

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

投资咨询号：Z0012867

电话：0571-28132638

联系人：韩冰冰

从业资格号：F3047762

策略组合	20日前	10日前	5日前	昨日	今日	近一个月走势图	
	8月29日	9月12日	9月19日	9月26日	9月27日		
跨期	MA1-MA5	272	285	293	237	243	
	MA5-MA9	-154	-283	93	92	96	
	TA1-TA5	548	402	274	222	256	
	TA5-TA9	-1702	-2098	162	142	138	
	L1-L5	60	125	195	210	270	
	L5-L9	-25	-95	85	85	75	
	PP1-PP5	54	240	428	340	393	
	PP5-PP9	-60	-386	234	178	157	
	V1-V5	85	115	75	35	25	
	V5-V9	-80	-205	45	35	25	
	BU1-BU5	-128	-176	-164	-152	-154	
	BU5-BU9	-44	110	92	52	54	
	RU1-RU5	-375	-320	-300	-315	-315	
	RU5-RU9	2255	2155	-285	-240	-250	

跨品种据跟踪

化工跨品种套利跟踪



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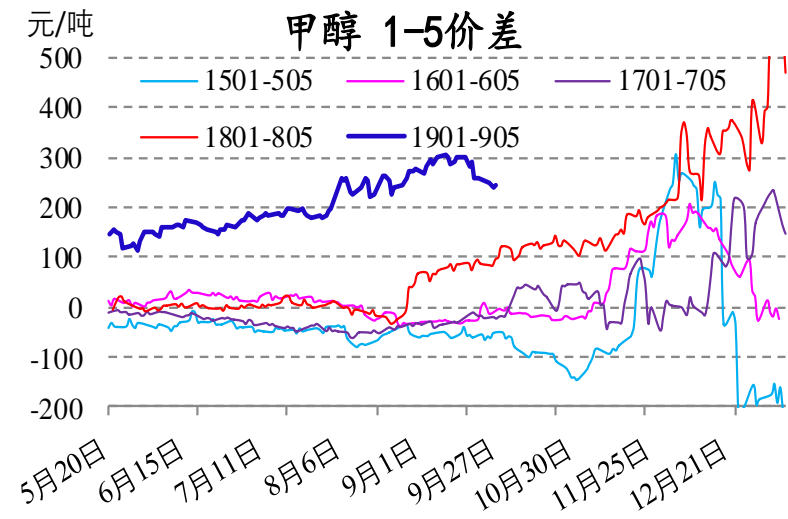
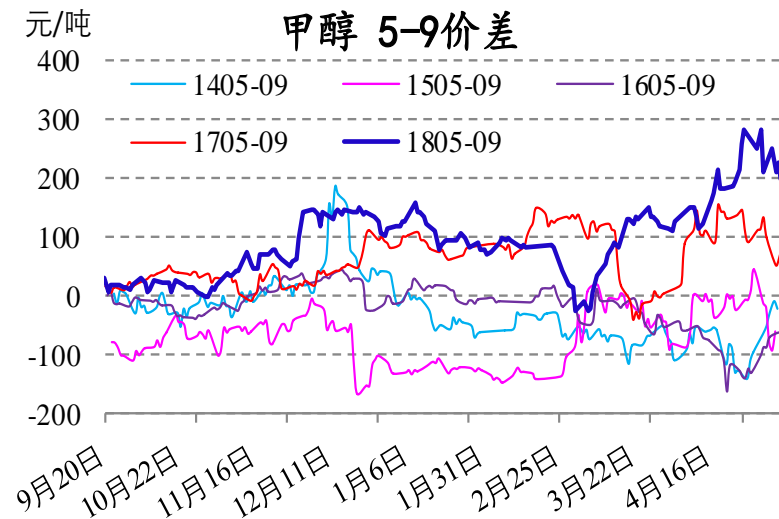
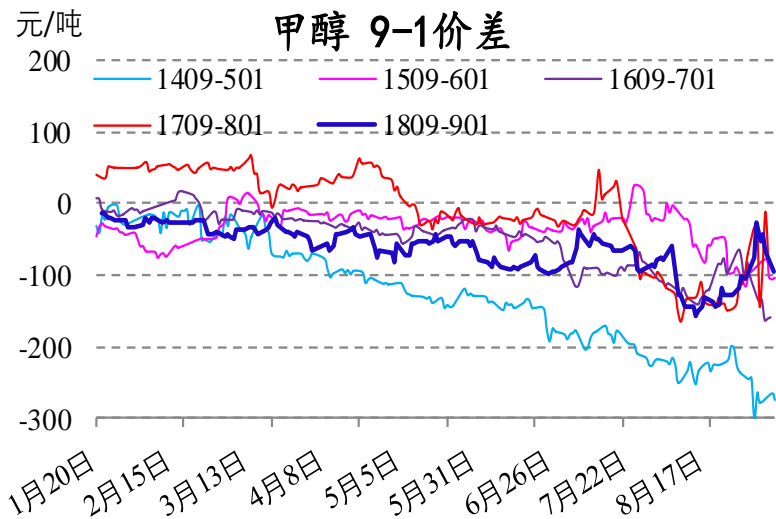
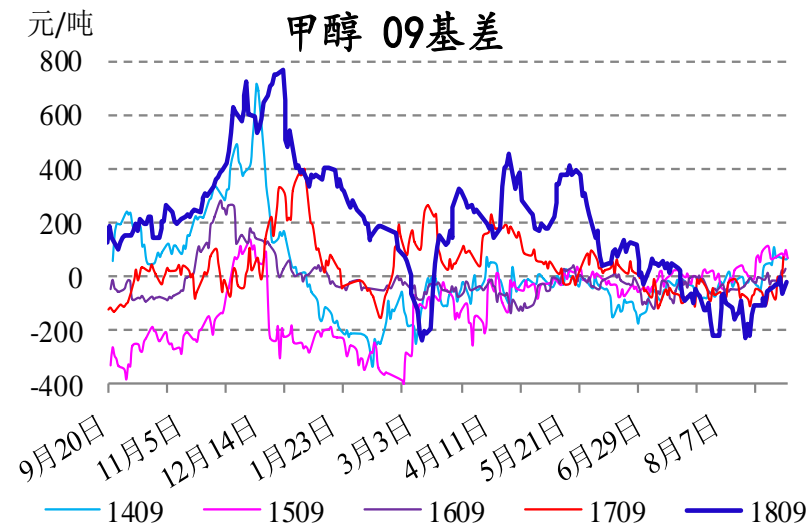
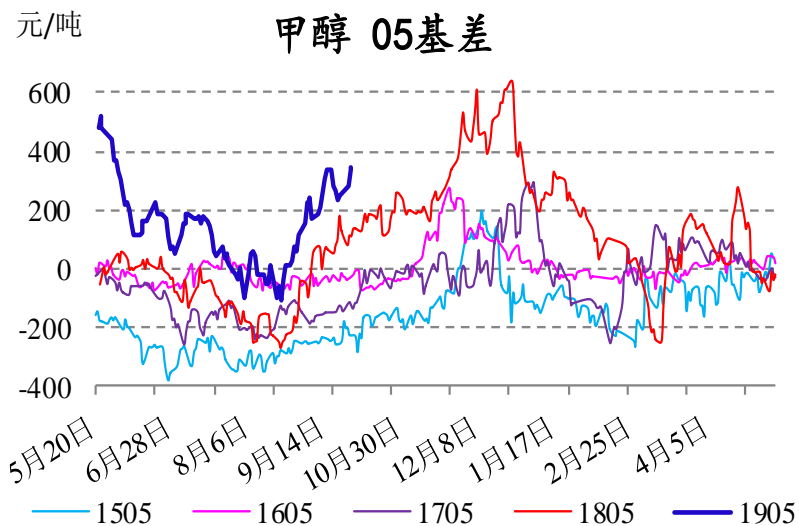
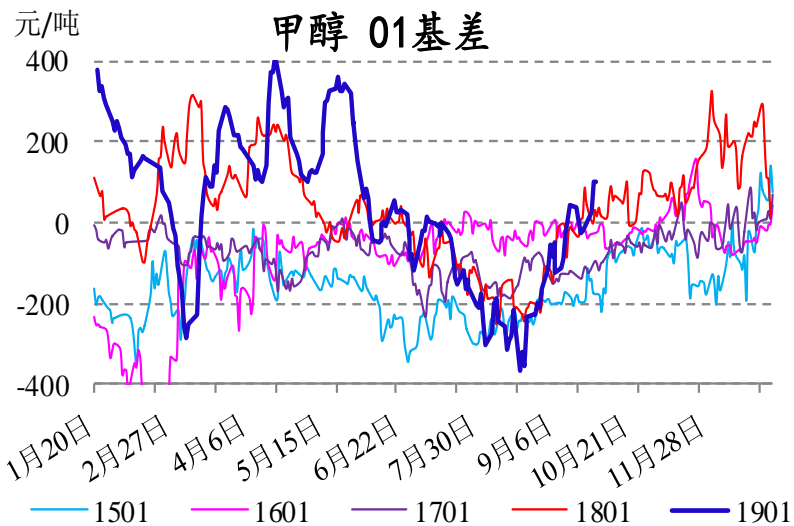
从业资格号：F3047762

策略组合	20日前	10日前	5日前	昨日	今日	近一个月走势图	
	8月29日	9月12日	9月19日	9月26日	9月27日		
跨品种	PP-3MA现货	-220	-120	130	260	370	
	PP-3MA 1月	-58	-64	63	166	223	
	PP-3MA 5月	704	551	514	537	559	
	PP-3MA 9月	302	88	559	635	690	
	PE-PP 现货	-300	-450	-750	-770	-850	
	PE-PP 1月	-281	-437	-544	-471	-500	
	PE-PP 5月	-287	-322	-311	-341	-377	
	PE-PP 9月	-322	-613	-162	-248	-295	
	TA / BU 现货	2.76	2.59	2.11	2.07	2.07	
	TA1月/BU12月	2.34	2.05	1.96	1.94	1.93	
	TA5月/BU6月	2.15	2.00	1.93	1.90	1.89	
	TA9月/BU9月	2.79	2.64	1.93	1.92	1.90	

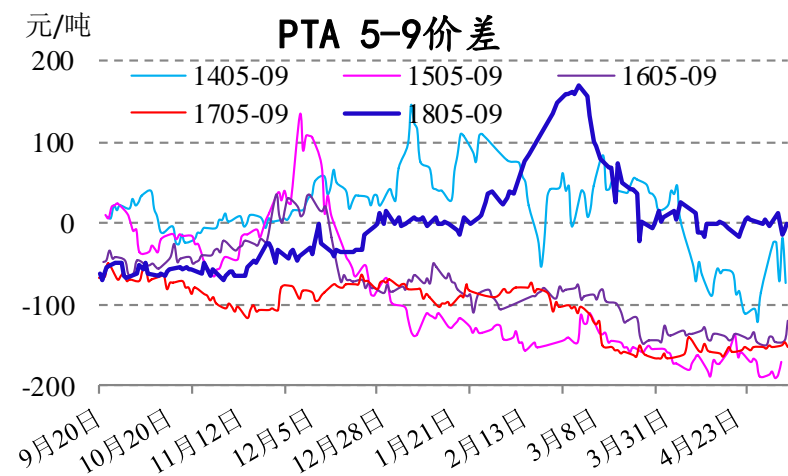
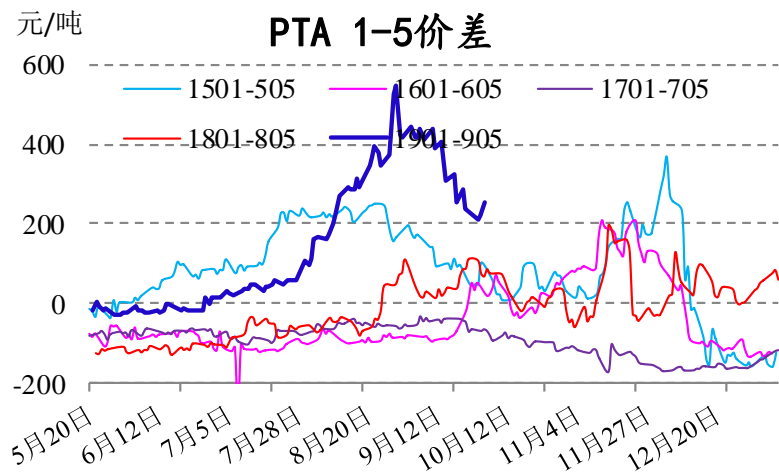
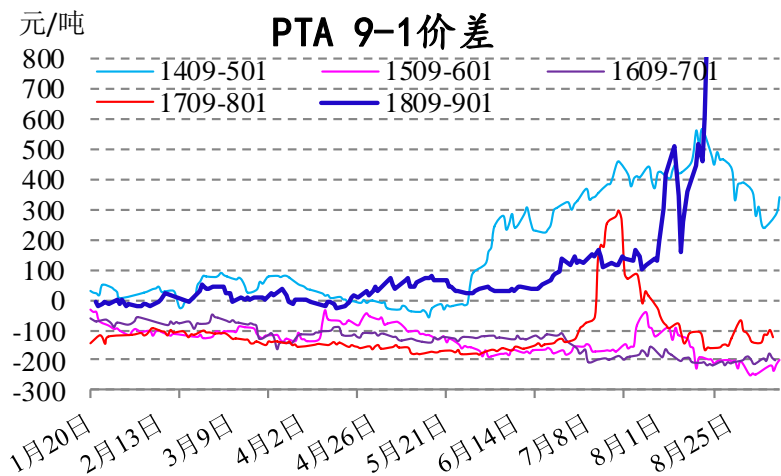
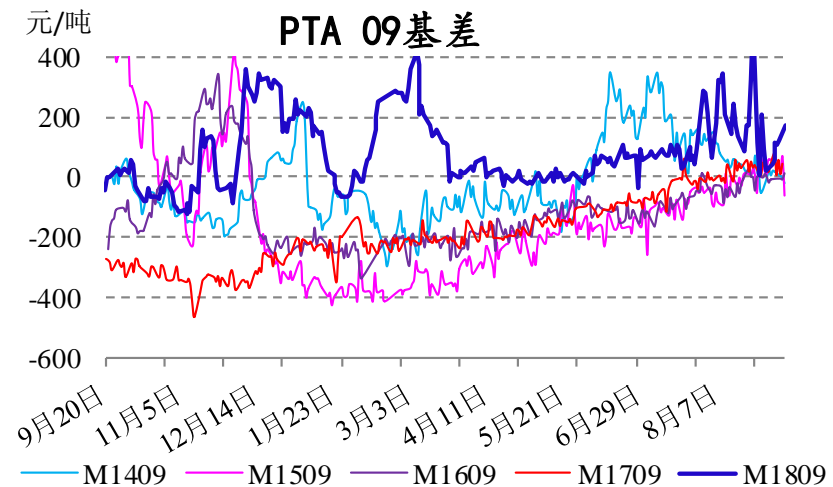
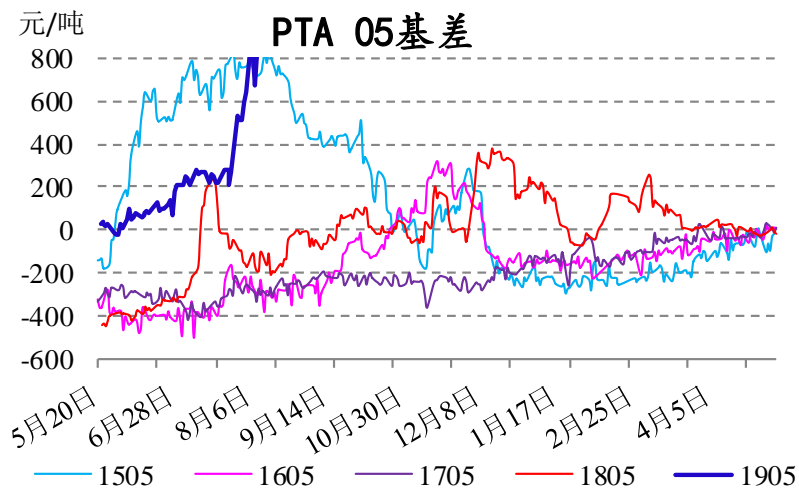
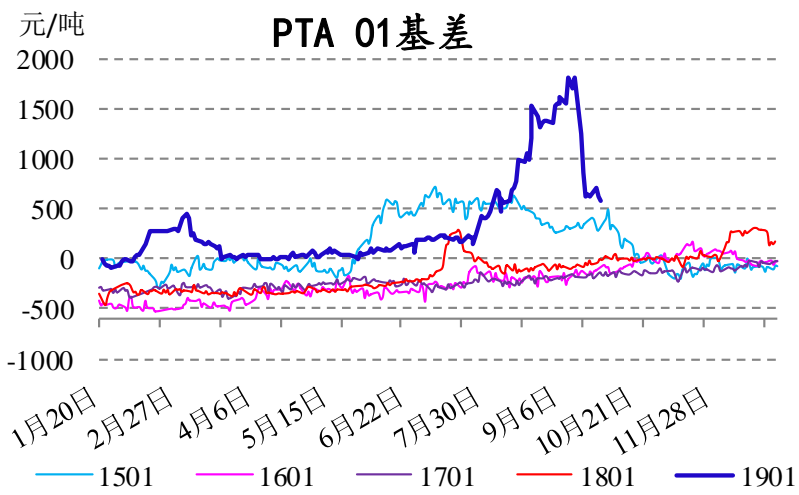
基差数据跟踪

2018年09月27日基差图				
品种	现货价格	主力基差	幅度	价差结构
PTA	7760.00	574.00	8.5%	
沥青	3750.00	80.00	2.1%	
甲醇	3360.00	111.00	3.8%	
PVC	6730.00	80.00	1.2%	
PP煤	10450.00	480.00	5.1%	
PP	10450.00	480.00	5.1%	
PE	9600.00	130.00	1.4%	
PE煤	9630.00	160.00	1.8%	
橡胶	11000	(1285.00)	-10.0%	

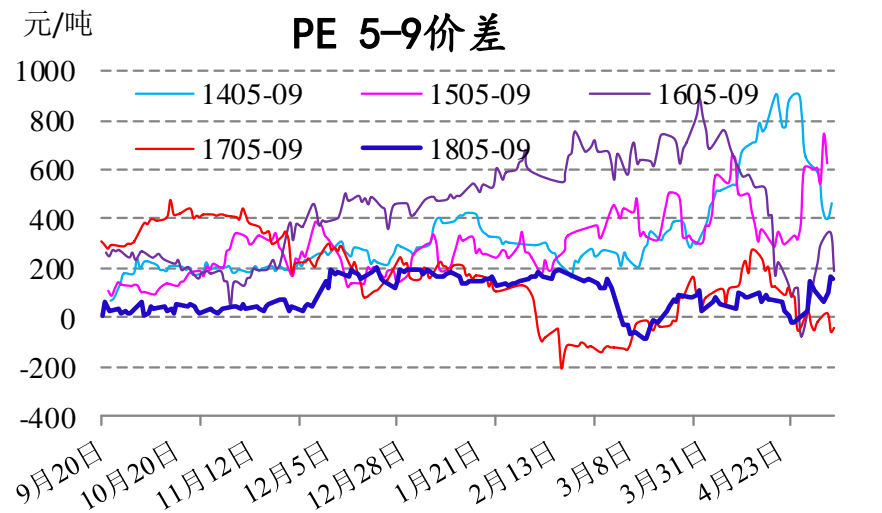
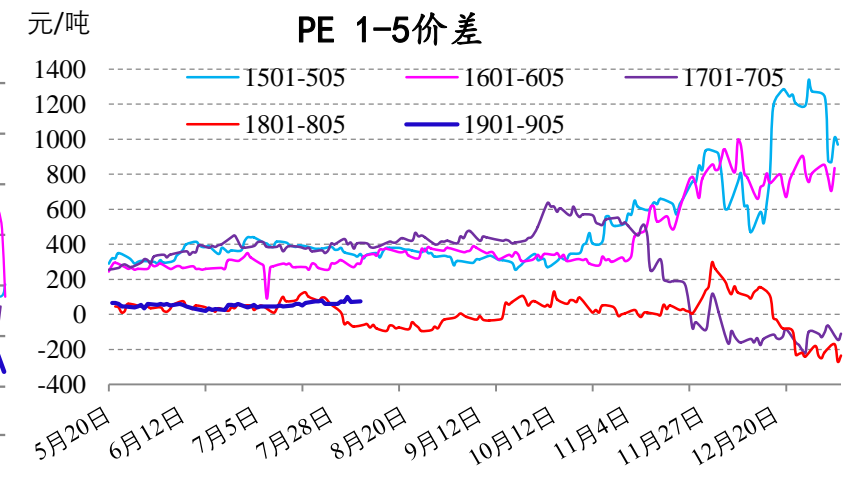
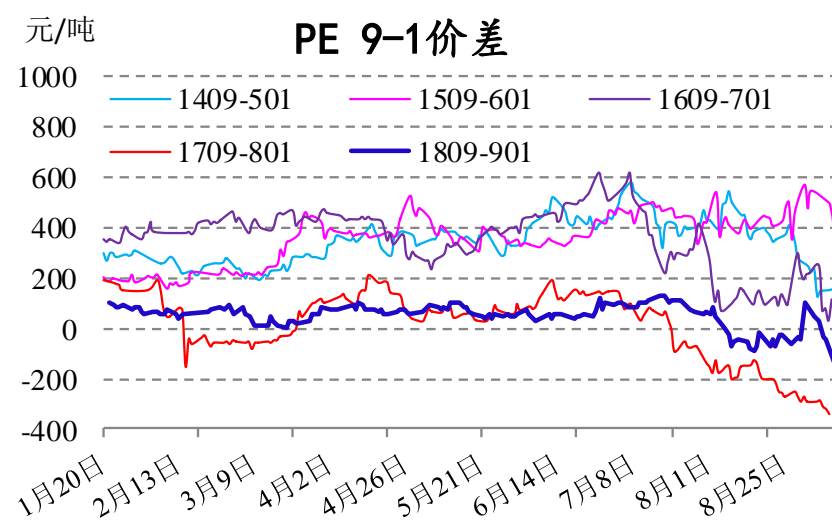
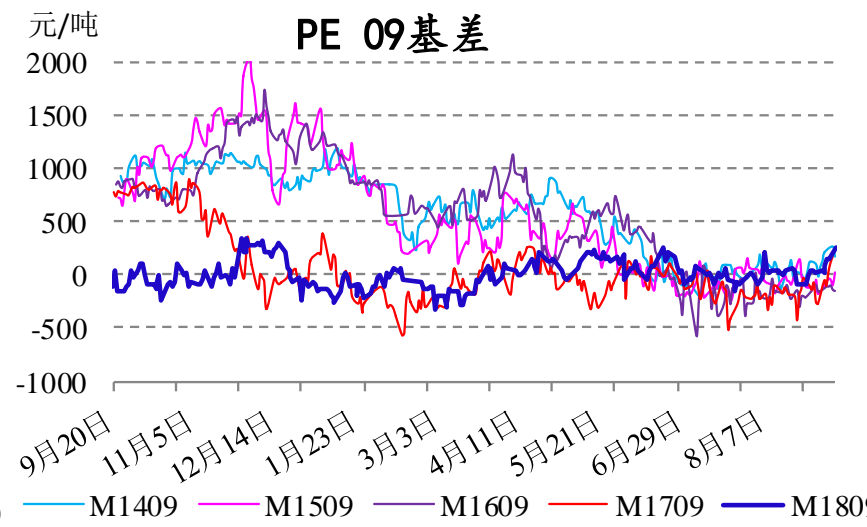
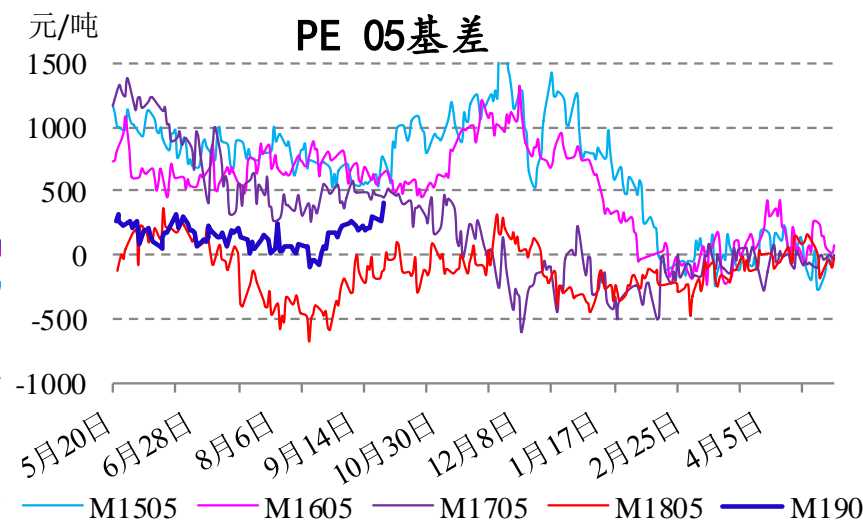
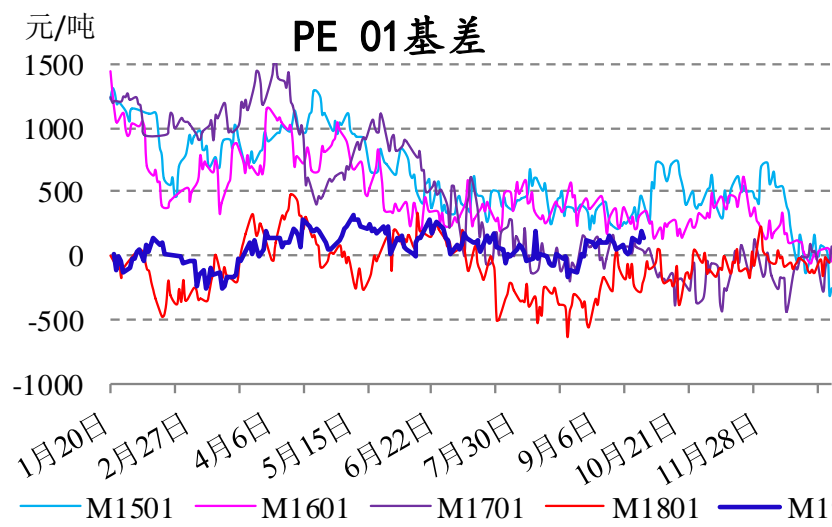
套利跟踪：甲醇



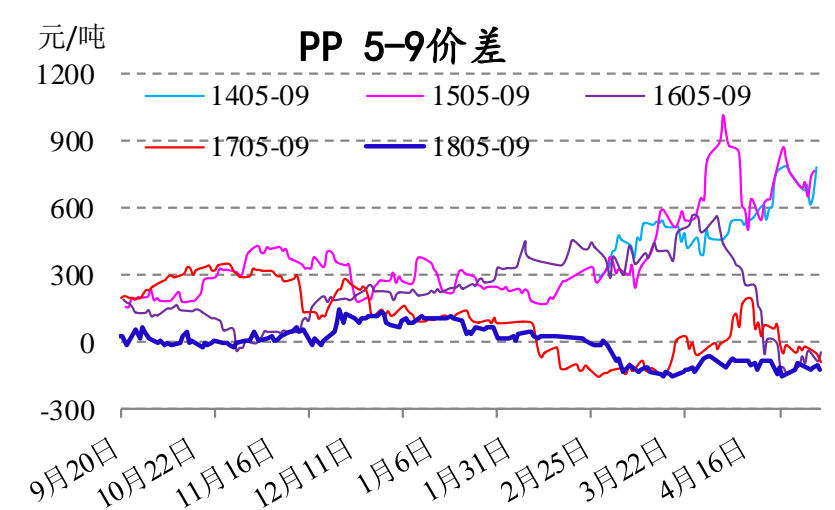
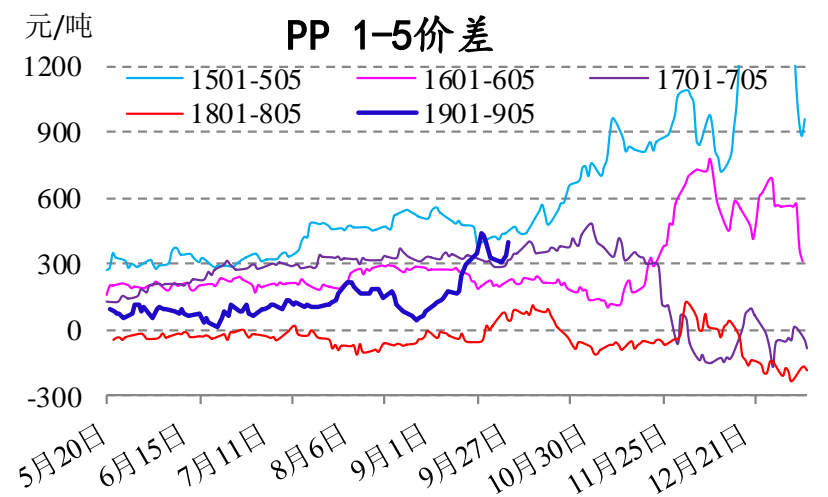
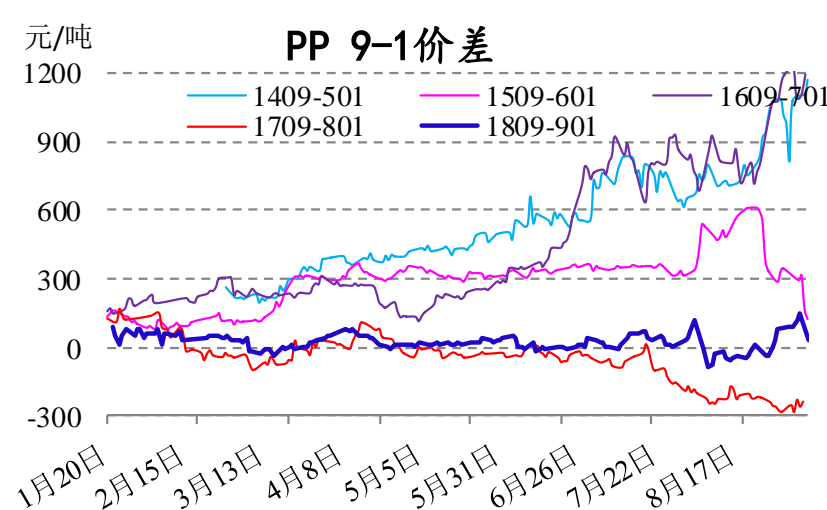
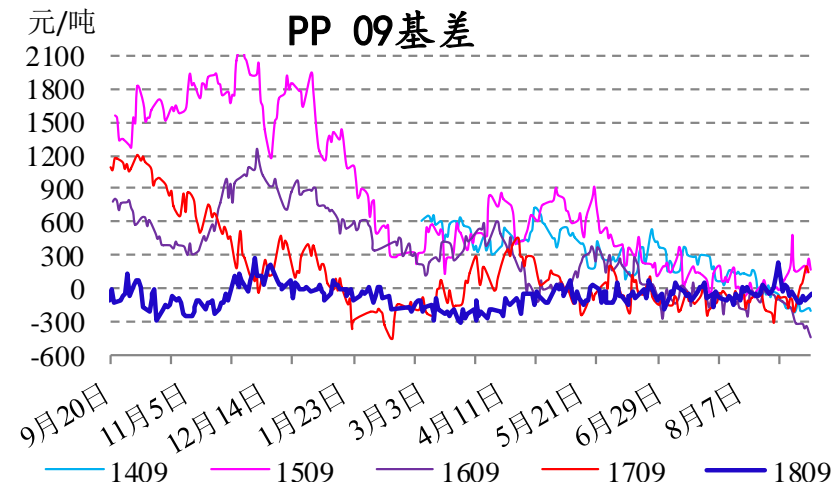
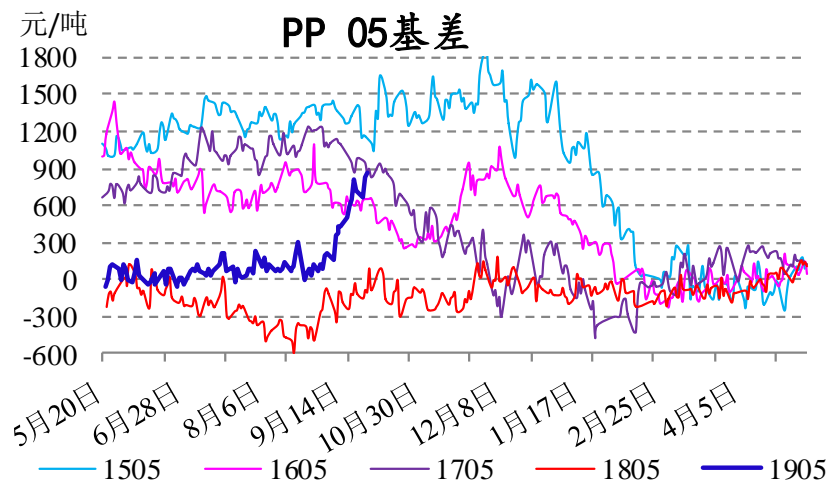
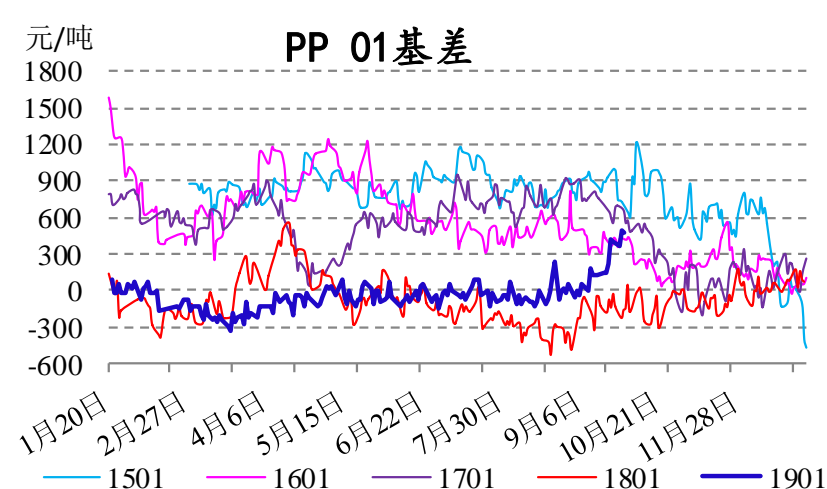
套利跟踪：PTA



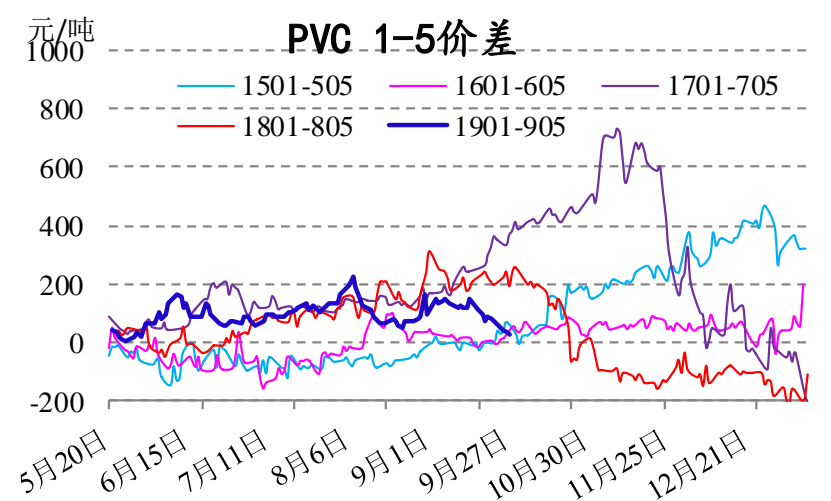
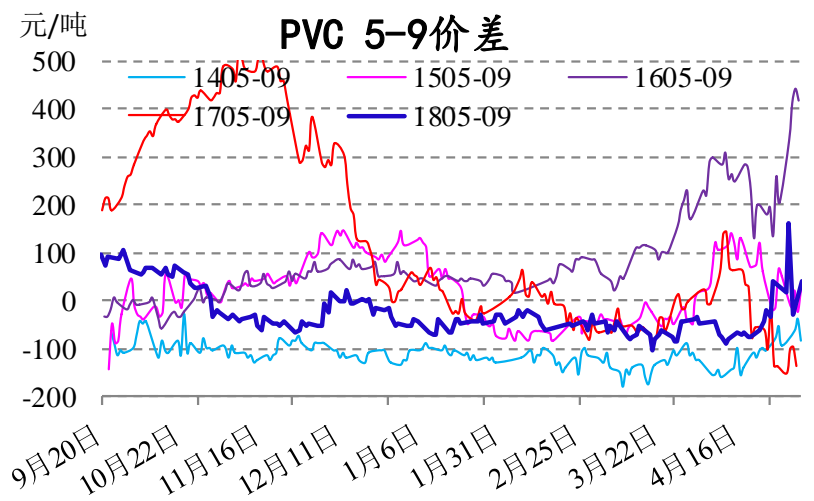
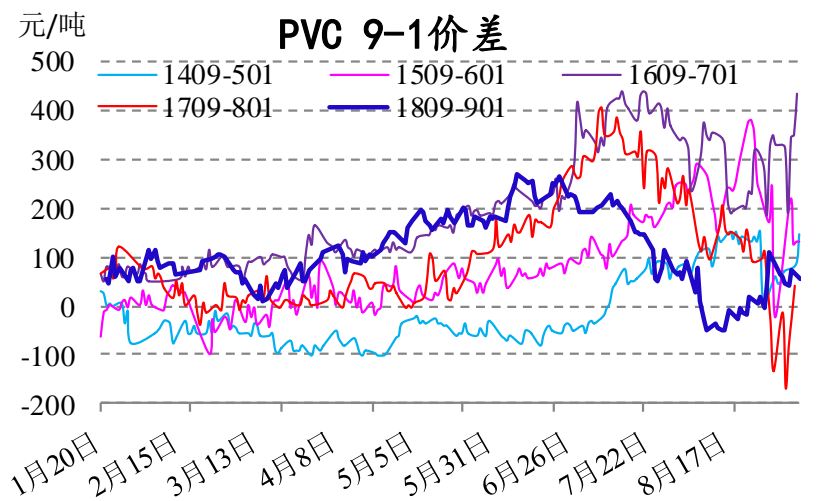
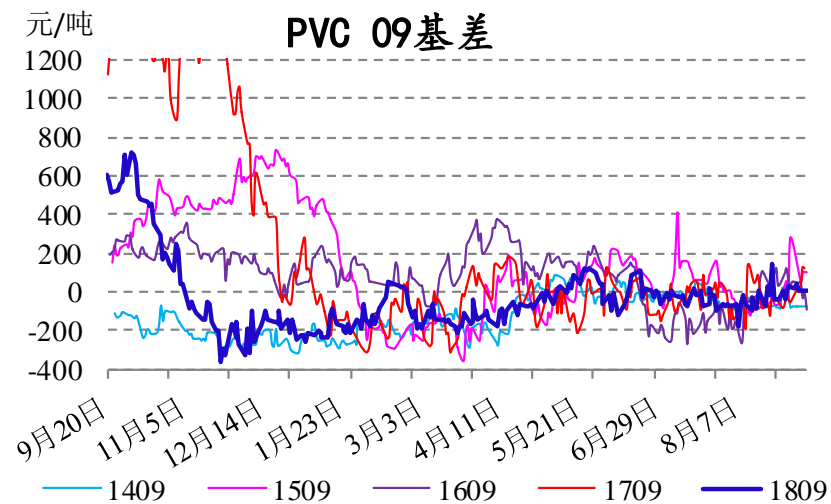
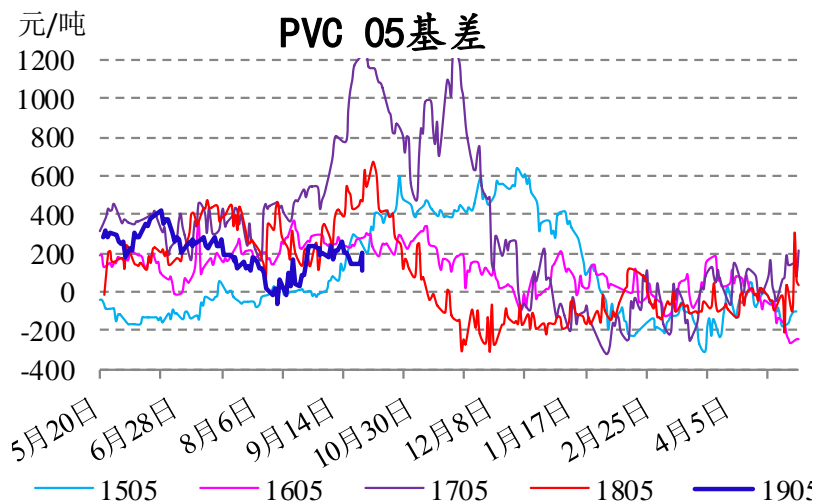
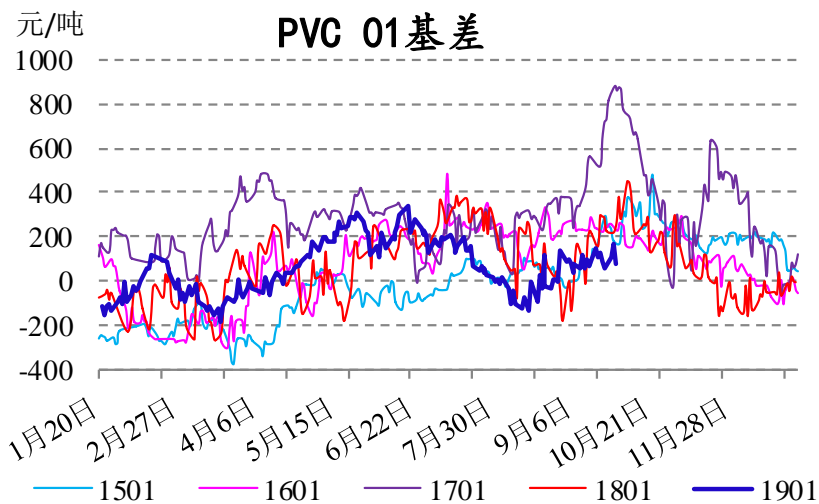
套利跟踪：PE



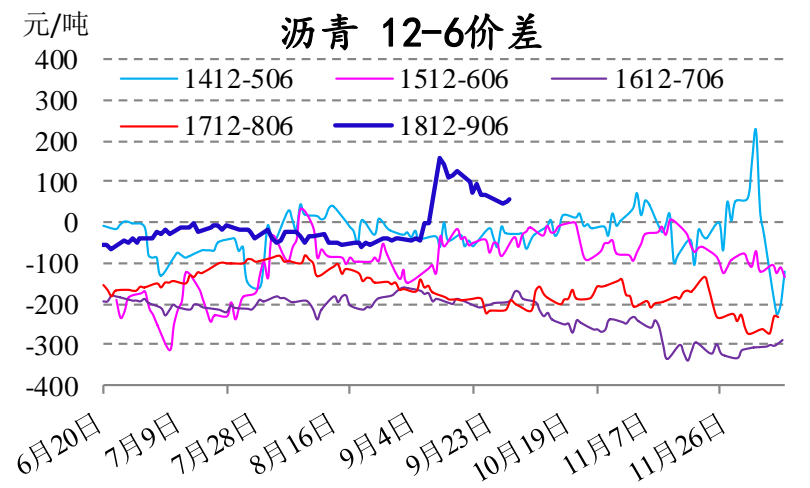
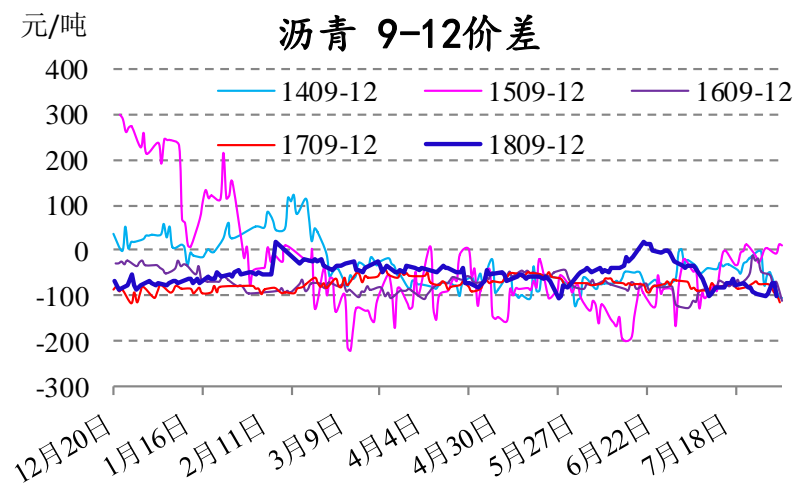
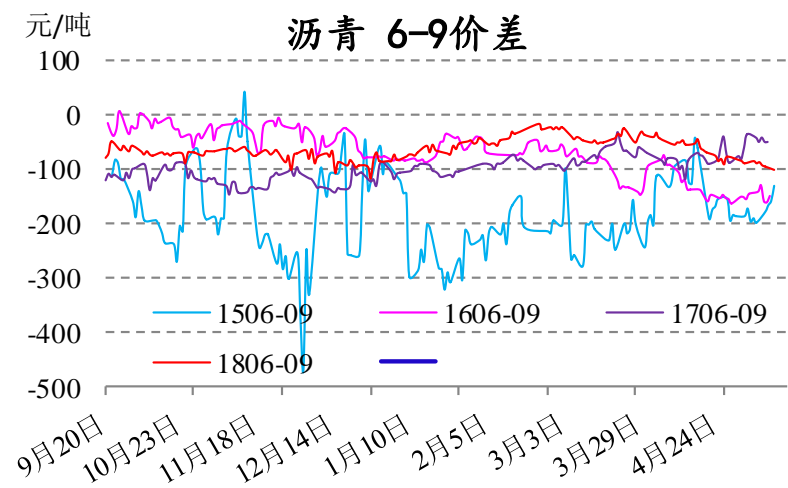
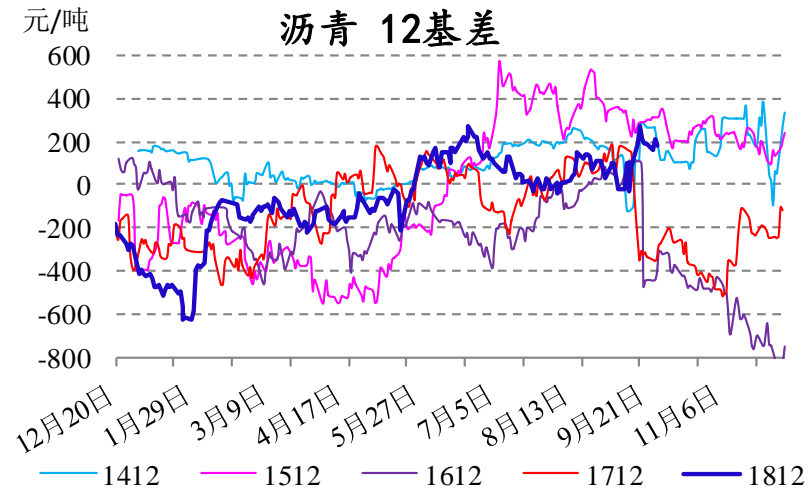
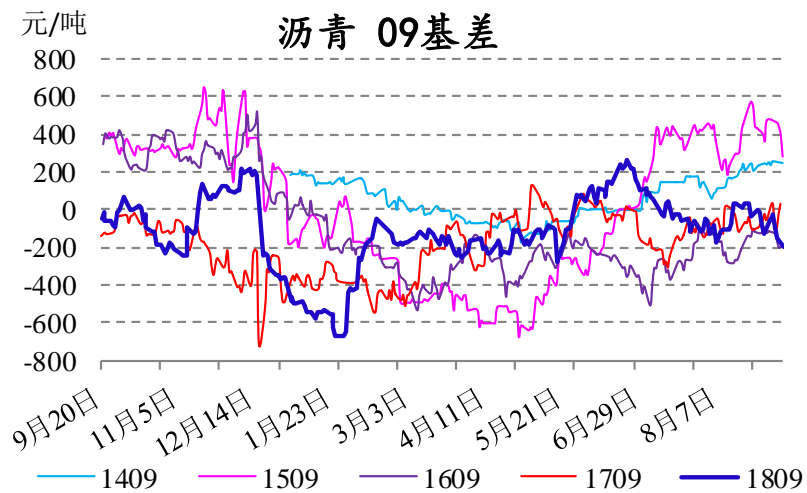
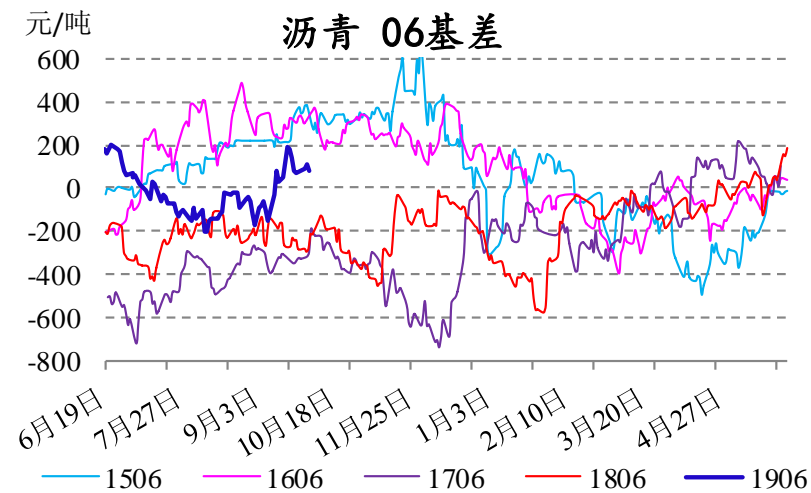
套利跟踪：PP



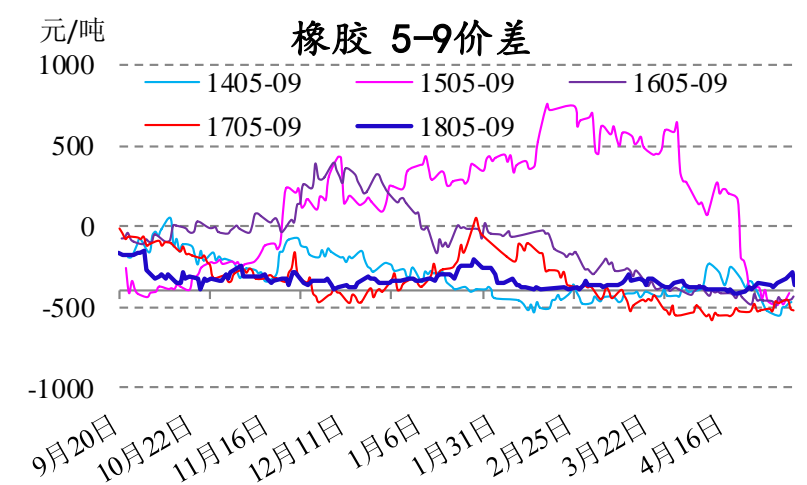
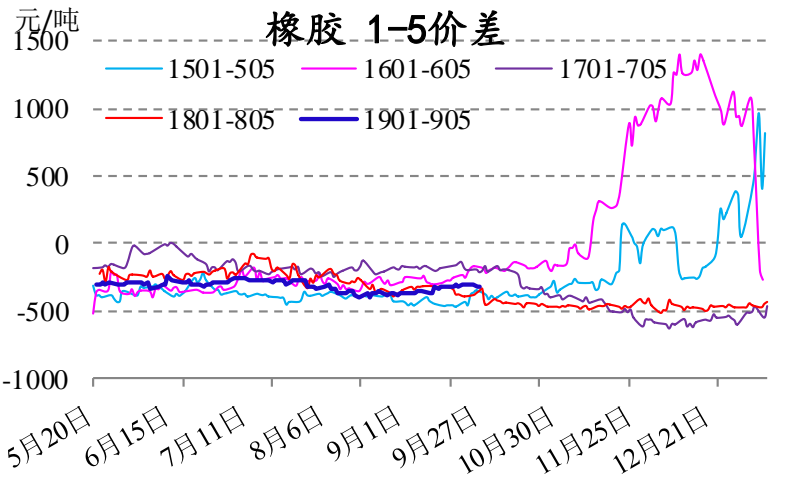
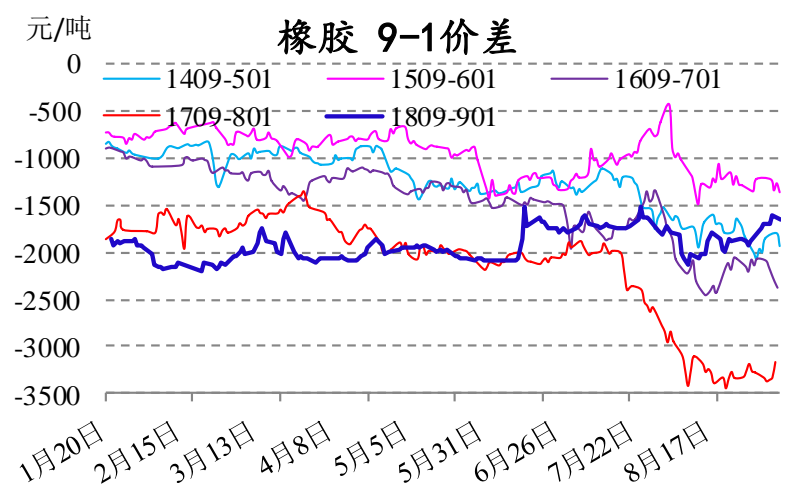
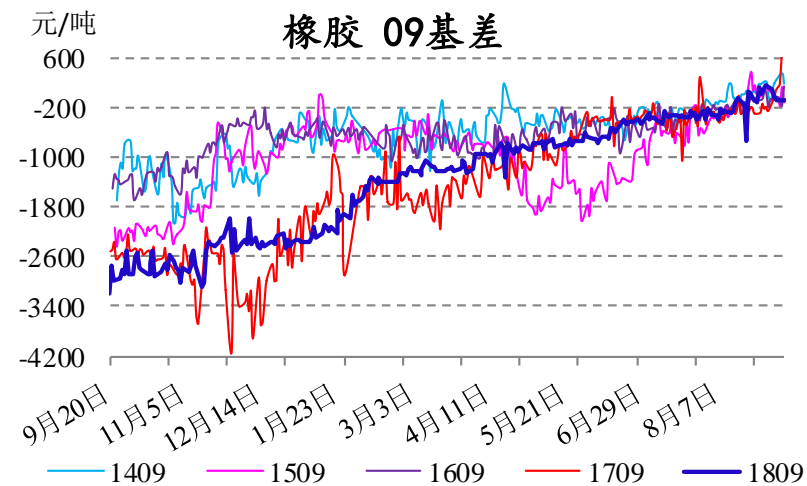
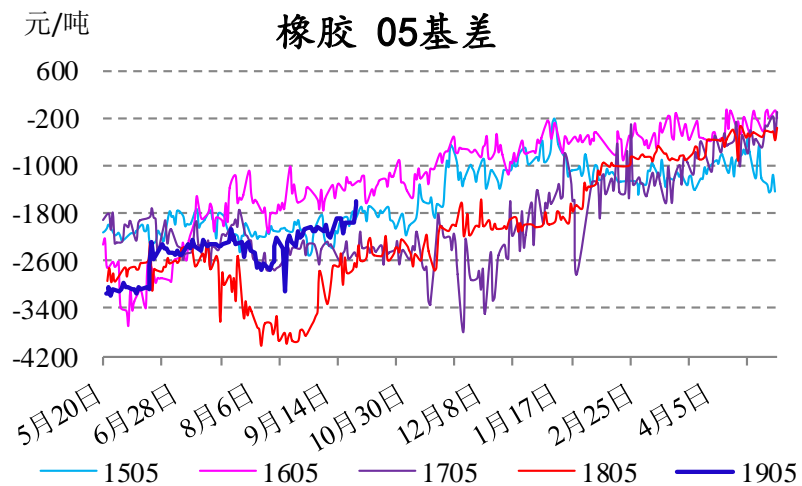
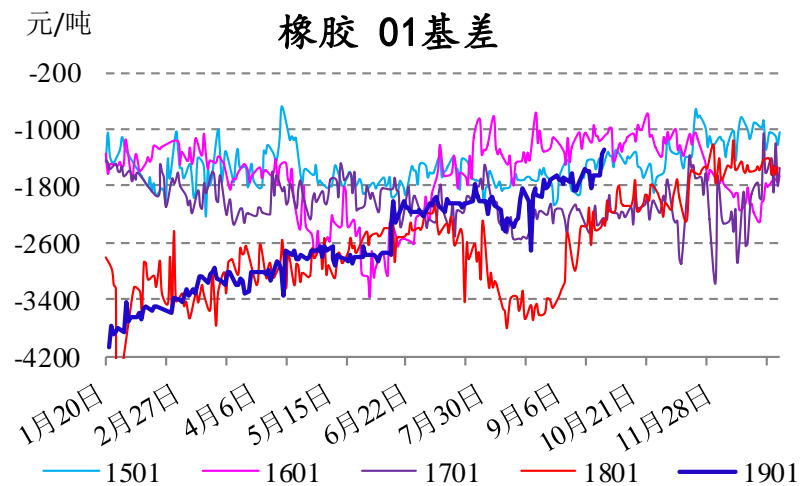
套利跟踪：PVC



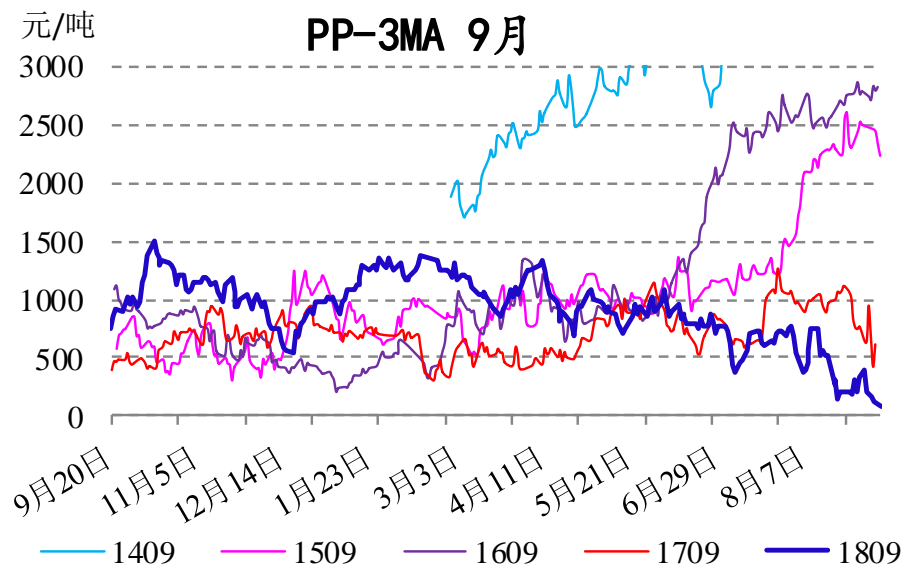
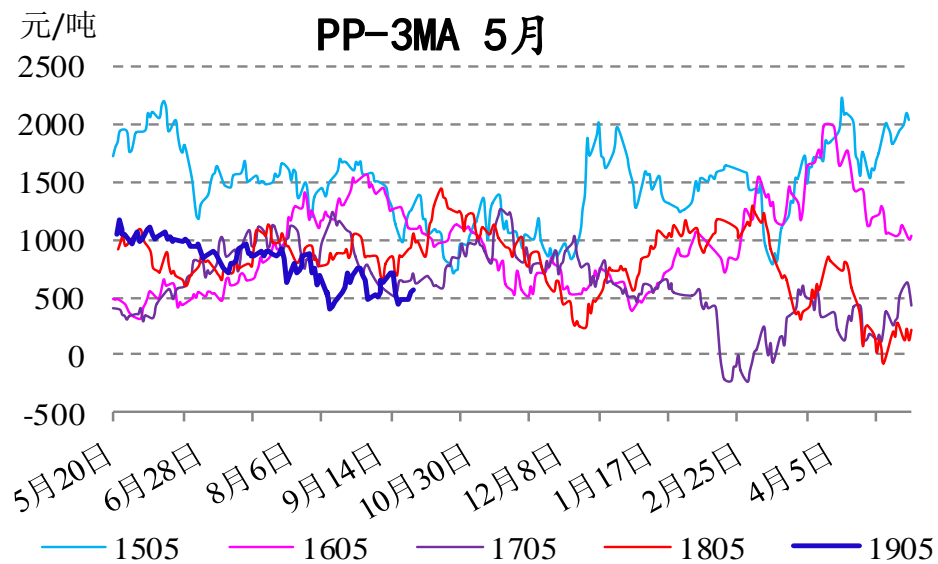
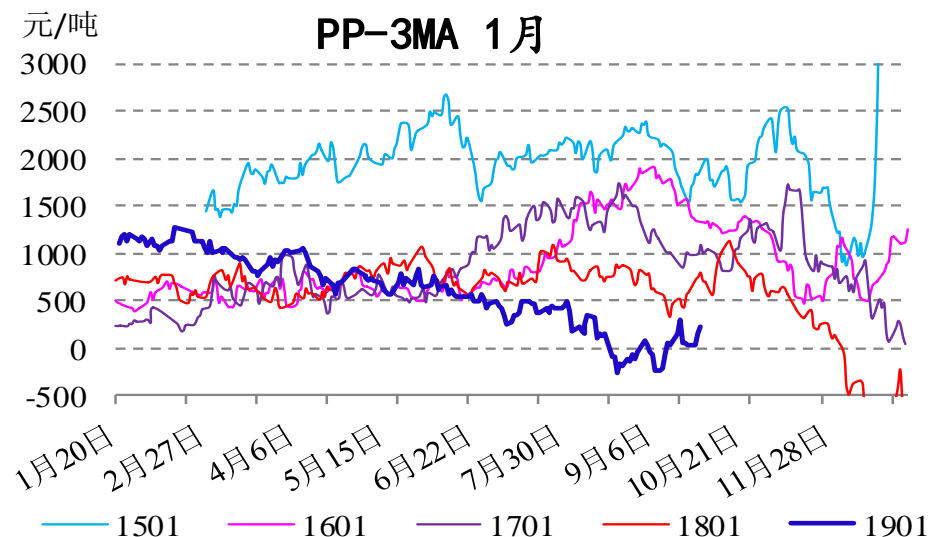
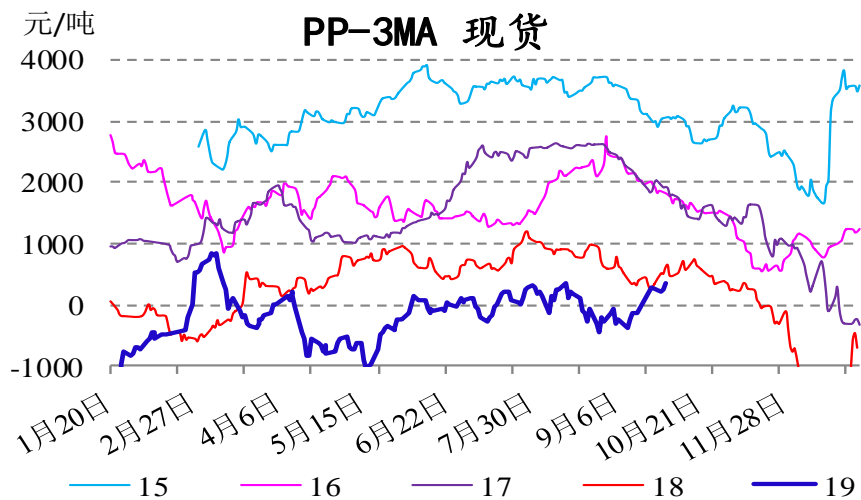
套利跟踪：沥青



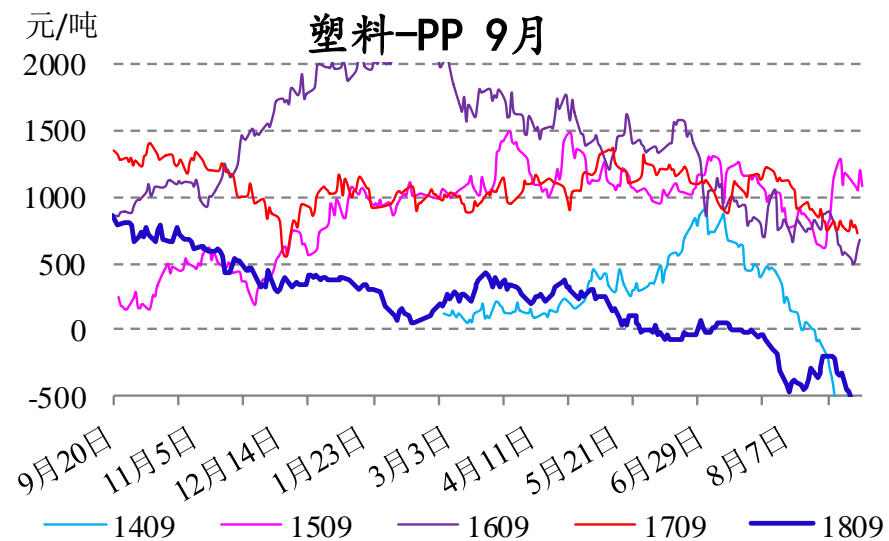
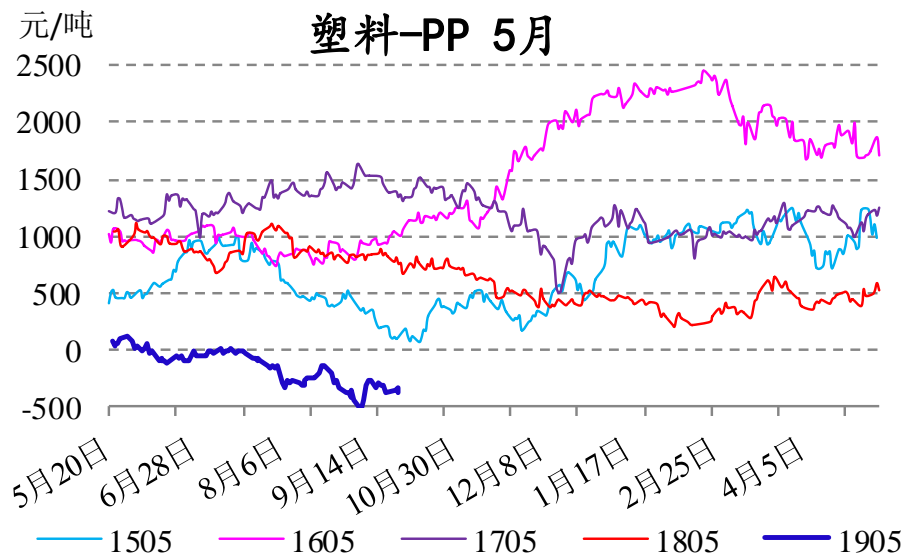
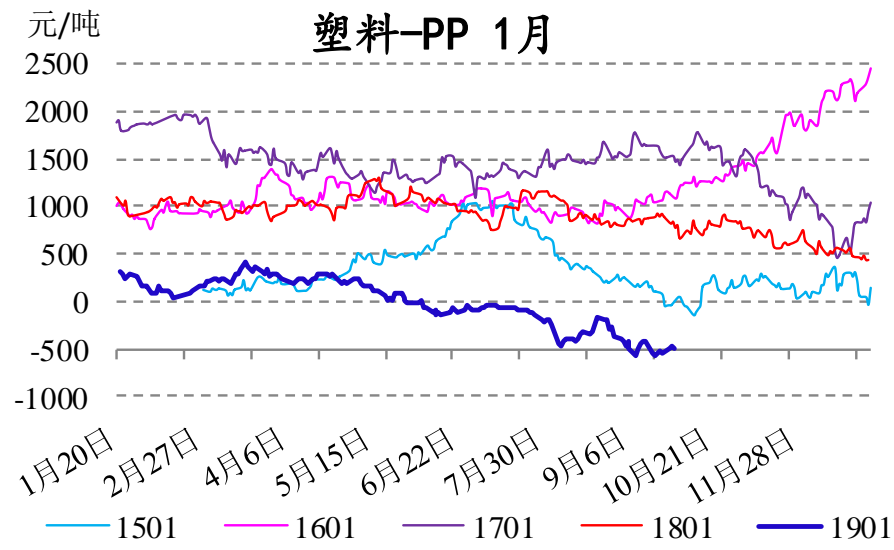
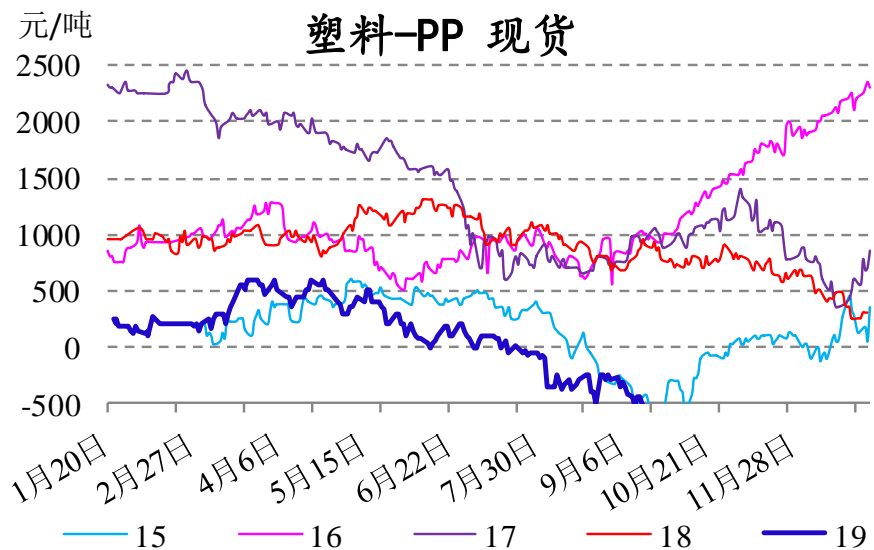
套利跟踪：橡胶



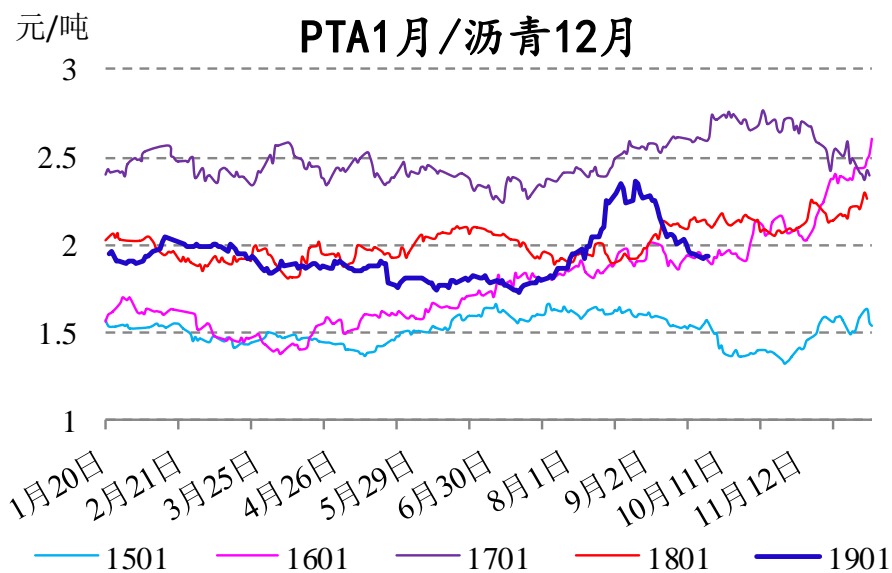
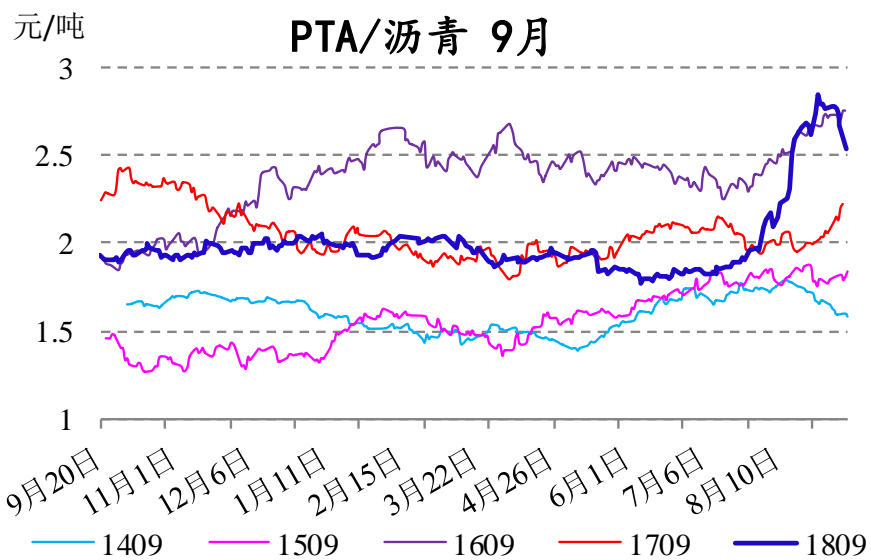
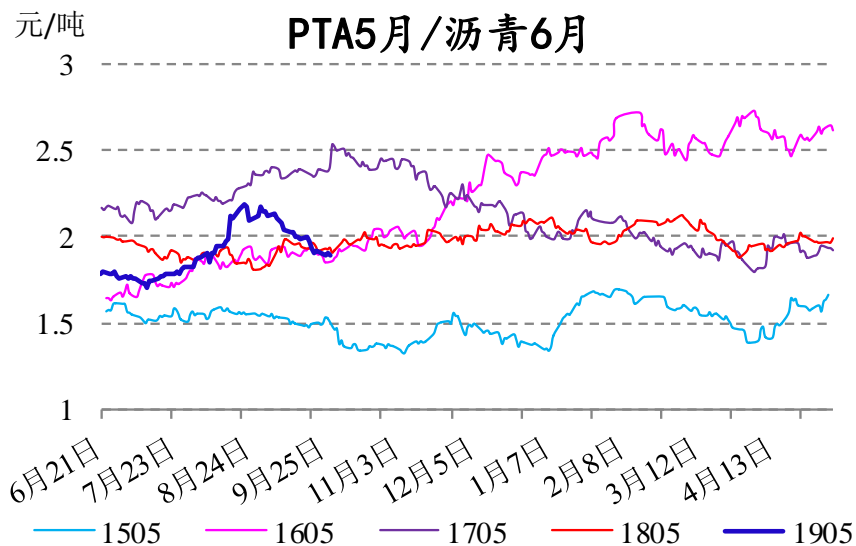
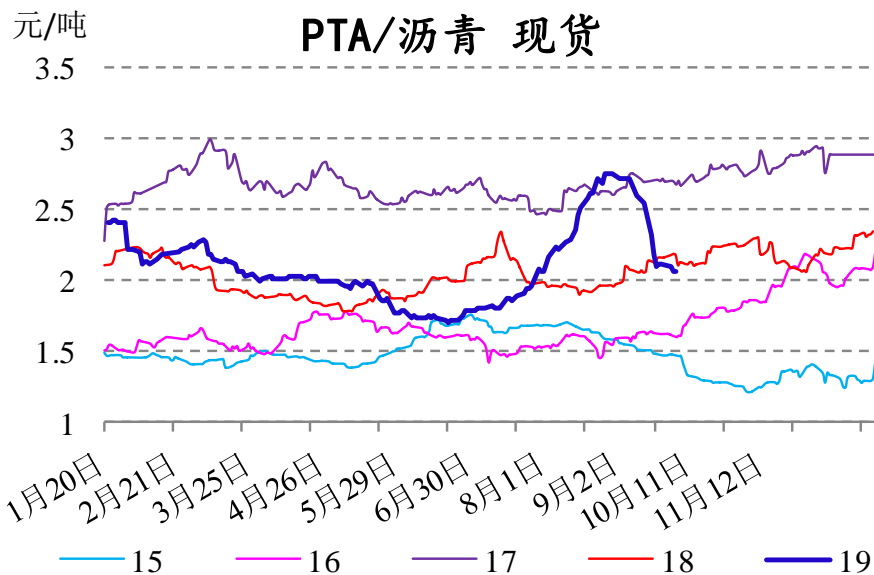
跨品种：PP-3MA



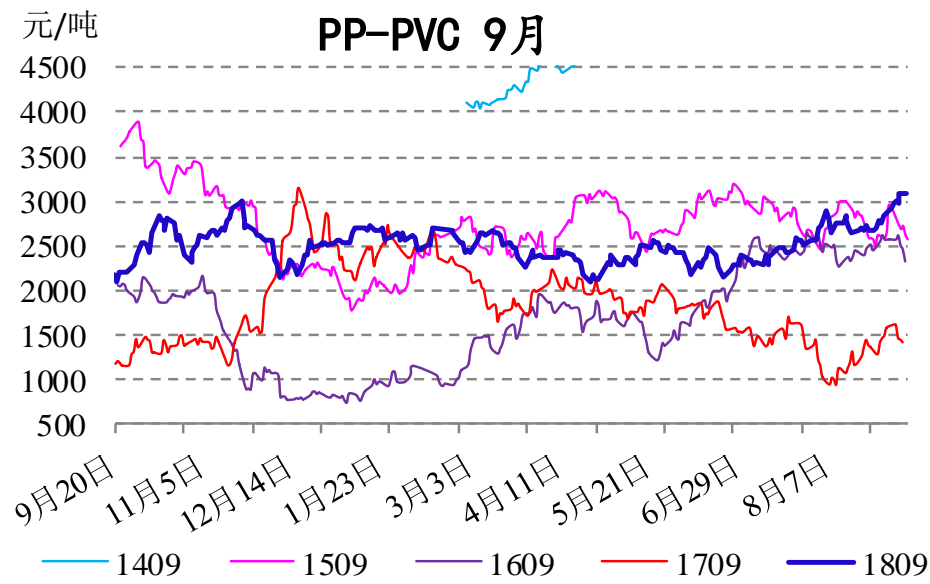
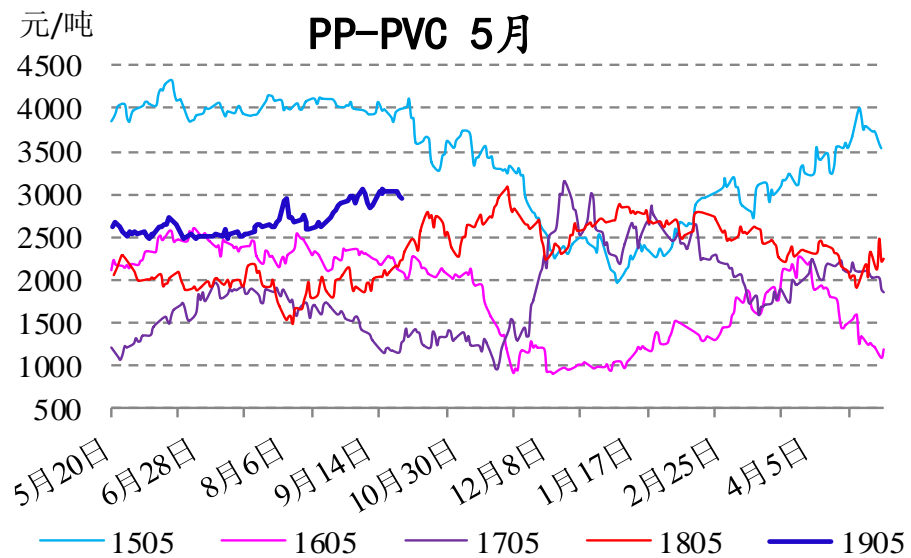
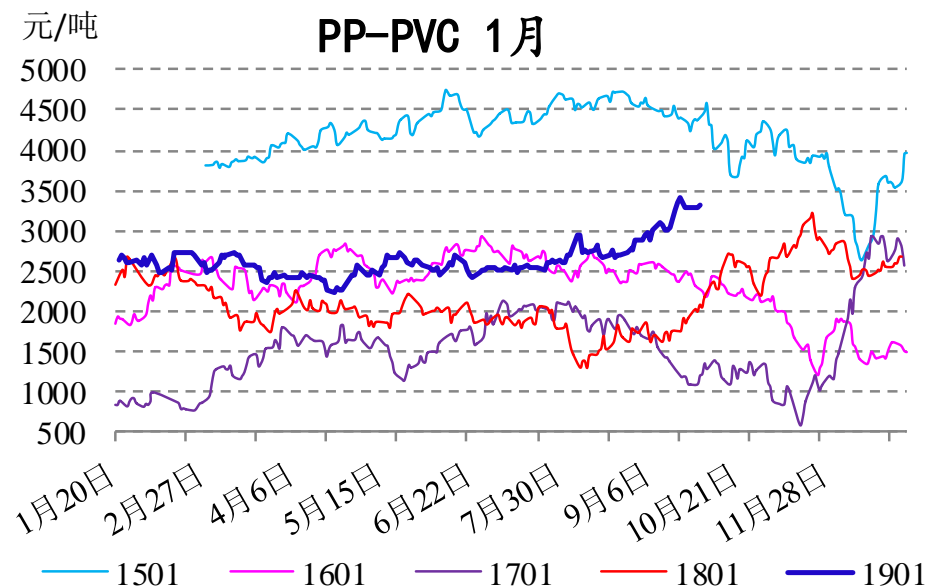
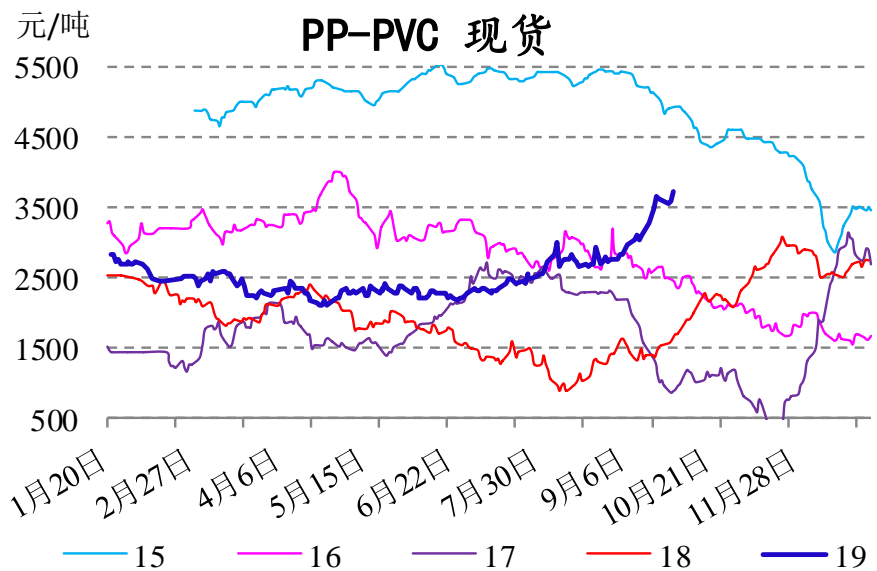
跨品种：塑料-PP



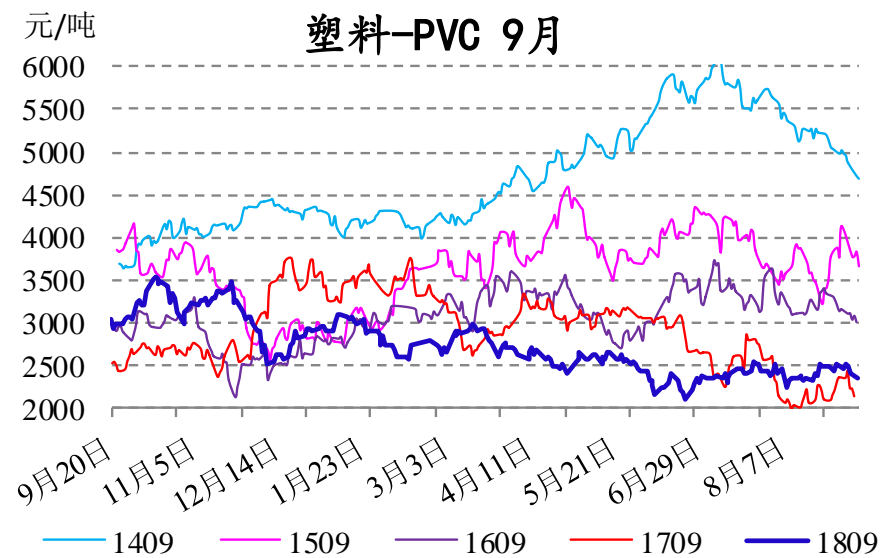
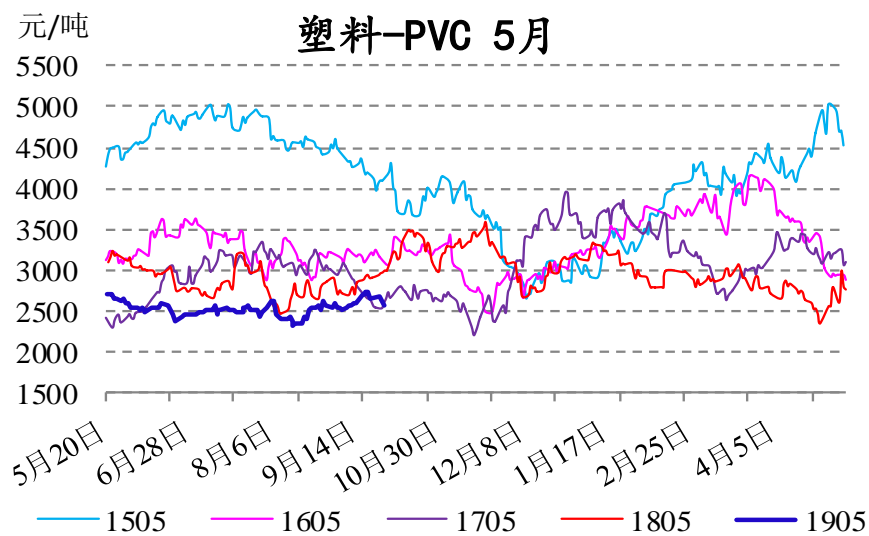
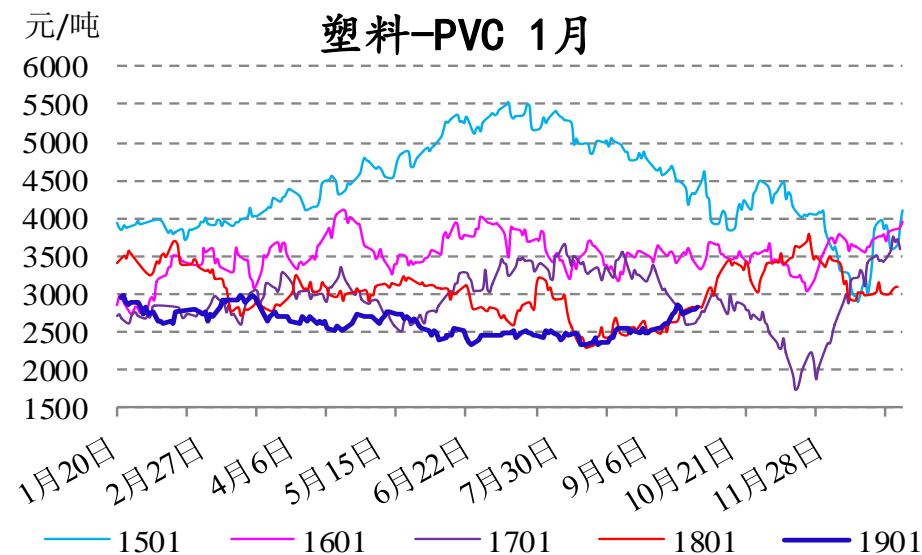
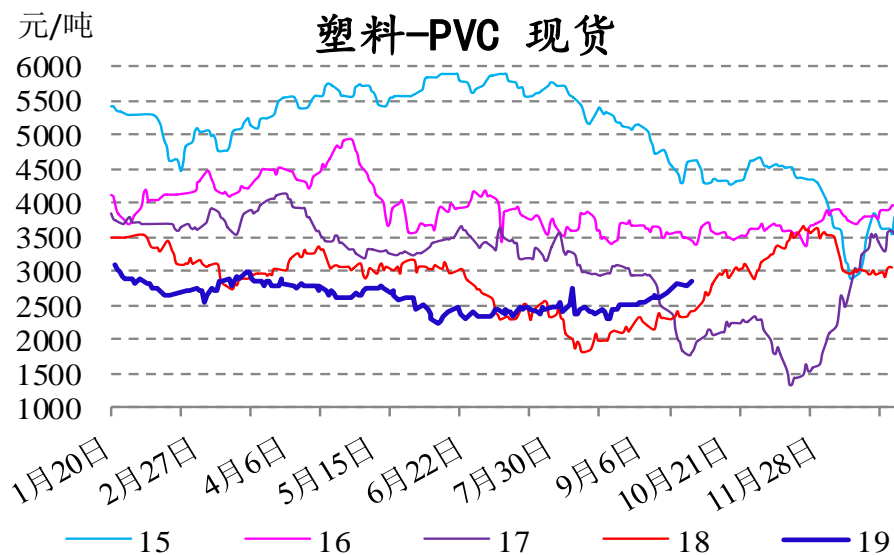
跨品种：PTA/沥青



跨品种：PP-PVC



跨品种：塑料-PVC



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期市有风险，入市需谨慎。