

# 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3日	9月17日	9月25日	10月8日	10月9日		
跨期	MA1-MA5	266	298	250	268	266	
	MA5-MA9	-189	84	93	97	90	
	TA1-TA5	444	326	212	234	220	
	TA5-TA9	-1770	154	142	136	178	
	L1-L5	85	140	160	380	285	
	L5-L9	-135	65	75	120	140	
	PP1-PP5	115	349	301	586	456	
	PP5-PP9	-205	198	233	215	304	
	V1-V5	150	110	40	40	-5	
	V5-V9	-215	60	60	75	60	
	BU1-BU5	-142	-102	-122	-194	-196	
	BU5-BU9	-44	100	48	50	48	
	RU1-RU5	-375	-325	-310	-325	-335	
	RU5-RU9	2115	2005	-220	-235	-265	

# 跨品种据跟踪

## 化工跨品种套利跟踪



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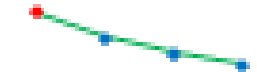
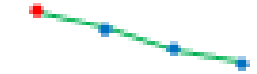
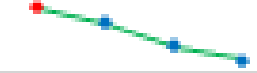






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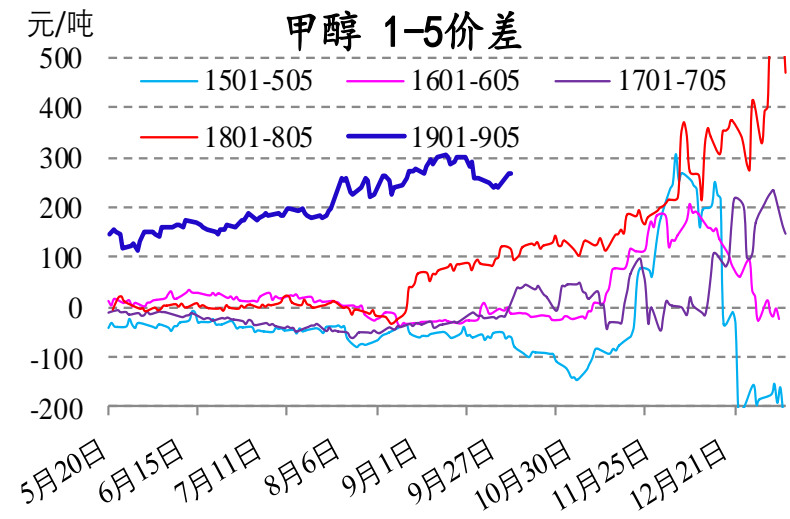
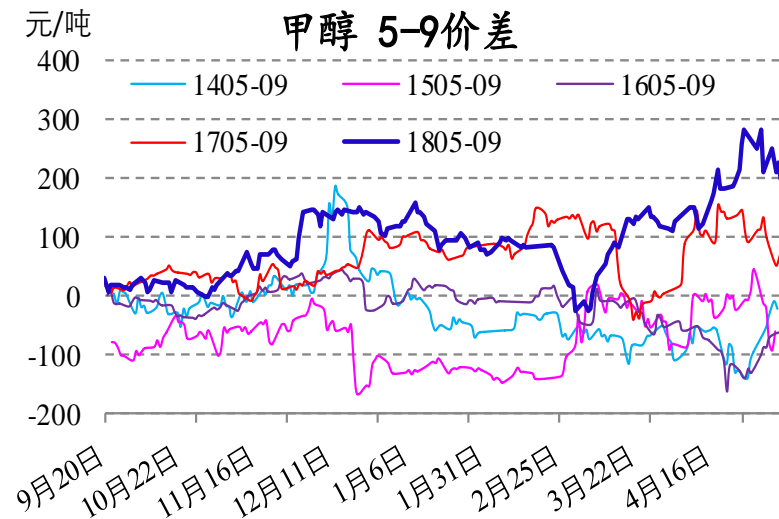
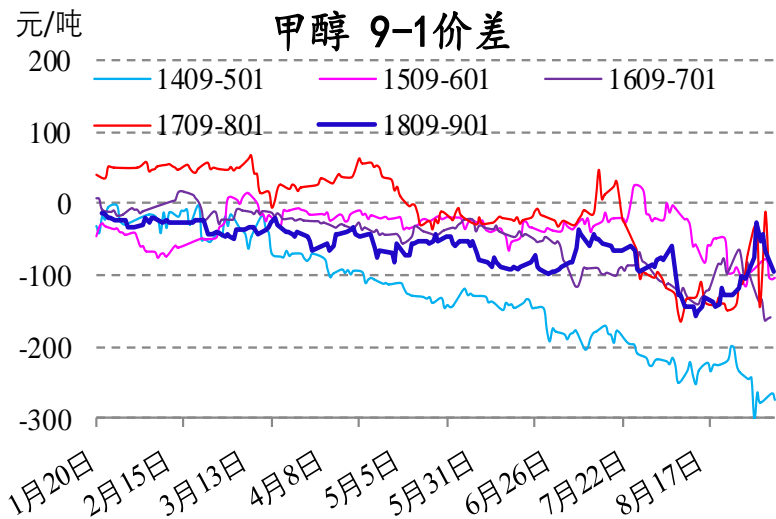
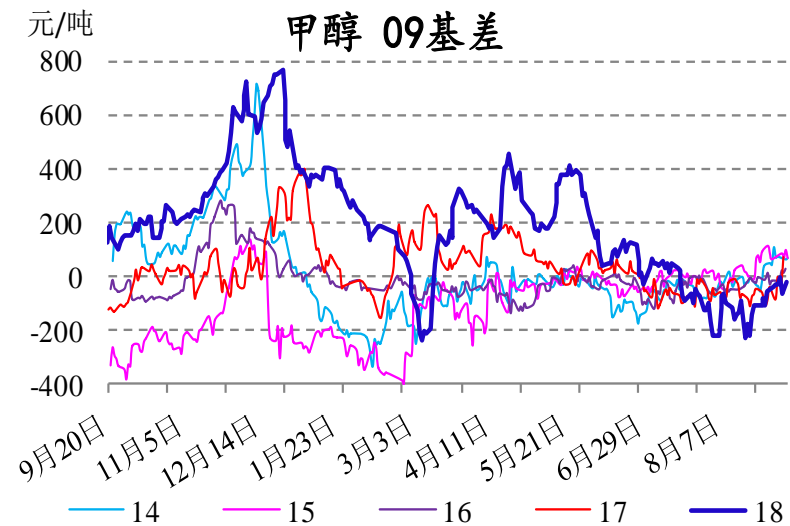
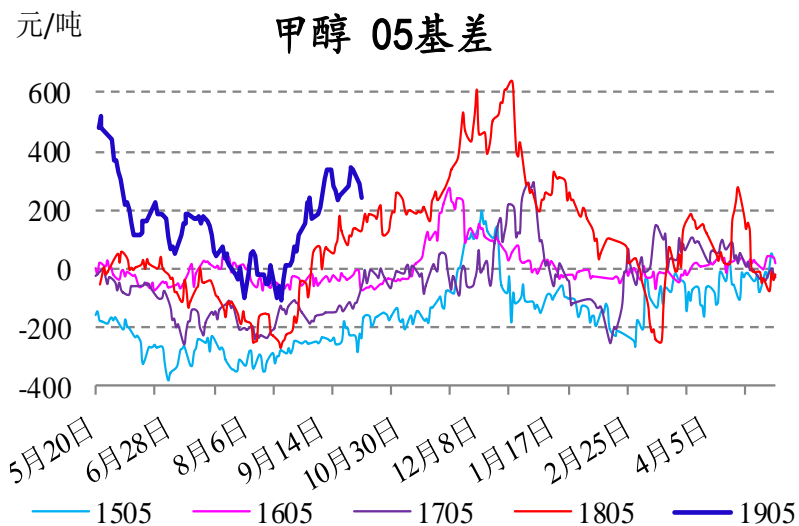
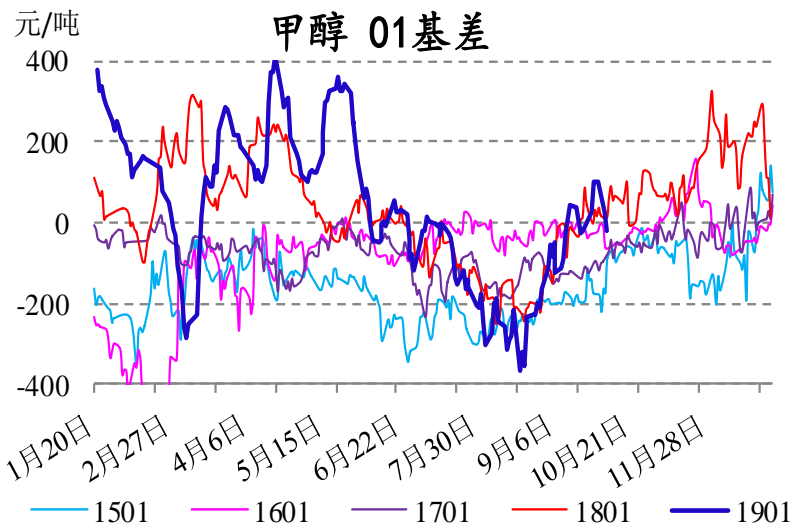
从业资格号：F3047762

策略组合	20日前	10日前	5日前	昨日	今日	近一个月走势图	
	9月3日	9月17日	9月25日	10月8日	10月9日		
跨品种	PP-3MA现货	-135	20	200	700	600	
	PP-3MA 1月	74	155	41	411	319	
	PP-3MA 5月	757	700	490	629	661	
	PP-3MA 9月	395	754	536	705	627	
	PE-PP 现货	-260	-600	-750	-1050	-1250	
	PE-PP 1月	-405	-537	-489	-671	-760	
	PE-PP 5月	-375	-328	-348	-465	-589	
	PE-PP 9月	-445	-195	-190	-370	-425	
	TA / BU 现货	2.72	2.32	2.09	2.09	2.10	
	TA1月/BU12月	2.29	2.03	1.92	1.94	1.95	
	TA5月/BU6月	2.13	2.00	1.89	1.90	1.92	
	TA9月/BU9月	2.78	1.95	1.89	1.94	1.95	

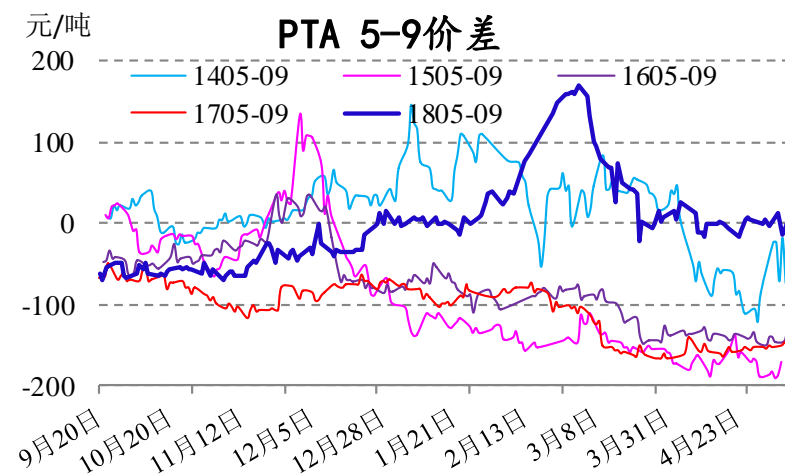
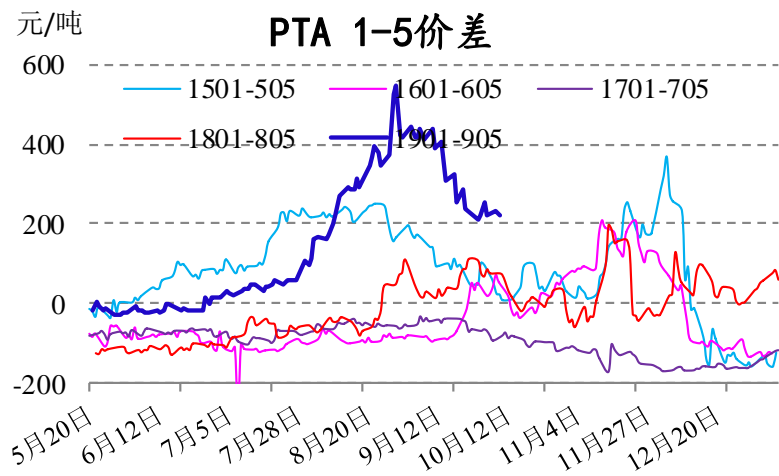
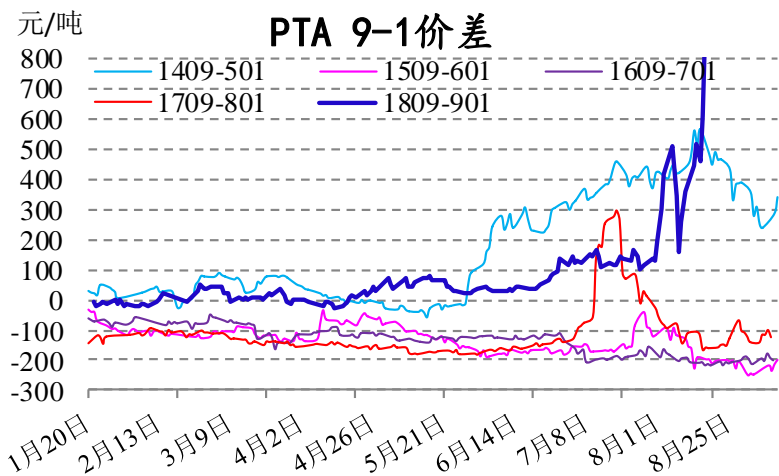
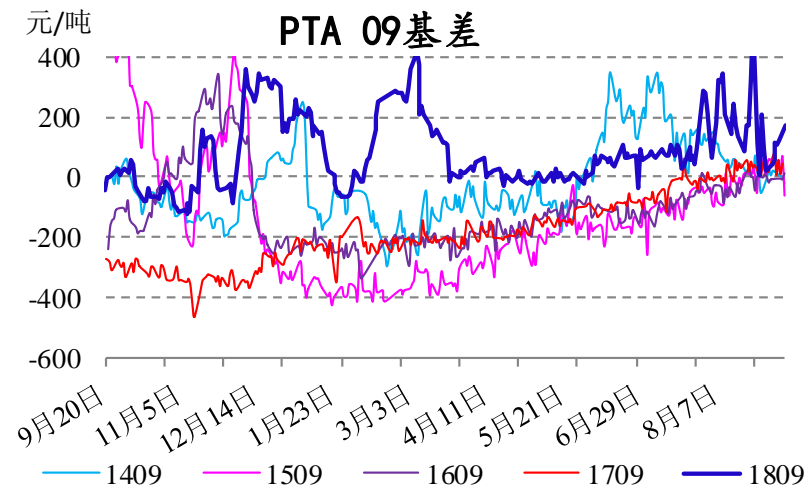
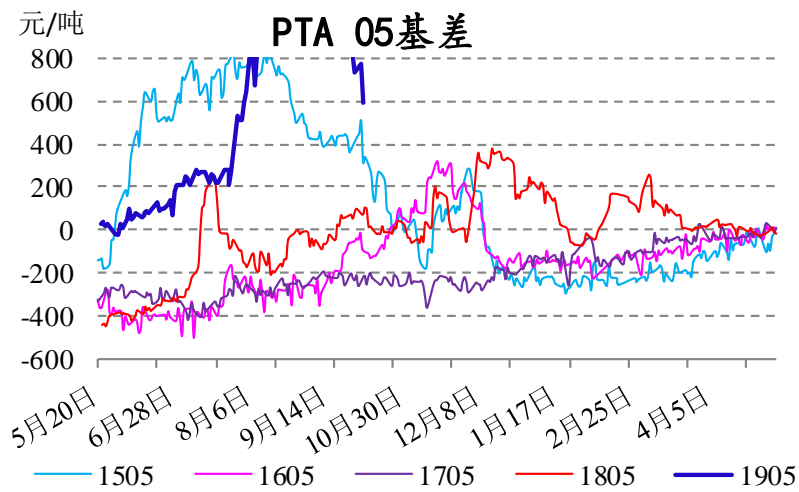
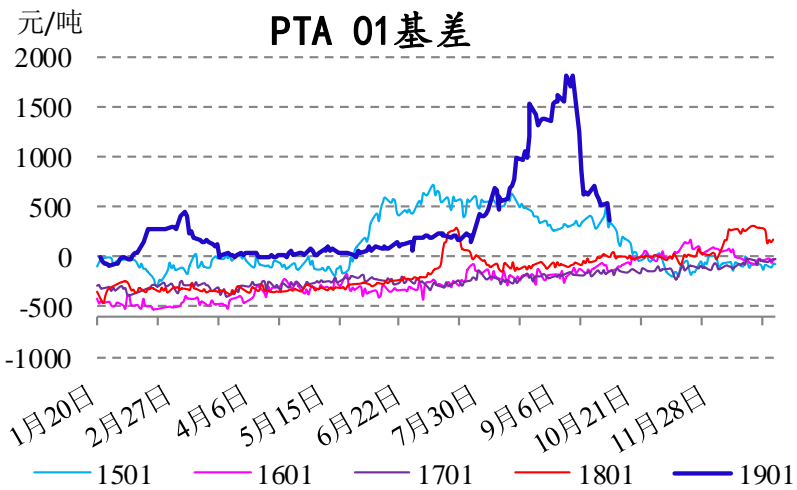
# 基差数据跟踪

2018年10月09日基差图				
品种	现货价格	主力基差	幅度	价差结构
PTA	7875.00	371.00	5.2%	
PP煤	11000.00	415.00	4.2%	
PP	10950.00	365.00	3.7%	
甲醇	3450.00	28.00	0.9%	
PE煤	9800.00	(25.00)	-0.3%	
PVC	6750.00	(50.00)	-0.7%	
沥青	3750.00	(50.00)	-1.3%	
PE	9700.00	(125.00)	-1.3%	
橡胶	11300	(1450.00)	-10.9%	

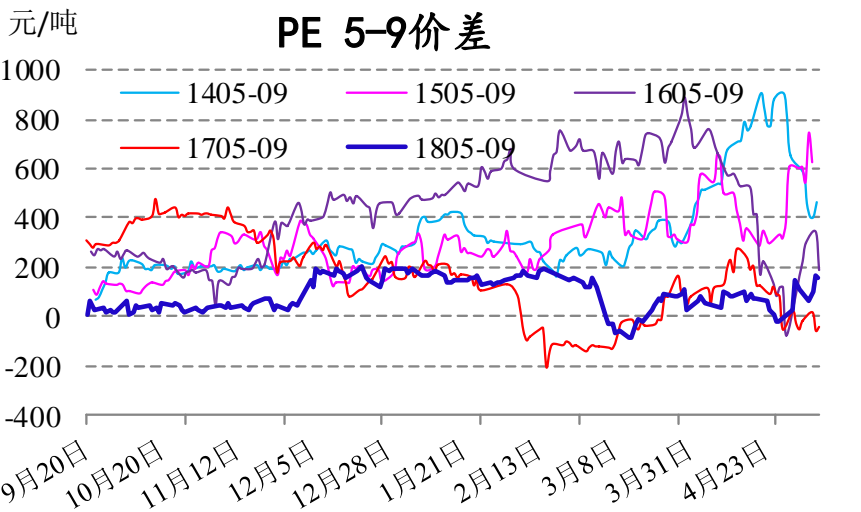
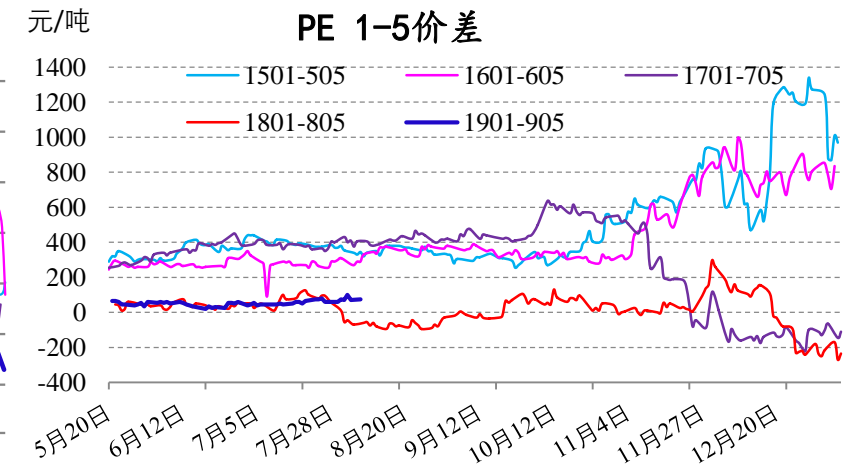
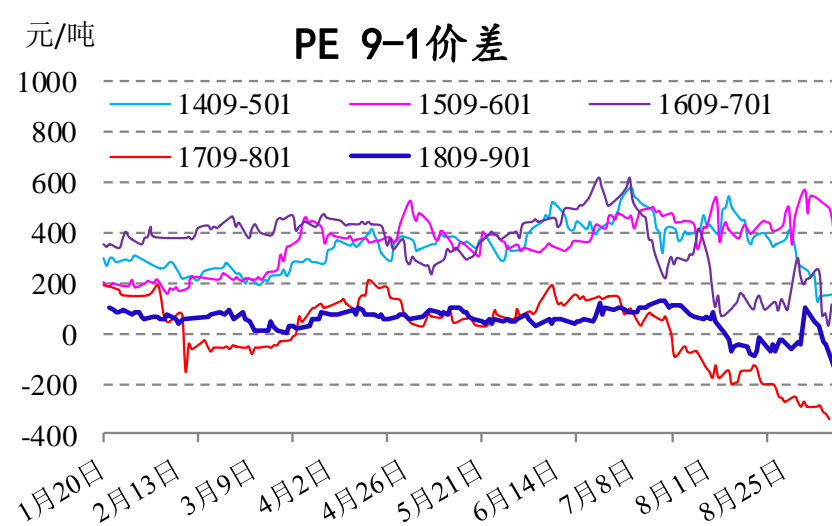
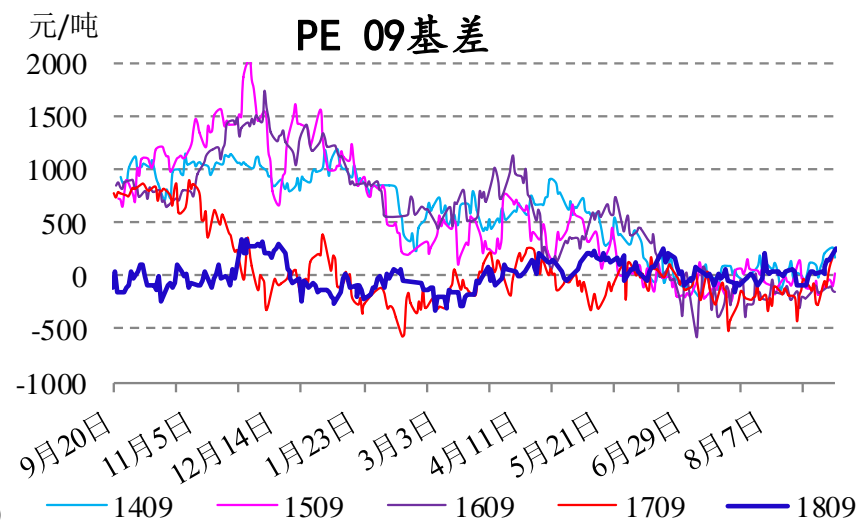
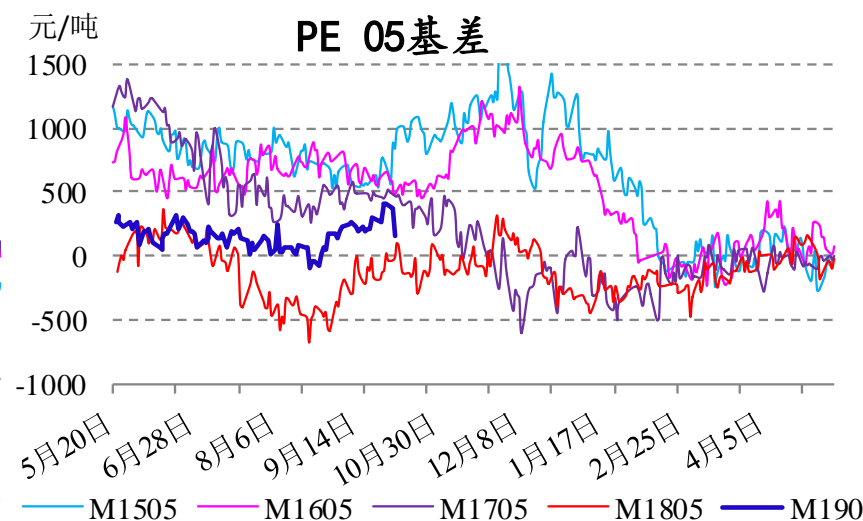
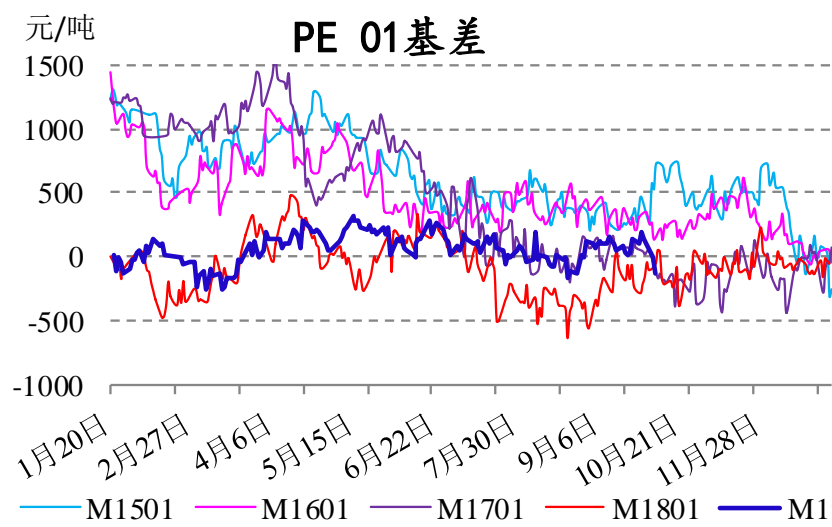
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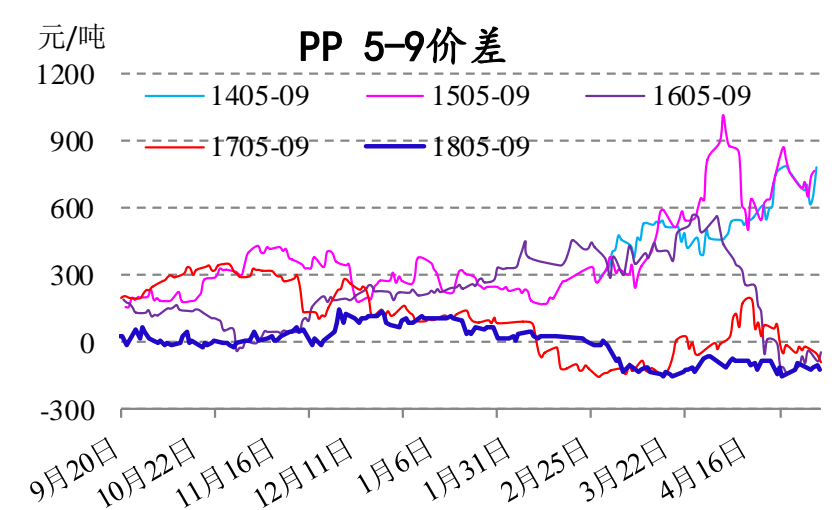
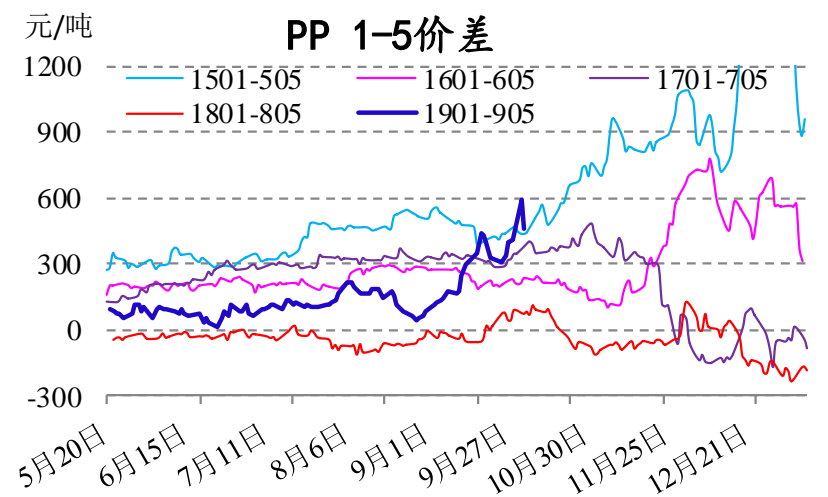
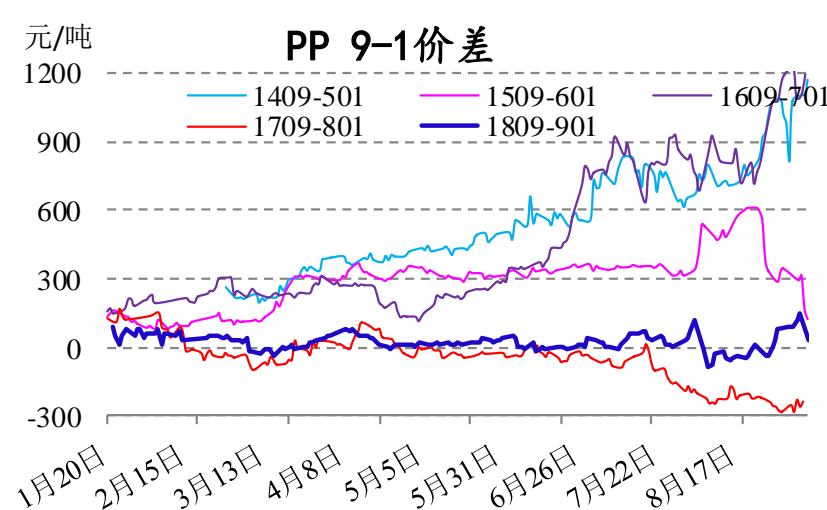
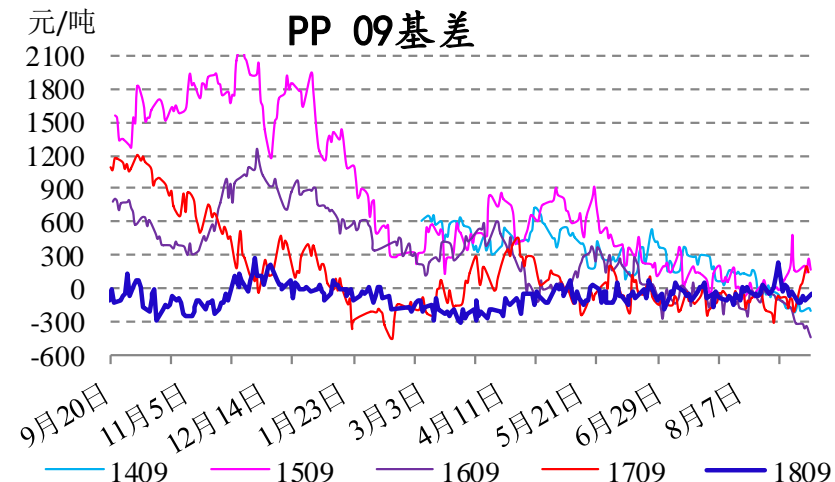
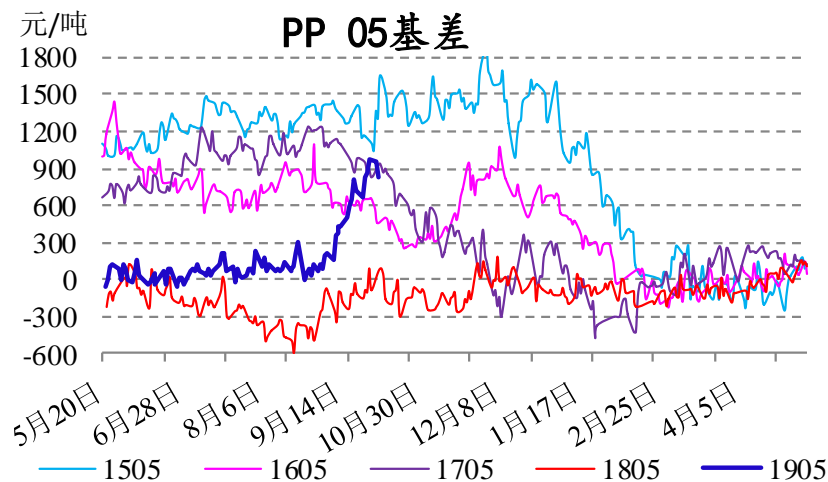
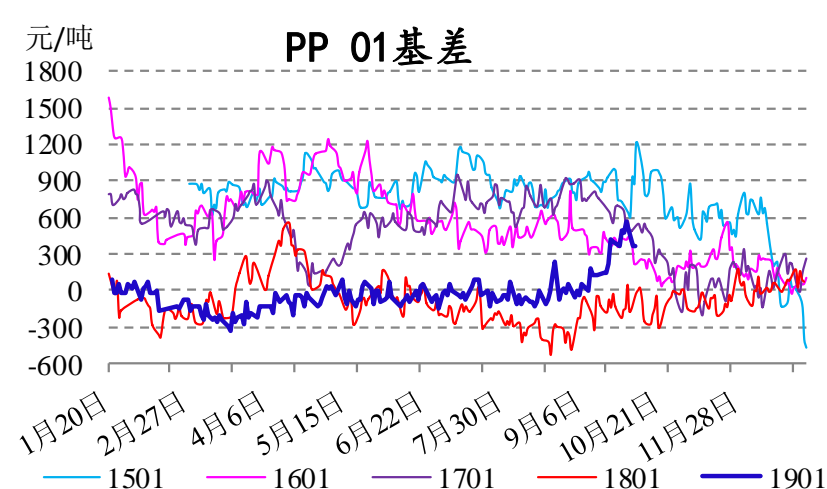
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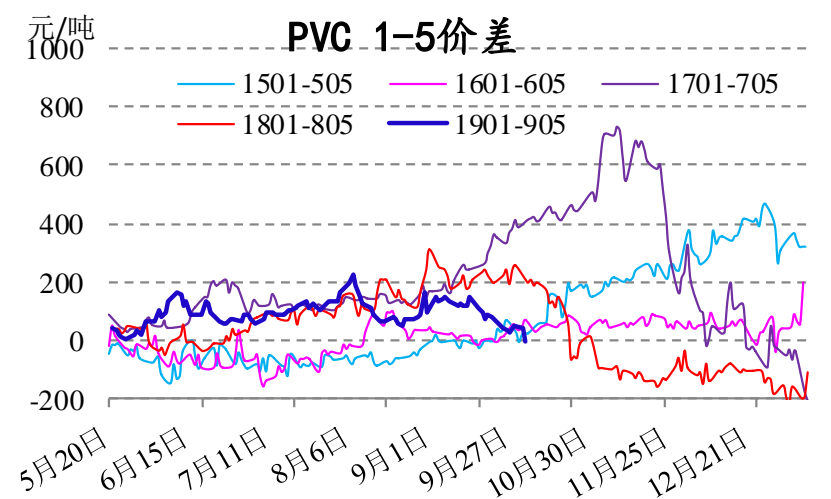
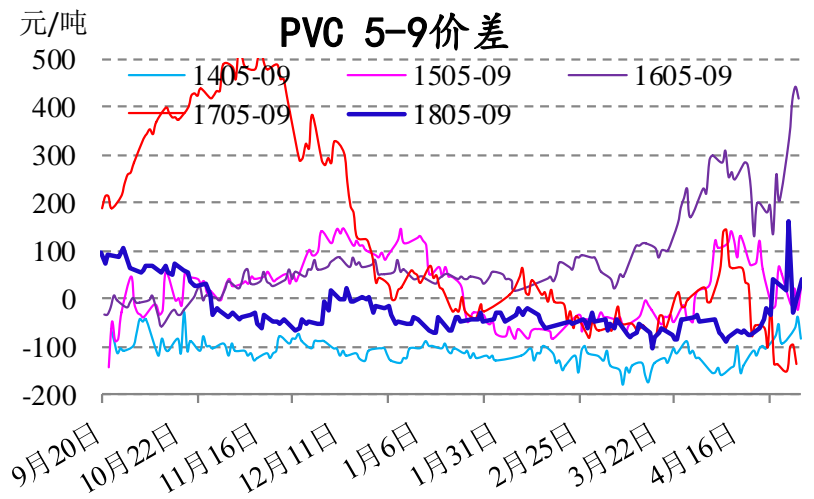
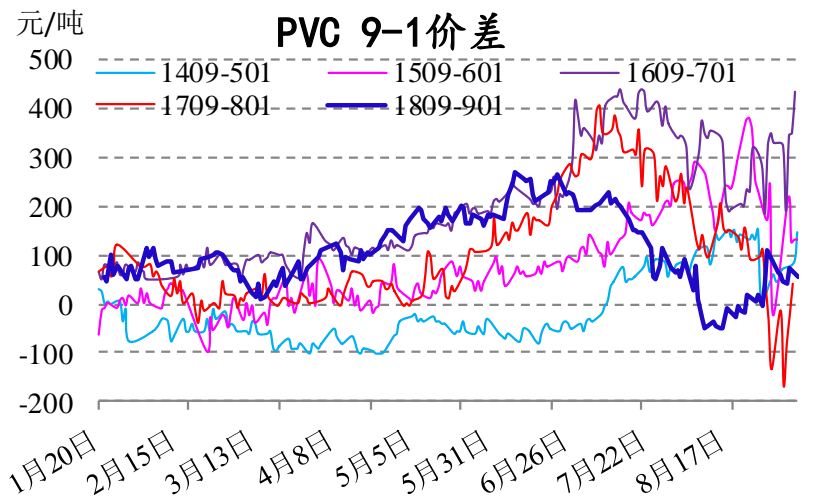
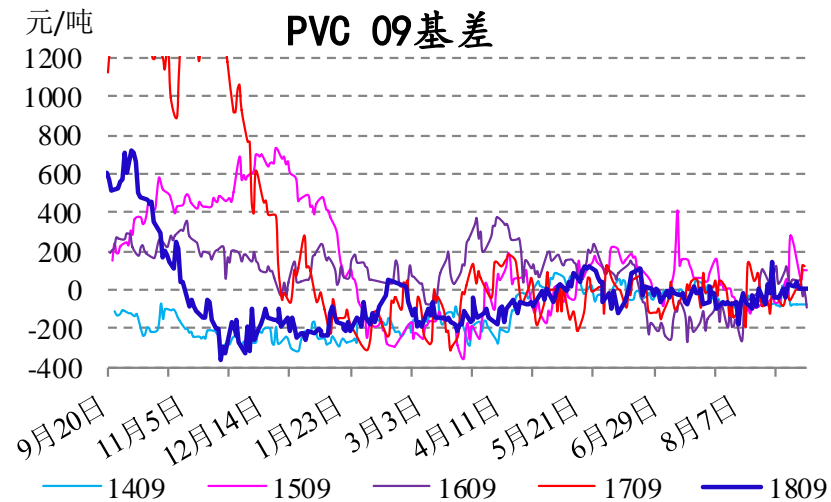
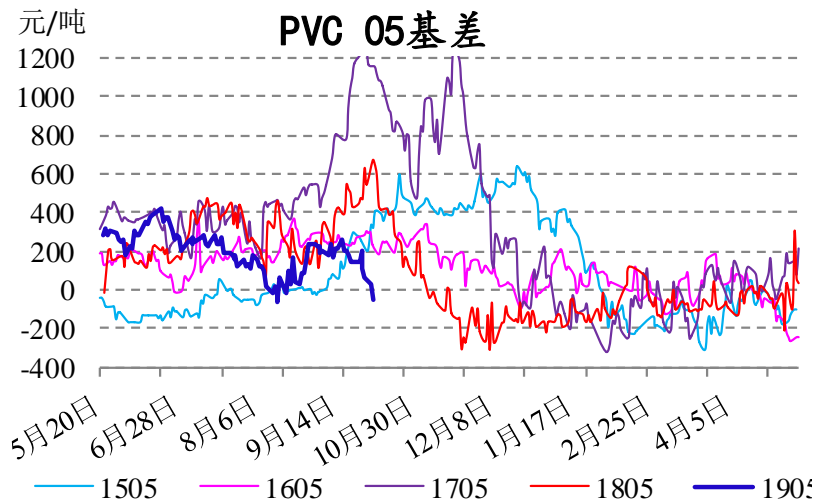
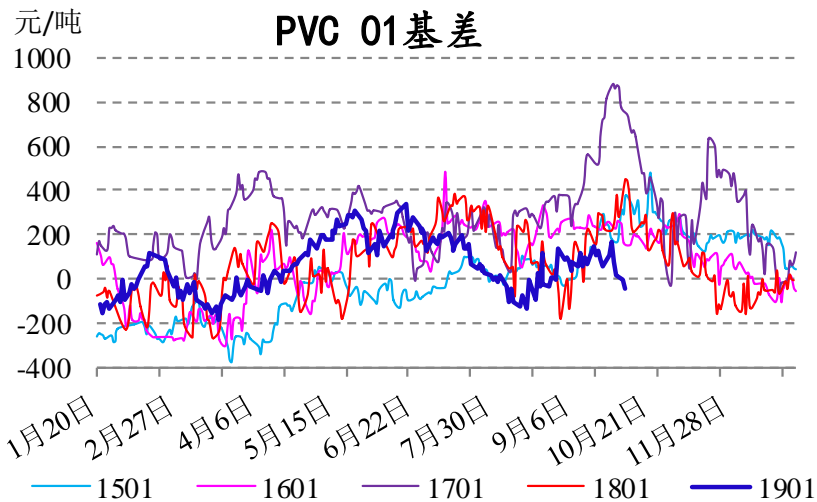
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# 套利跟踪：PP

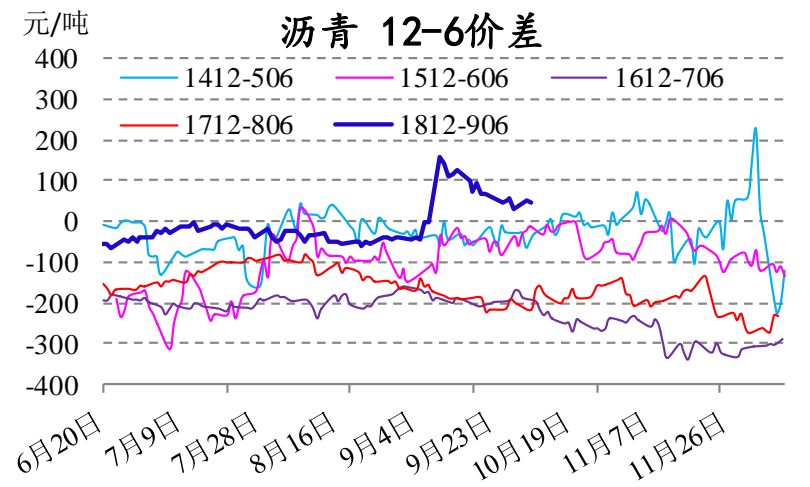
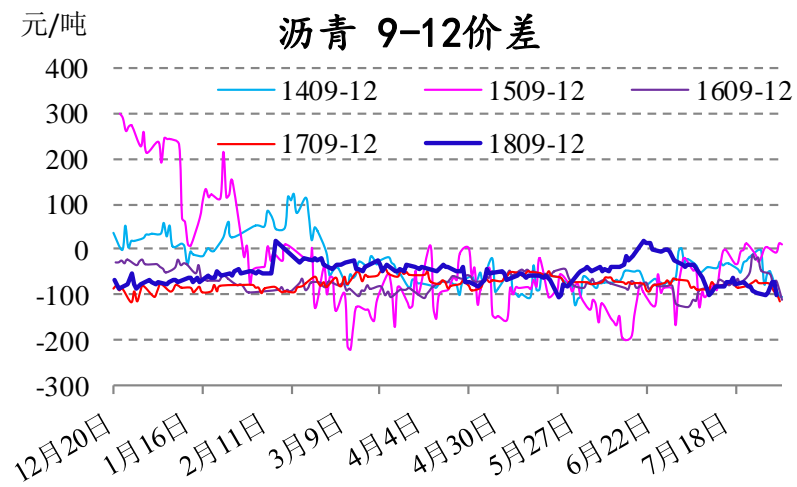
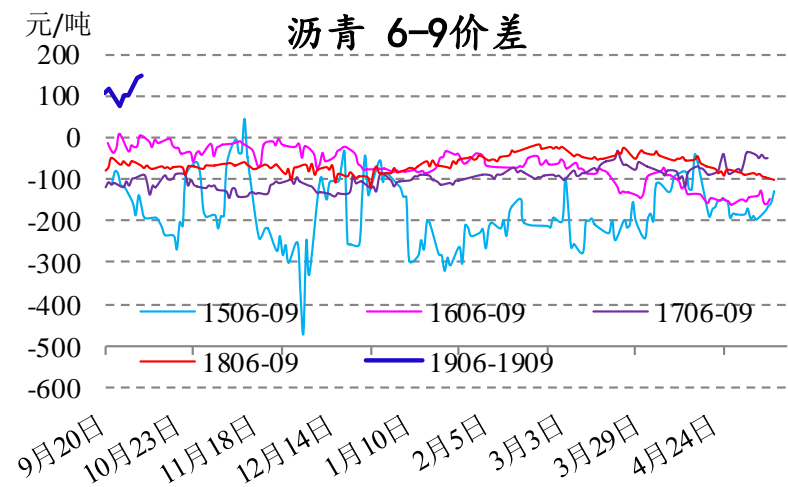
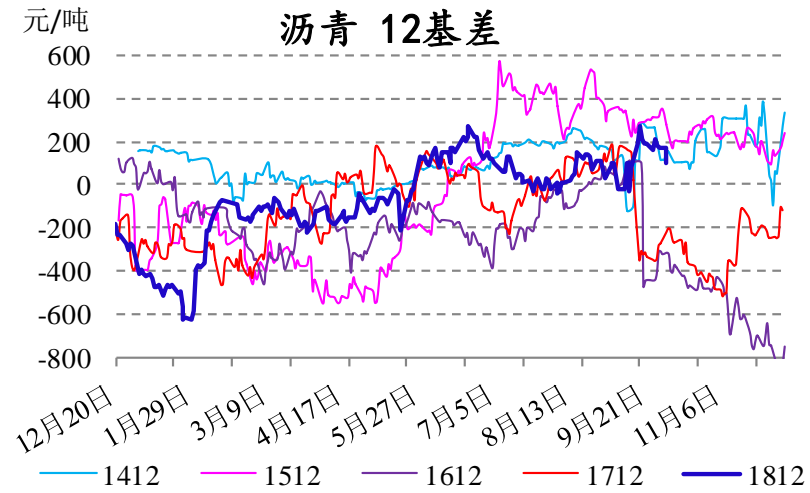
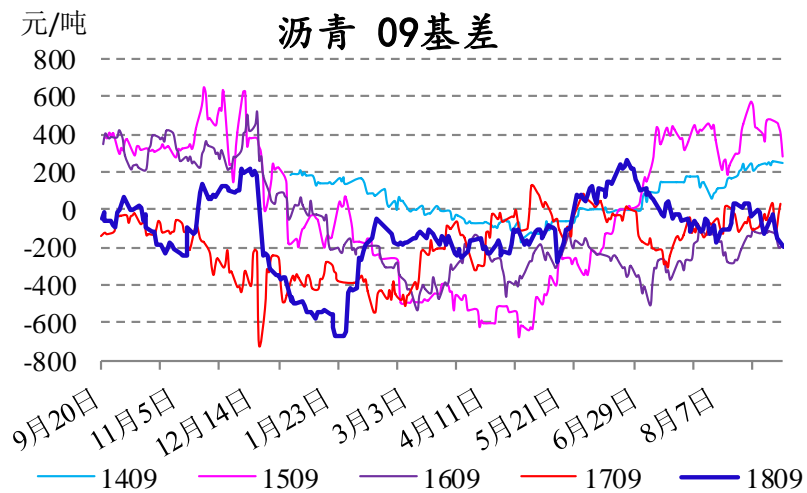
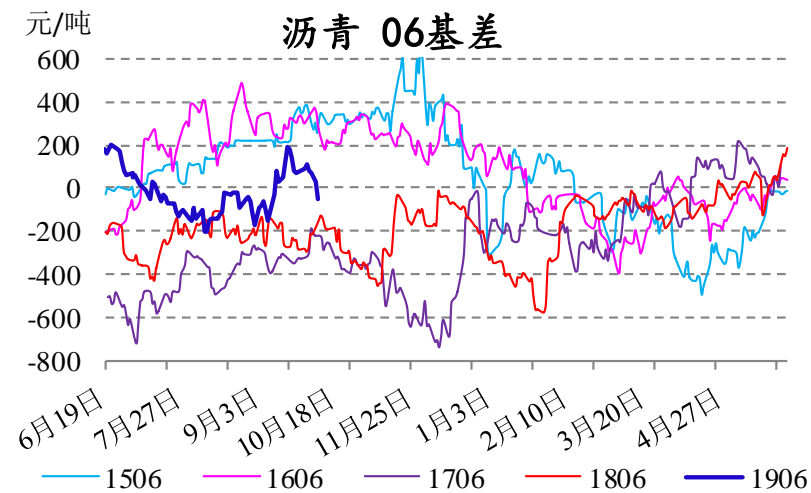


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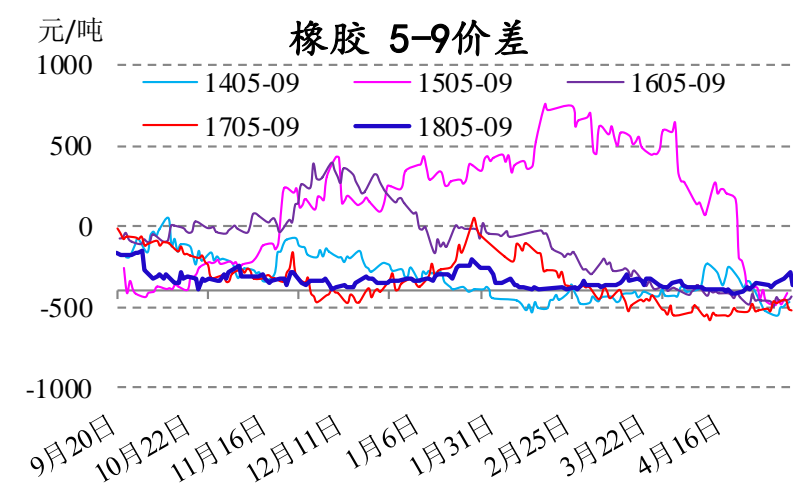
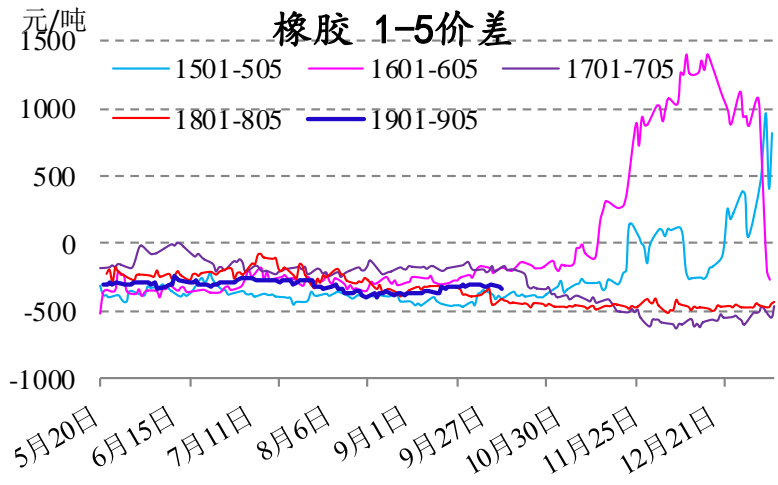
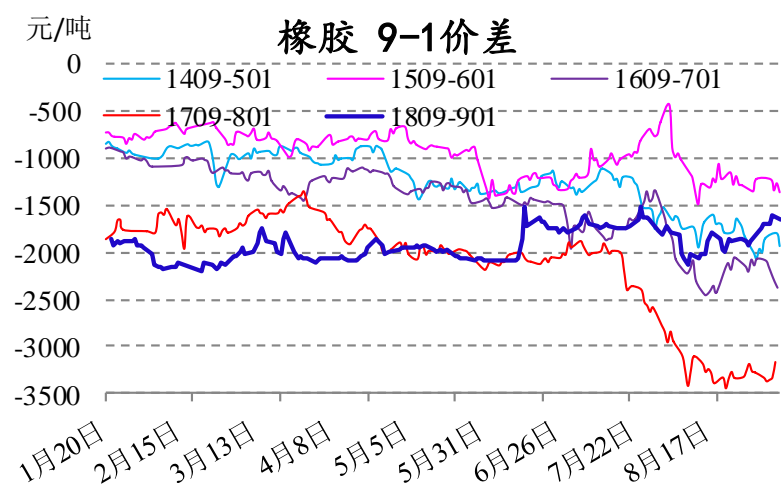
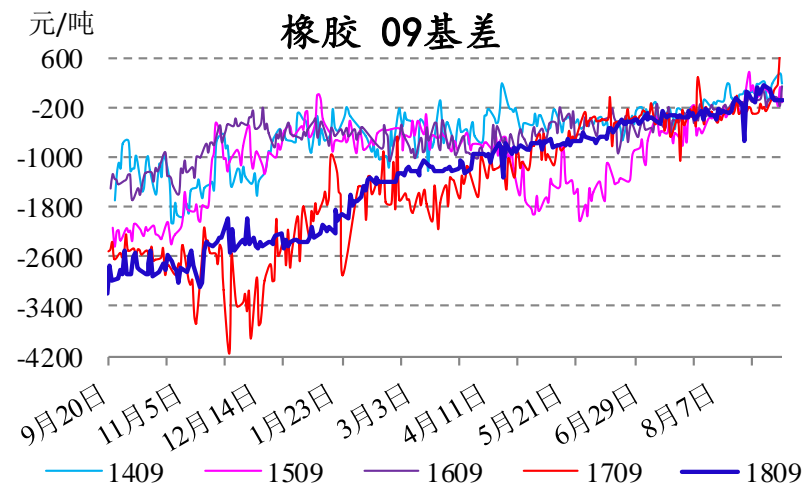
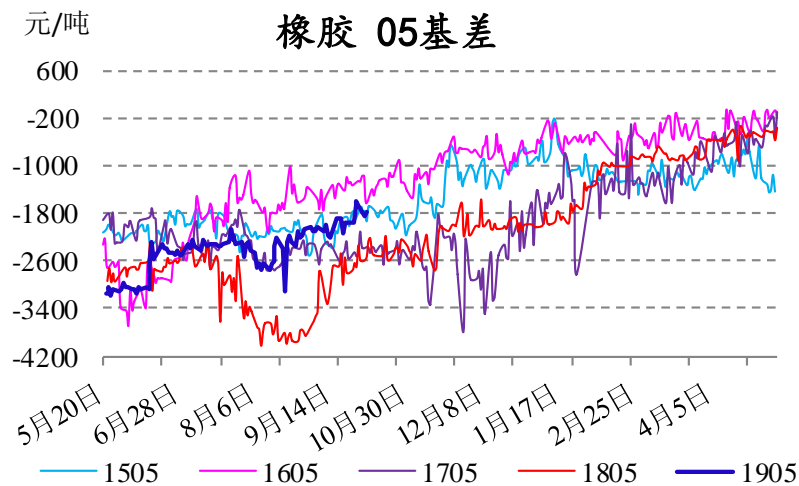
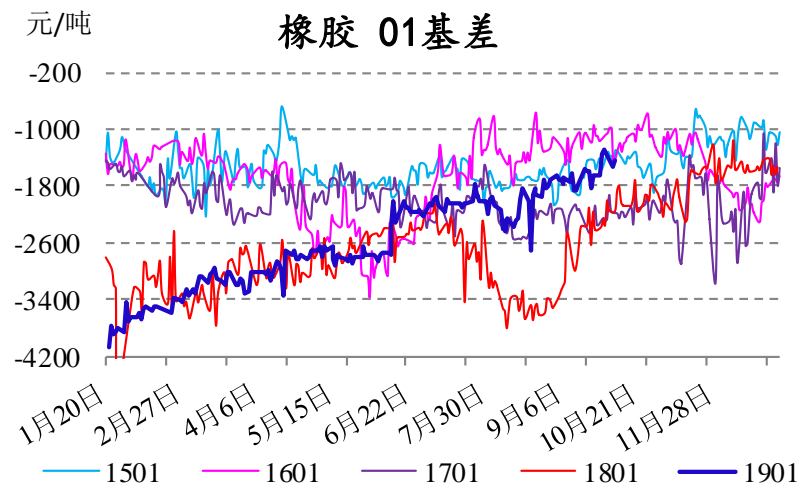




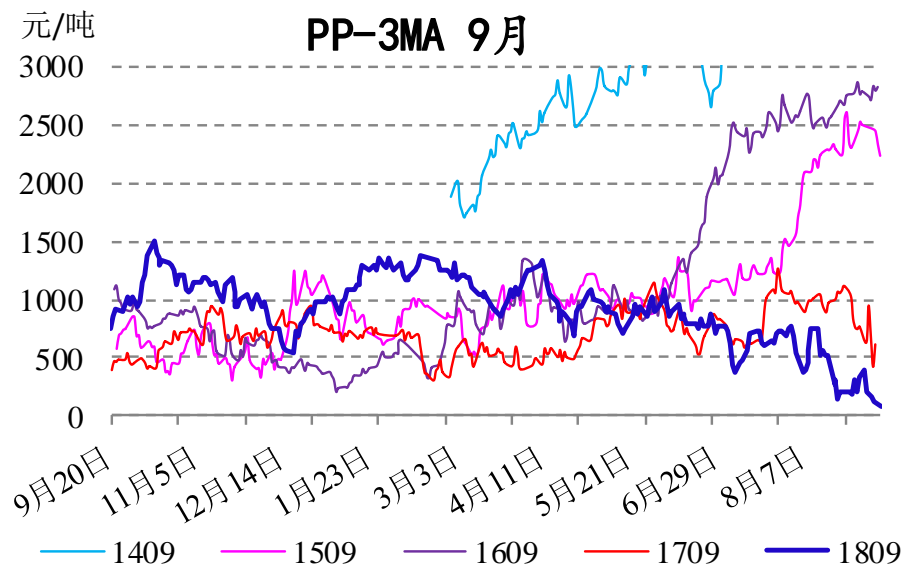
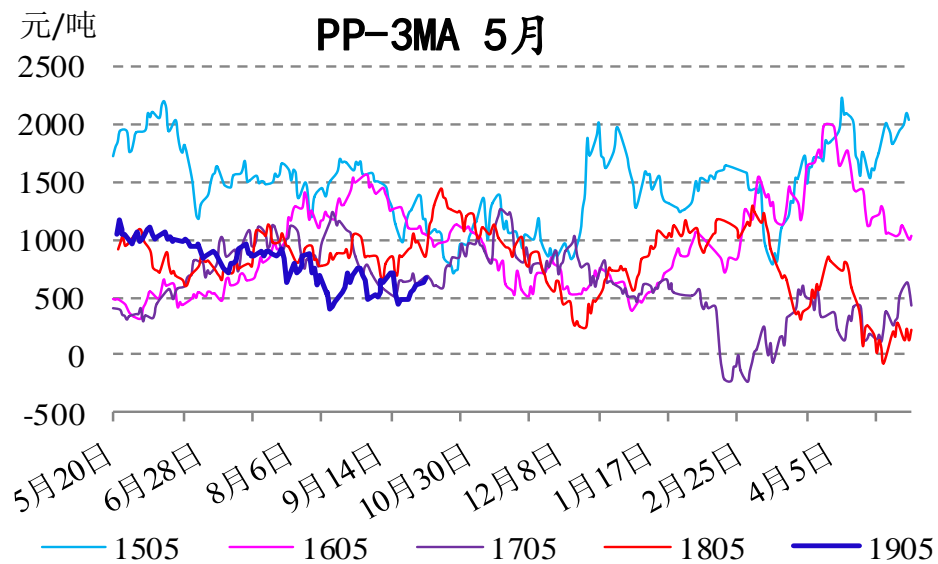
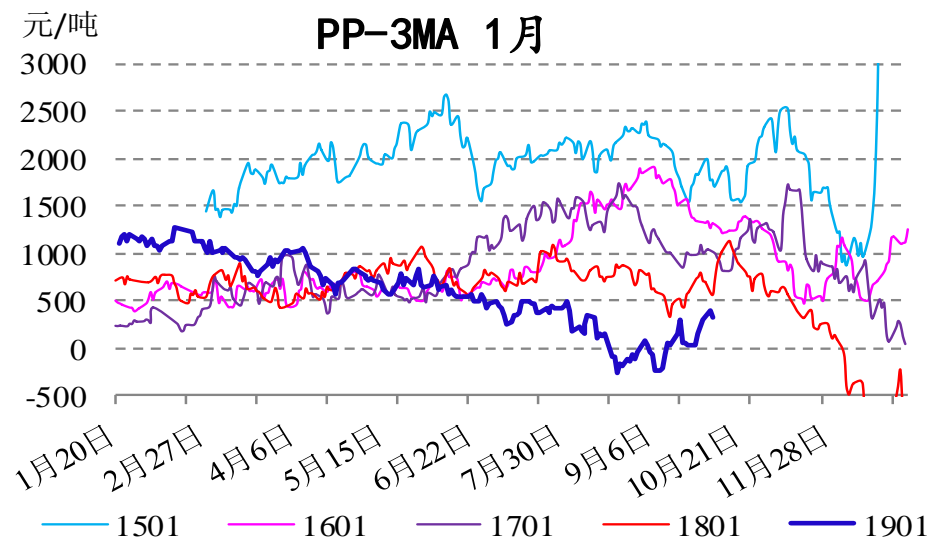
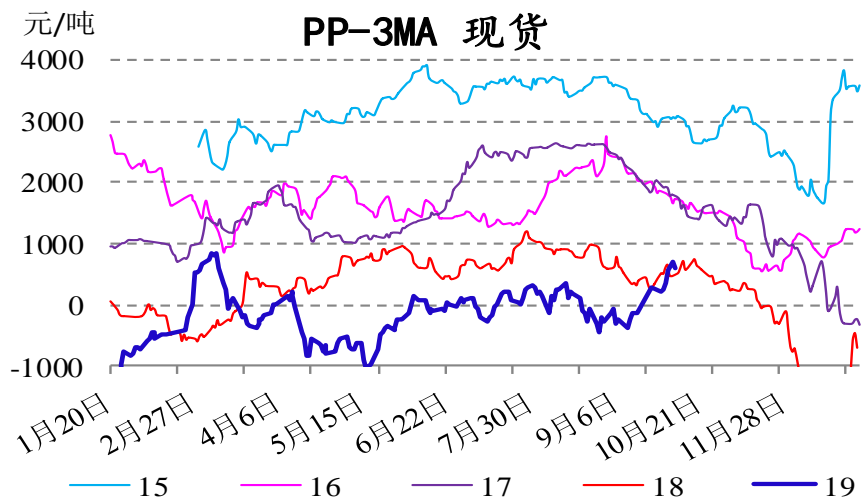
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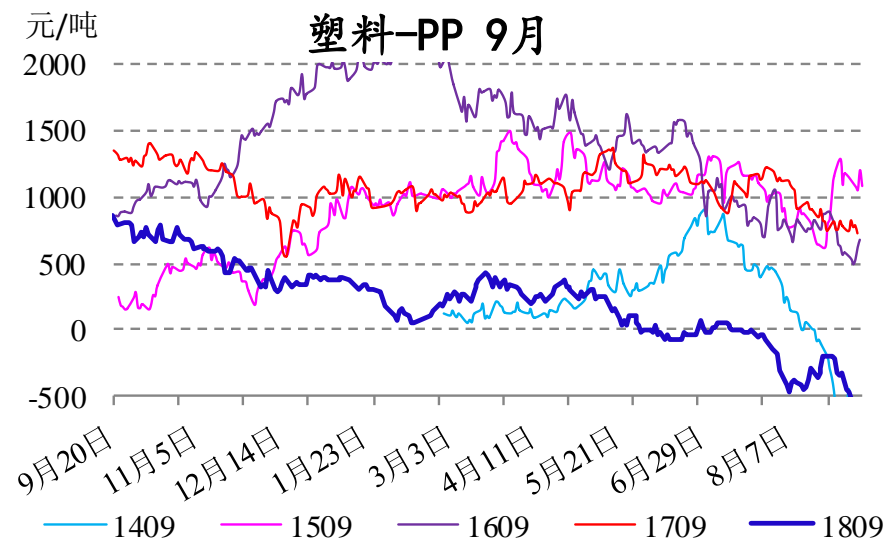
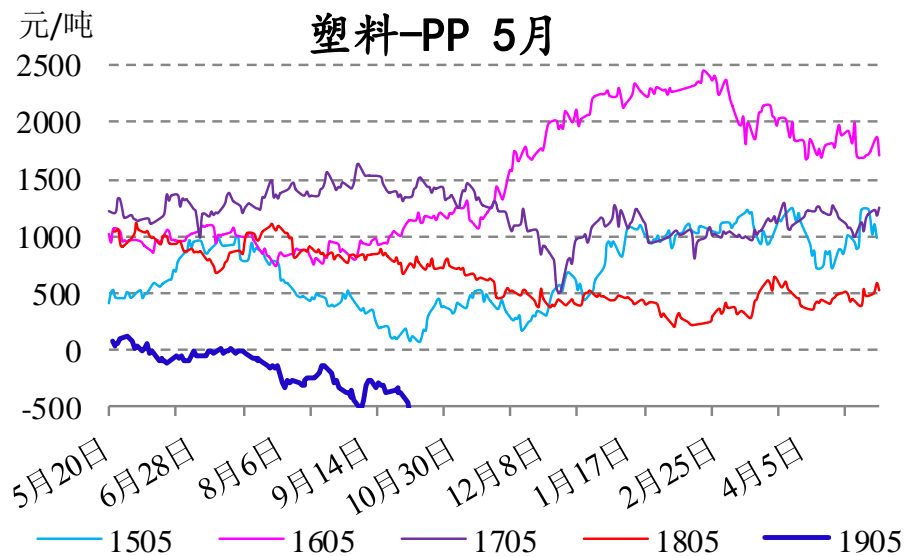
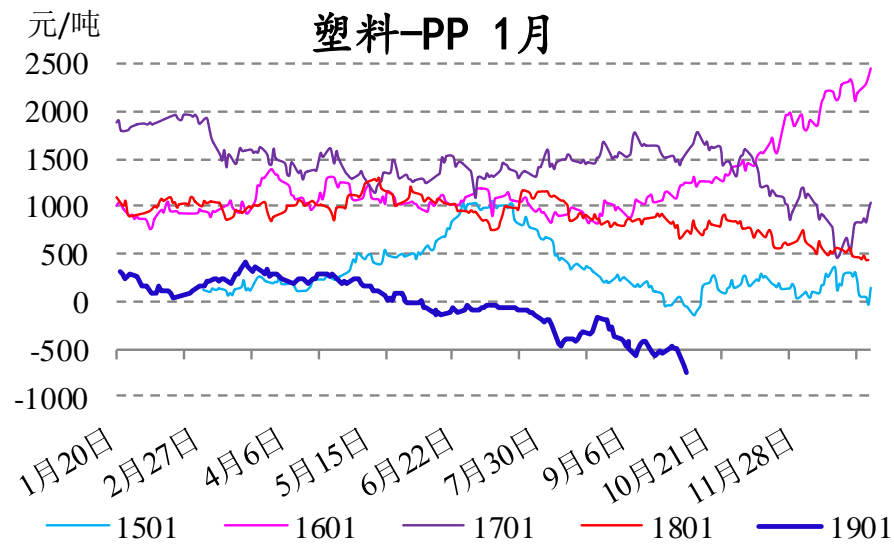
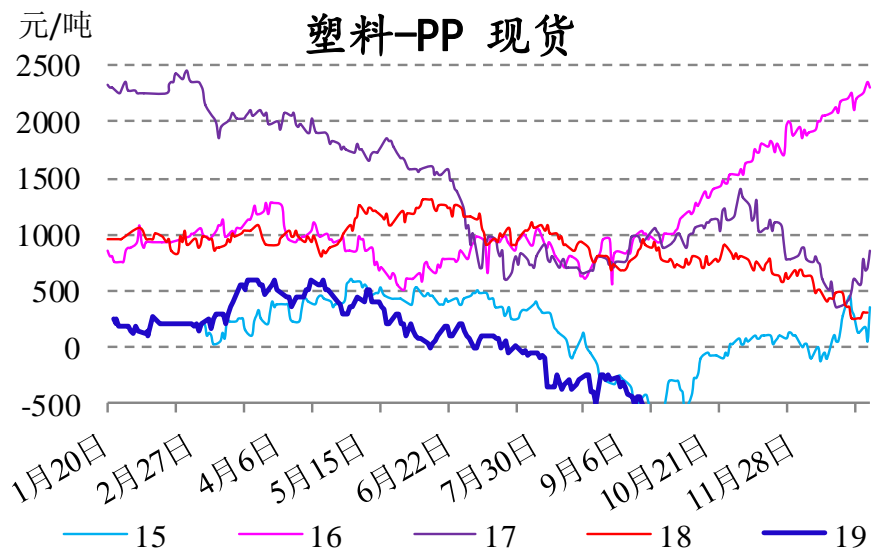
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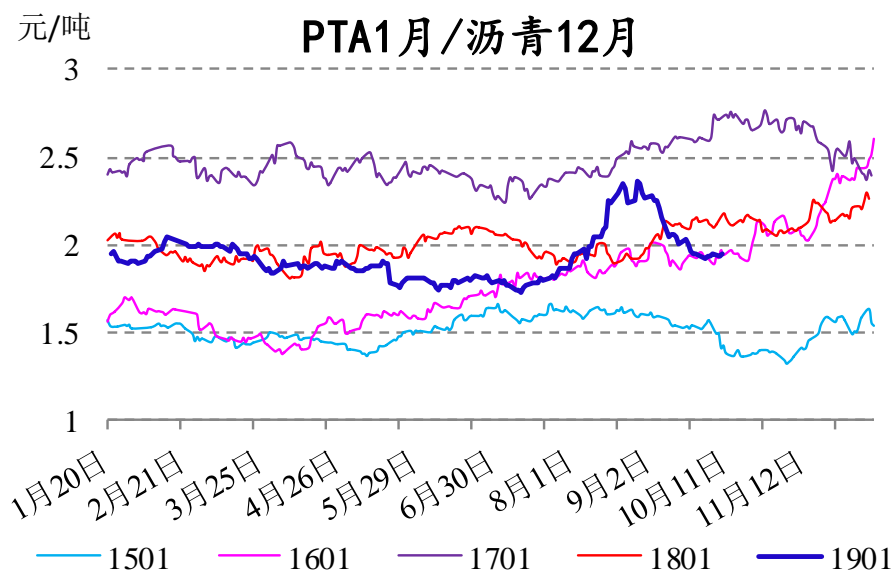
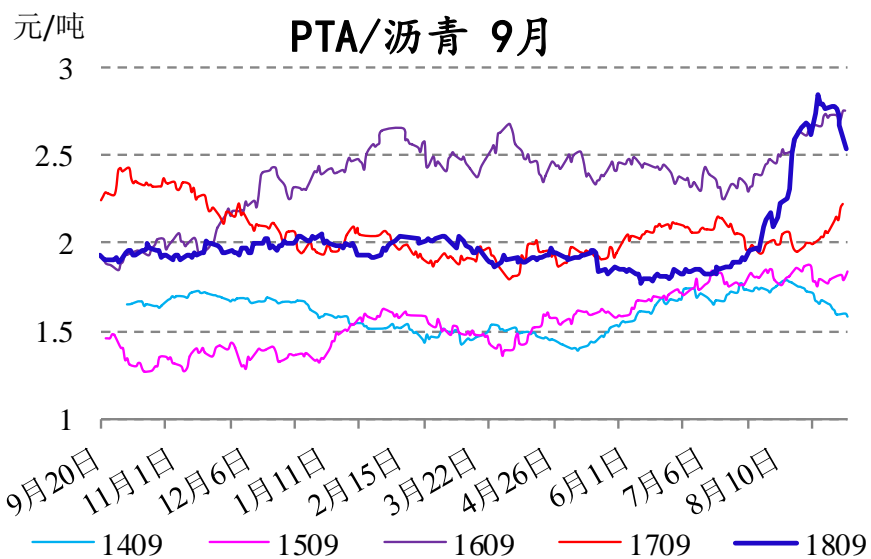
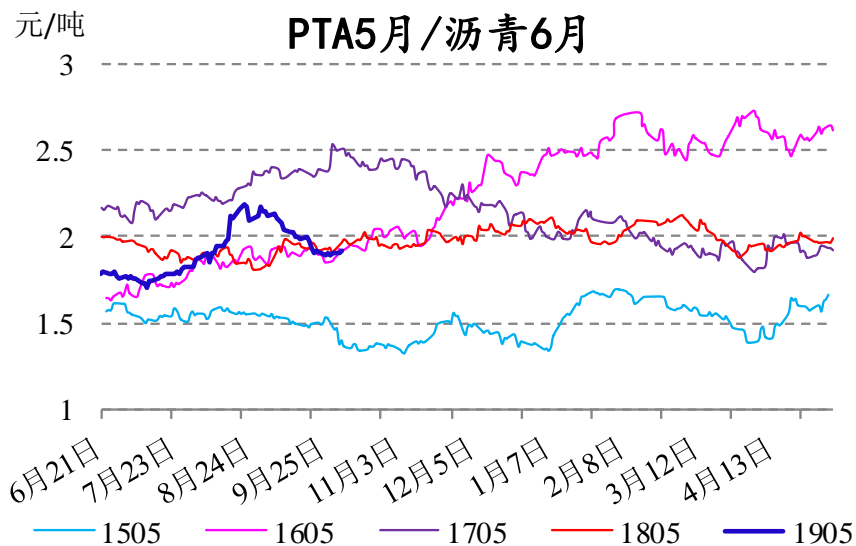
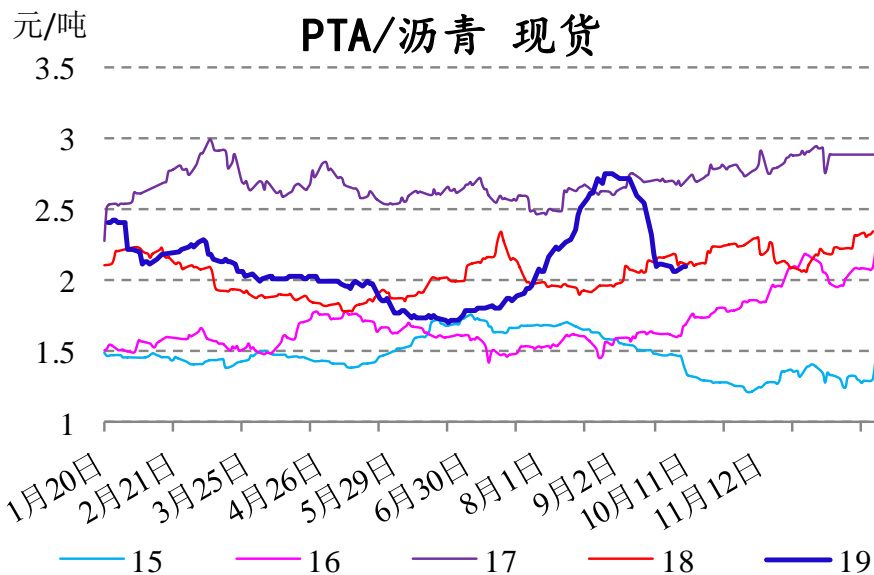
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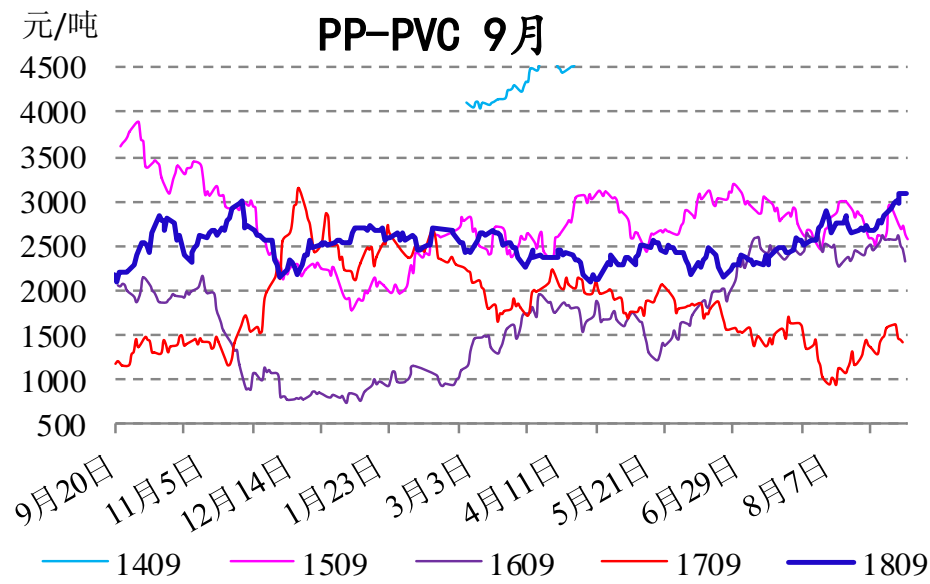
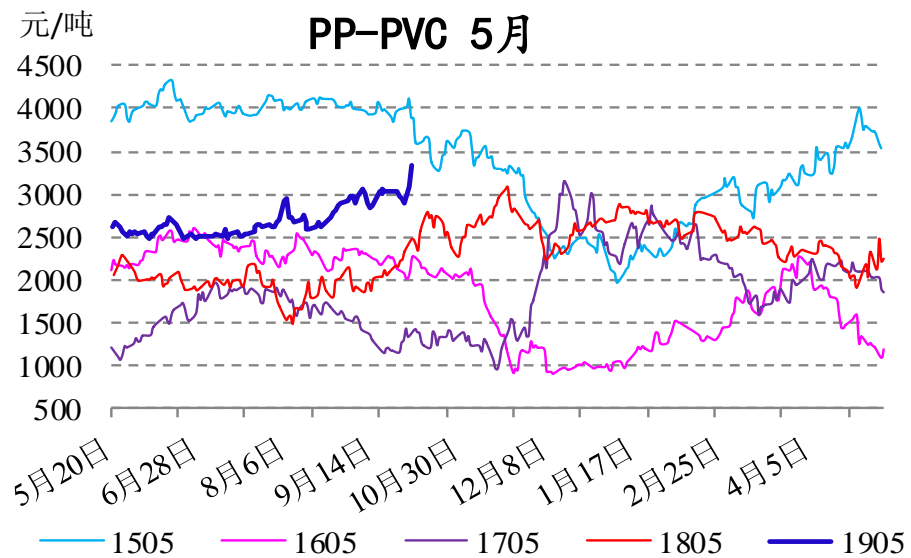
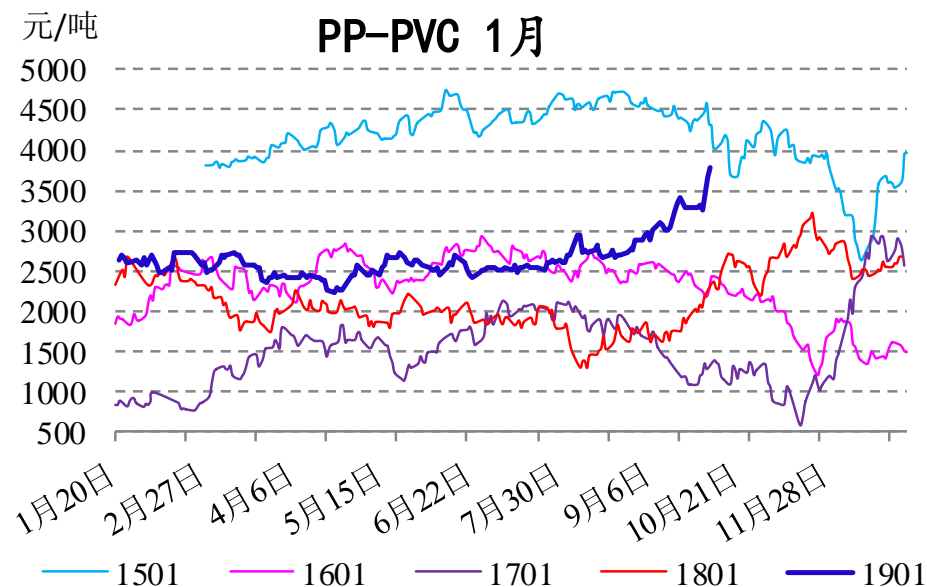
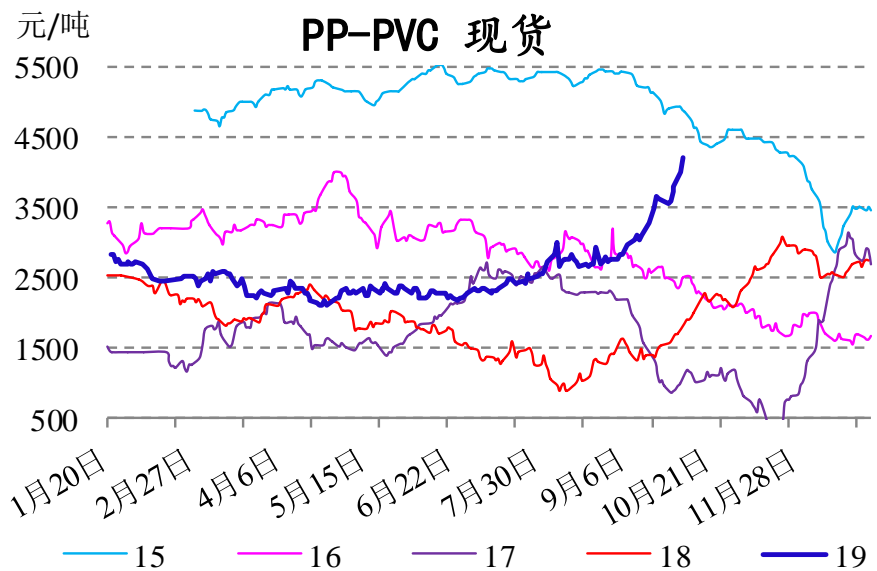
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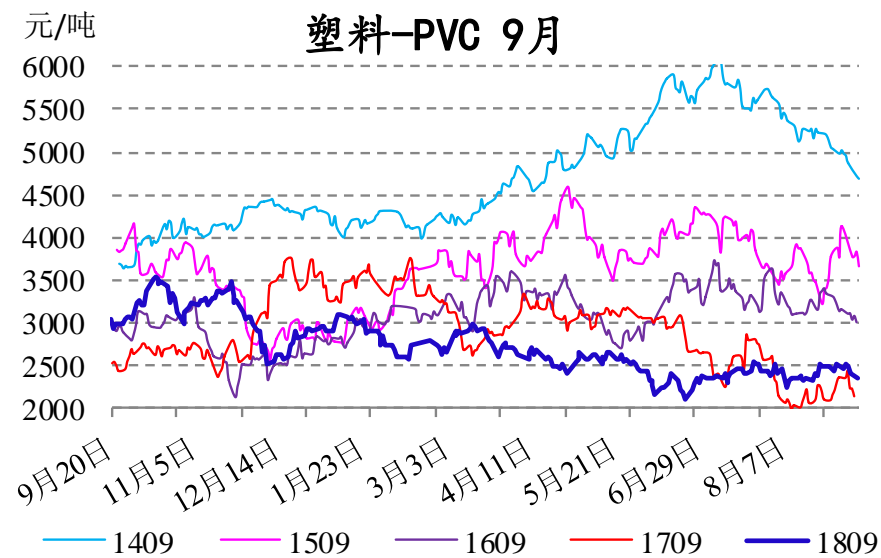
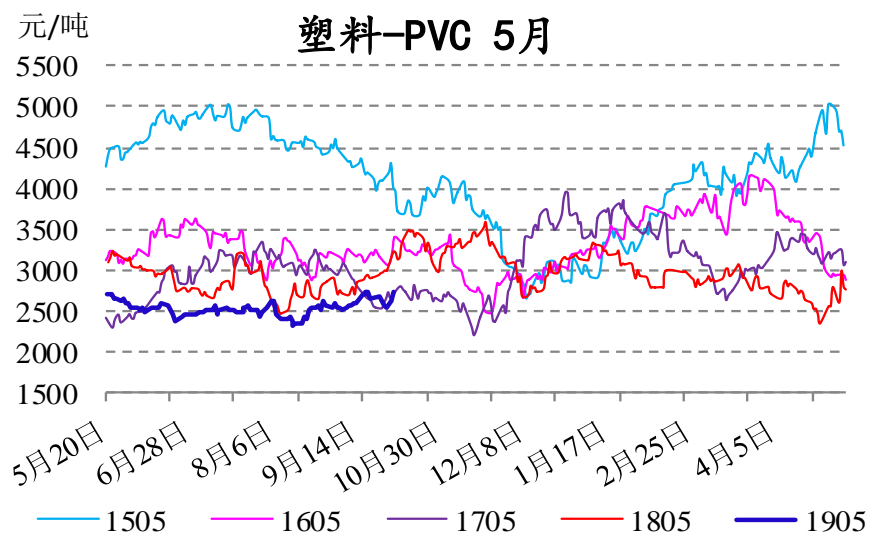
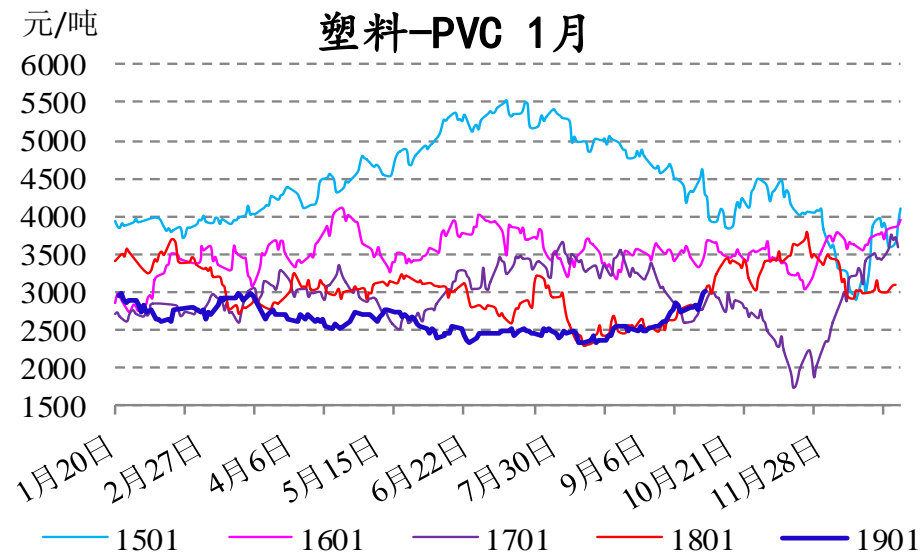
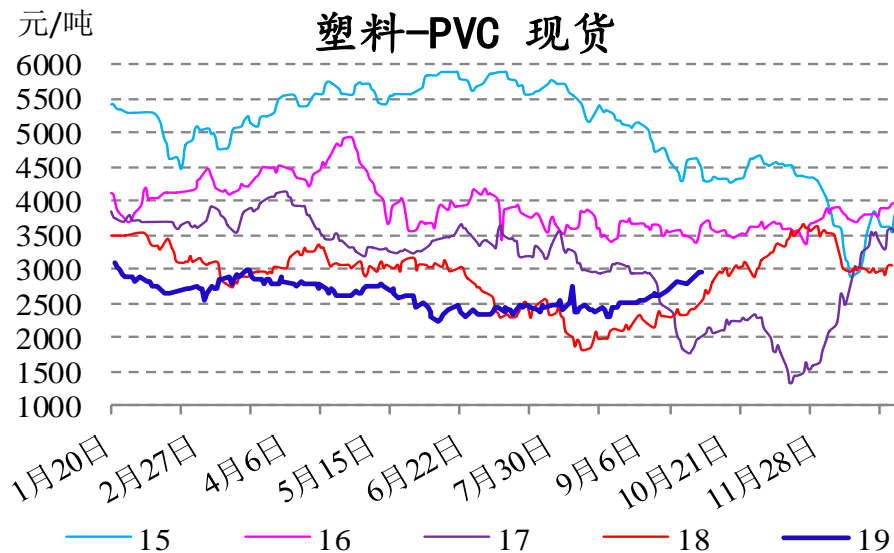
# 跨品种：PTA/沥青



# 跨品种：PP-PVC



# 跨品种：塑料-PVC



# 重要声明

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