

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11日	10月25日	11月1日	11月7日	11月8日			
跨期	MA1-MA5	276	328	159	129	143		观望
	MA5-MA9	94	122	78	81	88		
	TA1-TA5	206	122	182	226	238		1-5正套
	TA5-TA9	164	90	126	118	120		
	L1-L5	260	290	255	355	360		1-5正套
	L5-L9	95	60	60	105	125		
	PP1-PP5	526	444	617	628	686		1-5正套
	PP5-PP9	255	174	175	285	265		
	V1-V5	25	35	40	20	25		
	V5-V9	35	-25	5	10	20		
	BU1-BU5	-116	-108	-62	-112	-160		
	BU5-BU9	40	44	-14	52	80		
	RU1-RU5	-355	-320	-320	-255	-250		
	RU5-RU9	-280	-265	-280	-240	-240		

跨品种据跟踪

化工跨品种套利跟踪



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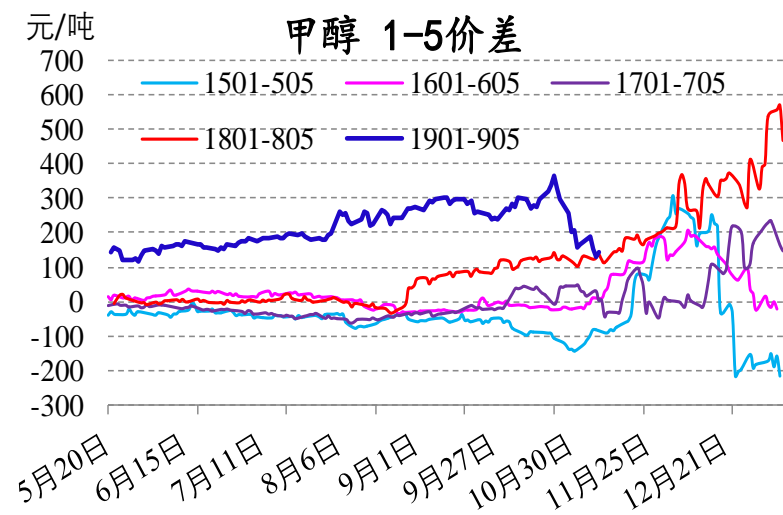
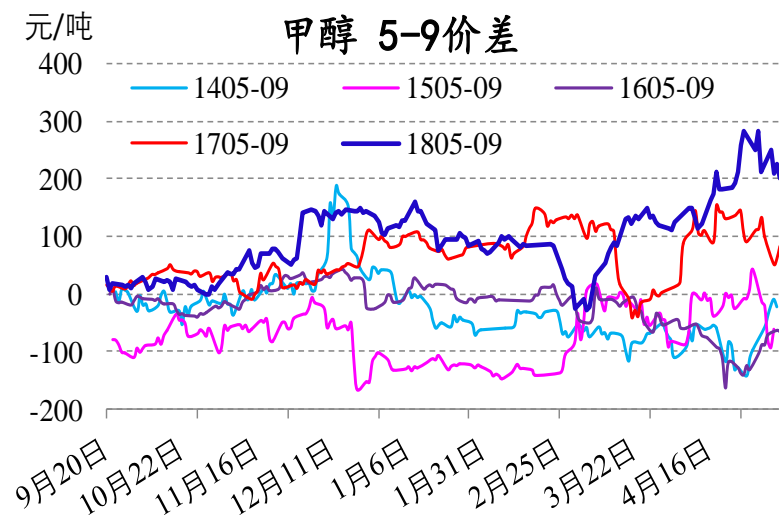
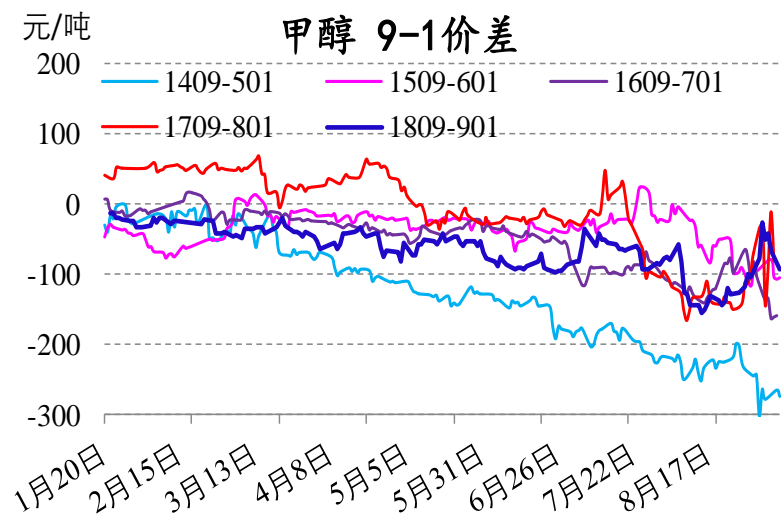
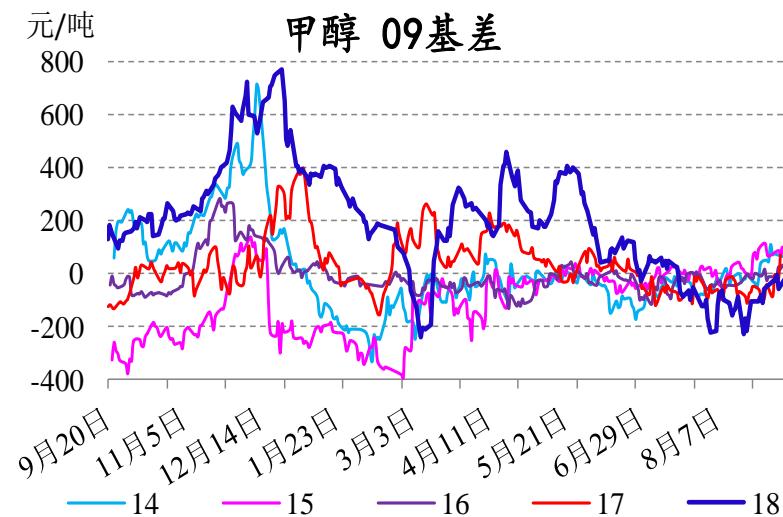
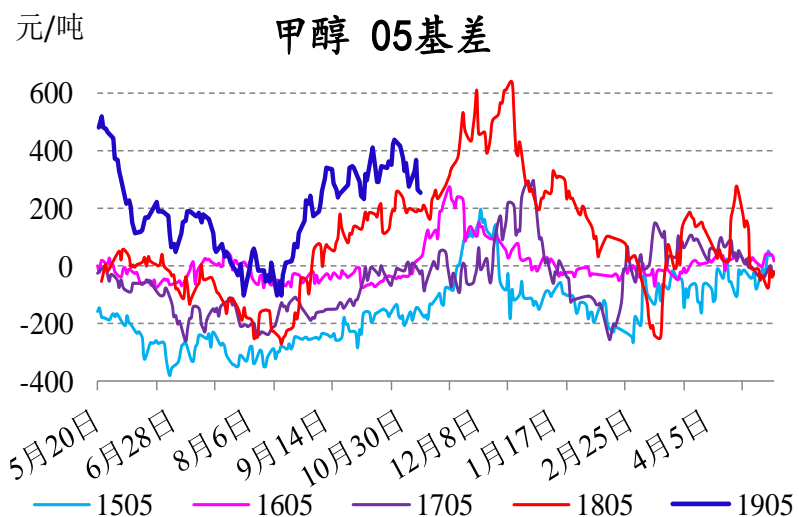
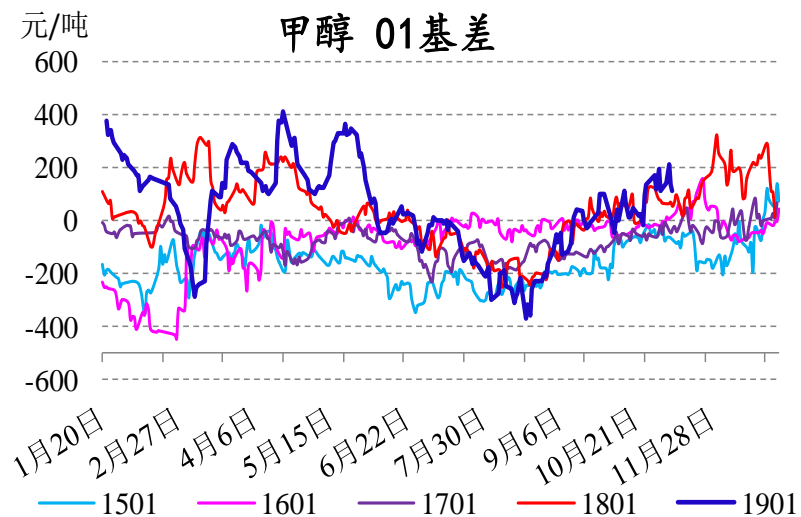
从业资格号：F3047762

策略组合	20日前	10日前	5日前	昨日	今日	近一个月走势图	
	10月11日	10月25日	11月1日	11月7日	11月8日		
跨品种	PP-3MA现货	580	490	990	1390	1490	
	PP-3MA 1月	274	44	973	1314	1261	
	PP-3MA 5月	576	584	833	1073	1004	
	PP-3MA 9月	603	776	892	1031	1003	
	PE-PP 现货	-1350	-1100	-1000	-900	-1030	
	PE-PP 1月	-906	-477	-777	-743	-766	
	PE-PP 5月	-640	-323	-415	-470	-440	
	PE-PP 9月	-480	-209	-300	-290	-300	
	TA / BU 现货	2.08	1.81	1.89	1.81	1.83	
	TA1月/BU12月	2.00	1.94	2.03	1.94	1.90	
	TA5月/BU6月	1.96	1.93	1.97	1.90	1.88	
	TA9月/BU9月	1.96	1.94	1.97	1.90	1.89	

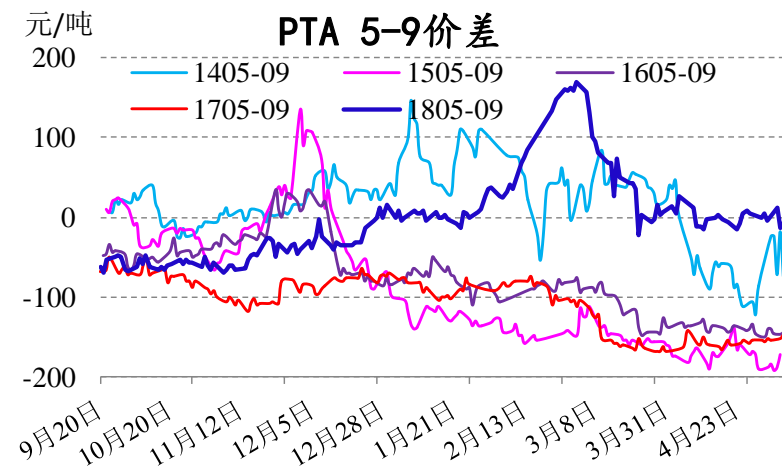
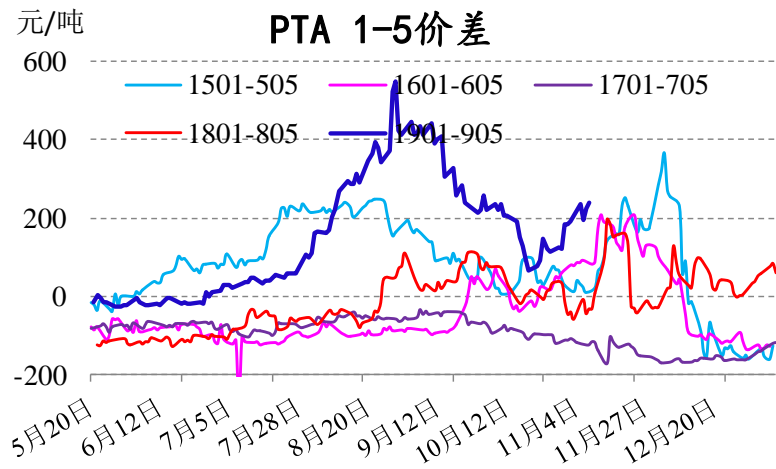
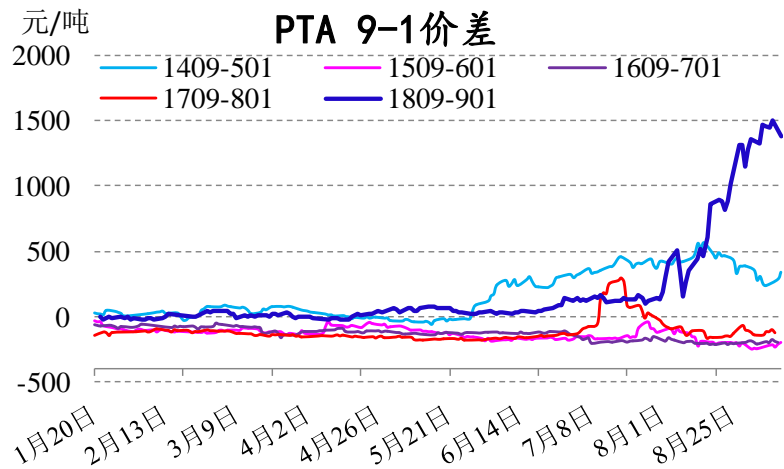
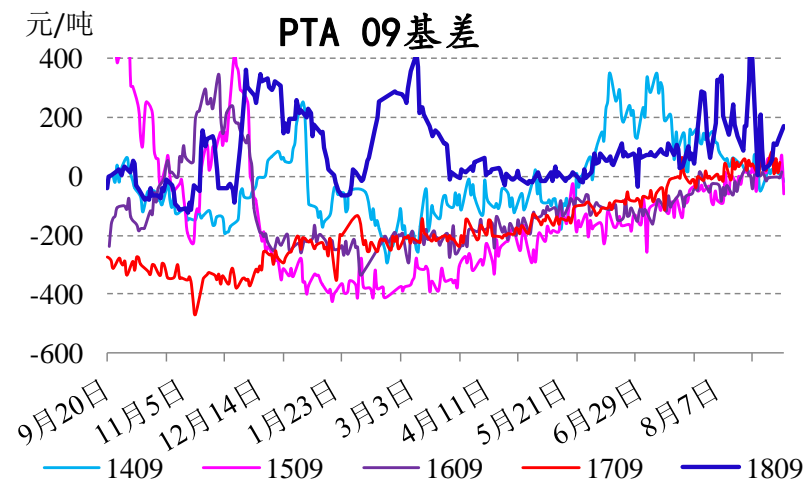
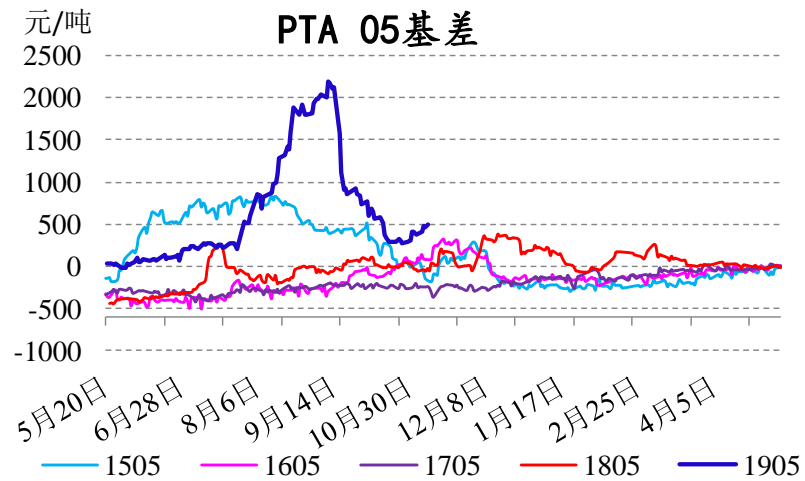
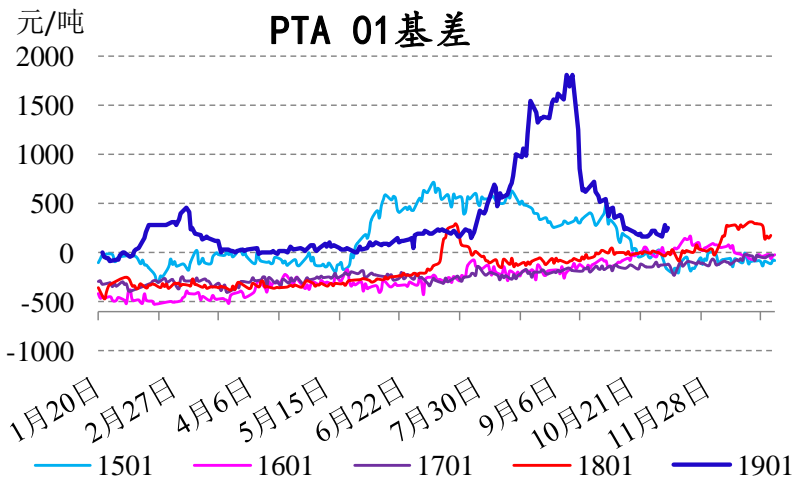
基差数据跟踪

2018年11月08日基差图				
品种	现货价格	主力基差	幅度	价差结构
PP煤	10250.00	409.00	4.6%	
PP	10400.00	559.00	6.3%	
沥青	3750.00	364.00	10.5%	
甲醇	2970.00	110.00	4.2%	
PTA	6850.00	258.00	4.1%	
PVC	6350.00	95.00	1.5%	
PE煤	9350.00	275.00	3.2%	
PE	9370.00	295.00	3.4%	
橡胶	10450	(880.00)	-7.4%	

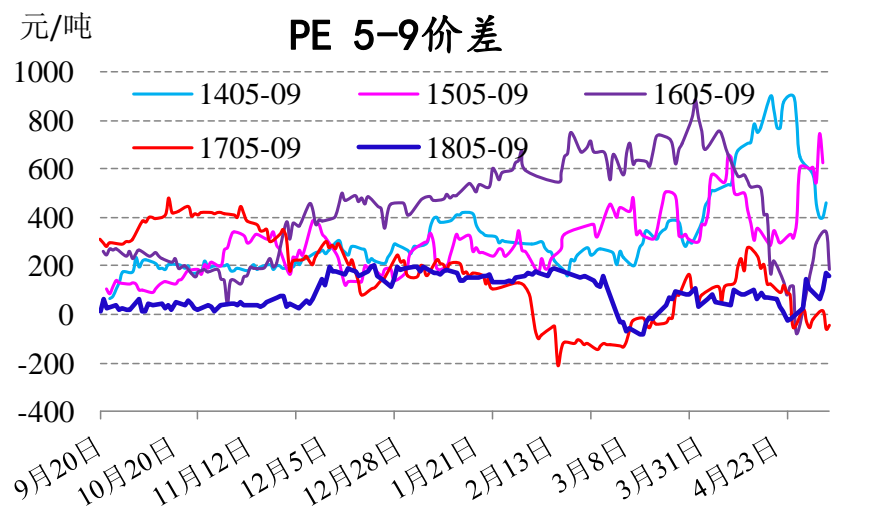
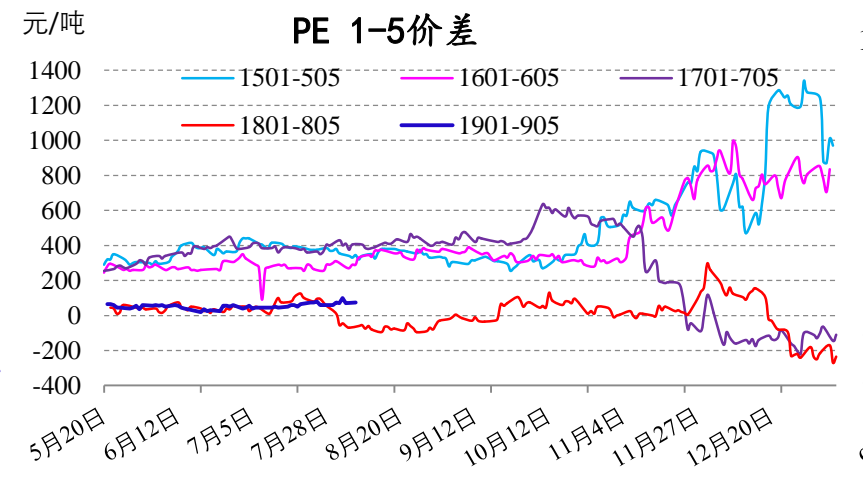
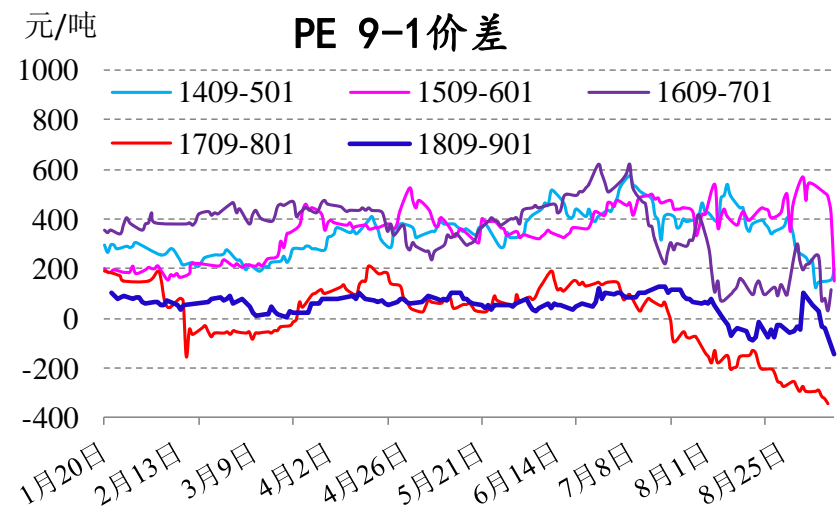
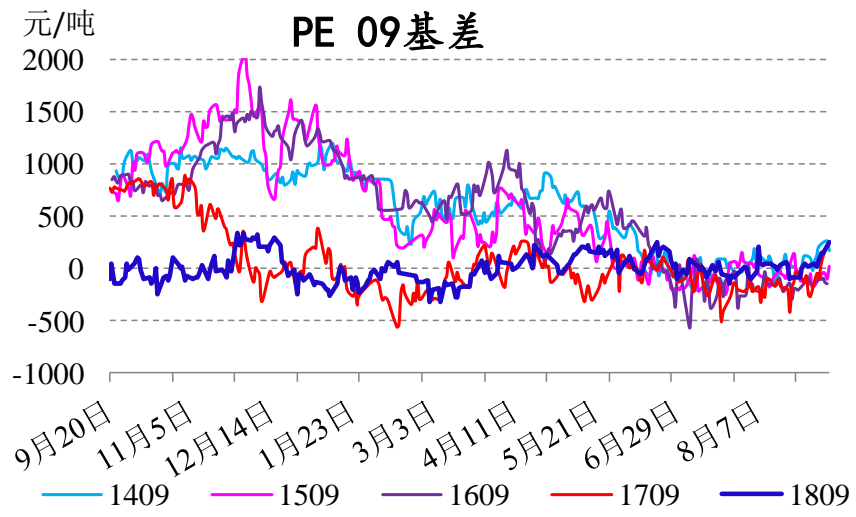
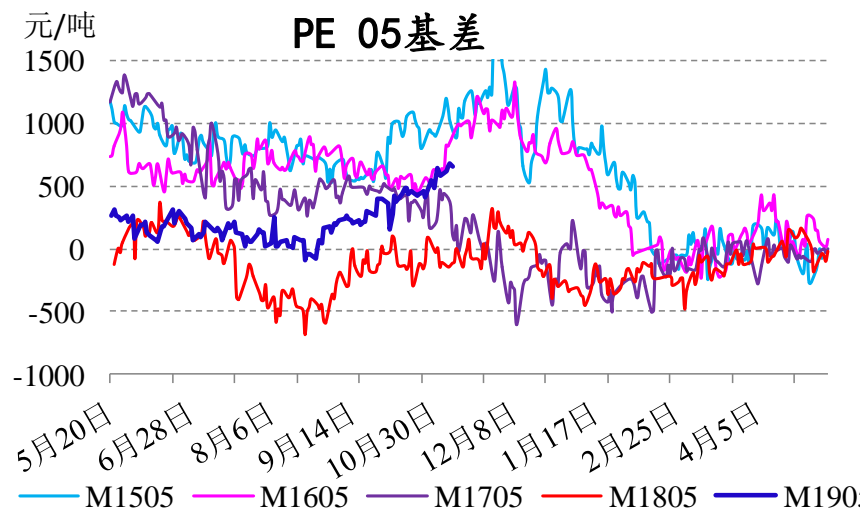
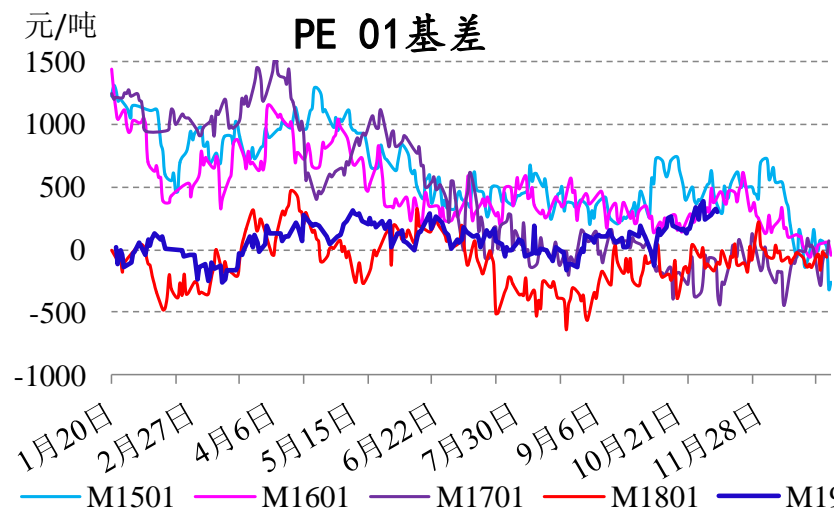
套利跟踪：甲醇



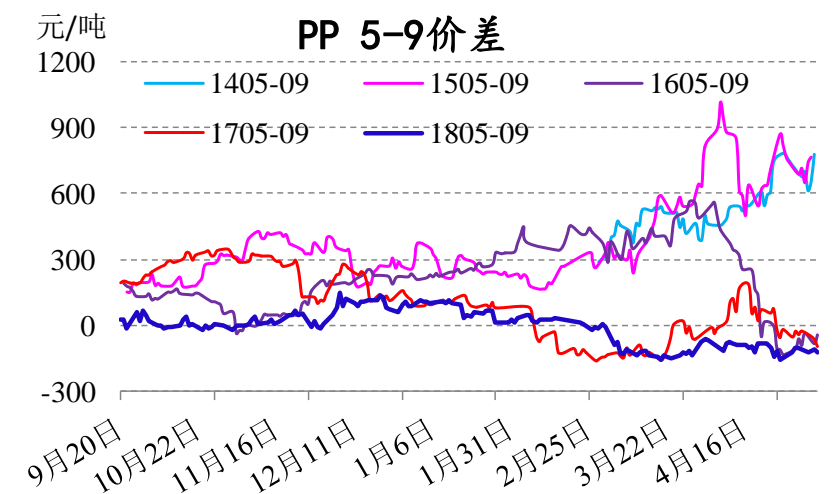
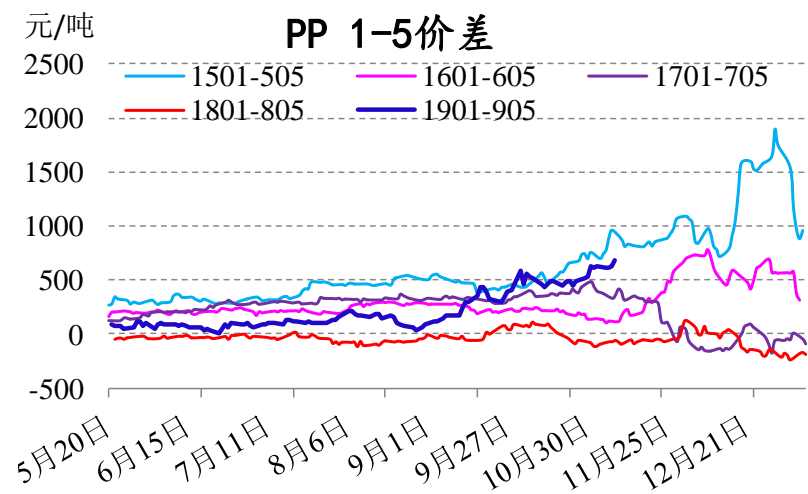
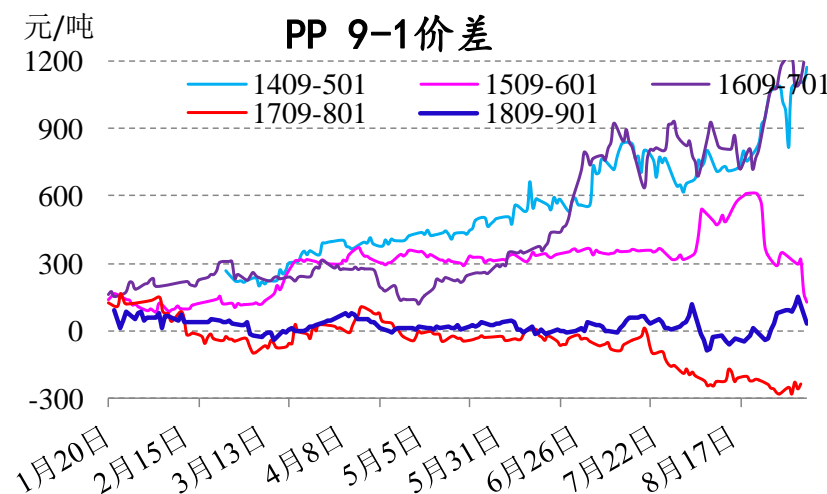
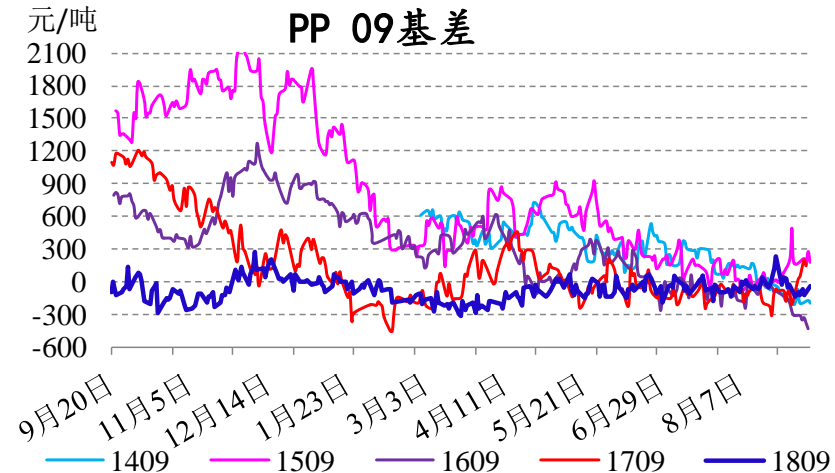
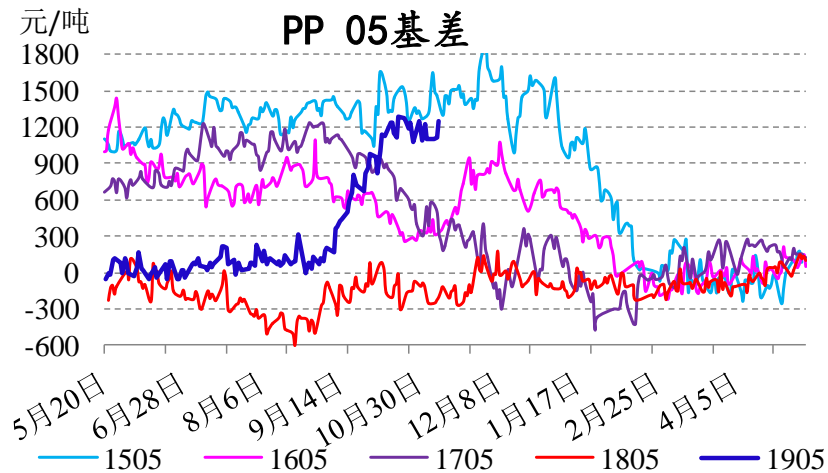
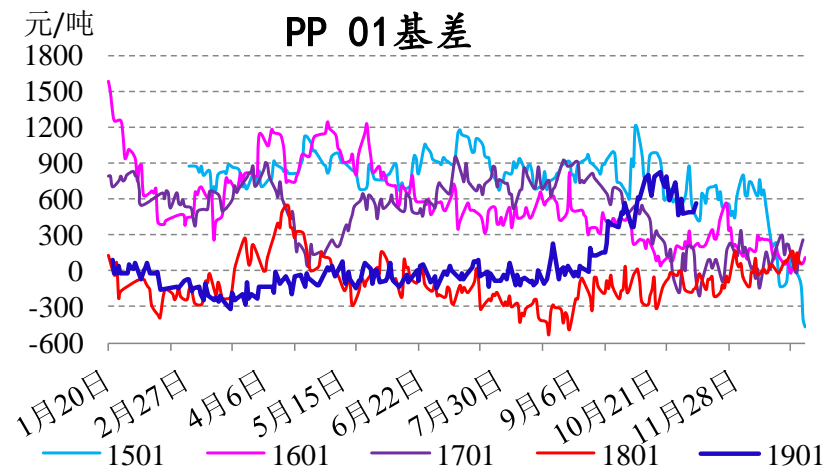
套利跟踪：PTA



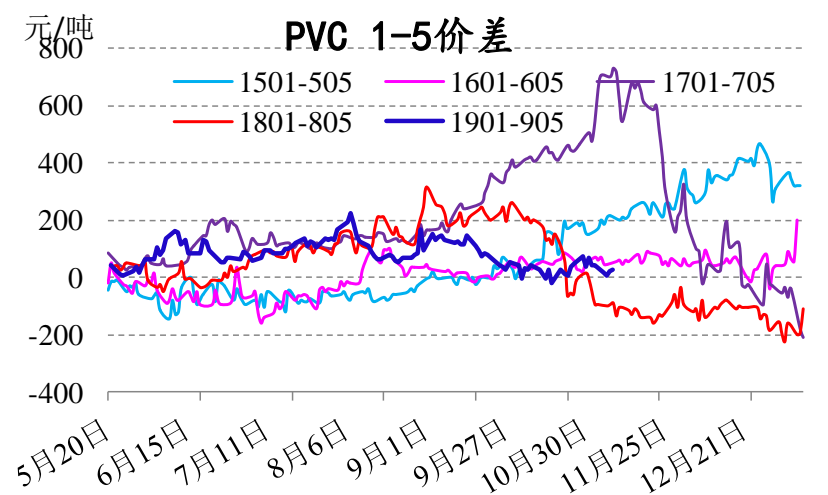
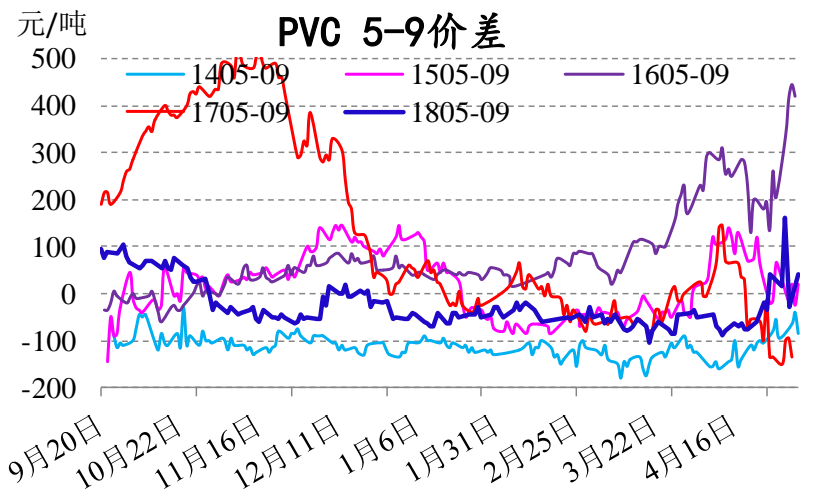
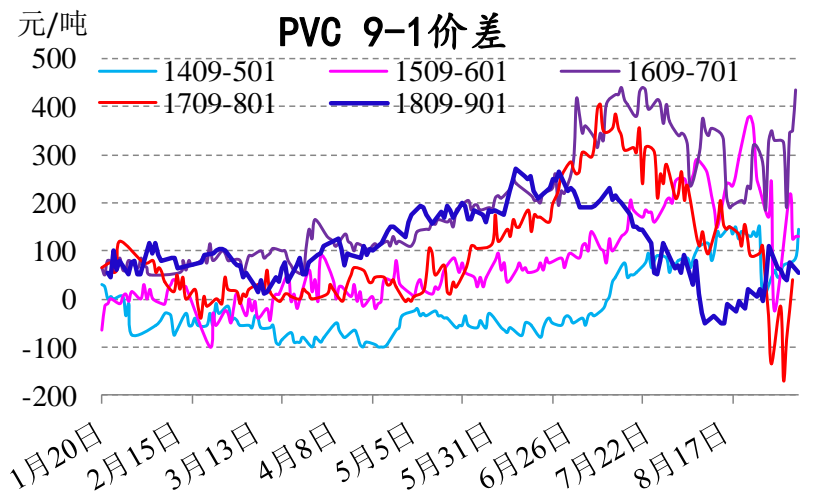
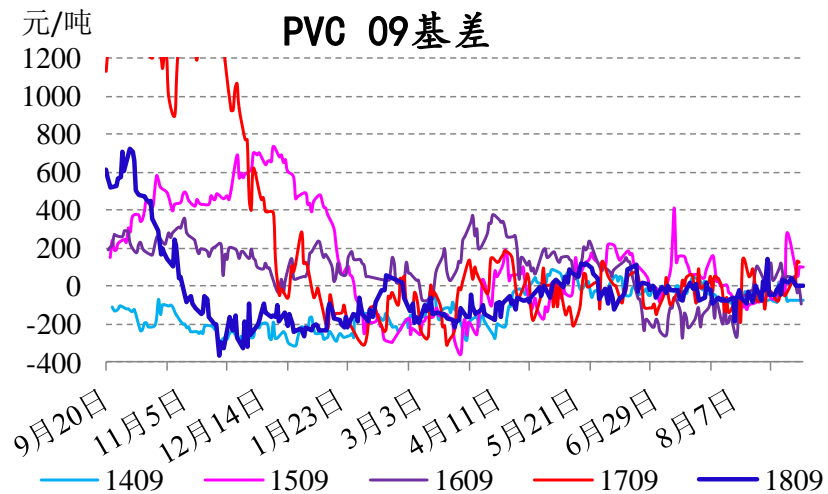
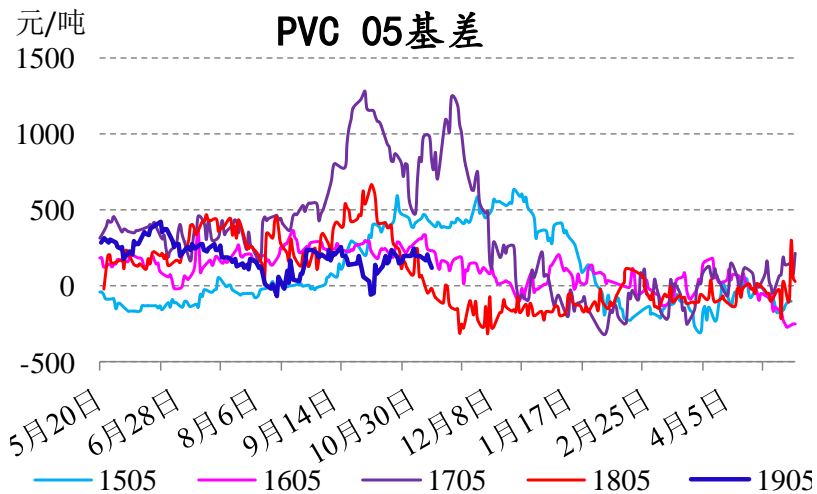
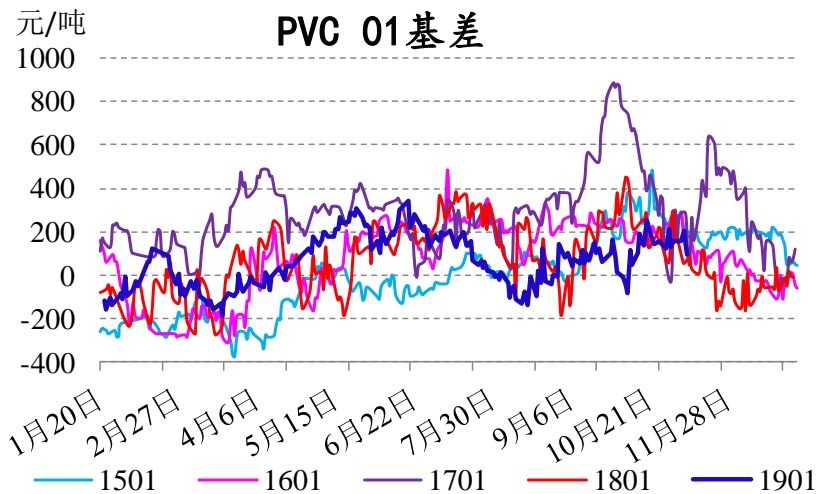
套利跟踪：PE



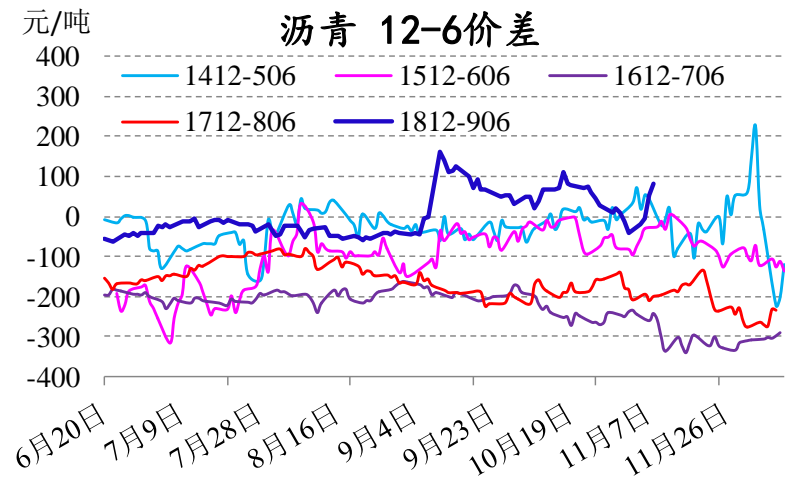
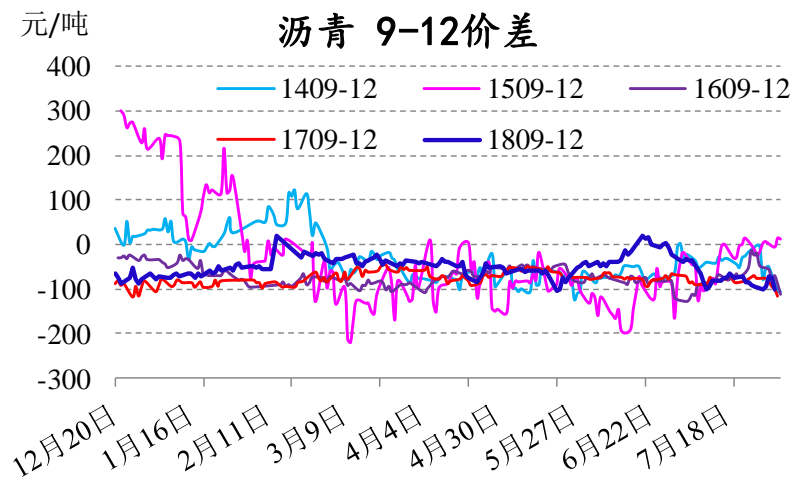
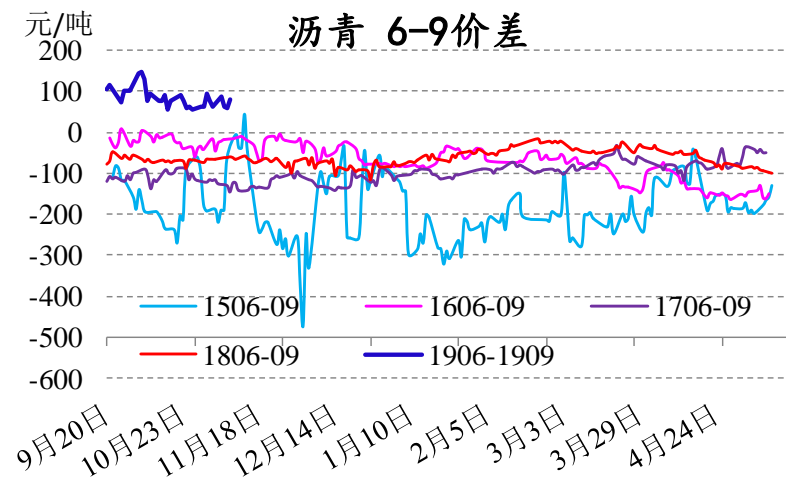
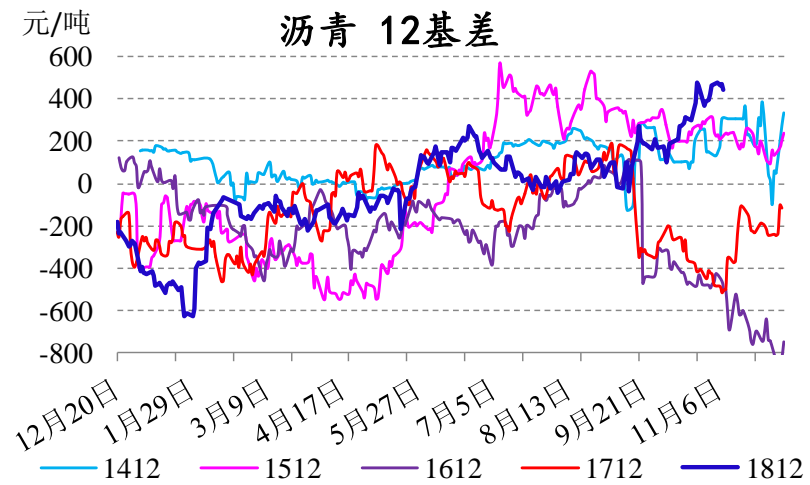
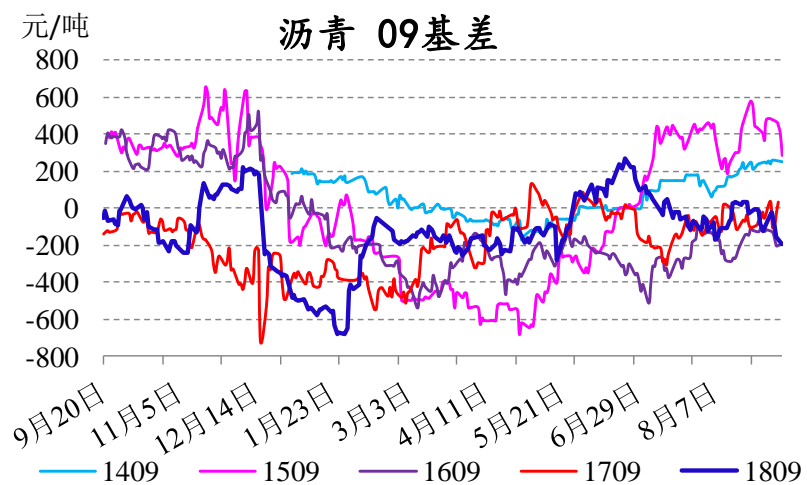
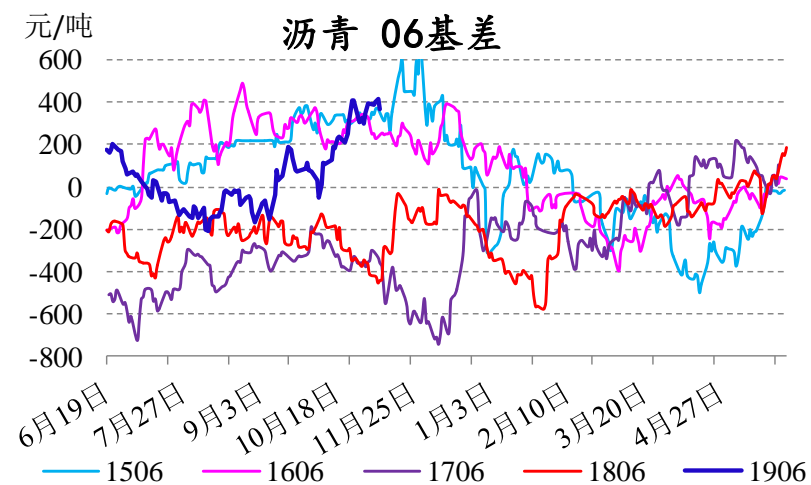
套利跟踪: PP



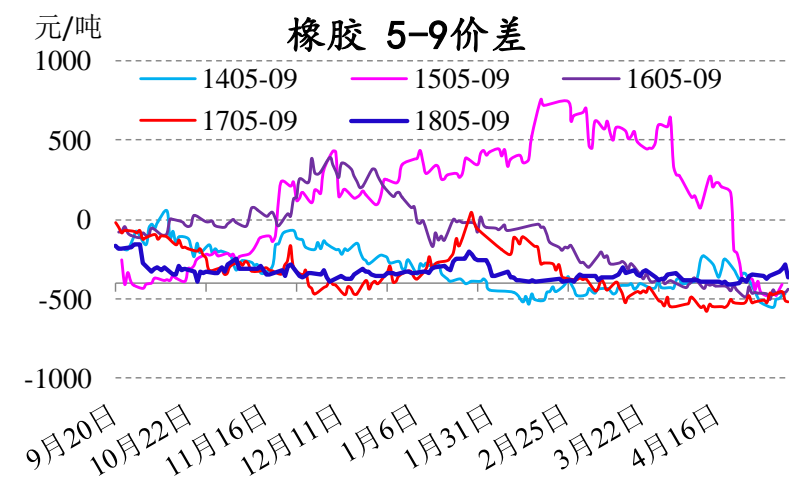
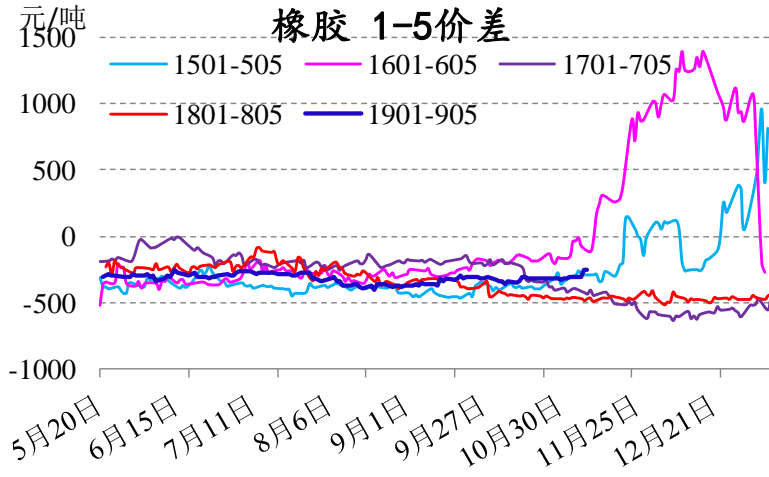
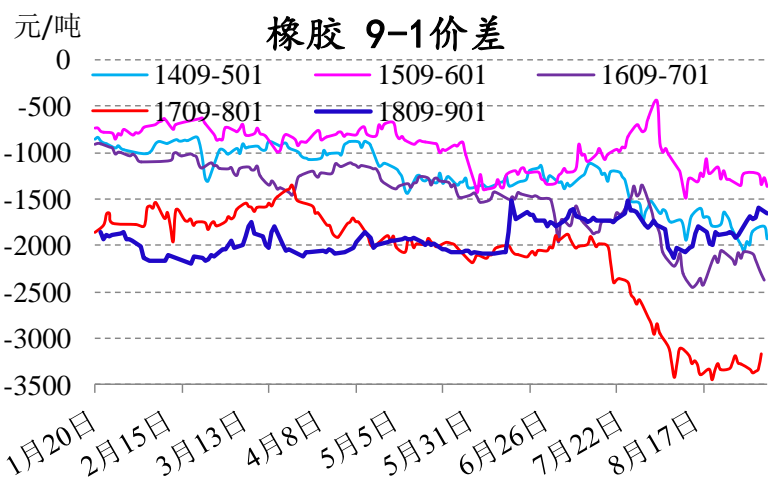
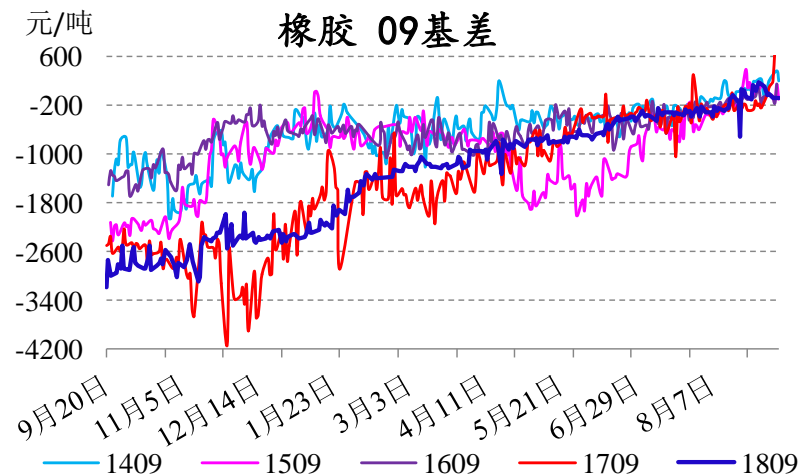
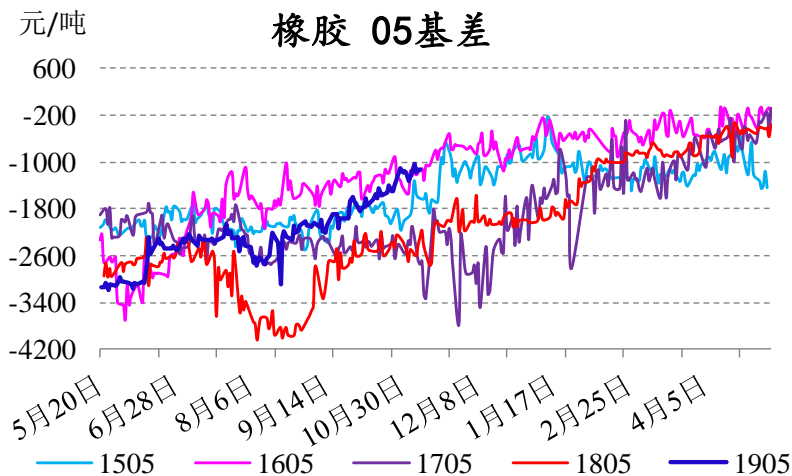
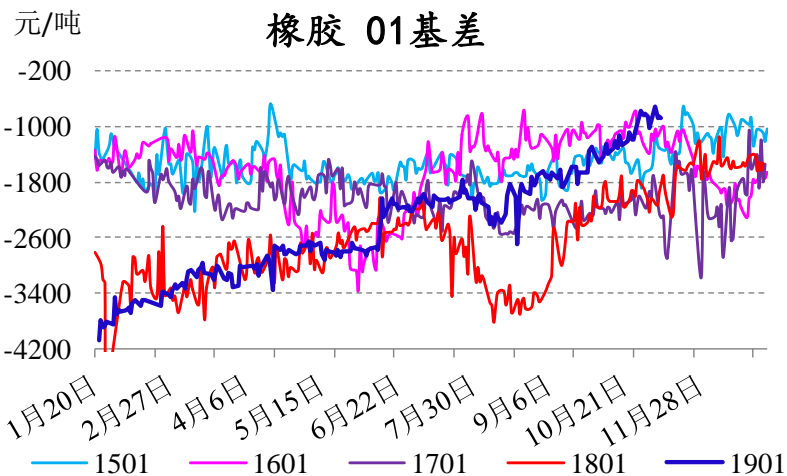
套利跟踪：PVC



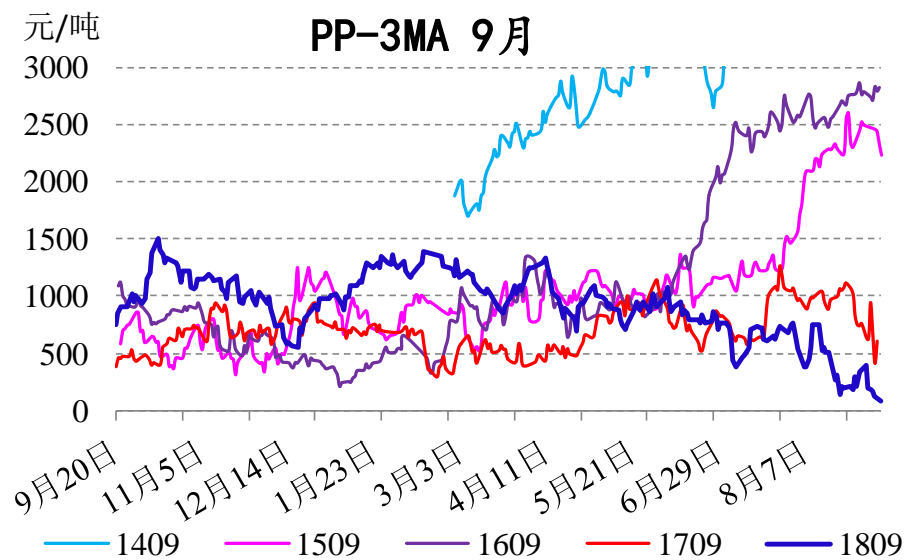
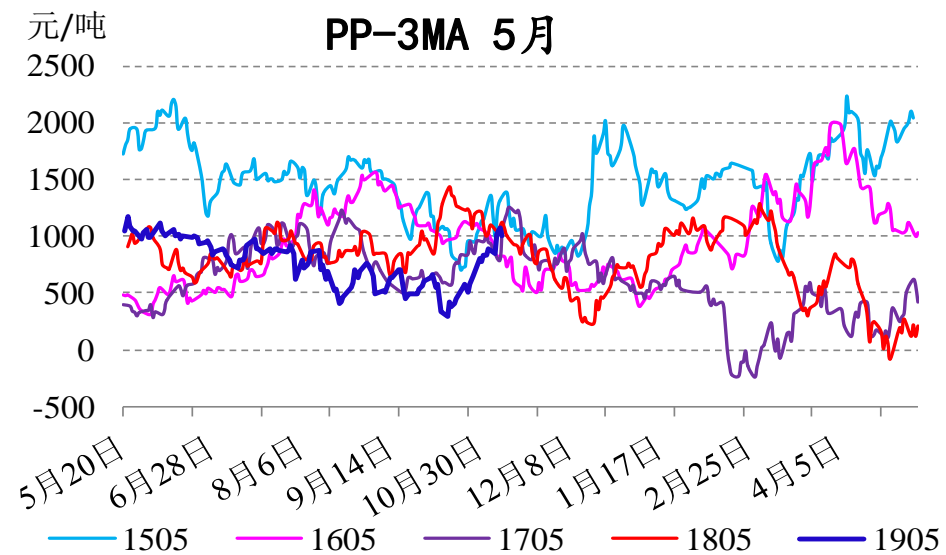
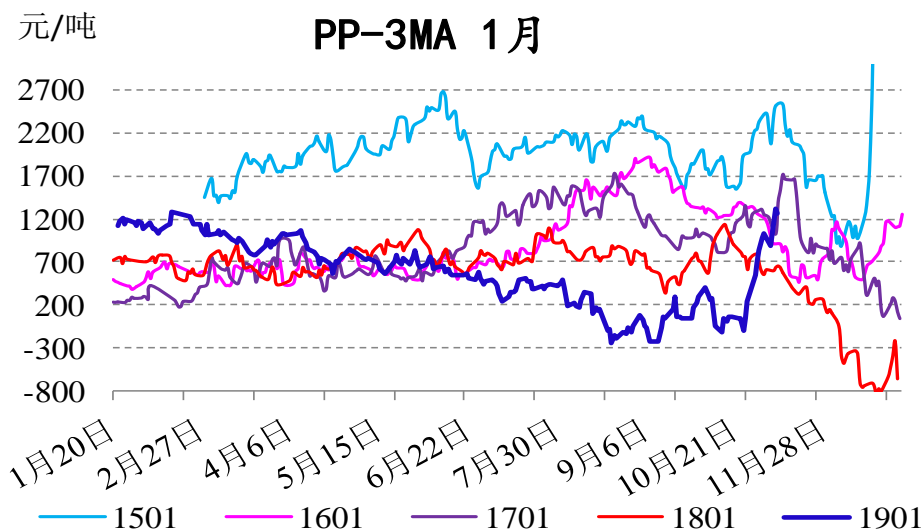
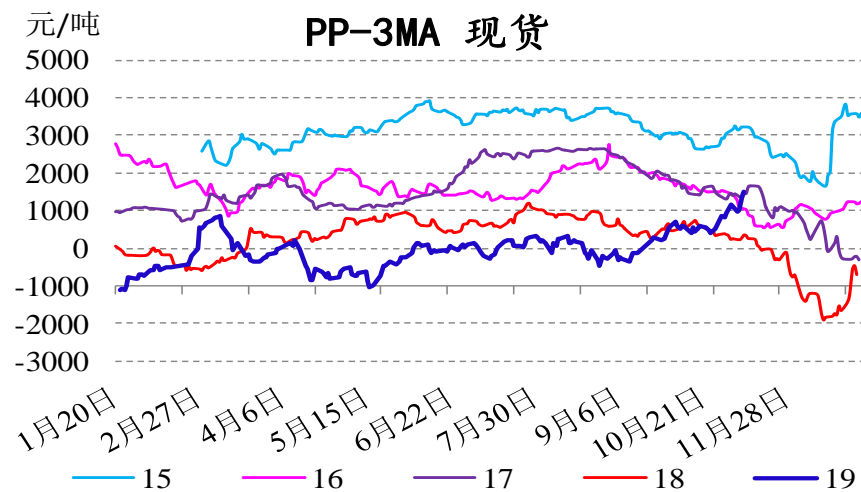
套利跟踪：沥青



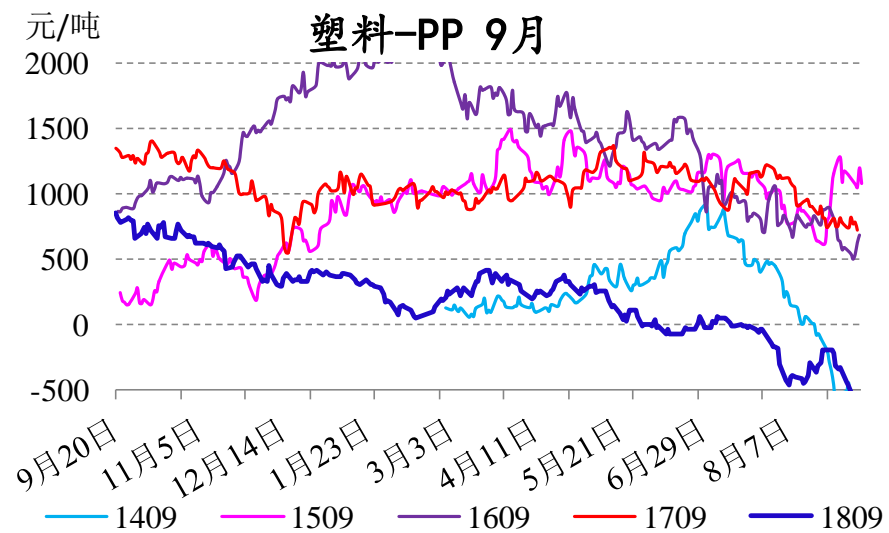
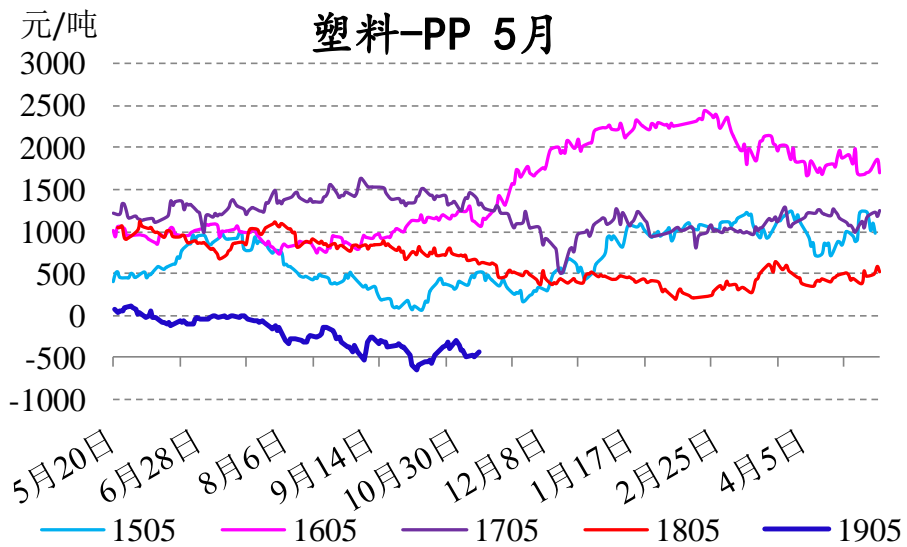
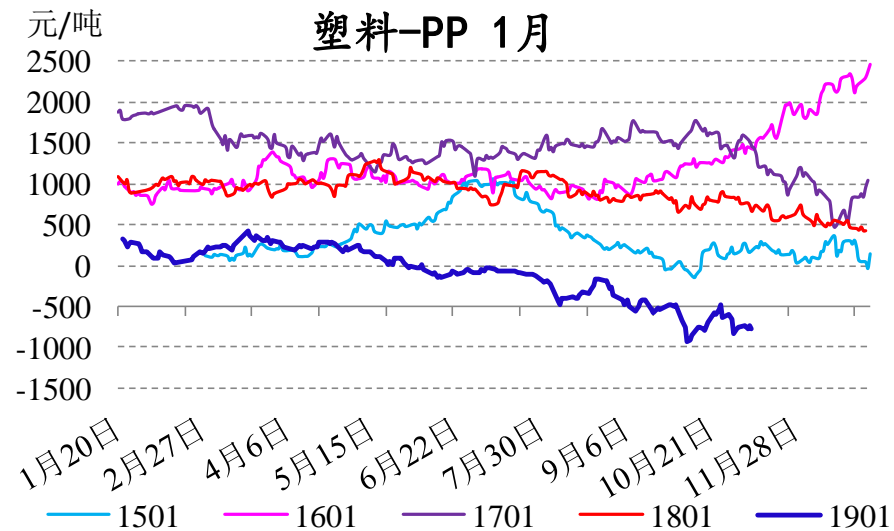
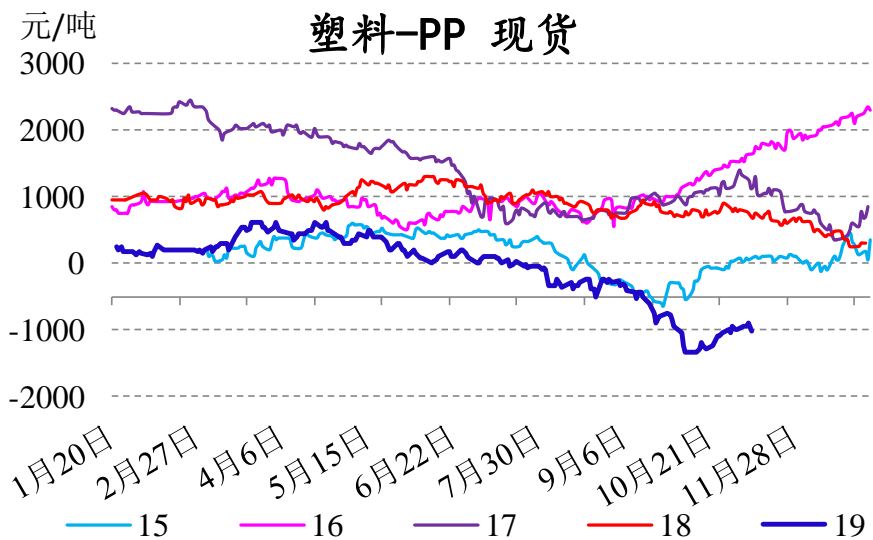
套利跟踪：橡胶



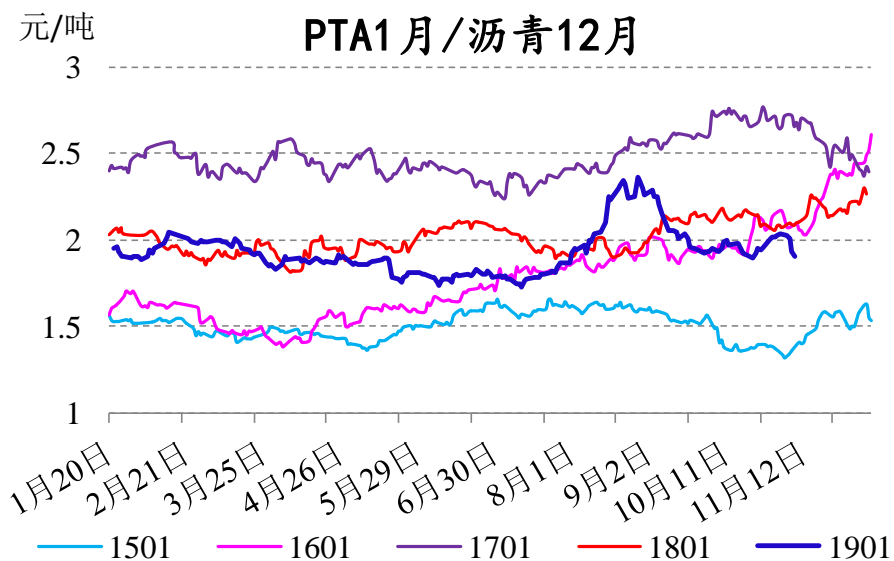
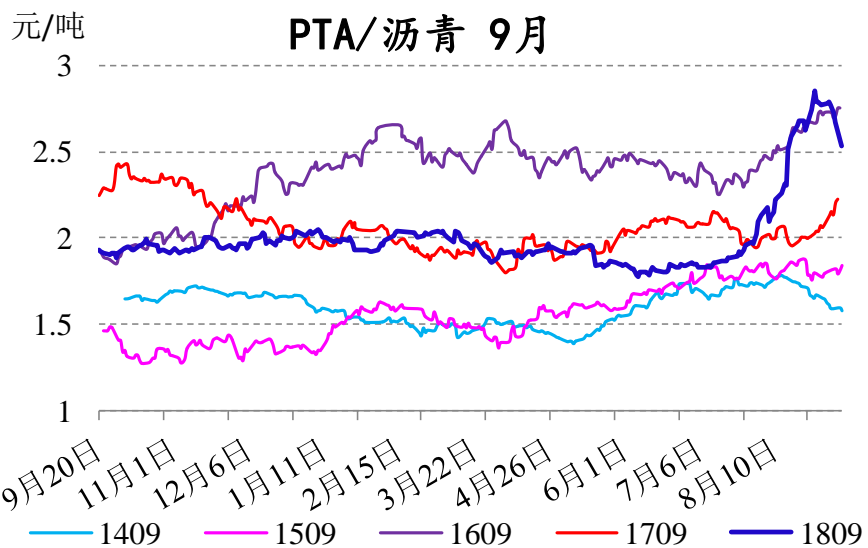
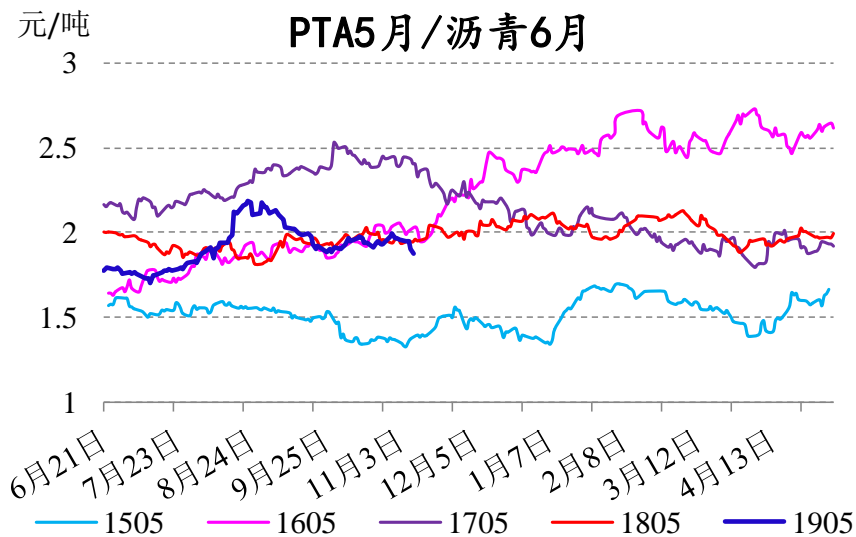
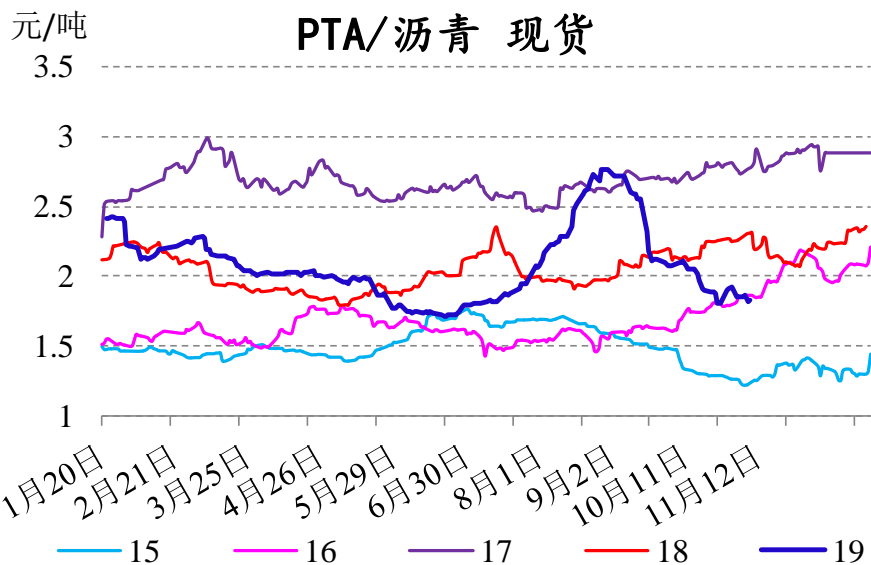
跨品种：PP-3MA



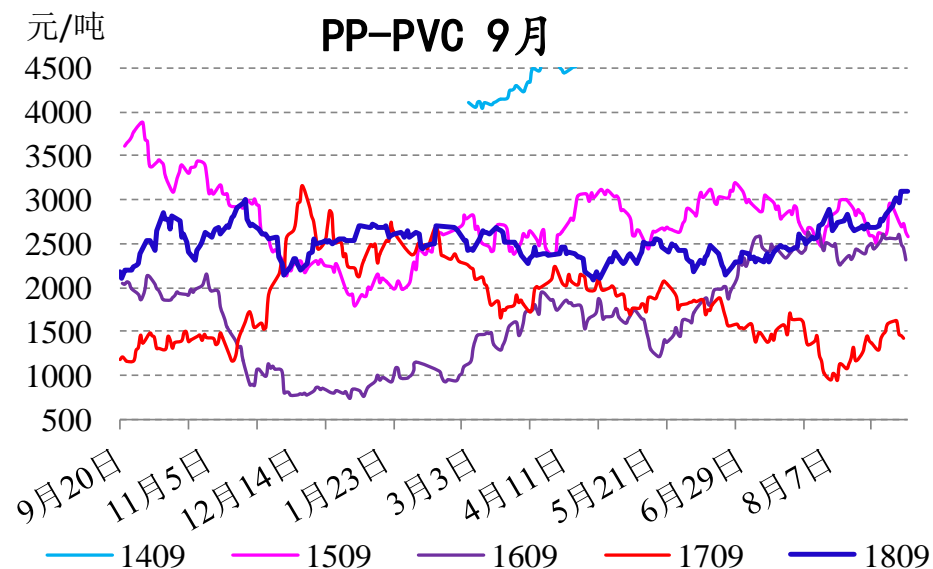
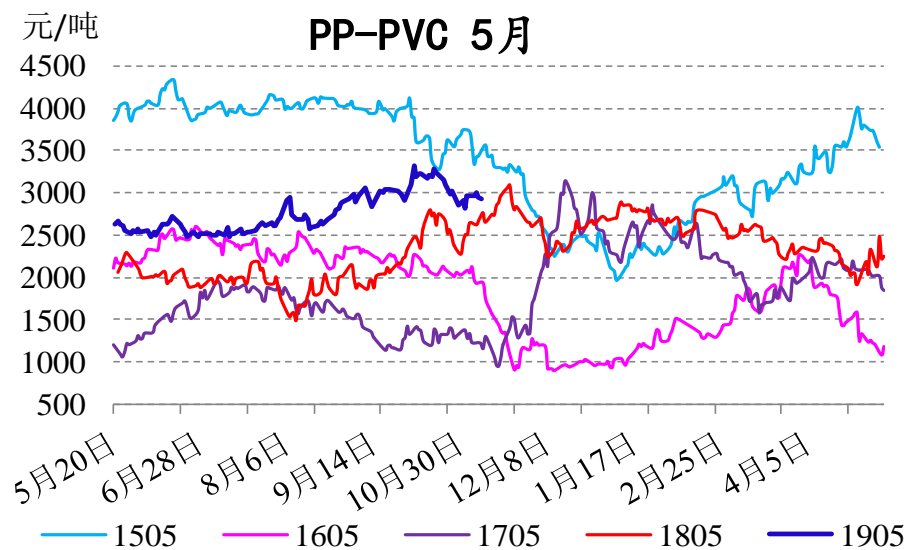
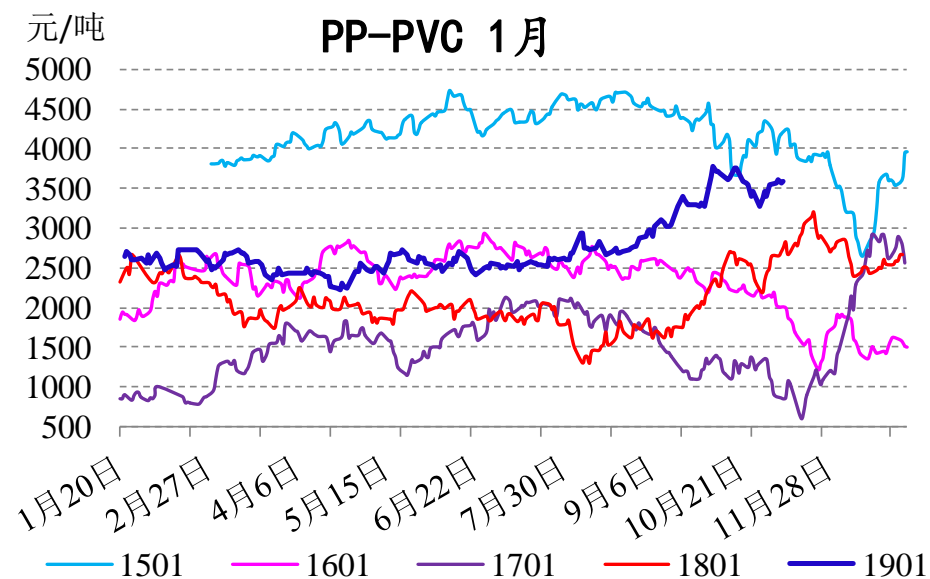
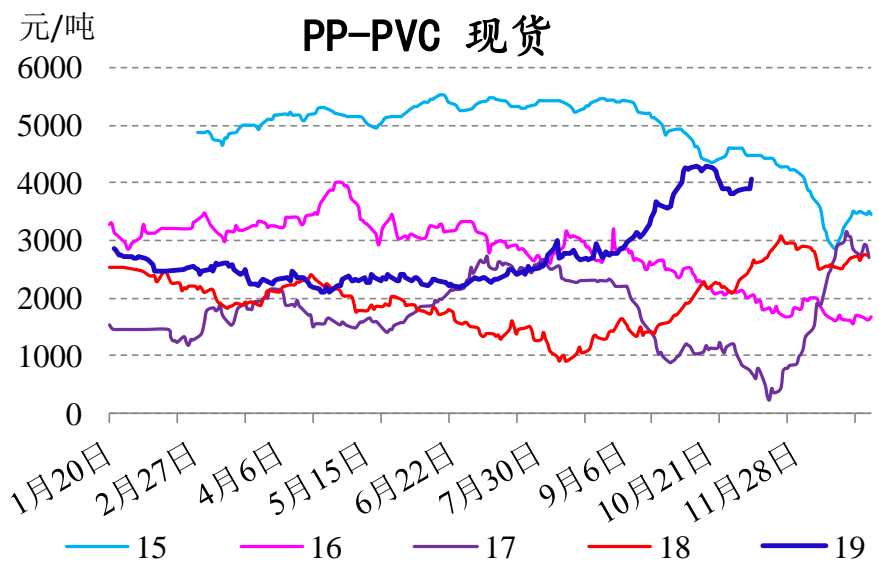
跨品种：塑料-PP



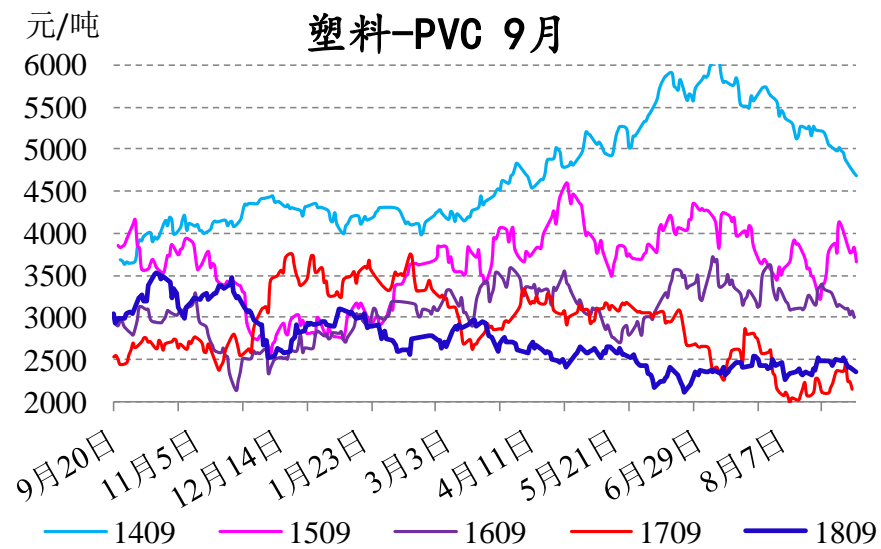
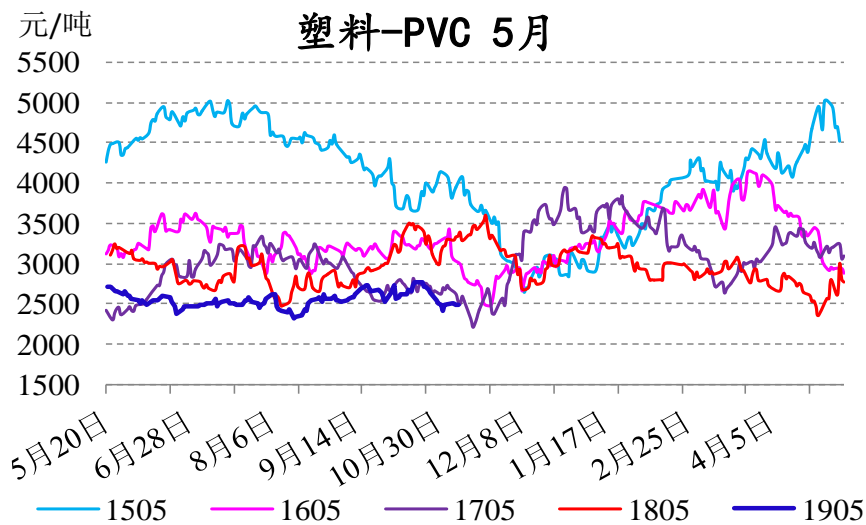
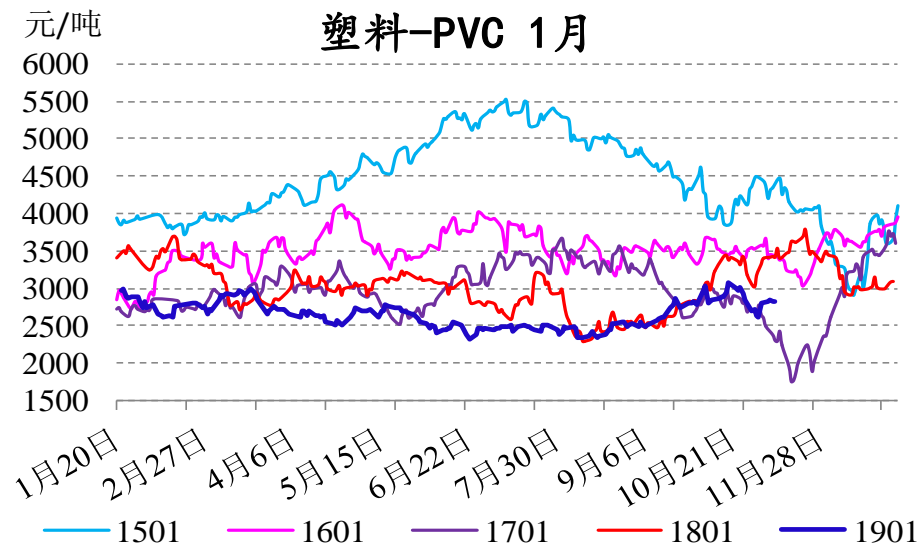
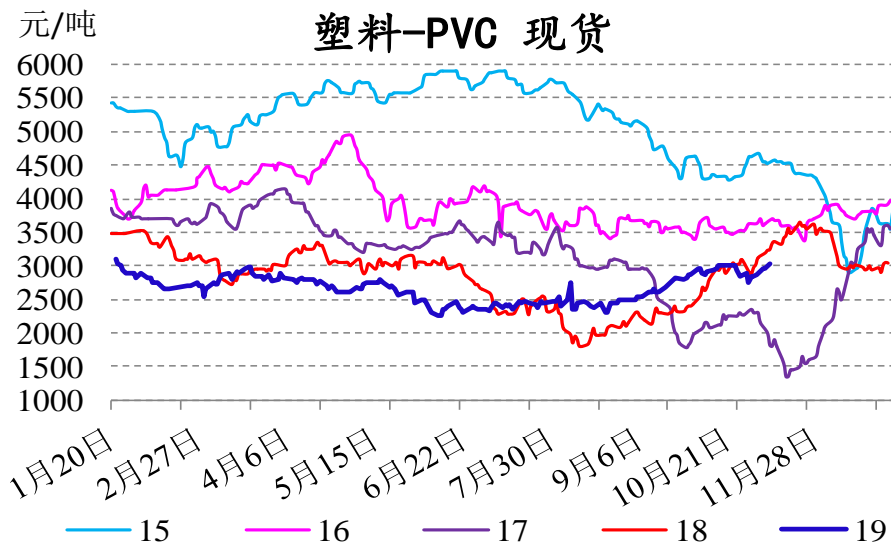
跨品种：PTA/沥青



跨品种：PP-PVC



跨品种：塑料-PVC



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期市有风险，入市需谨慎。