

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10日	1月24日	1月31日	2月13日	2月14日			
跨期	MA9-MA1		-48	-42	-44	-34		观望
	MA5-MA9	-27	-62	-35	-34	-32		观望
	TA9-TA1		192	224	188	184		观望
	TA5-TA9	154	244	296	218	216		
	L9-L1		130	130	100	105		观望
	L5-L9	220	190	225	125	160		观望
	PP9-PP1		182	193	137	142		观望
	PP5-PP9	295	295	290	238	261		
	V9-V1		120	115	90	115		
	V5-V9	40	40	60	35	40		
	BU9-BU12	14	28	40	58	26		
	BU6-BU9	10	0	34	16	22		
	RU9-RU1		-1070	-1085	-1025	-1045		
	RU5-RU9	-275	-265	-270	-255	-265		

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10日	1月24日	1月31日	2月13日	2月14日			
跨品种	PP-3MA现货	1985	1870	1550	1310	1260		
	PP-3MA 1月	2056	509	586	410	338		
	PP-3MA 5月	1151	1316	1300	1019	939		
	PP-3MA 9月	775	835	905	679	582		
	PE-PP 现货	-200	-100	-200	-50	-150		
	PE-PP 1月	-405	77	50	22	30		
	PE-PP 5月	-86	-80	-78	-128	-108		
	PE-PP 9月	-11	25	-13	-15	-7		
	TA / BU 现货	2.25	2.23	2.20	2.09	2.05		
	TA1月/BU12月	2.35	1.96	1.96	1.93	1.90		
	TA5月/BU6月	2.12	2.08	2.08	2.02	1.99		
	TA9月/BU9月	2.08	2.00	2.01	1.96	1.94		

基差数据跟踪

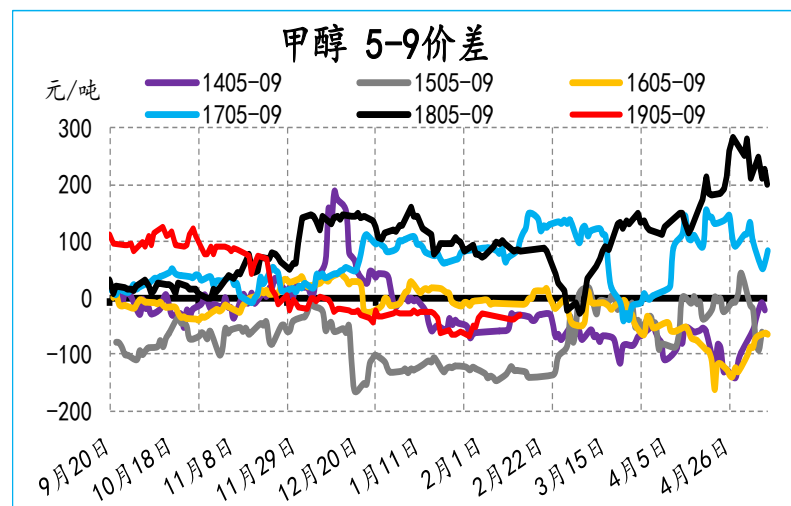
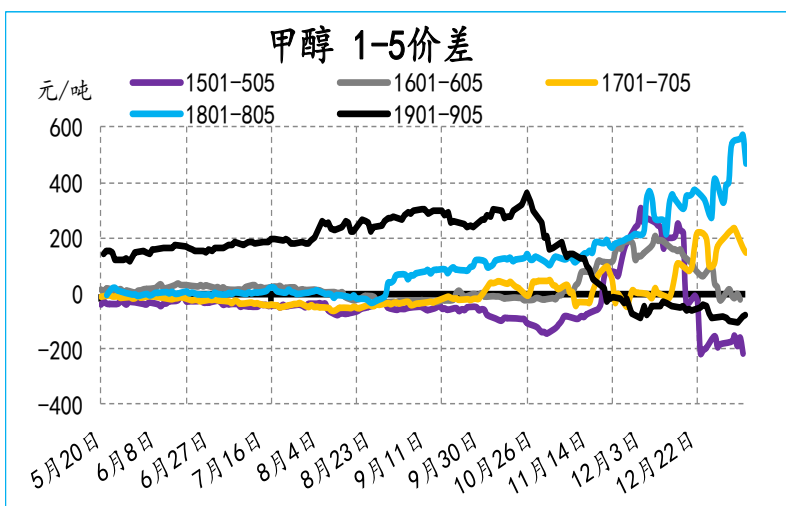
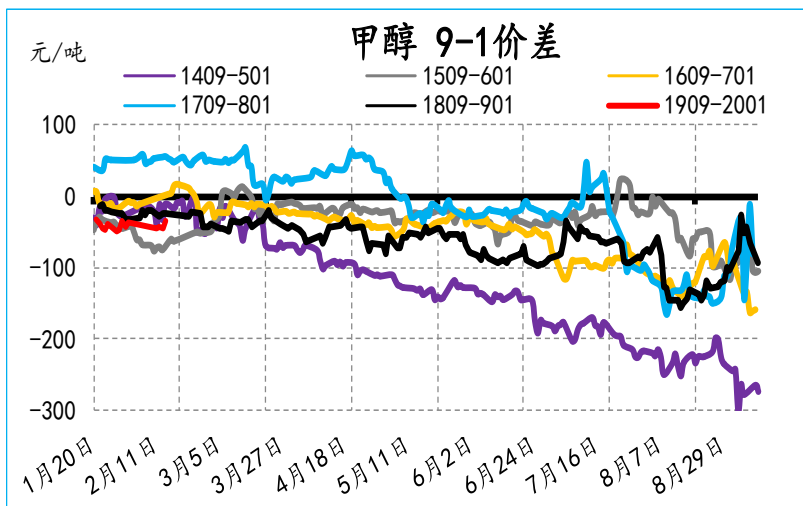
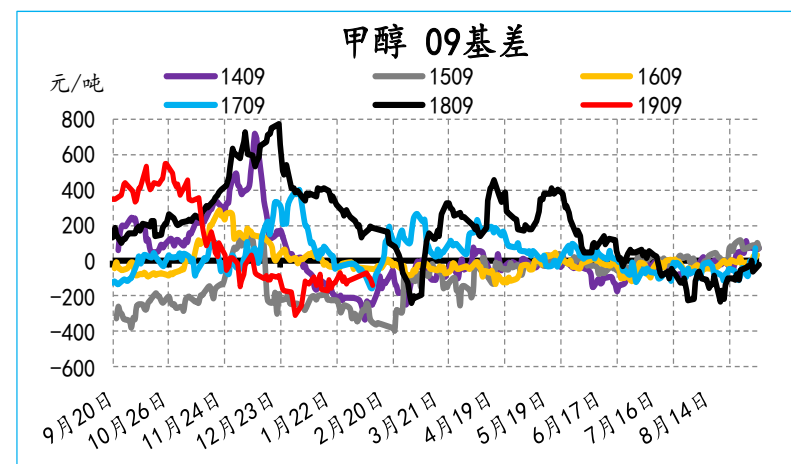
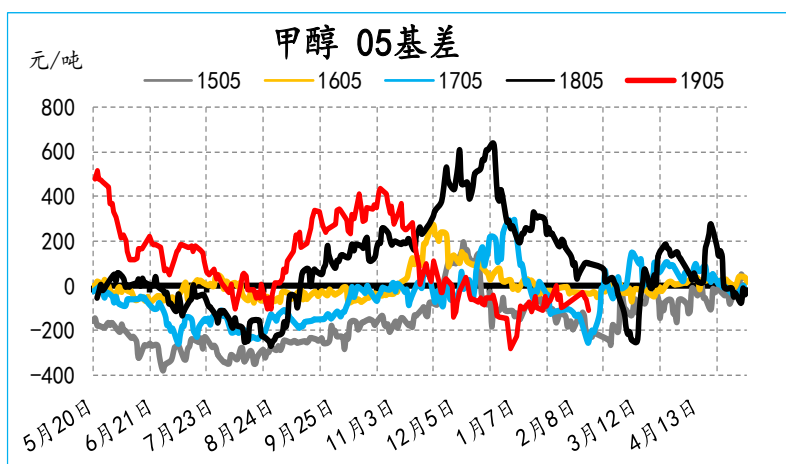
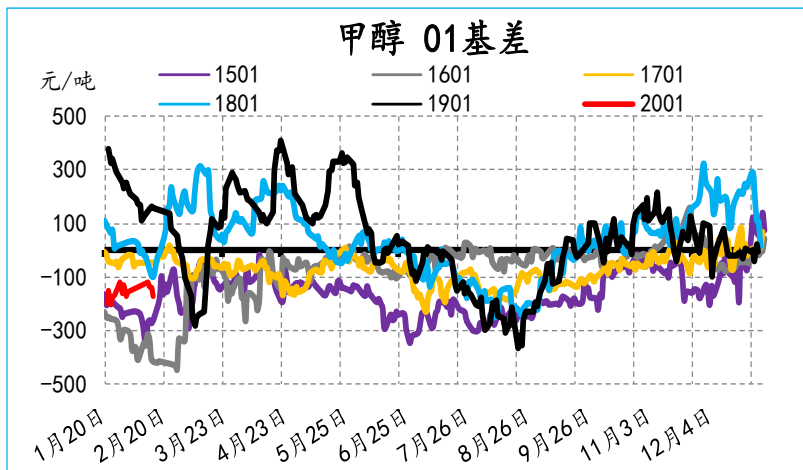
2019年02月14日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PTA	6455	(125)		25	(117)		0.4%	
PP	8700	(50)		27	(105)		0.3%	
PVC	6450	0		(10)	(50)		-0.2%	
PE	8550	(150)		(15)	(225)		-0.2%	
沥青	3150	0		(56)	(30)		-1.7%	
橡胶	11500	0		(285)	(110)		-2.4%	
EG	5069	24		(164)	26		-3.1%	
甲醇	2480	0		(98)	(43)		-3.8%	

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;

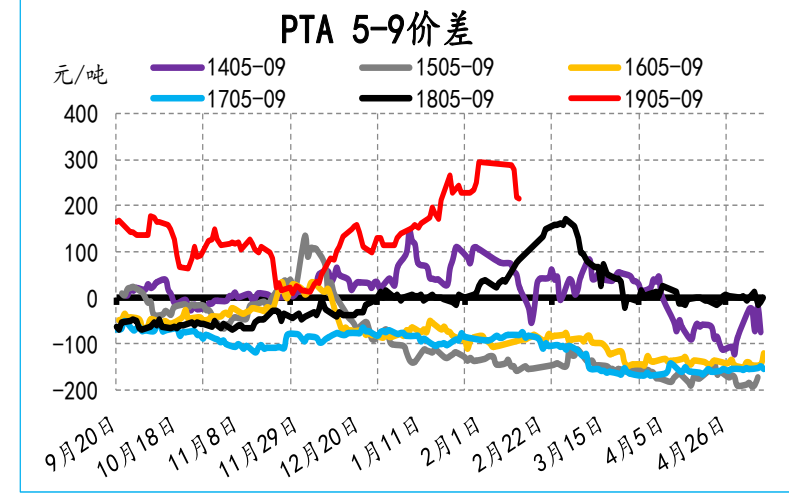
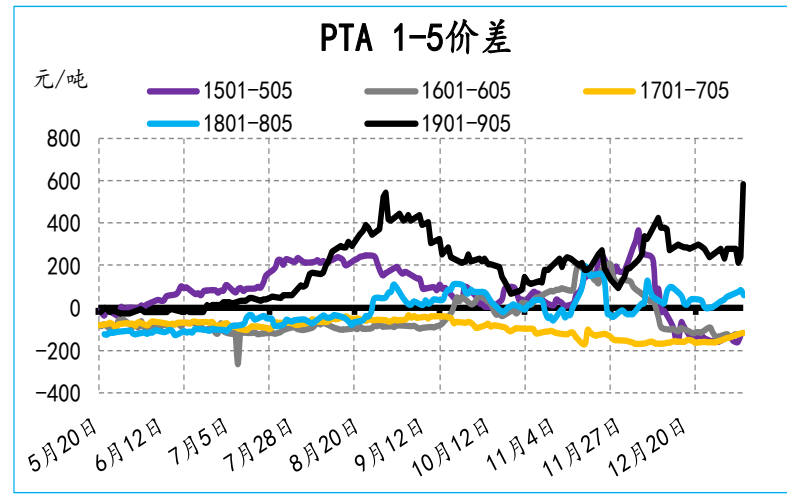
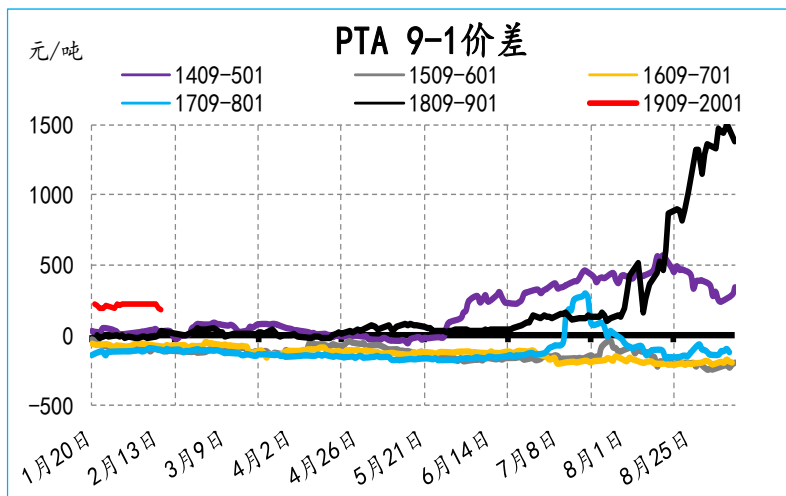
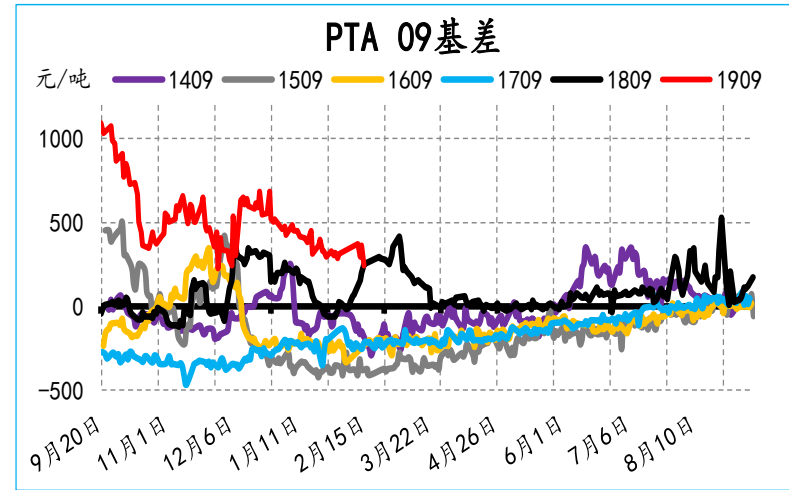
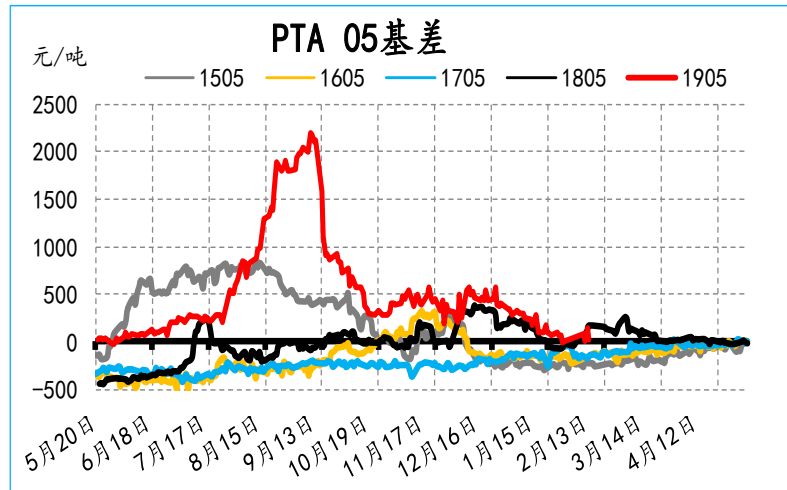
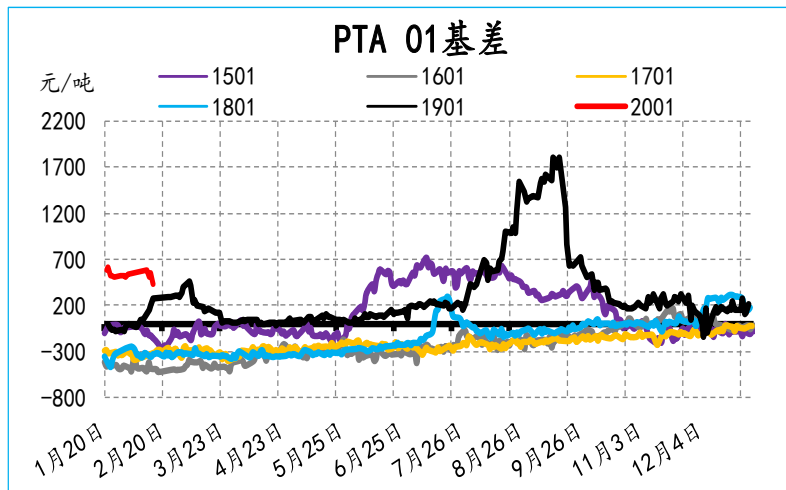
注2: 价差结构指现货、近月、次近月和远月合约的价格结构, 其中红色为现货价格;

注3: 主力合约沥青、EG为6月, 其它为5月。

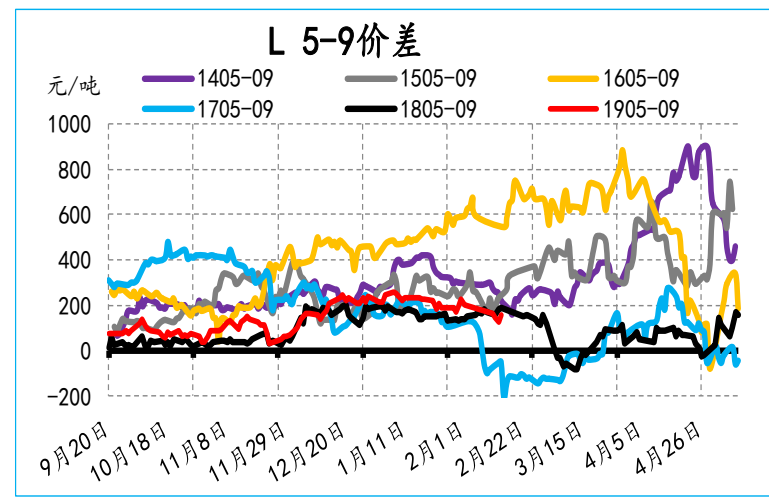
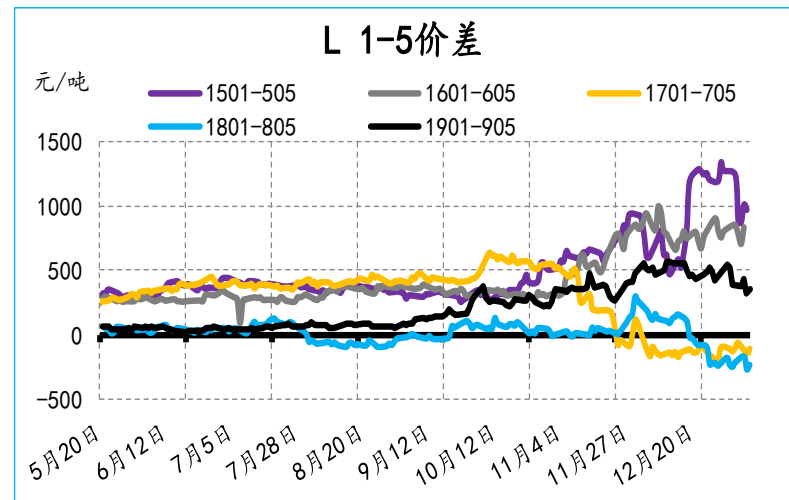
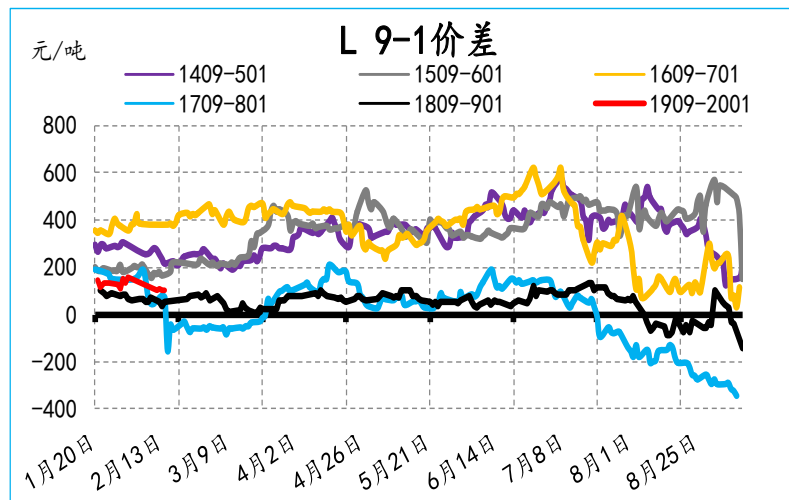
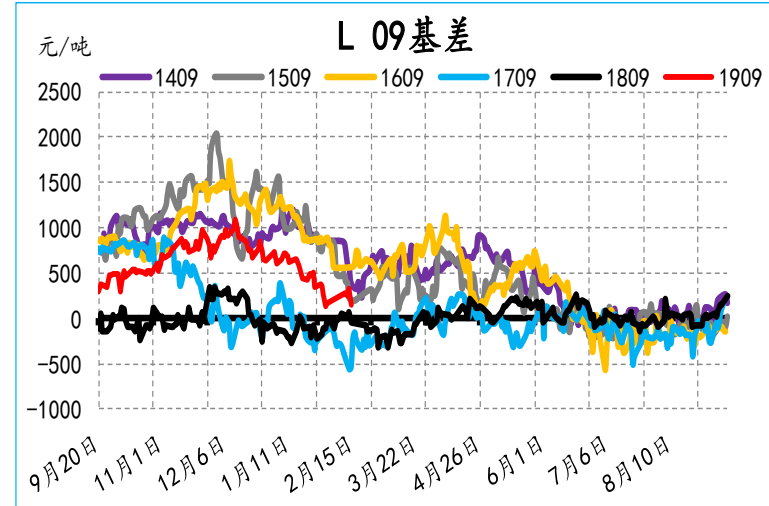
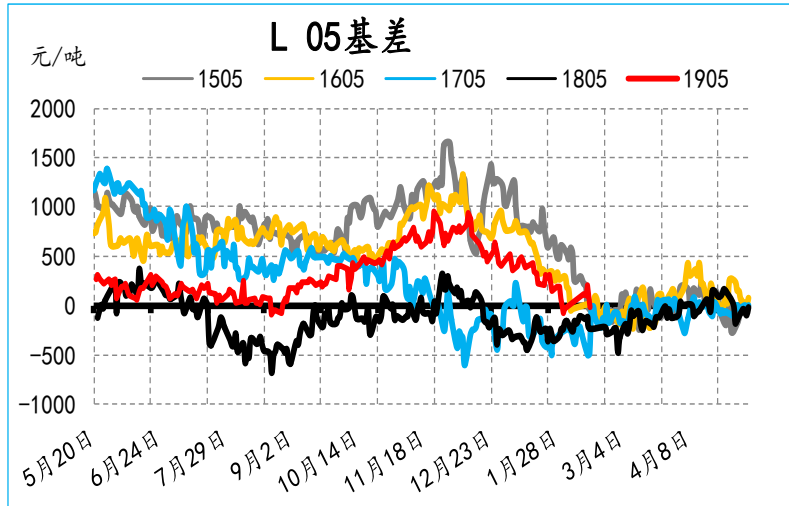
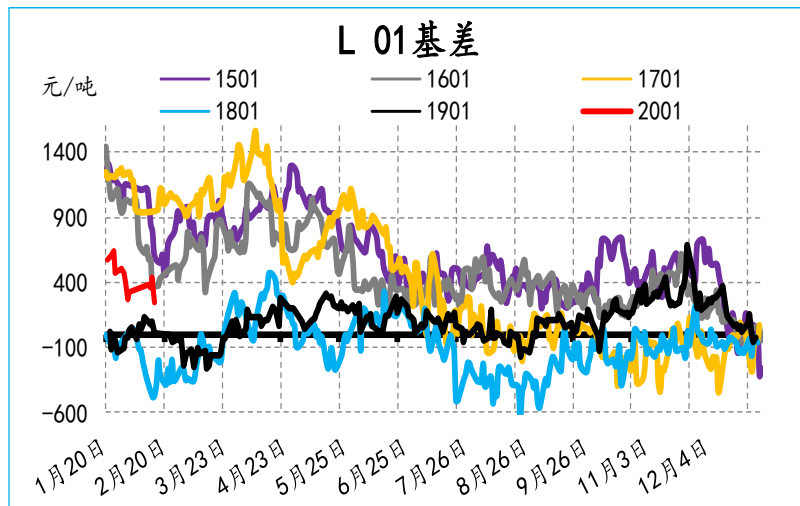
套利跟踪：甲醇



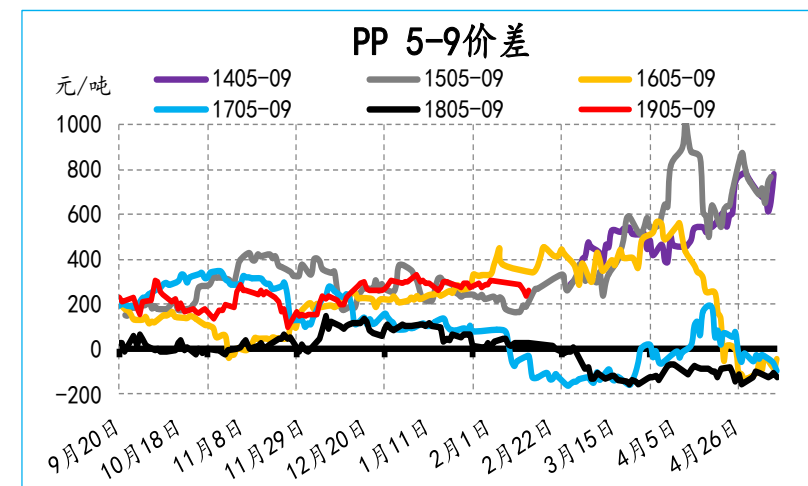
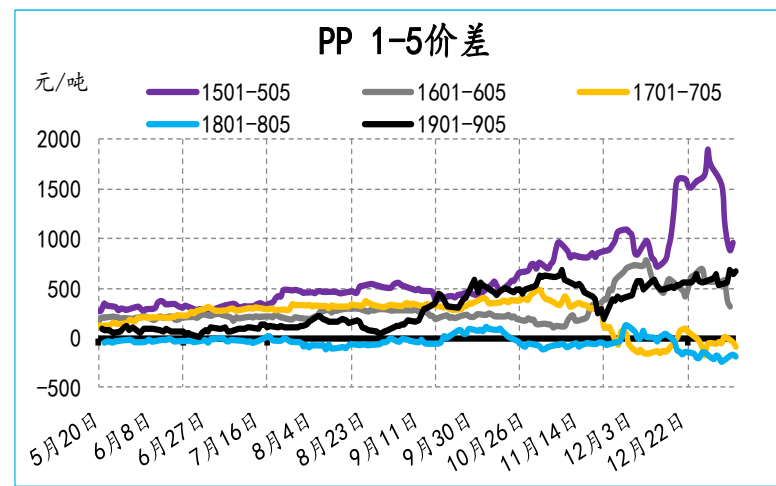
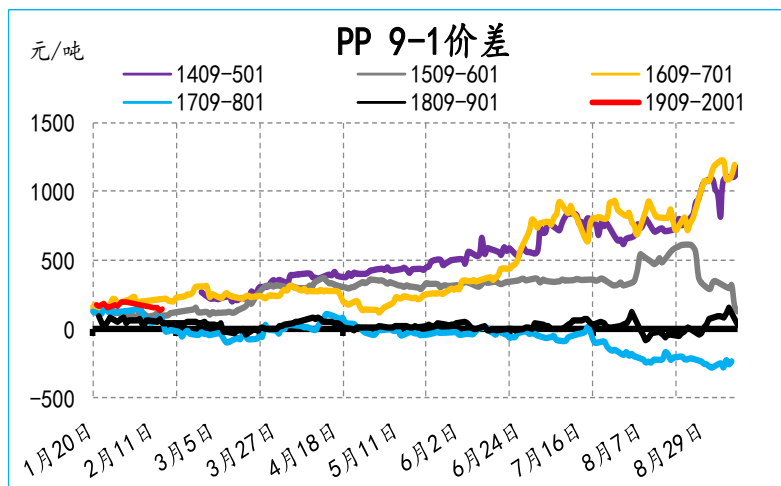
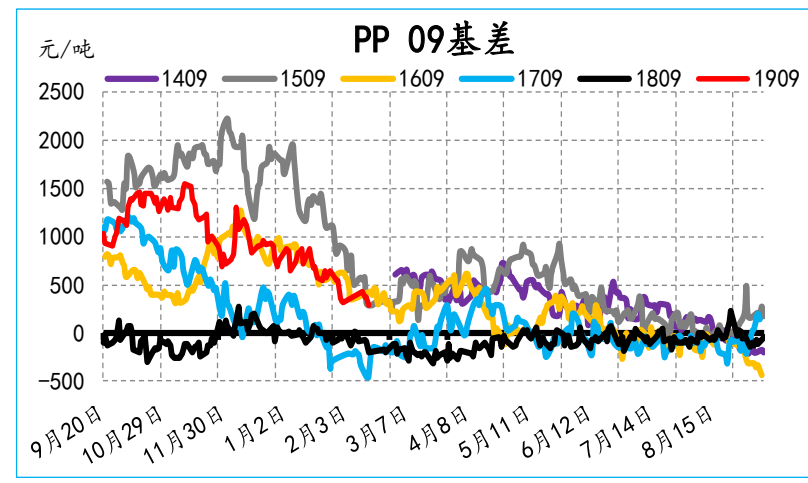
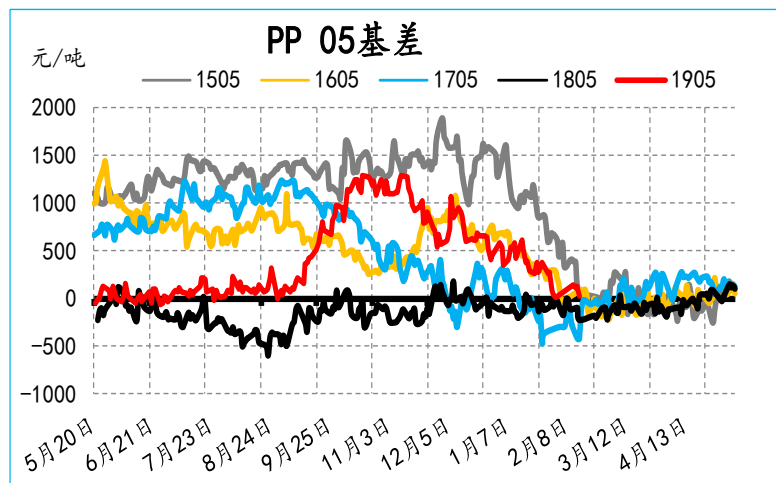
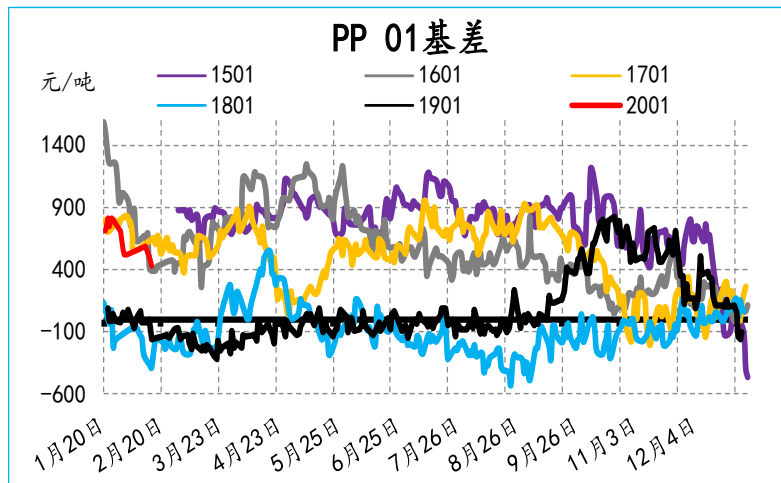
套利跟踪：PTA



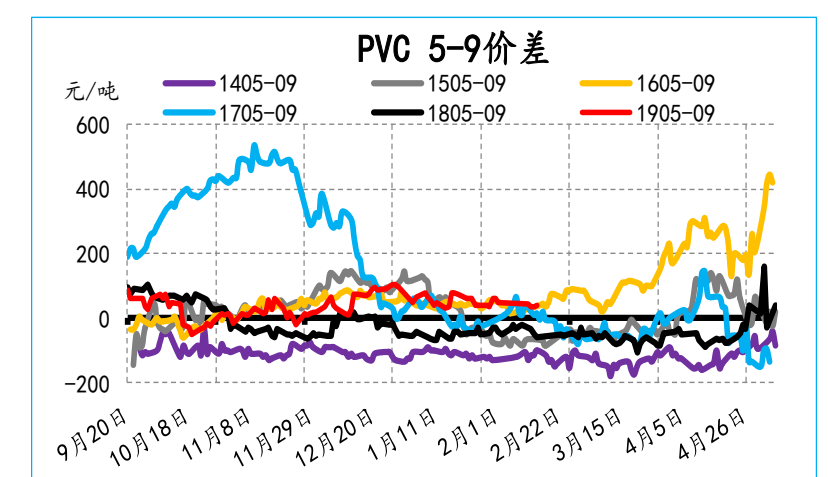
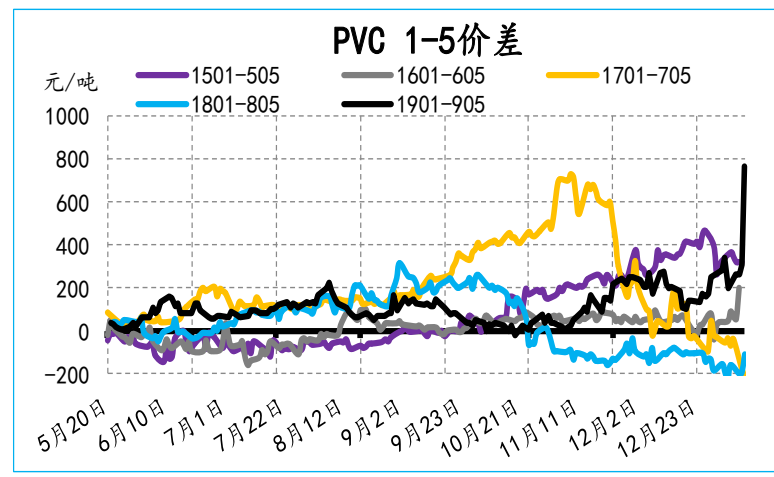
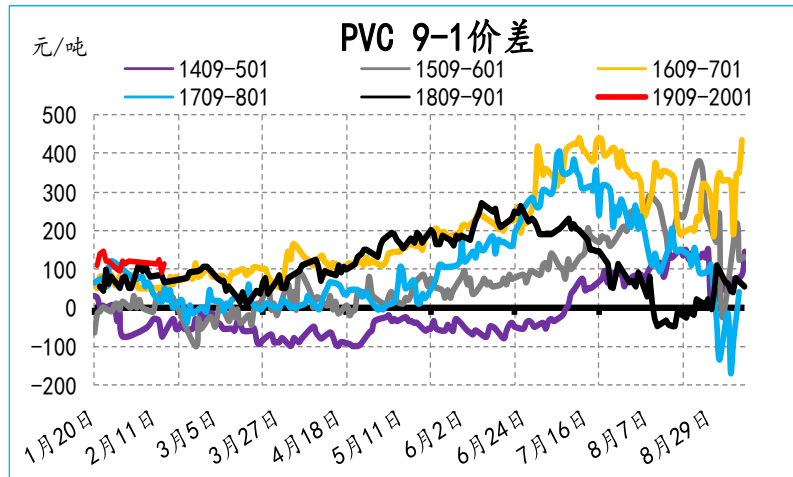
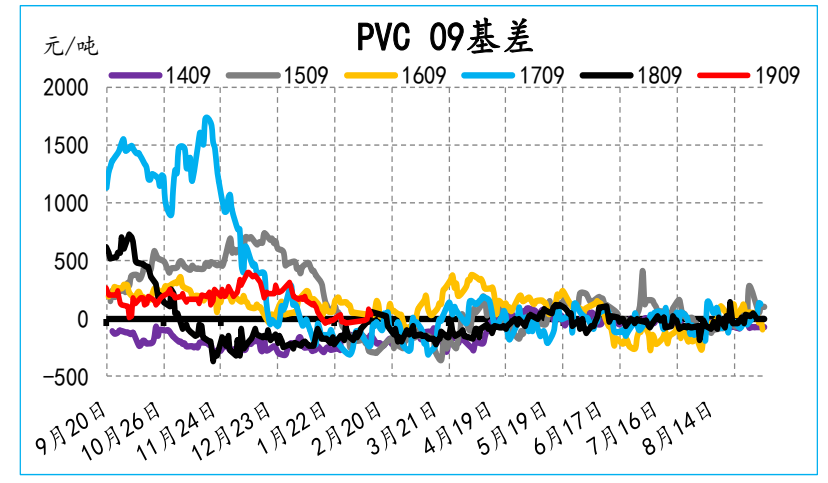
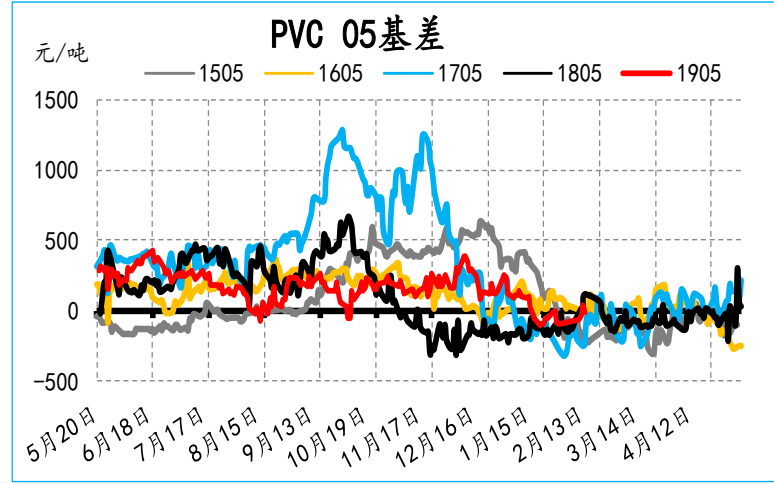
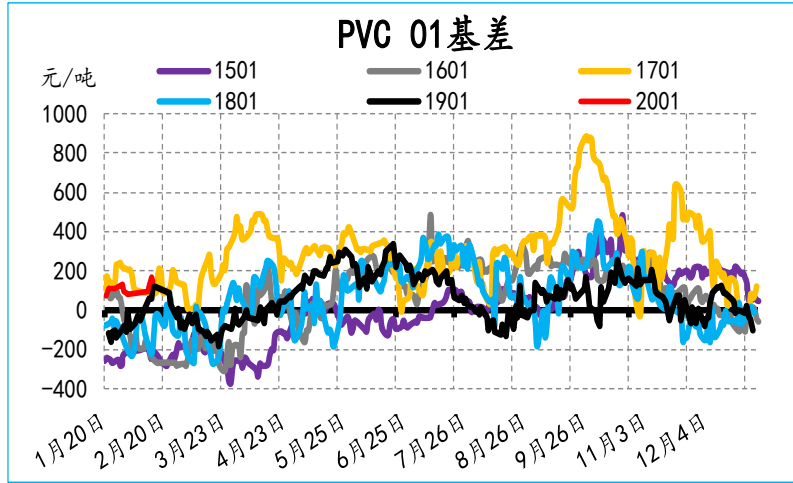
套利跟踪：PE



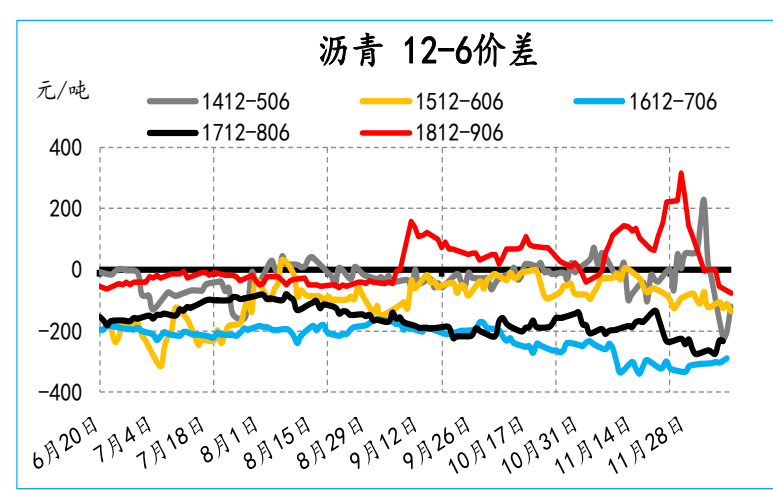
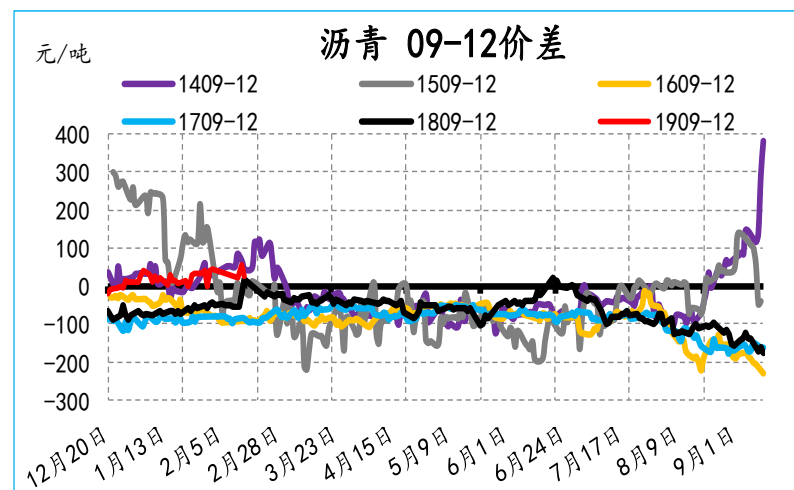
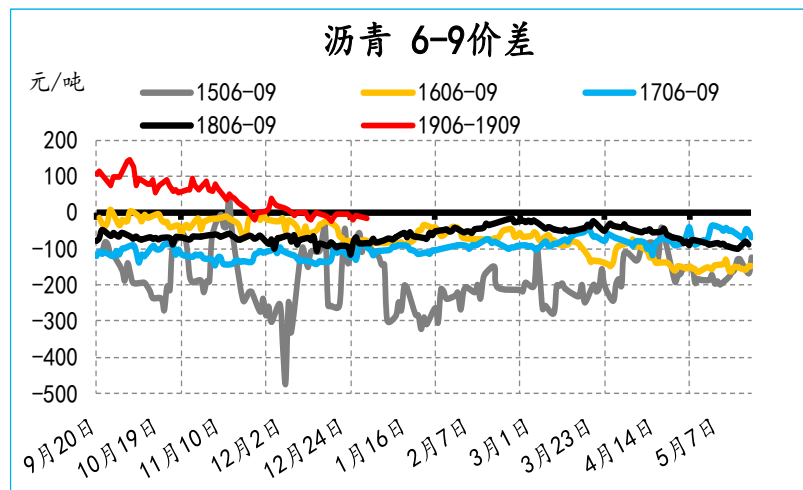
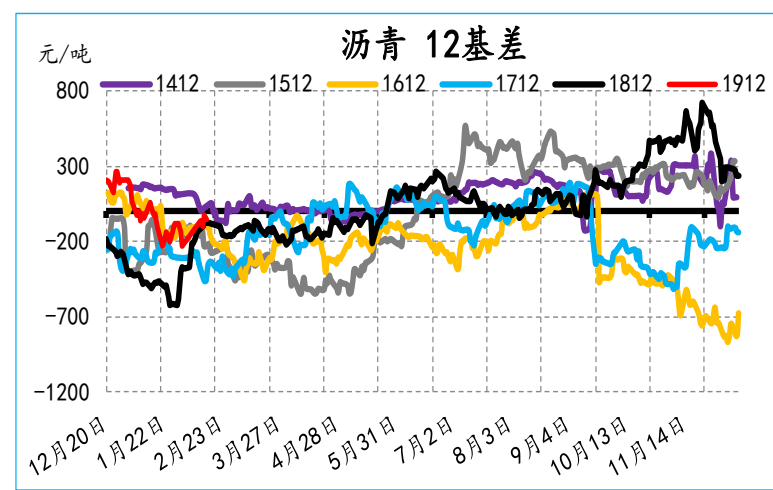
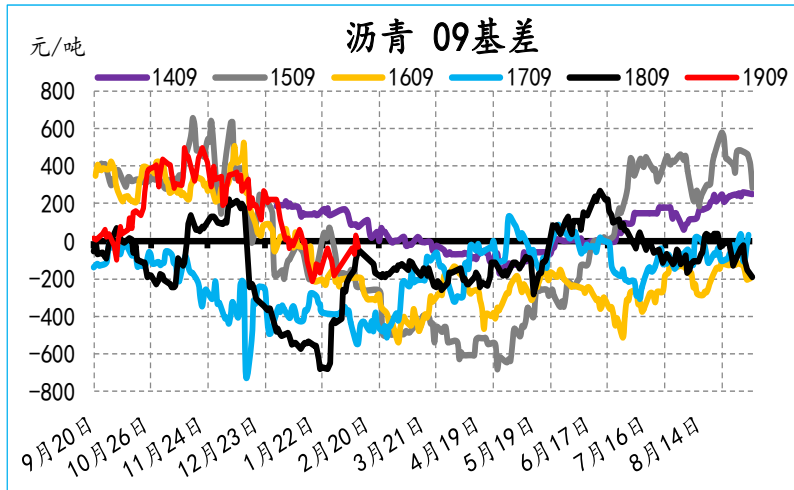
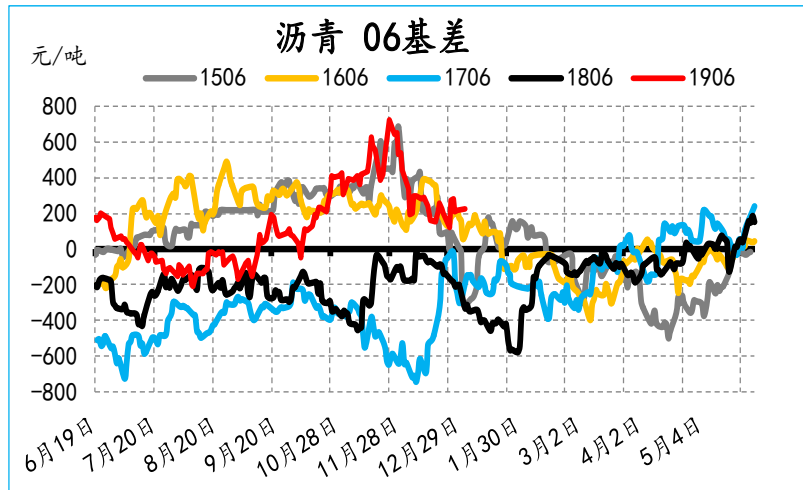
套利跟踪: PP



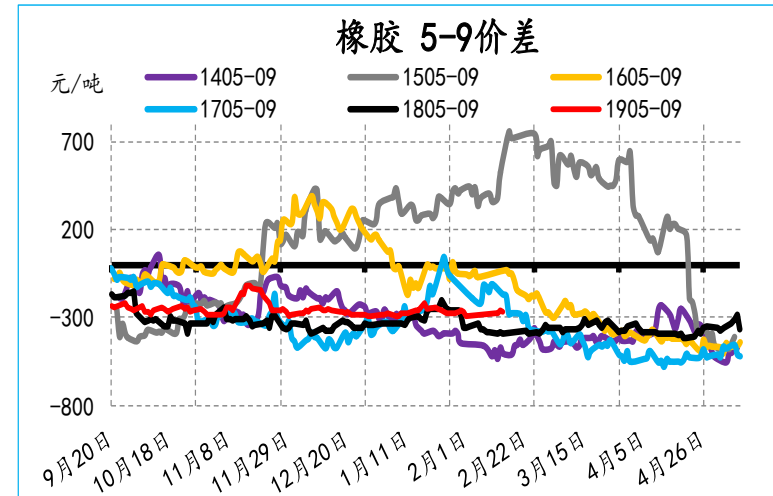
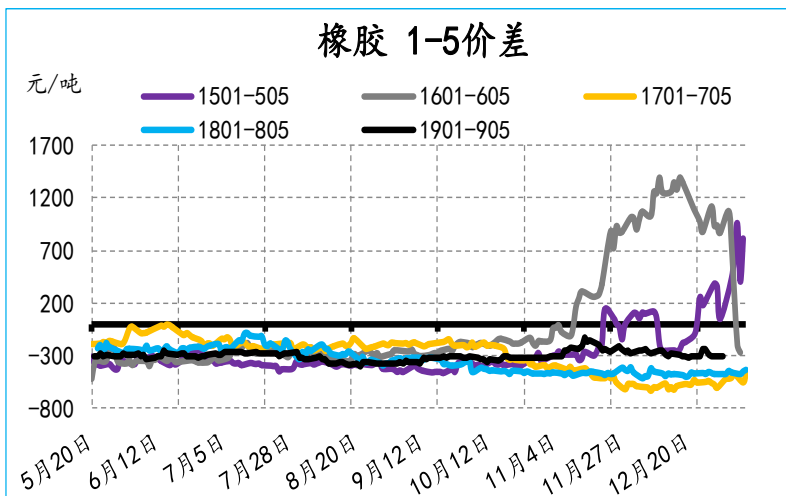
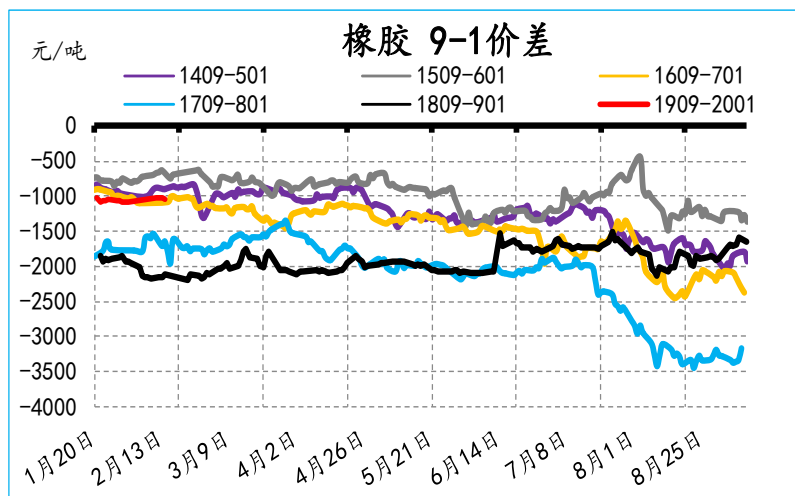
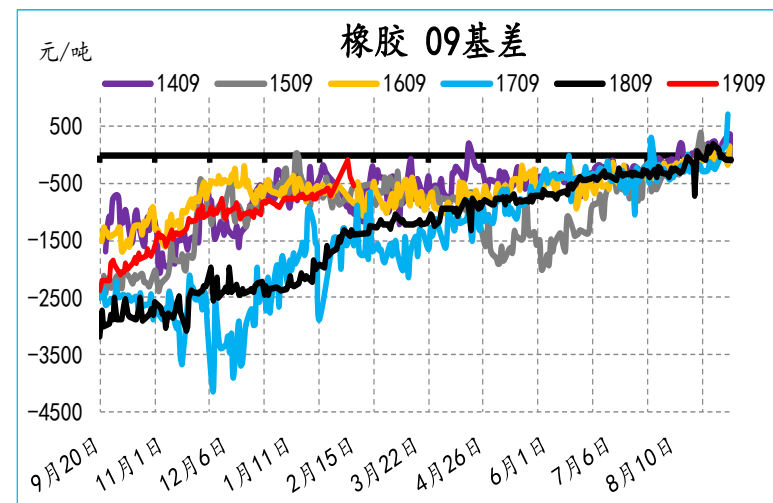
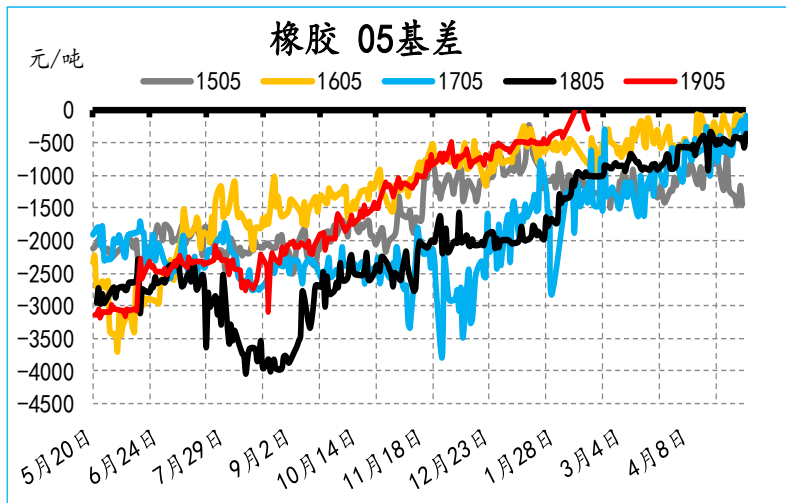
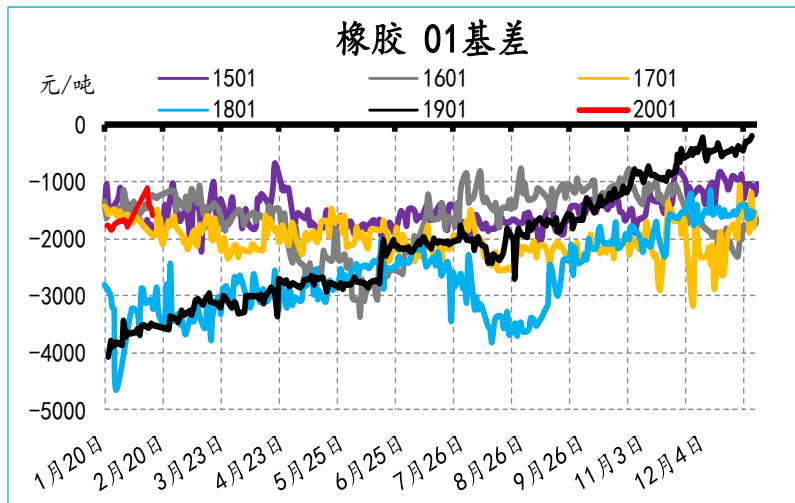
套利跟踪：PVC



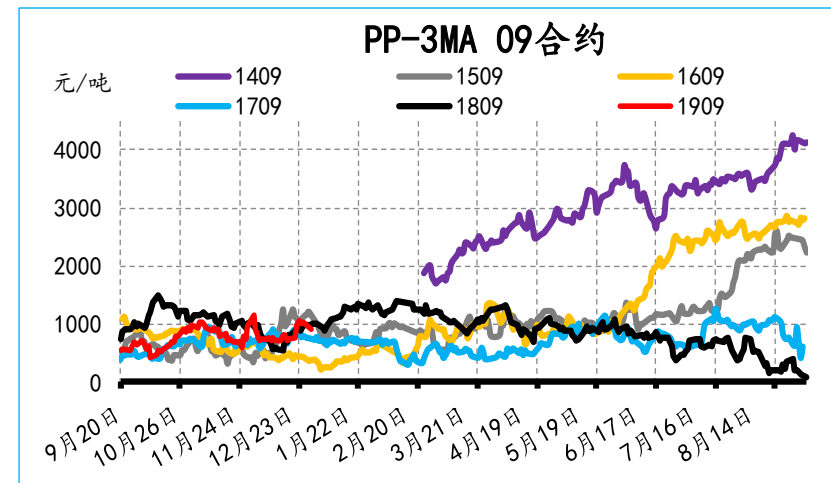
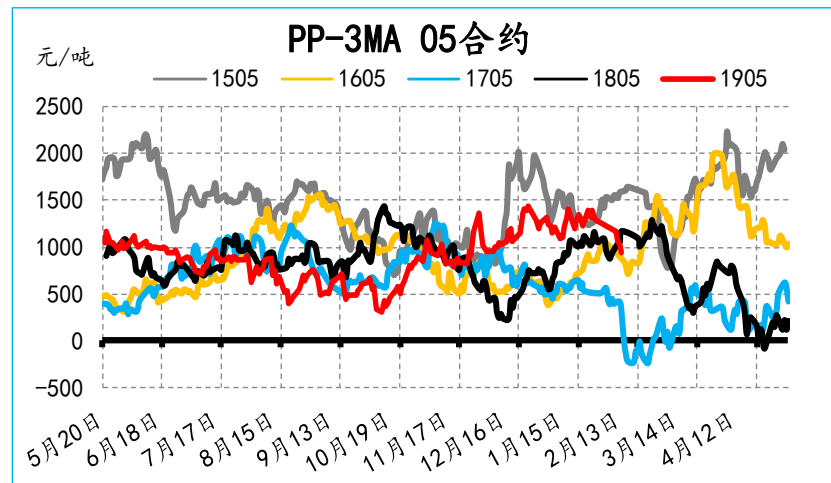
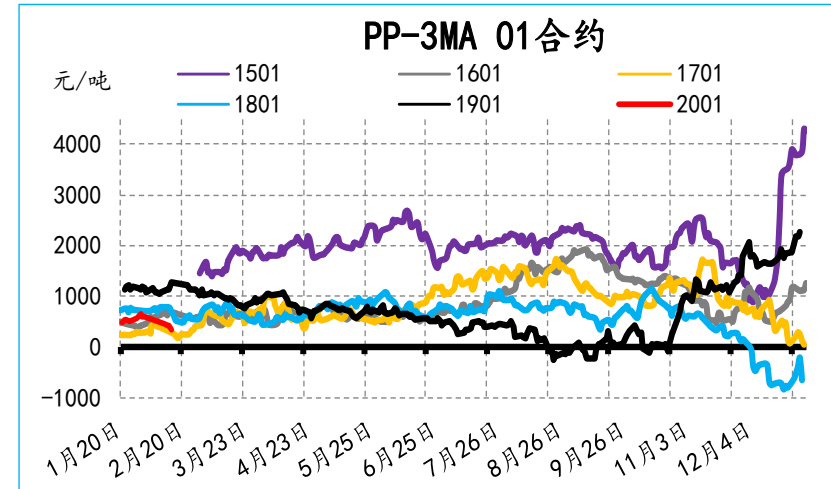
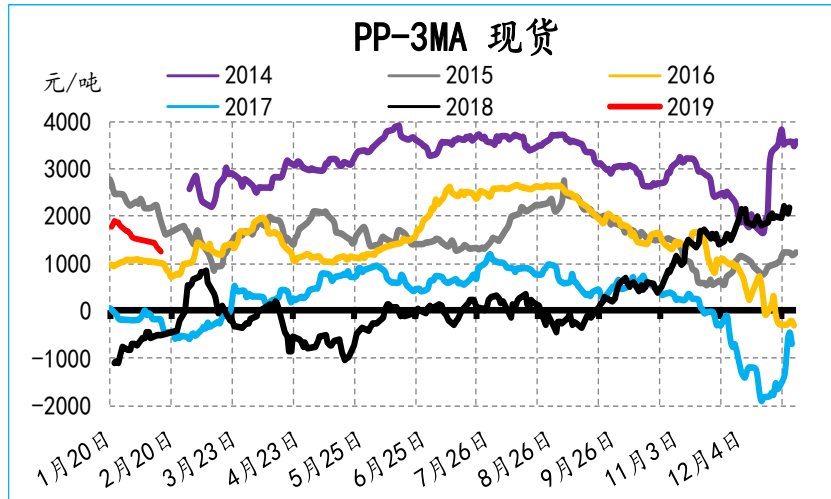
套利跟踪：沥青



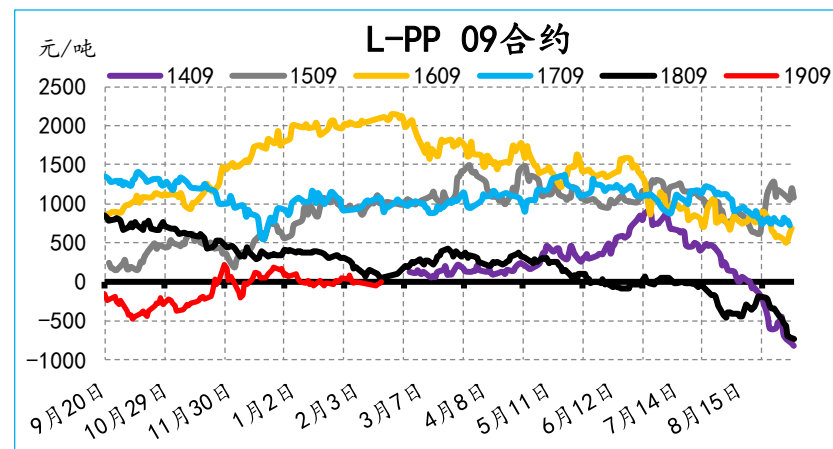
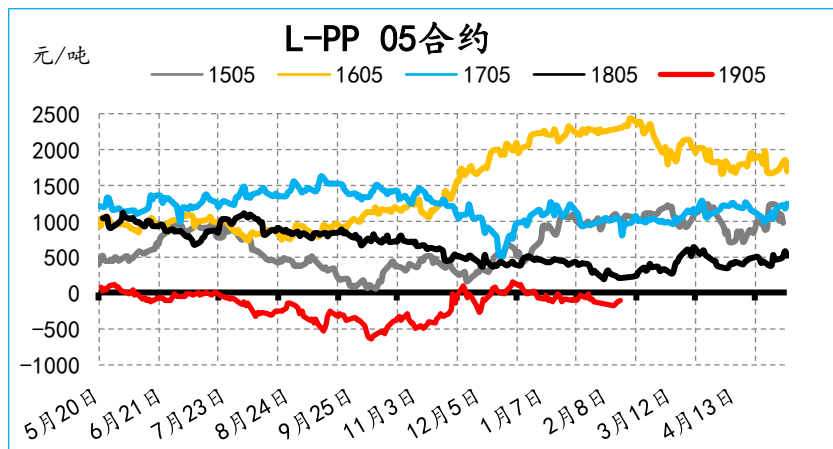
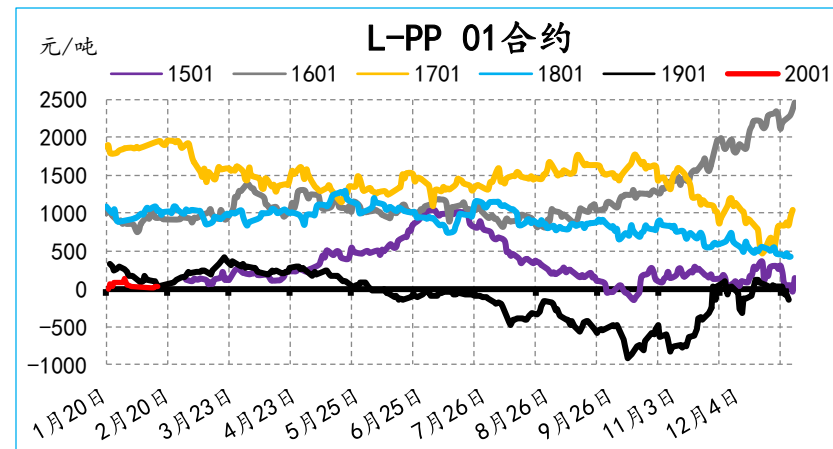
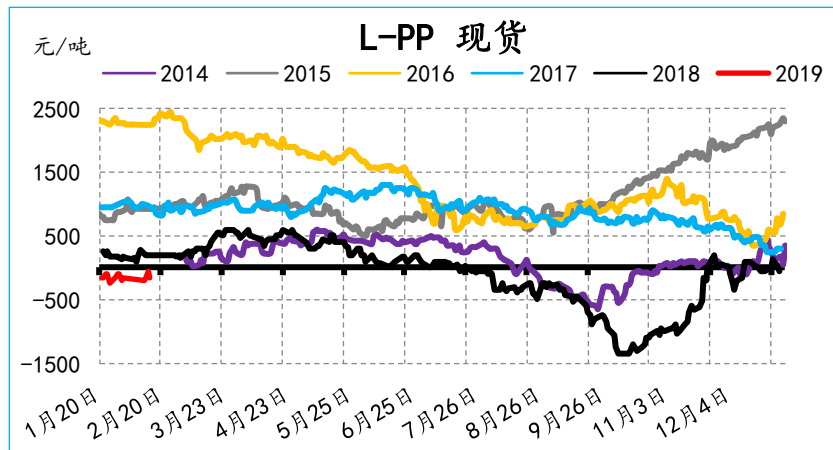
套利跟踪：橡胶



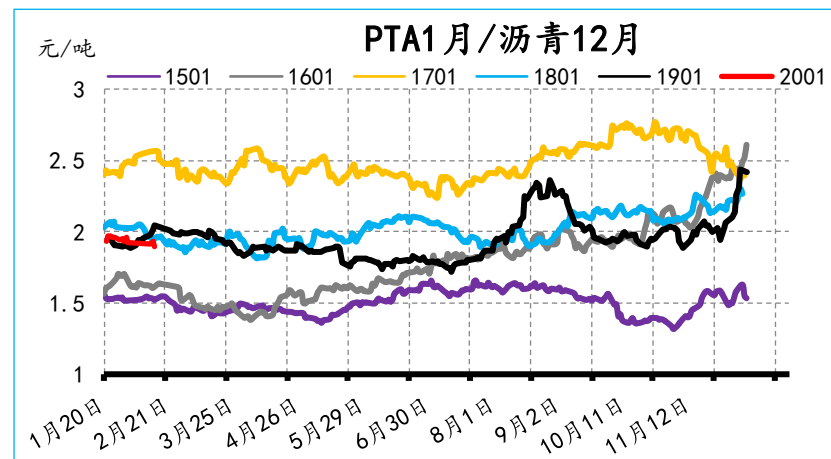
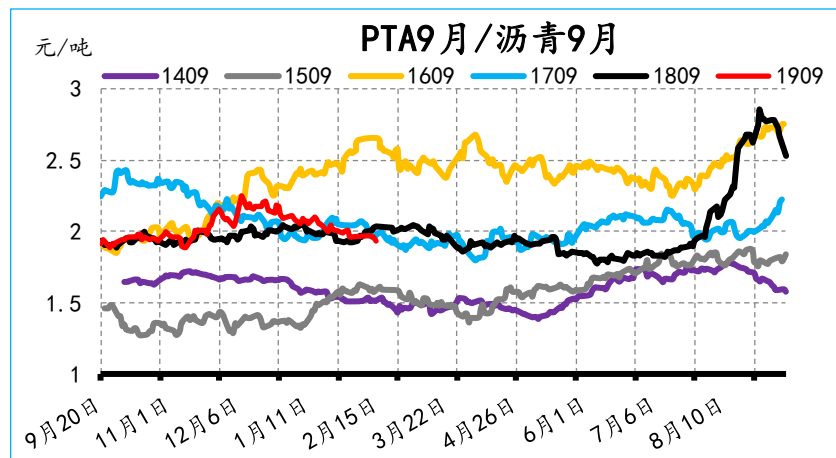
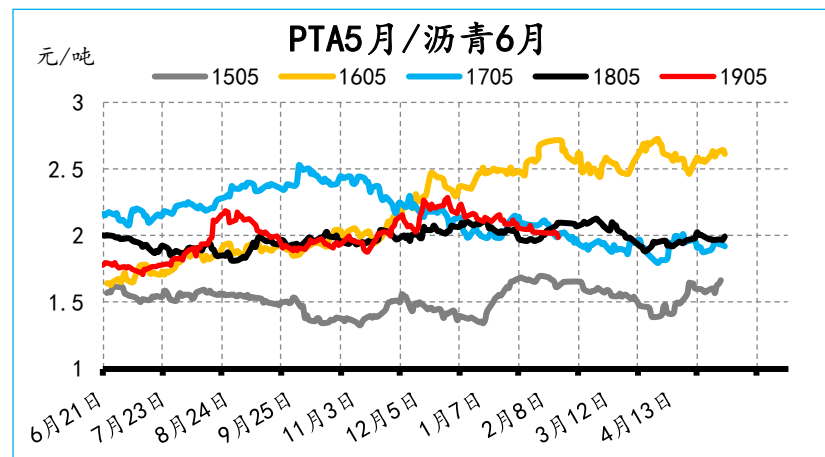
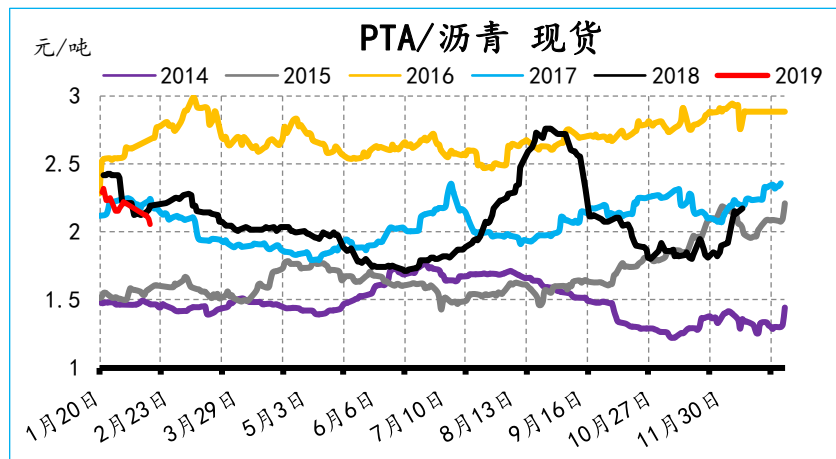
跨品种：PP-3MA



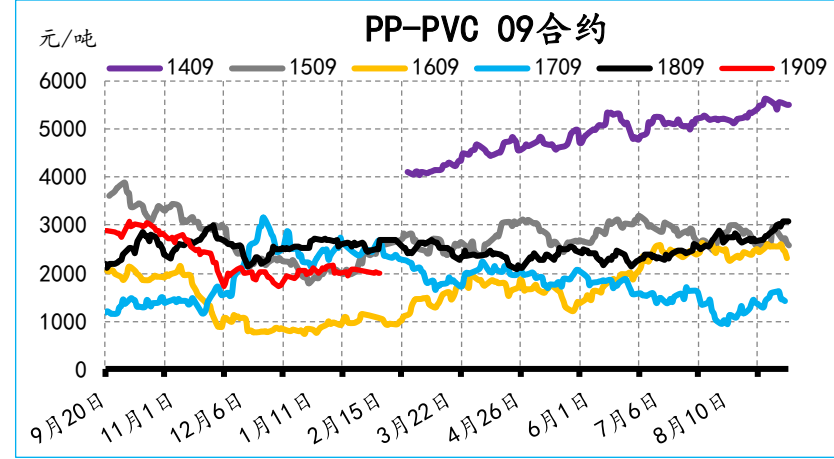
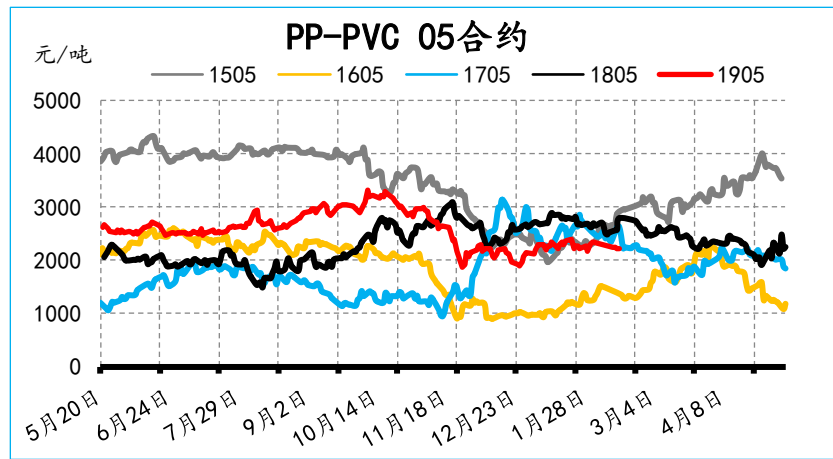
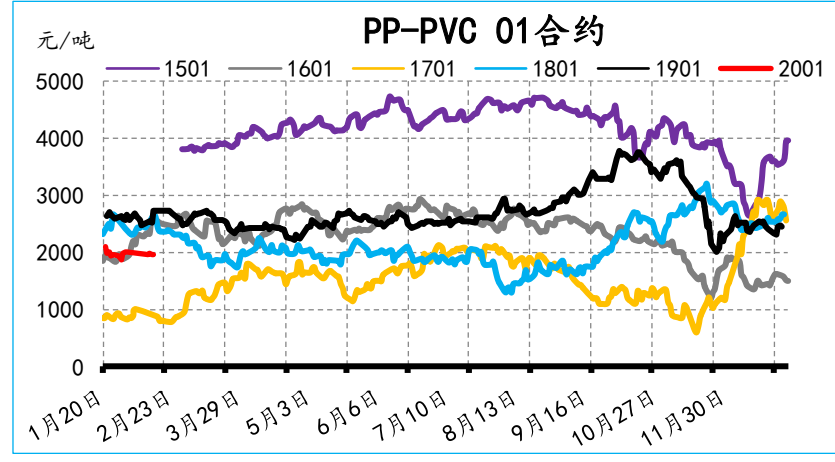
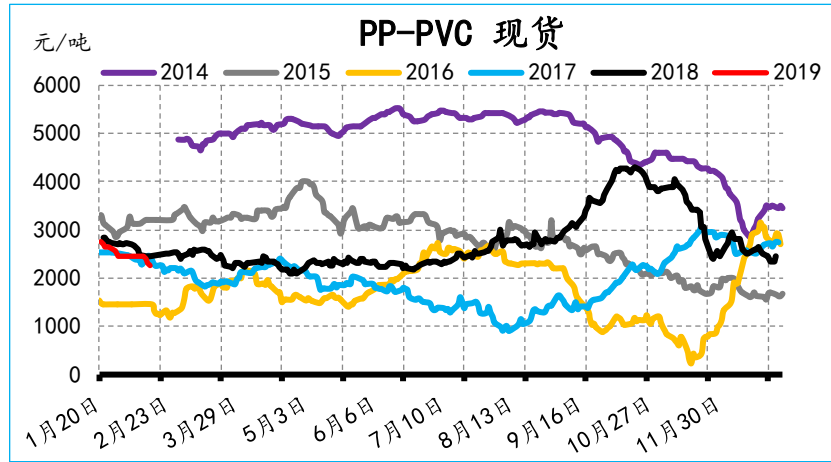
跨品种：塑料-PP



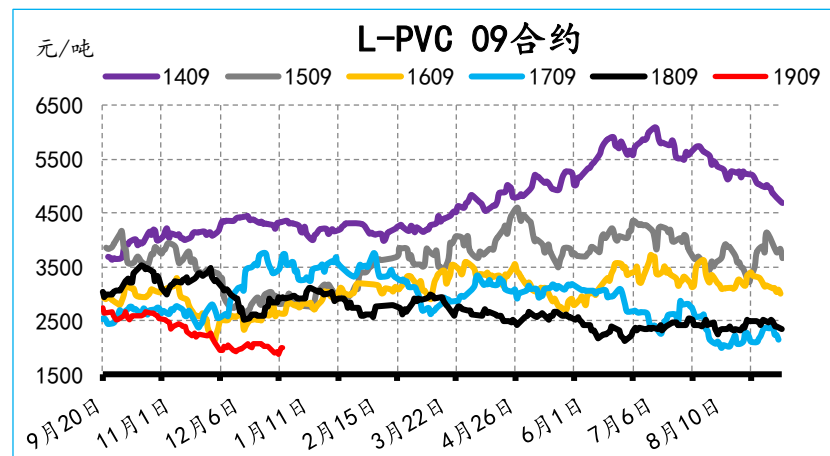
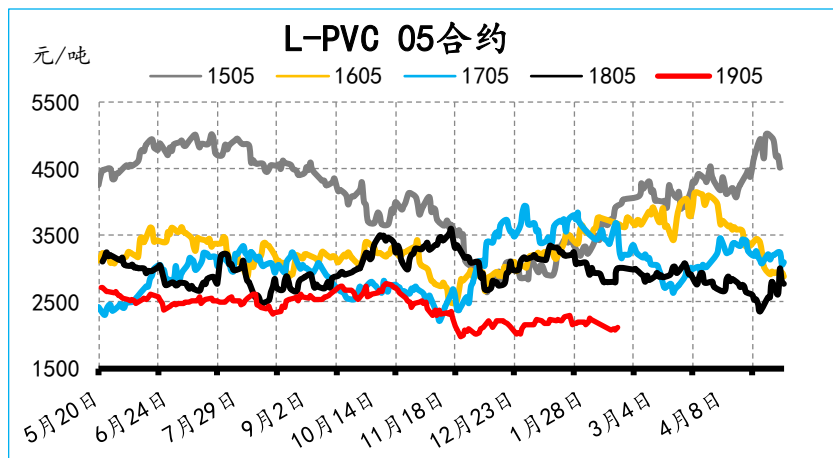
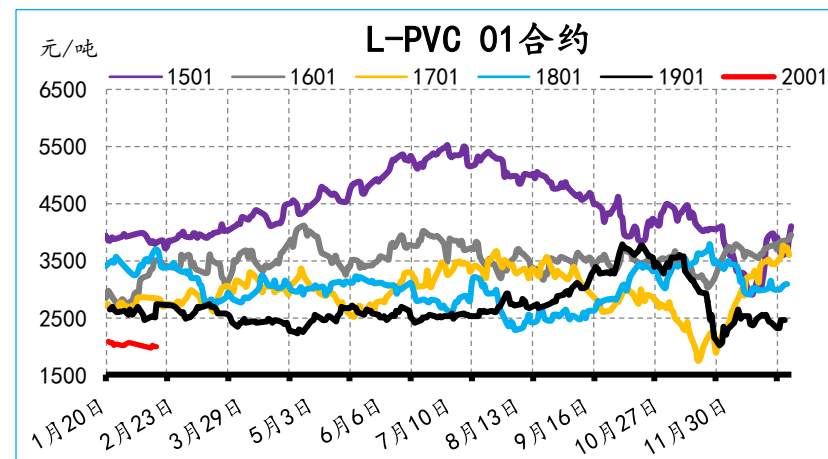
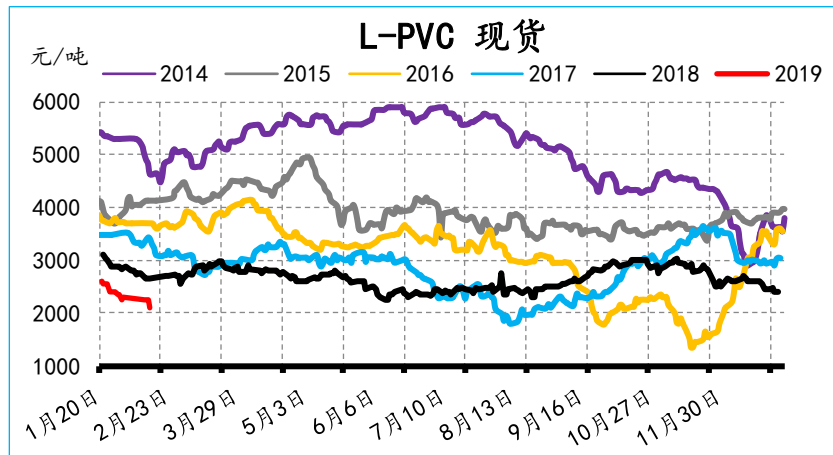
跨品种：PTA/沥青



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。