



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
		3月20日	4月3日	4月11日	4月17日	4月18日		
跨期	MA9-MA1		-62	-69	-72	-79		
	MA5-MA9	-72	-57	-89	-79	-78		
	TA9-TA1		320	430	432	372		
	TA5-TA9	360	396	242	342	414		
	L9-L1		115	125	100	80		
	L5-L9	145	130	75	55	85		
	PP9-PP1		231	283	265	262		
	PP5-PP9	272	299	131	165	191		
	V9-V1		145	150	150	145		
	V5-V9	-10	-30	-5	45	60		
	BU9-BU12	76	50	48	44	40		
	BU6-BU9	44	52	8	18	12		
	RU9-RU1		-1255	-1175	-1175	-1150		
	RU5-RU9	-290	-310	-270	-235	-225		



**信达期货**  
CINDA FUTURES

## 化工跨期套利跟踪

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



## 化工跨品种套利跟踪



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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	
	3月20日	4月3日	4月11日	4月17日	4月18日			
跨品种	PP-3MA现货	1120	1560	1630	1745	1830		
	PP-3MA 1月	273	596	652	806	880		
	PP-3MA 5月	1036	1483	1540	1689	1804		
	PP-3MA 9月	548	1013	1142	1287	1379		
	PE-PP 现货	-80	-220	-320	-350	-350		
	PE-PP 1月	1	-37	-99	-80	-112		
	PE-PP 5月	-152	-322	-313	-355	-400		
	PE-PP 9月	-25	-153	-257	-245	-294		
	TA / BU 现货	1.84	1.83	1.88	1.90	1.86		
	TA1月/BU12月	1.76	1.66	1.72	1.72	1.67		
	TA5月/BU6月	1.87	1.81	1.89	1.91	1.88		
	TA9月/BU9月	1.79	1.72	1.82	1.82	1.76		



## 2019年04月18日期现结构图

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
橡胶	11600	(100)		425	135		3.8%	
沥青	3500	0		92	46		2.7%	
PTA	6500	(155)		82	67		1.3%	
PE	8500	(50)		85	60		1.0%	
PP	8850	(50)		35	15		0.4%	
甲醇	2340	(45)		3	6		0.1%	
PVC	6760	0		(55)	40		-0.8%	
EG	4630	(23)		(199)	(5)		-4.1%	

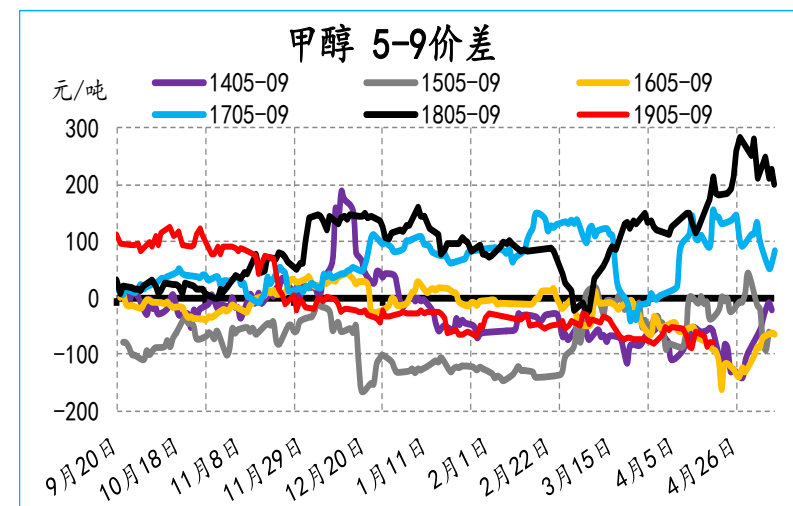
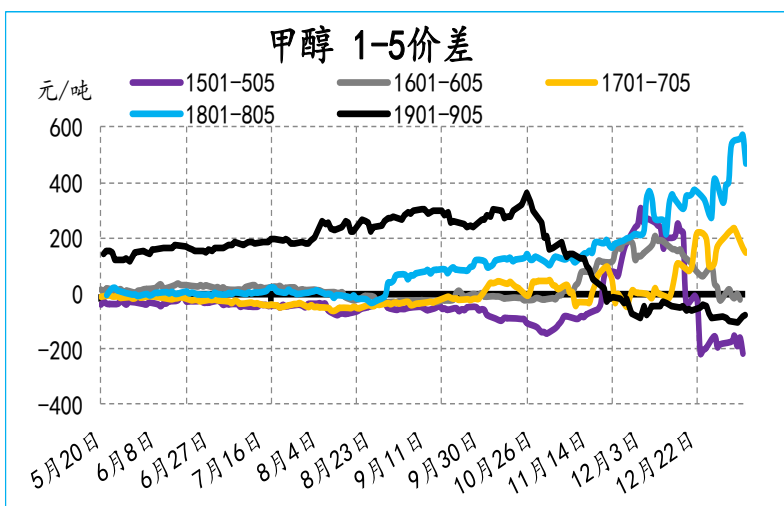
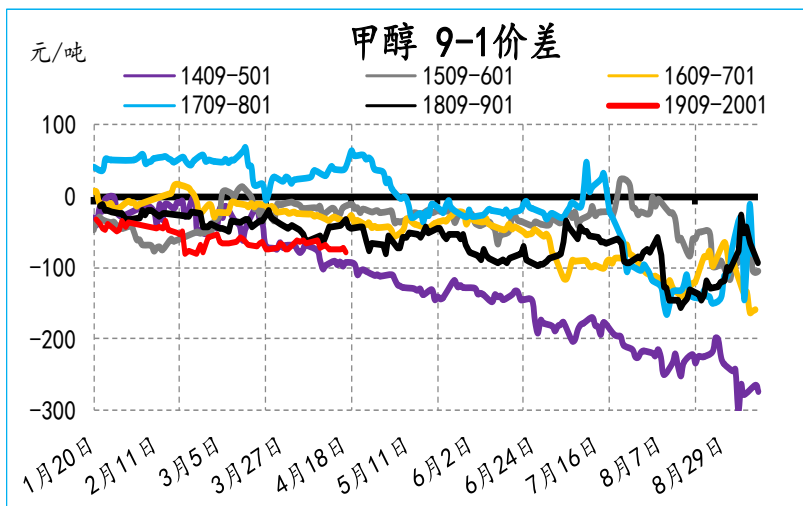
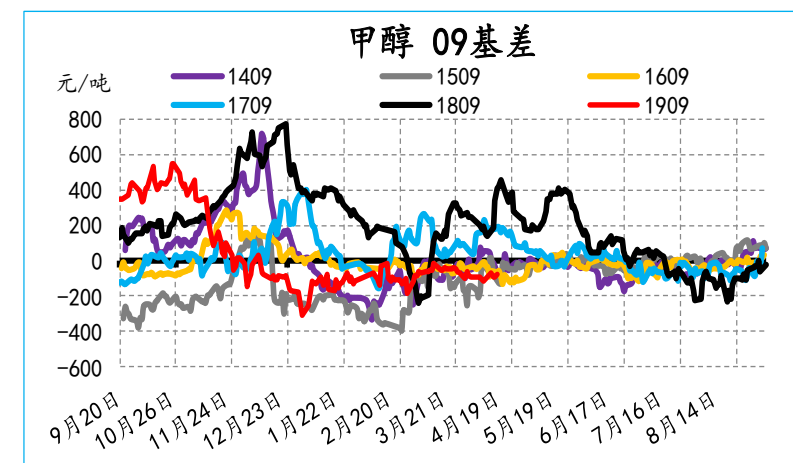
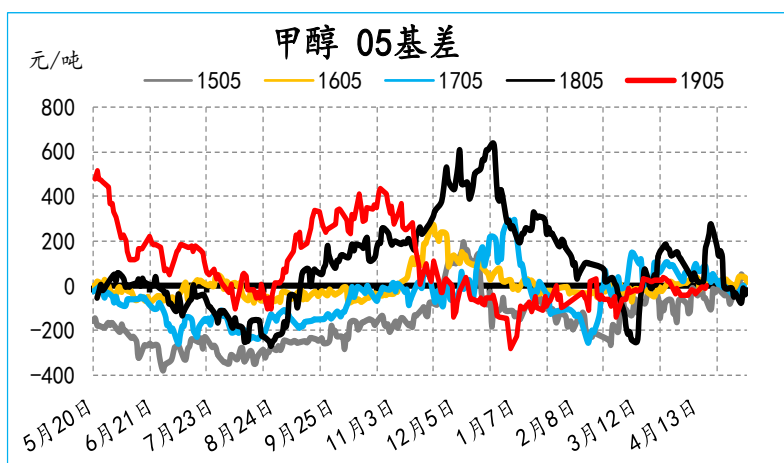
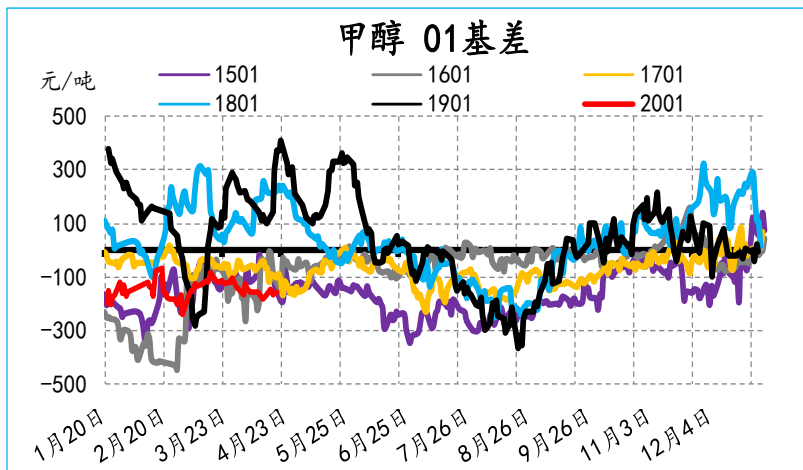
注1：主力基差=现货-主力合约；基差率=(现货价格-期货主力)/期货主力；

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。

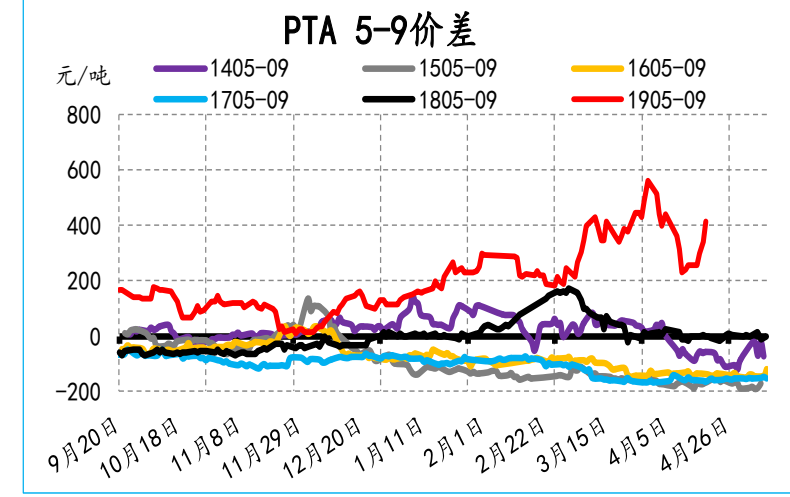
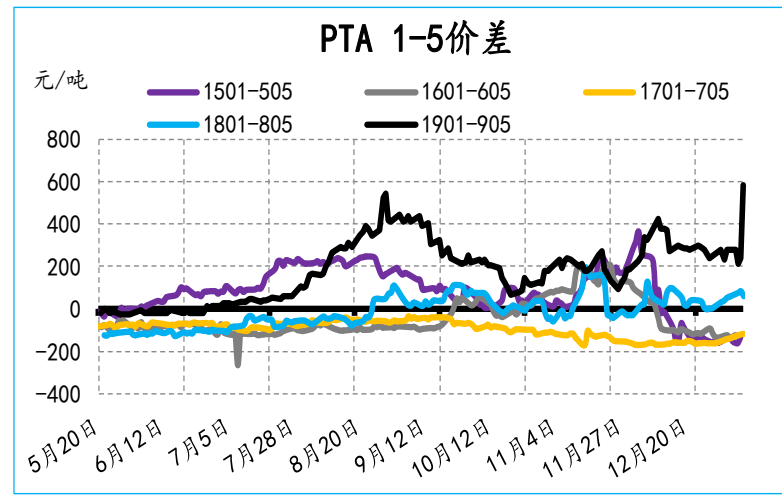
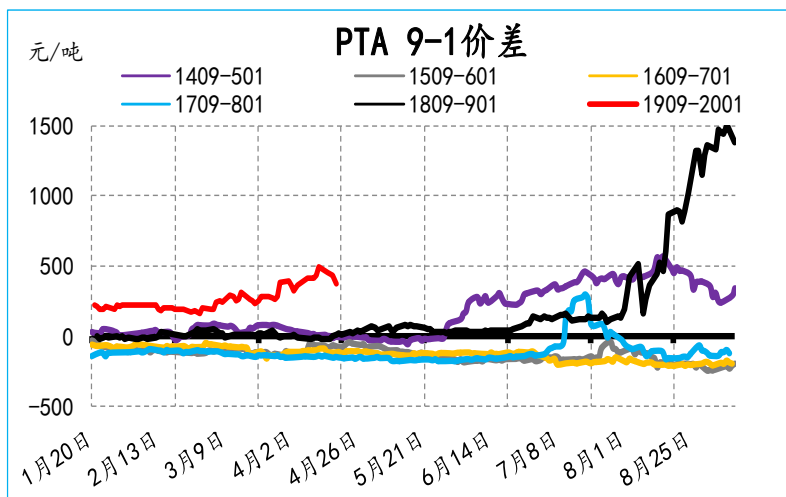
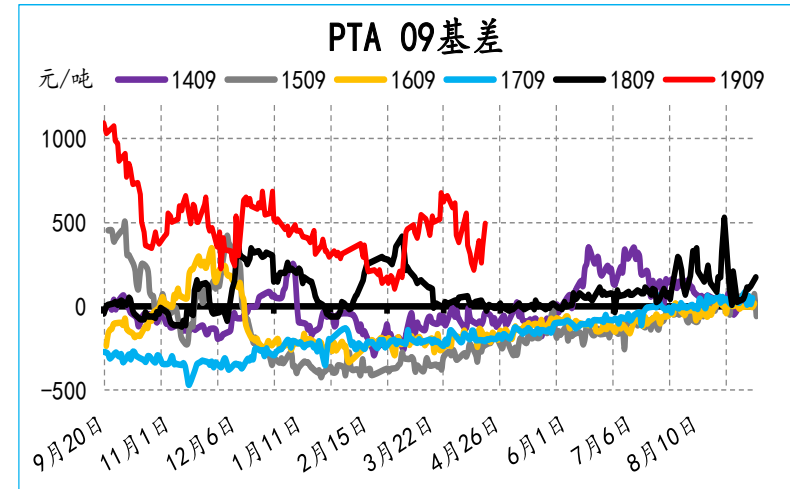
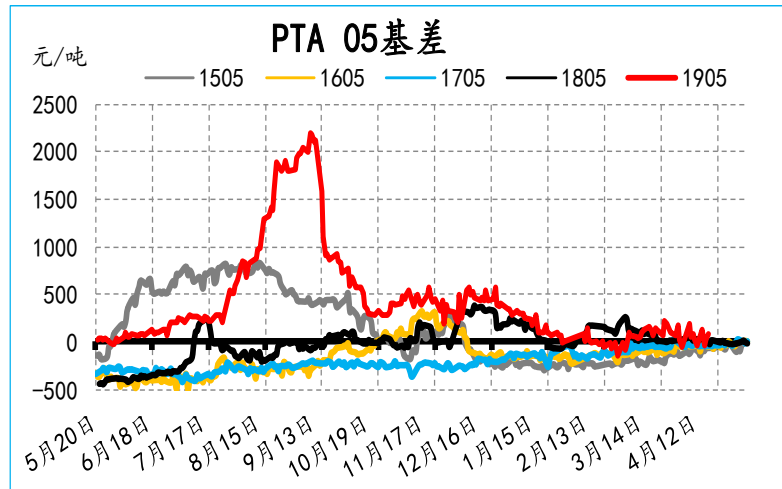
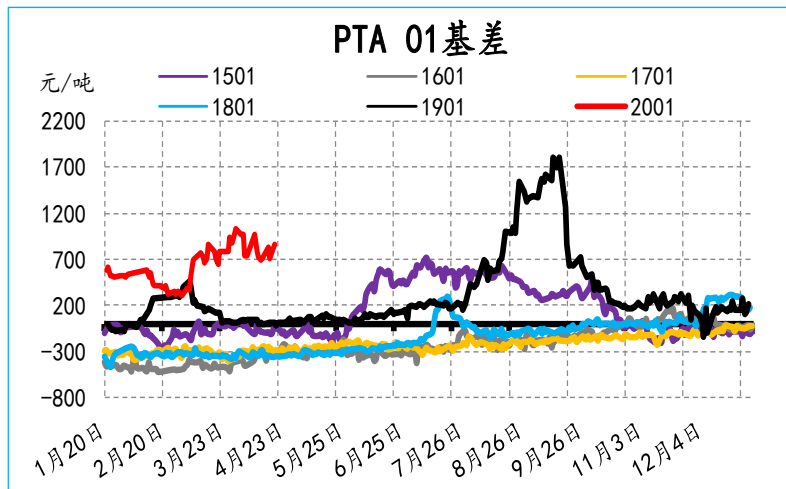
# 套利跟踪：甲醇

加入圈子，  
获取能化资讯  
扫码/登陆/加入



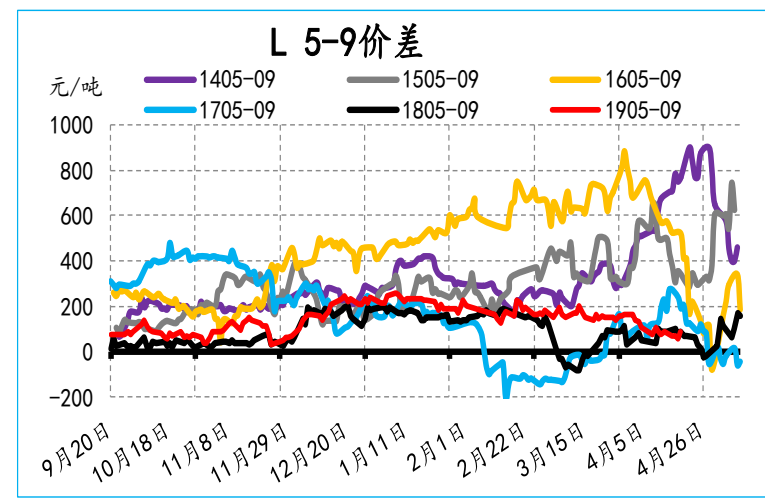
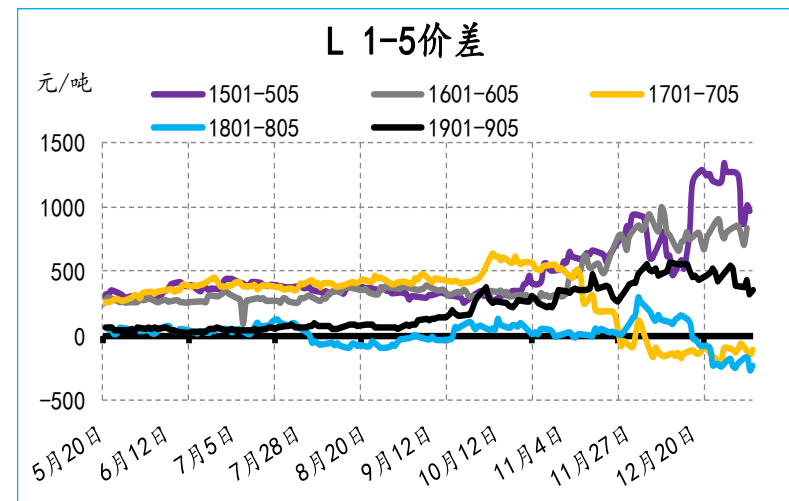
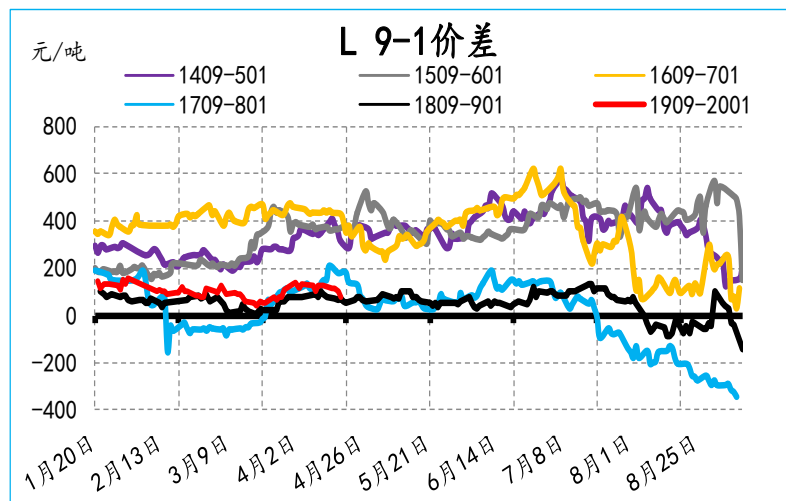
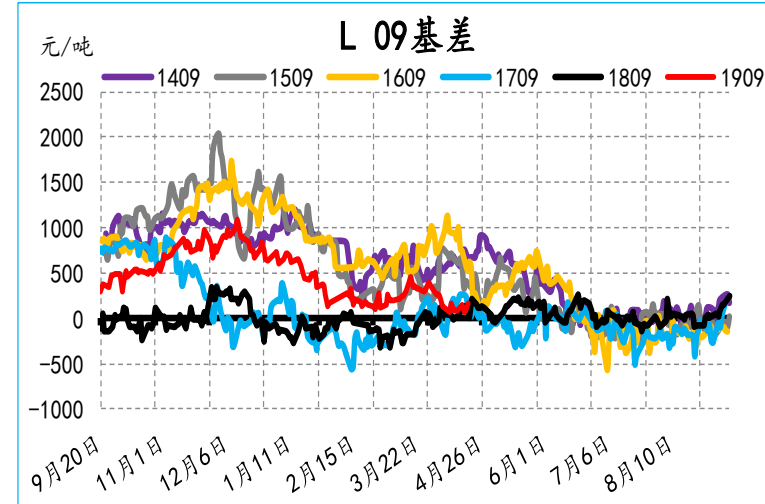
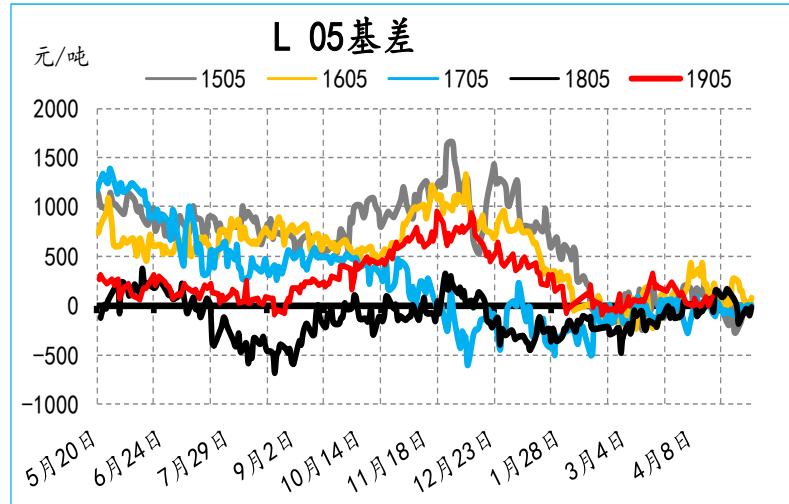
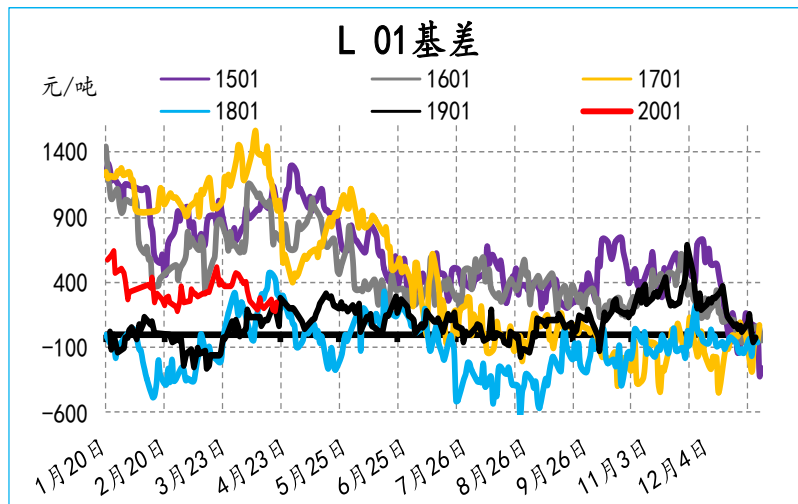
# 套利跟踪：PTA

加入圈子，  
获取能化资讯  
扫码/登陆/加入



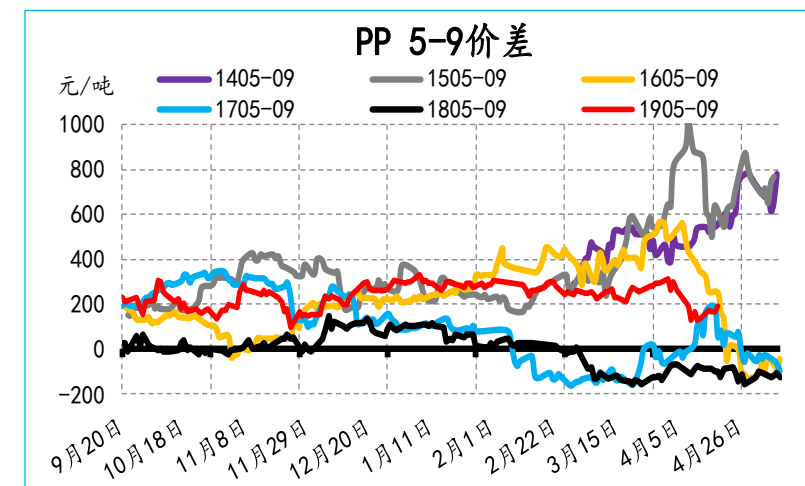
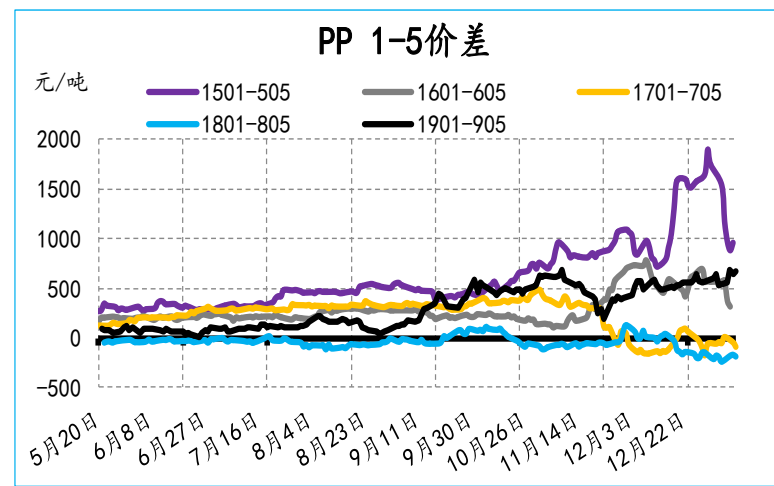
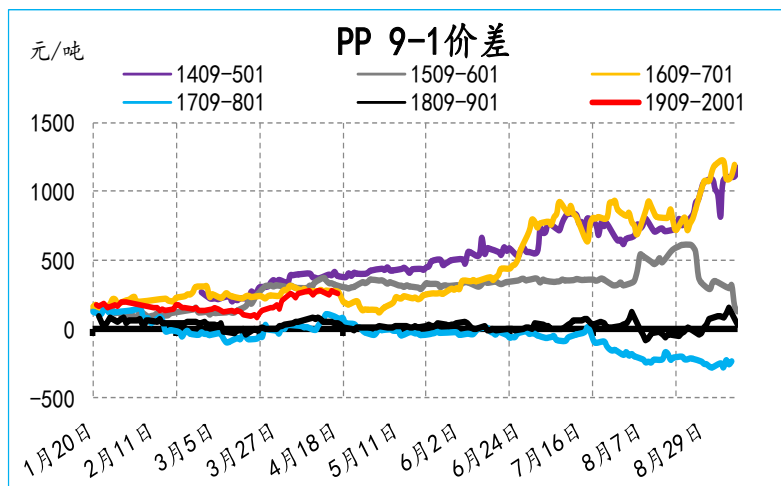
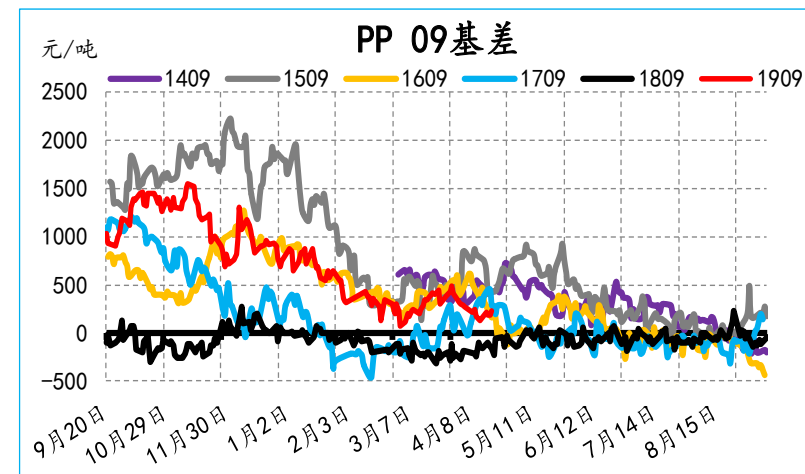
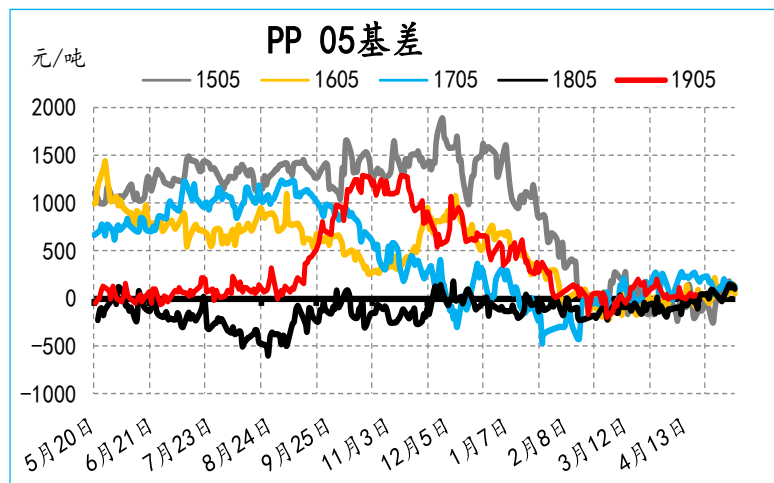
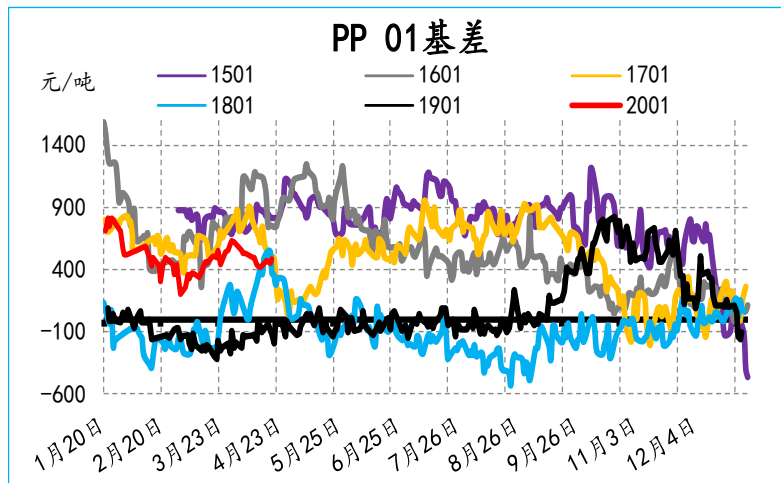
# 套利跟踪：PE

加入圈子，  
获取能化资讯  
扫码/登陆/加入



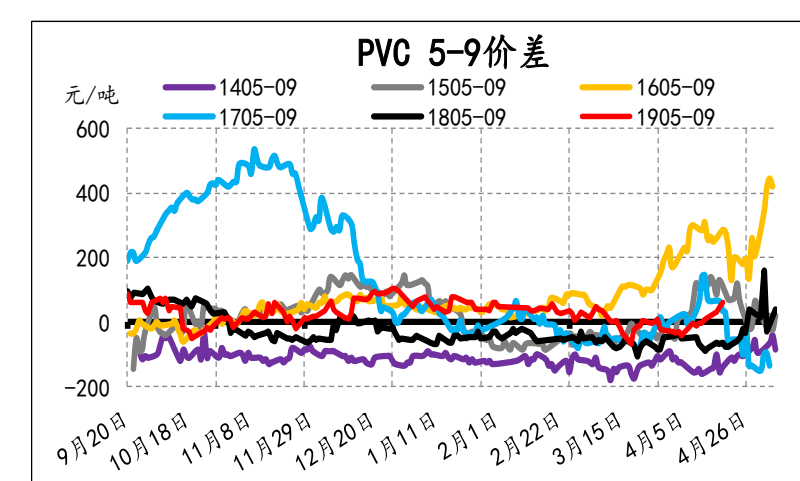
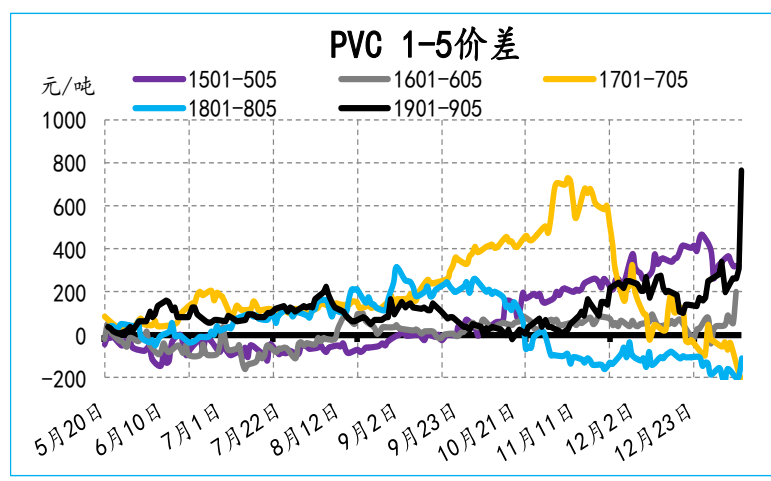
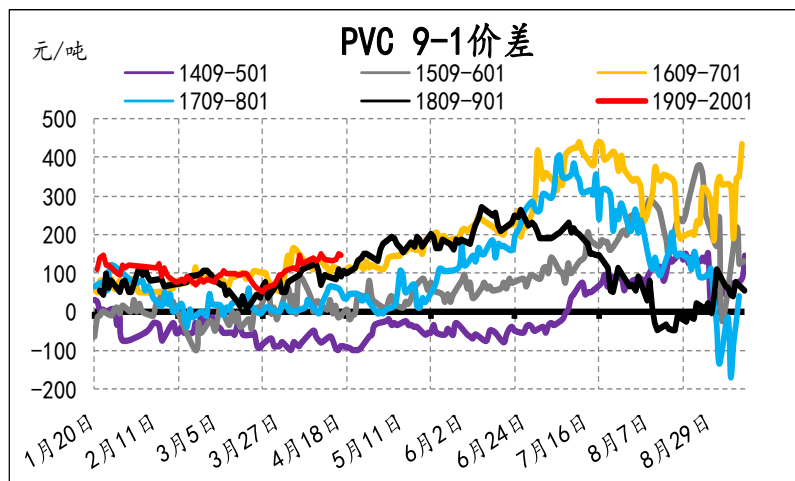
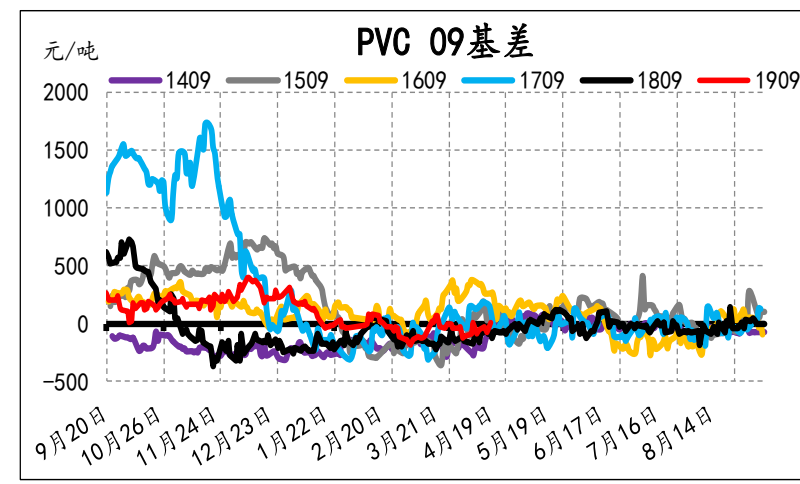
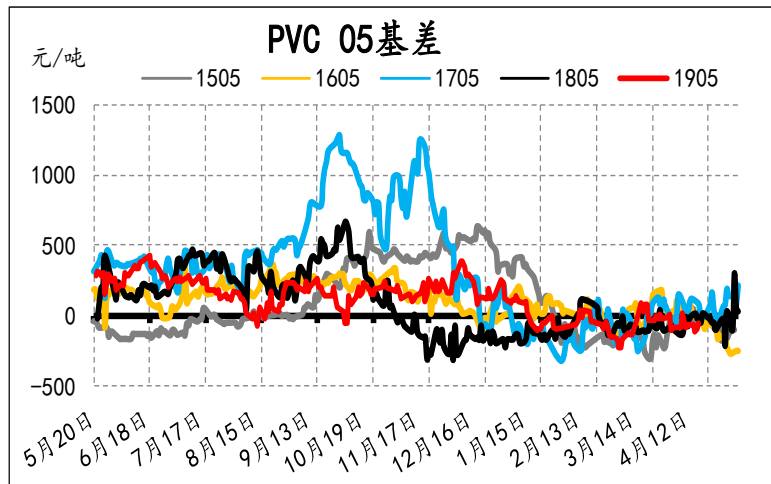
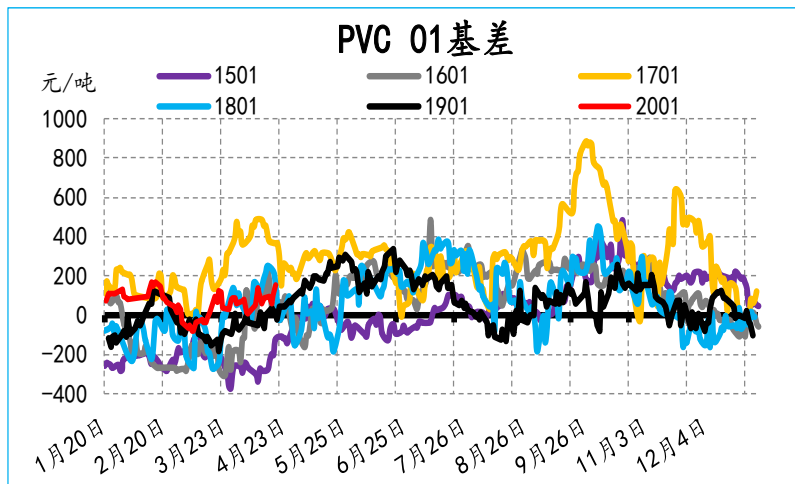
# 套利跟踪: PP

加入圈子,  
获取能化资讯  
扫码/登陆/加入



# 套利跟踪：PVC

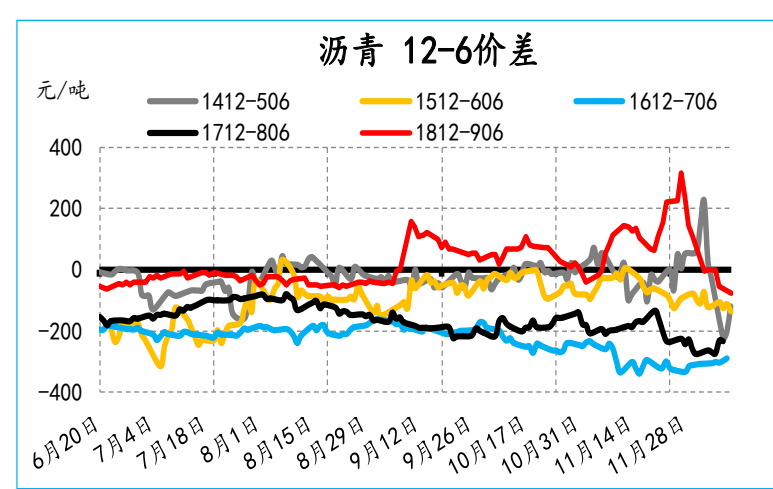
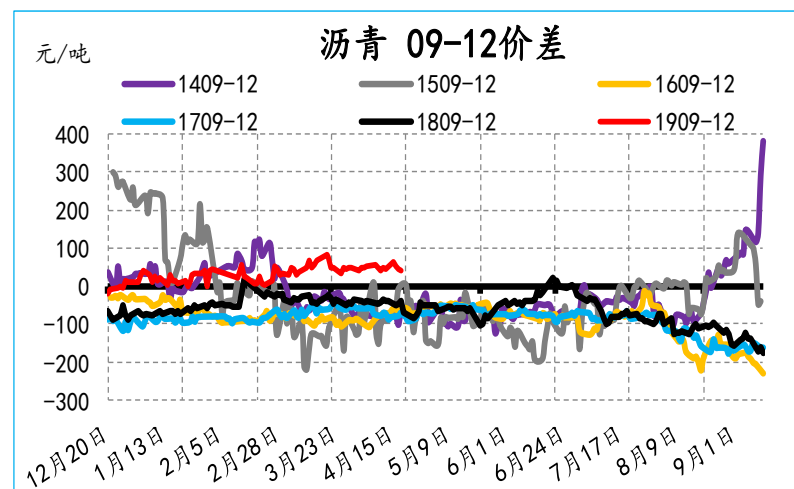
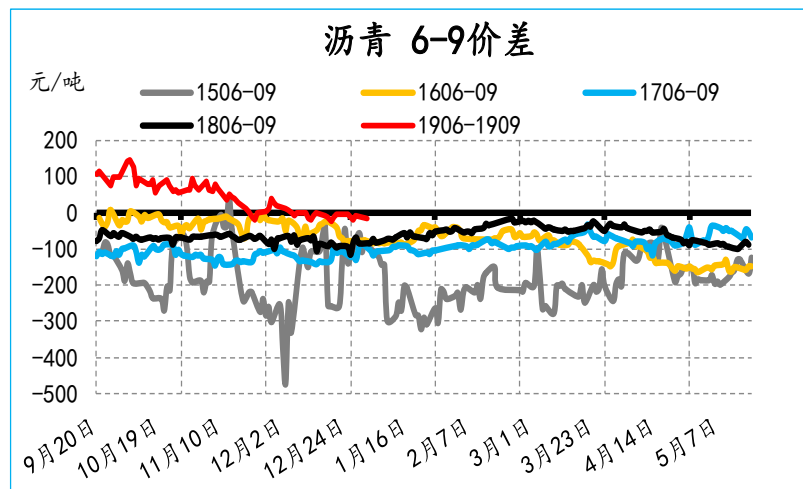
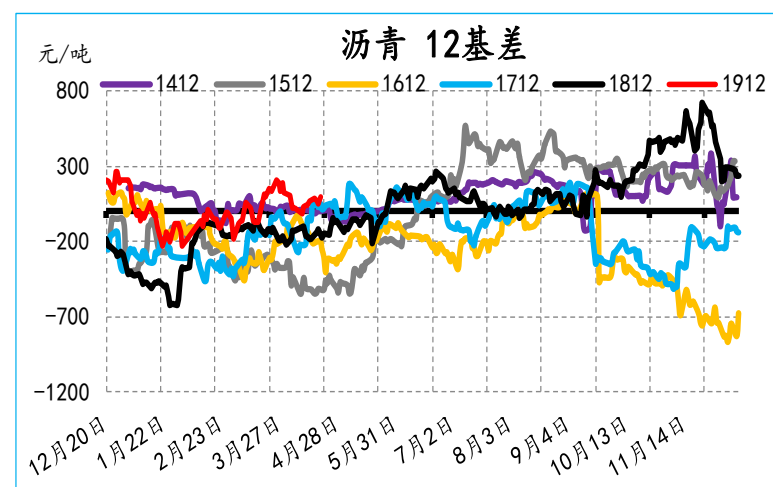
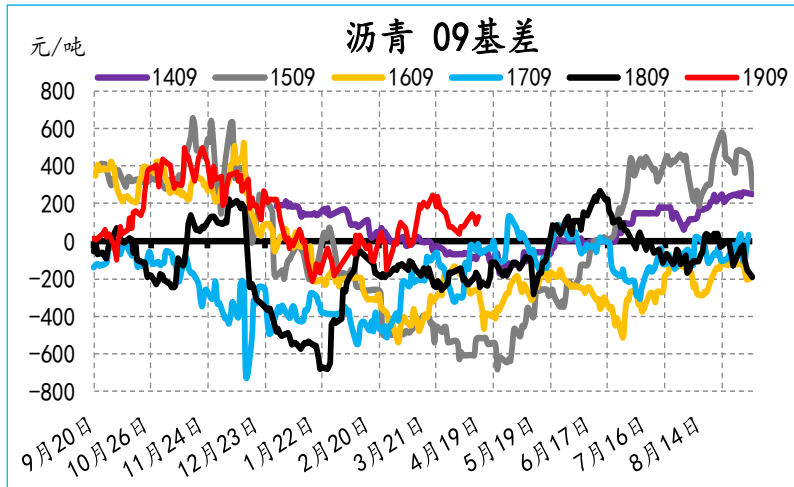
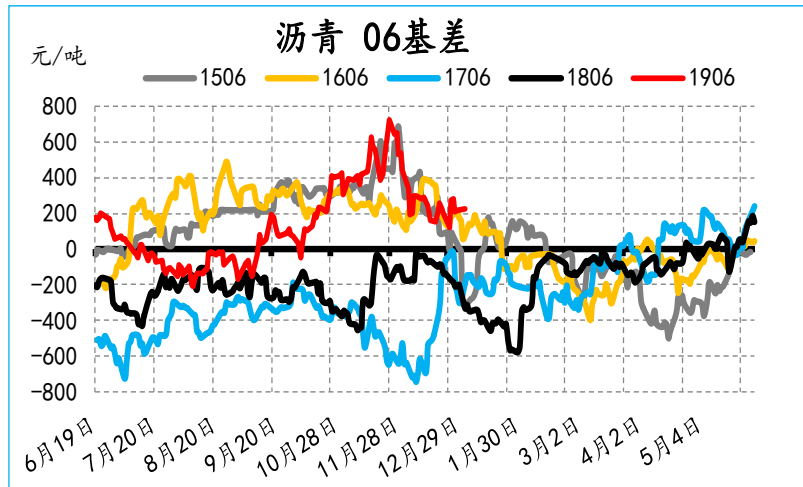
加入圈子，  
获取能化资讯  
扫码/登陆/加入





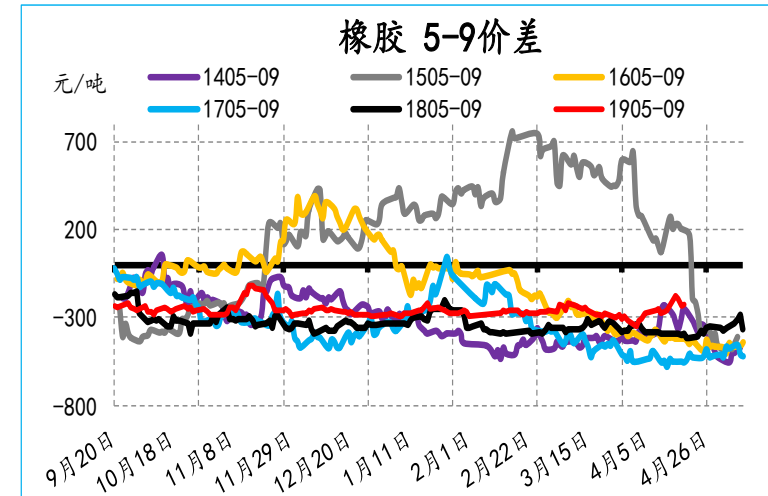
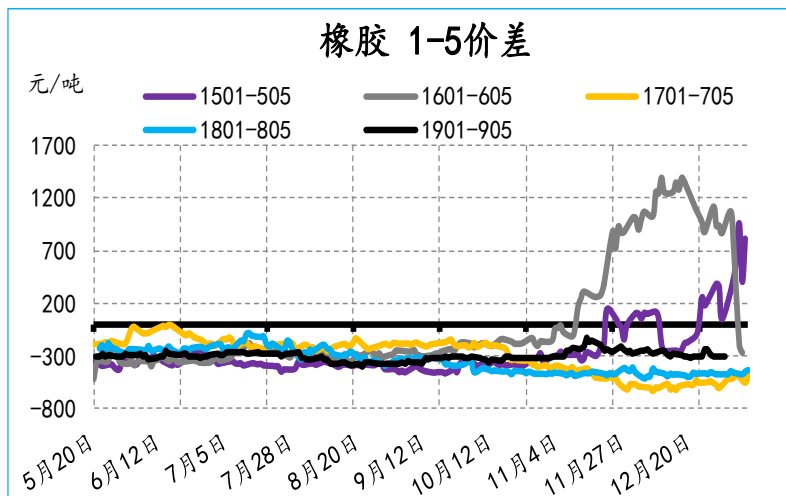
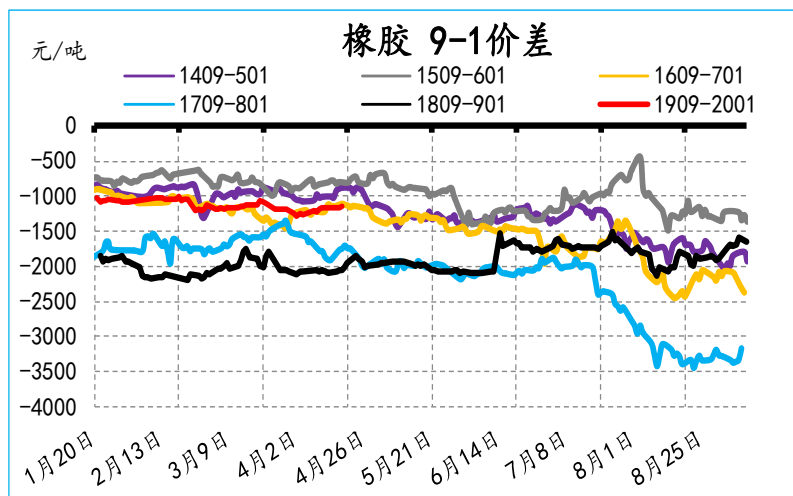
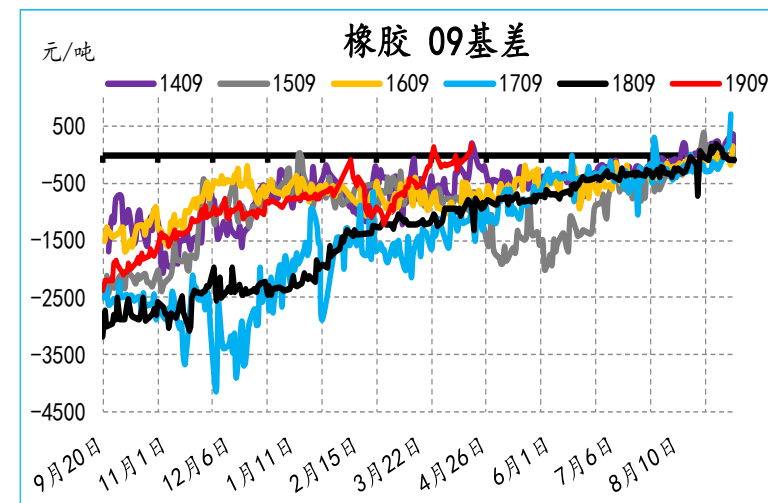
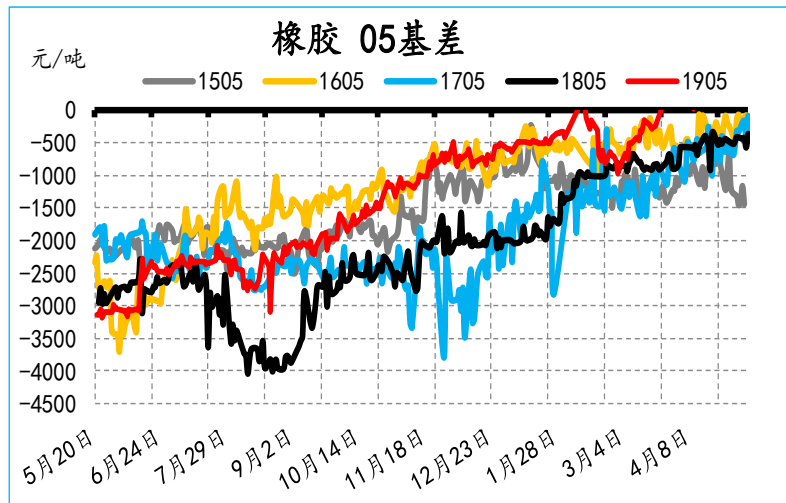
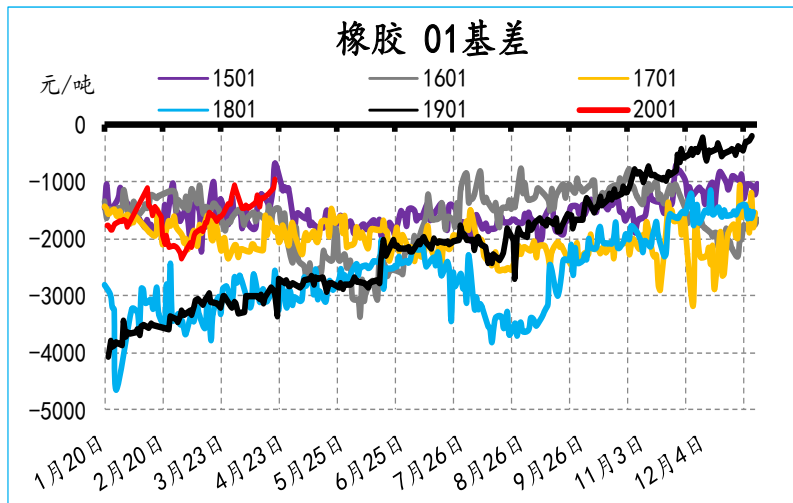
# 套利跟踪：沥青

加入圈子，  
获取能化资讯  
扫码/登陆/加入



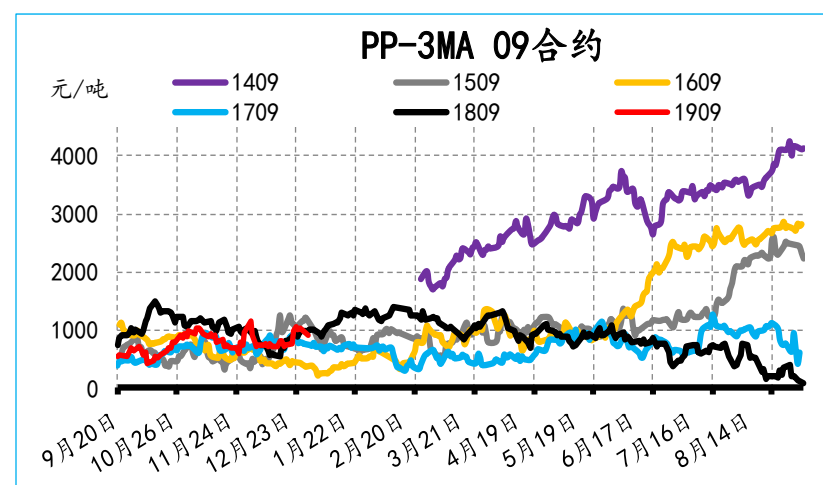
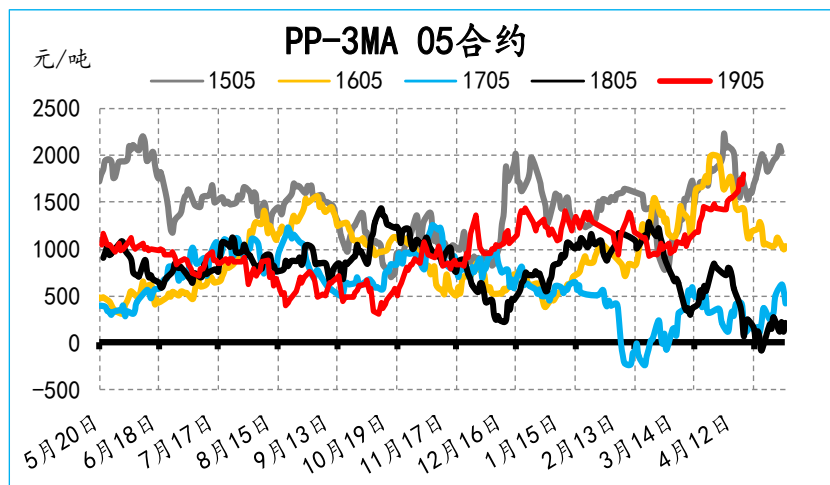
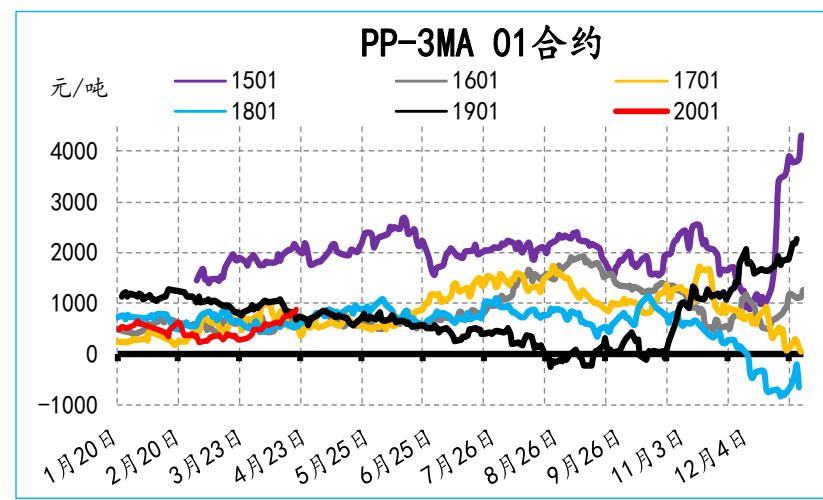
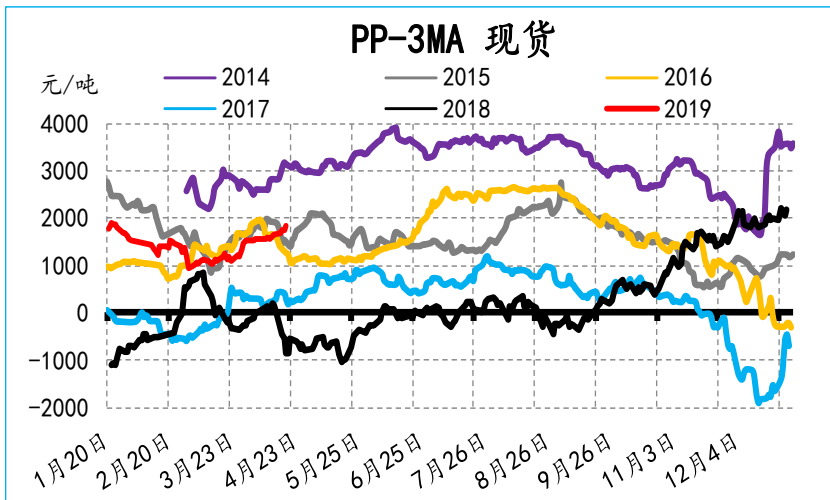
# 套利跟踪：橡胶

加入圈子，  
获取能化资讯  
扫码/登陆/加入



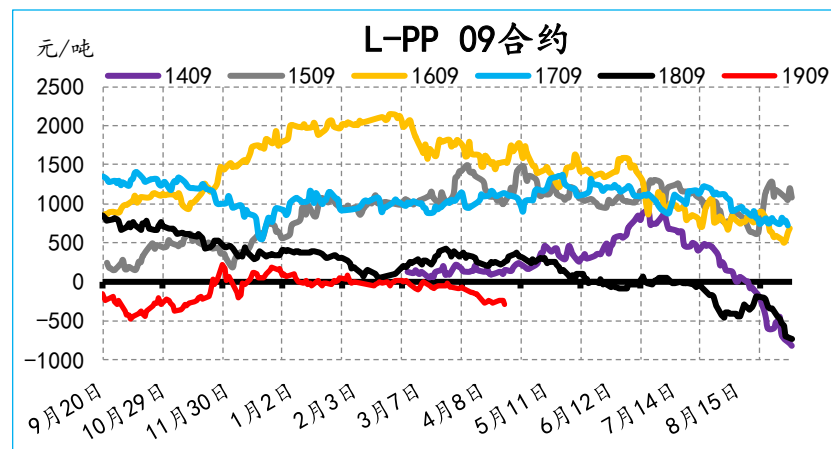
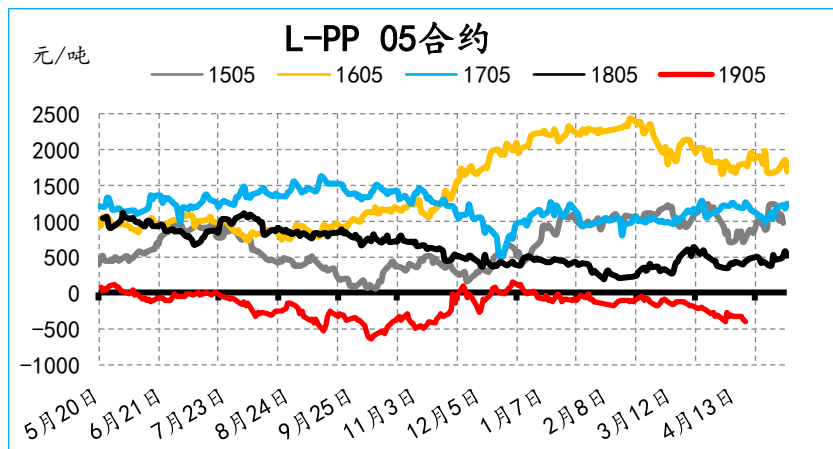
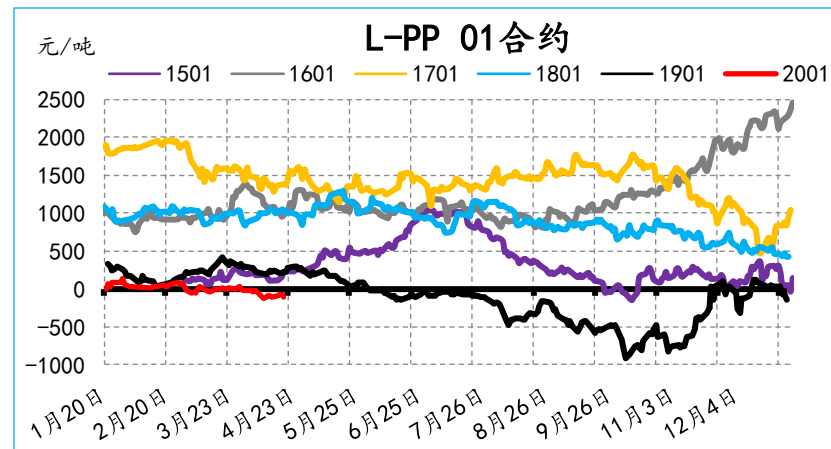
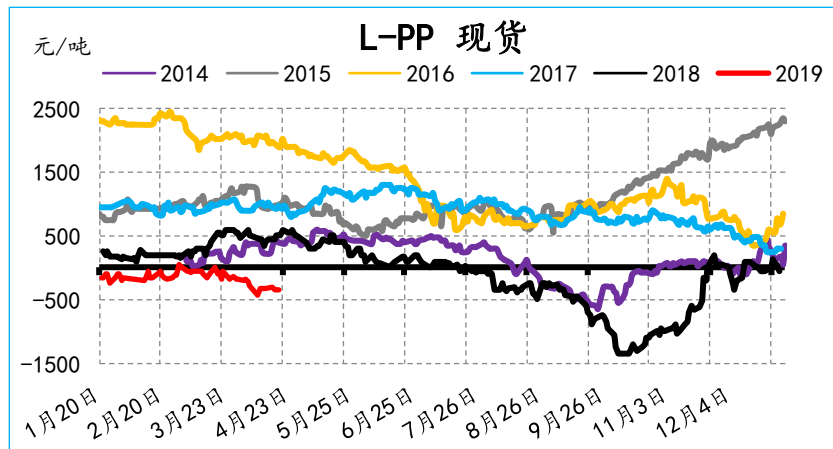
# 跨品种：PP-3MA

加入圈子，  
获取能化资讯  
扫码/登陆/加入



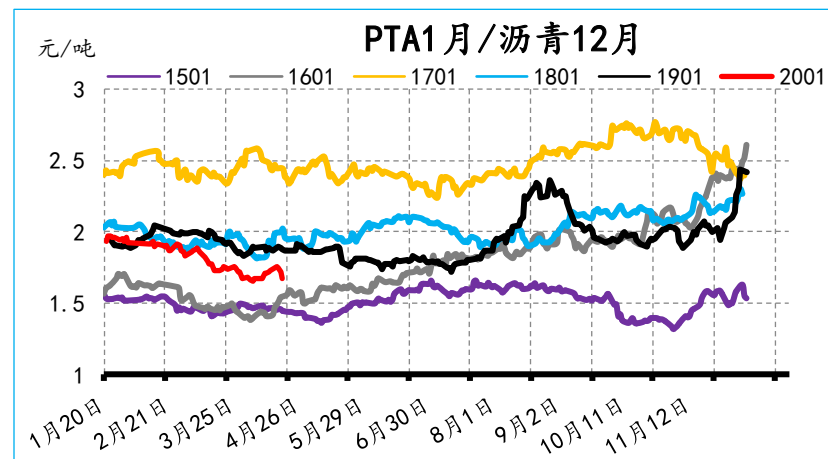
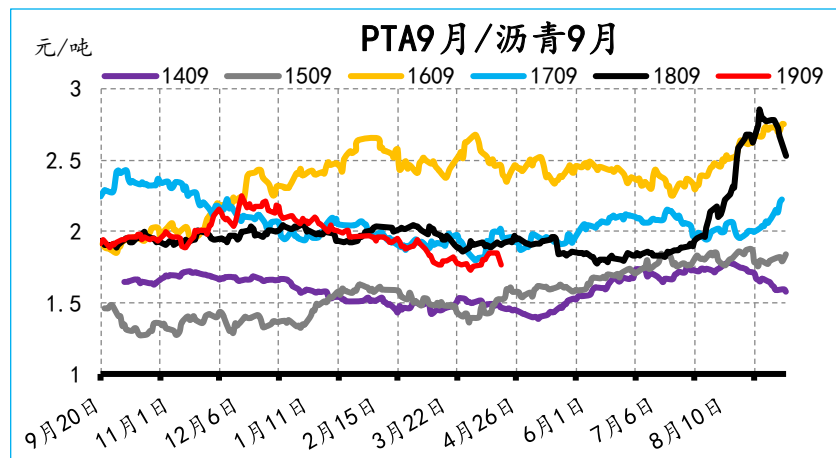
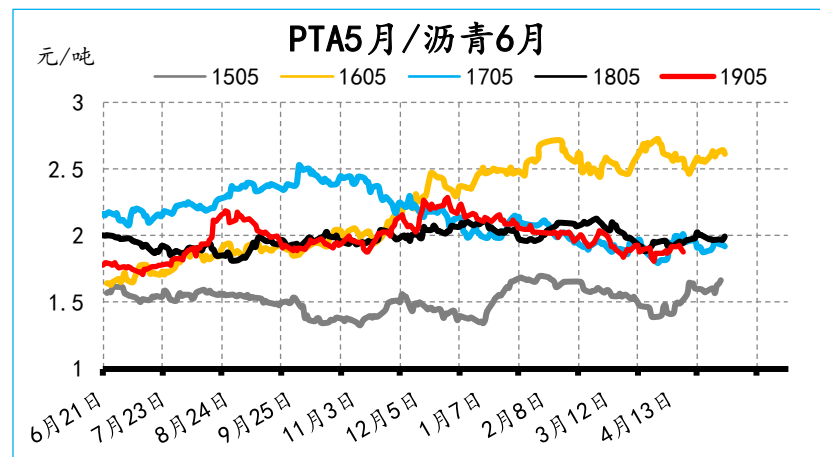
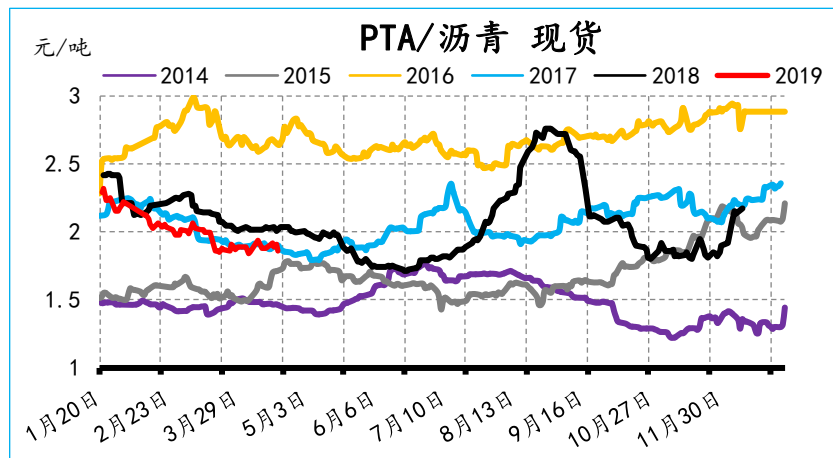
# 跨品种：塑料-PP

加入圈子，  
获取能化资讯  
扫码/登陆/加入



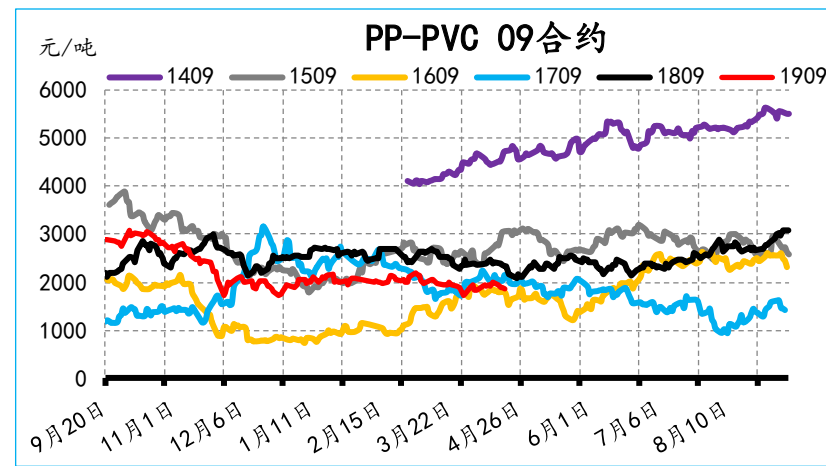
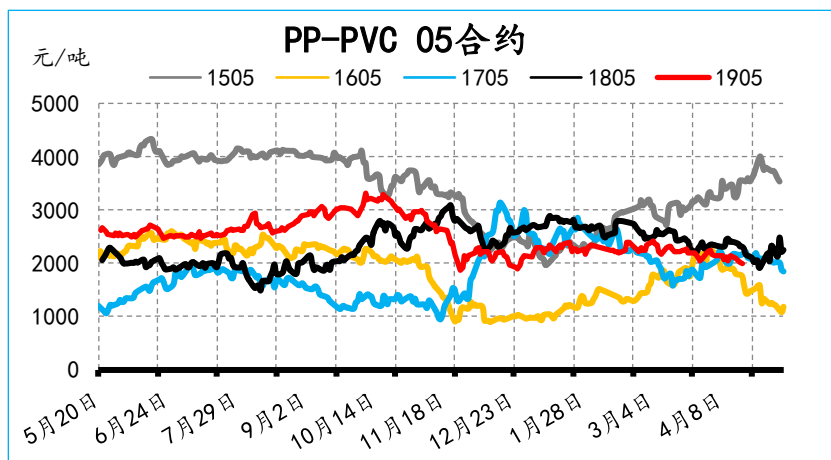
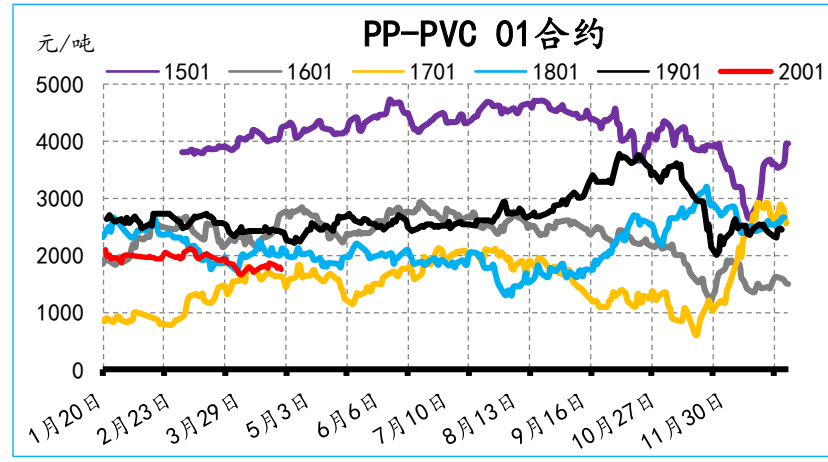
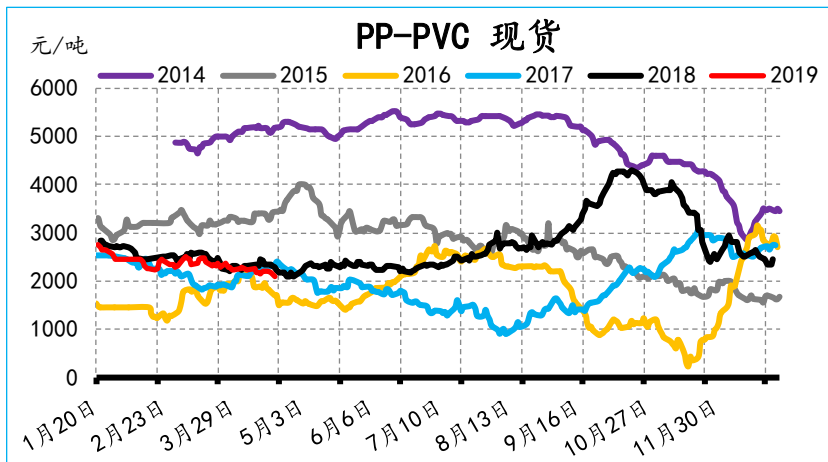
# 跨品种：PTA/沥青

加入圈子，  
获取能化资讯  
扫码/登陆/加入



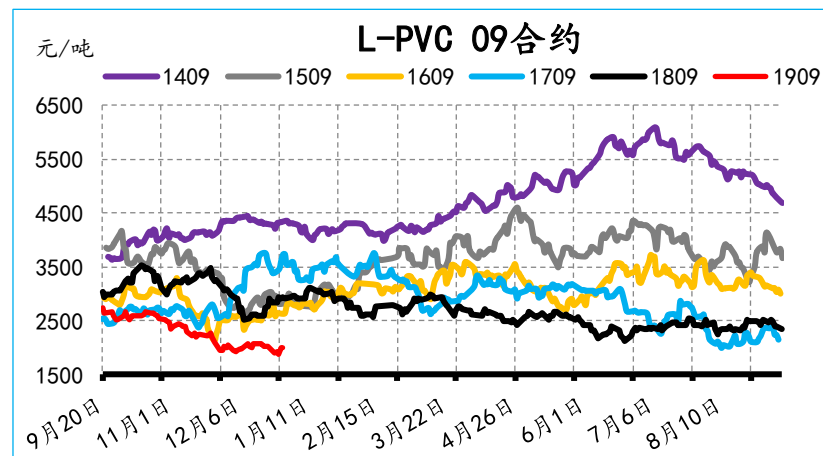
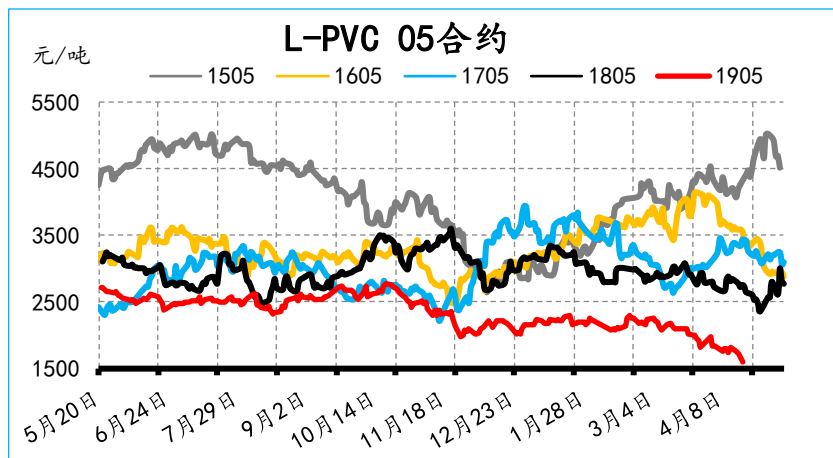
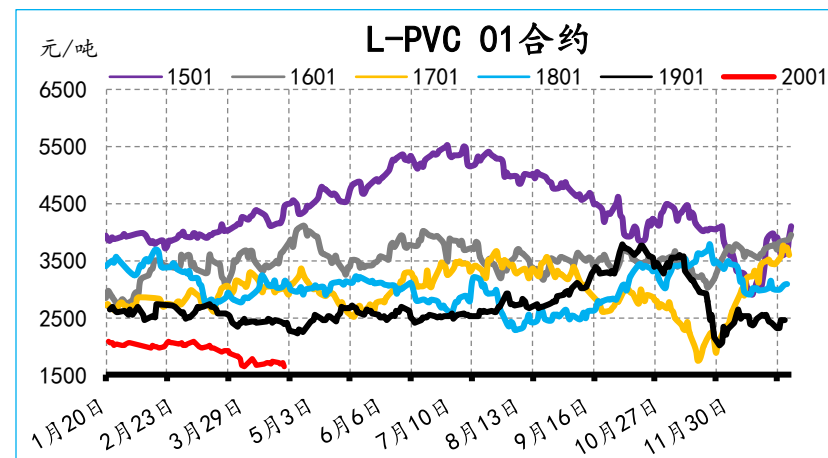
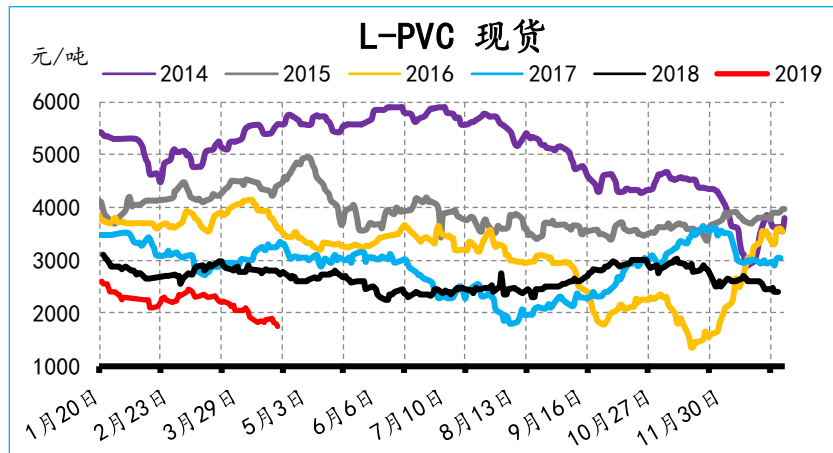
# 跨品种：PP-PVC

加入圈子，  
获取能化资讯  
扫码/登陆/加入



# 跨品种：塑料-PVC

加入圈子，  
获取能化资讯  
扫码/登陆/加入



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