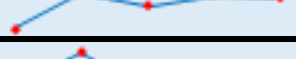
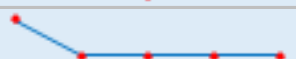
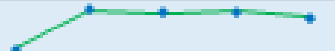
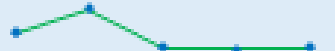


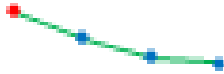
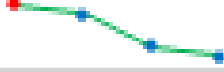
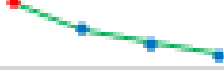
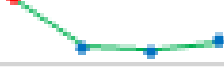
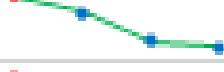
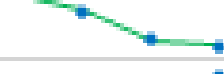
跨期数据跟踪

化工跨期套利跟踪							
 信达期货 CINDA FUTURES		联系人：徐林			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 9月17日	10日前 10月9日	5日前 10月16日	昨日 10月22日	今日 10月23日	近一个月走势图
跨期	MA1-MA5	298	266	272	322	339	
	MA5-MA9	84	90	109	91	93	
	TA1-TA5	326	220	150	78	90	
	TA5-TA9	154	178	148	64	86	
	L1-L5	140	285	230	270	260	
	L5-L9	65	140	60	85	60	
	PP1-PP5	349	456	437	452	486	
	PP5-PP9	198	304	222	179	169	
	V1-V5	110	-5	10	25	10	
	V5-V9	60	60	-20	-35	-30	
	BU1-BU5	-102	-196	-148	-162	-150	
	BU5-BU9	100	48	70	70	74	
	RU1-RU5	-325	-335	-340	-315	-320	
	RU5-RU9	2005	-265	-250	-235	-250	

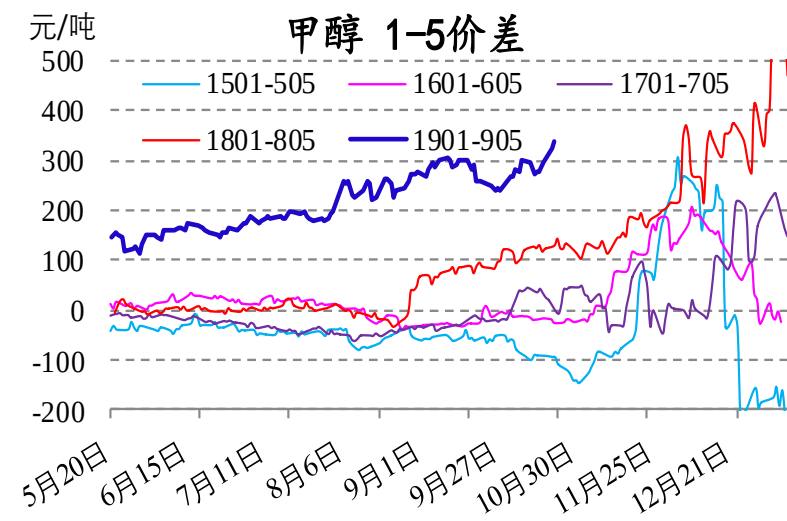
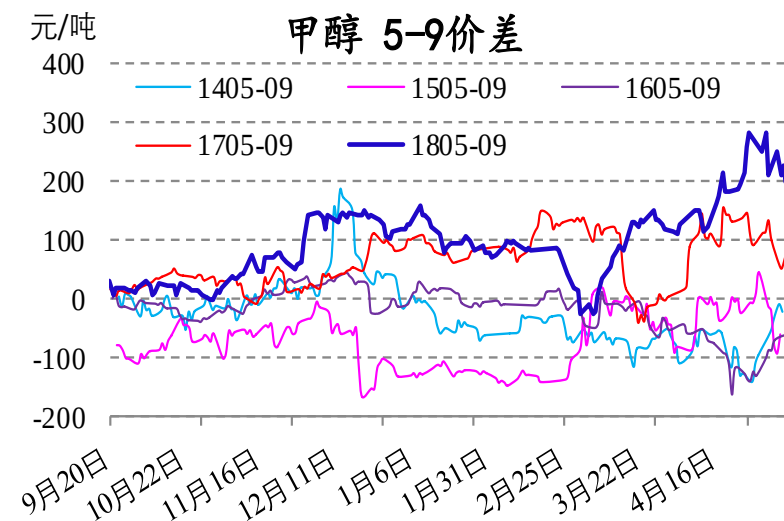
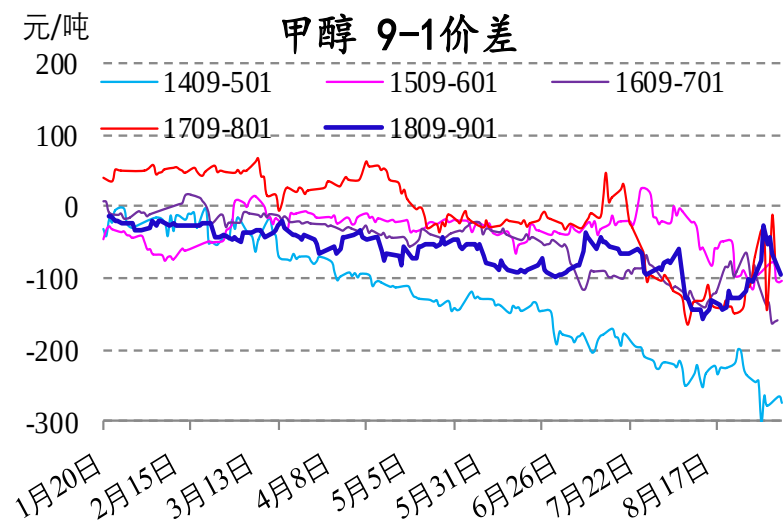
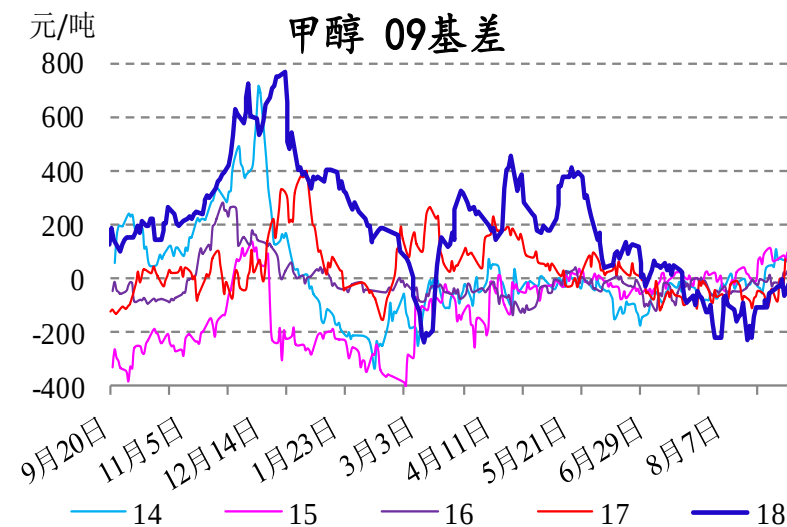
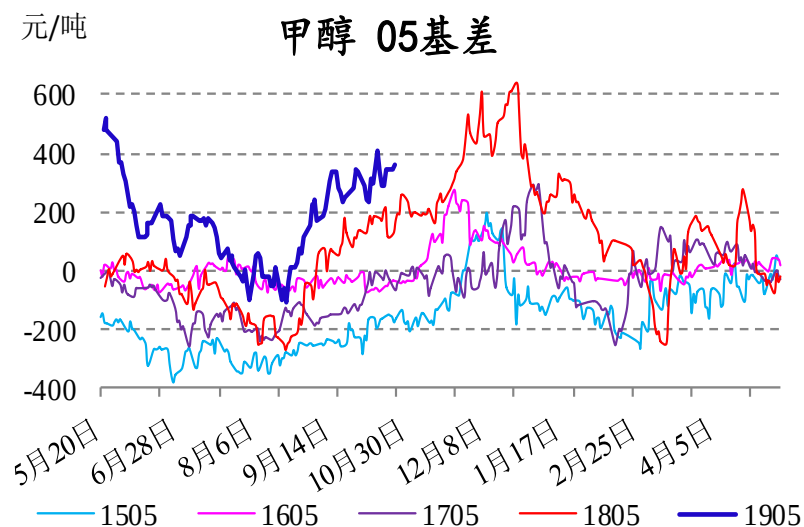
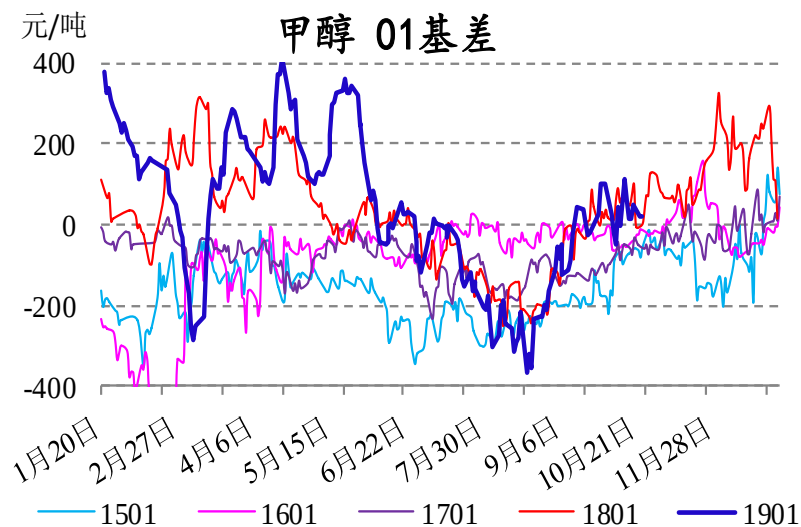
跨品种据跟踪

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 9月17日	10日前 10月9日	5日前 10月16日	昨日 10月22日	今日 10月23日	近一个月走势图
跨品种	PP-3MA现货	20	600	540	560	480	
	PP-3MA 1月	155	319	48	36	49	
	PP-3MA 5月	700	661	427	550	580	
	PP-3MA 9月	754	627	532	644	690	
	PE-PP 现货	-600	-1250	-1300	-1250	-1200	
	PE-PP 1月	-537	-760	-749	-584	-600	
	PE-PP 5月	-328	-589	-542	-402	-374	
	PE-PP 9月	-195	-425	-380	-308	-265	
	TA / BU 现货	2.32	2.10	2.01	1.88	1.88	
	TA1月/BU12月	2.03	1.95	1.98	1.90	1.92	
	TA5月/BU6月	2.00	1.92	1.98	1.91	1.94	
	TA9月/BU9月	1.95	1.95	1.98	1.94	1.95	

基差数据跟踪

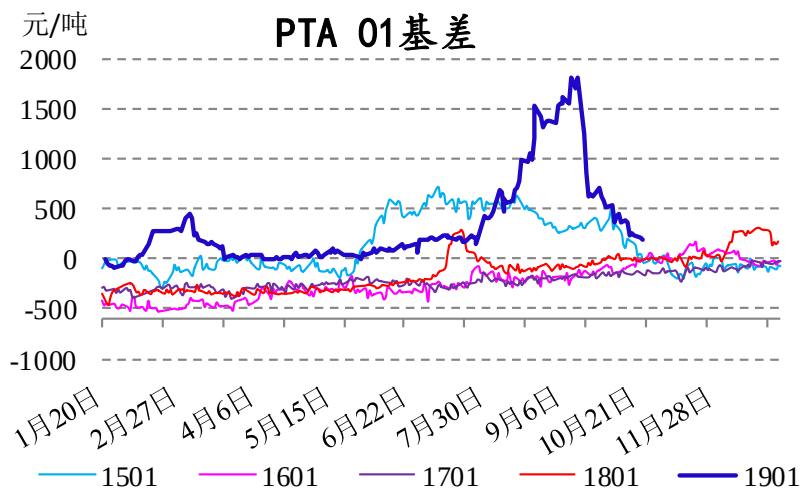
2018年10月23日基差图				
品种	现货价格	主力基差	幅度	价差结构
PP煤	10790.00	760.00	8.1%	
PP	10800.00	770.00	8.2%	
沥青	3800.00	250.00	6.9%	
甲醇	3440.00	113.00	3.9%	
PTA	7160.00	200.00	2.9%	
PVC	6600.00	140.00	2.2%	
PE煤	9600.00	170.00	1.9%	
PE	9600.00	170.00	1.9%	
橡胶	10850	(1085.00)	-8.7%	

套利跟踪：甲醇

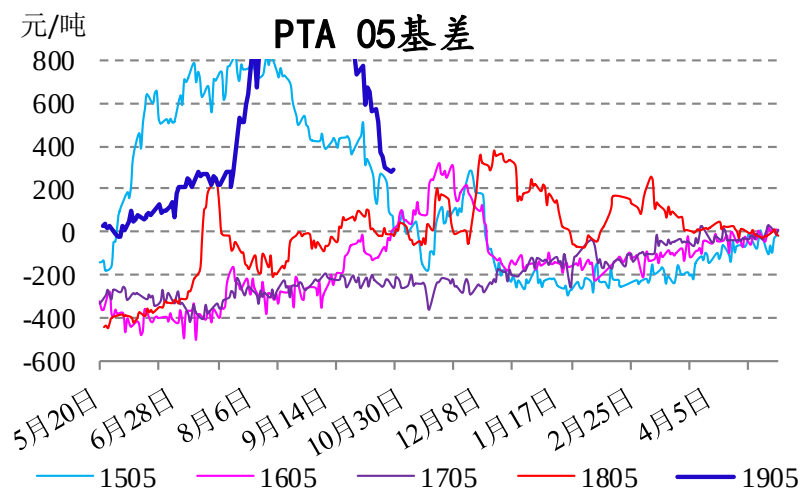


套利跟踪：PTA

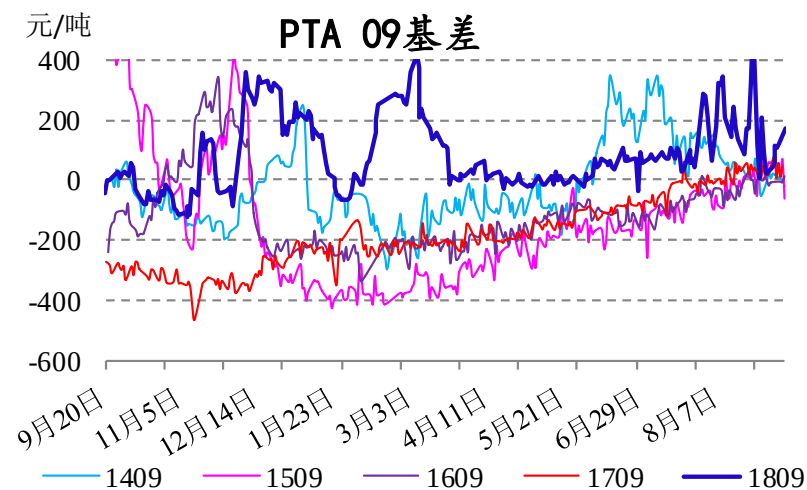
PTA 01基差



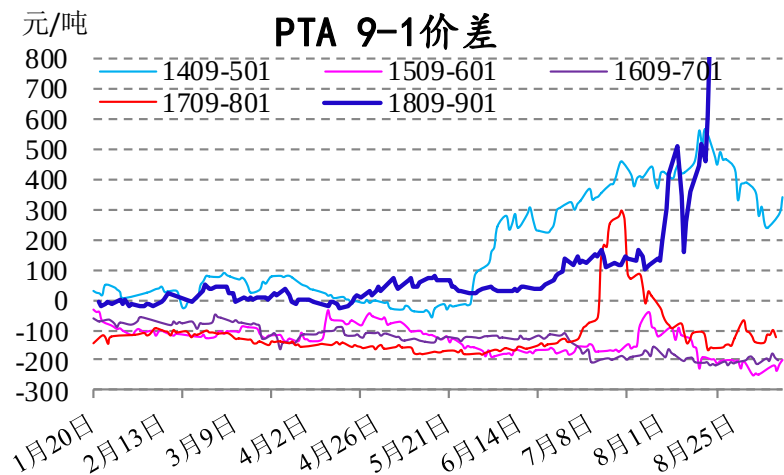
PTA 05基差



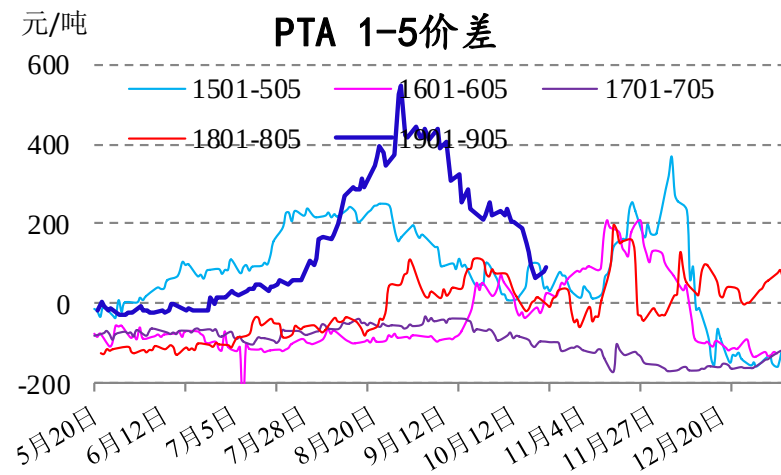
PTA 09基差



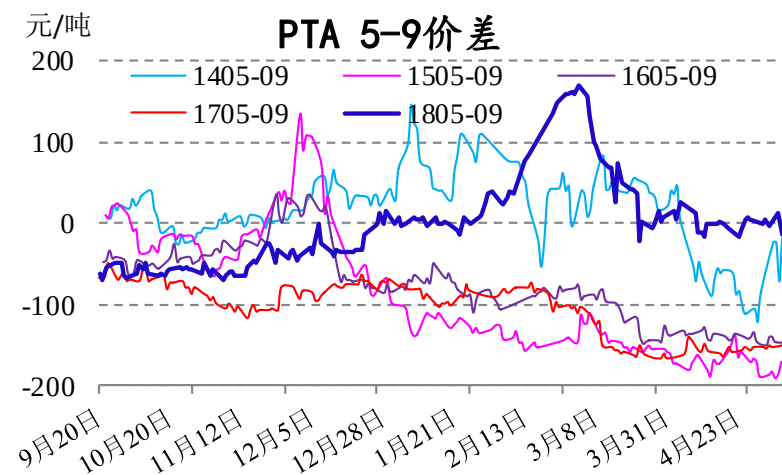
PTA 9-1价差



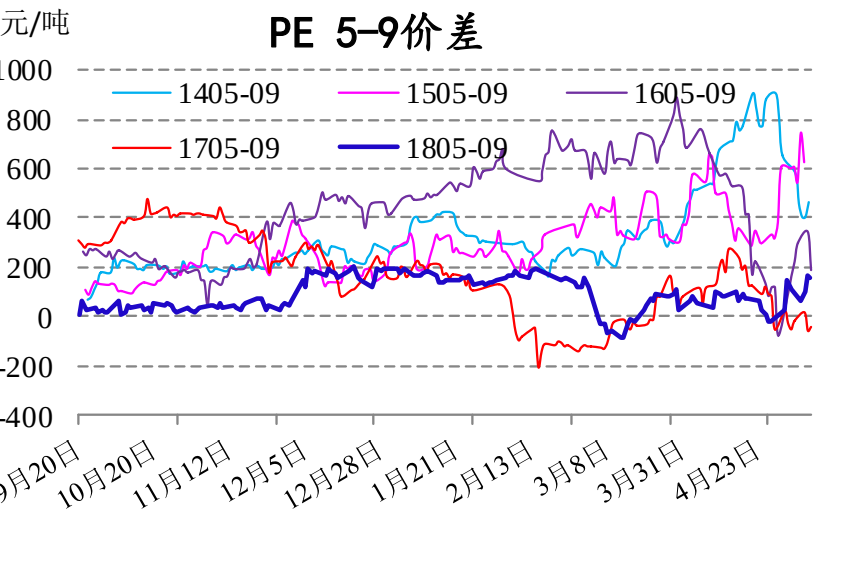
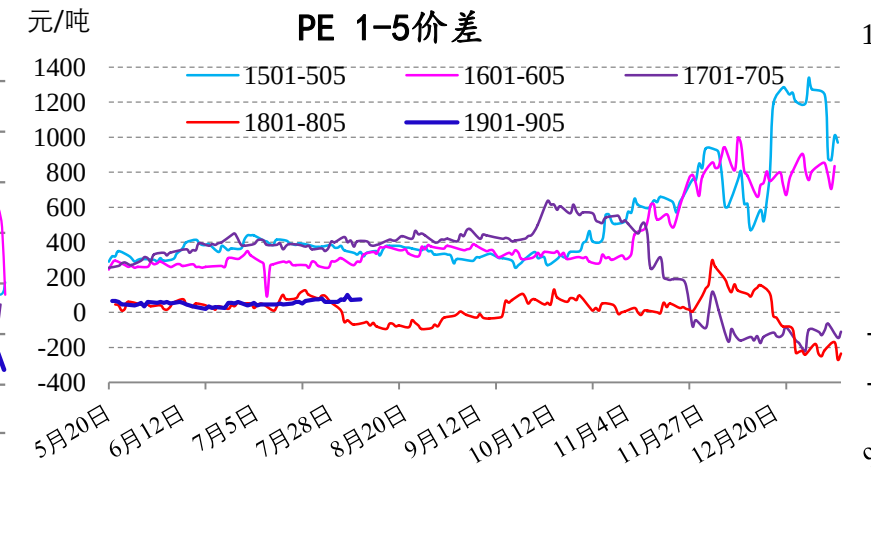
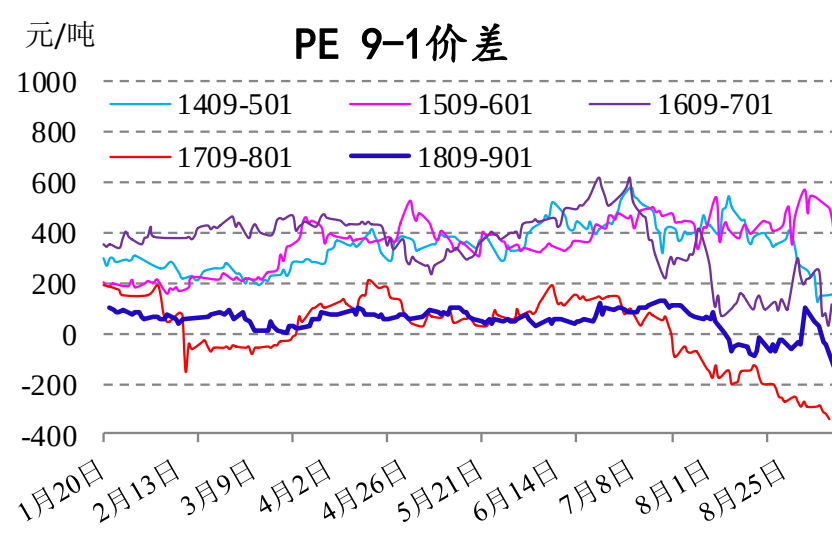
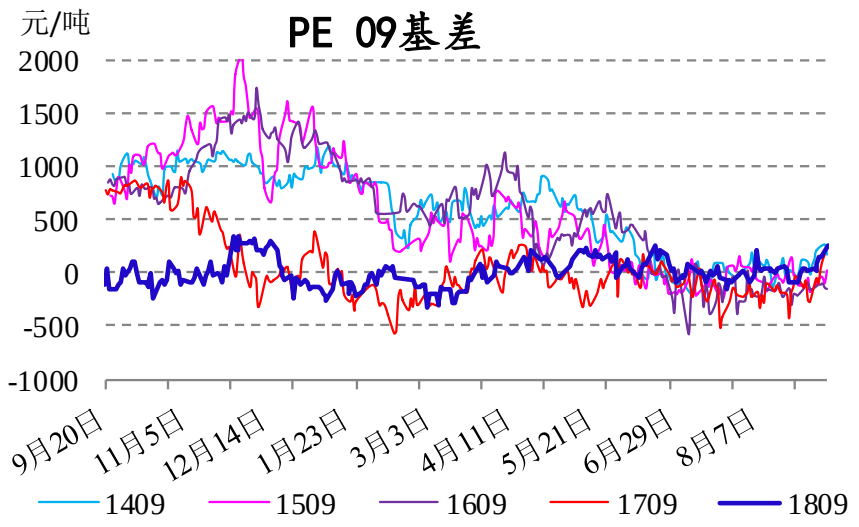
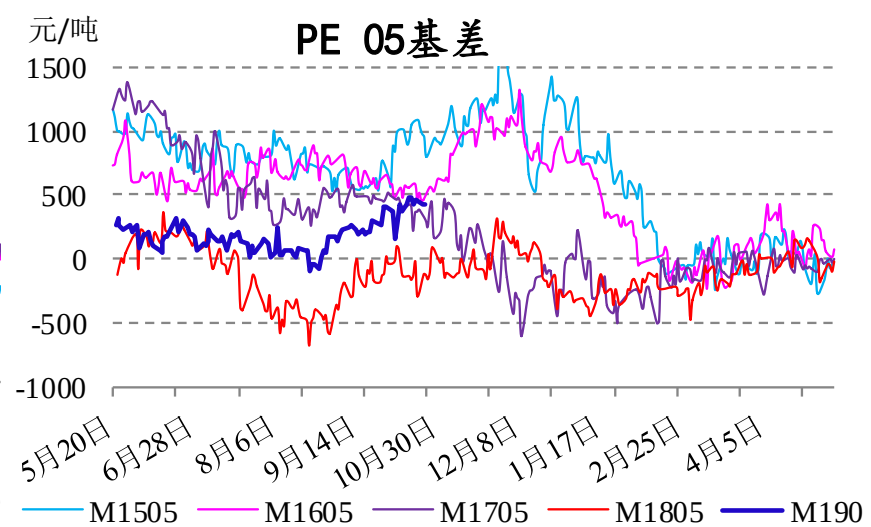
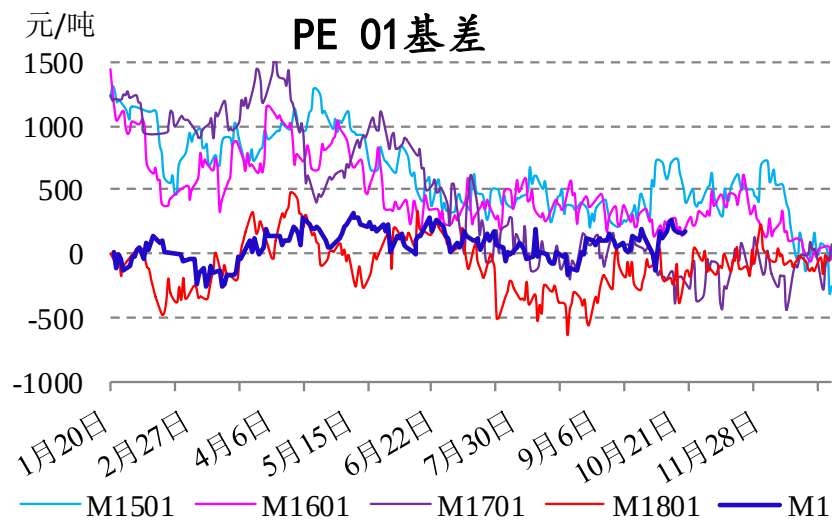
PTA 1-5价差



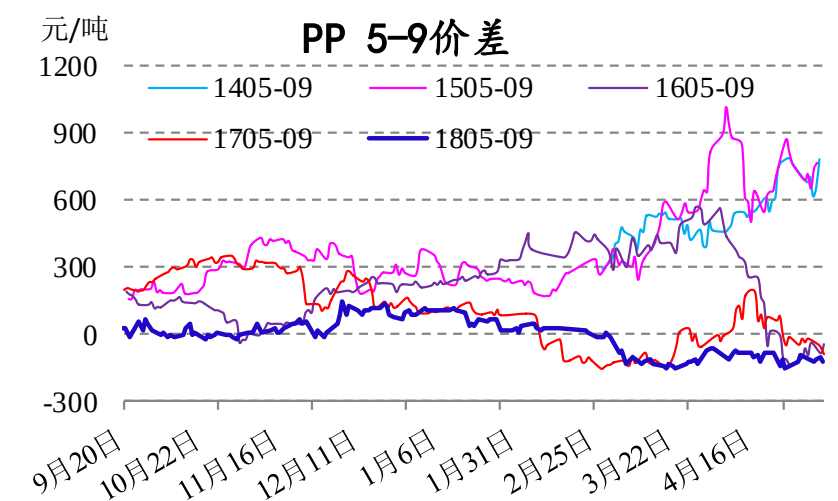
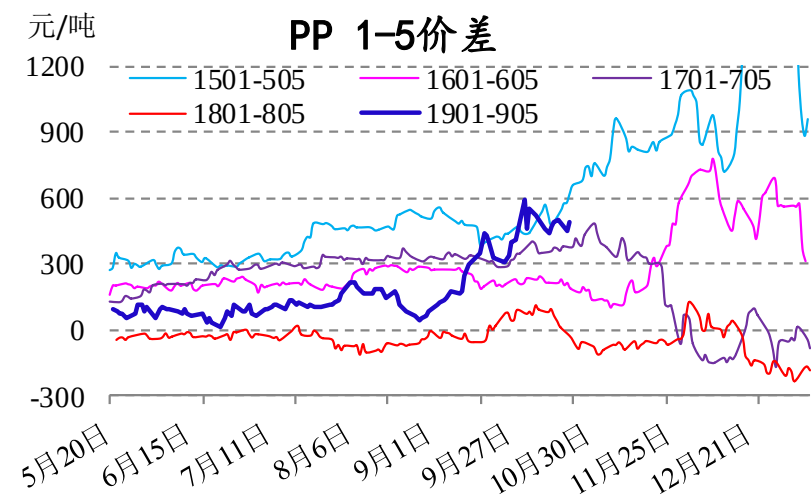
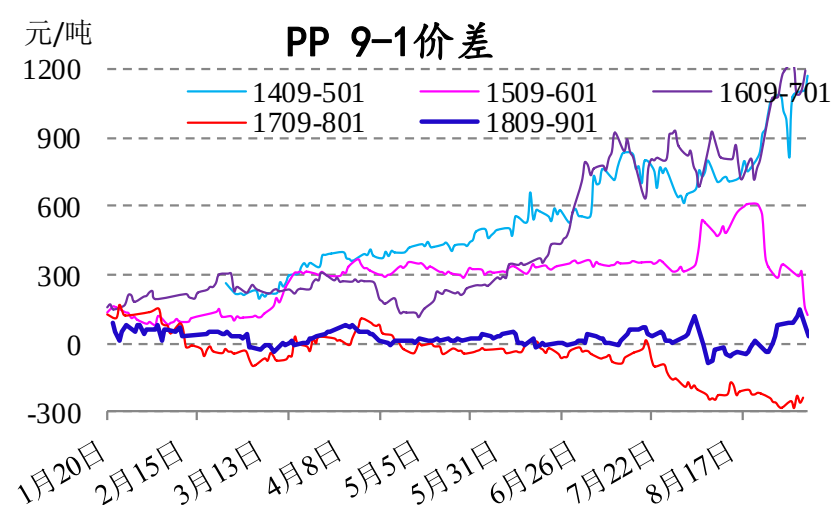
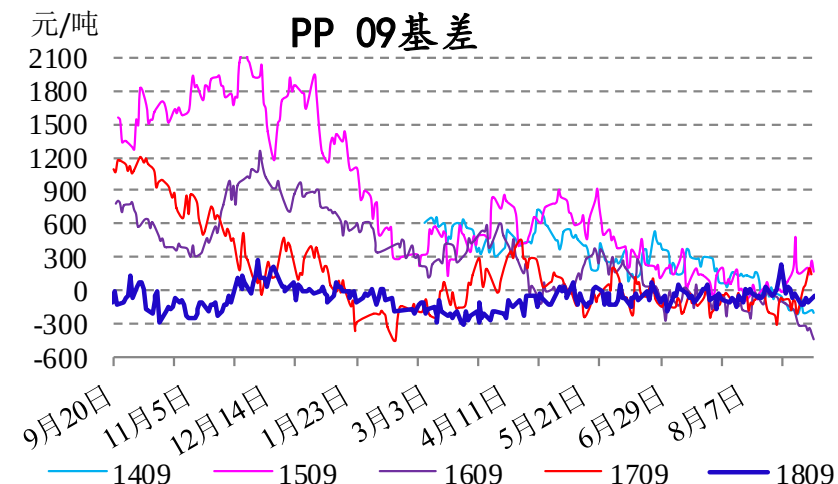
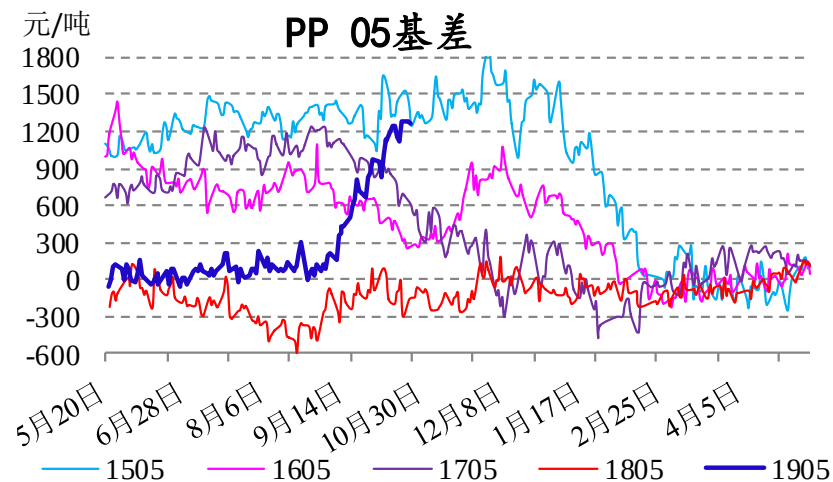
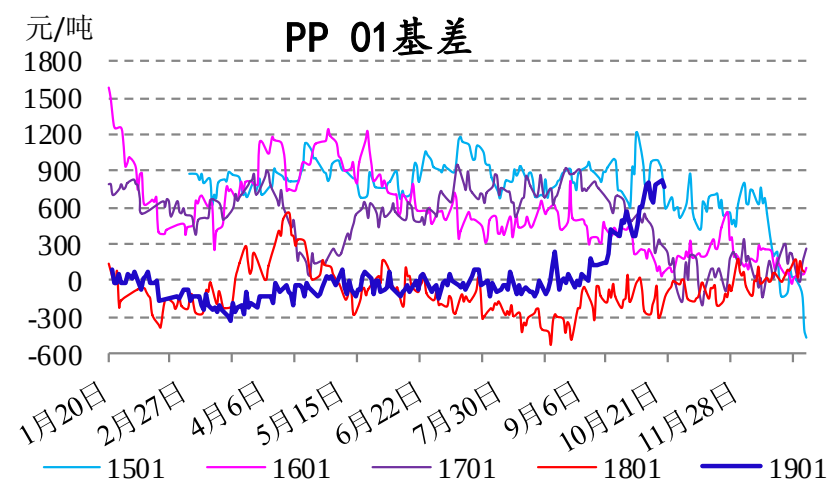
PTA 5-9价差



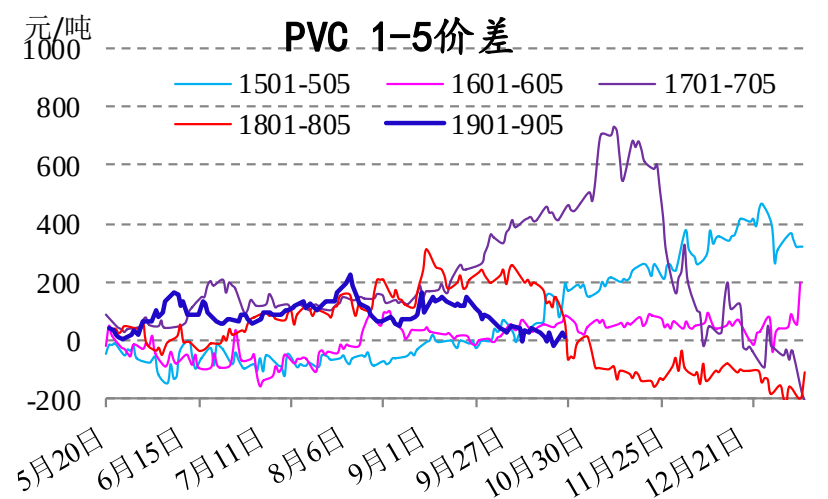
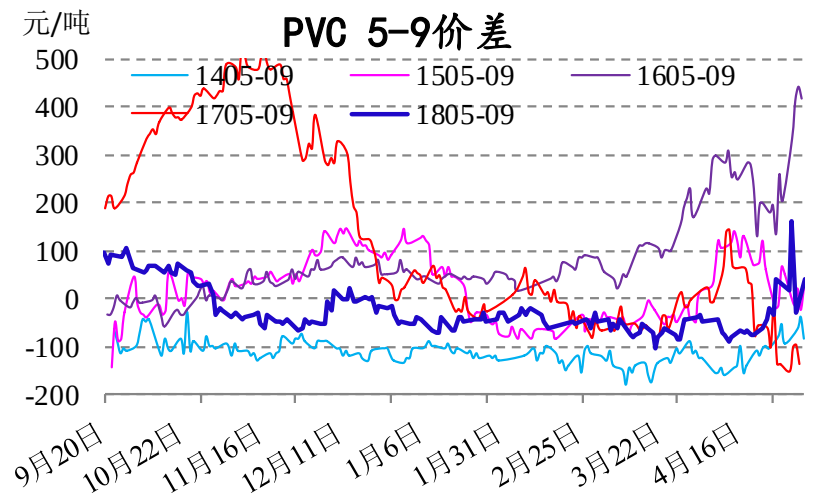
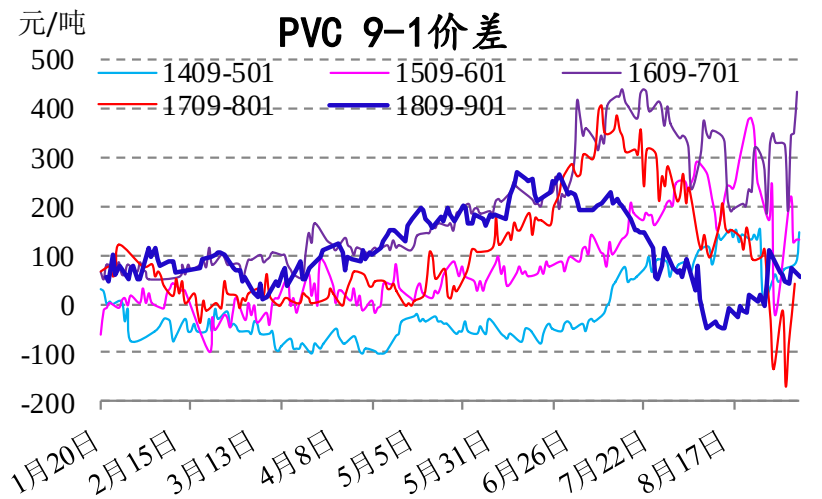
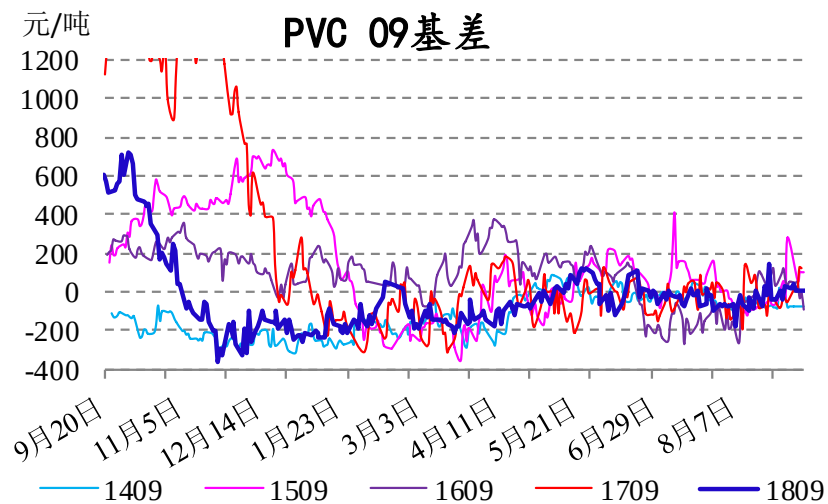
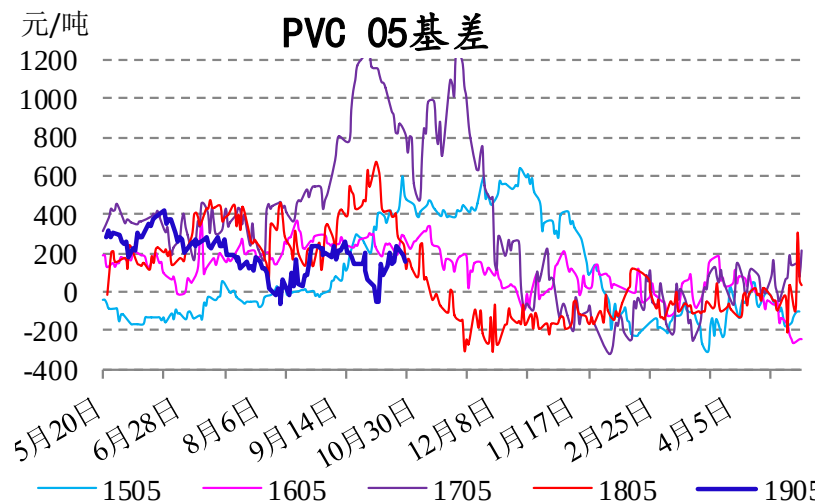
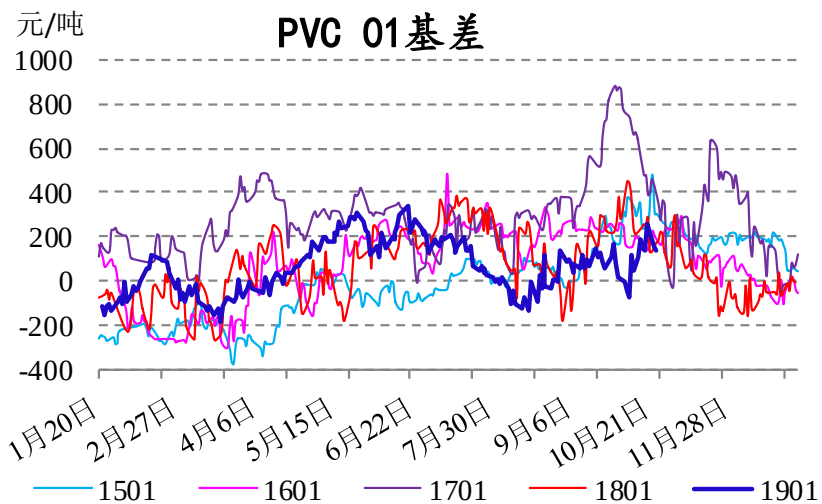
套利跟踪：PE



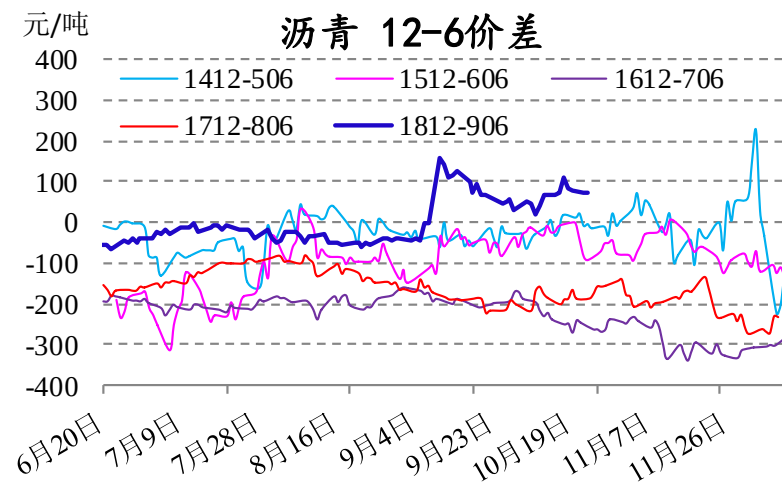
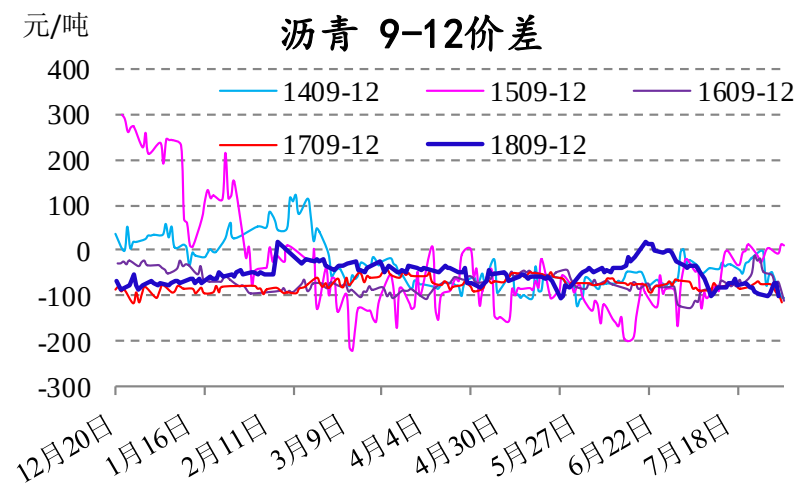
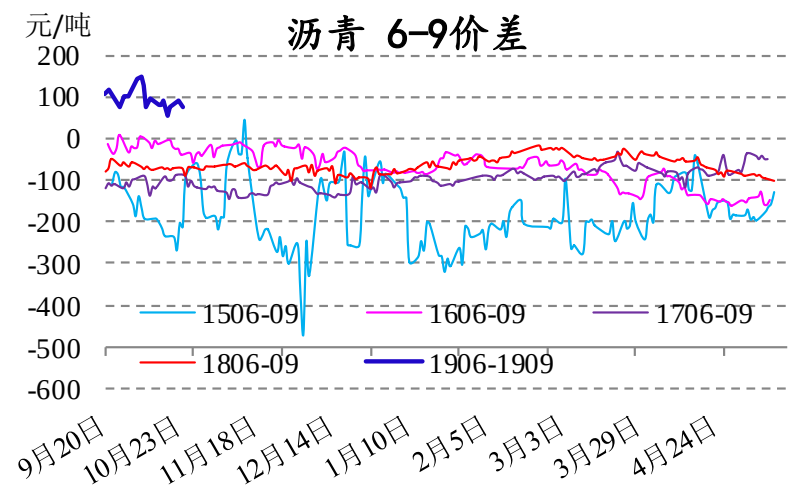
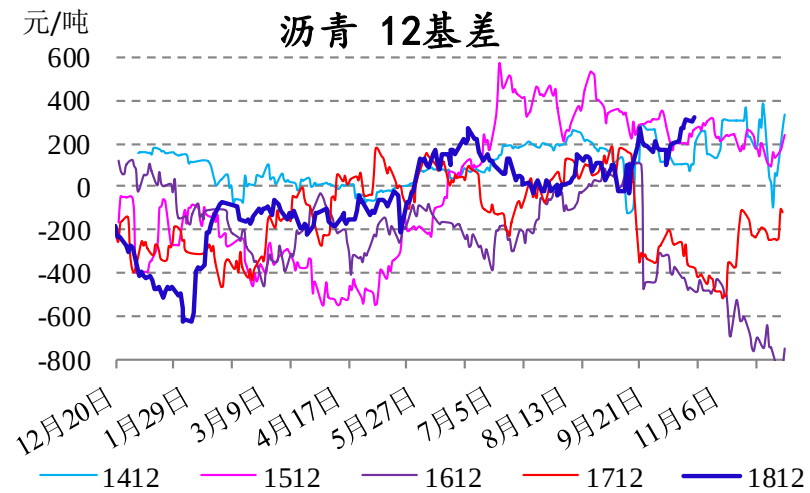
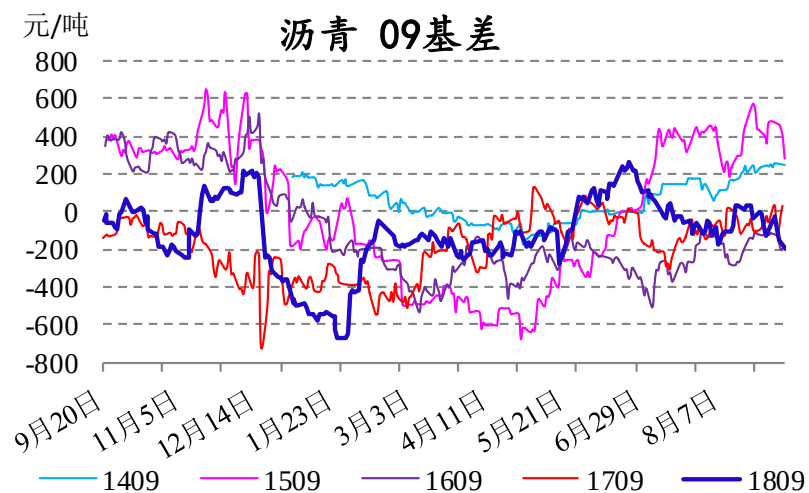
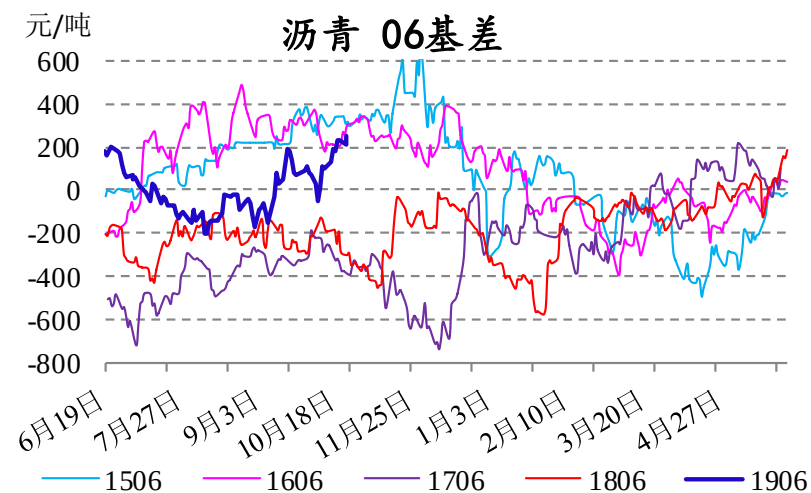
套利跟踪：PP



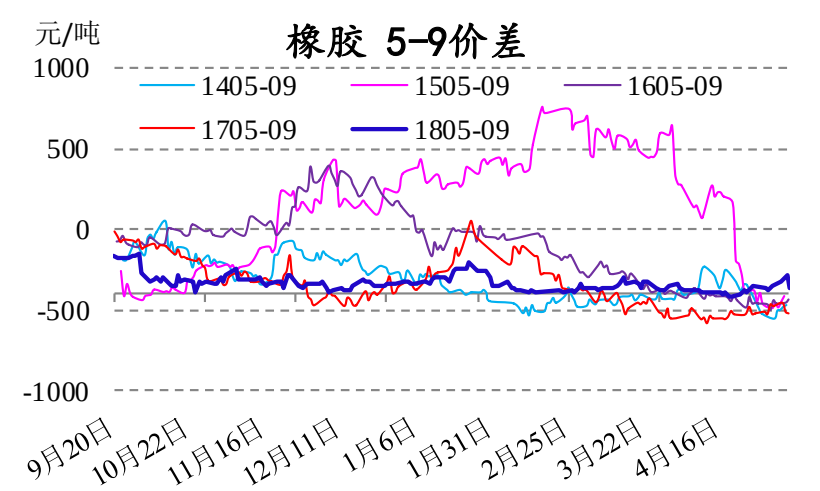
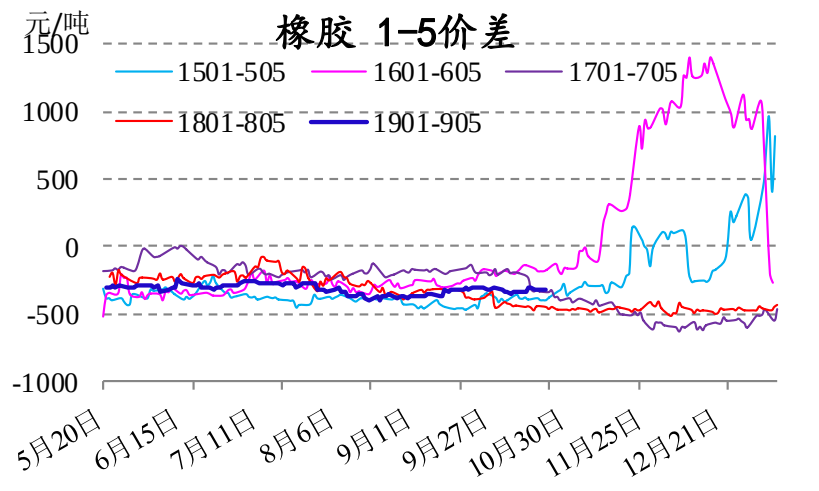
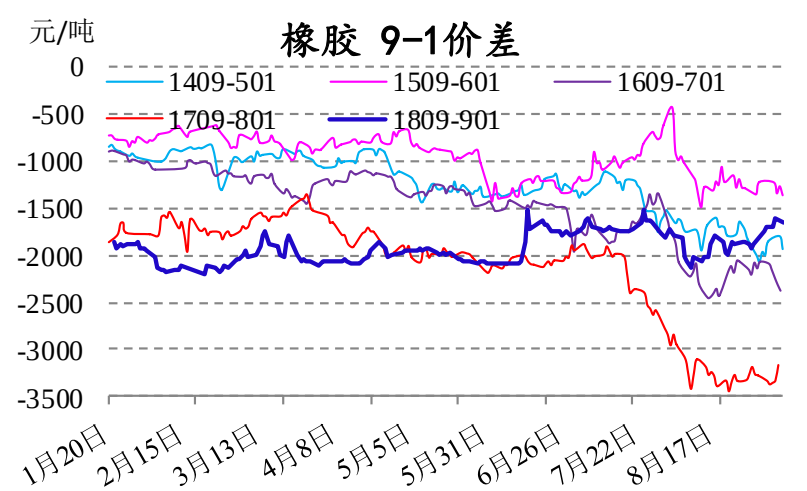
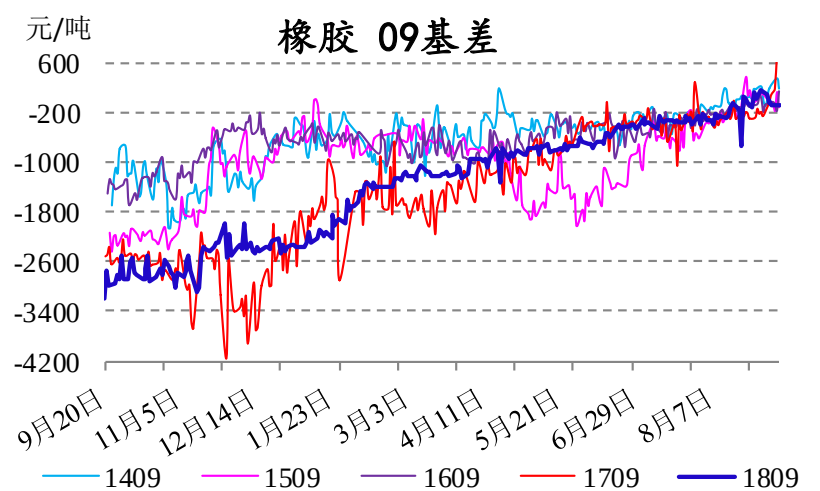
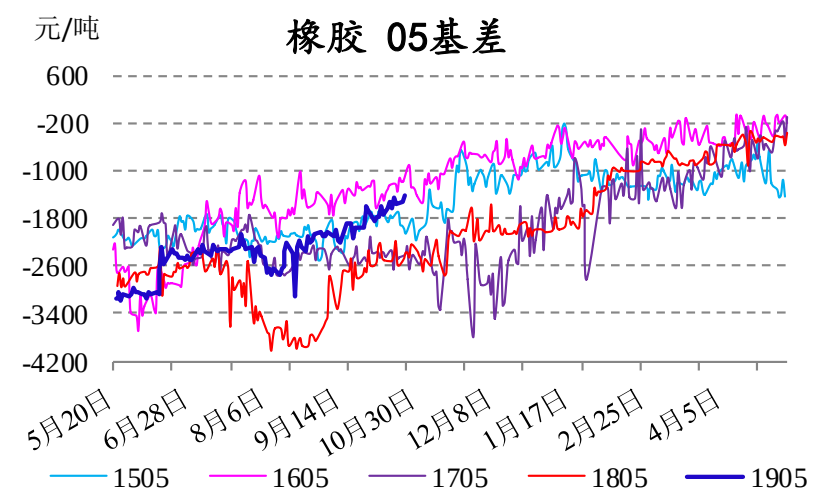
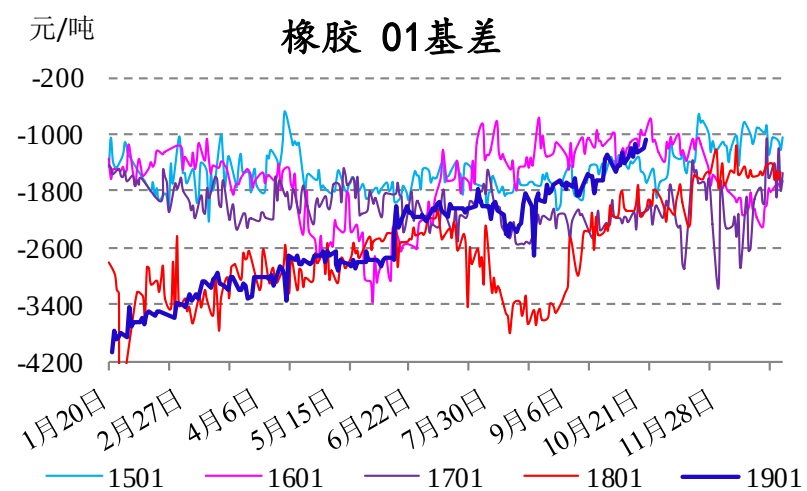
套利跟踪：PVC



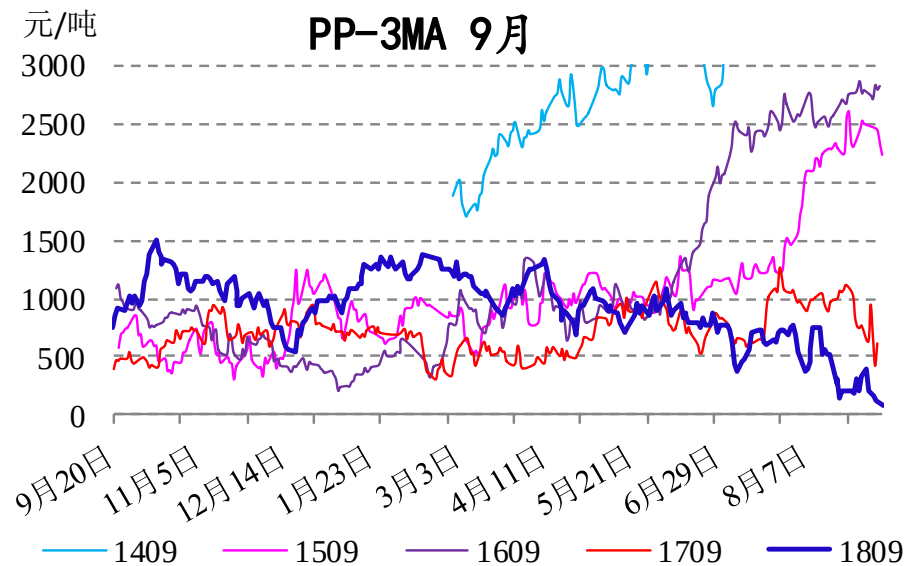
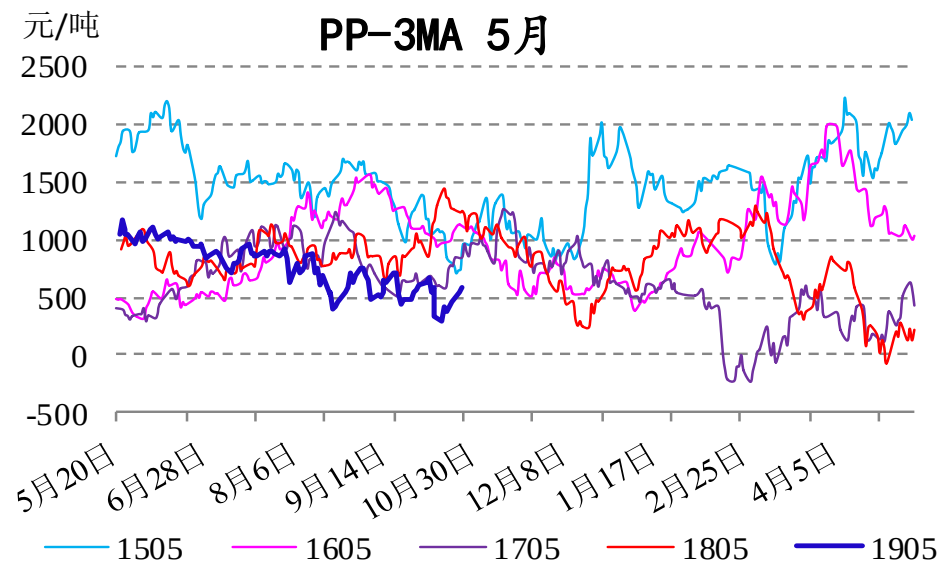
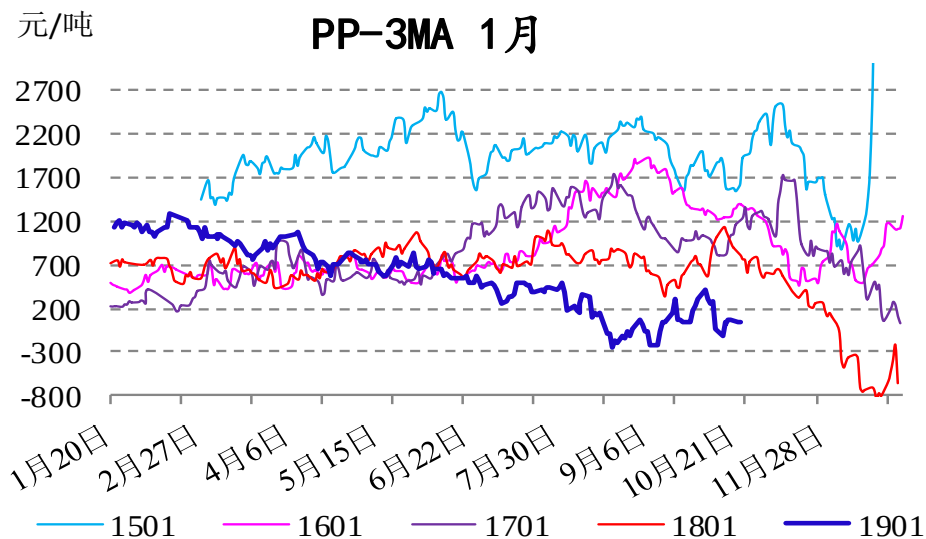
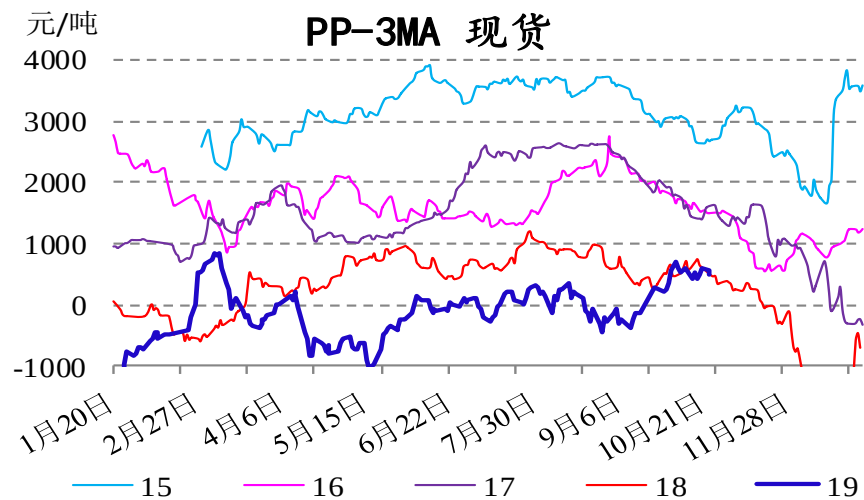
套利跟踪：沥青



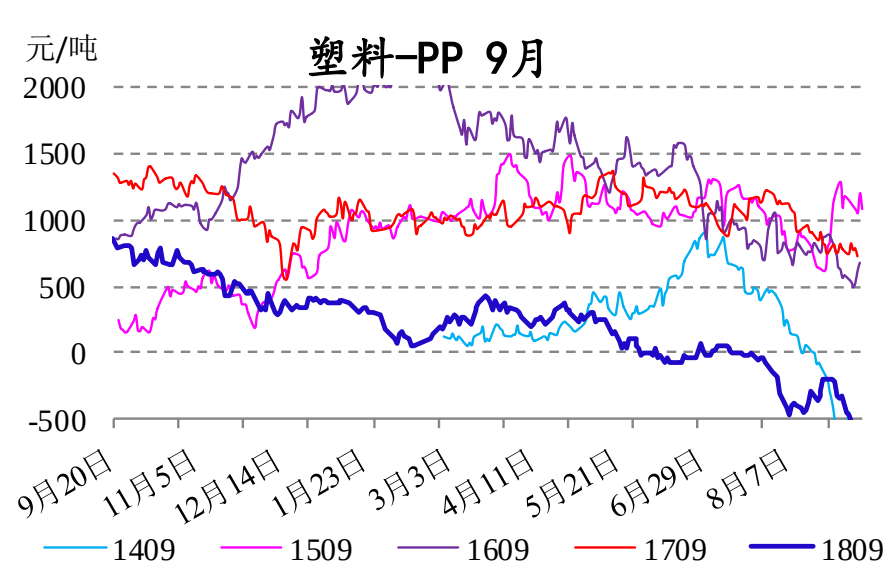
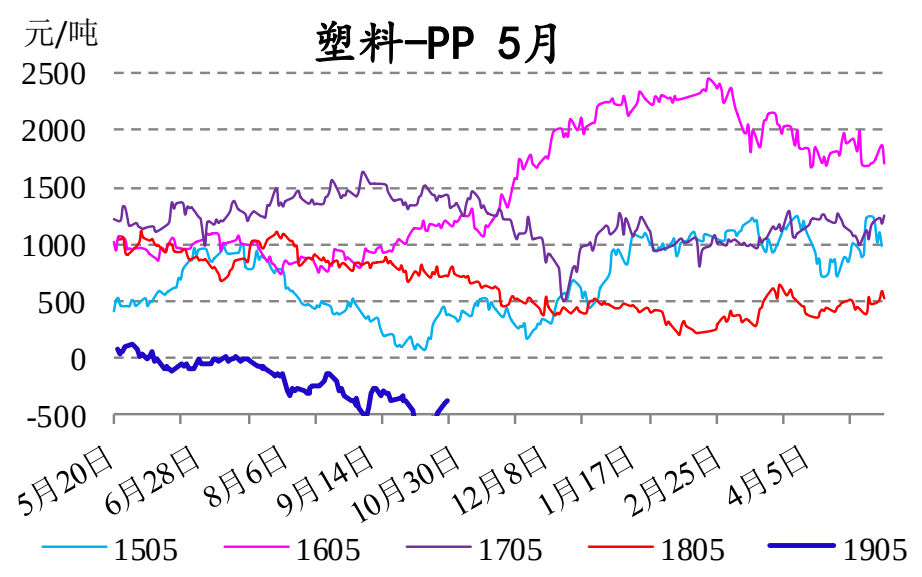
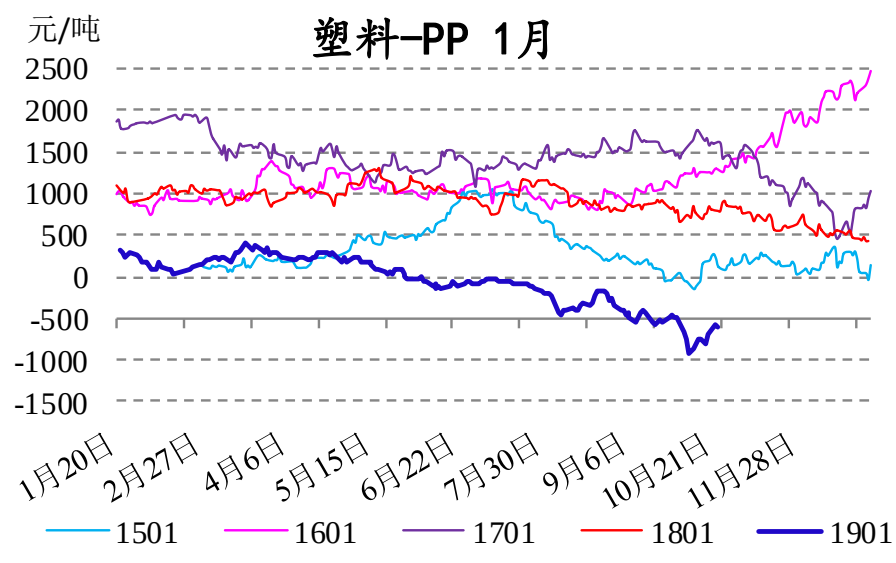
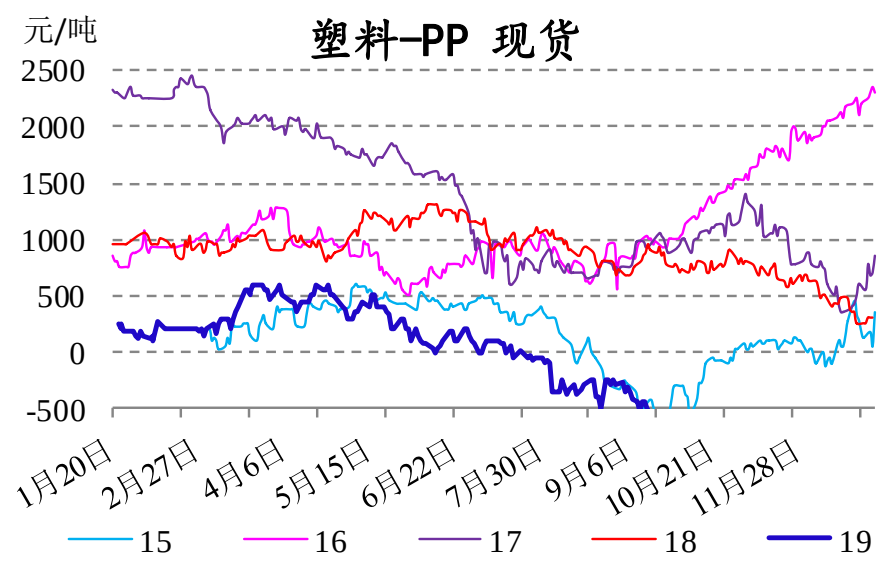
套利跟踪：橡胶



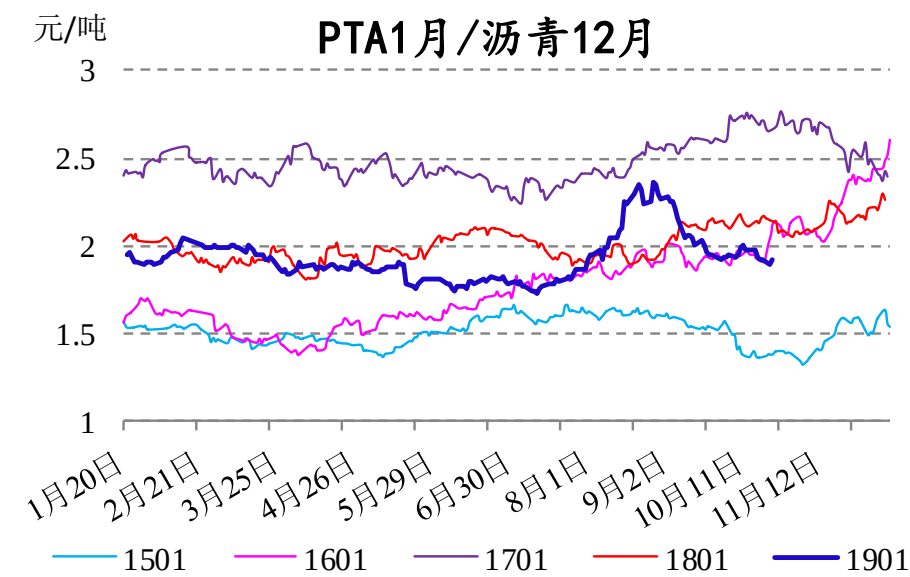
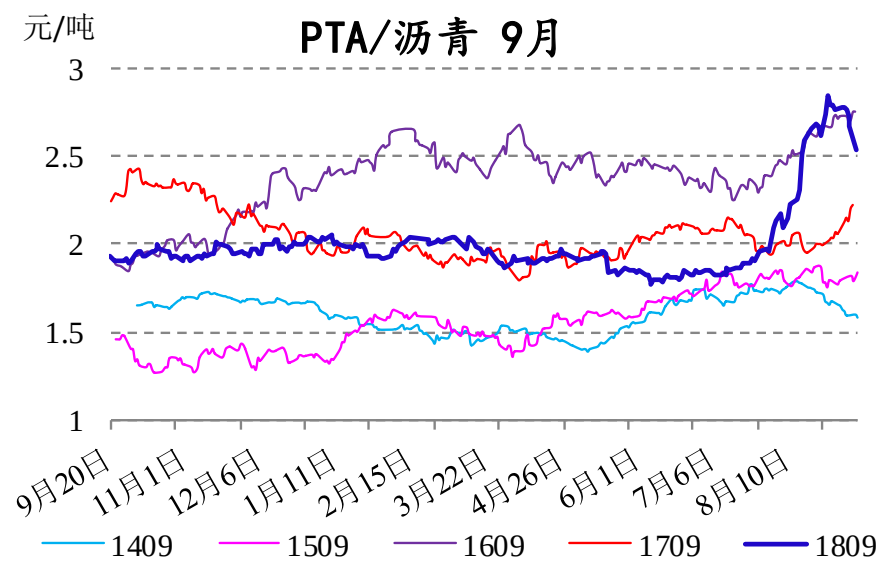
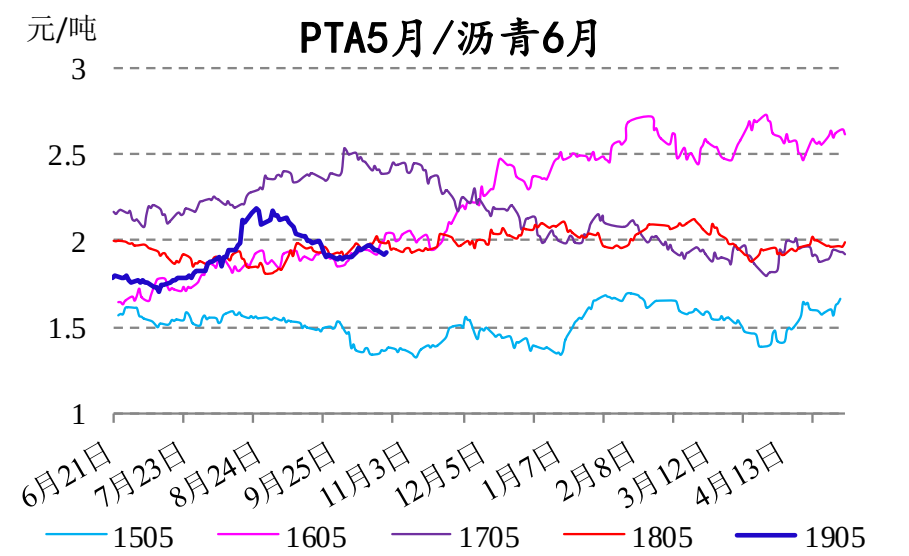
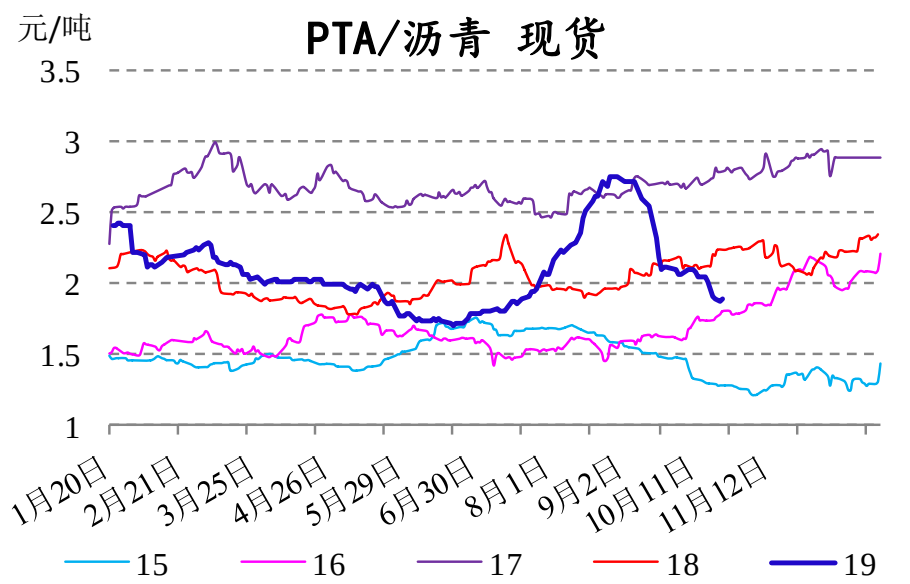
跨品种：PP-3MA



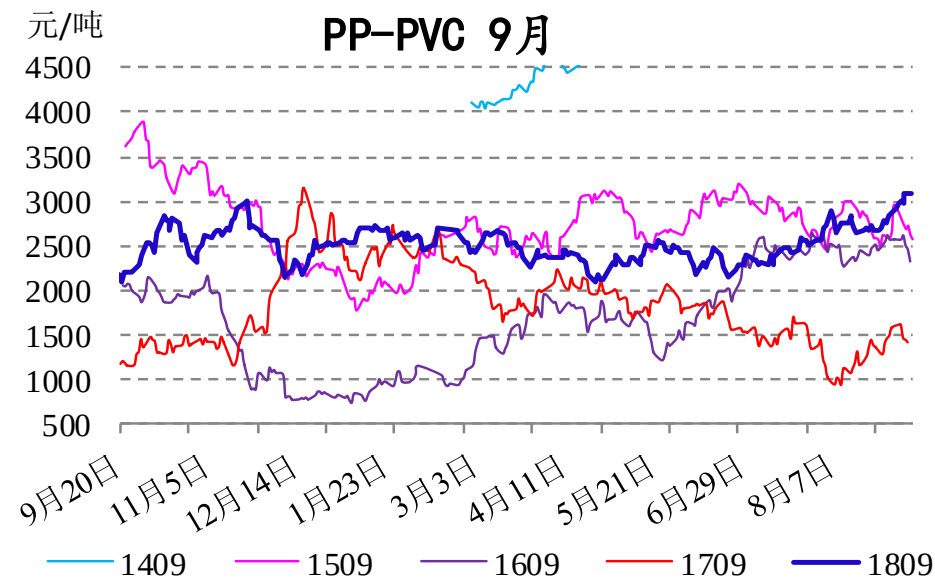
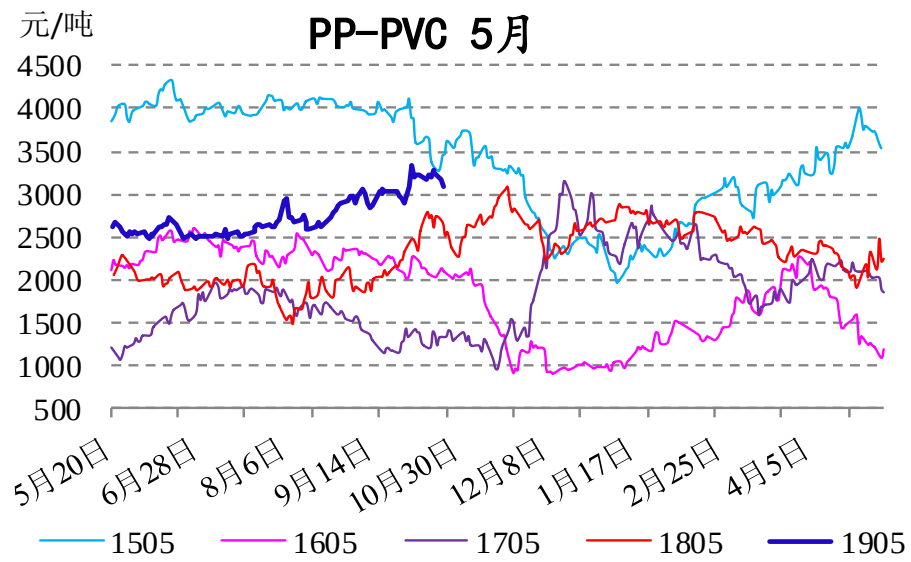
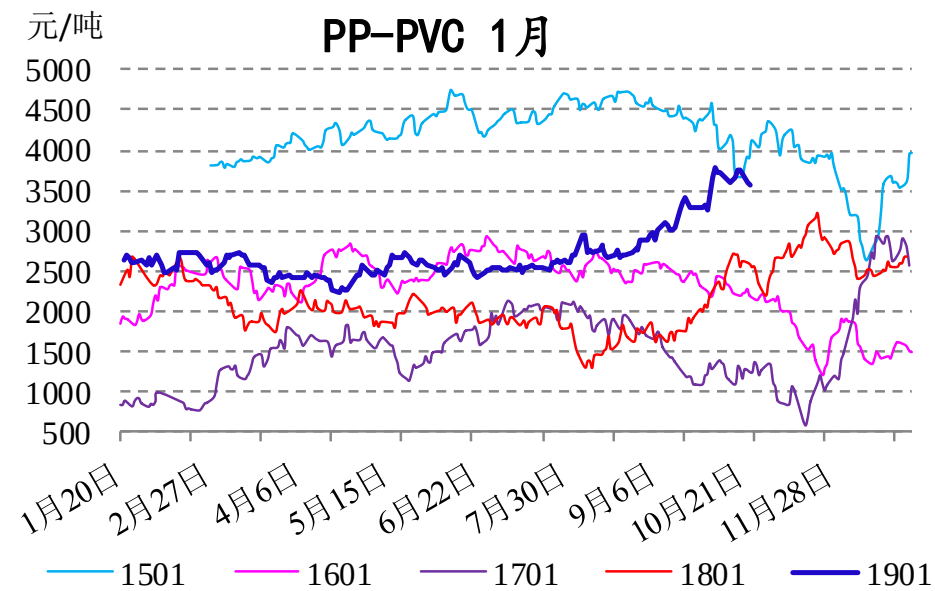
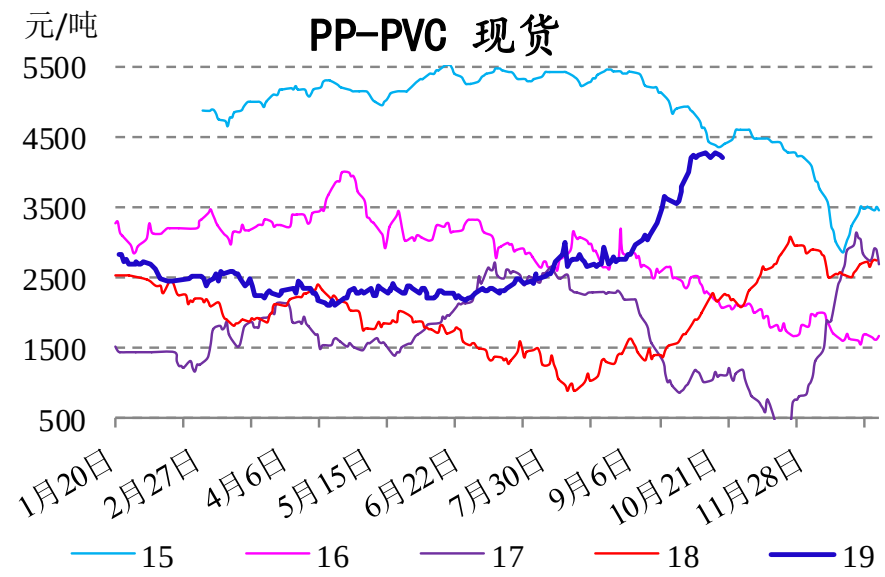
跨品种：塑料-PP



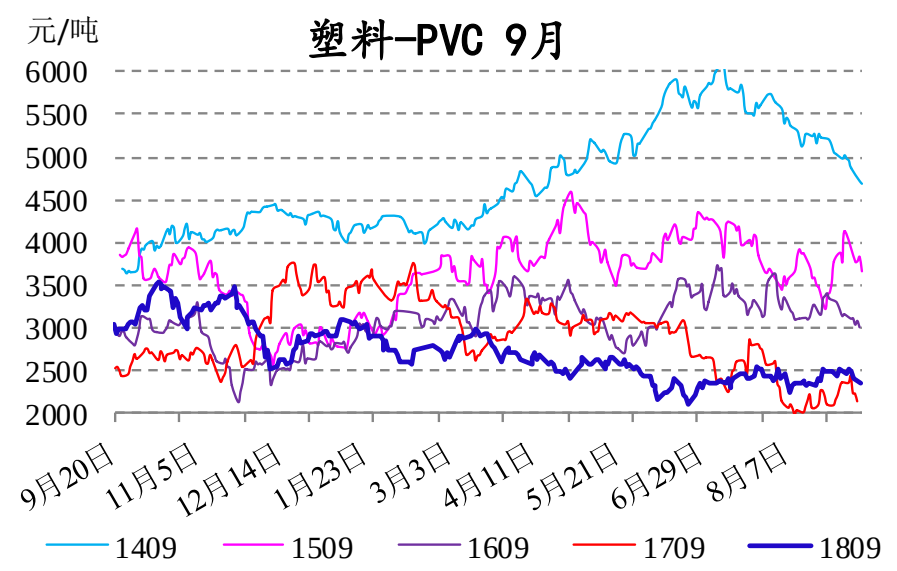
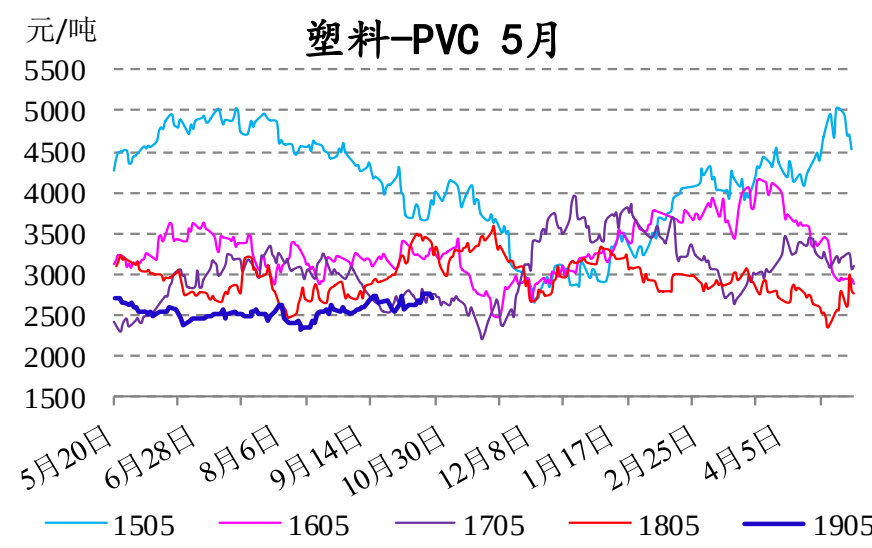
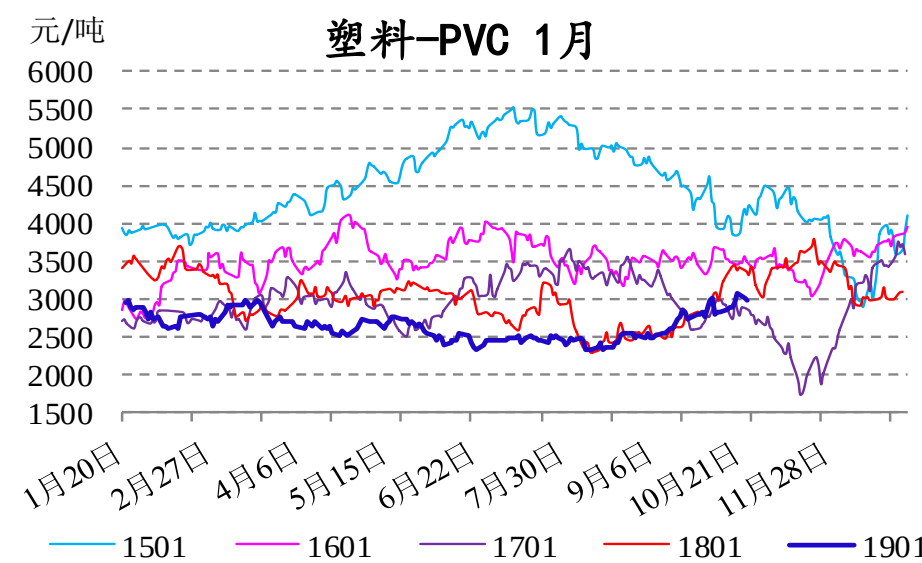
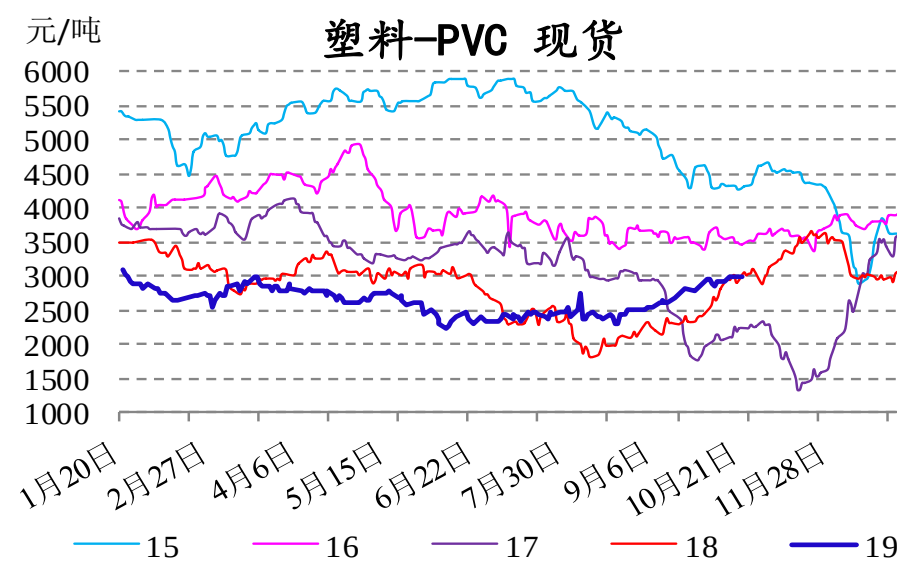
跨品种：PTA/沥青



跨品种：PP-PVC



跨品种：塑料-PVC



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