

# 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

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	
	12月11日	12月25日	1月3日	1月9日	1月10日			
跨期	MA1-MA5	-31	-41	-91	-81	-77		观望
	MA5-MA9	-11	-43	-26	-23	-27		观望
	TA1-TA5	382	292	232	240	586		观望
	TA5-TA9	82	114	130	160	154		
	L1-L5	570	485	525	325	355		5-9正套
	L5-L9	140	210	215	235	220		
	PP1-PP5	583	583	641	648	674		5-9正套
	PP5-PP9	199	261	301	307	295		
	V1-V5	275	170	340	310	765		
	V5-V9	10	100	50	55	40		
	BU1-BU5	88	-2	28	24	14		
	BU5-BU9	-74	6	-30	-22	-24		
	RU1-RU5	-255	-240	-305	-275	-240		
	RU5-RU9	-255	-285	-285	-275	-275		

# 跨品种据跟踪

## 化工跨品种套利跟踪



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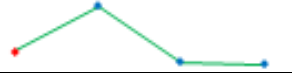


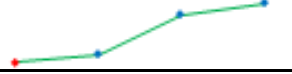

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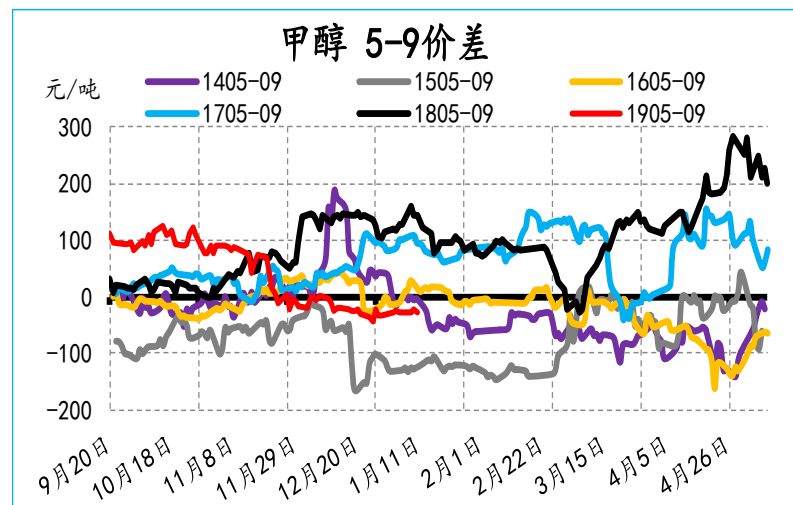
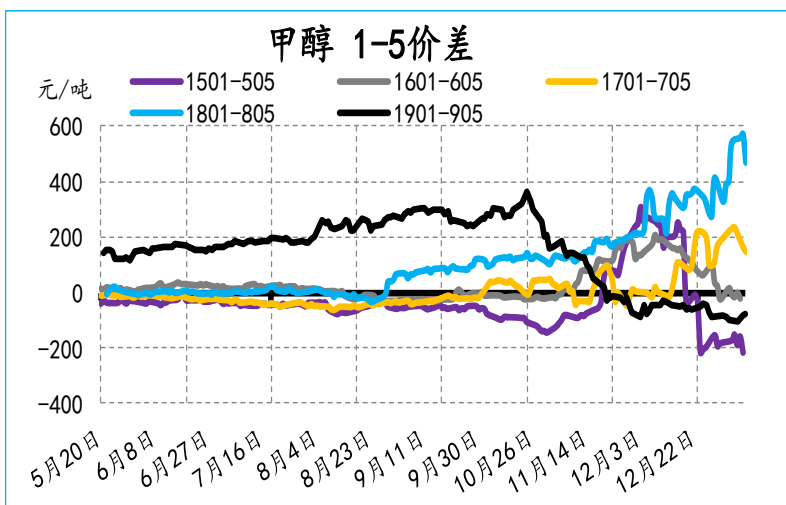
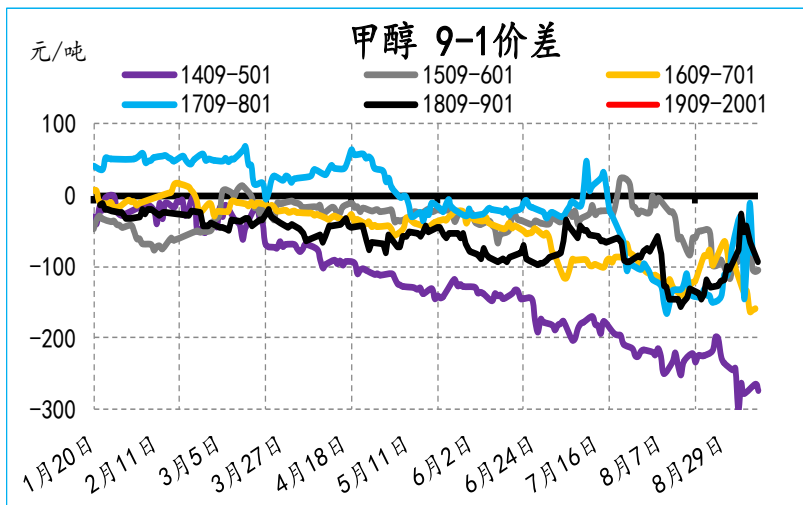
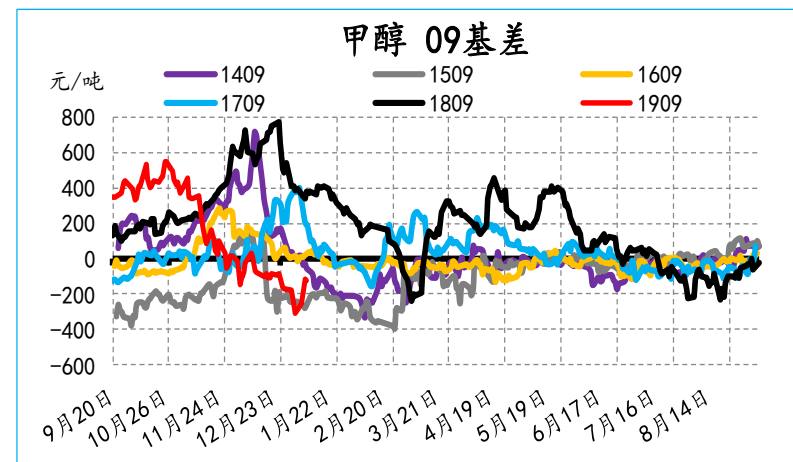
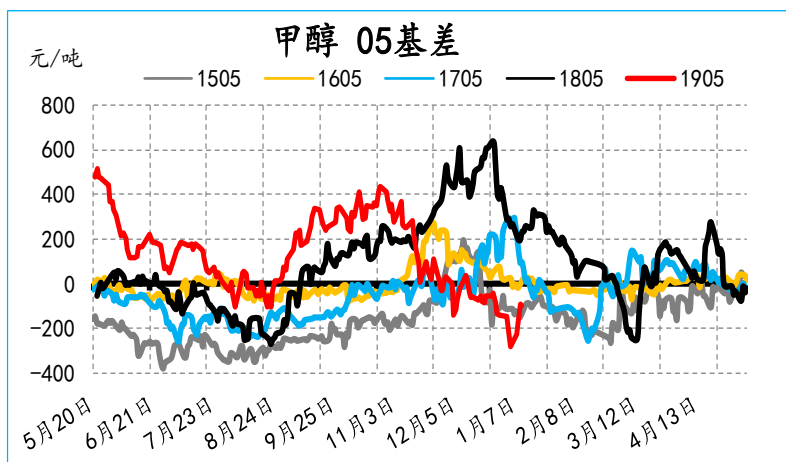
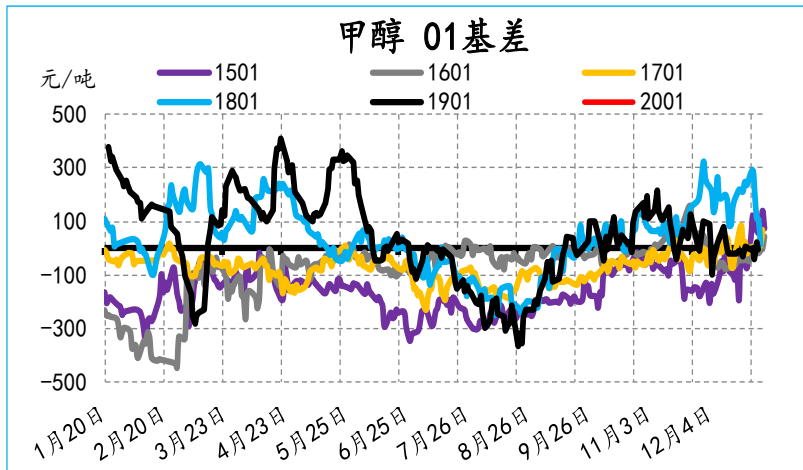
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策略组合	20日前	10日前	5日前	昨日	今日	近一个月走势图	建议	
	12月11日	12月25日	1月3日	1月9日	1月10日			
跨品种	PP-3MA现货	1865	2200	2060	2000	2000		
	PP-3MA 1月	1679	2068	2108	2110	2056		
	PP-3MA 5月	1003	1362	1194	1219	1151		
	PP-3MA 9月	771	972	815	843	775		
	PE-PP 现货	100	130	-50	-150	-200		
	PE-PP 1月	55	29	-147	-429	-405		
	PE-PP 5月	68	127	-31	-106	-86		
	PE-PP 9月	127	178	55	-34	-11		
	TA / BU 现货	2.21	2.22	2.15	2.28	2.25		
	TA1月/BU12月	2.44	2.34	2.27	2.23	2.35		
	TA5月/BU6月	2.24	2.23	2.16	2.13	2.12		
	TA9月/BU9月	2.19	2.18	2.11	2.07	2.08		

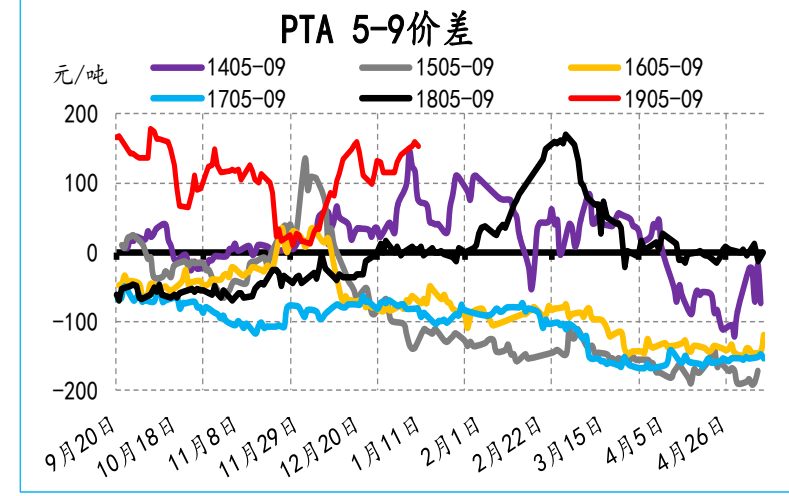
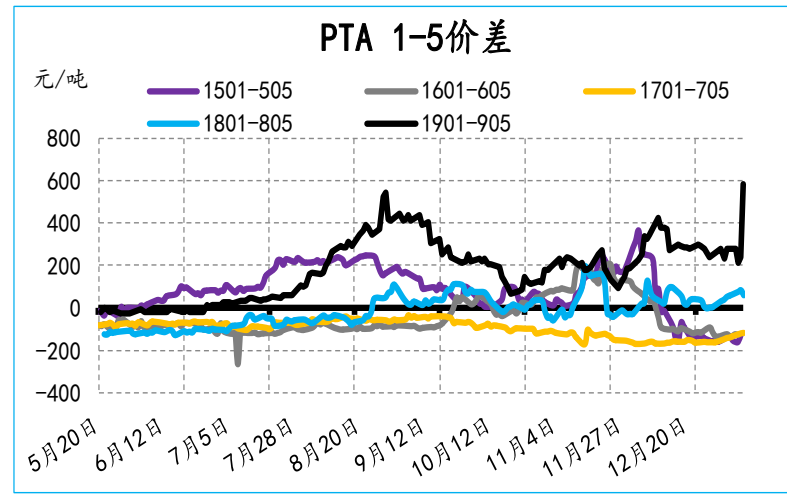
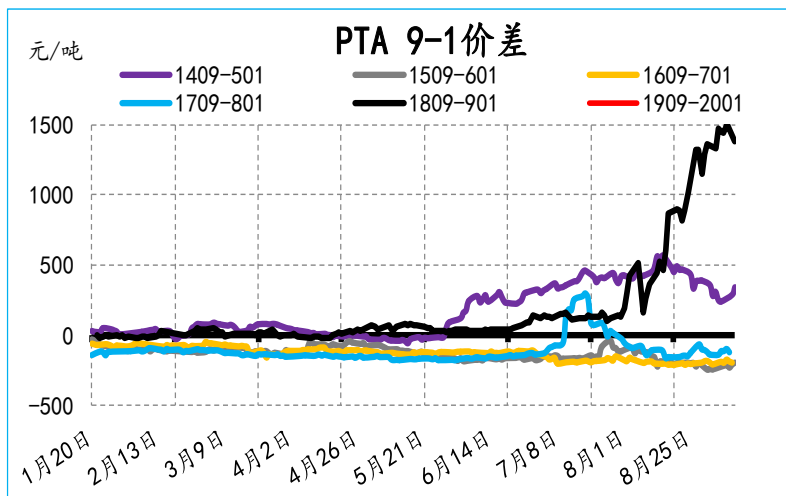
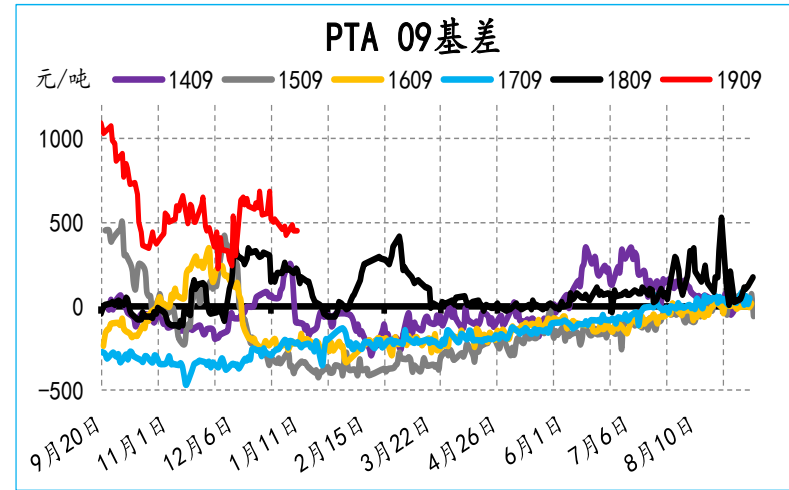
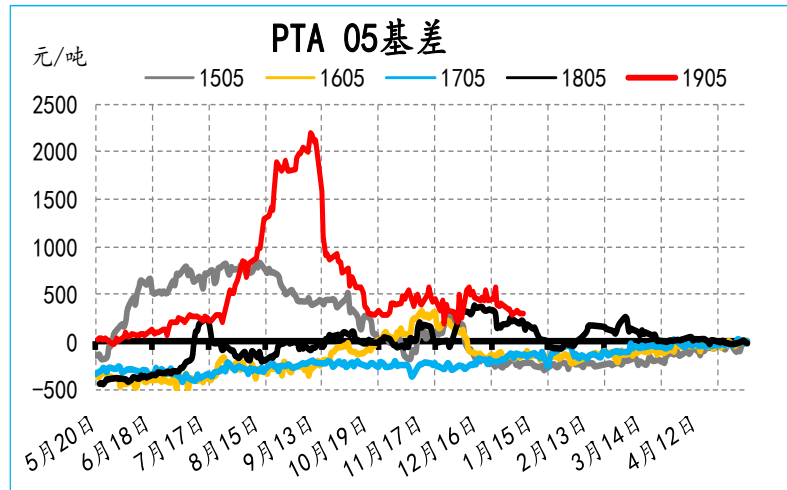
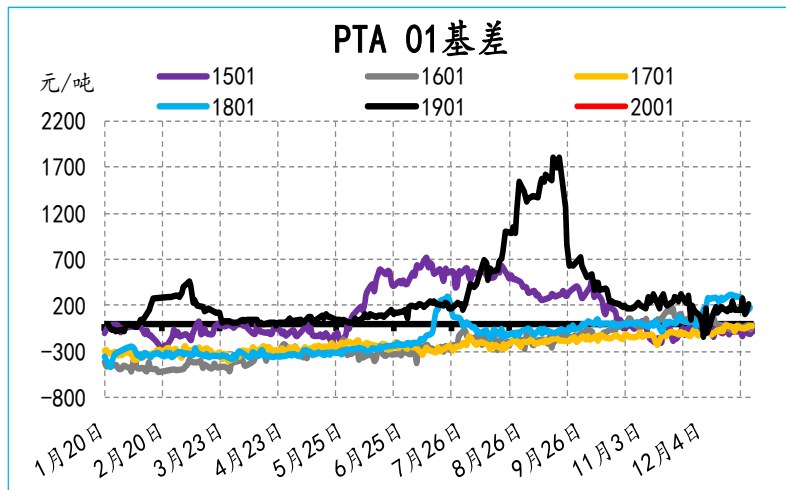
# 基差数据跟踪

2019年01月10日基差图				
品种	现货价格	主力基差	幅度	价差结构
PP	9200	579	6.7%	
PE	9000	465	5.4%	
PTA	6300	298	5.0%	
PVC	6500	145	2.3%	
EG	5150	60	1.2%	
沥青	2800	(18)	-0.6%	
甲醇	2400	(90)	-3.6%	
橡胶	11150	(490)	-4.2%	

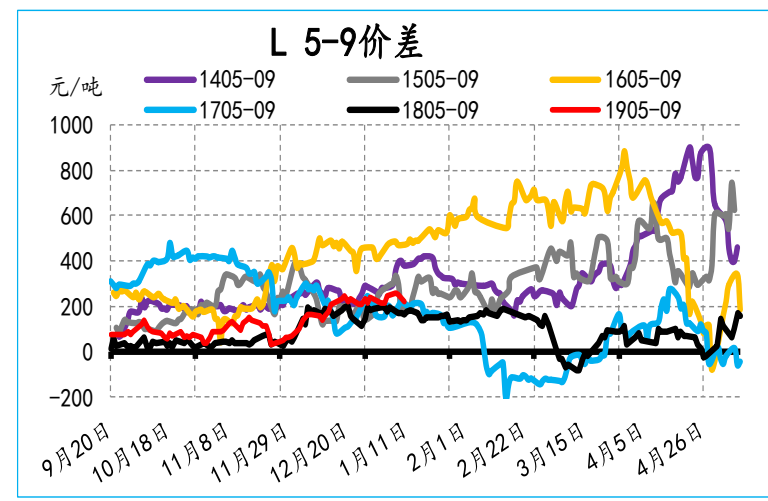
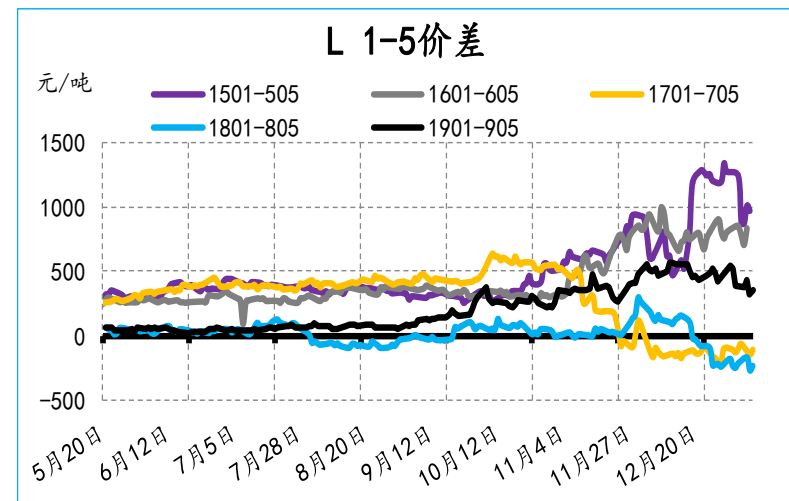
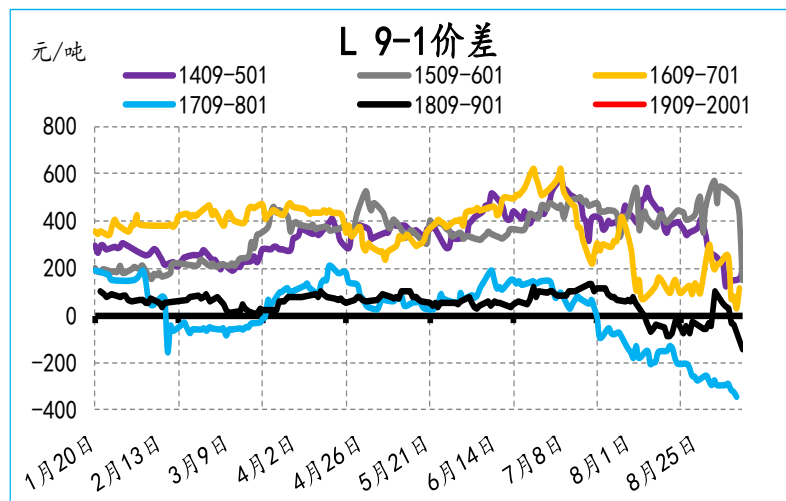
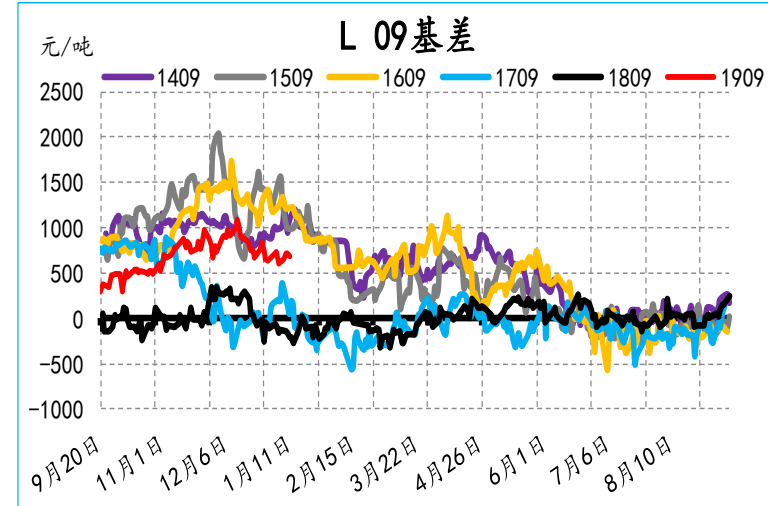
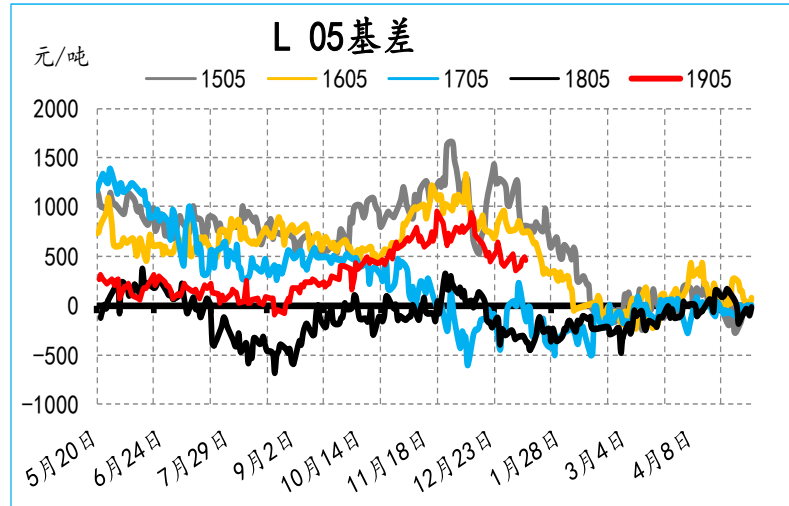
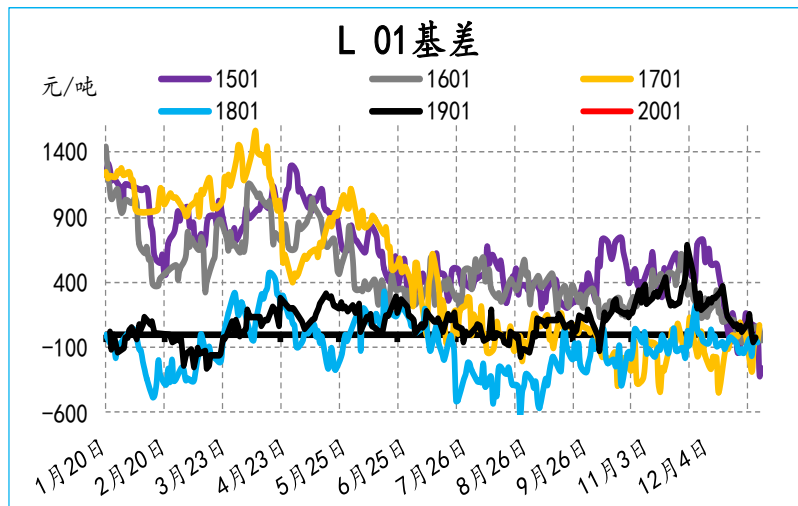
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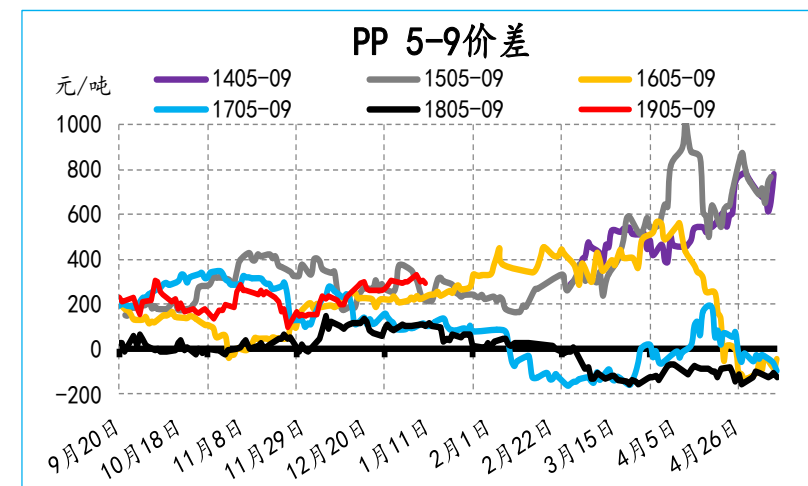
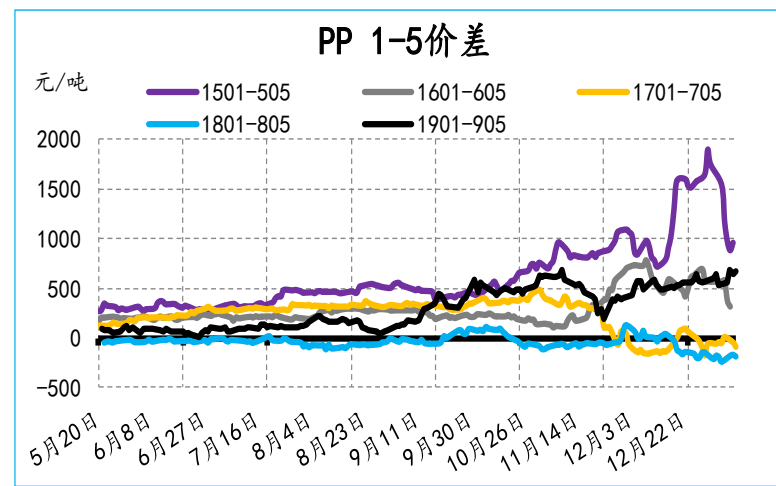
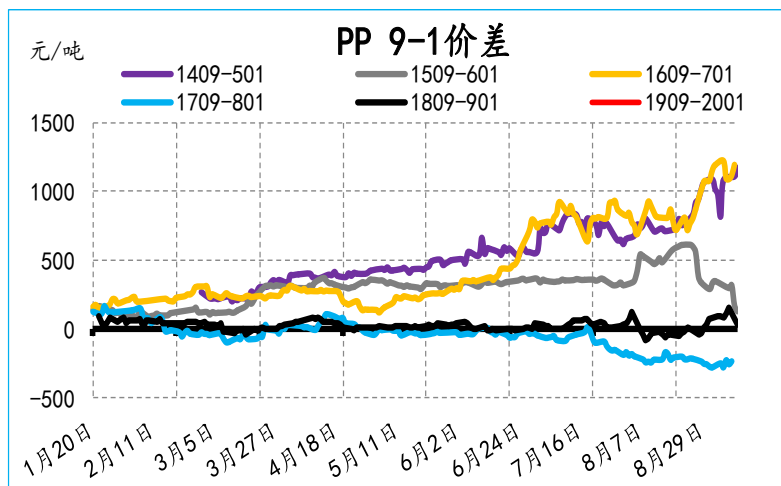
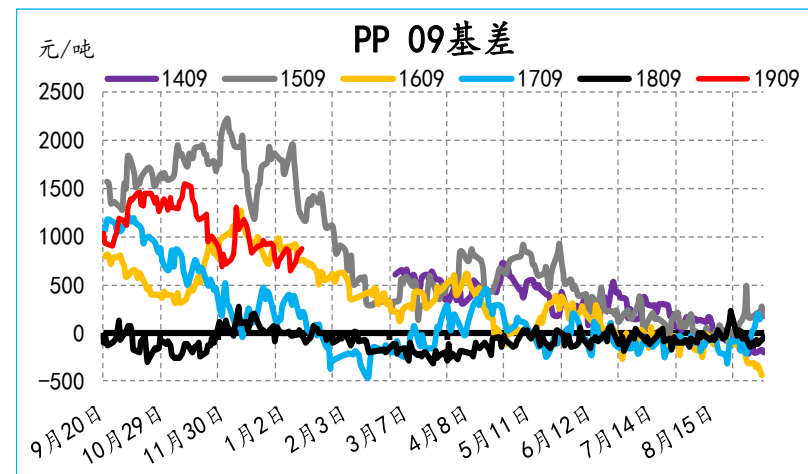
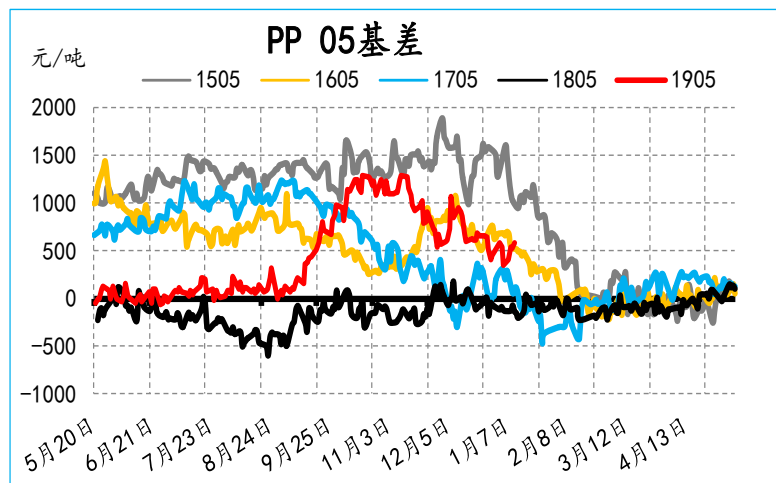
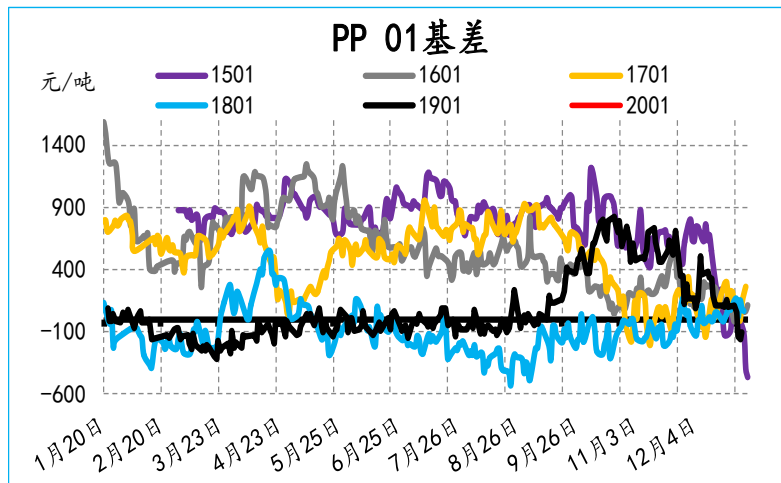
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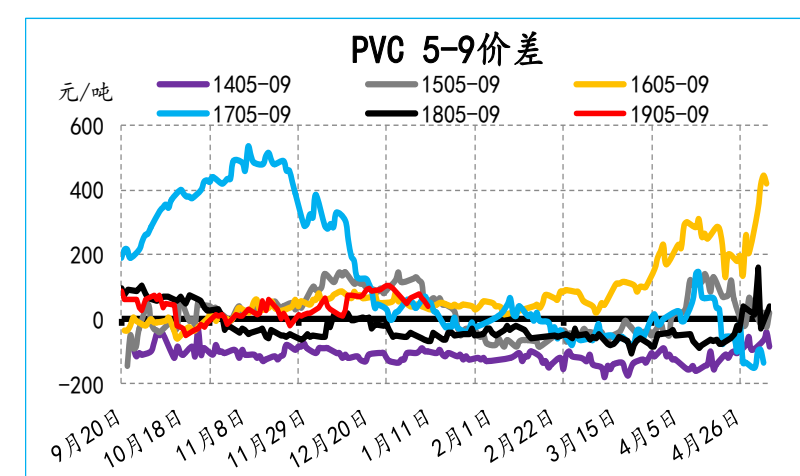
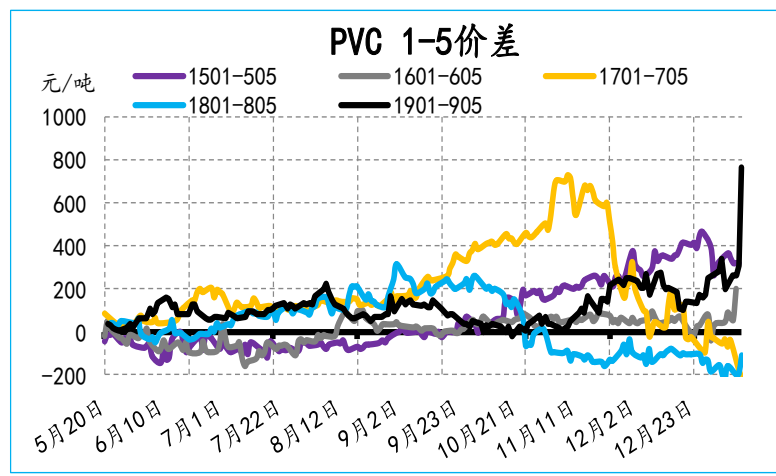
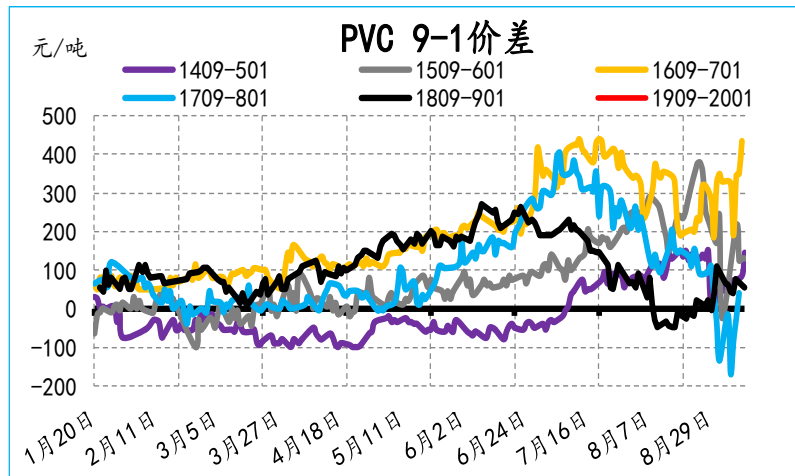
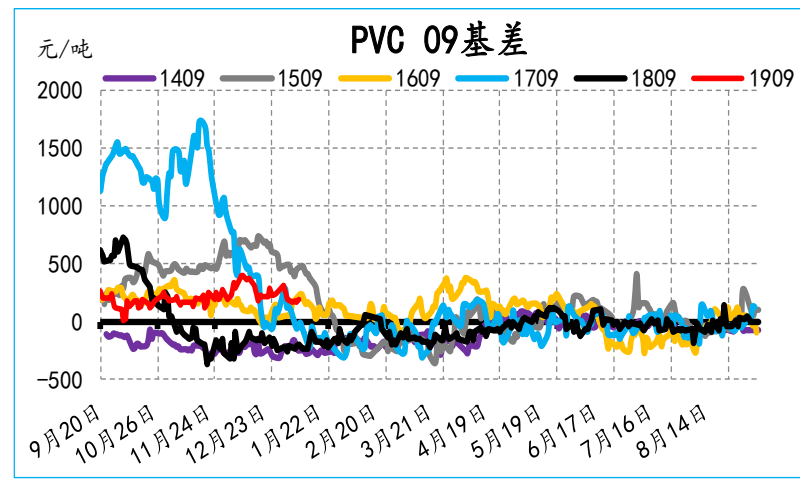
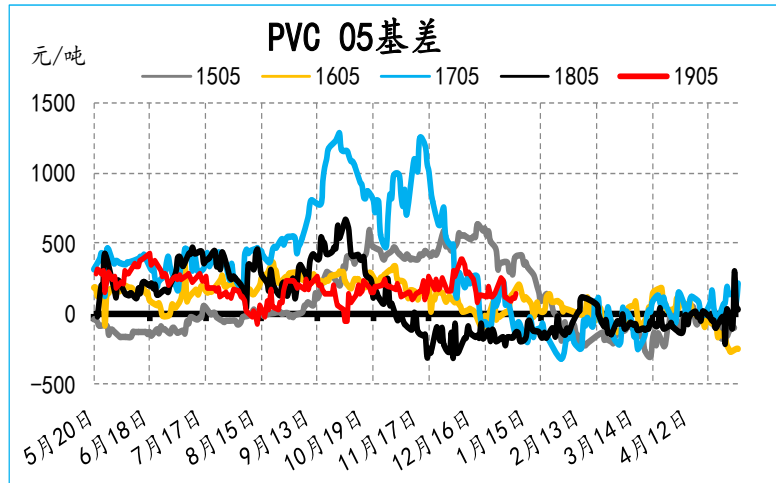
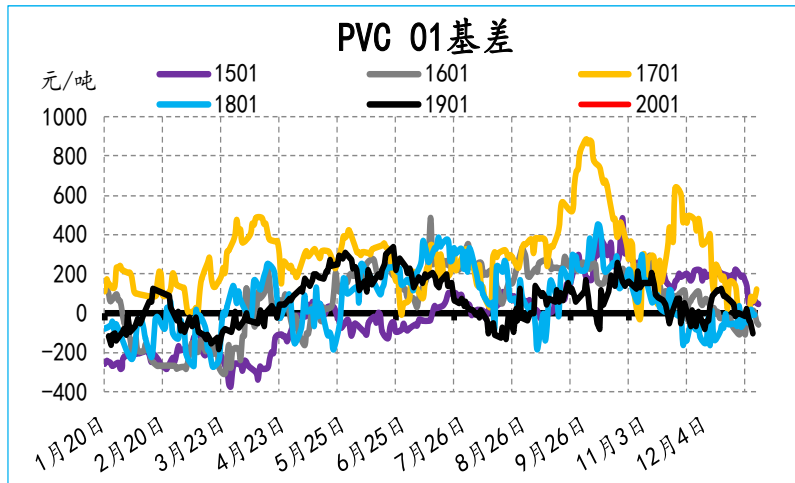
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# 套利跟踪: PP

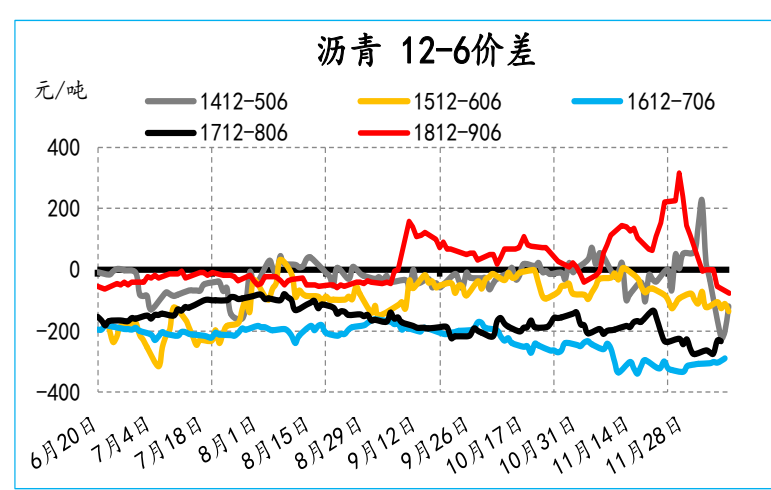
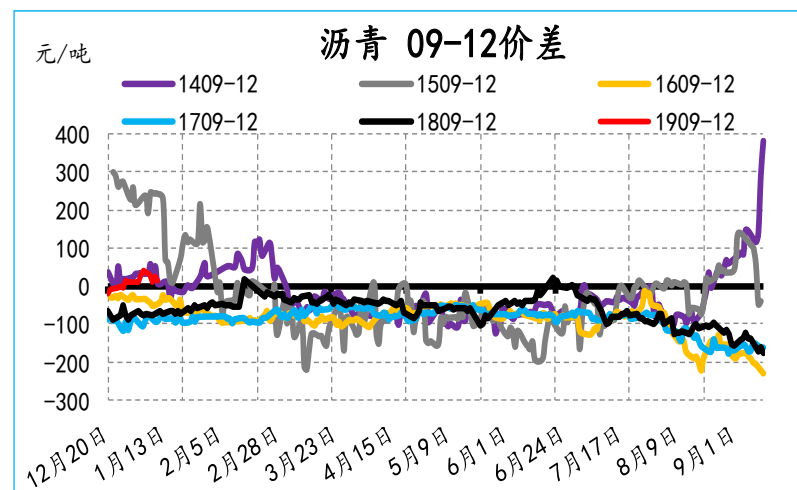
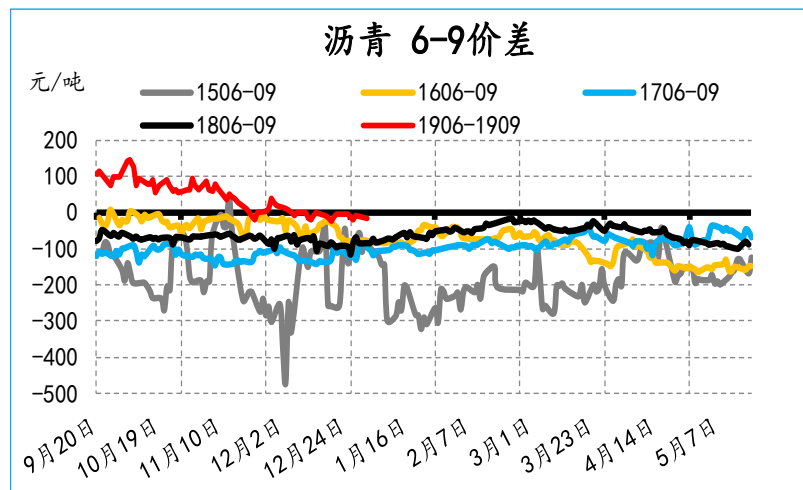
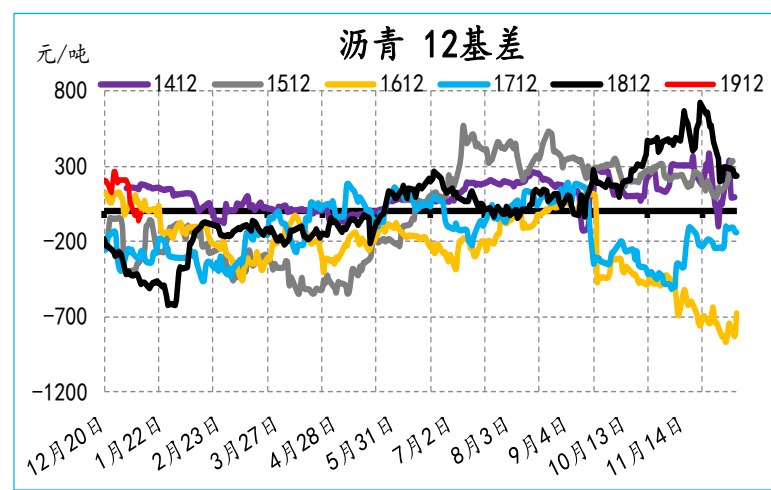
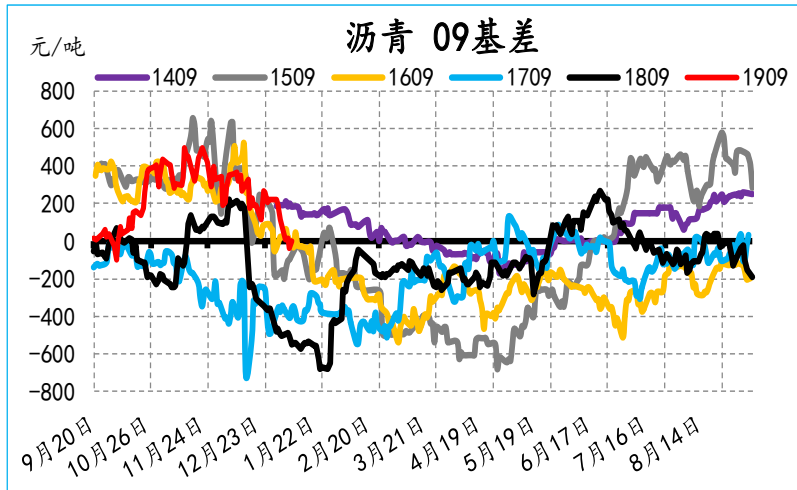
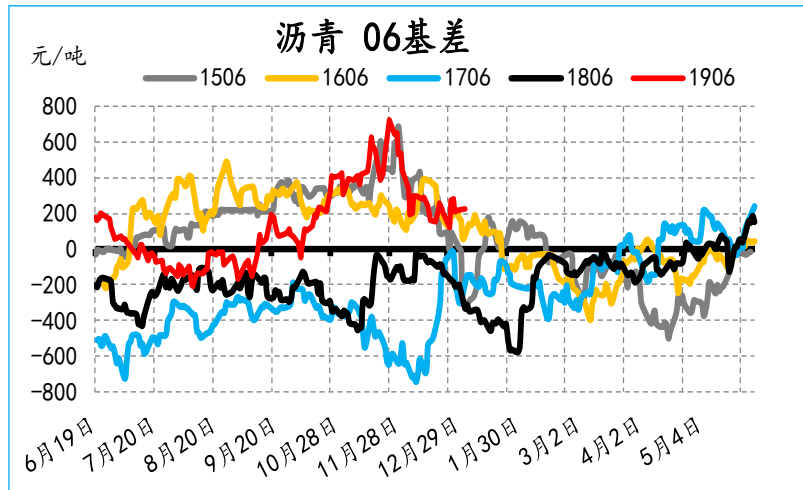


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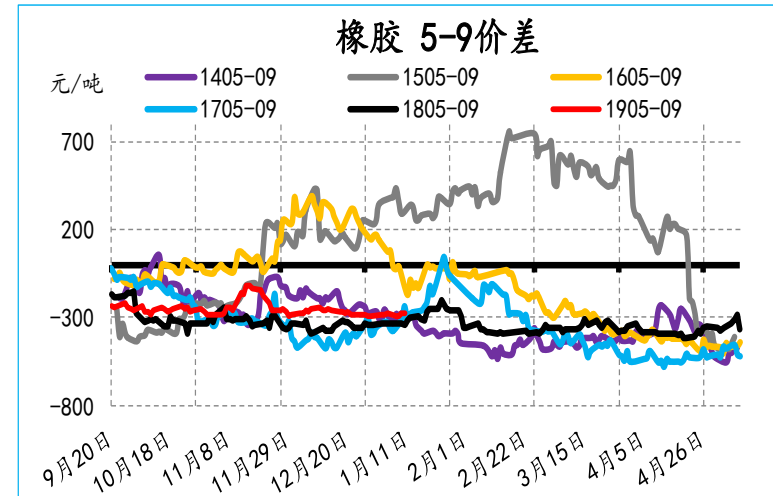
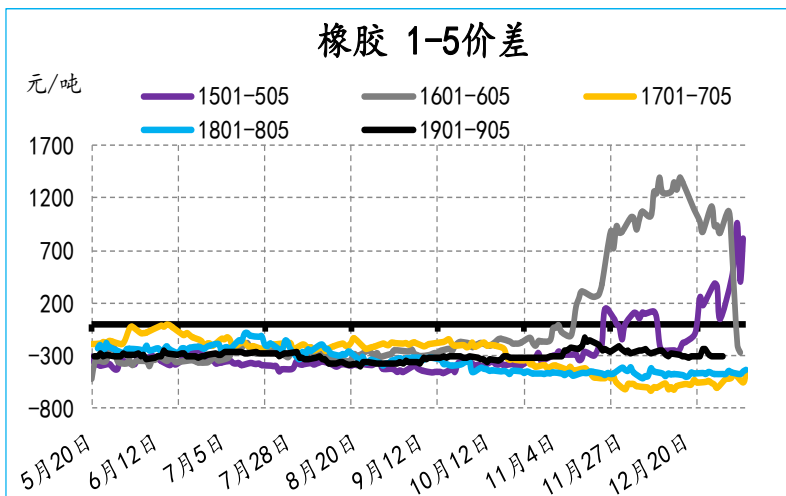
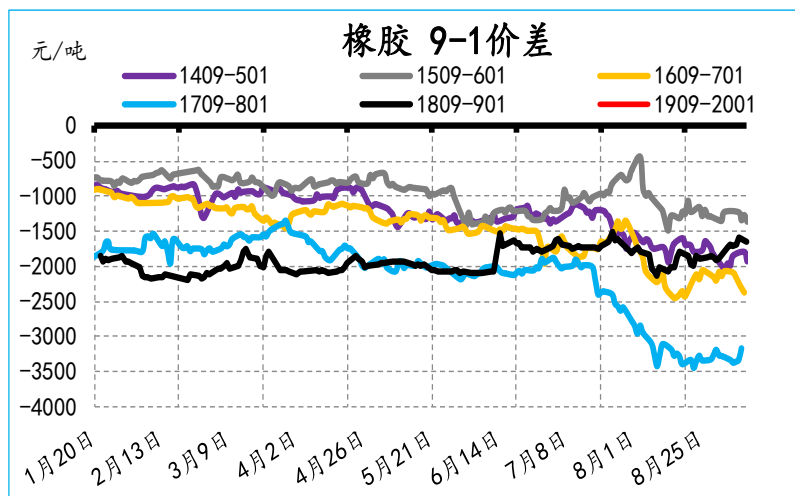
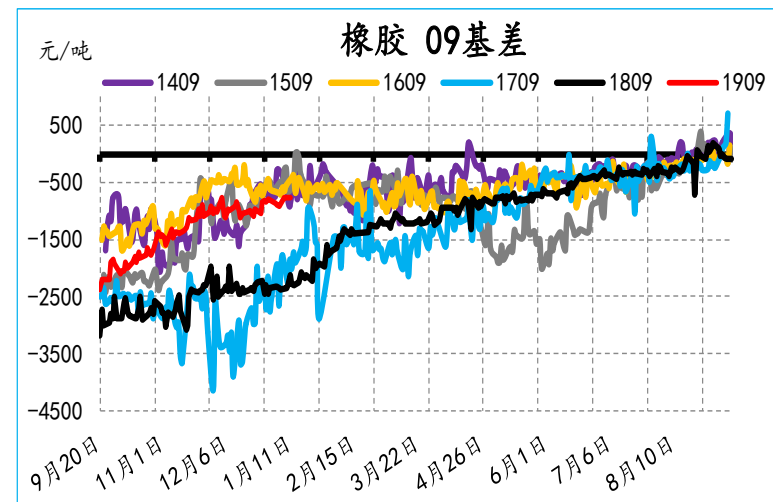
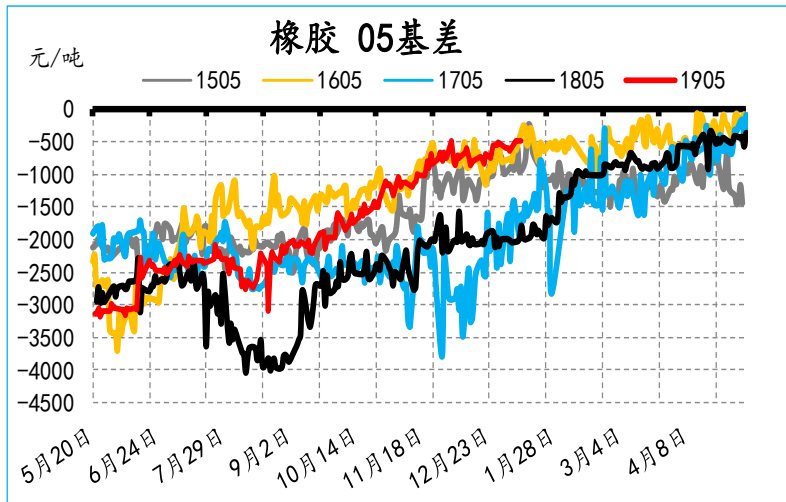
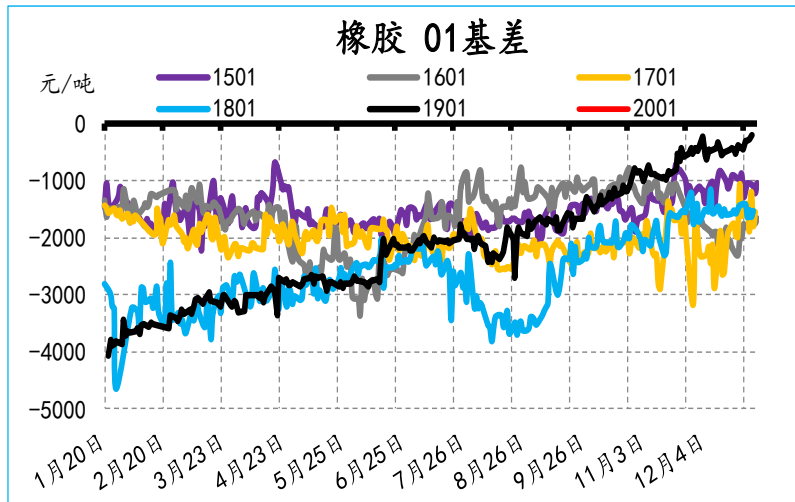




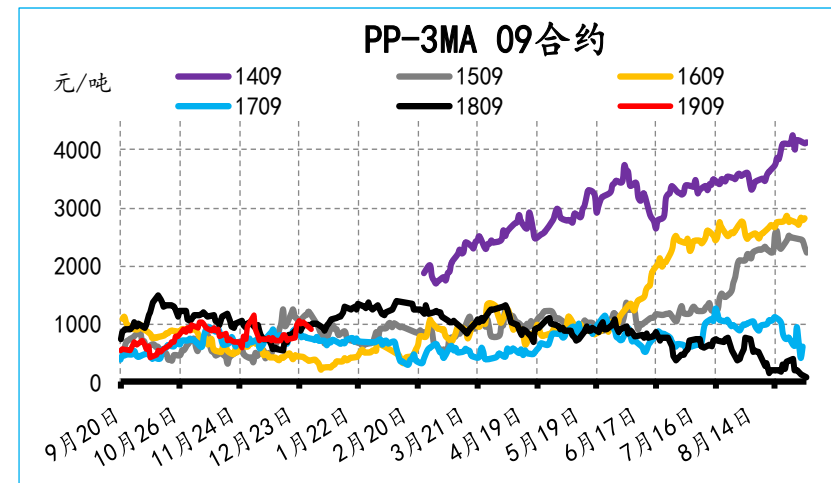
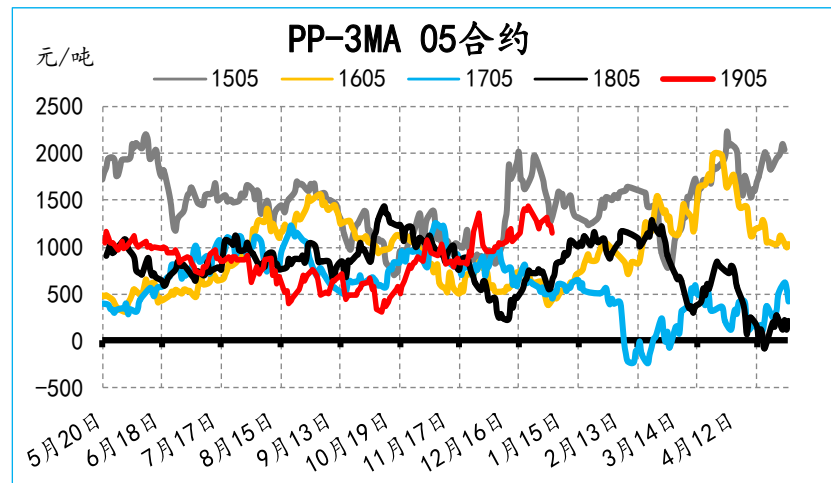
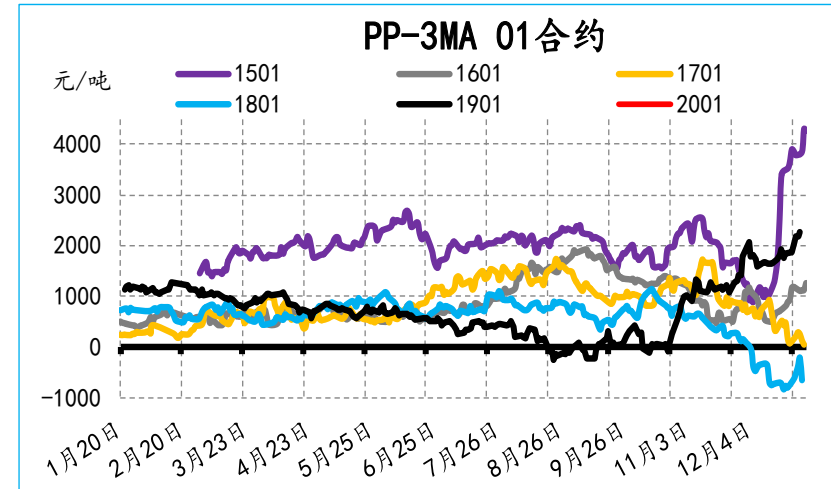
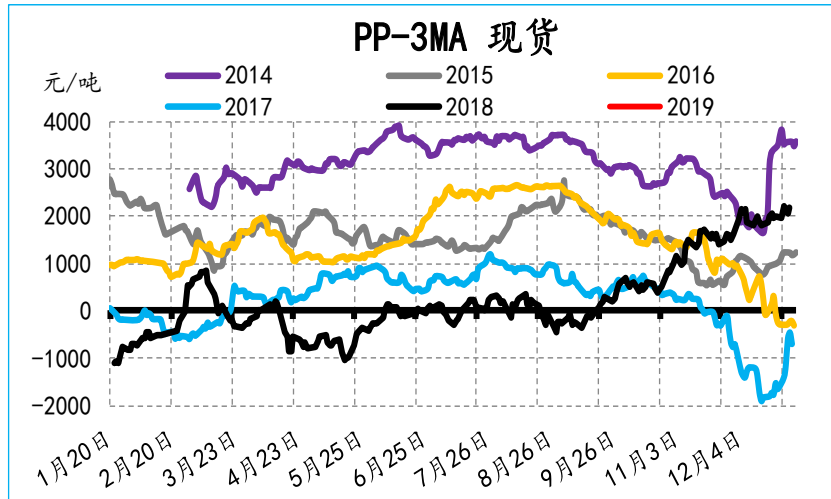
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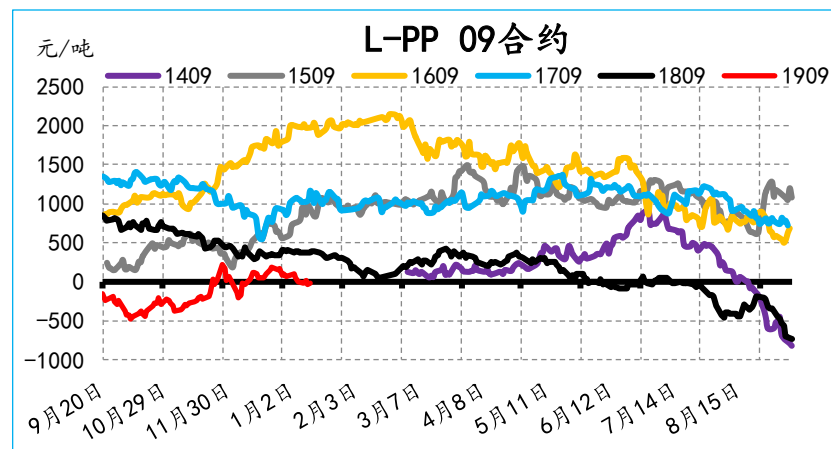
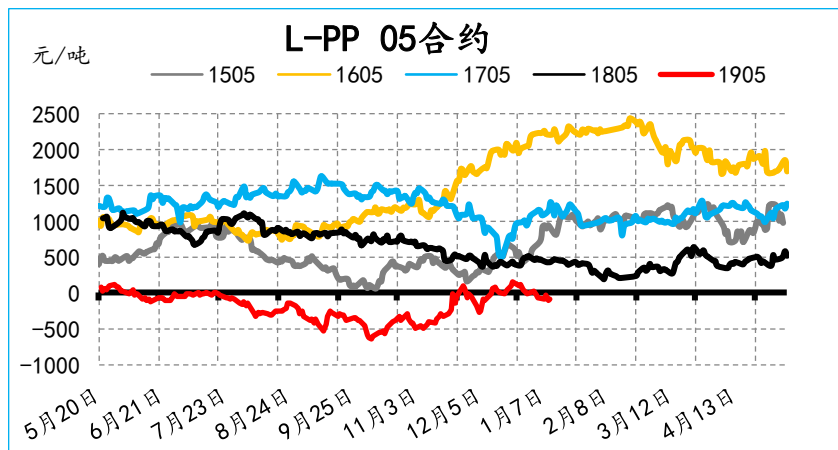
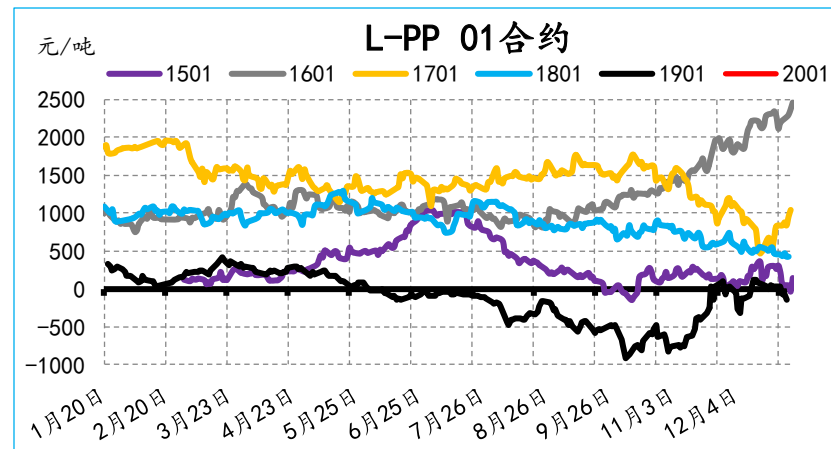
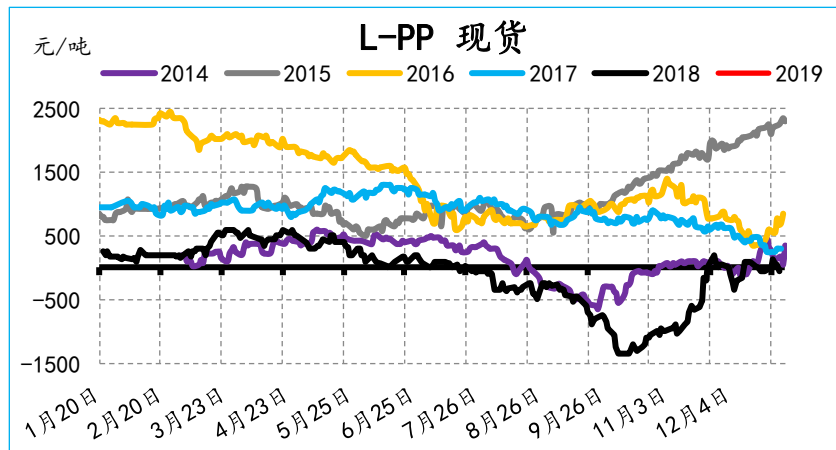
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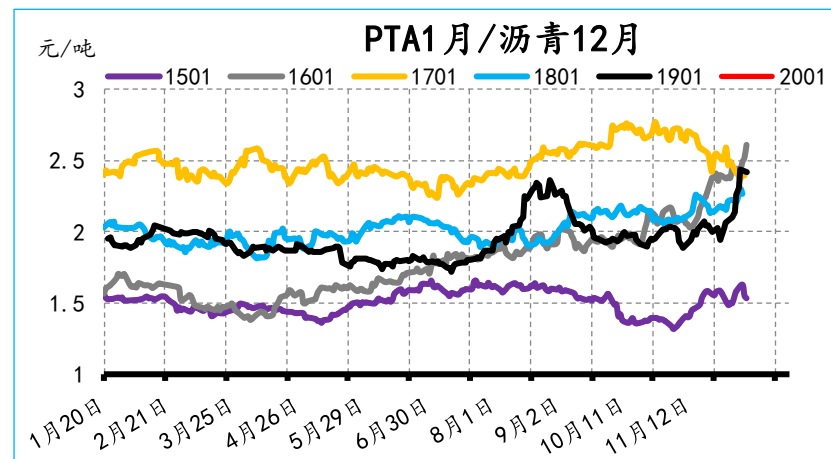
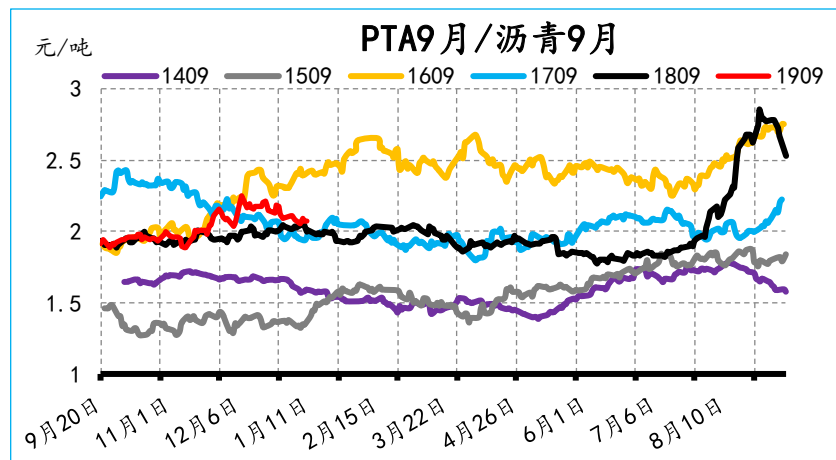
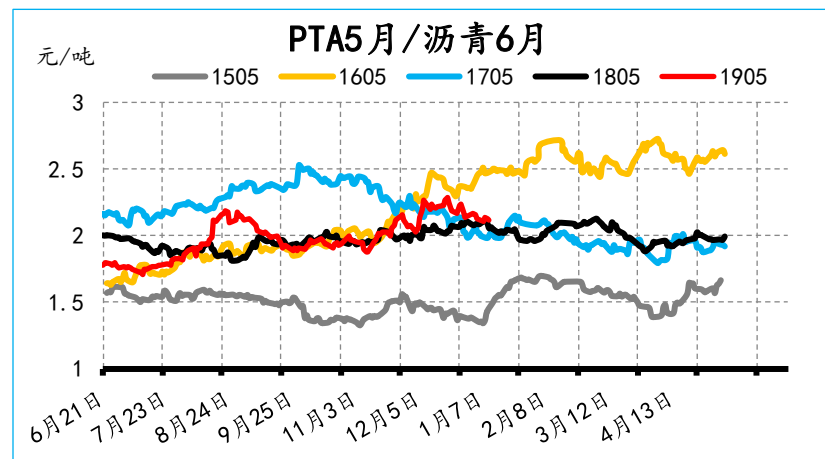
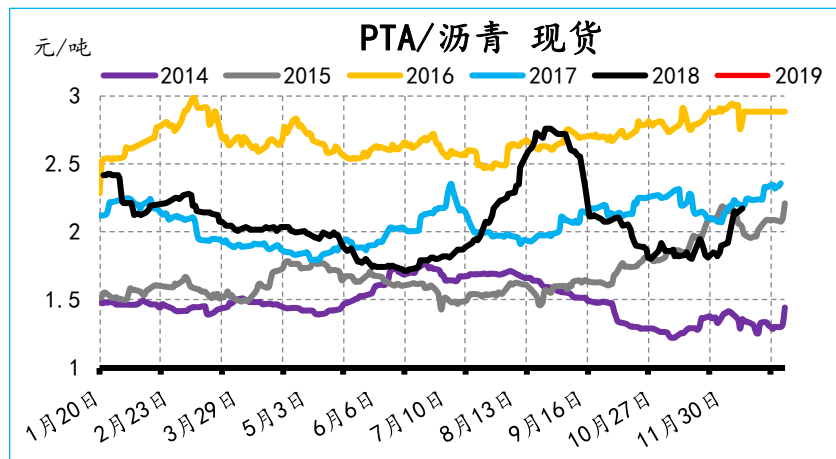
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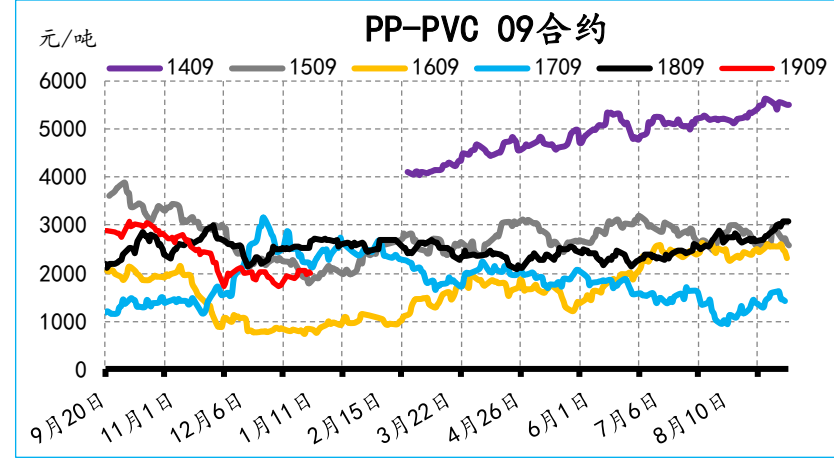
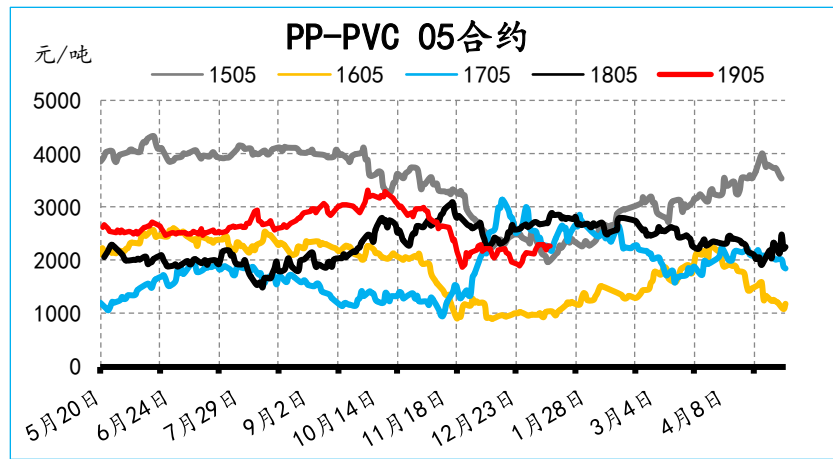
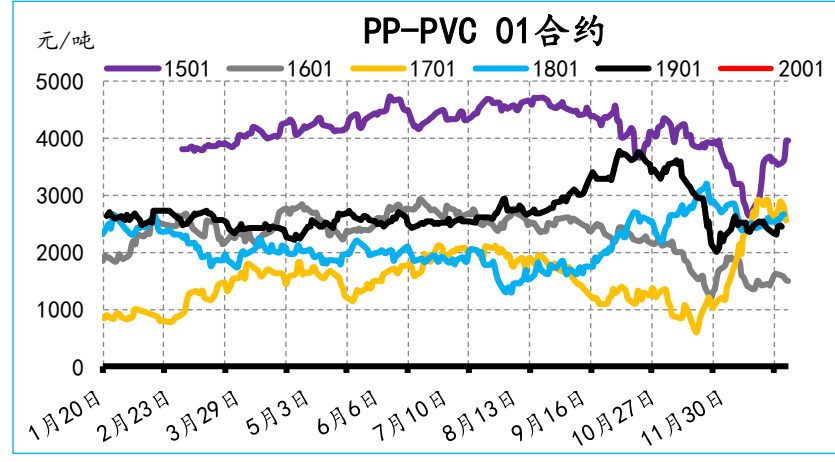
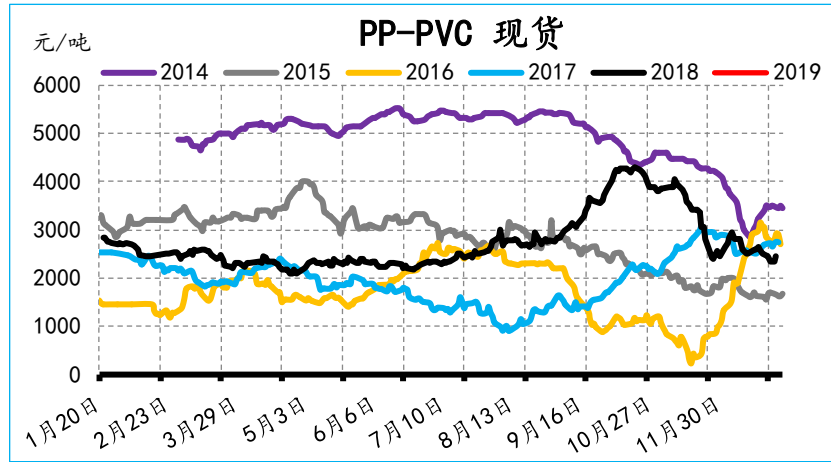
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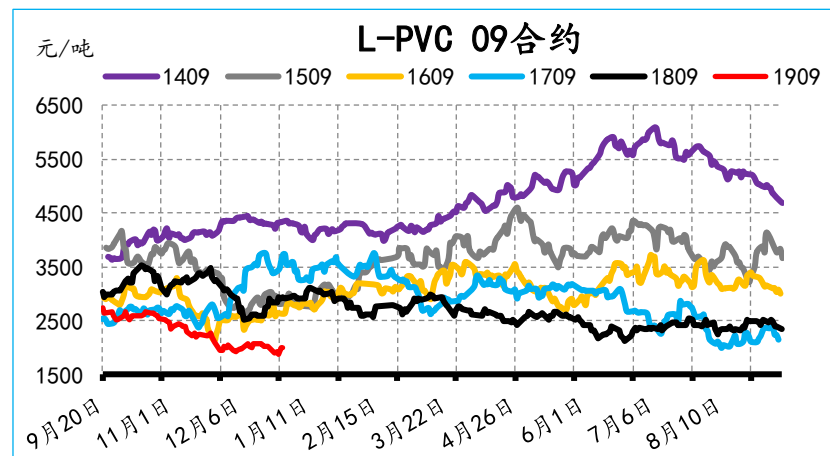
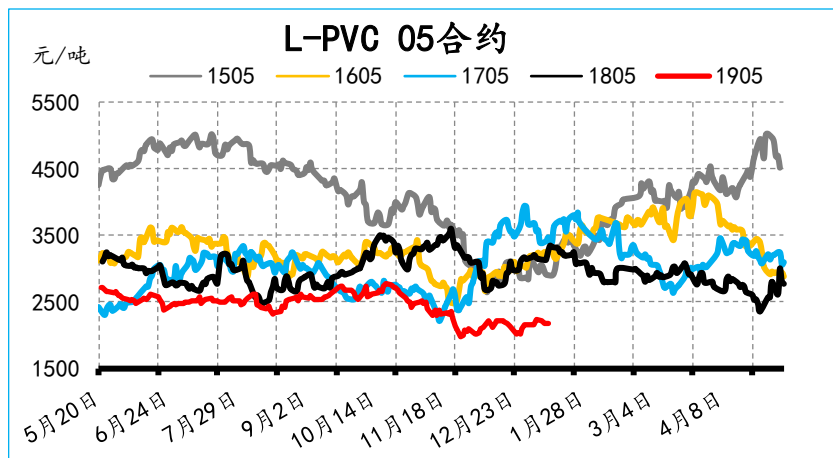
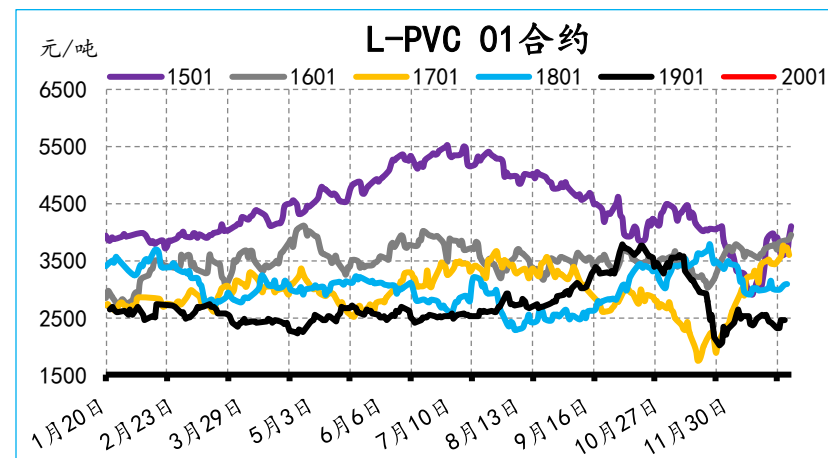
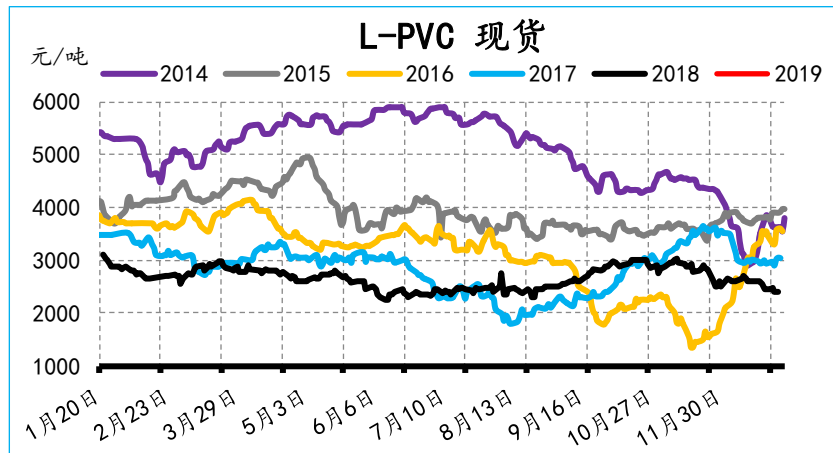
# 跨品种：PTA/沥青



# 跨品种：PP-PVC



# 跨品种：塑料-PVC



# 重要声明

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