

# 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	
	11月7日	11月21日	11月28日	12月4日	12月5日			
跨期	MA1-MA5	129	-27	-18	-46	-78		观望
	MA5-MA9	81	14	-3	0	-1		观望
	TA1-TA5	226	186	148	250	338		观望
	TA5-TA9	118	22	26	28	36		
	L1-L5	355	295	405	510	500		正套
	L5-L9	105	110	60	140	150		
	PP1-PP5	628	247	414	519	565		正套
	PP5-PP9	285	165	157	206	237		
	V1-V5	20	155	220	205	205		
	V5-V9	10	20	15	50	65		
	BU1-BU5	-112	-98	-278	-8	0		
	BU5-BU9	52	110	238	0	-2		
	RU1-RU5	-255	-240	-265	-245	-235		
	RU5-RU9	-240	-200	-265	-275	-255		

# 跨品种据跟踪

## 化工跨品种套利跟踪



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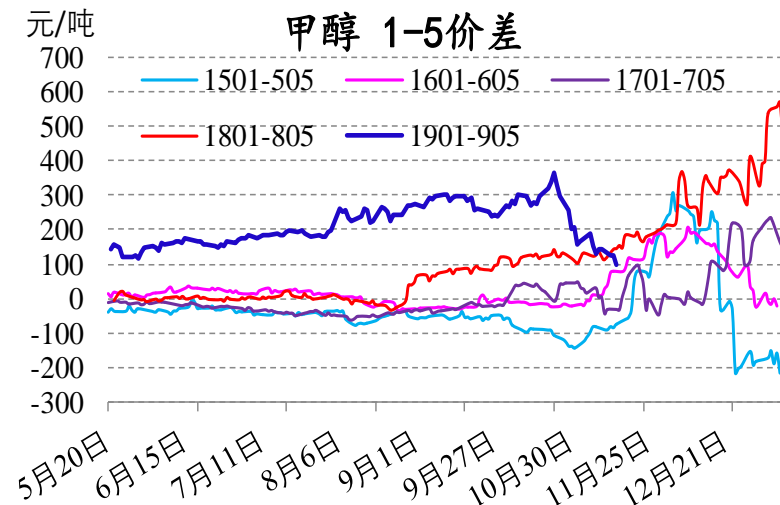
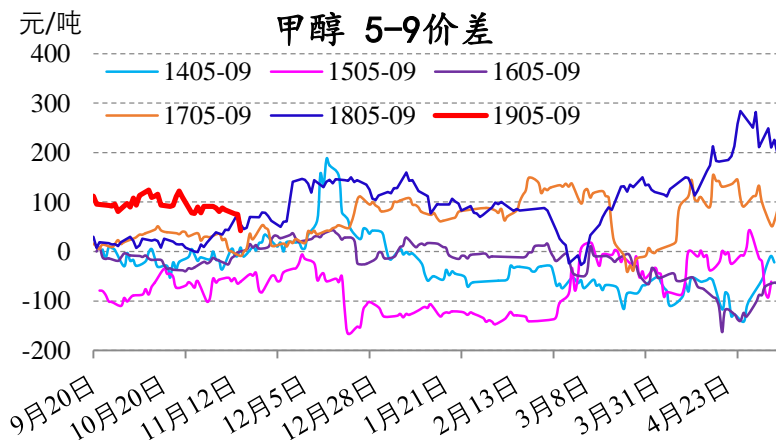
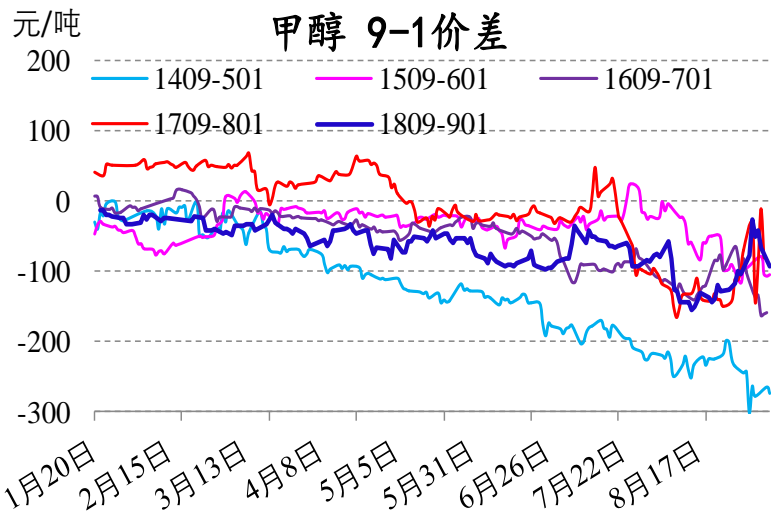
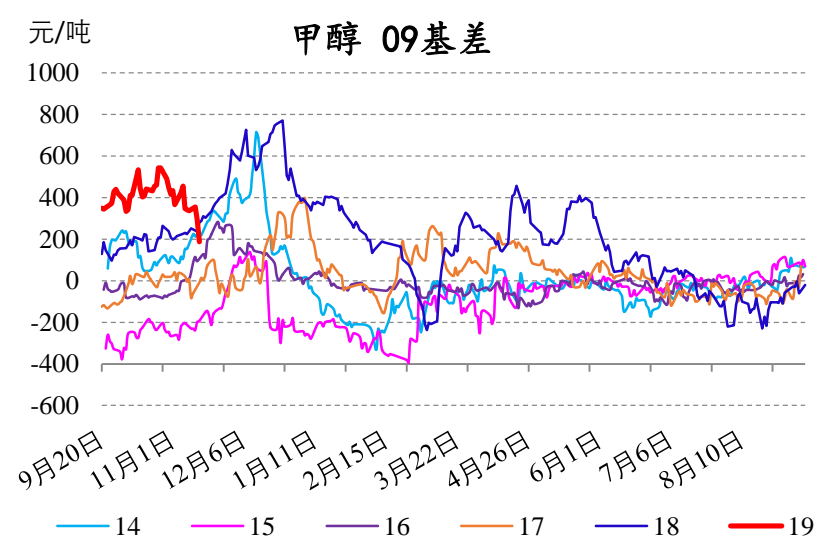
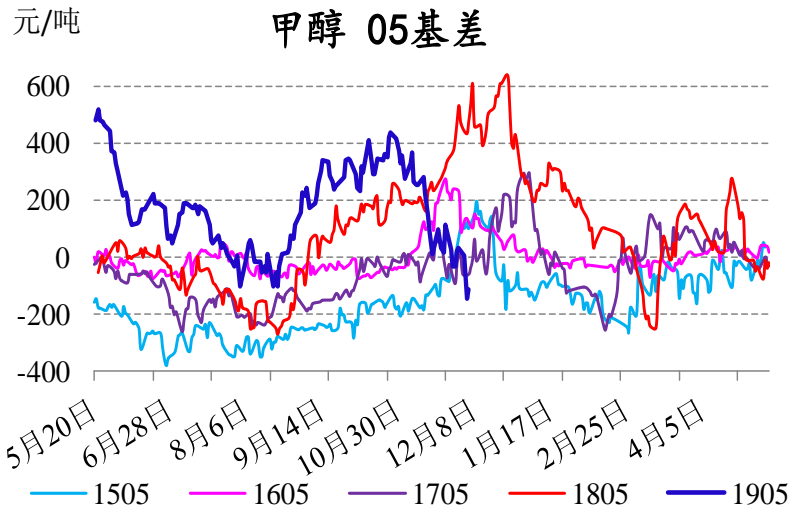
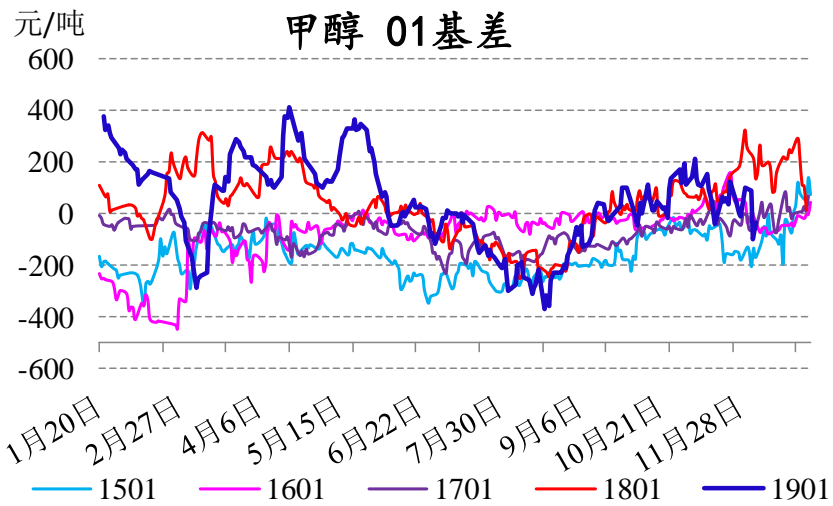
电话：0571-28132638

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	
	11月7日	11月21日	11月28日	12月4日	12月5日			
跨品种	PP-3MA现货	1390	1540	1580	2160	2100		
	PP-3MA 1月	1314	1184	1426	1778	1821		
	PP-3MA 5月	1073	856	958	1121	1022		
	PP-3MA 9月	1031	733	792	915	782		
	PE-PP 现货	-900	-150	0	-100	-250		
	PE-PP 1月	-743	31	-82	-274	-322		
	PE-PP 5月	-470	-17	-73	-265	-257		
	PE-PP 9月	-290	38	24	-199	-170		
	TA / BU 现货	1.81	1.86	1.81	2.01	2.07		
	TA1月/BU12月	1.94	2.05	1.97	2.14	2.26		
	TA5月/BU6月	1.90	2.06	2.08	2.06	2.14		
	TA9月/BU9月	1.90	2.04	2.10	2.05	2.13		

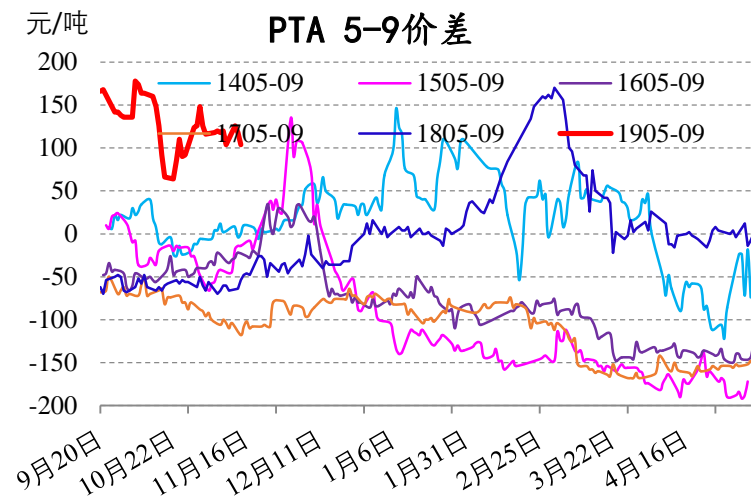
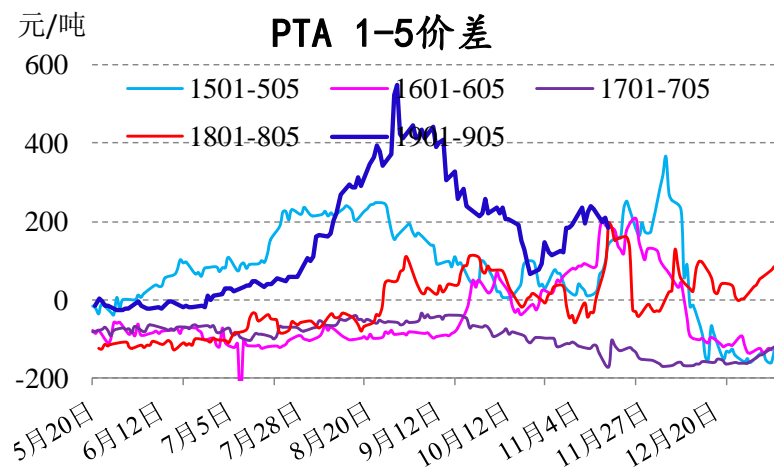
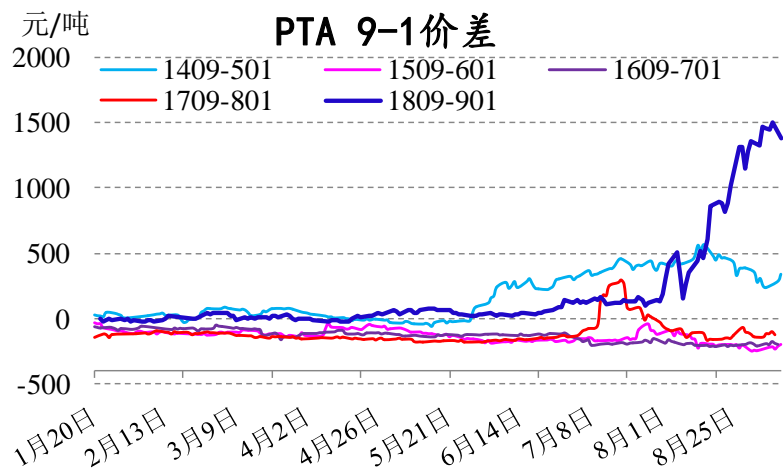
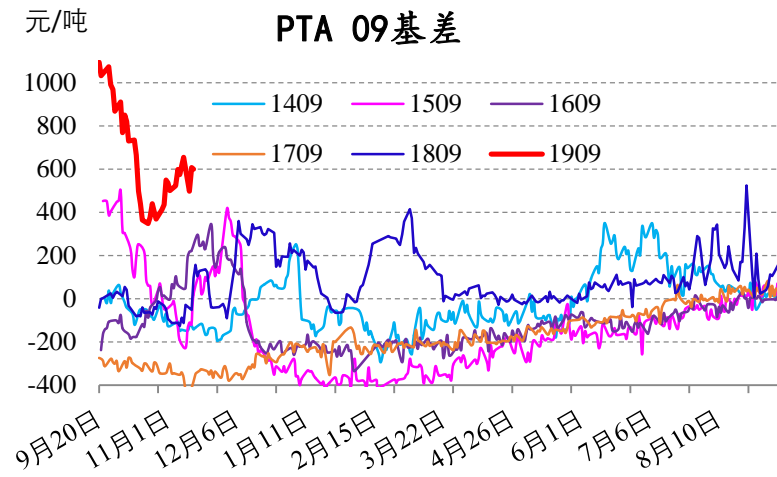
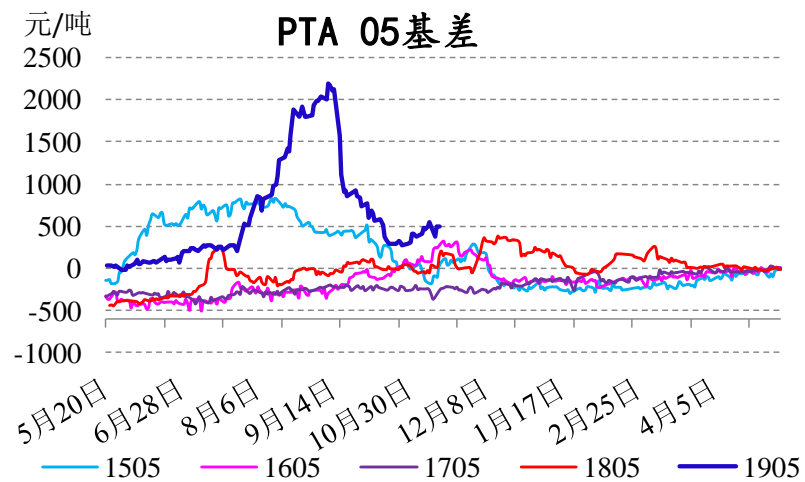
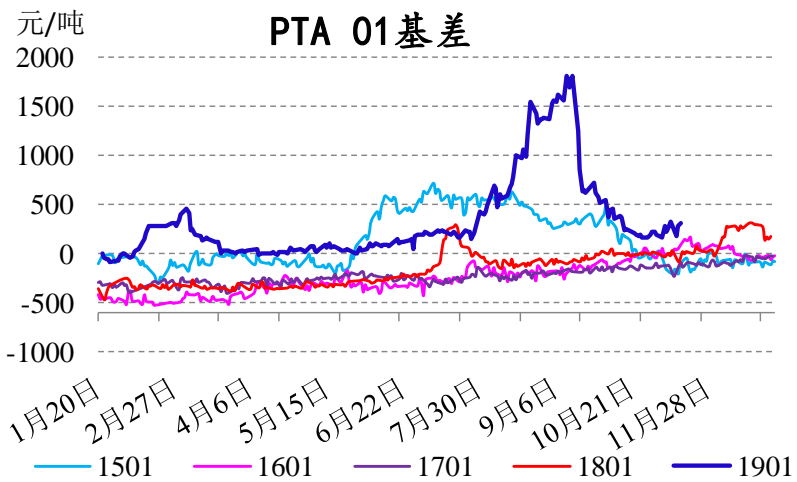
# 基差数据跟踪

2018年12月05日基差图				
品种	现货价格	主力基差	幅度	价差结构
PP煤	9450.00	168.00	2.0%	
PP	9450.00	168.00	2.0%	
沥青	3075.00	205.00	7.1%	
甲醇	2450.00	(37.00)	-1.4%	
PTA	6350.00	(136.00)	-2.2%	
PVC	6600.00	(40.00)	-0.6%	
PE煤	9350.00	390.00	4.7%	
PE	9200.00	240.00	2.9%	
橡胶	10350	(630.00)	-5.5%	

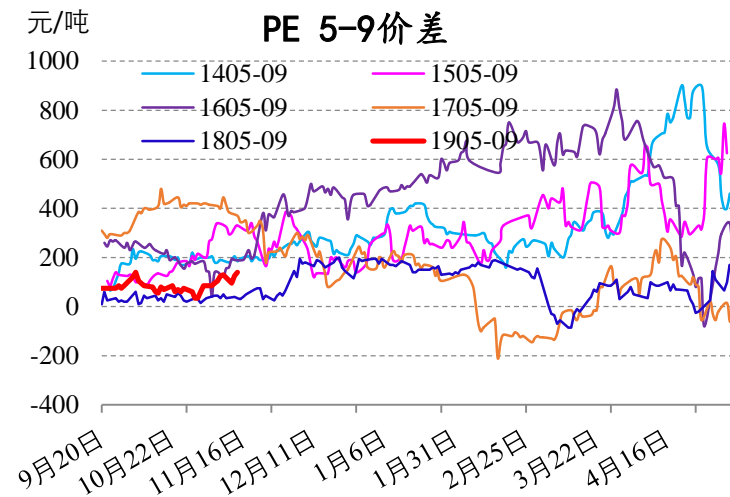
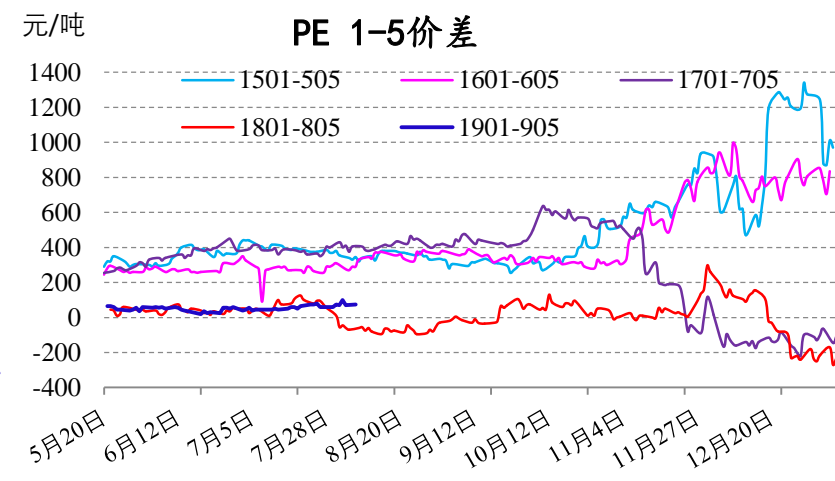
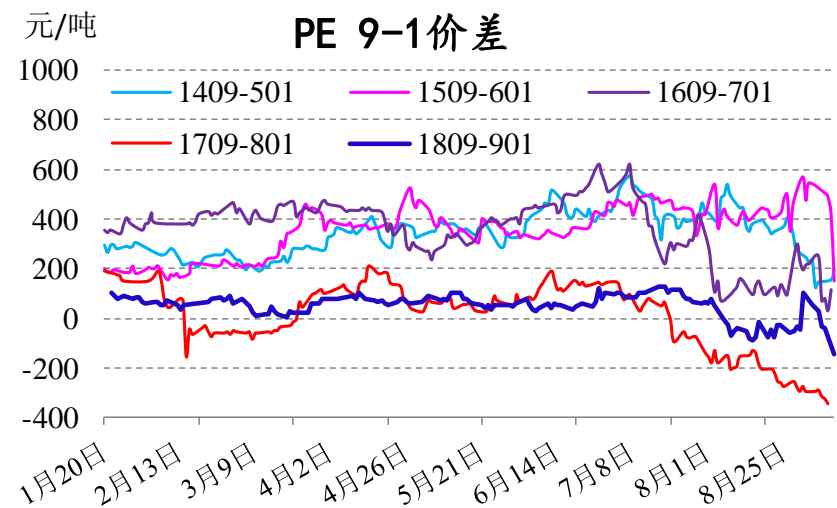
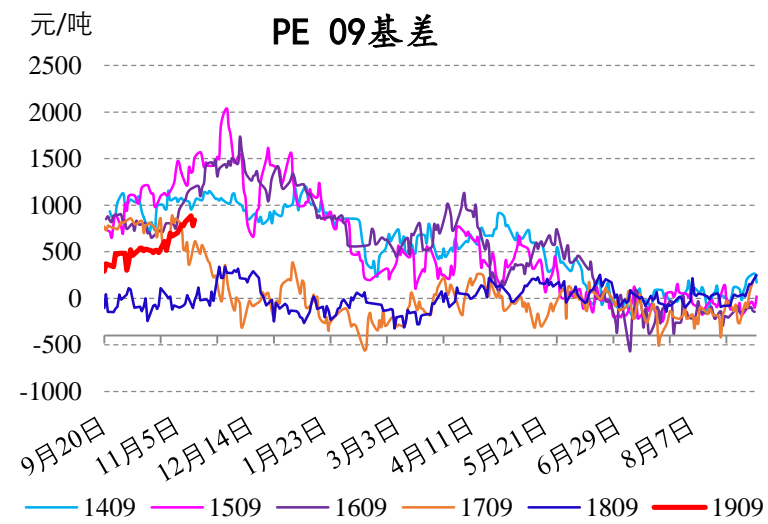
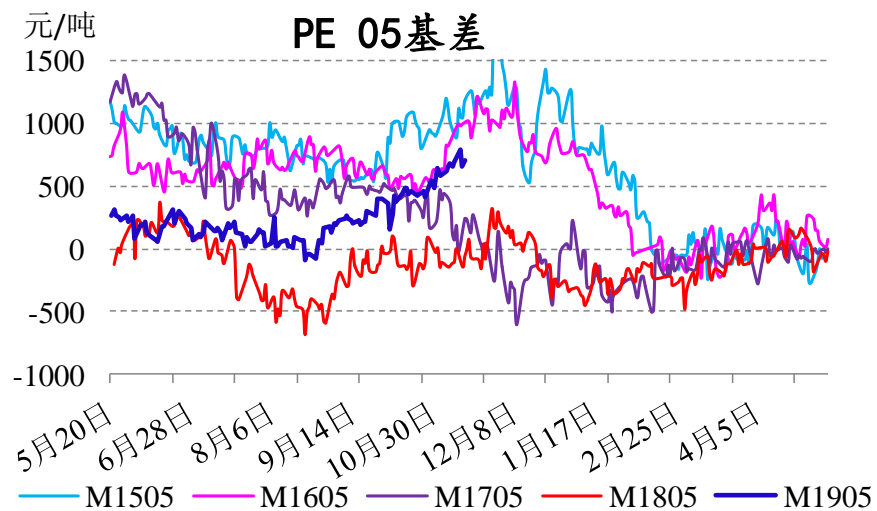
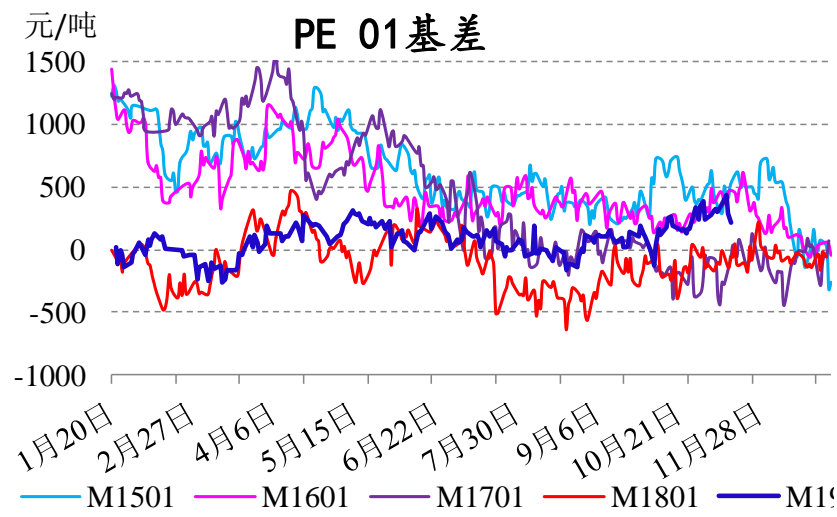
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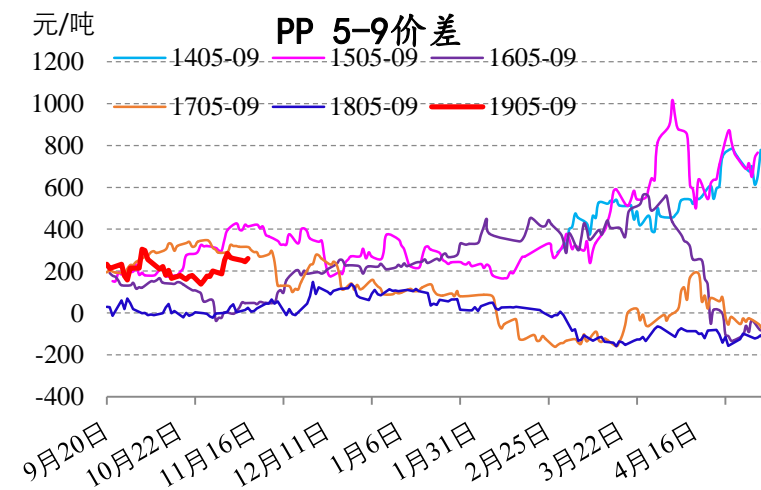
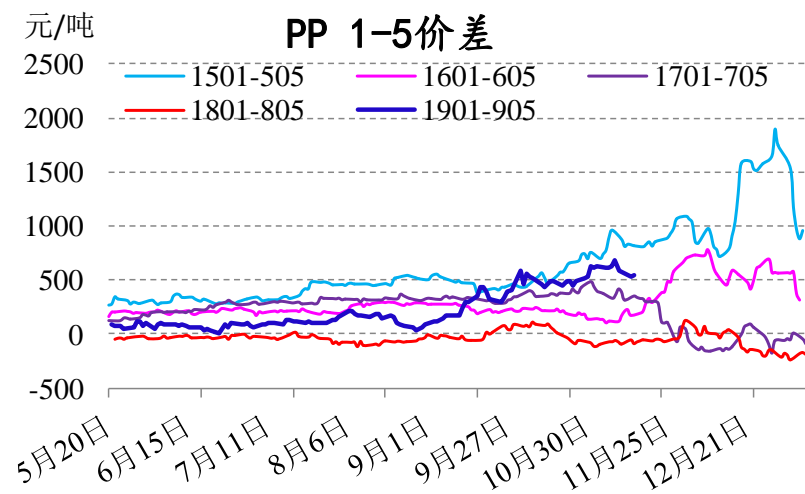
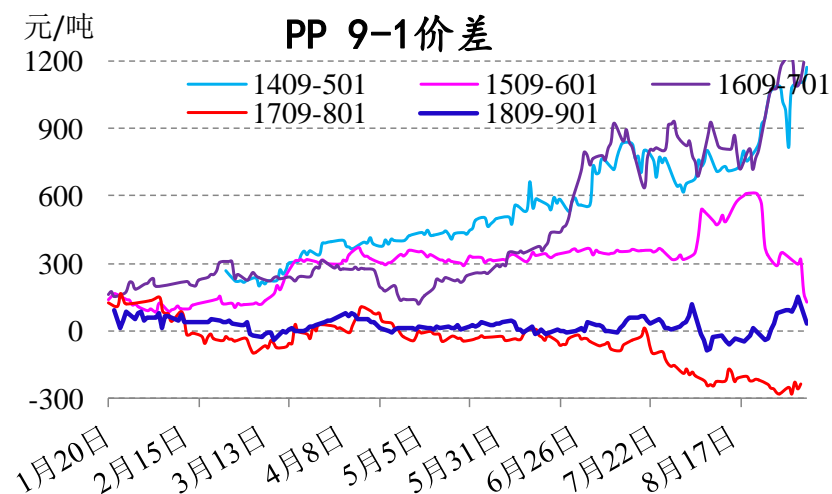
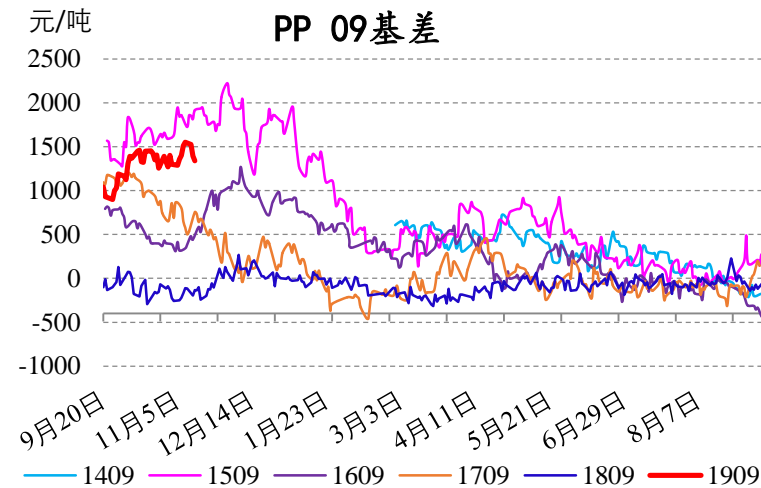
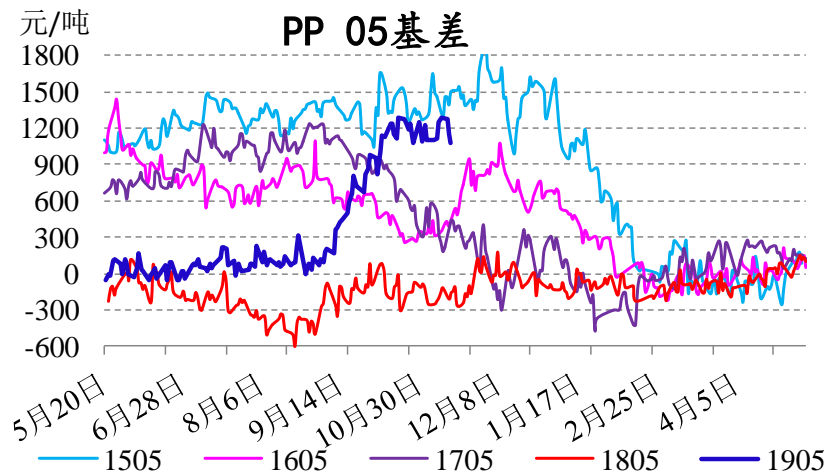
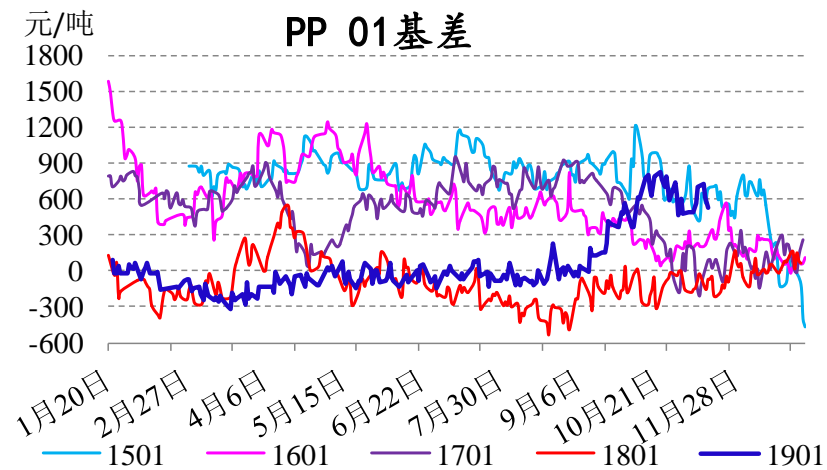
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# 套利跟踪：PE

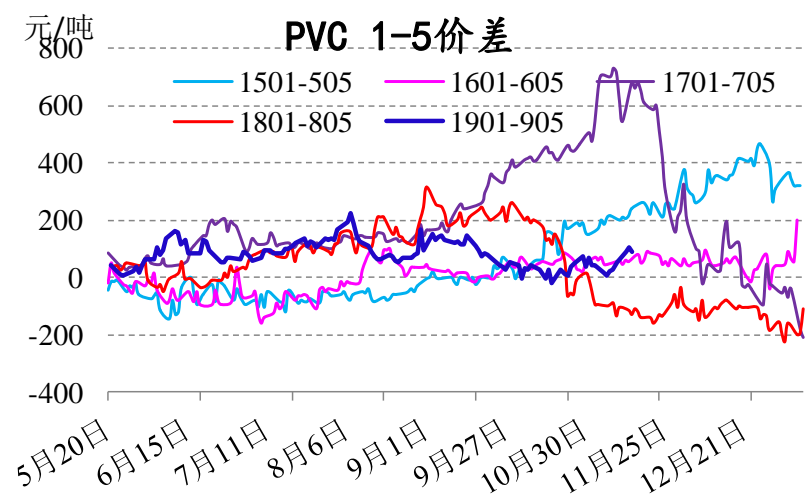
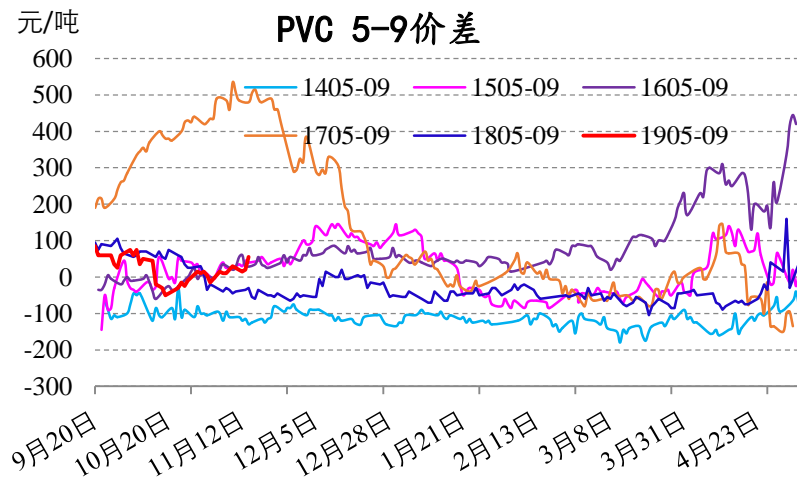
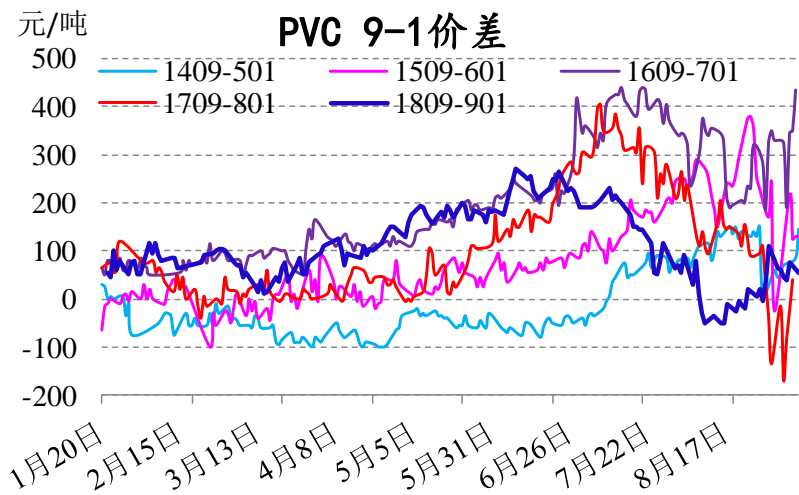
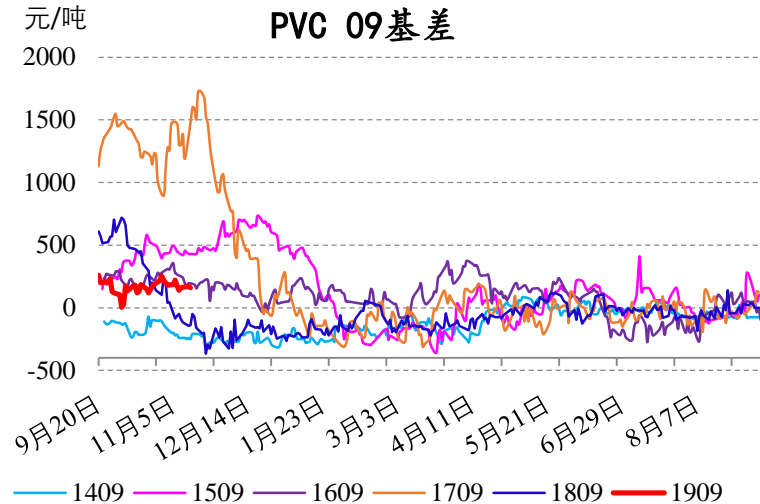
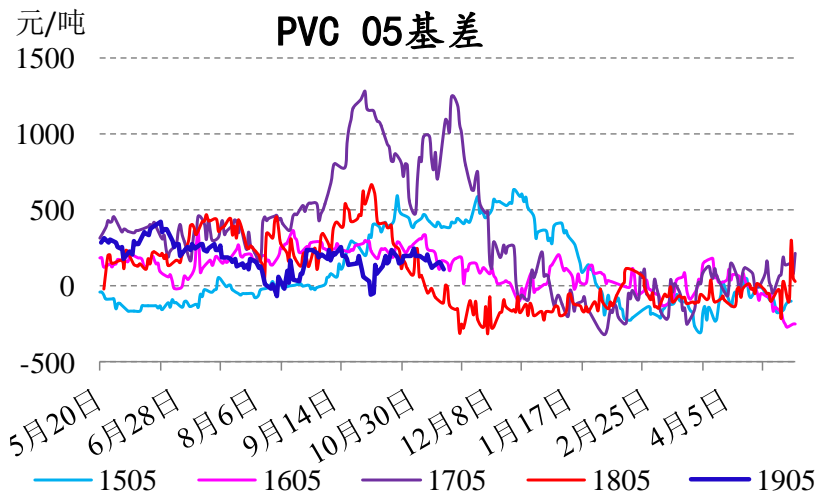
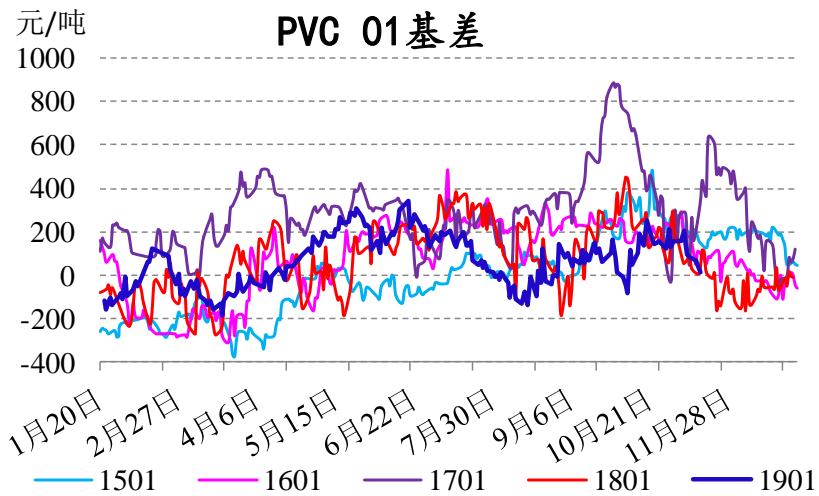


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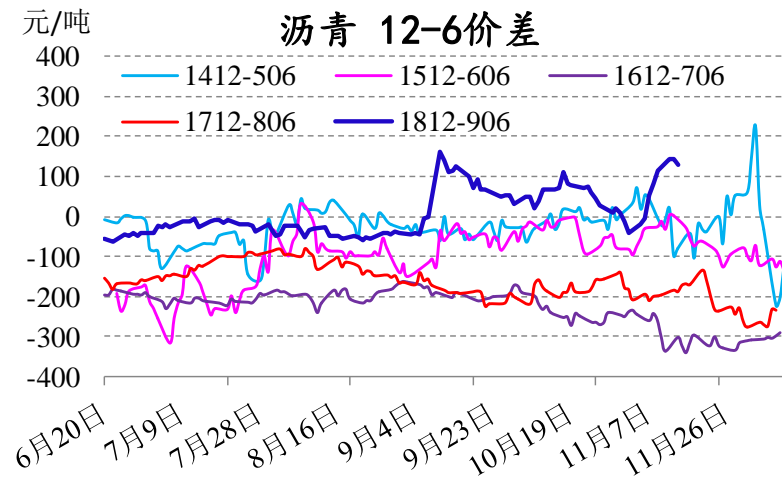
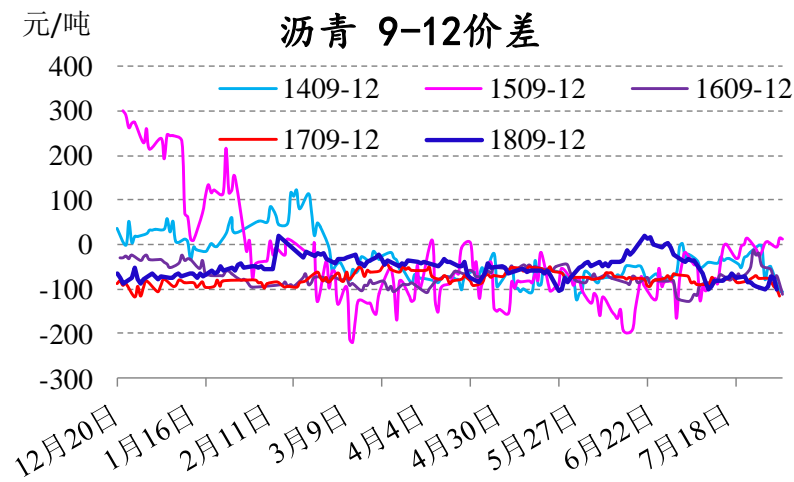
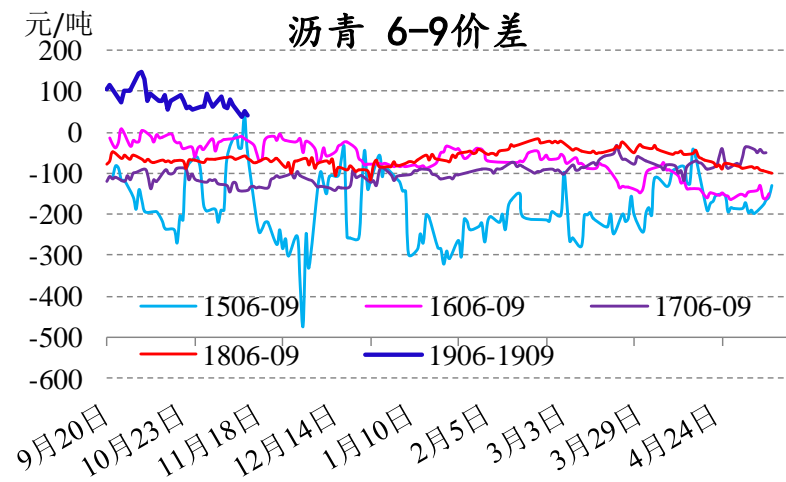
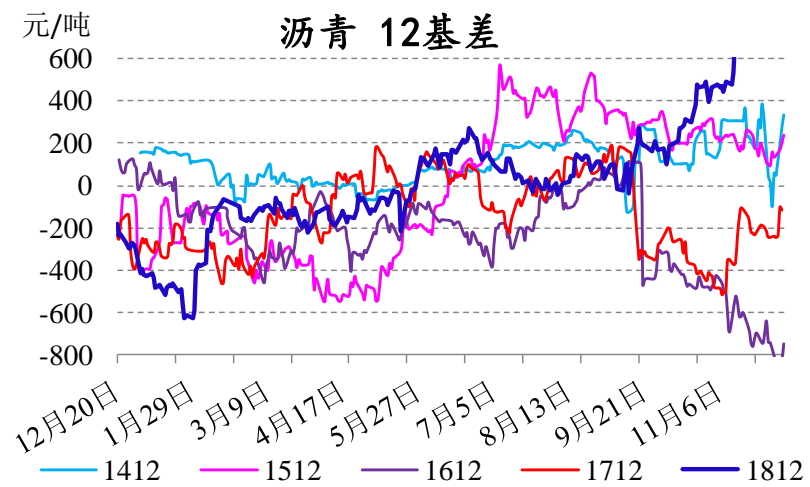
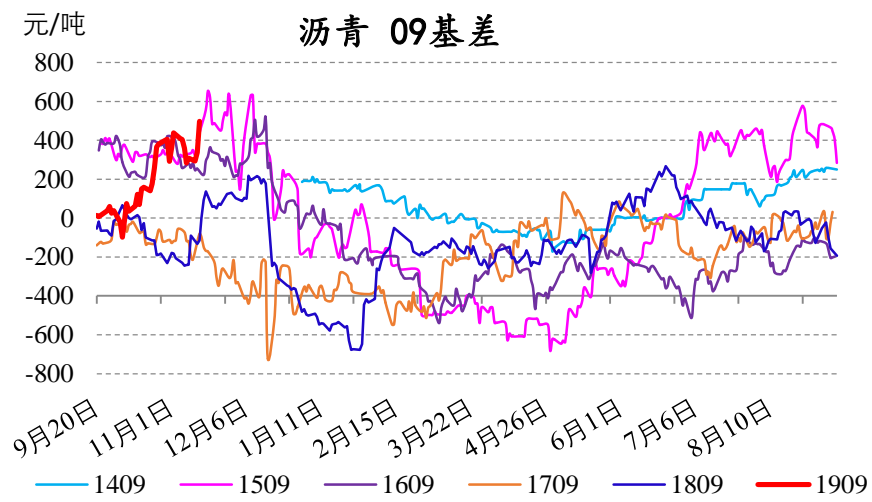
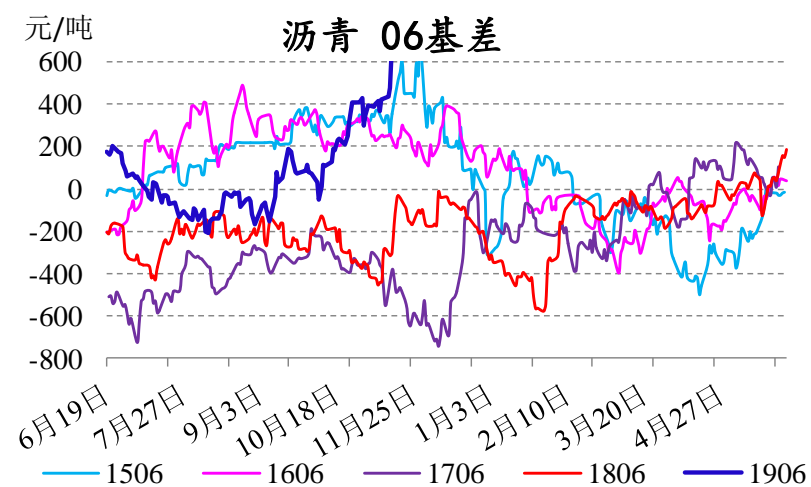


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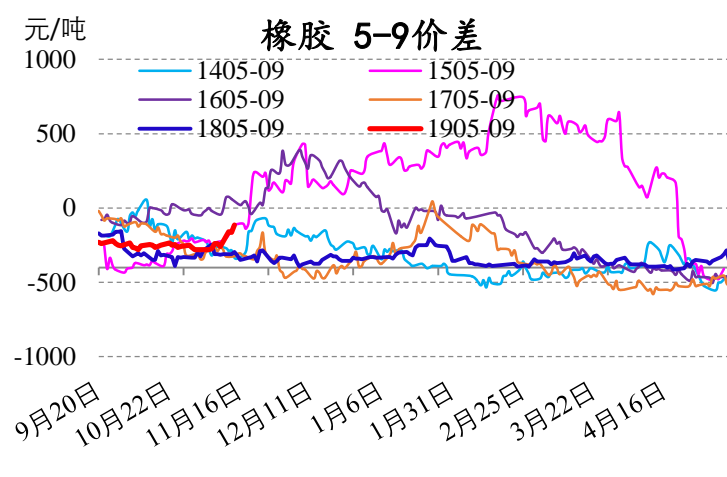
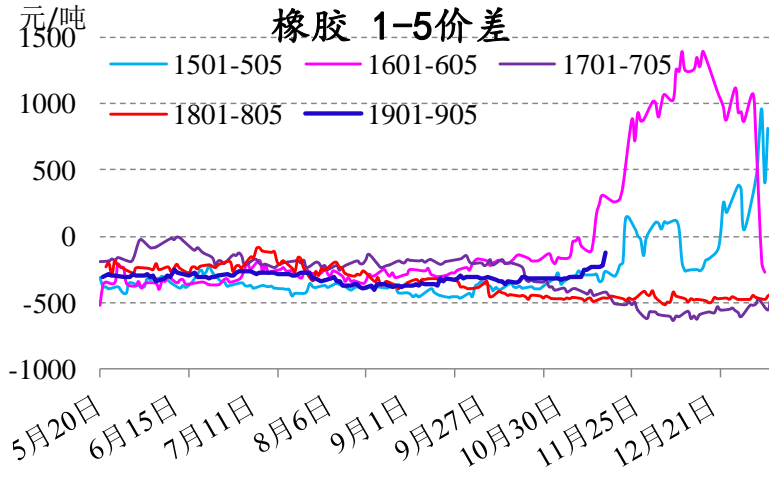
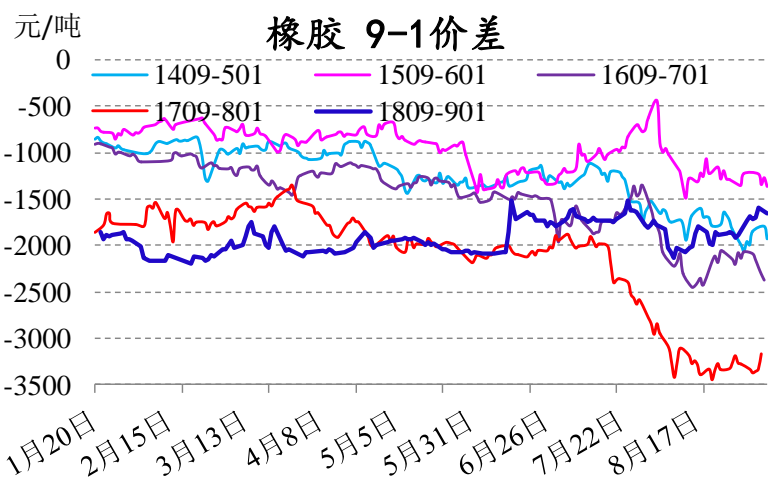
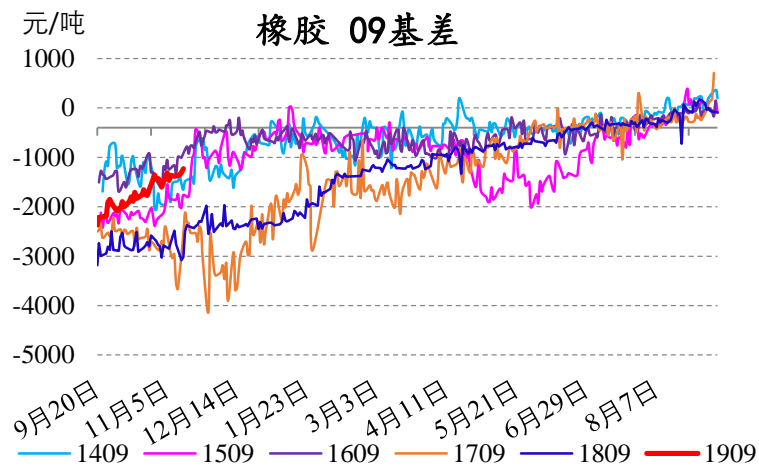
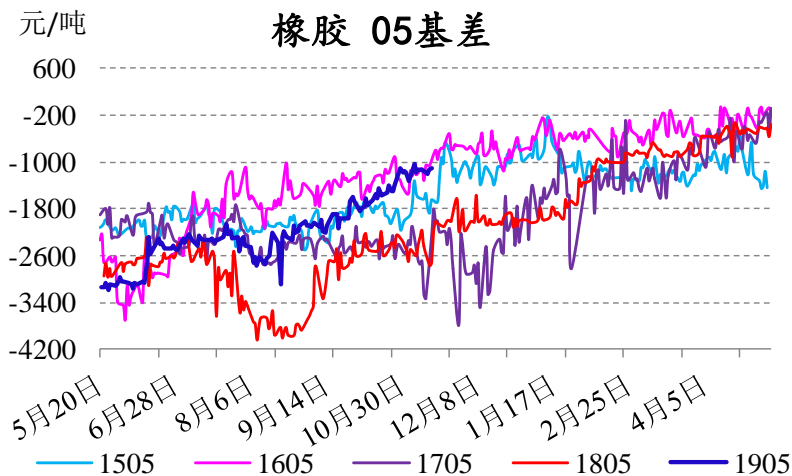
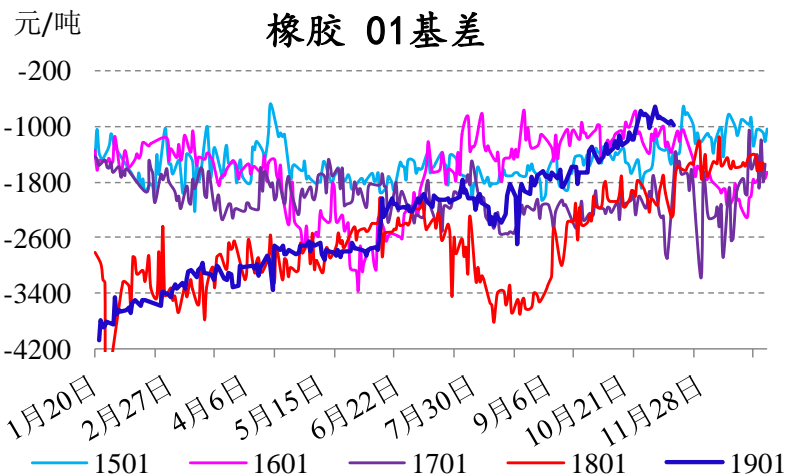




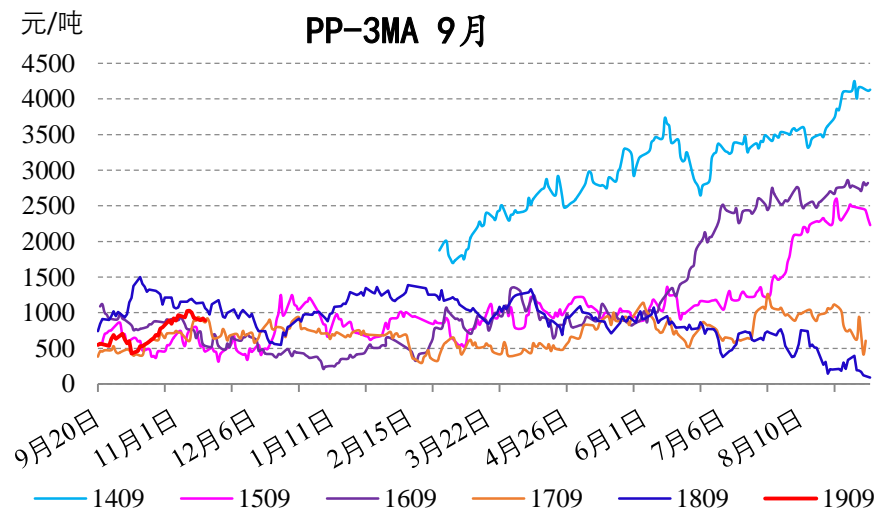
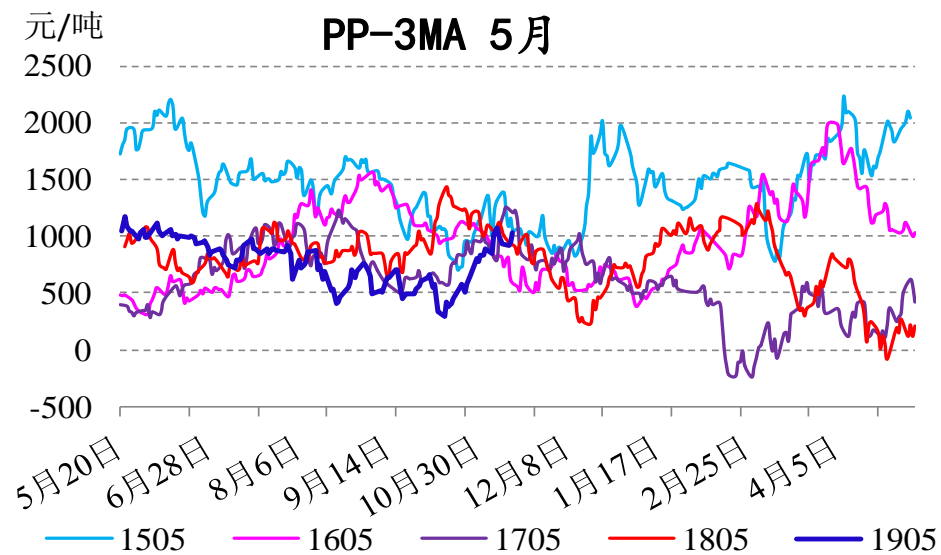
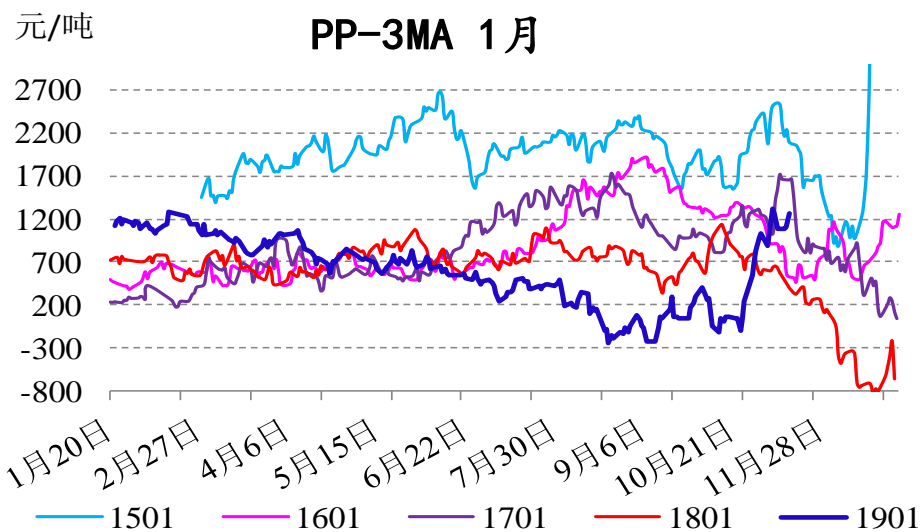
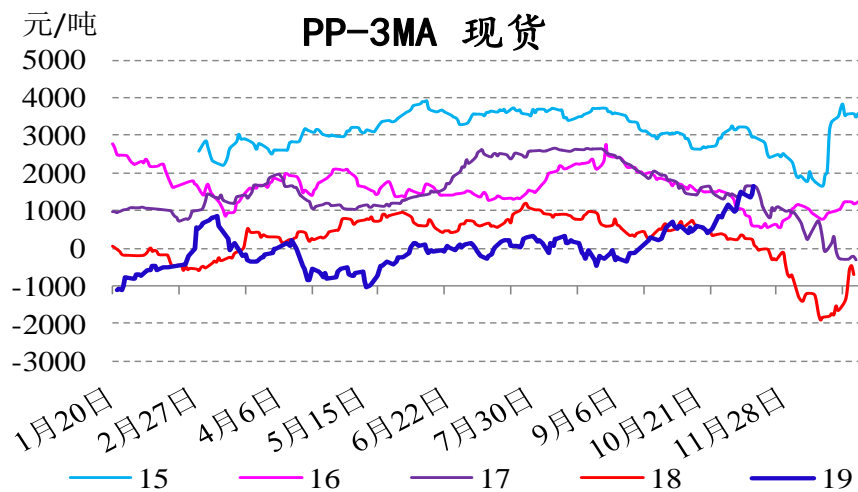
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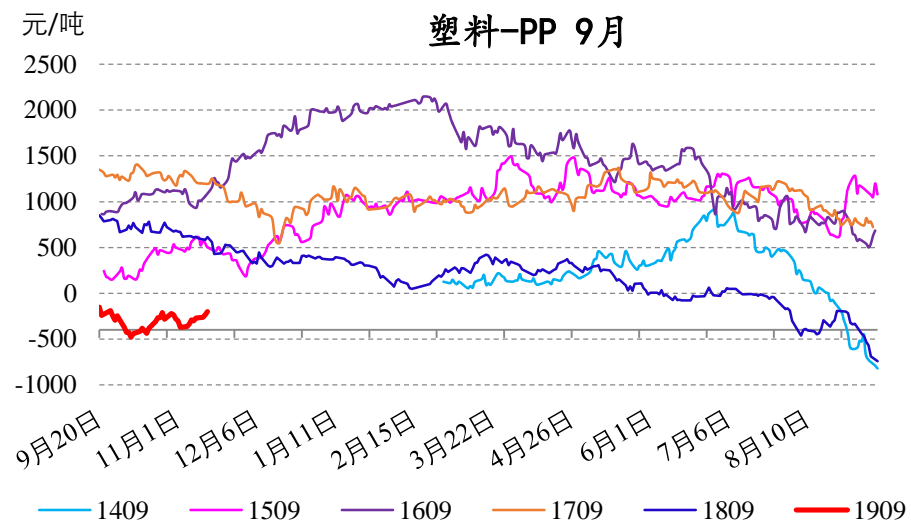
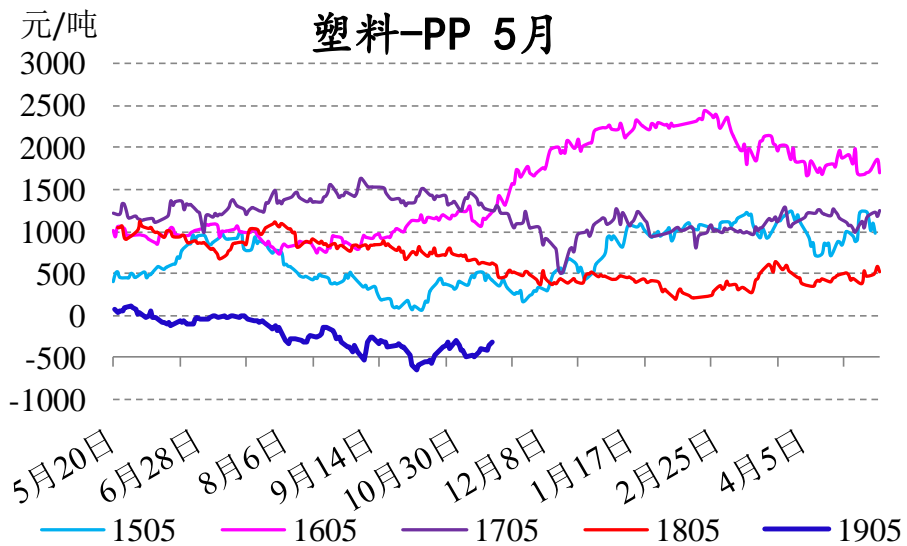
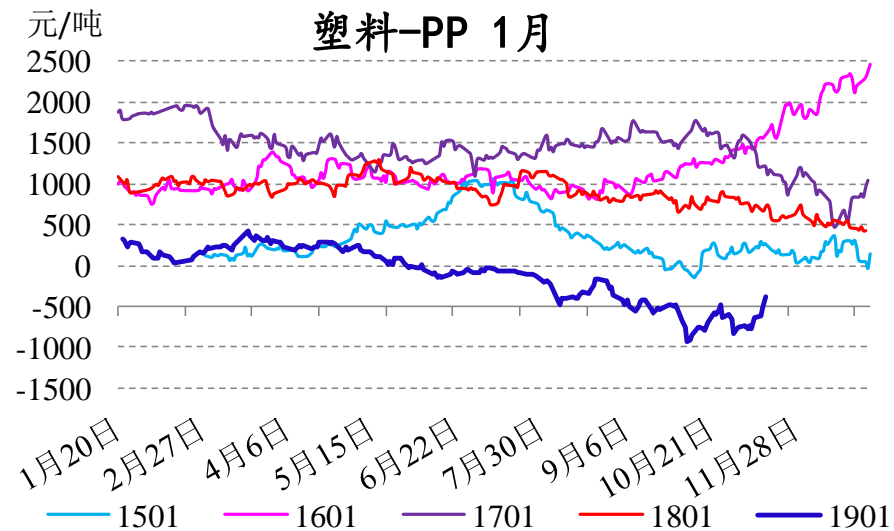
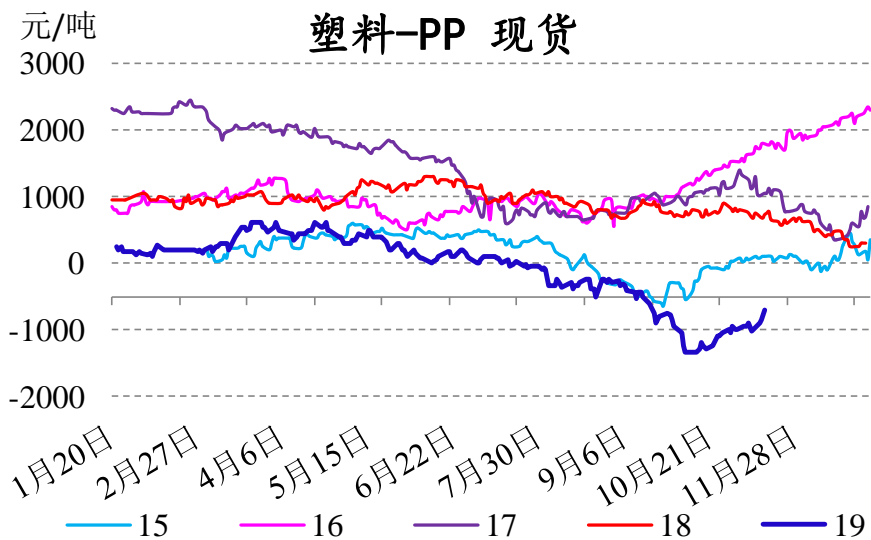
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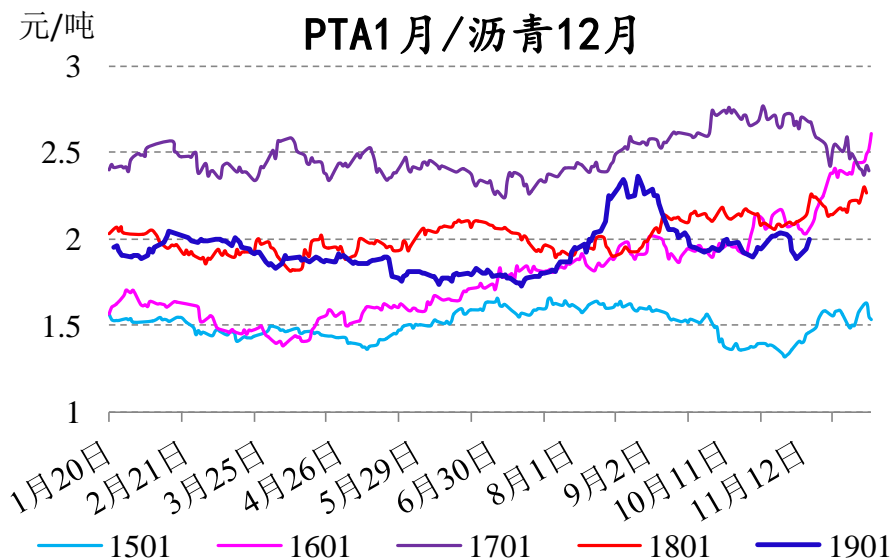
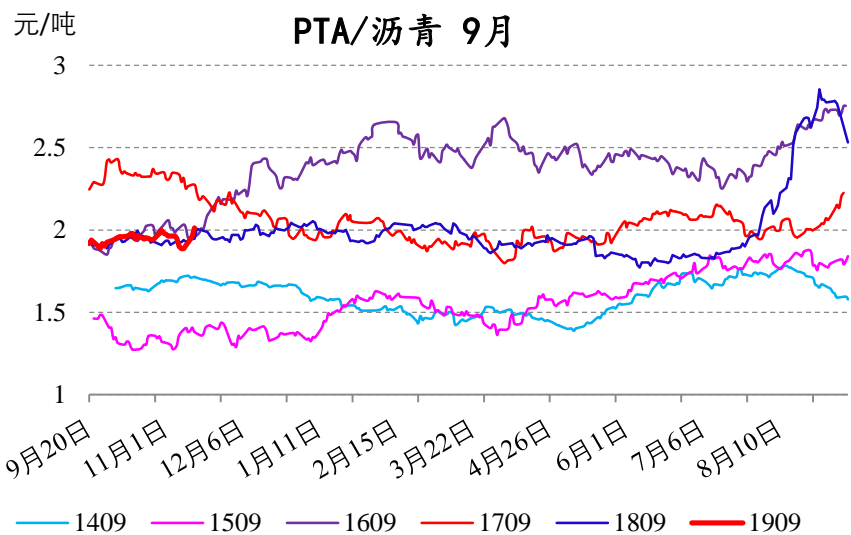
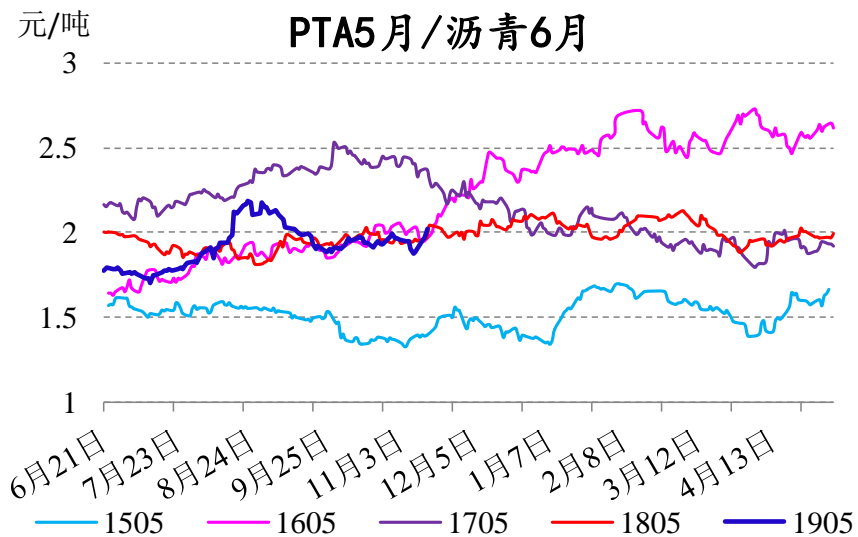
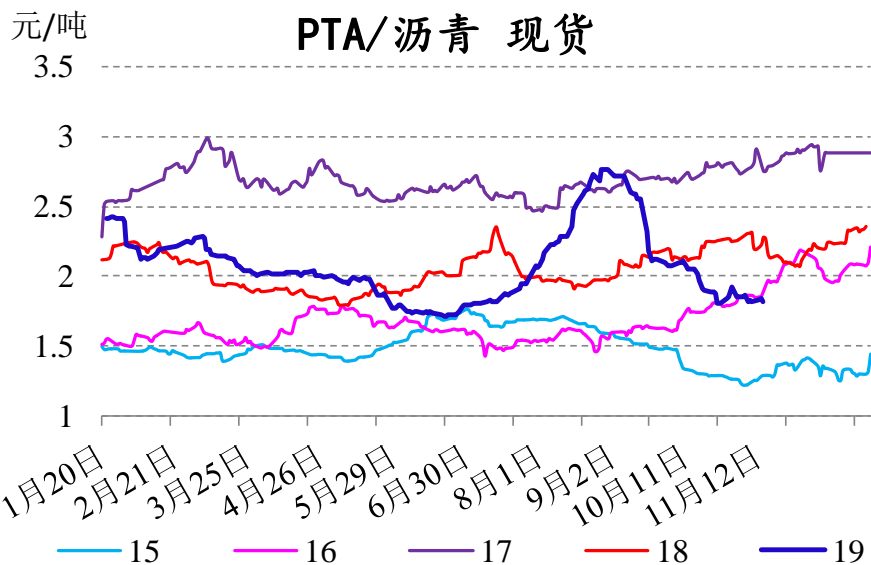
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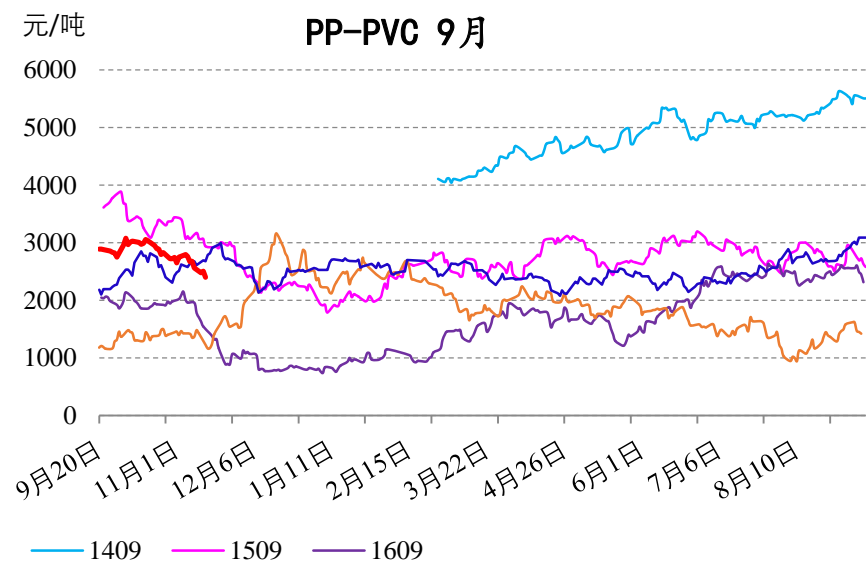
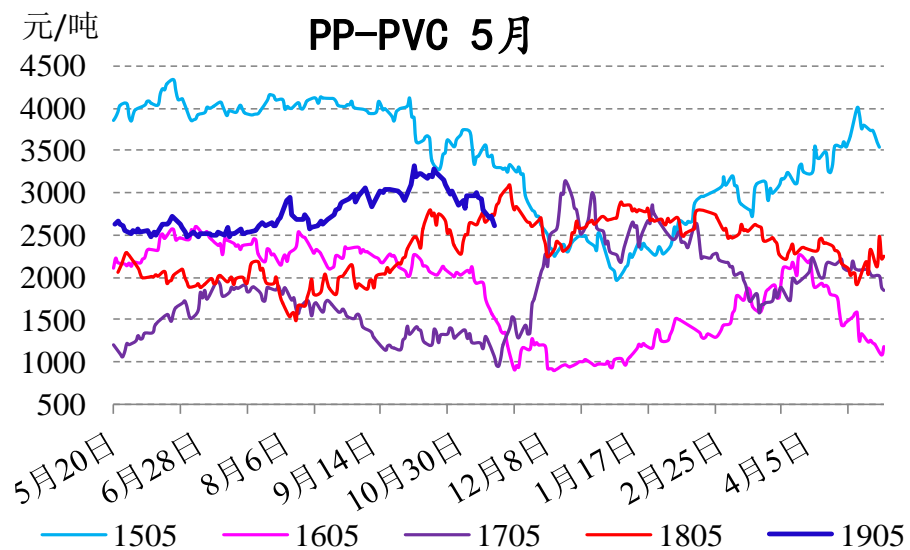
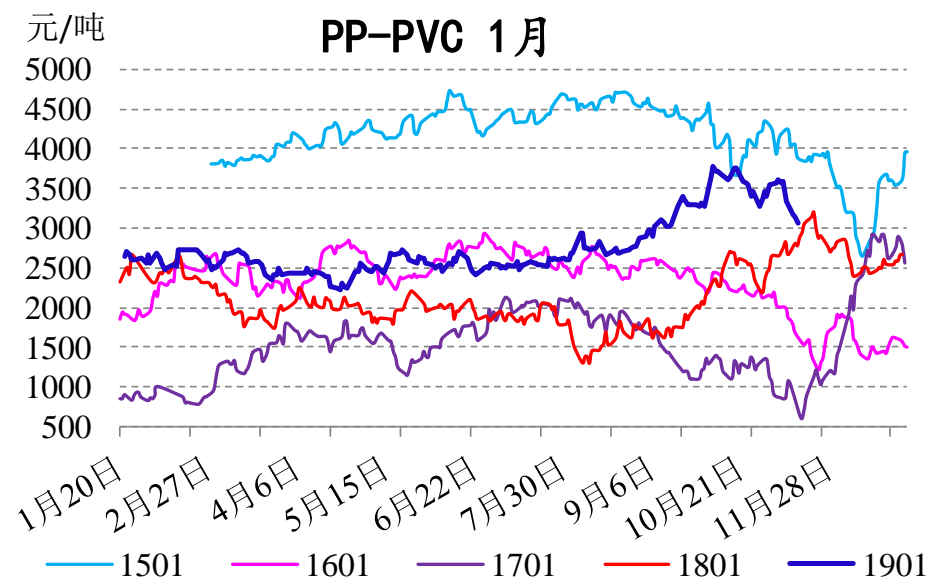
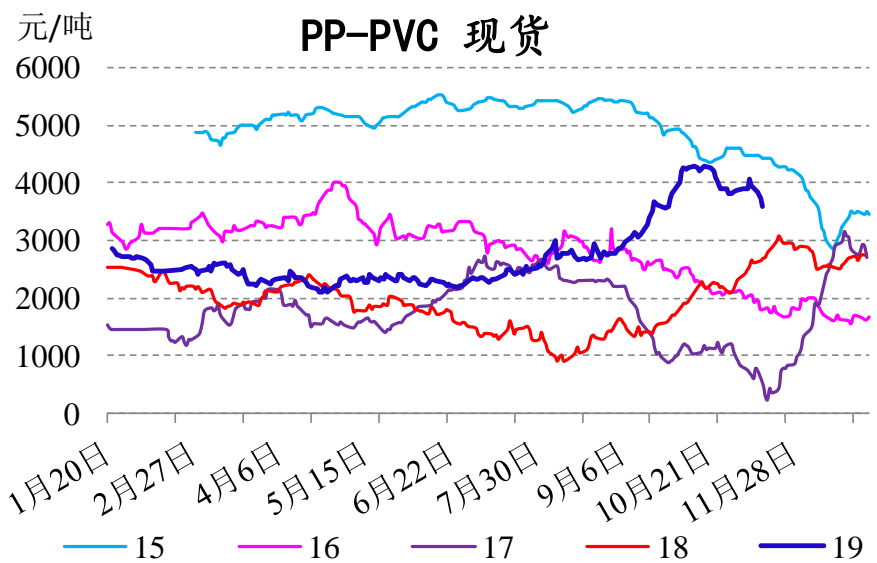
# 跨品种：塑料-PP



# 跨品种：PTA/沥青

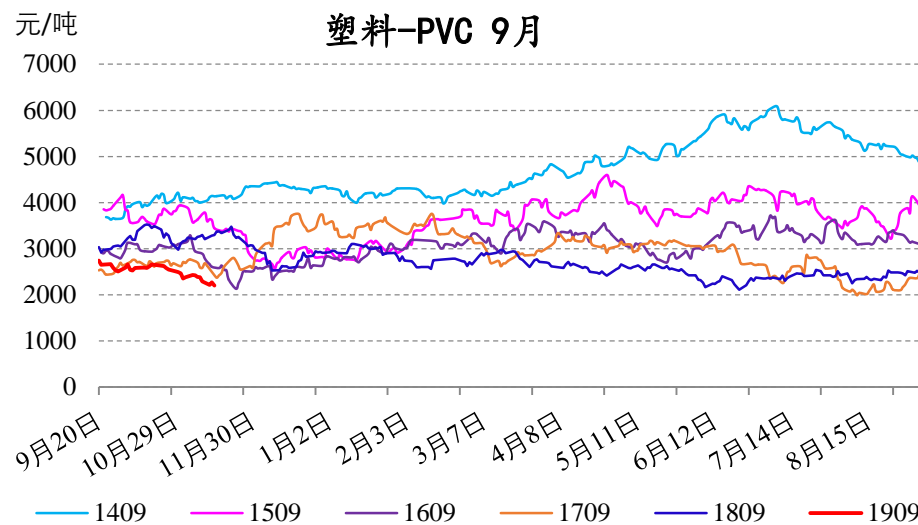
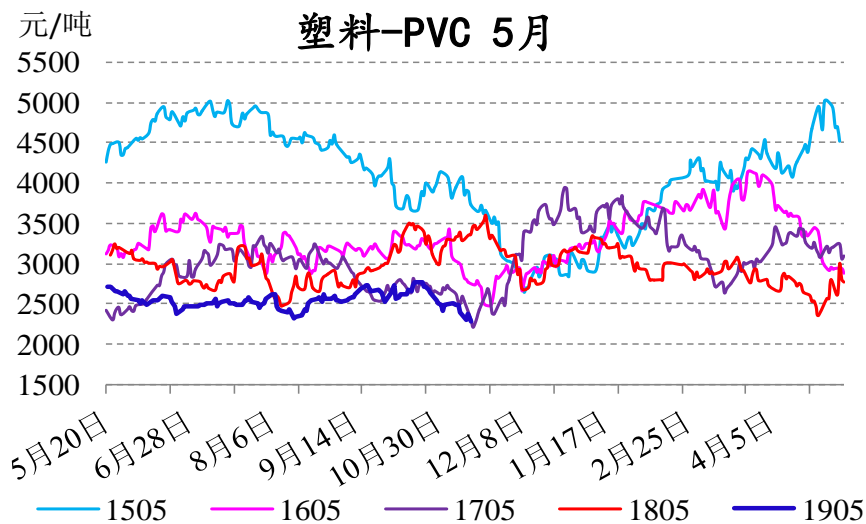
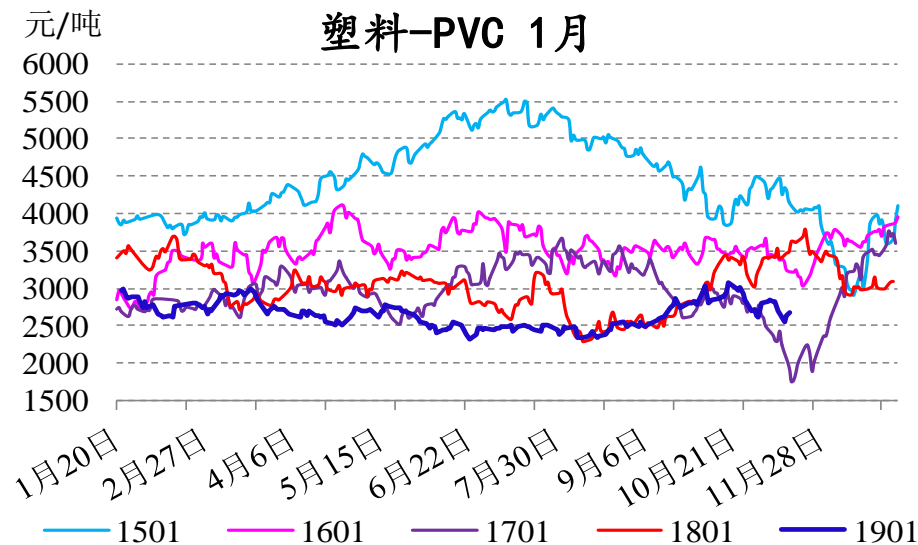
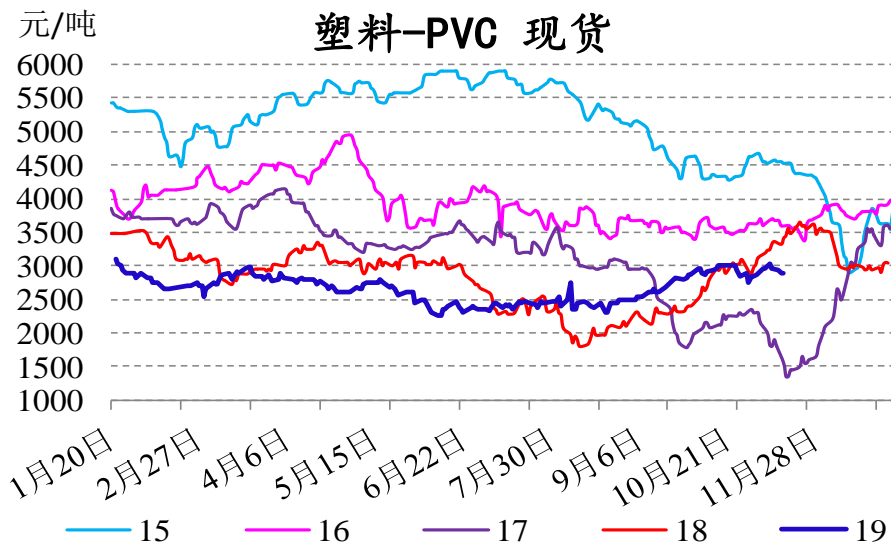


# 跨品种：PP-PVC





# 跨品种：塑料-PVC



# 重要声明

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