

化工套利跟踪

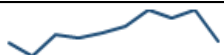
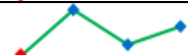
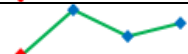
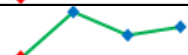
研究发展中心能化团队

2020年10月9日

套利建议

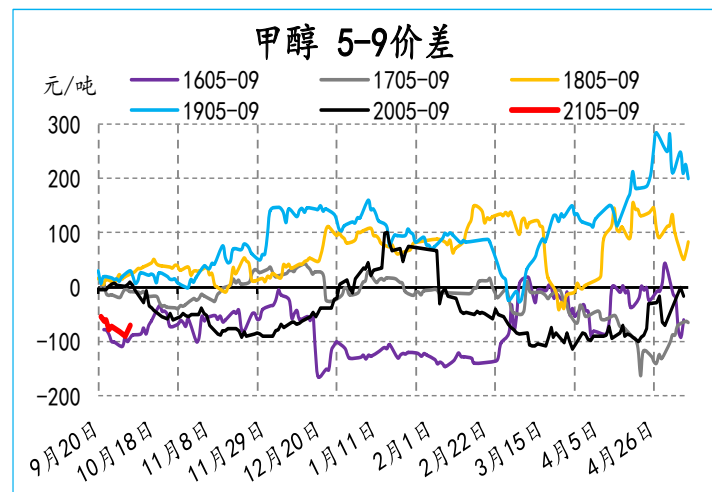
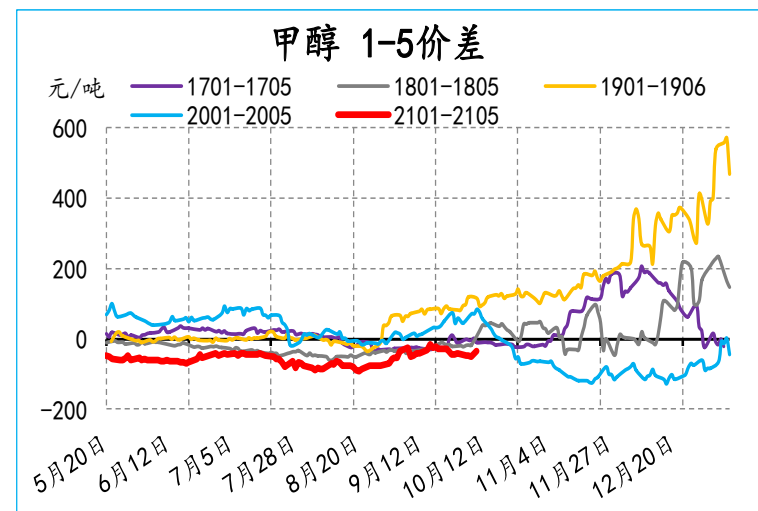
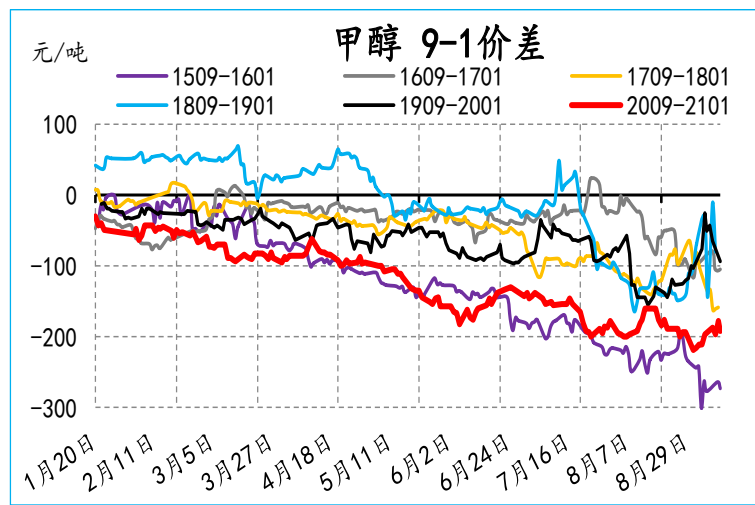
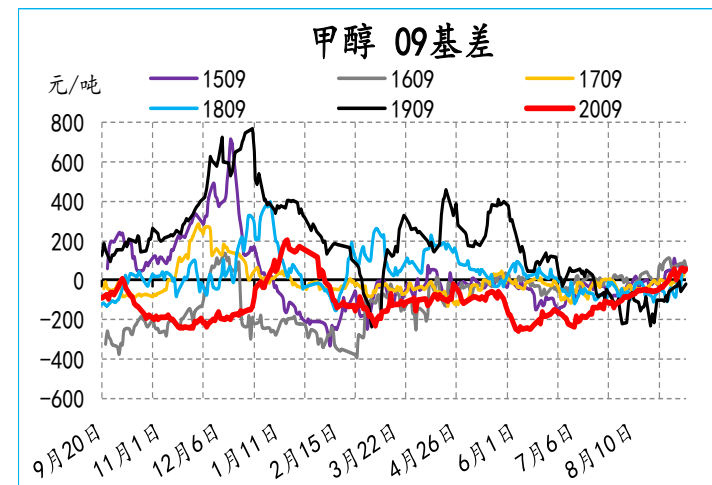
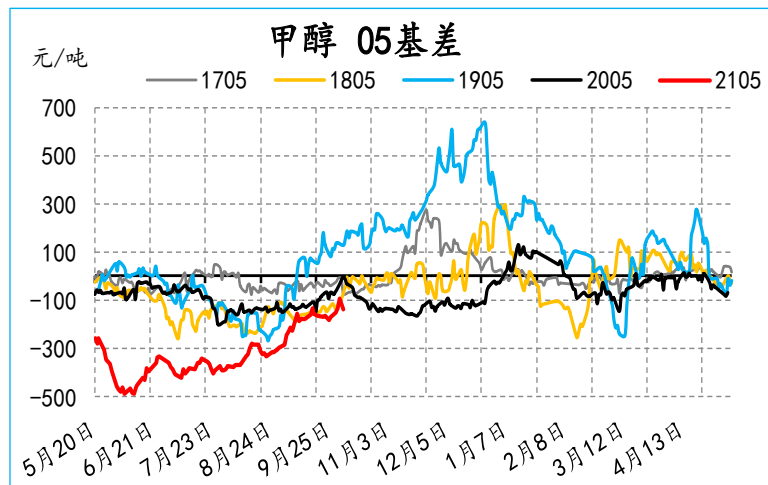
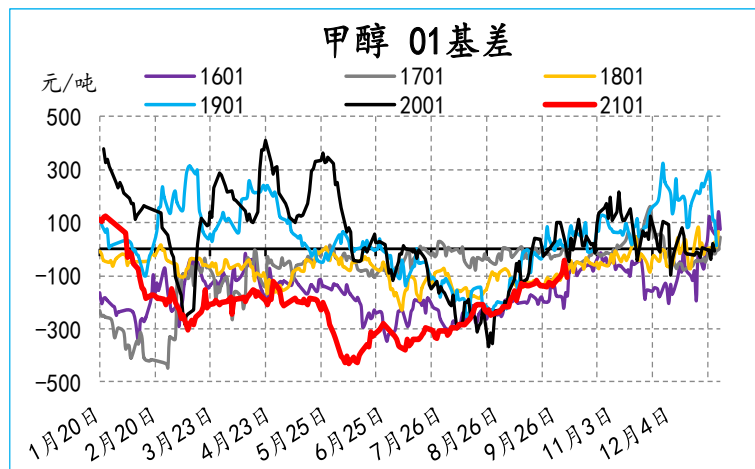
化工套利跟踪									
 信达期货 CINDA FUTURES		联系人：韩冰冰			联系人：杨思佳				
		投资咨询号：Z0015510			从业资格号：F3059668				
					电话：0571-28132638				
策略组合		20日前 9月3日	10日前 9月17日	5日前 9月24日	昨日 9月30日	今日 10月9日	近一个月走势图	建议	
跨期	MA9-MA1	-211	61	123	141	105		短期关注1-5正套	
	MA1-MA5	-55	-22	-45	-51	-35			
	MA5-MA9	266	-39	-78	-90	-70			
	TA9-TA1	-210	212	218	224	228		观望	
	TA1-TA5	-106	-106	-108	-116	-116			
	TA5-TA9	316	-106	-110	-108	-112			
	L9-L1	-30	-5	35	-10	5		关注1-5正套	
	L1-L5	80	60	55	55	50			
	L5-L9	-50	-55	-90	-45	-55			
	PP9-PP1	245	-127	-169	-170	-232		关注1-5正套	
	PP1-PP5	188	130	192	188	222			
	PP5-PP9	-433	-3	-23	-18	10			
	V9-V1	25	-155	-160	-220	-310		观望	
	V1-V5	105	145	140	220	255			
	V5-V9	-130	10	20	0	55			
BU9-BU12	-108	284	332	294	322		观望		
BU12-BU6	-108	284	332	294	322				
BU6-BU9	242	-84	-116	-96	-110				
跨品种	PP-3MA 1月	1951	1384	1637	1878	1880		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1598	1188	1310	1537	1553			
	PP-3MA 9月	2829	1074	1099	1285	1333			
	L-PP 1月	-392	-355	-450	-489	-465		无趋势，观望	
	L-PP 5月	-284	-285	-313	-356	-293			
	L-PP 9月	-667	-233	-246	-329	-228			

基差数据跟踪

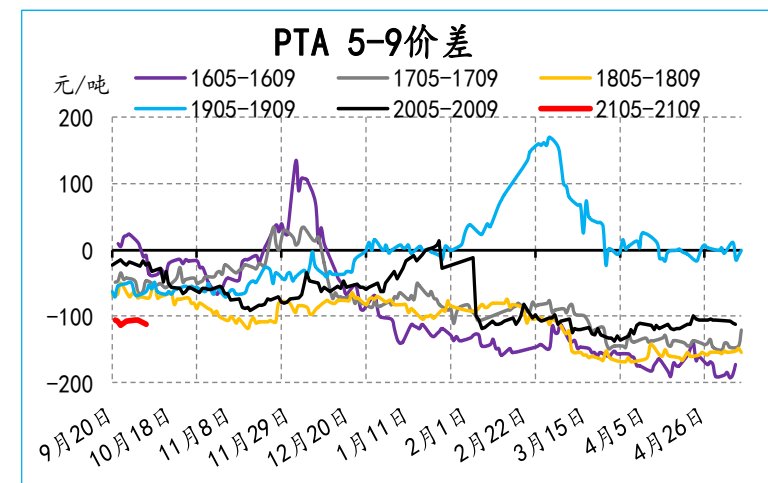
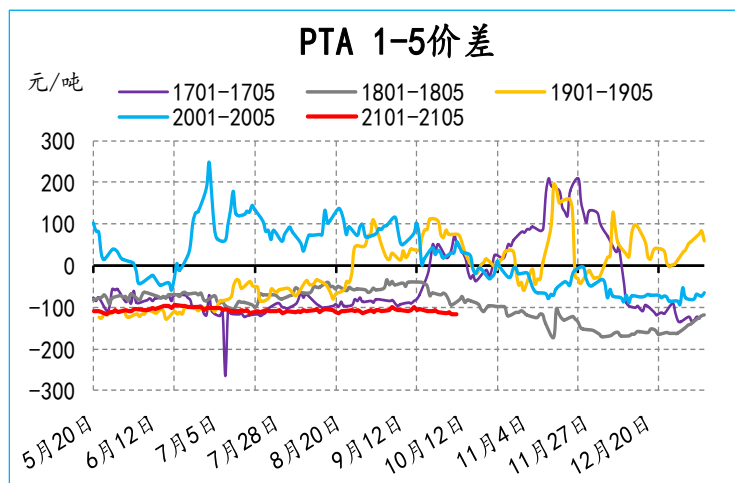
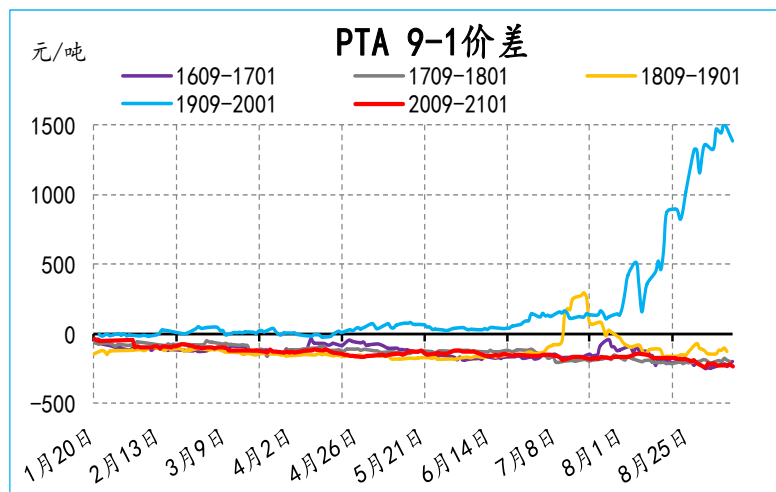
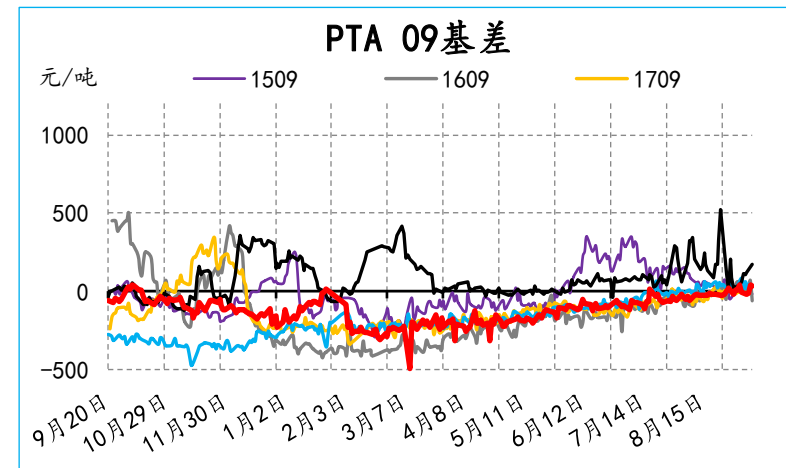
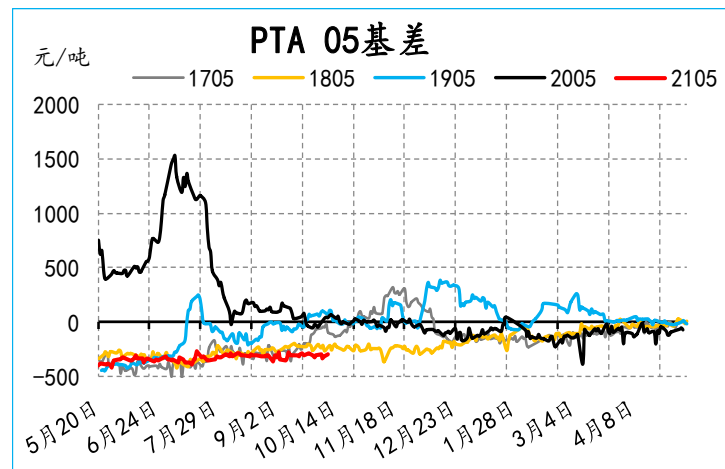
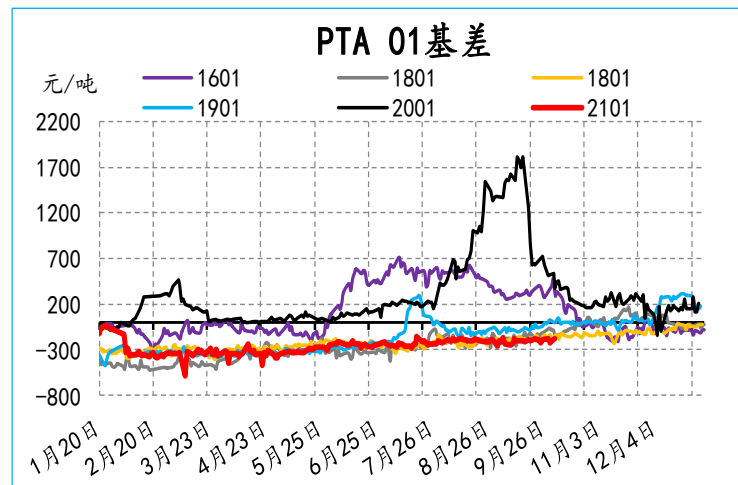
2020年10月09日期现结构图								4
品种▼	现货价▼	涨跌▼	近十日走▼	主力基差▼	涨跌▼	近十日走▼	基差率▼	价差结▼
PP	8030	80.00		210.00	-111.00		2.8%	
PVC	6760	90.00		-5.00	-105.00		-0.1%	
PE	7250	50.00		-105.00	-165.00		-1.4%	
EG	3695	80.00		-80.00	29.00		-2.0%	
PTA	3270	50.00		-178.00	22.00		-4.8%	
甲醇	1875	0.00		-105.00	-19.00		-5.0%	

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：主力合约为1月。

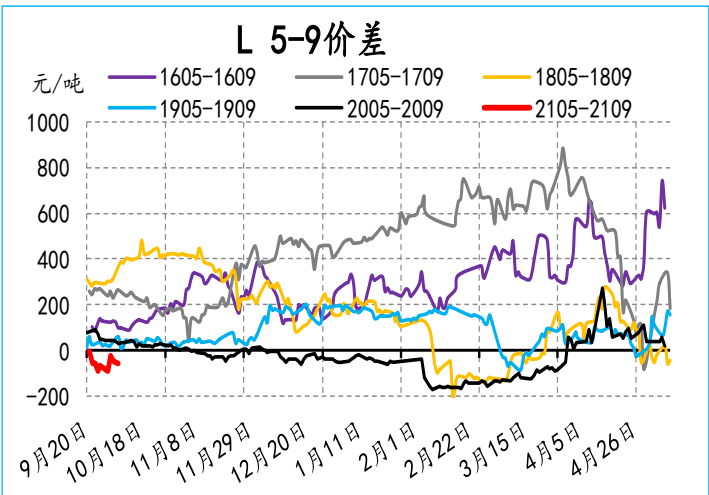
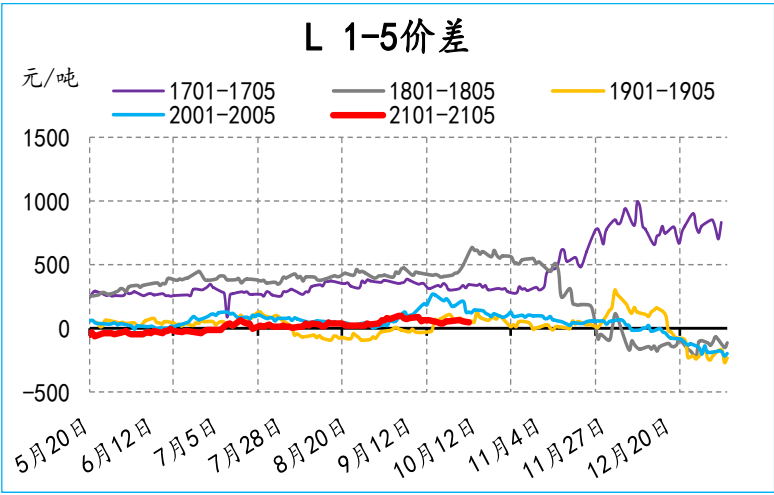
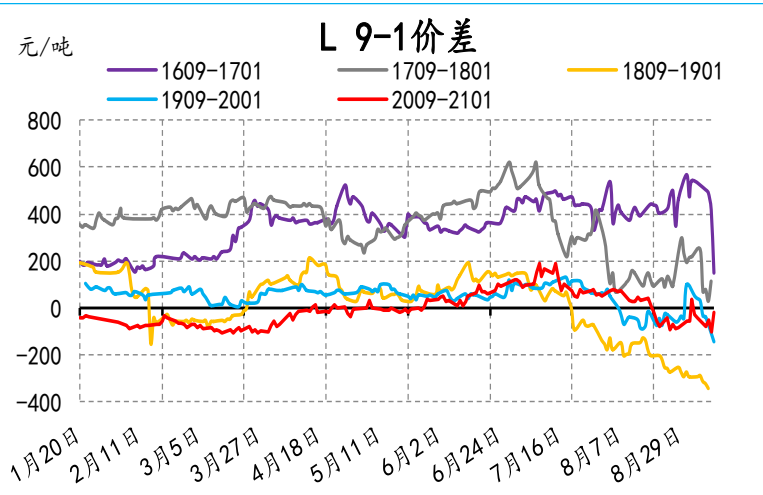
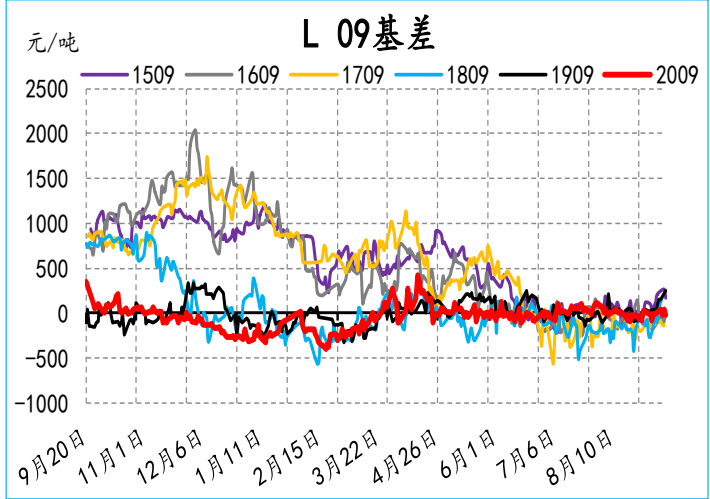
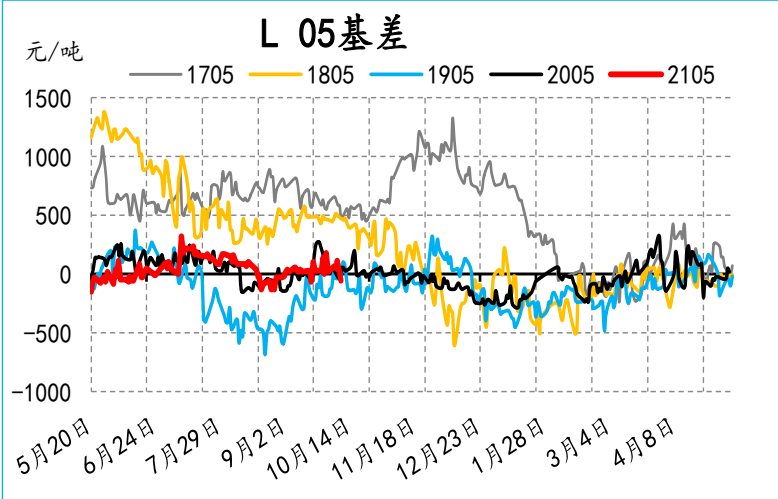
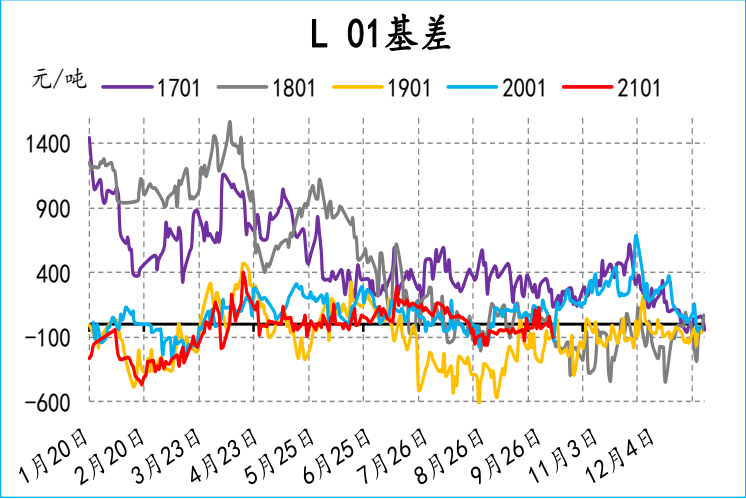
套利跟踪：甲醇



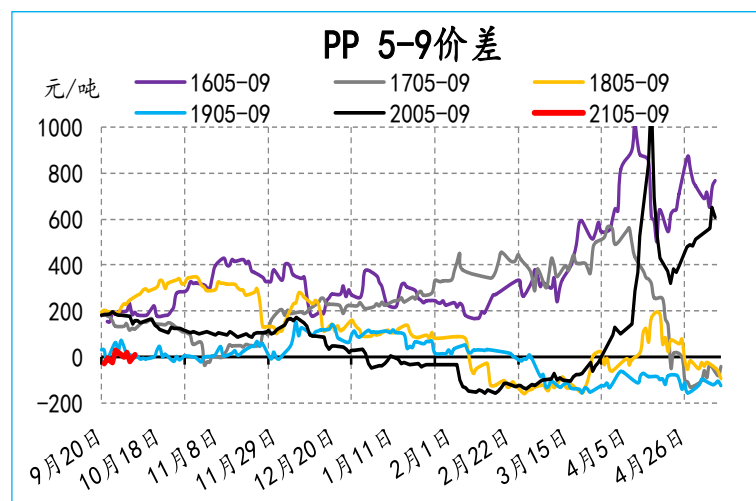
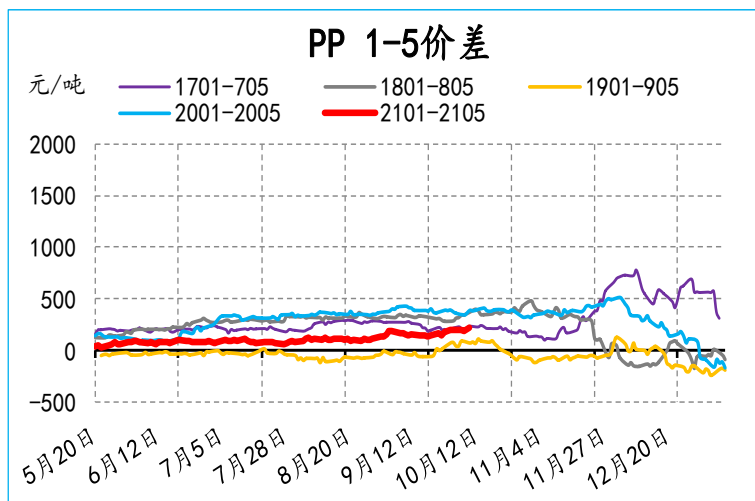
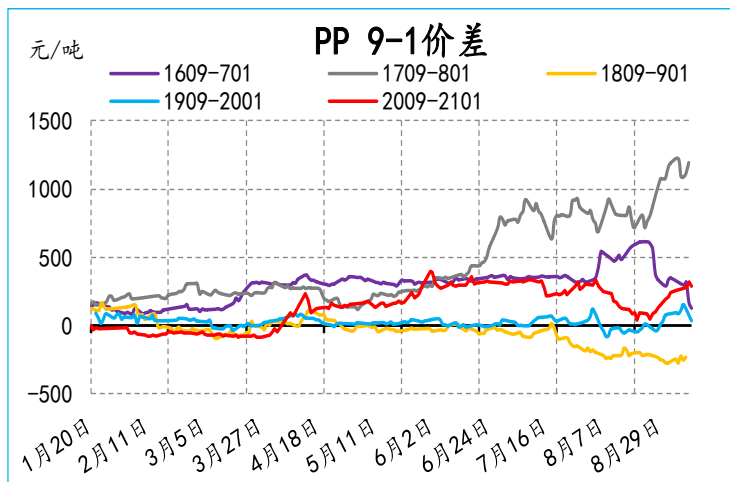
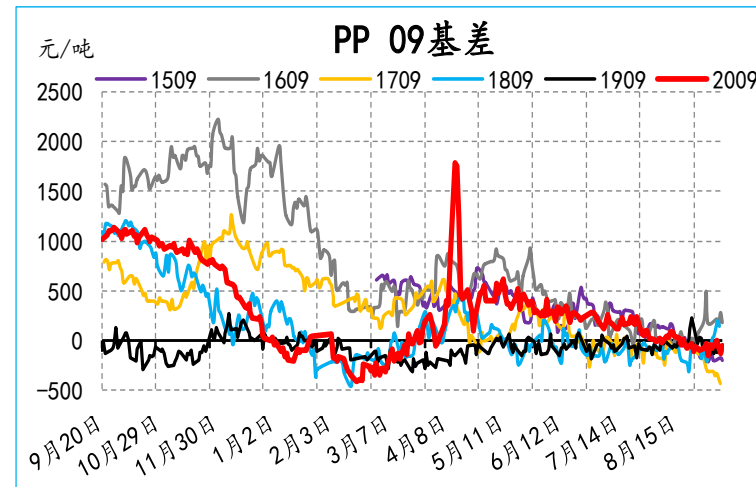
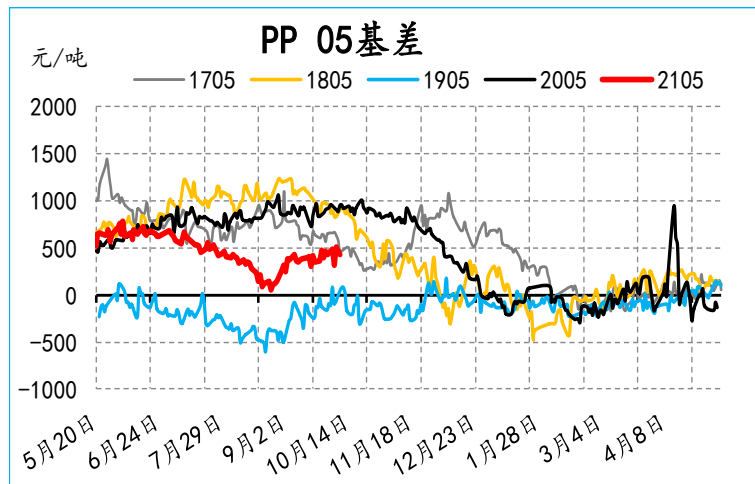
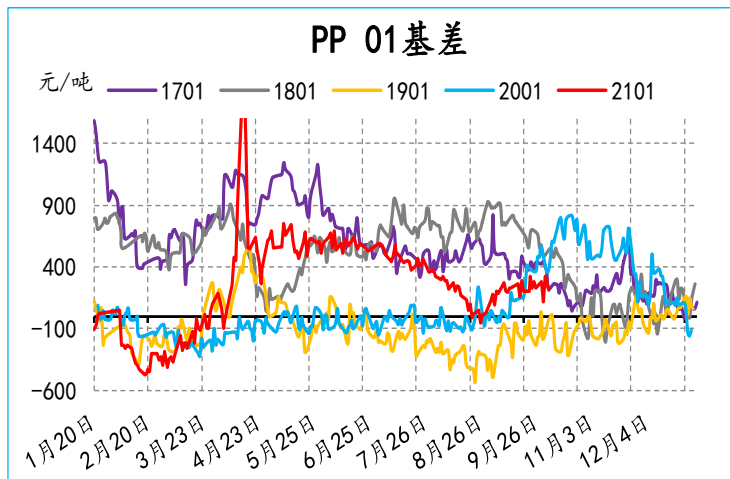
套利跟踪：PTA



套利跟踪：PE

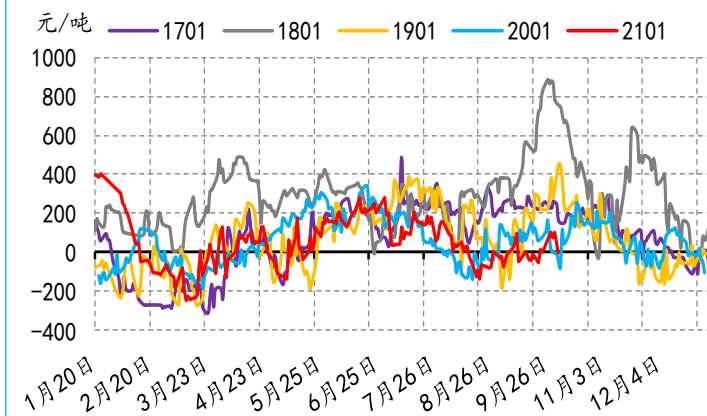


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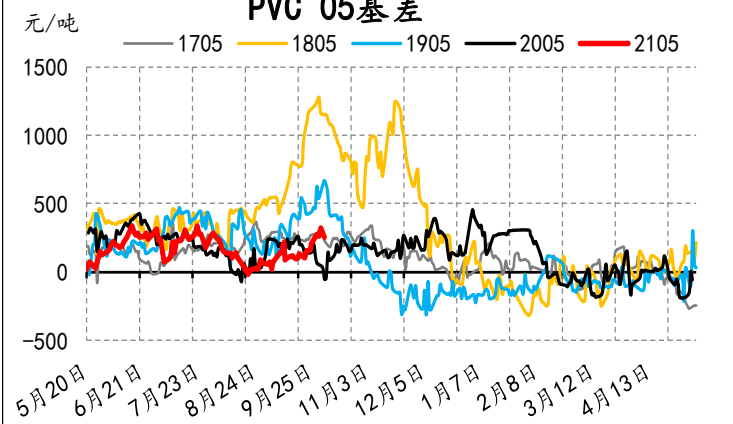


套利跟踪: PVC

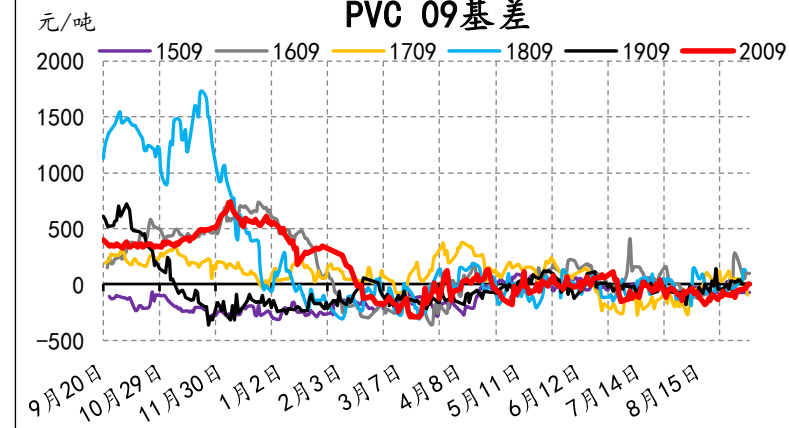
PVC 01基差



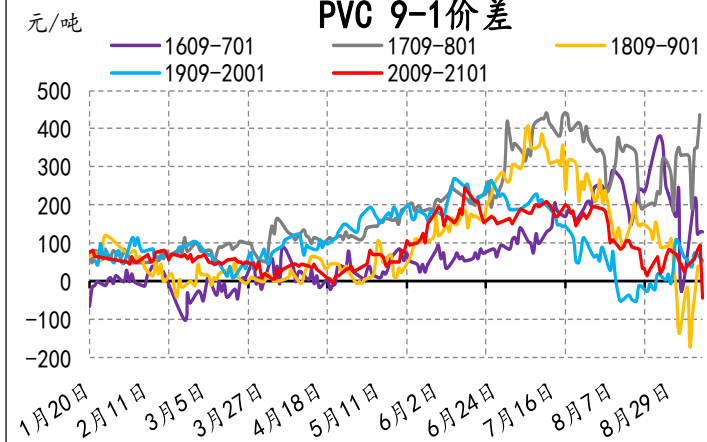
PVC 05基差



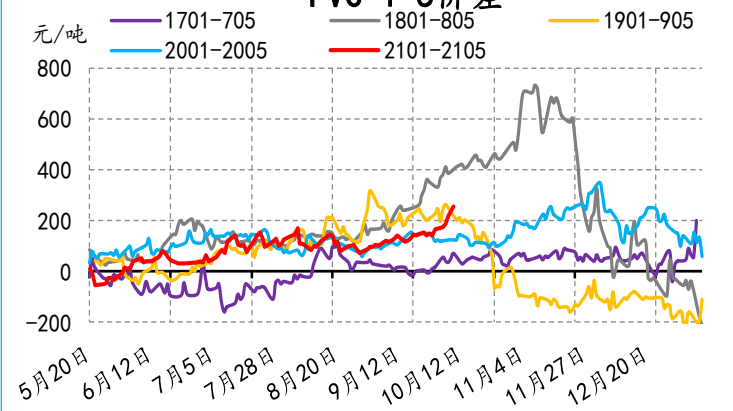
PVC 09基差



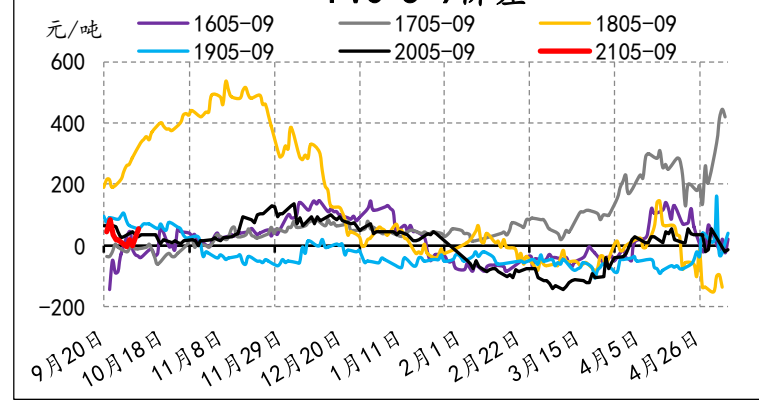
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

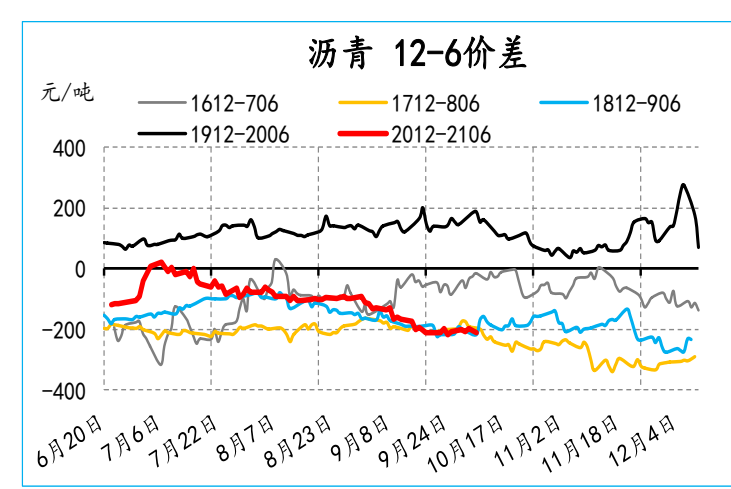
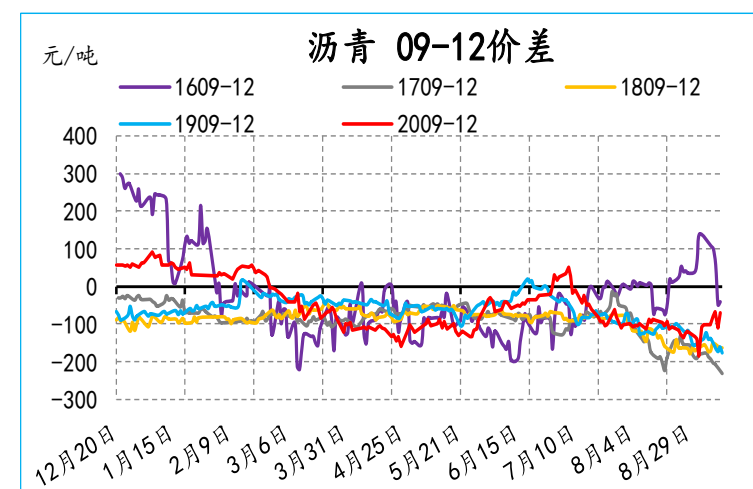
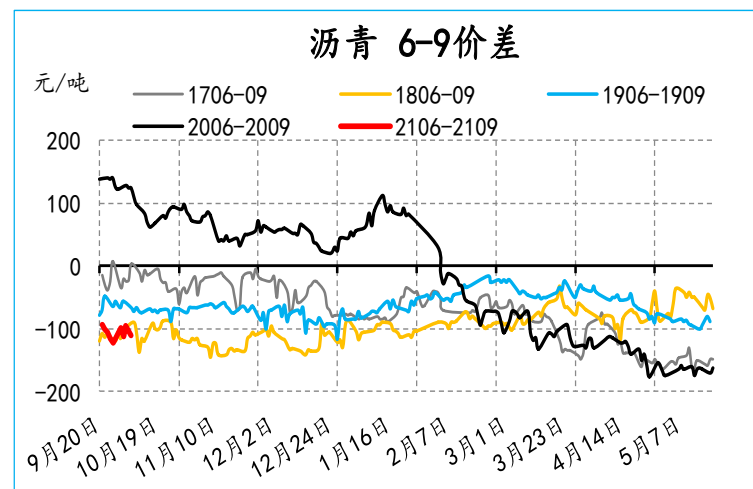
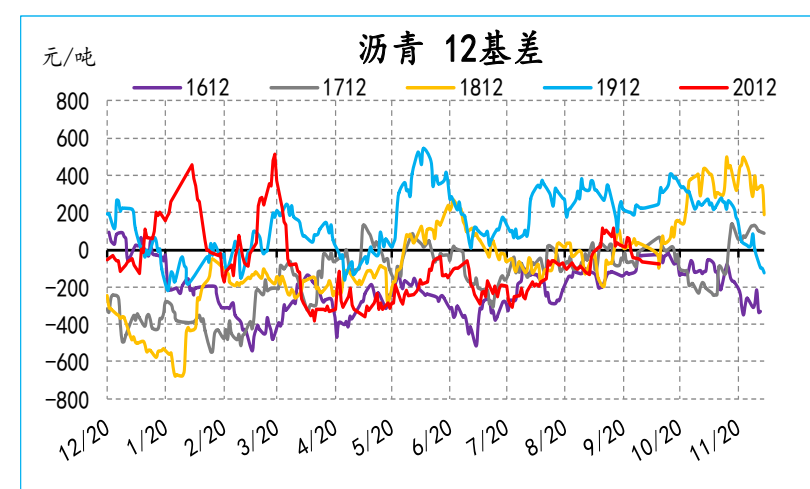
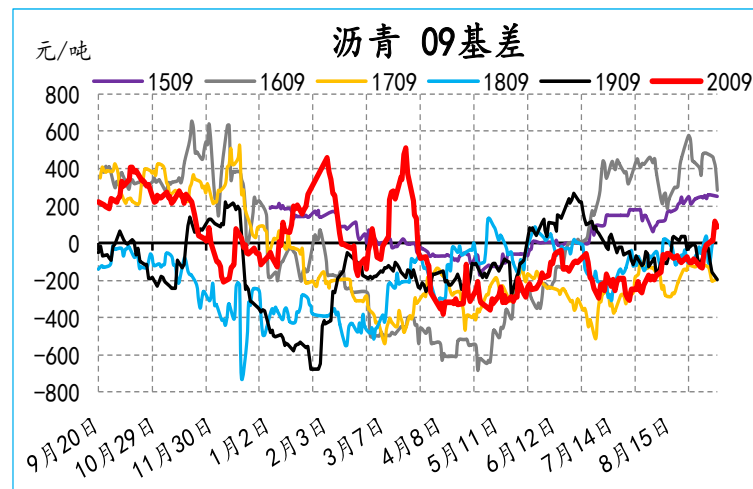
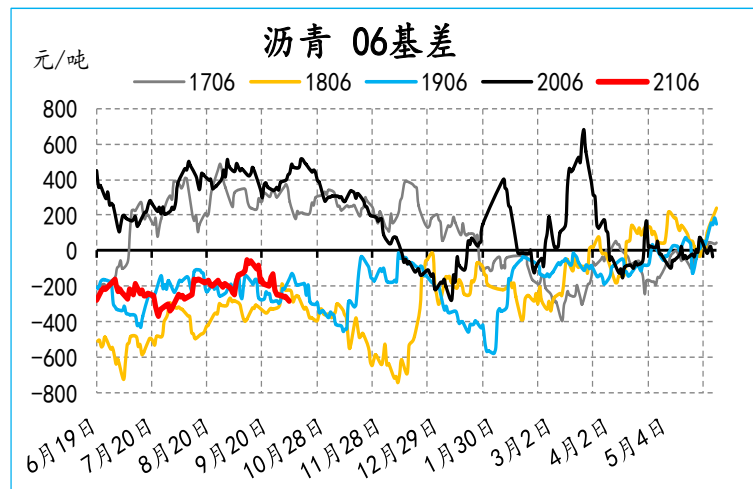


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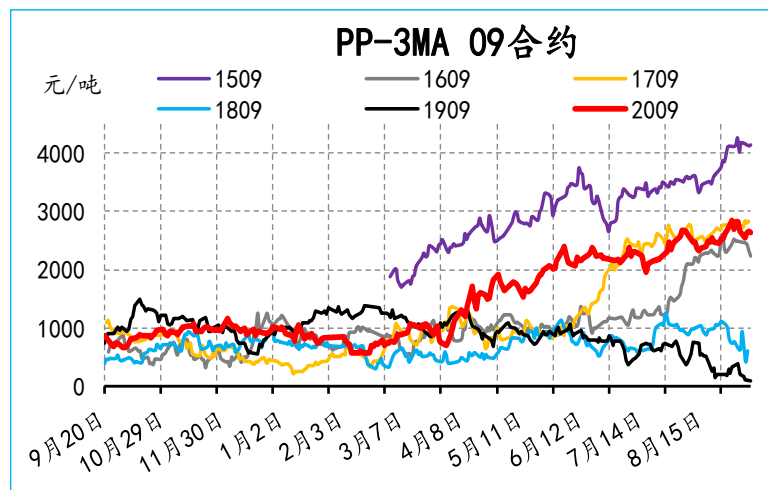
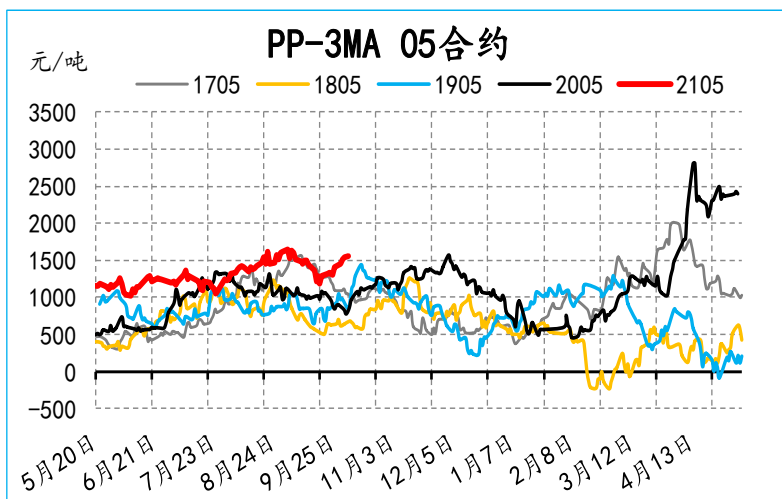
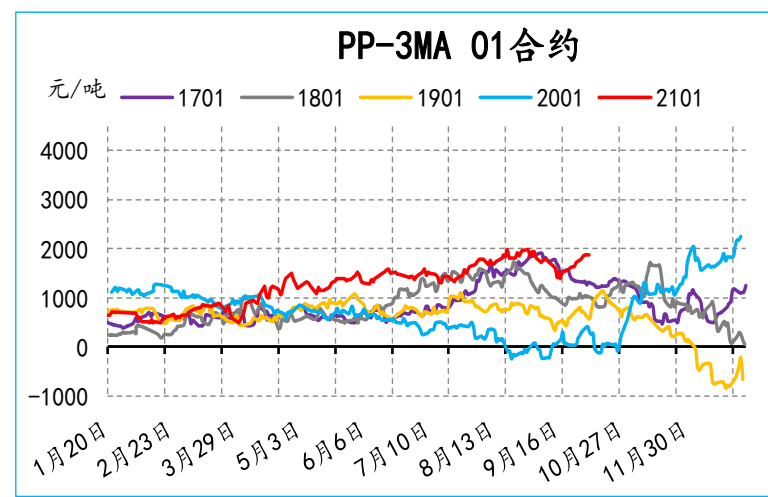
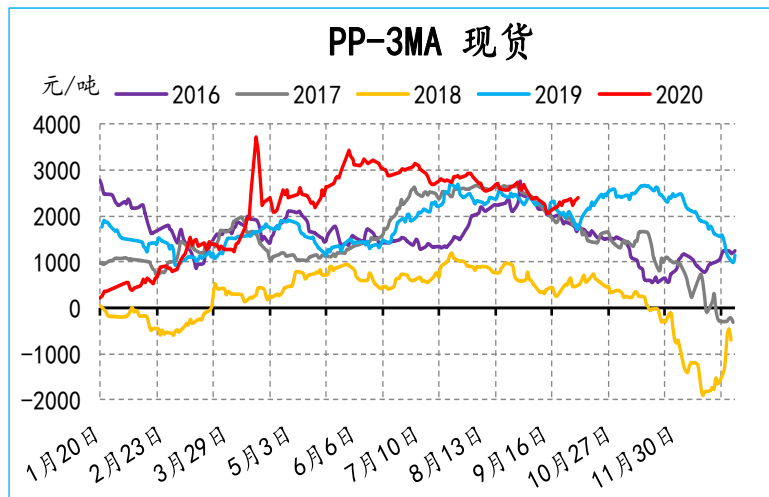
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

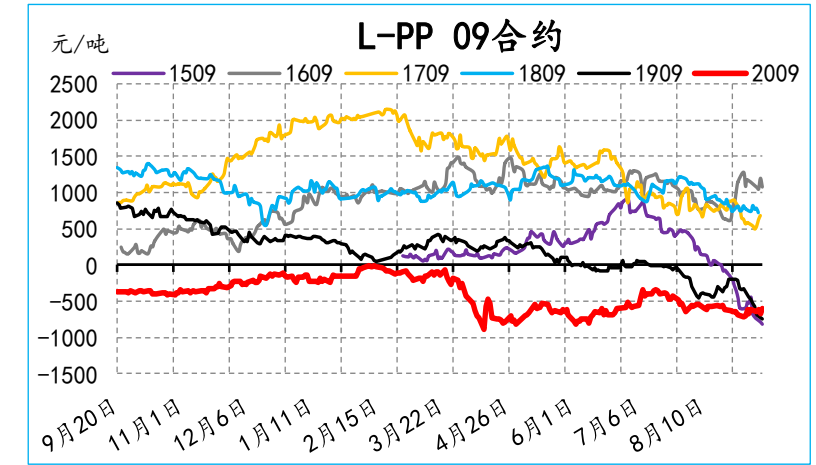
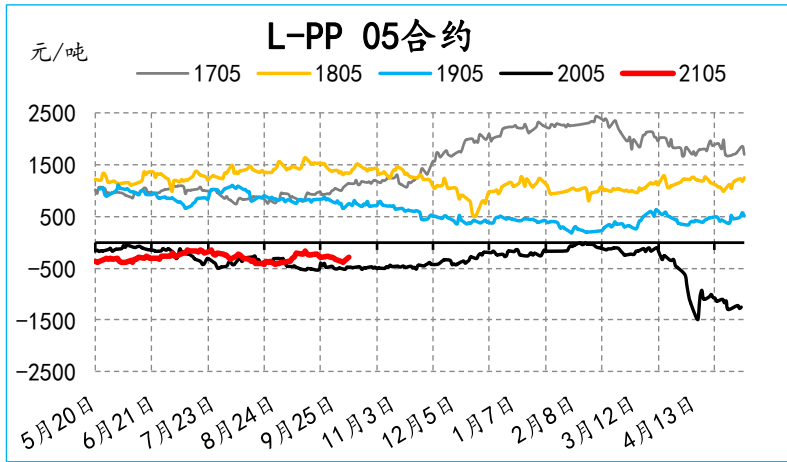
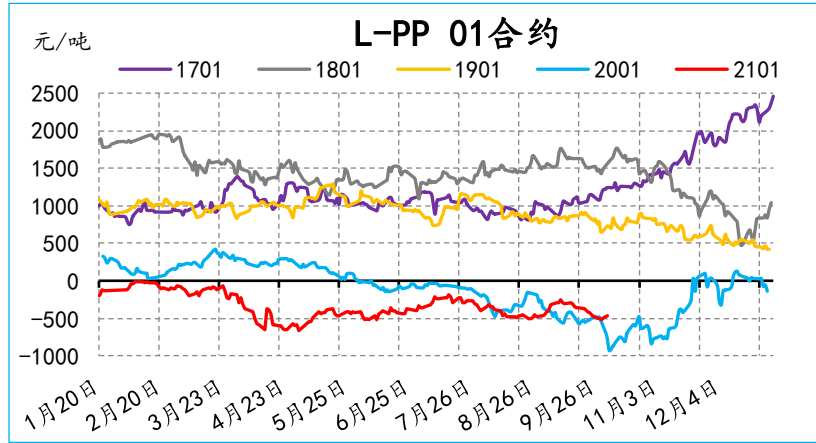
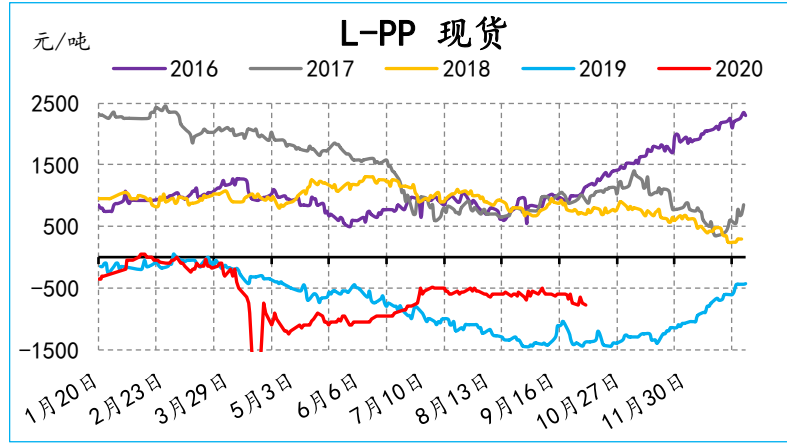
微信号：hanbb360



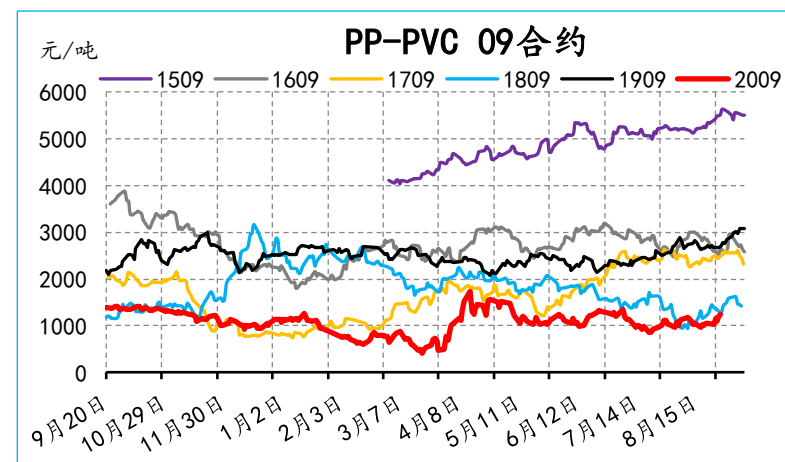
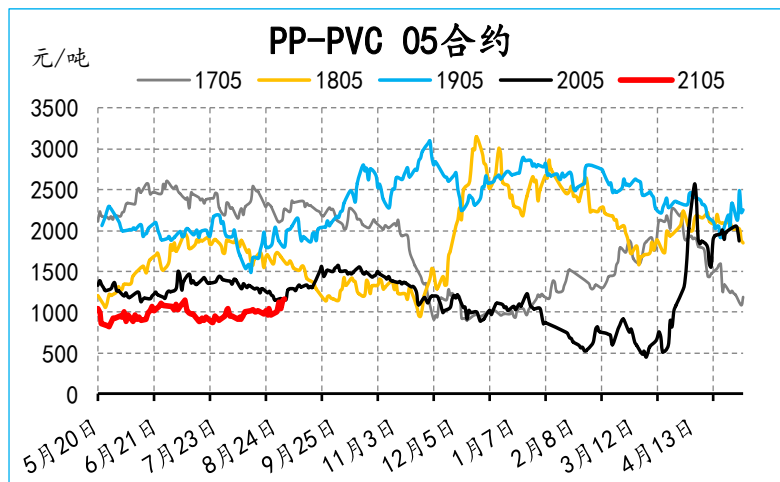
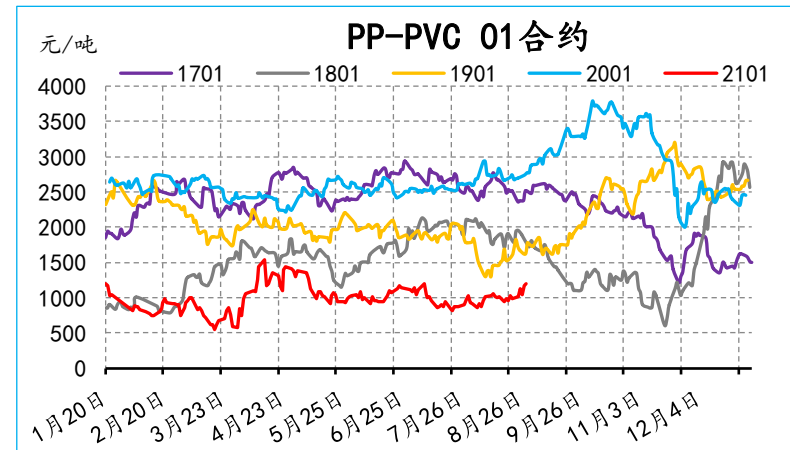
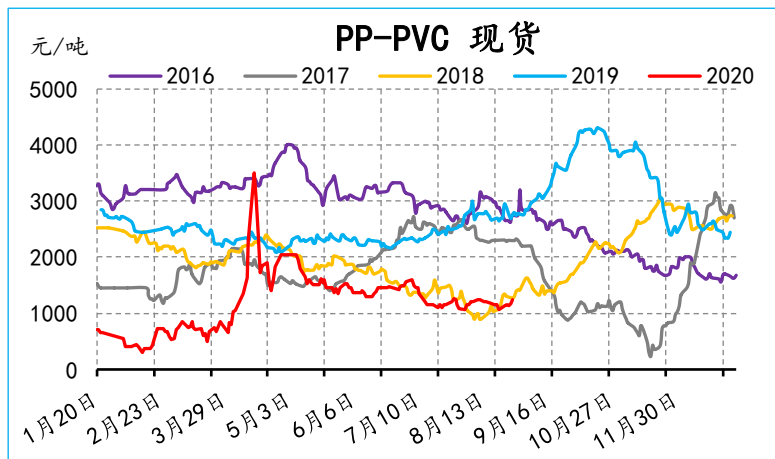
跨品种：PP-3MA



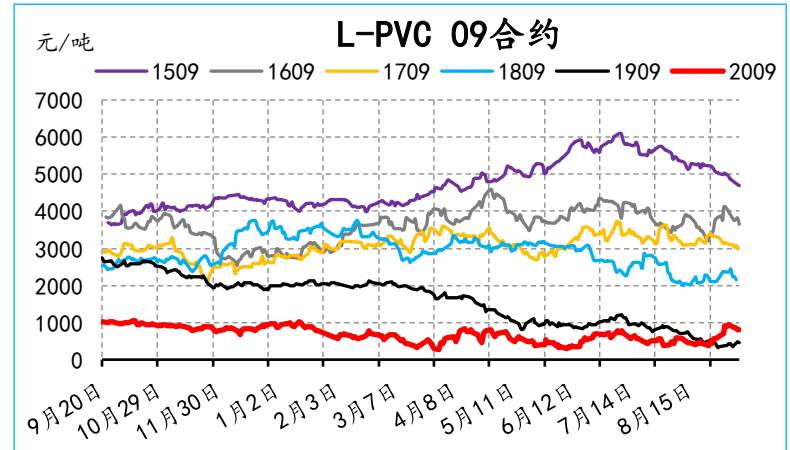
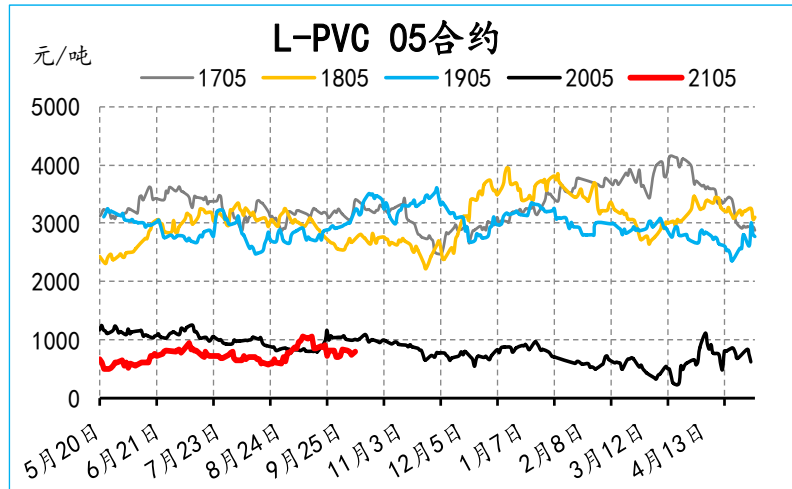
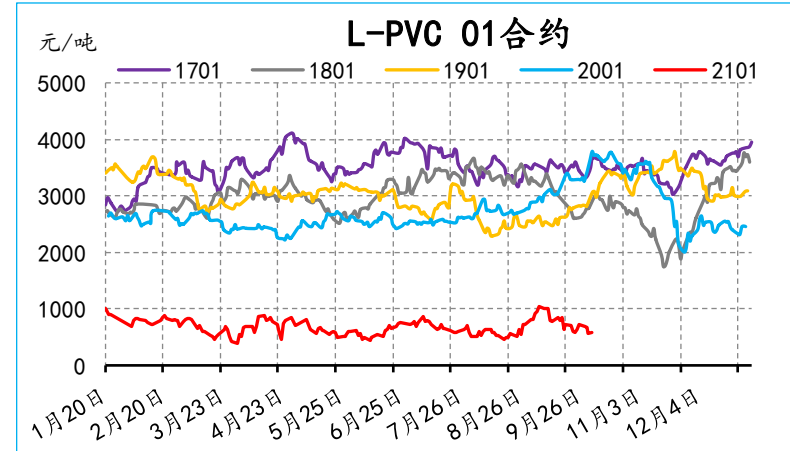
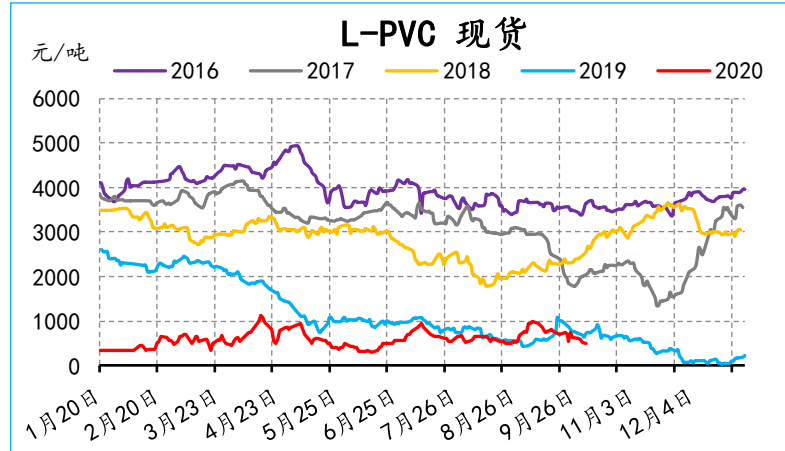
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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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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