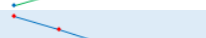
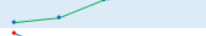


化工套利跟踪

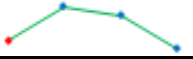
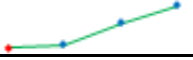
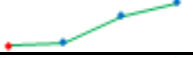
研究发展中心能化团队

2020年8月26日

套利建议

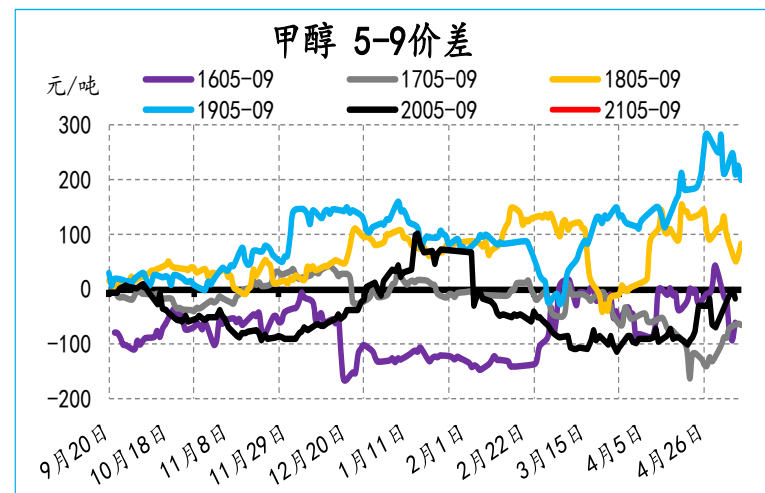
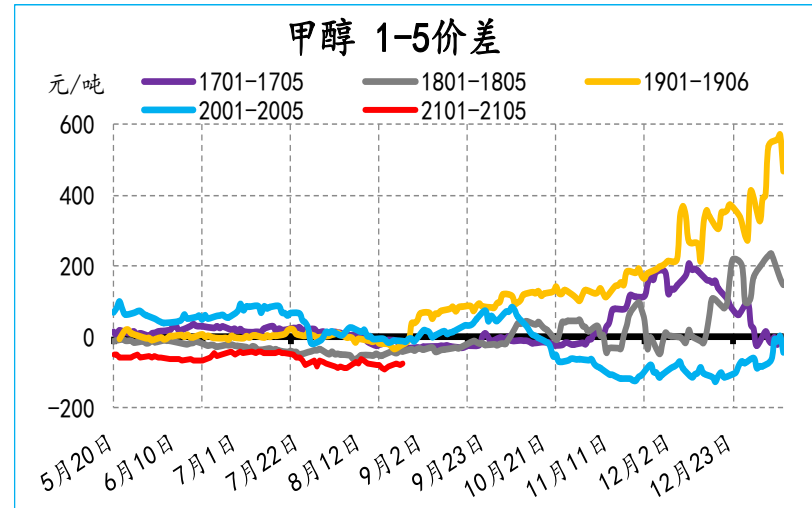
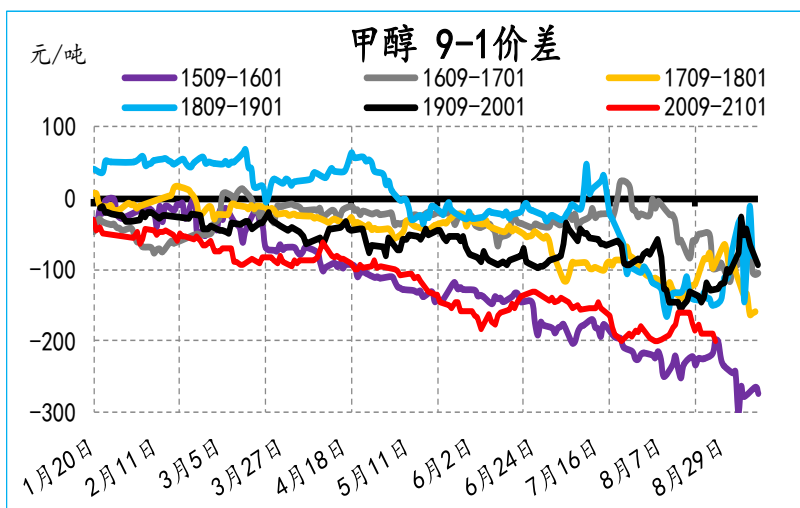
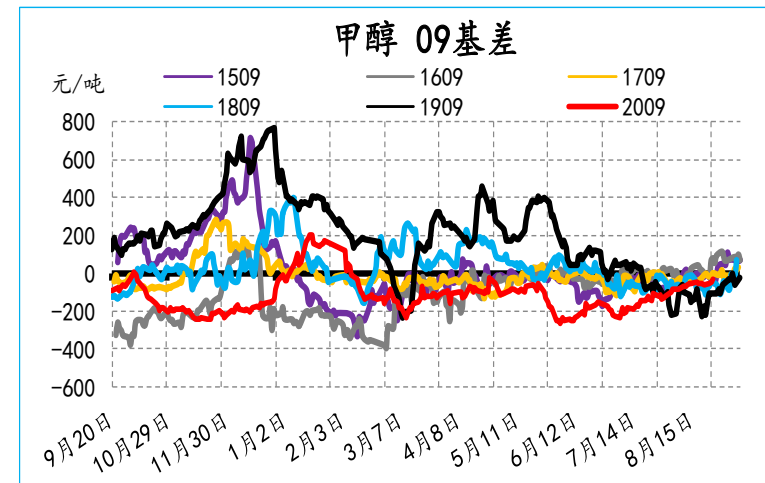
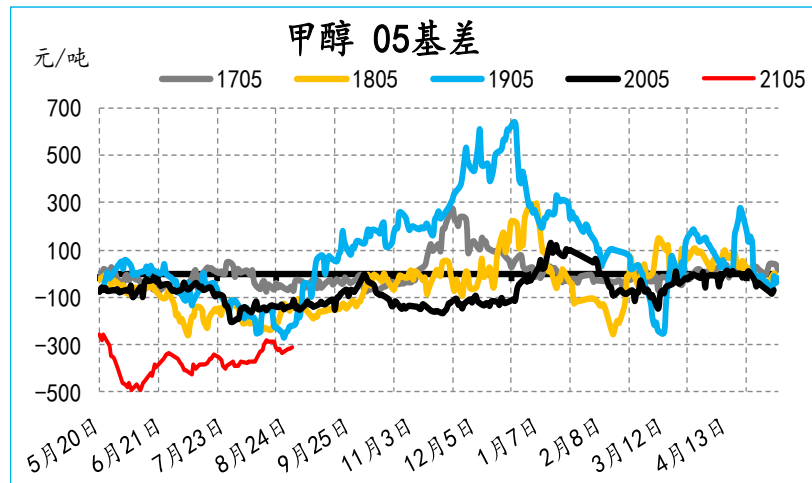
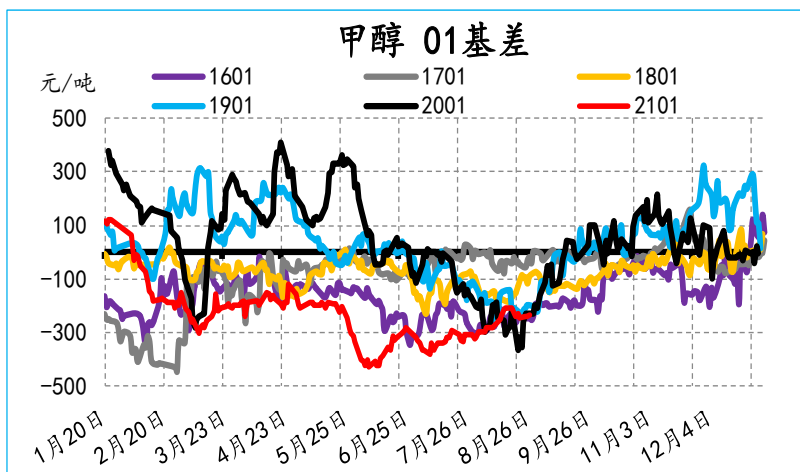
化工套利跟踪									
 信达期货 CINDA FUTURES		联系人：韩冰冰			联系人：杨思佳				
		投资咨询号：Z0015510			从业资格号：F3059668				
					电话：0571-28132638				
策略组合		20日前 7月29日	10日前 8月12日	5日前 8月19日	昨日 8月25日	今日 8月26日	近一个月走势图	建议	
跨期	MA9-MA1	-186	-177	-185	-189	-201		短期关注1-5正套	
	MA1-MA5	-67	-64	-88	-78	-76			
	MA5-MA9	253	241	273	267	277			
	TA9-TA1	-170	-172	-174	-188	-194		观望	
	TA1-TA5	-114	-112	-114	-110	-106			
	TA5-TA9	284	284	288	298	300			
	L9-L1	55	25	-20	-95	-70		关注1-5正套	
	L1-L5	15	20	25	25	25			
	L5-L9	-70	-45	-5	70	45			
	PP9-PP1	267	166	91	80	80		关注1-5正套	
	PP1-PP5	76	103	111	96	96			
	PP5-PP9	-343	-269	-202	-176	-176			
	V9-V1	175	105	35	20	35		观望	
	V1-V5	100	95	110	100	105			
	V5-V9	-275	-200	-145	-120	-140			
跨品种	BU9-BU12	-94	-96	-92	-128	-136		观望	
	BU12-BU6	-94	-96	-92	-128	-136			
	BU6-BU9	178	188	194	222	228			
	PP-3MA 1月	1512	1672	1832	1915	1844		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1235	1377	1457	1572	1514			
	PP-3MA 9月	2337	2369	2478	2528	2529			
	L-PP 1月	-316	-432	-461	-499	-489		无趋势，观望	
	L-PP 5月	-255	-349	-375	-415	-412			
	L-PP 9月	-528	-573	-572	-640	-641			

基差数据跟踪

2020年08月26日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7750	50.00		11.00	70.00		0.1%	
PVC	6620	70.00		-75.00	5.00		-1.1%	
PE	7150	50.00		-100.00	60.00		-1.4%	
EG	3735	5.00		-185.00	-3.00		-4.9%	
PTA	3550	10.00		-210.00	0.00		-5.9%	
甲醇	1730	20.00		-235.00	4.00		-13.3%	

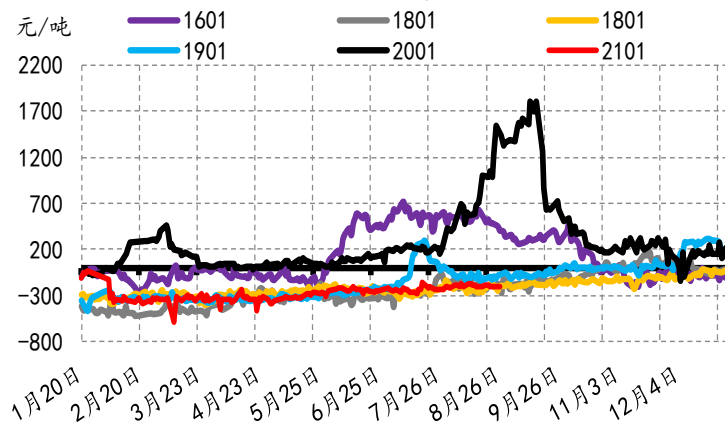
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为1月。

套利跟踪：甲醇

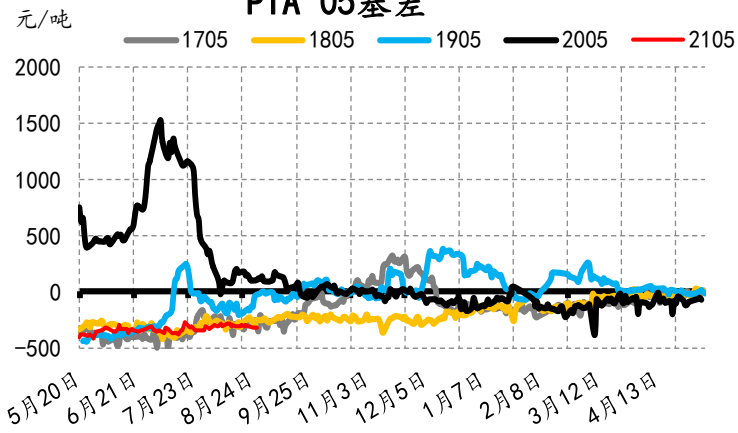


套利跟踪：PTA

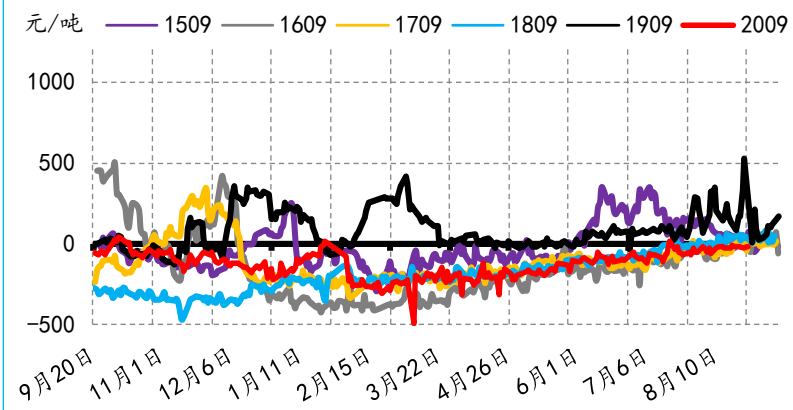
PTA 01基差



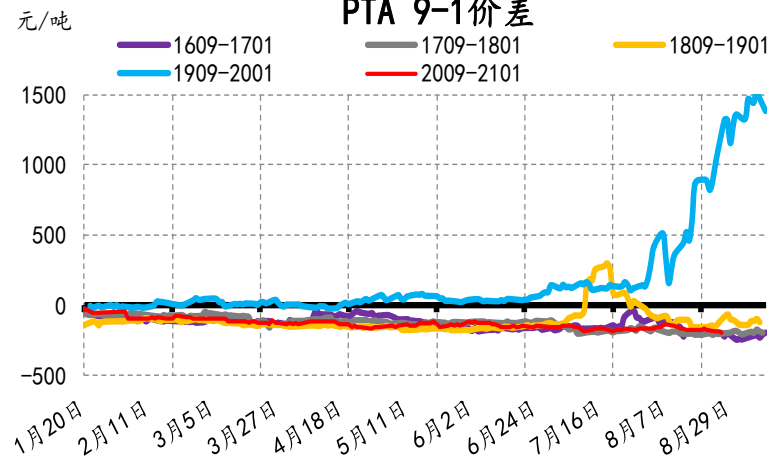
PTA 05基差



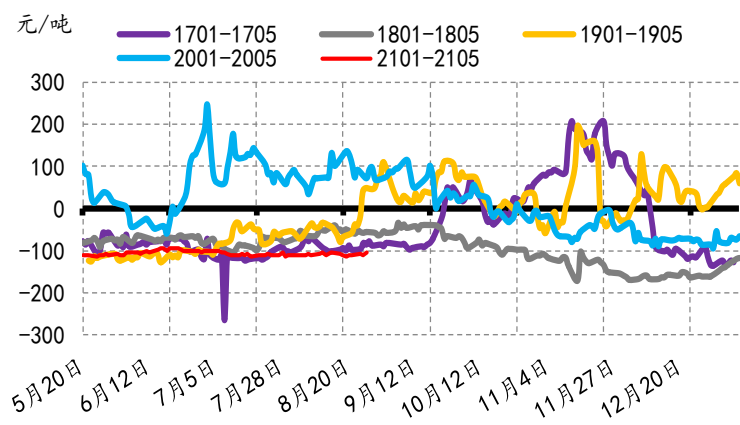
PTA 09基差



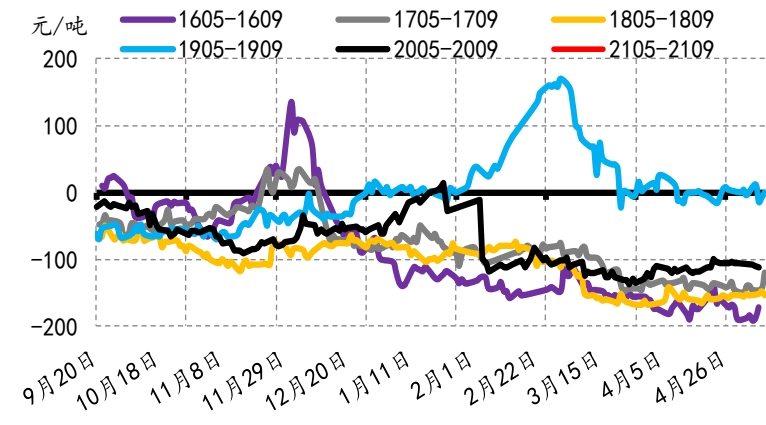
PTA 9-1价差



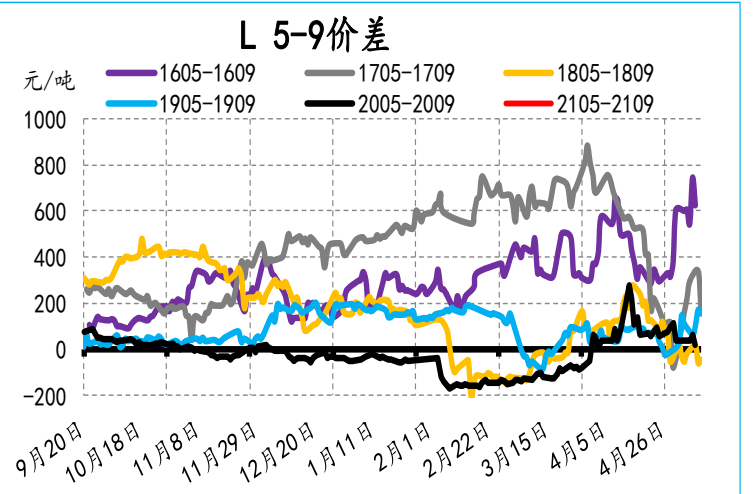
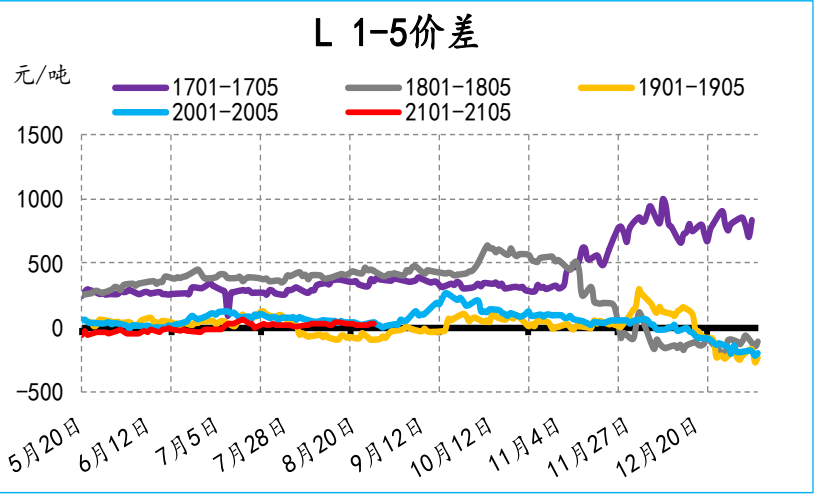
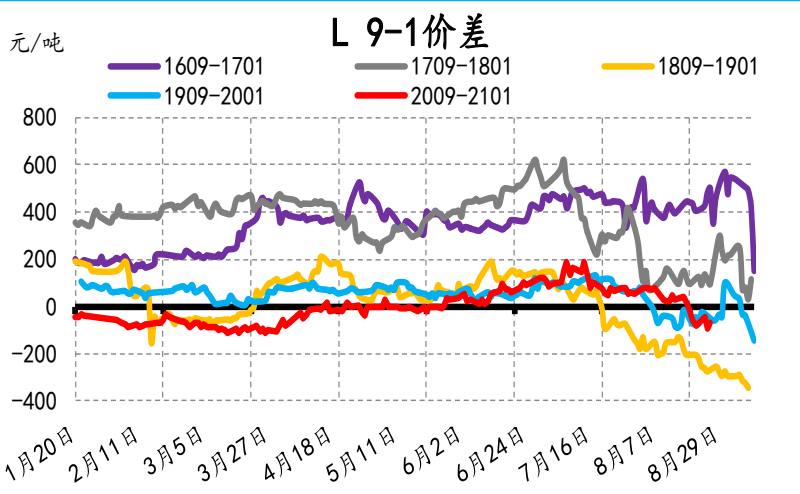
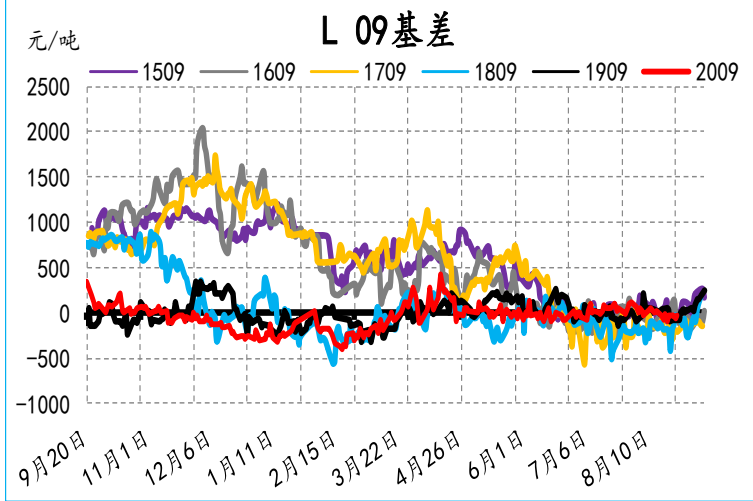
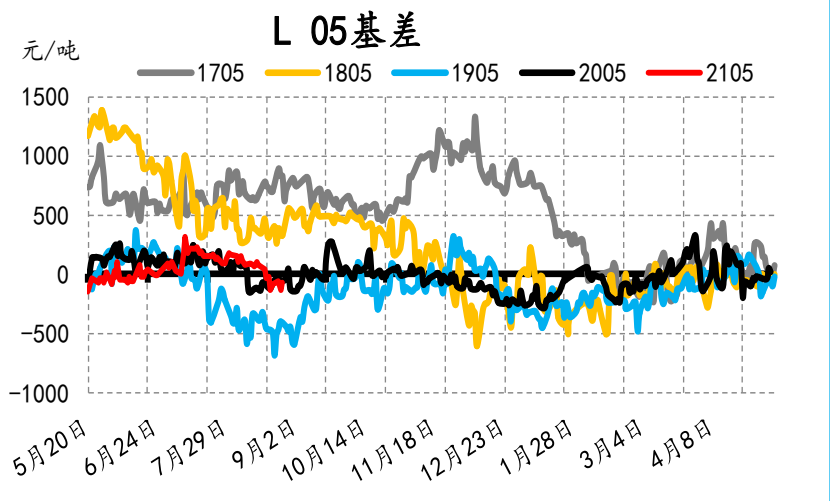
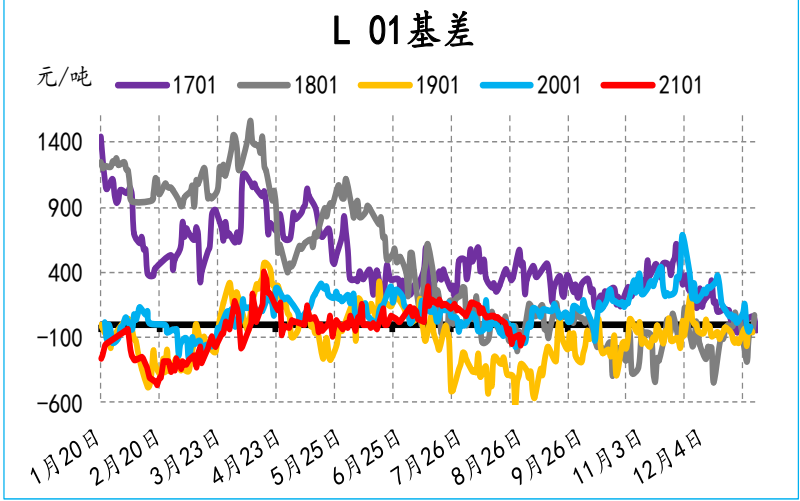
PTA 1-5价差



PTA 5-9价差

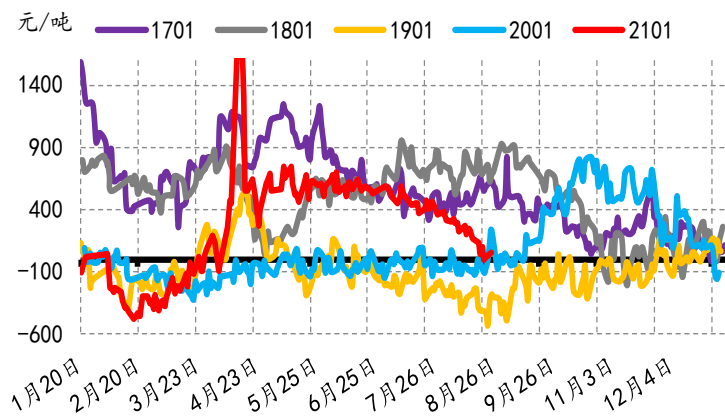


套利跟踪：PE

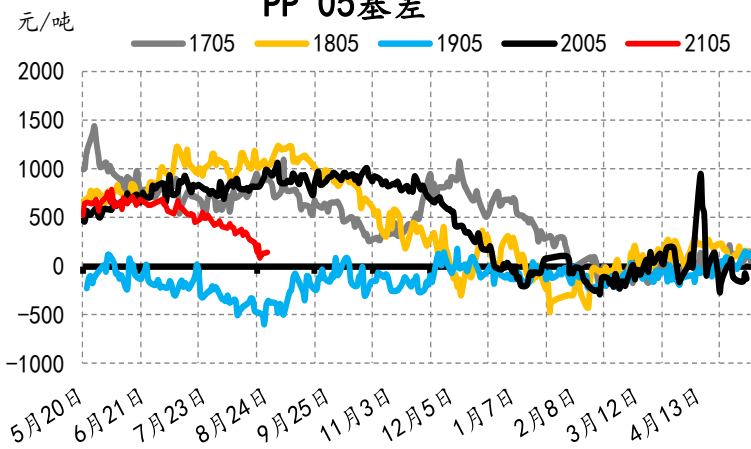


套利跟踪：PP

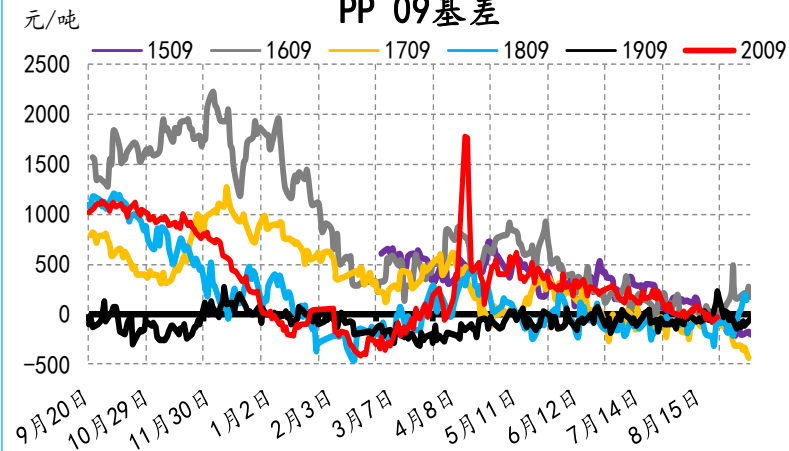
PP 01基差



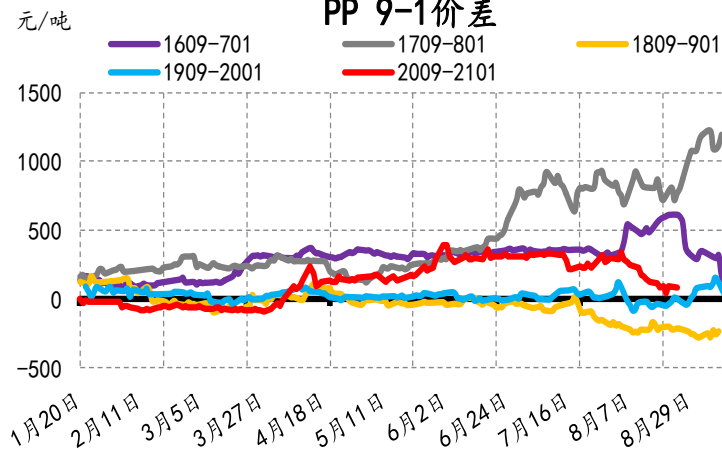
PP 05基差



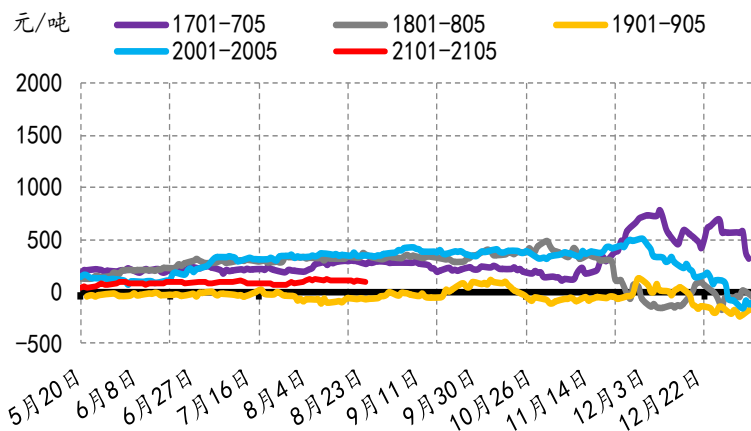
PP 09基差



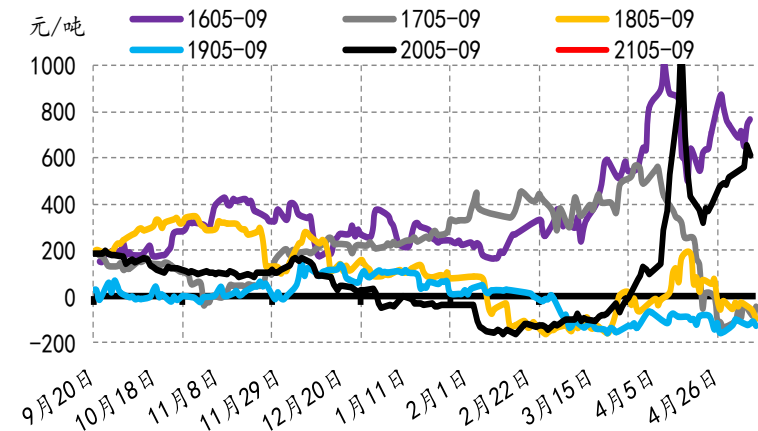
PP 9-1价差



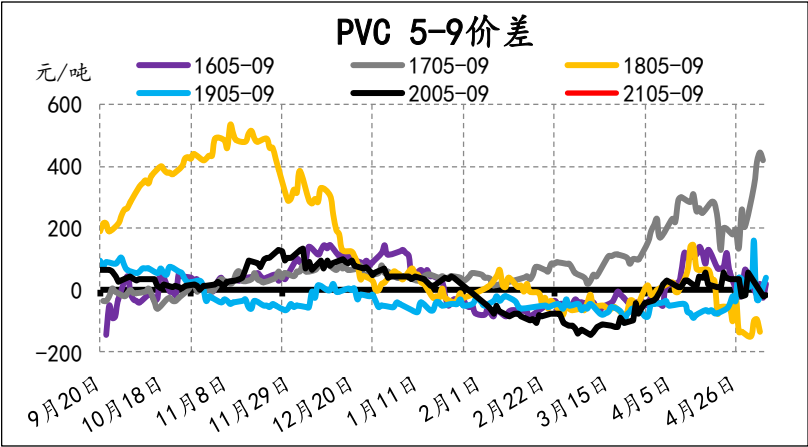
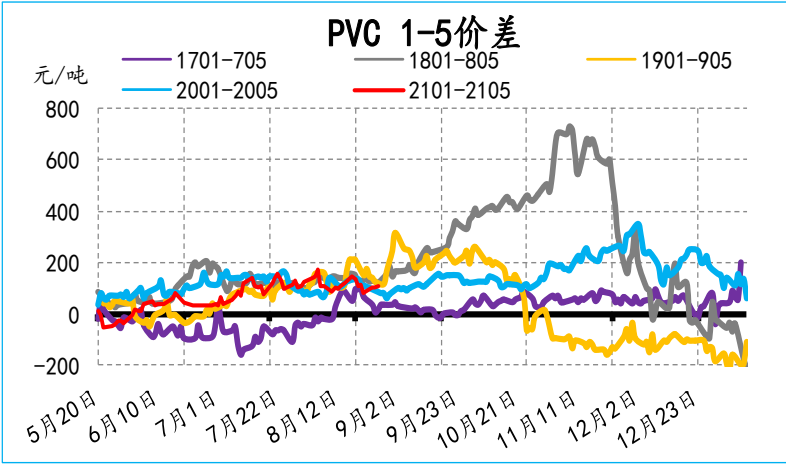
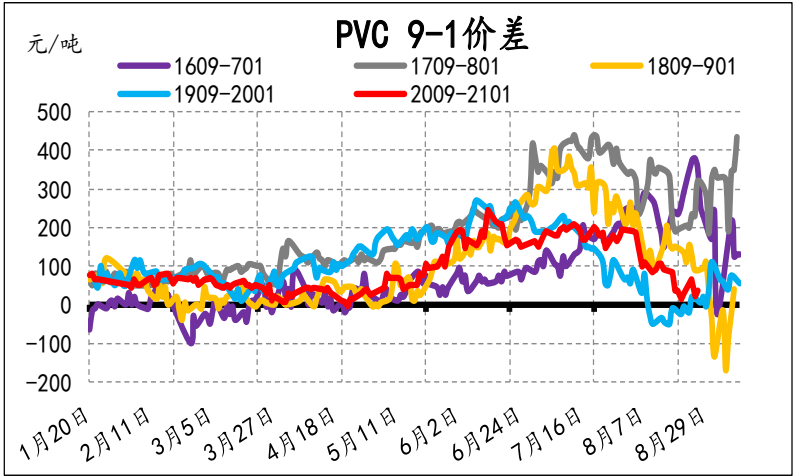
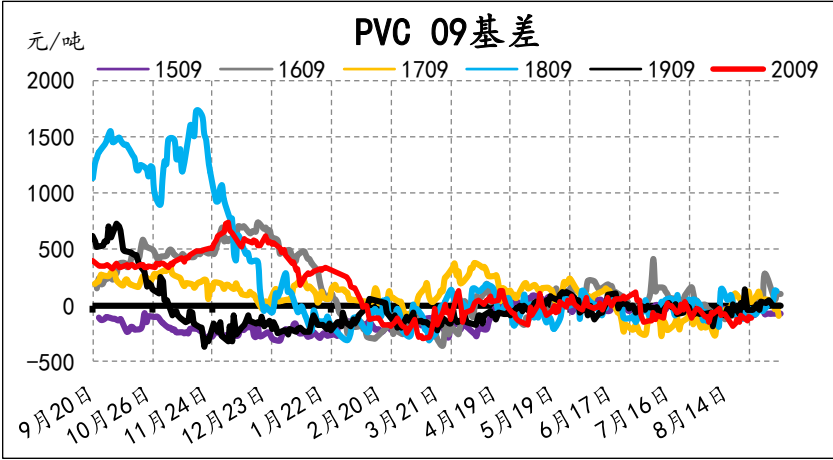
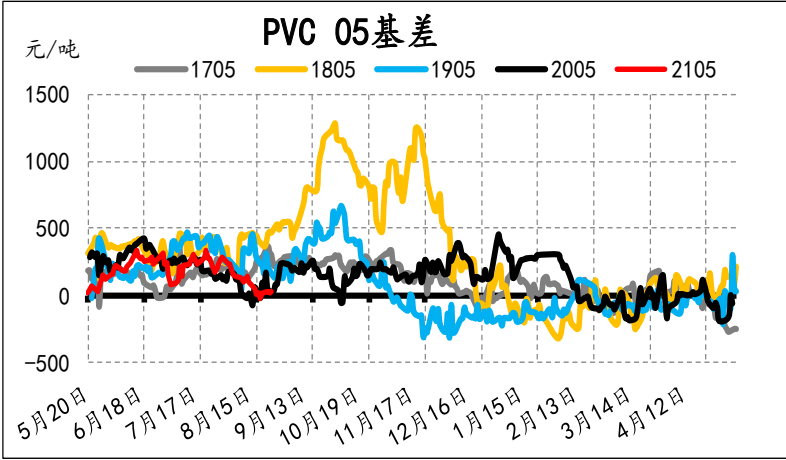
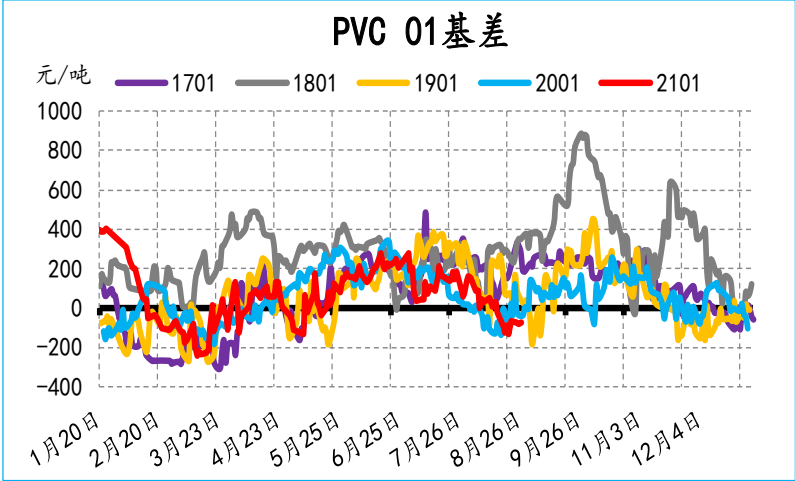
PP 1-5价差



PP 5-9价差



套利跟踪：PVC

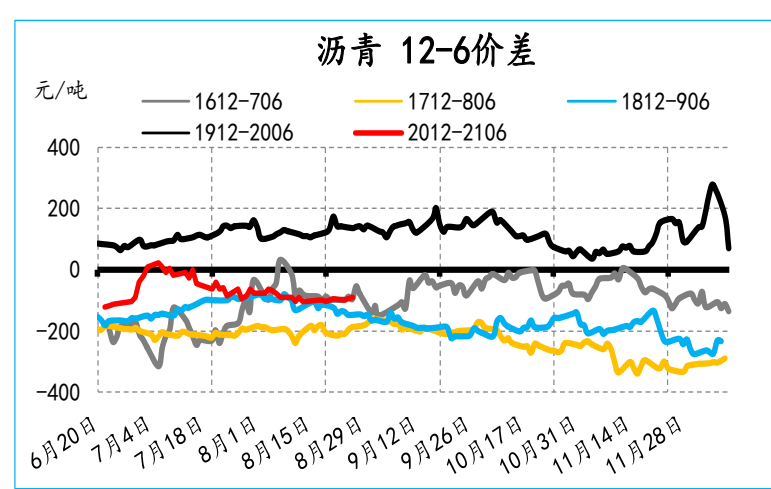
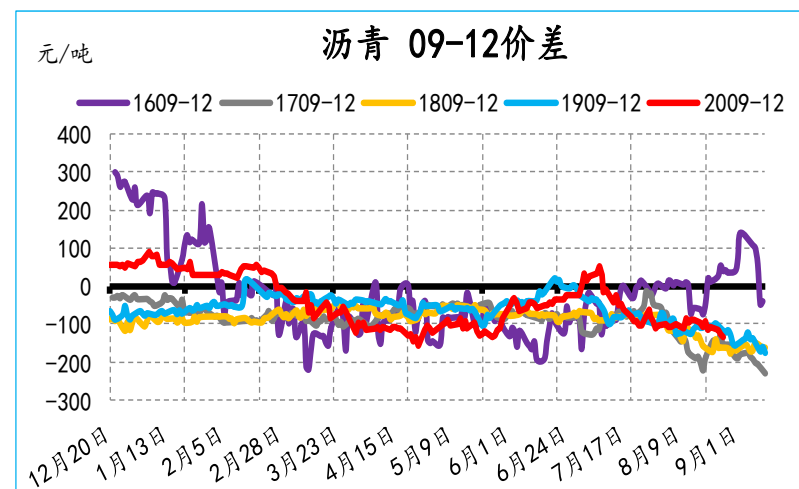
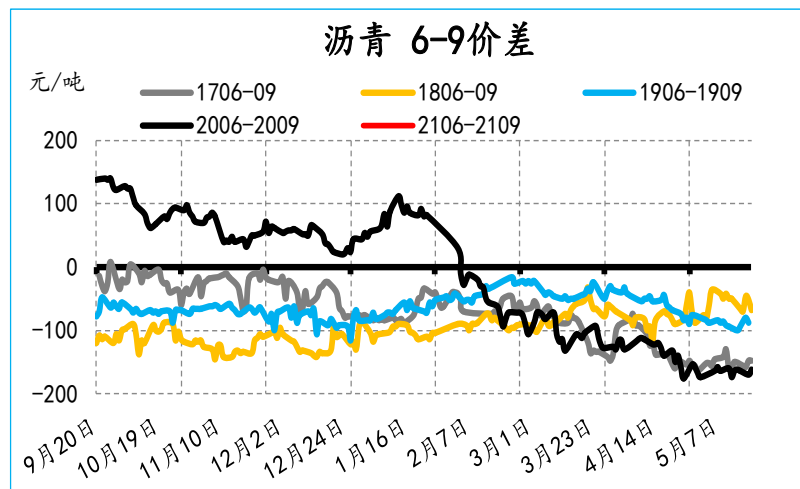
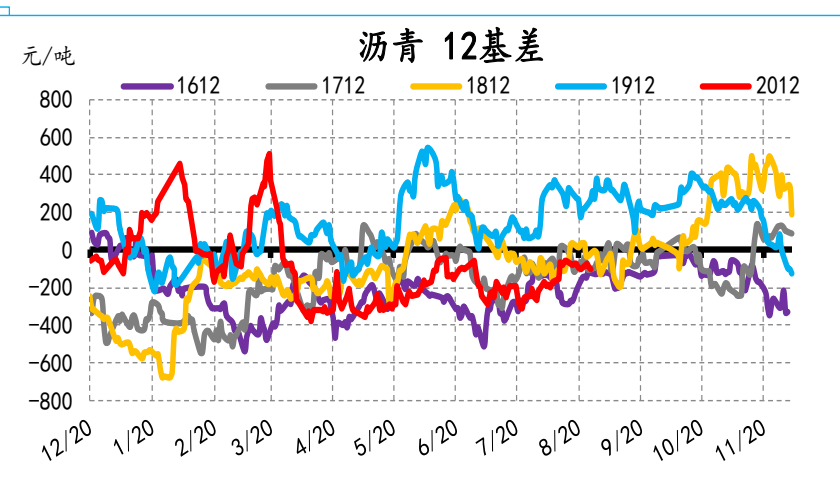
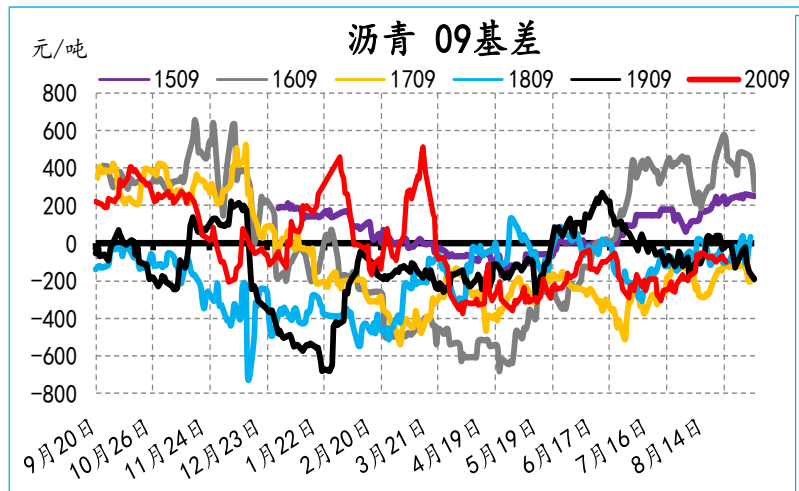
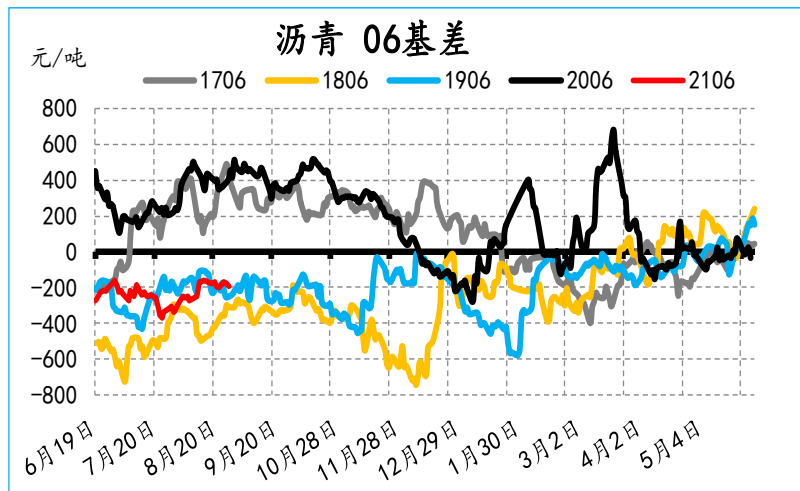


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

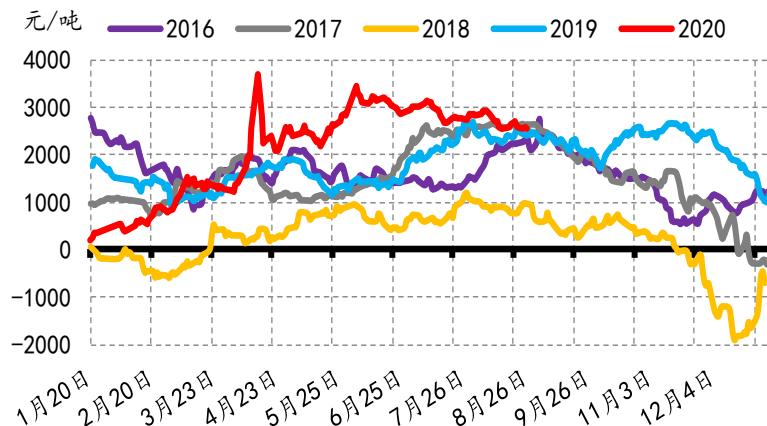
快向“能化小精灵”申请吧！

微信号：hanbb360

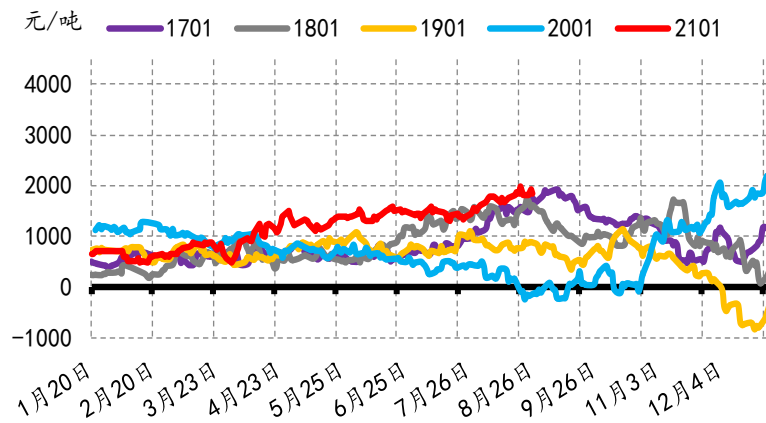


跨品种：PP-3MA

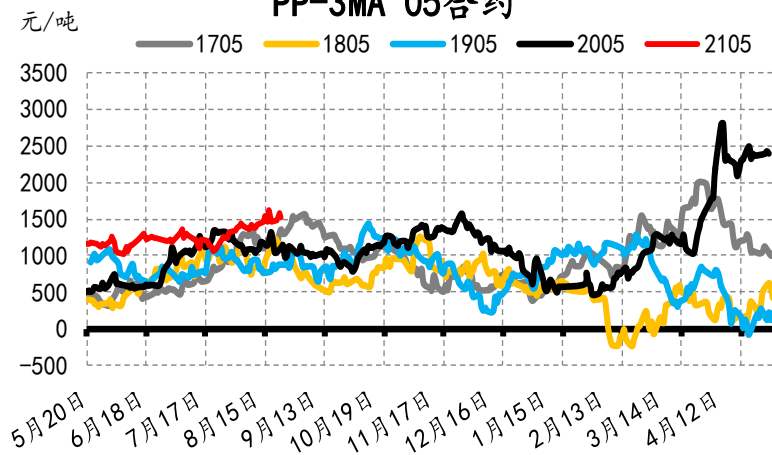
PP-3MA 现货



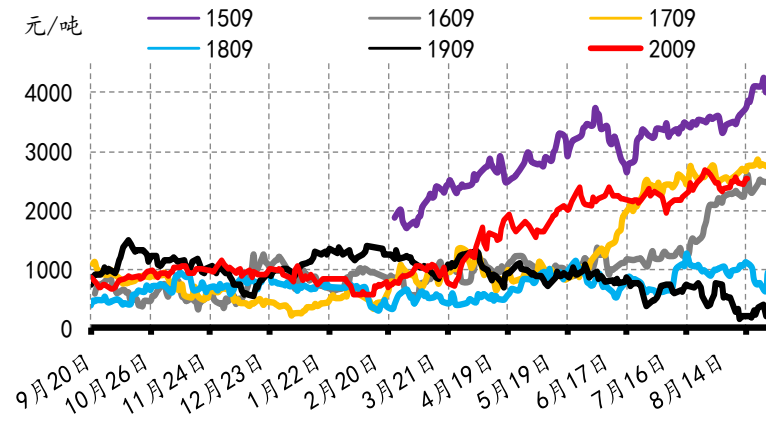
PP-3MA 01合约



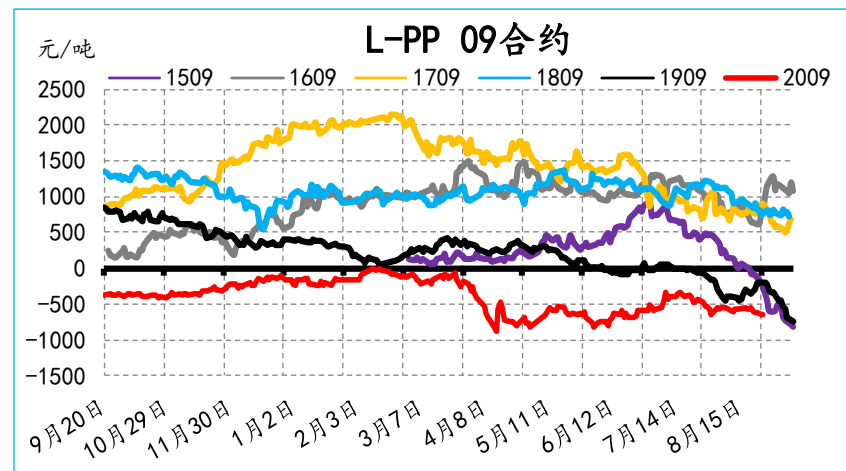
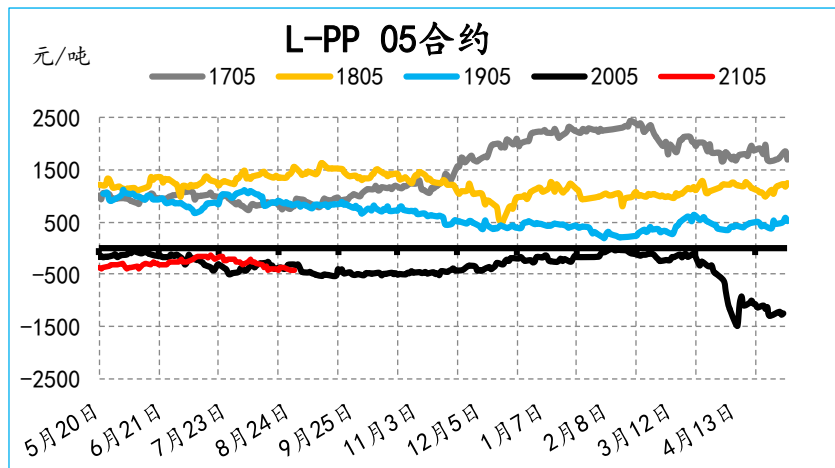
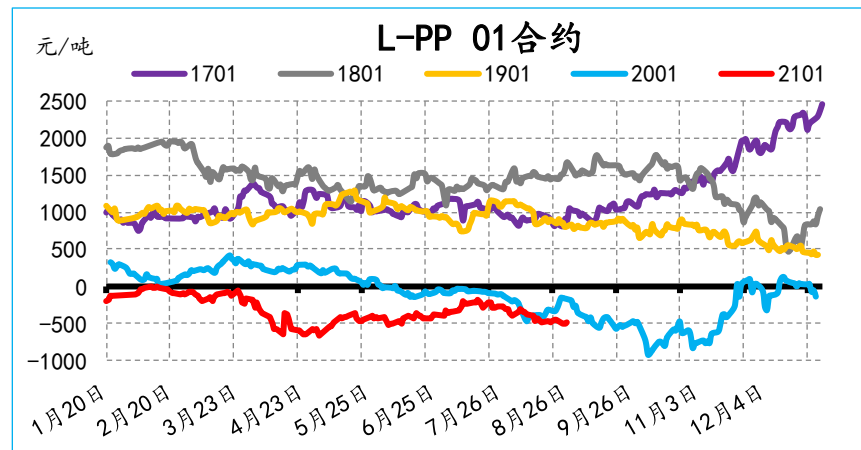
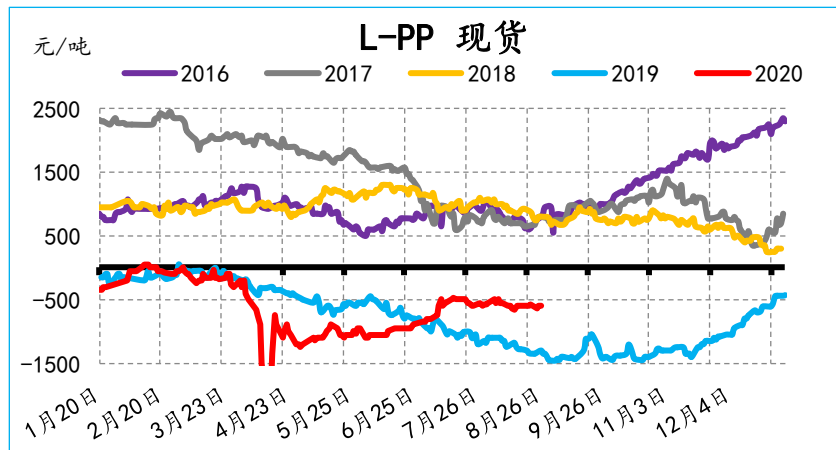
PP-3MA 05合约



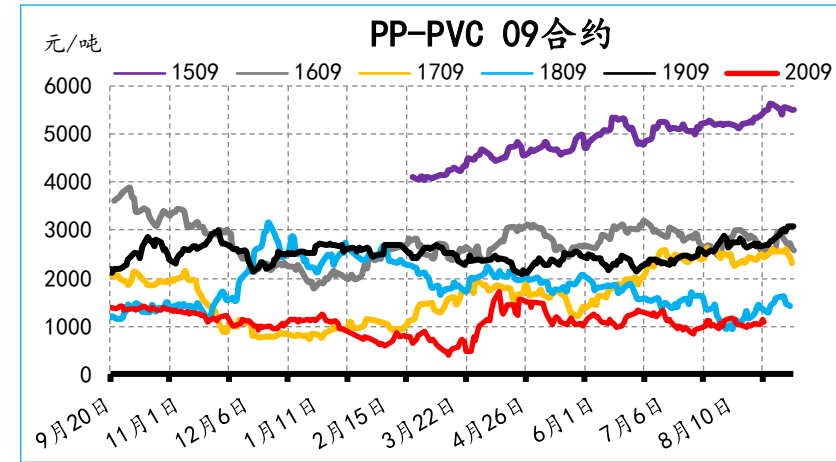
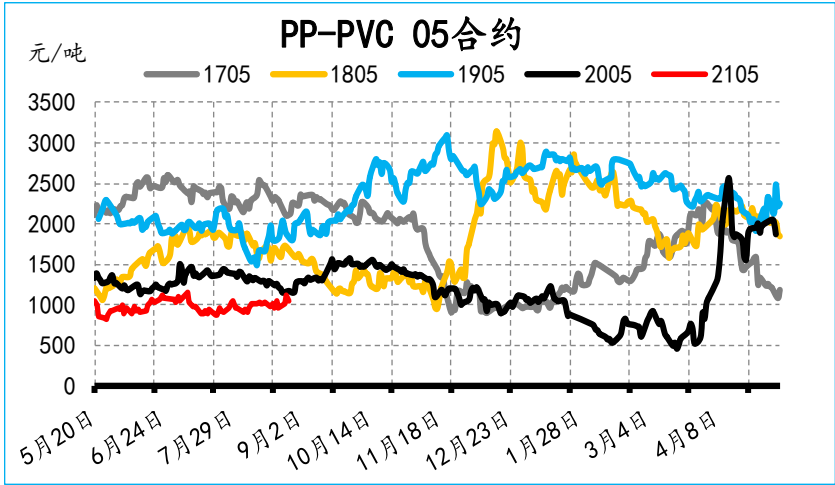
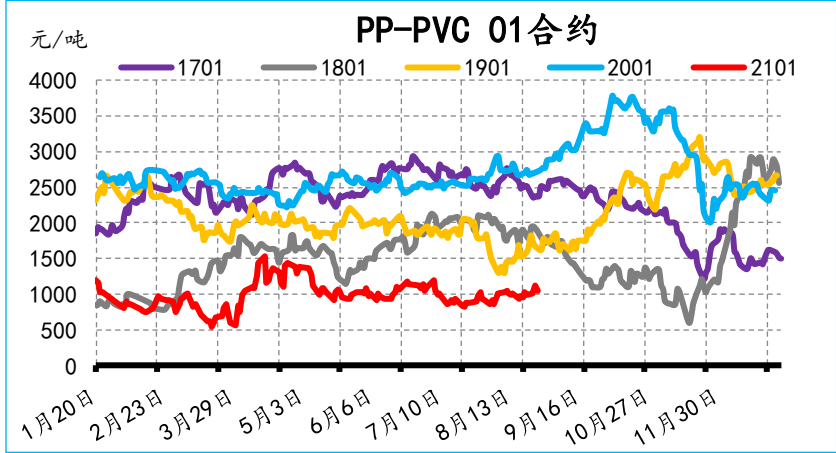
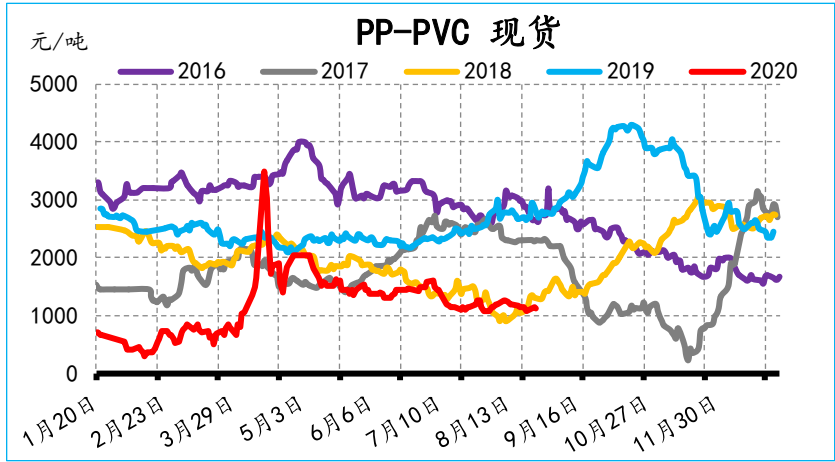
PP-3MA 09合约



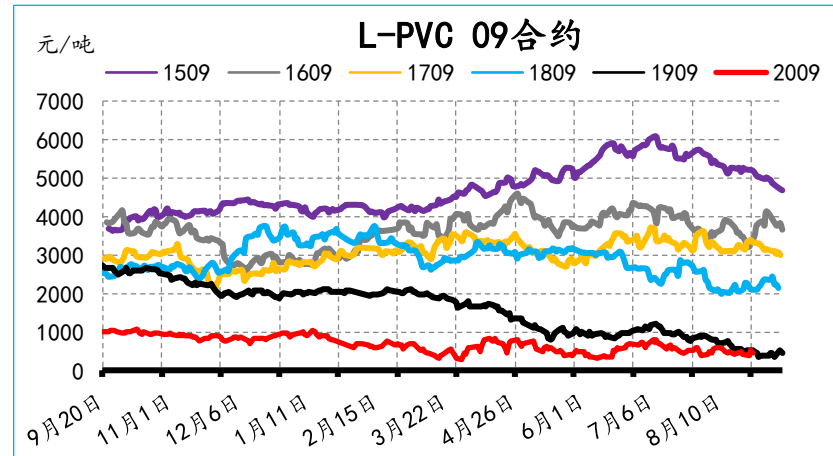
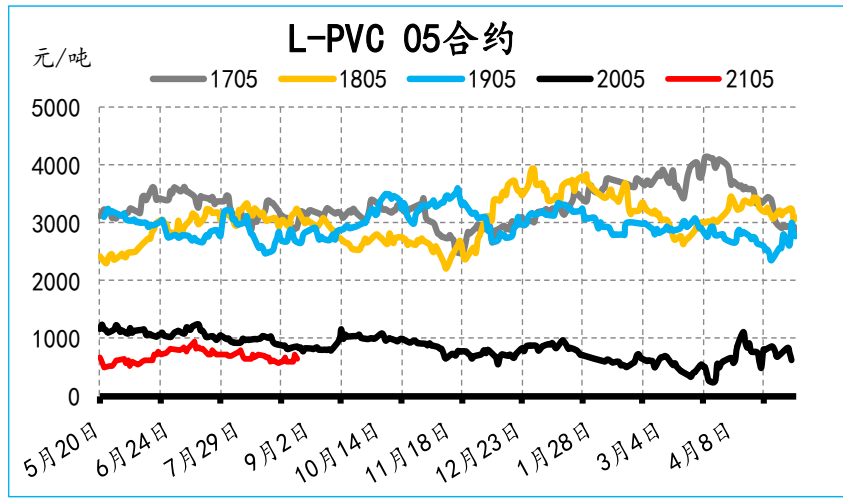
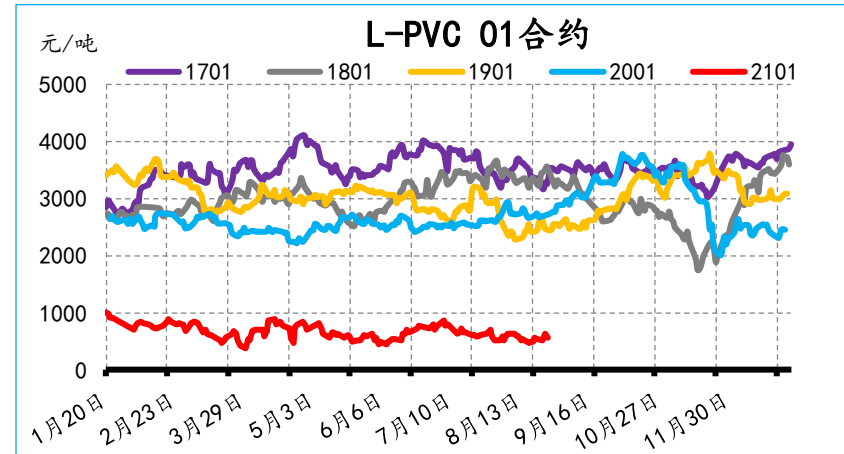
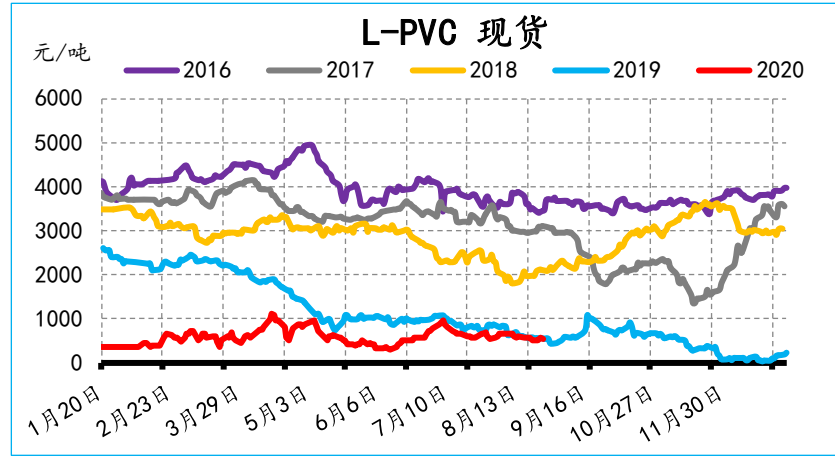
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



联系人：

韩冰冰

投资咨询资格编号：Z0015510

杨思佳

执业编号：F3059668

电话：0571-28132528

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