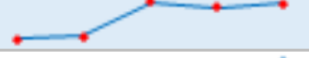
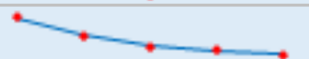
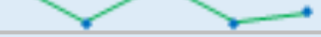


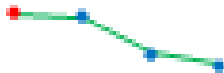
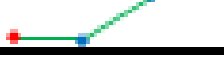
跨期数据跟踪

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 7月20日	10日前 8月3日	5日前 8月10日	昨日 8月16日	今日 8月17日	近一个月走势图
跨期	MA9-MA1	-64	-79	-145	-143	-131	
	MA1-MA5	197	199	227	222	225	
	TA9-TA1	134	418	358	608	866	
	TA1-TA5	56	166	268	314	290	
	L9-L1	115	50	-40	-75	-15	
	L1-L5	65	70	50	90	75	
	PP0-PP1	32	119	-30	-46	-37	
	PP1-PP5	122	161	168	181	145	
	V9-V1	145	90	-50	-50	-10	
	V1-V5	122	161	168	181	145	
	BU9-BU1	86	122	150	150	164	
	BU1-BU5	-76	-100	-118	-100	-110	
	RU9-RU1	-1720	-1785	-2020	-1875	-1795	
	RU1-RU5	-280	-335	-370	-380	-395	

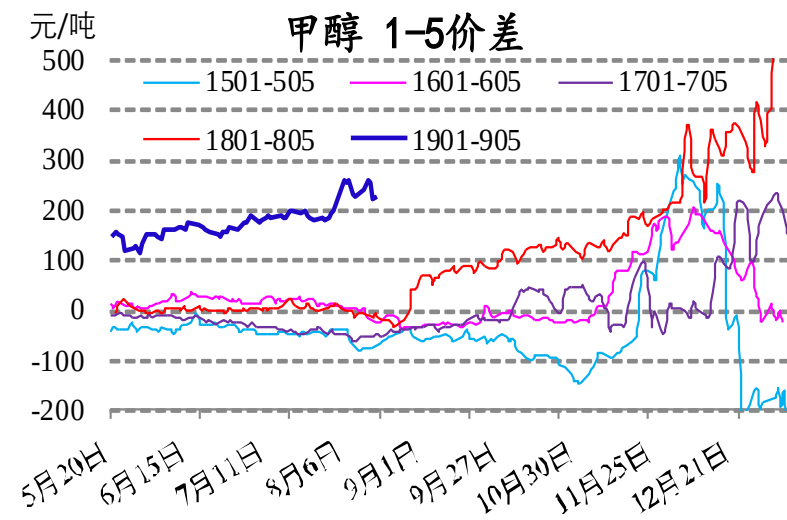
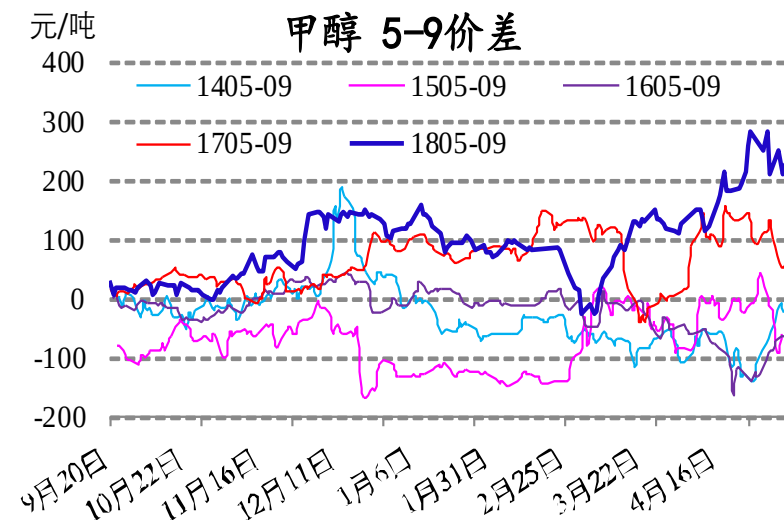
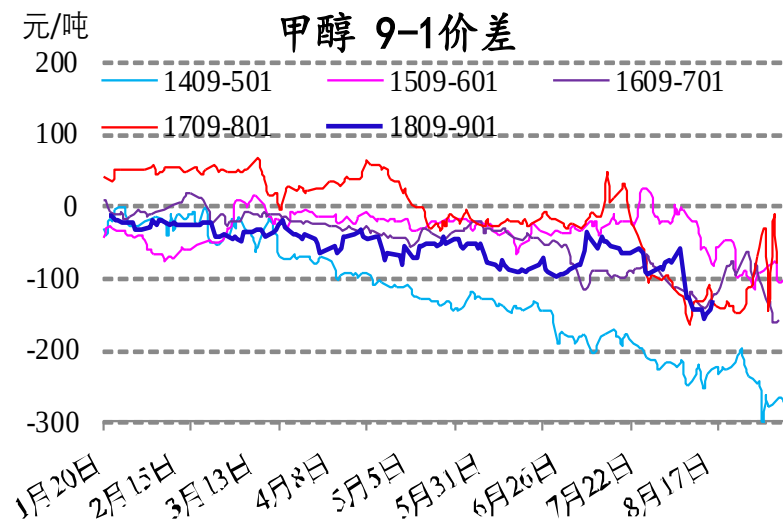
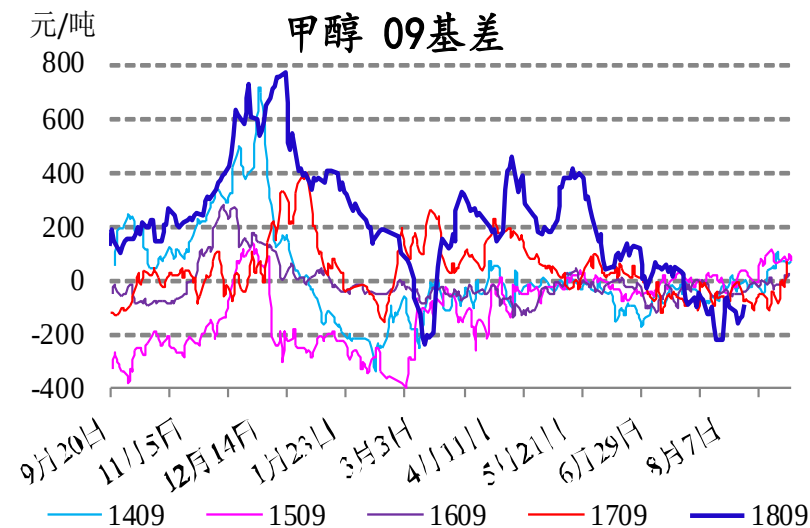
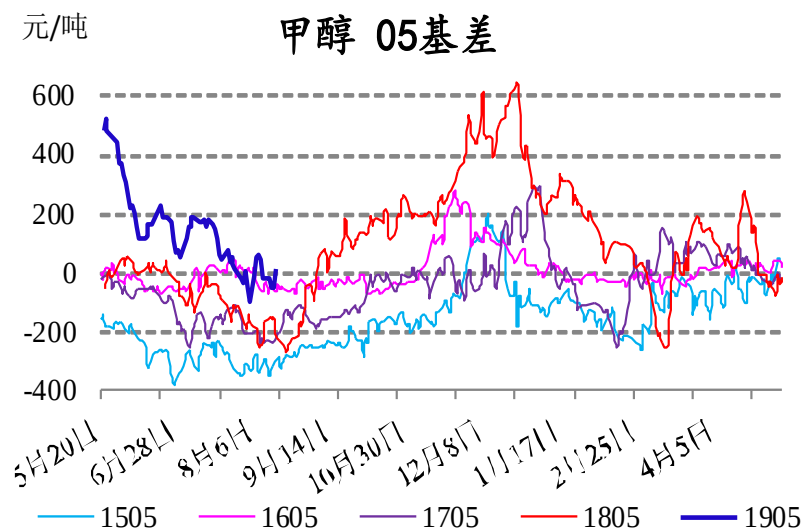
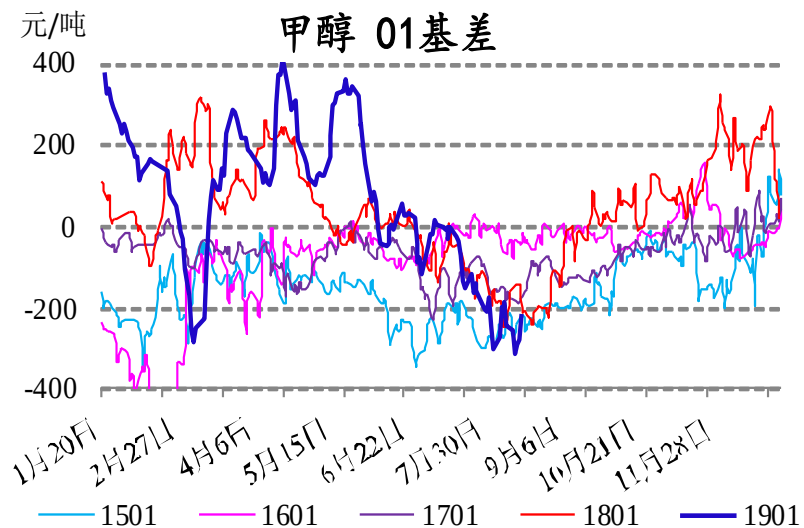
跨品种据跟踪

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 7月20日	10日前 8月3日	5日前 8月10日	昨日 8月16日	今日 8月17日	近一个月走势图
跨品种	PP-3MA现货	60	130	265	230	170	
	PP-3MA 1月	378	181	350	130	154	
	PP-3MA 5月	847	617	863	615	684	
	PP-3MA 9月	602	537	755	513	510	
	PE-PP 现货	20	-350	-330	-340	-300	
	PE-PP 1月	-93	-231	-395	-356	-317	
	PE-PP 5月	-36	-140	-277	-265	-247	
	PE-PP 9月	-10	-300	-405	-385	-295	
	TA / BU 现货	1.89	2.17	2.28	2.47	2.52	
	TA1月/BU12月	1.80	1.95	2.04	2.25	2.24	
	TA5月/BU6月	1.78	1.88	1.94	2.12	2.11	
	TA9月/BU9月	1.89	2.14	2.22	2.51	2.59	

基差数据跟踪

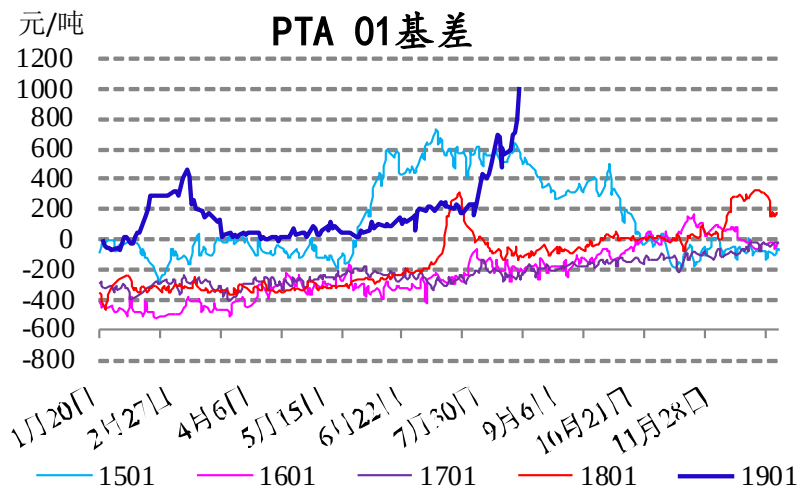
2018年08月17日基差图				
品种	现货价格	主力基差	幅度	价差结构
PTA	8300.00	1000.00	12.2%	
沥青	3300.00	(18.00)	-0.6%	
PE	9650.00	15.00	0.2%	
PP	9950.00	(2.00)	0.0%	
PE煤	9700.00	65.00	0.7%	
PP煤	9880.00	(72.00)	-0.7%	
PVC	7280.00	(5.00)	-0.1%	
甲醇	3260.00	(6.00)	-0.2%	
橡胶	9900	(1825.00)	-18.4%	

套利跟踪：甲醇

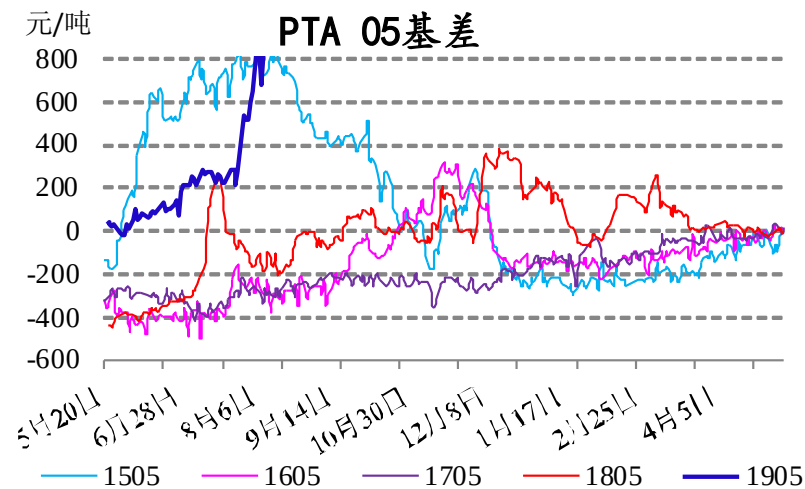


套利跟踪：PTA

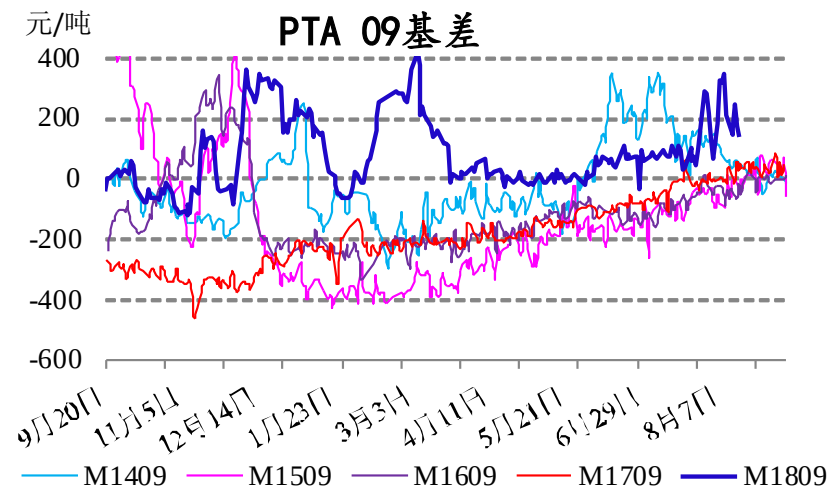
PTA 01基差



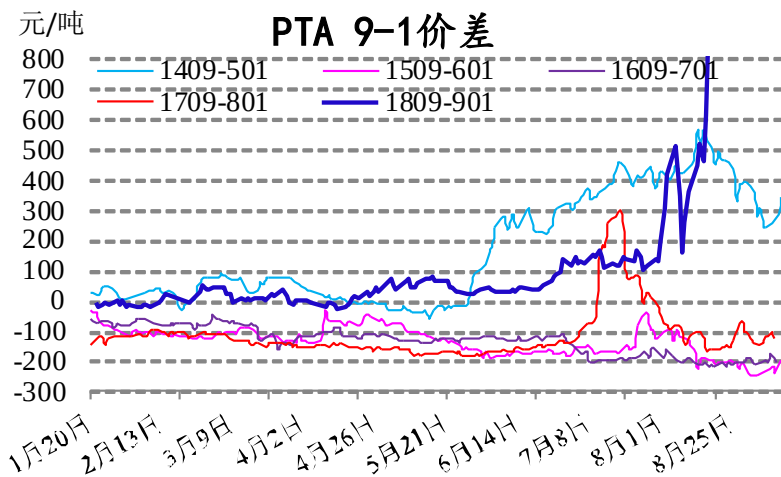
PTA 05基差



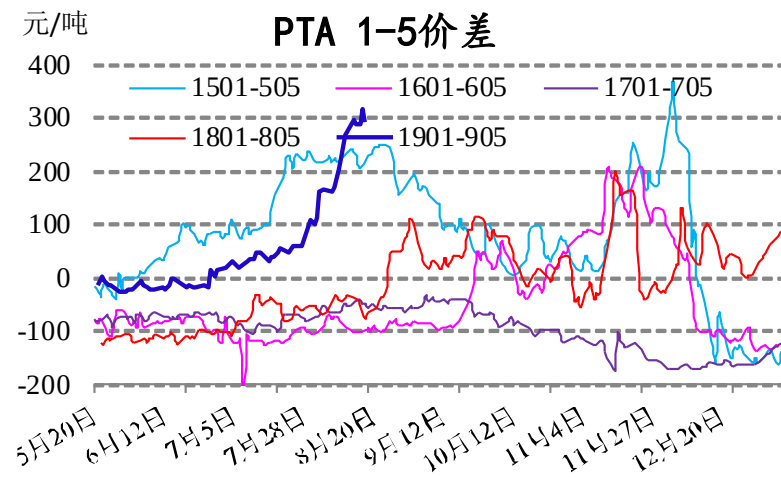
PTA 09基差



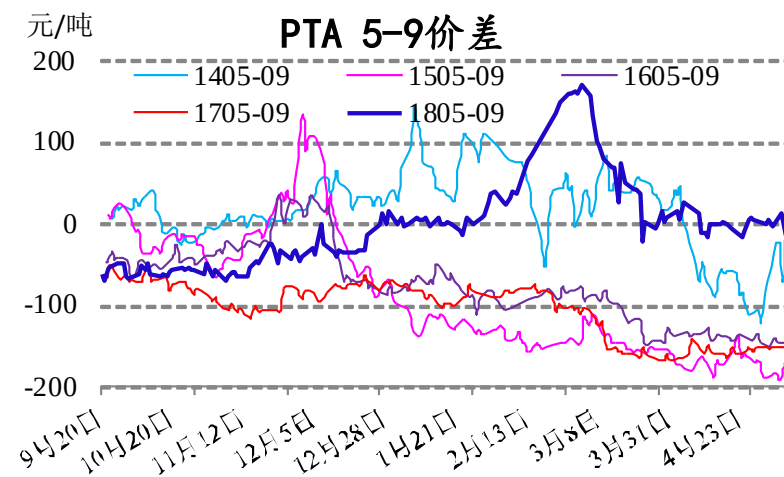
PTA 9-1价差



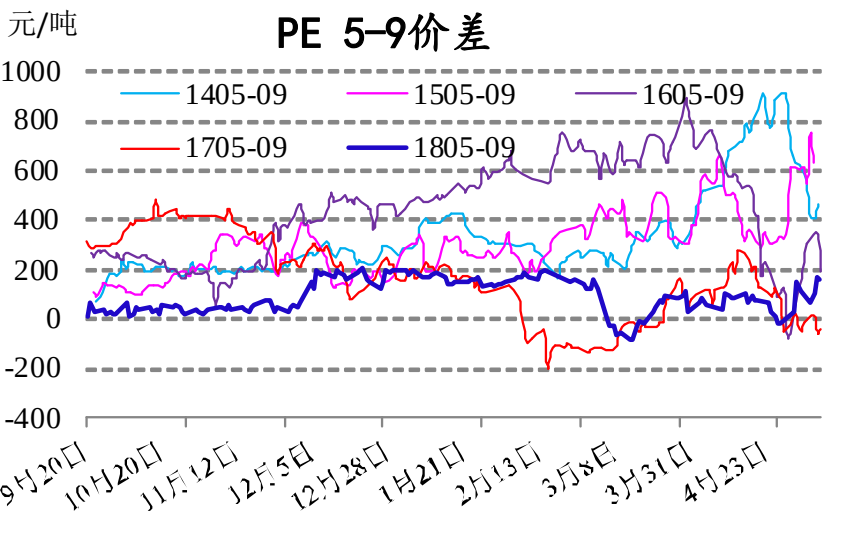
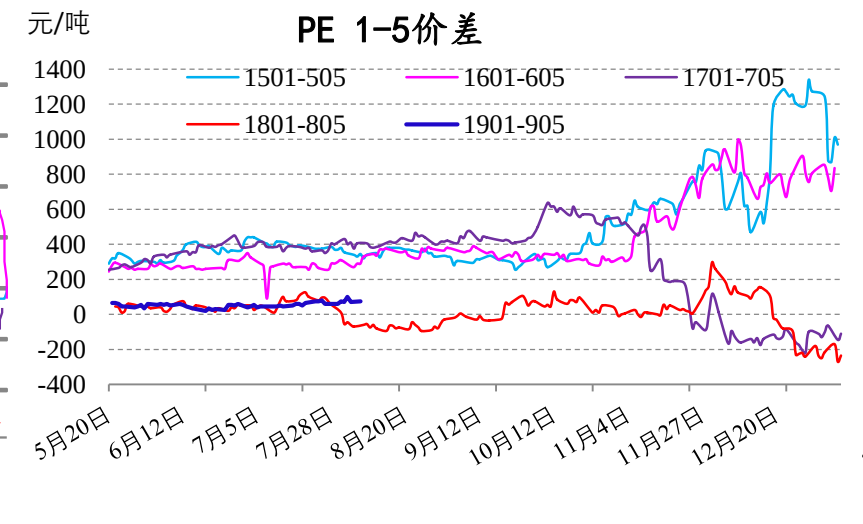
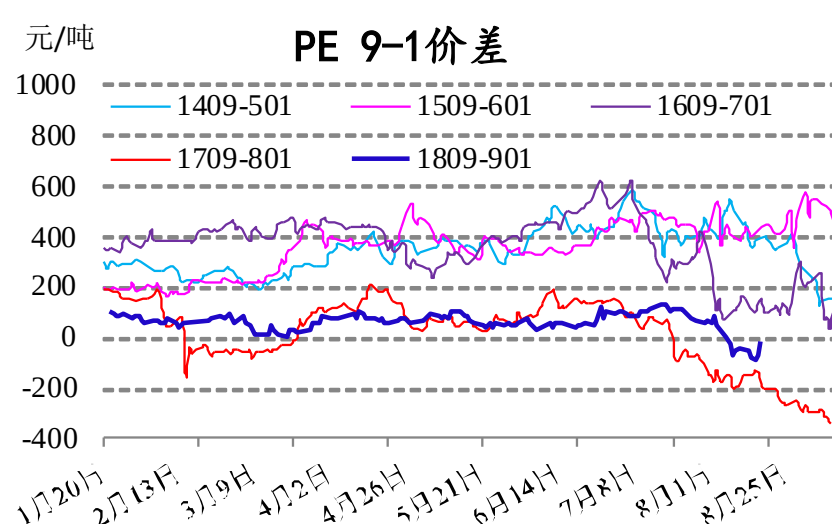
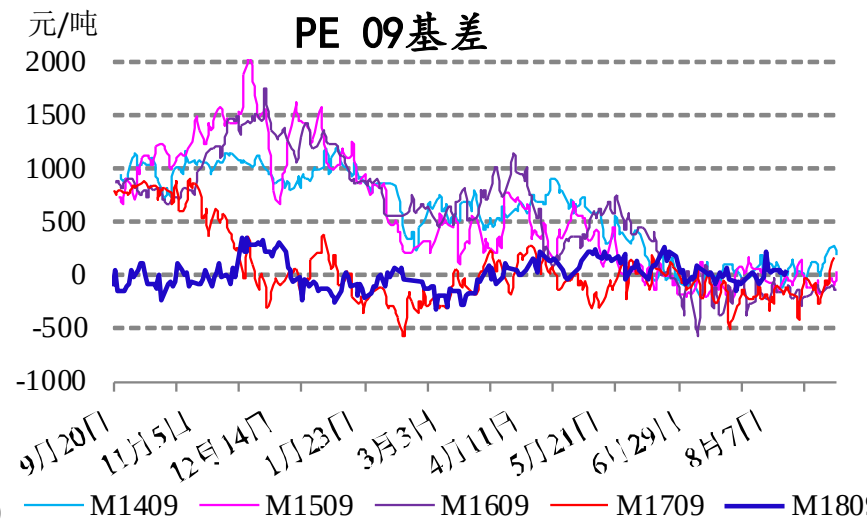
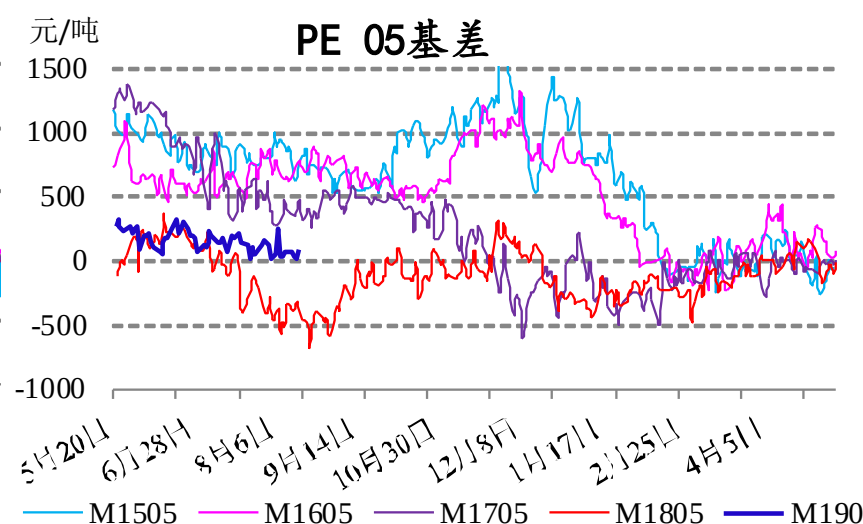
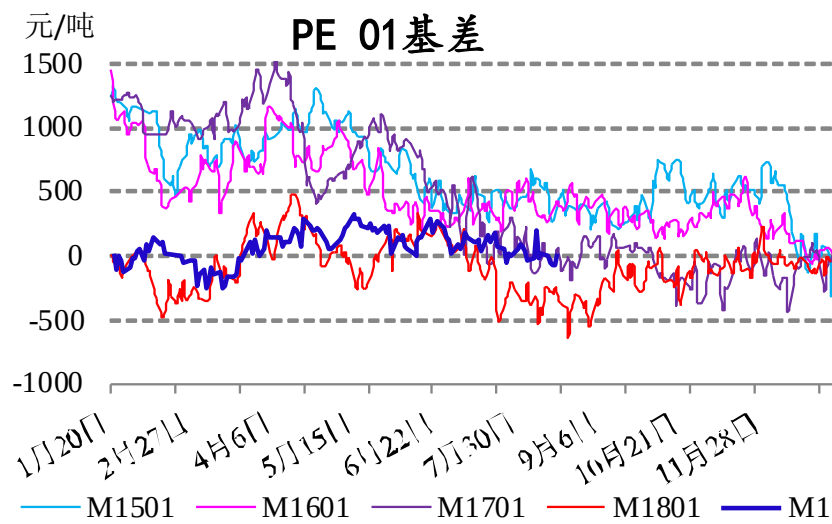
PTA 1-5价差



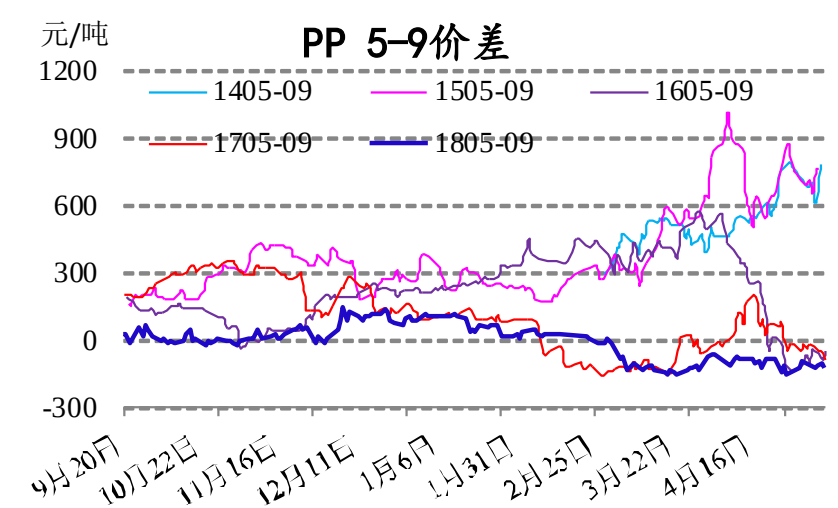
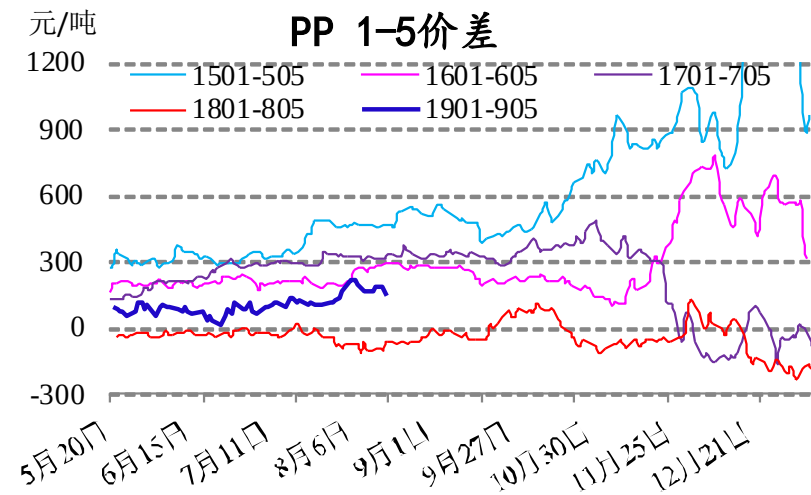
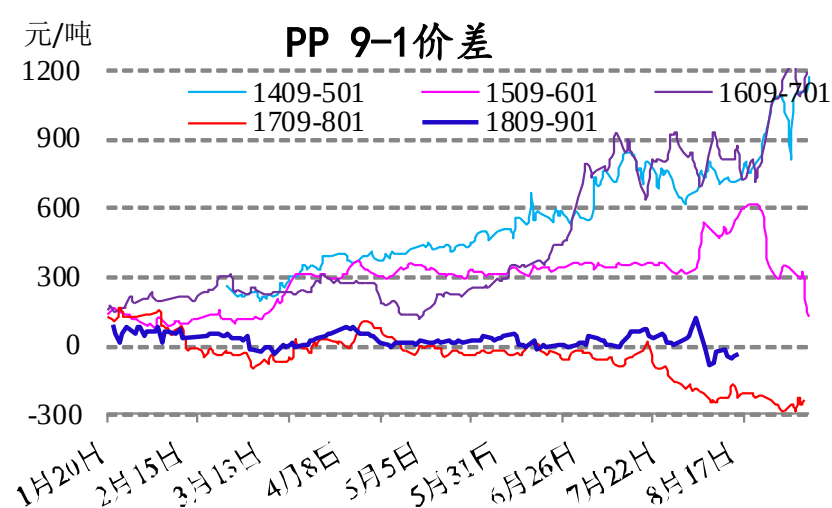
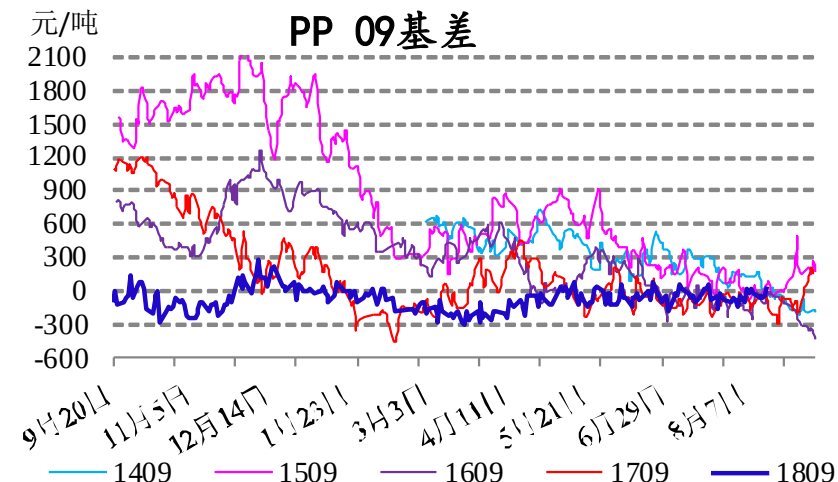
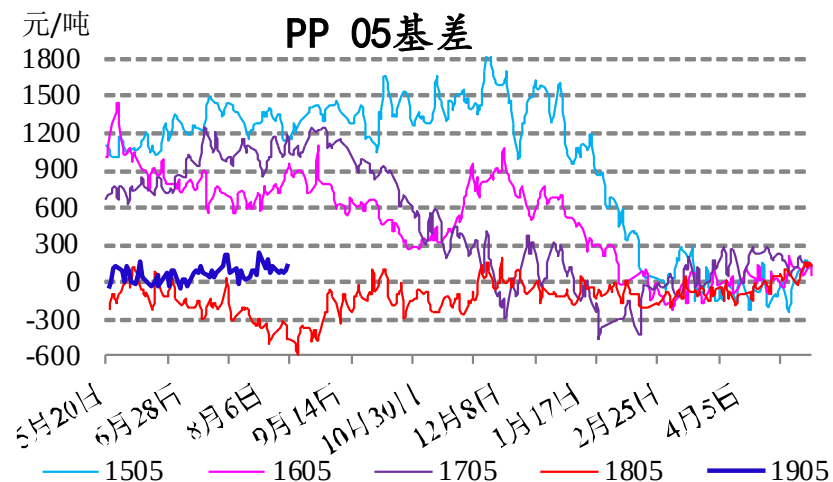
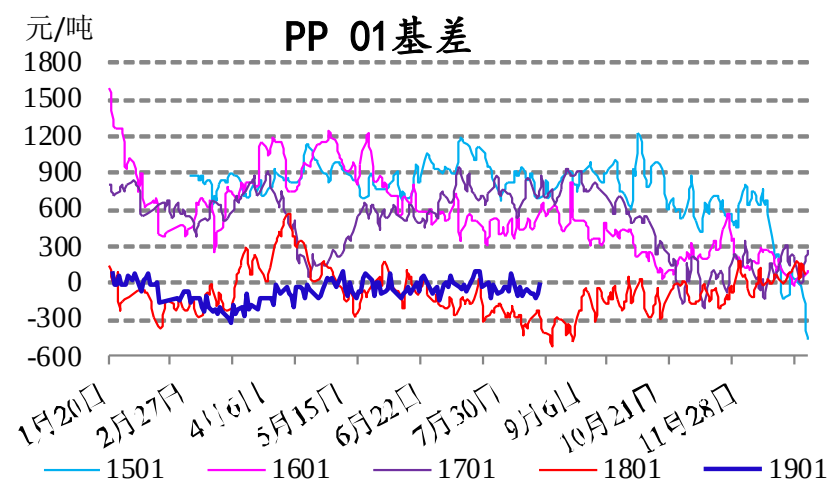
PTA 5-9价差



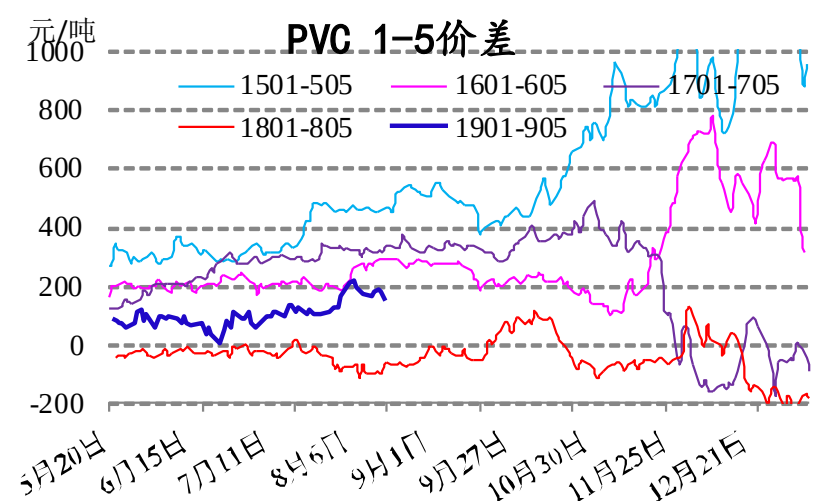
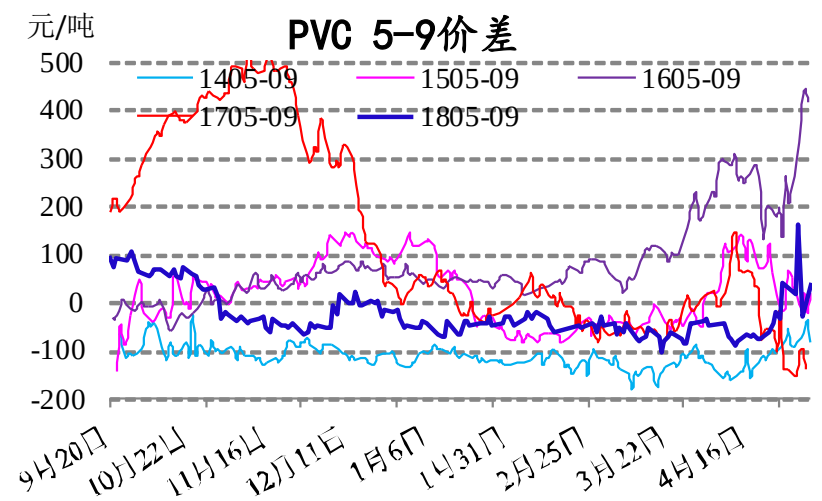
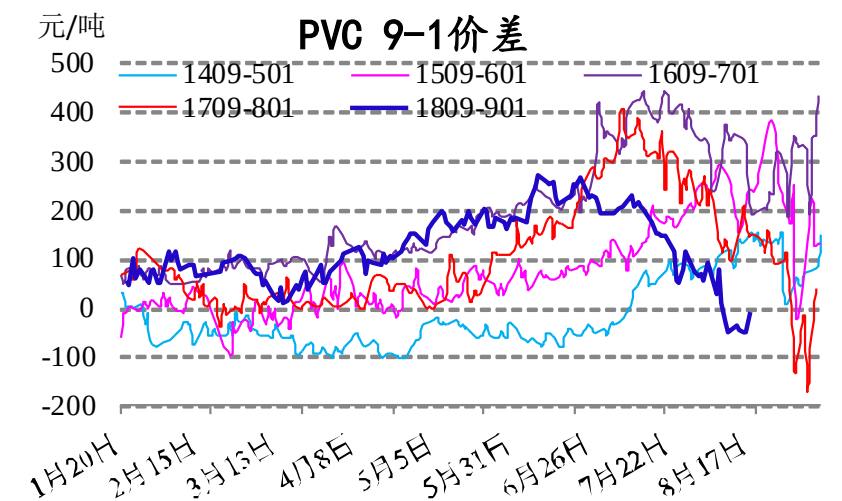
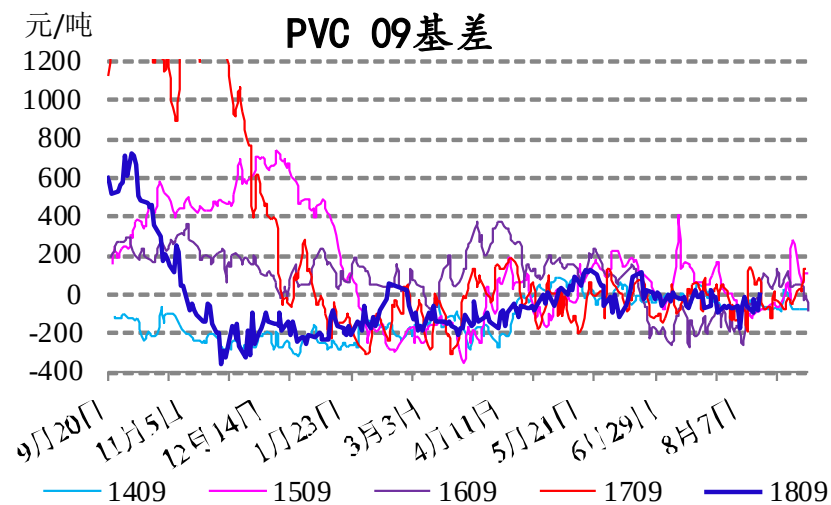
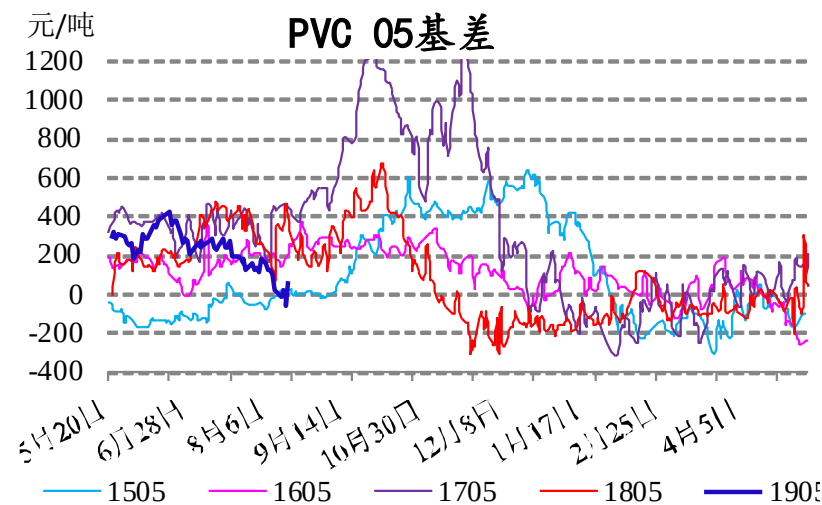
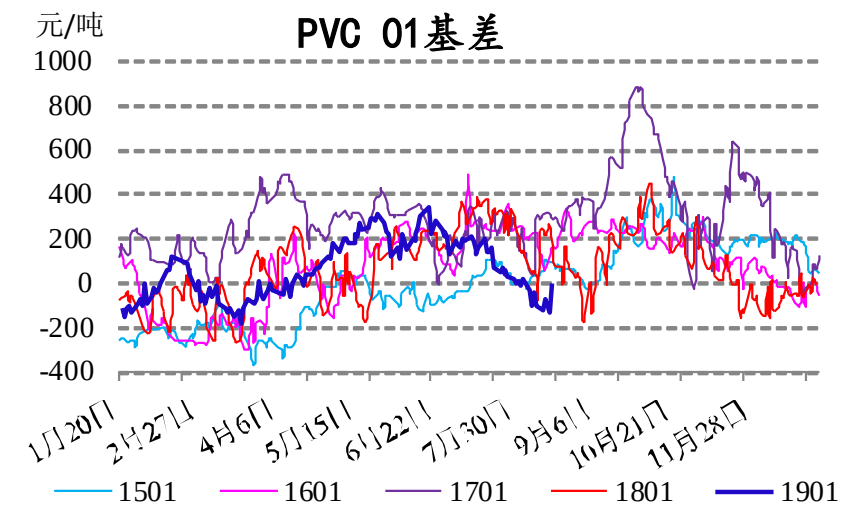
套利跟踪：PE



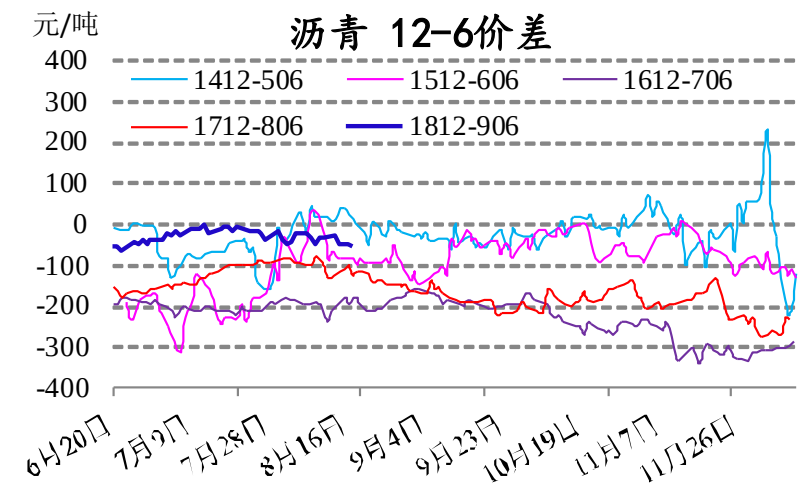
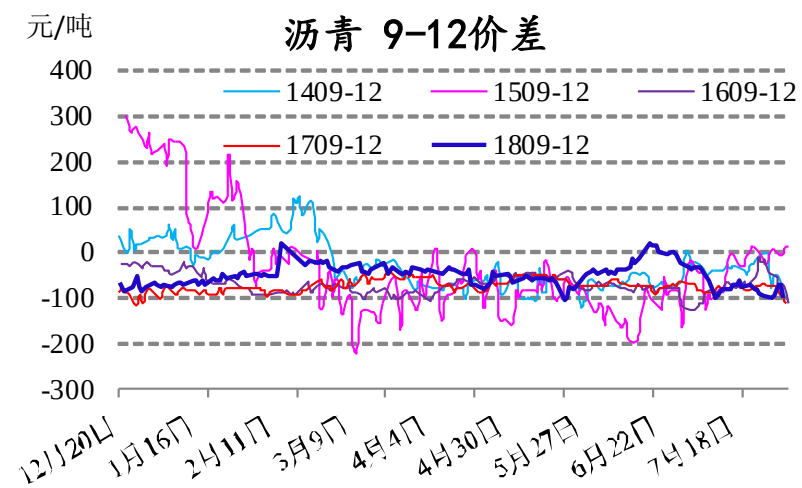
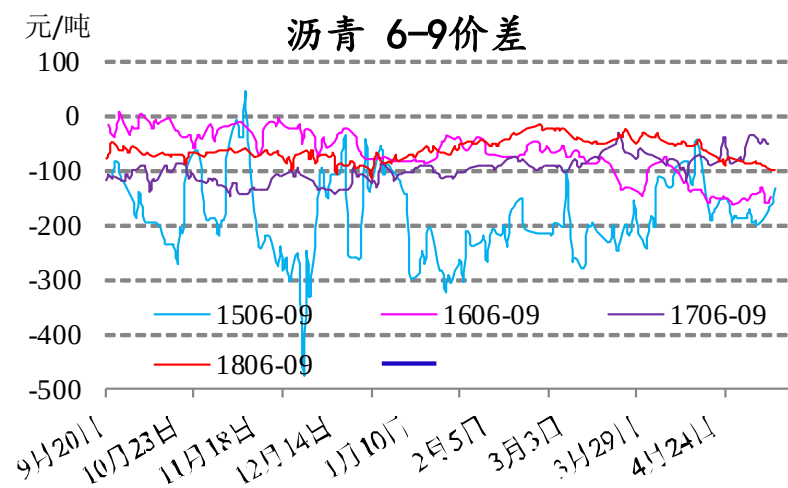
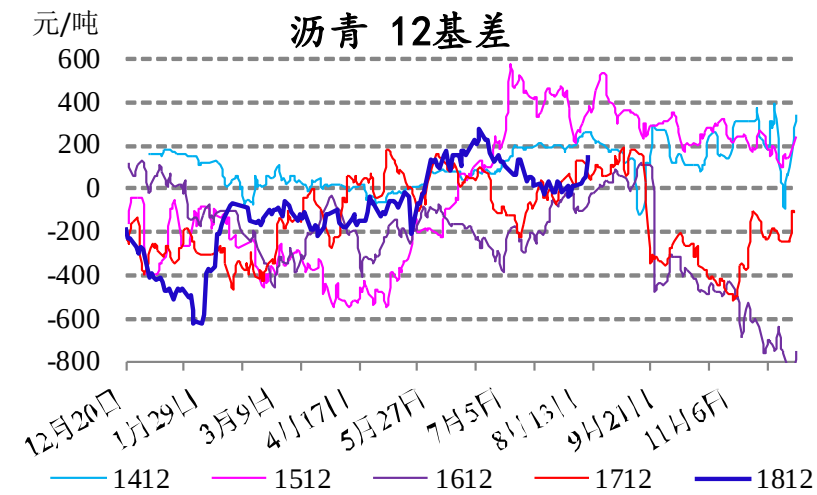
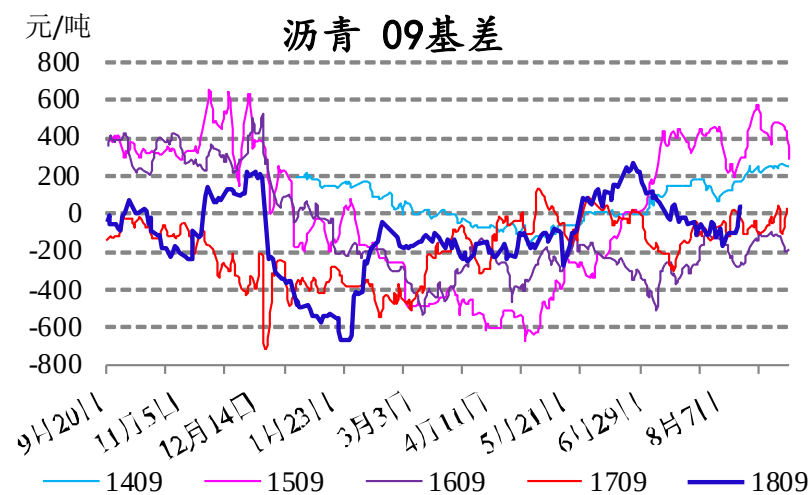
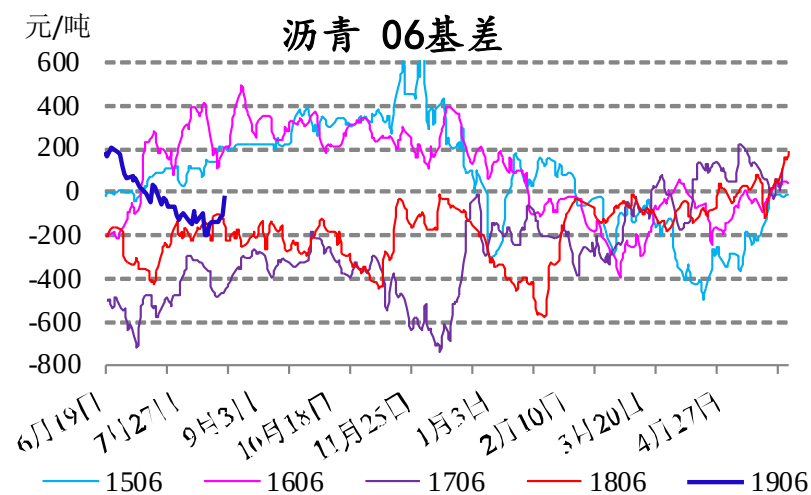
套利跟踪：PP



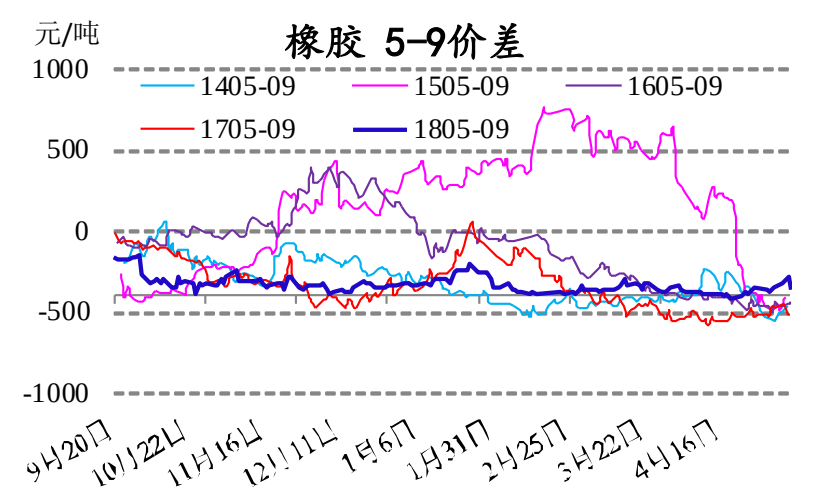
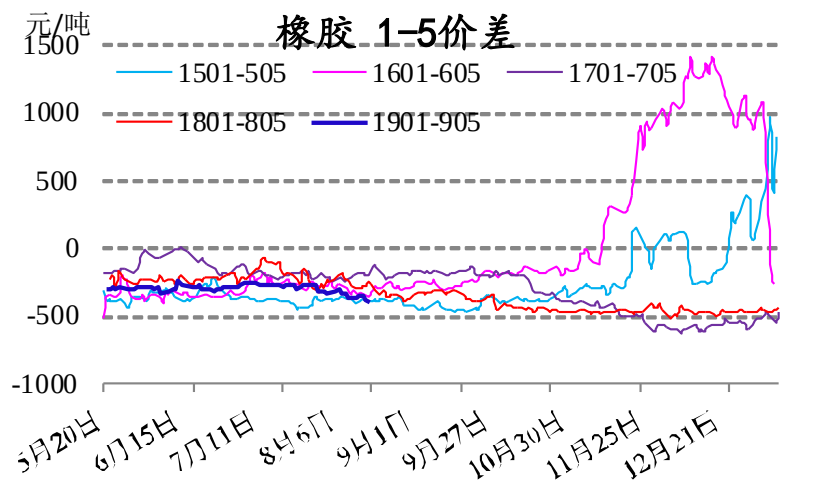
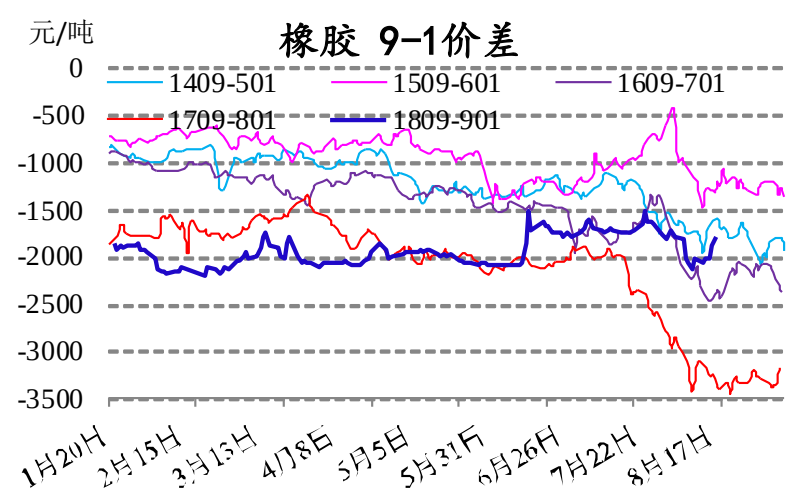
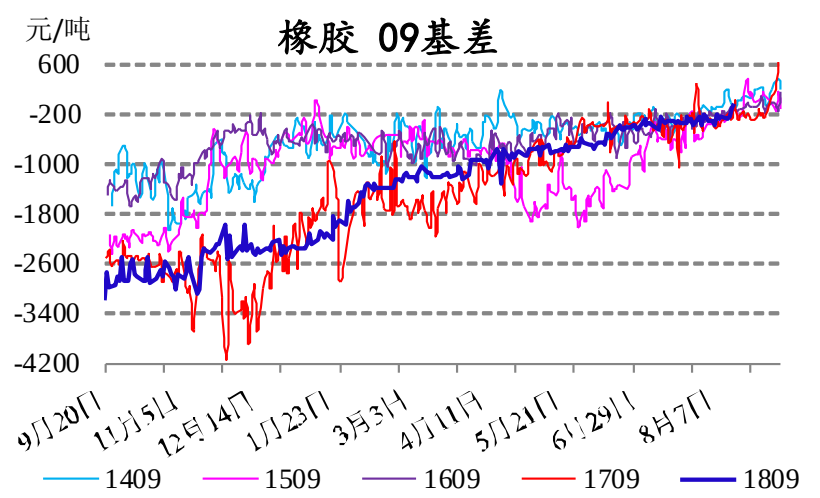
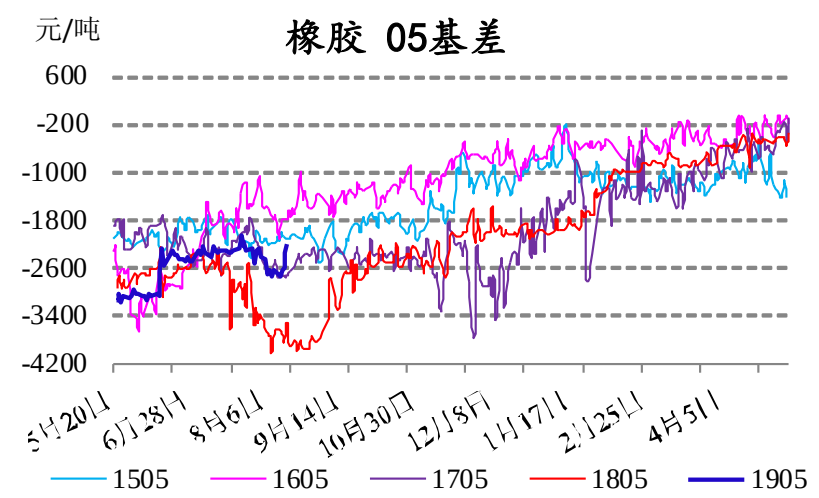
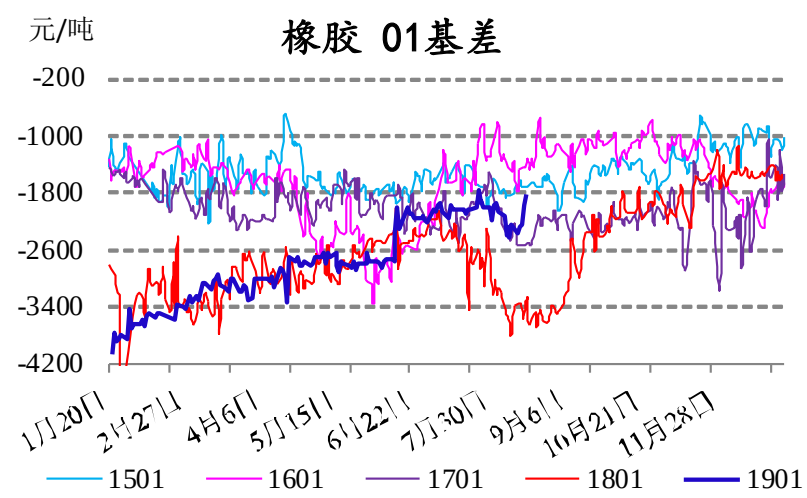
套利跟踪：PVC



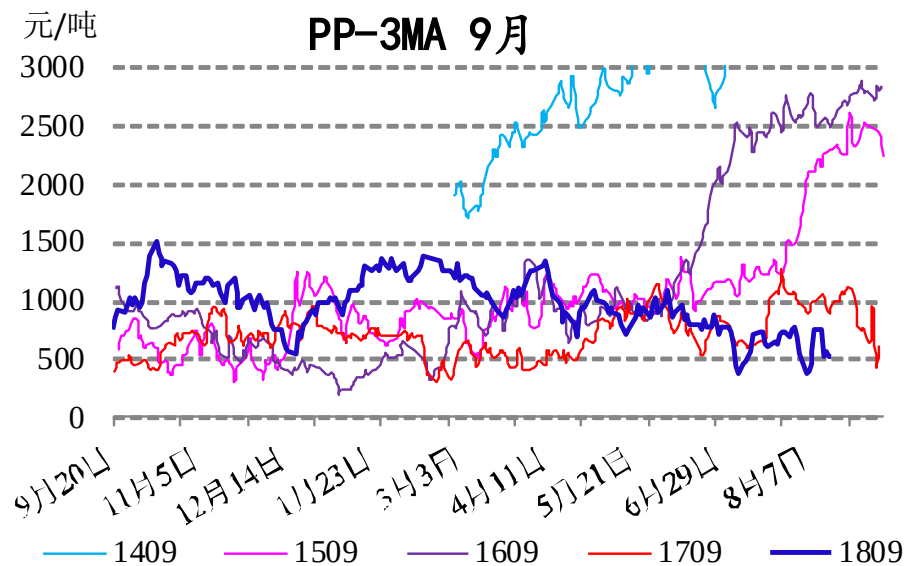
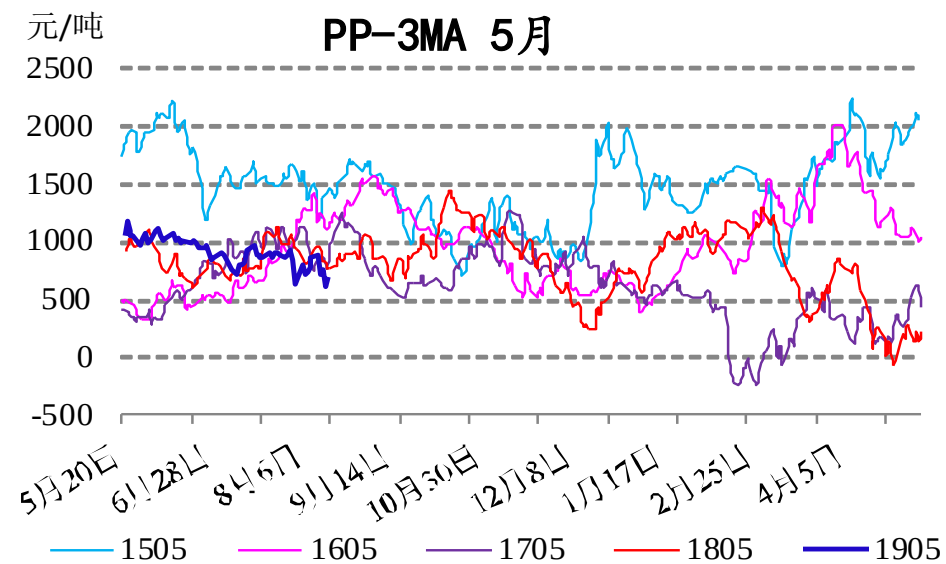
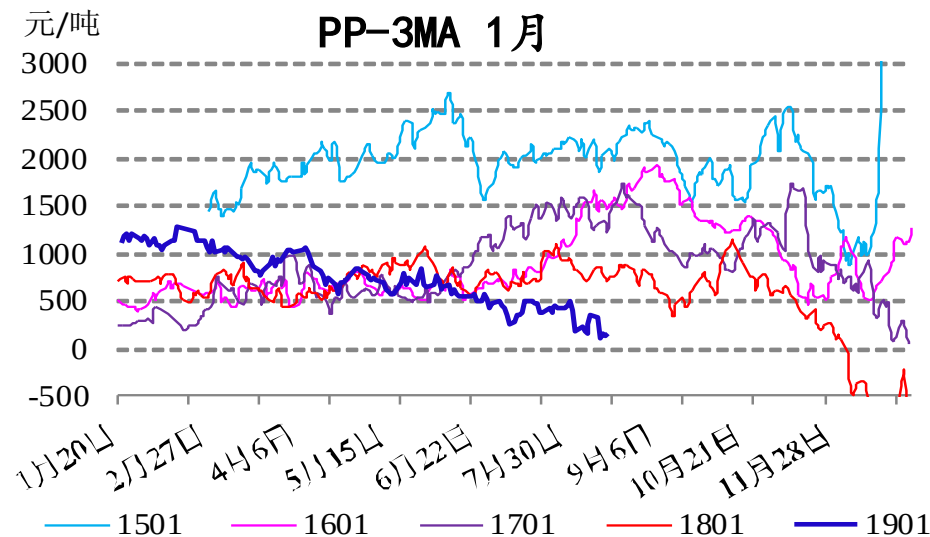
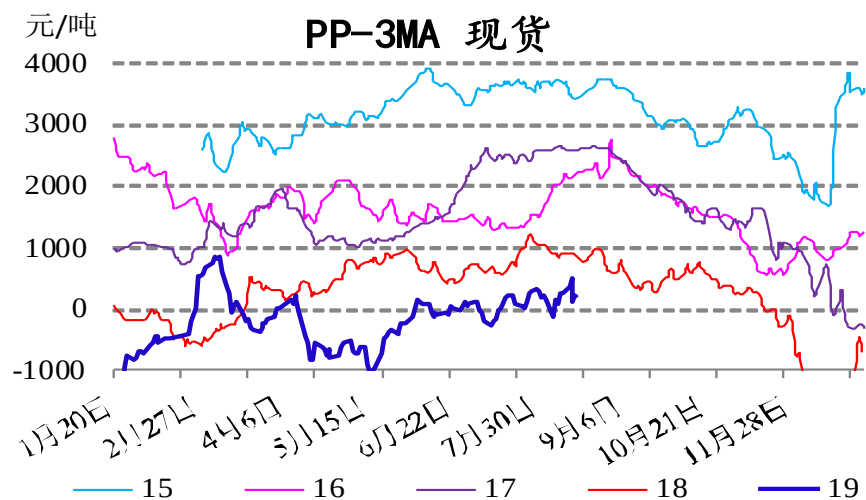
套利跟踪：沥青



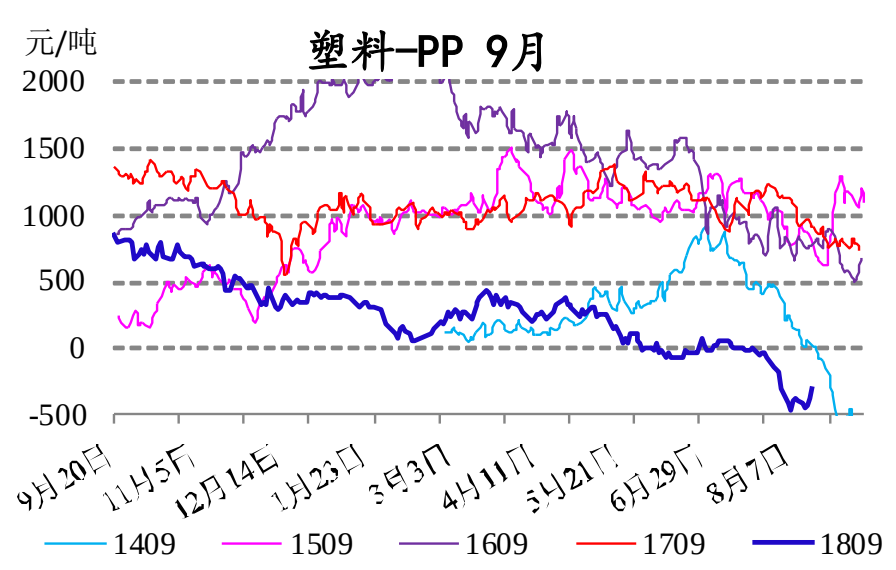
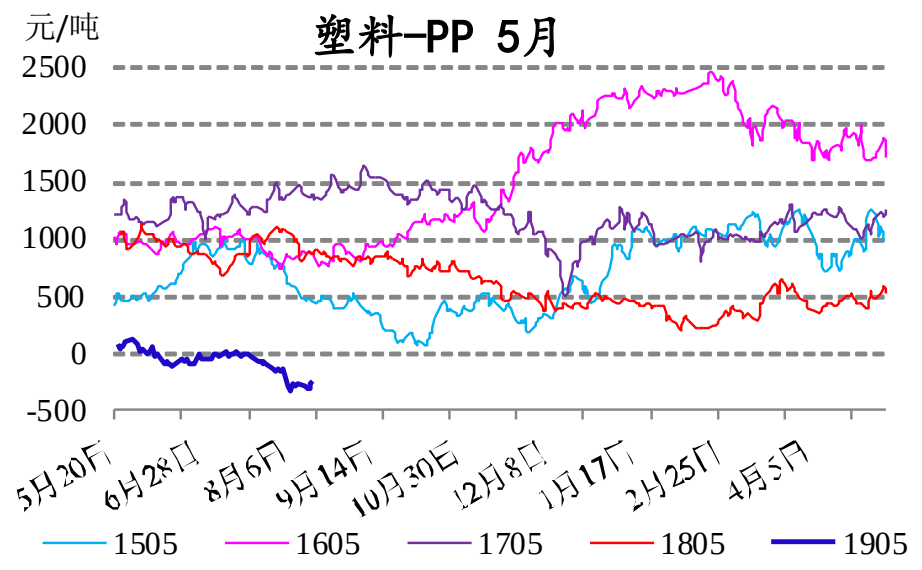
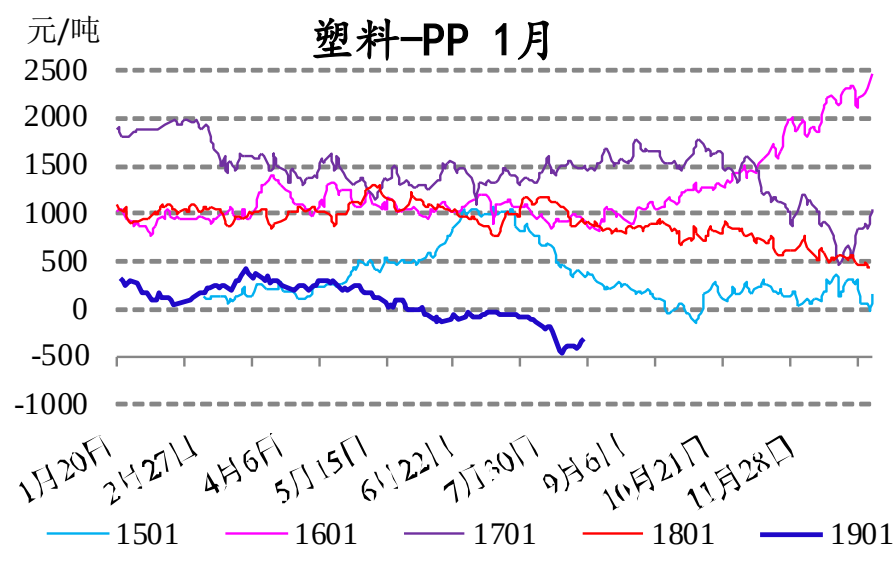
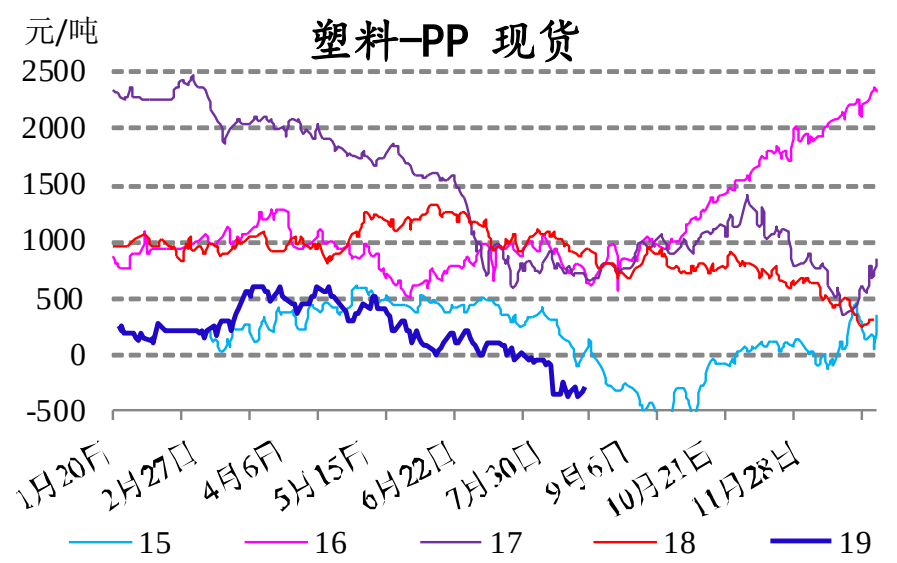
套利跟踪：橡胶



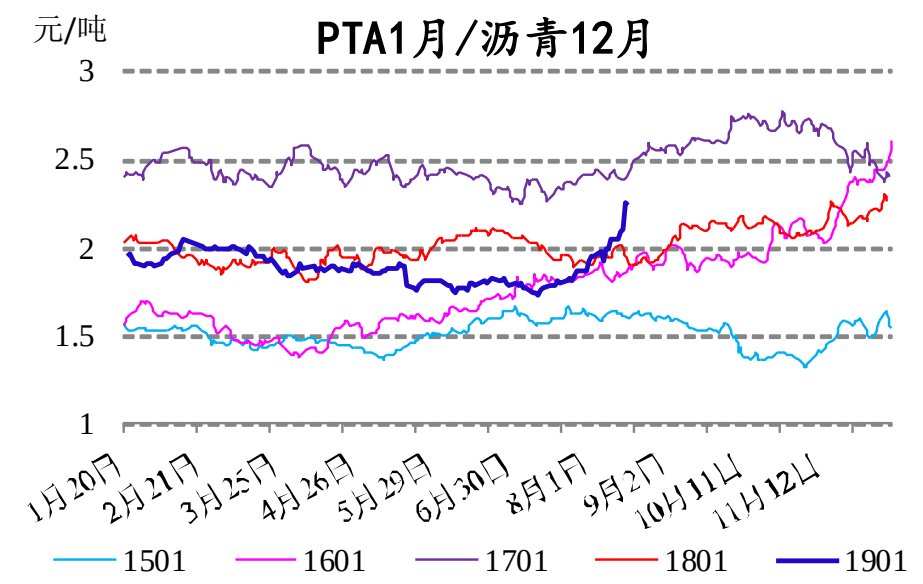
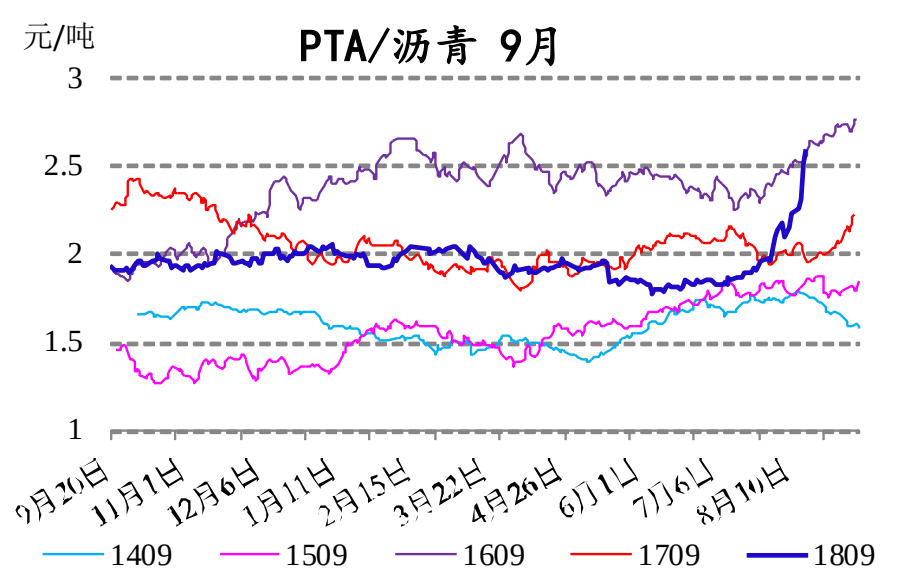
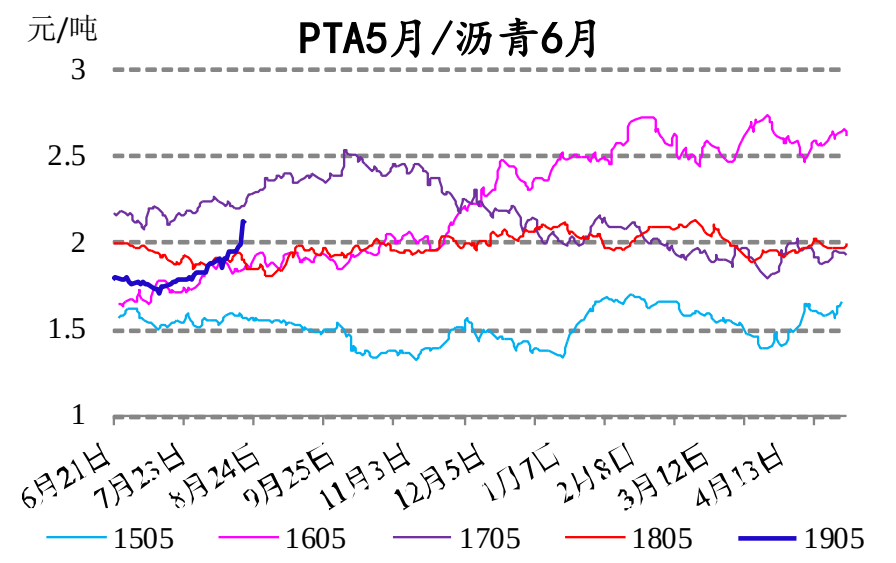
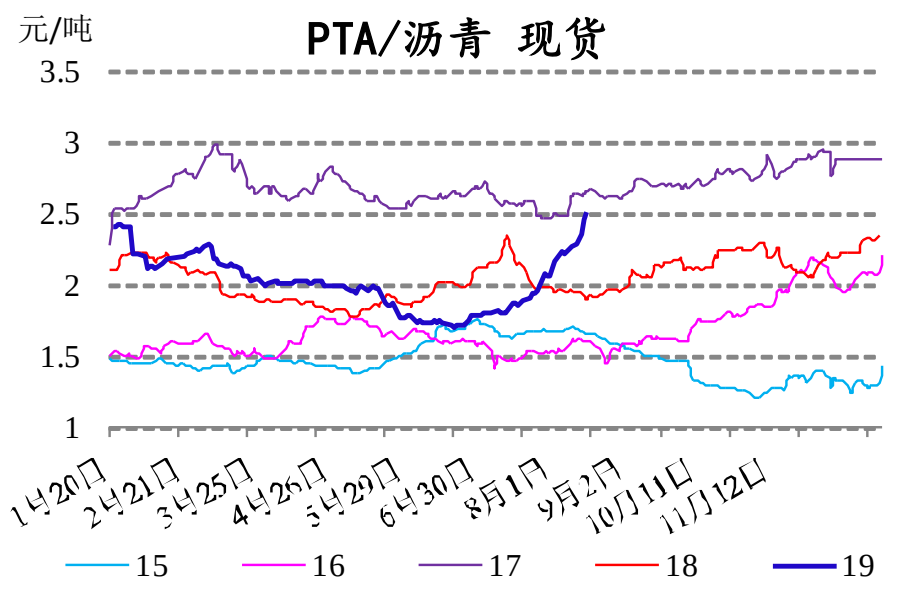
跨品种：PP-3MA



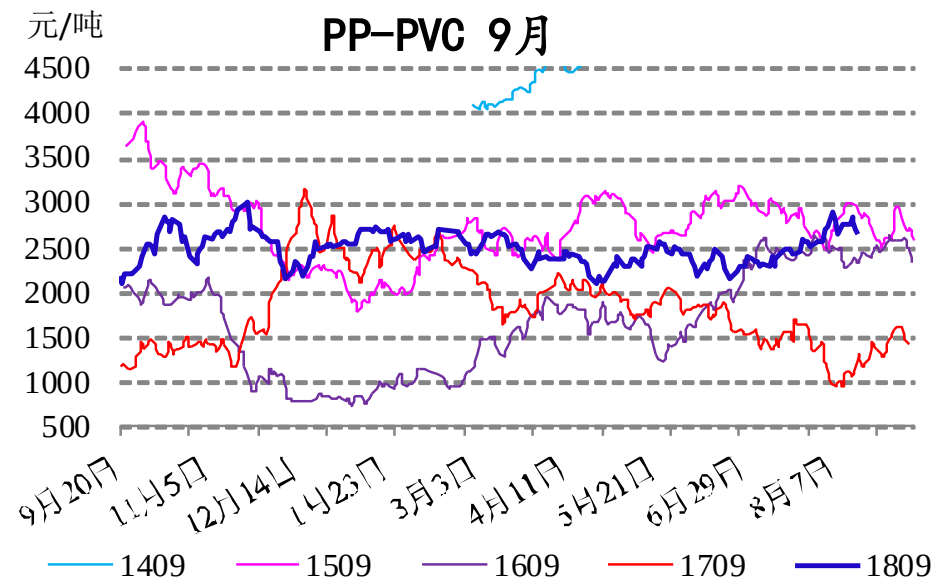
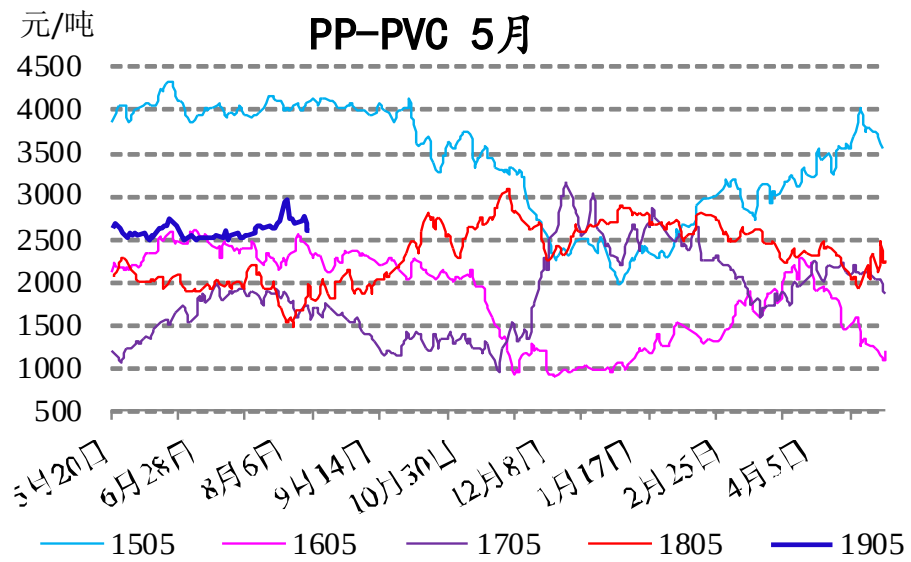
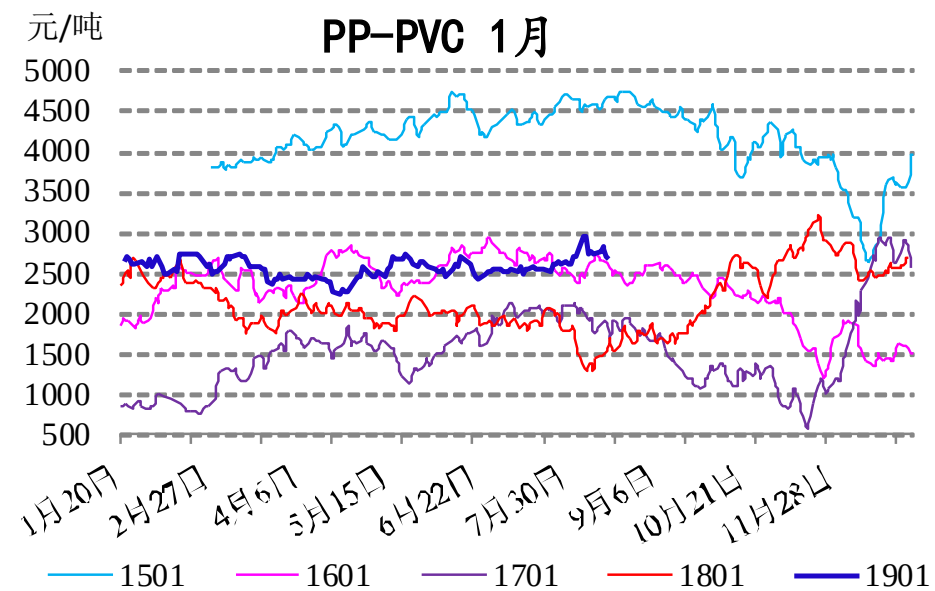
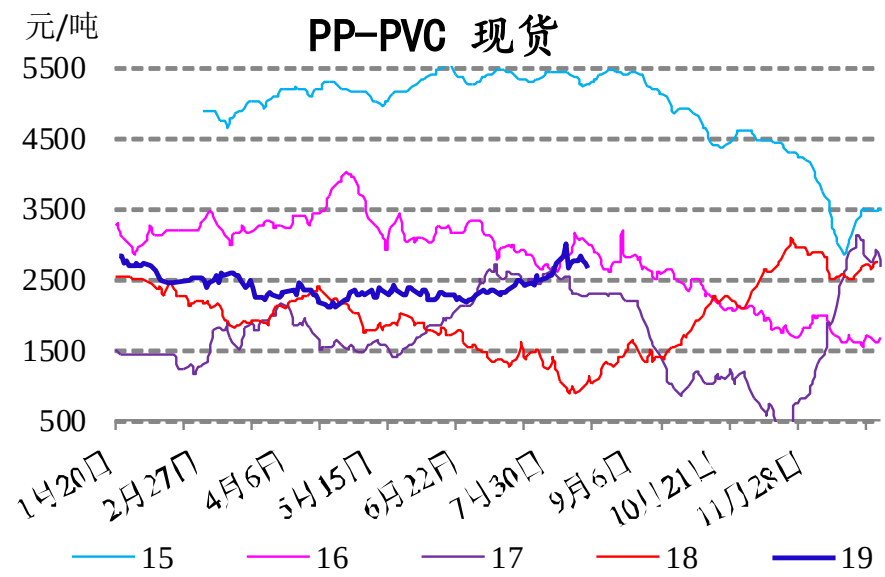
跨品种：塑料-PP



跨品种：PTA/沥青



跨品种：PP-PVC



跨品种：塑料-PVC

