

# 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9日	11月23日	11月30日	12月6日	12月7日			
跨期	MA1-MA5	145	-15	-72	-65	-43		观望
	MA5-MA9	84	-11	-17	-6	1		观望
	TA1-TA5	230	136	184	328	344		观望
	TA5-TA9	104	16	16	34	50		观望
	L1-L5	350	265	475	520	470		正套
	L5-L9	130	30	70	165	165		正套
	PP1-PP5	592	191	397	573	487		正套
	PP5-PP9	260	97	152	225	238		正套
	V1-V5	50	215	250	270	175		
	V5-V9	30	-20	20	40	30		
	BU1-BU5	-180	-222	-132	4	52		
	BU5-BU9	114	222	114	2	-54		
	RU1-RU5	-225	-260	-280	-260	-275		
	RU5-RU9	-260	-260	-280	-265	-250		

# 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

联系人：韩冰冰

投资咨询号：Z0012867

从业资格号：F3047762

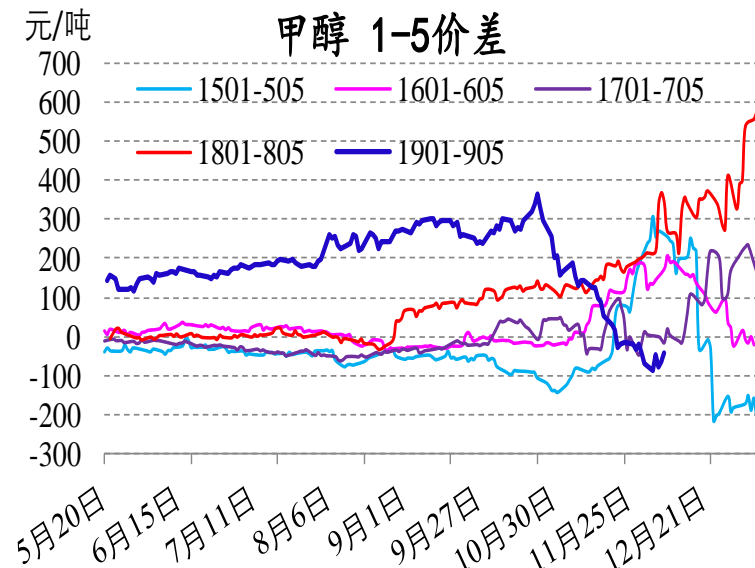
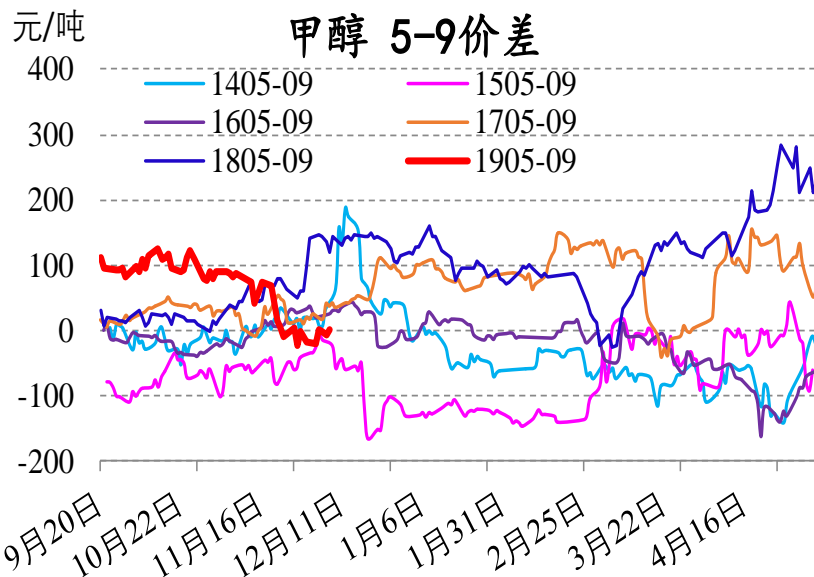
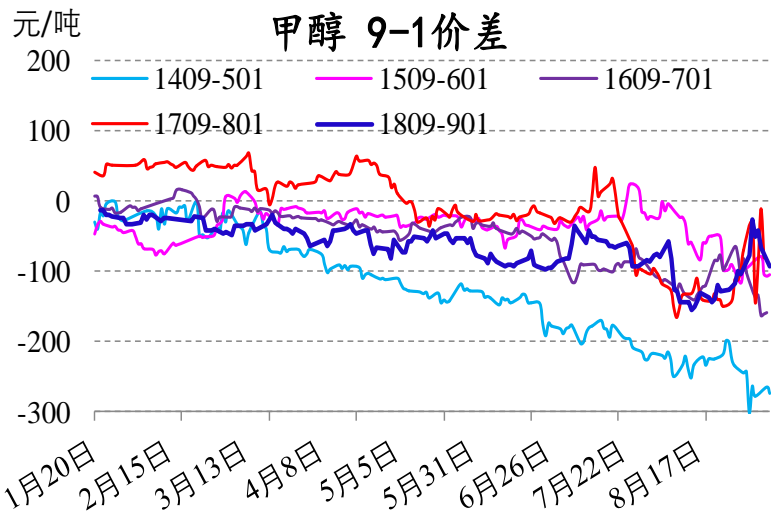
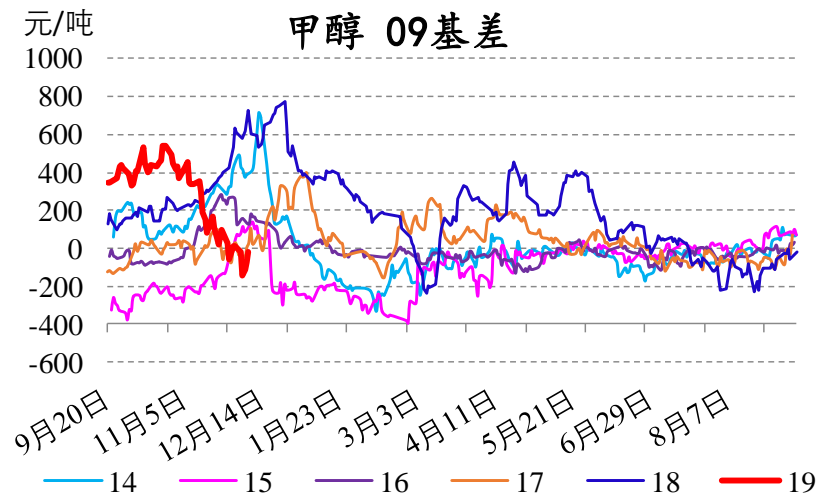
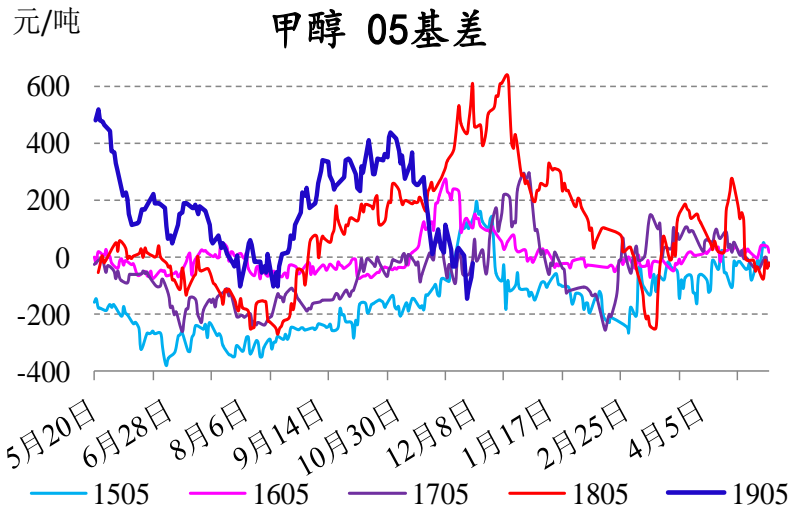
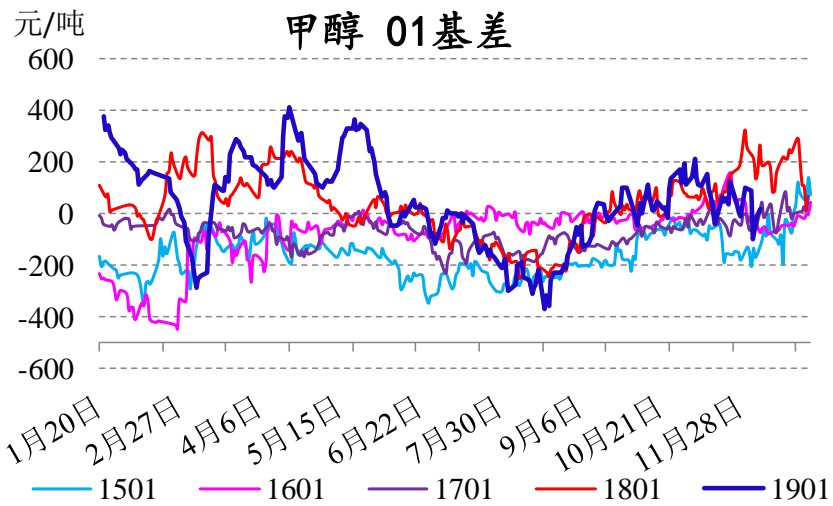
电话：0571-28132638

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9日	11月23日	11月30日	12月6日	12月7日			
跨品种	PP-3MA现货	1465	1400	1630	2160	1875		
	PP-3MA 1月	1091	1064	1773	1733	1577		
	PP-3MA 5月	934	828	1160	965	961		
	PP-3MA 9月	926	698	957	722	726		
	PE-PP 现货	-1000	0	50	-350	-200		
	PE-PP 1月	-642	29	31	-133	-125		
	PE-PP 5月	-400	-45	-47	-80	-108		
	PE-PP 9月	-270	22	35	-20	-35		
	TA / BU 现货	1.82	1.81	1.90	2.15	2.13		
	TA1月/BU12月	1.89	2.00	2.06	2.31	2.43		
	TA5月/BU6月	1.88	2.11	2.08	2.19	2.26		
	TA9月/BU9月	1.89	2.11	2.09	2.18	2.25		

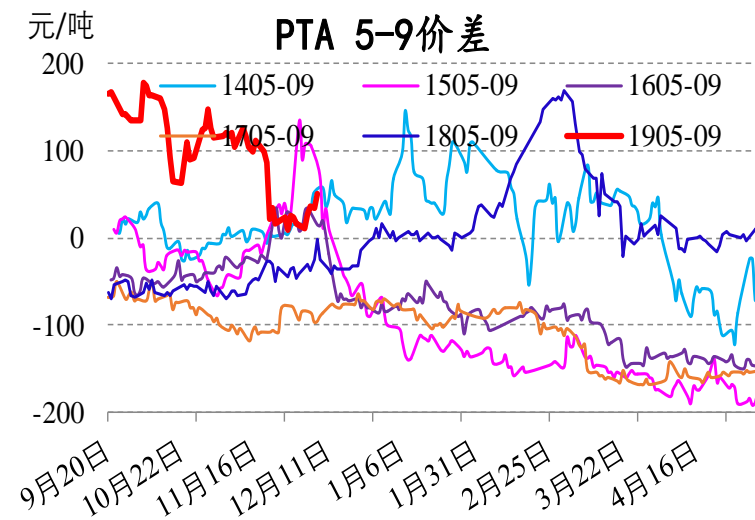
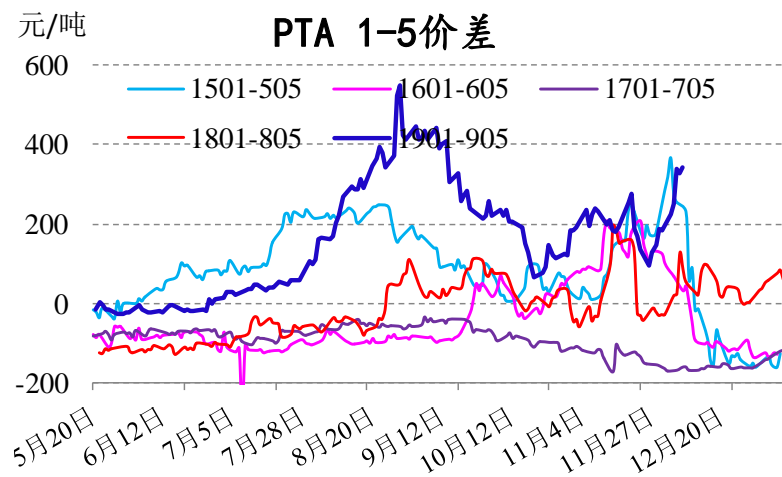
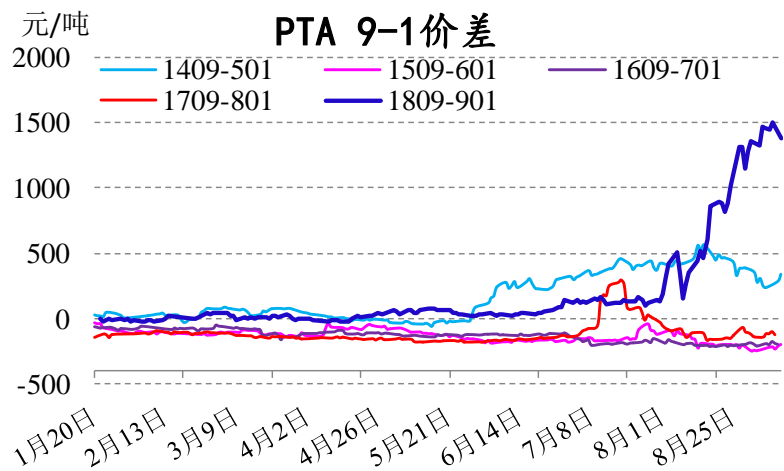
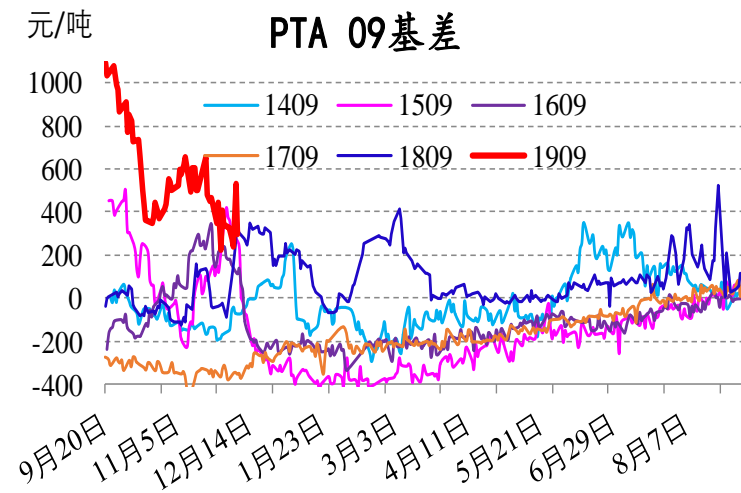
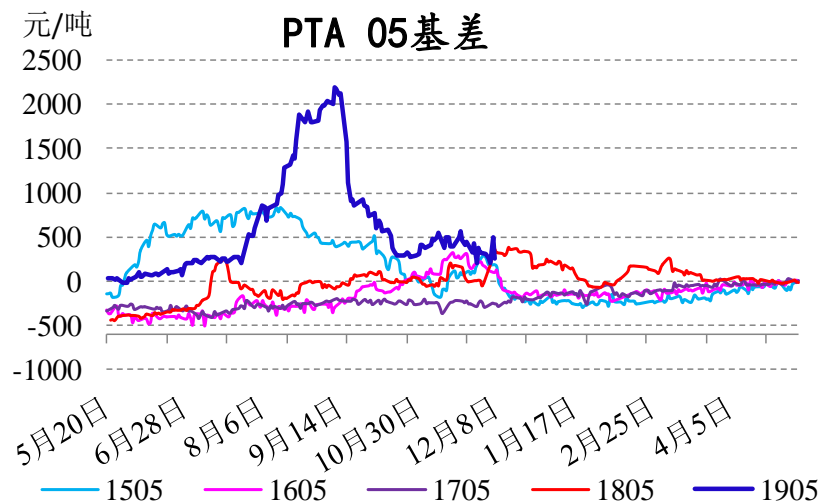
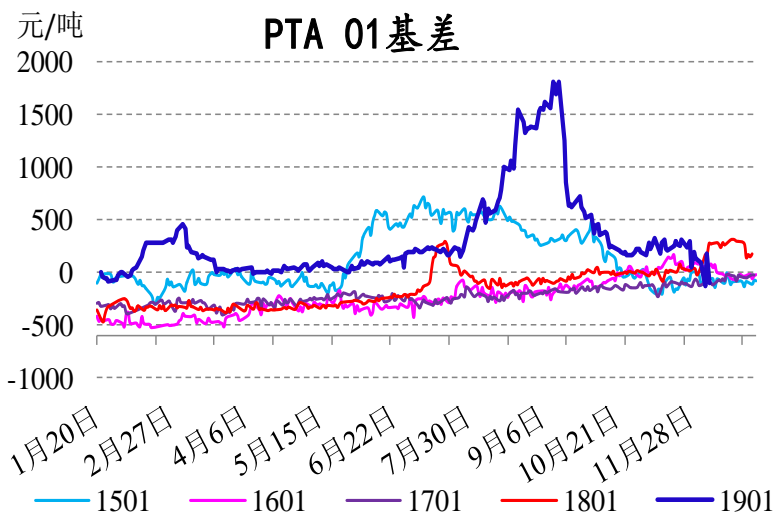
# 基差数据跟踪

2018年12月07日基差图				
品种	现货价格	主力基差	幅度	价差结构
PP煤	9350.00	255.00	3.0%	
PP	9450.00	355.00	4.2%	
沥青	3075.00	295.00	10.8%	
甲醇	2525.00	19.00	0.7%	
PTA	6540.00	(96.00)	-1.5%	
PVC	6650.00	85.00	1.3%	
PE煤	9300.00	330.00	4.0%	
PE	9250.00	280.00	3.4%	
橡胶	10500	(470.00)	-4.1%	

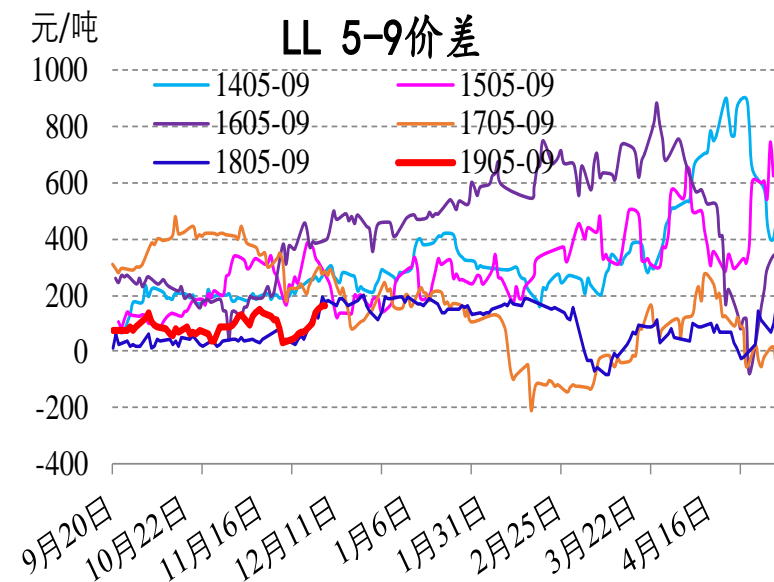
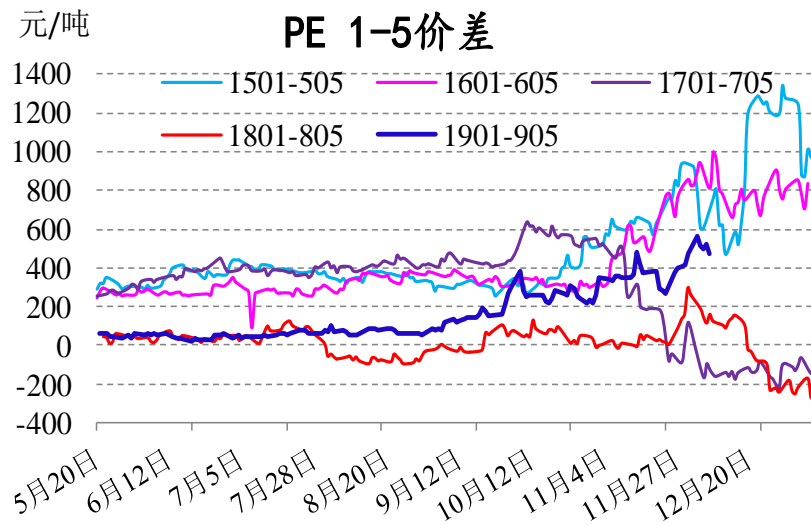
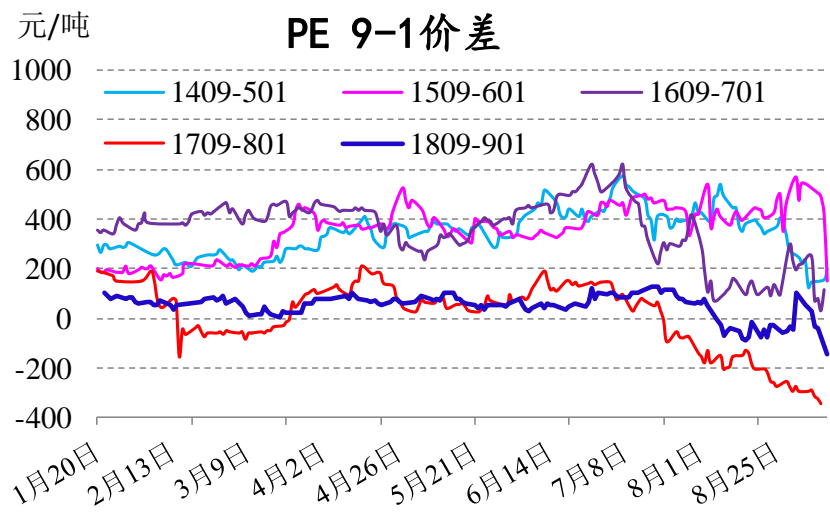
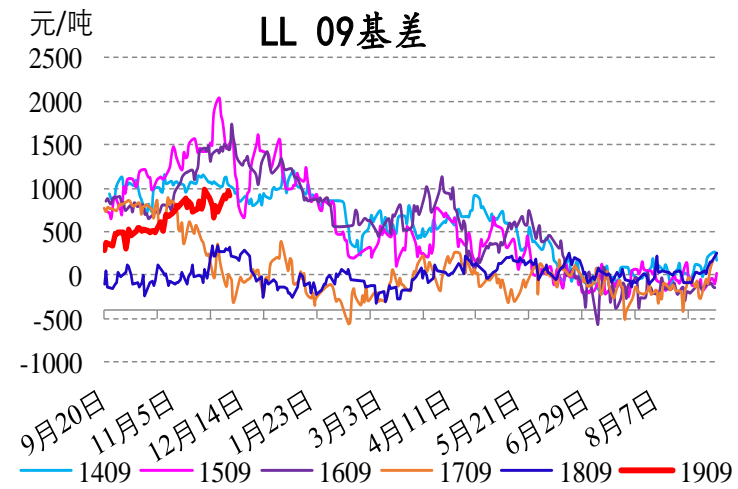
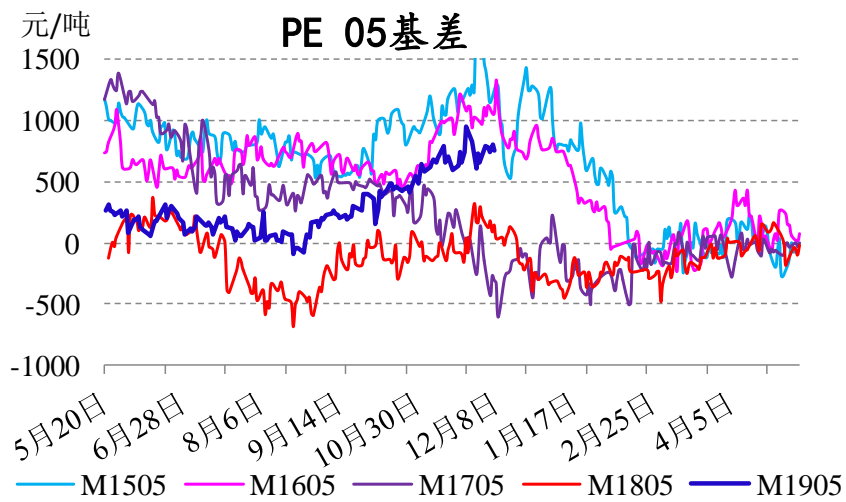
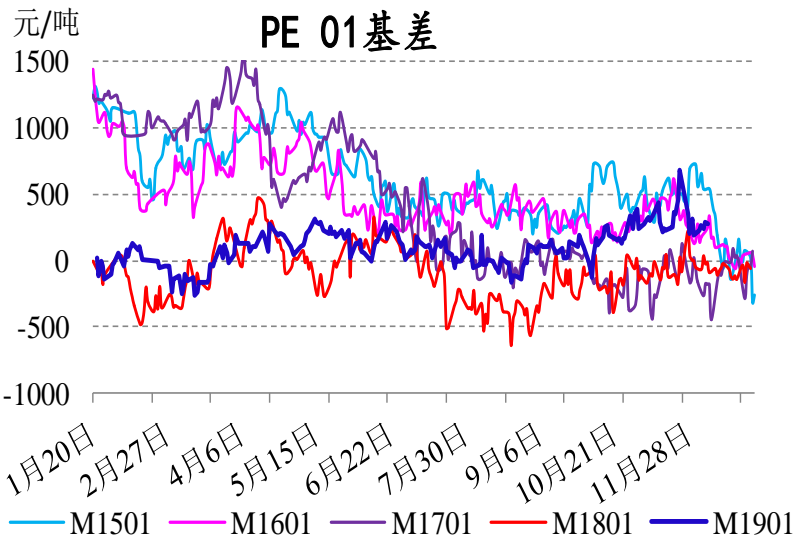
# 套利跟踪：甲醇



# 套利跟踪：PTA

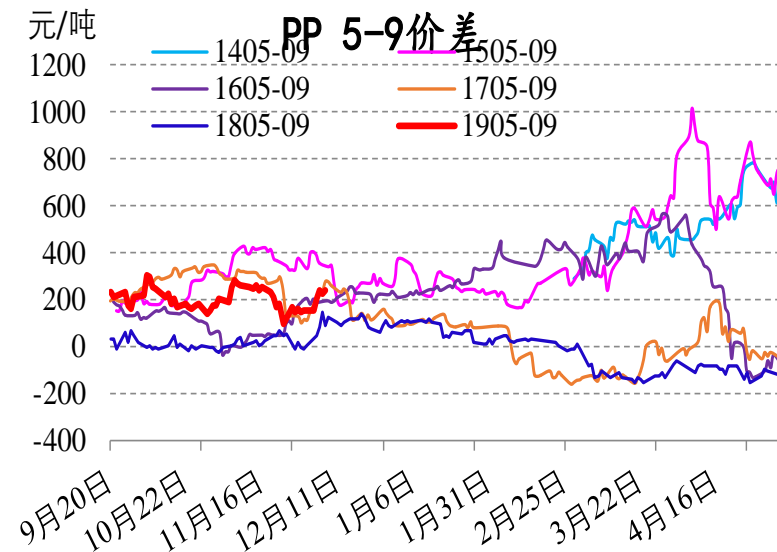
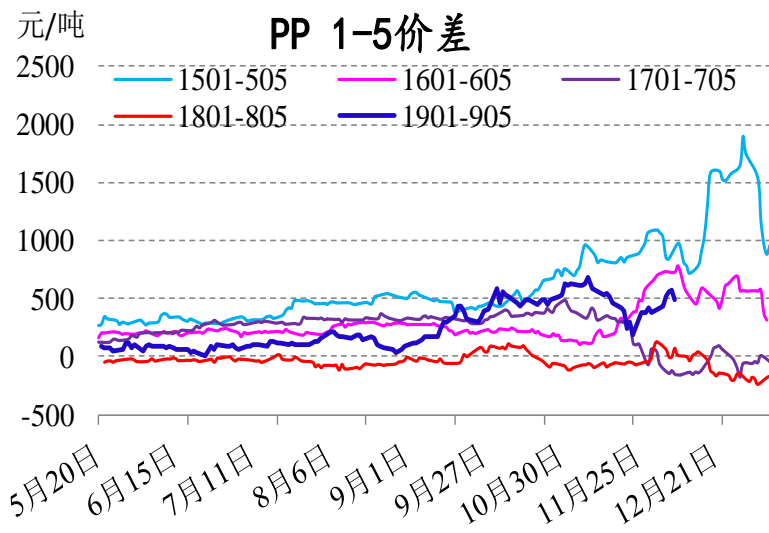
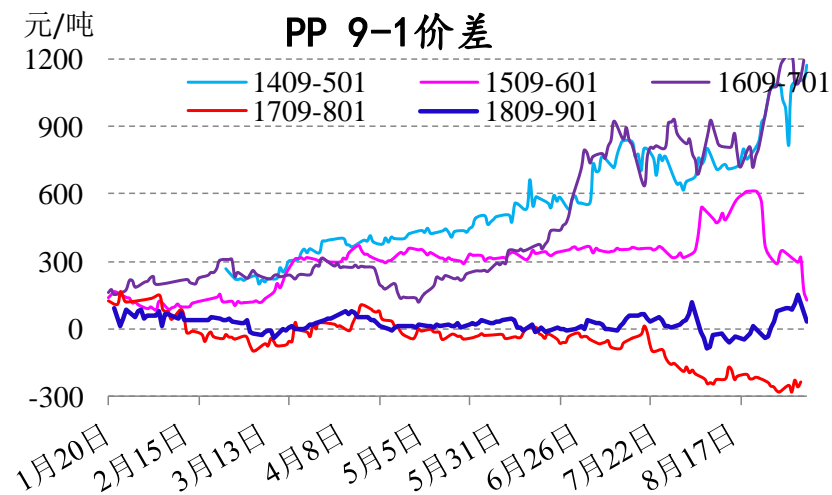
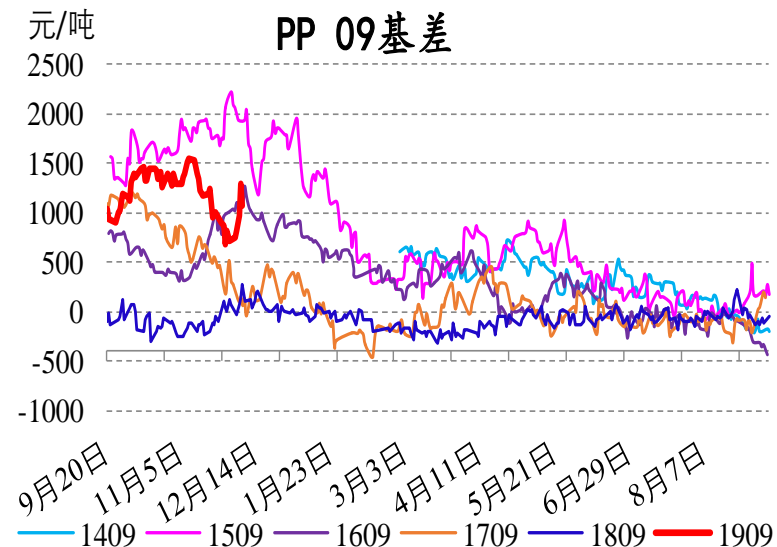
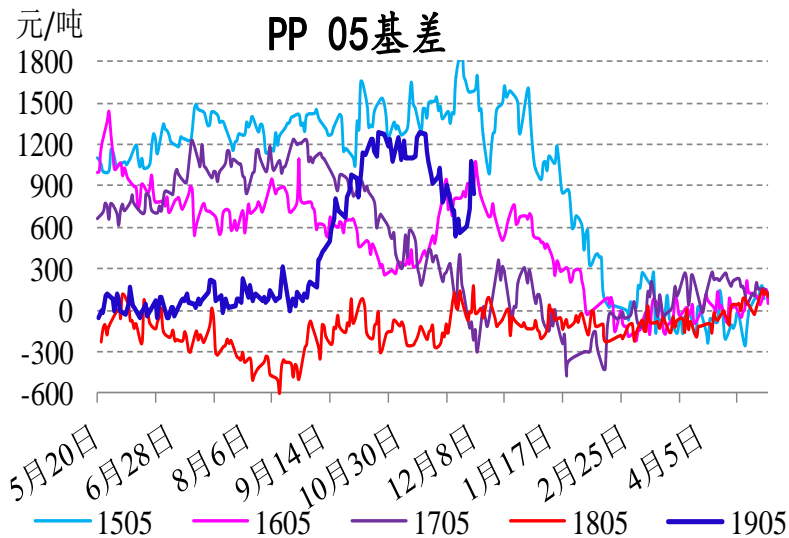
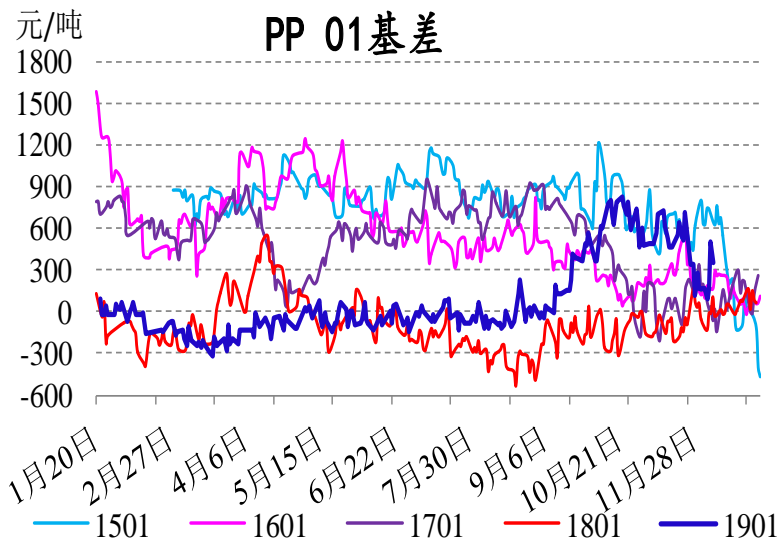


# 套利跟踪：PE

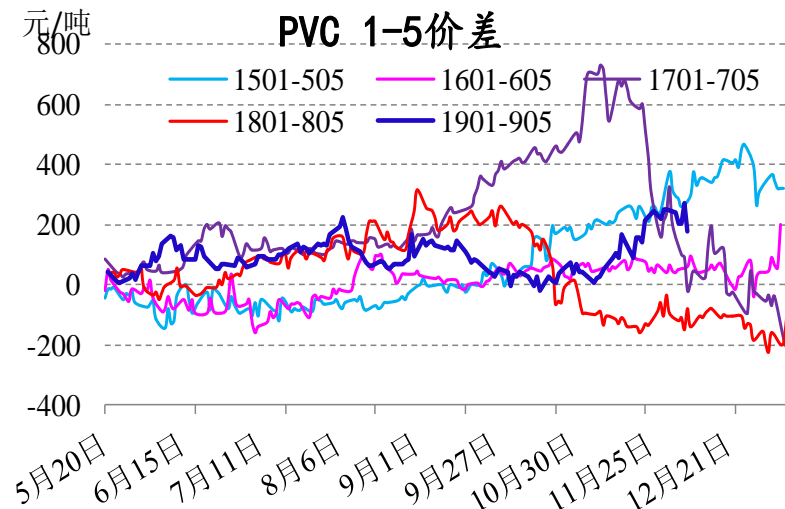
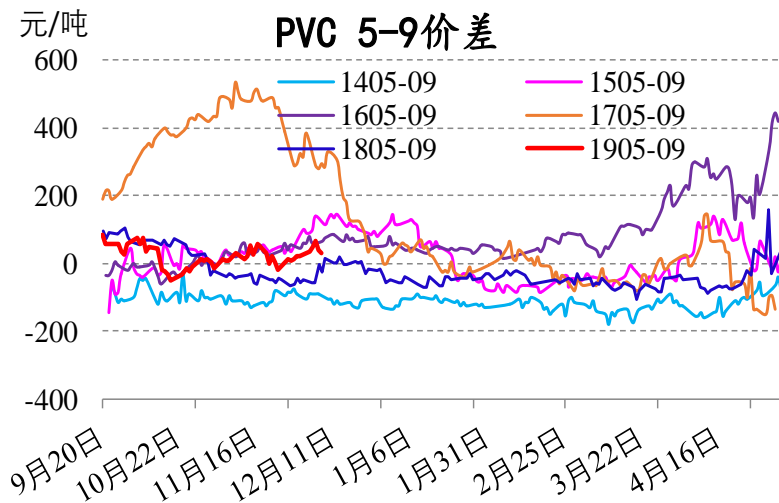
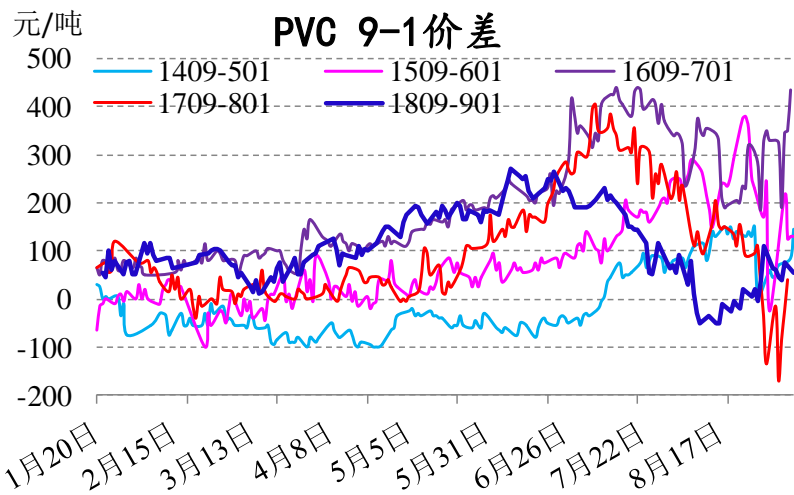
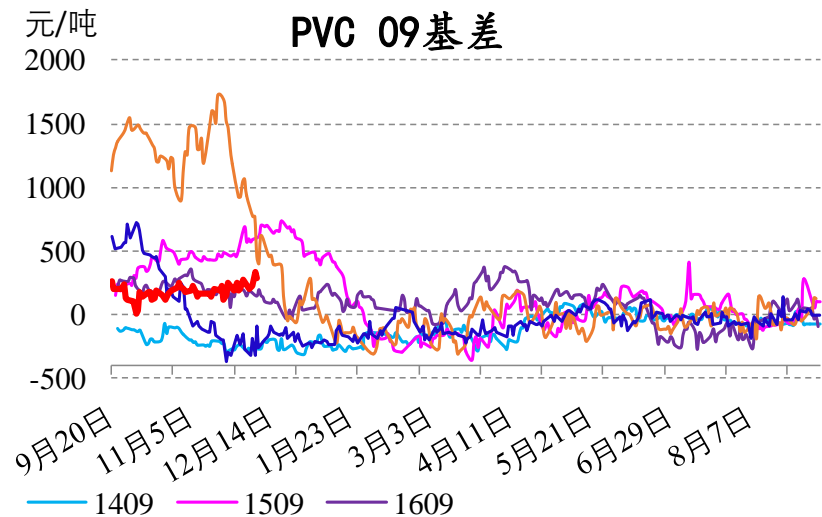
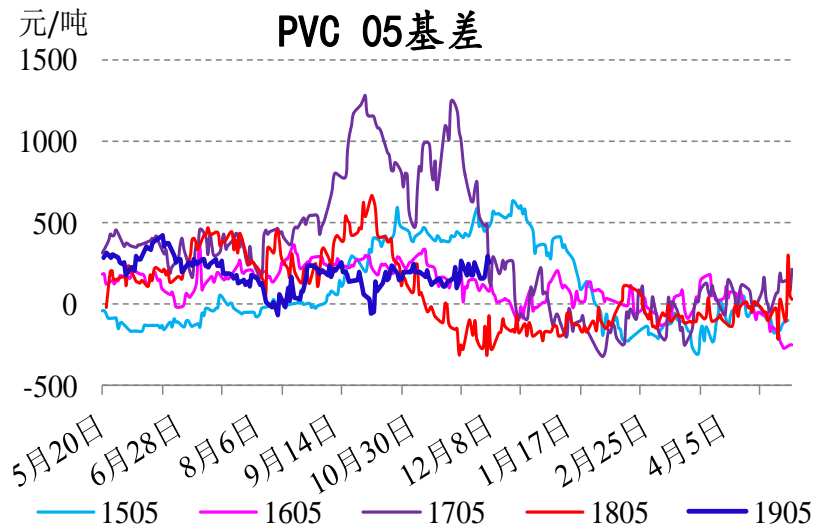
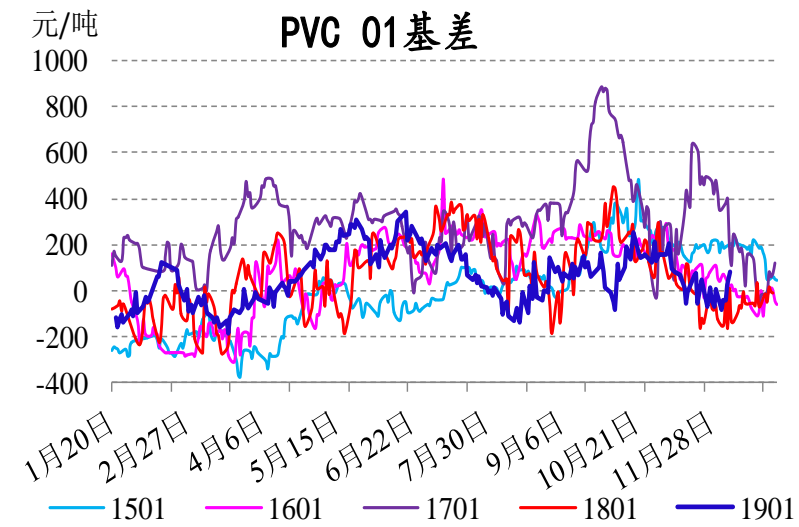




# 套利跟踪: PP

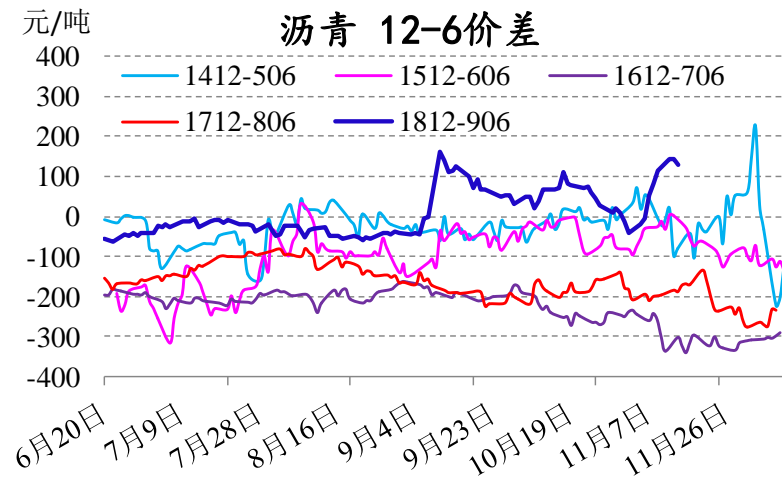
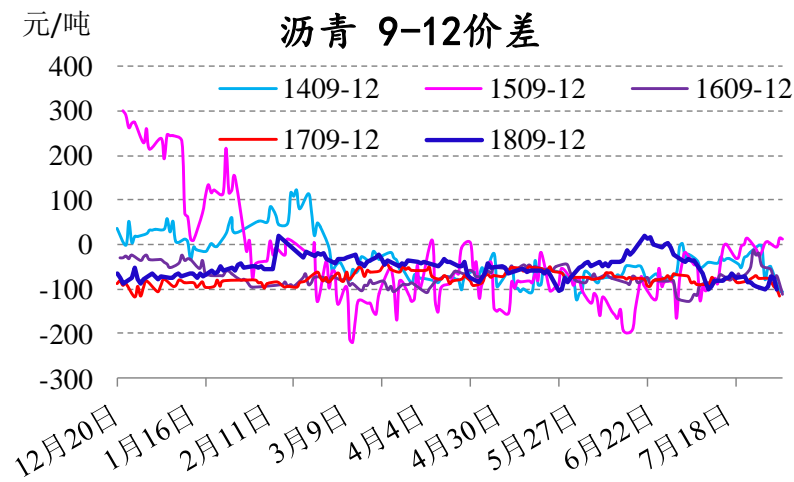
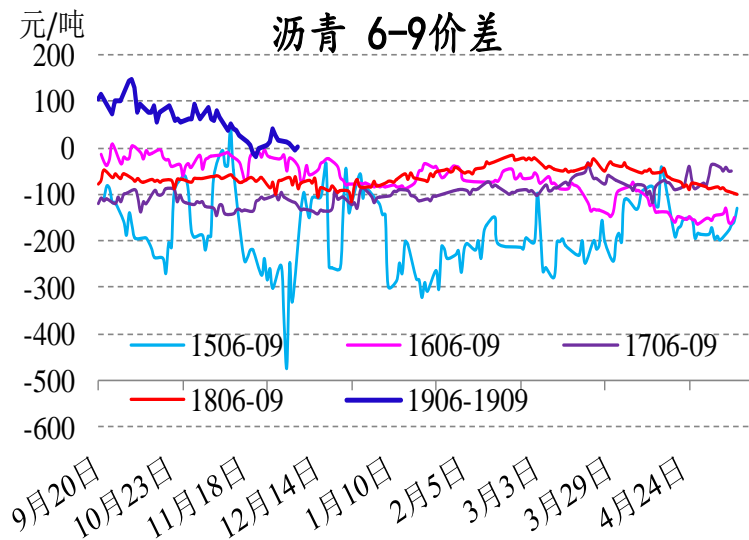
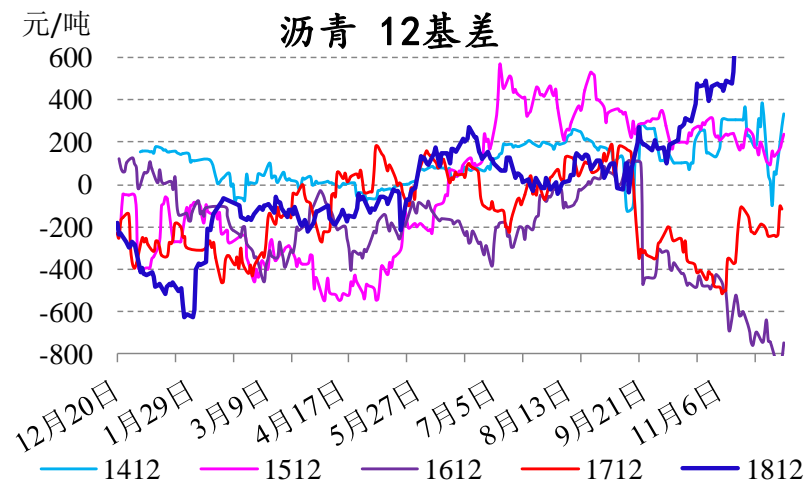
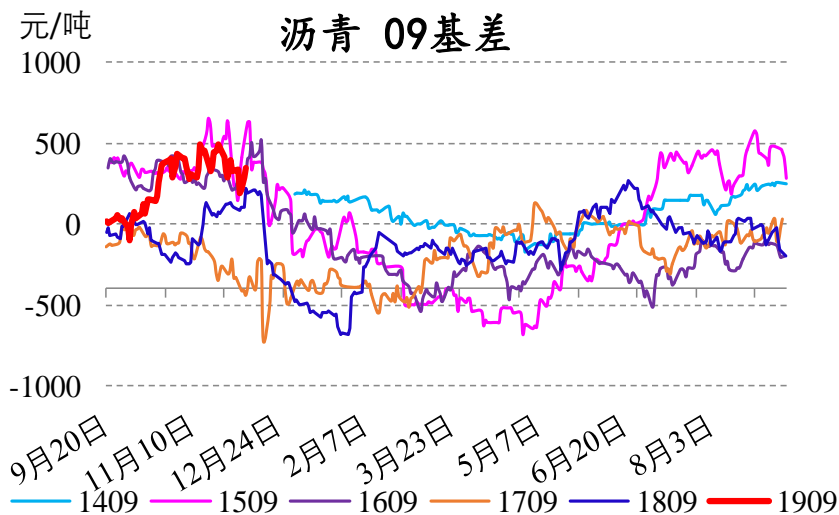
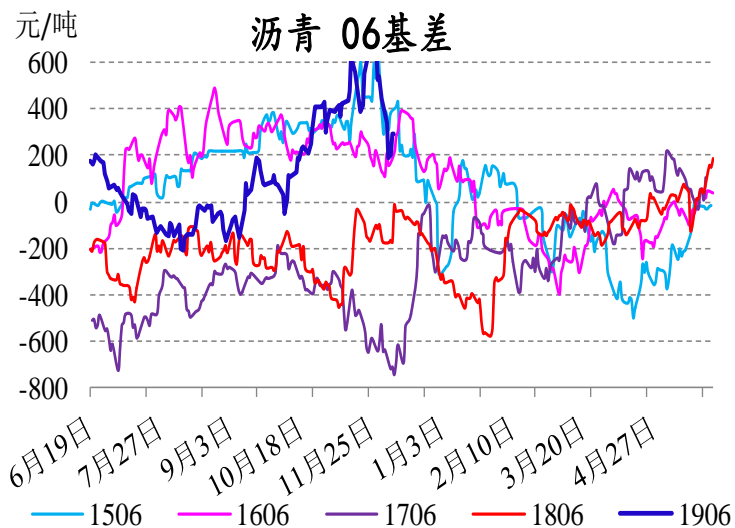


# 套利跟踪：PVC

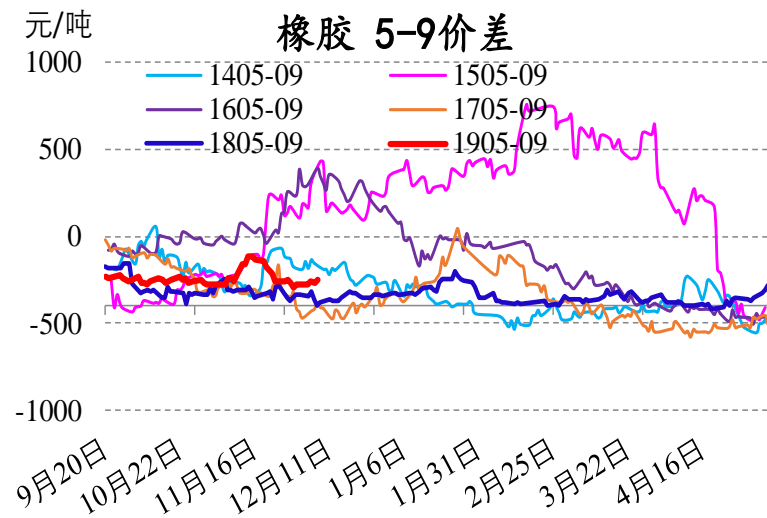
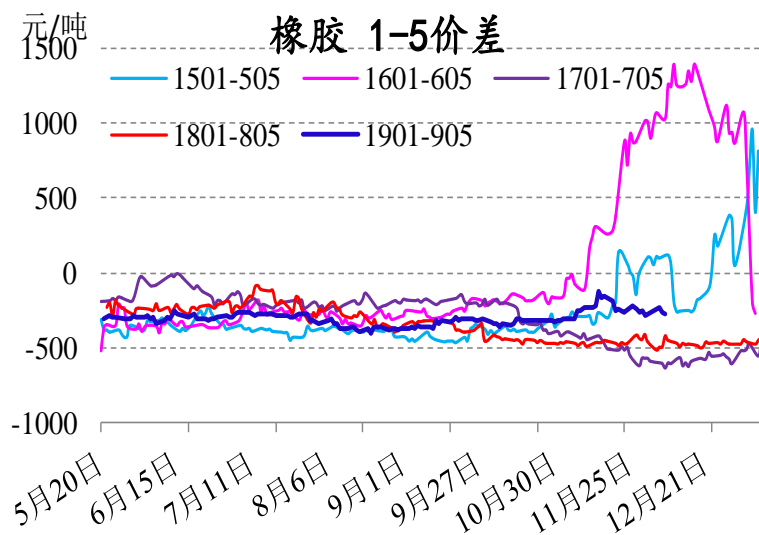
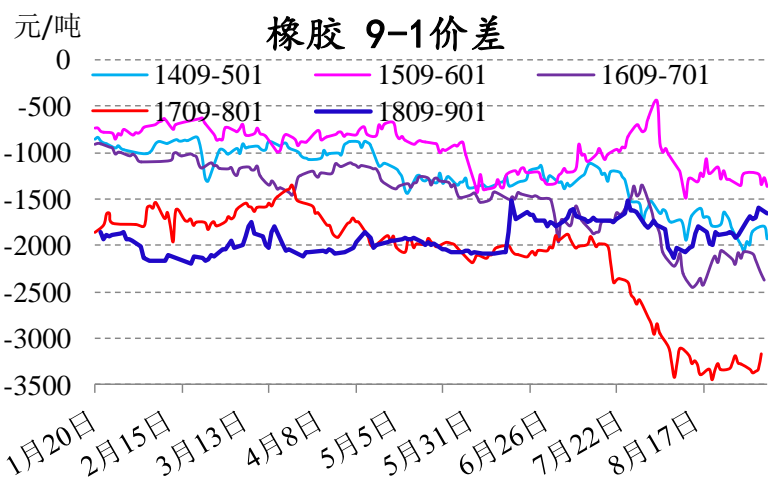
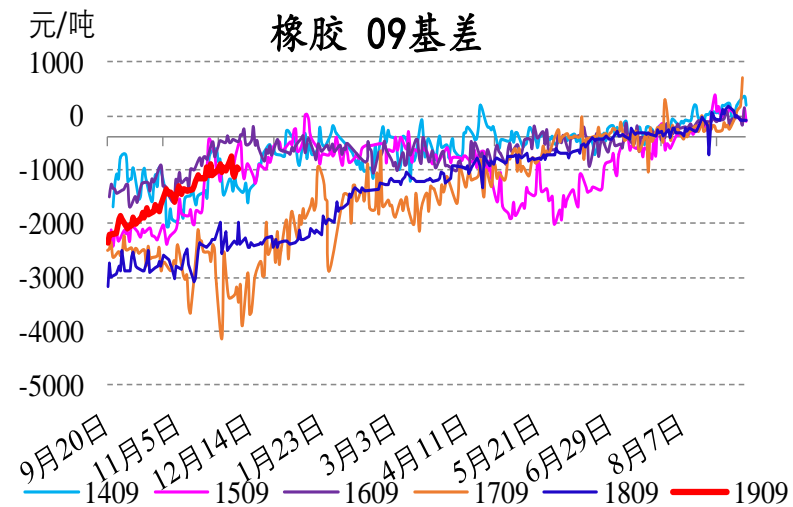
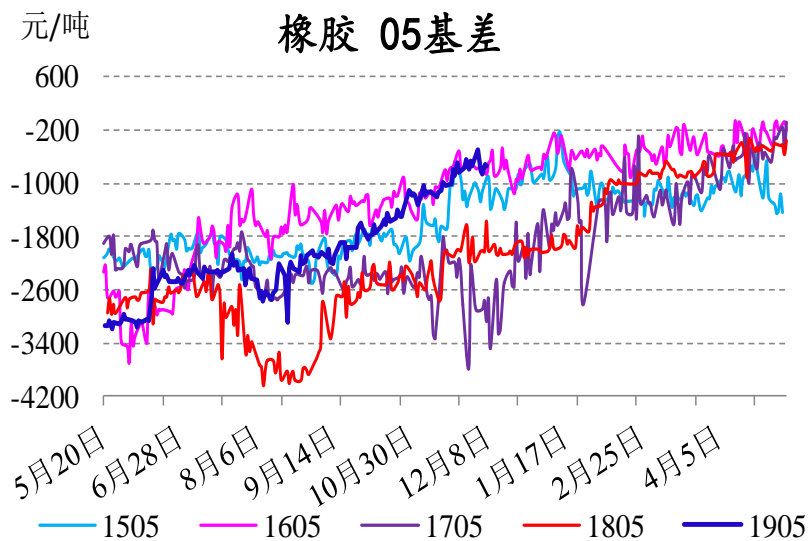
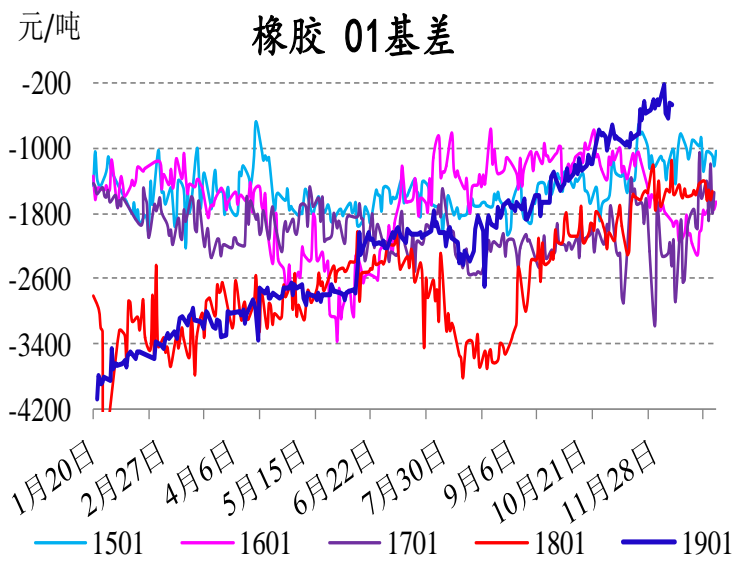




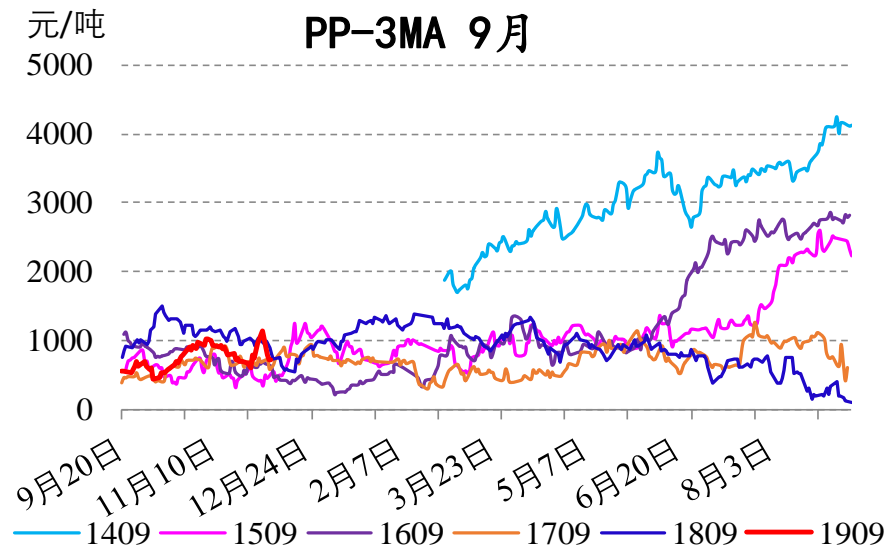
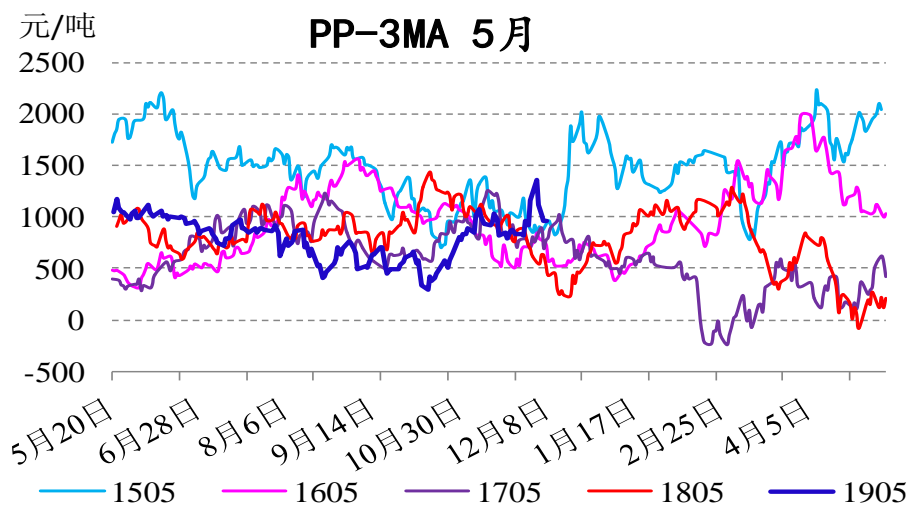
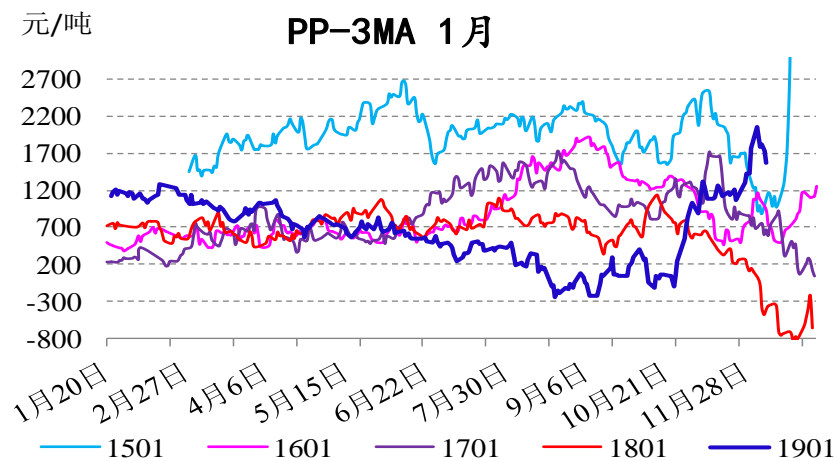
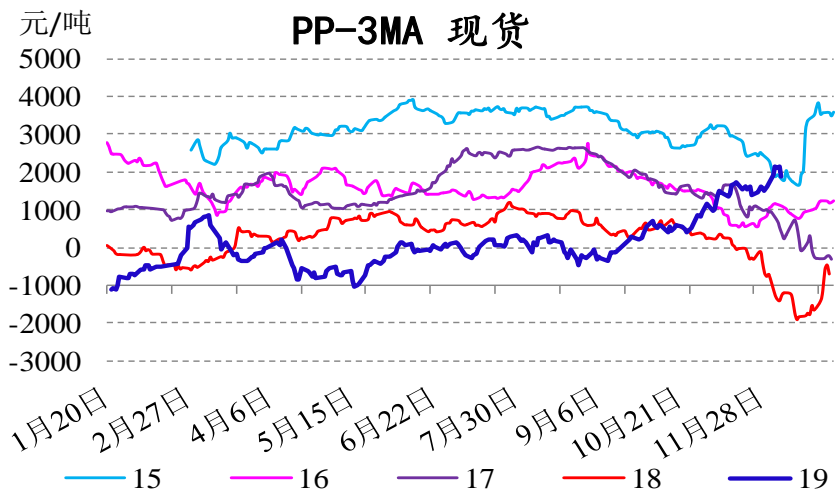
# 套利跟踪：沥青



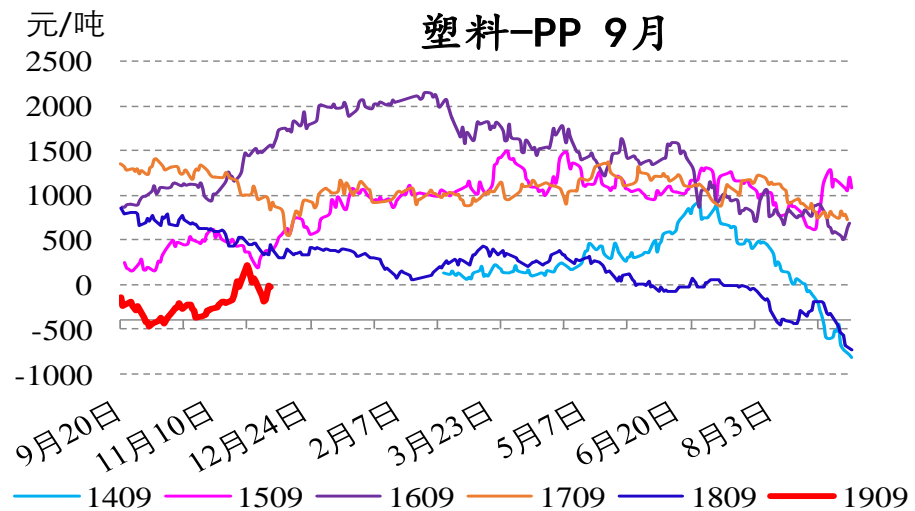
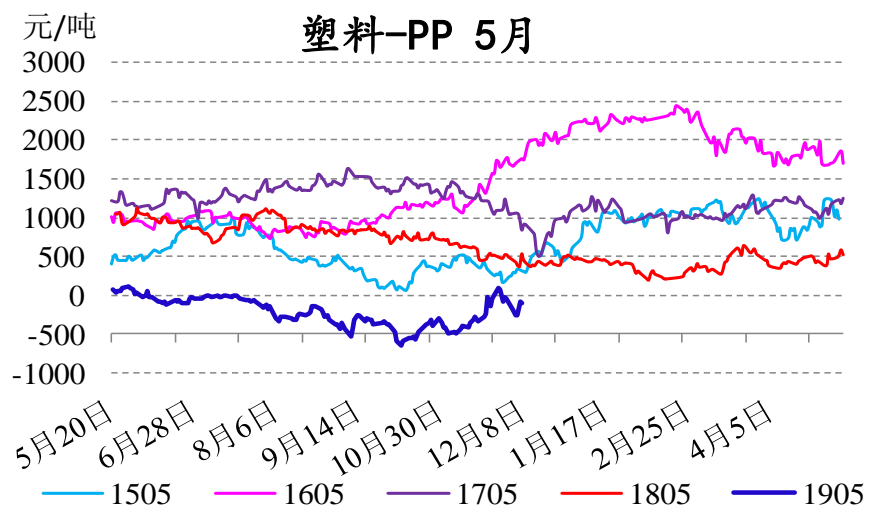
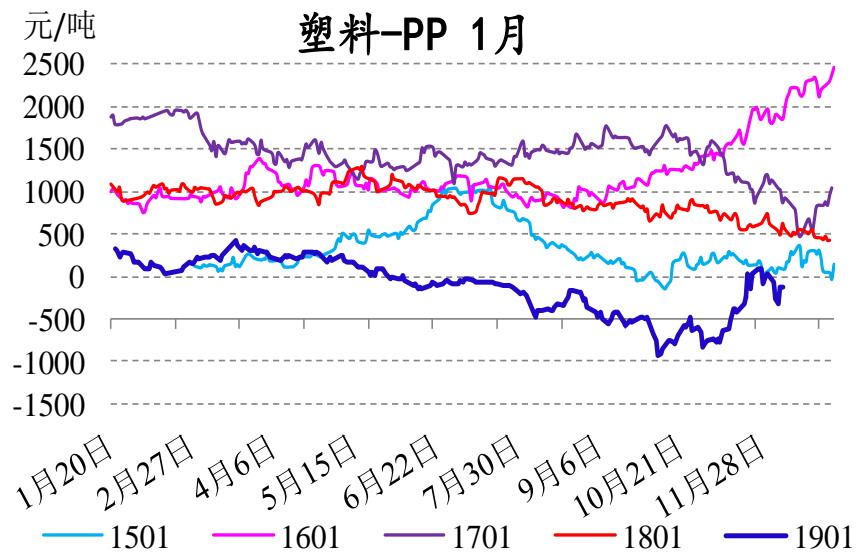
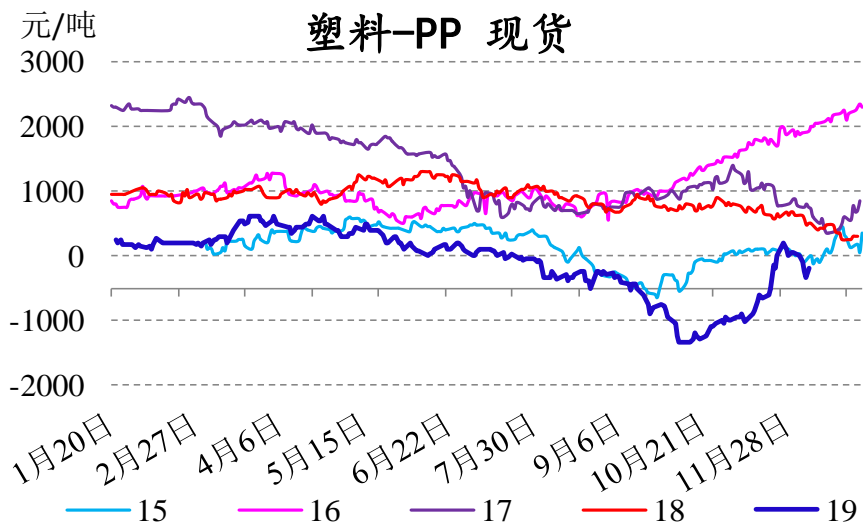
# 套利跟踪：橡胶



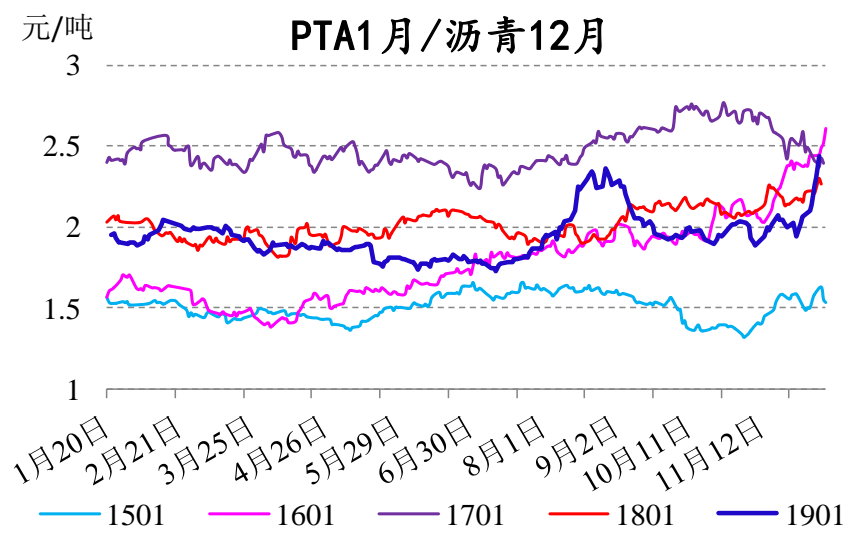
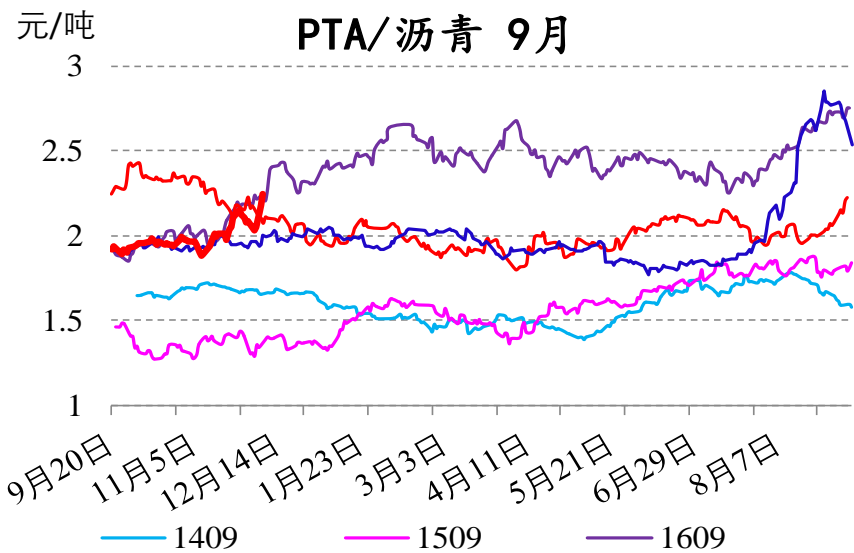
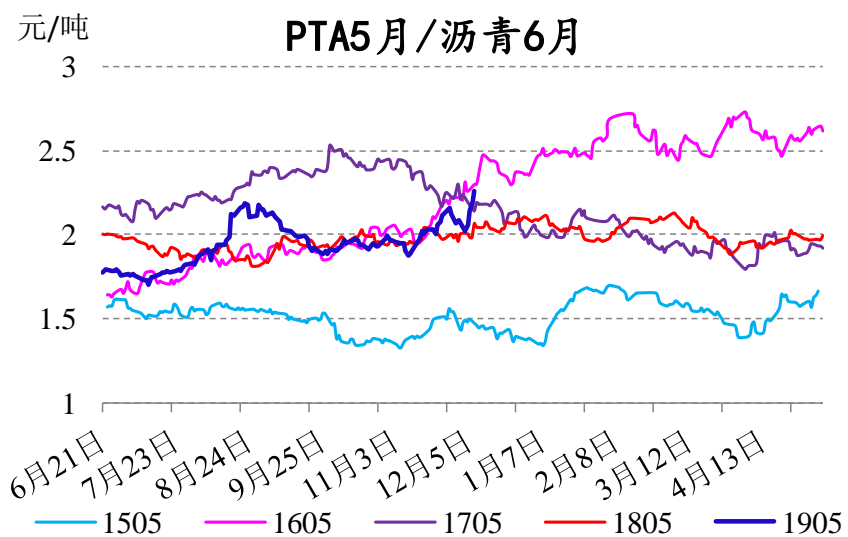
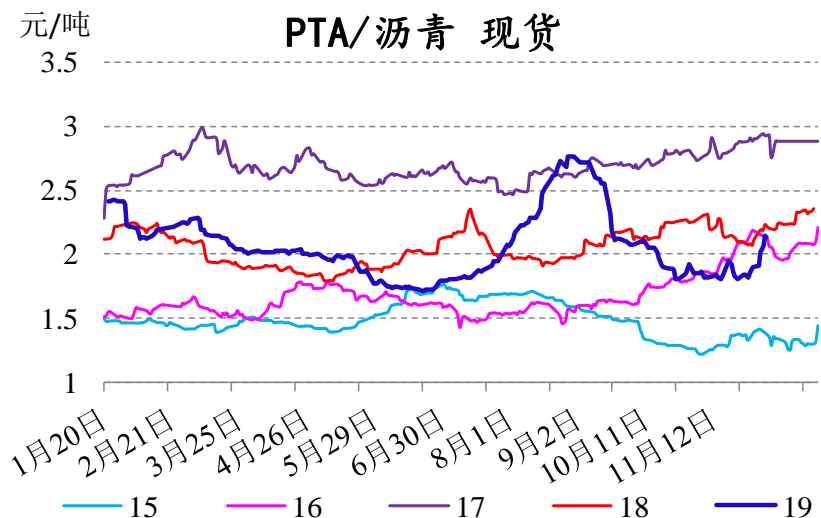
# 跨品种：PP-3MA



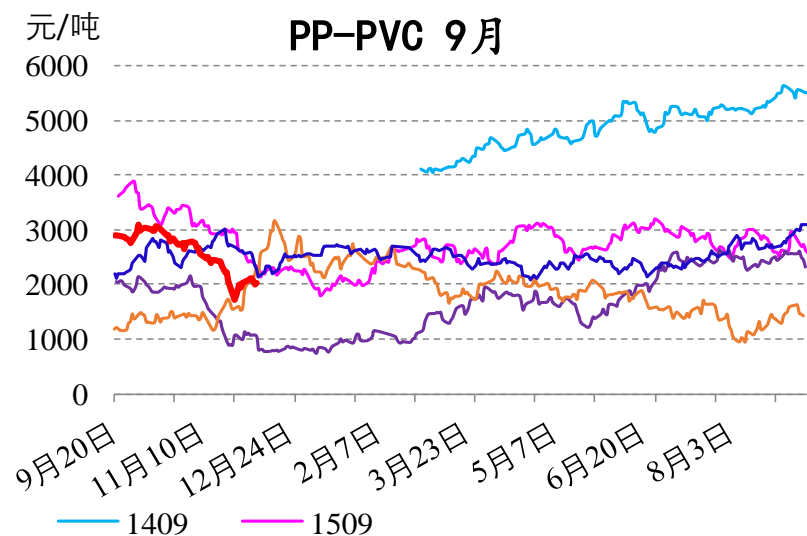
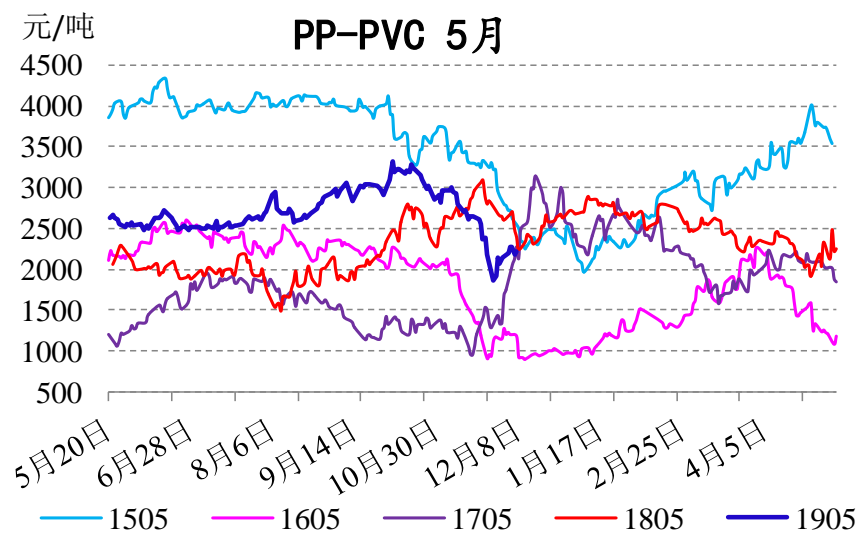
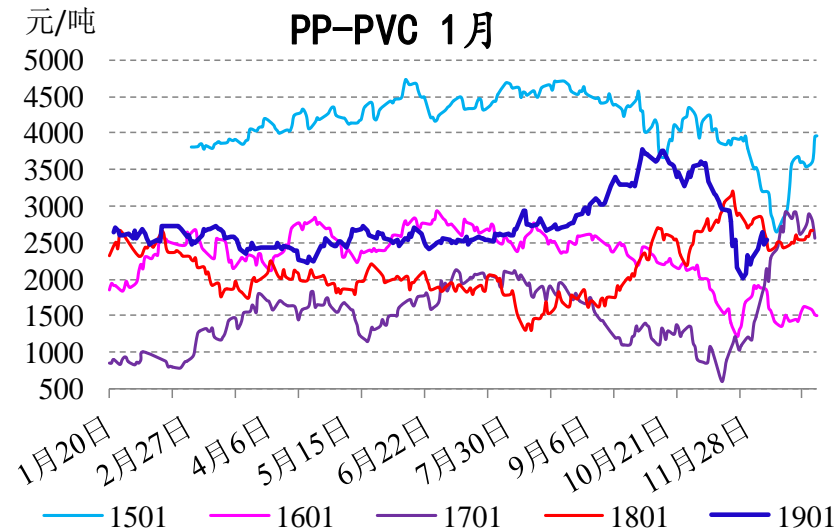
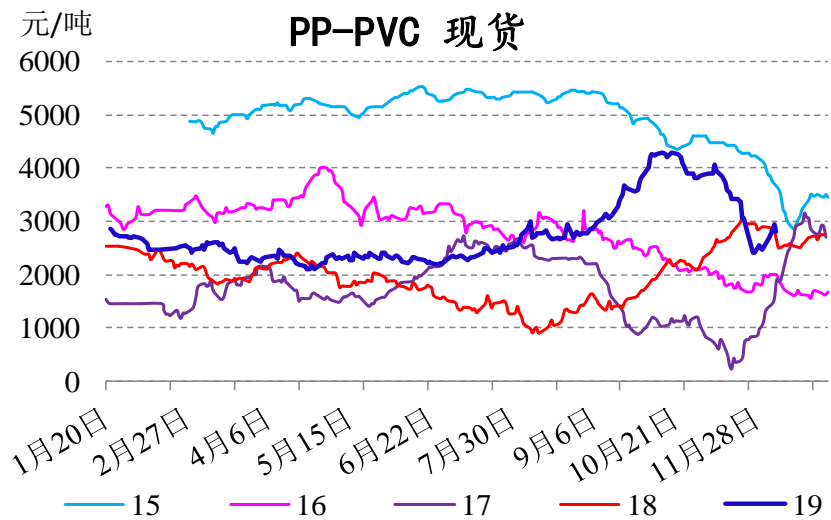
# 跨品种：塑料-PP



# 跨品种：PTA/沥青

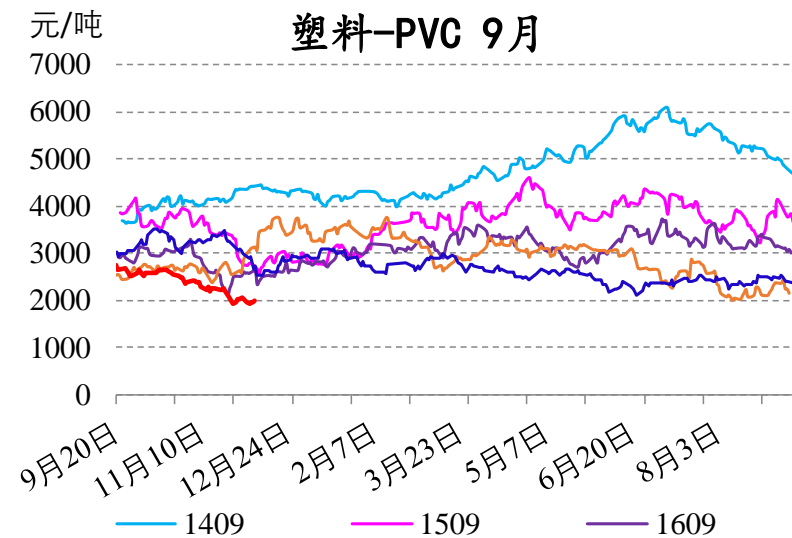
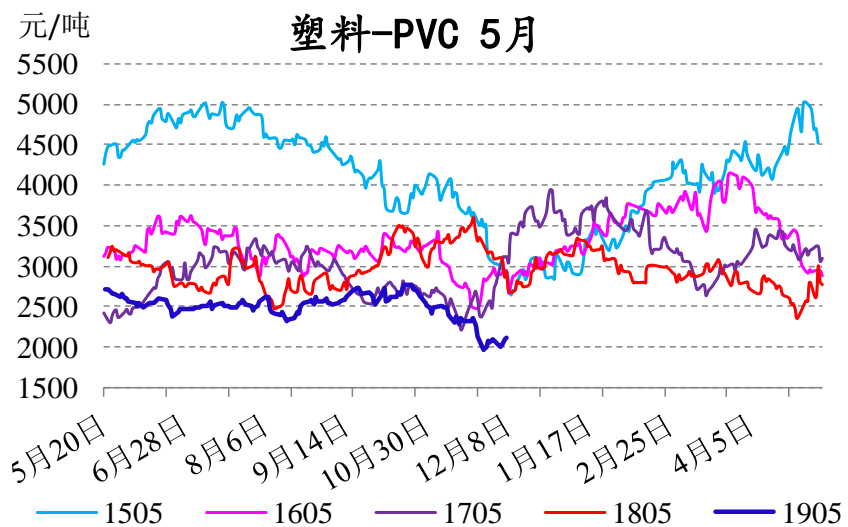
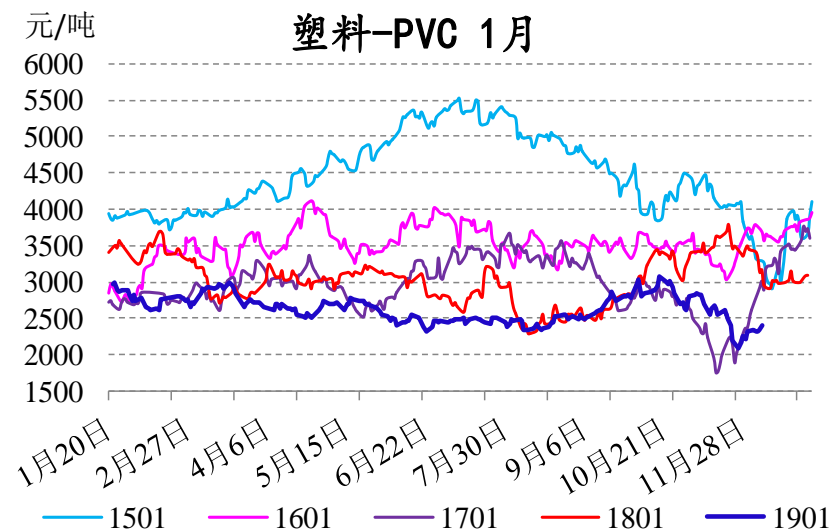
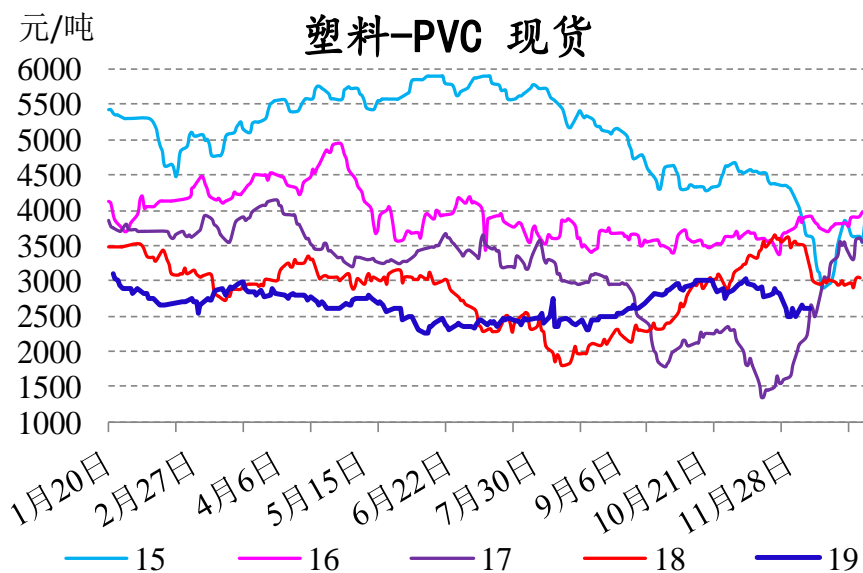


# 跨品种：PP-PVC





# 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。