



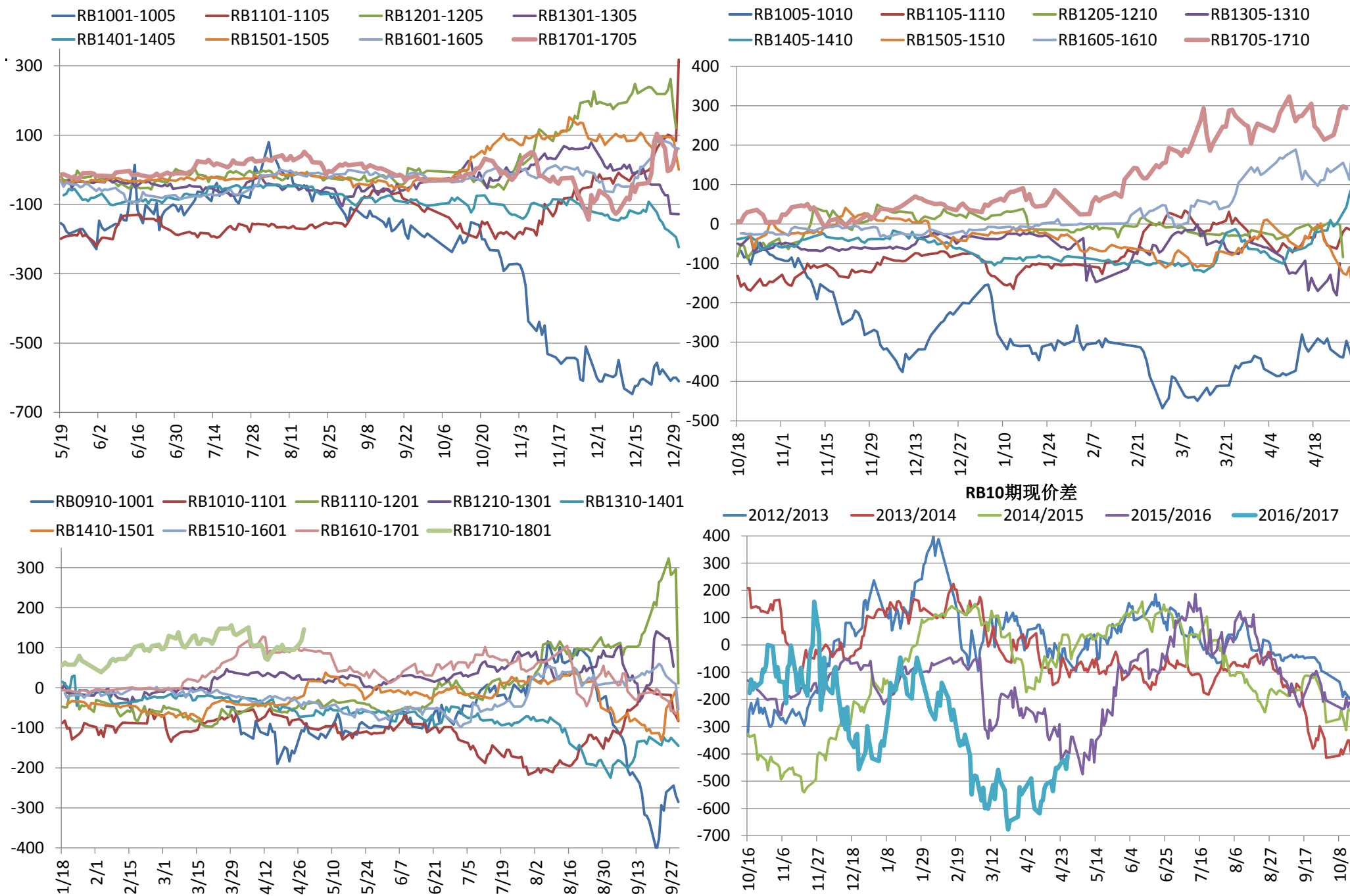
### 黑色套利跟踪 2017/4/28

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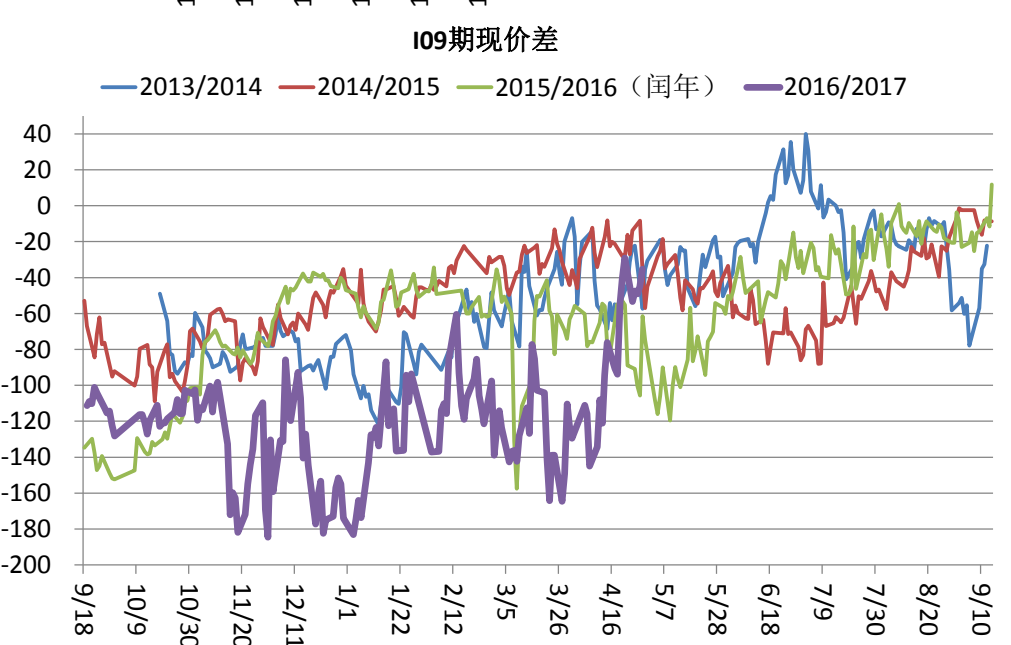
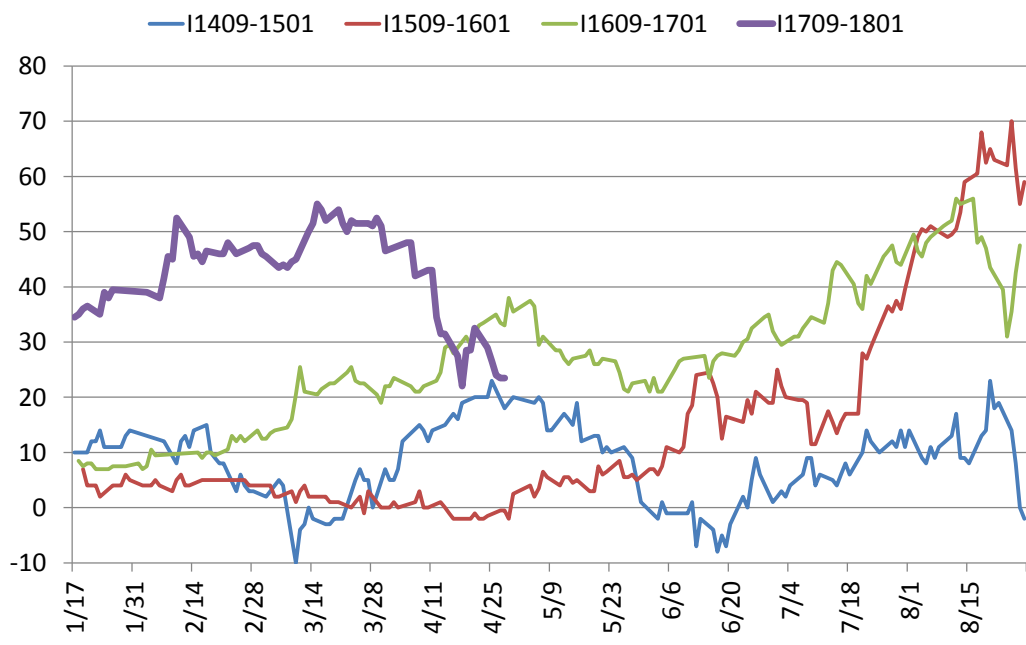
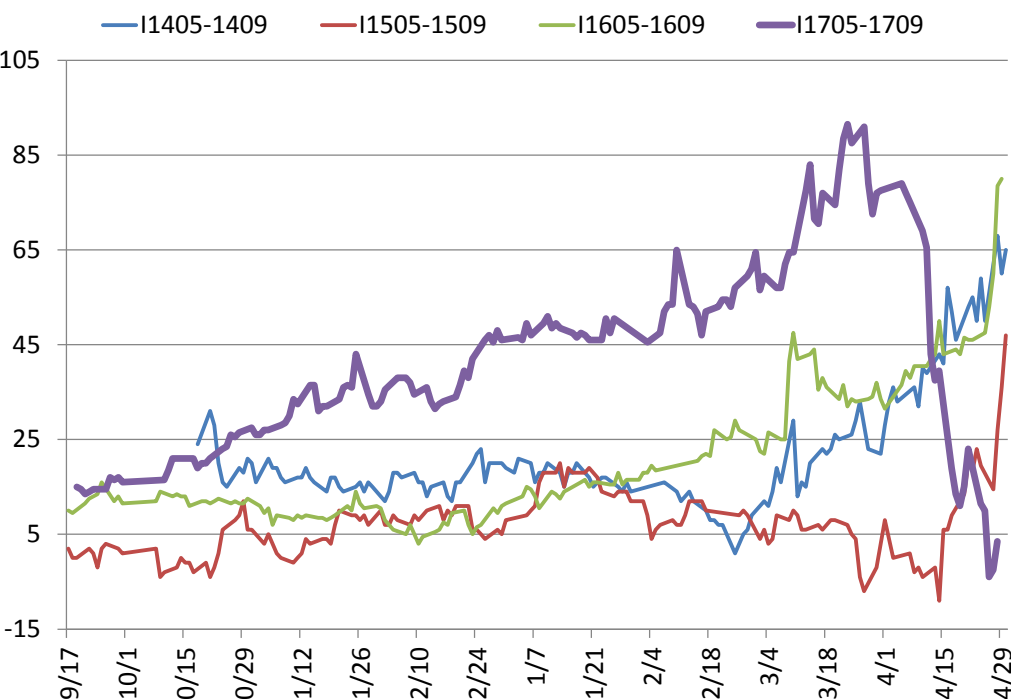
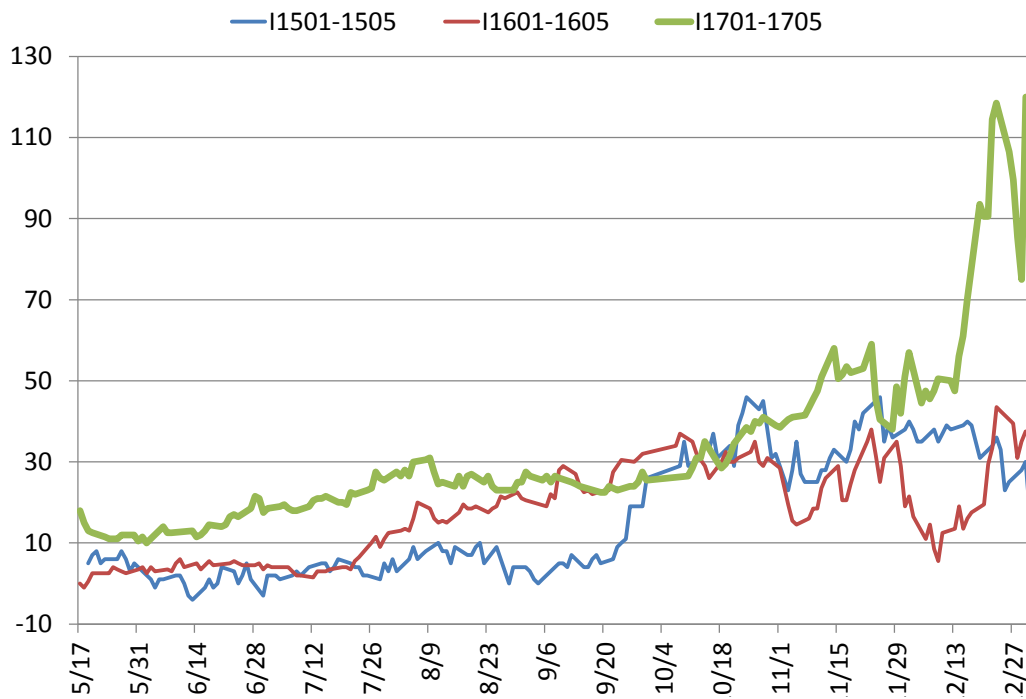
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策略类型		策略组合	配比	昨日收盘	今日收盘	历史区间	操作建议
跨期	螺纹跨期	RB1701-RB1705	1:1	/	/	[-647, 318]	/
		RB1705-RB1710	1:1	299.00	294.00	[-468, 294]	观望
		RB1710-RB1801	1:1	119.00	146.00	[-378, 323]	观望
	铁矿跨期	I1701-I1705	1:1	/	/	[0, 120]	/
		I1705-I1709	1:1	-2.50	3.50	[-9, 91.5]	观望
		I1709-I1801	1:1	23.50	23.50	[-10, 70]	做多持有, 目标位60, 参考止损点数15-20
	焦炭跨期	J1701-J1705	1:1	/	/	[-265, 702]	/
		J1705-J1709	1:1	305.00	350.00	[-199, 253]	观望
		J1709-J1801	1:1	87.50	87.50	[-228, 168]	观望
	焦煤跨期	JM1701-JM1705	1:1	/	/	[-89, 443]	/
		JM1705-JM1709	1:1	163.50	159.00	[-168.5, 177.5]	观望
		JM1709-JM1801	1:1	38.00	38.50	[-194, 63.5]	观望
动力煤跨期	ZC1701-ZC1705	1:1	/	/	[-21, 122.2]	/	
	ZC1705-ZC1709	1:1	93.20	104.40	[-33.6, 68.8]	观望	
	ZC1709-ZC1801	1:1	-5.40	-5.80	[-113.8, -0.4]	做空持有, 第一目标位-25, 止损位5	
跨品种	卷螺价差	HC1801-RB1801	1:1	113.00	120.00	[-14, 636]	做多持有, 目标位250, 止损位-20
		HC1705-RB1705	1:1	-192.00	-214.00	[-142, 447]	观望
		HC1710-RB1710	1:1	47.00	34.00	[-77, 548]	观望
	螺矿比	RB1801/I1801	2:1	6.0041	5.9678	[4.24, 6.35]	观望
		RB1705/I1705	2:1	6.5839	6.4995	[3.73, 6.40]	观望
		RB1710/I1709	2:1	5.9605	5.9789	[3.86, 6.27]	观望
	煤焦比	J1801/JM1801	2:5	1.4015	1.4162	[1.10, 1.48]	观望
		J1705/JM1705	2:5	1.4875	1.5389	[1.13, 1.64]	观望
J1709/JM1709		2:5	1.4322	1.4454	[1.16, 1.77]	观望	
		现货前日	期货当日	现货当日	期现价差	偏离程度	
期现价差	螺纹期现	RB1710-现货	3300.0	3115.0	3464.0	-349.0	-10.08%
	热轧期现	HC1710-现货	2990.0	3149.0	3110.0	39.0	1.25%
	铁矿期现	I1709-现货	556.4	521.0	556.0	-35.0	-6.29%
	焦炭期现	J1709-现货	2010.0	1629.0	2010.0	-381.0	-18.96%
	焦煤期现	JM1709-现货	1380.0	1127.0	1380.0	-253.0	-18.33%
	动力煤期现	ZC1709-现货	644	527.2	635	-107.8	-16.98%

# 跨期套利跟踪：螺纹钢

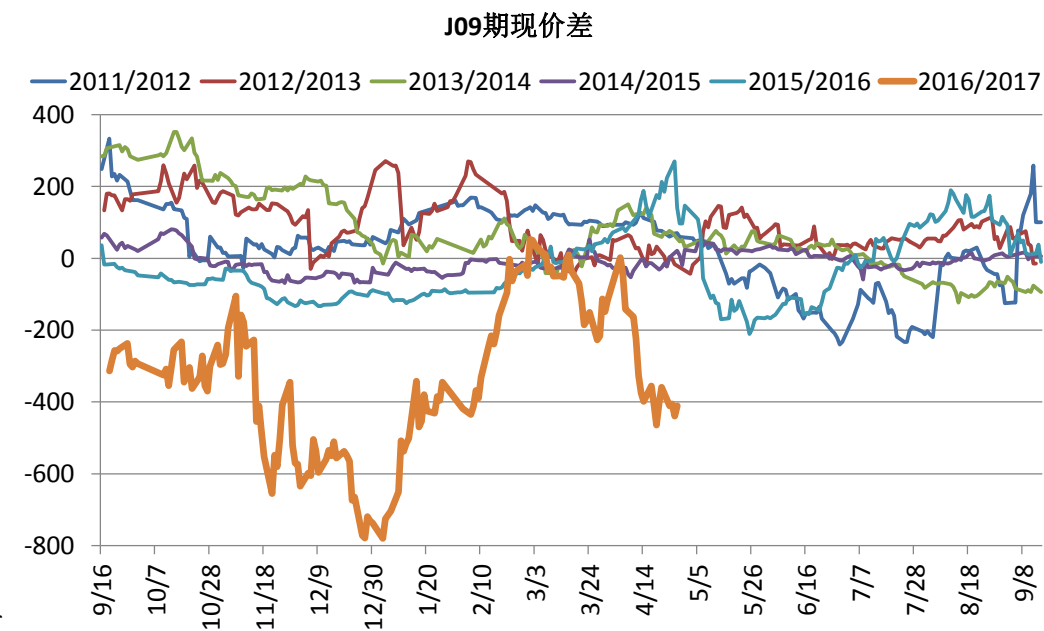
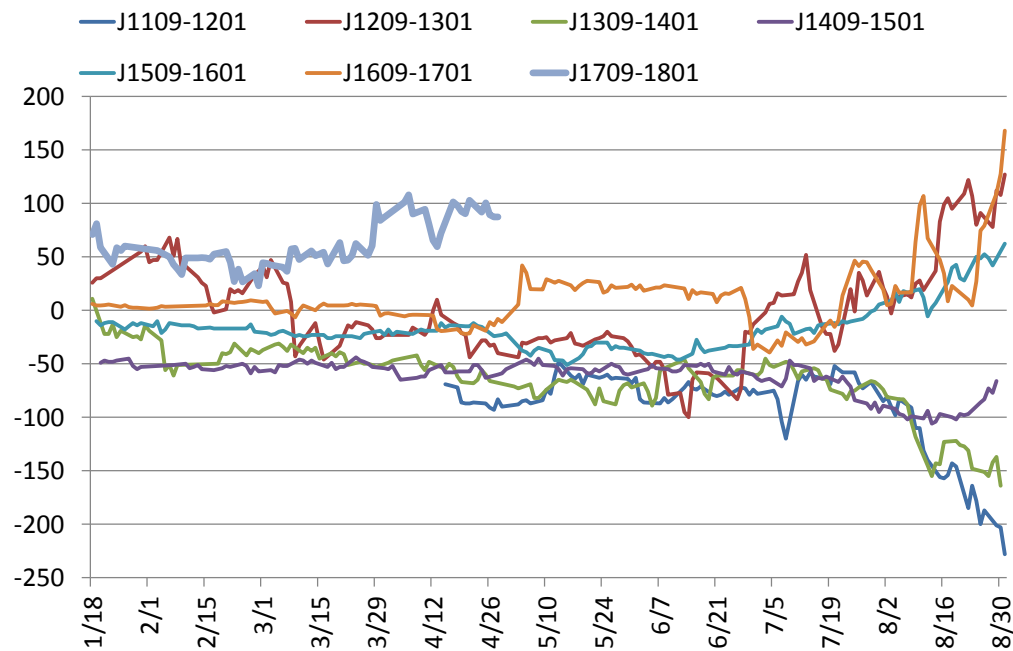
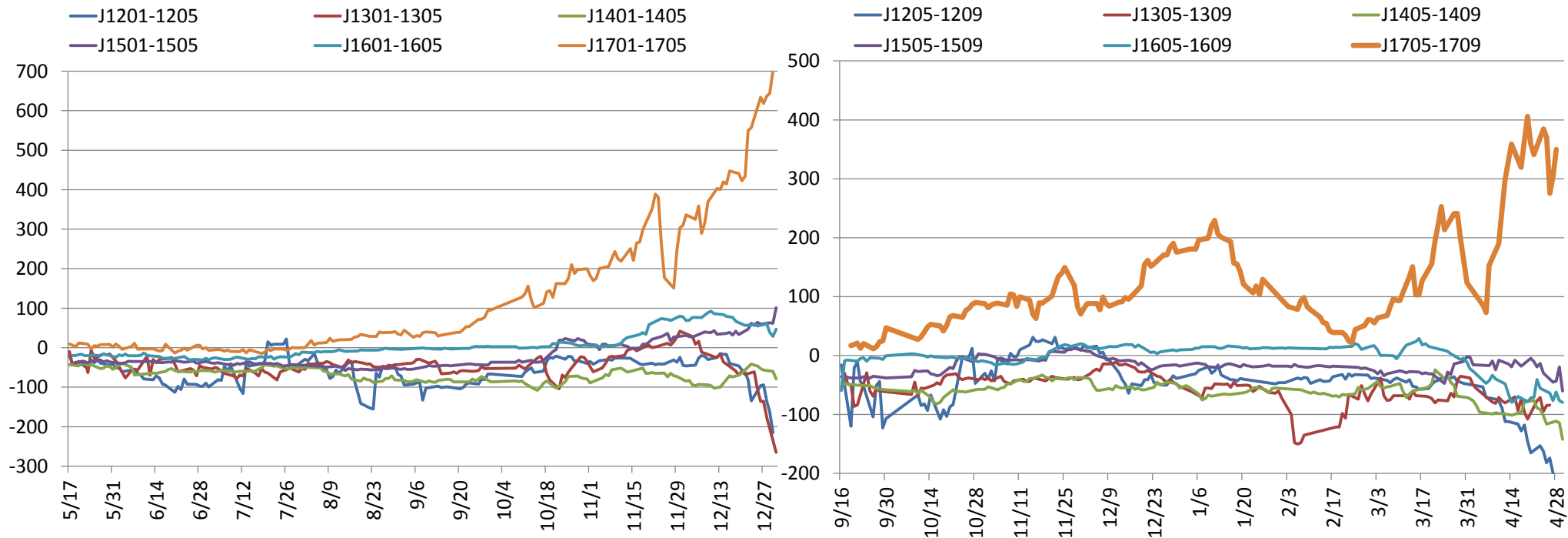


# 跨期套利跟踪：铁矿石

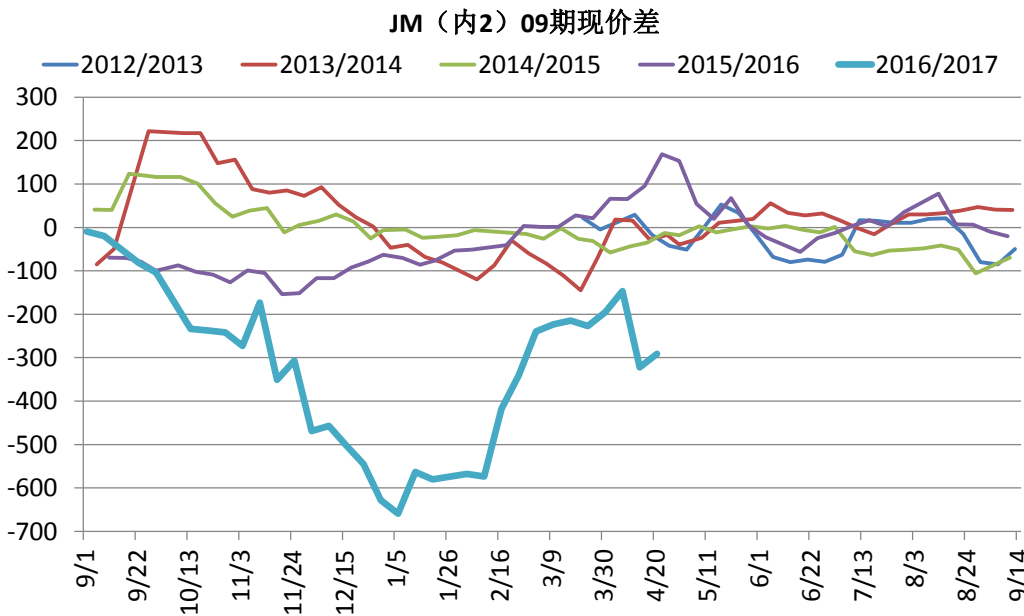
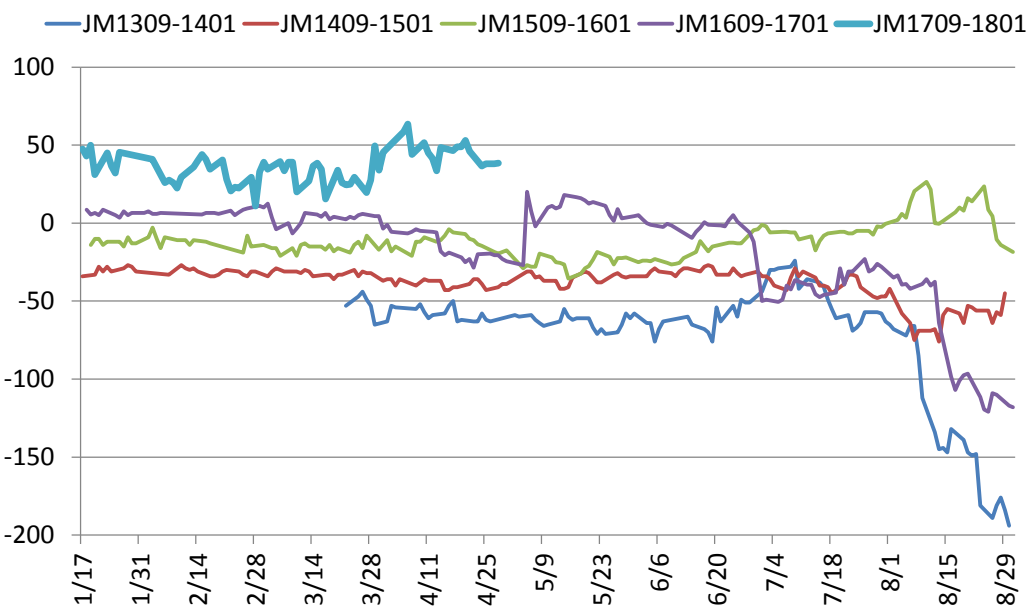
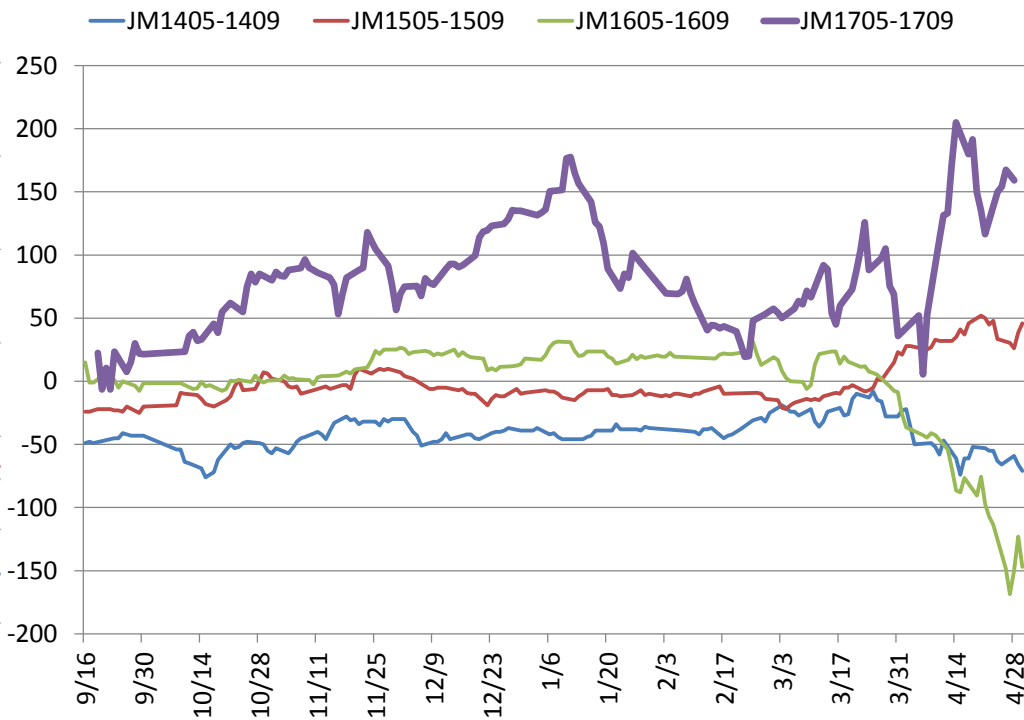
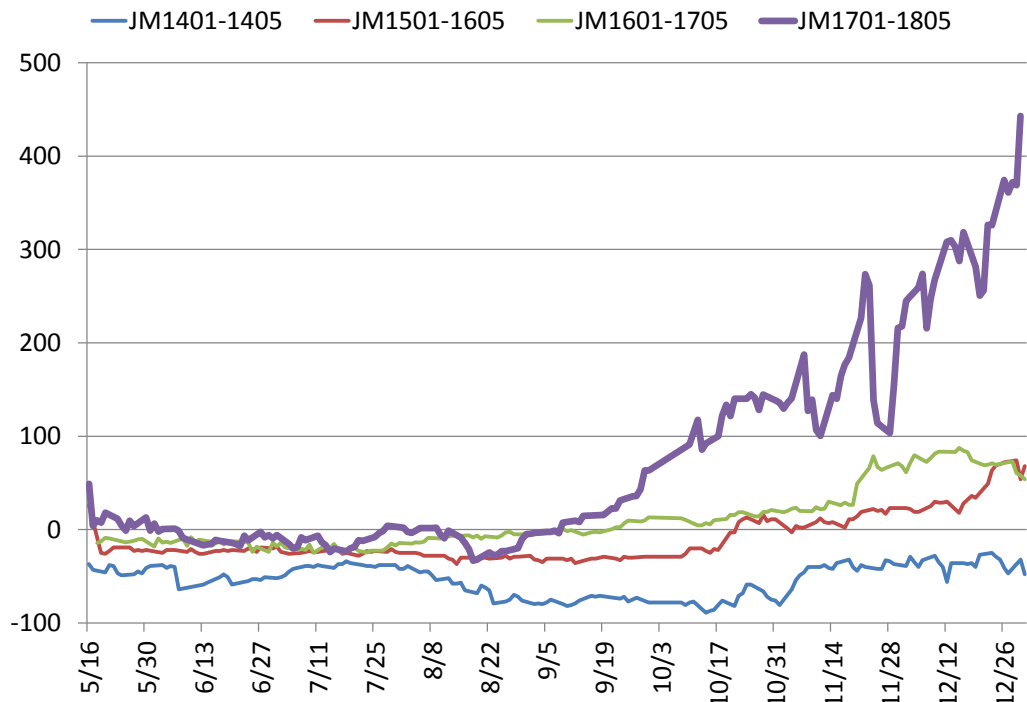


I09期现价差

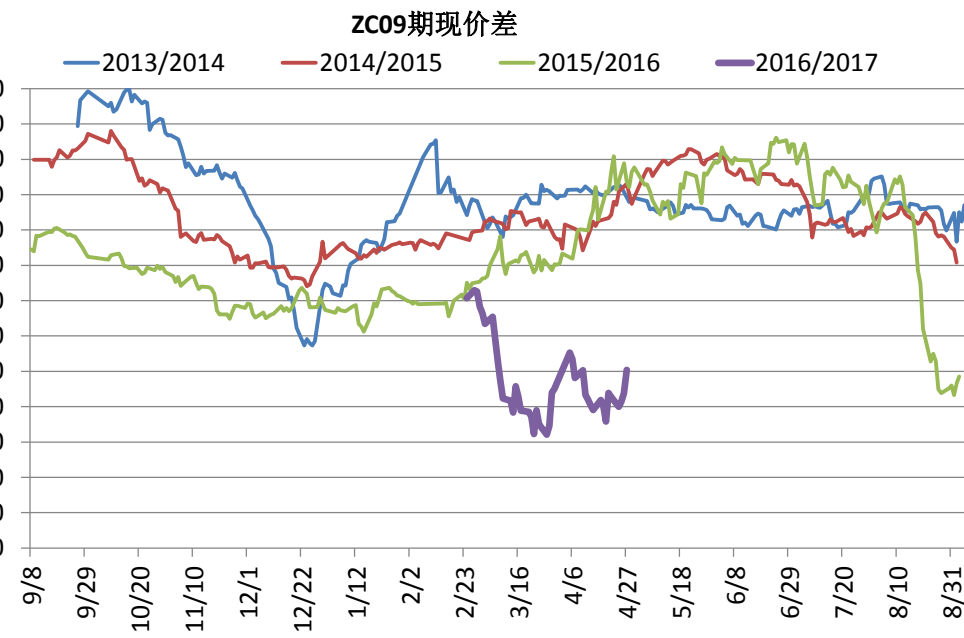
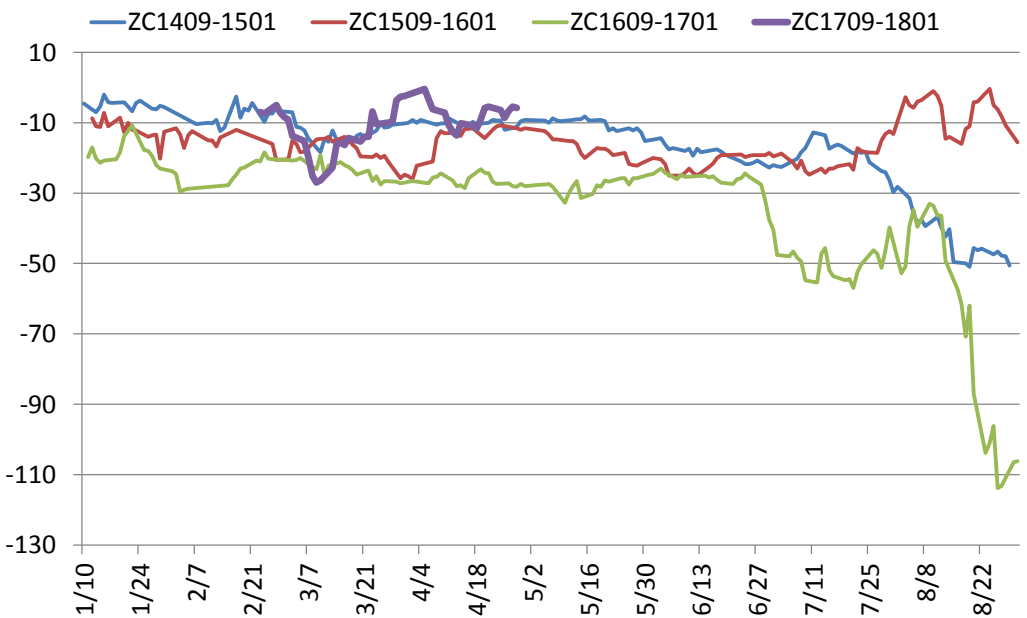
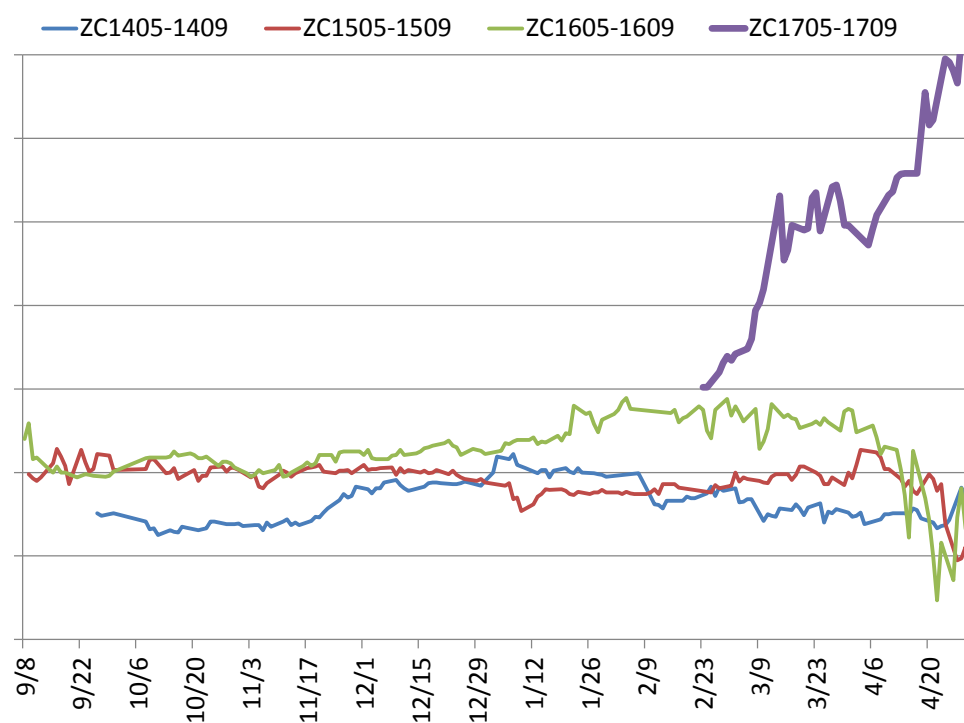
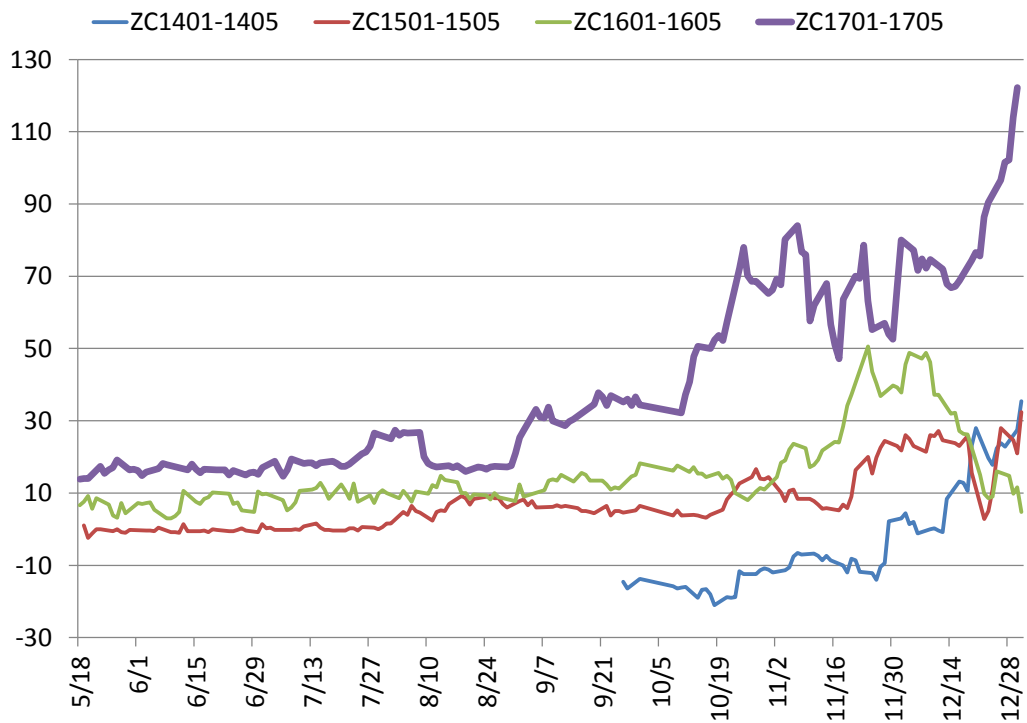
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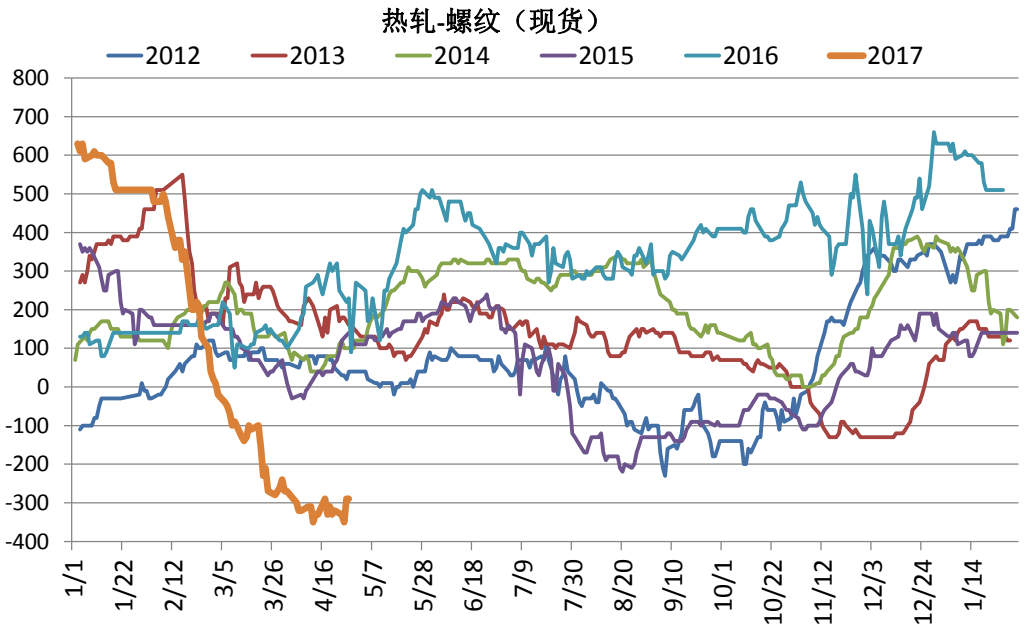
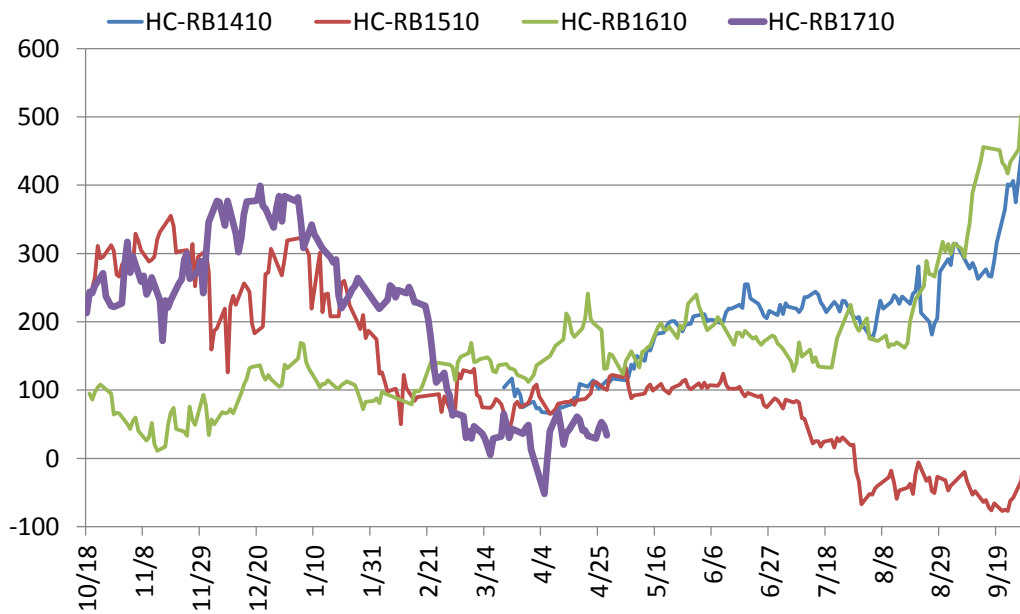
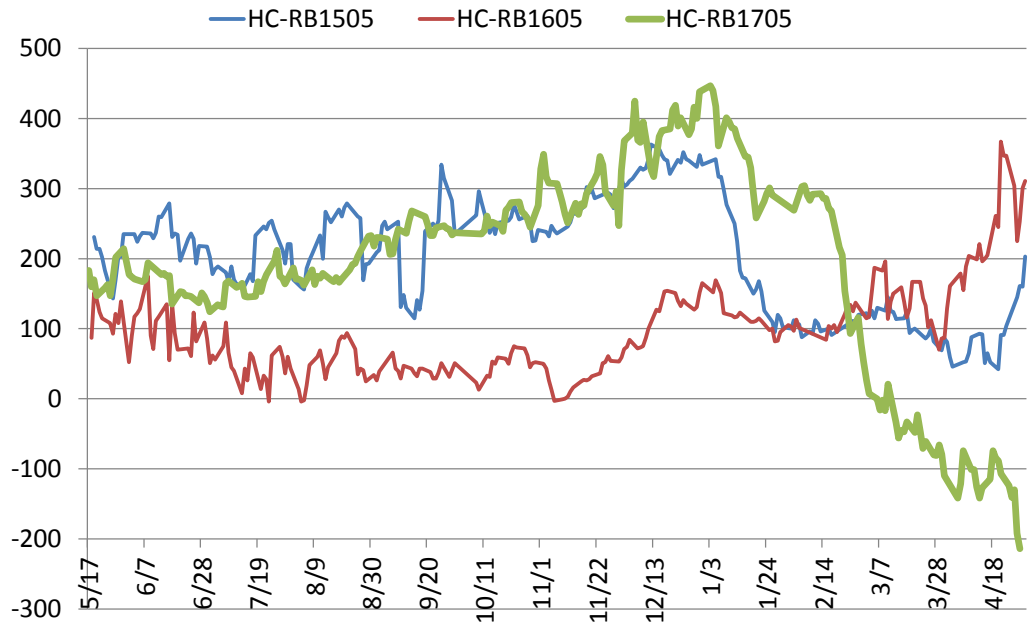
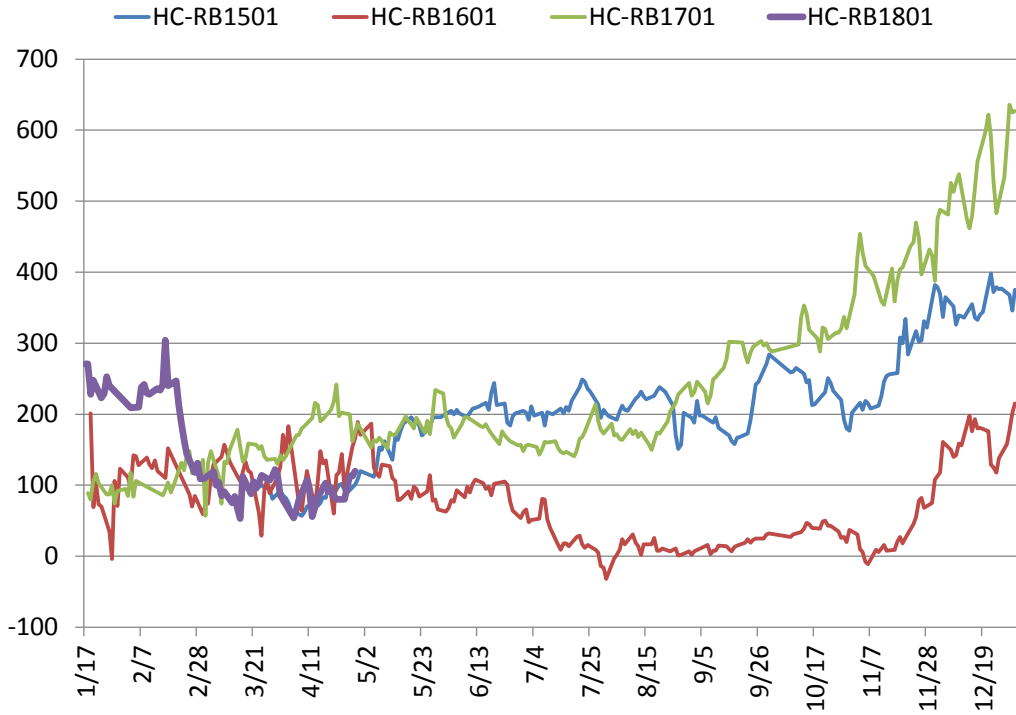
# 跨期套利跟踪：焦煤



# 跨期套利跟踪：动力煤

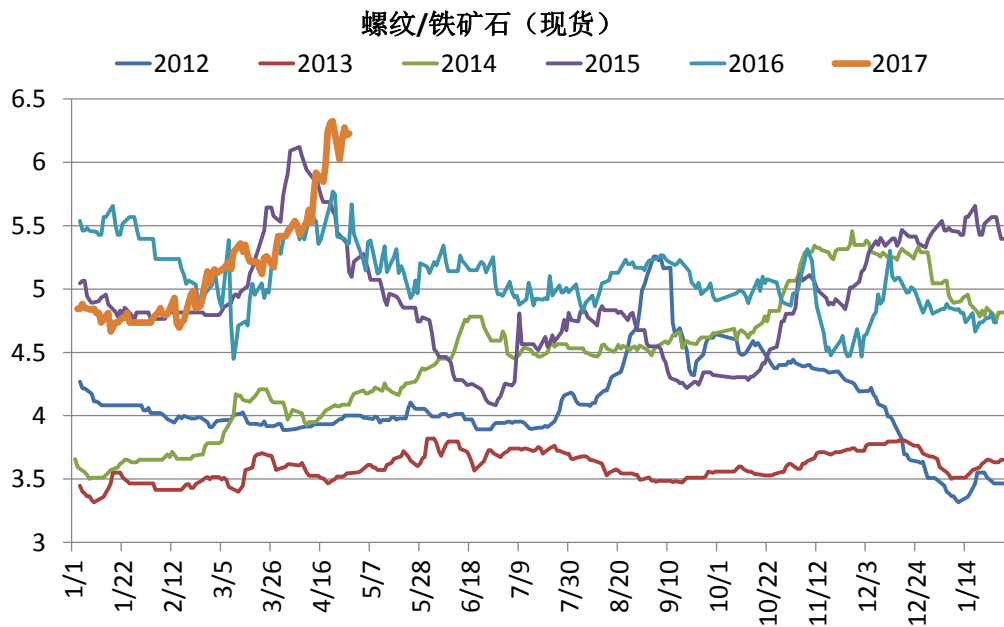
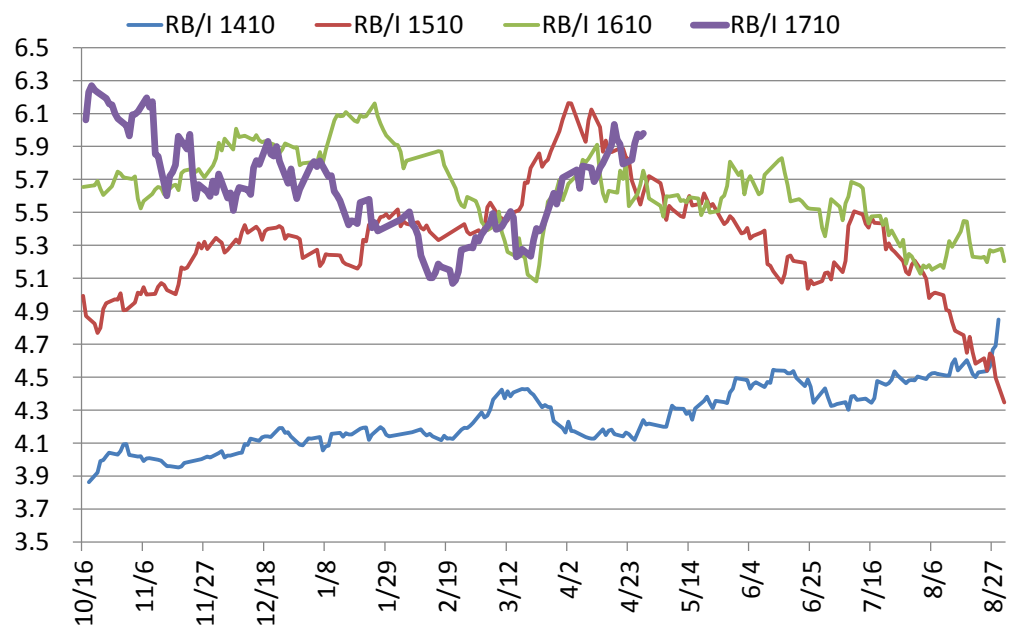
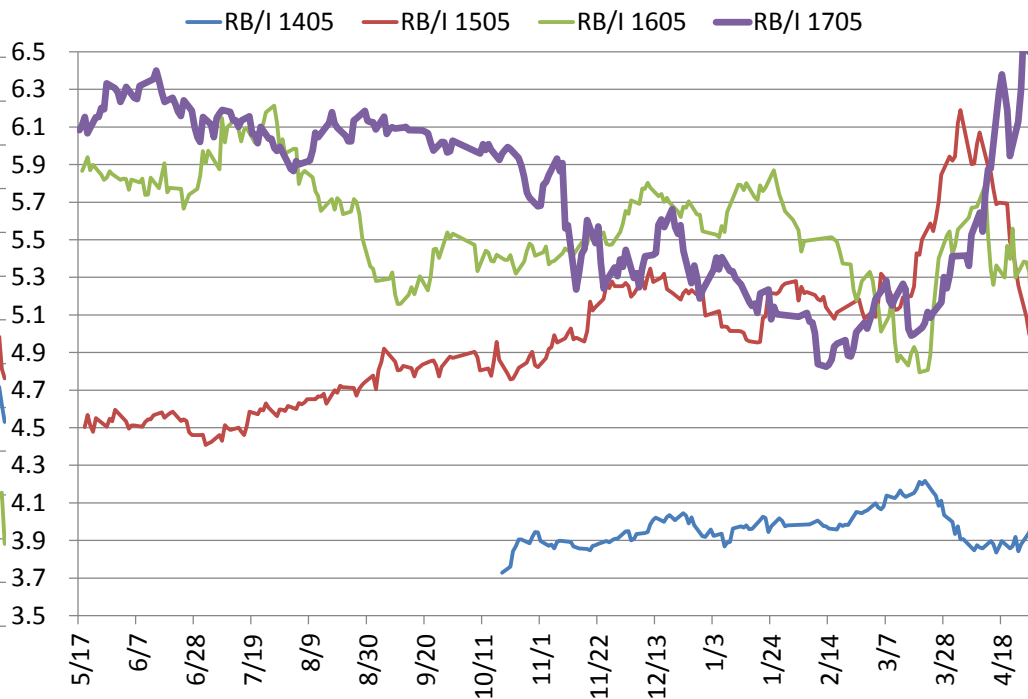
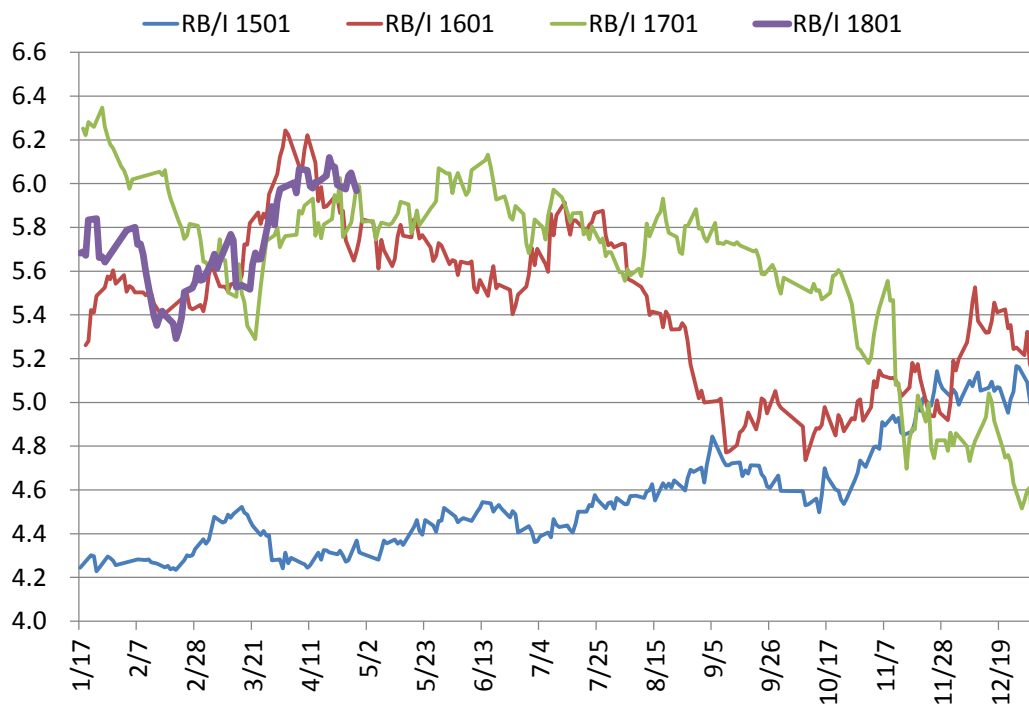


# 跨期套利跟踪：HC-RB





# 跨期套利跟踪：RB/I





# 跨期套利跟踪: J/JM

