

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	
	9月4日	9月18日	9月26日	10月9日	10月10日		
跨期	MA1-MA5	280	282	237	266	282	
	MA5-MA9	-254	79	92	90	108	
	TA1-TA5	414	256	222	220	236	
	TA5-TA9	-1882	140	142	178	174	
	L1-L5	75	160	210	285	250	
	L5-L9	-115	80	85	140	105	
	PP1-PP5	119	440	340	456	552	
	PP5-PP9	-213	190	178	304	299	
	V1-V5	130	95	35	-5	30	
	V5-V9	-190	65	35	60	75	
	BU1-BU5	-138	-166	-152	-196	-148	
	BU5-BU9	-42	72	52	48	20	
	RU1-RU5	-365	-315	-315	-335	-335	
	RU5-RU9	2055	-270	-240	-265	-270	

跨品种据跟踪

化工跨品种套利跟踪



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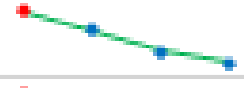
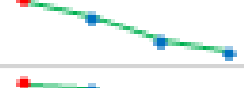

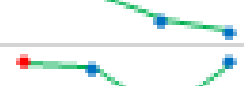
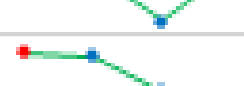



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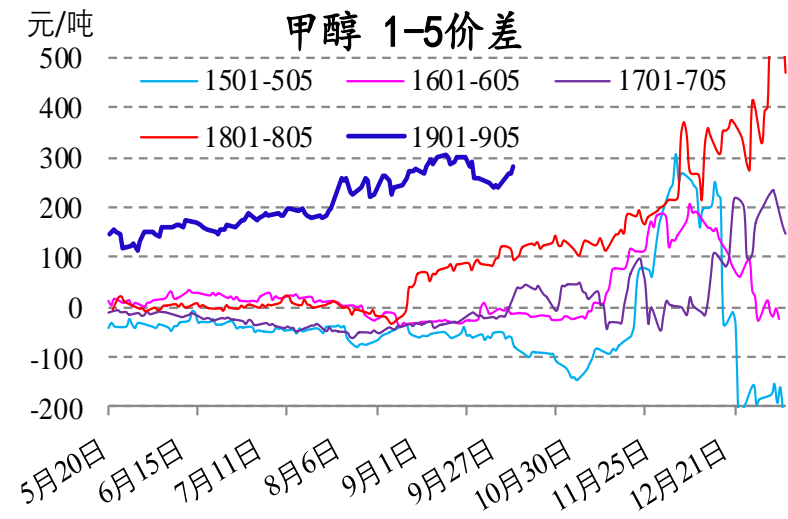
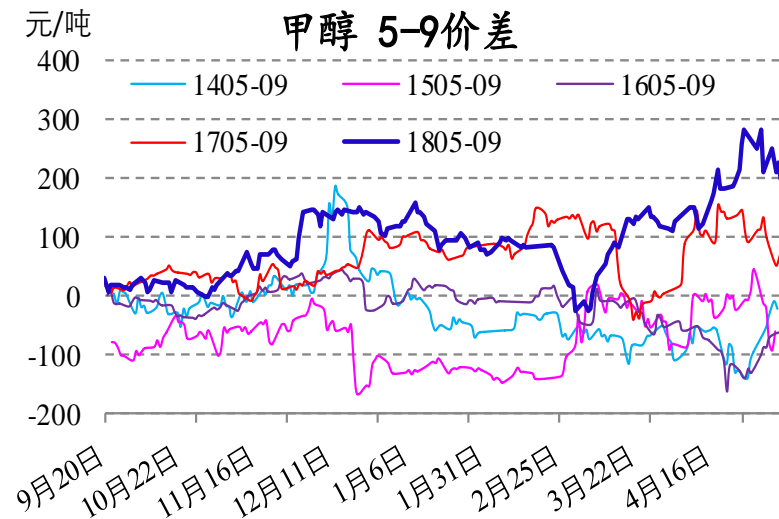
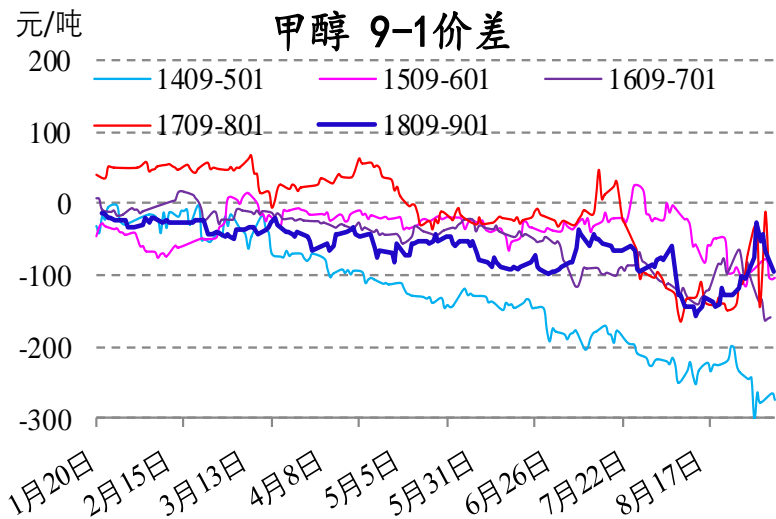
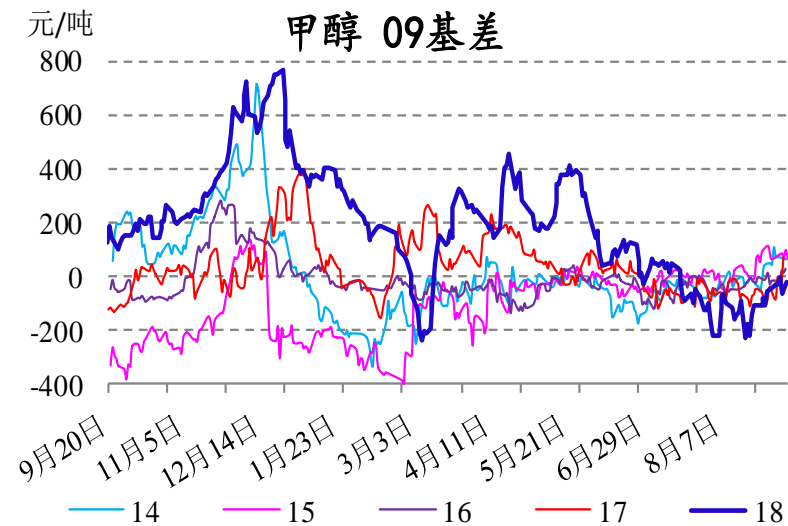
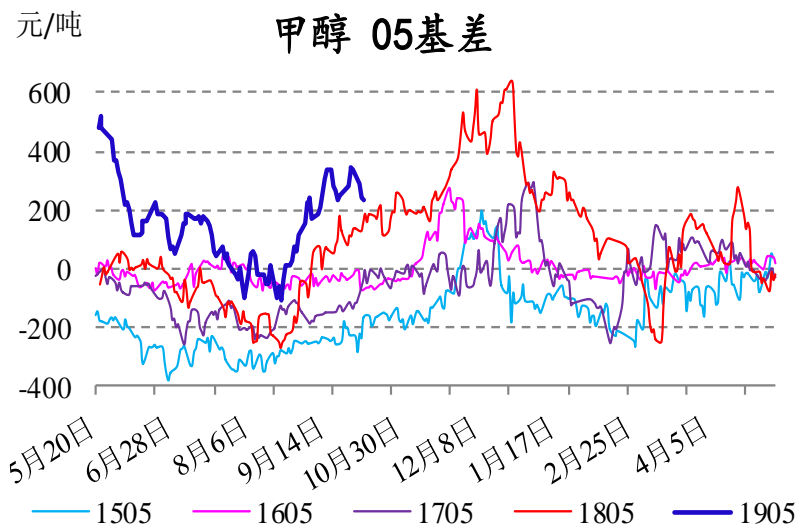
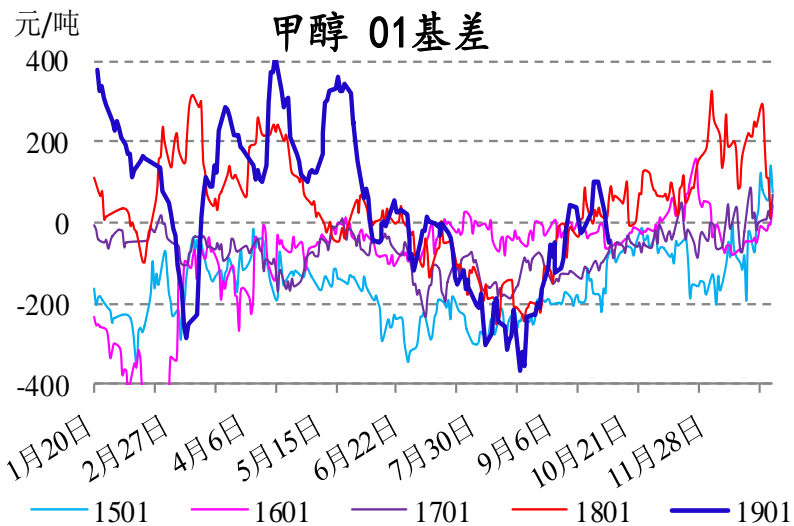
电话：0571-28132638

策略组合	20日前	10日前	5日前	昨日	今日	近一个月走势图	
	9月4日	9月18日	9月26日	10月9日	10月10日		
跨品种	PP-3MA现货	-60	90	260	600	520	
	PP-3MA 1月	24	303	166	319	250	
	PP-3MA 5月	745	709	537	661	544	
	PP-3MA 9月	196	756	635	627	569	
	PE-PP 现货	-350	-700	-770	-1250	-1350	
	PE-PP 1月	-416	-575	-471	-760	-924	
	PE-PP 5月	-372	-295	-341	-589	-622	
	PE-PP 9月	-470	-185	-248	-425	-428	
	TA / BU 现货	2.72	2.18	2.07	2.10	2.11	
	TA1月/BU12月	2.25	2.01	1.94	1.95	1.99	
	TA5月/BU6月	2.10	1.98	1.90	1.92	1.93	
	TA9月/BU9月	2.79	1.99	1.92	1.95	1.95	

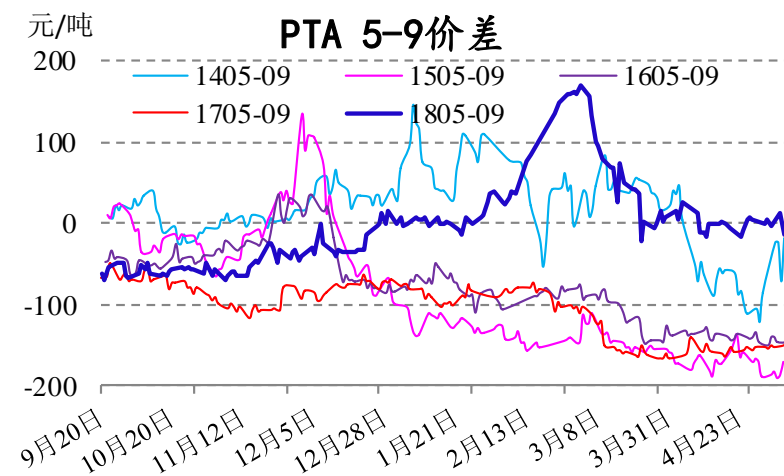
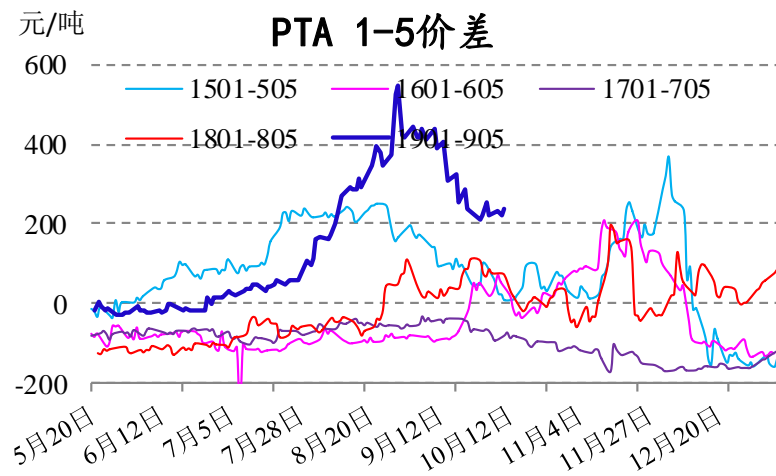
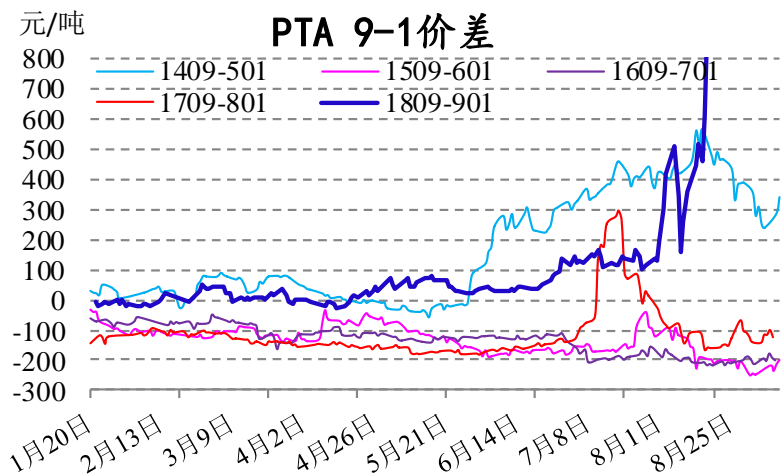
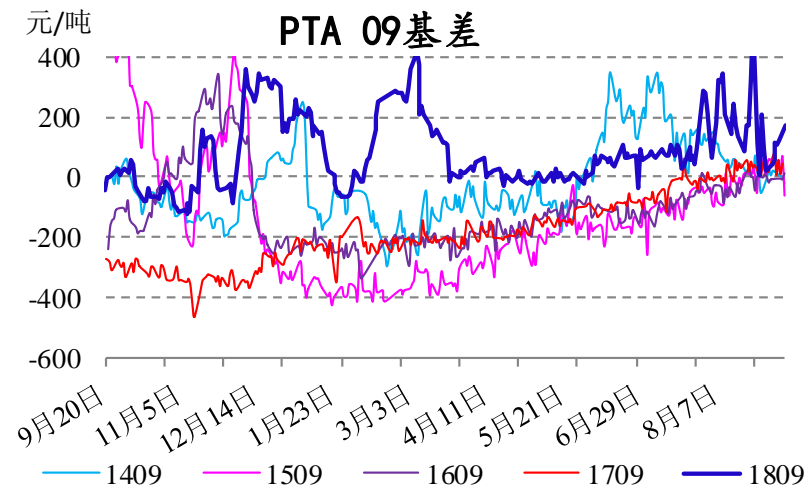
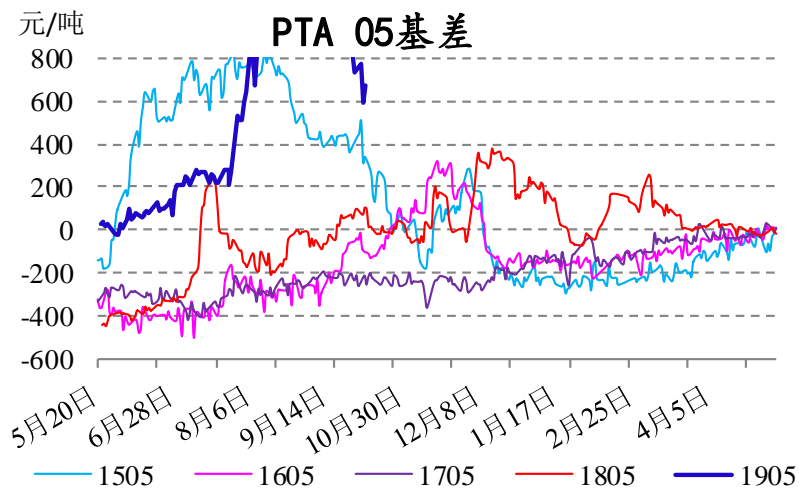
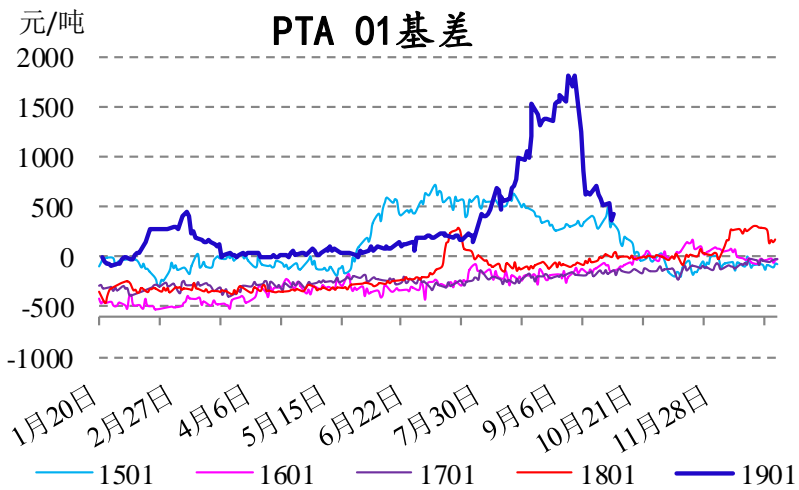
基差数据跟踪

2018年10月10日基差图				
品种	现货价格	主力基差	幅度	价差结构
PTA	8000.00	440.00	6.2%	
PP煤	11130.00	536.00	5.5%	
PP	11050.00	456.00	4.7%	
甲醇	3510.00	62.00	2.0%	
PE煤	9770.00	100.00	1.1%	
沥青	3800.00	14.00	0.4%	
PE	9700.00	30.00	0.3%	
PVC	6800.00	(80.00)	-1.2%	
橡胶	11150	(1435.00)	-10.9%	

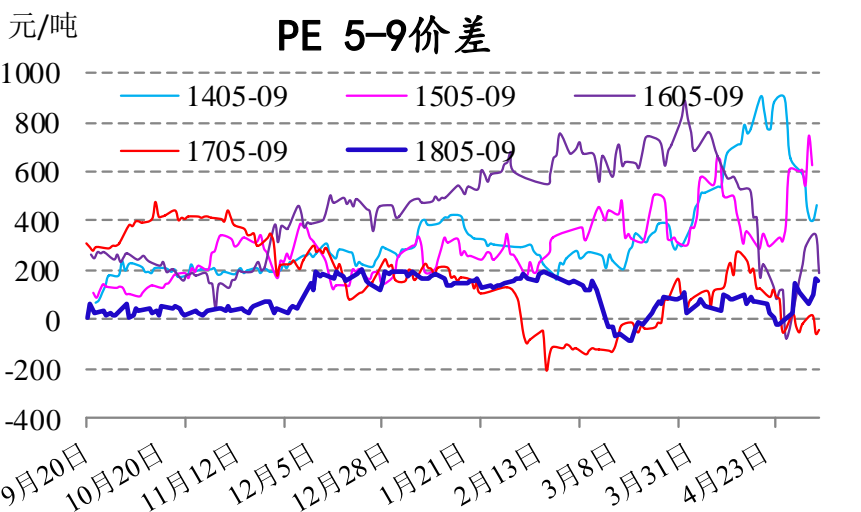
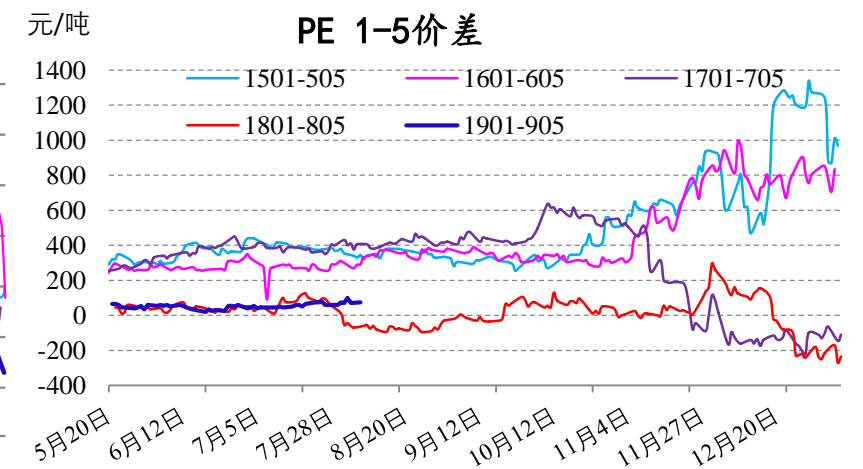
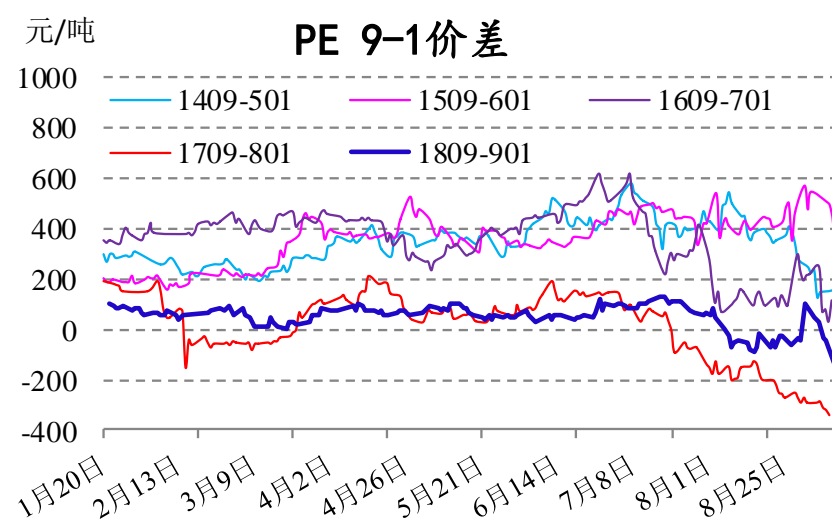
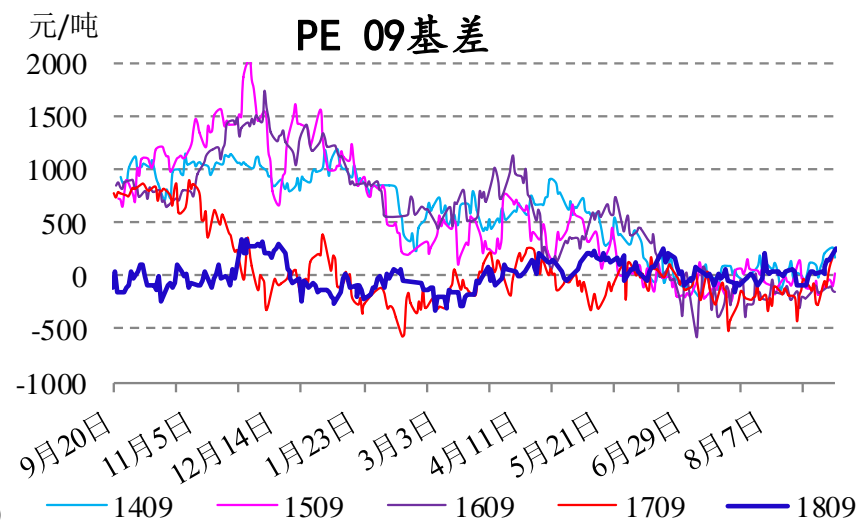
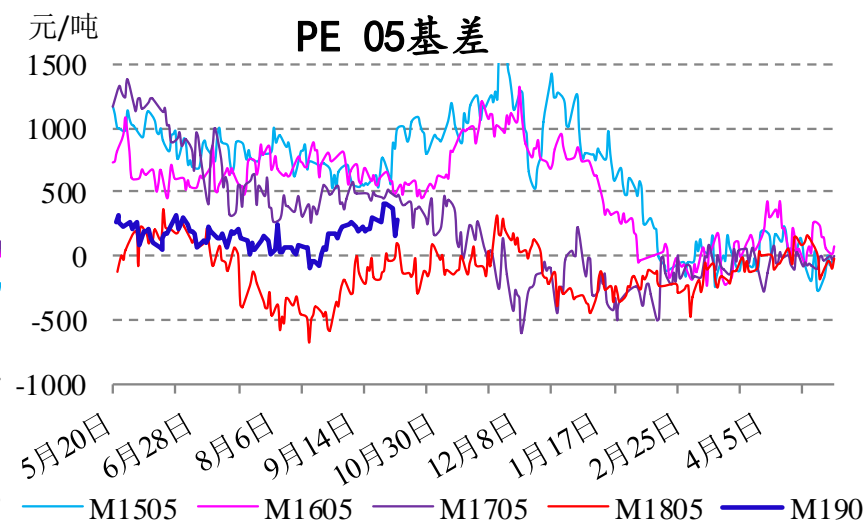
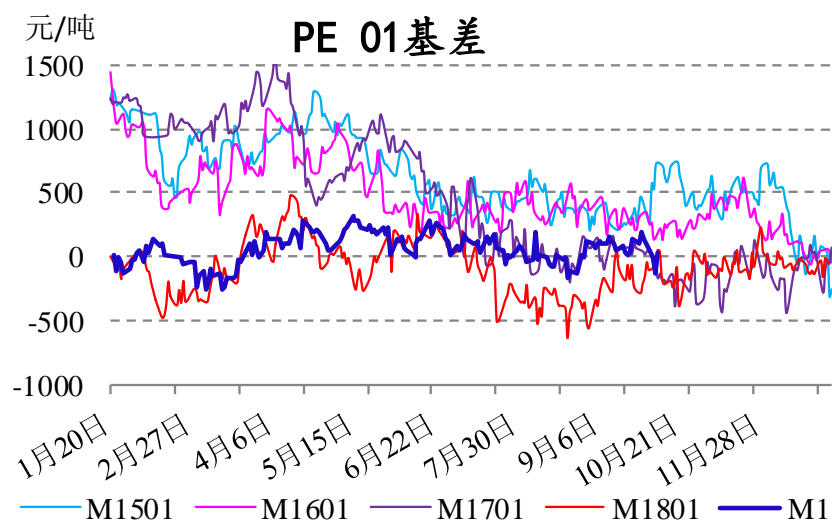
套利跟踪：甲醇



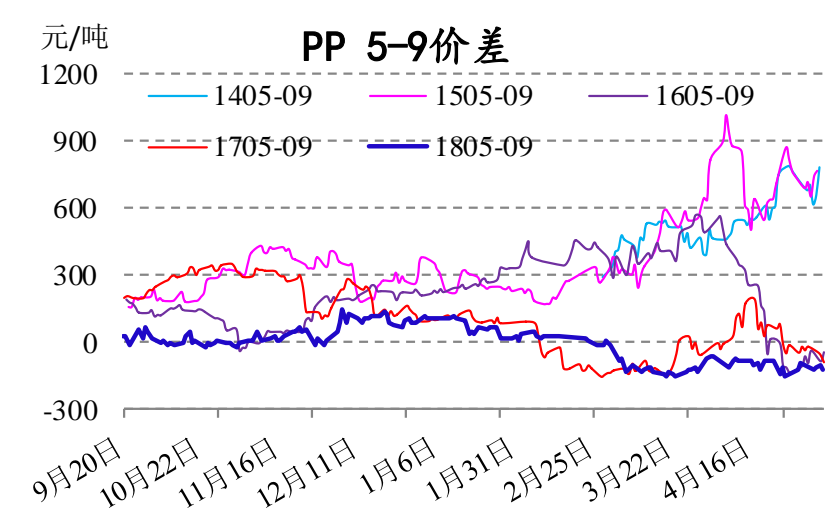
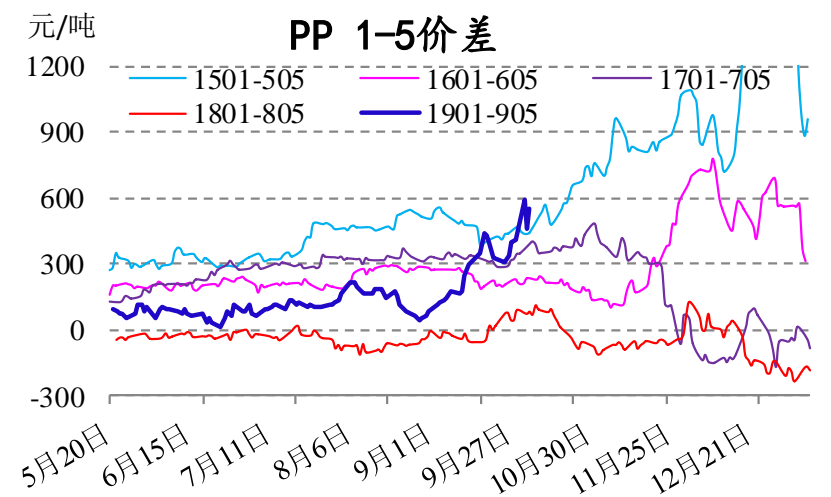
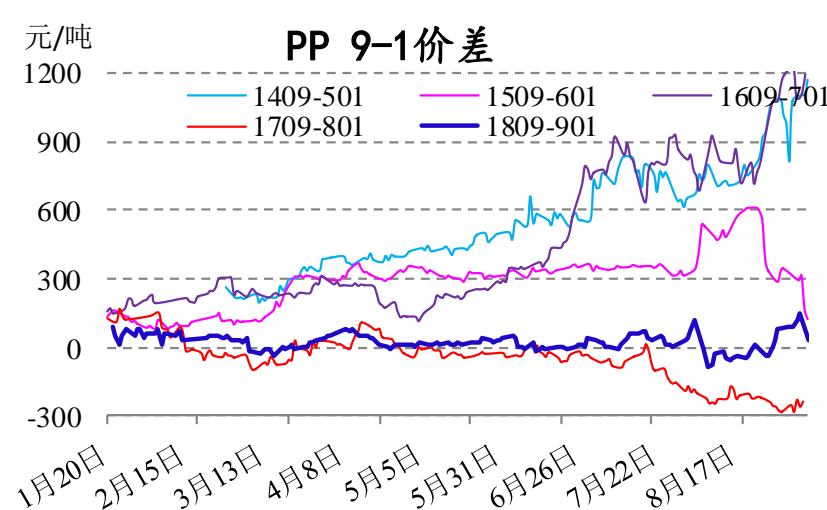
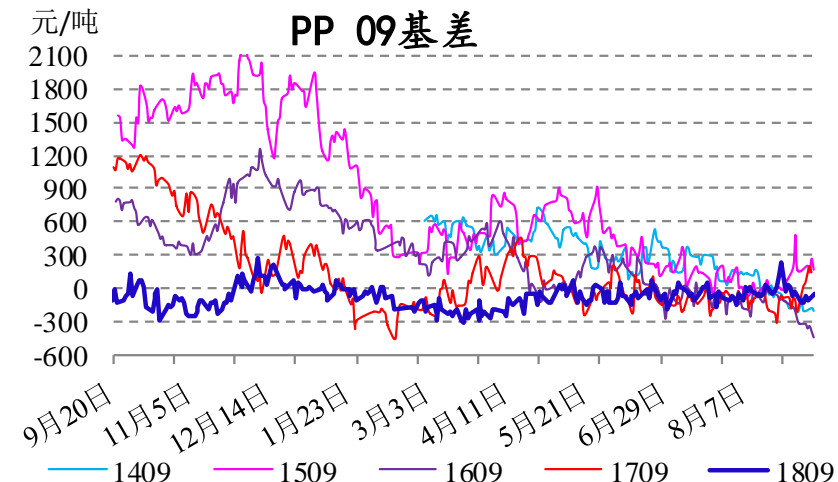
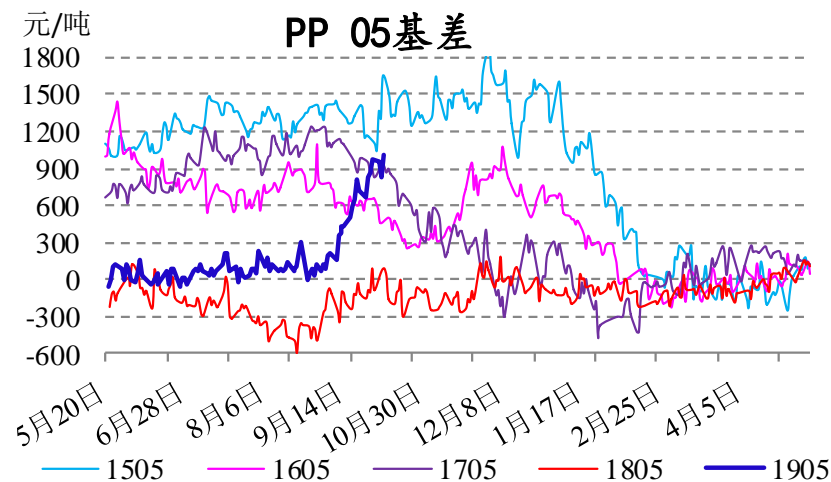
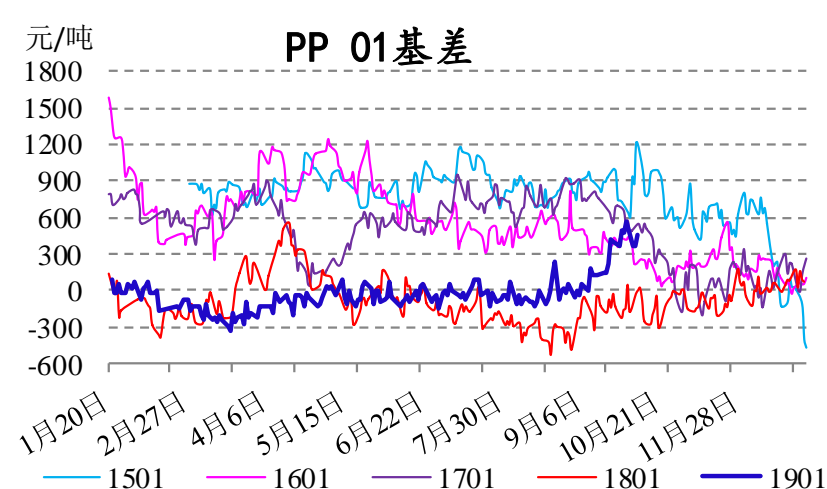
套利跟踪：PTA



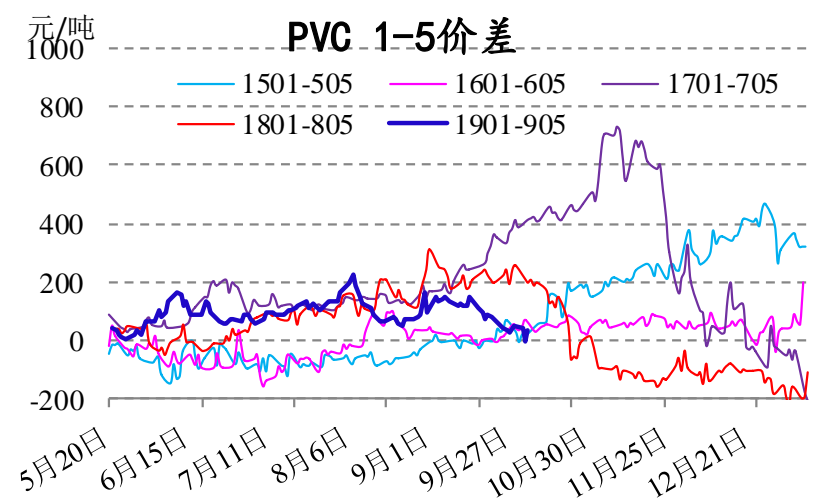
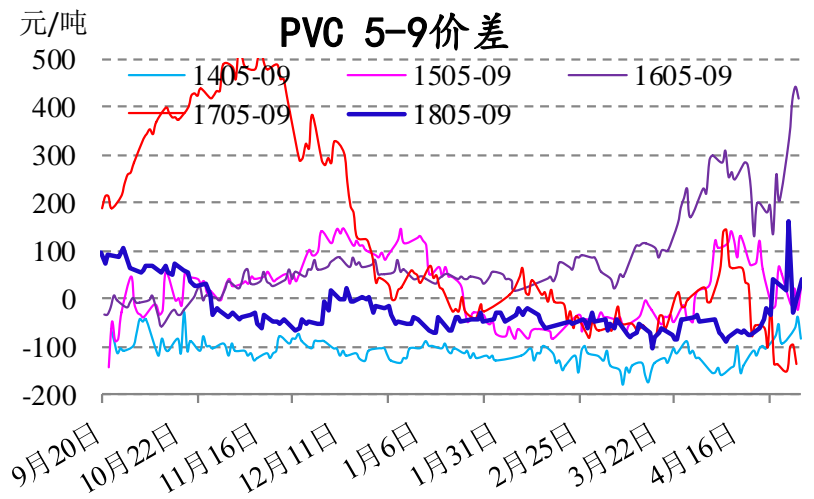
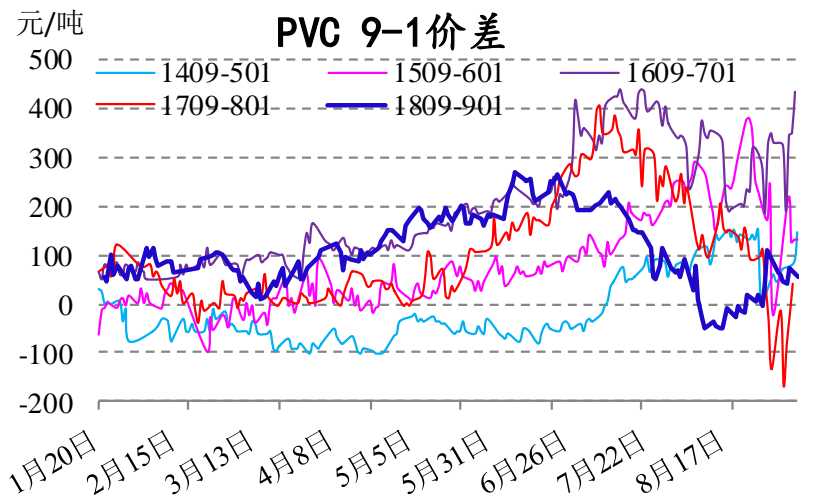
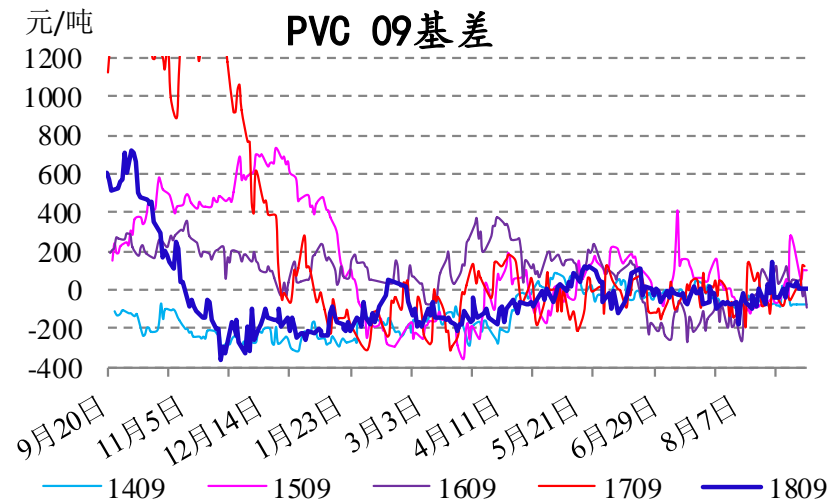
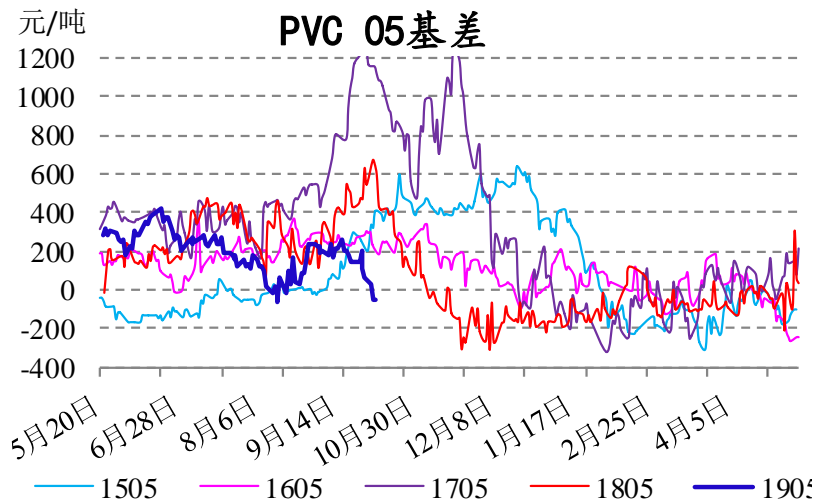
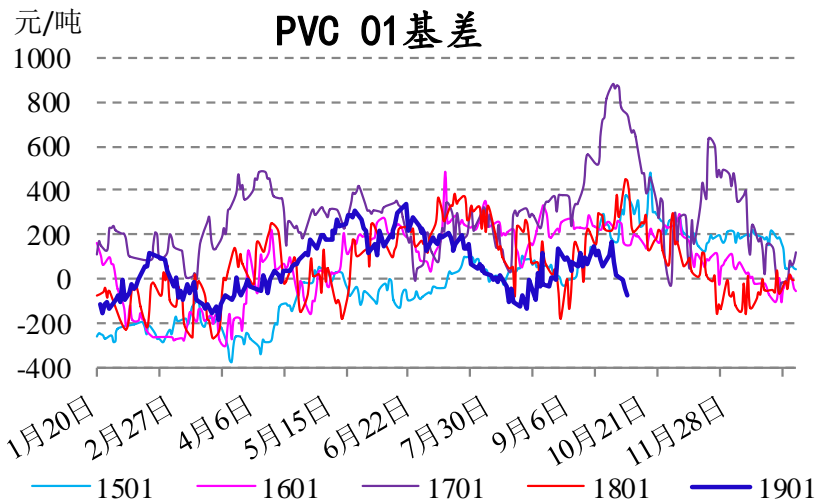
套利跟踪：PE



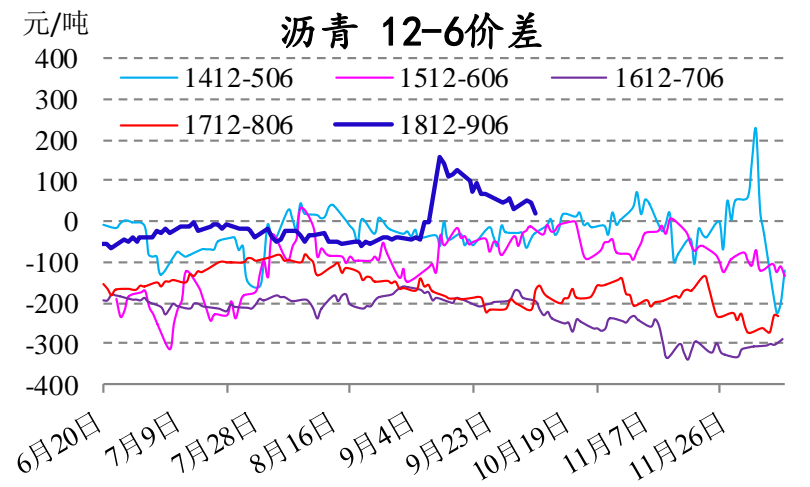
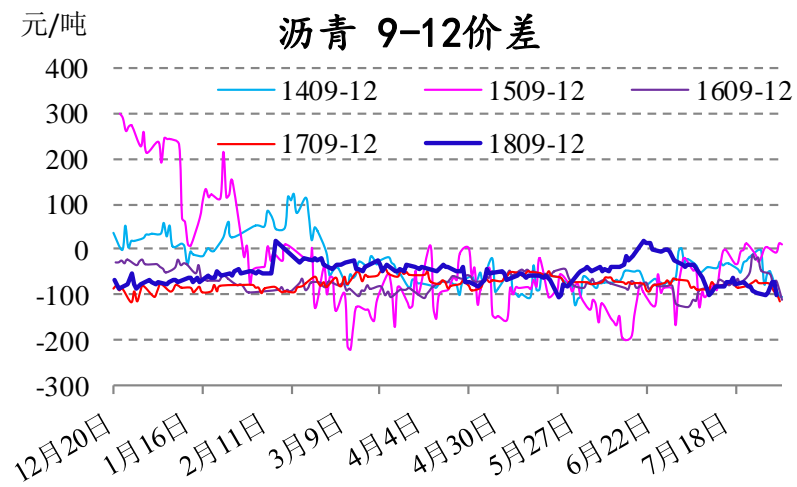
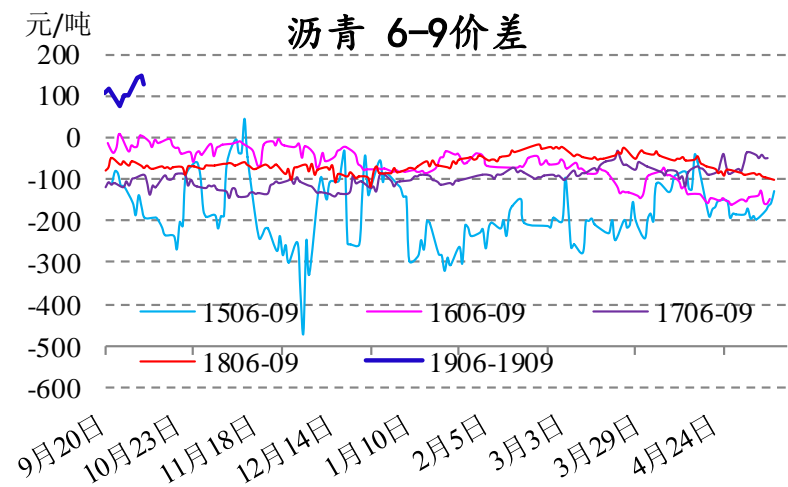
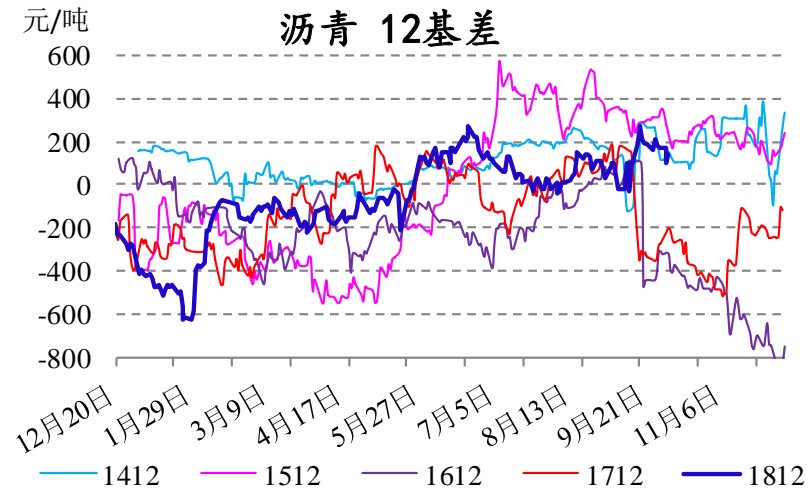
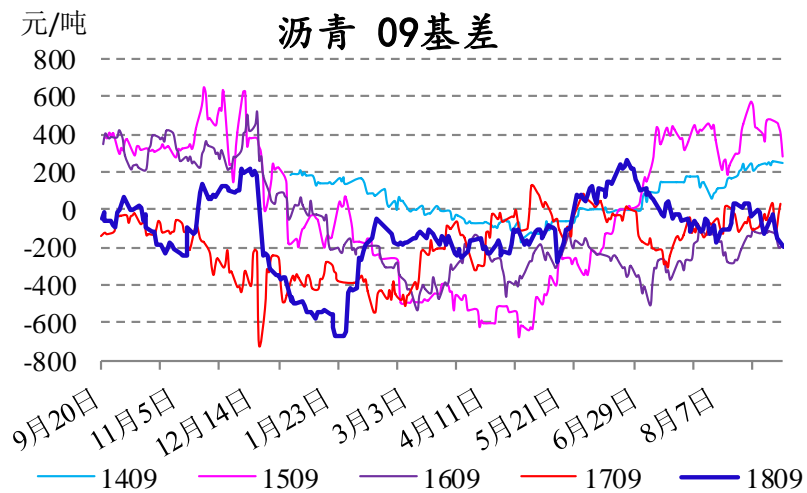
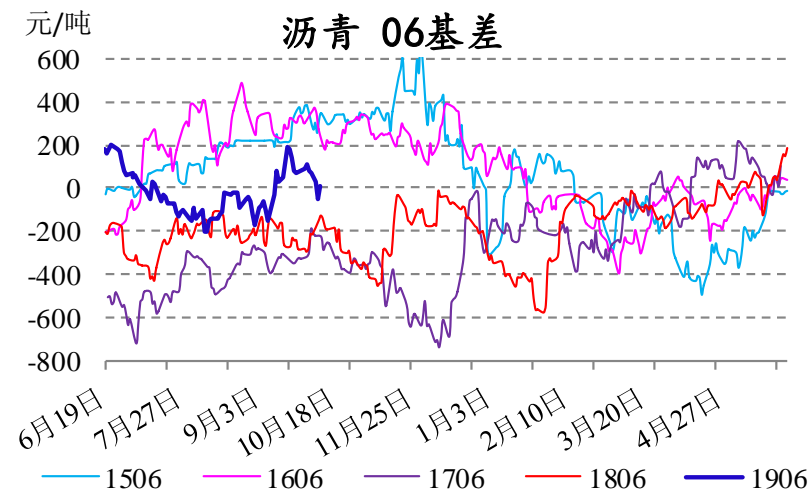
套利跟踪：PP



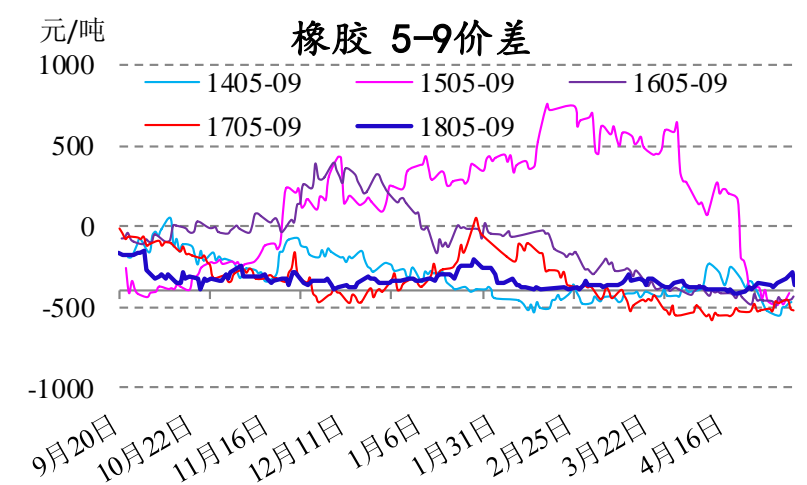
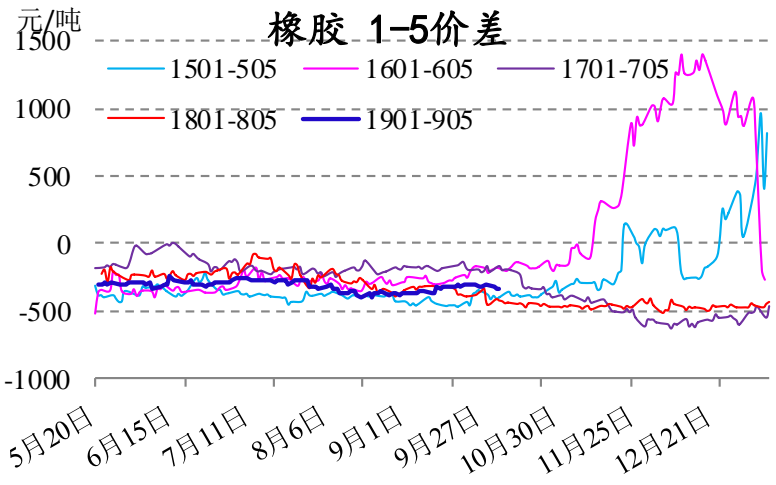
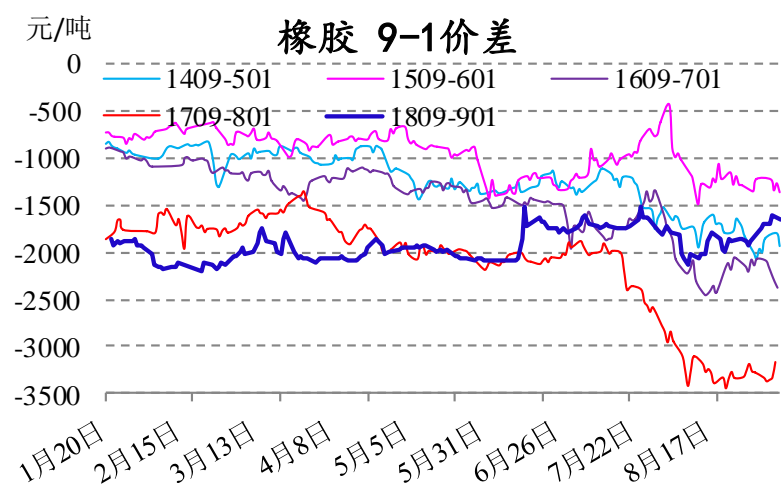
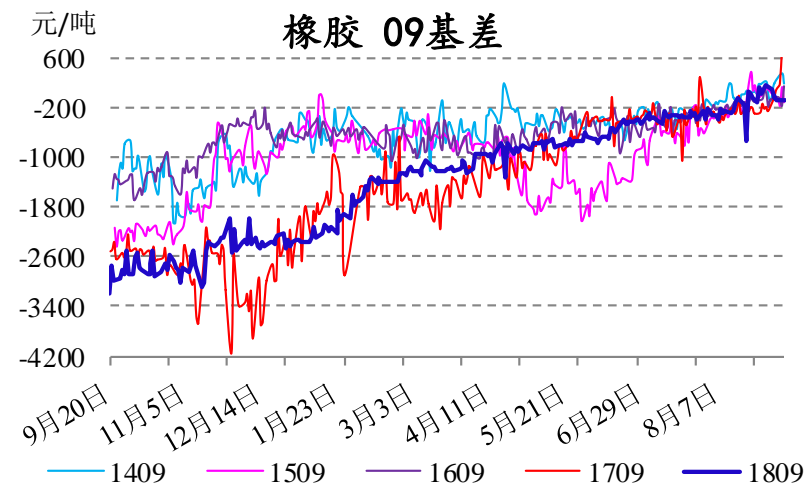
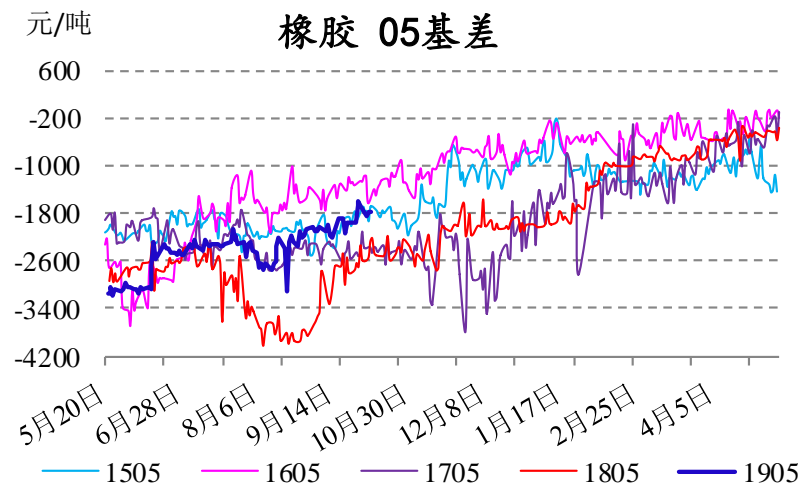
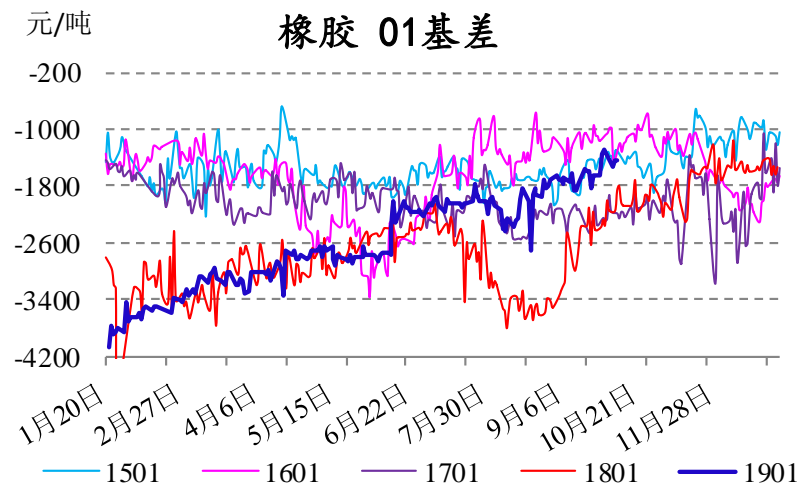
套利跟踪：PVC



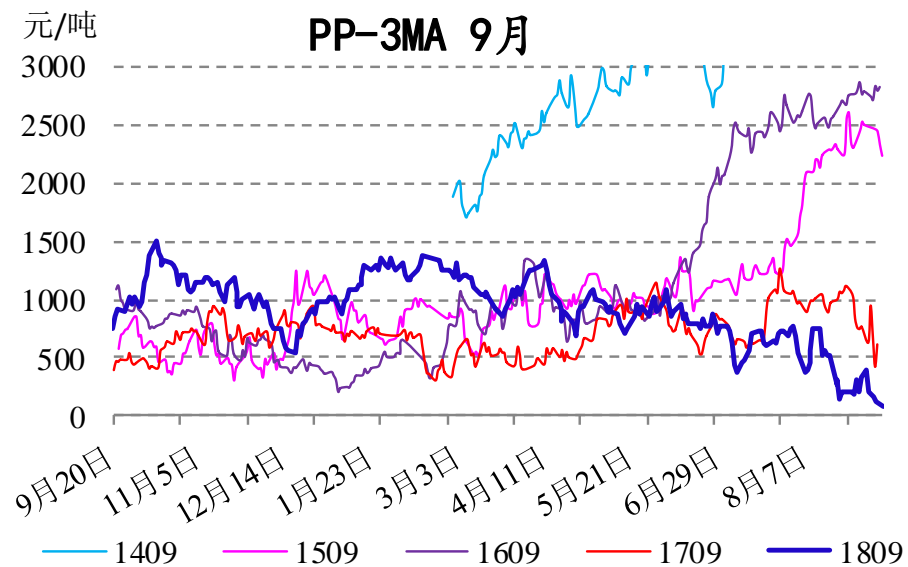
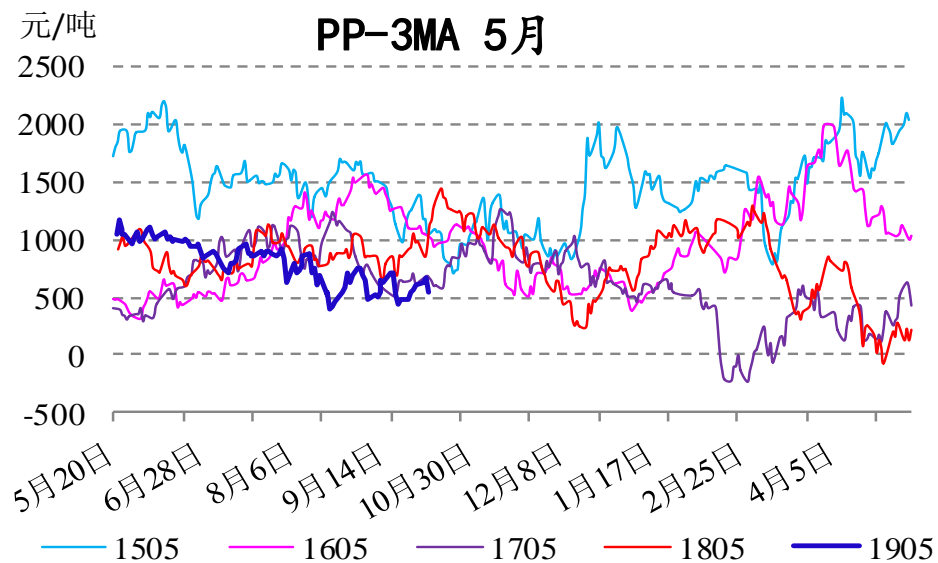
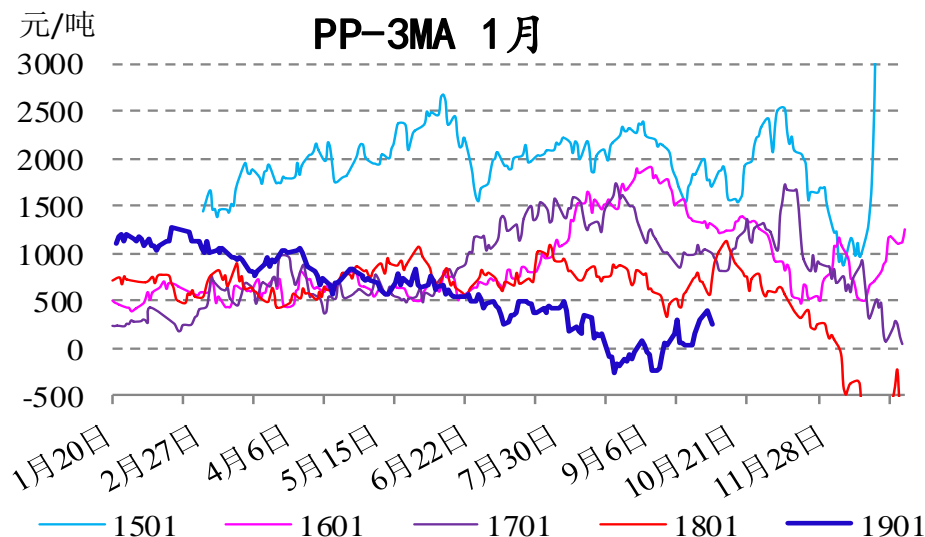
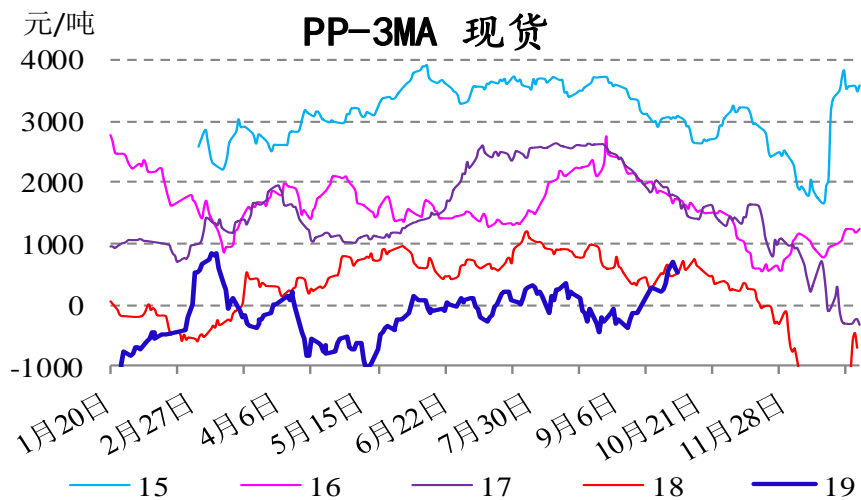
套利跟踪：沥青



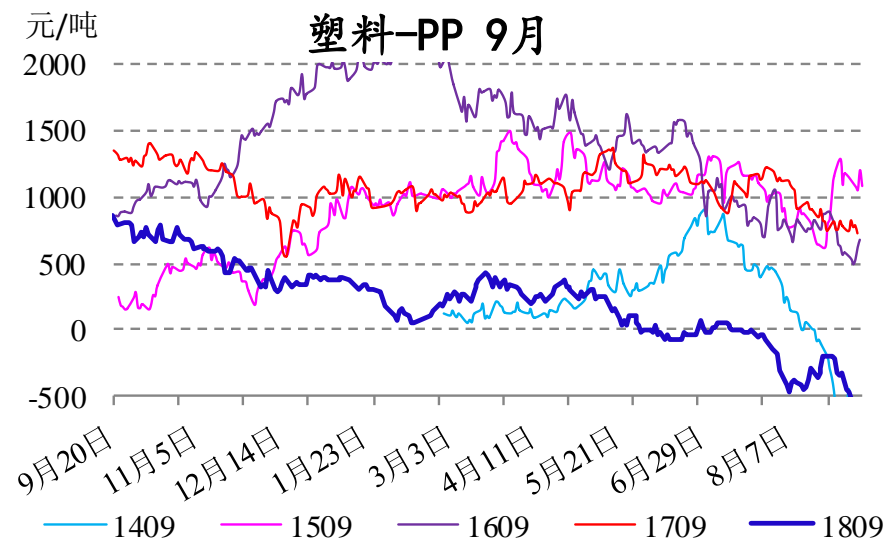
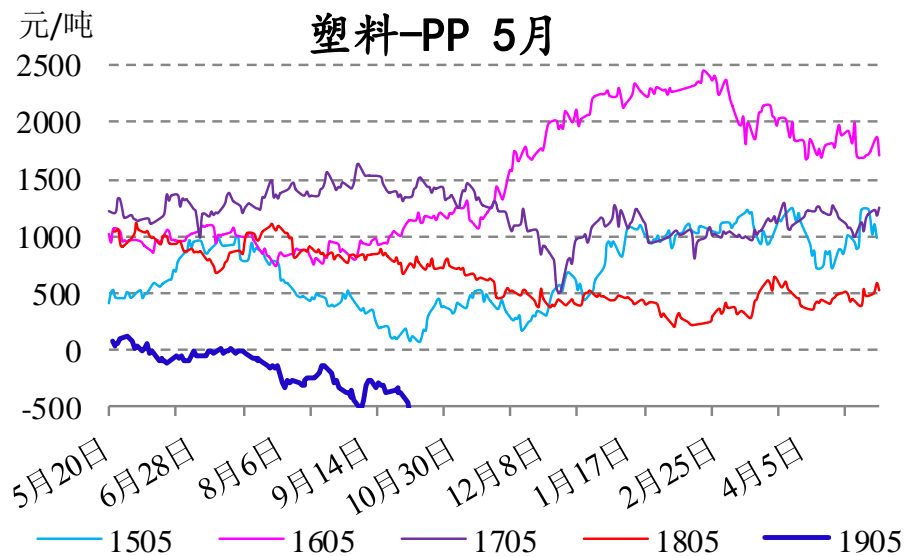
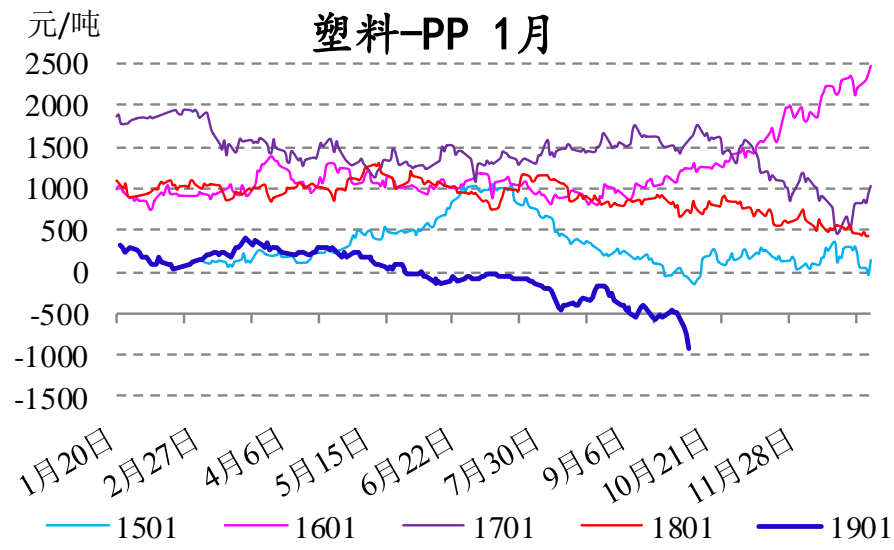
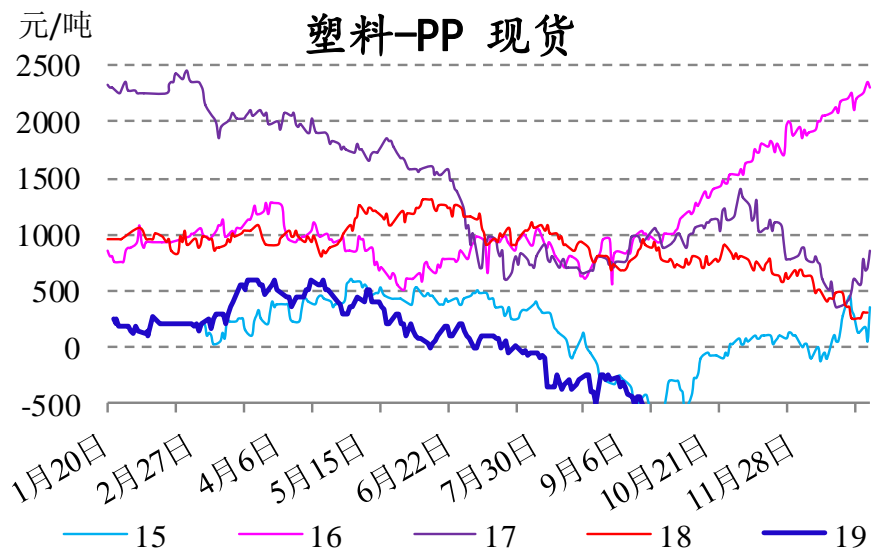
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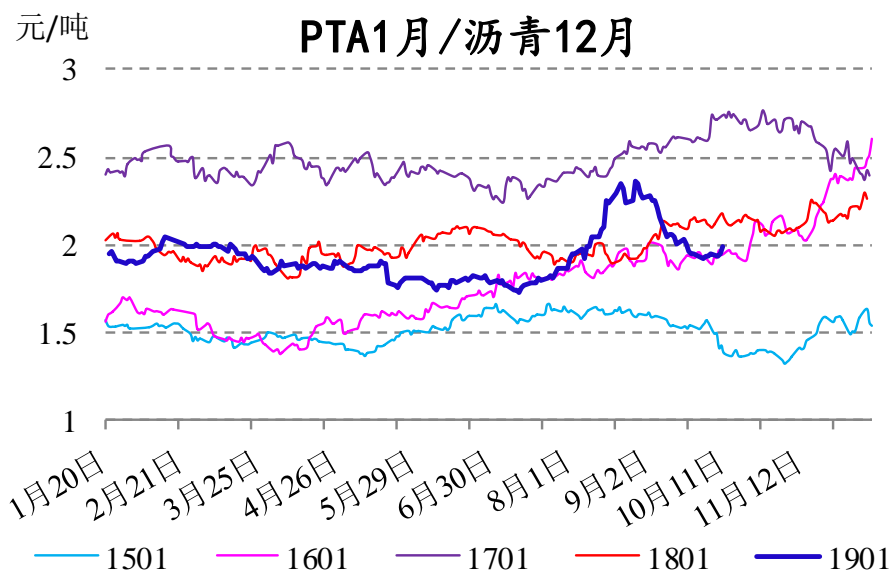
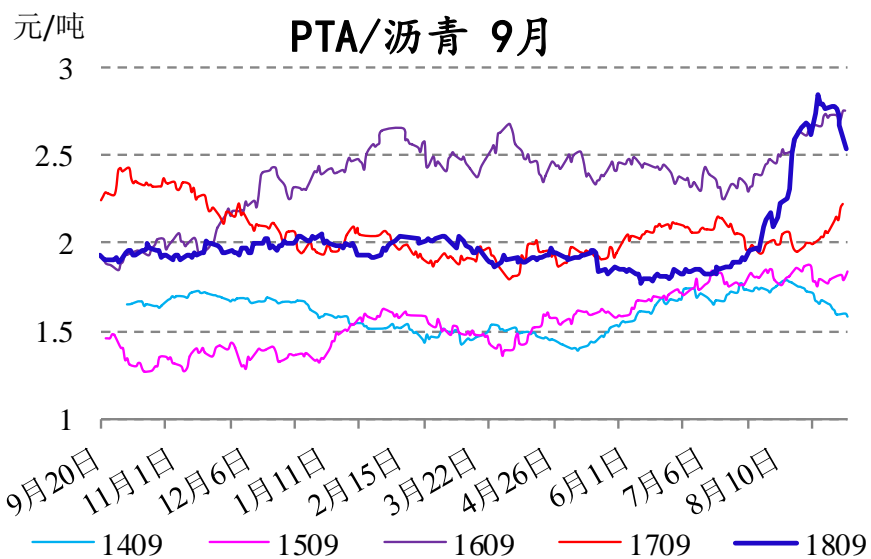
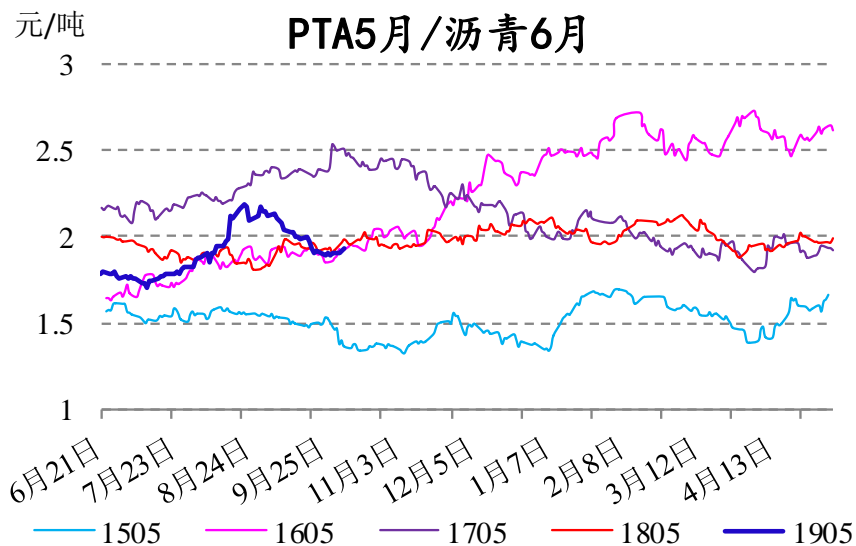
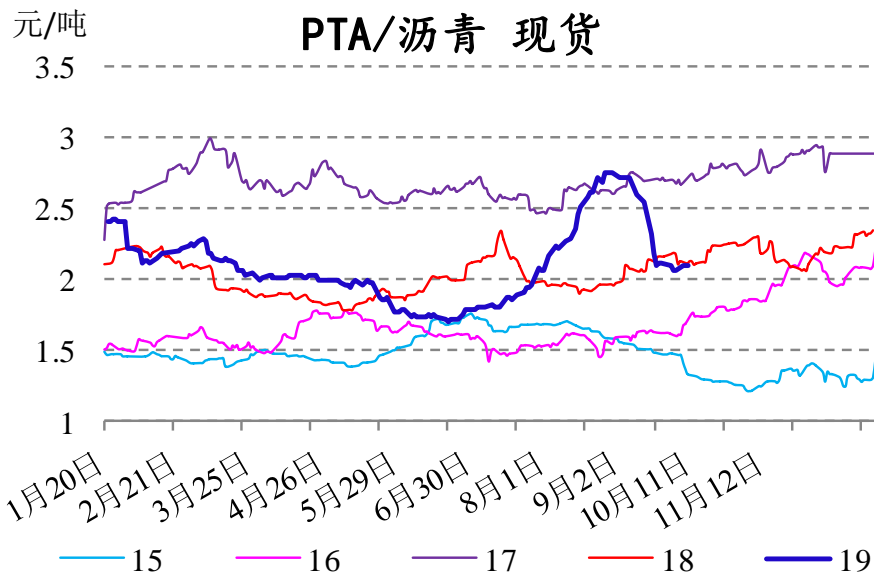
跨品种：PP-3MA



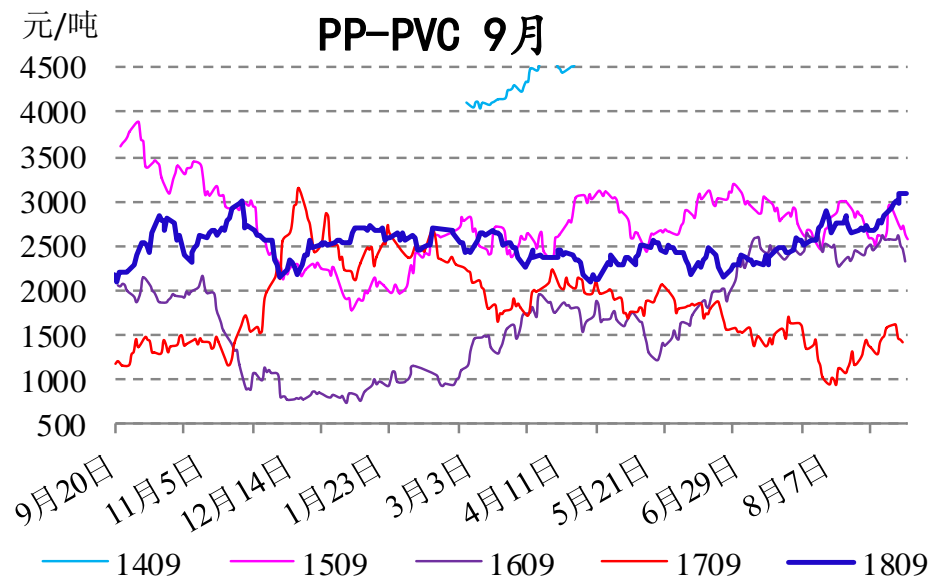
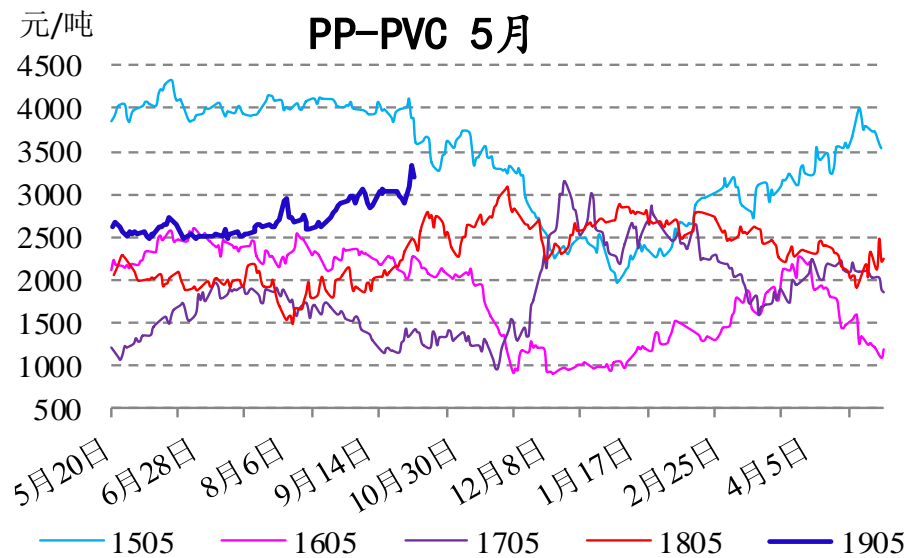
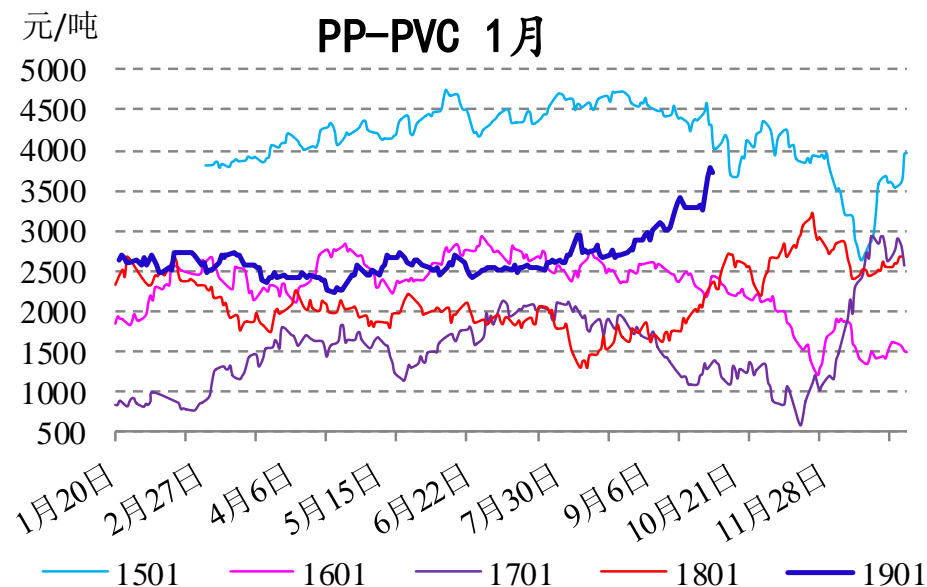
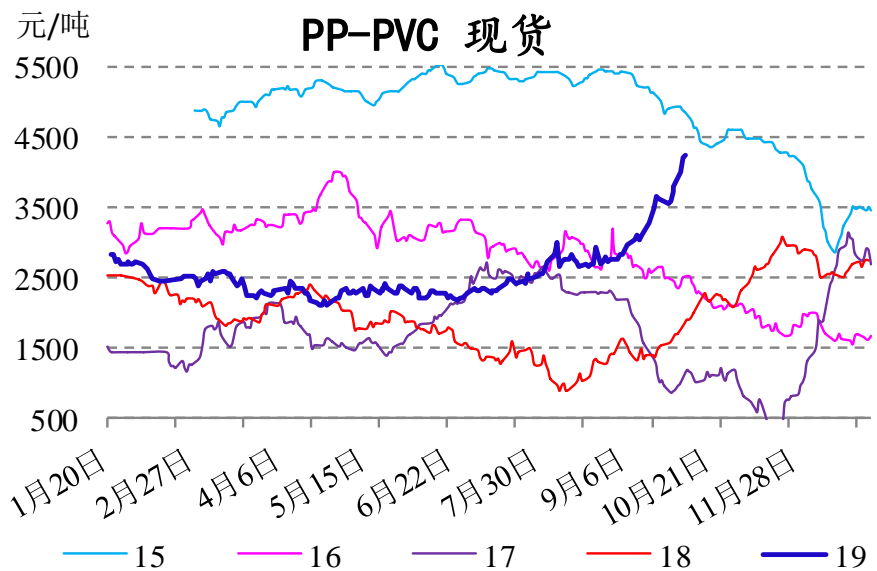
跨品种：塑料-PP



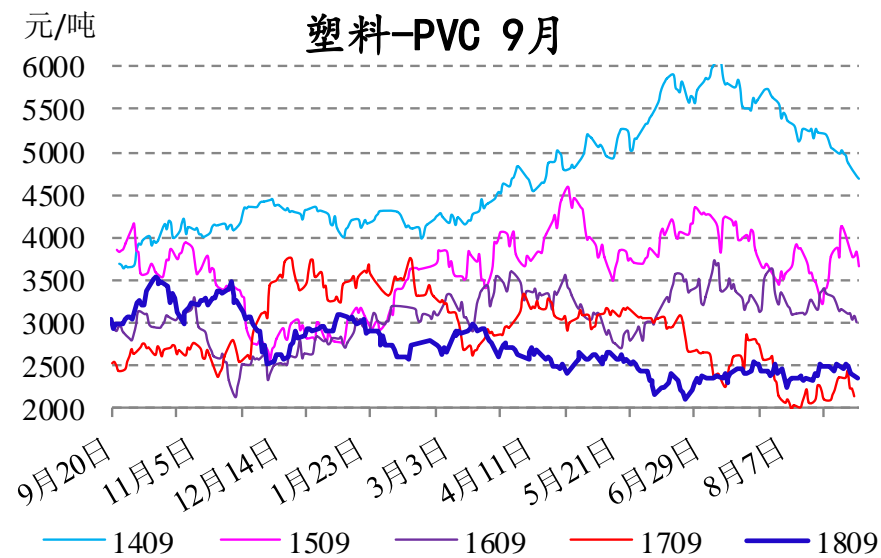
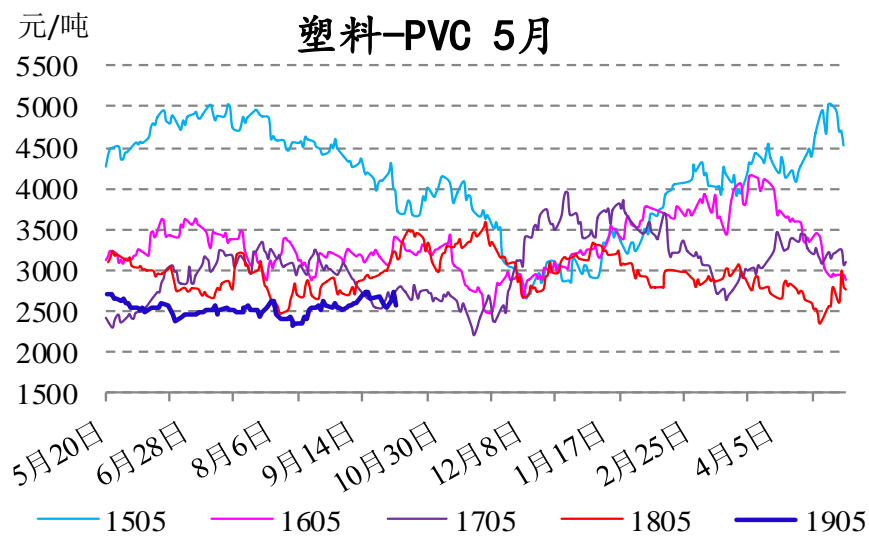
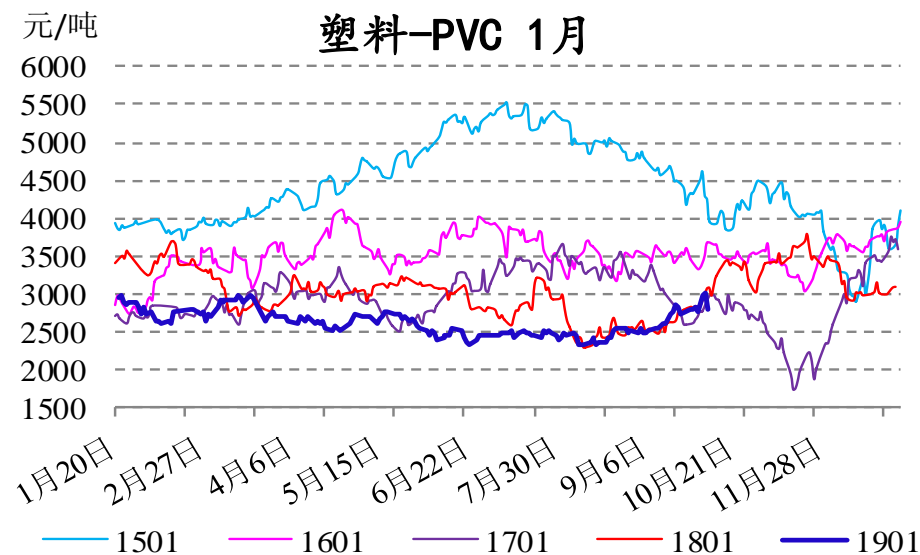
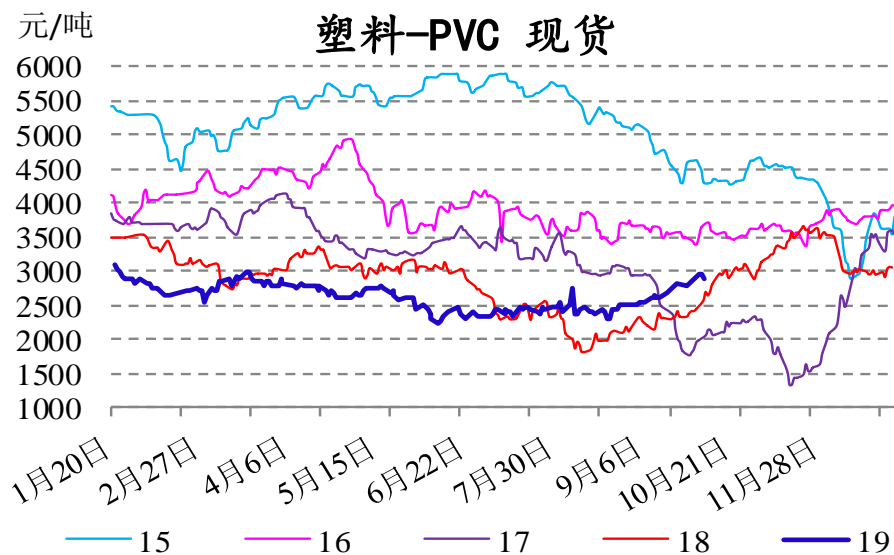
跨品种：PTA/沥青



跨品种：PP-PVC



跨品种：塑料-PVC



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