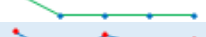


化工套利跟踪

研究发展中心能化团队

2020年9月30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 9月2日	10日前 9月16日	5日前 9月23日	昨日 9月29日	今日 9月30日	近一个月走势图	建议	
跨期	MA9-MA1	-212	73	104	134	141		短期关注1-5正套	
	MA1-MA5	-53	-26	-44	-48	-51			
	MA5-MA9	265	-47	-60	-86	-90			
	TA9-TA1	-224	206	224	218	224		观望	
	TA1-TA5	-108	-100	-110	-112	-116			
	TA5-TA9	332	-106	-114	-106	-108			
	L9-L1	35	-80	15	-35	-10		关注1-5正套	
	L1-L5	60	65	40	60	55			
	L5-L9	-95	15	-55	-25	-45			
	PP9-PP1	240	-169	-161	-220	-170		关注1-5正套	
	PP1-PP5	161	147	174	200	188			
	PP5-PP9	-401	22	-13	20	-18			
	V9-V1	45	-250	-185	-205	-220		观望	
	V1-V5	95	130	150	185	220			
	V5-V9	-140	120	35	20	0			
跨品种	BU9-BU12	-184	268	302	320	294		观望	
	BU12-BU6	-184	268	302	320	294			
	BU6-BU9	298	-74	-106	-112	-96			
	PP-3MA 1月	1949	1521	1623	1857	1878		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1629	1296	1317	1513	1537			
	PP-3MA 9月	2825	1133	1150	1235	1285			
	L-PP 1月	-410	-343	-421	-520	-489		无趋势，观望	
	L-PP 5月	-309	-261	-287	-380	-356			
	L-PP 9月	-615	-254	-245	-335	-329			

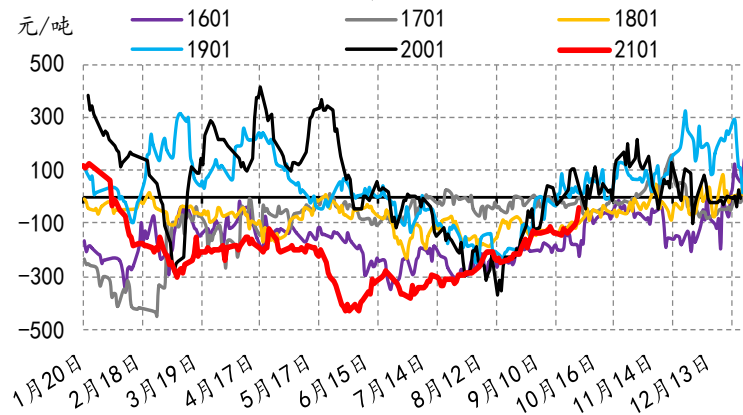
基差数据跟踪

2020年09月30日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
PP	7850	-50.00		221.00	106.00		3.0%	
PVC	6670	0.00		100.00	25.00		1.6%	
PE	7200	-50.00		60.00	75.00		0.8%	
甲醇	1875	-15.00		-42.00	59.00		-2.0%	
EG	3615	-23.00		-109.00	-11.00		-2.7%	
PTA	3220	-25.00		-200.00	19.00		-5.5%	

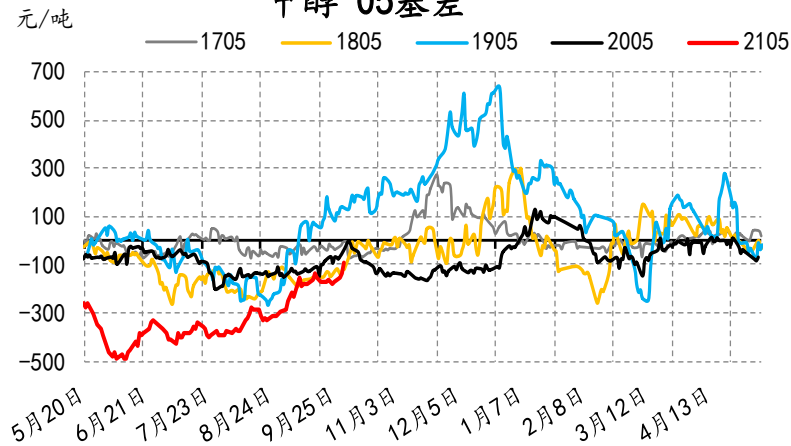
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为1月。

套利跟踪：甲醇

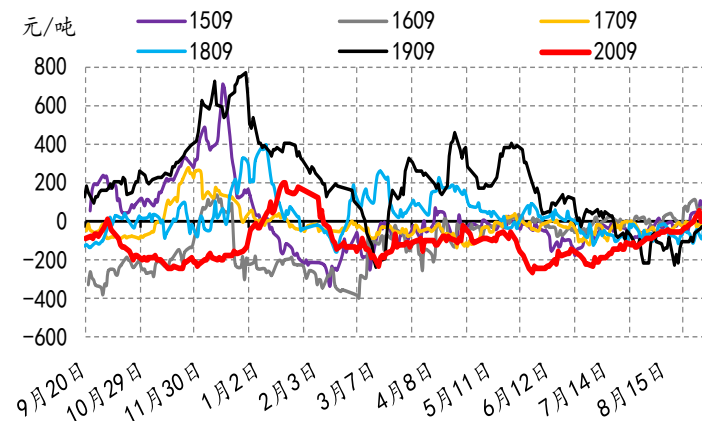
甲醇 01基差



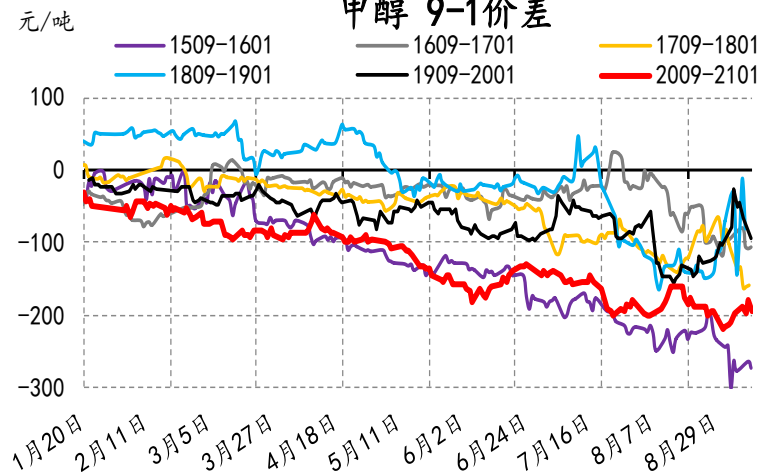
甲醇 05基差



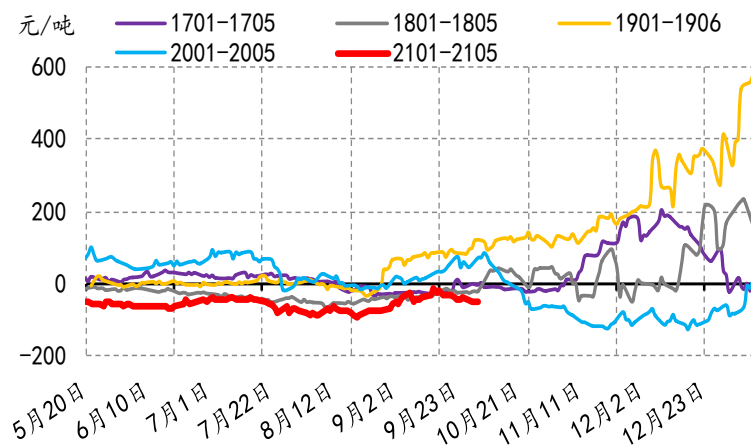
甲醇 09基差



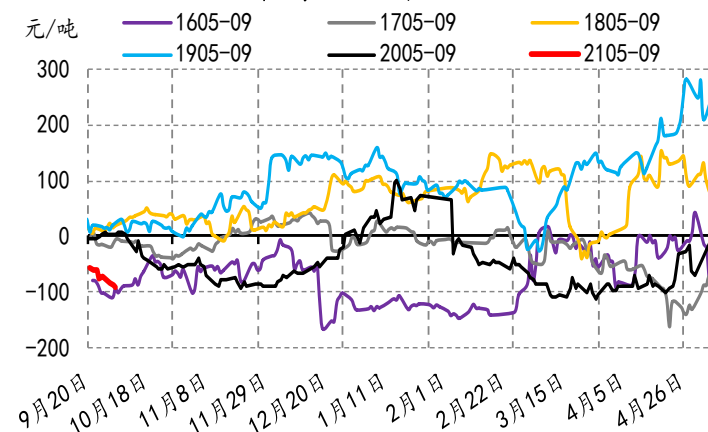
甲醇 9-1价差



甲醇 1-5价差

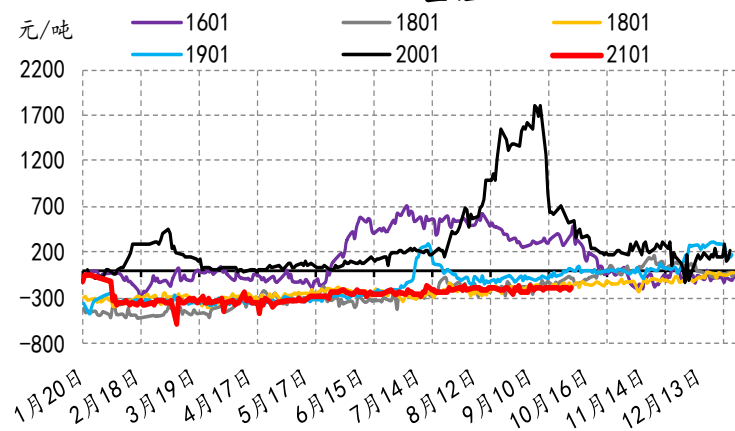


甲醇 5-9价差

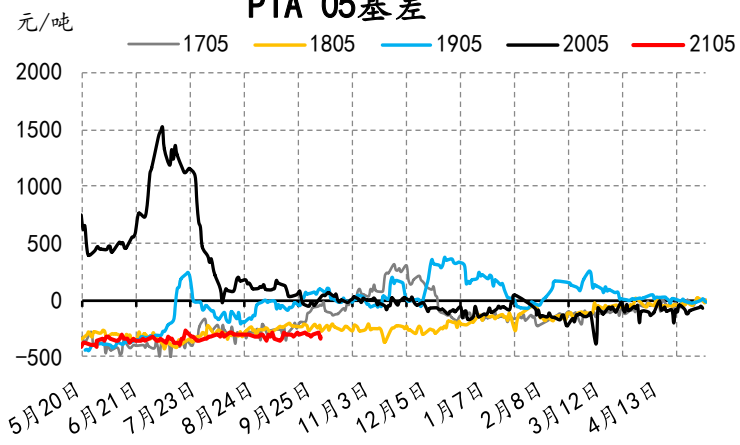


套利跟踪：PTA

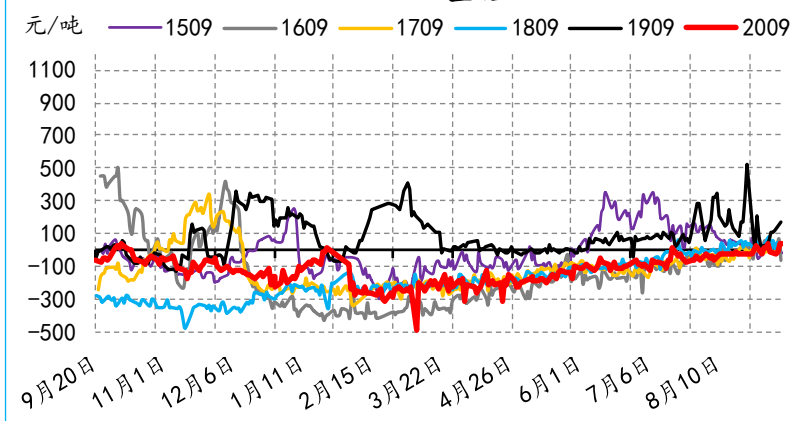
PTA 01基差



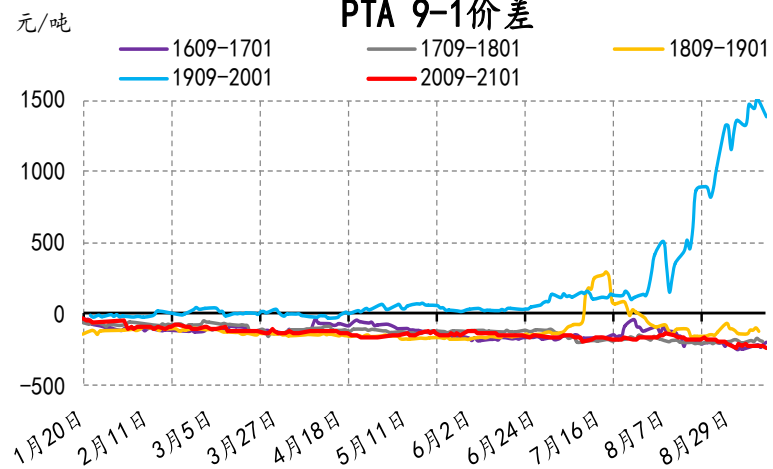
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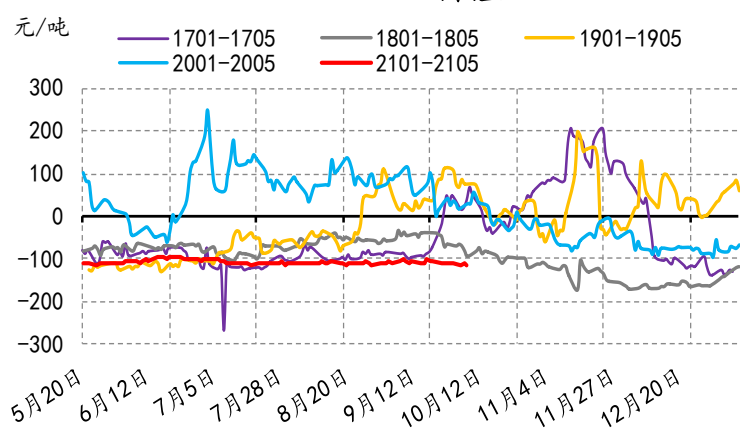
PTA 09基差



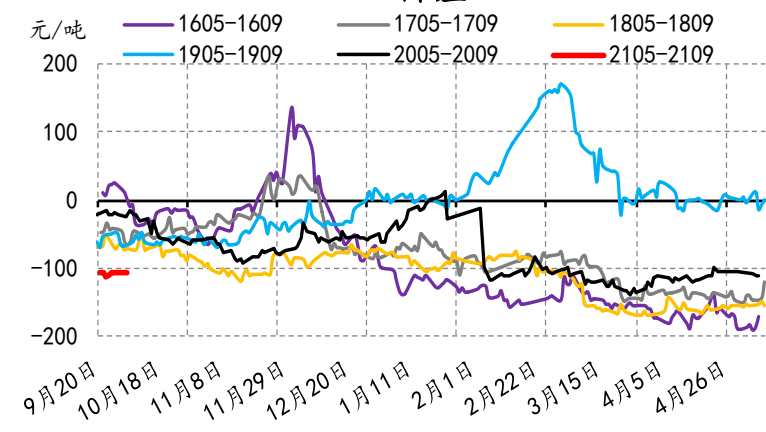
PTA 9-1价差



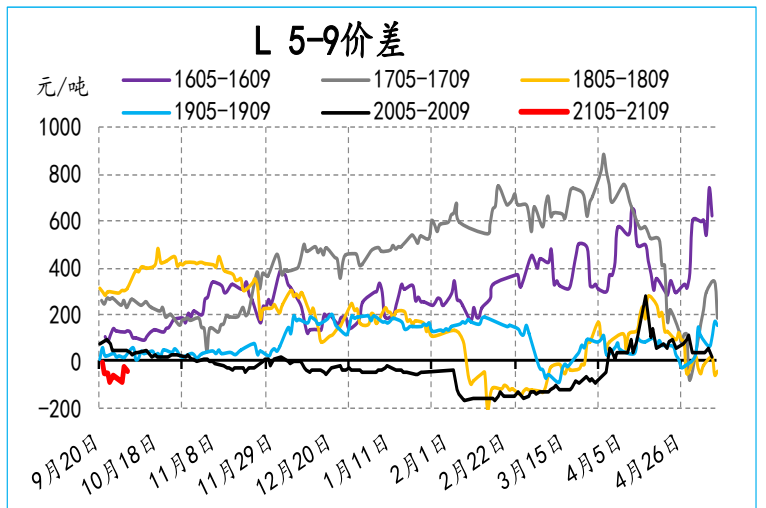
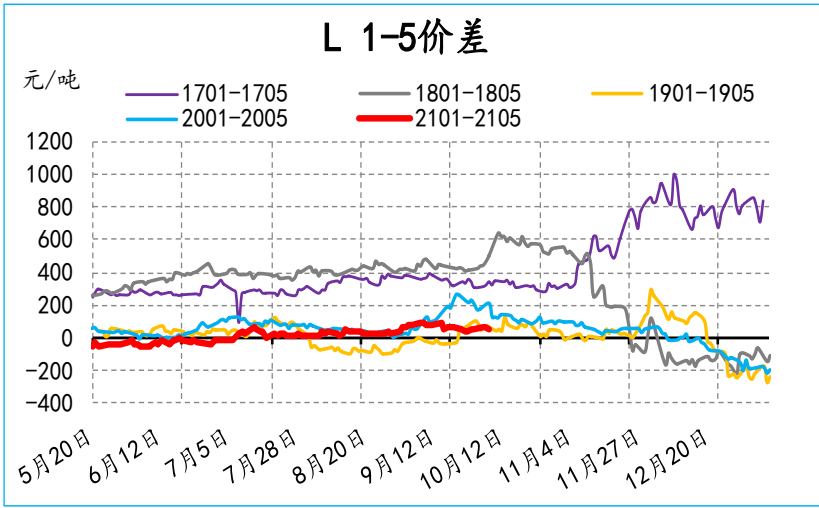
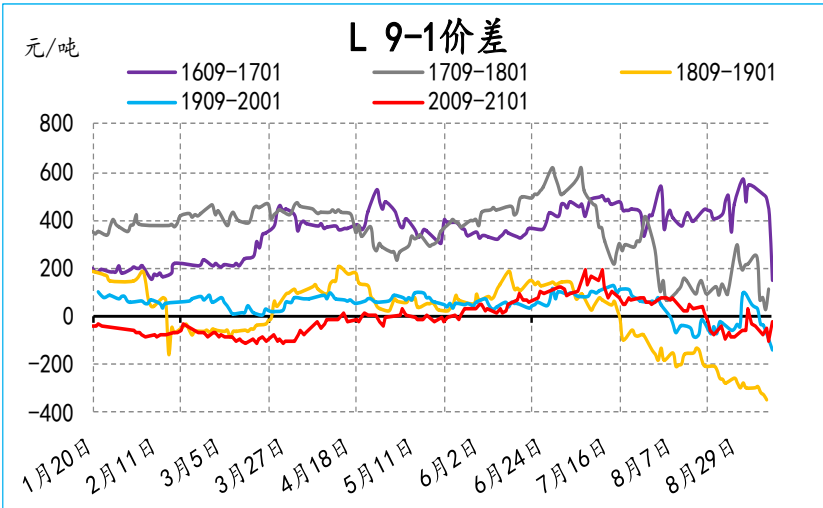
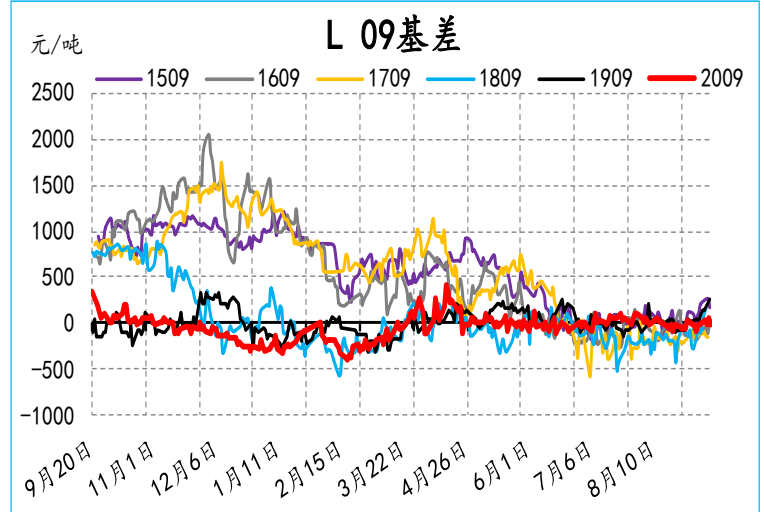
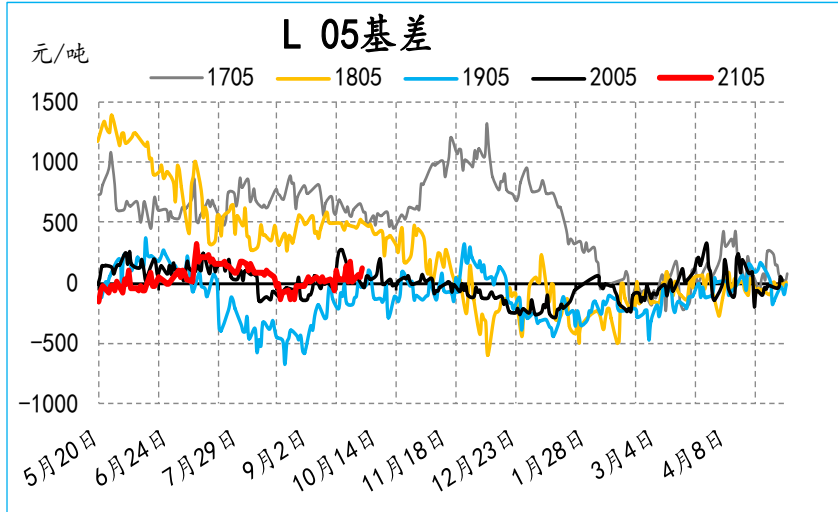
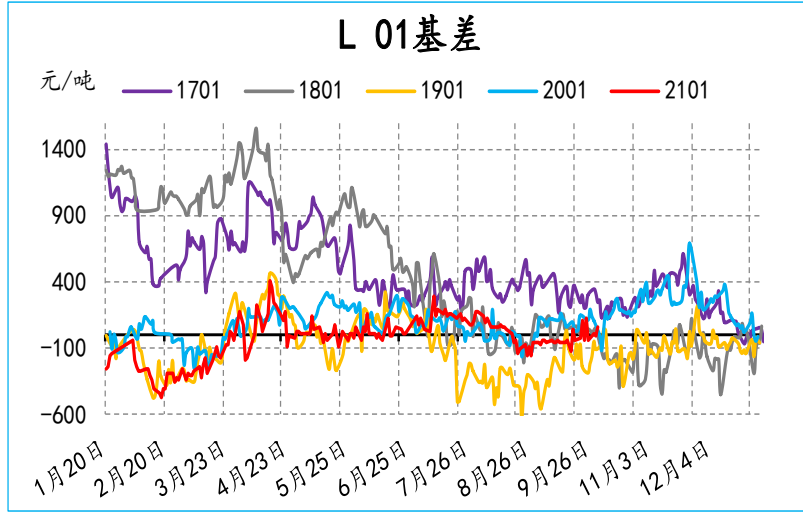
PTA 1-5价差



PTA 5-9价差

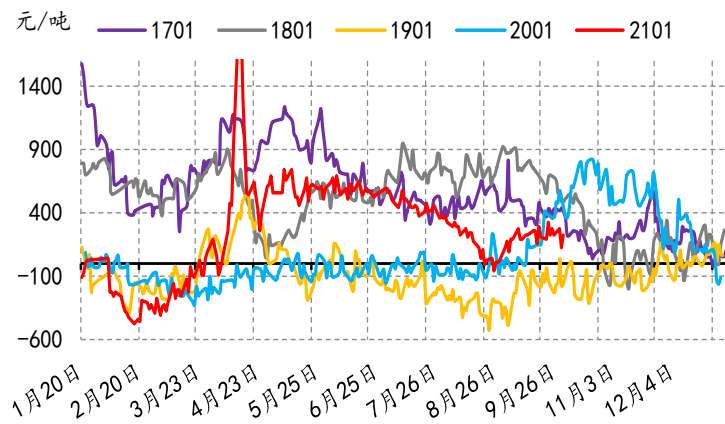


套利跟踪：PE

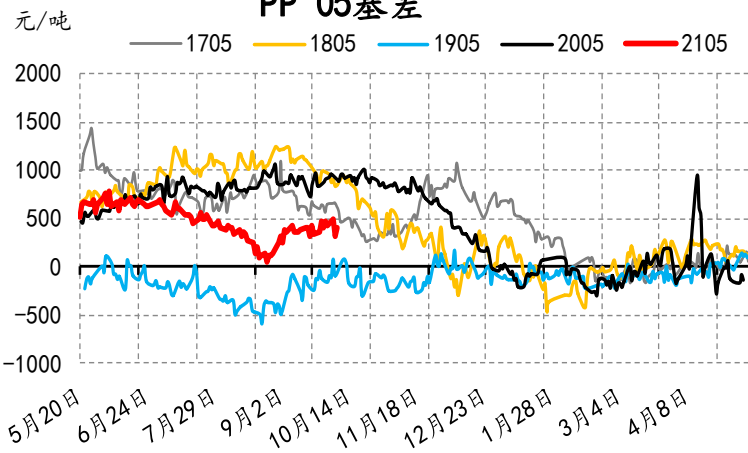


套利跟踪：PP

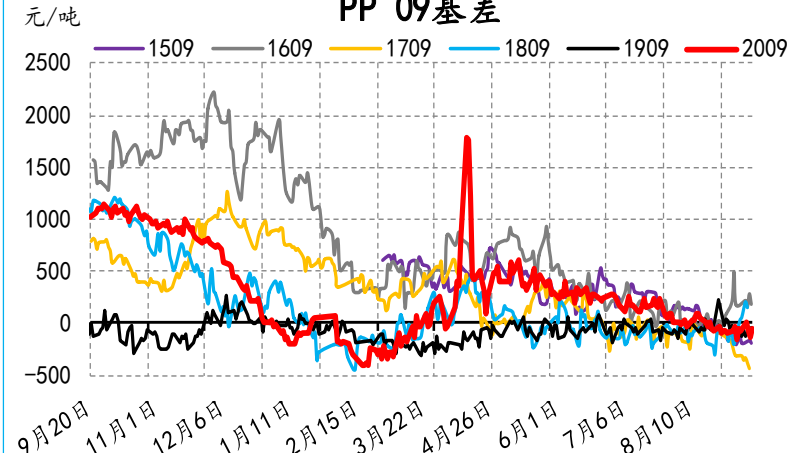
PP 01基差



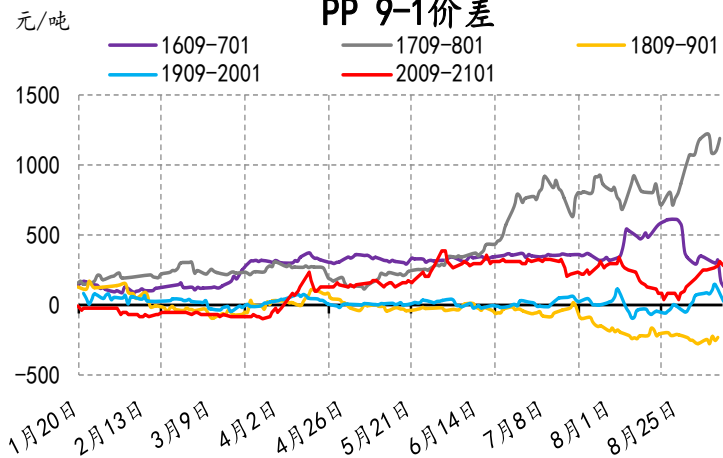
PP 05基差



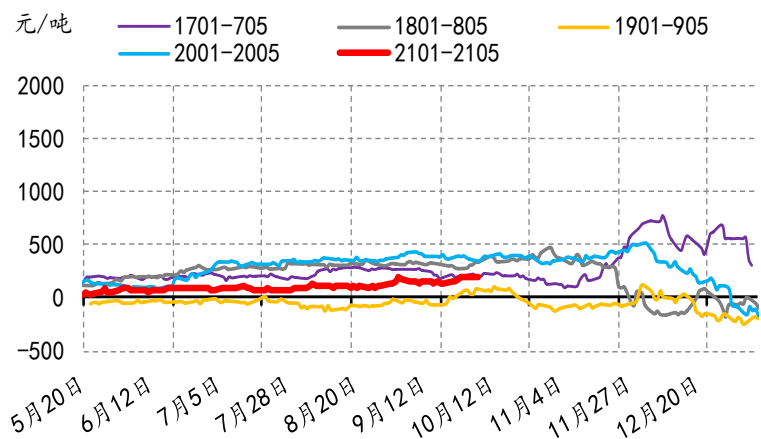
PP 09基差



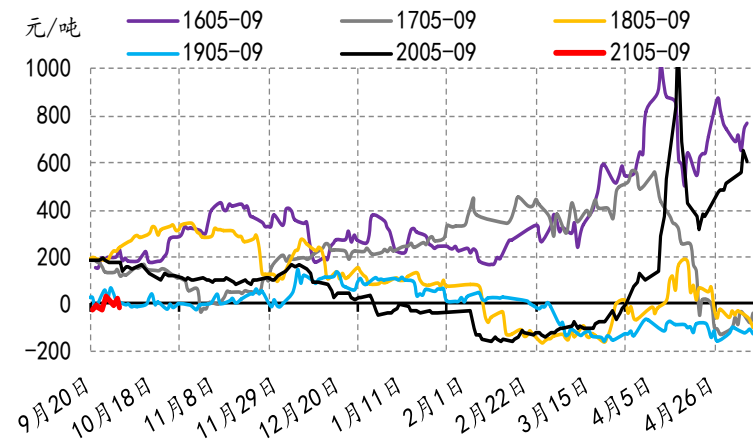
PP 9-1价差



PP 1-5价差

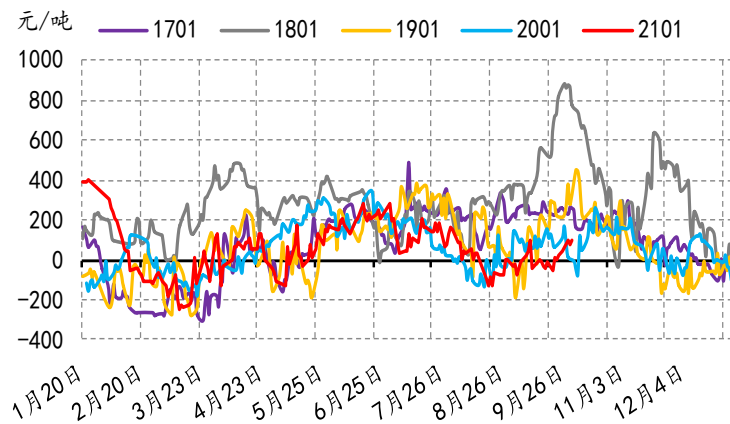


PP 5-9价差

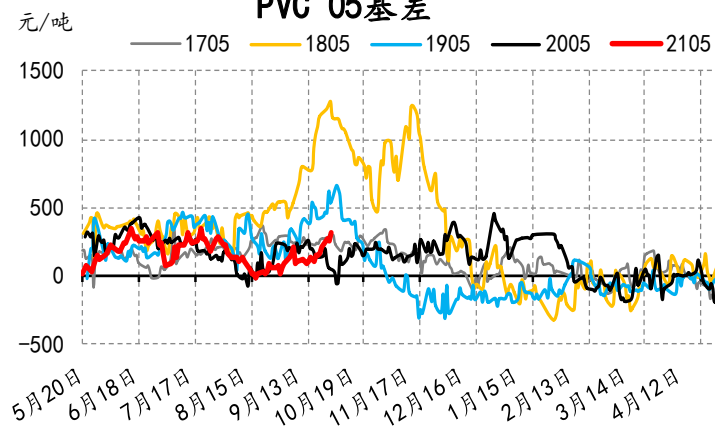


套利跟踪: PVC

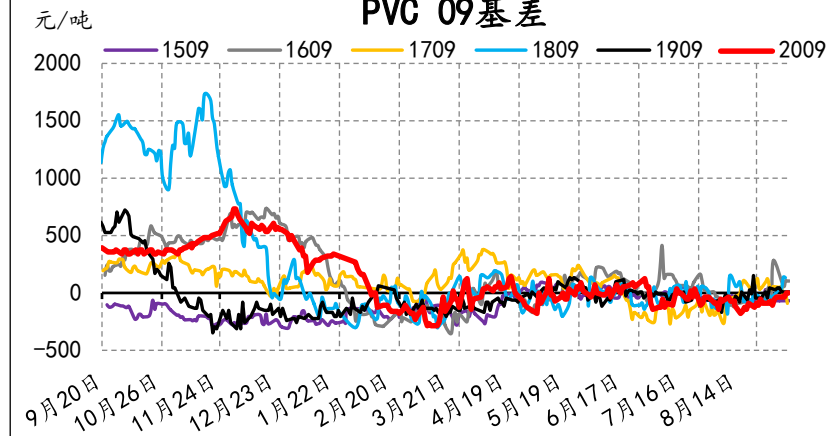
PVC 01基差



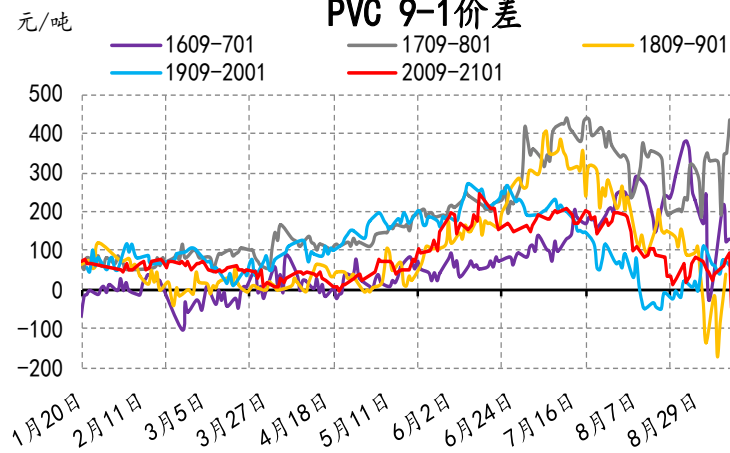
PVC 05基差



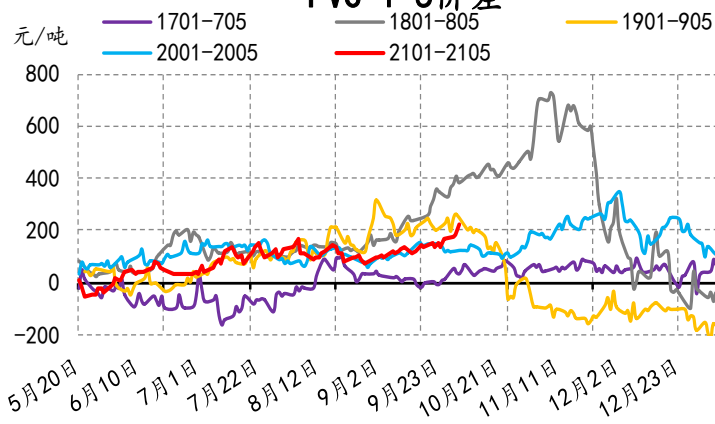
PVC 09基差



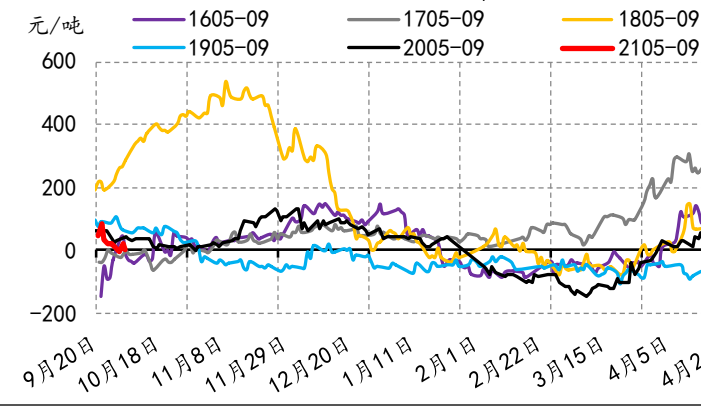
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

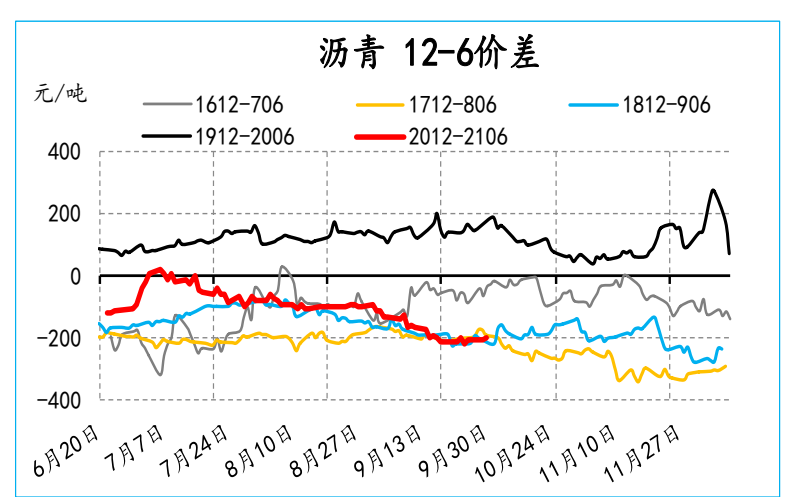
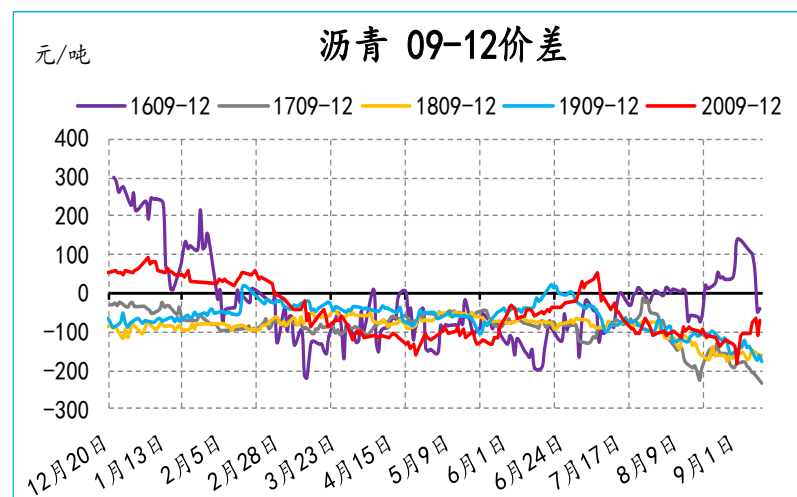
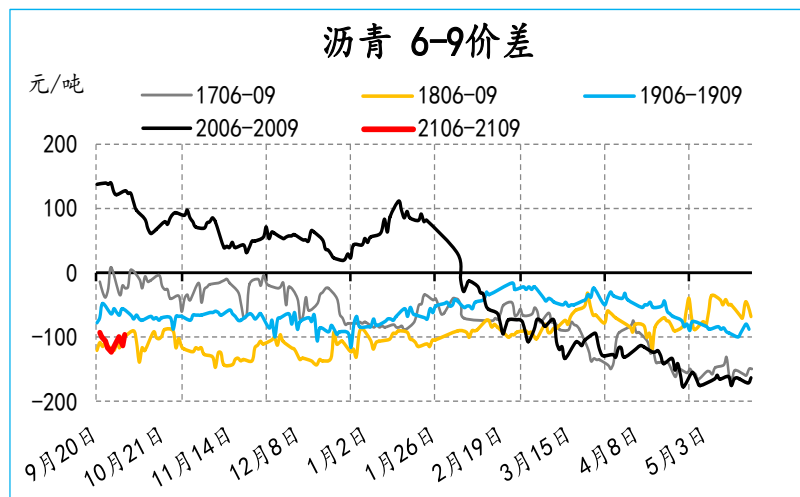
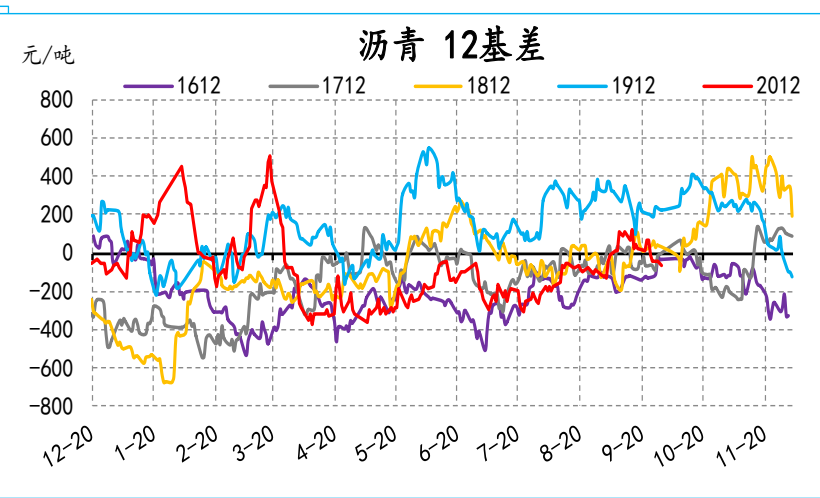
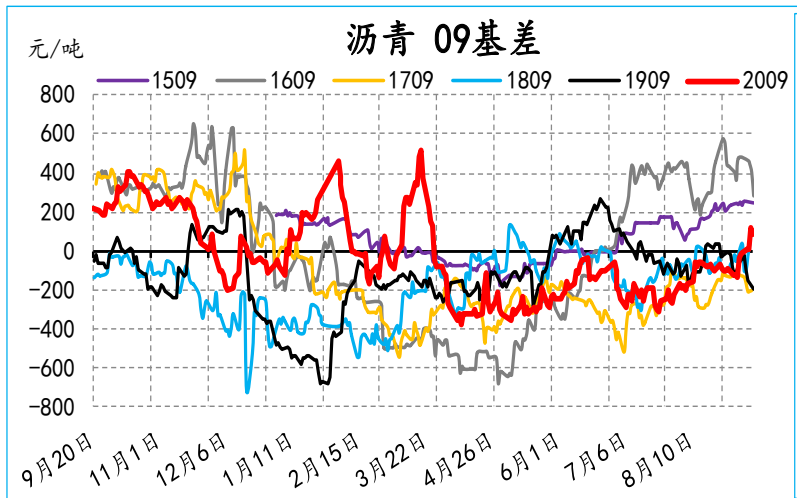
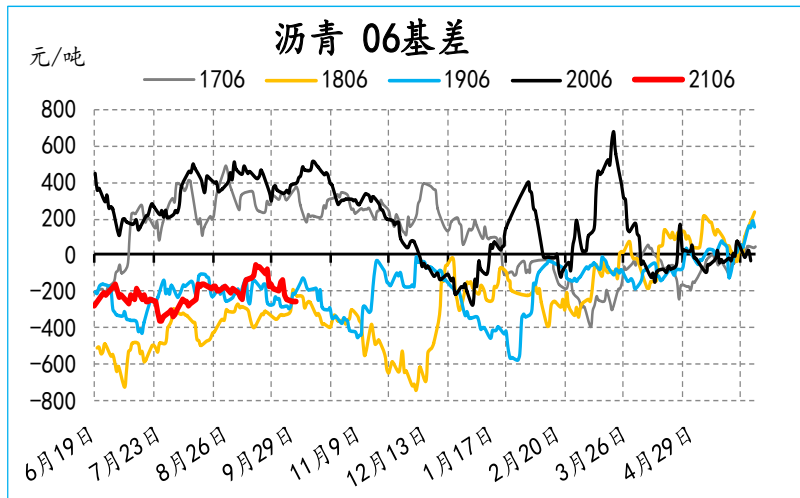


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

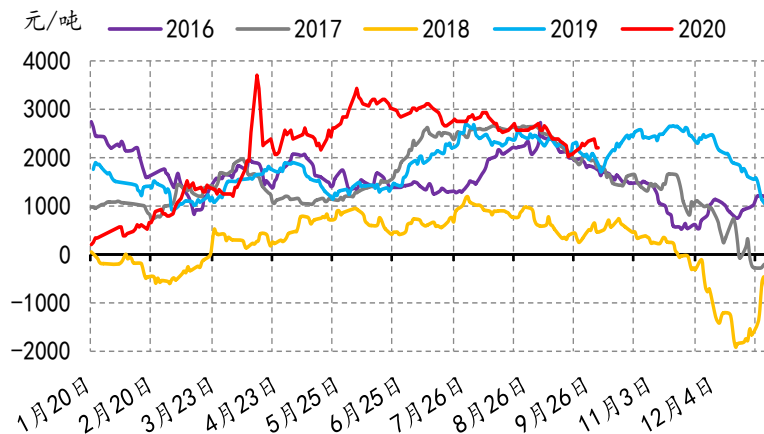
快向“能化小精灵”申请吧！

微信号：hanbb360

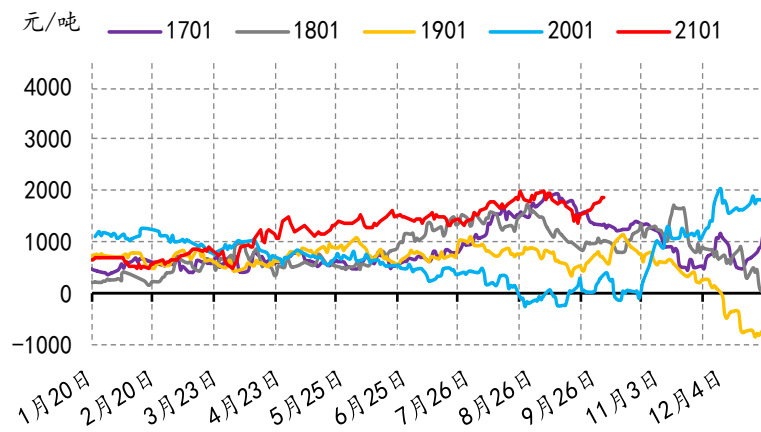


跨品种：PP-3MA

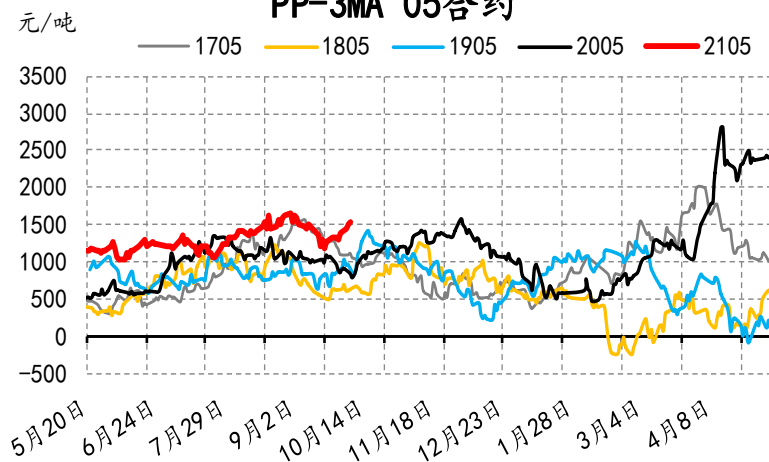
PP-3MA 现货



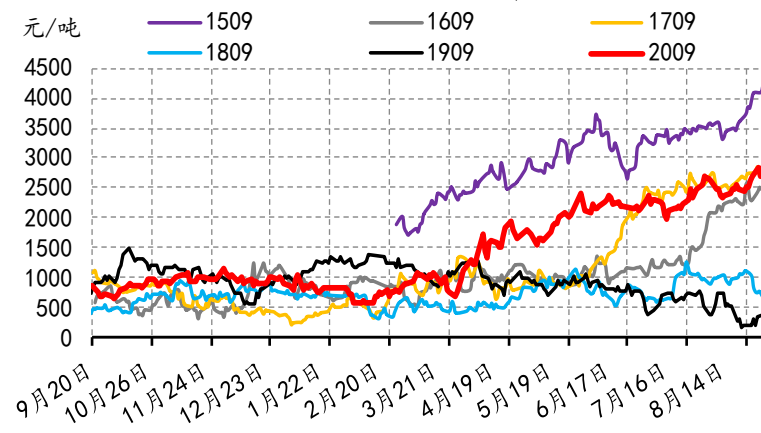
PP-3MA 01合约



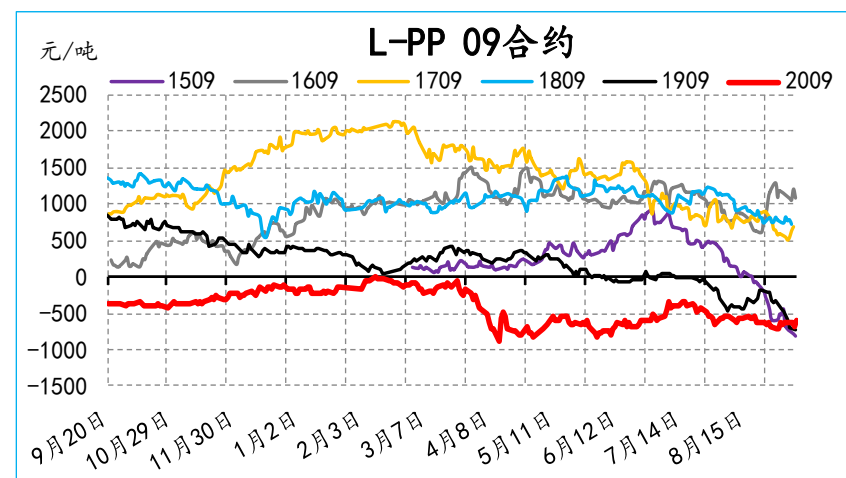
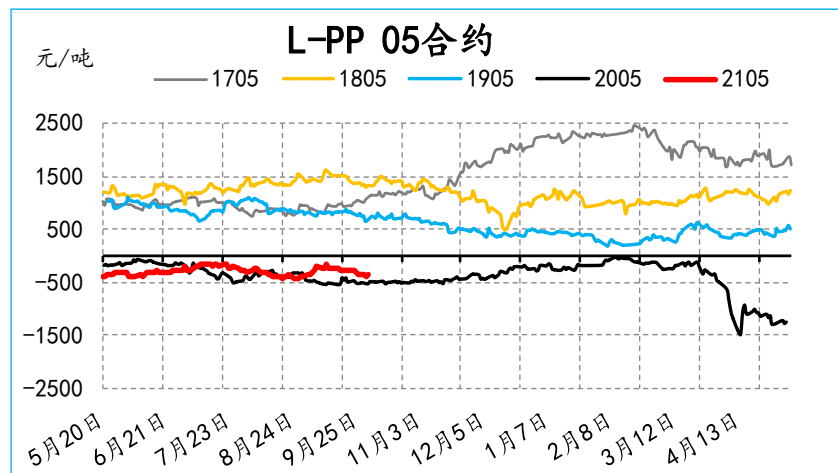
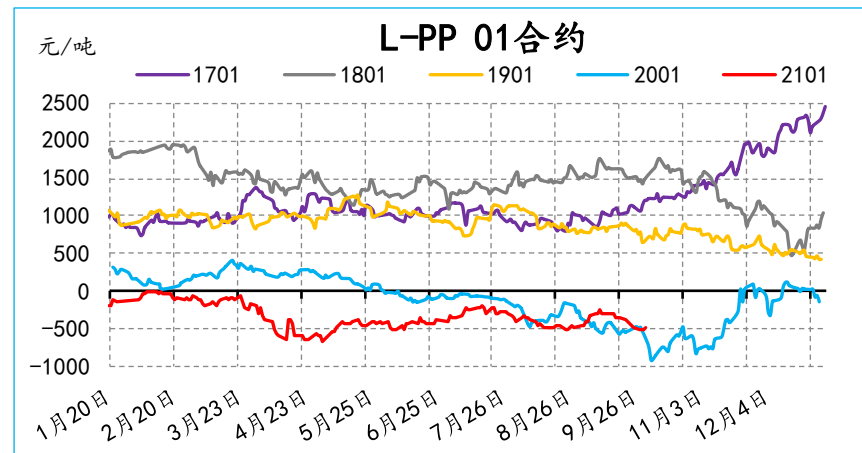
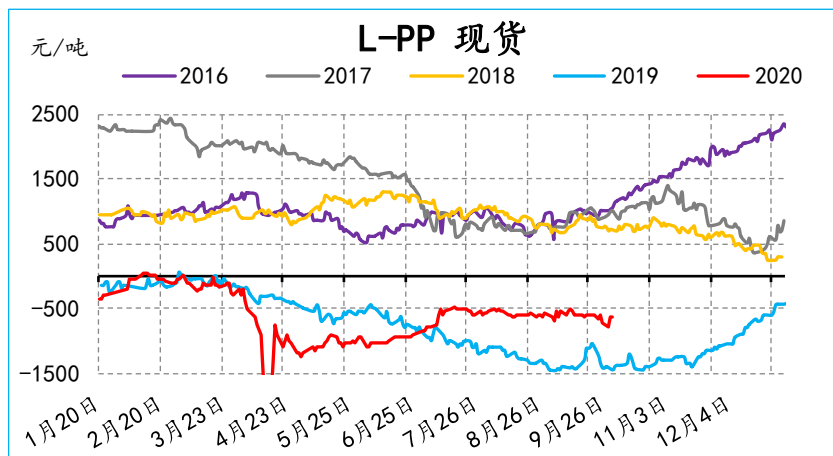
PP-3MA 05合约



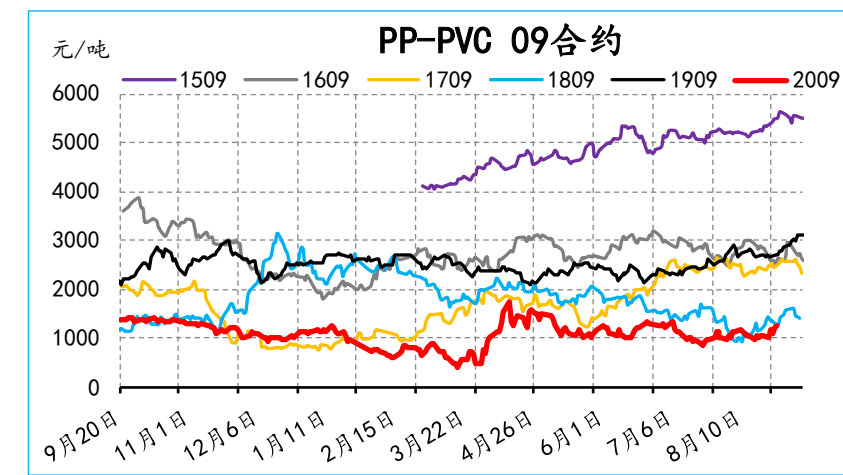
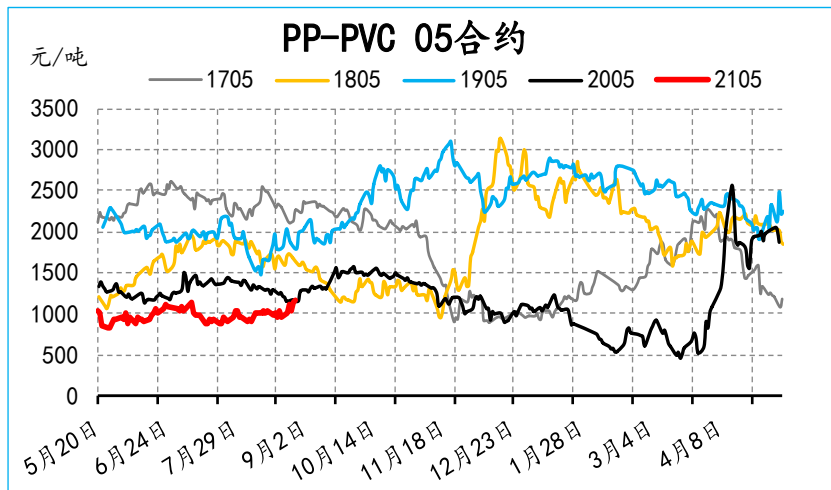
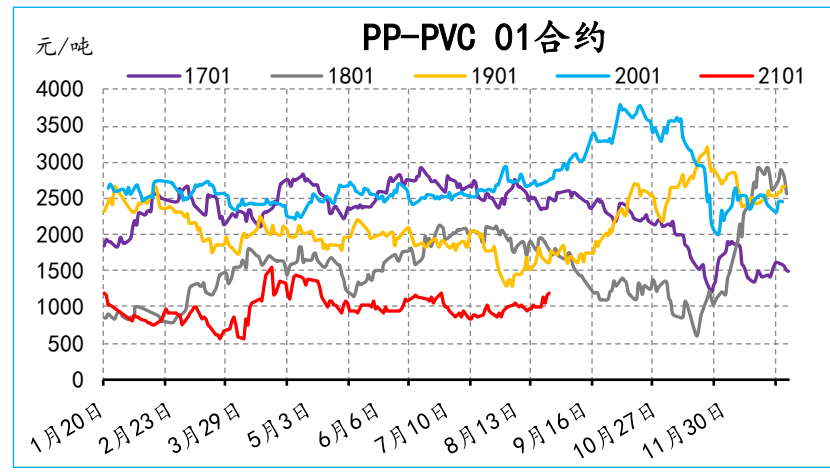
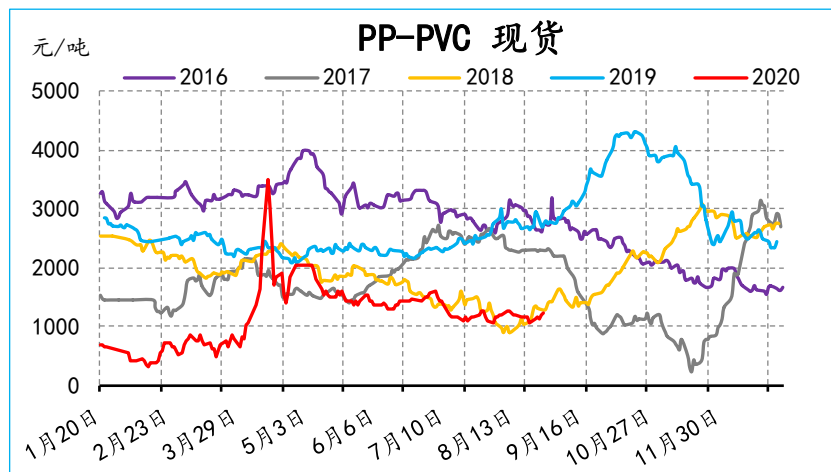
PP-3MA 09合约



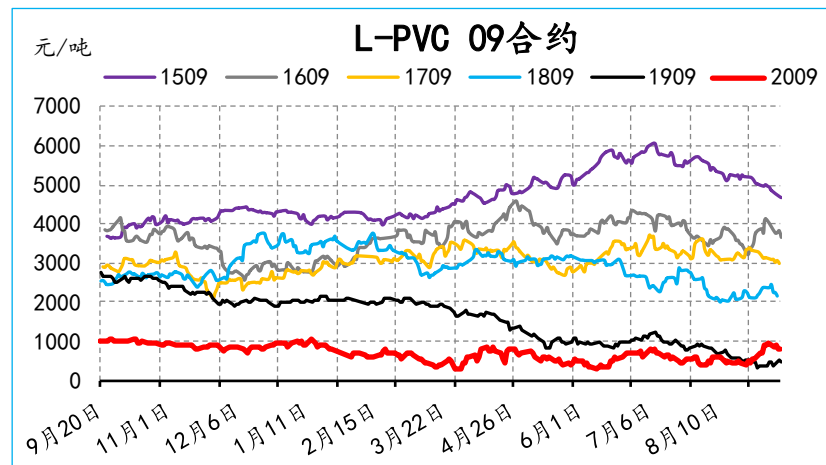
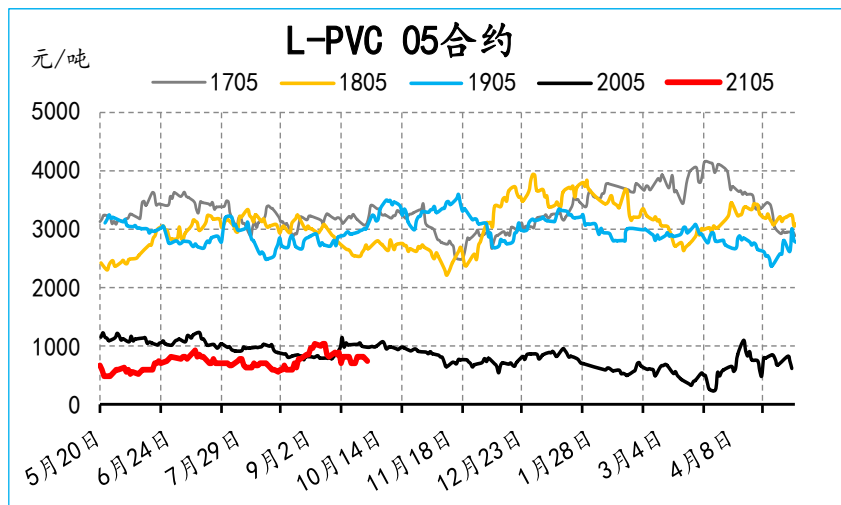
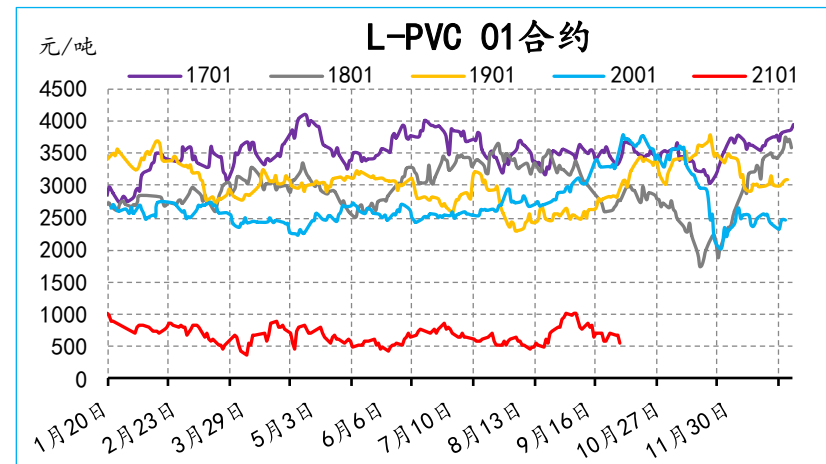
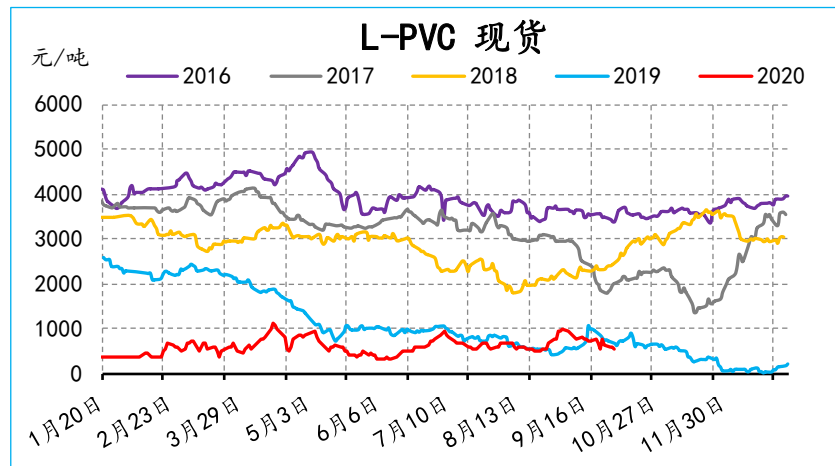
跨品种：塑料-PP



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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期市有风险，入市需谨慎。