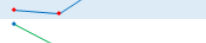
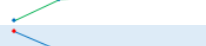


化工套利跟踪

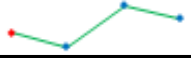
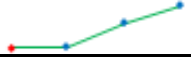
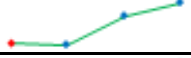
研究发展中心能化团队

2020年8月28日

套利建议

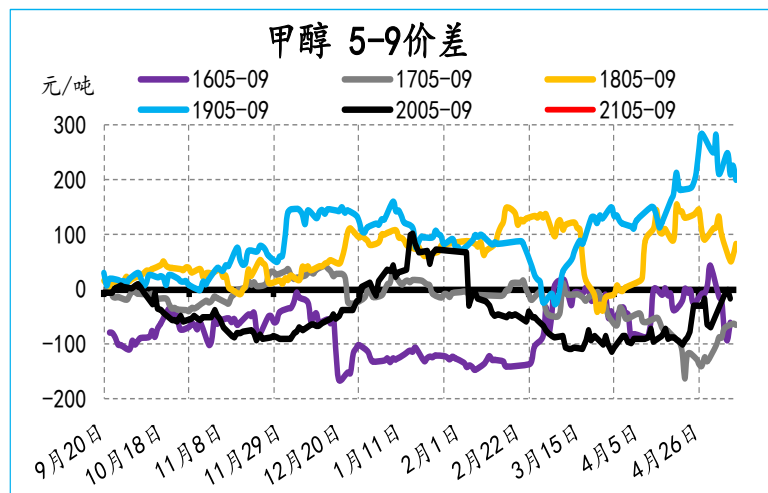
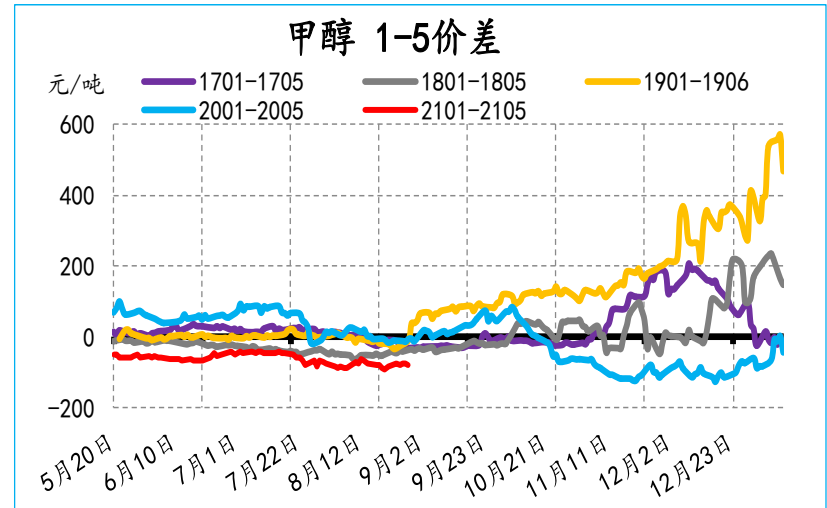
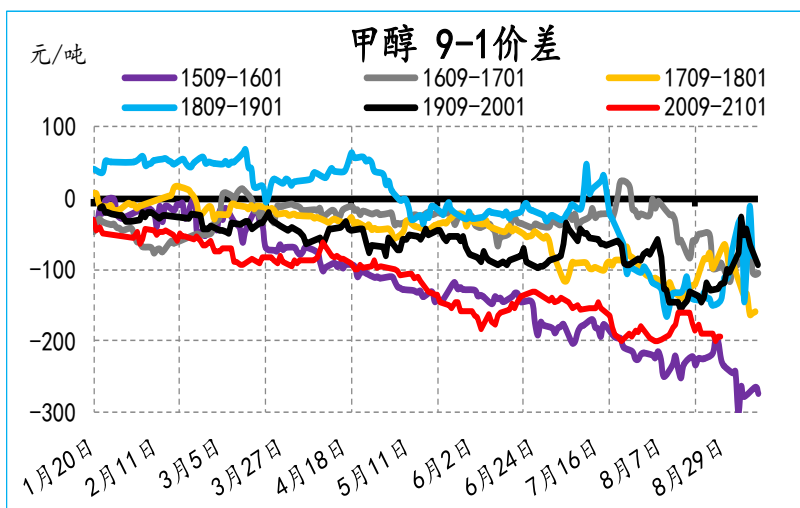
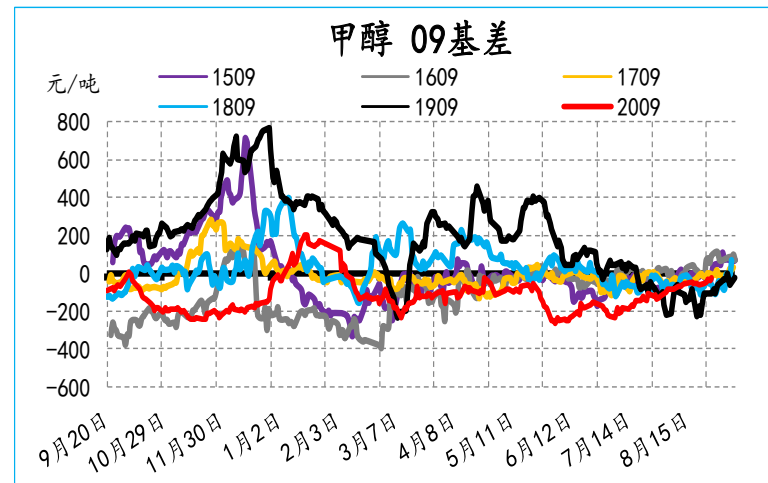
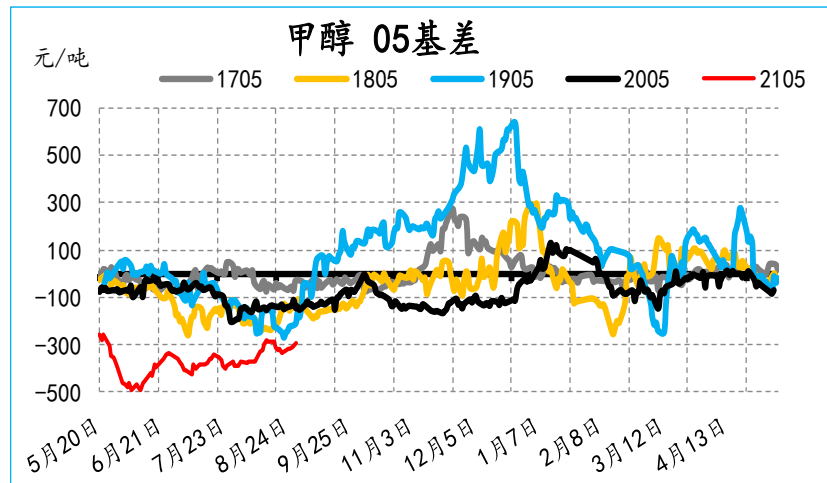
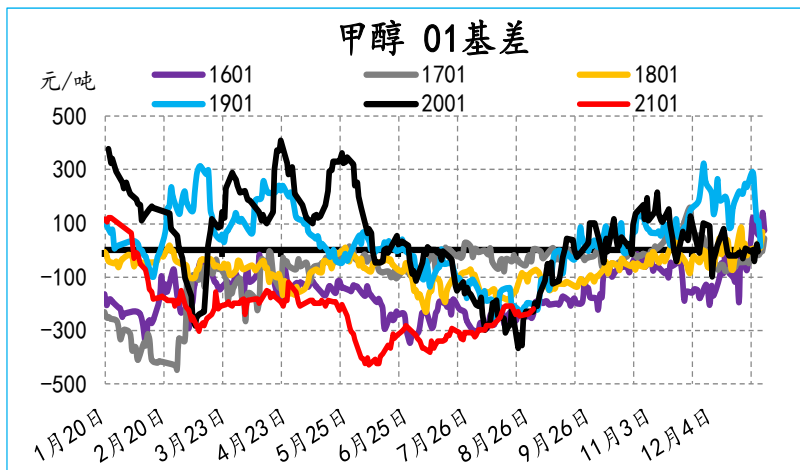
化工套利跟踪									
 信达期货 CINDA FUTURES		联系人：韩冰冰			联系人：杨思佳				
		投资咨询号：Z0015510			从业资格号：F3059668				
					电话：0571-28132638				
策略组合		20日前 7月31日	10日前 8月14日	5日前 8月21日	昨日 8月27日	今日 8月28日	近一个月走势图	建议	
跨期	MA9-MA1	-179	-160	-189	-194	-194		短期关注1-5正套	
	MA1-MA5	-75	-76	-85	-77	-78			
	MA5-MA9	254	236	274	271	272			
	TA9-TA1	-164	-174	-180	-192	-214		观望	
	TA1-TA5	-110	-104	-110	-110	-114			
	TA5-TA9	274	278	290	302	328			
	L9-L1	50	30	-80	-90	-85		关注1-5正套	
	L1-L5	5	40	20	35	30			
	L5-L9	-55	-70	60	55	55			
	PP9-PP1	303	123	91	80	80		关注1-5正套	
	PP1-PP5	83	110	105	96	96			
	PP5-PP9	-386	-233	-196	-176	-176			
	V9-V1	195	90	30	65	85		观望	
	V1-V5	125	120	80	90	70			
	V5-V9	-320	-210	-110	-155	-155			
BU9-BU12	-102	-90	-108	-126	-120		观望		
BU12-BU6	-102	-90	-108	-126	-120				
BU6-BU9	178	196	204	224	218				
跨品种	PP-3MA 1月	1623	1754	1819	1936	1965		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1315	1416	1459	1599	1614			
	PP-3MA 9月	2463	2357	2477	2614	2678			
	L-PP 1月	-397	-479	-448	-451	-474		无趋势，观望	
	L-PP 5月	-319	-409	-363	-380	-387			
	L-PP 9月	-650	-572	-619	-637	-690			

基差数据跟踪

2020年08月28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	7840	10.00		31.00	17.00		0.4%	
PVC	6600	-50.00		-5.00	-5.00		-0.1%	
PE	7280	80.00		-55.00	110.00		-0.8%	
EG	3768	3.00		-178.00	2.00		-4.7%	
PTA	3510	-40.00		-192.00	0.00		-5.5%	
甲醇	1730	0.00		-218.00	17.00		-12.4%	

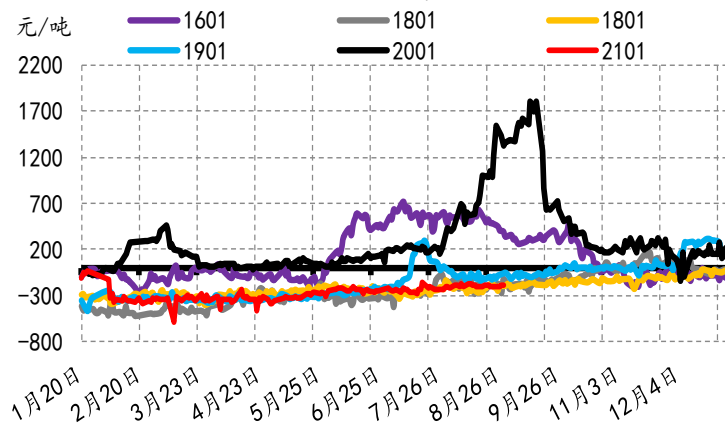
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约均为1月。

套利跟踪：甲醇

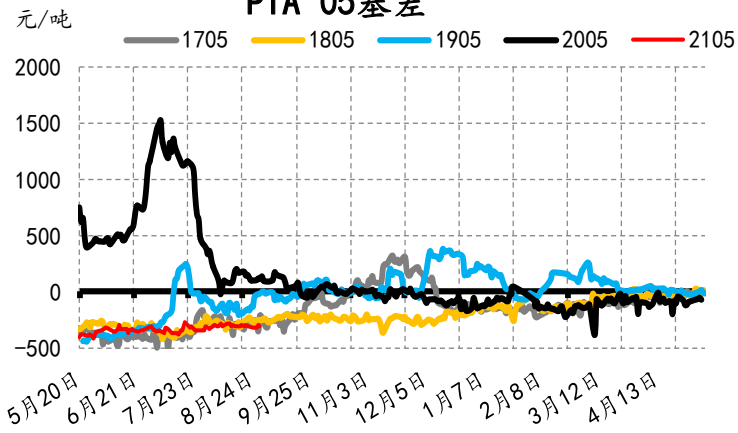


套利跟踪：PTA

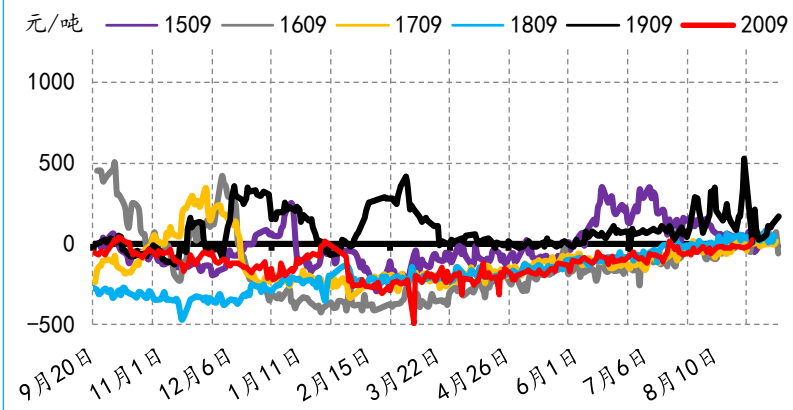
PTA 01基差



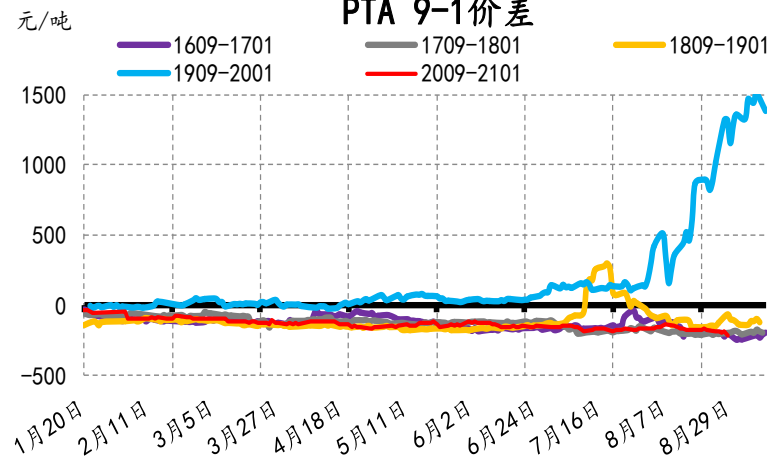
PTA 05基差



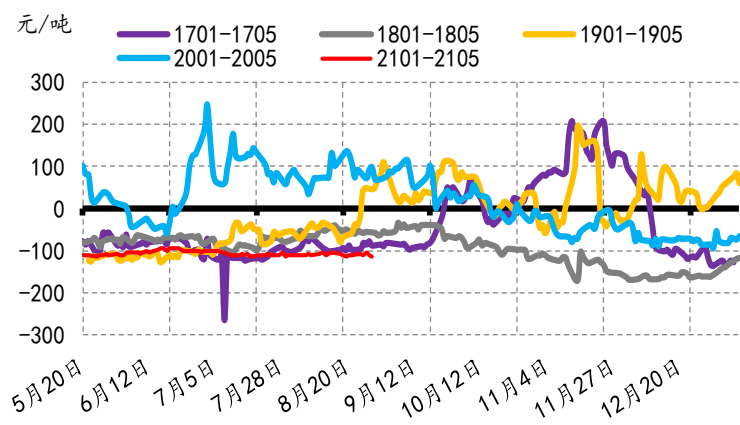
PTA 09基差



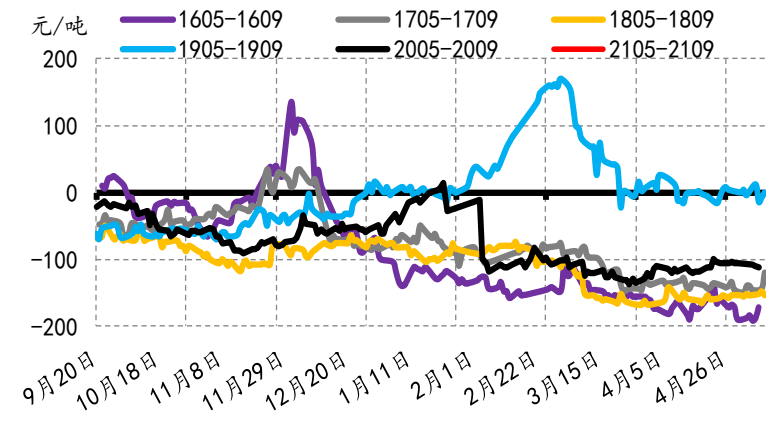
PTA 9-1价差



PTA 1-5价差

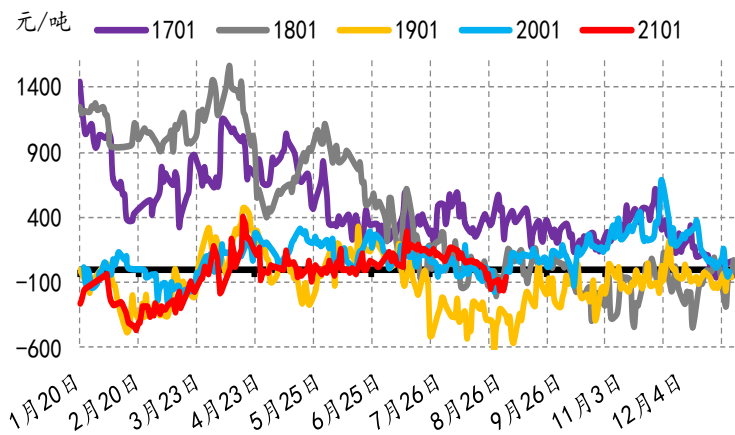


PTA 5-9价差

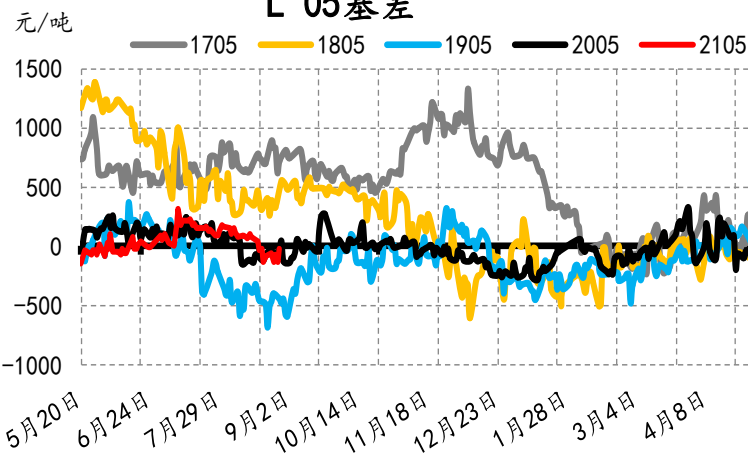


套利跟踪：PE

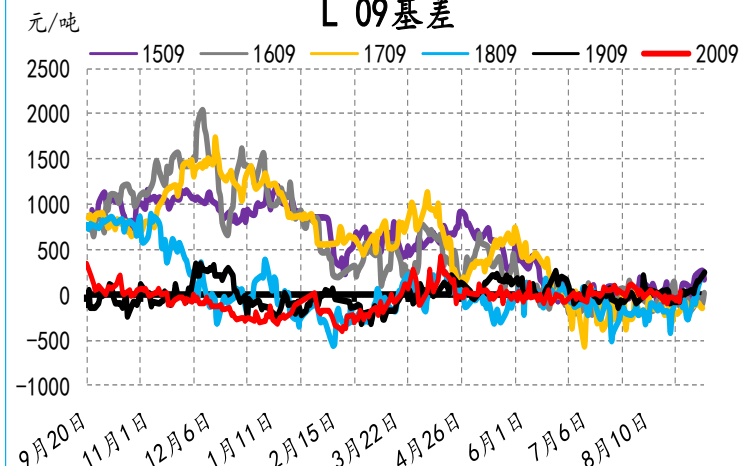
L 01基差



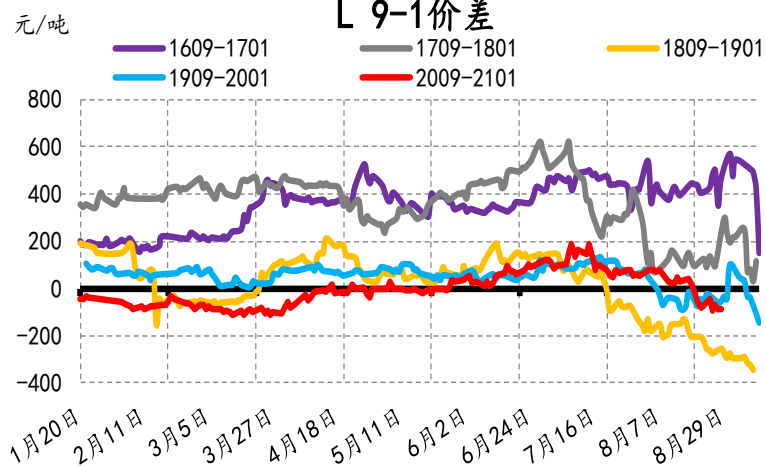
L 05基差



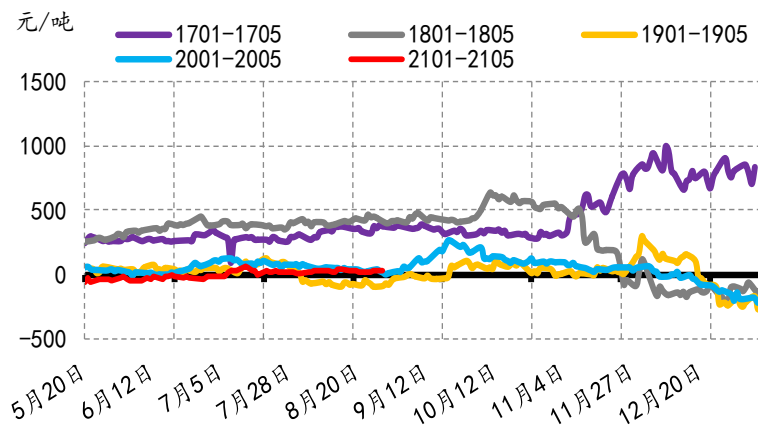
L 09基差



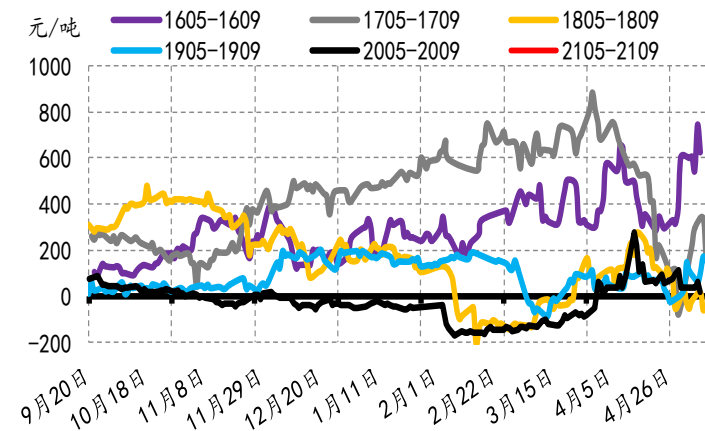
L 9-1价差



L 1-5价差

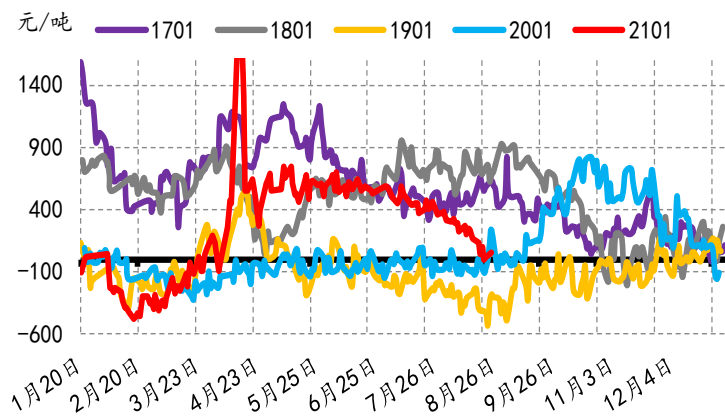


L 5-9价差

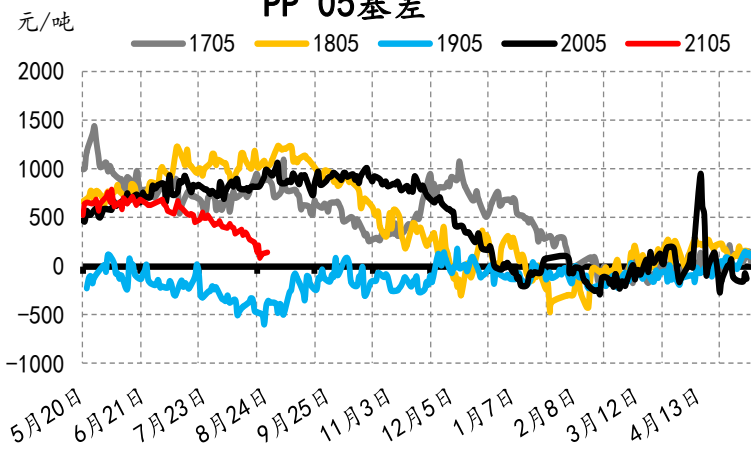


套利跟踪：PP

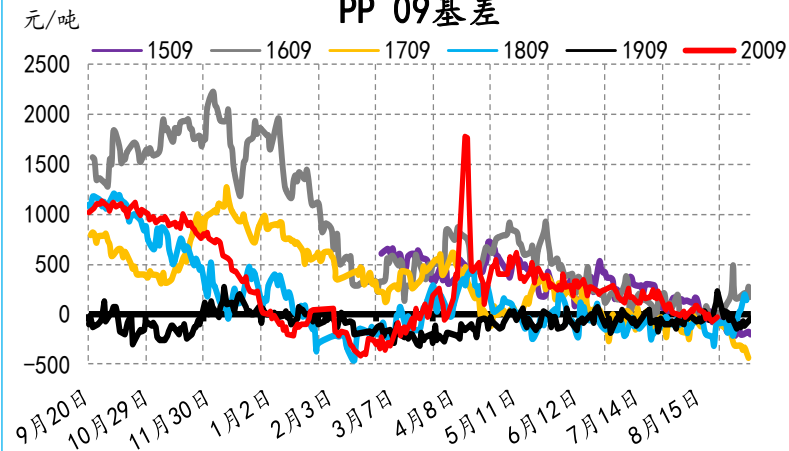
PP 01基差



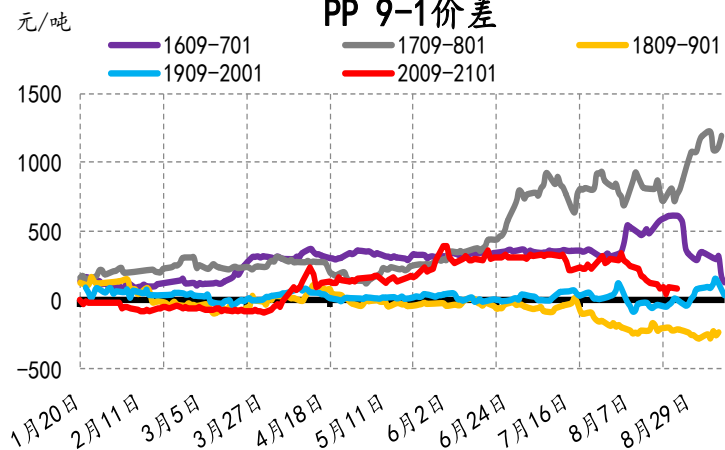
PP 05基差



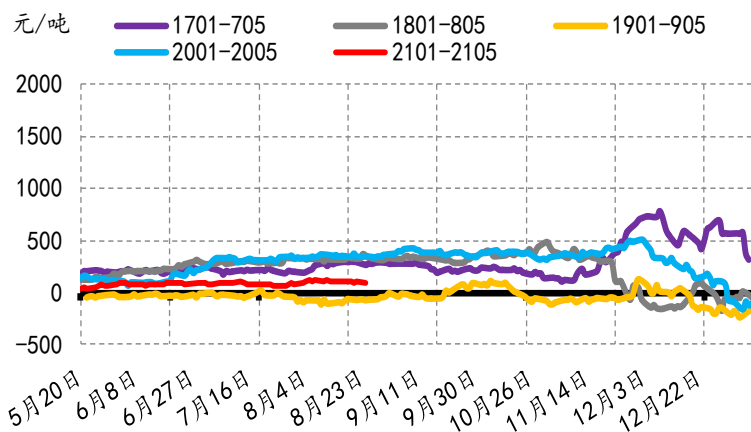
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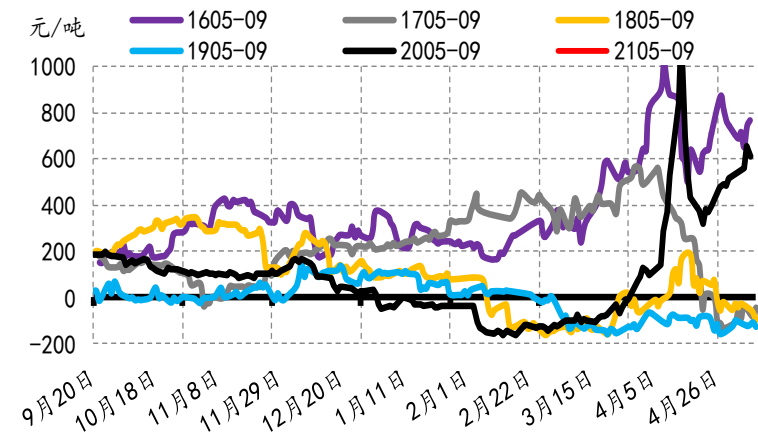
PP 9-1价差



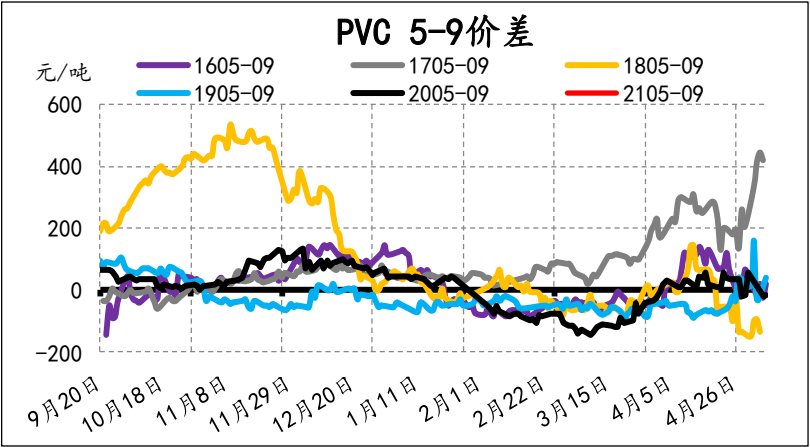
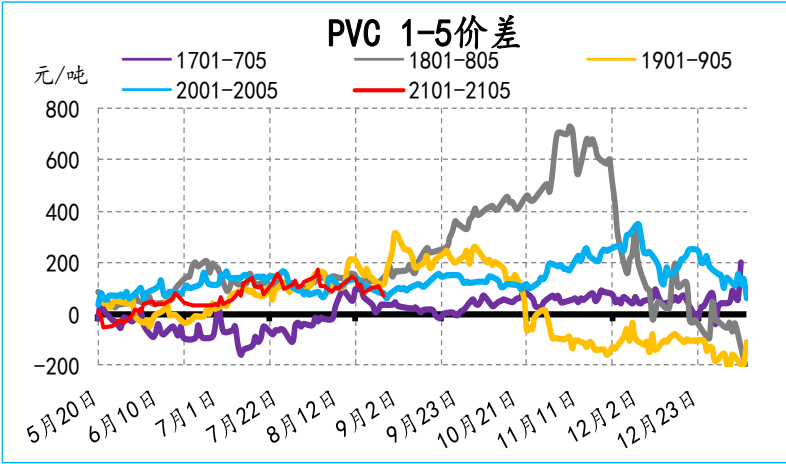
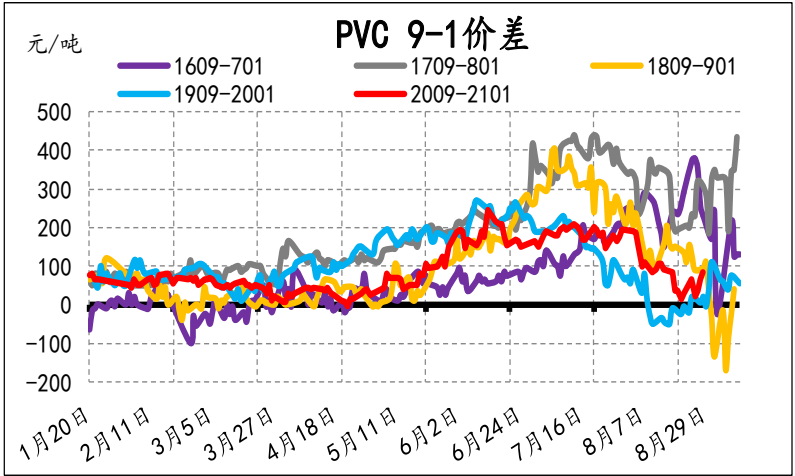
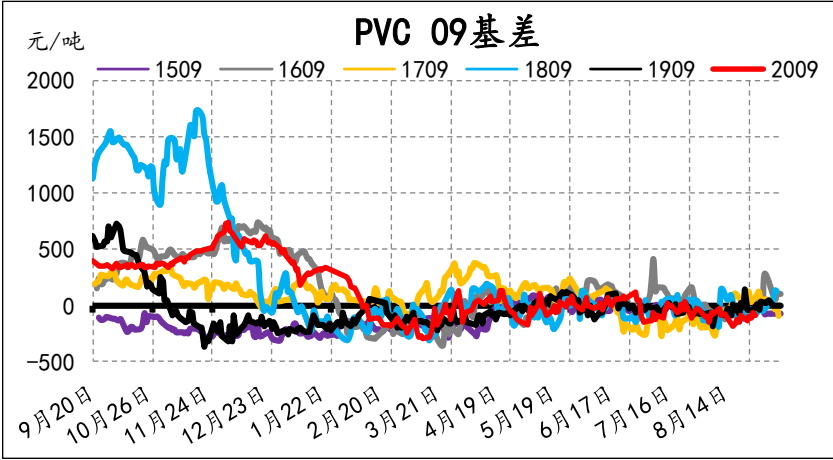
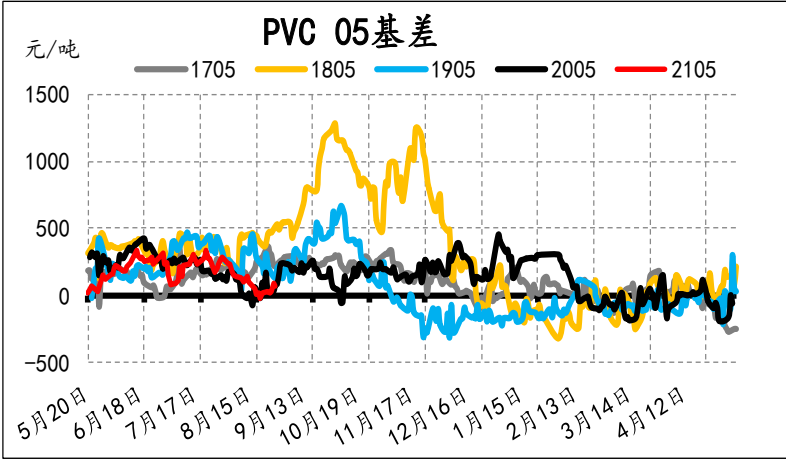
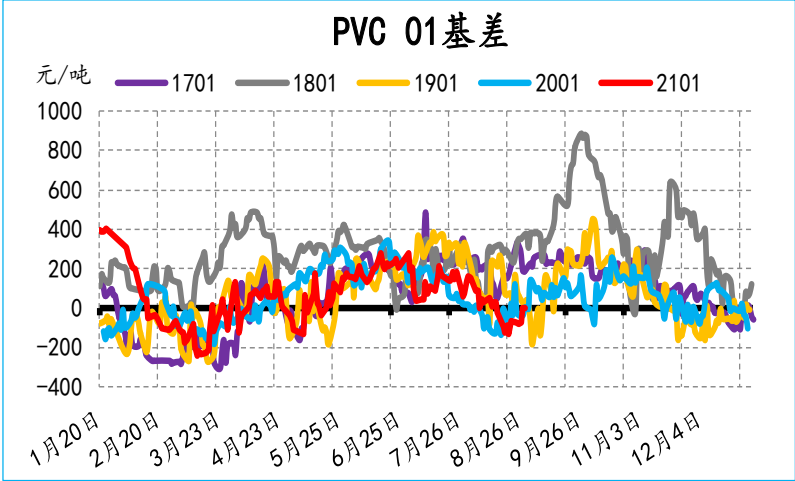
PP 1-5价差



PP 5-9价差



套利跟踪：PVC

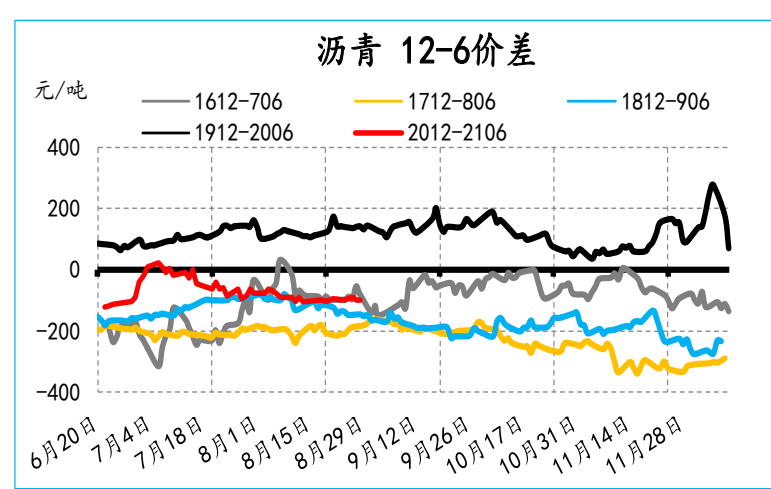
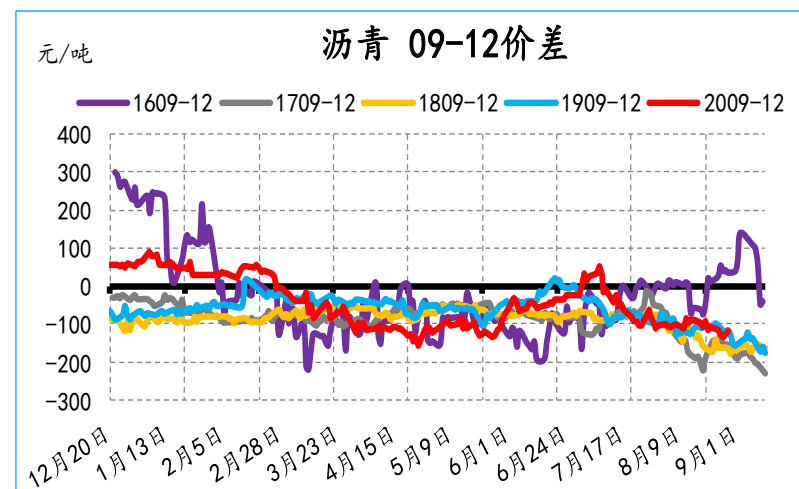
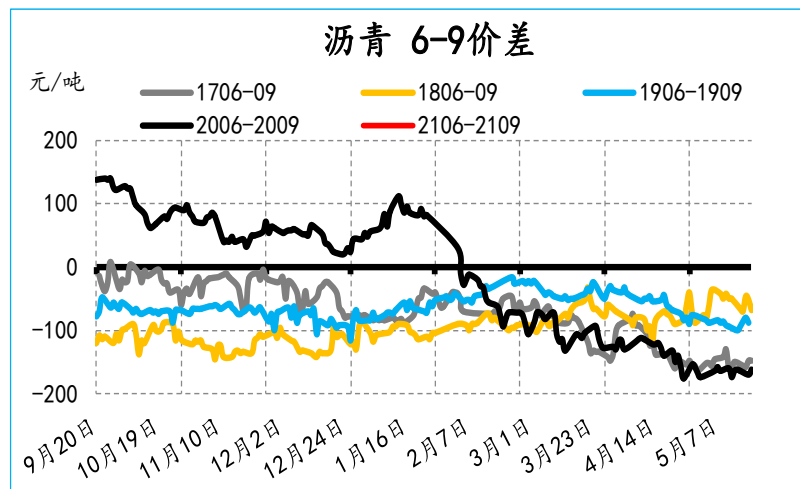
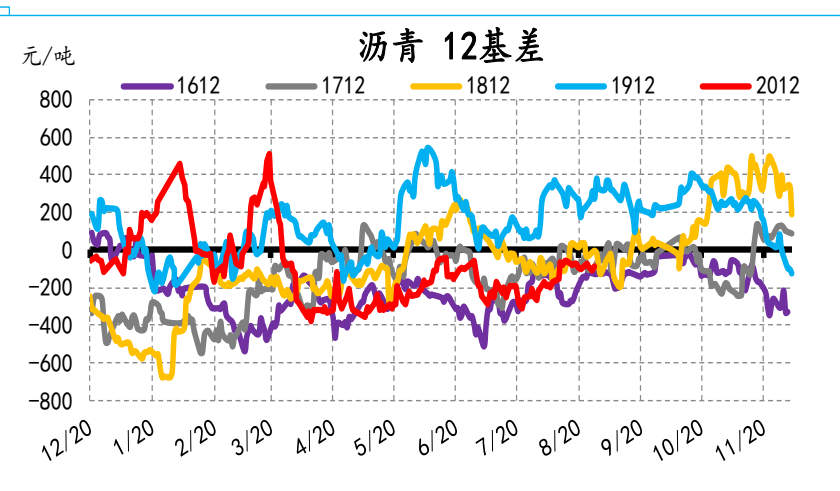
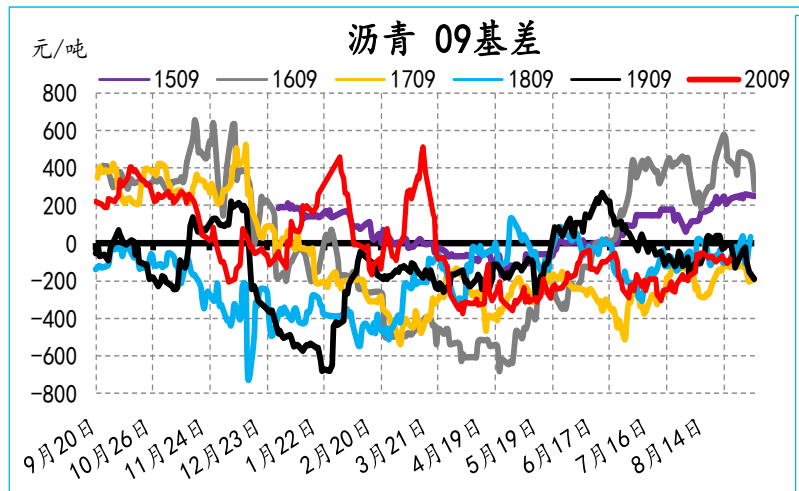
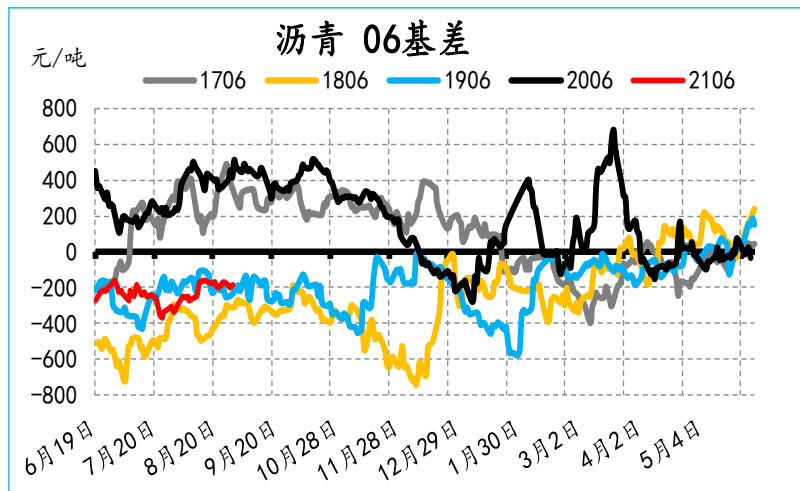


套利跟踪：沥青

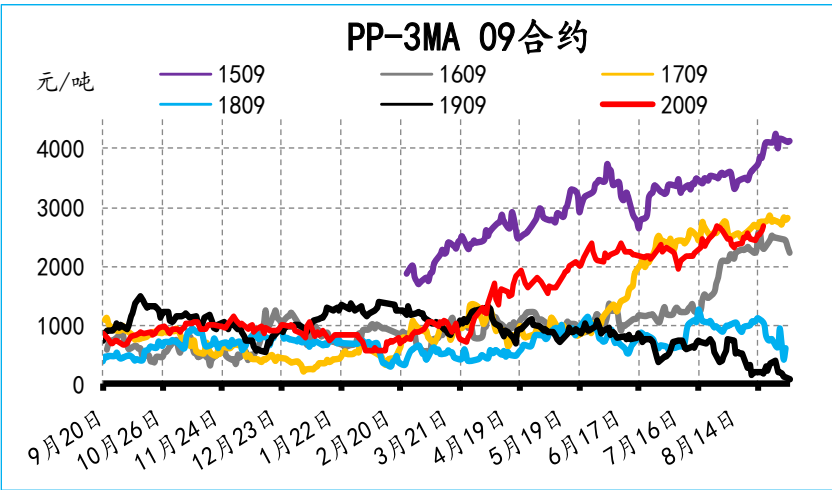
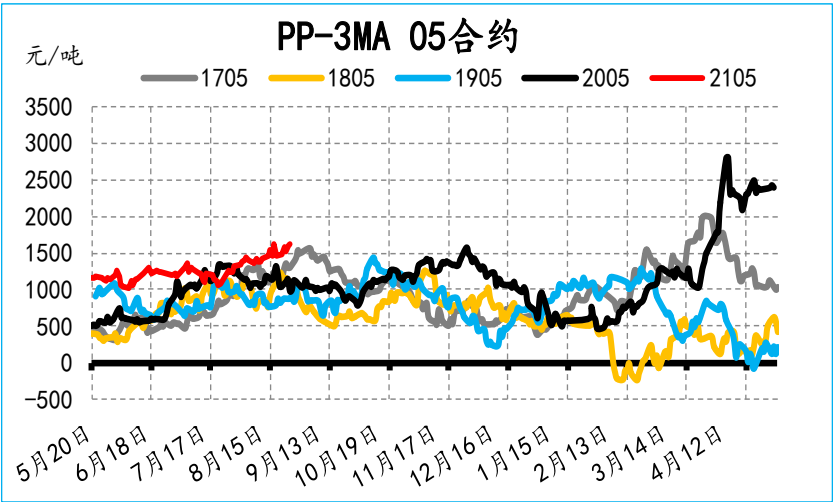
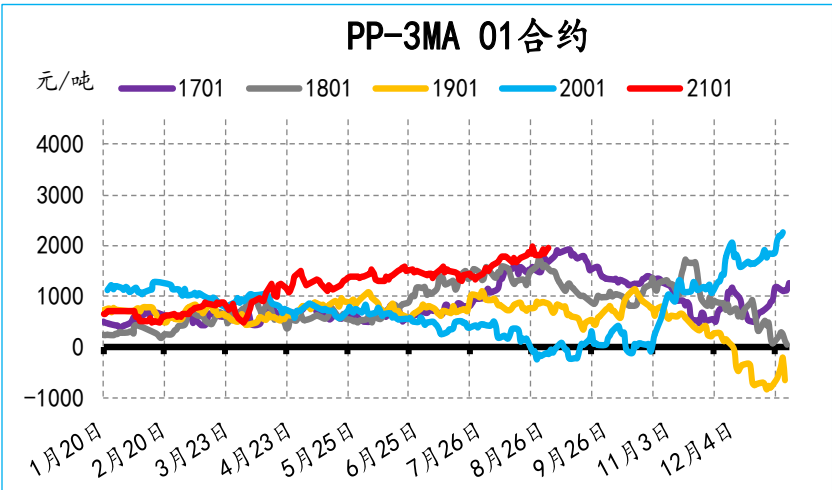
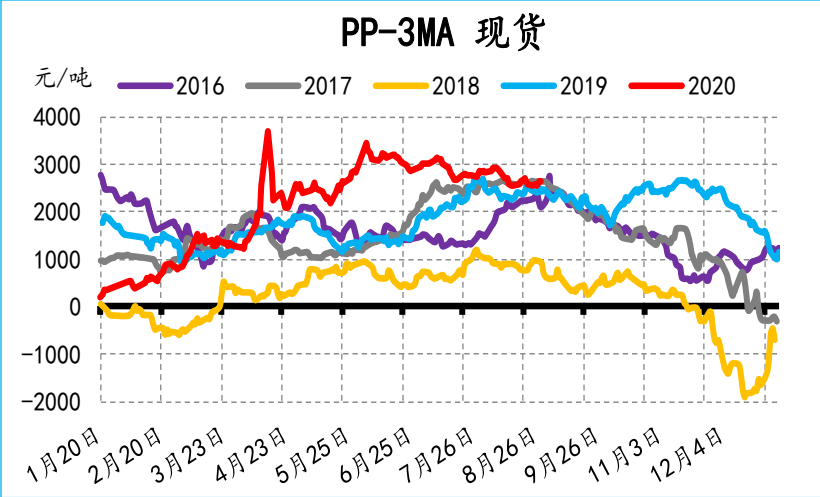
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

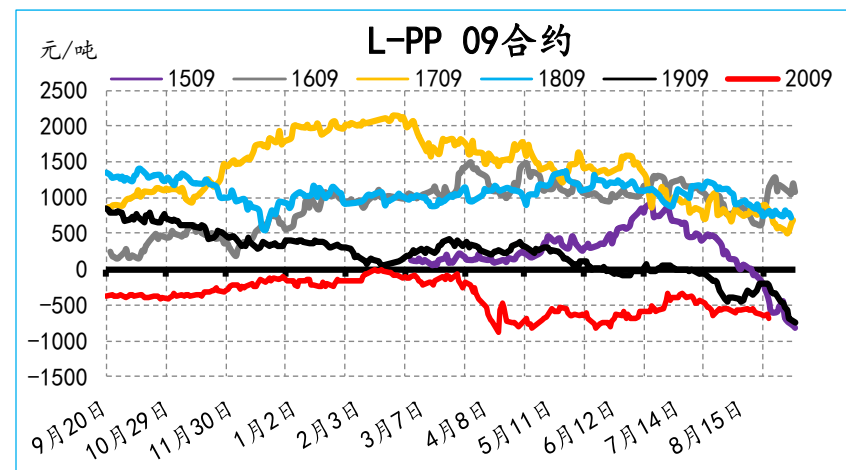
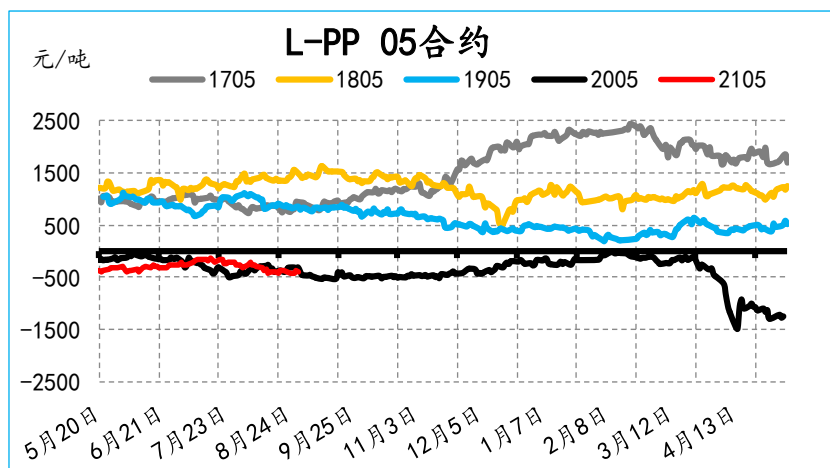
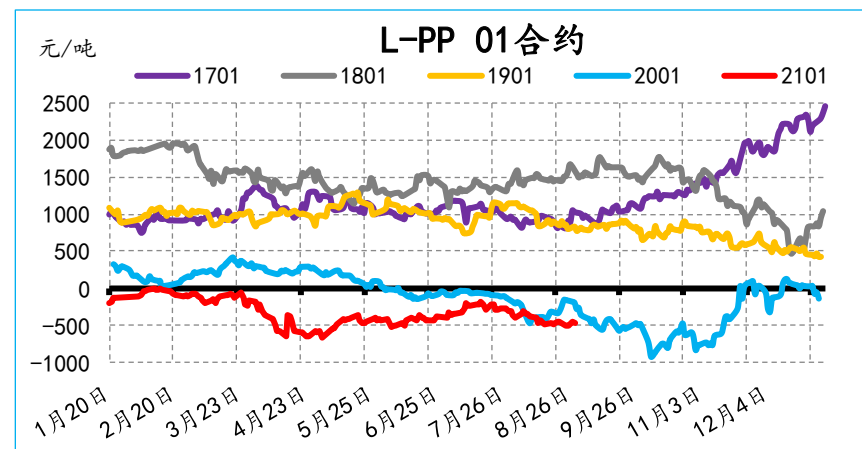
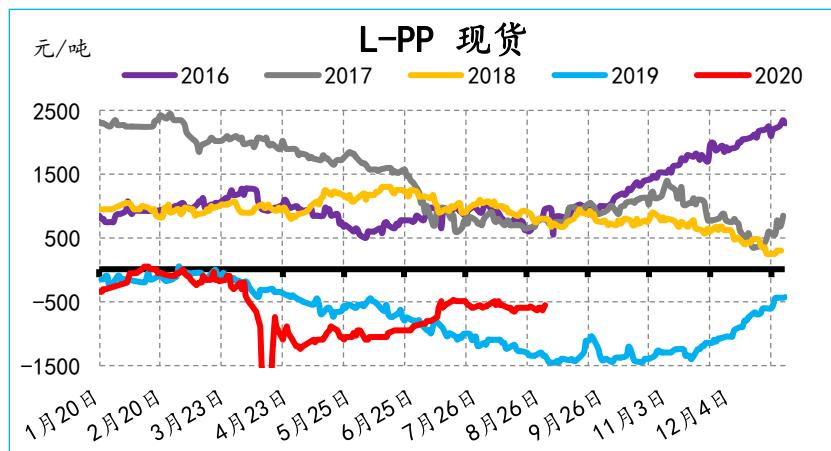
微信号：hanbb360



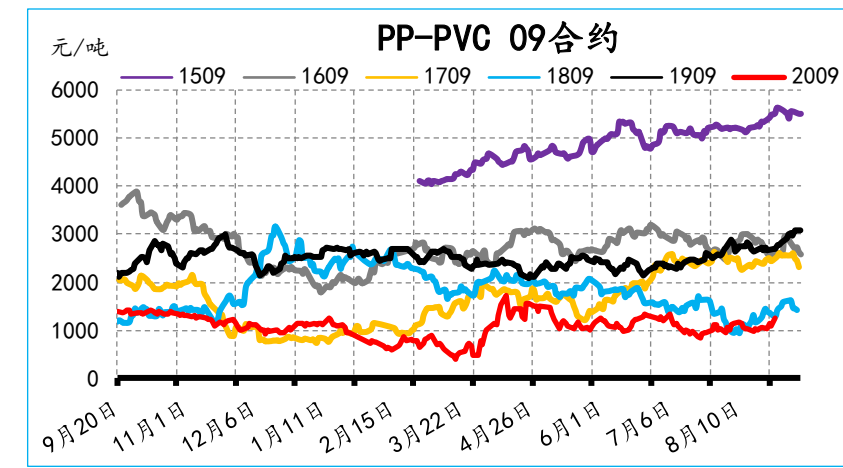
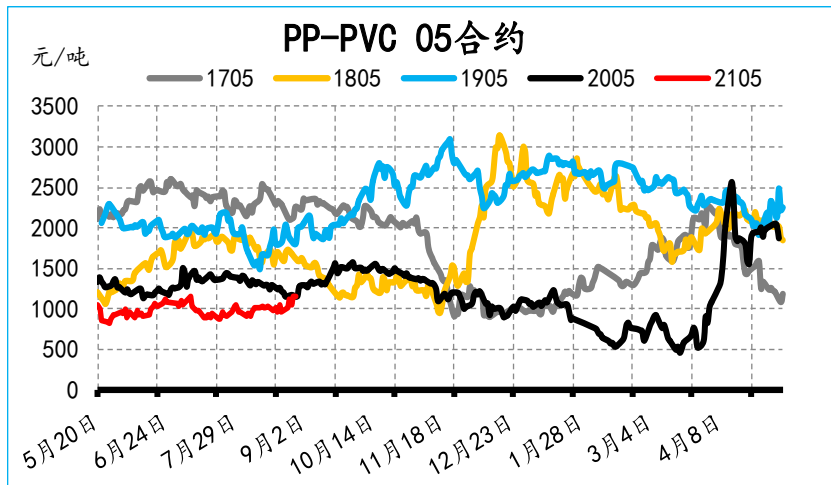
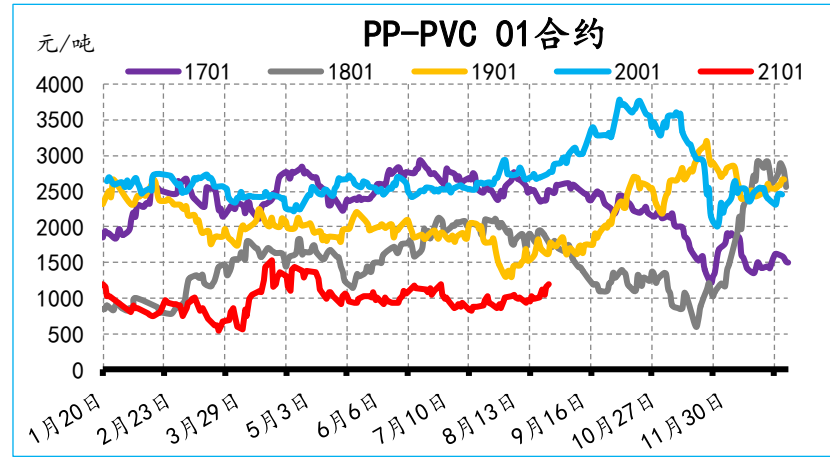
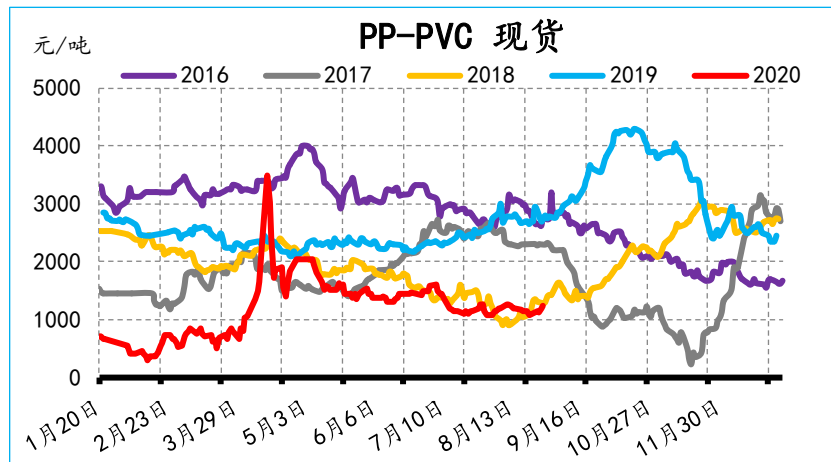
跨品种：PP-3MA



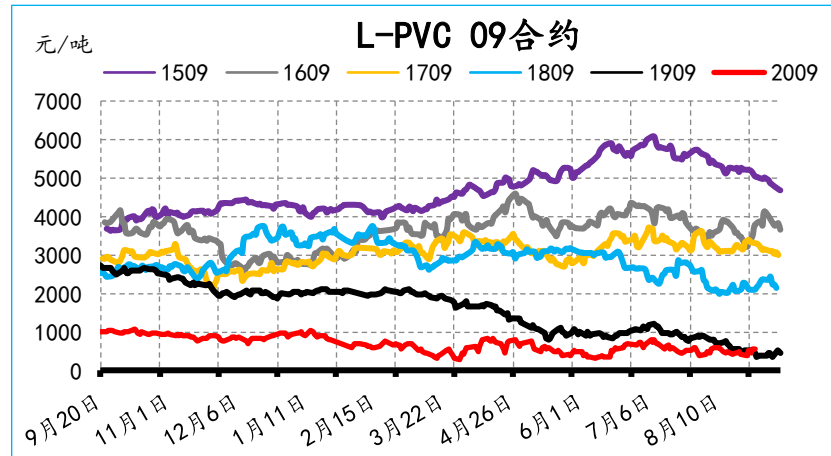
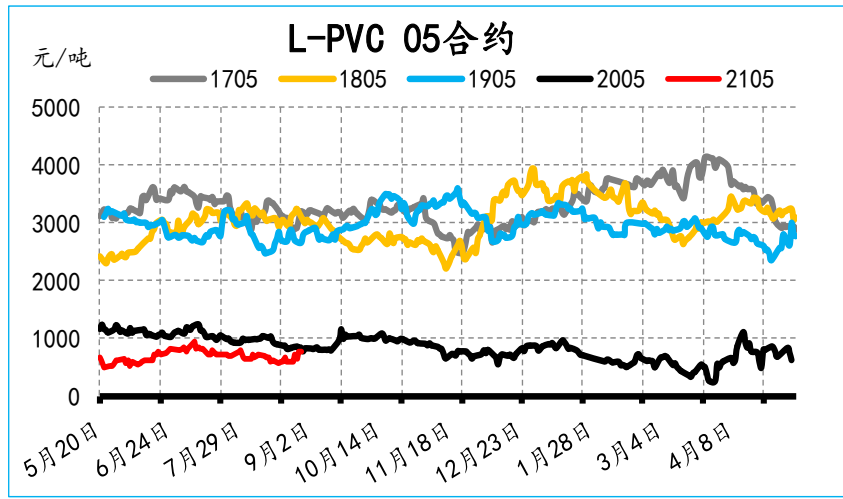
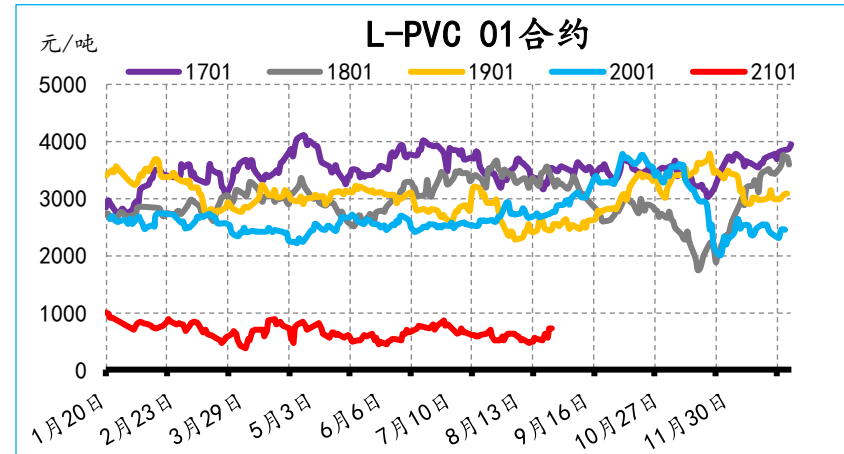
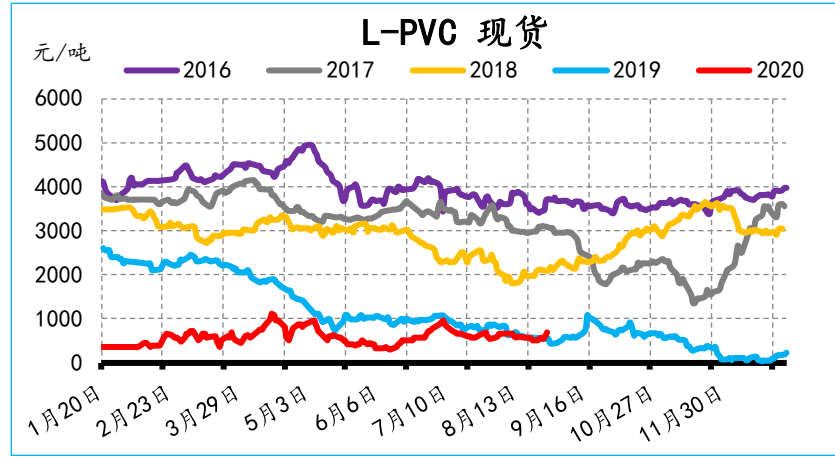
跨品种：塑料-PP



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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