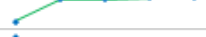


化工套利跟踪

研究发展中心能化团队

2020年10月13日

套利建议

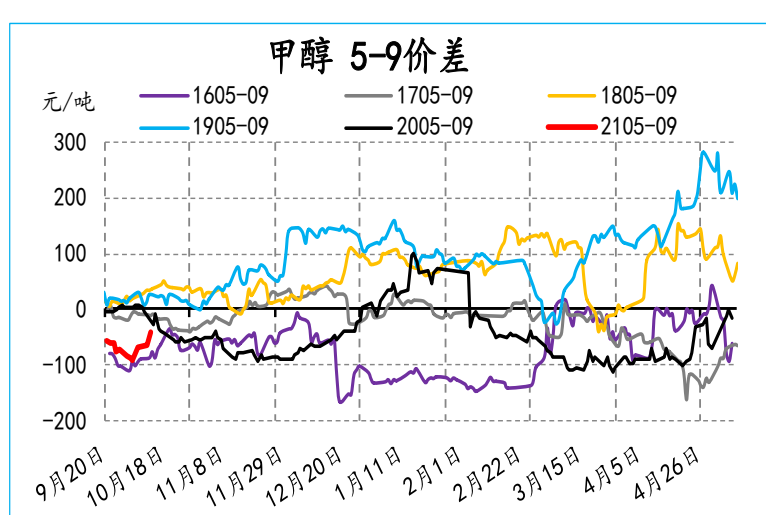
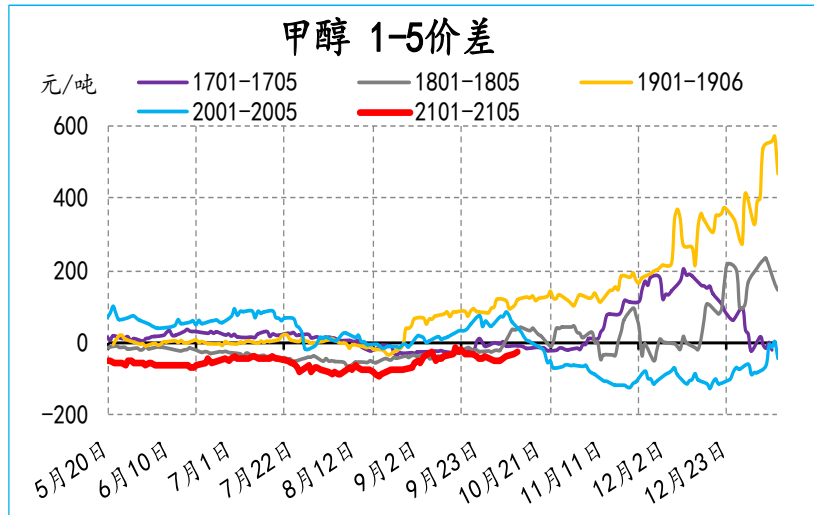
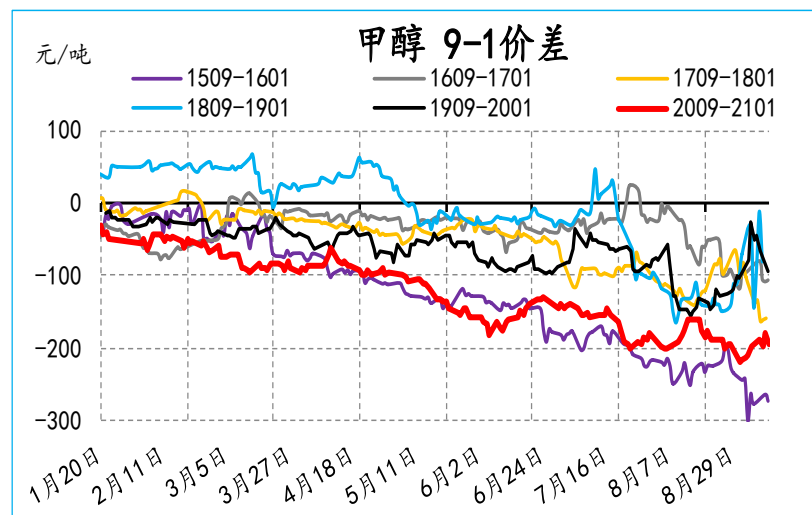
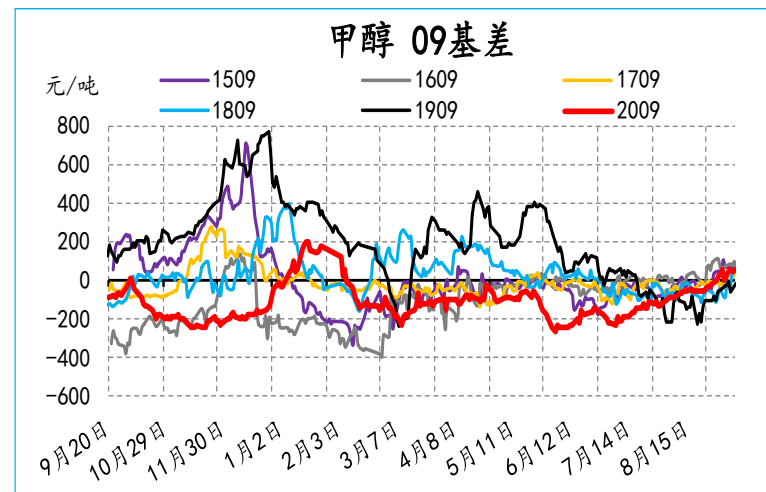
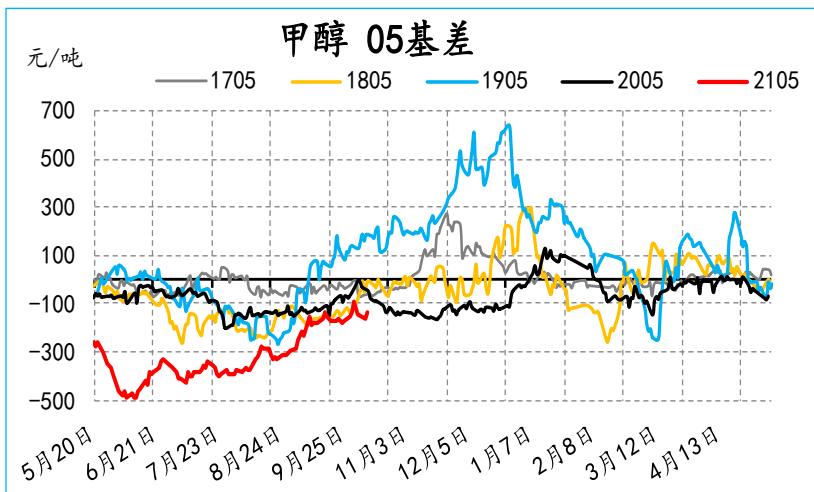
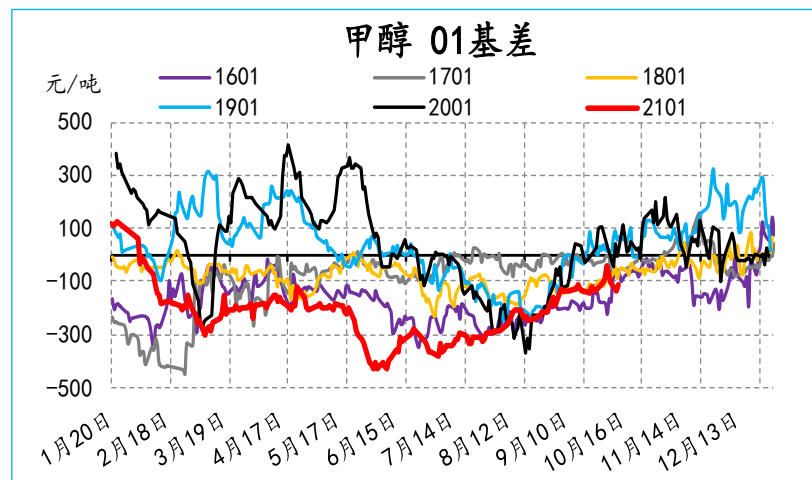
化工套利跟踪									
 信达期货 CINDA FUTURES		联系人：韩冰冰			联系人：杨思佳				
		投资咨询号：Z0015510			从业资格号：F3059668				
					电话：0571-28132638				
策略组合		20日前 9月7日	10日前 9月21日	5日前 9月28日	昨日 10月12日	今日 10月13日	近一个月走势图	建议	
跨期	MA9-MA1	-187	85	131	93	68		短期关注1-5正套	
	MA1-MA5	-27	-30	-49	-29	-27			
	MA5-MA9	214	-55	-82	-64	-41			
	TA9-TA1	-226	216	220	224	226		观望	
	TA1-TA5	-106	-110	-114	-110	-110			
	TA5-TA9	332	-106	-106	-114	-116			
	L9-L1	-80	-45	30	-25	0		关注1-5正套	
	L1-L5	95	50	60	70	50			
	L5-L9	-15	-5	-90	-45	-50			
	PP9-PP1	271	-135	-200	-316	-316		关注1-5正套	
	PP1-PP5	162	162	202	256	259			
	PP5-PP9	-433	-27	-2	60	57			
	V9-V1	60	-200	-170	-315	-285		观望	
	V1-V5	120	155	175	275	250			
	V5-V9	-180	45	-5	40	35			
跨品种	BU9-BU12	-102	304	300	336	322		观望	
	BU12-BU6	-102	304	300	336	322			
	BU6-BU9	238	-94	-98	-116	-110			
	PP-3MA 1月	1720	1574	1795	1855	1779		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1477	1322	1446	1512	1439			
	PP-3MA 9月	2552	1184	1202	1260	1259			
	L-PP 1月	-289	-377	-508	-456	-472		无趋势，观望	
	L-PP 5月	-222	-265	-366	-270	-263			
	L-PP 9月	-640	-287	-278	-165	-156			

基差数据跟踪

2020年10月13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
PVC	7000	50.00		175.00	90.00		2.7%	
PP	7950	-180.00		63.00	-131.00		0.8%	
PE	7380	-20.00		-35.00	45.00		-0.5%	
EG	3798	20.00		-79.00	-2.00		-2.0%	
PTA	3300	0.00		-180.00	0.00		-4.9%	
甲醇	1925	35.00		-111.00	-6.00		-5.3%	

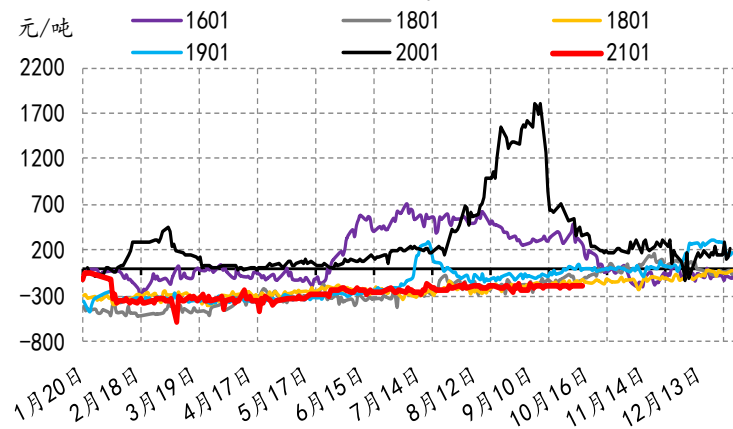
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为1月。

套利跟踪：甲醇

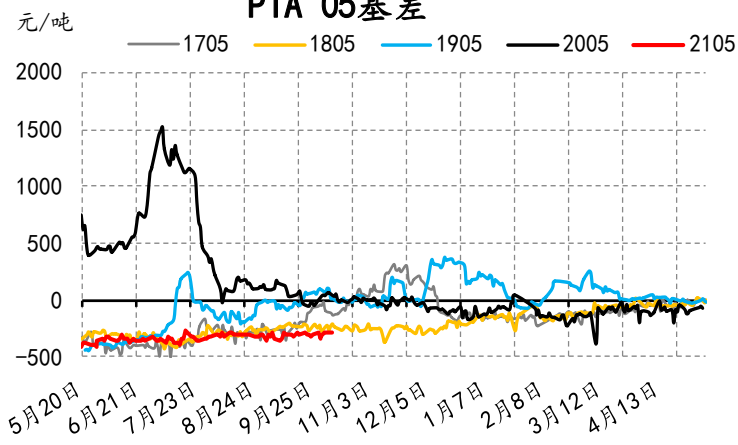


套利跟踪：PTA

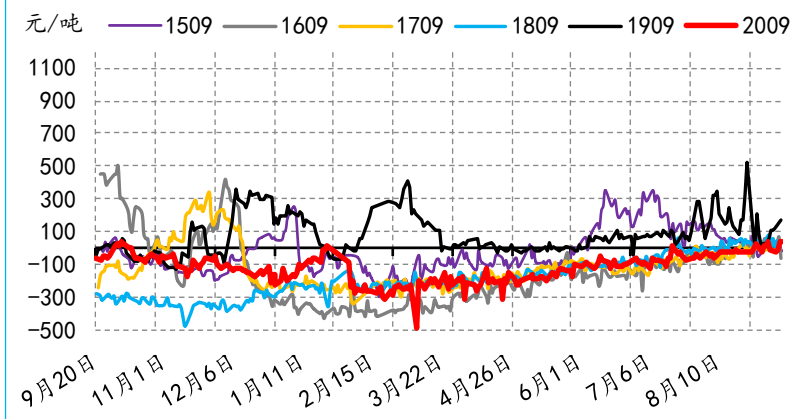
PTA 01基差



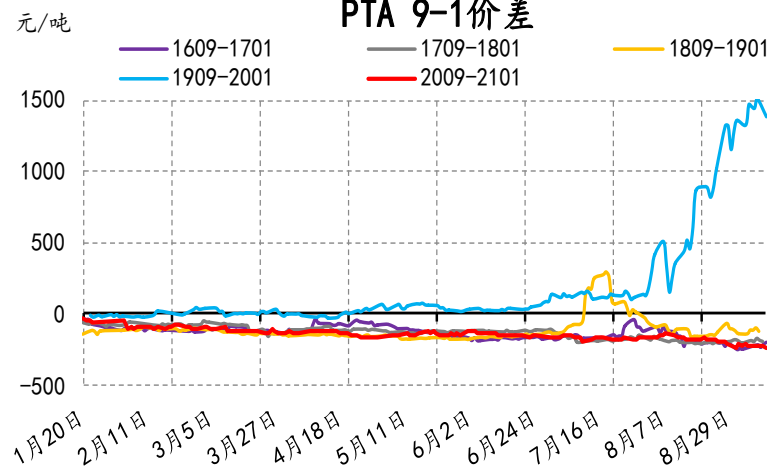
PTA 05基差



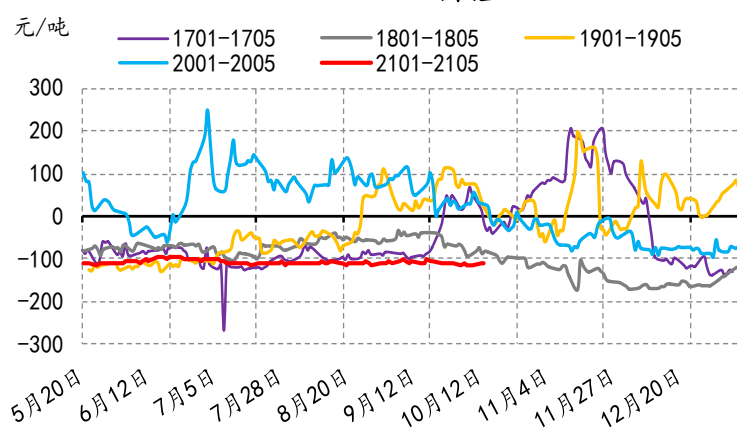
PTA 09基差



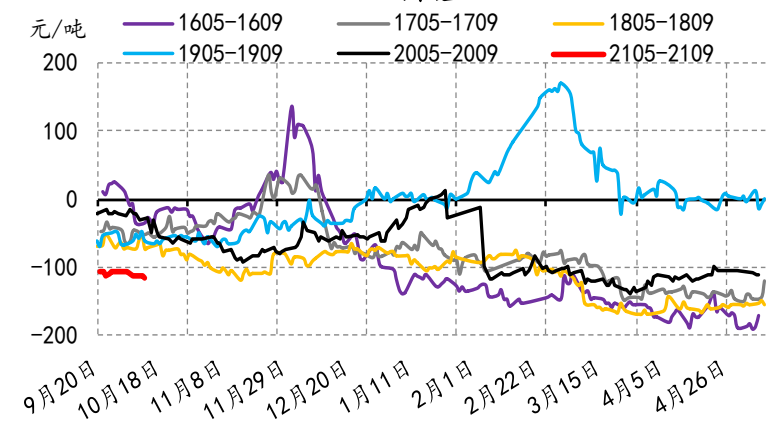
PTA 9-1价差



PTA 1-5价差

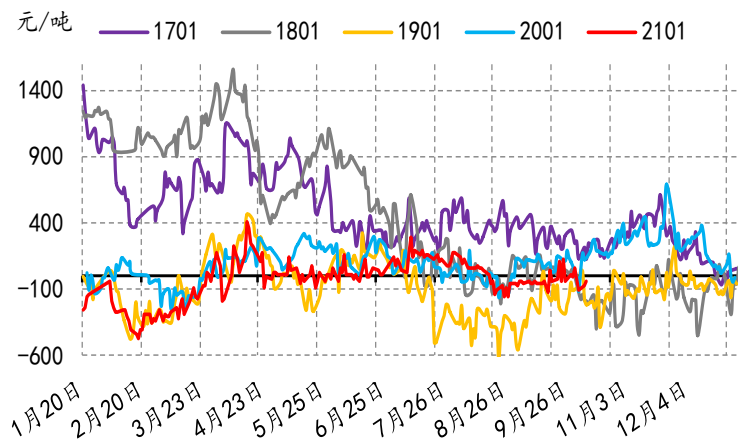


PTA 5-9价差

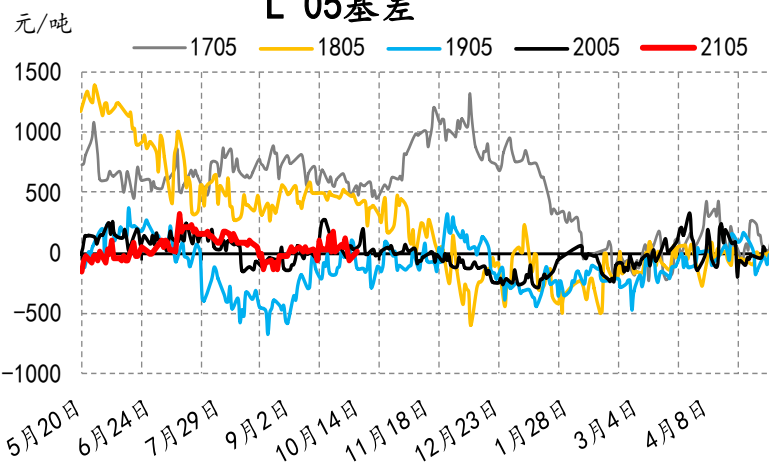


套利跟踪：PE

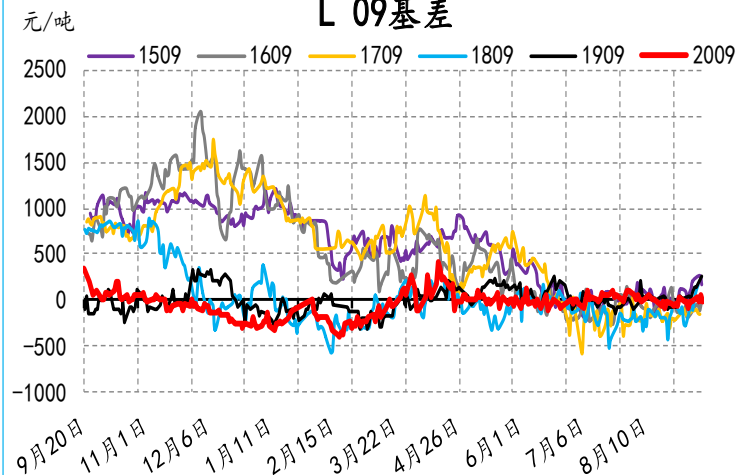
L 01基差



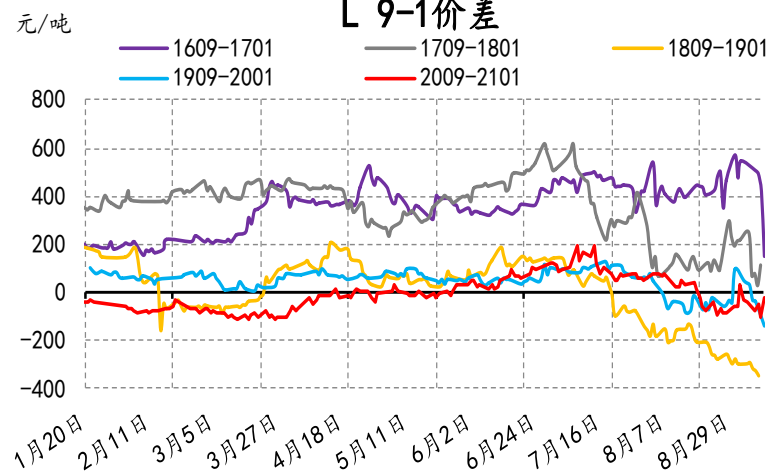
L 05基差



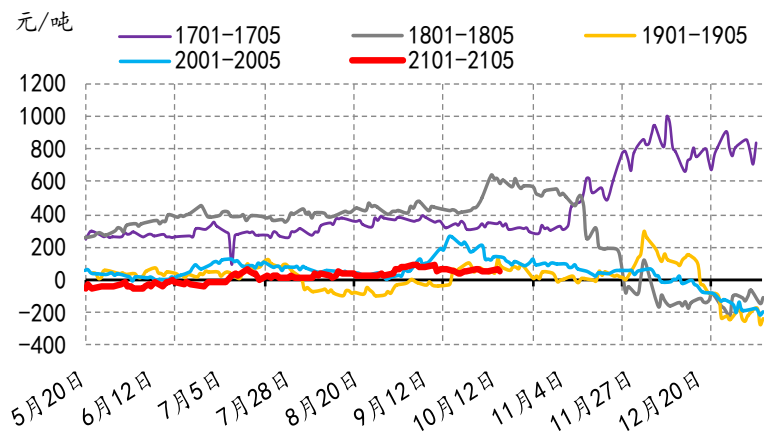
L 09基差



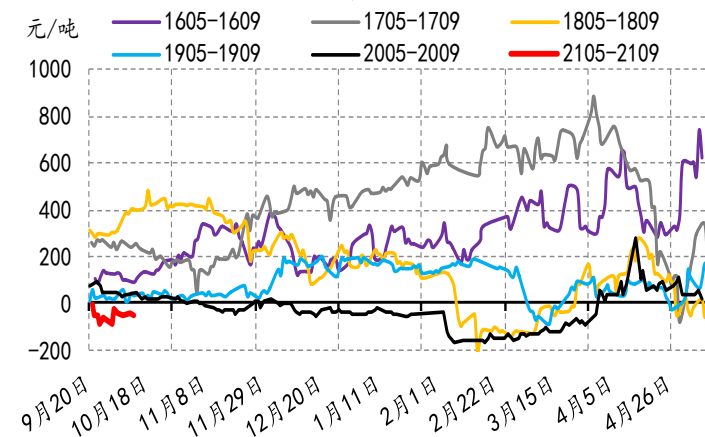
L 9-1价差



L 1-5价差

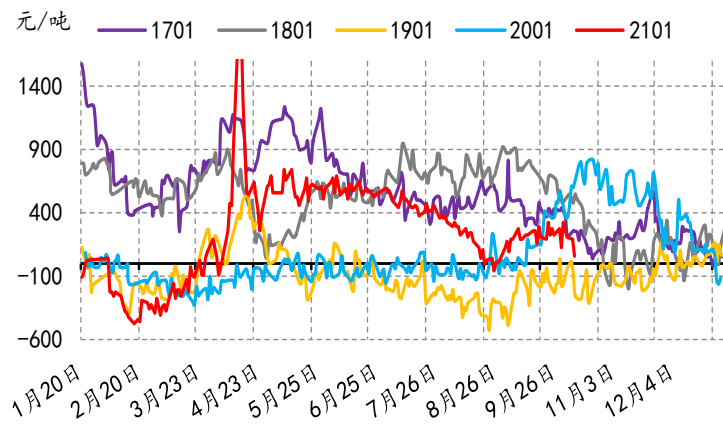


L 5-9价差

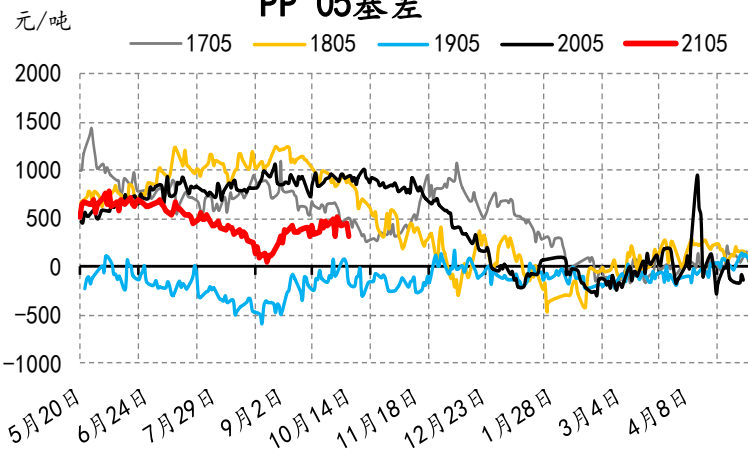


套利跟踪：PP

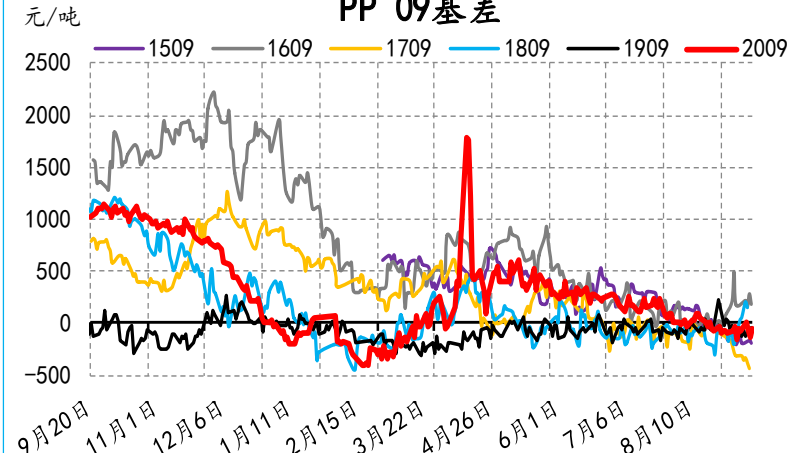
PP 01基差



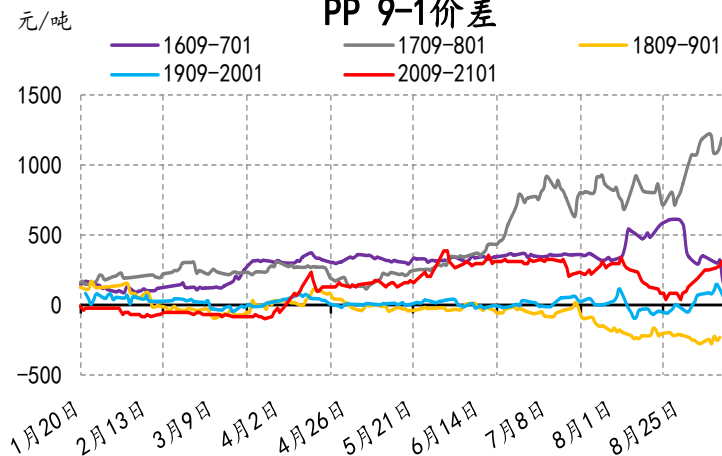
PP 05基差



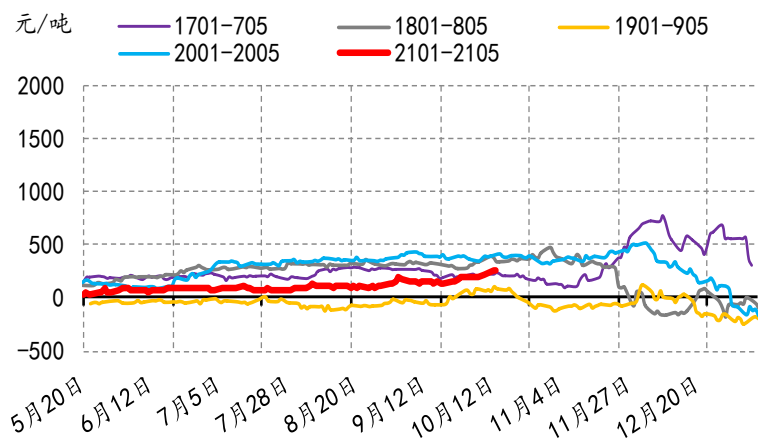
PP 09基差



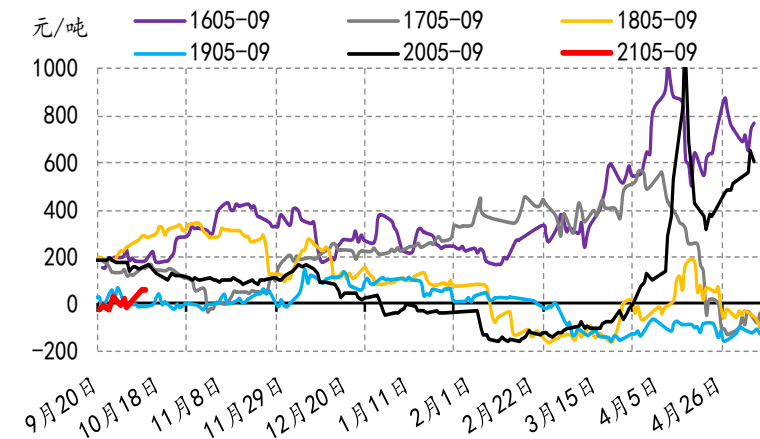
PP 9-1价差



PP 1-5价差

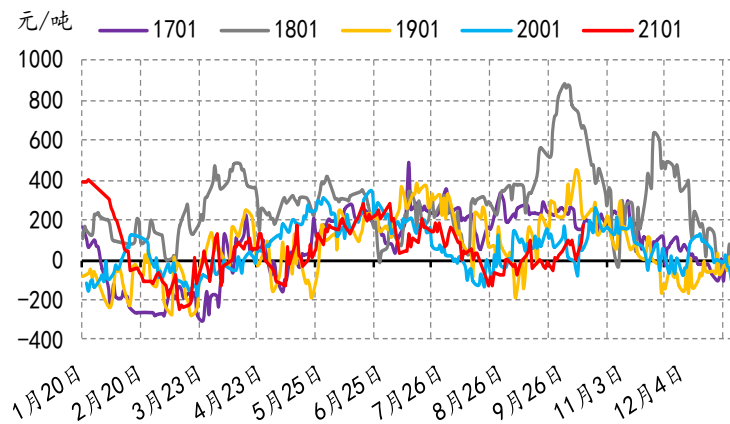


PP 5-9价差

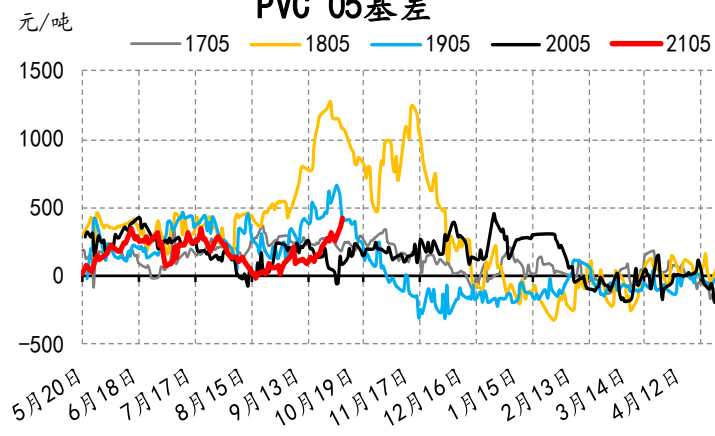


套利跟踪: PVC

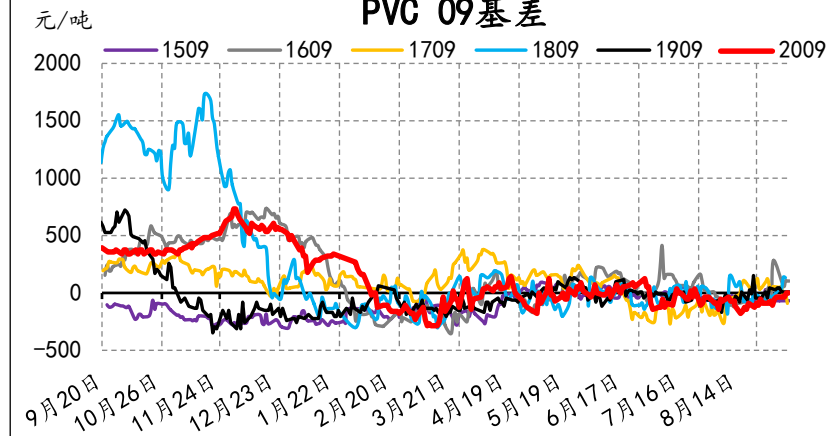
PVC 01基差



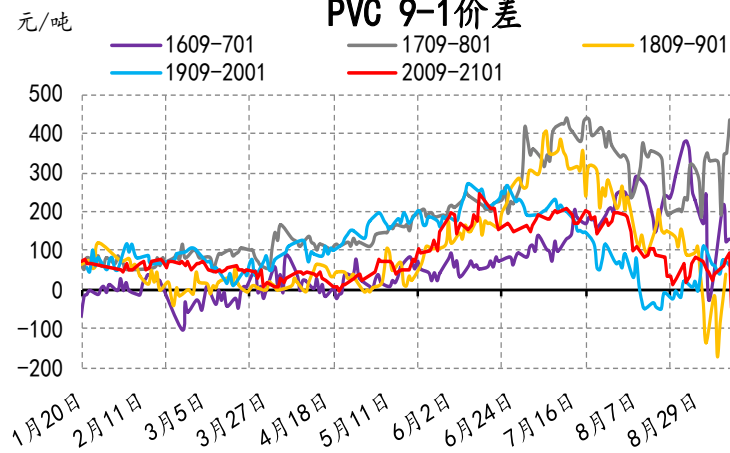
PVC 05基差



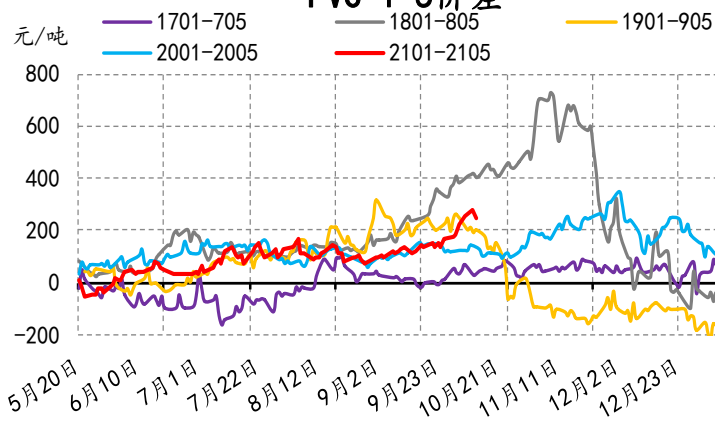
PVC 09基差



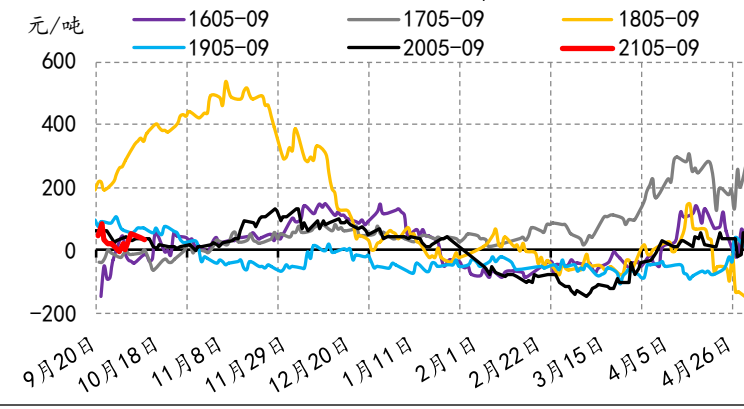
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

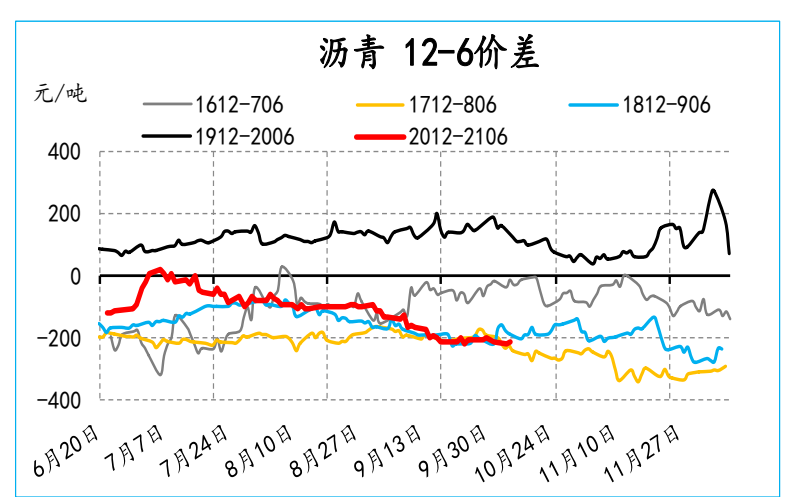
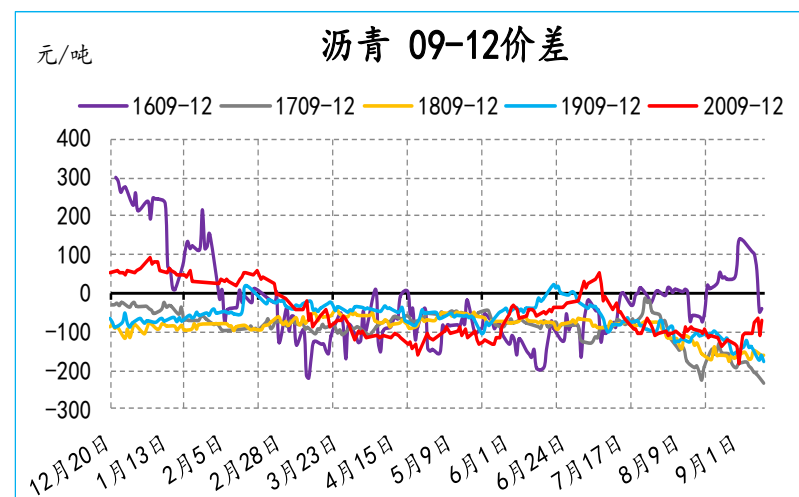
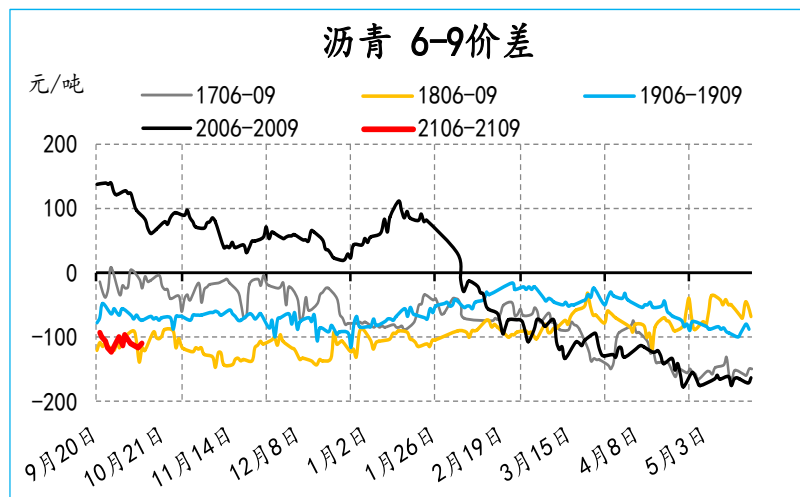
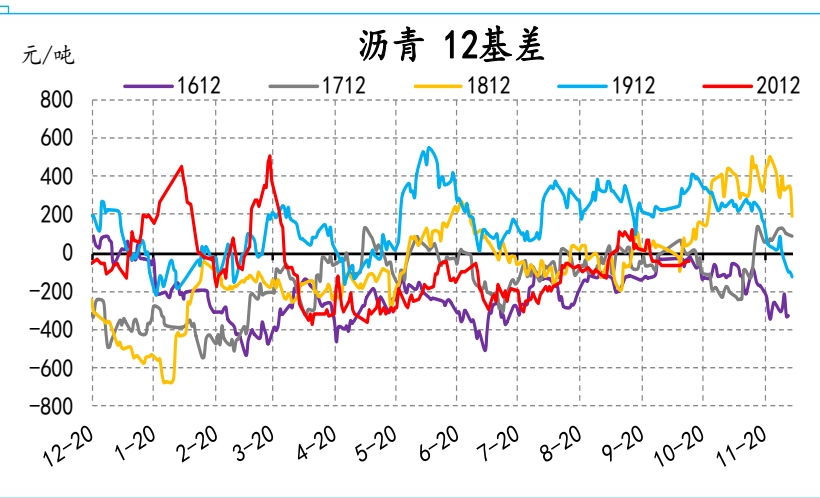
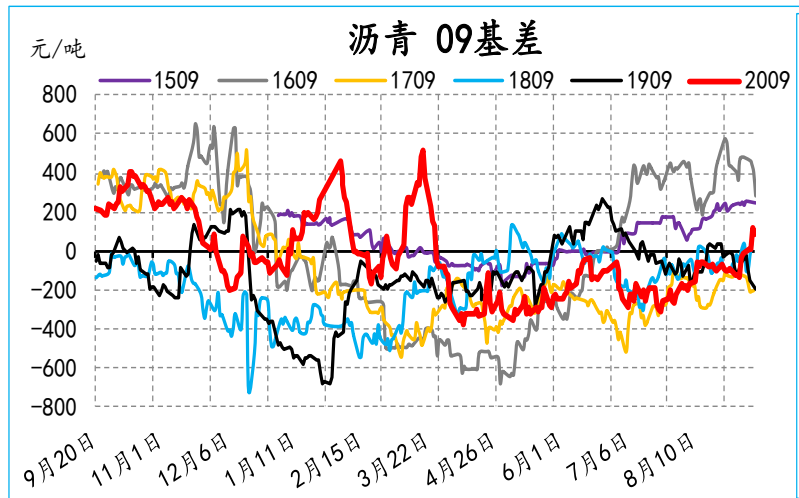
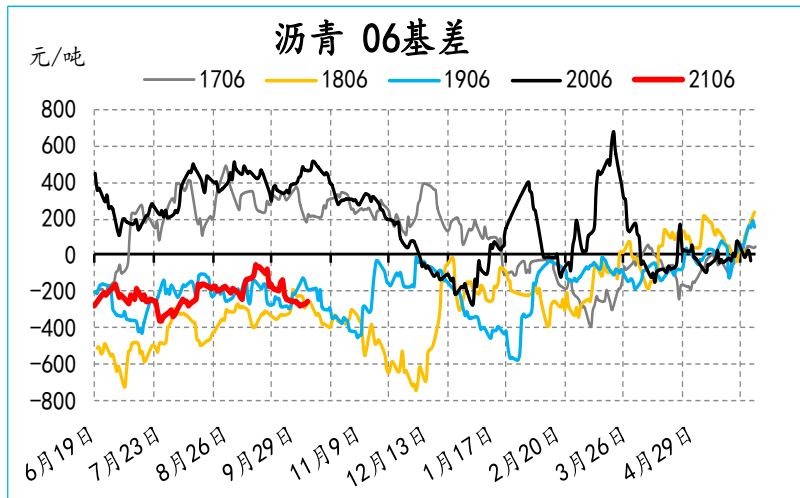


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

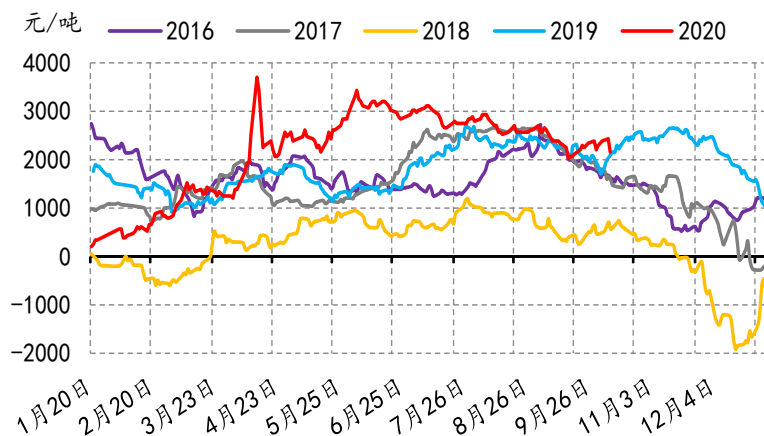
快向“能化小精灵”申请吧！

微信号：hanbb360

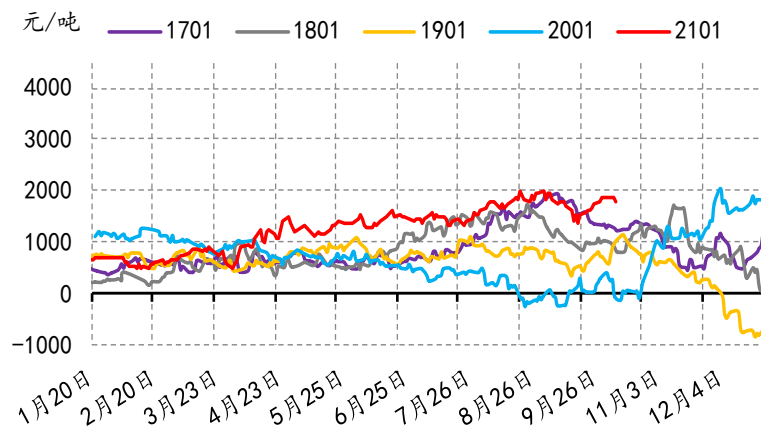


跨品种：PP-3MA

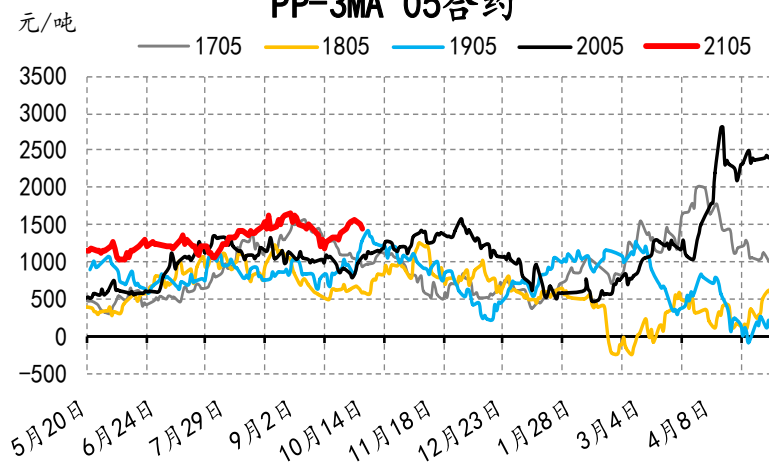
PP-3MA 现货



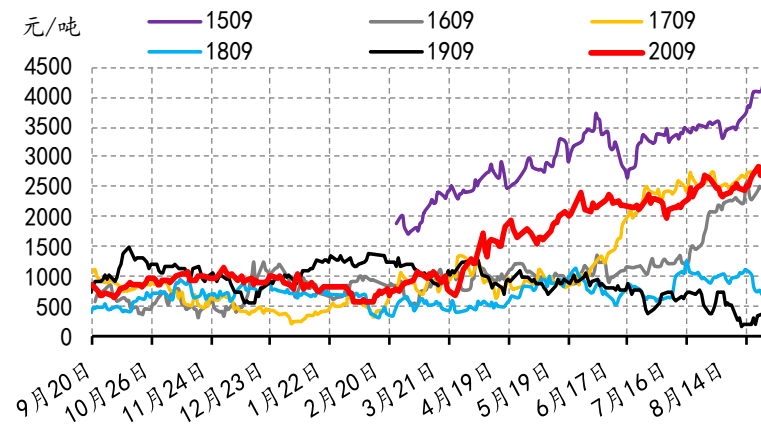
PP-3MA 01合约



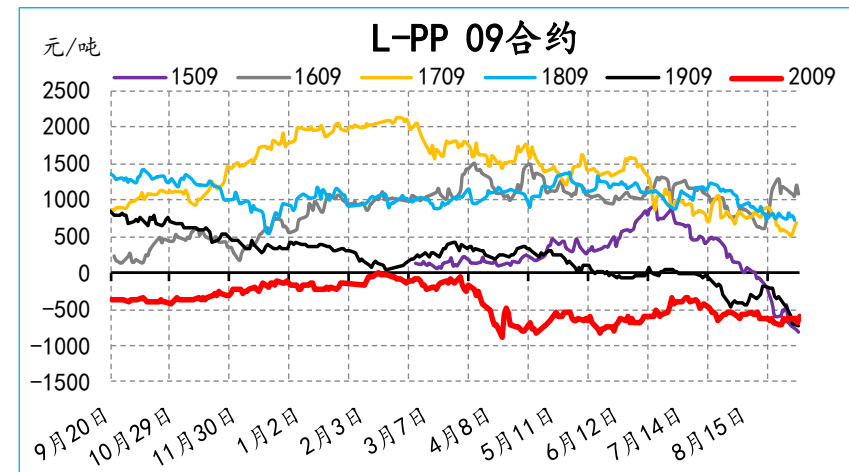
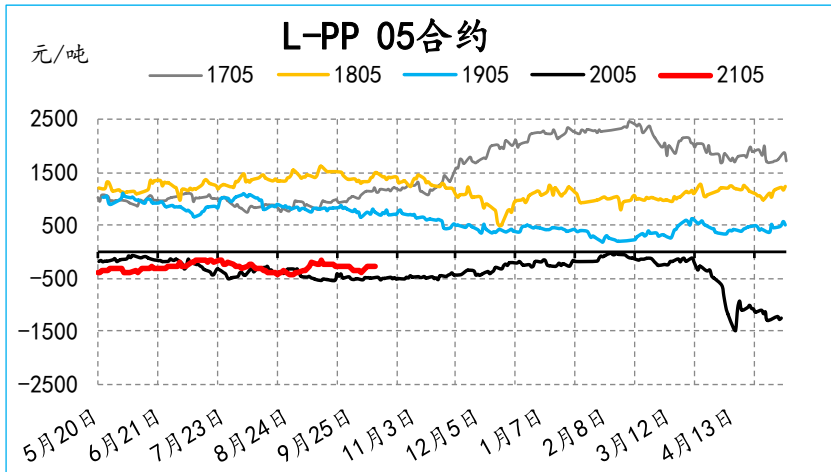
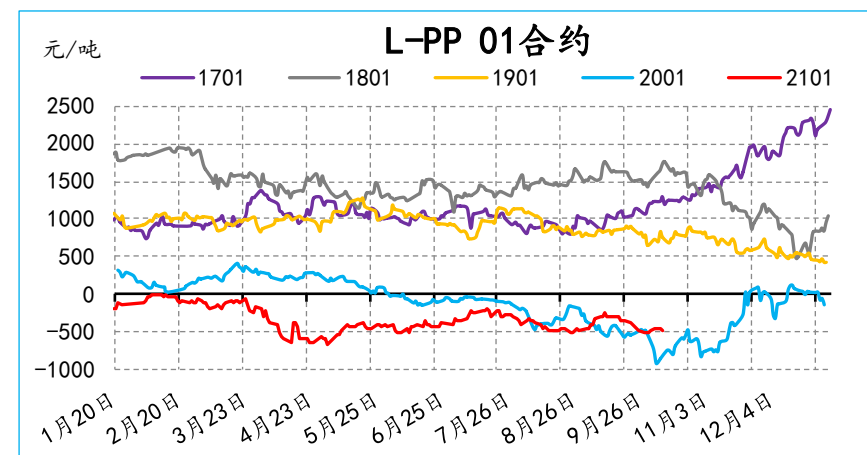
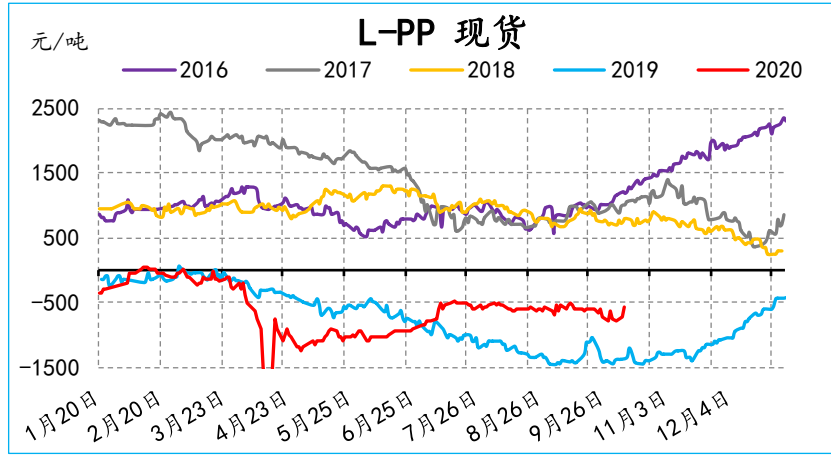
PP-3MA 05合约



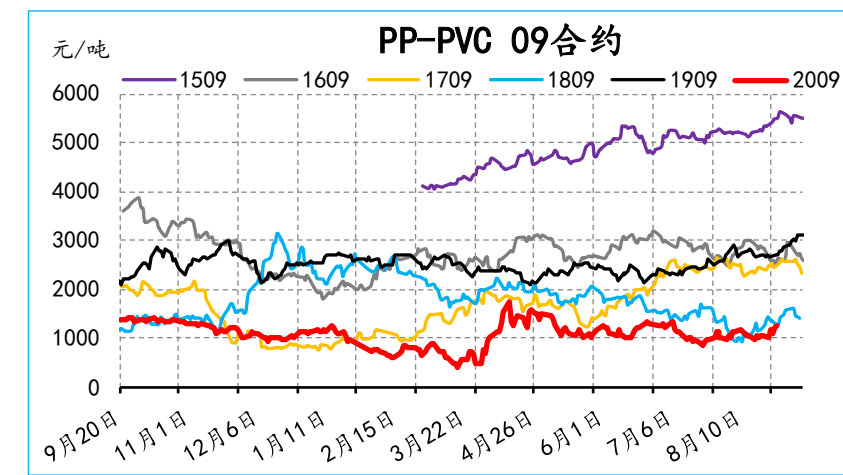
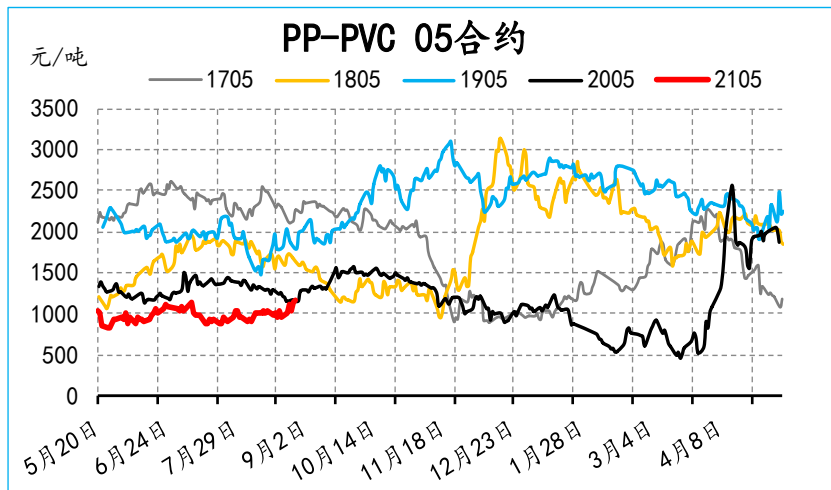
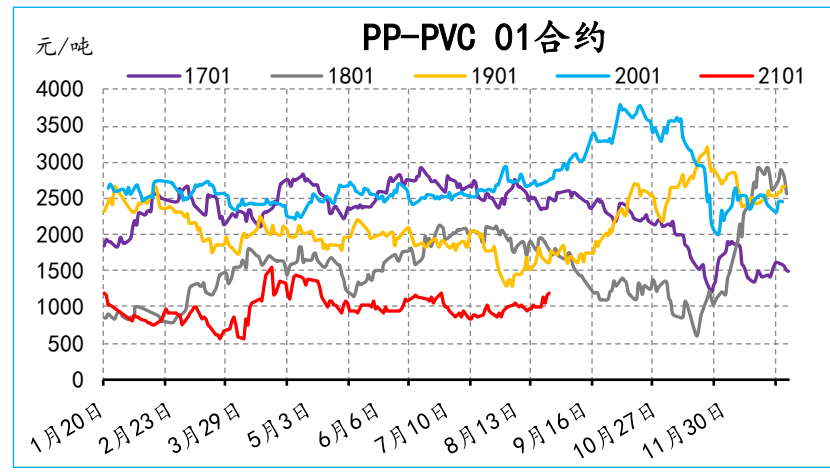
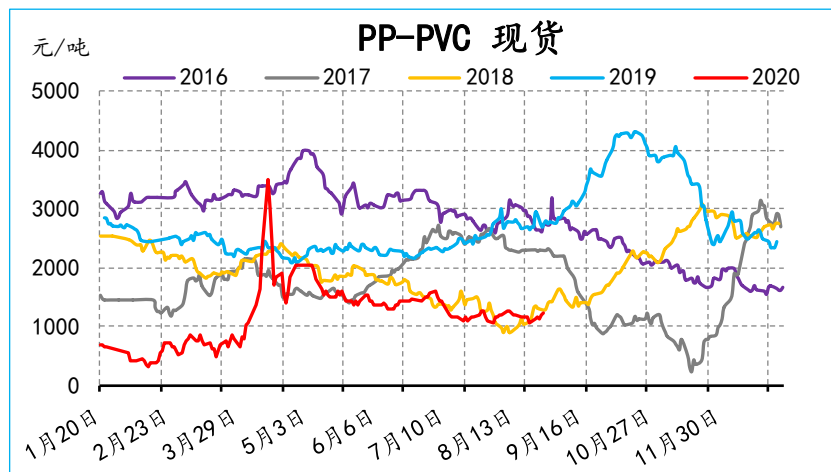
PP-3MA 09合约



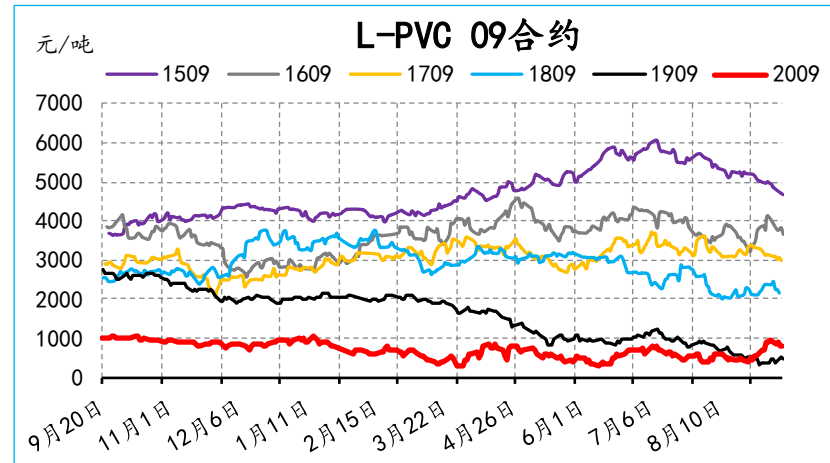
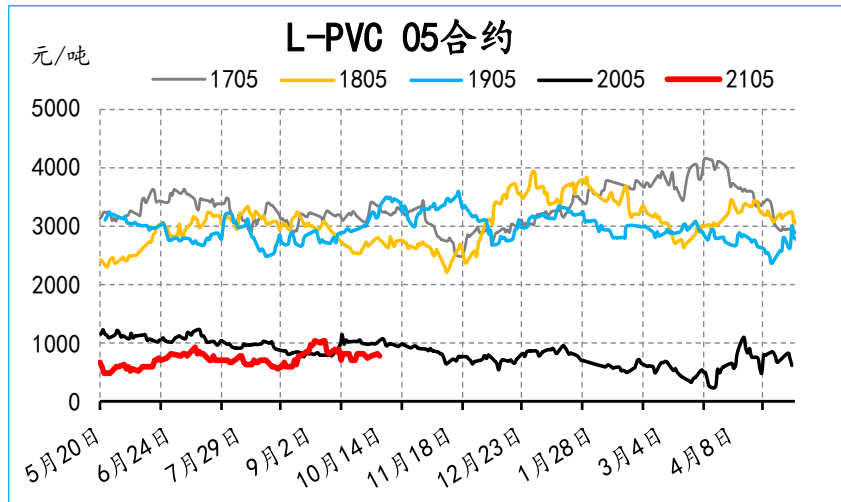
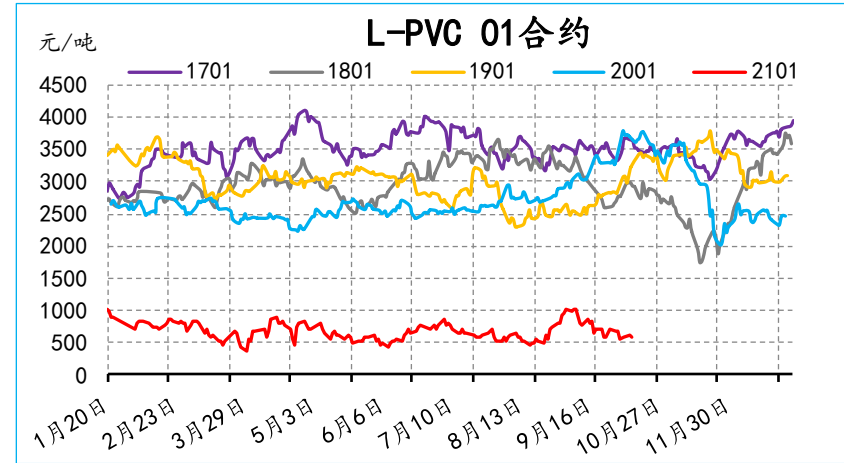
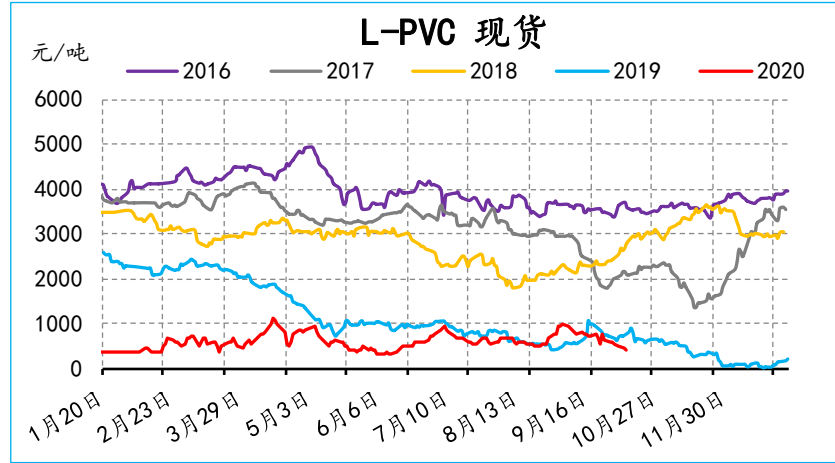
跨品种：塑料-PP



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

重要声明

报告中的信息均来源于公开可获得的资料，信达期货有限公司力求准确可靠，但对这些信息的准确性及完整性不做任何保证，据此投资，责任自负。本报告不构成个人投资建议，也没有考虑到个别客户特殊的投资目标、财务状况或需要。客户应考虑本报告中的任何意见或建议是否符合其特定情况。未经信达期货有限公司授权许可，任何引用、转载以及向第三方传播本报告的行为均可能承担法律责任。

期市有风险，入市需谨慎。