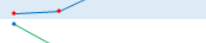
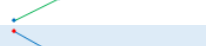


化工套利跟踪

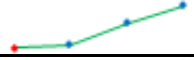
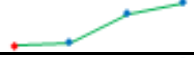
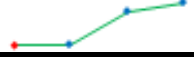
研究发展中心能化团队

2020年8月31日

套利建议

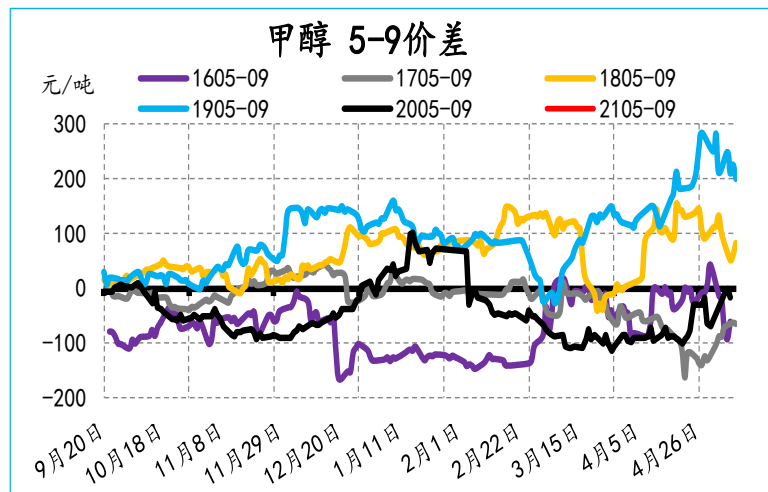
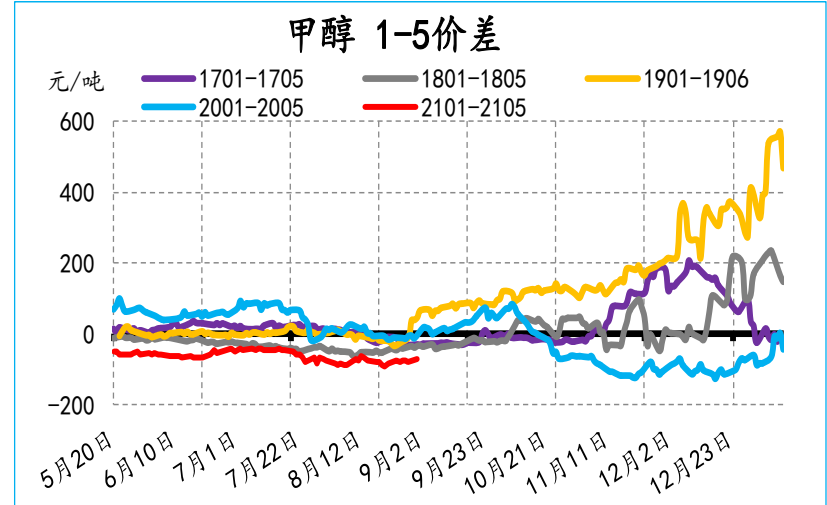
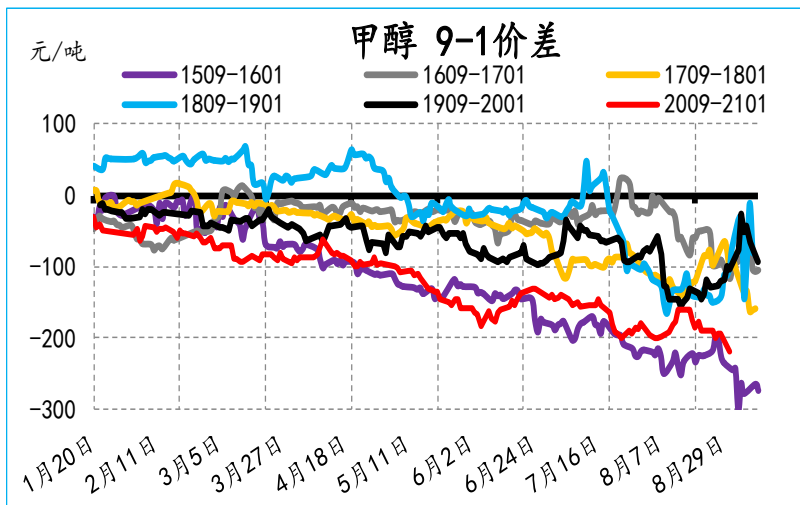
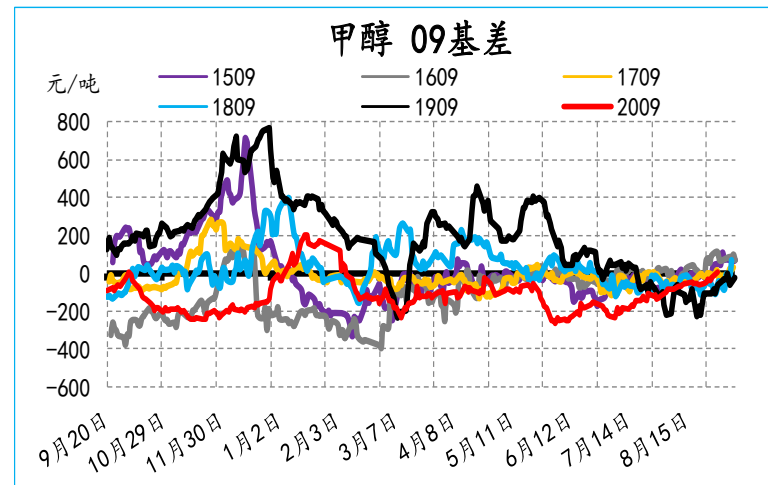
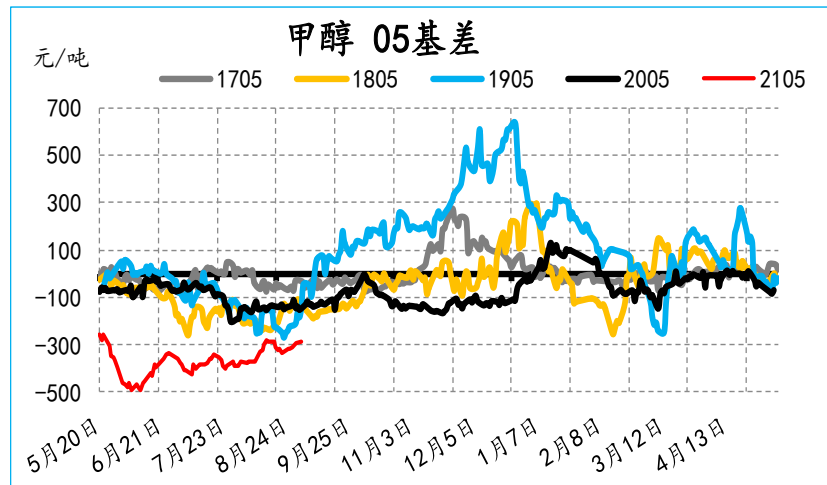
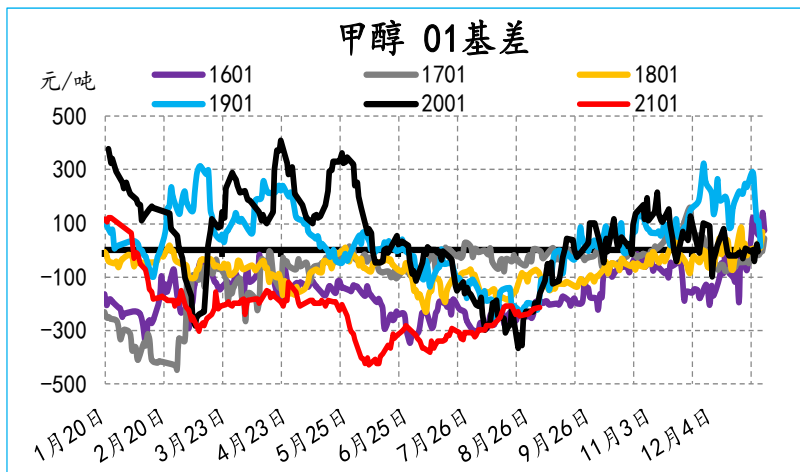
化工套利跟踪									
 信达期货 CINDA FUTURES		联系人：韩冰冰			联系人：杨思佳				
		投资咨询号：Z0015510			从业资格号：F3059668				
					电话：0571-28132638				
策略组合		20日前 8月3日	10日前 8月17日	5日前 8月24日	昨日 8月28日	今日 8月31日	近一个月走势图	建议	
跨期	MA9-MA1	-196	-160	-189	-194	-219		短期关注1-5正套	
	MA1-MA5	-83	-78	-77	-78	-70			
	MA5-MA9	279	238	266	272	289			
	TA9-TA1	-166	-178	-184	-214	-240		观望	
	TA1-TA5	-112	-108	-108	-114	-108			
	TA5-TA9	278	286	292	328	348			
	L9-L1	75	40	-45	-85	-55		关注1-5正套	
	L1-L5	15	35	20	30	35			
	L5-L9	-90	-75	25	55	20			
	PP9-PP1	291	116	80	80	80		关注1-5正套	
	PP1-PP5	94	108	96	96	96			
	PP5-PP9	-385	-224	-176	-176	-176			
	V9-V1	190	85	65	85	70		观望	
	V1-V5	140	145	100	70	90			
	V5-V9	-330	-230	-165	-155	-160			
跨品种	BU9-BU12	-100	-96	-116	-120	-132		观望	
	BU12-BU6	-100	-96	-116	-120	-132			
	BU6-BU9	176	196	214	218	222			
	PP-3MA 1月	1676	1807	1800	1965	1989		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1333	1465	1473	1614	1642			
	PP-3MA 9月	2555	2403	2447	2678	2841			
	L-PP 1月	-342	-474	-502	-474	-464		无趋势，观望	
	L-PP 5月	-263	-401	-426	-387	-362			
	L-PP 9月	-558	-550	-627	-690	-714			

基差数据跟踪

2020年08月31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	8050	210.00		121.00	90.00		1.5%	
PVC	6630	30.00		-30.00	-25.00		-0.4%	
PE	7400	120.00		-65.00	-10.00		-0.9%	
EG	3850	82.00		-190.00	-12.00		-4.9%	
PTA	3490	-20.00		-258.00	-66.00		-7.4%	
甲醇	1765	30.00		-215.00	15.00		-12.2%	

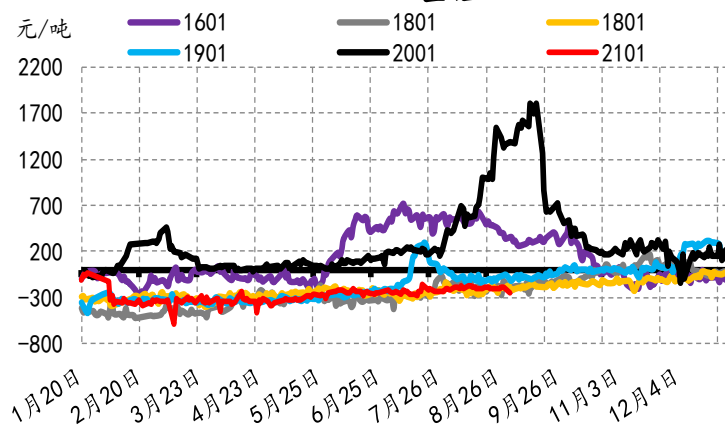
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约均为1月。

套利跟踪：甲醇

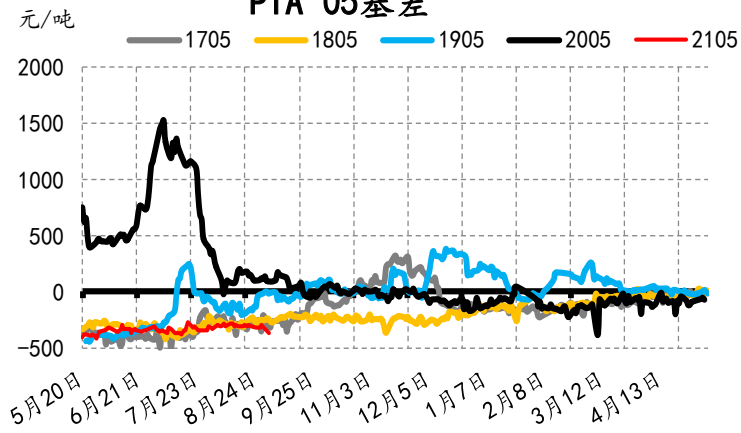


套利跟踪：PTA

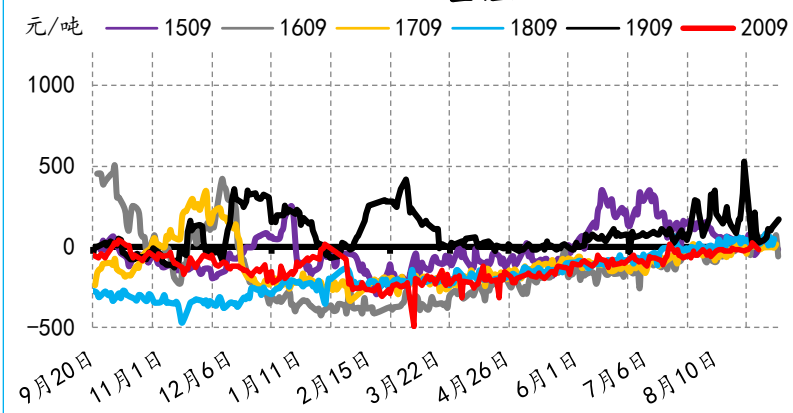
PTA 01基差



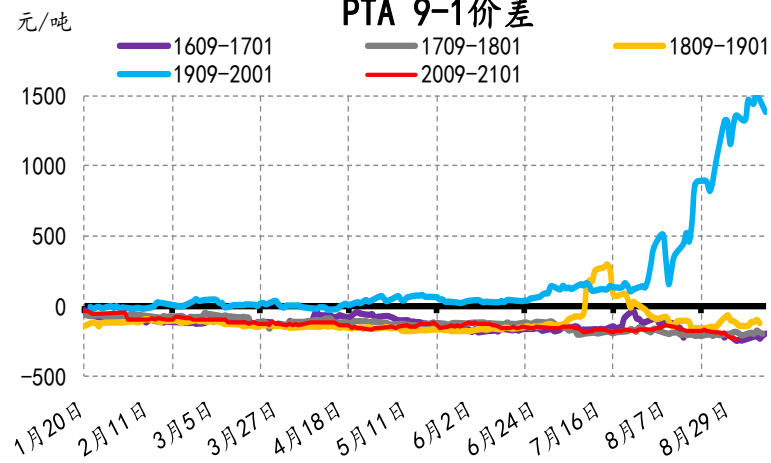
PTA 05基差



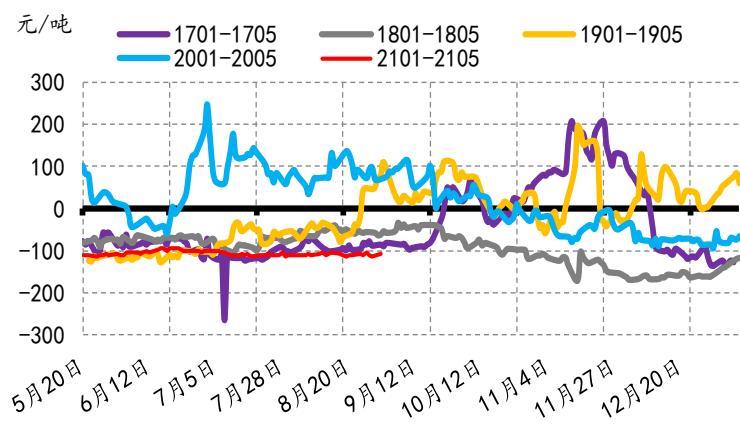
PTA 09基差



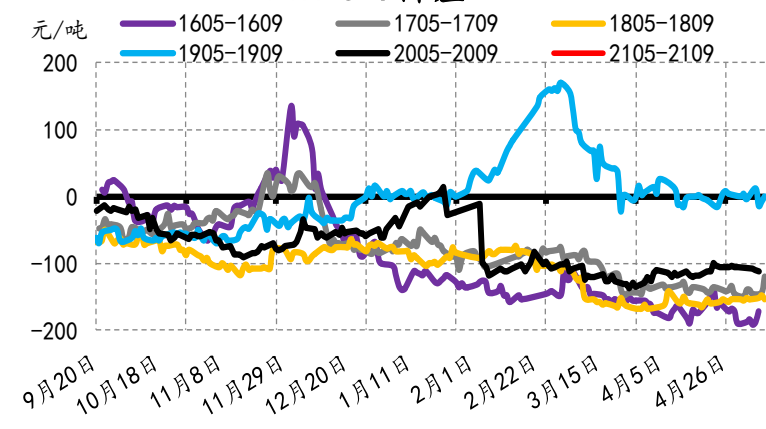
PTA 9-1价差



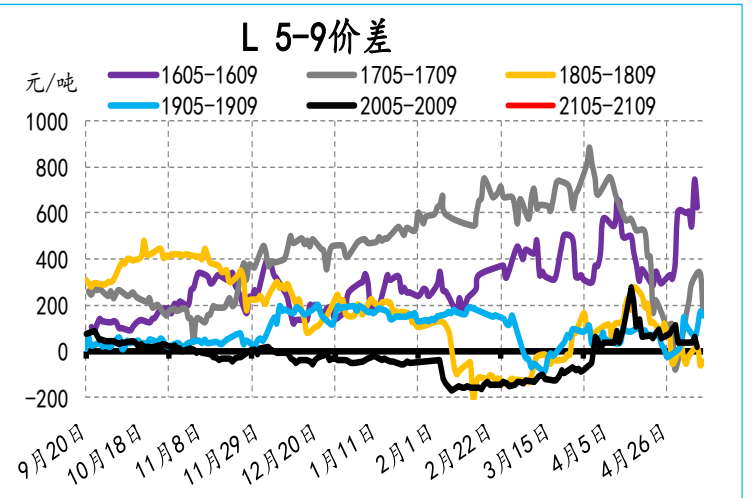
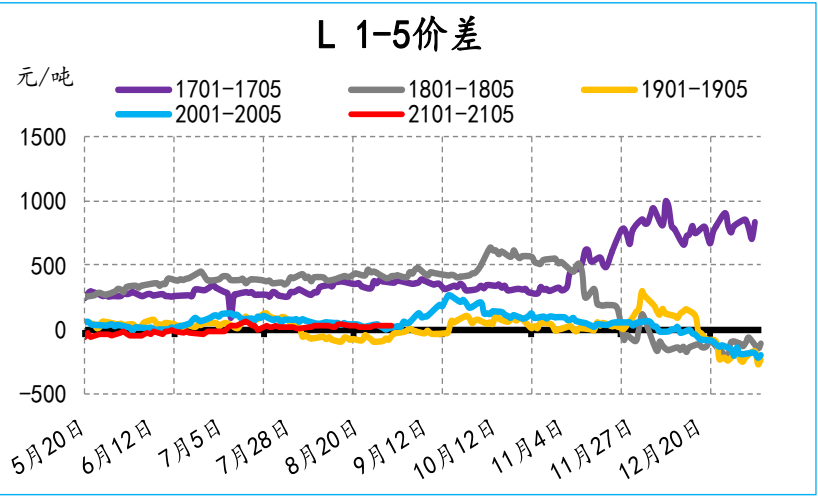
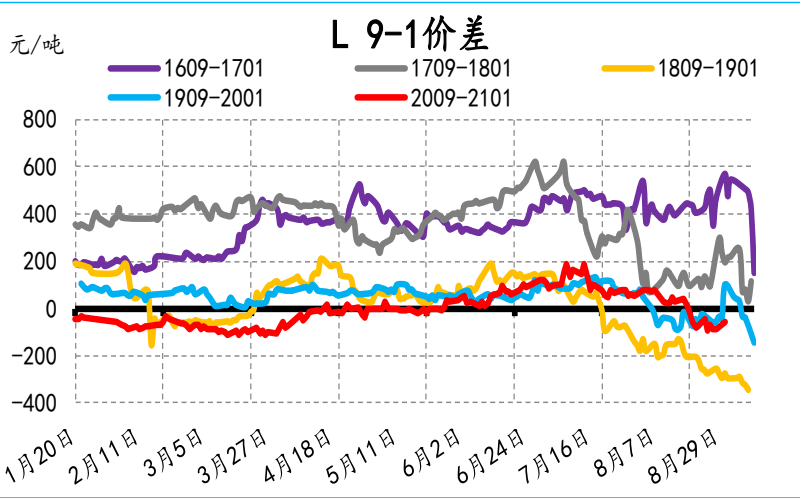
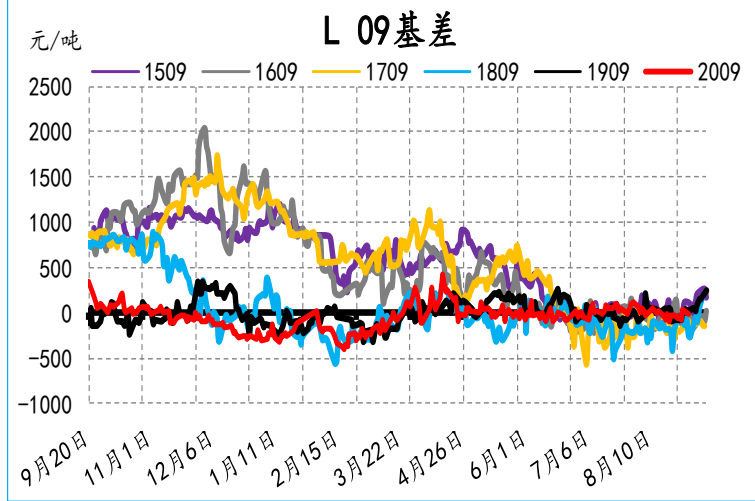
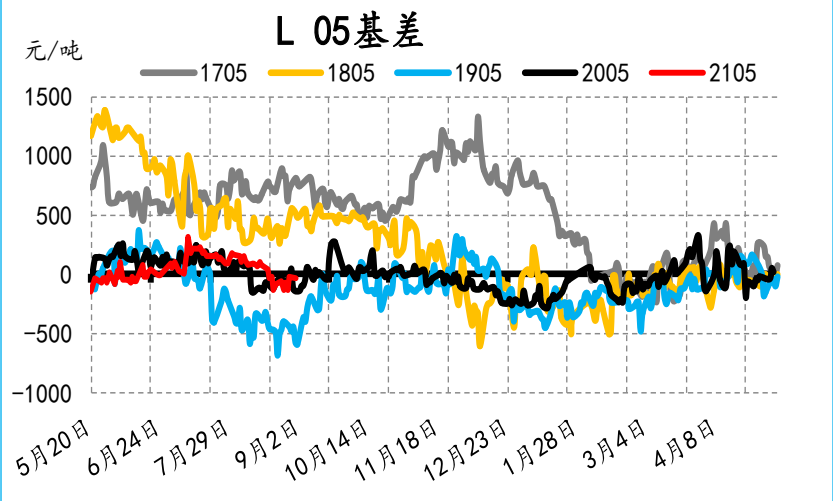
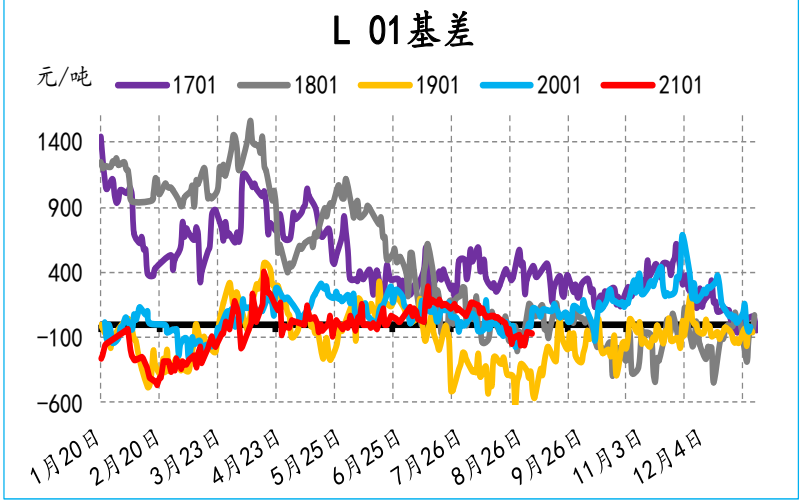
PTA 1-5价差



PTA 5-9价差

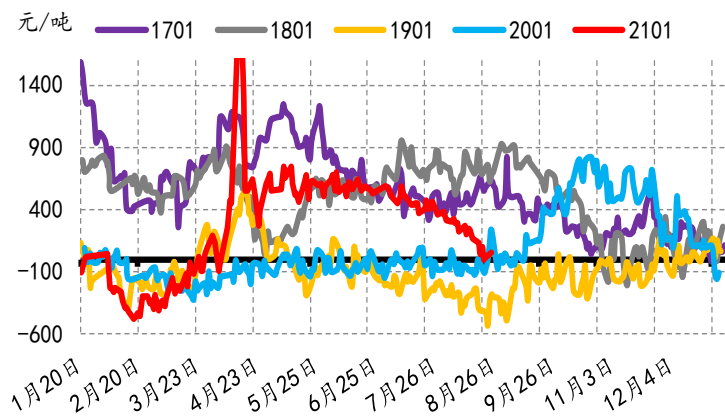


套利跟踪：PE

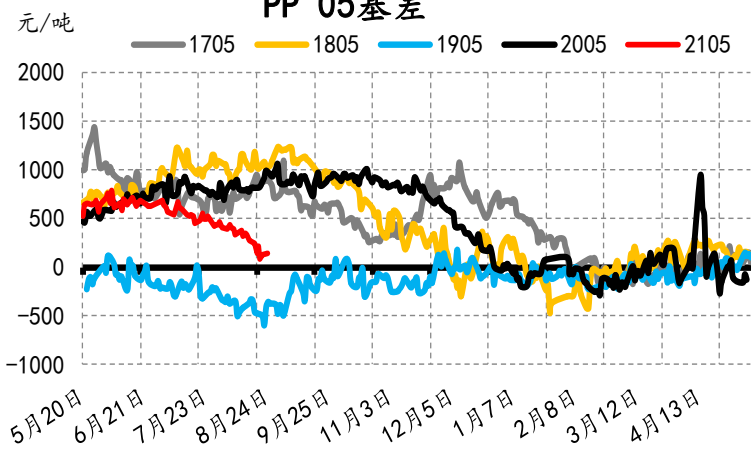


套利跟踪：PP

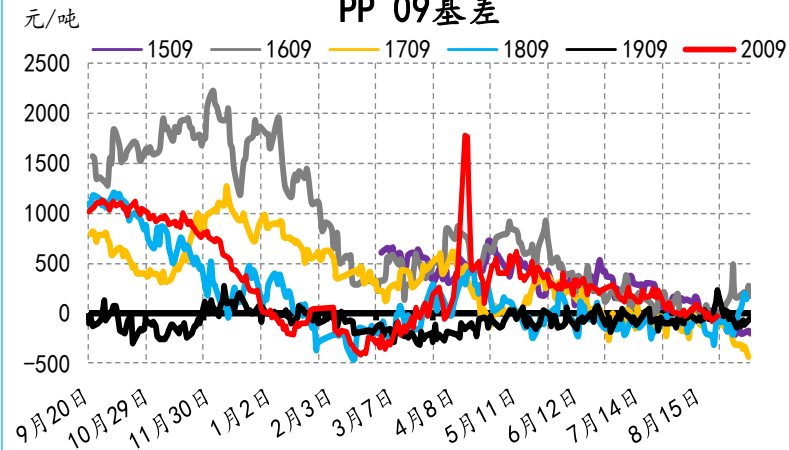
PP 01基差



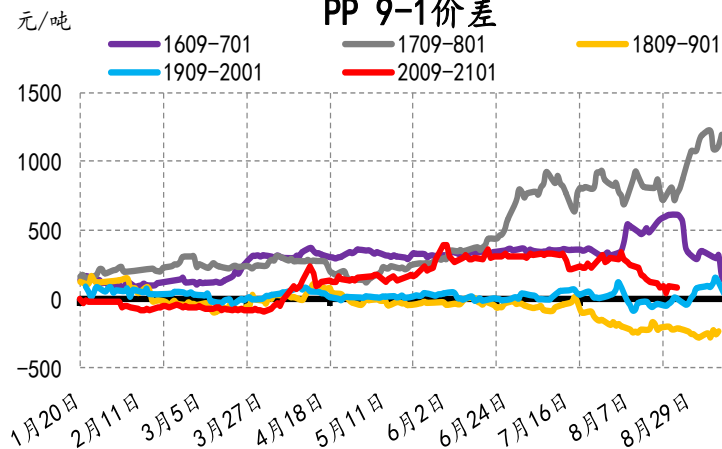
PP 05基差



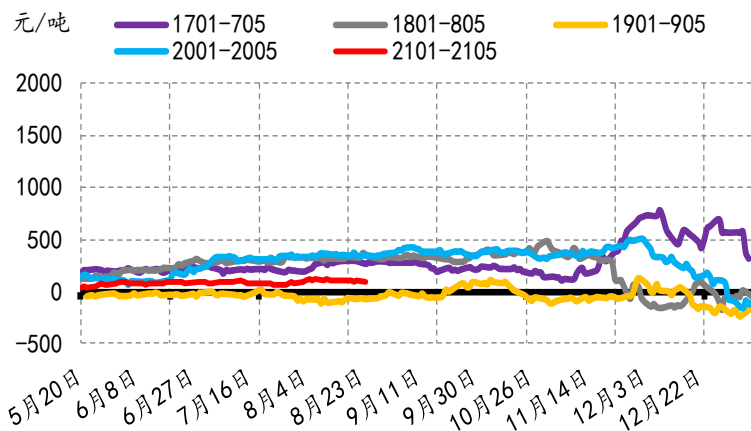
PP 09基差



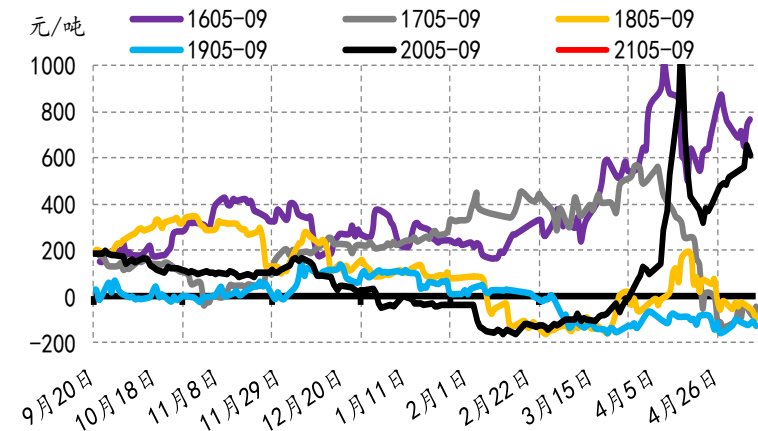
PP 9-1价差



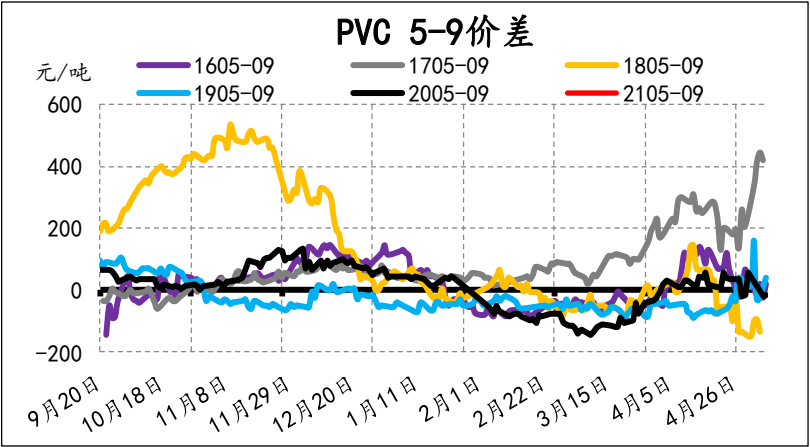
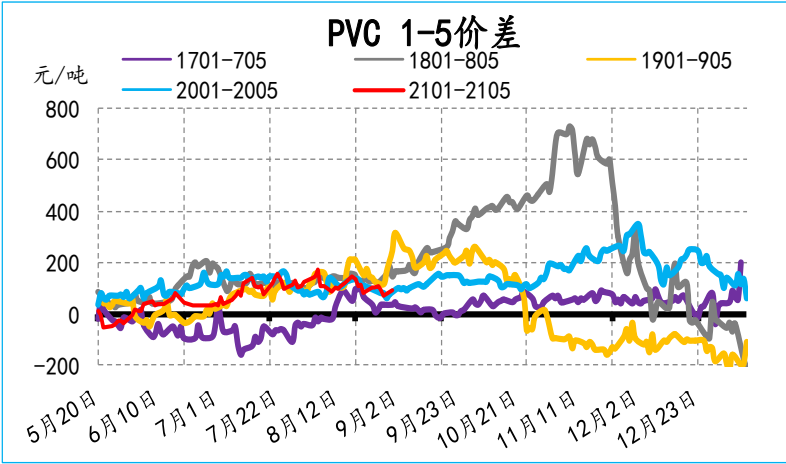
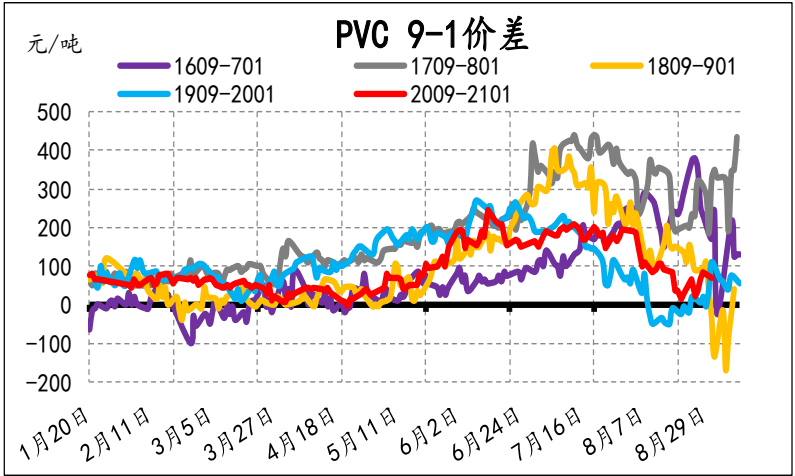
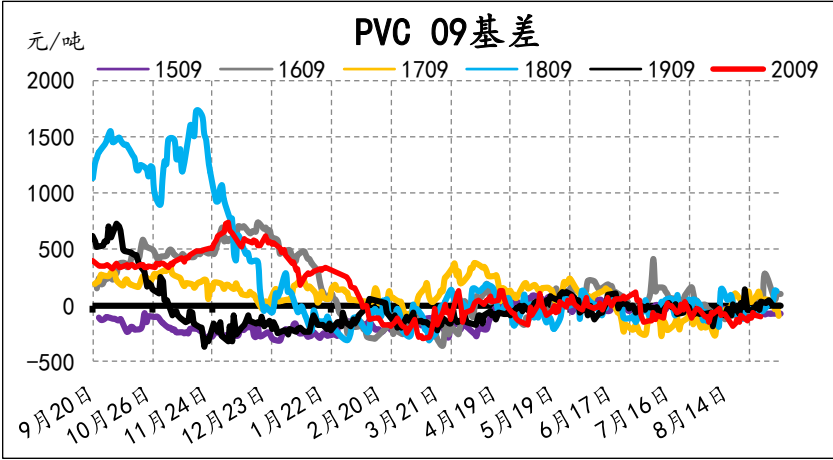
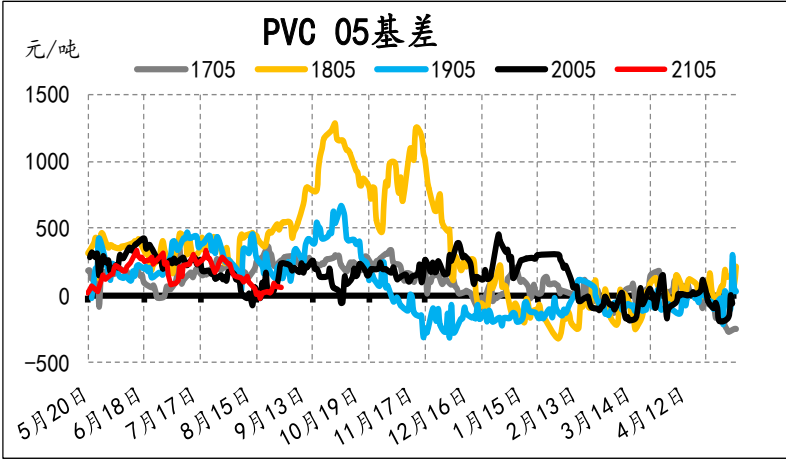
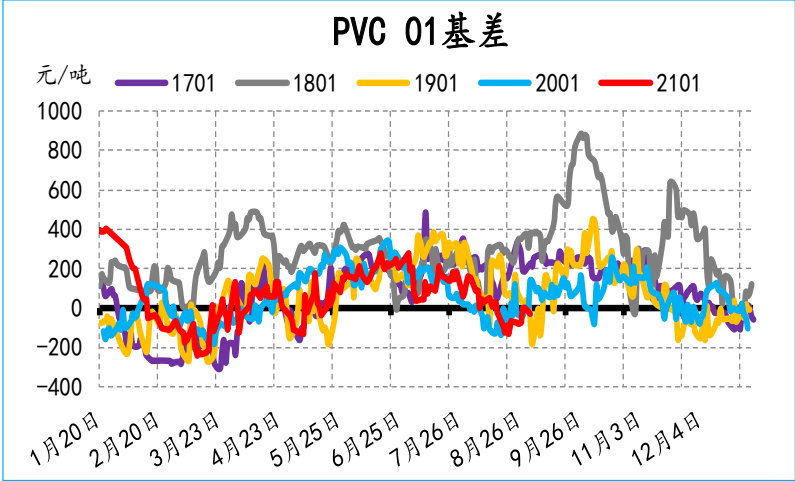
PP 1-5价差



PP 5-9价差



套利跟踪：PVC

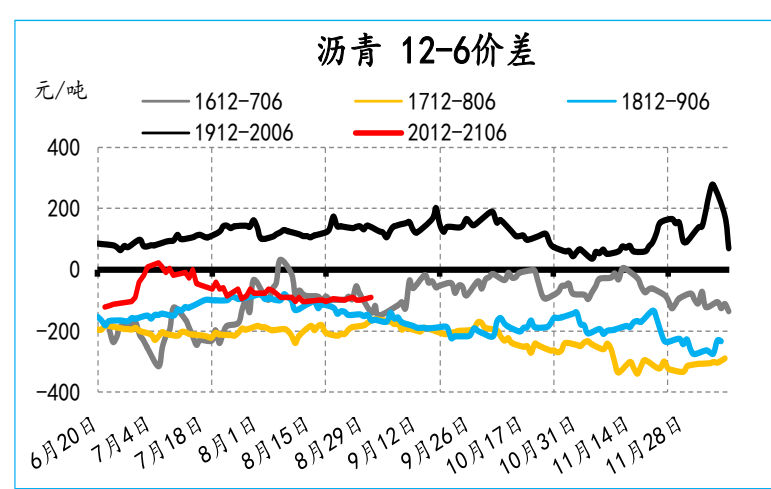
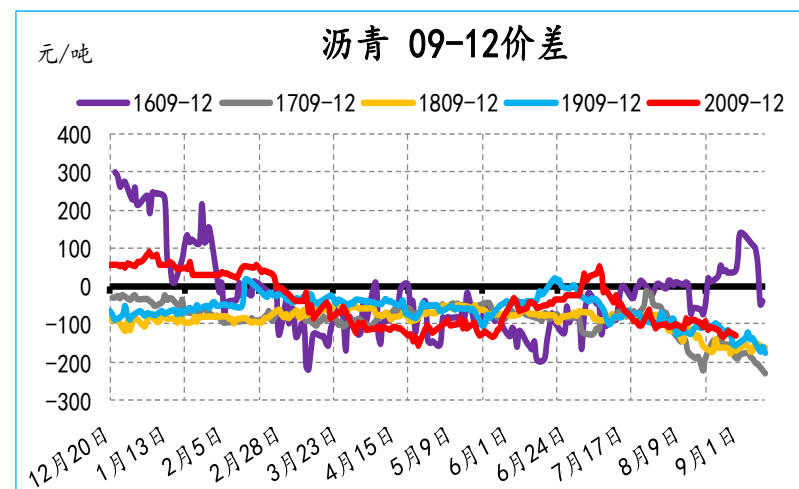
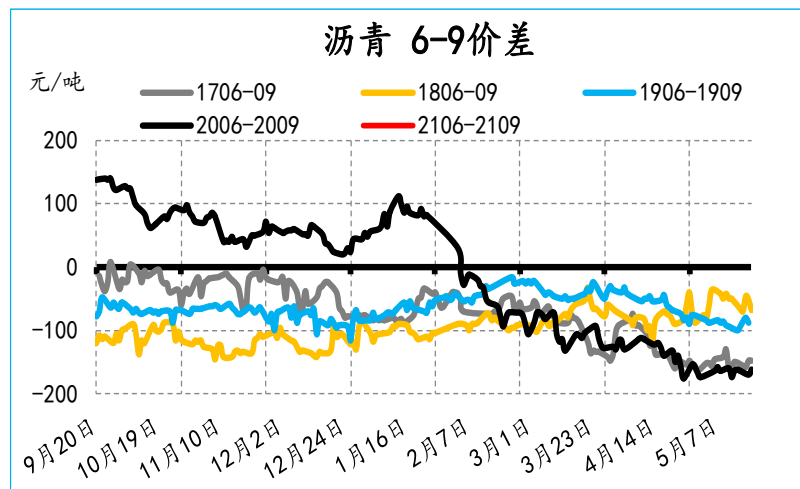
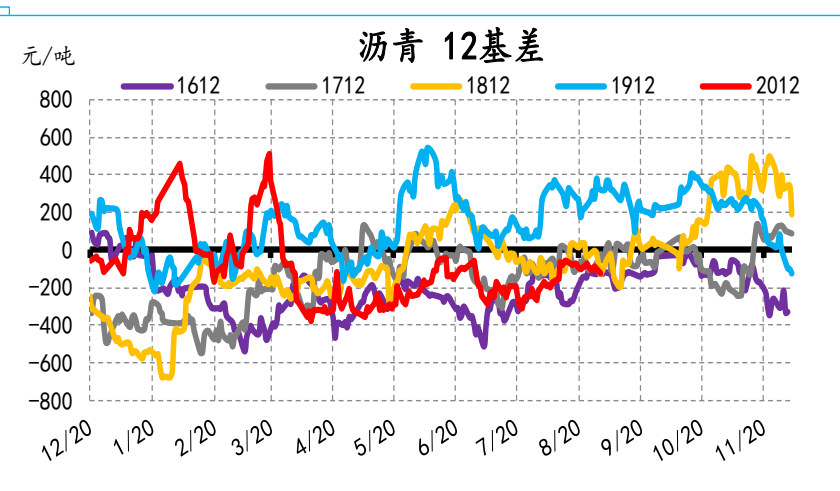
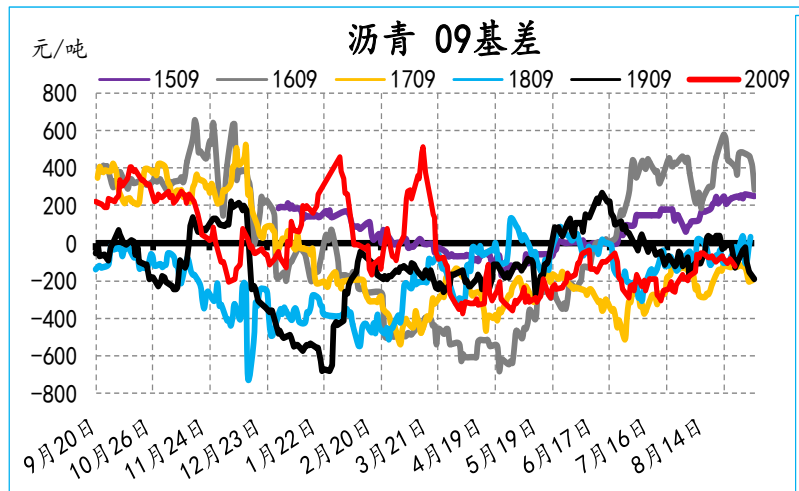
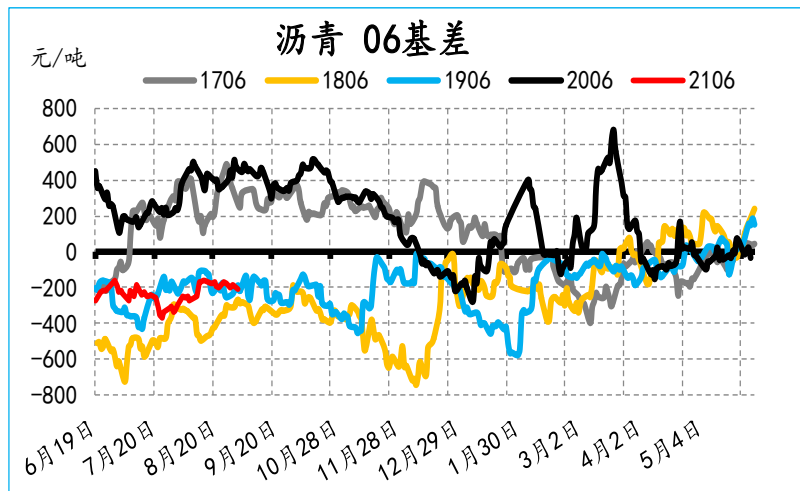


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

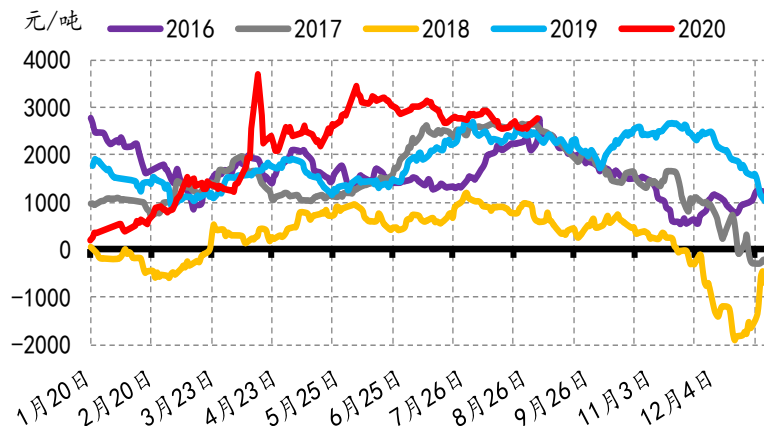
快向“能化小精灵”申请吧！

微信号：hanbb360

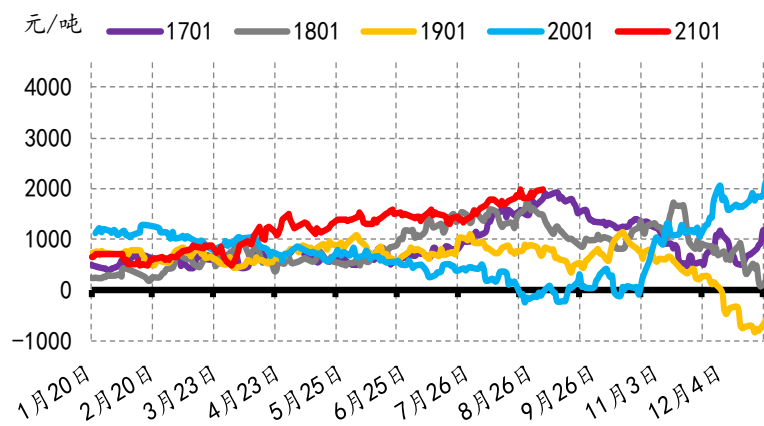


跨品种：PP-3MA

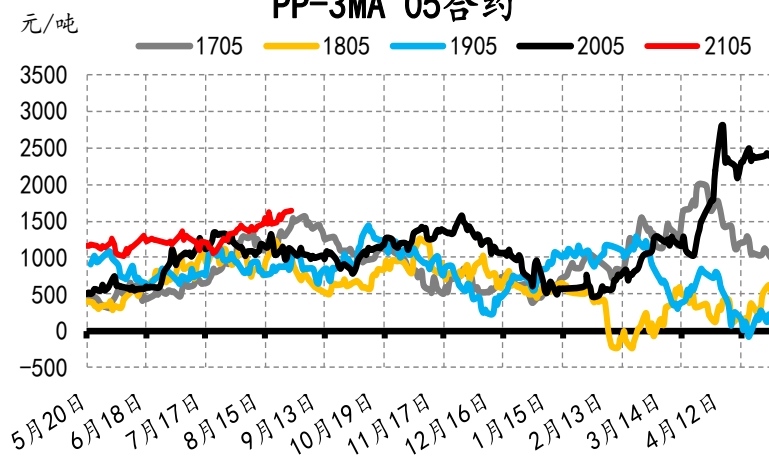
PP-3MA 现货



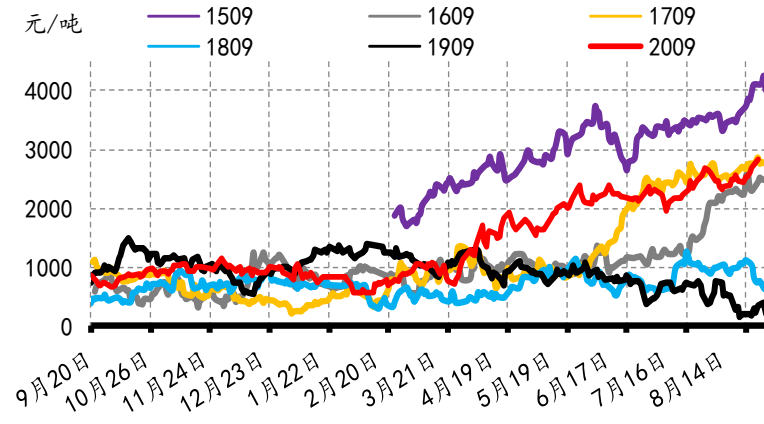
PP-3MA 01合约



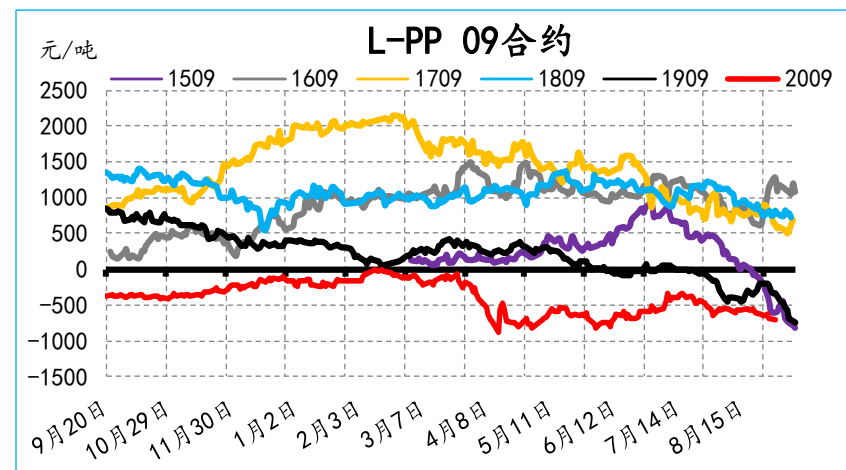
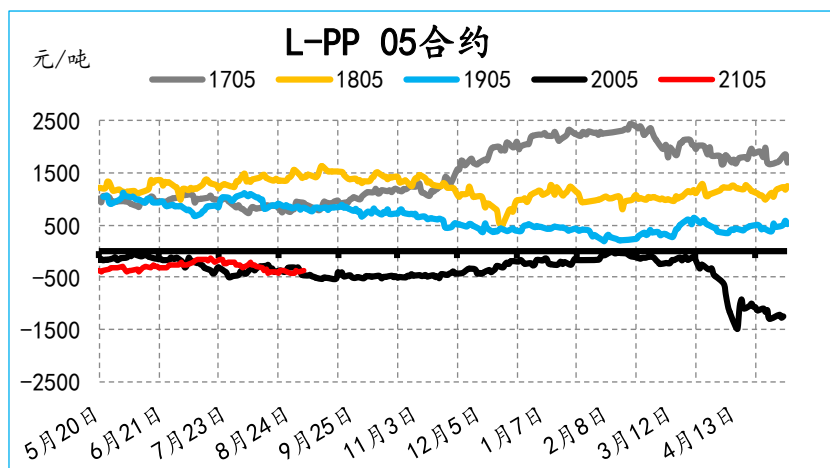
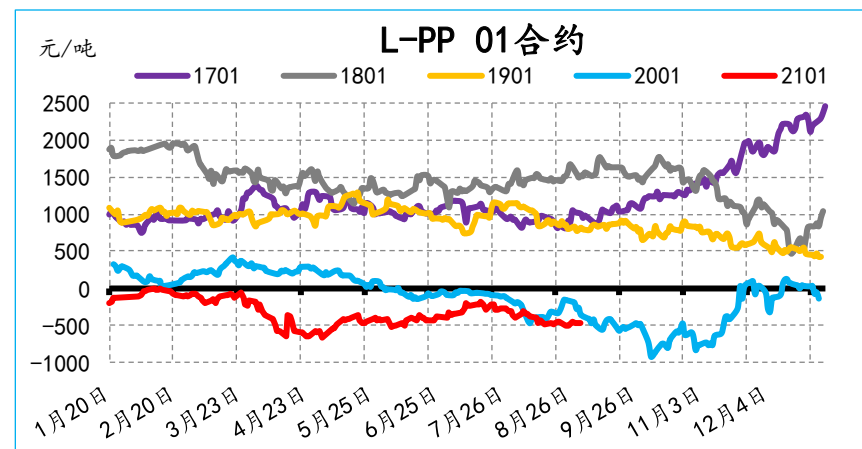
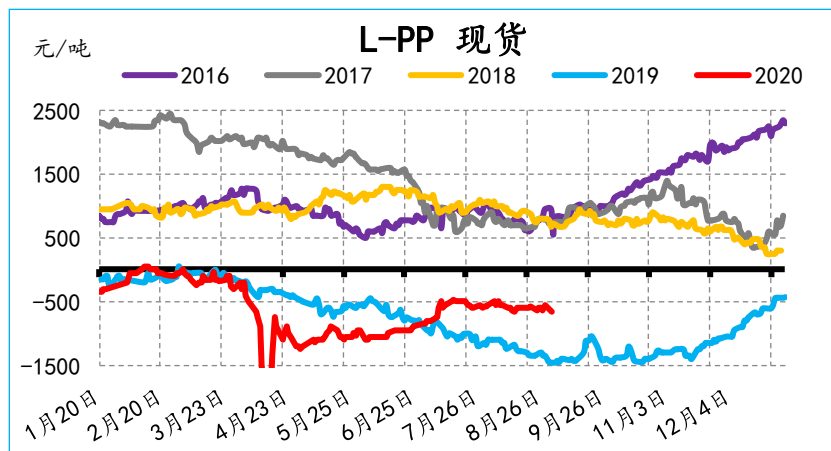
PP-3MA 05合约



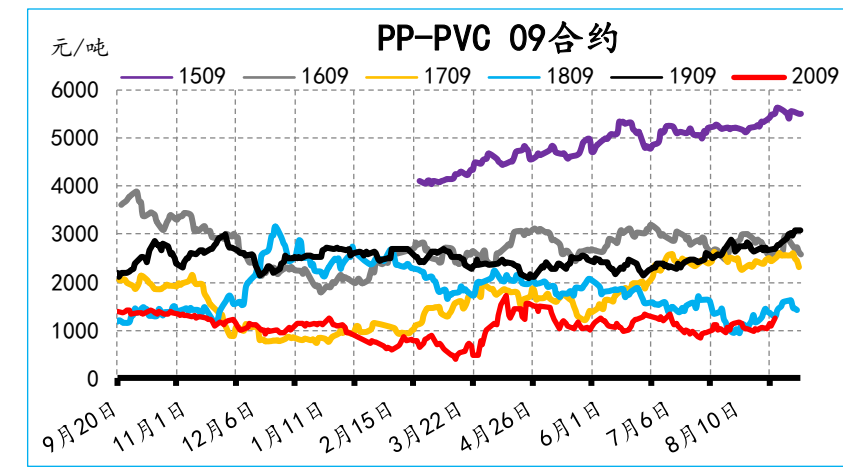
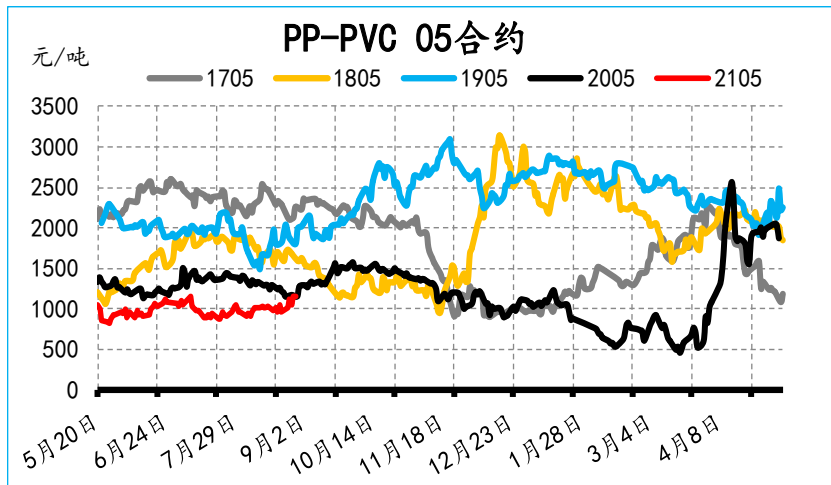
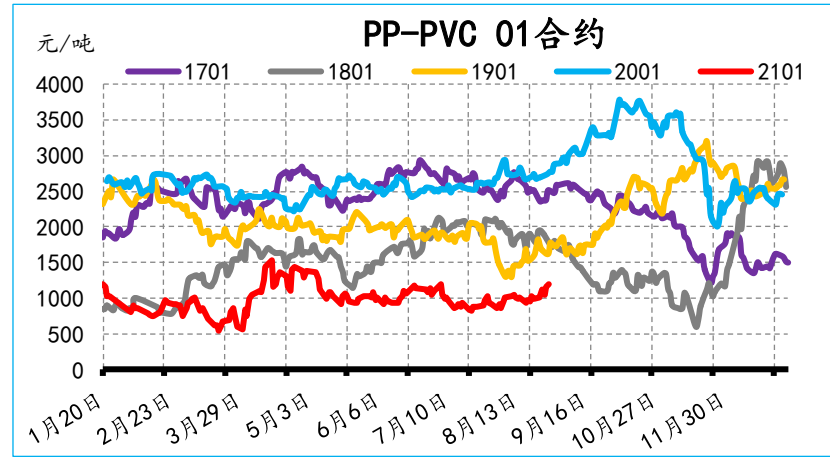
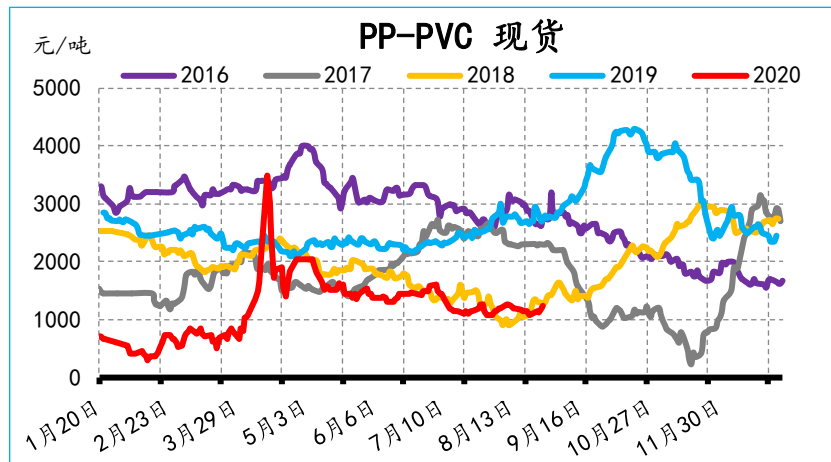
PP-3MA 09合约



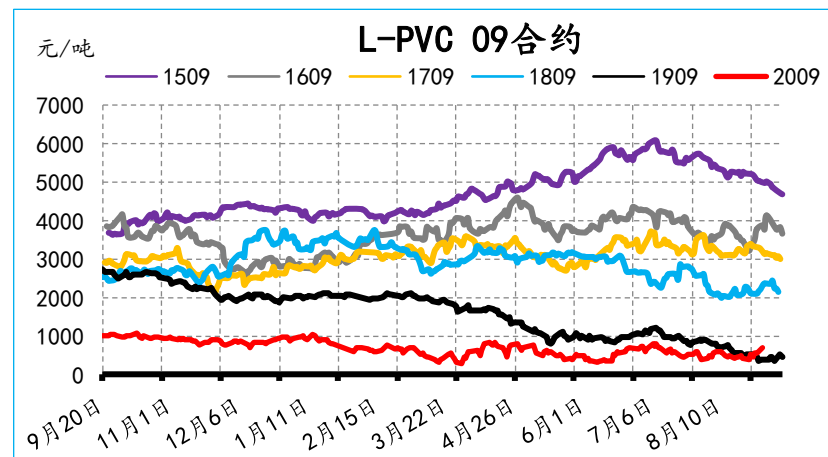
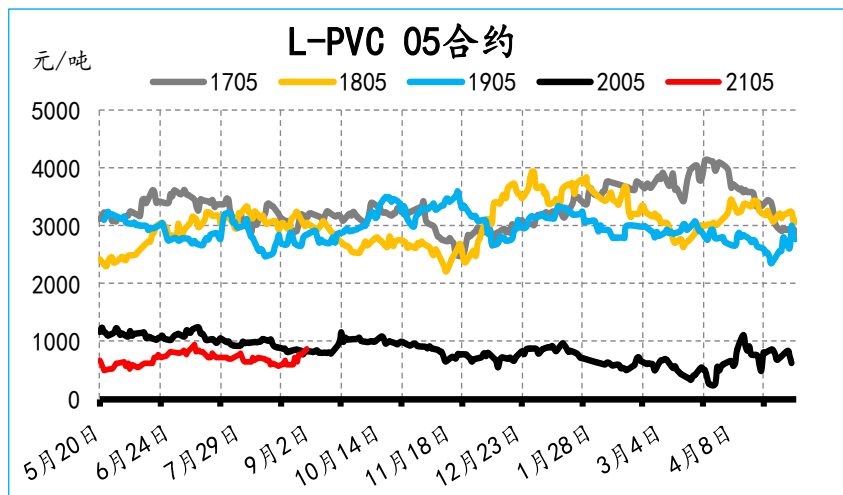
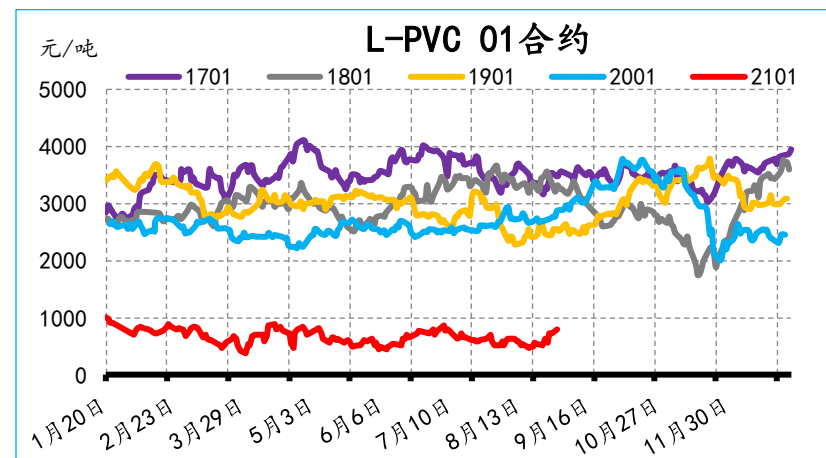
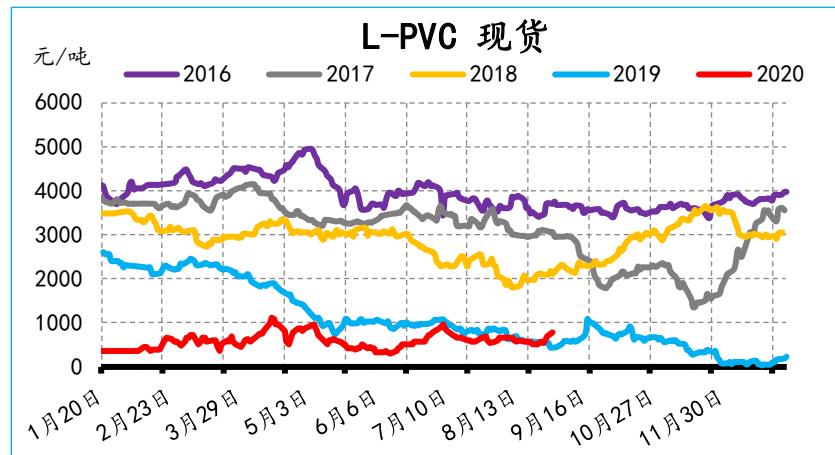
跨品种：塑料-PP



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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