




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								
策略组合	20日前 4月9日	10日前 4月23日	5日前 4月30日	昨日 5月9日	今日 5月10日	近一个月走势图	建议		
跨期	MA9-MA1		-82	-83	-71	-74			
	MA5-MA9	-69	-91	-153	-140	-162			
	TA9-TA1		350	370	404	372			
	TA5-TA9	316	458	686	804	798			
	L9-L1		85	85	45	60			
	L5-L9	105	65	30	-130	-95			
	PP9-PP1		238	273	248	263			
	PP5-PP9	129	137	137	146	177			
	V9-V1		155	175	175	155			
	V5-V9	-10	45	155	110	85			
	BU9-BU12	48	16	-6	38	30			
	BU6-BU9	8	30	-20	26	26			
	RU9-RU1		-1125	-1120	-1010	-995			
	RU5-RU9	-250	-245	-305	-265	-295			



化工跨品种套利跟踪



信达期货
CINDA FUTURES

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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	
	4月9日	4月23日	4月30日	5月9日	5月10日			
跨品种	PP-3MA现货	1590	1720	1910	1610	1610		
	PP-3MA 1月	609	829	966	596	596		
	PP-3MA 5月	1416	1723	2084	1623	1623		
	PP-3MA 9月	1080	1313	1488	1057	1057		
	PE-PP 现货	-320	-400	-500	-550	-550		
	PE-PP 1月	-103	-227	-189	-201	-201		
	PE-PP 5月	-274	-452	-484	-680	-680		
	PE-PP 9月	-250	-380	-377	-404	-404		
	TA / BU 现货	1.89	1.87	1.89	1.90	1.90		
	TA1月/BU12月	1.71	1.62	1.55	1.57	1.57		
	TA5月/BU6月	1.89	1.82	1.85	1.88	1.88		
	TA9月/BU9月	1.80	1.71	1.65	1.67	1.67		



2019年05月10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
PTA	6650	(10)		760	(16)		11.4%	
PP	8600	0		152	(44)		1.8%	
橡胶	11900	100		125	115		1.1%	
PVC	6980	(73)		5	(108)		0.1%	
沥青	3500	0		(12)	(26)		-0.3%	
PE	7900	(150)		(135)	(185)		-1.7%	
甲醇	2345	15		(110)	13		-4.8%	
EG	4525	15		(260)	30		-5.5%	

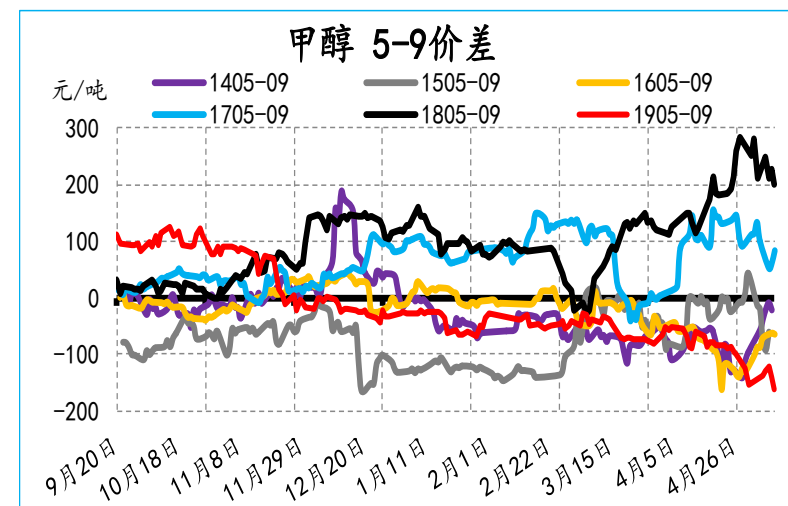
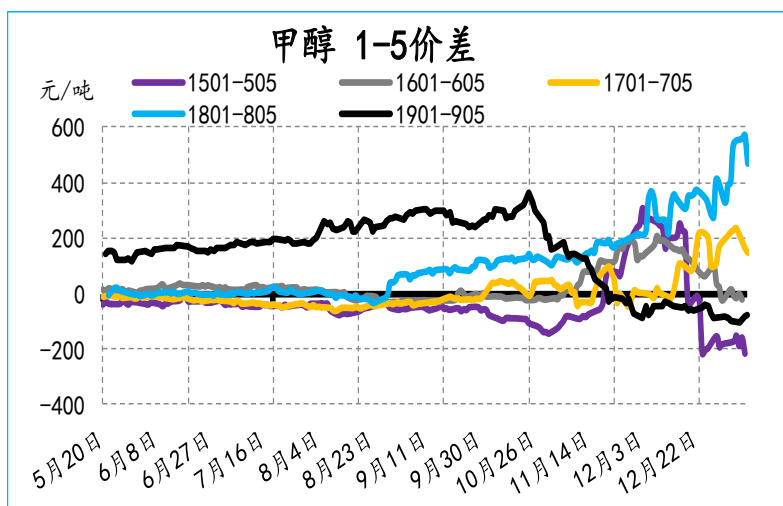
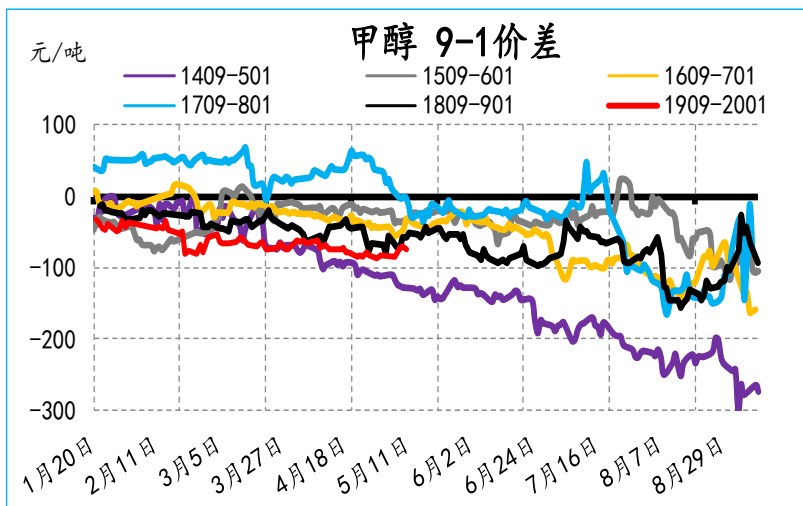
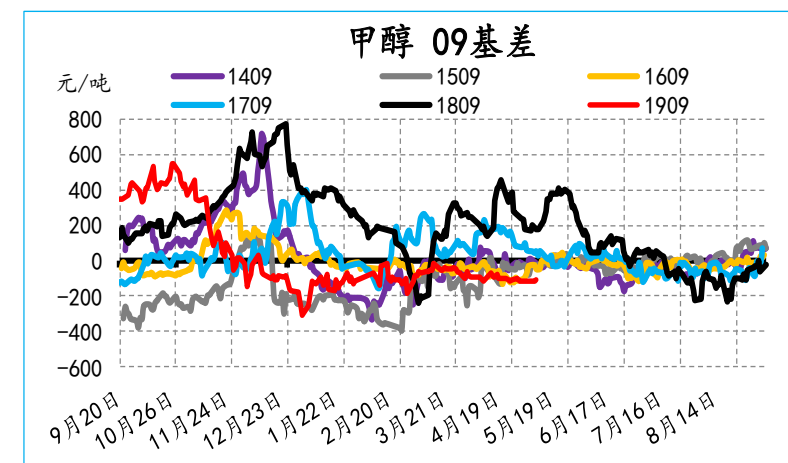
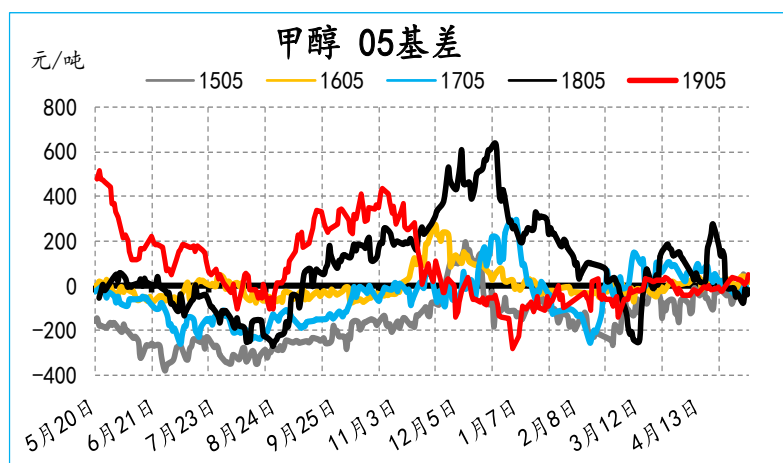
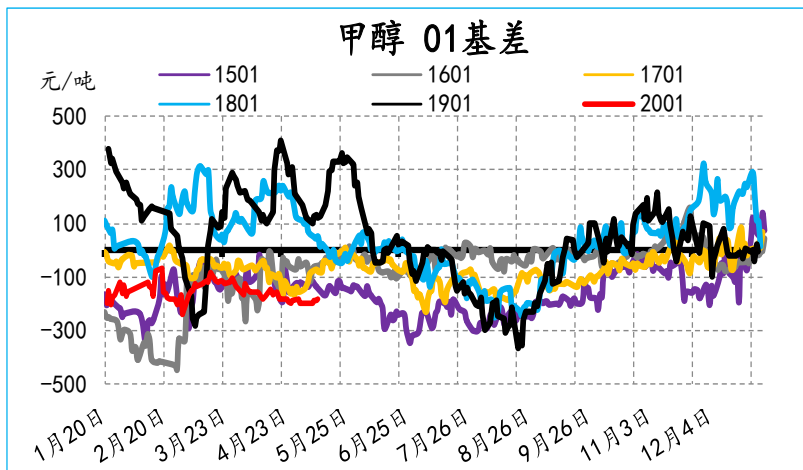
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；

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：主力合约为9月。

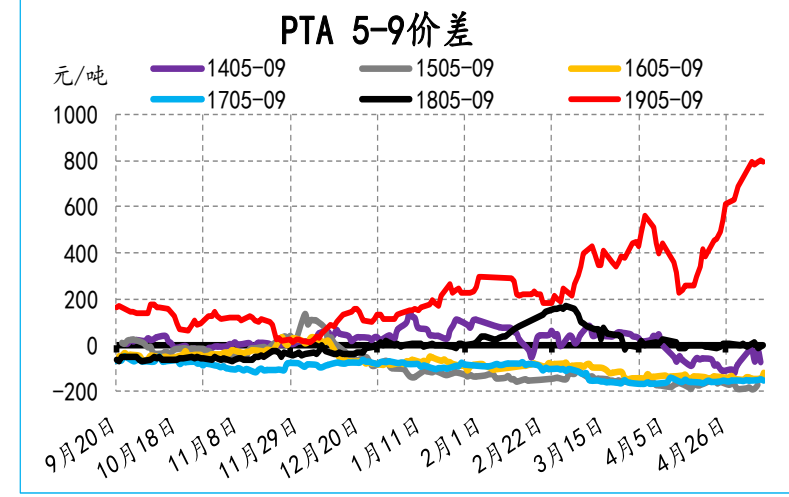
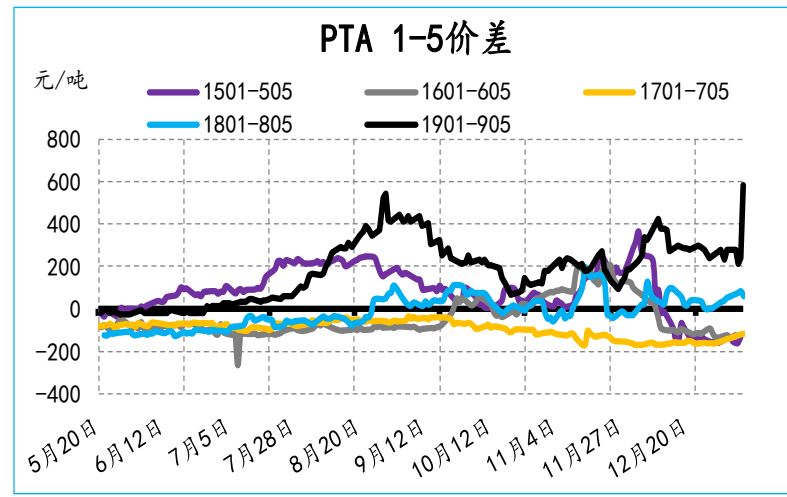
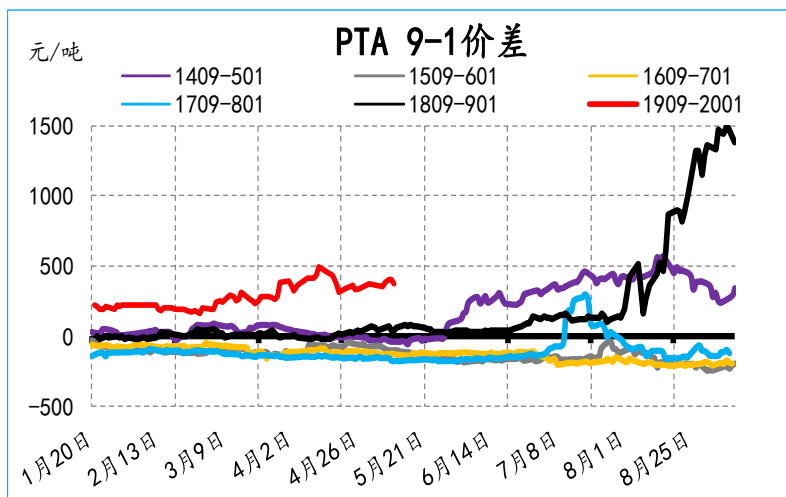
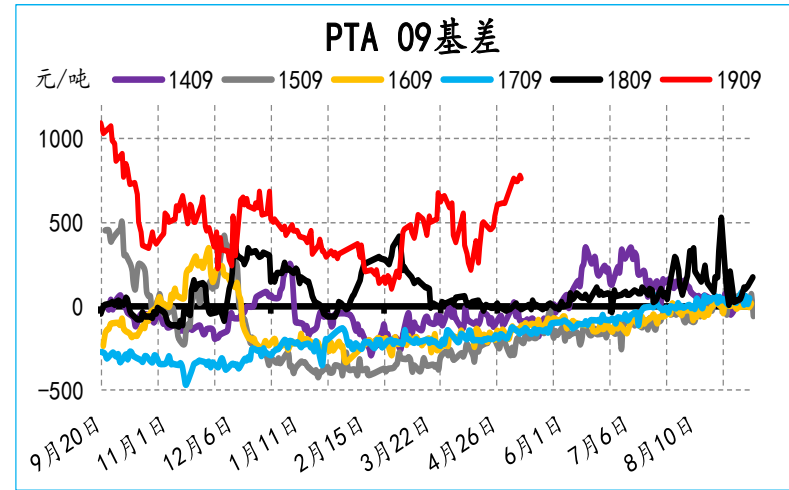
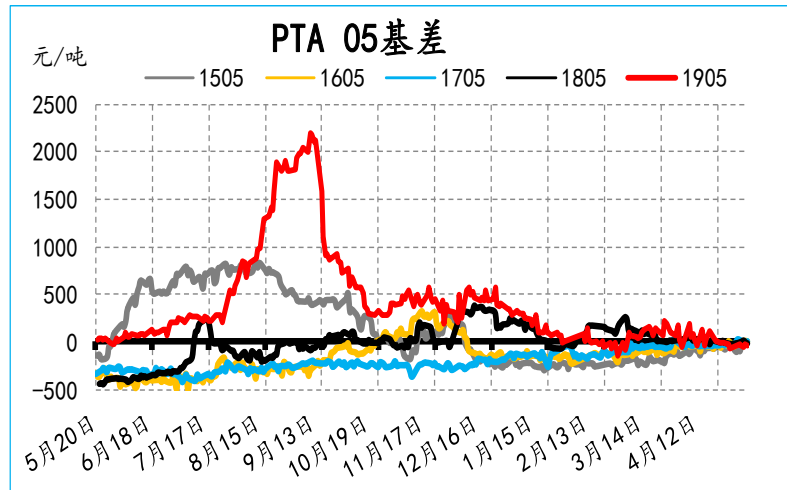
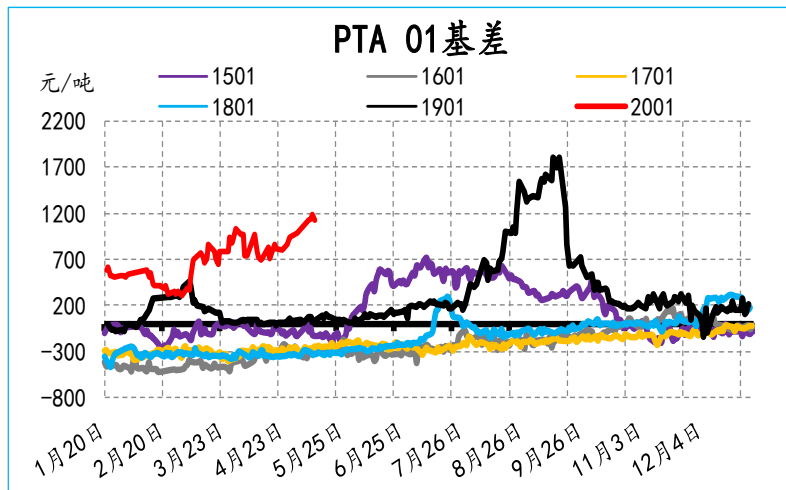
套利跟踪：甲醇

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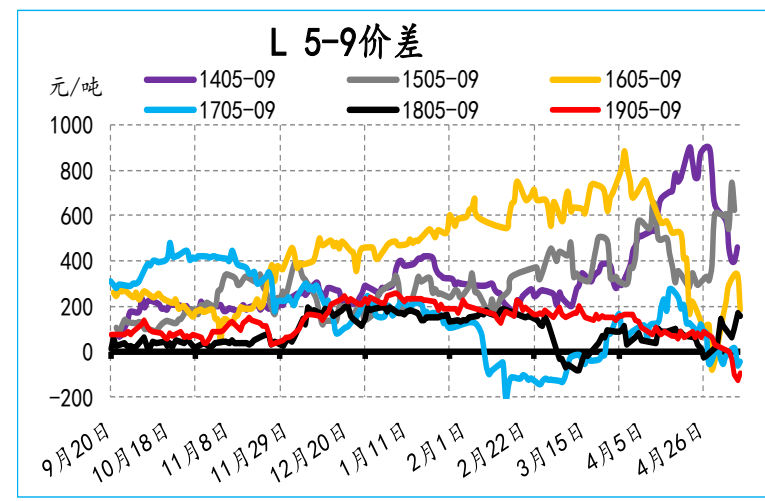
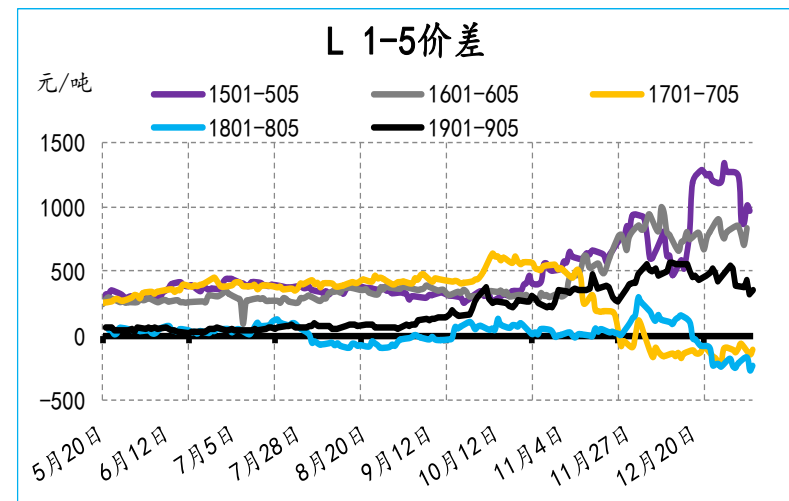
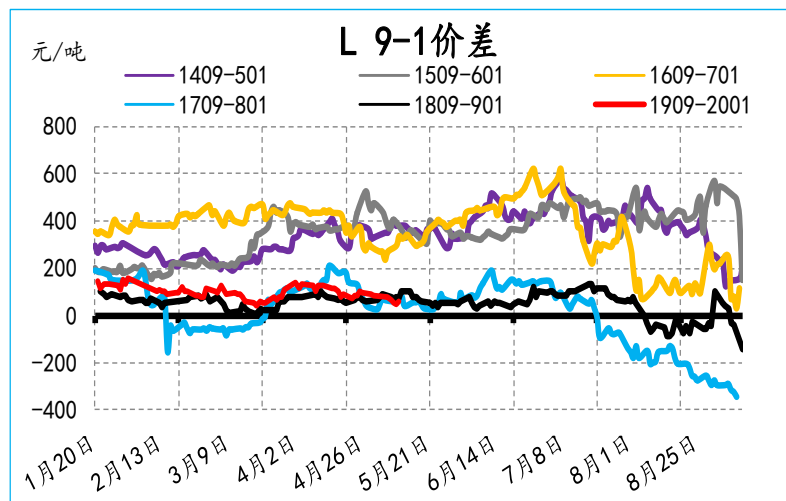
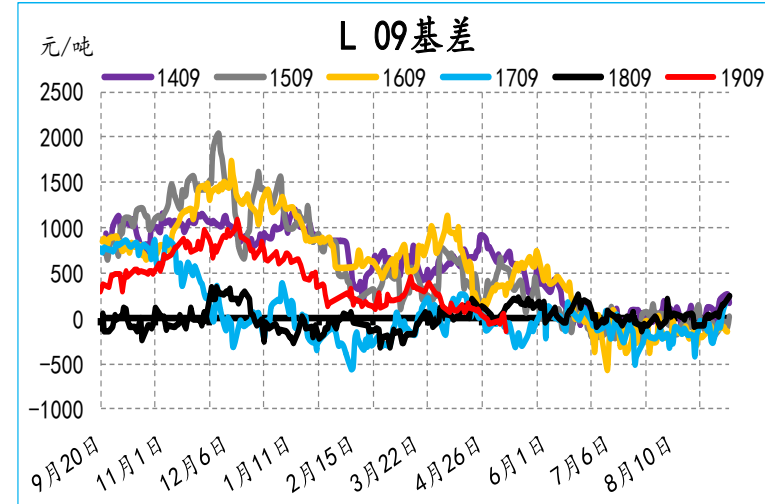
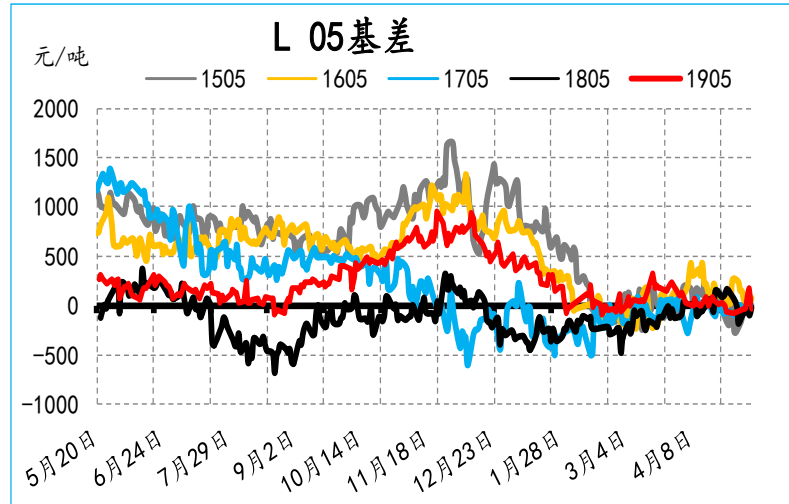
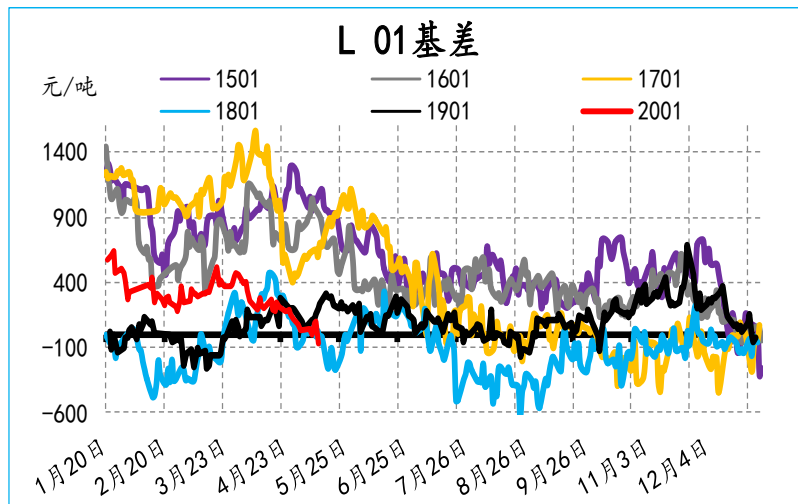
套利跟踪：PTA

加入圈子，
获取能化资讯
扫码/登陆/加入



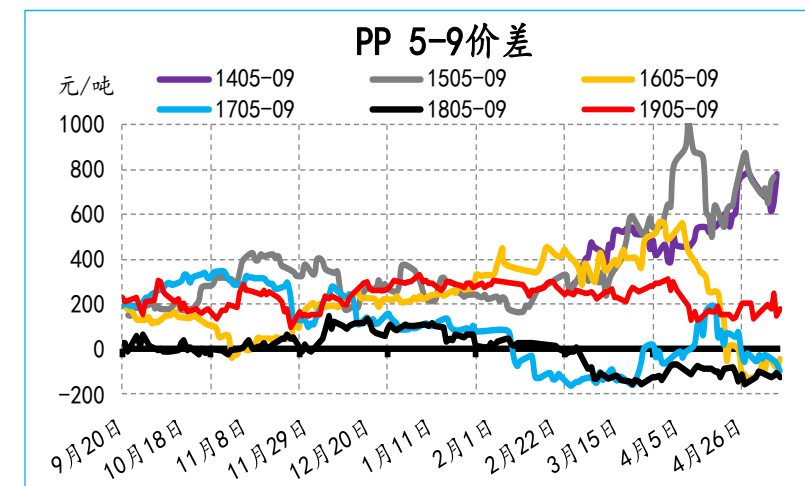
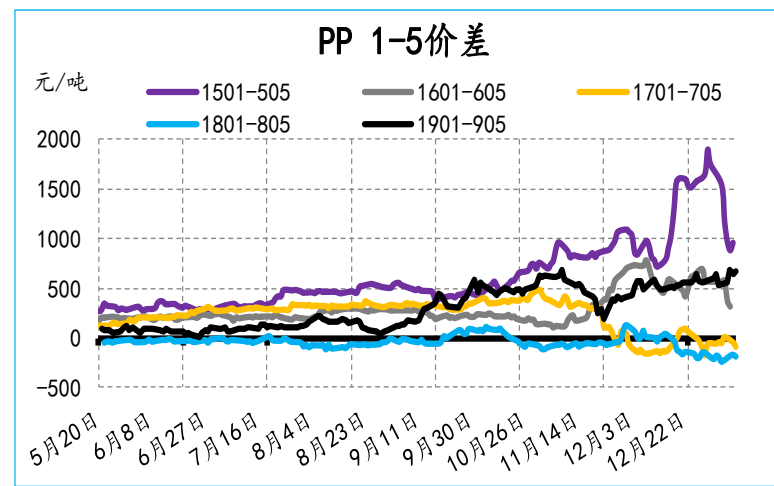
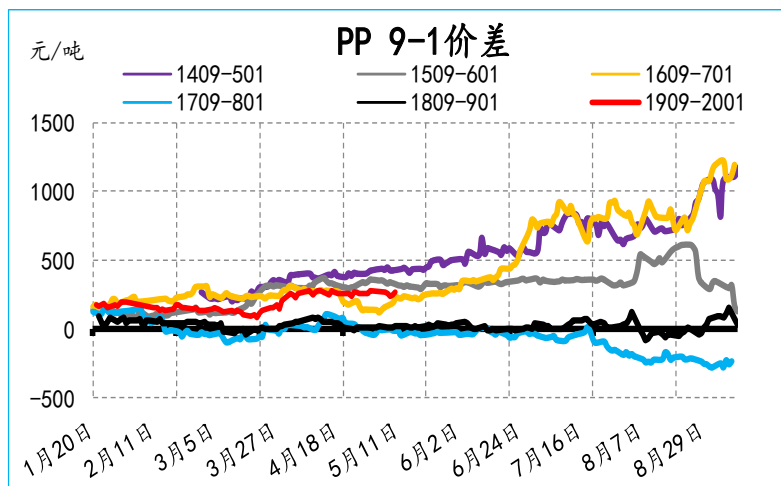
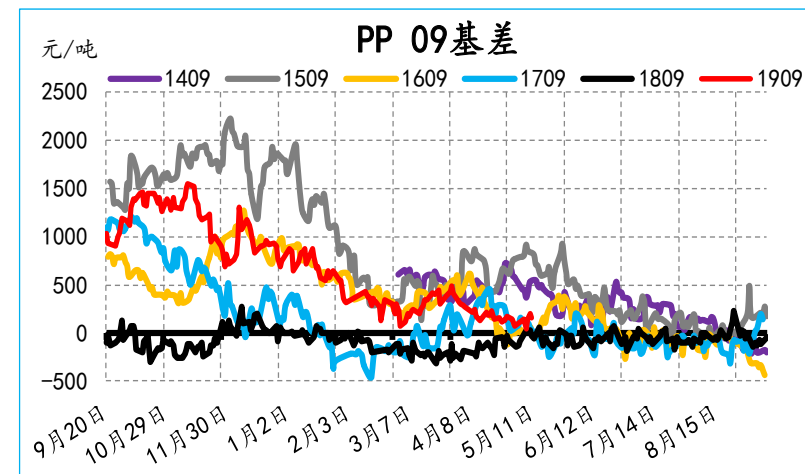
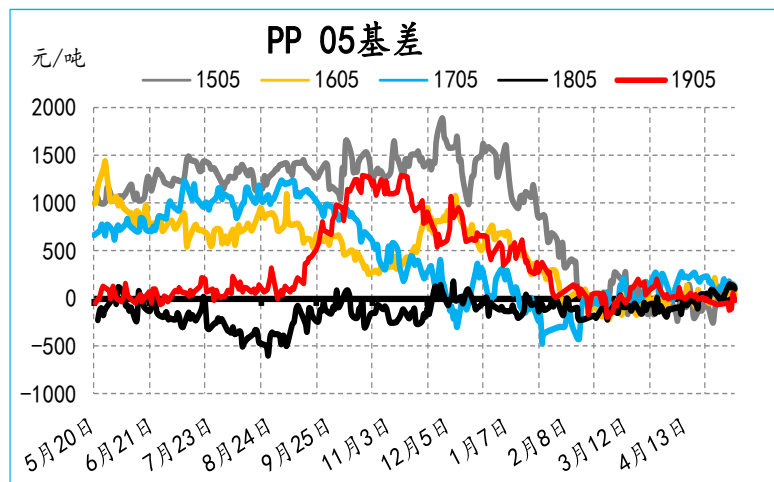
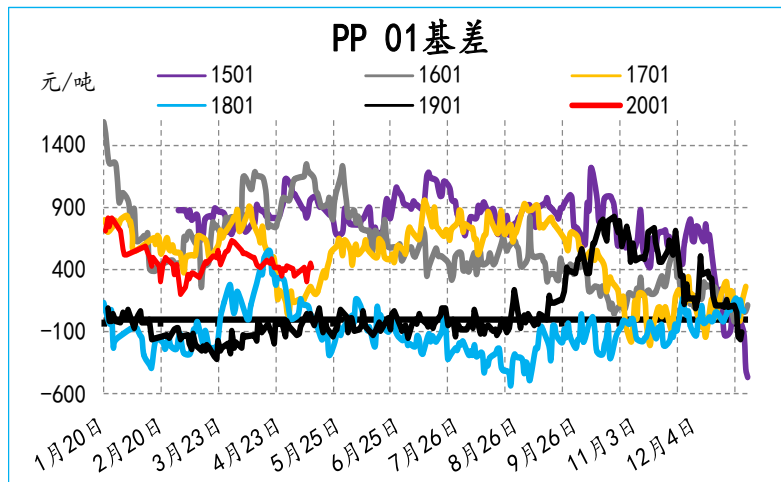
套利跟踪: PE

加入圈子,
获取能化资讯
扫码/登陆/加入



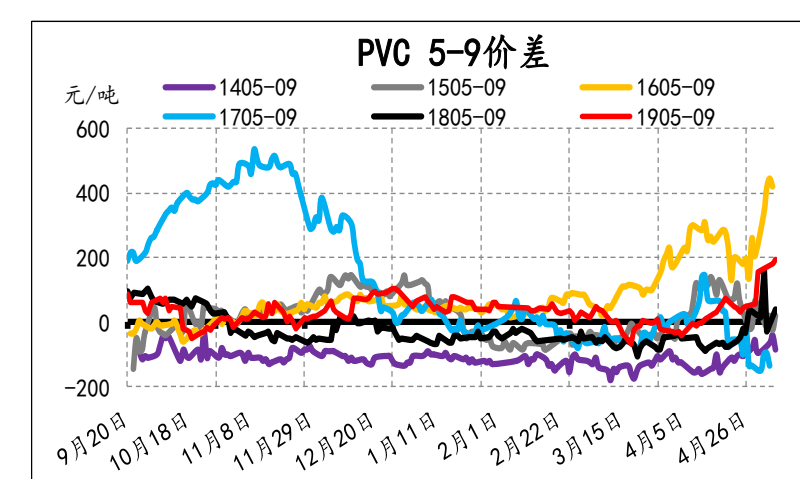
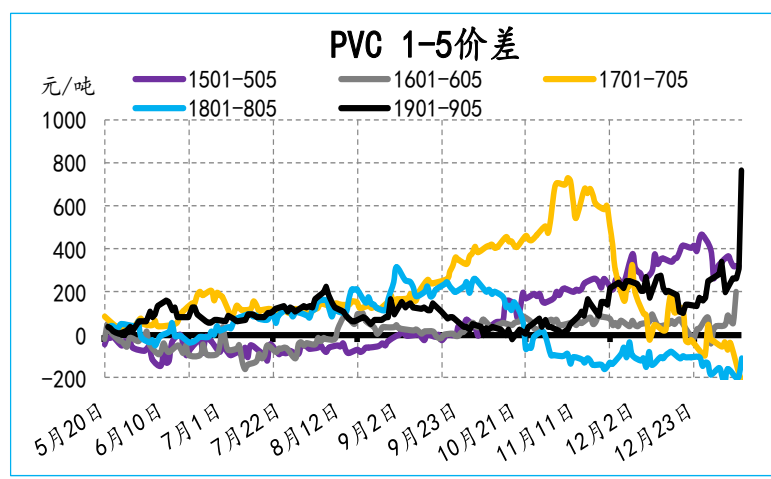
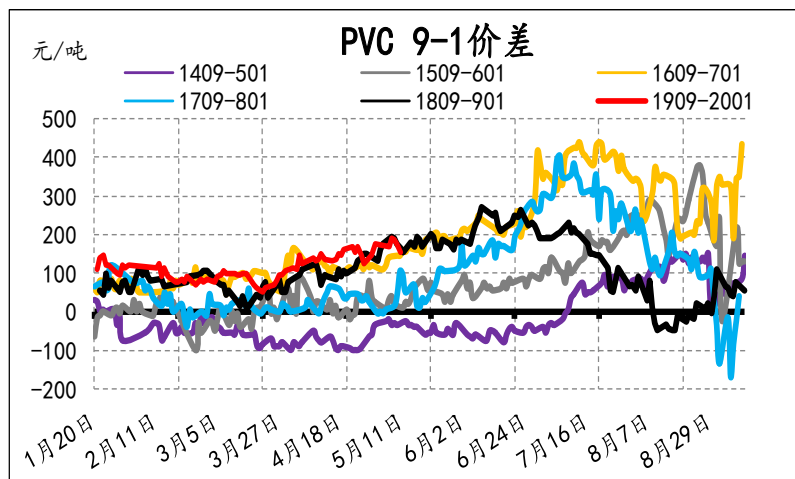
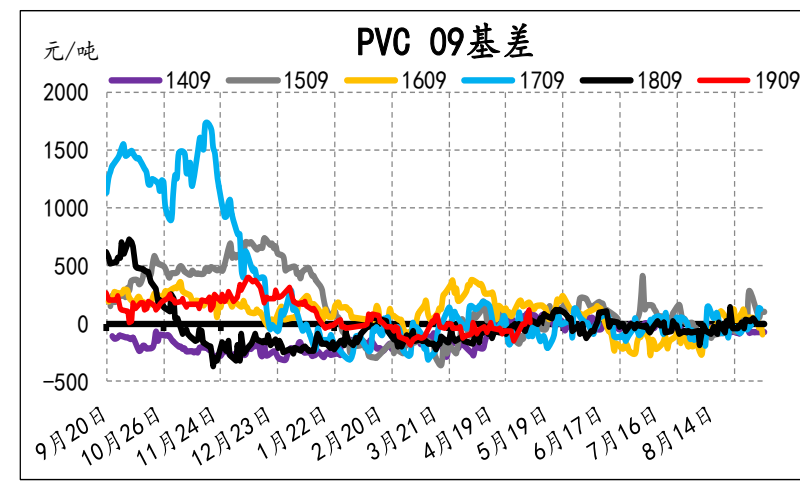
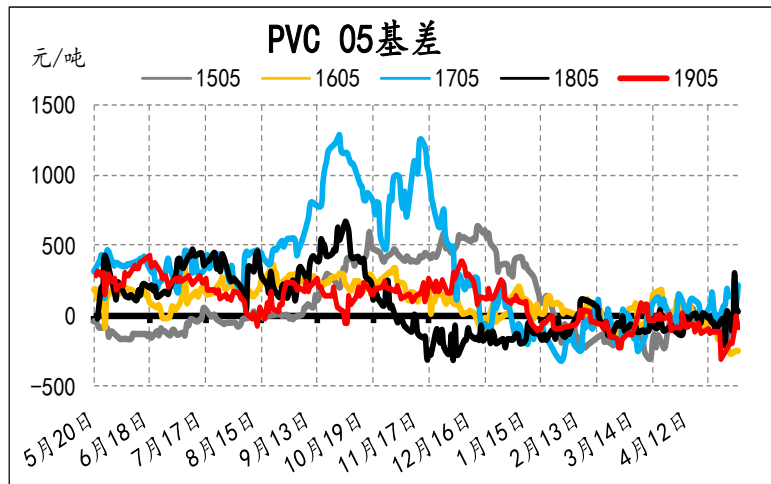
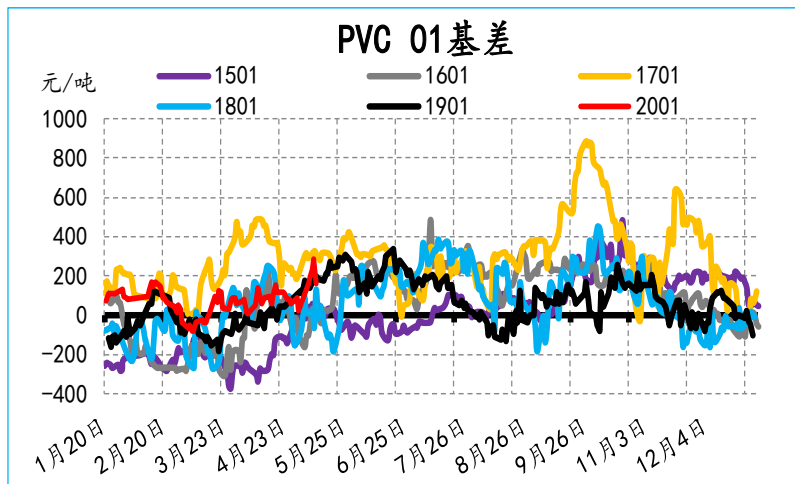
套利跟踪: PP

加入圈子,
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扫码/登陆/加入



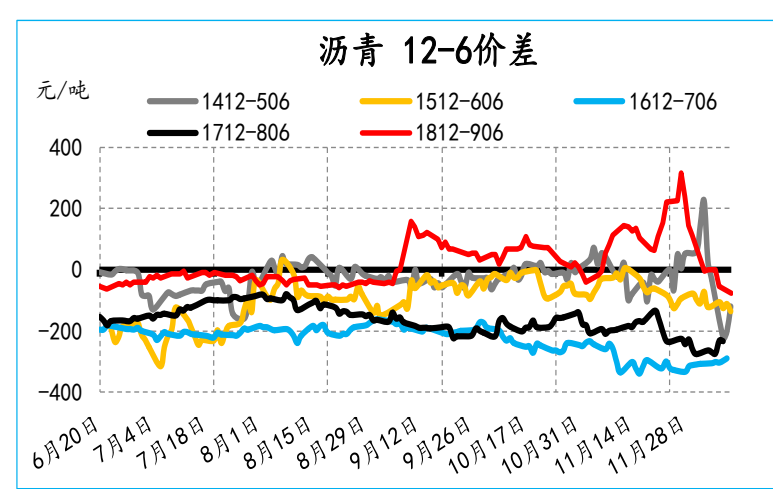
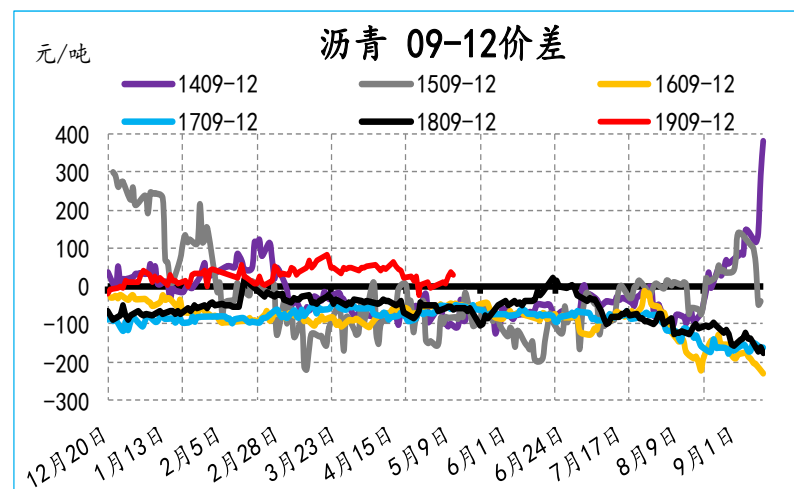
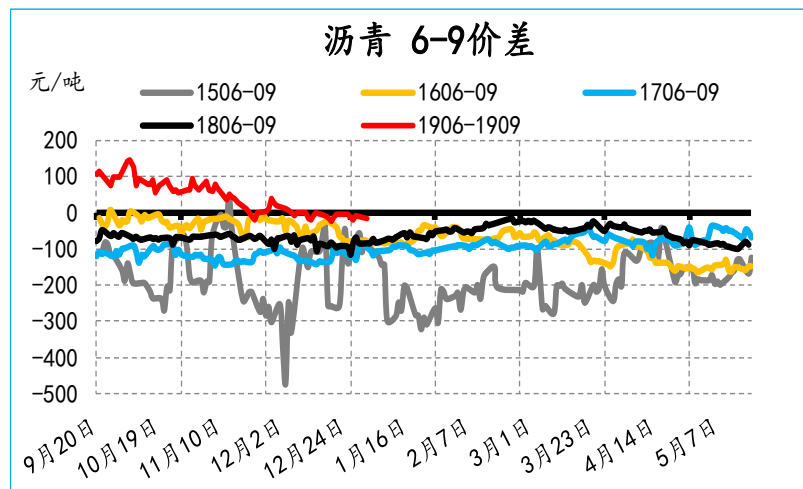
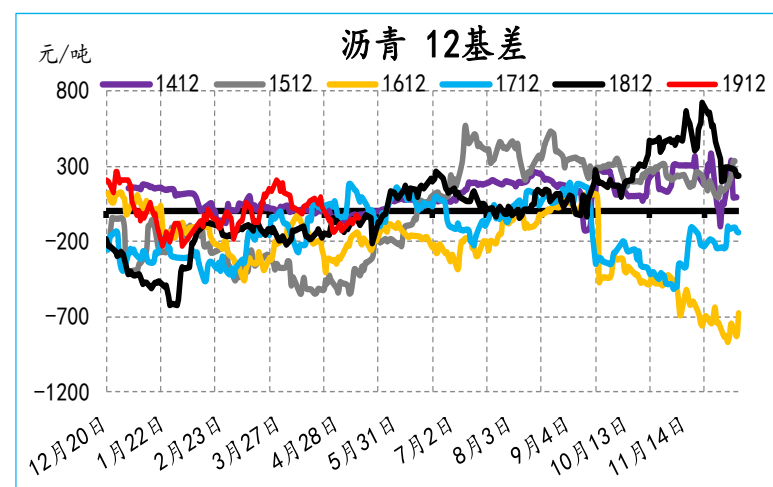
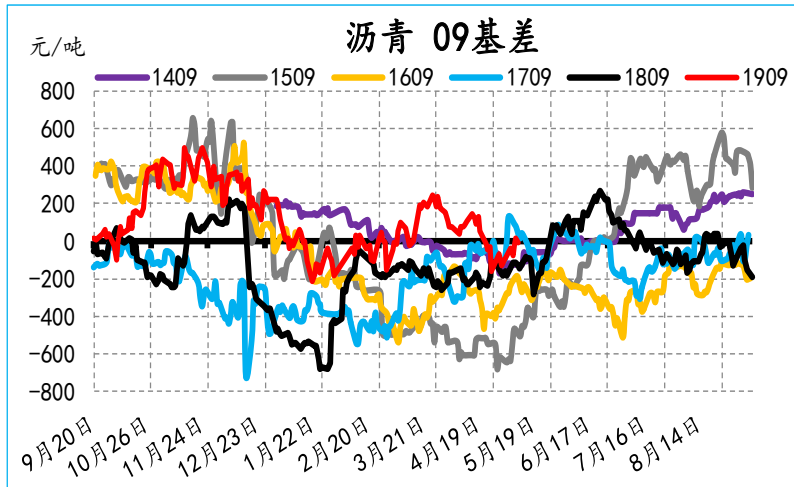
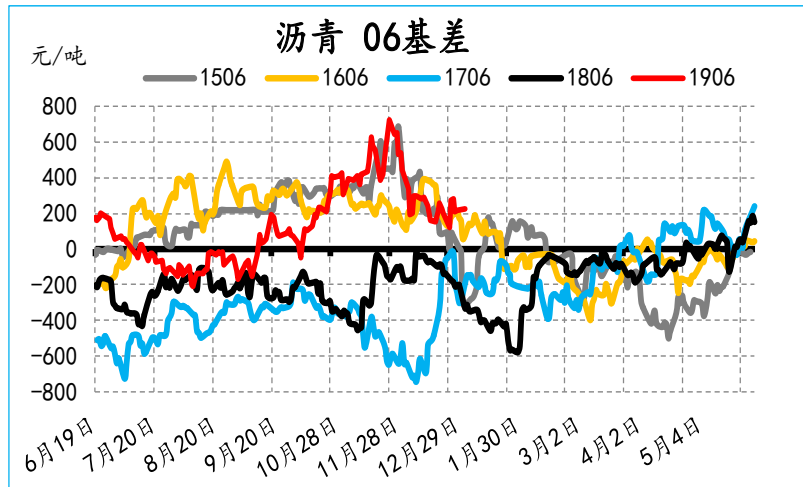
套利跟踪：PVC

加入圈子，
获取能化资讯
扫码/登陆/加入



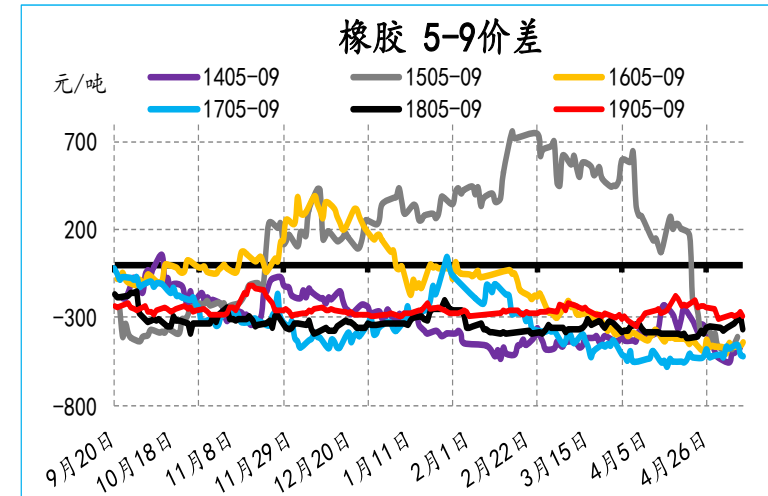
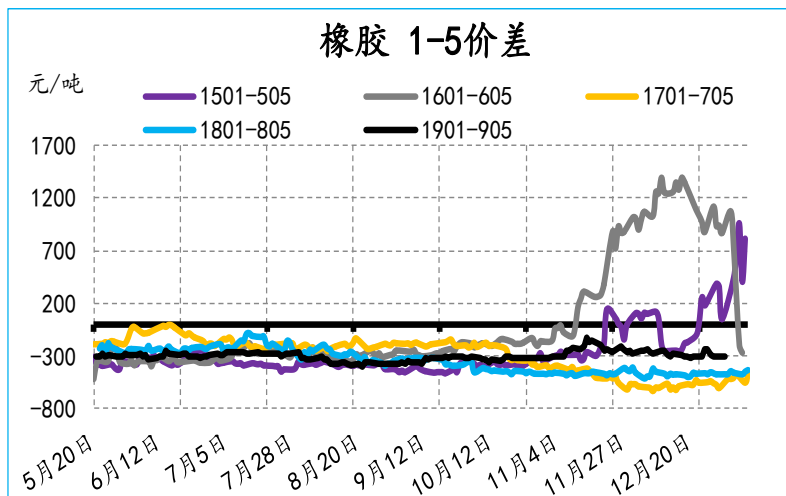
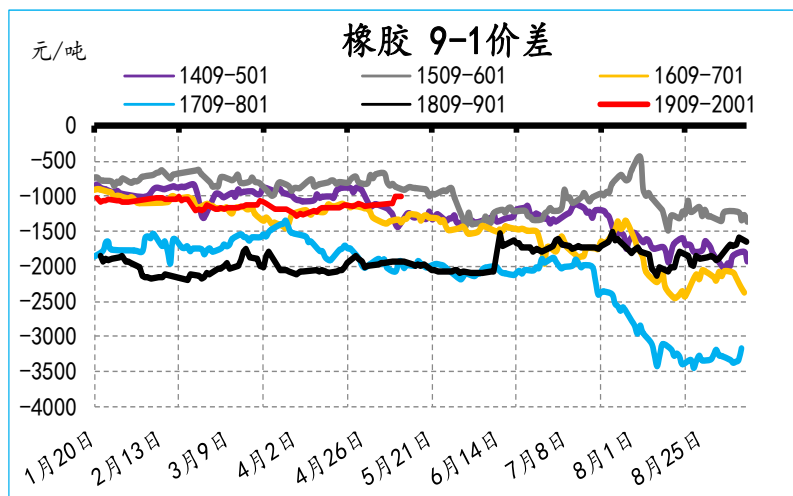
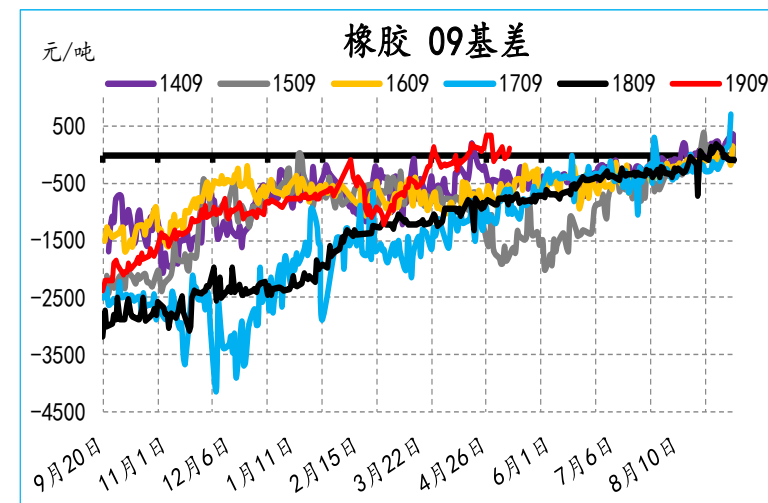
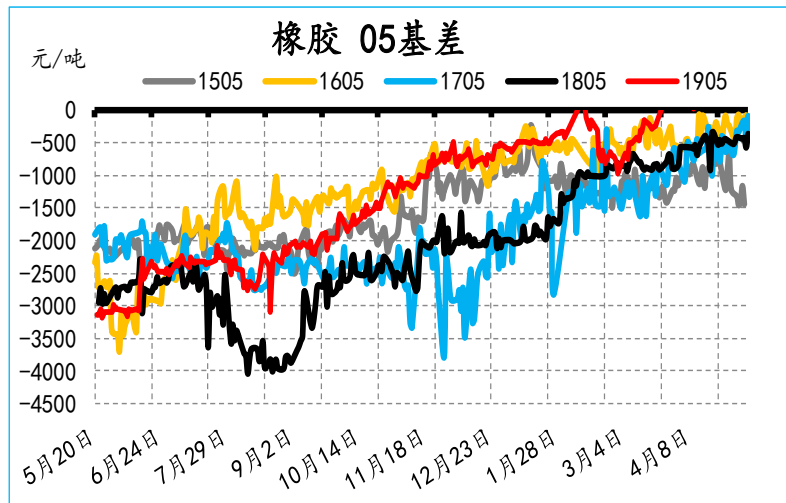
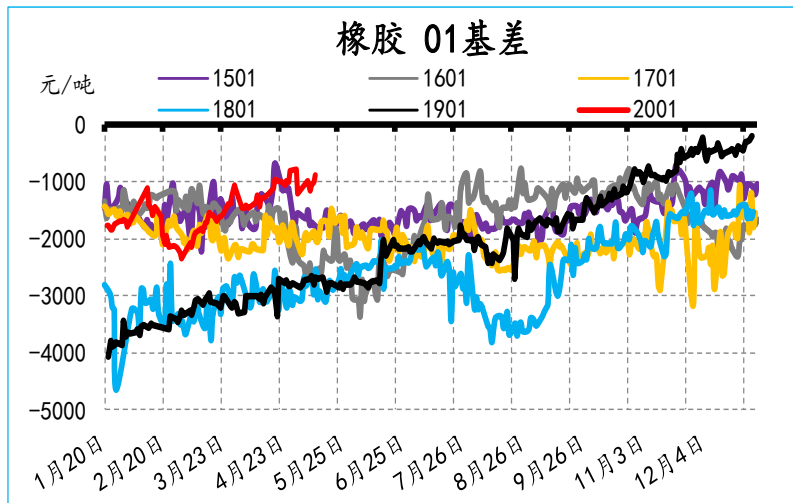
套利跟踪：沥青

加入圈子，
获取能化资讯
扫码/登陆/加入



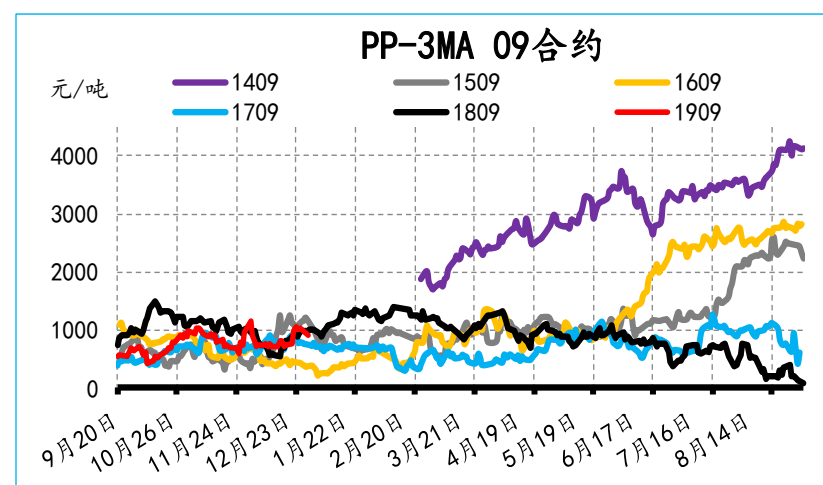
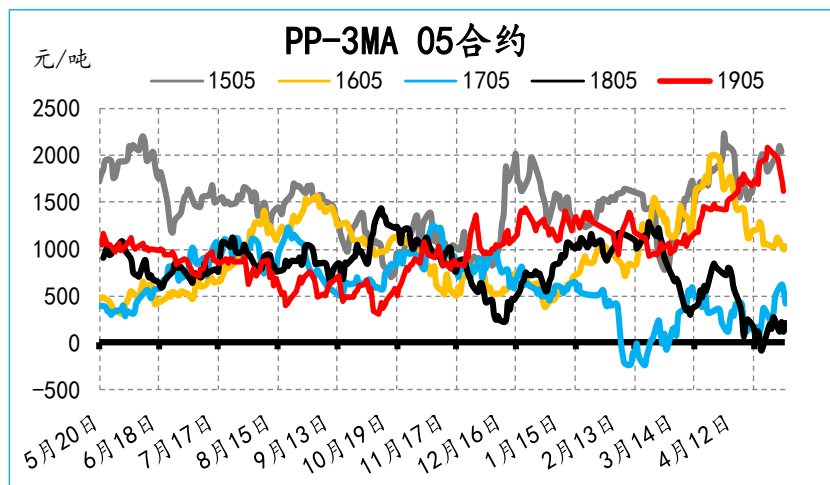
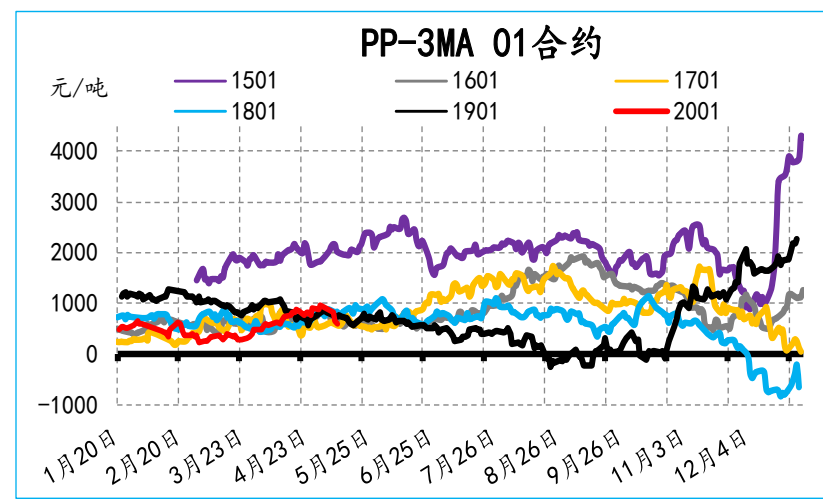
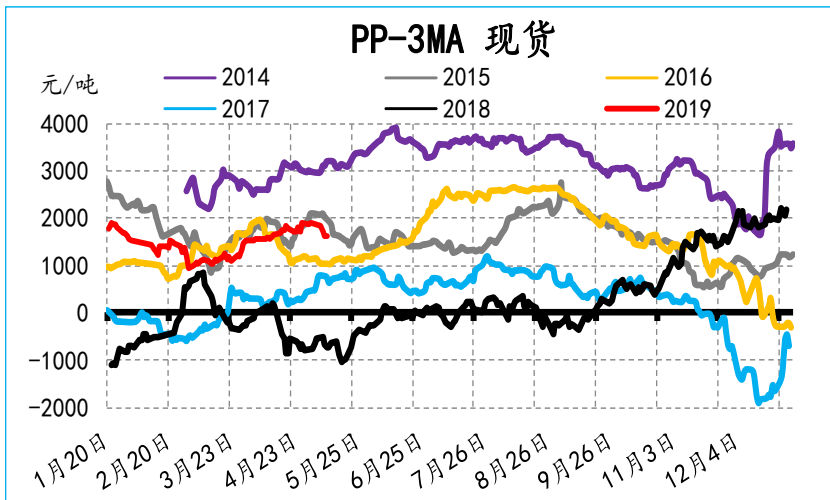
套利跟踪：橡胶

加入圈子，
获取能化资讯
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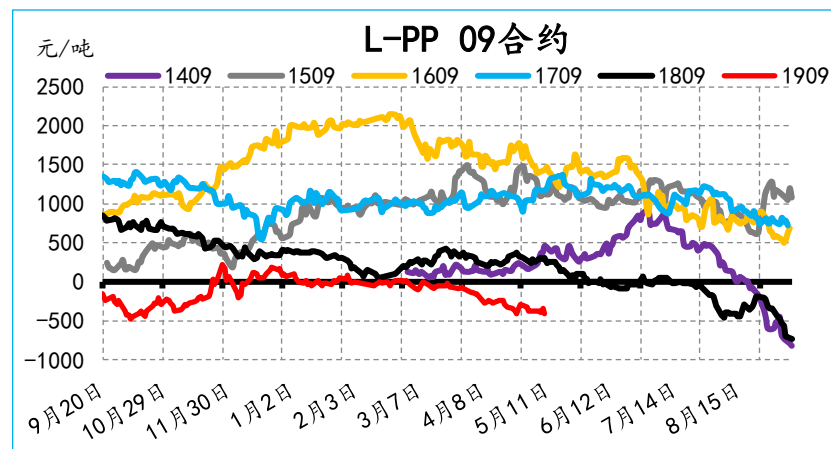
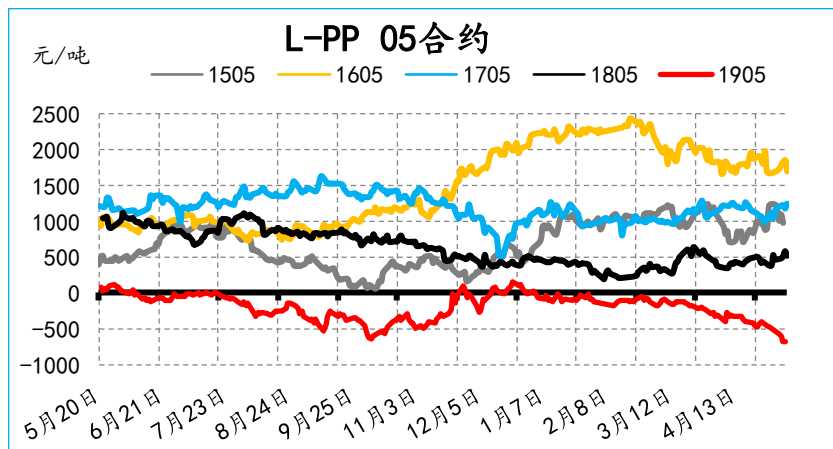
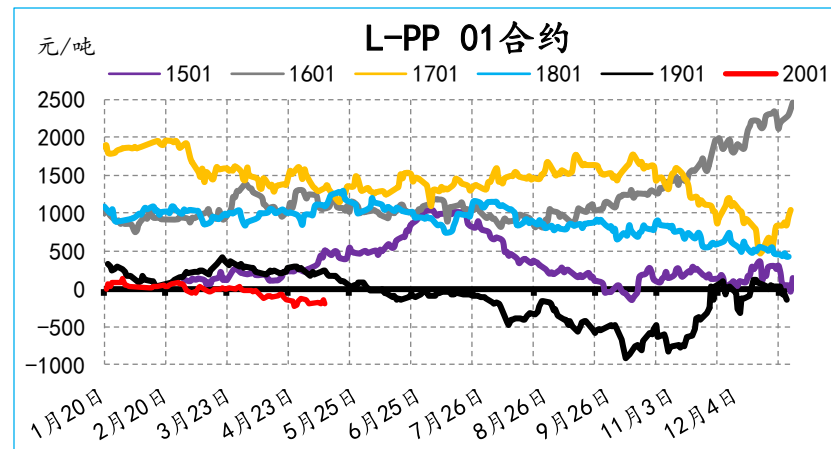
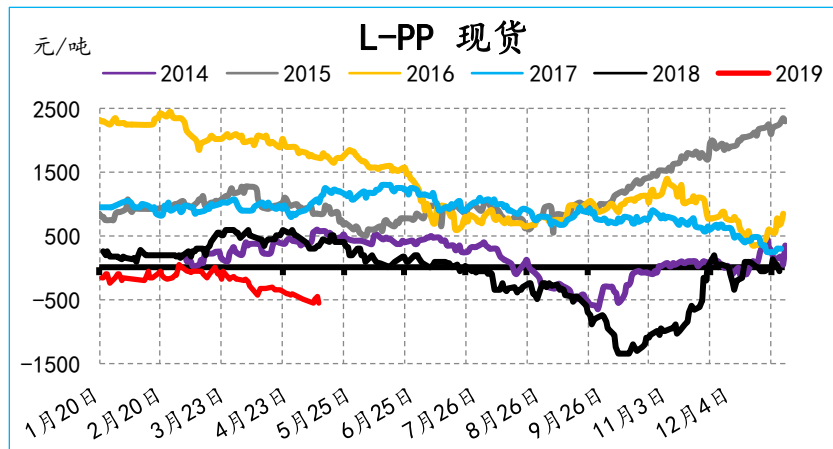
跨品种：PP-3MA

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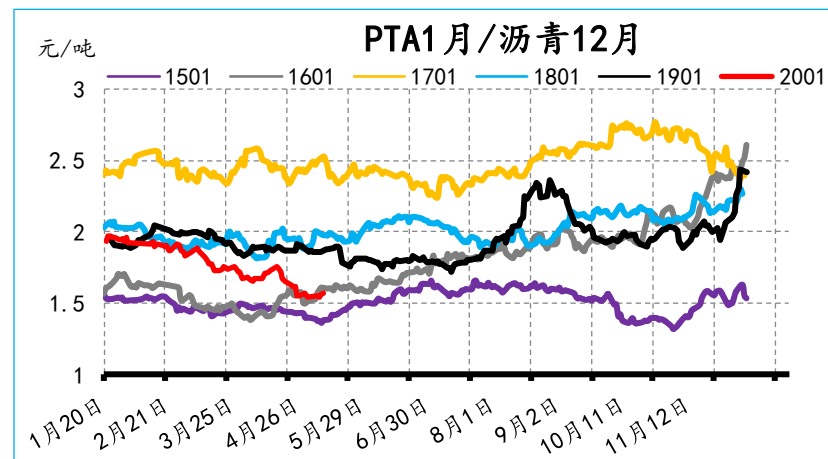
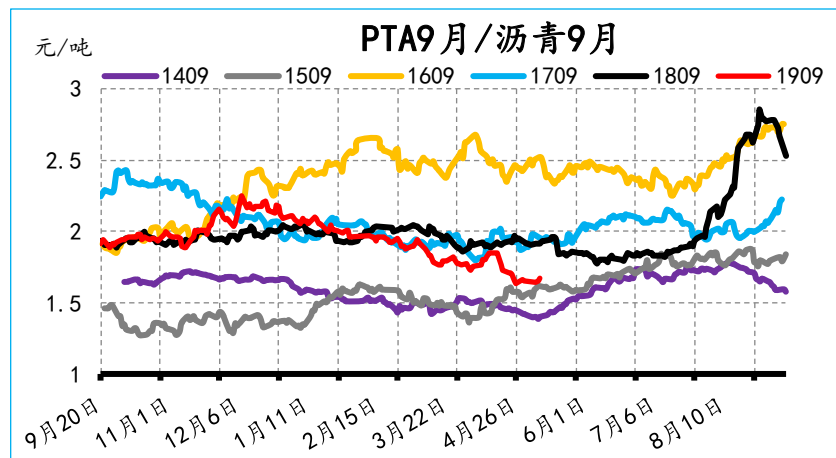
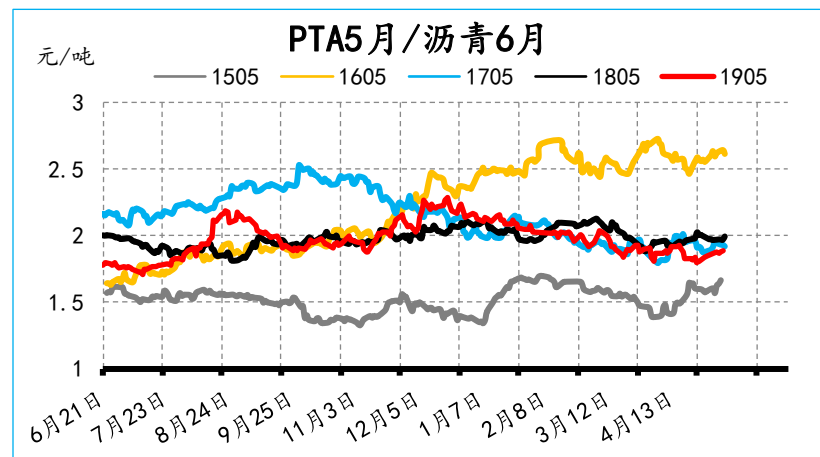
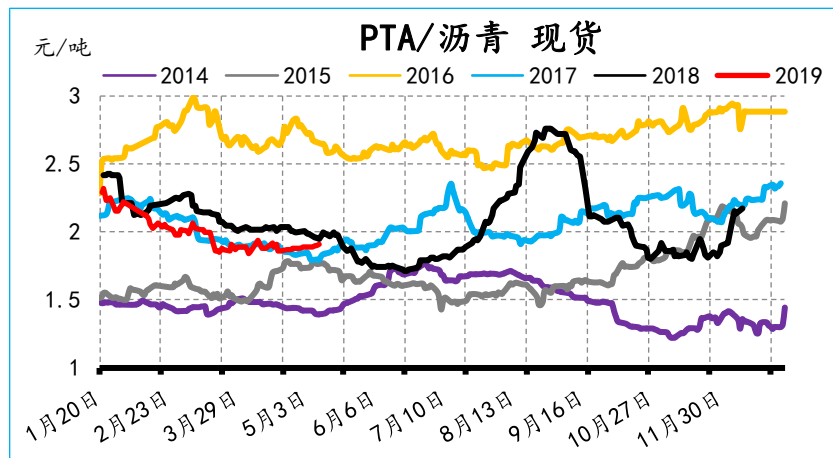
跨品种：塑料-PP

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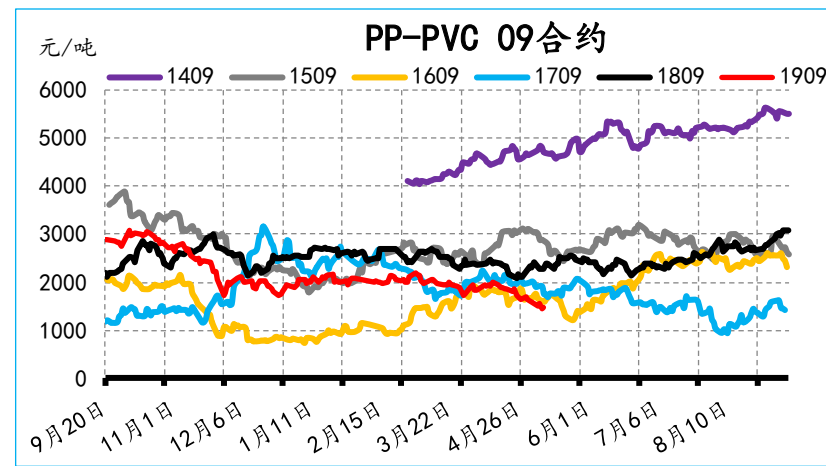
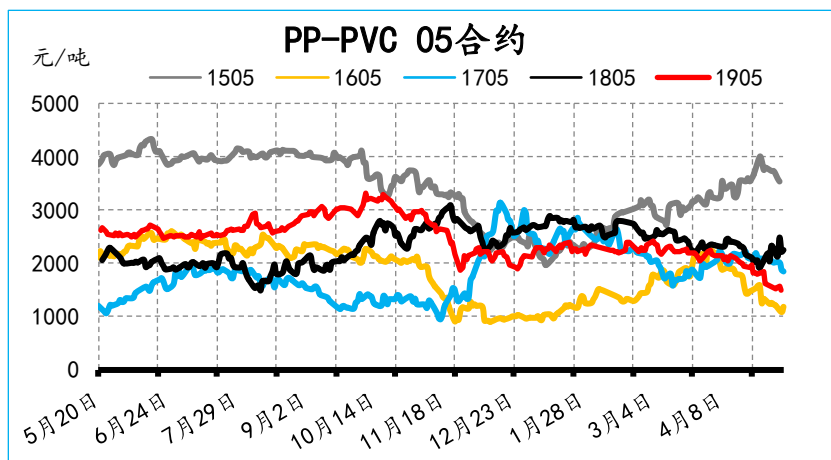
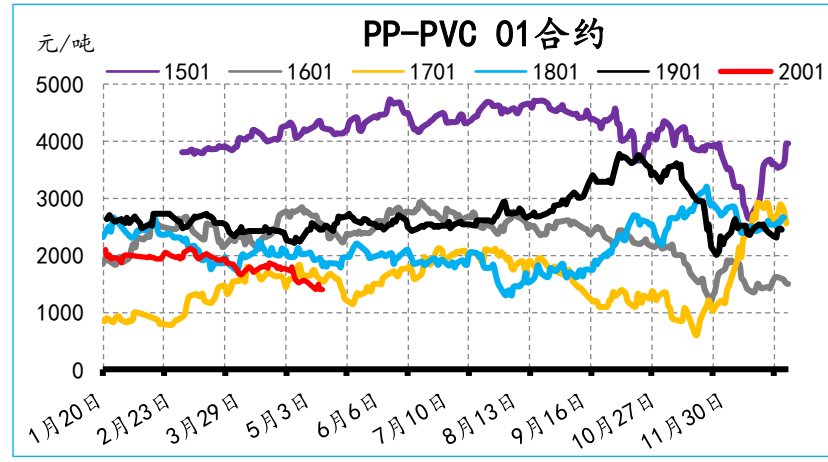
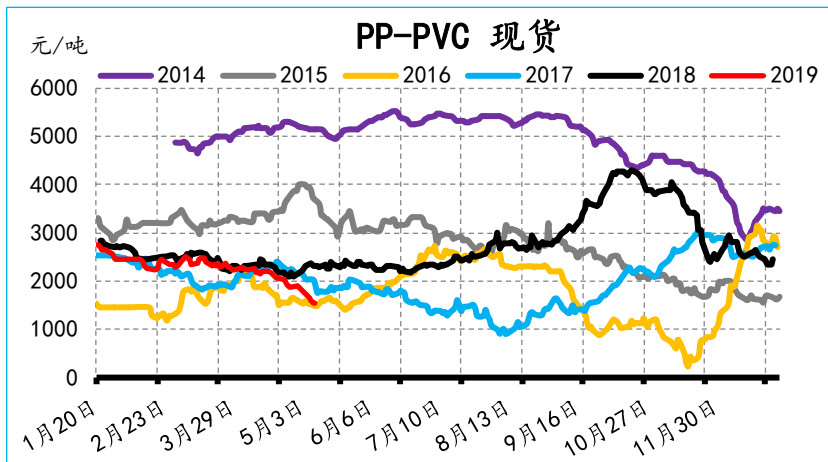
跨品种：PTA/沥青

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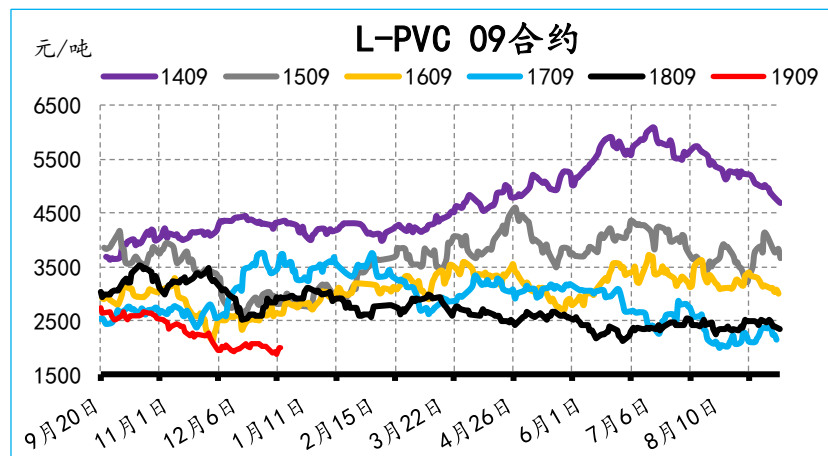
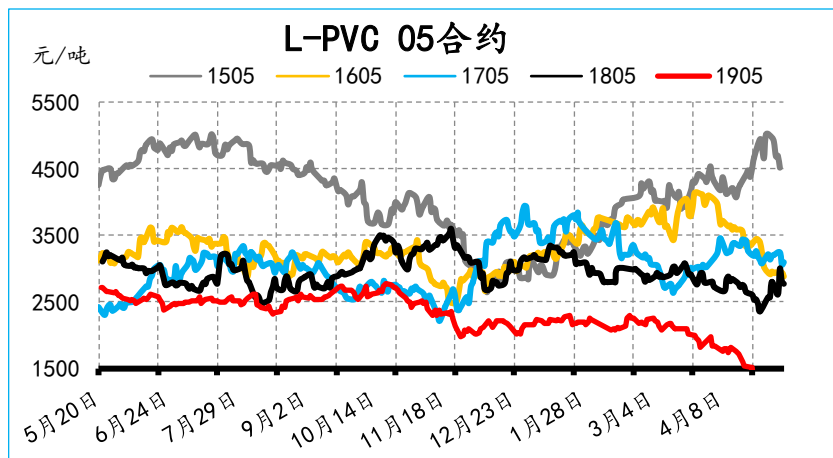
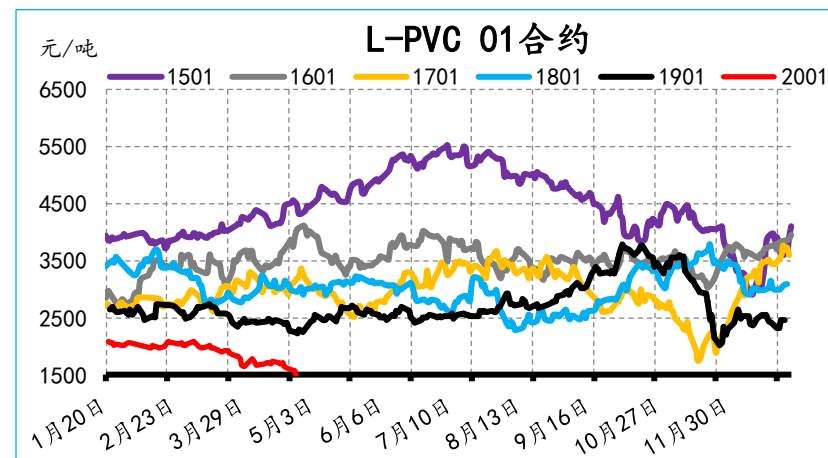
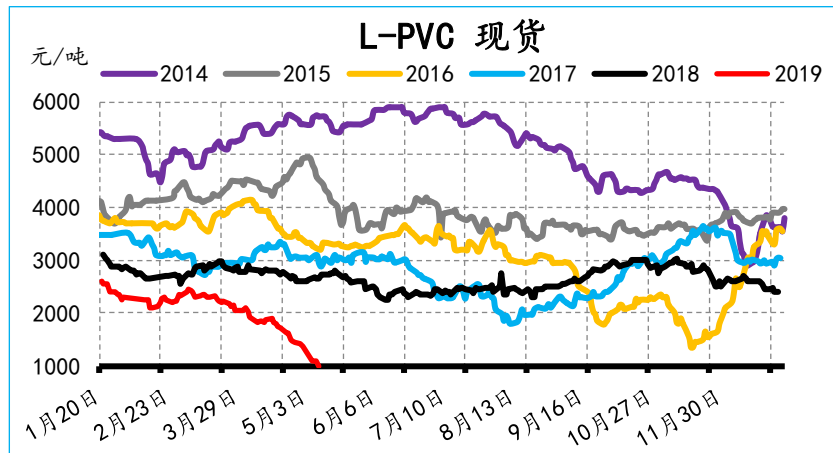
跨品种：PP-PVC

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跨品种：塑料-PVC

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