

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	建议	
	10月10日	10月24日	10月31日	11月6日	11月7日			
跨期	MA1-MA5	282	364	209	152	129		观望
	MA5-MA9	108	111	90	88	81		
	TA1-TA5	236	148	182	194	226		1-5正套
	TA5-TA9	174	110	148	120	118		
	L1-L5	250	310	220	335	355		1-5正套
	L5-L9	105	70	35	95	105		
	PP1-PP5	552	490	632	610	628		1-5正套
	PP5-PP9	299	161	176	253	285		
	V1-V5	30	5	70	5	20		
	V5-V9	75	-15	15	10	10		
	BU1-BU5	-148	-120	-104	-60	-112		
	BU5-BU9	20	60	10	-4	52		
	RU1-RU5	-335	-315	-320	-305	-255		
	RU5-RU9	-270	-245	-280	-275	-240		

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

投资咨询号：Z0012867

电话：0571-28132638

联系人：韩冰冰

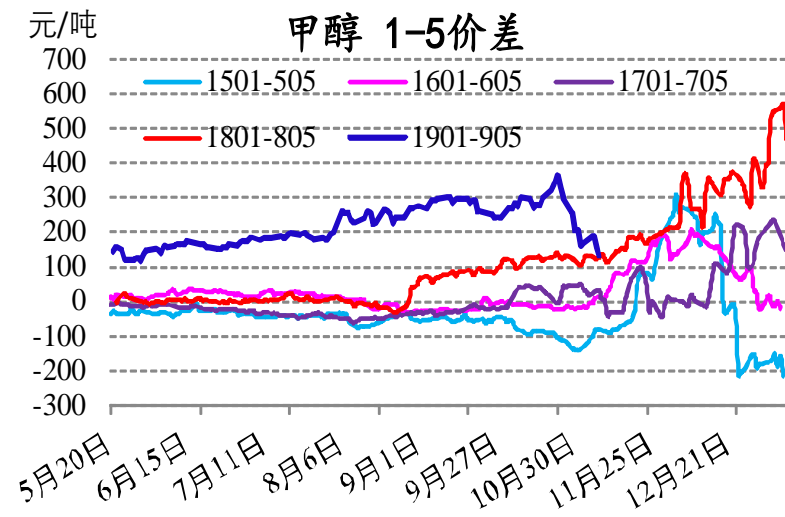
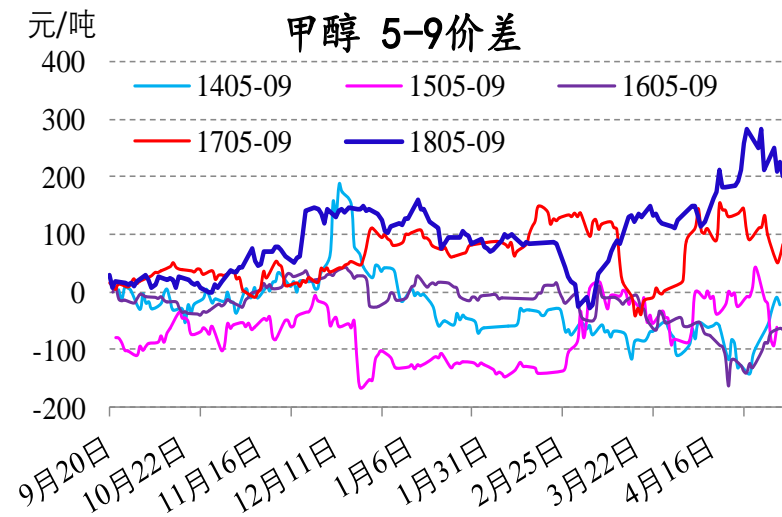
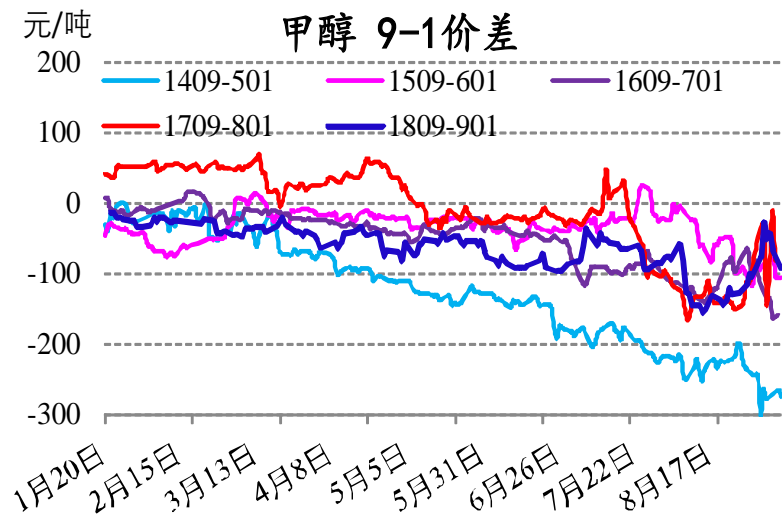
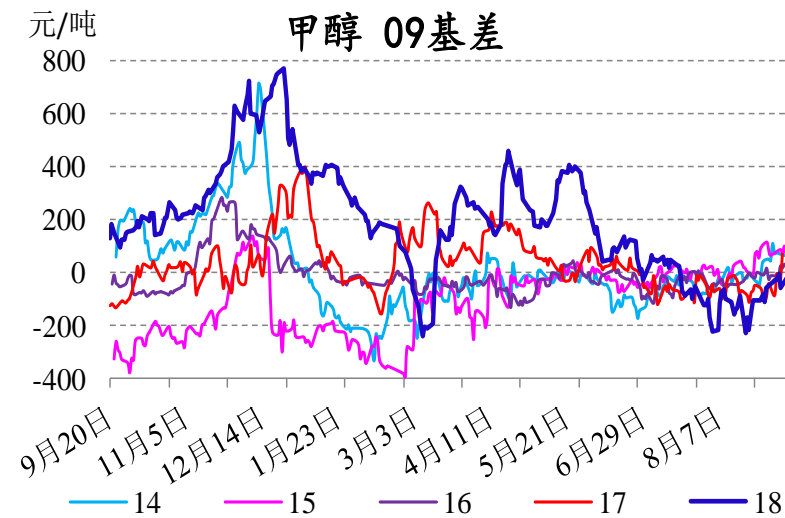
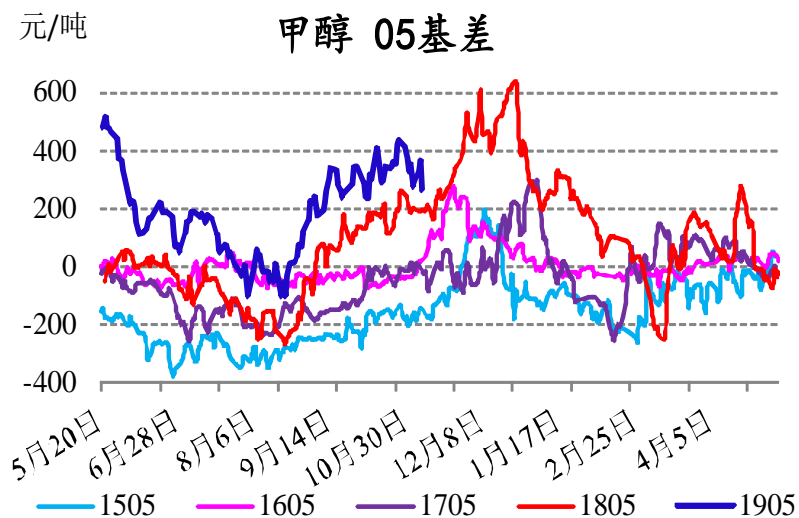
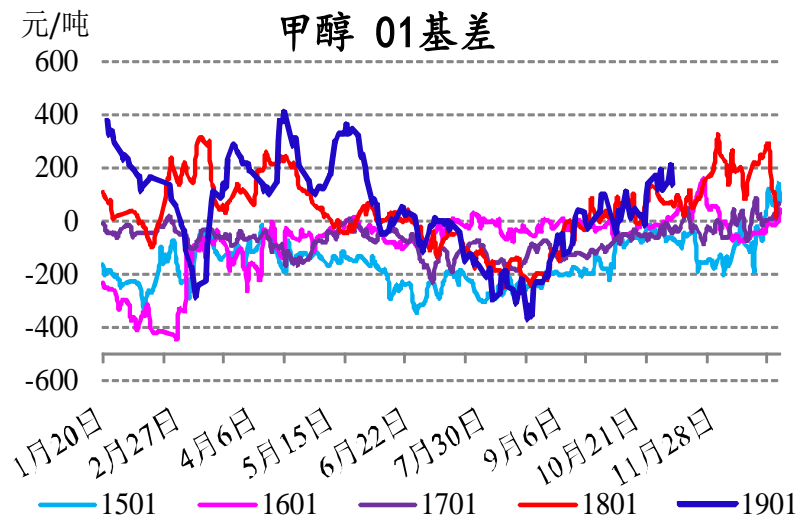
从业资格号：F3047762

策略组合	20日前	10日前	5日前	昨日	今日	近一个月走势图	
	10月10日	10月24日	10月31日	11月6日	11月7日		
跨品种	PP-3MA现货	520	395	945	1020	1390	
	PP-3MA 1月	250	-94	834	1169	1314	
	PP-3MA 5月	544	508	829	1015	1073	
	PP-3MA 9月	569	680	923	1026	1031	
	PE-PP 现货	-1350	-1100	-950	-950	-900	
	PE-PP 1月	-924	-536	-833	-769	-743	
	PE-PP 5月	-622	-356	-421	-494	-470	
	PE-PP 9月	-428	-265	-280	-336	-290	
	TA / BU 现货	2.11	1.87	1.92	1.87	1.81	
	TA1月/BU12月	1.99	1.96	2.02	2.01	1.94	
	TA5月/BU6月	1.93	1.95	1.97	1.95	1.90	
	TA9月/BU9月	1.95	1.95	1.98	1.95	1.90	

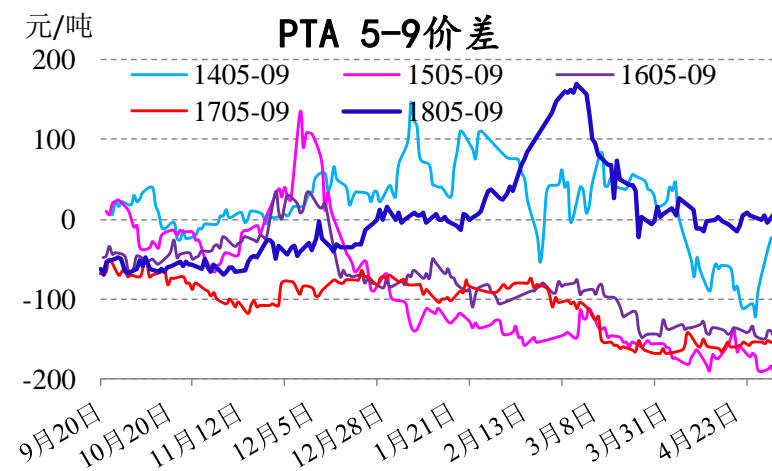
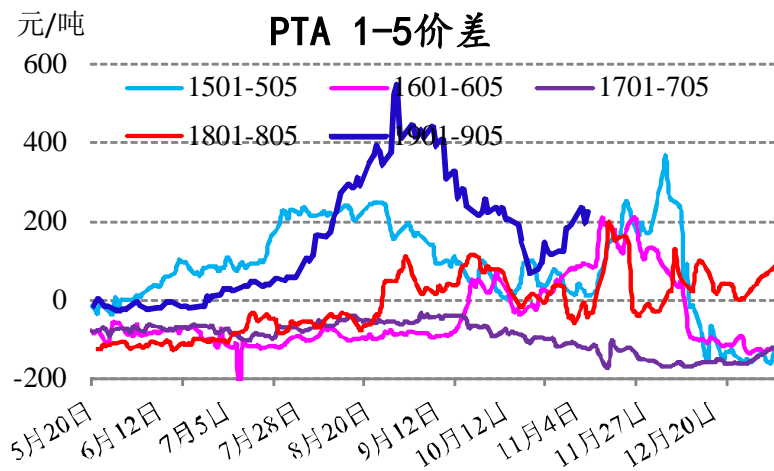
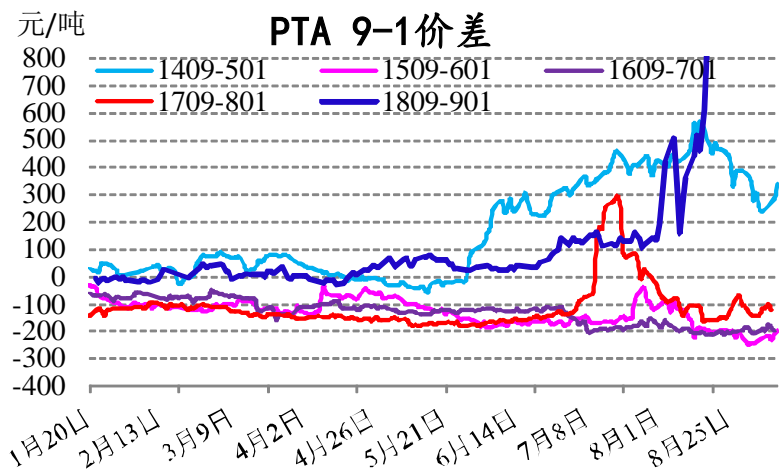
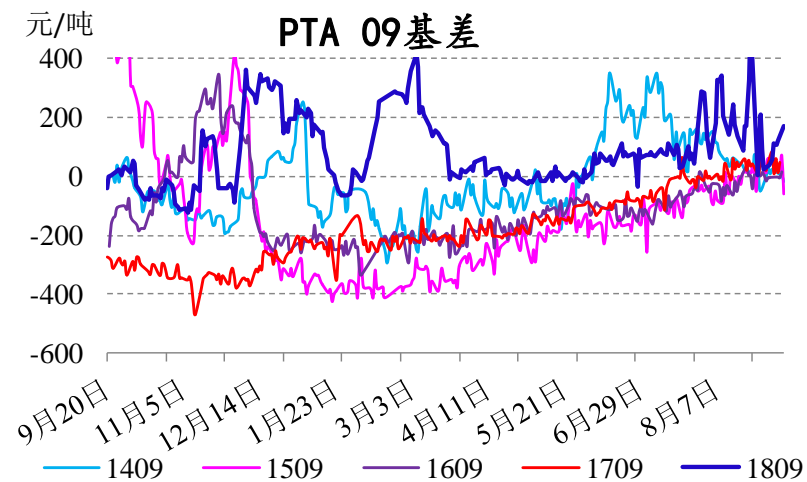
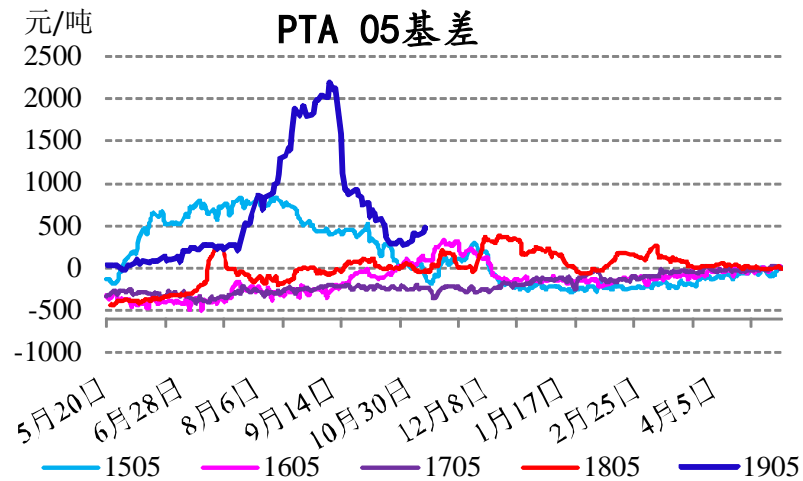
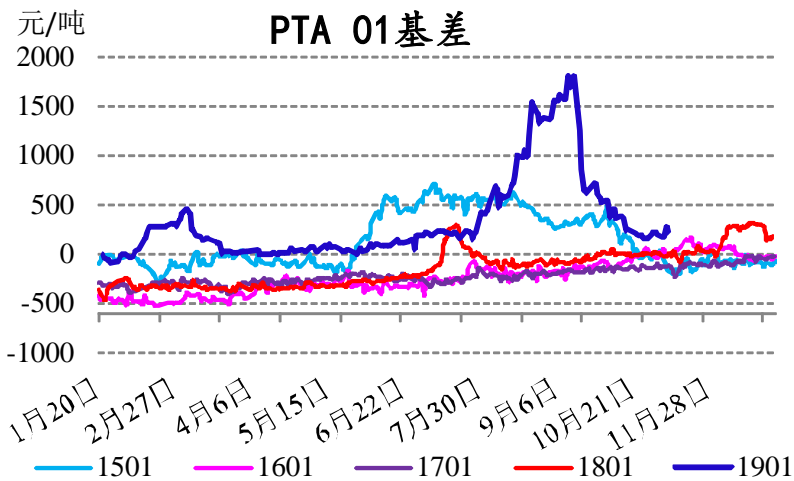
基差数据跟踪

2018年11月07日基差图				
品种	现货价格	主力基差	幅度	价差结构
PP煤	10300.00	487.00	5.5%	
PP	10300.00	487.00	5.5%	
沥青	3750.00	412.00	12.2%	
甲醇	2970.00	137.00	5.2%	
PTA	6800.00	230.00	3.7%	
PVC	6400.00	145.00	2.3%	
PE煤	9300.00	230.00	2.7%	
PE	9400.00	330.00	3.8%	
橡胶	10450	(870.00)	-7.4%	

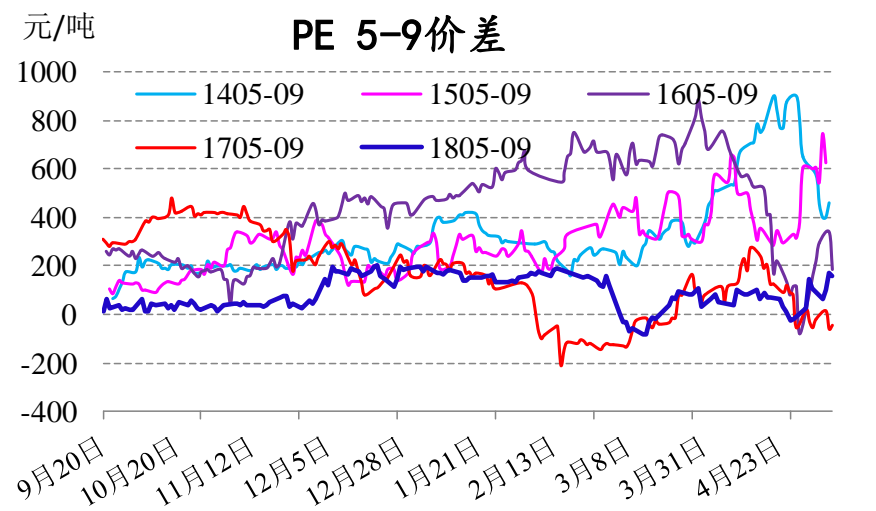
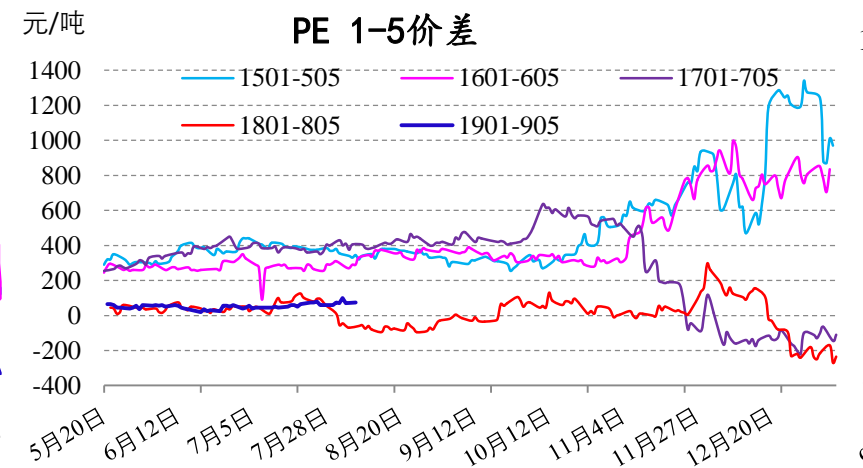
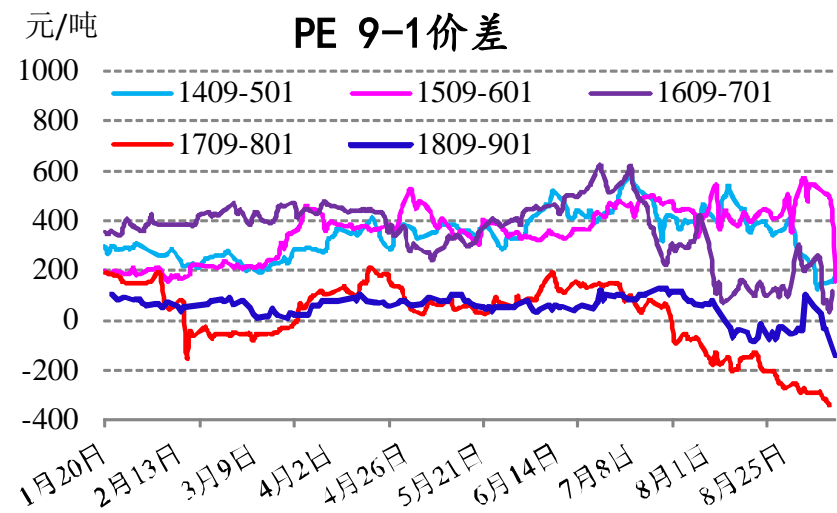
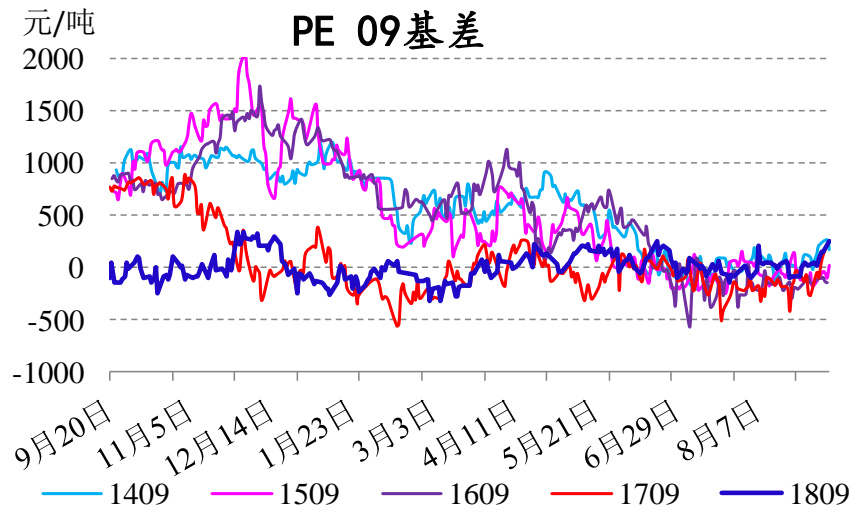
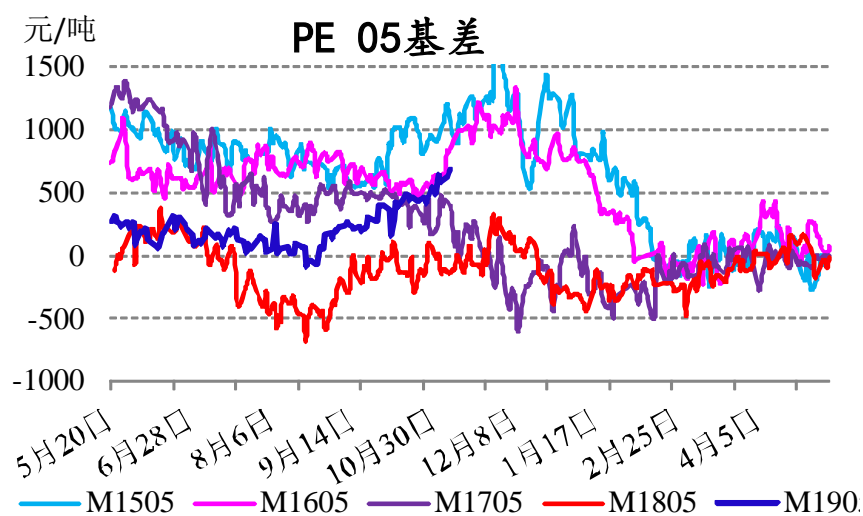
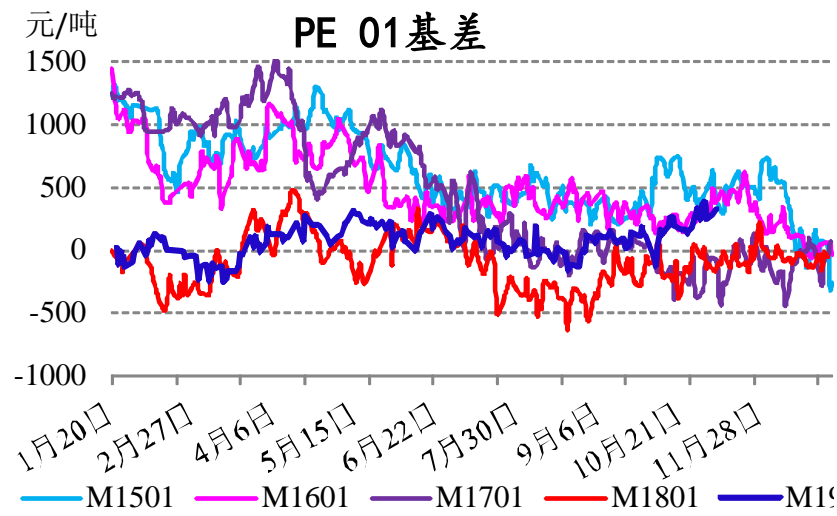
套利跟踪：甲醇



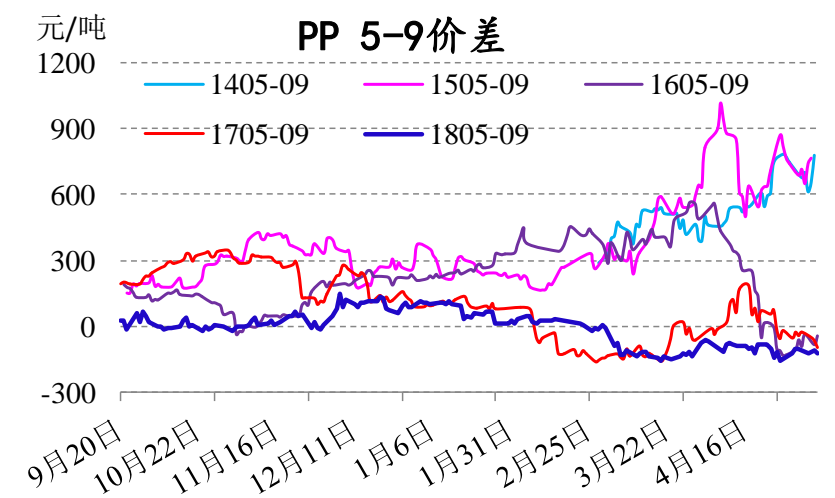
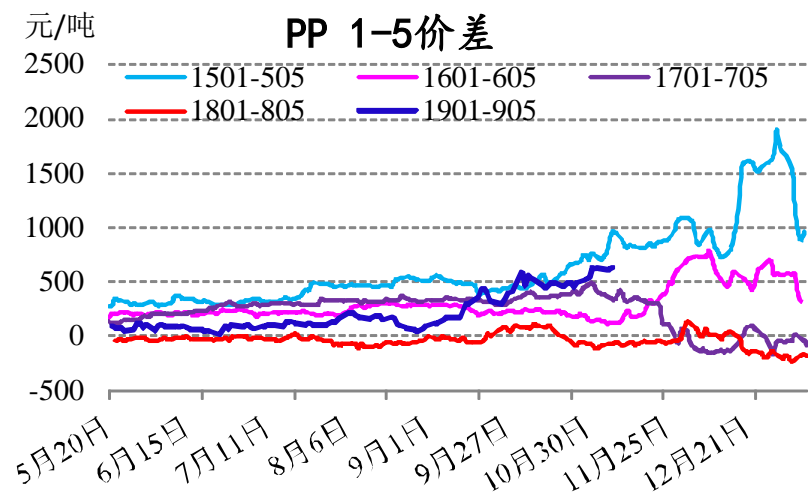
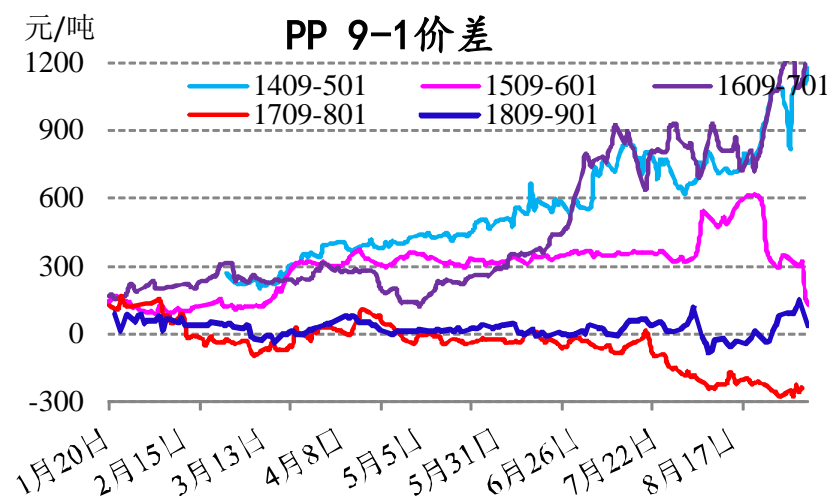
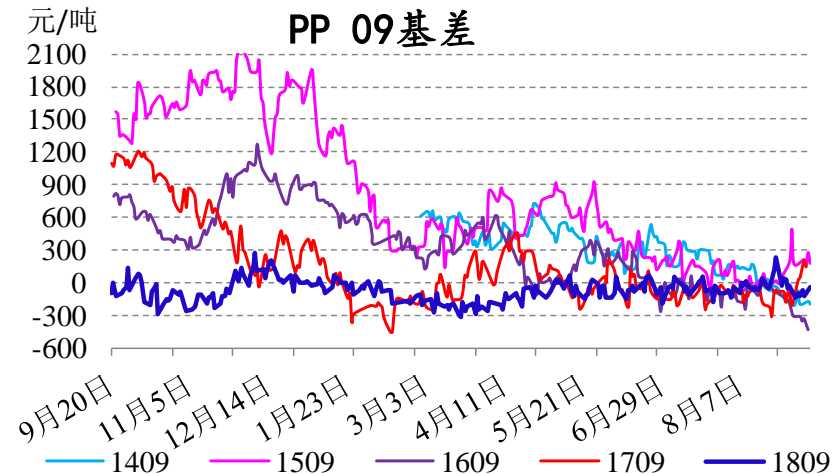
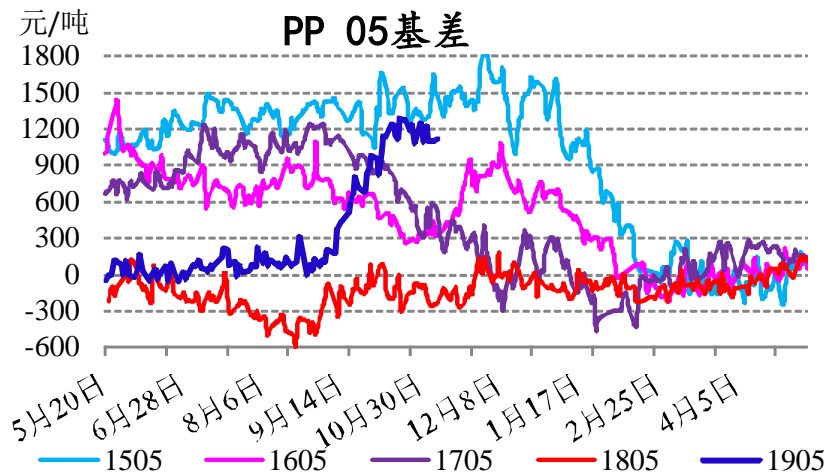
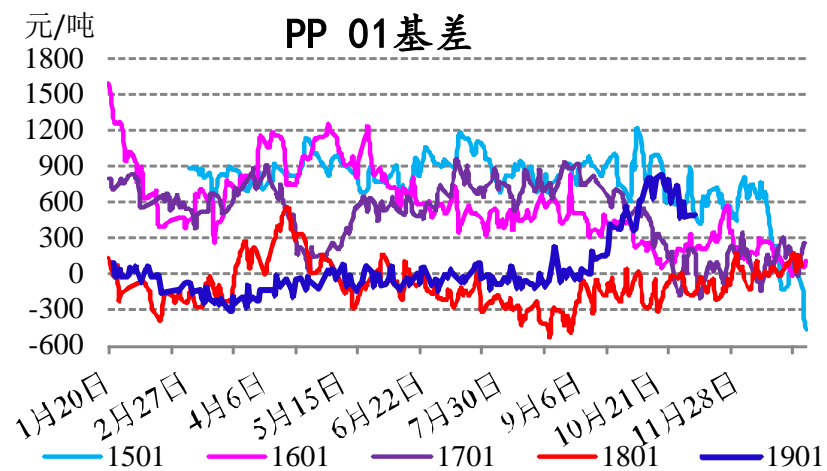
套利跟踪：PTA



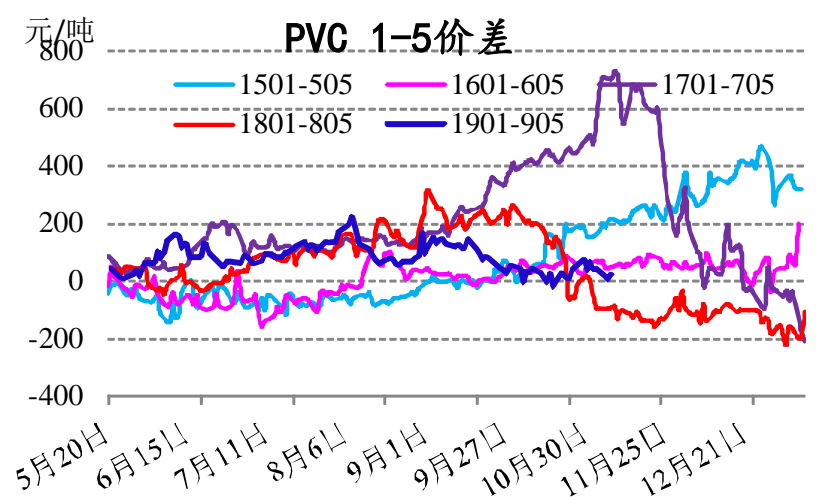
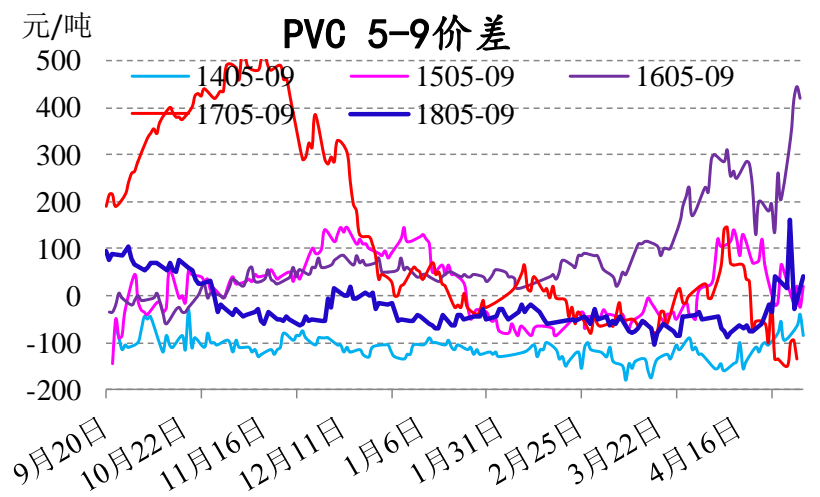
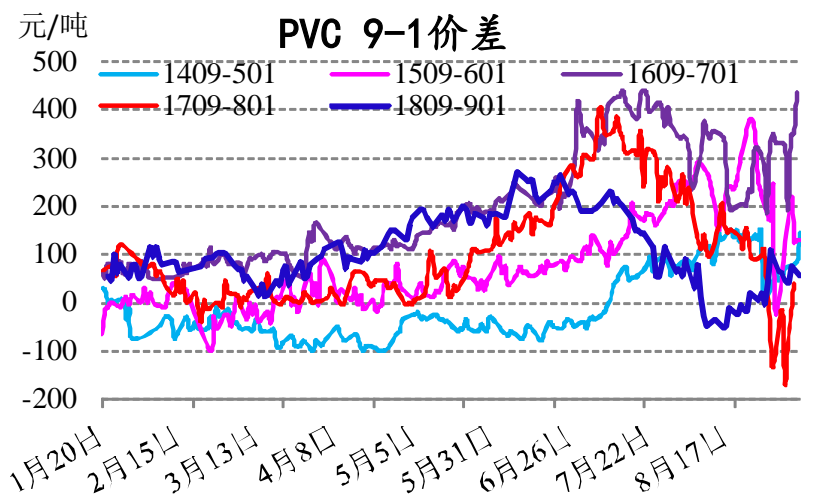
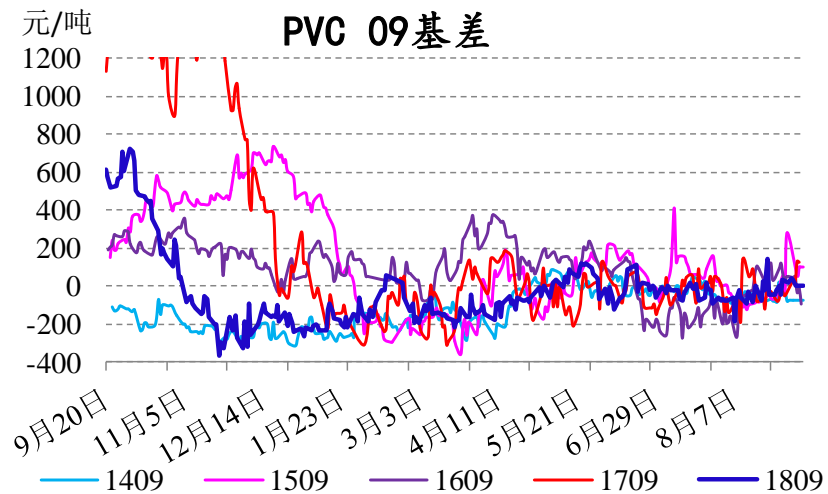
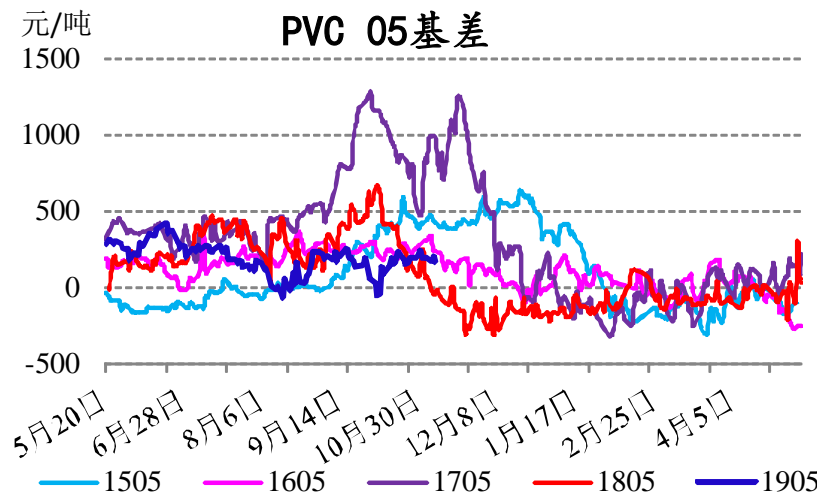
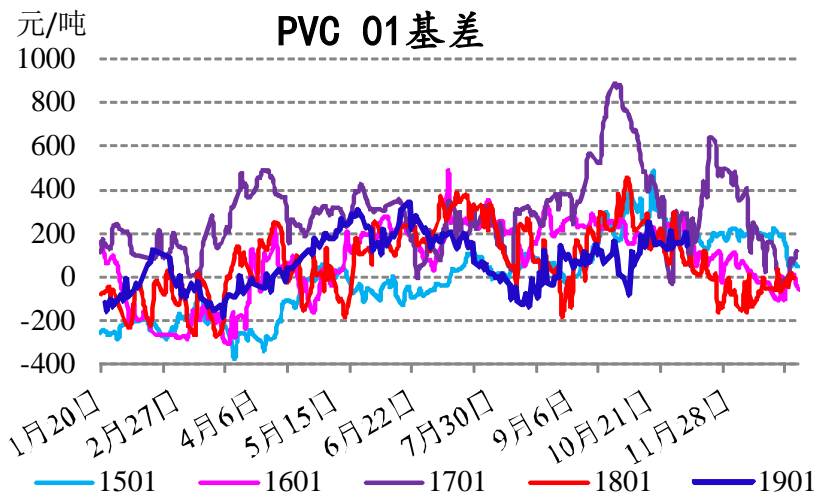
套利跟踪：PE



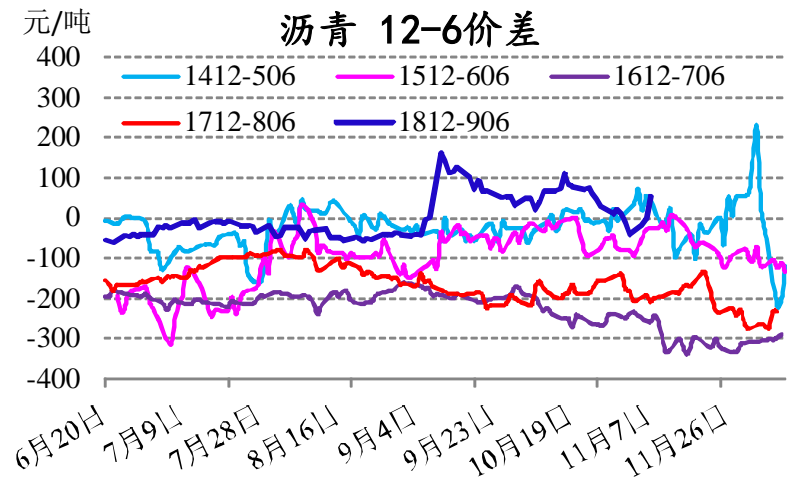
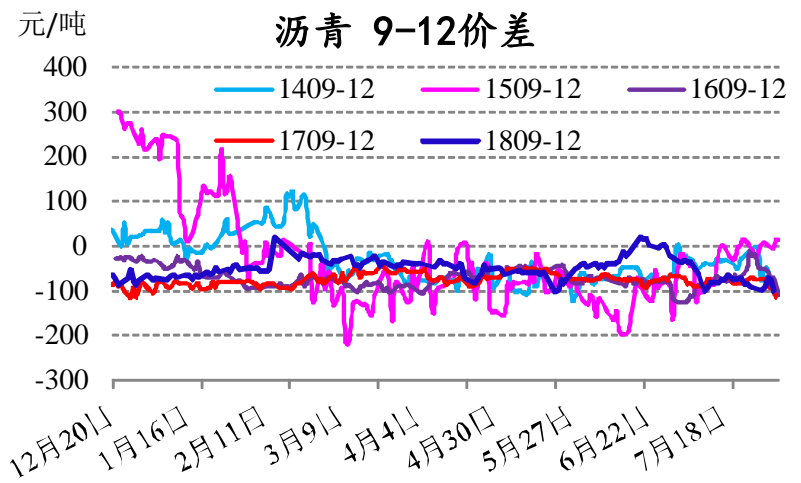
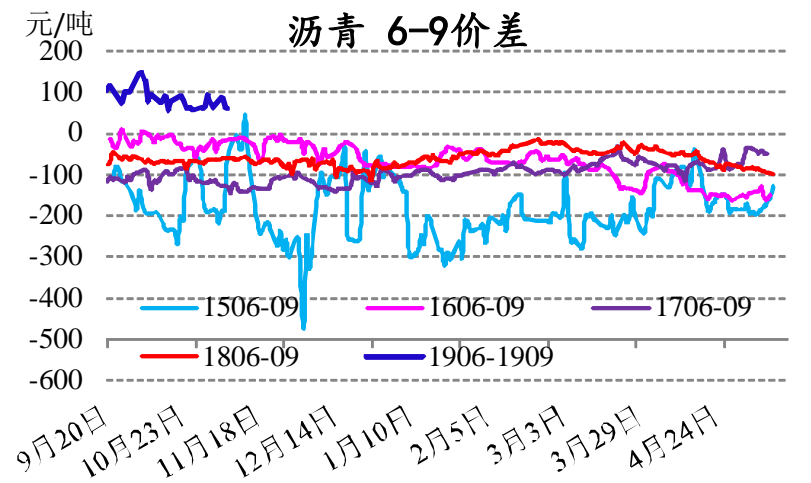
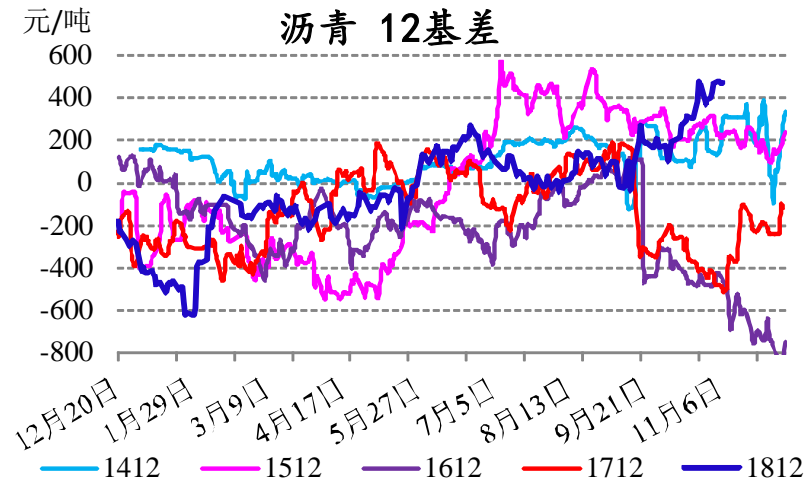
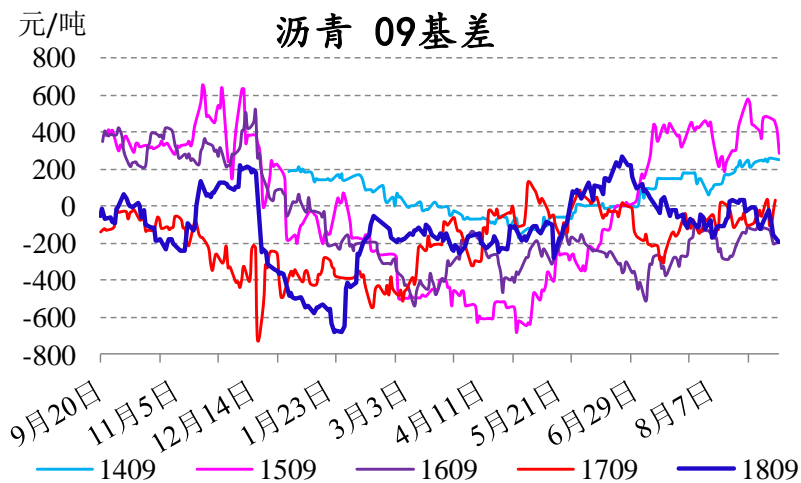
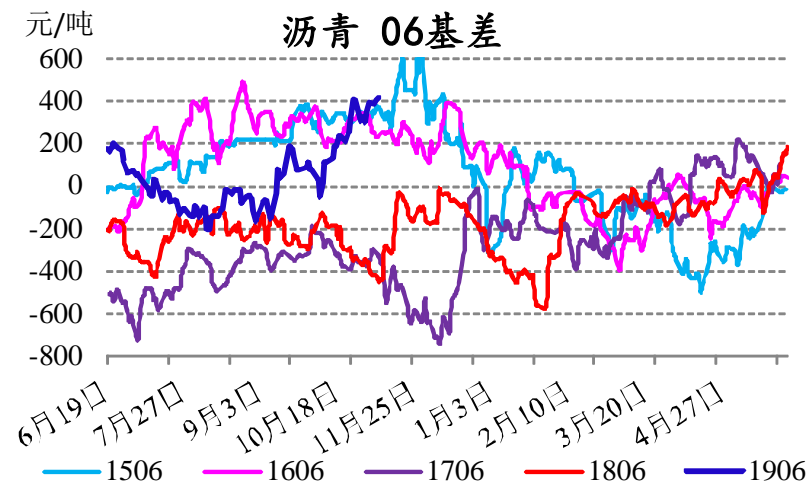
套利跟踪: PP



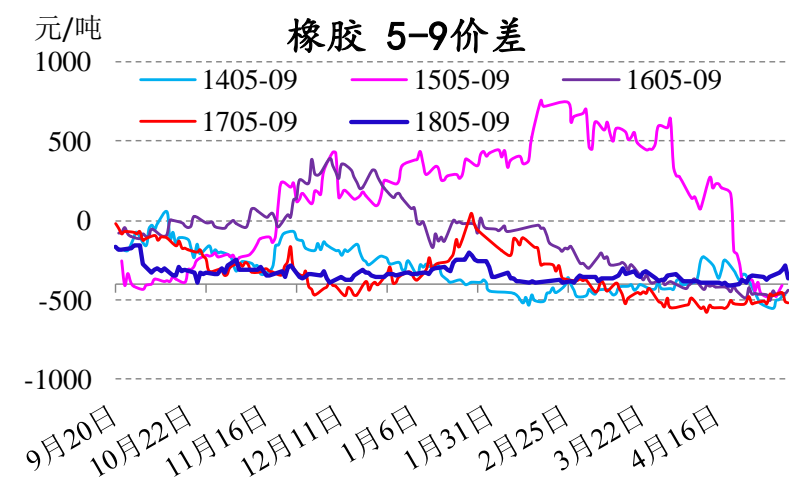
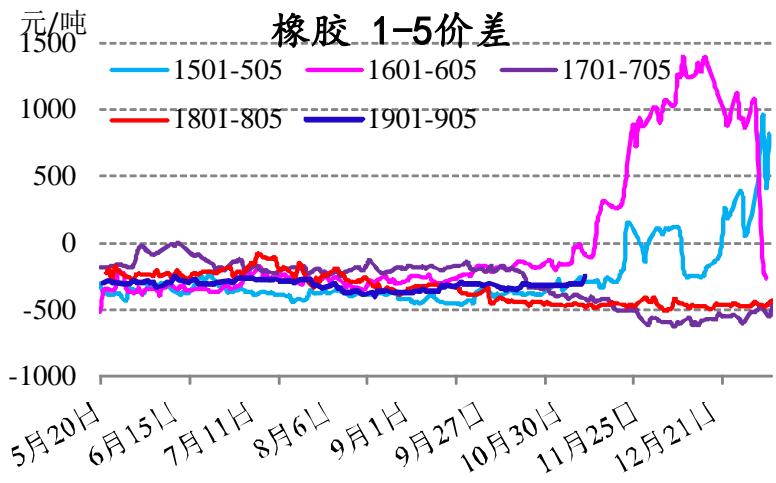
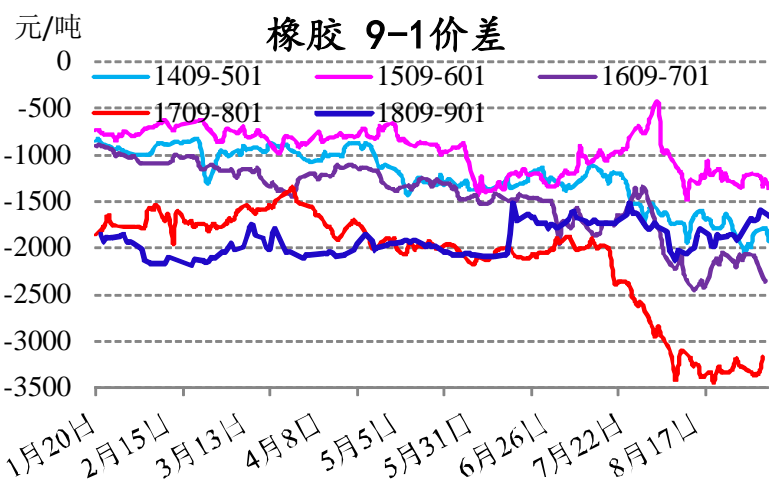
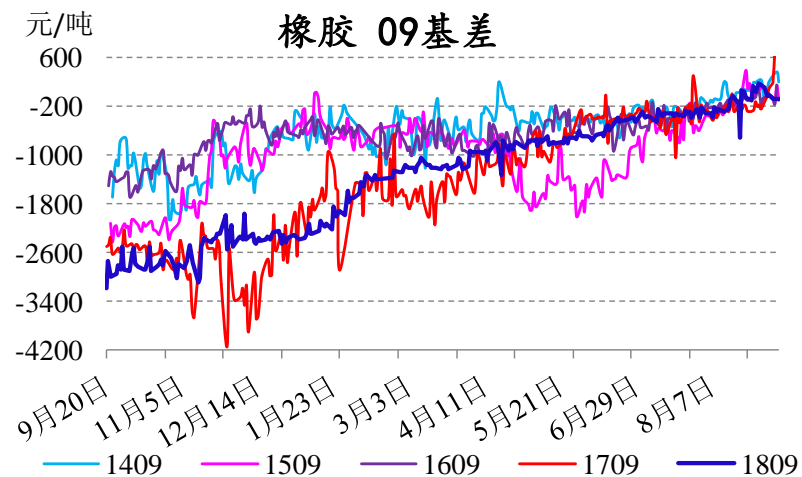
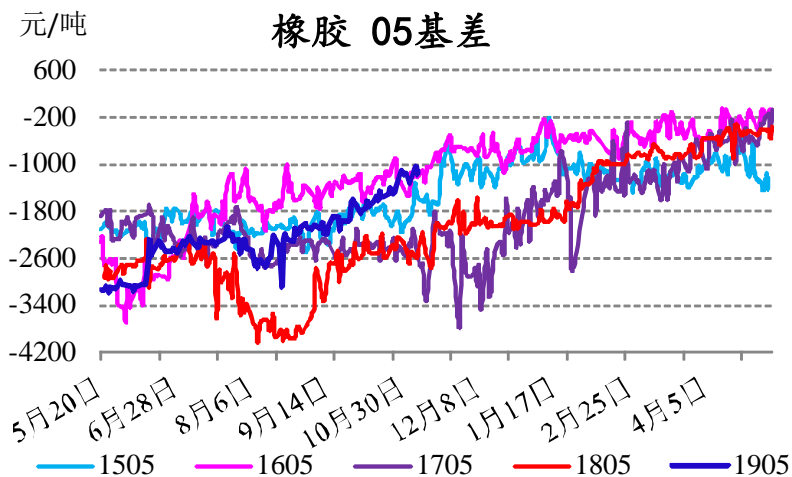
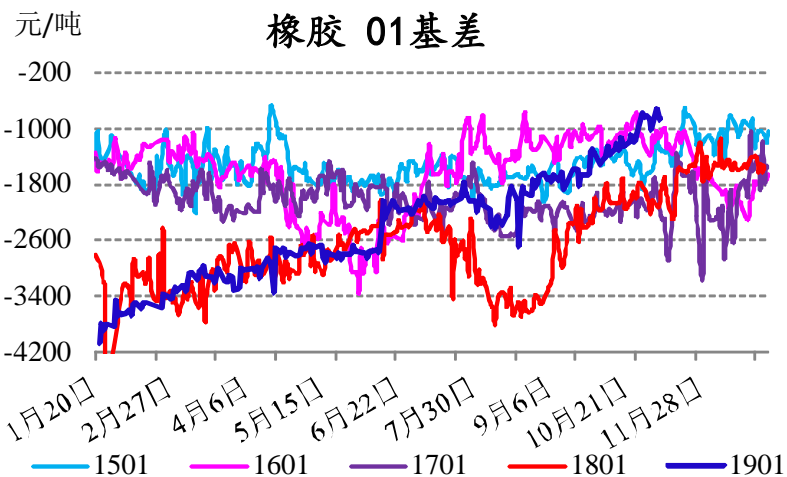
套利跟踪: PVC



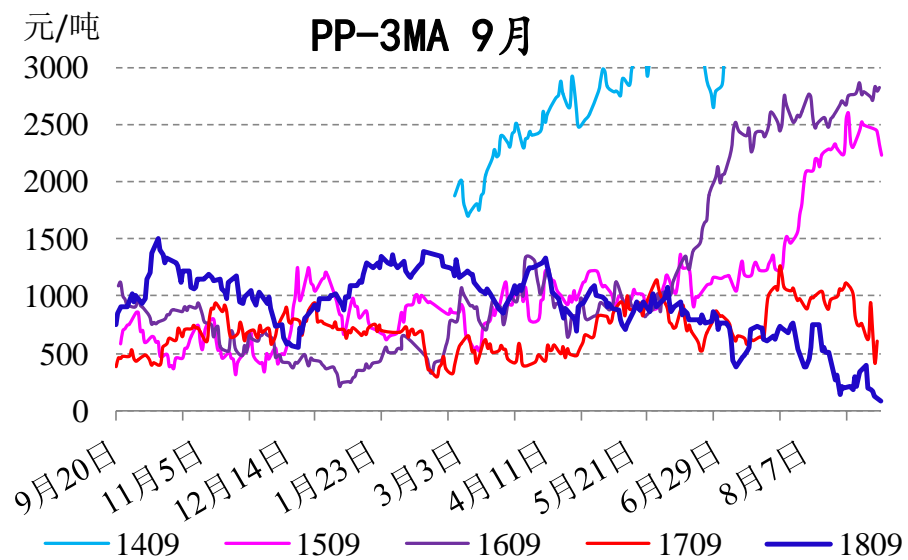
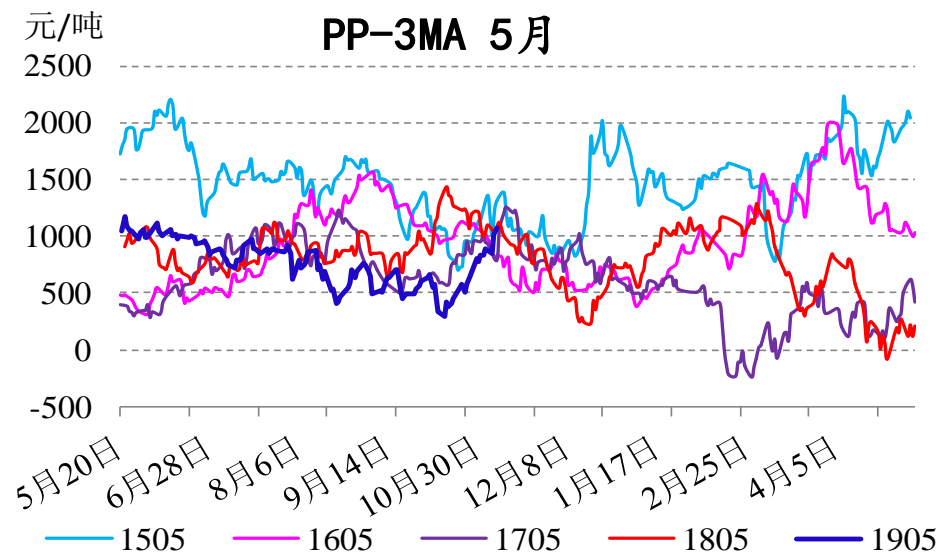
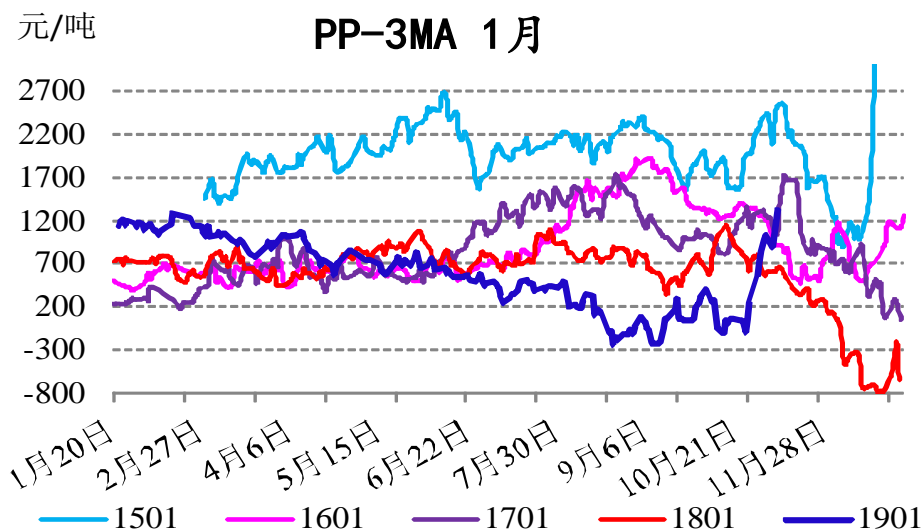
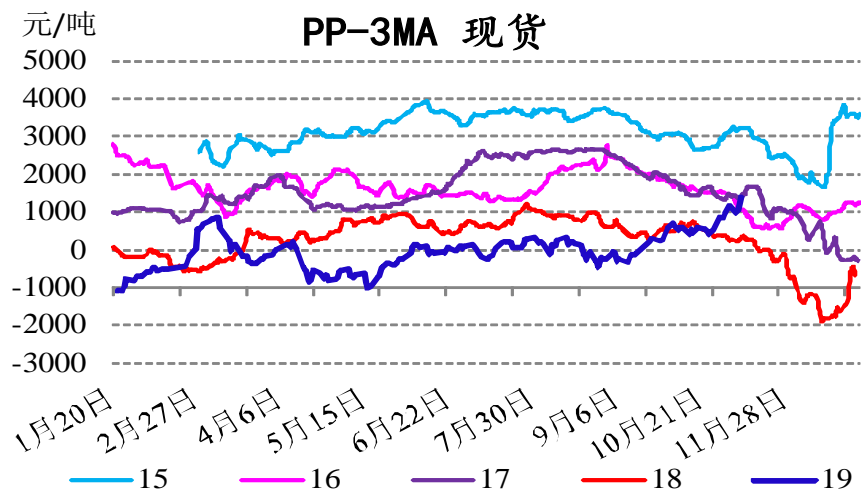
套利跟踪：沥青



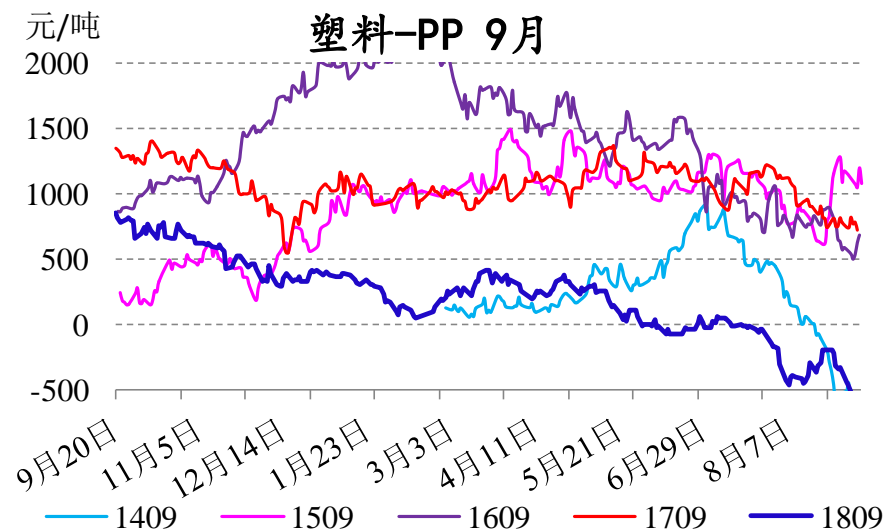
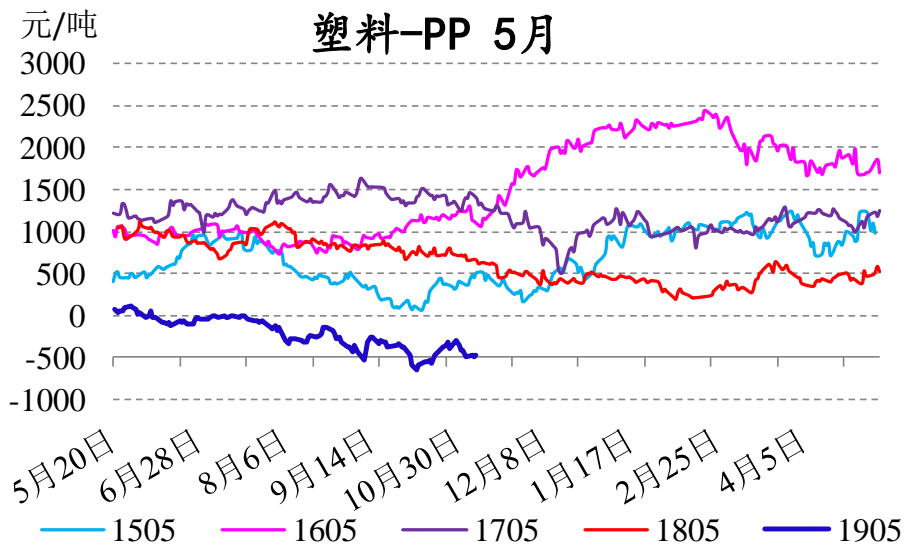
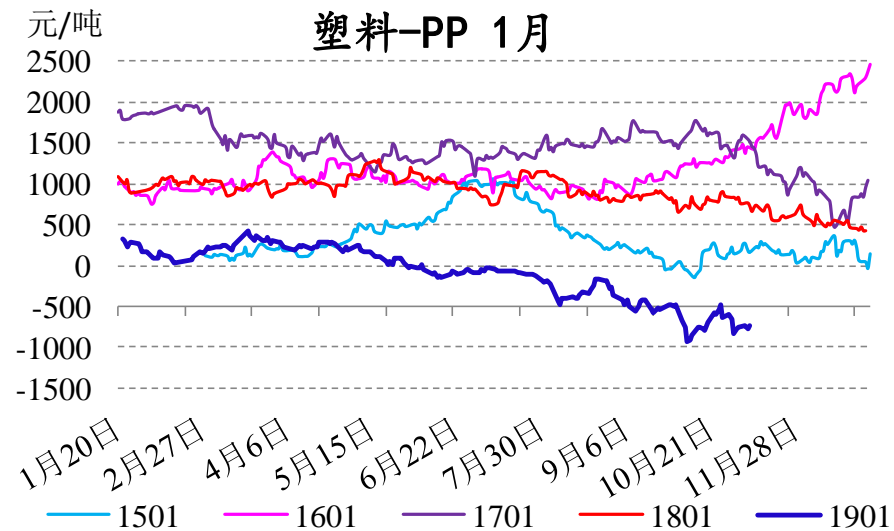
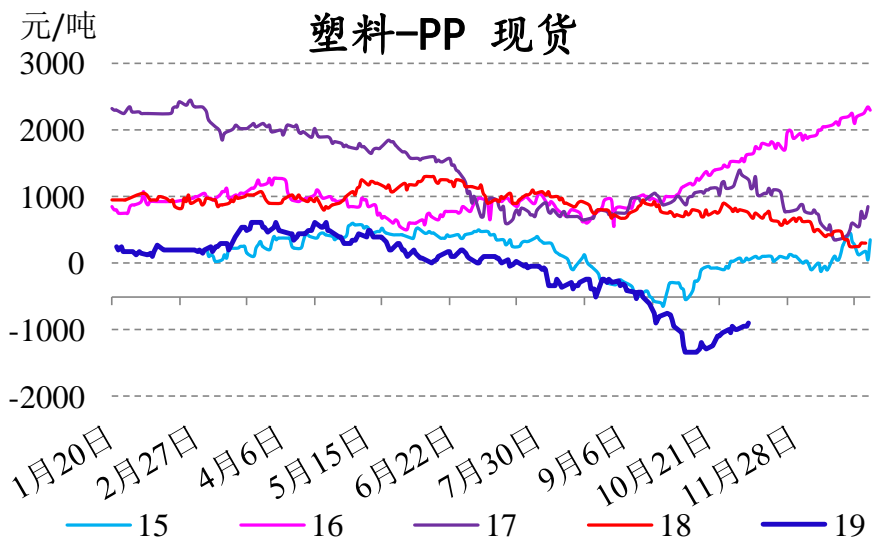
套利跟踪：橡胶



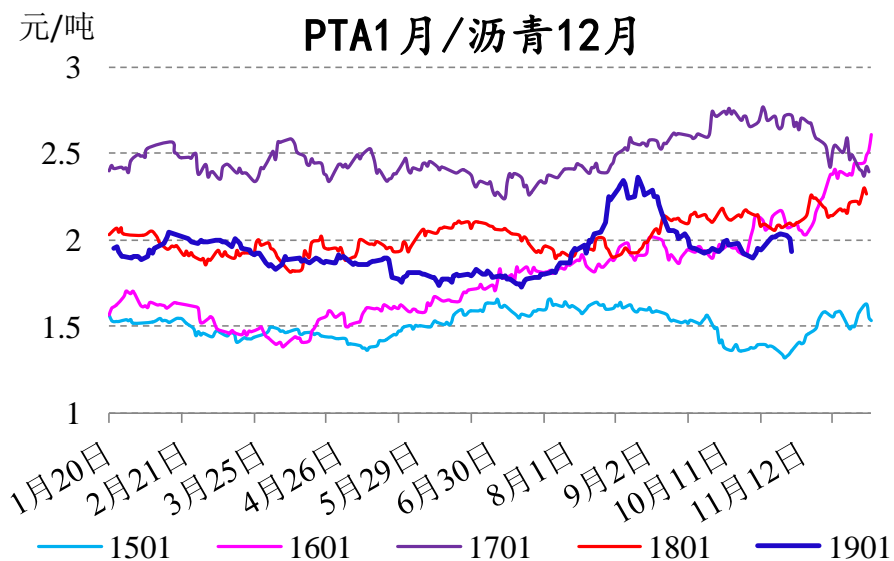
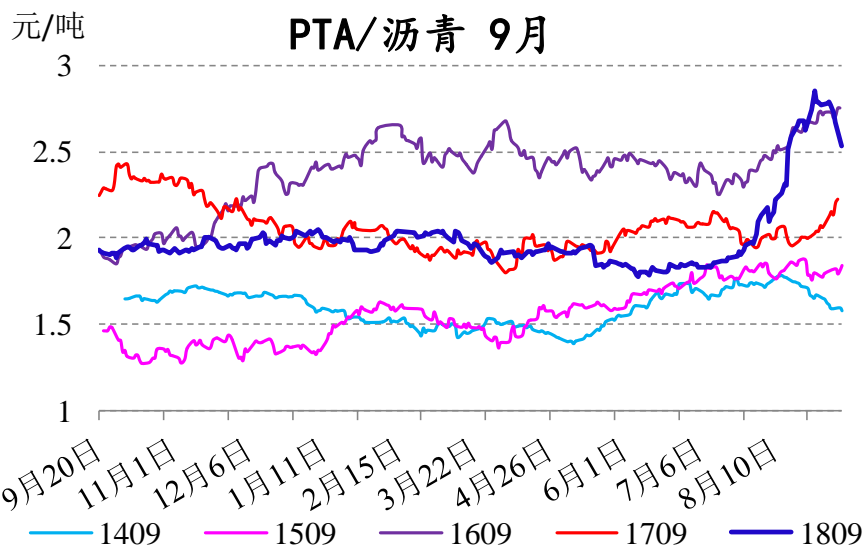
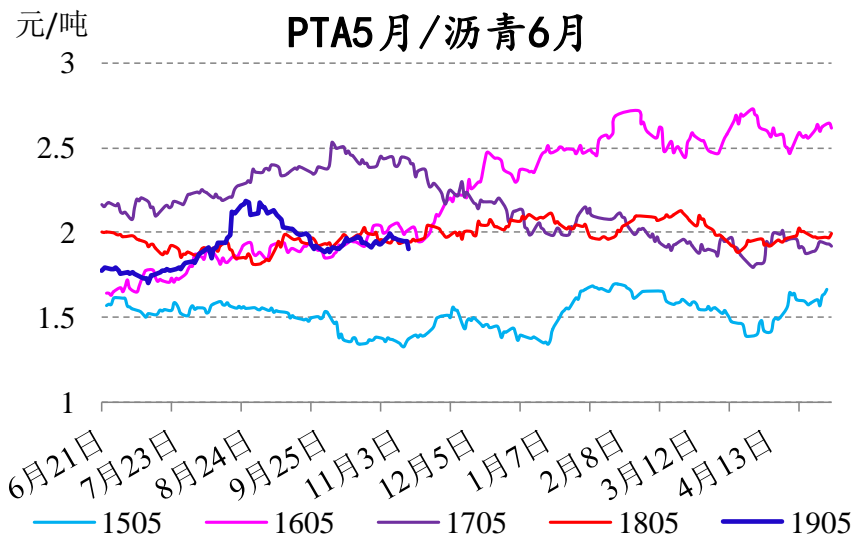
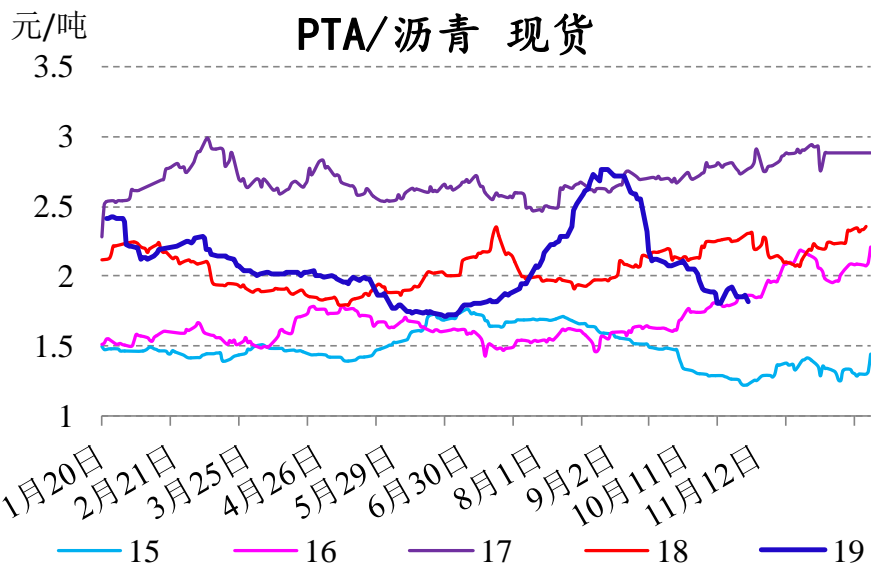
跨品种: PP-3MA



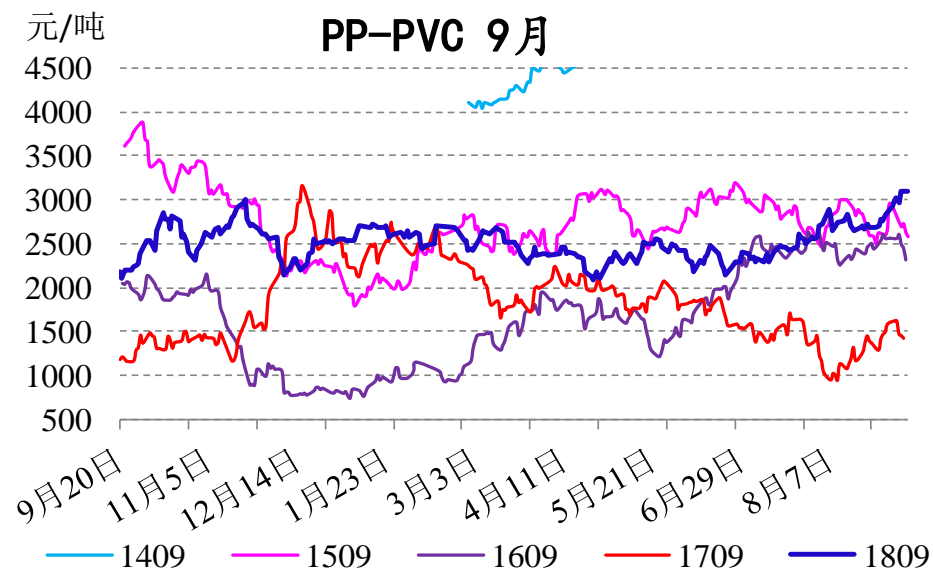
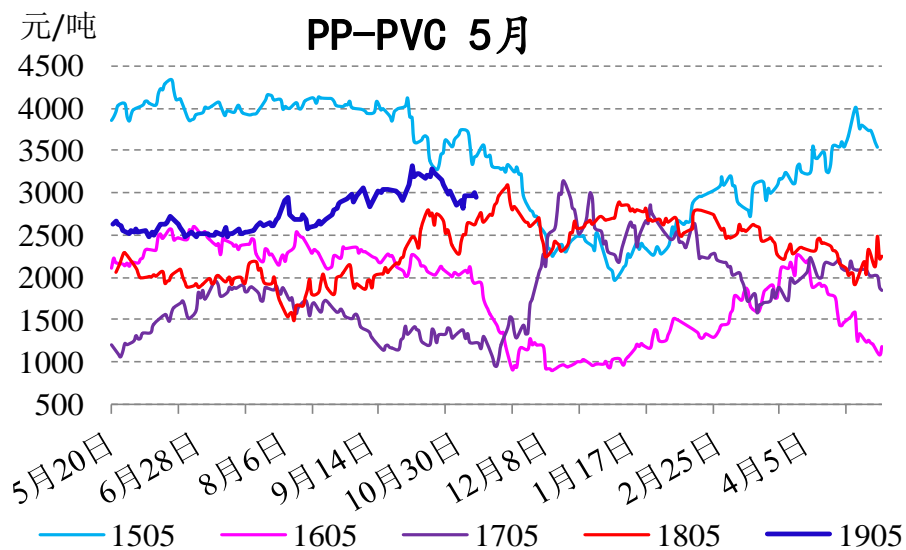
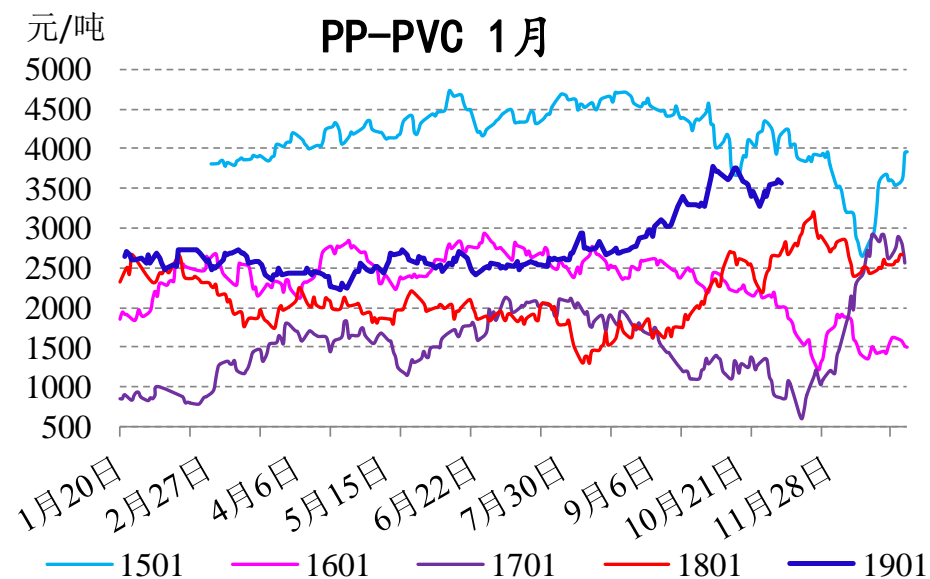
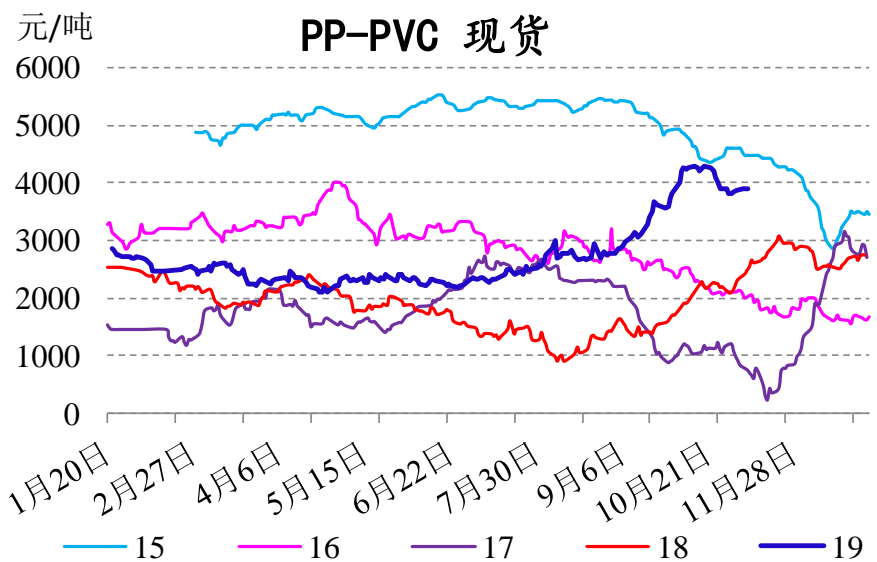
跨品种：塑料-PP



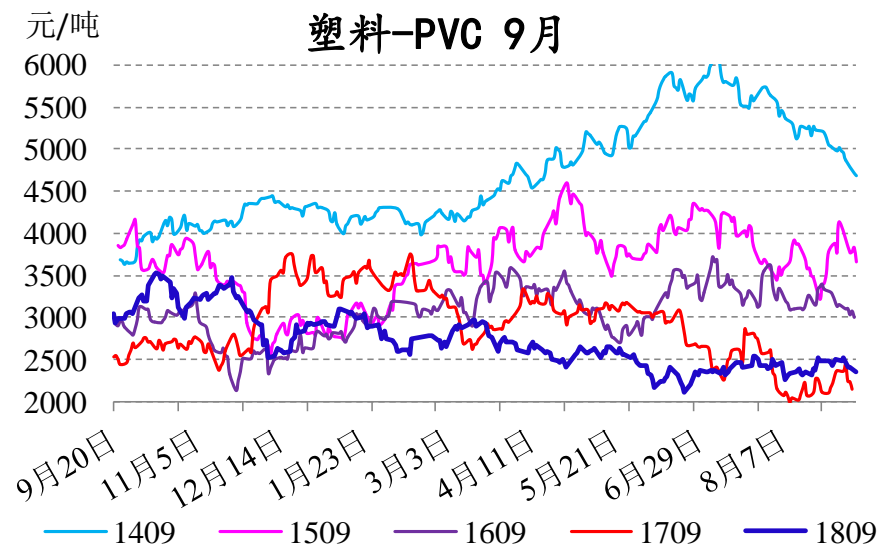
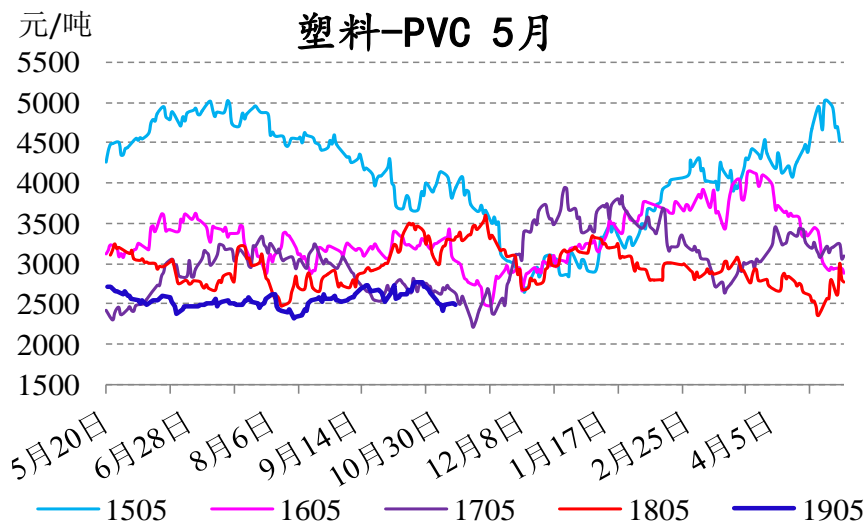
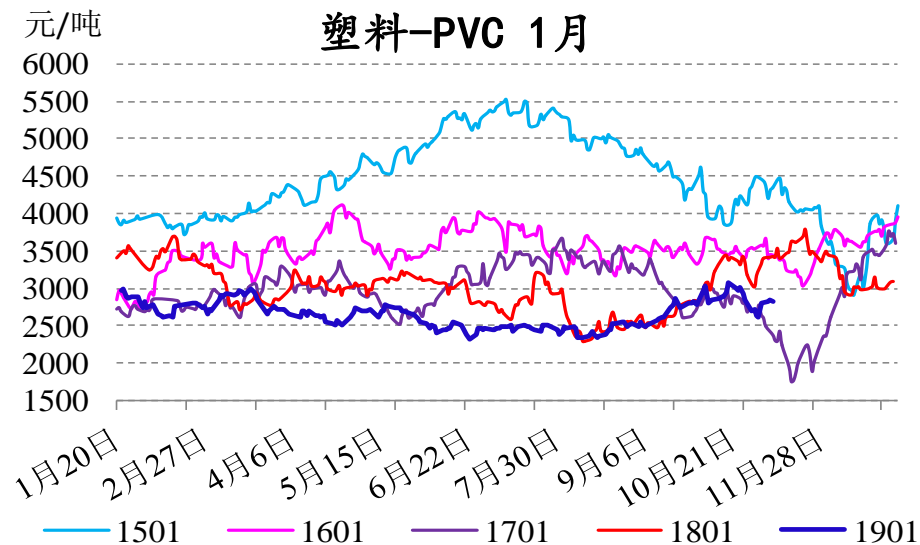
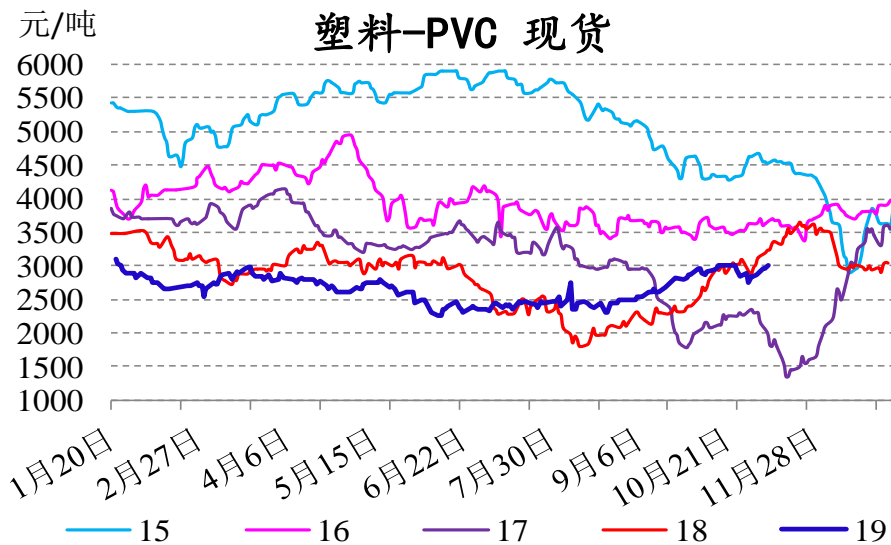
跨品种：PTA/沥青



跨品种：PP-PVC



跨品种：塑料-PVC



重要声明

报告中的信息均来源于公开可获得的资料，信达期货有限公司力求准确可靠，但对这些信息的准确性及完整性不做任何保证，据此投资，责任自负。

本报告不构成个人投资建议，也没有考虑到个别客户特殊的投资目标、财政状况或需要。

客户应考虑本报告中的任何意见或建议是否符合其特定情况。未经信达期货有限公司授权许可，任何引用、转载以及向第三方传播本报告的行为均可能承担法律责任。

期市有风险，入市需谨慎。