

# 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14日	10月8日	10月15日	10月19日	10月22日		
跨期	MA1-MA5	299	268	296	297	322	
	MA5-MA9	-282	97	124	94	91	
	TA1-TA5	306	234	190	66	78	
	TA5-TA9	-2222	136	160	66	64	
	L1-L5	145	380	255	280	270	
	L5-L9	-120	120	80	70	85	
	PP1-PP5	302	586	462	496	452	
	PP5-PP9	-385	215	210	165	179	
	V1-V5	145	40	25	-20	25	
	V5-V9	-280	75	45	-50	-35	
	BU1-BU5	-146	-194	-146	-154	-162	
	BU5-BU9	124	50	68	78	70	
	RU1-RU5	-320	-325	-345	-315	-315	
	RU5-RU9	2060	-235	-245	-250	-235	

# 跨品种据跟踪

## 化工跨品种套利跟踪



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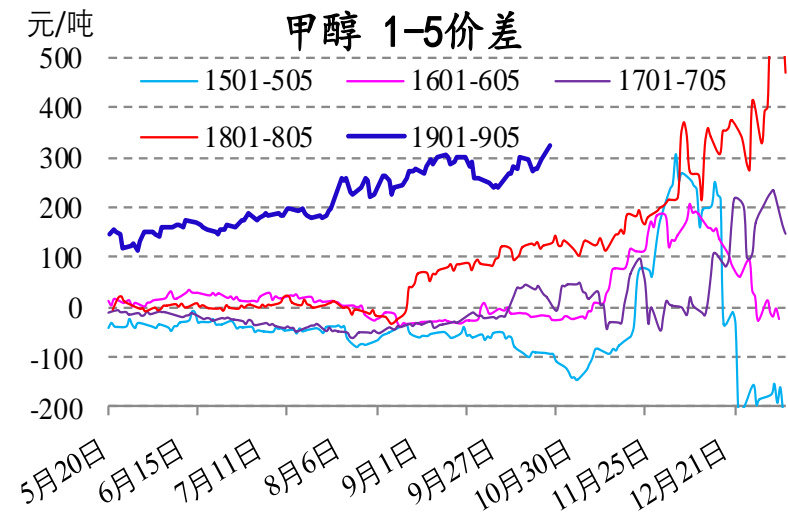
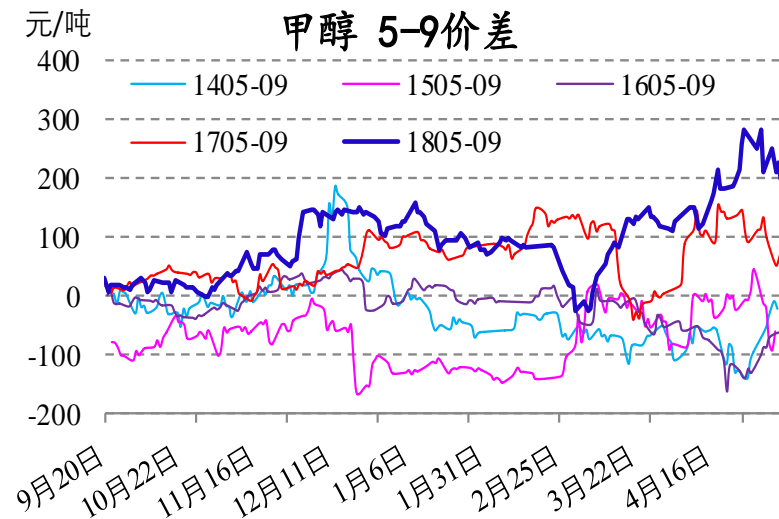
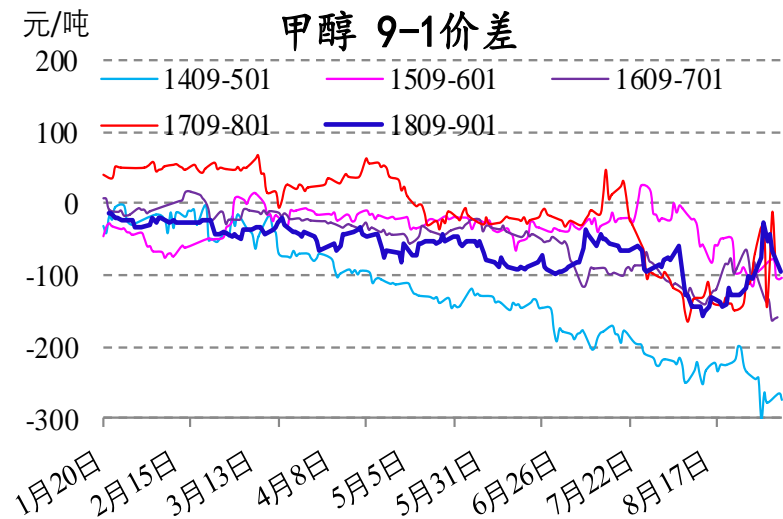
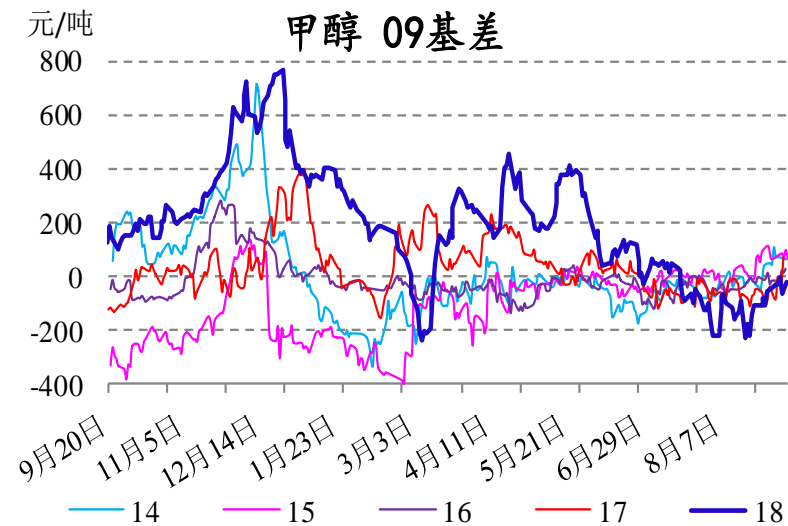
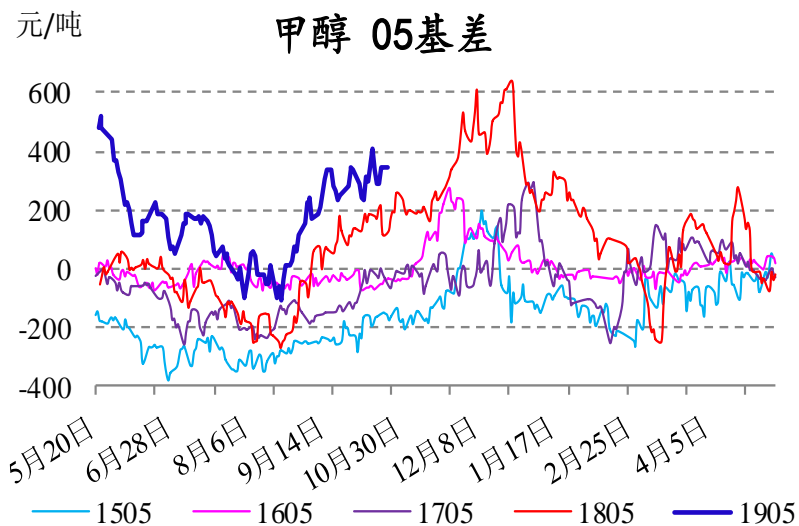
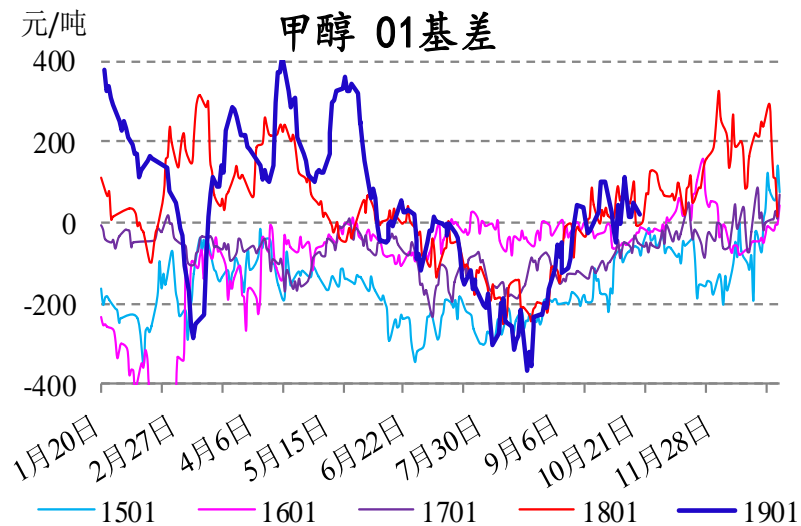
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策略组合	20日前	10日前	5日前	昨日	今日	近一个月走势图	
	9月14日	10月8日	10月15日	10月19日	10月22日		
跨品种	PP-3MA现货	-130	700	415	610	560	
	PP-3MA 1月	40	411	-126	61	36	
	PP-3MA 5月	635	629	300	456	550	
	PP-3MA 9月	174	705	462	573	644	
	PE-PP 现货	-500	-1050	-1350	-1300	-1250	
	PE-PP 1月	-422	-671	-752	-691	-584	
	PE-PP 5月	-265	-465	-545	-475	-402	
	PE-PP 9月	-530	-370	-415	-380	-308	
	TA / BU 现货	2.55	2.09	2.05	1.90	1.88	
	TA1月/BU12月	2.00	1.94	1.98	1.92	1.90	
	TA5月/BU6月	1.99	1.90	1.97	1.94	1.91	
	TA9月/BU9月	2.63	1.94	1.96	1.97	1.94	

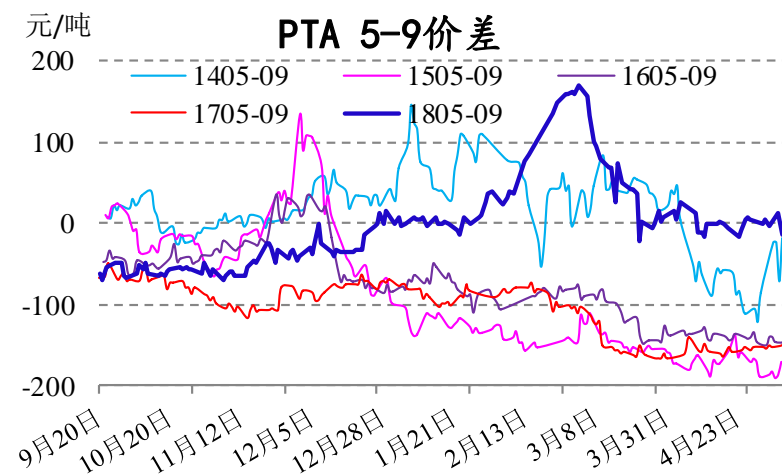
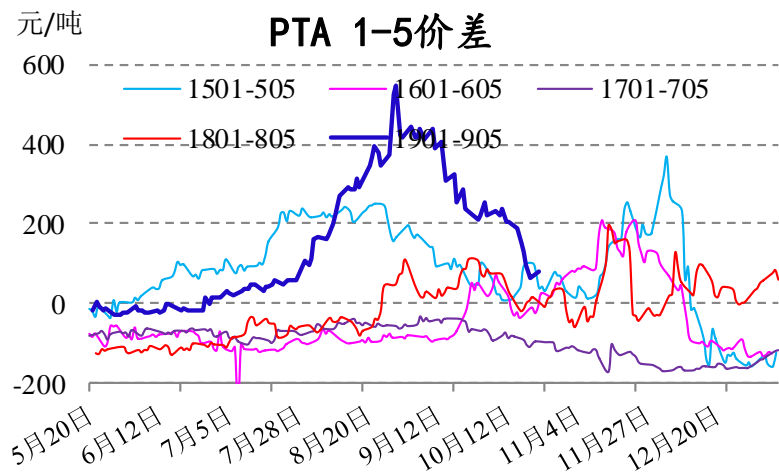
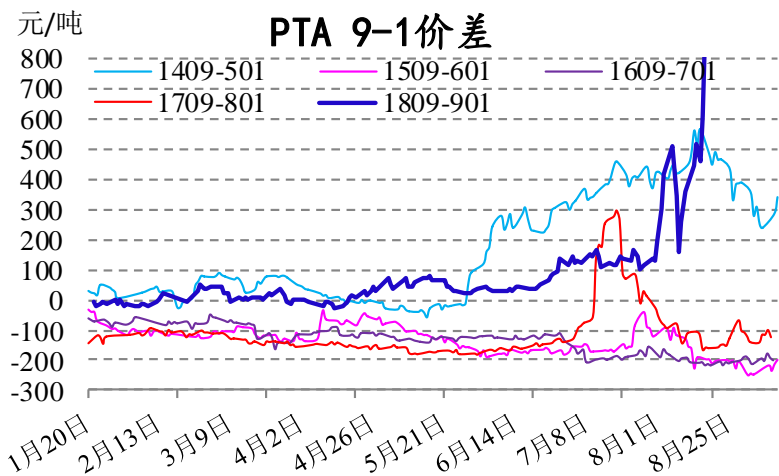
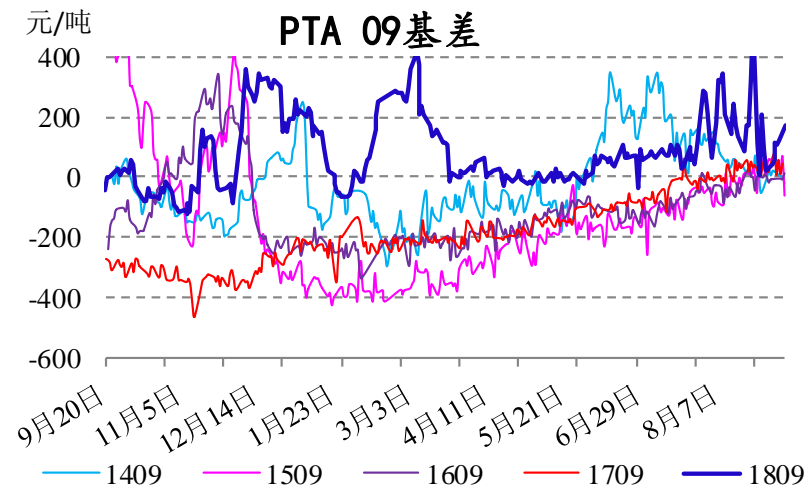
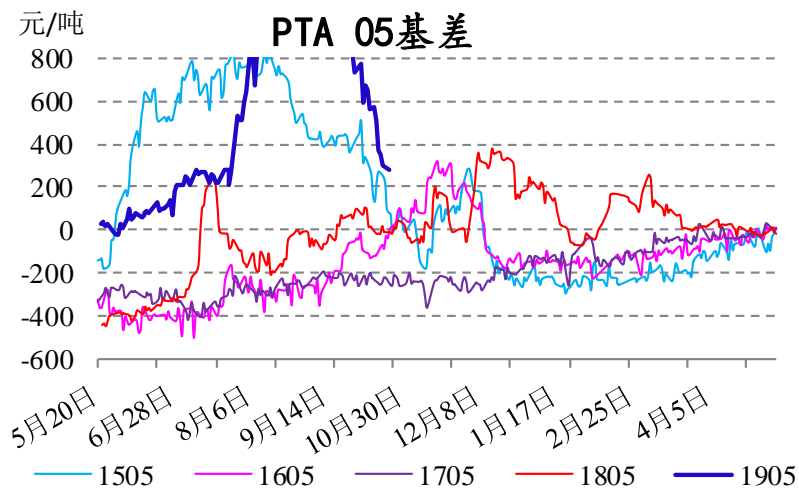
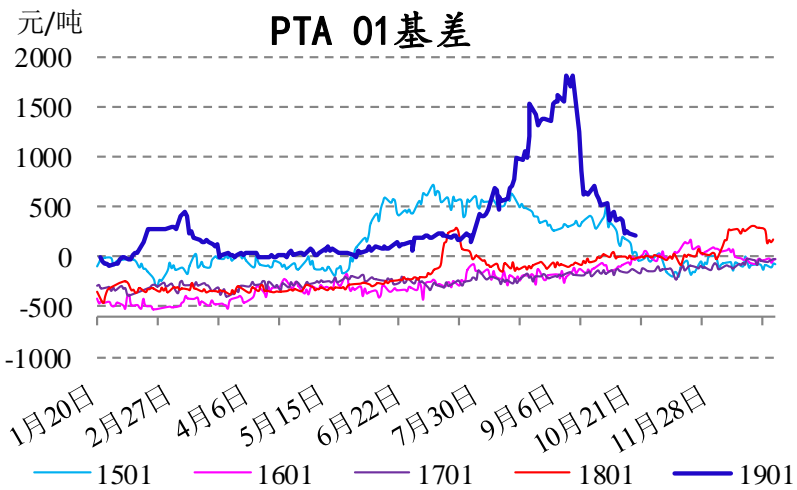
# 基差数据跟踪

2018年10月22日基差图				
品种	现货价格	主力基差	幅度	价差结构
PP煤	10850.00	821.00	8.7%	
PP	10850.00	821.00	8.7%	
沥青	3800.00	210.00	5.7%	
甲醇	3430.00	99.00	3.4%	
PTA	7150.00	206.00	3.0%	
PVC	6600.00	160.00	2.5%	
PE煤	9650.00	205.00	2.3%	
PE	9600.00	155.00	1.7%	
橡胶	10850	(1210.00)	-9.6%	

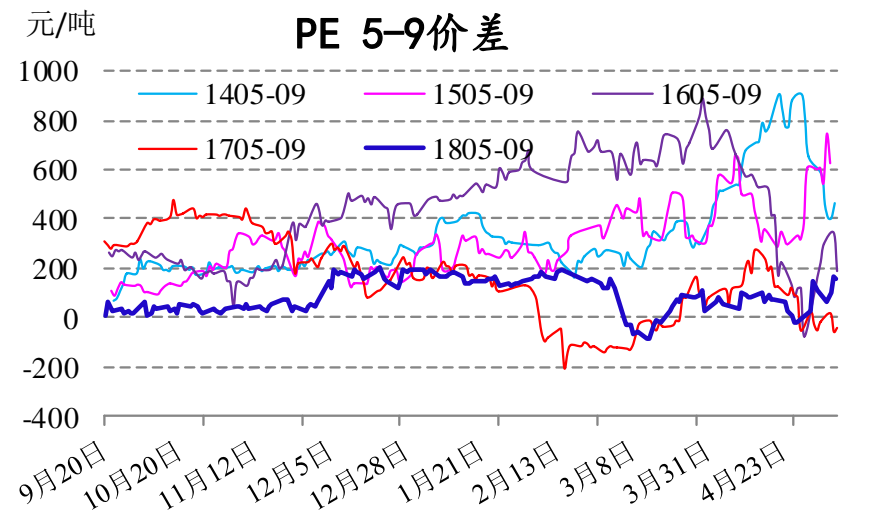
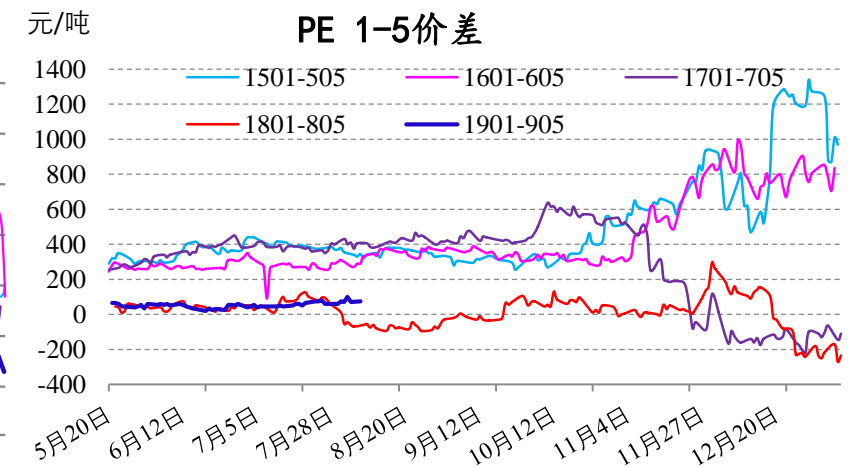
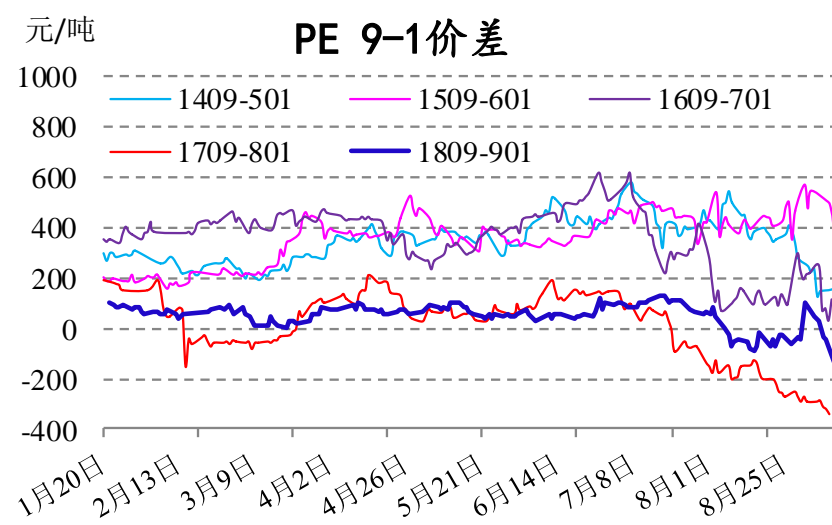
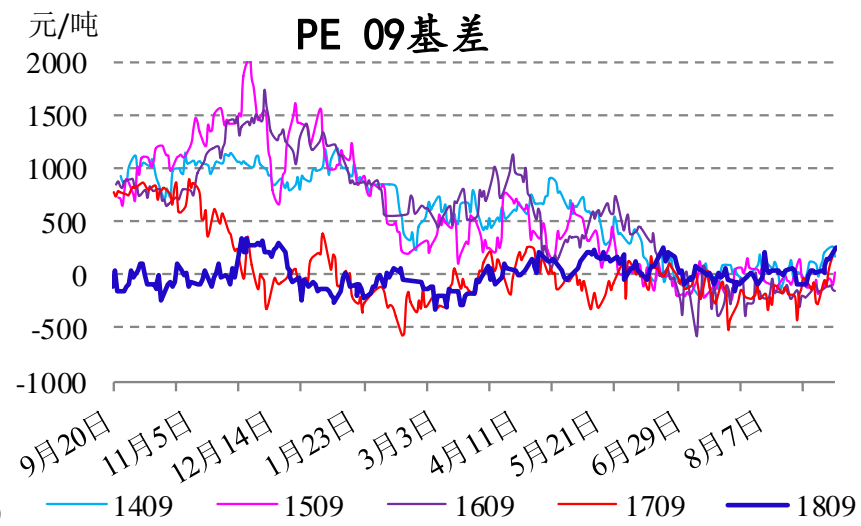
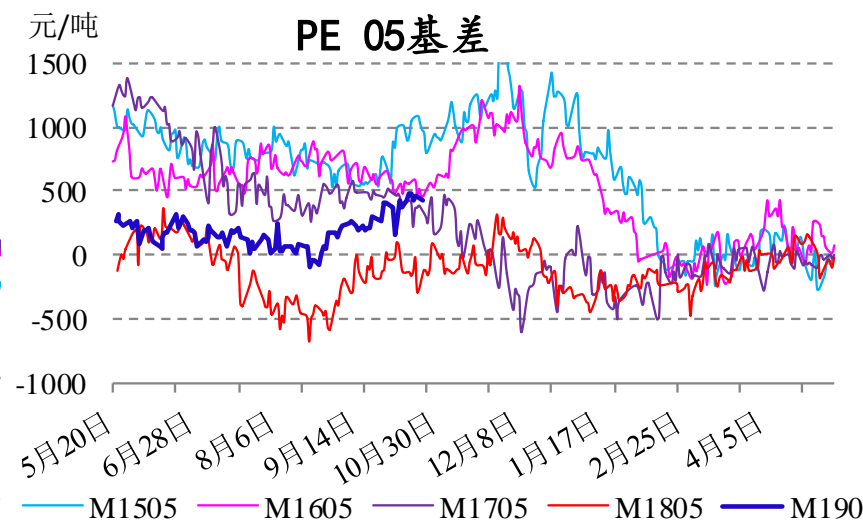
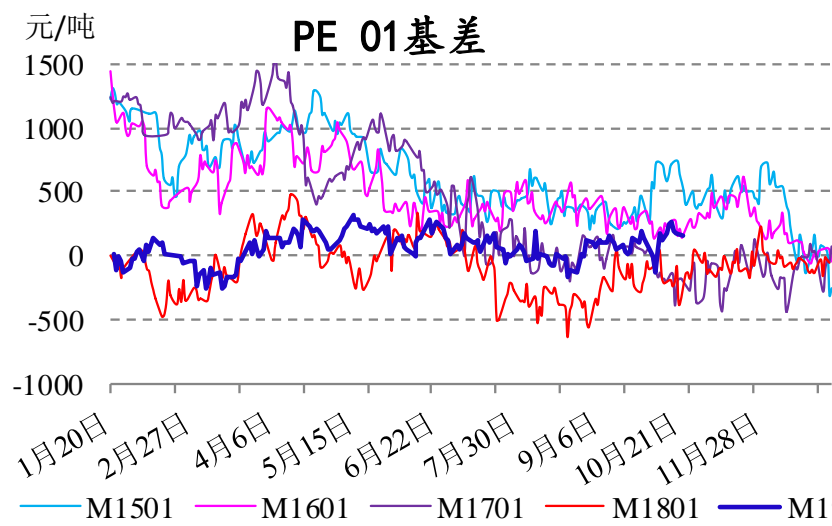
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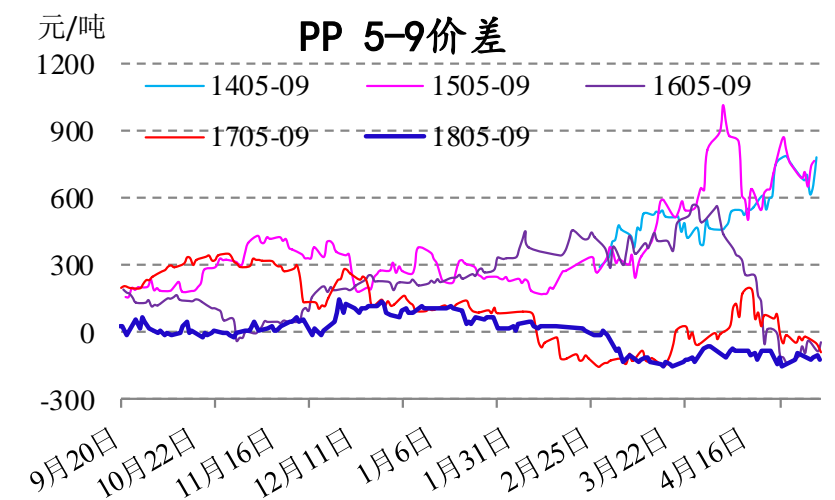
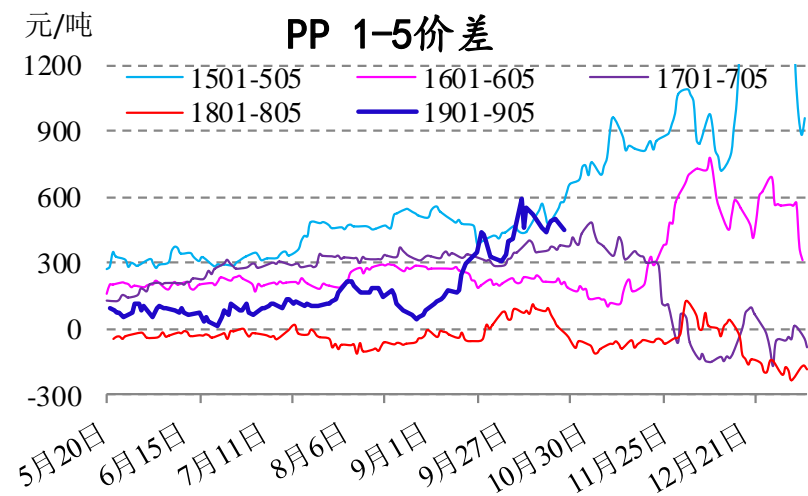
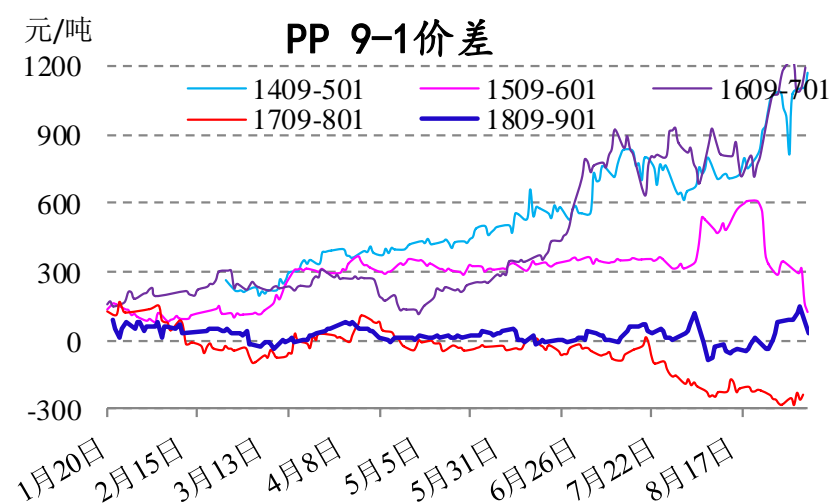
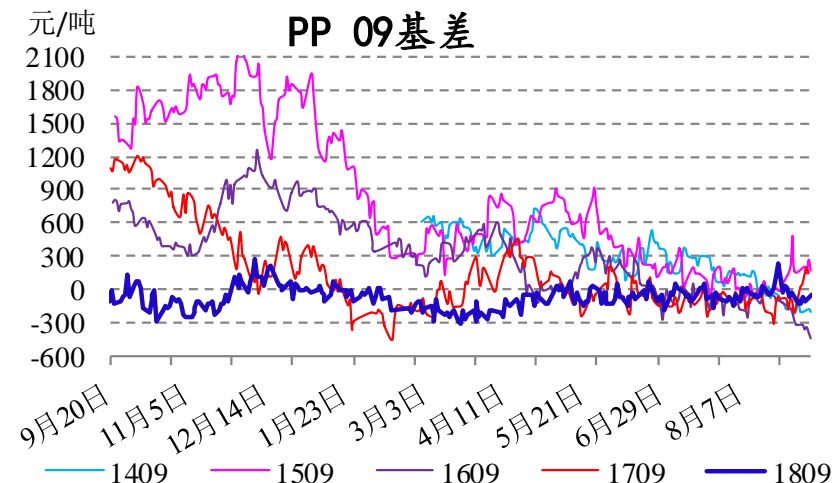
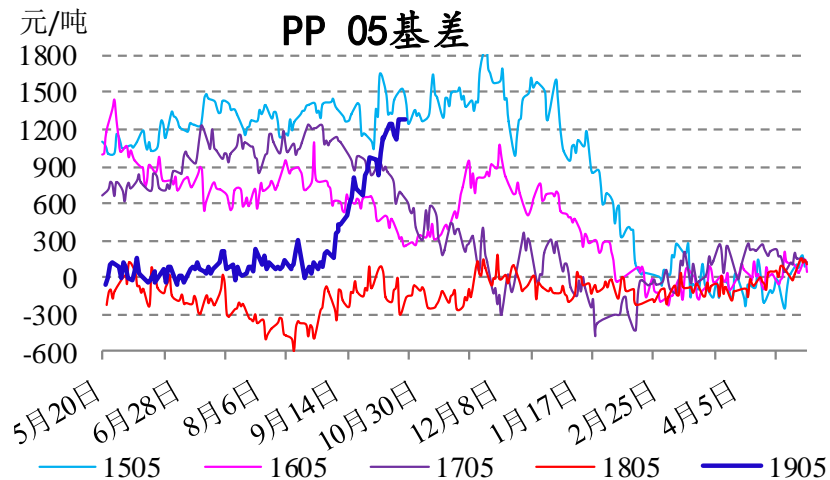
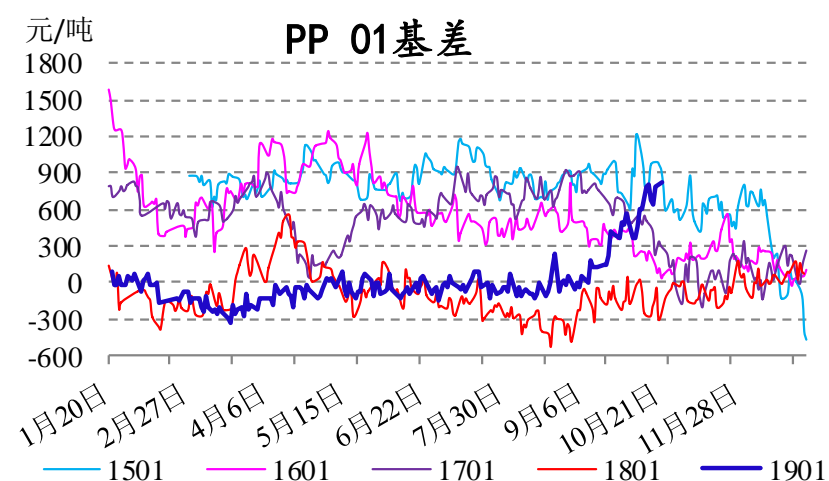
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# 套利跟踪：PE

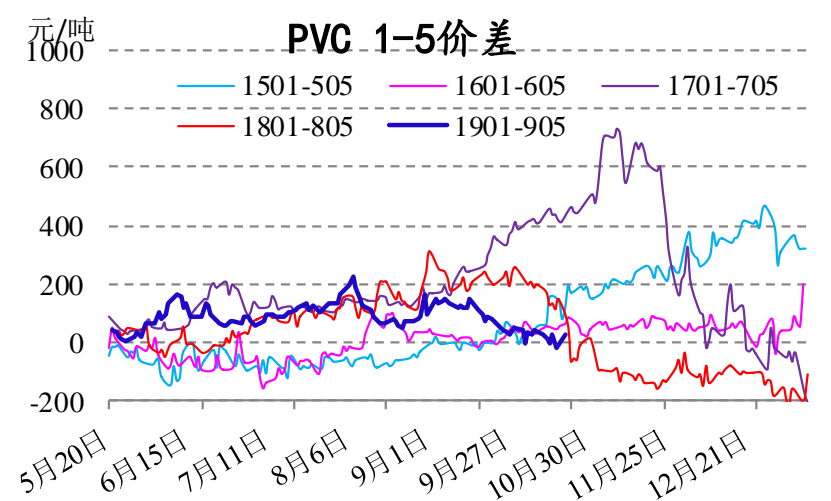
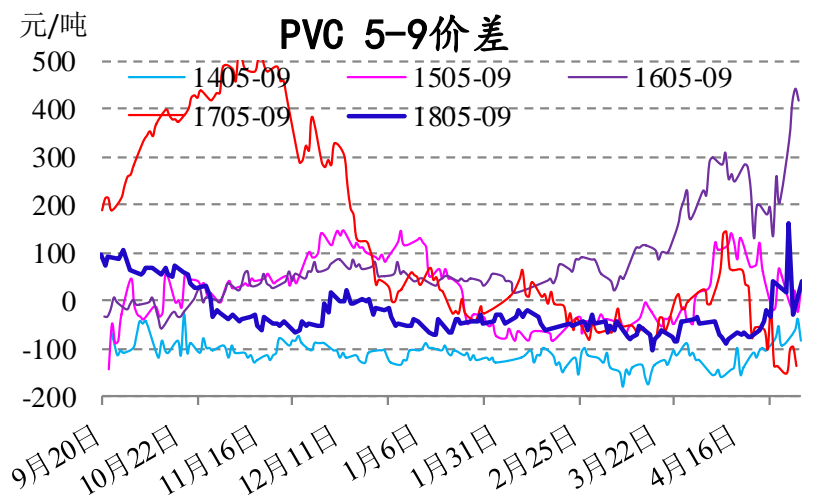
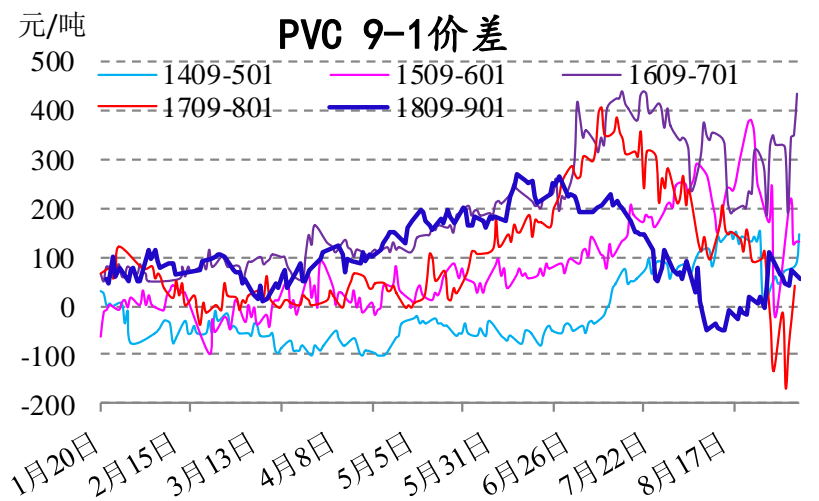
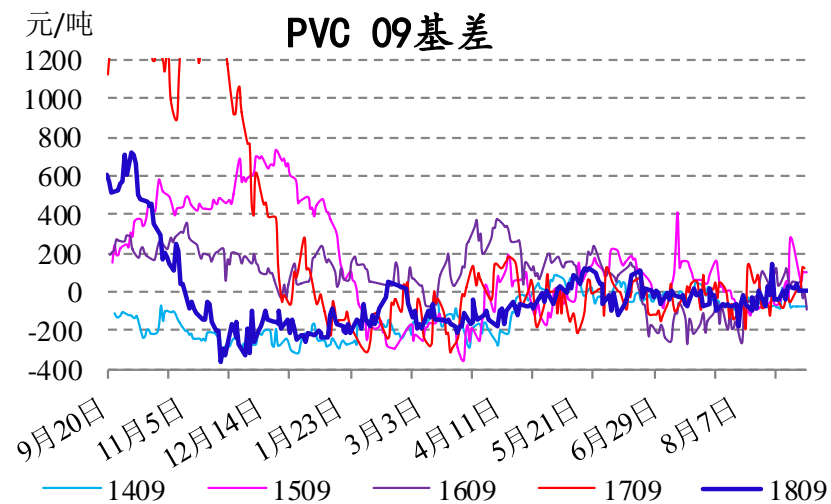
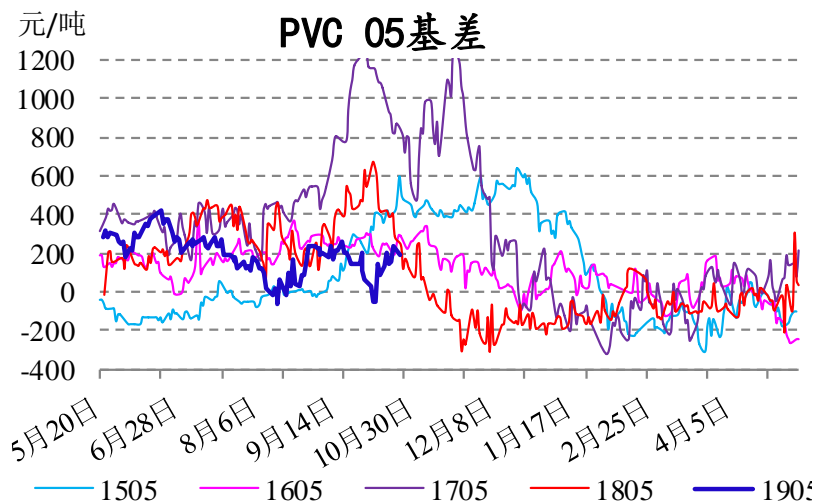
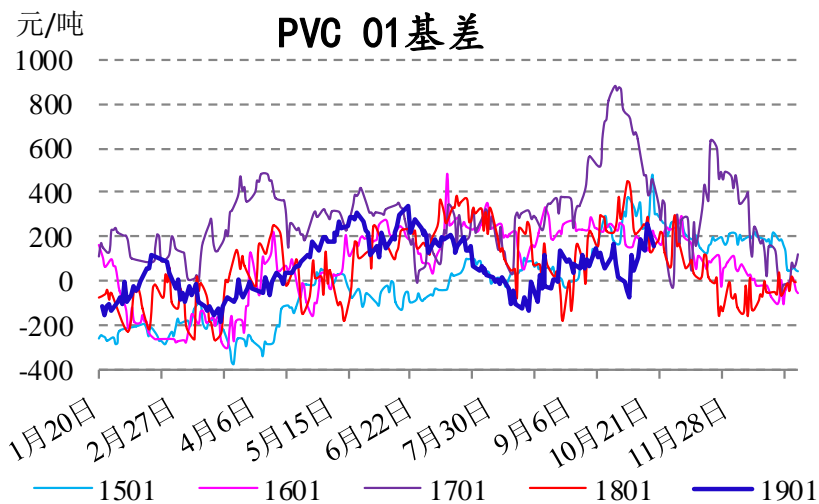


# 套利跟踪：PP



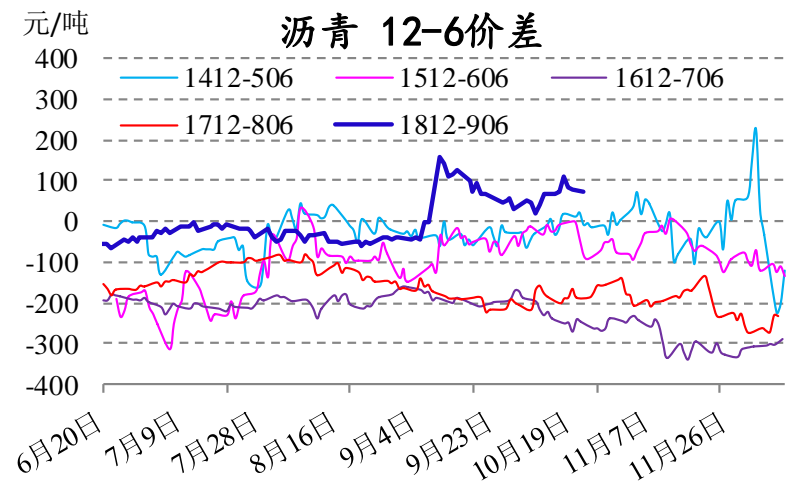
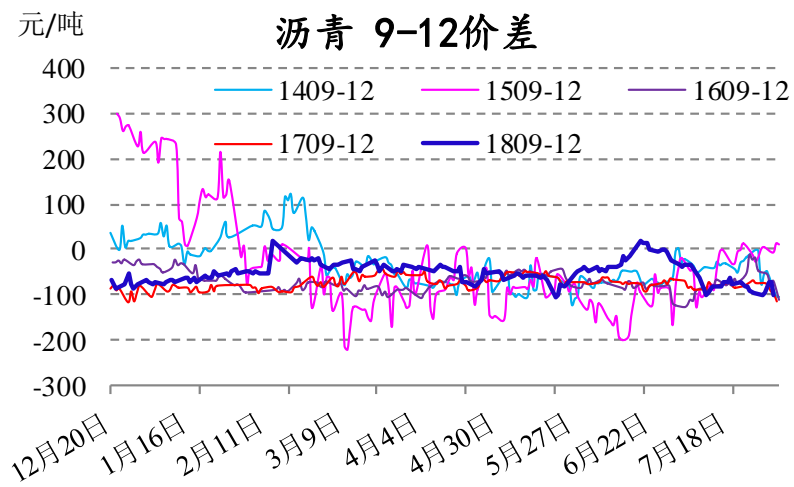
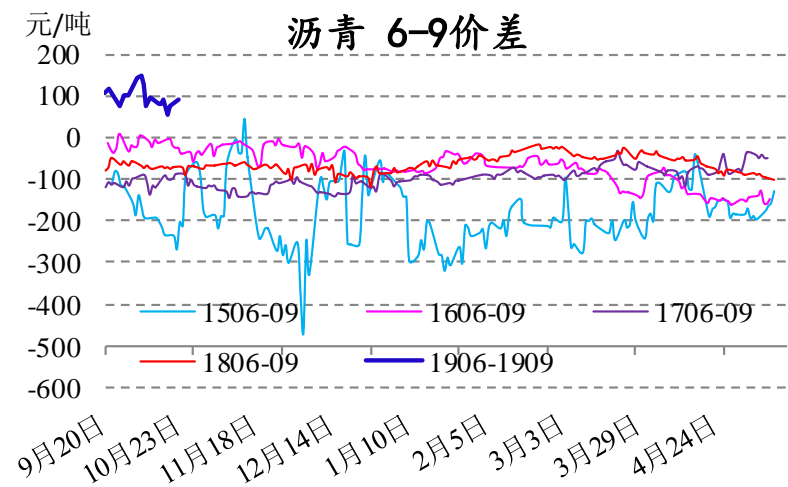
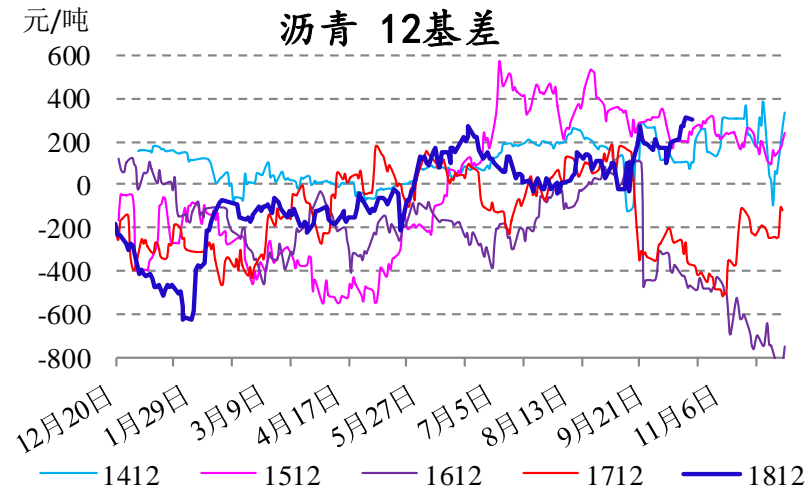
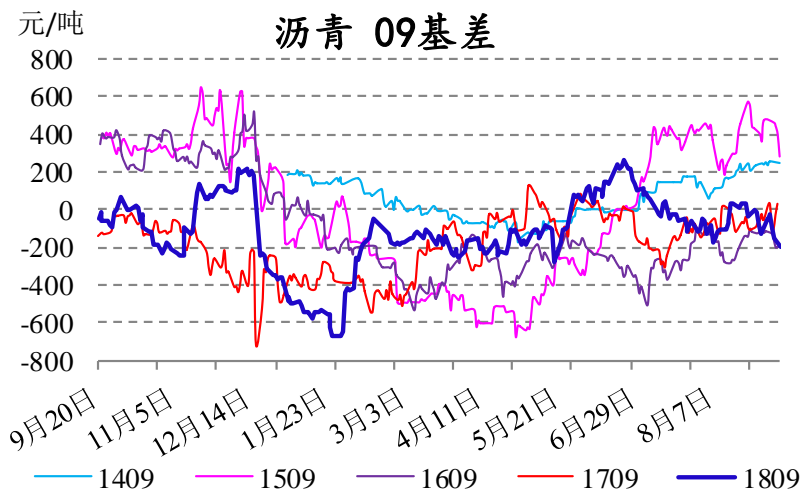
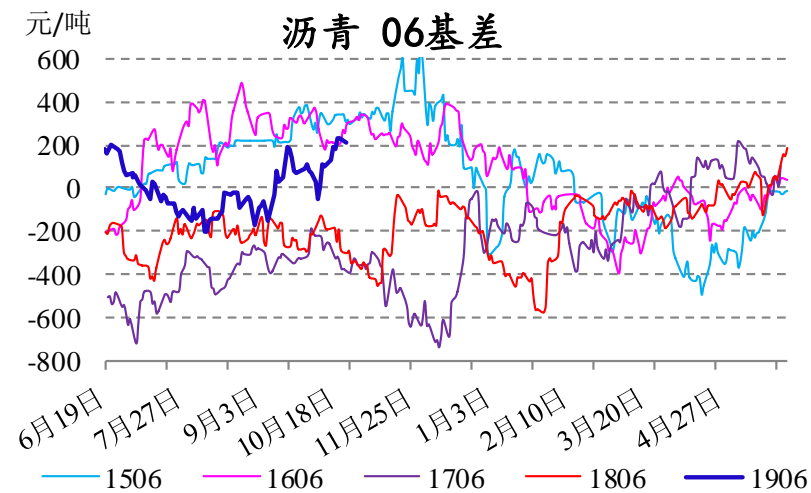


# 套利跟踪：PVC

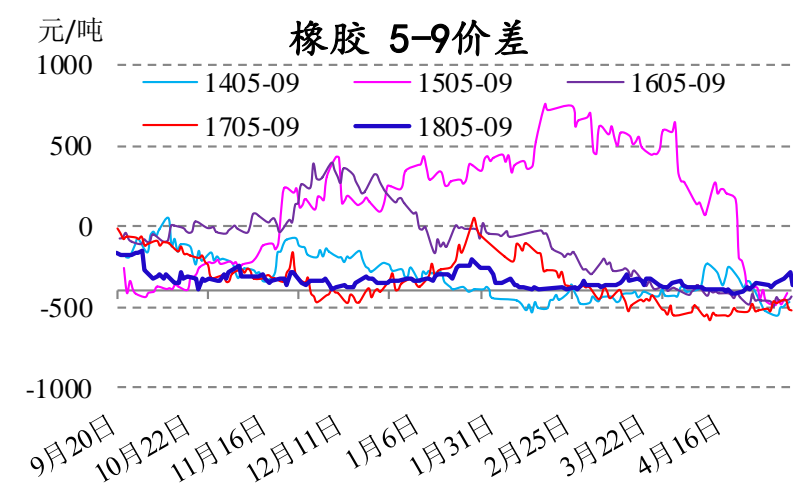
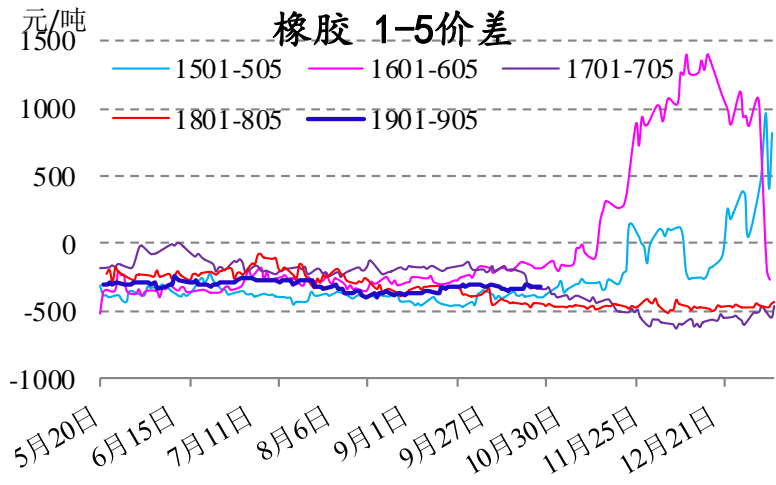
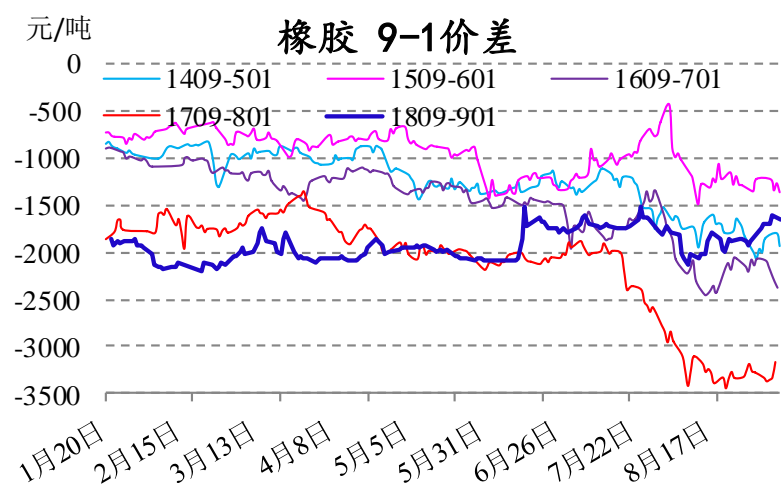
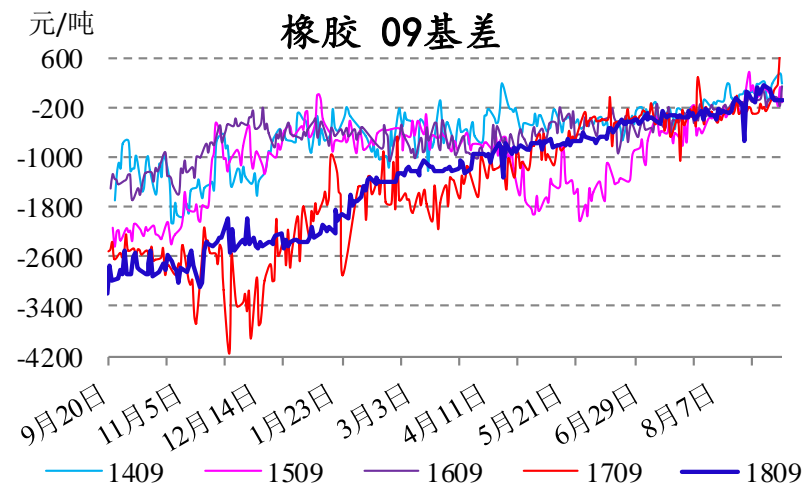
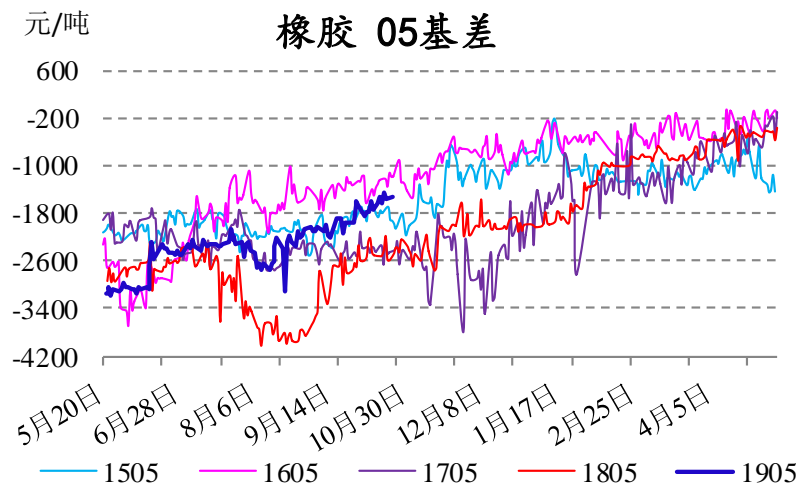
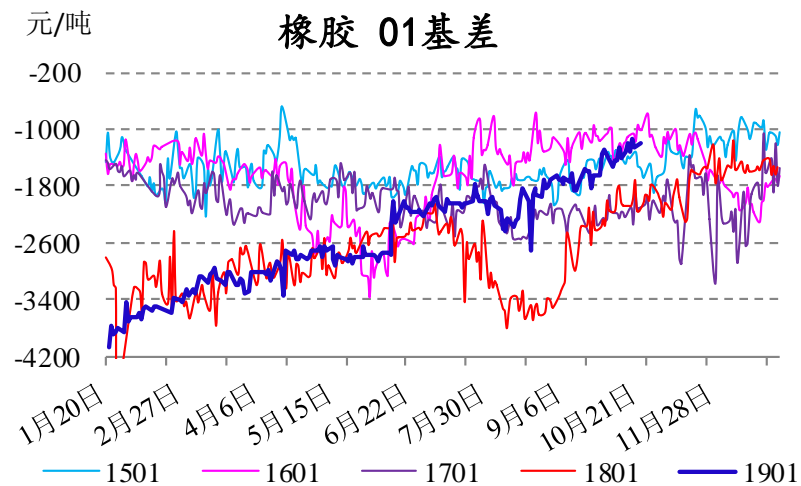




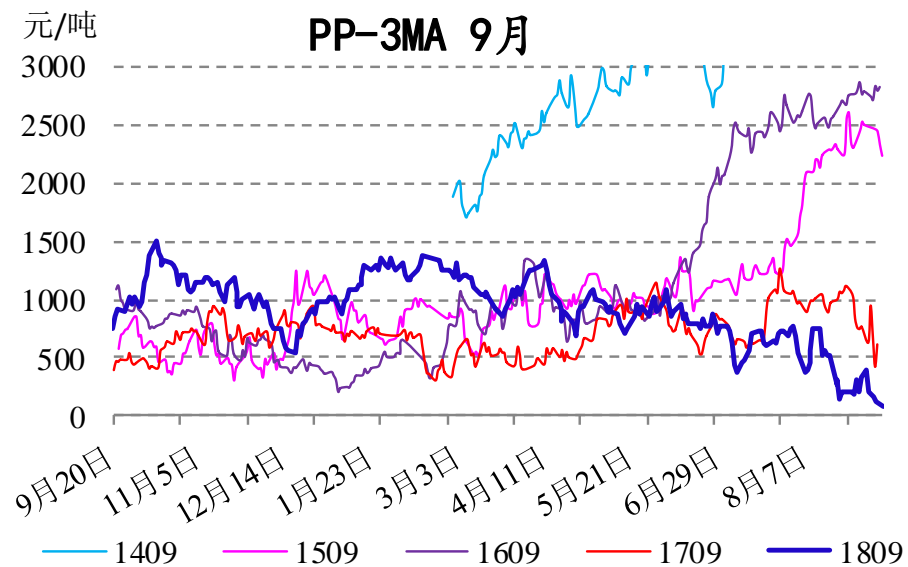
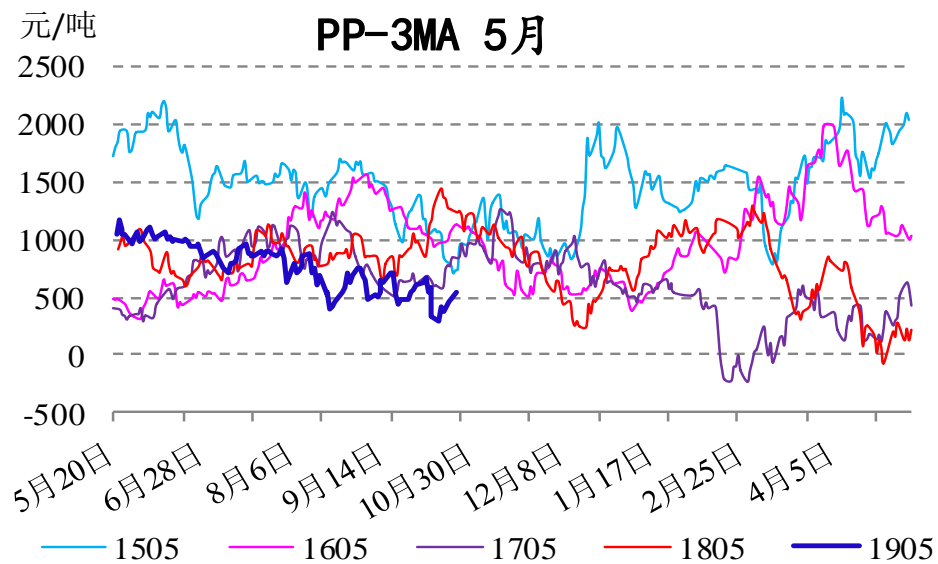
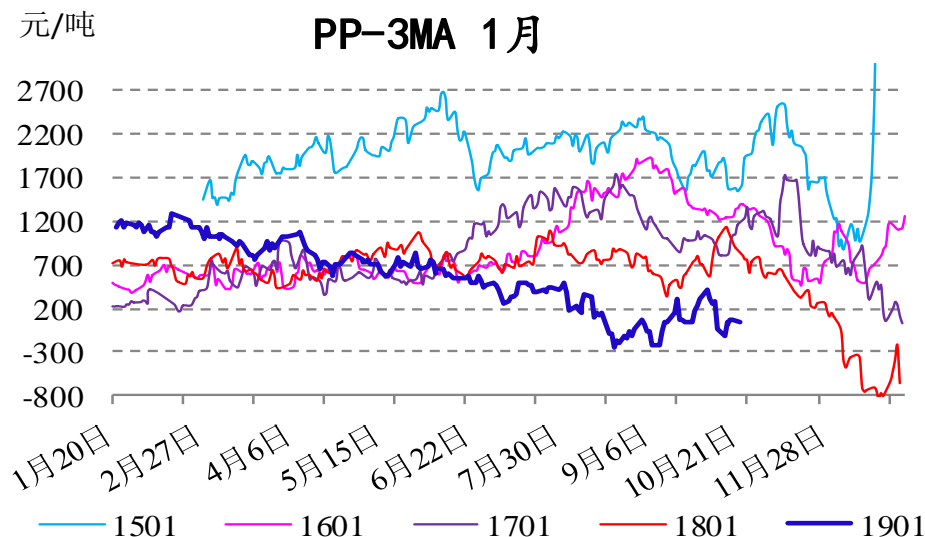
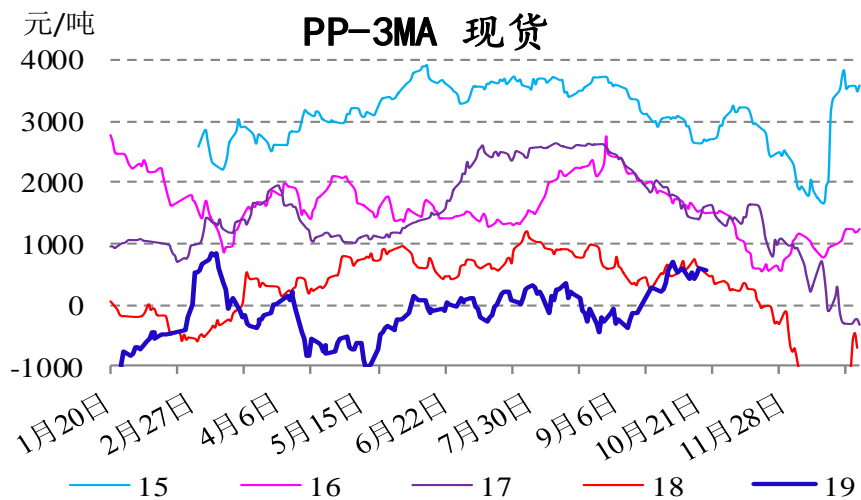
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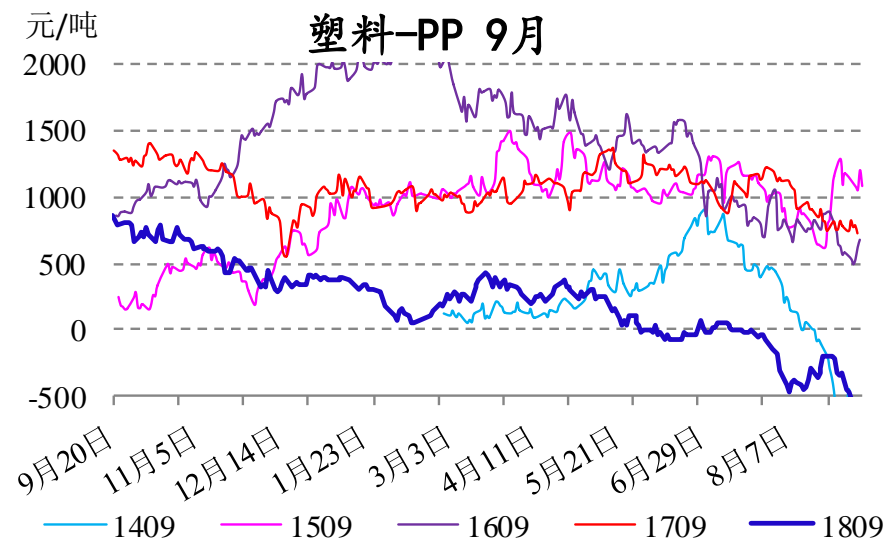
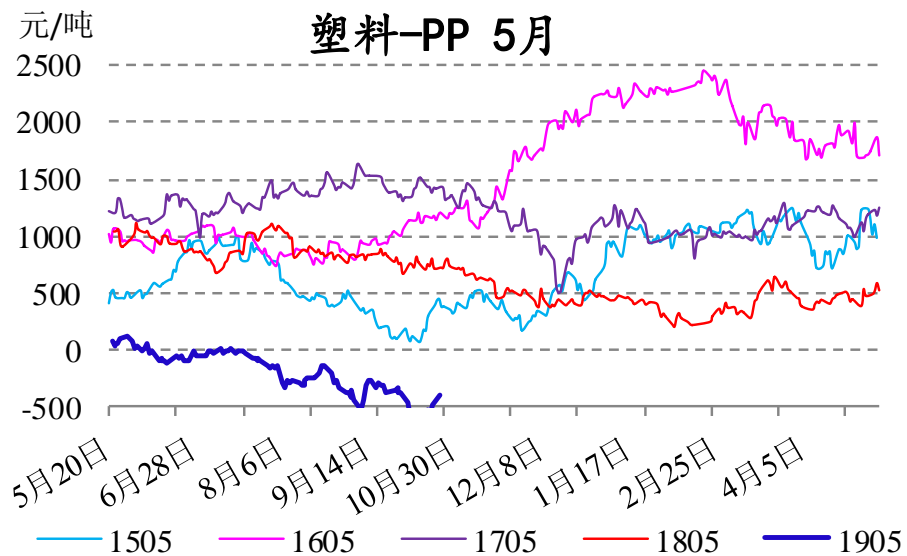
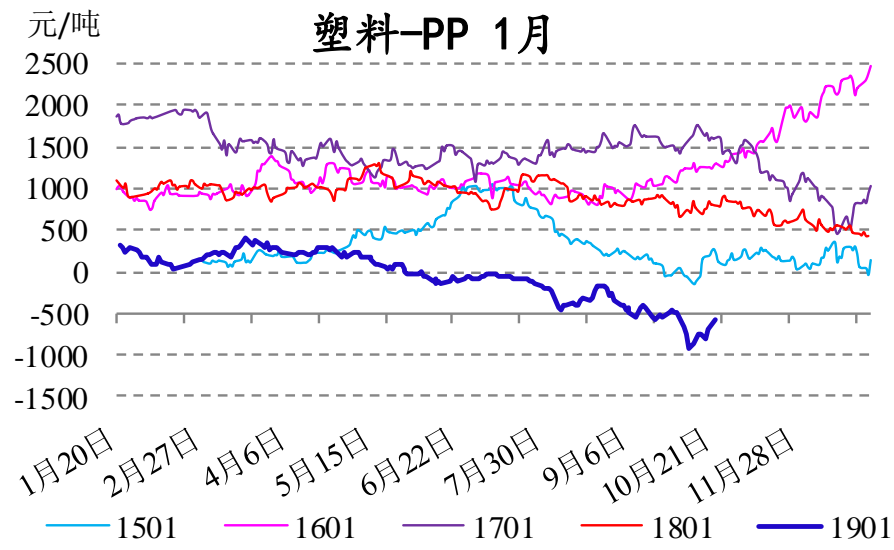
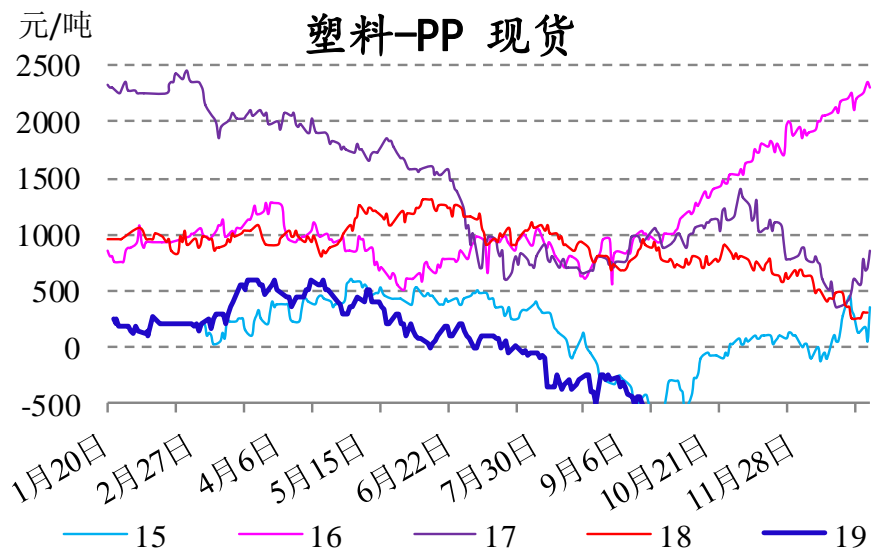
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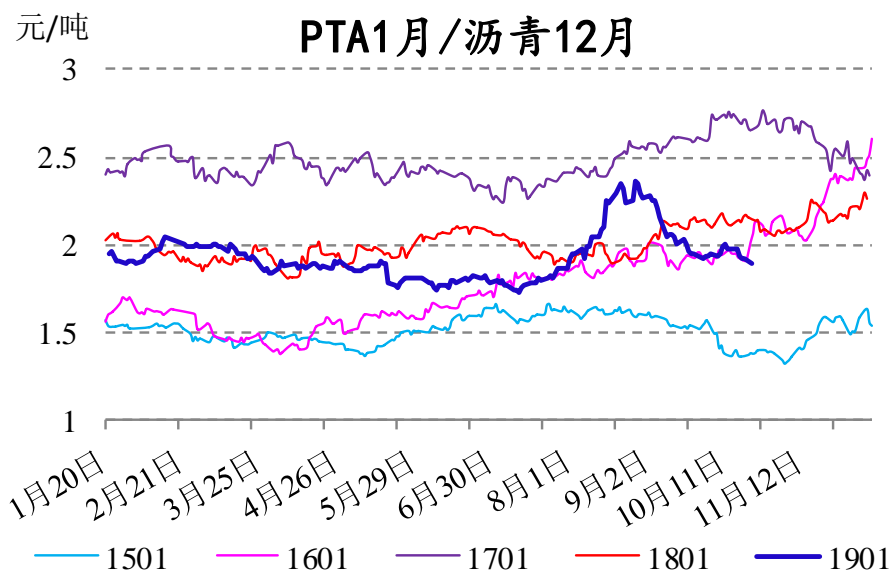
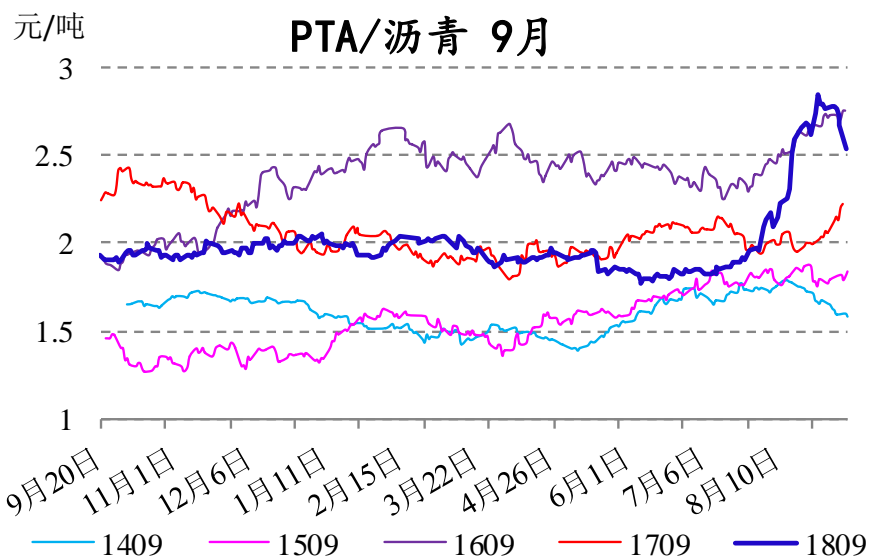
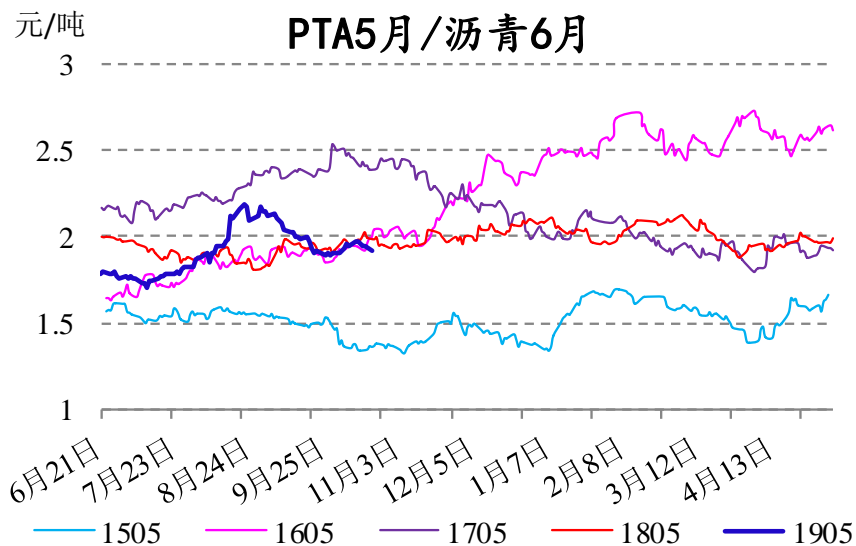
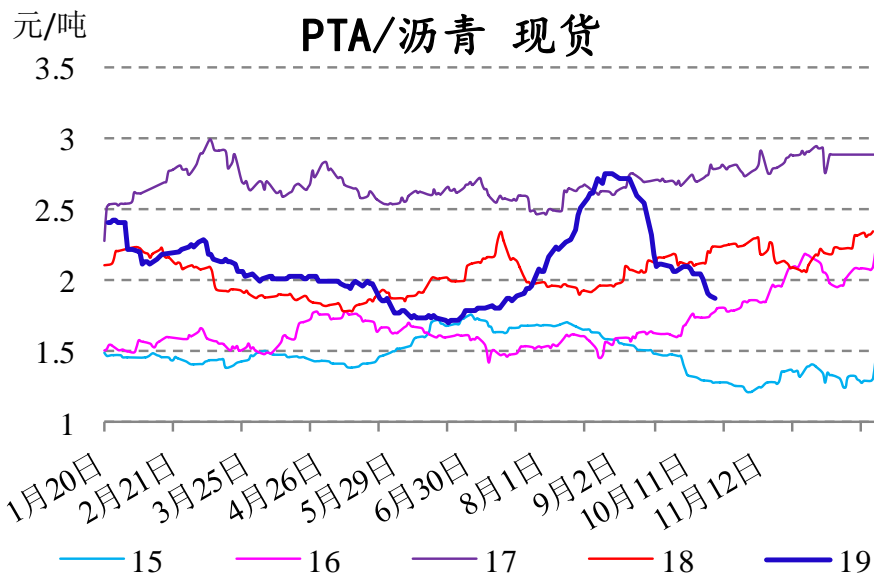
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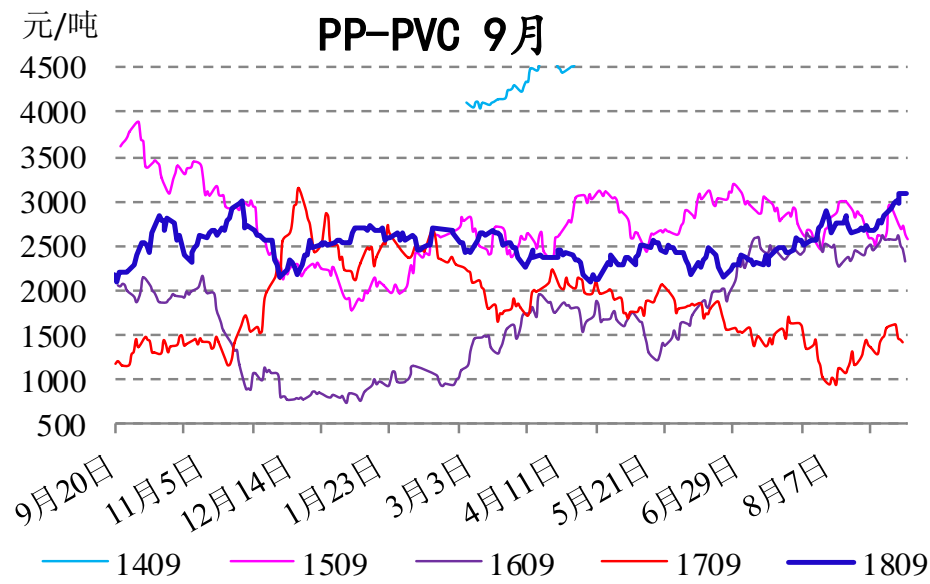
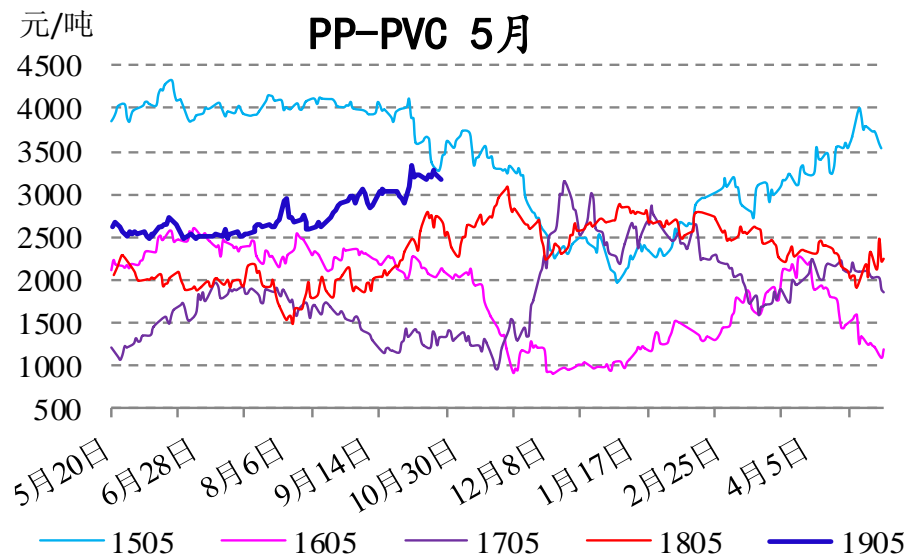
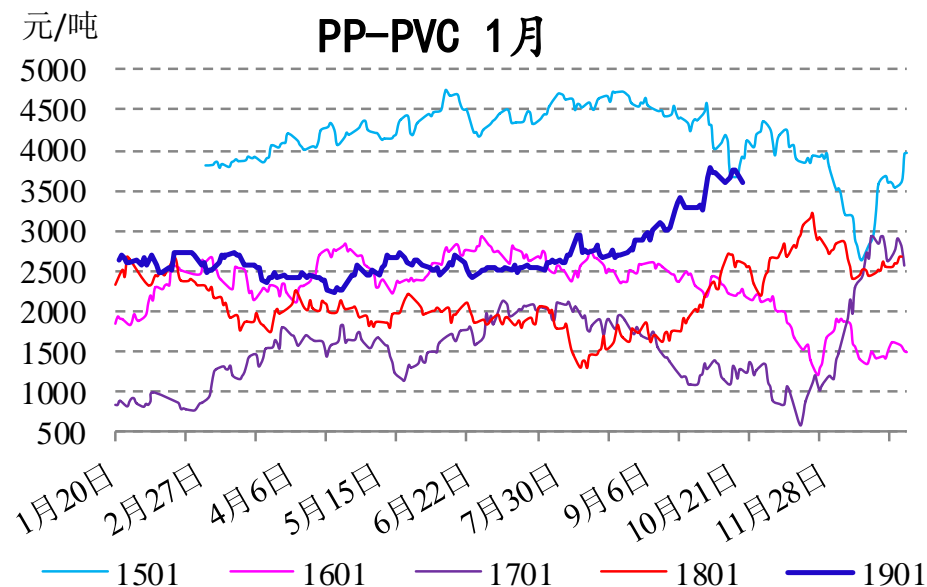
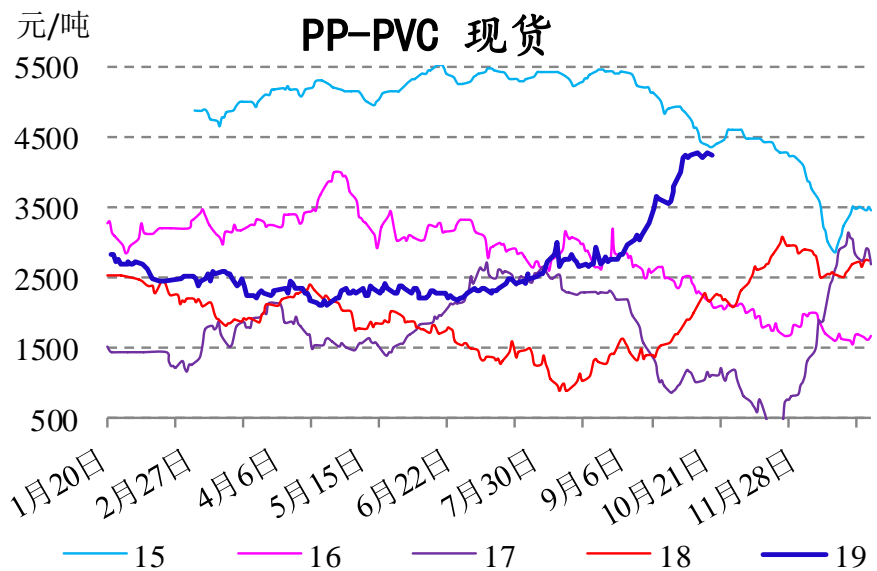
# 跨品种：塑料-PP



# 跨品种：PTA/沥青

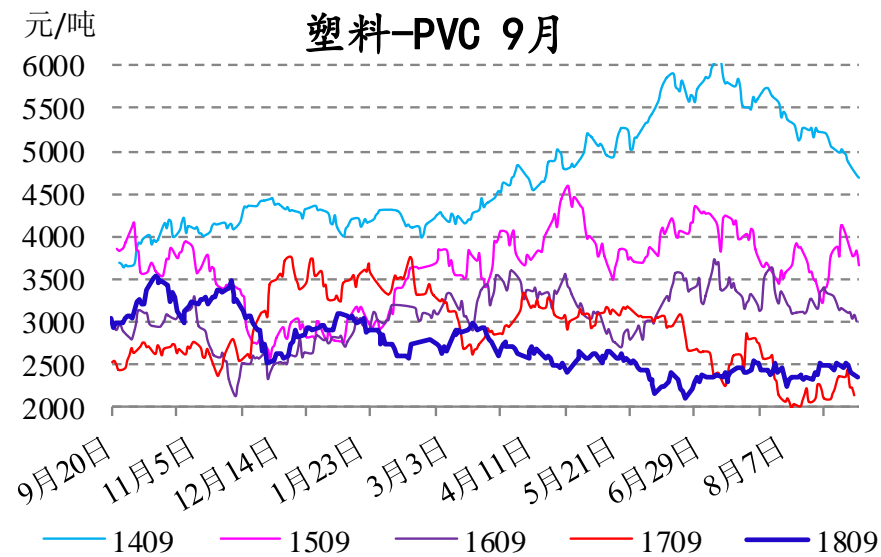
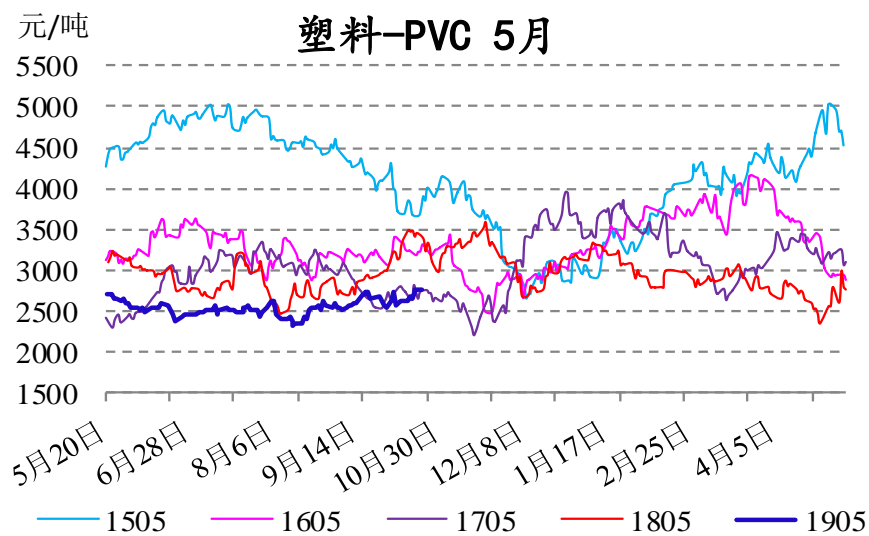
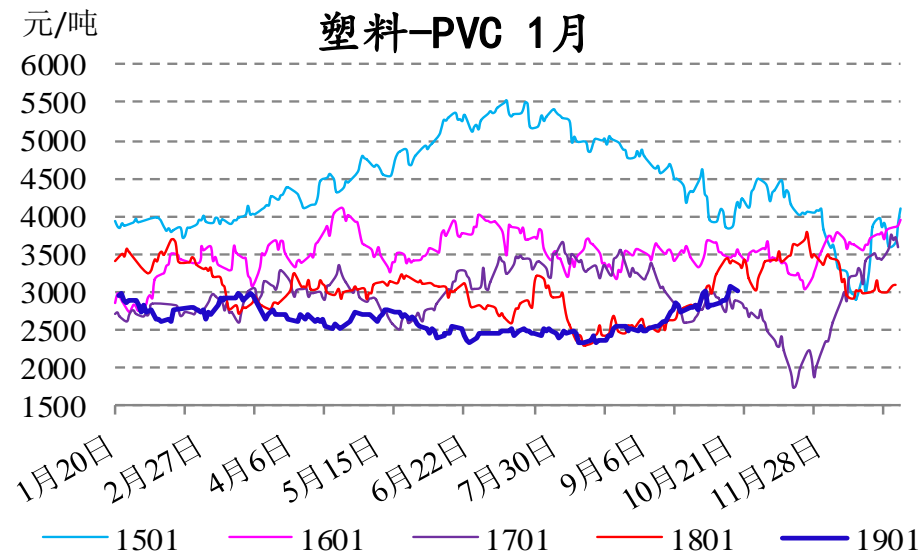
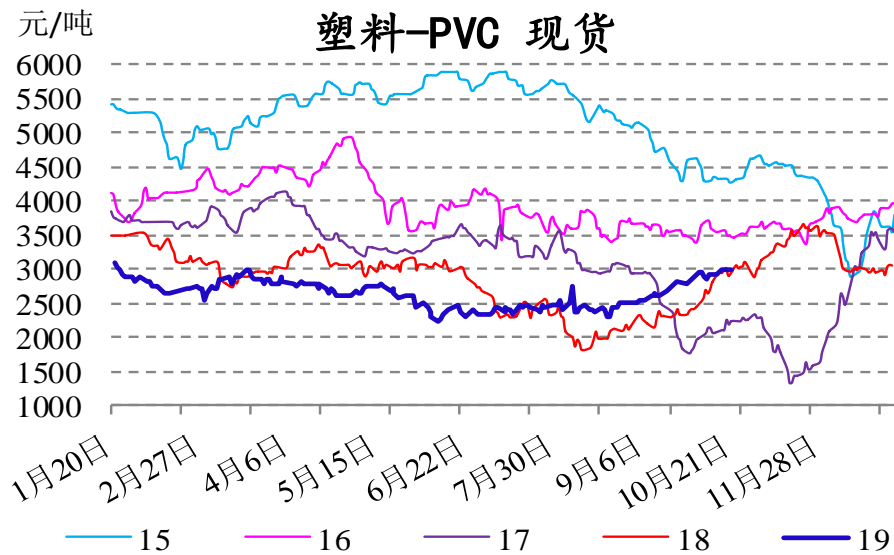


# 跨品种：PP-PVC





# 跨品种：塑料-PVC



# 重要声明

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