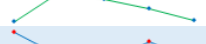
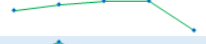


化工套利跟踪

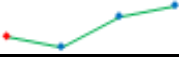
研究发展中心能化团队

2020年9月14日

套利建议

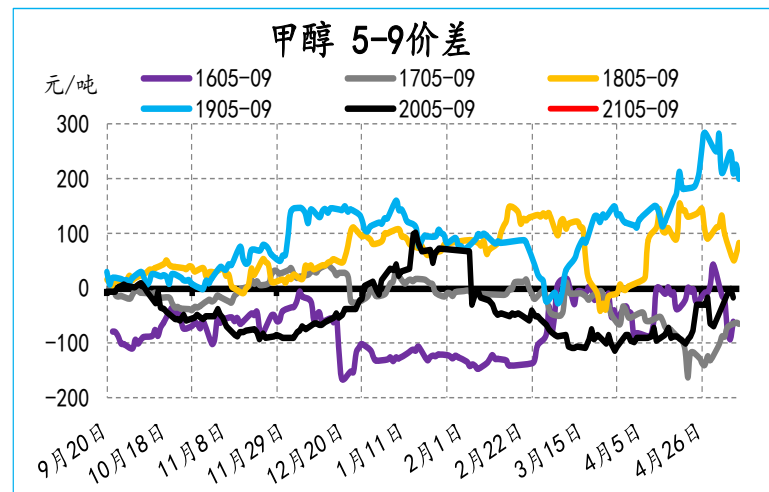
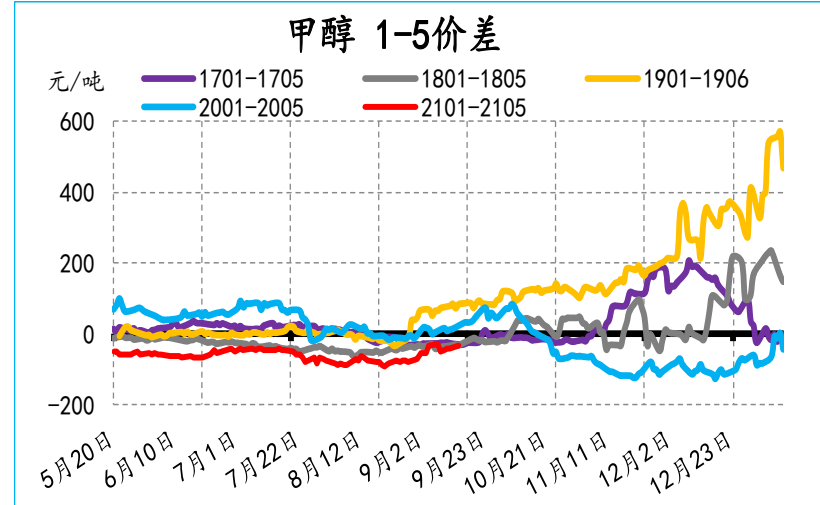
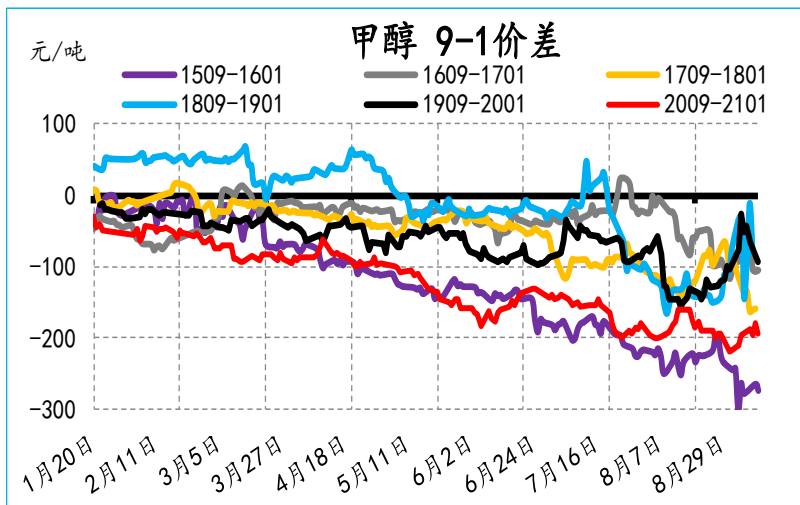
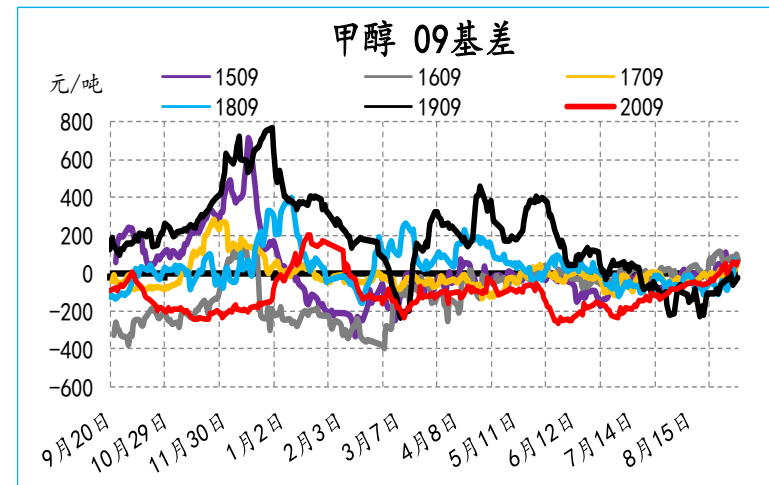
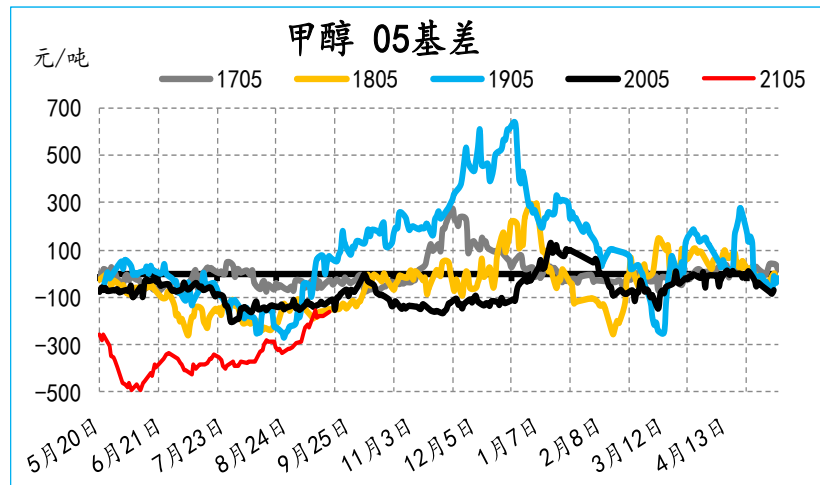
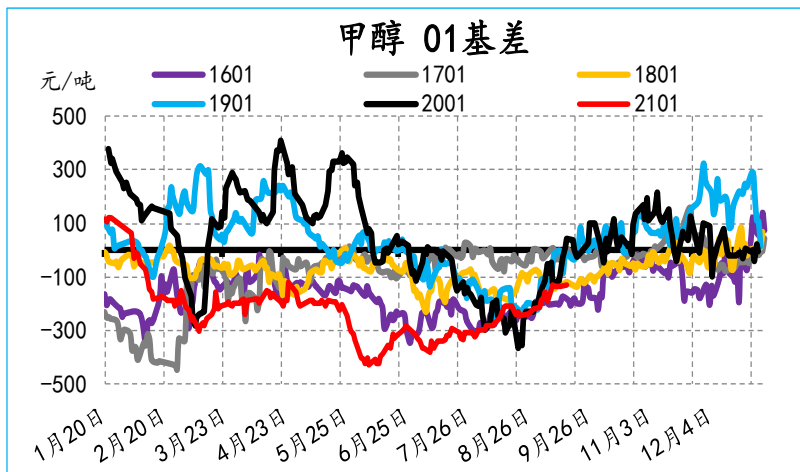
化工套利跟踪									
 信达期货 CINDA FUTURES		联系人：韩冰冰			联系人：杨思佳				
		投资咨询号：Z0015510			从业资格号：F3059668				
					电话：0571-28132638				
策略组合		20日前 8月17日	10日前 8月31日	5日前 9月7日	昨日 9月11日	今日 9月14日	近一个月走势图	建议	
跨期	MA9-MA1	-160	-219	-187	-192	-186		短期关注1-5正套	
	MA1-MA5	-78	-70	-27	-41	-33			
	MA5-MA9	238	289	214	233	219			
	TA9-TA1	-178	-240	-226	-208	-180		观望	
	TA1-TA5	-108	-108	-106	-106	-110			
	TA5-TA9	286	348	332	314	290			
	L9-L1	40	-55	-80	0	-75		关注1-5正套	
	L1-L5	35	35	95	80	85			
	L5-L9	-75	20	-15	-80	-10			
	PP9-PP1	116	195	271	225	332		关注1-5正套	
	PP1-PP5	108	137	162	154	148			
	PP5-PP9	-224	-332	-433	-379	-480			
	V9-V1	85	70	60	5	-25		观望	
	V1-V5	145	90	120	140	115			
	V5-V9	-230	-160	-180	-145	-90			
BU9-BU12	-96	-132	-102	-70	56		观望		
BU12-BU6	-96	-132	-102	-70	56				
BU6-BU9	196	222	238	238	116				
跨品种	PP-3MA 1月	1807	1989	1720	1719	1611		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1465	1642	1477	1442	1364			
	PP-3MA 9月	2403	2841	2552	2520	2501			
	L-PP 1月	-474	-464	-289	-310	-293		无趋势，观望	
	L-PP 5月	-401	-362	-222	-236	-230			
	L-PP 9月	-550	-714	-640	-535	-700			

基差数据跟踪

2020年09月14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		252.00	27.00		3.1%	
PVC	6550	-50.00		0.00	35.00		0.0%	
PE	7350	0.00		-55.00	10.00		-0.8%	
EG	3910	75.00		-123.00	-26.00		-3.2%	
PTA	3430	15.00		-200.00	-3.00		-5.8%	
甲醇	1900	35.00		-129.00	8.00		-7.0%	

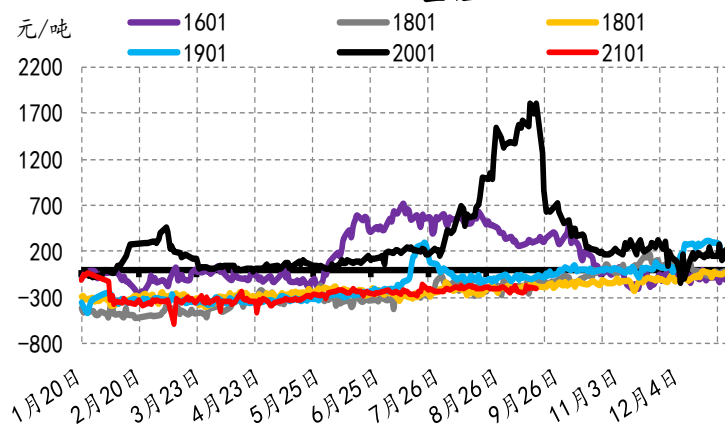
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约均为1月。

套利跟踪：甲醇

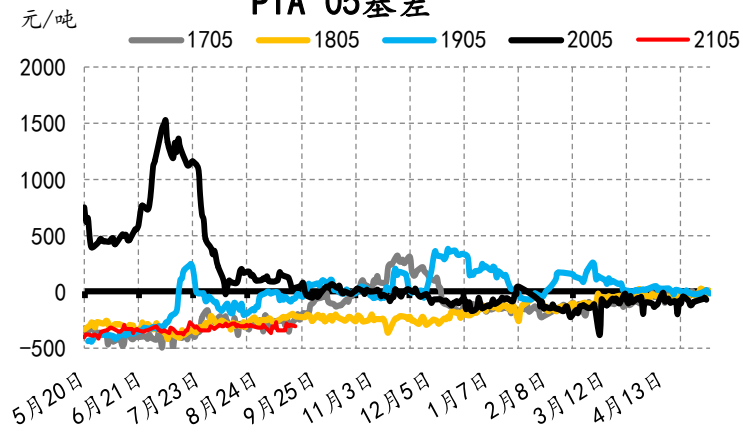


套利跟踪：PTA

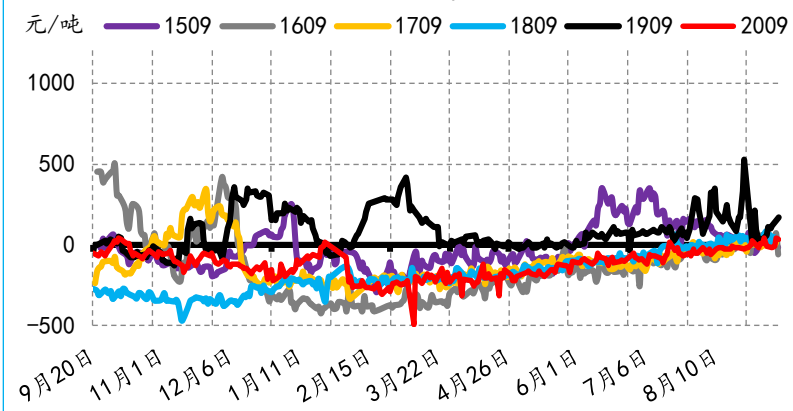
PTA 01基差



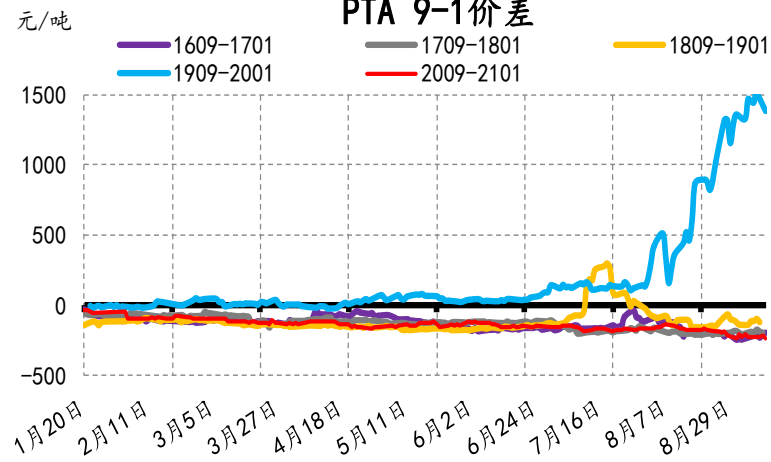
PTA 05基差



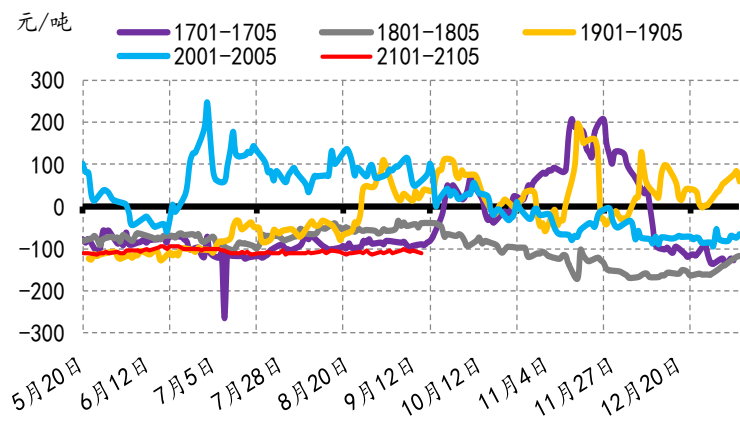
PTA 09基差



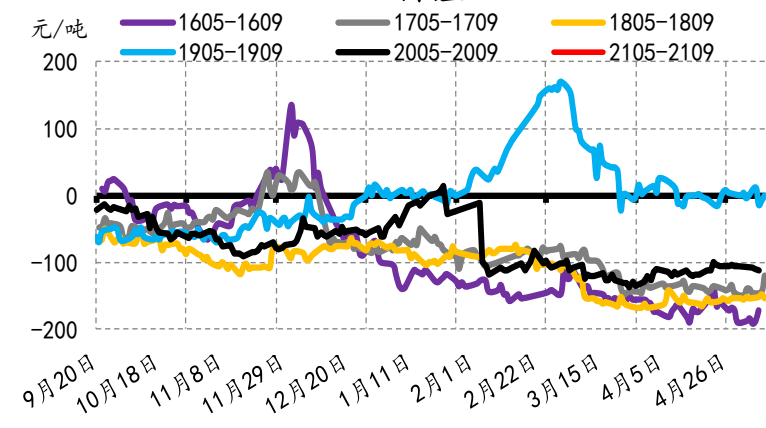
PTA 9-1价差



PTA 1-5价差

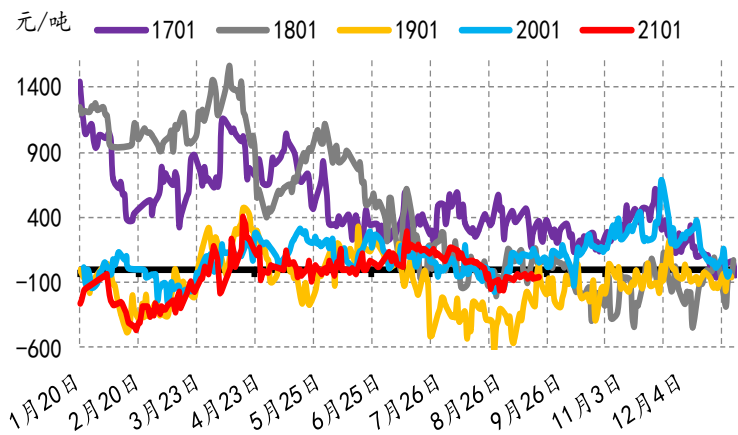


PTA 5-9价差

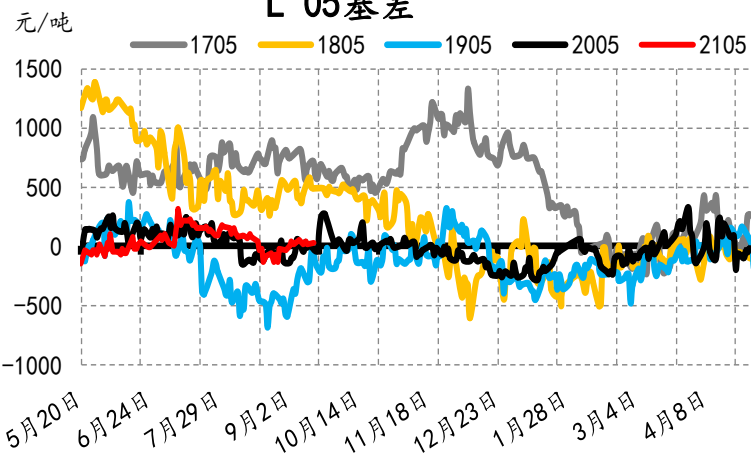


套利跟踪：PE

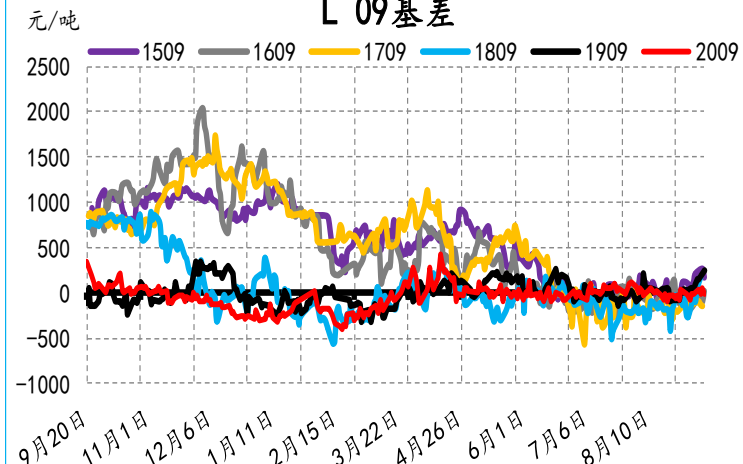
L 01基差



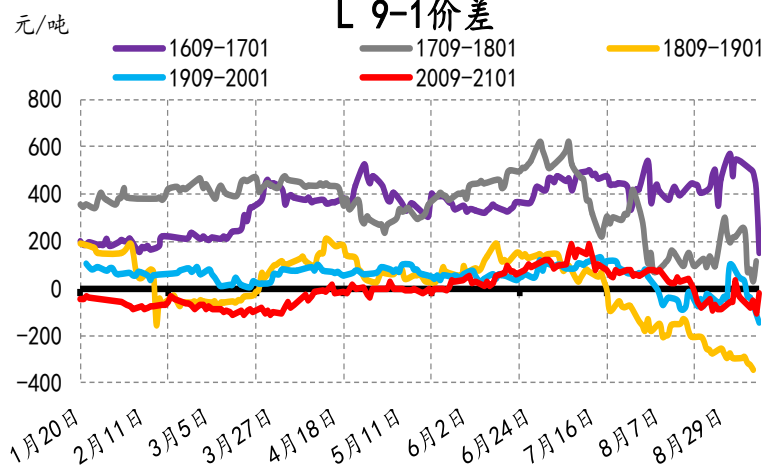
L 05基差



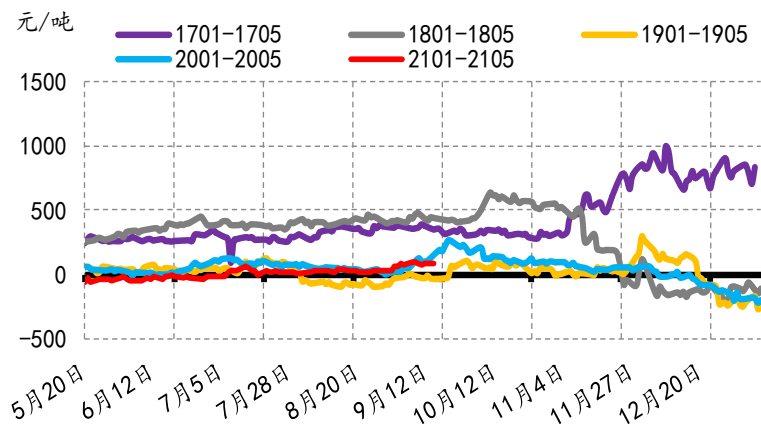
L 09基差



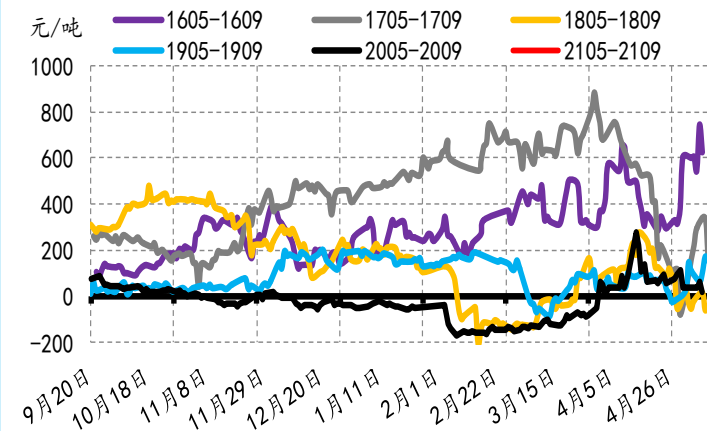
L 9-1价差



L 1-5价差

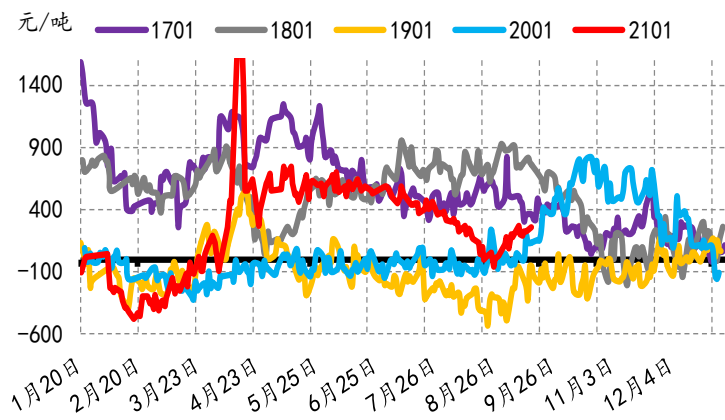


L 5-9价差

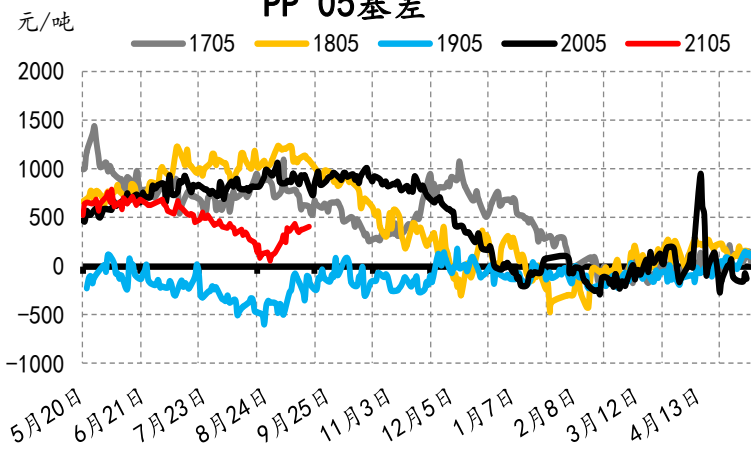


套利跟踪：PP

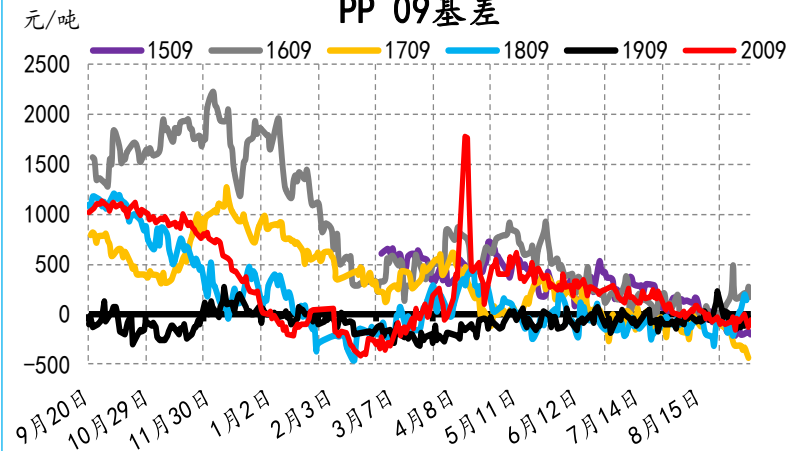
PP 01基差



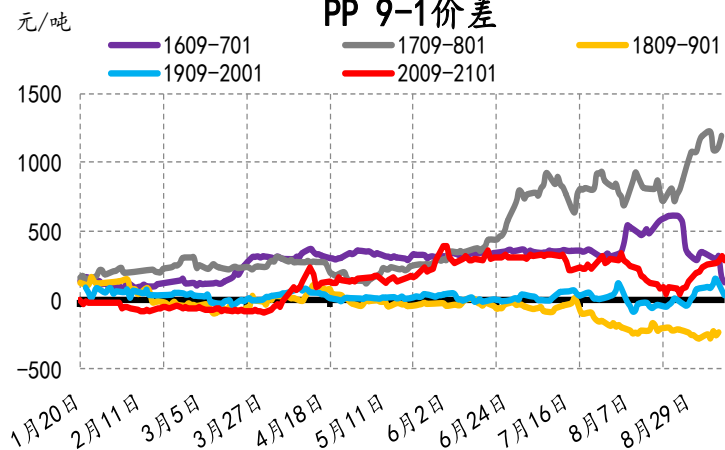
PP 05基差



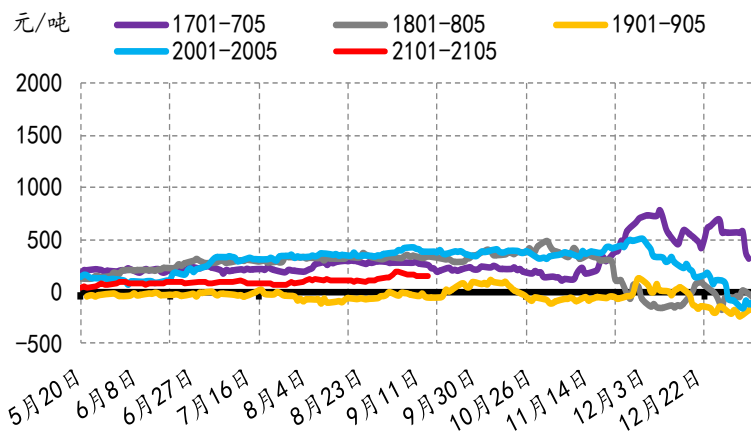
PP 09基差



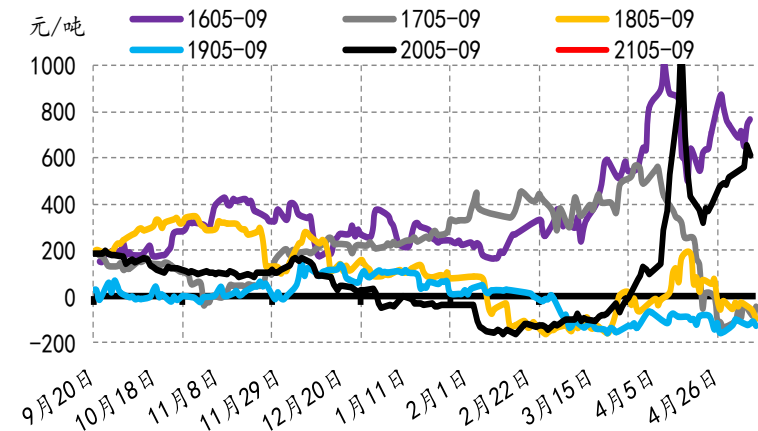
PP 9-1价差



PP 1-5价差

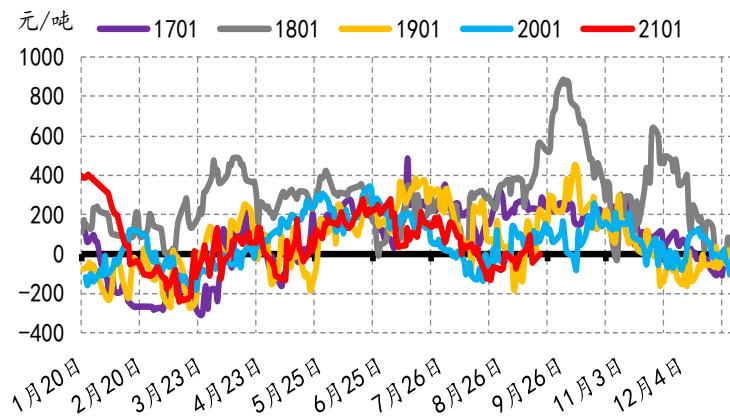


PP 5-9价差

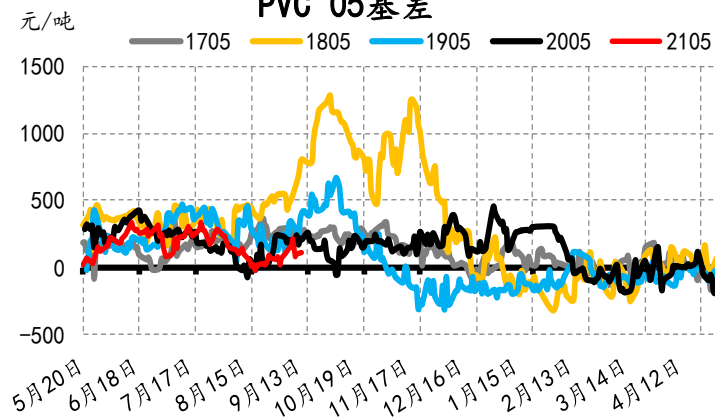


套利跟踪：PVC

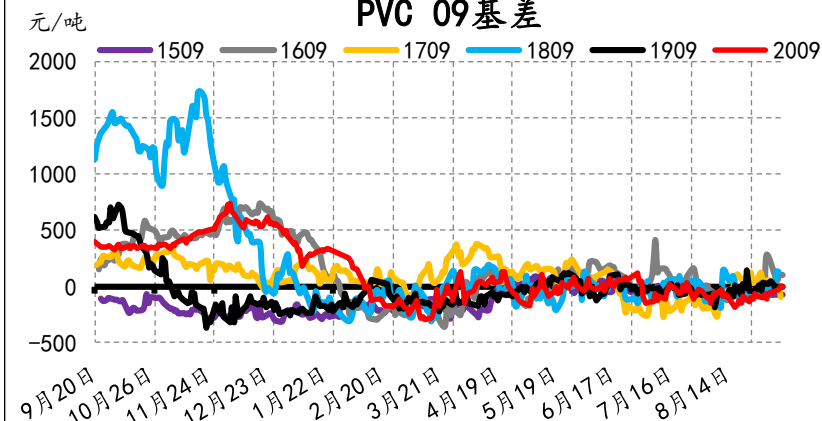
PVC 01基差



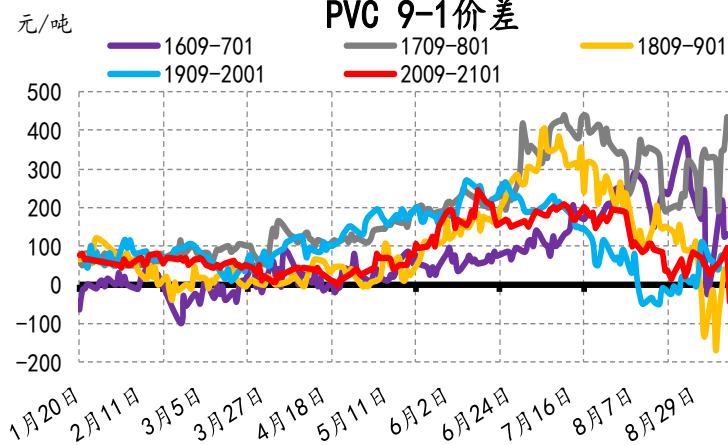
PVC 05基差



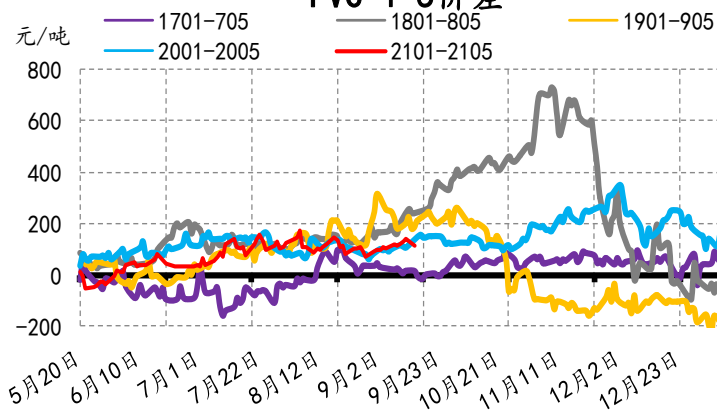
PVC 09基差



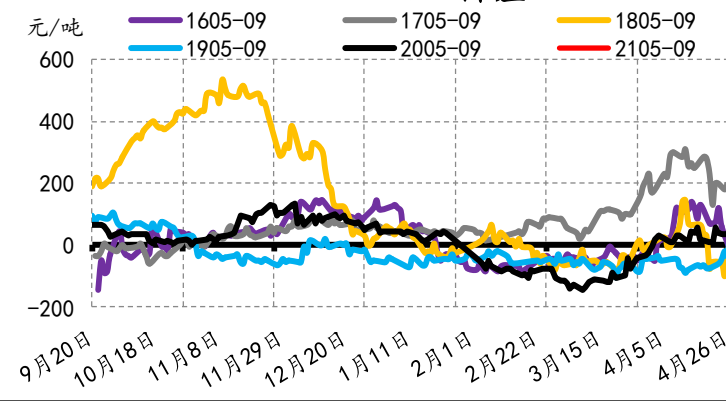
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

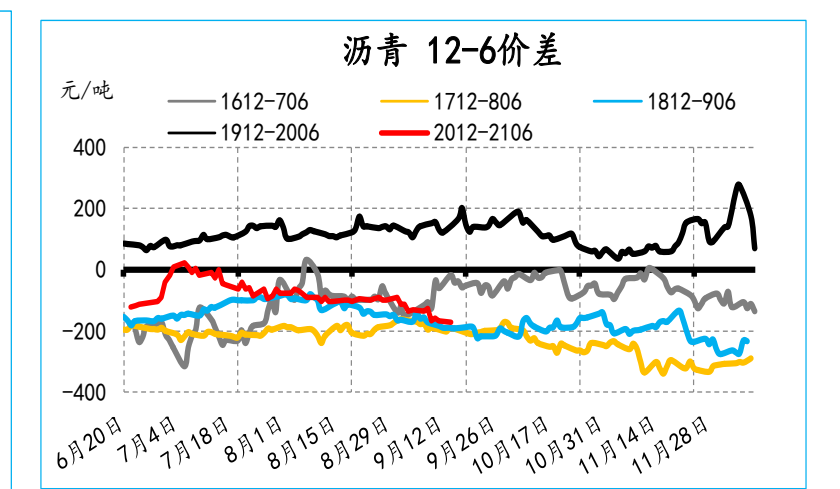
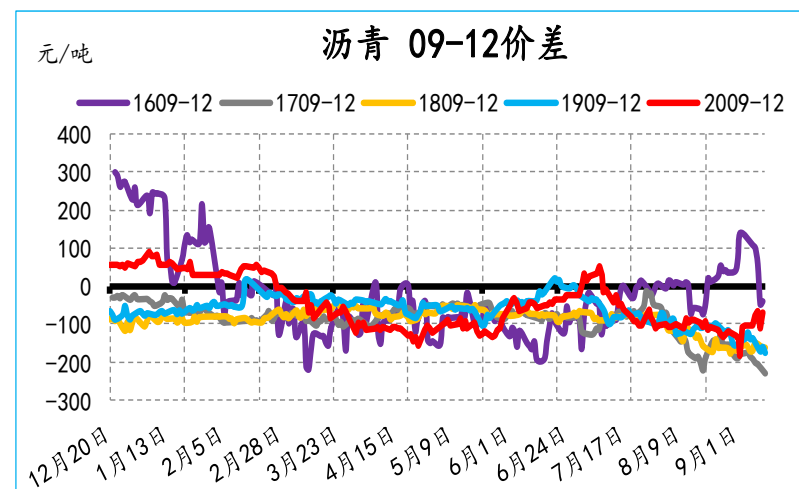
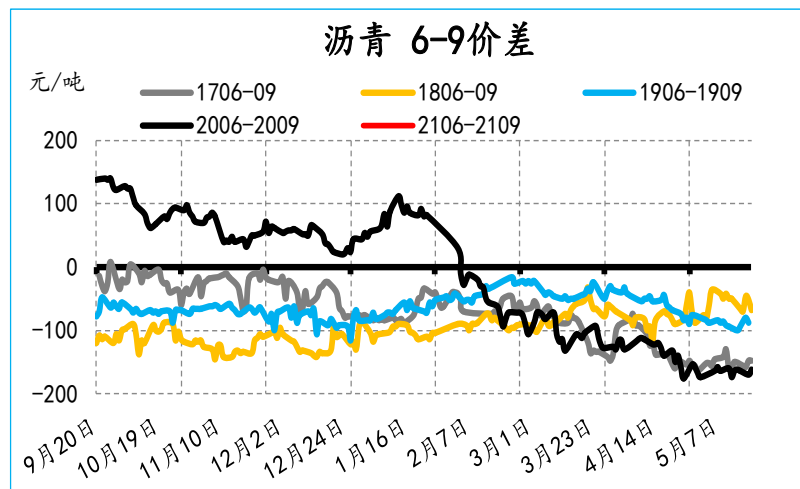
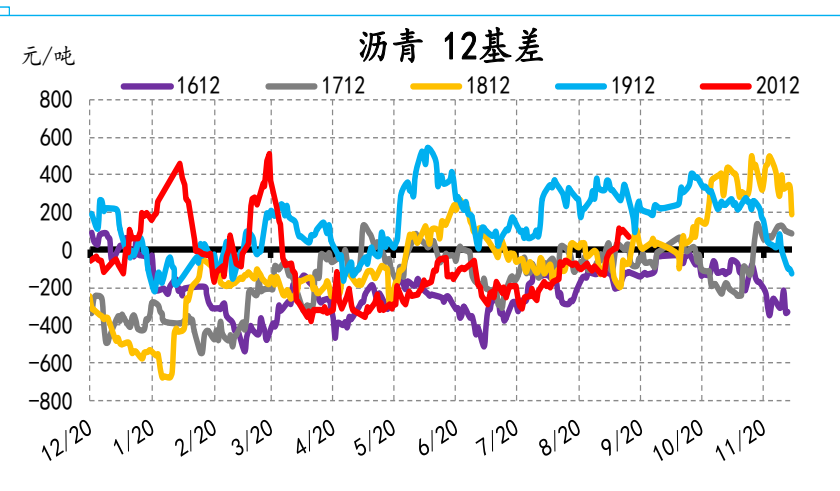
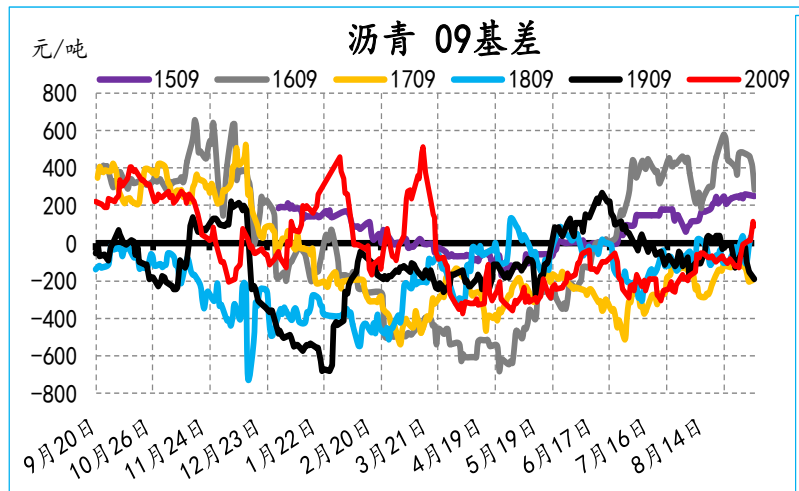
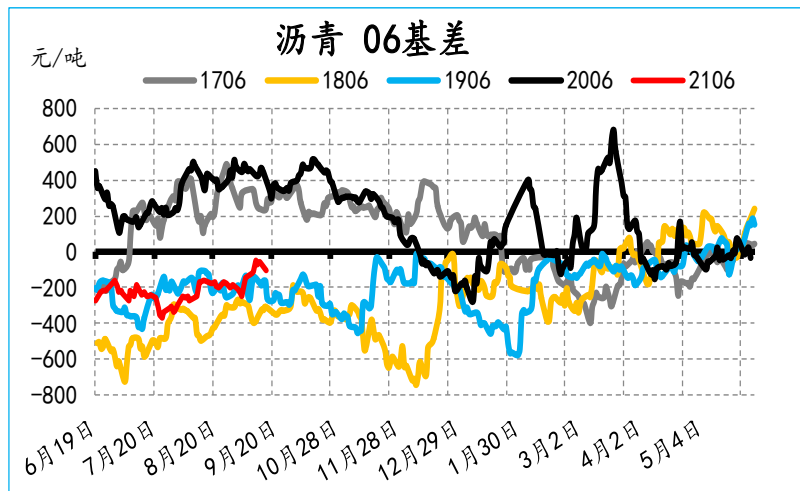


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

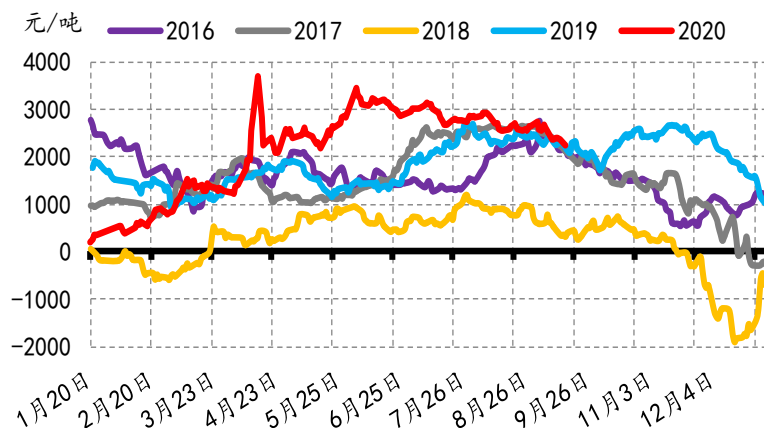
快向“能化小精灵”申请吧！

微信号：hanbb360

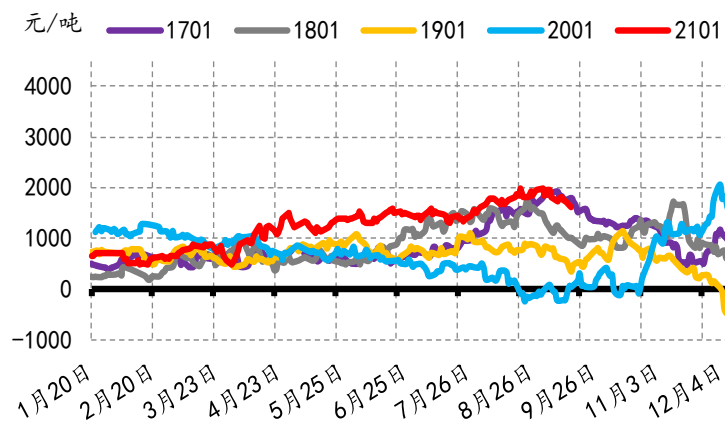


跨品种：PP-3MA

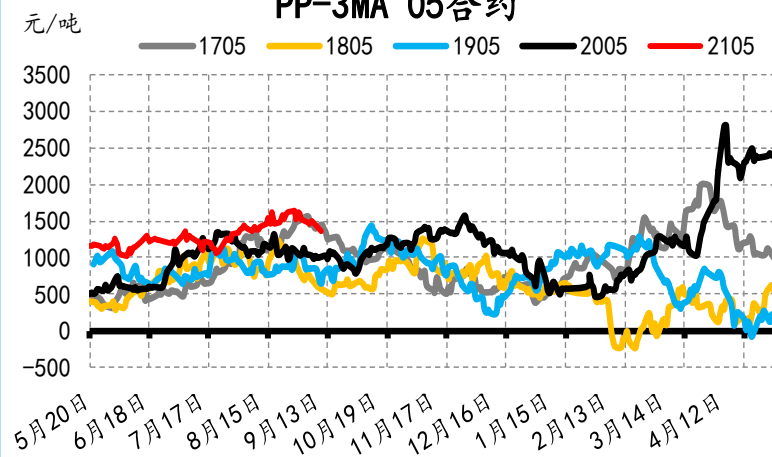
PP-3MA 现货



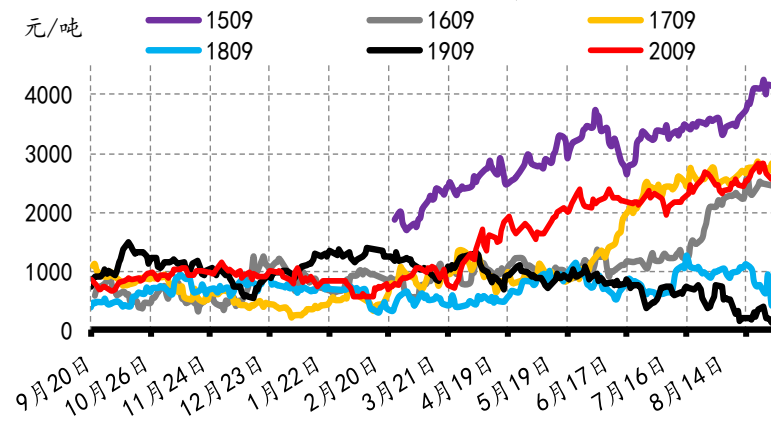
PP-3MA 01合约



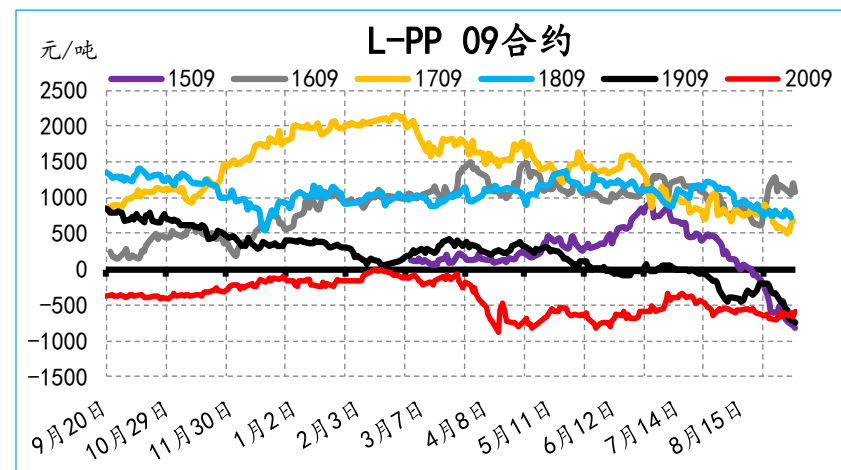
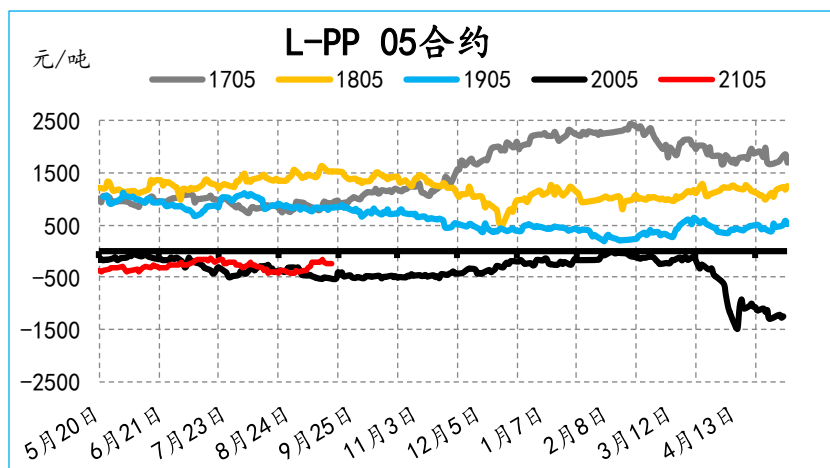
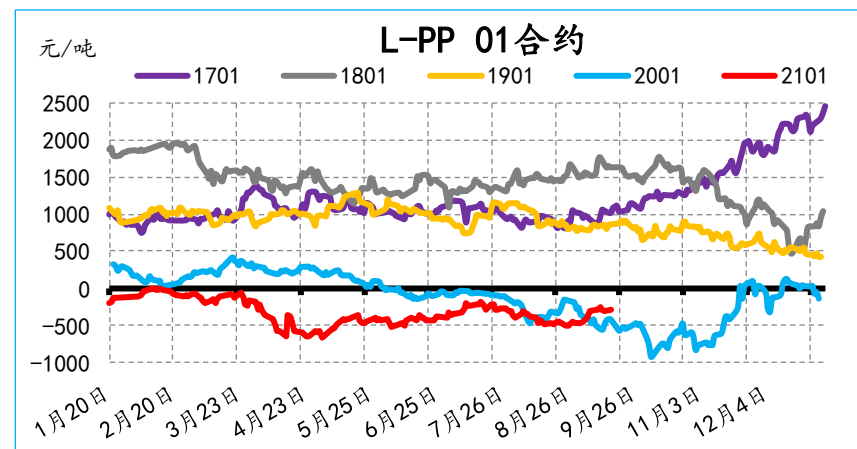
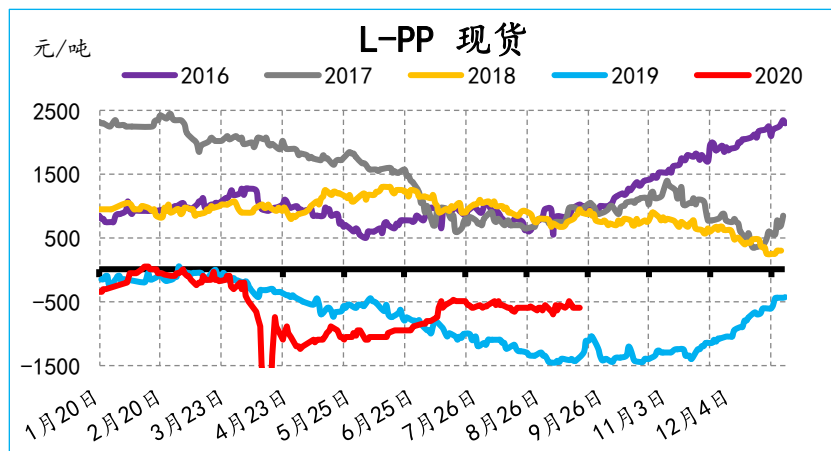
PP-3MA 05合约



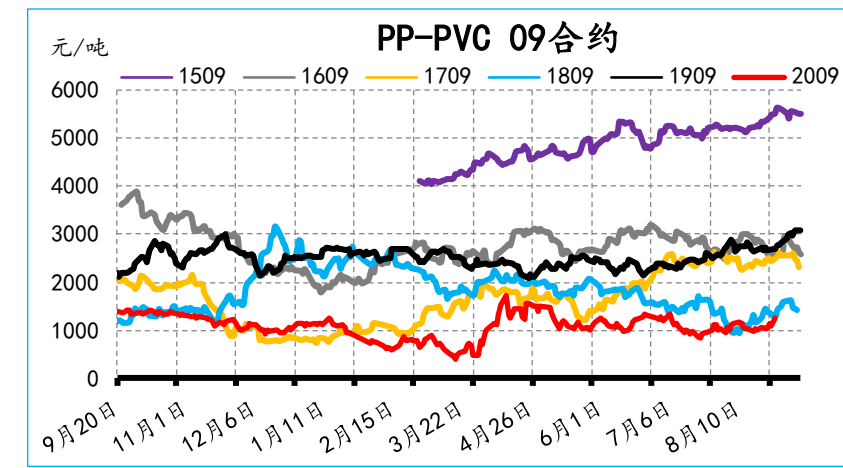
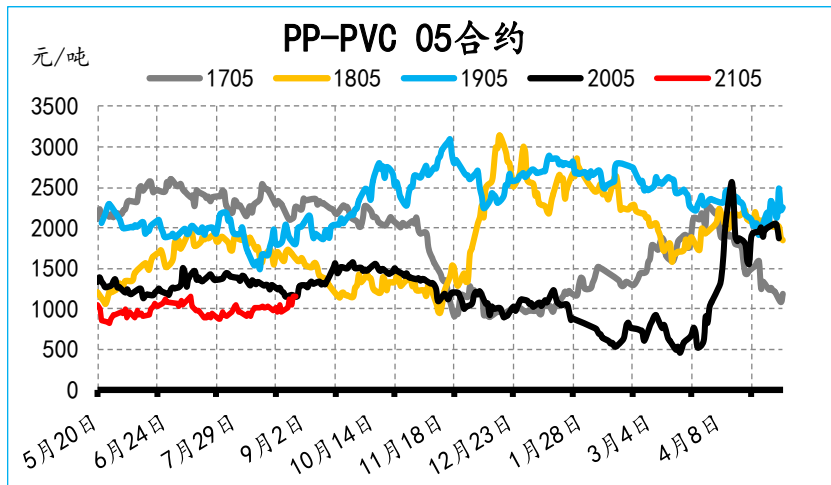
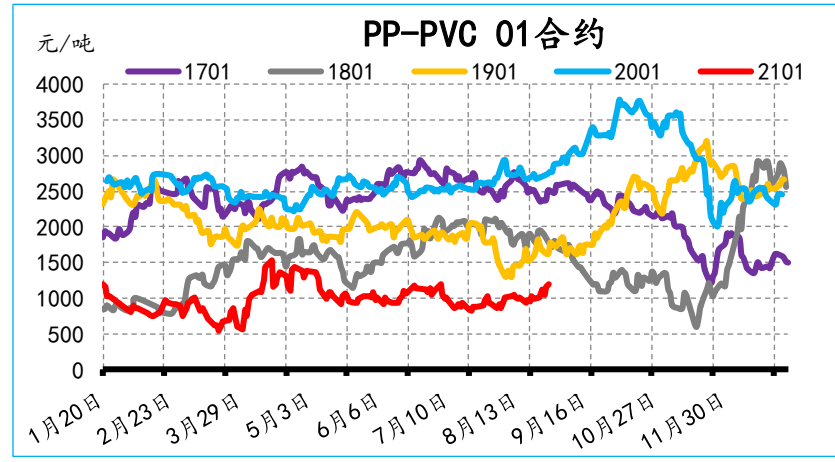
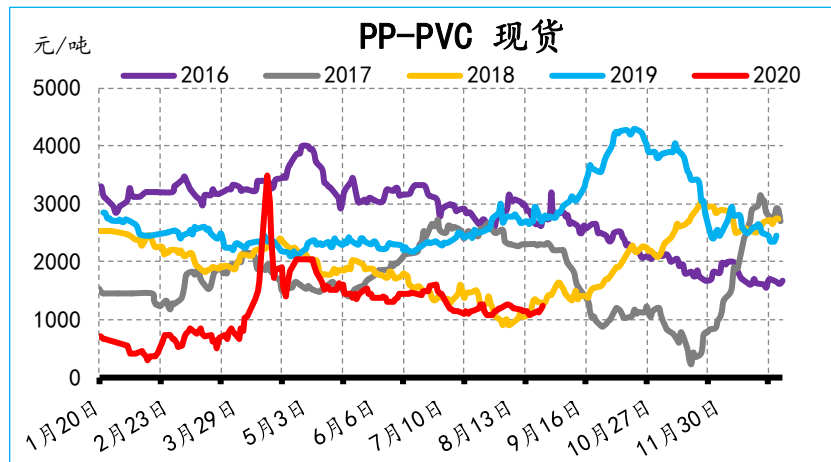
PP-3MA 09合约



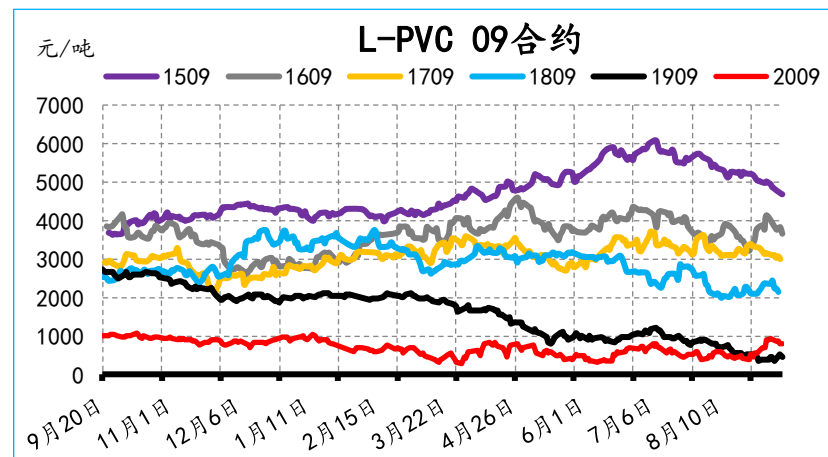
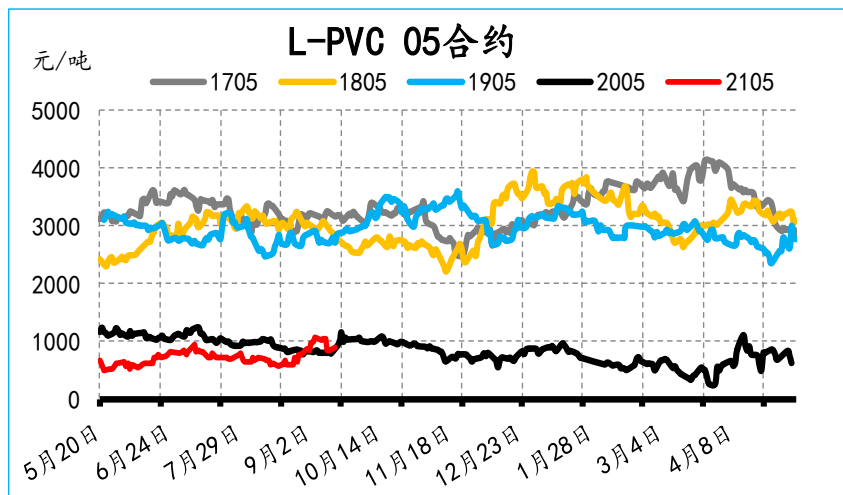
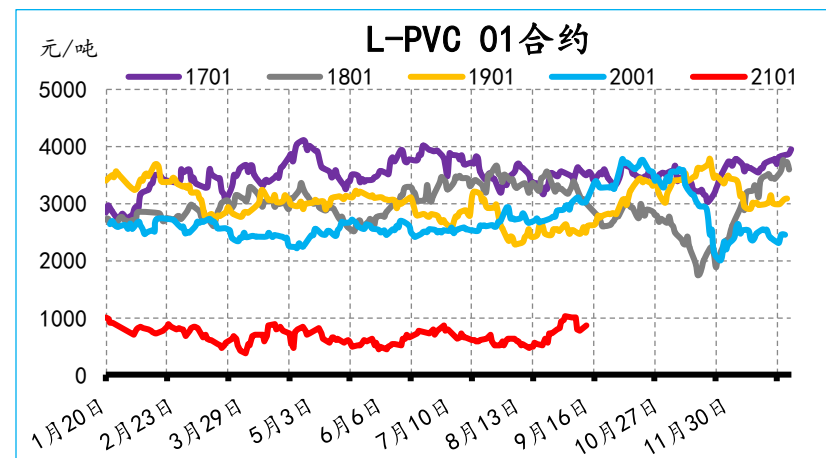
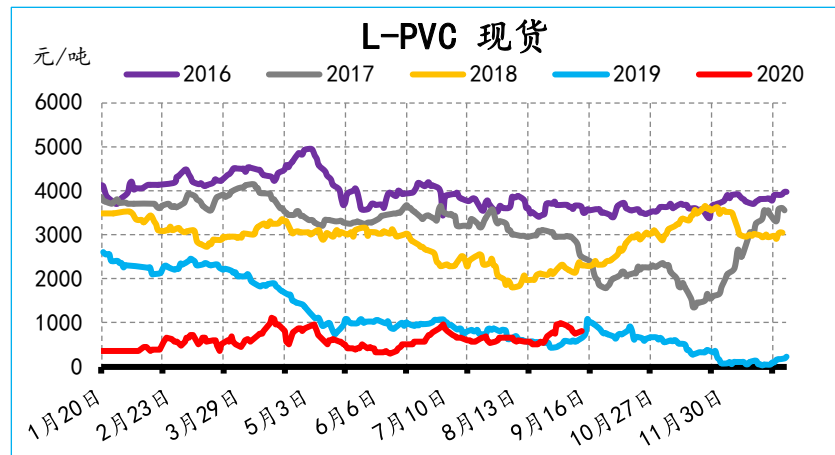
跨品种：塑料-PP



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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