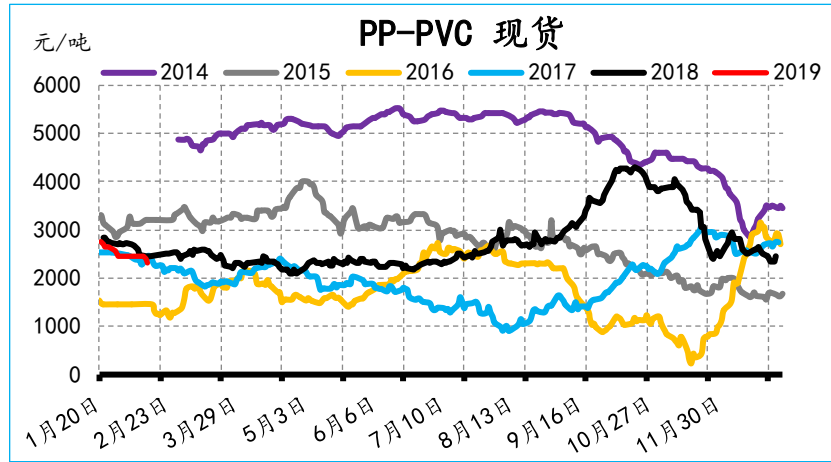
跨品种：塑料-PP



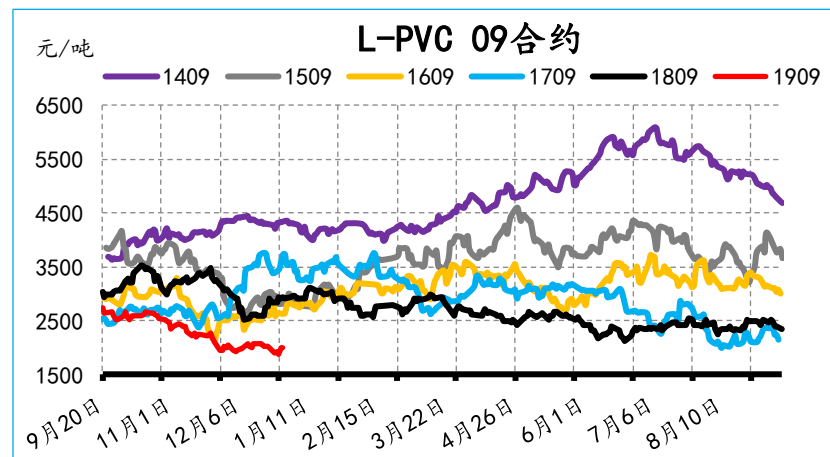
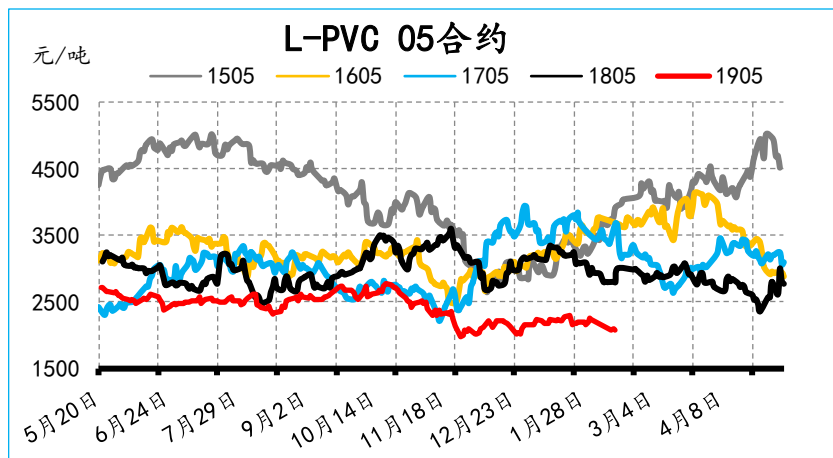
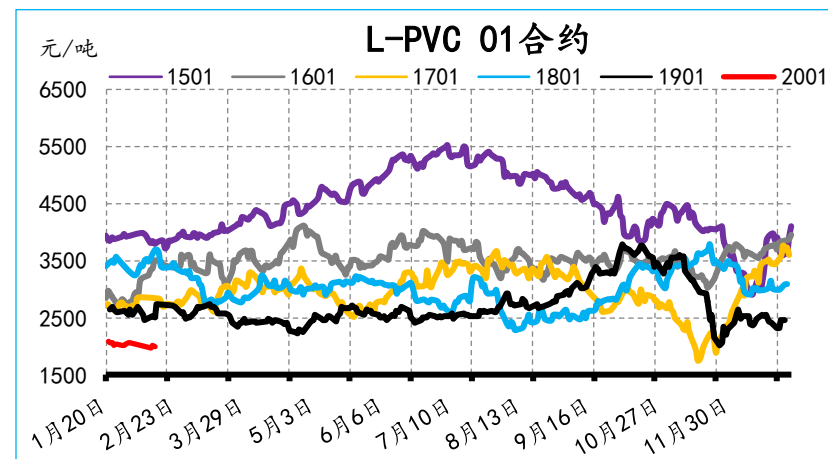
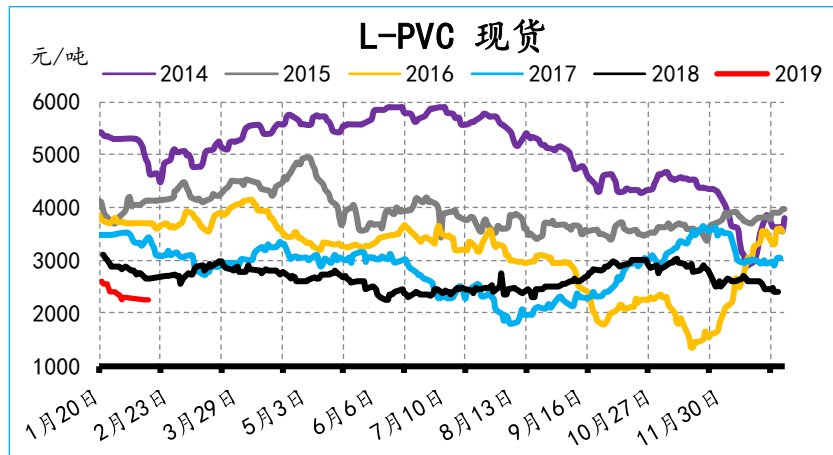
跨品种：PTA/沥青



跨品种：PP-PVC



跨品种：塑料-PVC



重要声明

报告中的信息均来源于公开可获得的资料，信达期货有限公司力求准确可靠，但对这些信息的准确性及完整性不做任何保证，据此投资，责任自负。

本报告不构成个人投资建议，也没有考虑到个别客户特殊的投资目标、财政状况或需要。

客户应考虑本报告中的任何意见或建议是否符合其特定情况。未经信达期货有限公司授权许可，任何引用、转载以及向第三方传播本报告的行为均可能承担法律责任。

期市有风险，入市需谨慎。