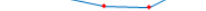


化工套利跟踪

研究发展中心能化团队

2020年9月11日

套利建议

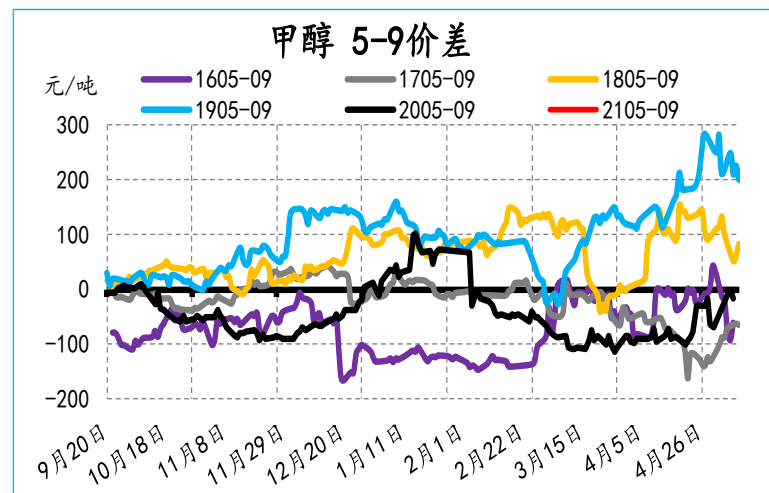
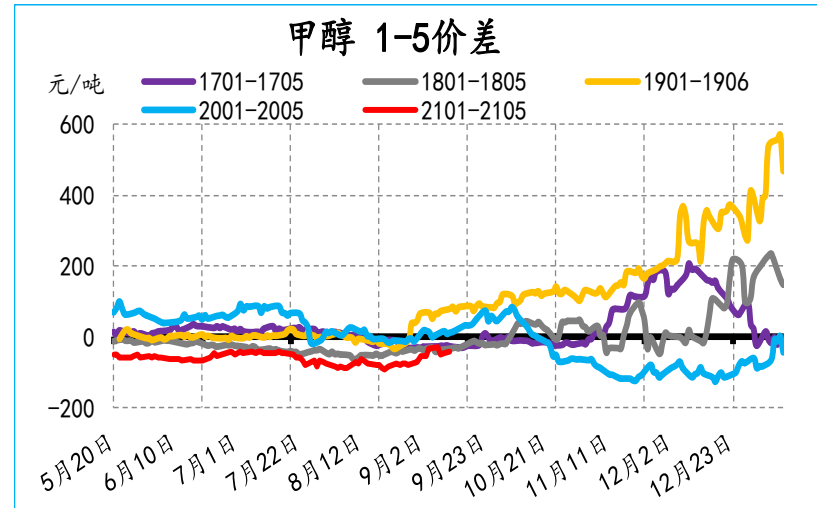
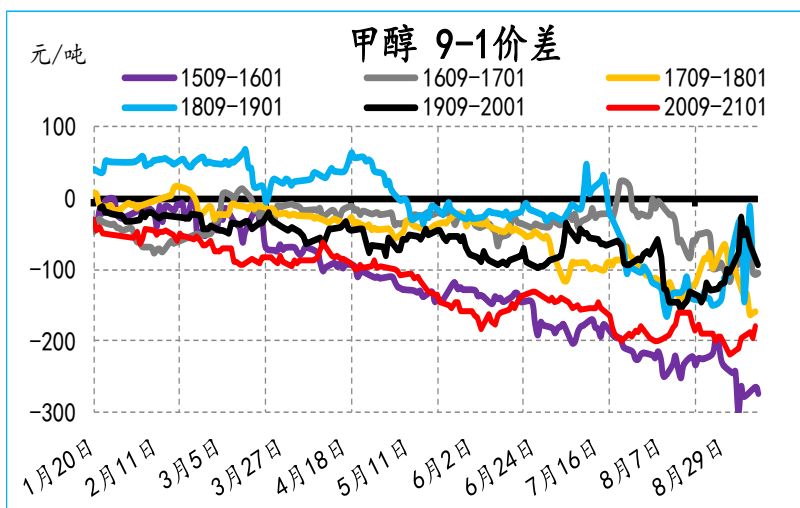
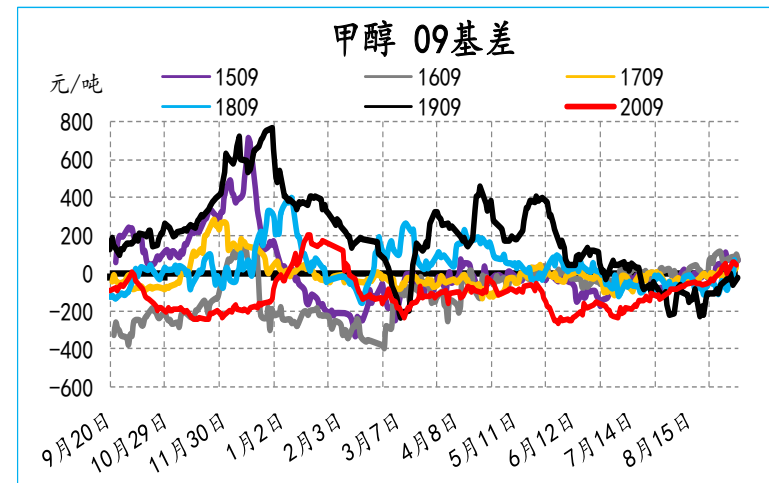
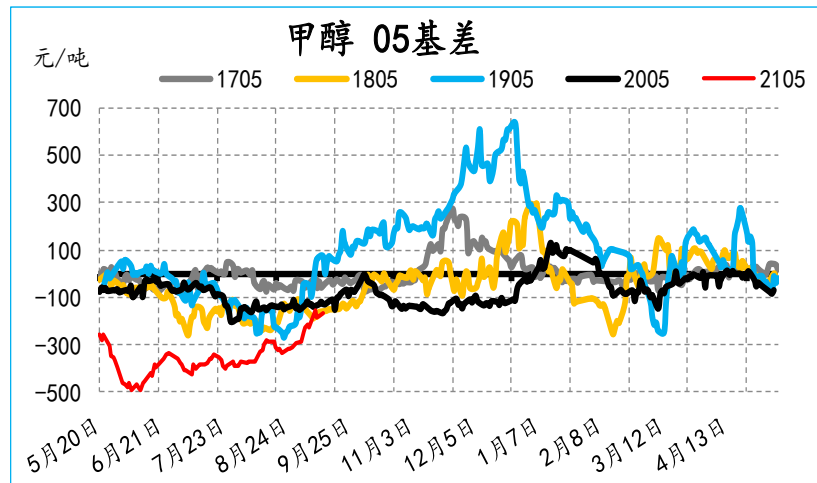
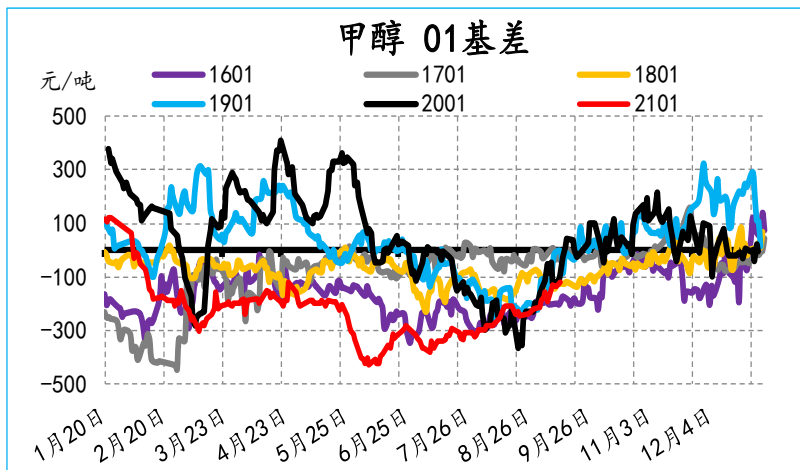
化工套利跟踪									
 信达期货 CINDA FUTURES		联系人：韩冰冰			联系人：杨思佳				
		投资咨询号：Z0015510			从业资格号：F3059668				
					电话：0571-28132638				
策略组合		20日前 8月13日	10日前 8月27日	5日前 9月3日	昨日 9月9日	今日 9月11日	近一个月走势图	建议	
跨期	MA9-MA1	-161	-194	-211	-179	-193		短期关注1-5正套	
	MA1-MA5	-67	-77	-55	-47	-43			
	MA5-MA9	228	271	266	226	236			
	TA9-TA1	-172	-192	-210	-220	-236		观望	
	TA1-TA5	-108	-110	-106	-104	-108			
	TA5-TA9	280	302	316	324	344			
	L9-L1	45	-90	-30	-105	-20		关注1-5正套	
	L1-L5	45	35	80	80	75			
	L5-L9	-90	55	-50	25	-55			
	PP9-PP1	142	96	245	319	287		关注1-5正套	
	PP1-PP5	107	106	188	161	143			
	PP5-PP9	-249	-202	-433	-480	-430			
	V9-V1	105	65	25	95	-45		观望	
	V1-V5	110	90	105	120	130			
	V5-V9	-215	-155	-130	-215	-85			
跨品种	BU9-BU12	-88	-126	-108	-66	-110		观望	
	BU12-BU6	-88	-126	-108	-66	-110			
	BU6-BU9	194	224	242	234	270			
	PP-3MA 1月	1694	1936	1951	1797	1762		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1386	1599	1598	1495	1490			
	PP-3MA 9月	2319	2614	2829	2653	2628			
	L-PP 1月	-473	-451	-392	-251	-288		无趋势，观望	
	L-PP 5月	-411	-380	-284	-170	-220			
	L-PP 9月	-570	-637	-667	-675	-595			

基差数据跟踪

2020年09月11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	7950	0.00		227.00	38.00		2.8%	
PVC	6600	0.00		-45.00	-140.00		-0.7%	
PE	7350	-50.00		-85.00	25.00		-1.1%	
EG	3835	-27.00		-97.00	25.00		-2.5%	
PTA	3415	-30.00		-231.00	-40.00		-6.8%	
甲醇	1865	15.00		-122.00	11.00		-6.8%	

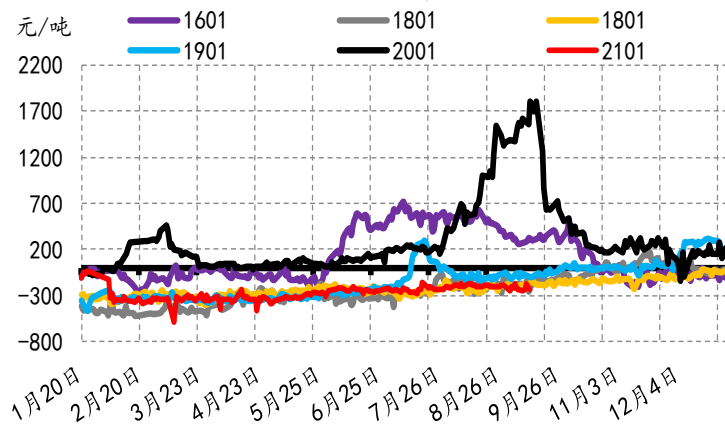
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为1月。

套利跟踪：甲醇

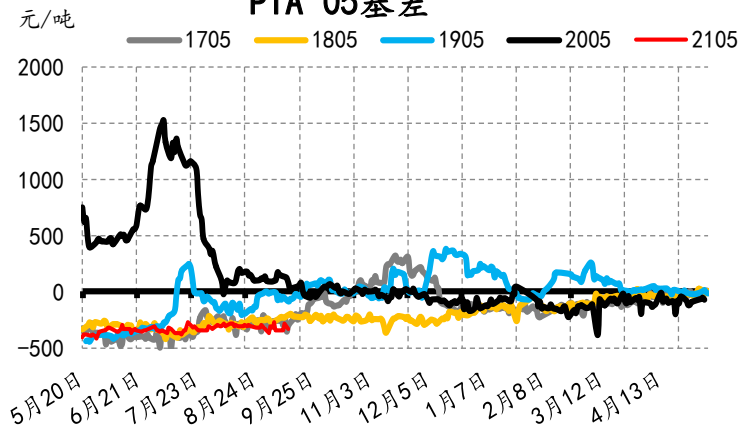


套利跟踪：PTA

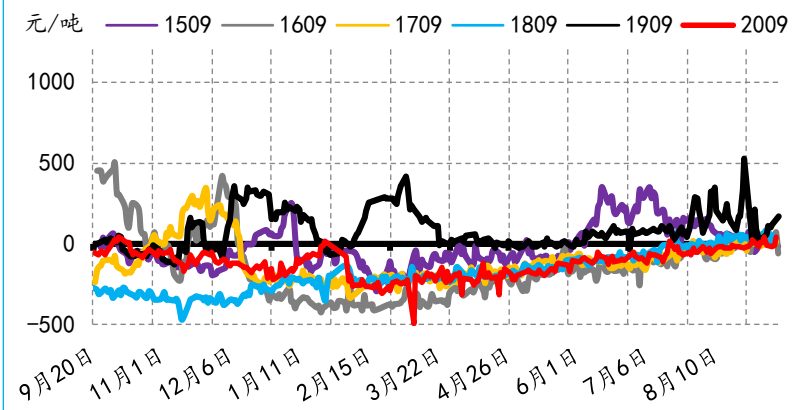
PTA 01基差



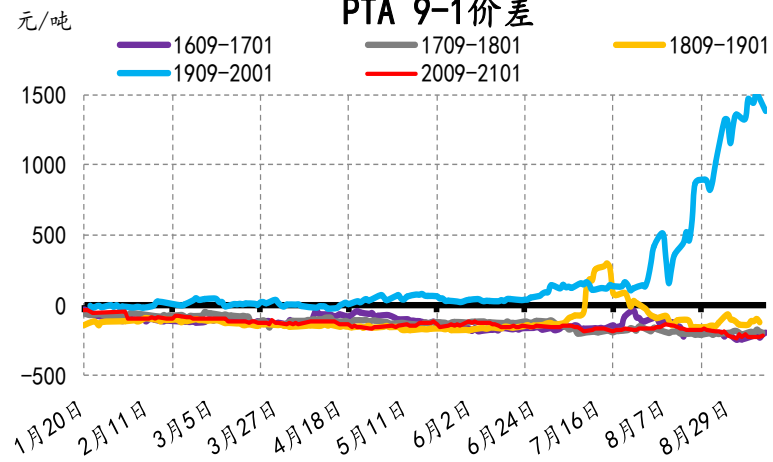
PTA 05基差



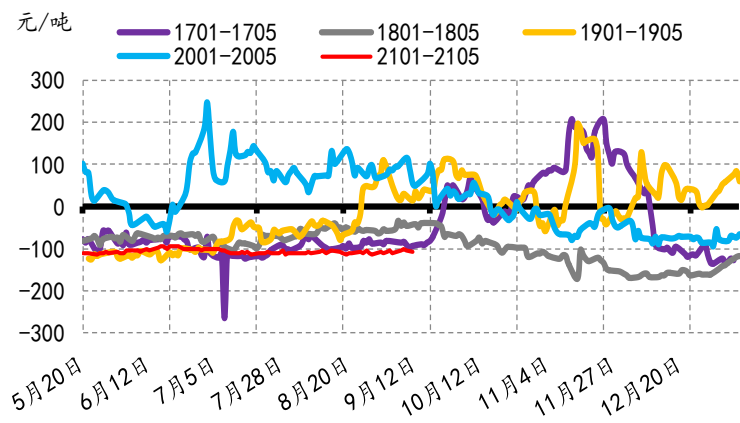
PTA 09基差



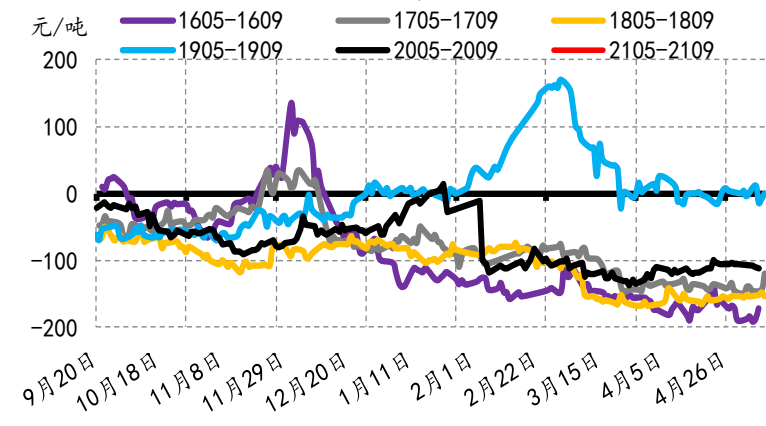
PTA 9-1价差



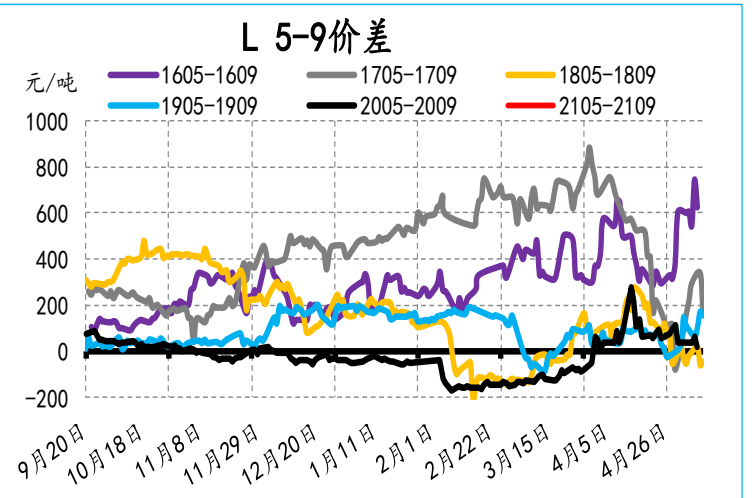
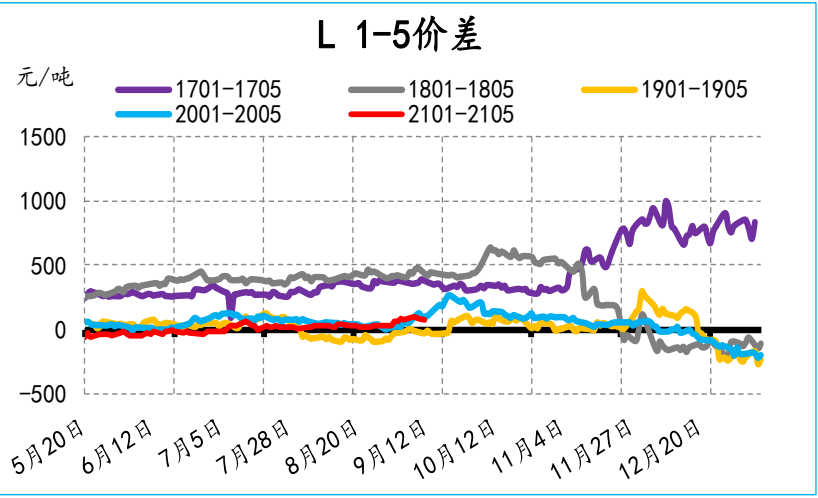
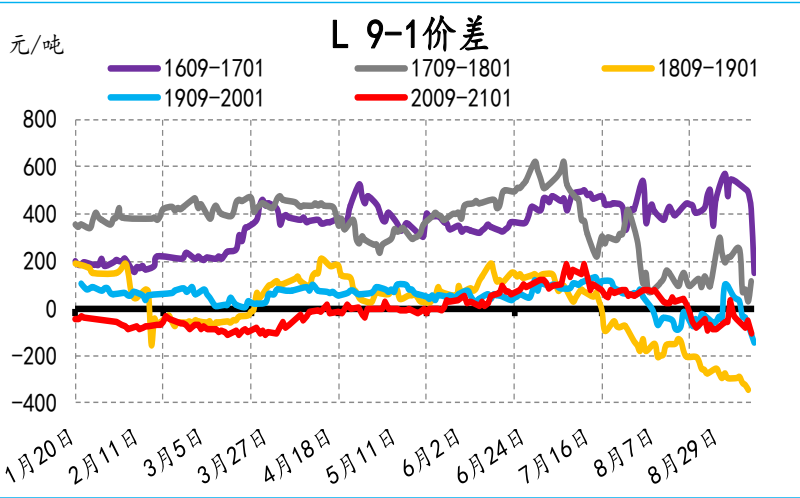
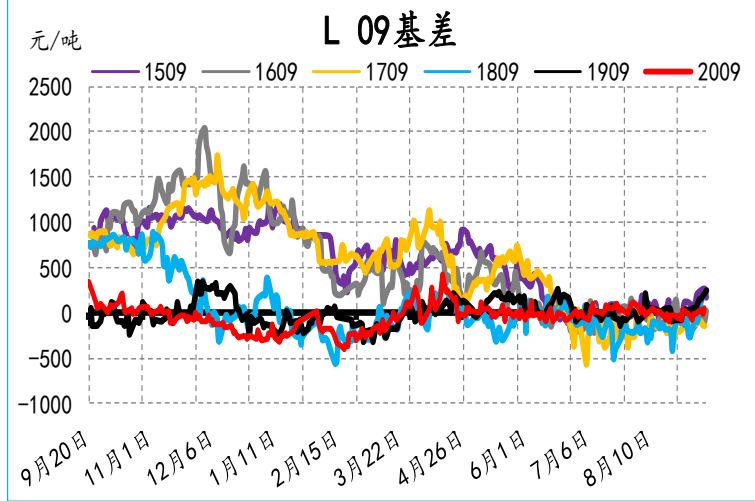
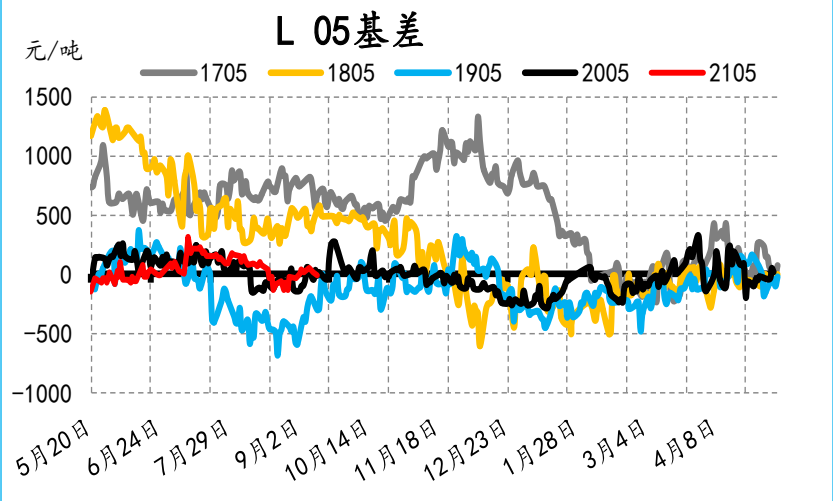
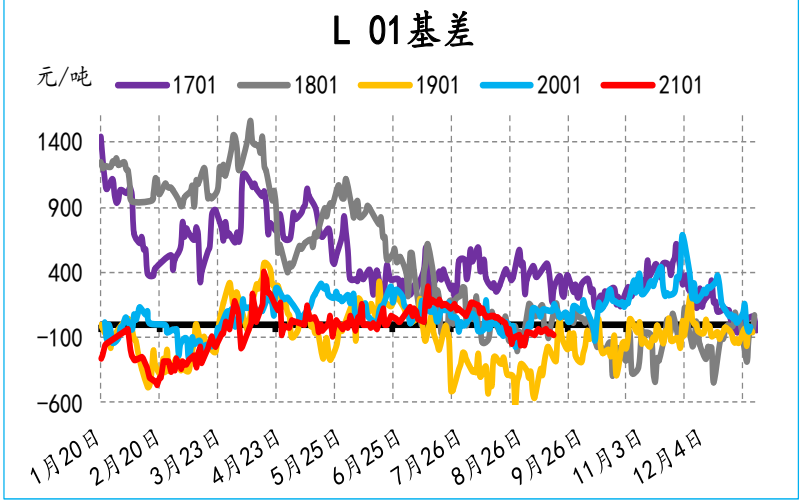
PTA 1-5价差



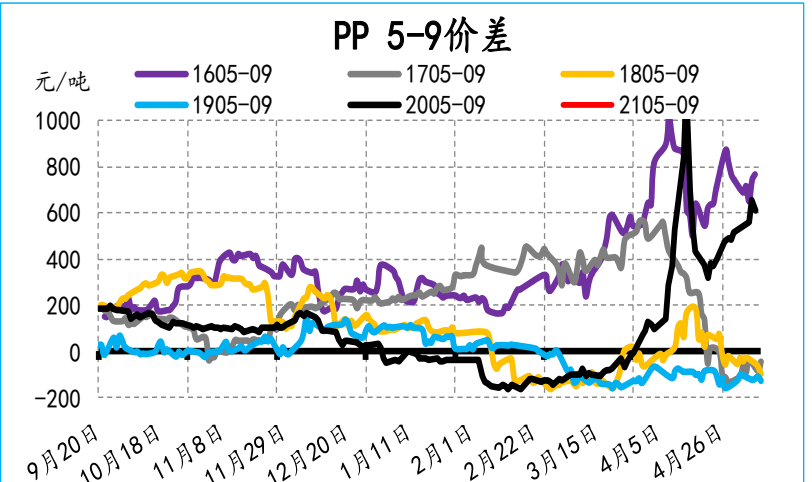
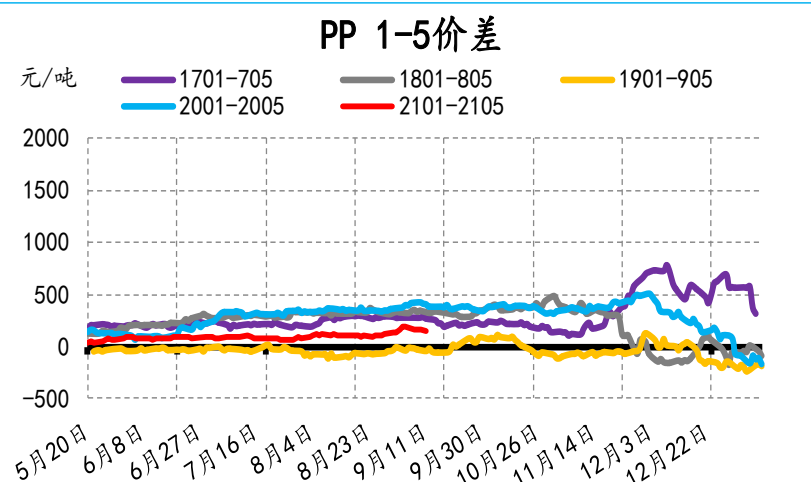
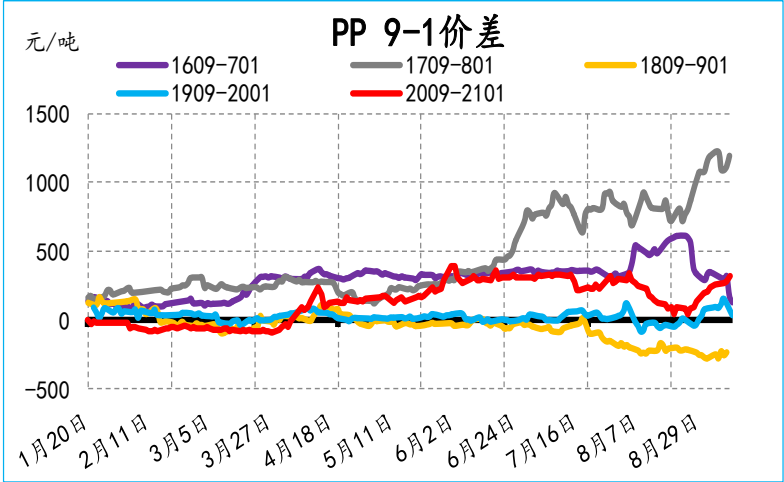
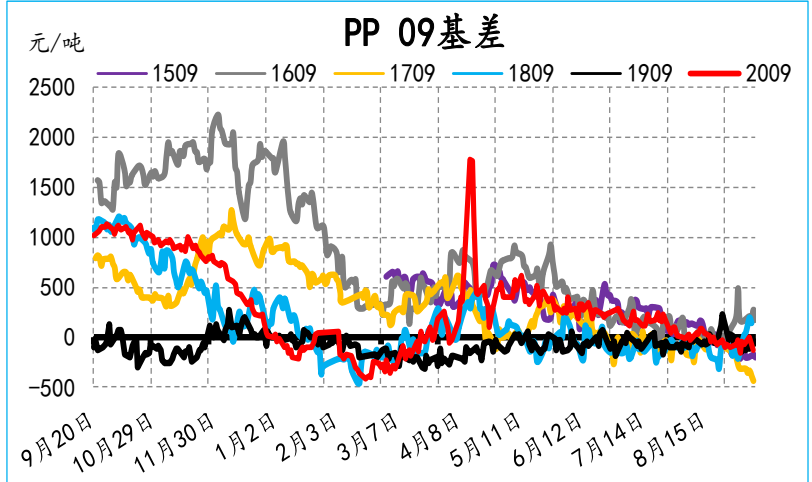
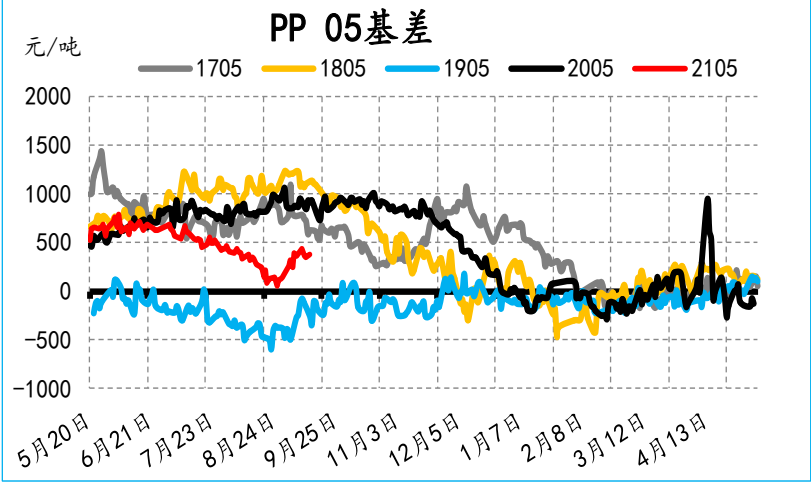
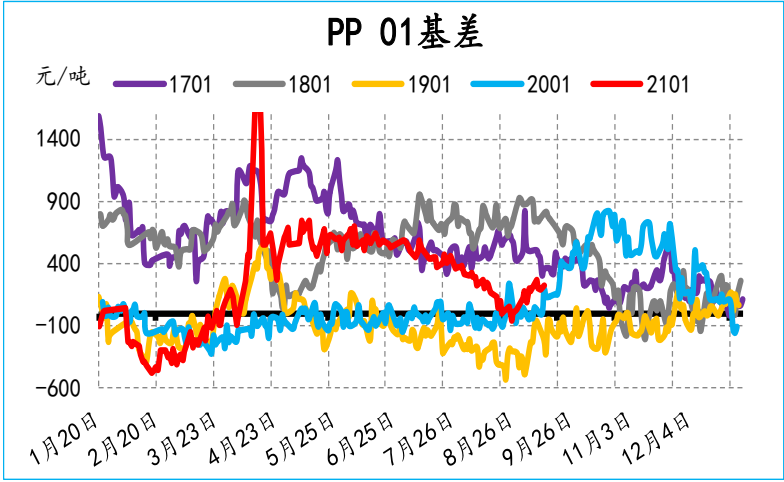
PTA 5-9价差



套利跟踪：PE

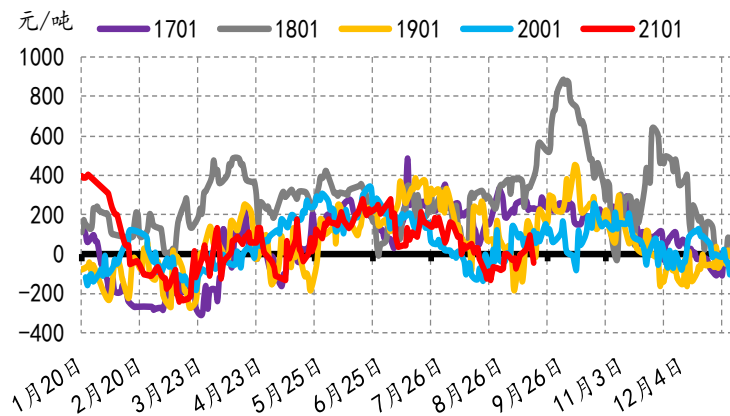


套利跟踪：PP

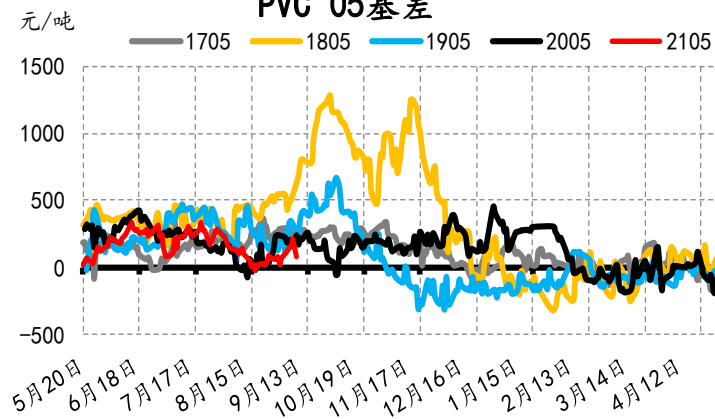


套利跟踪：PVC

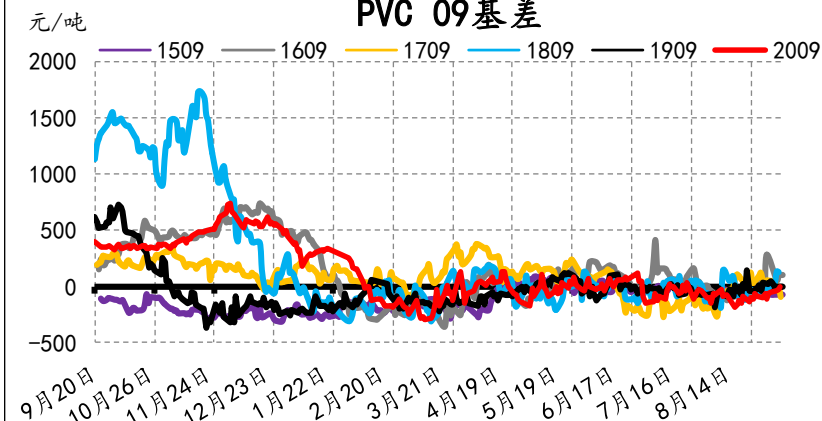
PVC 01基差



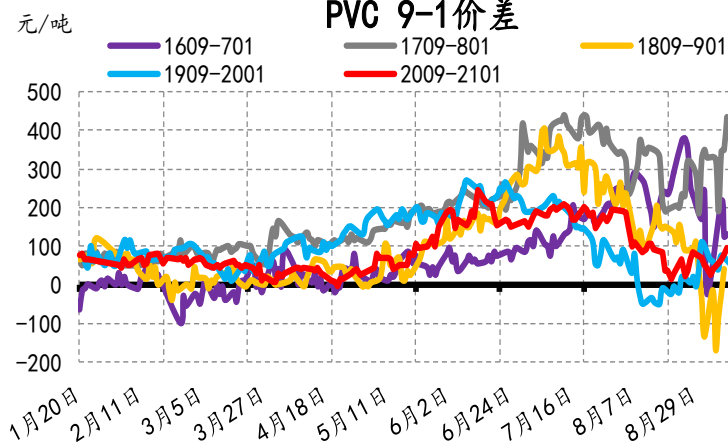
PVC 05基差



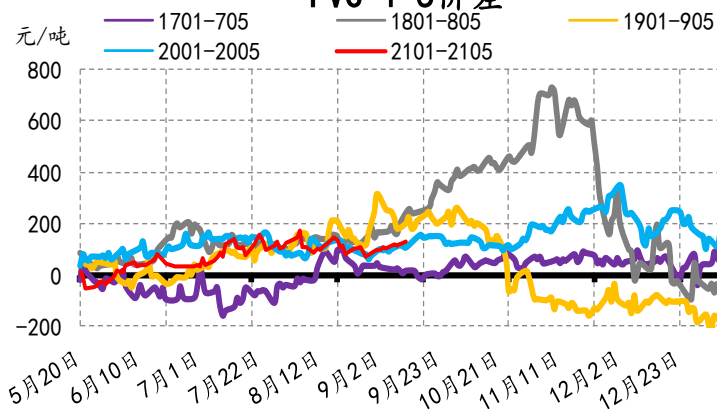
PVC 09基差



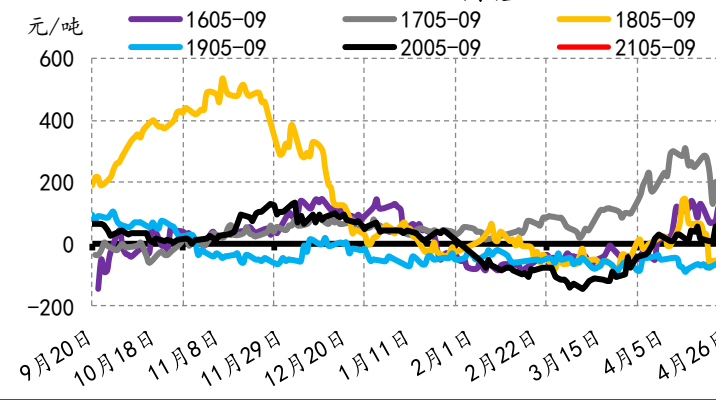
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

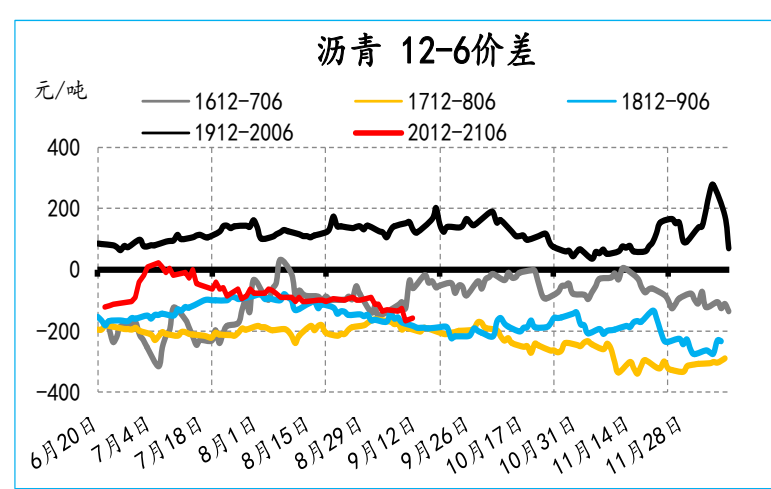
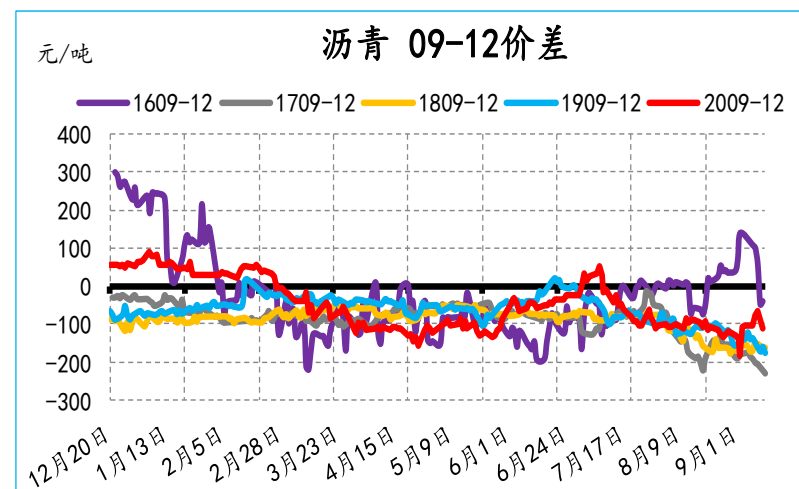
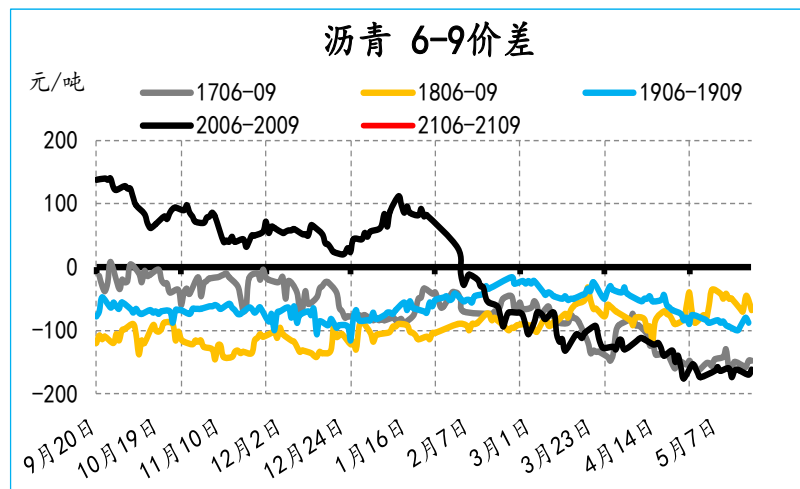
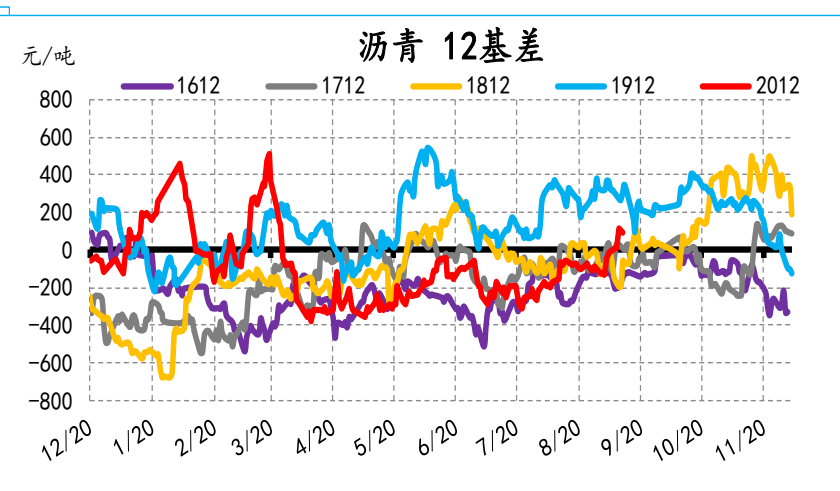
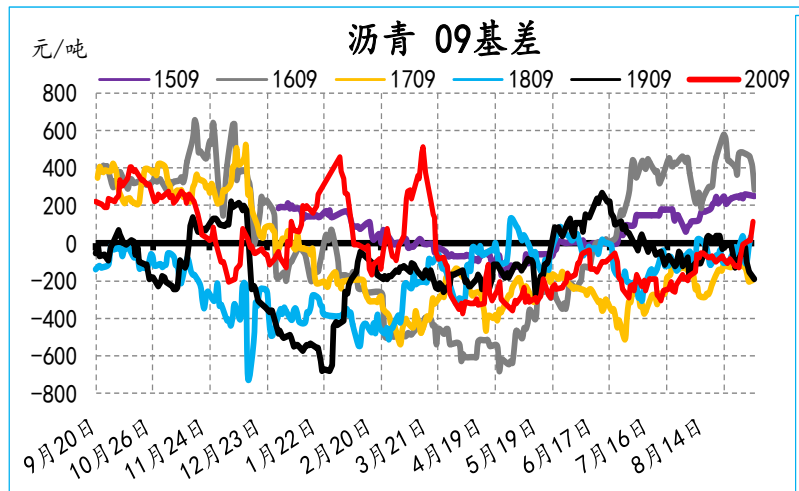
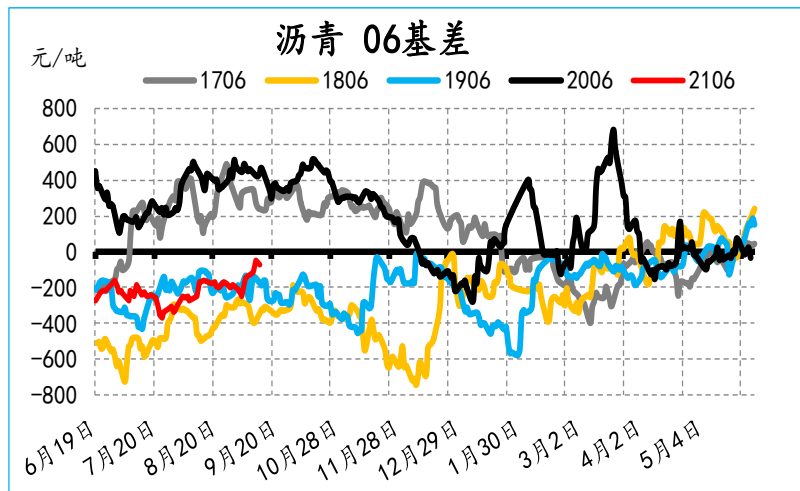


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

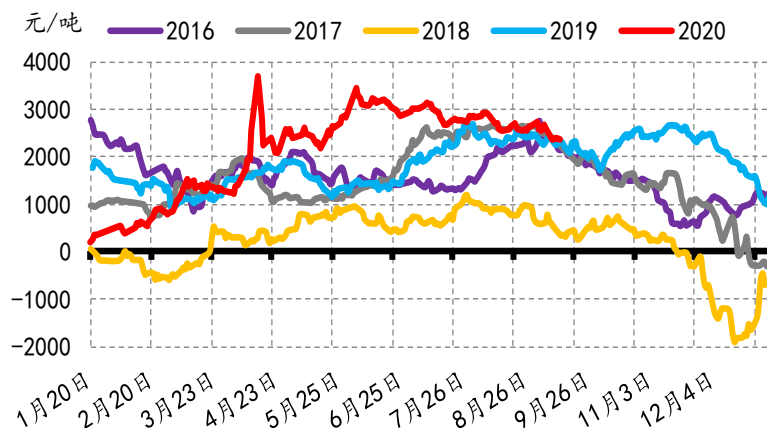
快向“能化小精灵”申请吧！

微信号：hanbb360

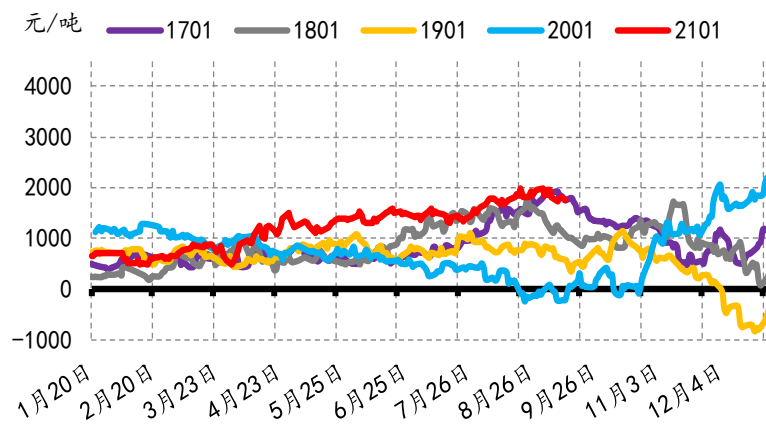


跨品种：PP-3MA

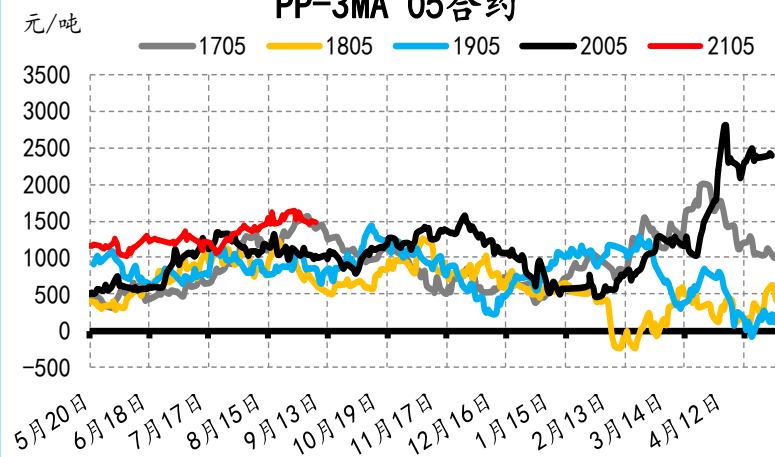
PP-3MA 现货



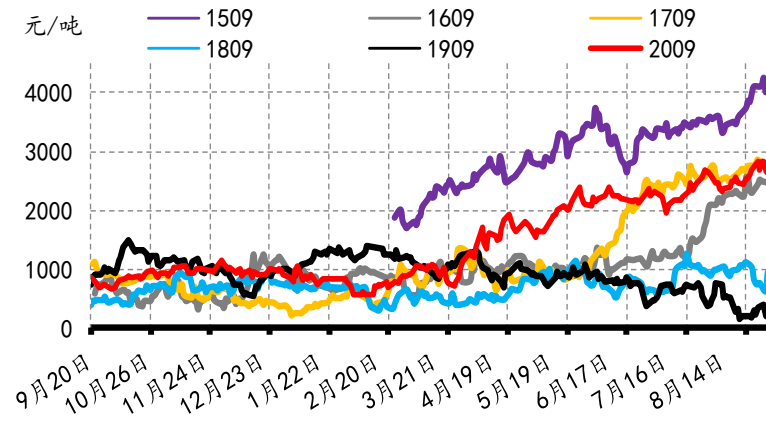
PP-3MA 01合约



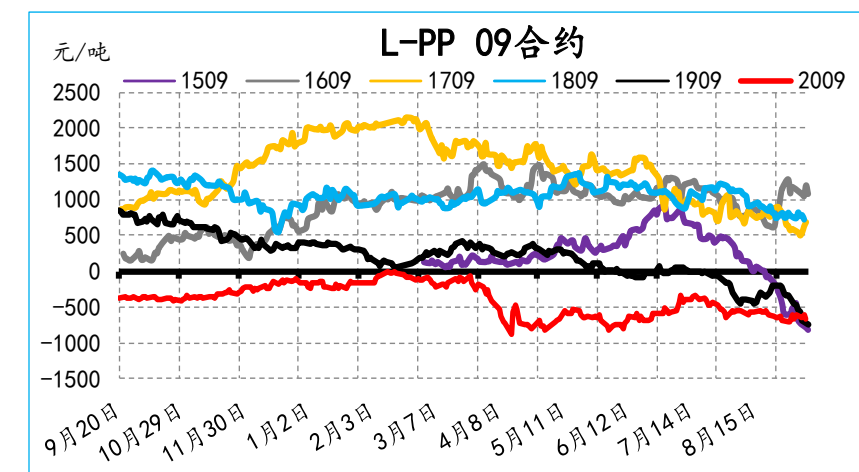
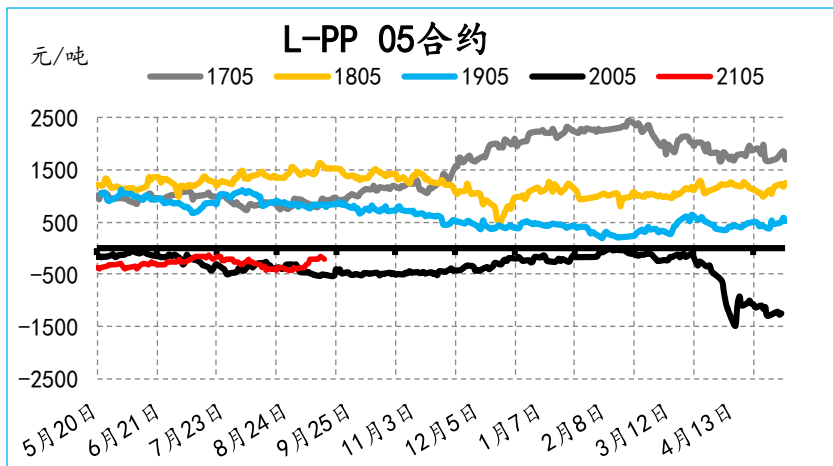
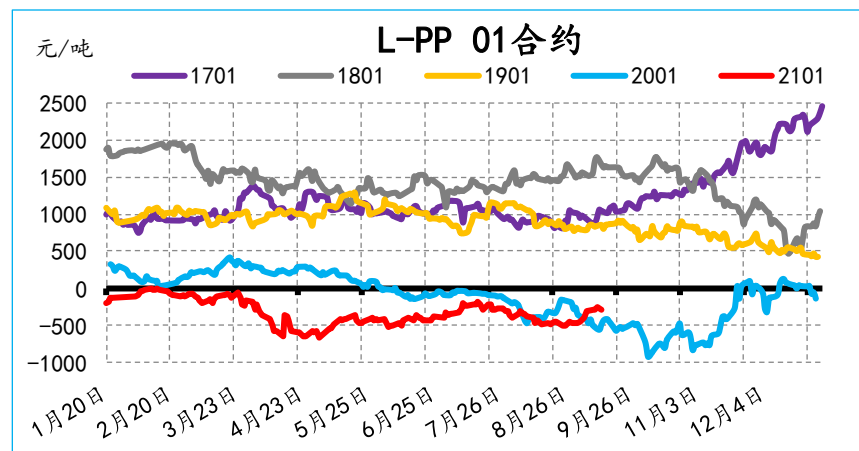
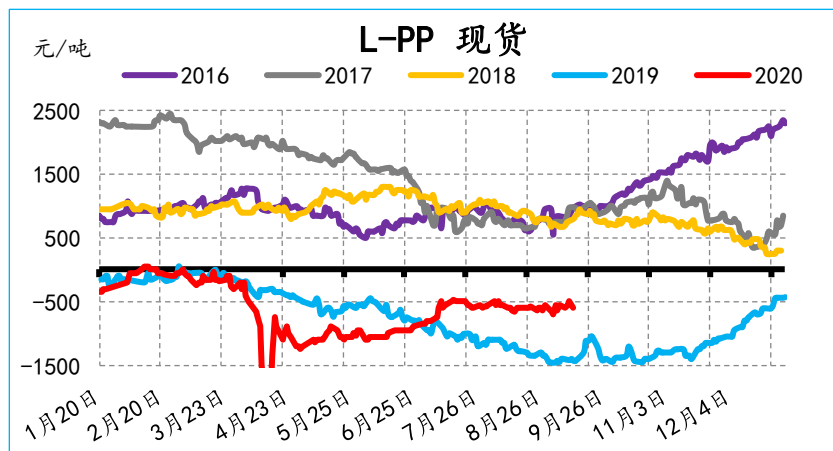
PP-3MA 05合约



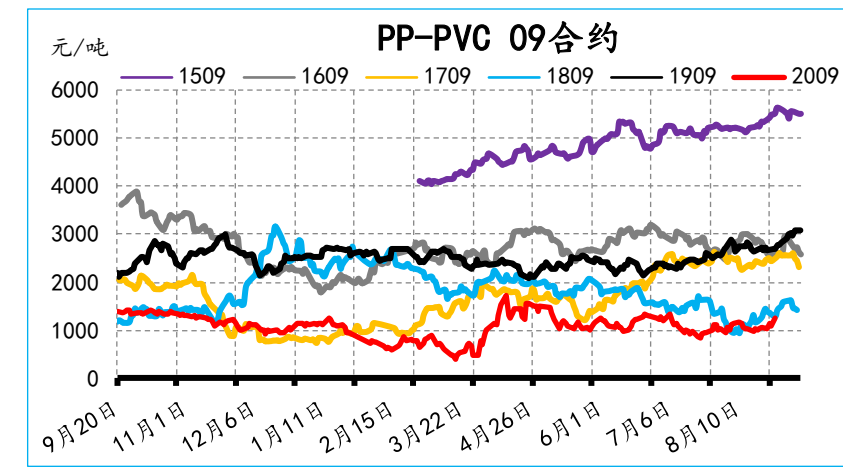
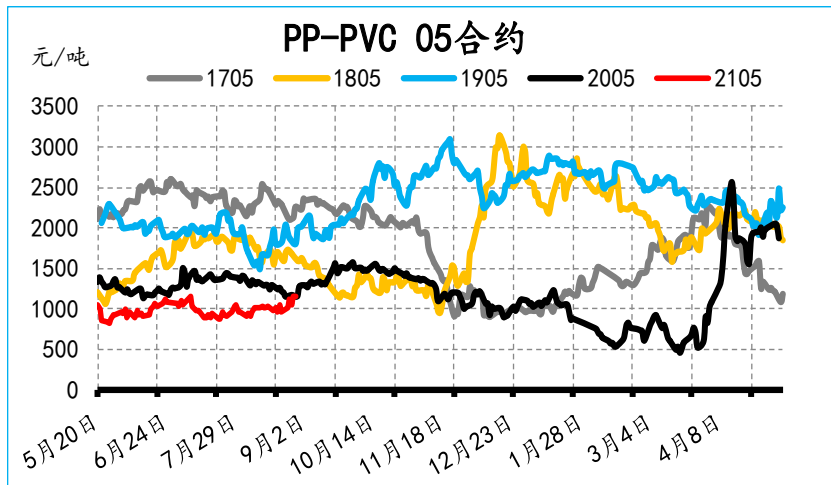
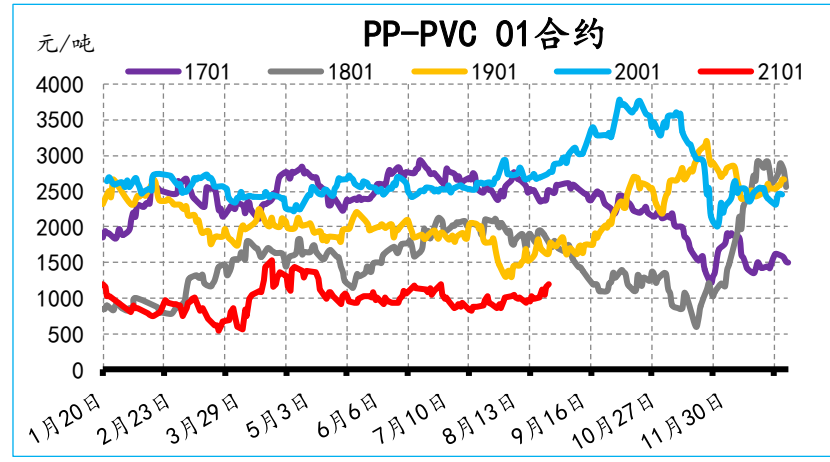
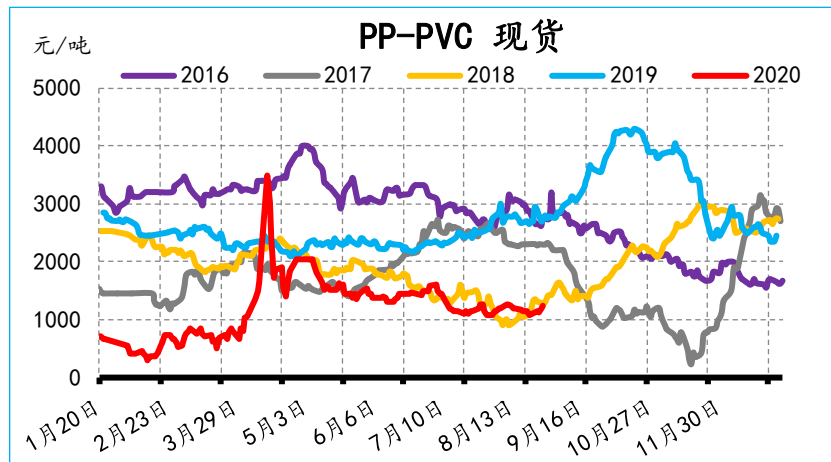
PP-3MA 09合约



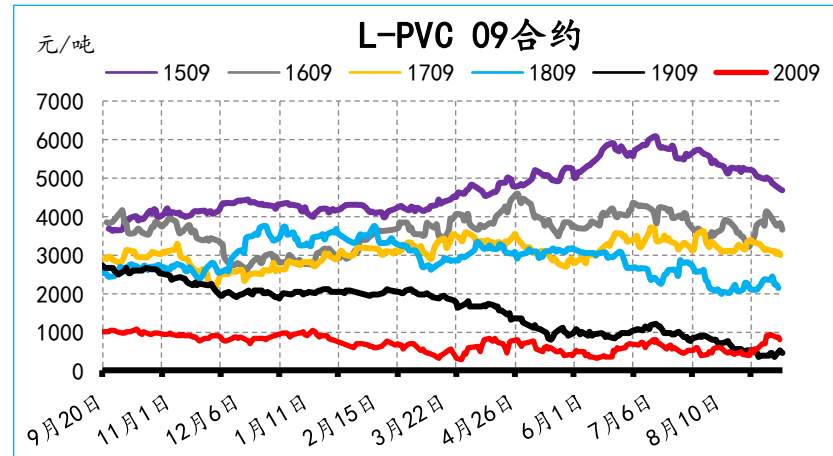
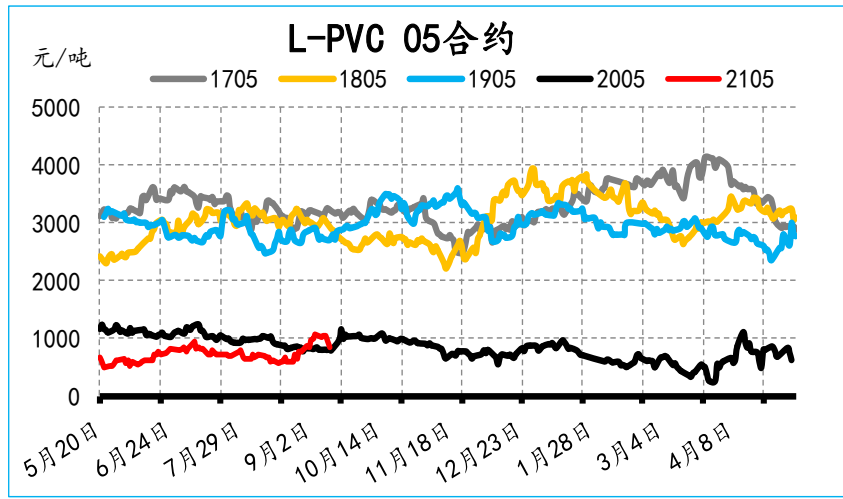
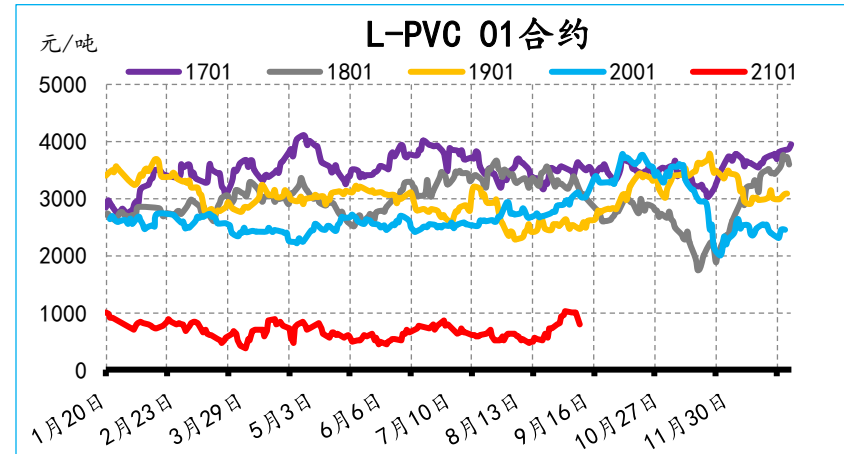
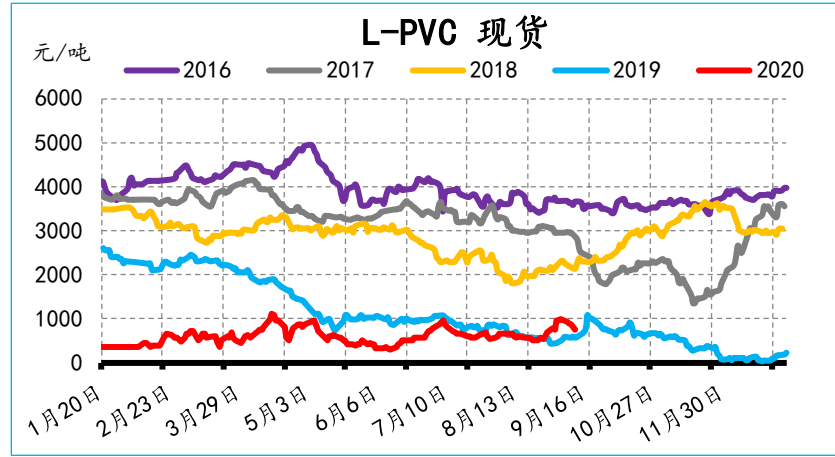
跨品种：塑料-PP



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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