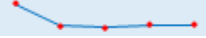
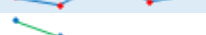
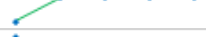
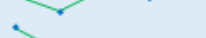
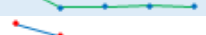


化工套利跟踪

研究发展中心能化团队

2020年10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 9月8日	10日前 9月22日	5日前 9月29日	昨日 10月13日	今日 10月14日	近一个月走势图	建议	
跨期	MA9-MA1	-197	101	134	68	84		短期关注1-5正套	
	MA1-MA5	-50	-39	-48	-27	-36			
	MA5-MA9	247	-62	-86	-41	-48			
	TA9-TA1	-228	218	218	226	190		观望	
	TA1-TA5	-100	-110	-112	-110	-84			
	TA5-TA9	328	-108	-106	-116	-106			
	L9-L1	-50	20	-35	0	-20		关注1-5正套	
	L1-L5	95	35	60	50	60			
	L5-L9	-45	-55	-25	-50	-40			
	PP9-PP1	280	-141	-220	-316	-352		关注1-5正套	
	PP1-PP5	164	148	200	259	252			
	PP5-PP9	-444	-7	20	57	100			
	V9-V1	80	-225	-205	-285	-365		观望	
	V1-V5	115	140	185	250	285			
	V5-V9	-195	85	20	35	80			
跨品种	BU9-BU12	-78	312	320	322	310		观望	
	BU12-BU6	-78	312	320	322	310			
	BU6-BU9	206	-100	-112	-110	-106			
	PP-3MA 1月	1774	1604	1857	1779	1819		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1460	1339	1513	1439	1459			
	PP-3MA 9月	2645	1160	1235	1259	1215			
	L-PP 1月	-287	-406	-520	-472	-511		无趋势，观望	
	L-PP 5月	-218	-293	-380	-263	-319			
	L-PP 9月	-617	-245	-335	-156	-179			

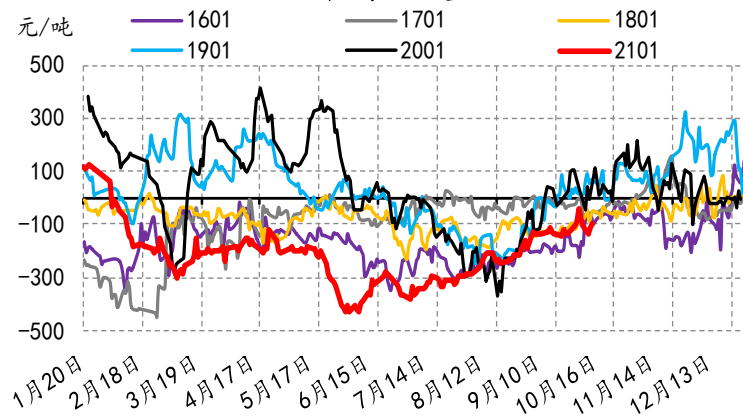
基差数据跟踪

2020年10月14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	8180	30.00		244.00	-19.00		3.2%	
PVC	7000	0.00		125.00	-50.00		1.9%	
PE	7380	0.00		-45.00	-10.00		-0.6%	
EG	3855	57.00		-104.00	-25.00		-2.5%	
甲醇	1940	15.00		-99.00	38.00		-4.7%	
PTA	3325	25.00		-221.00	-41.00		-5.9%	

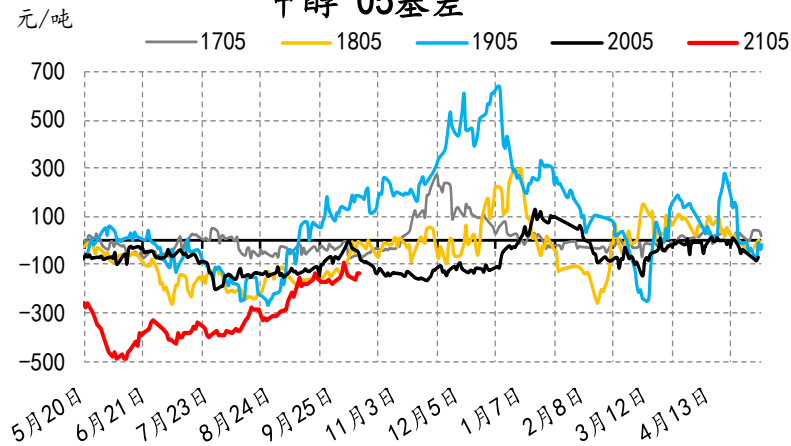
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为1月。

套利跟踪：甲醇

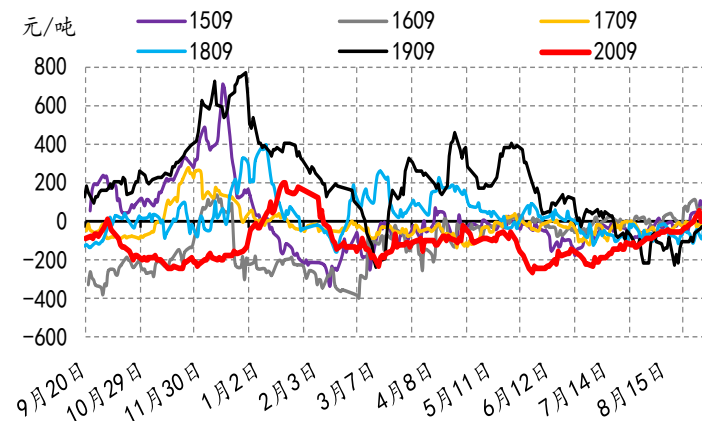
甲醇 01基差



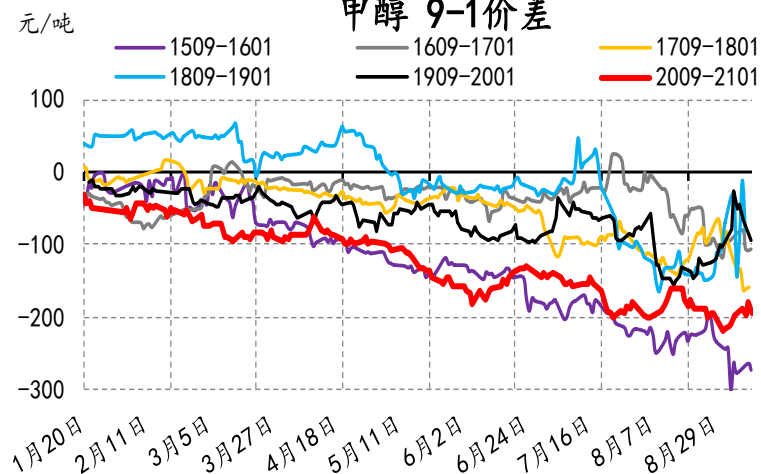
甲醇 05基差



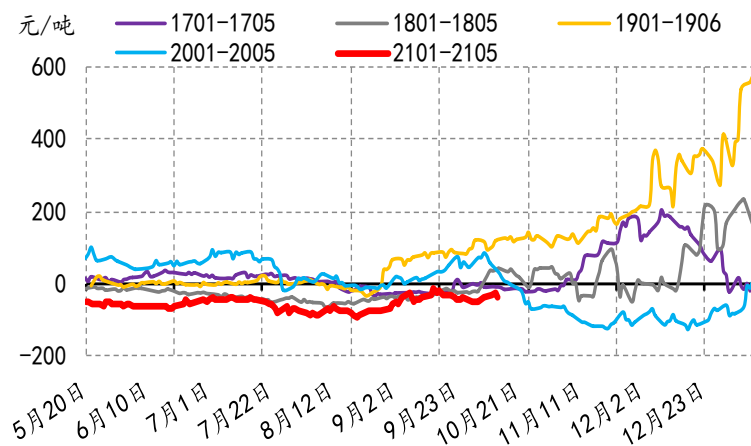
甲醇 09基差



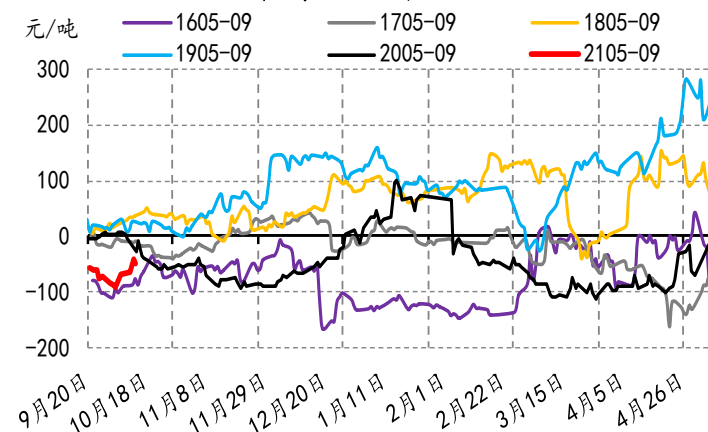
甲醇 9-1价差



甲醇 1-5价差

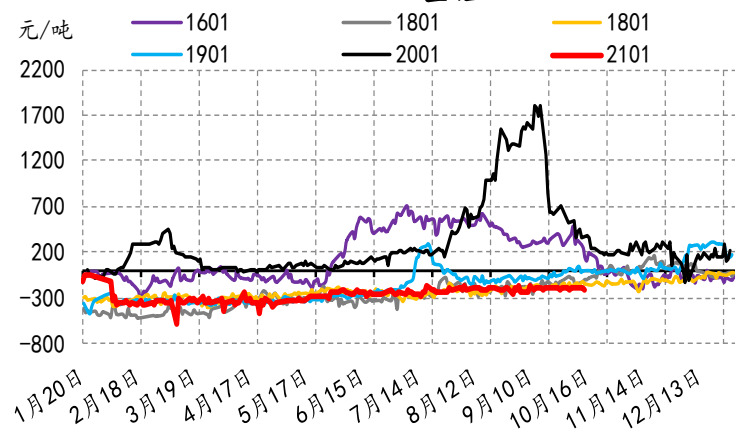


甲醇 5-9价差

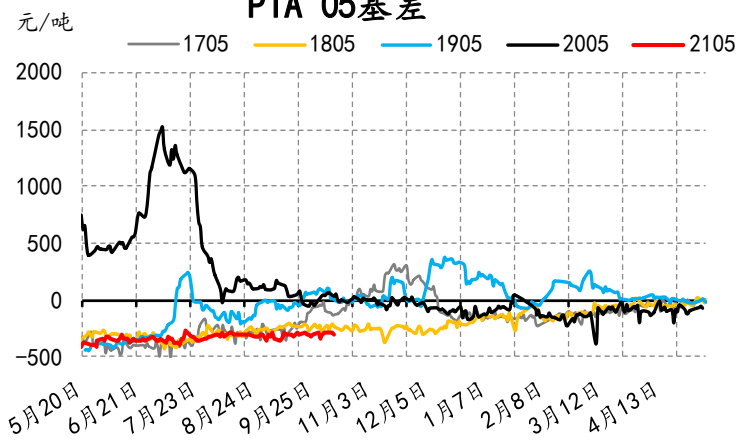


套利跟踪：PTA

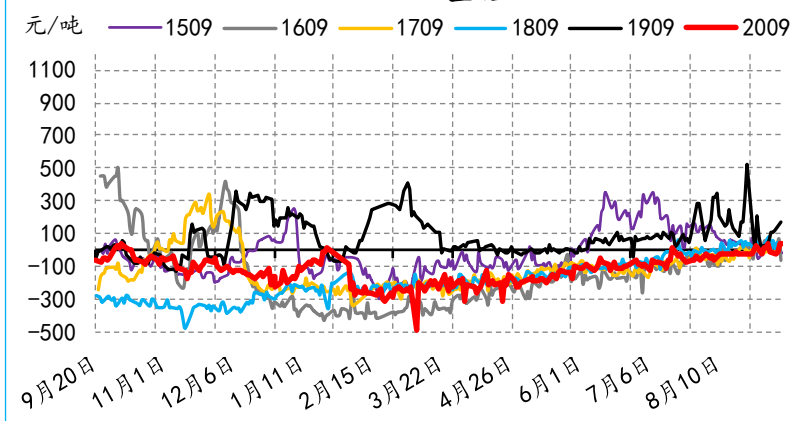
PTA 01基差



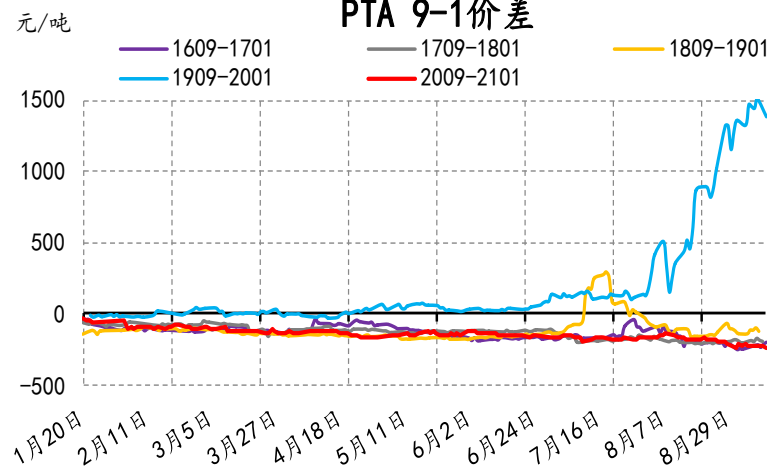
PTA 05基差



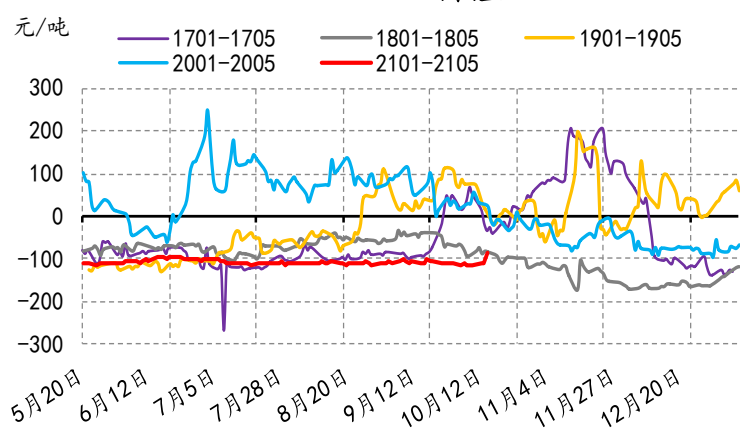
PTA 09基差



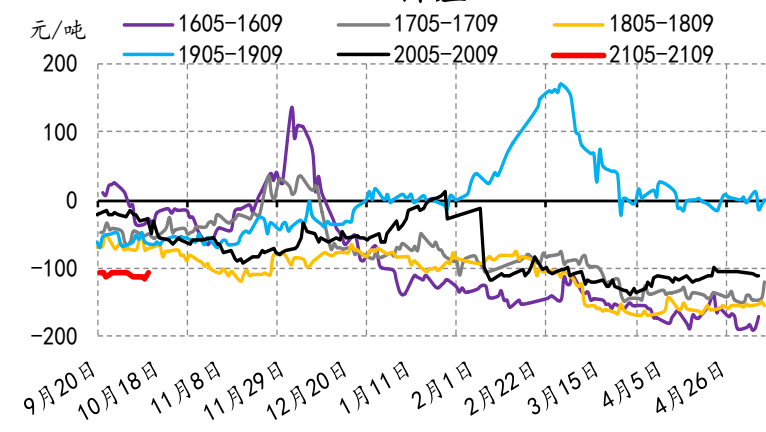
PTA 9-1价差



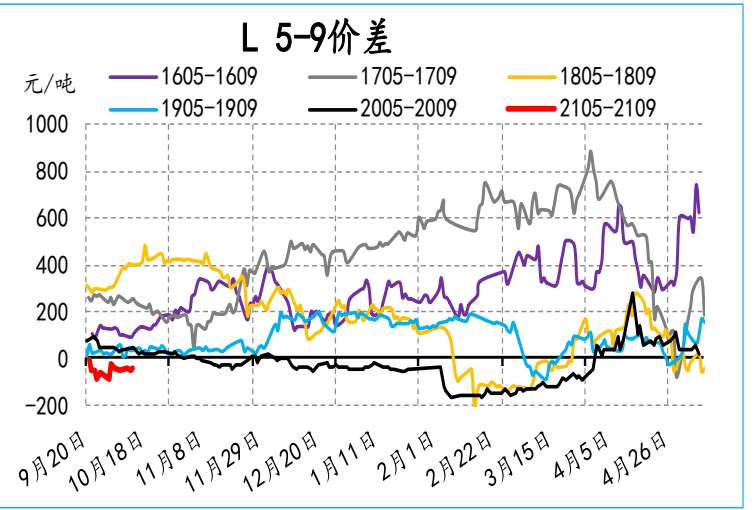
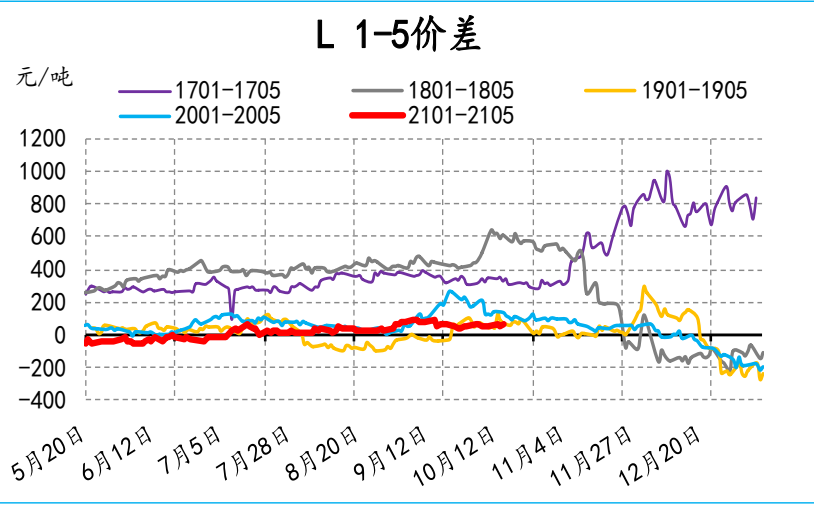
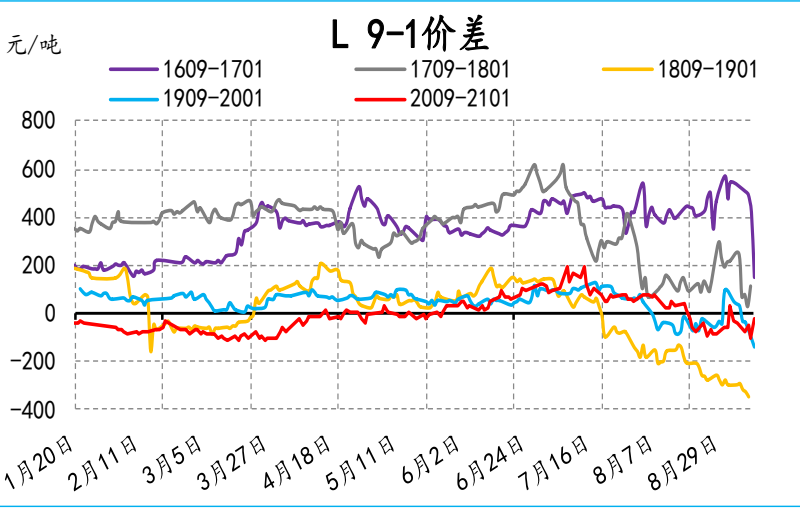
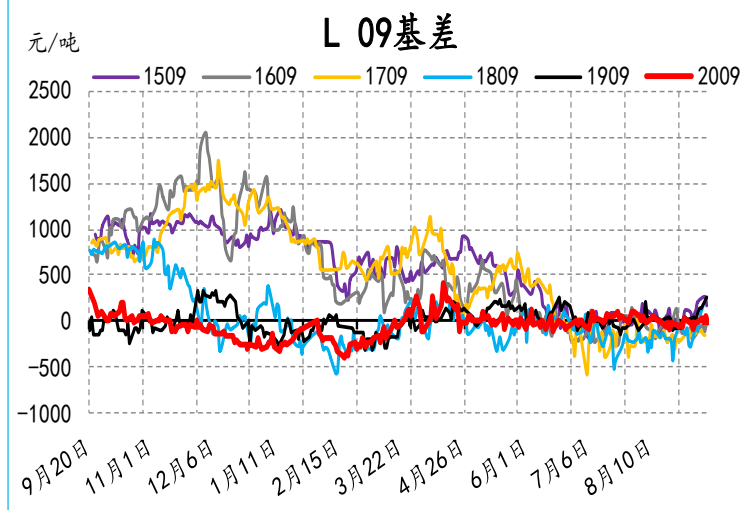
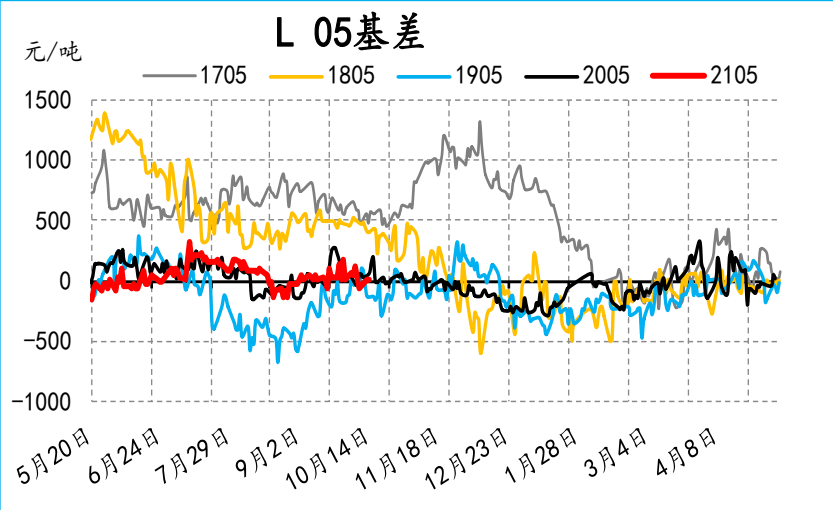
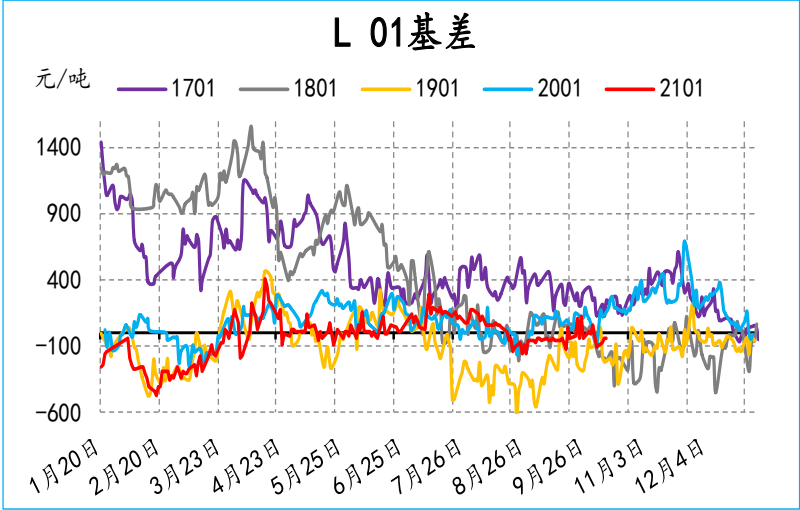
PTA 1-5价差



PTA 5-9价差

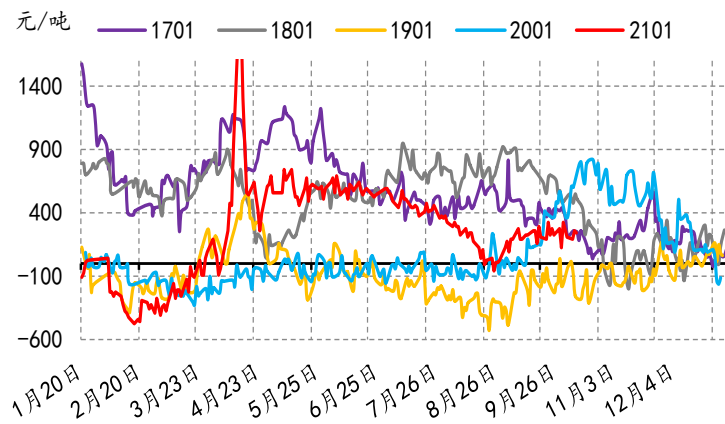


套利跟踪：PE

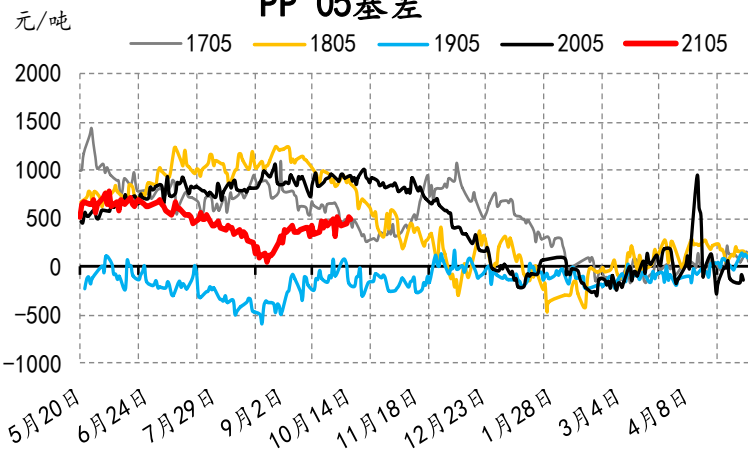


套利跟踪：PP

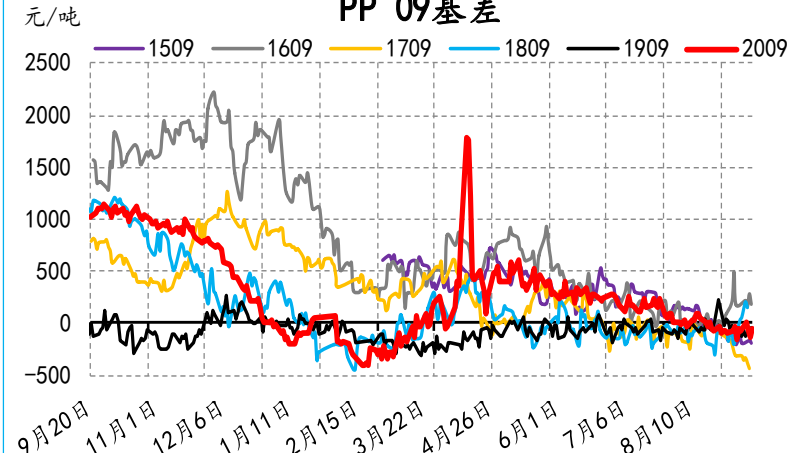
PP 01基差



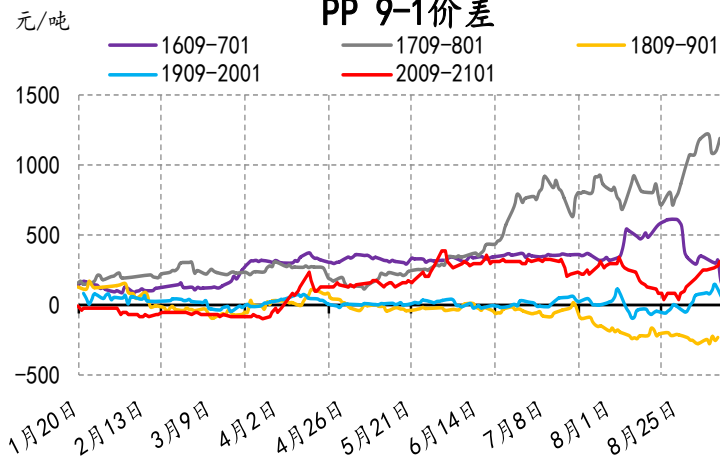
PP 05基差



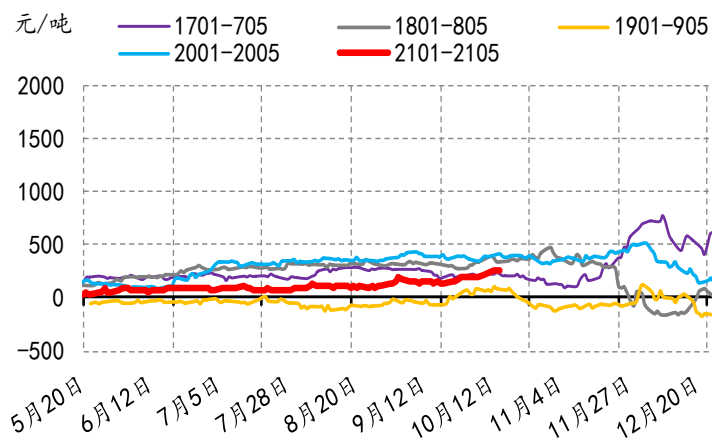
PP 09基差



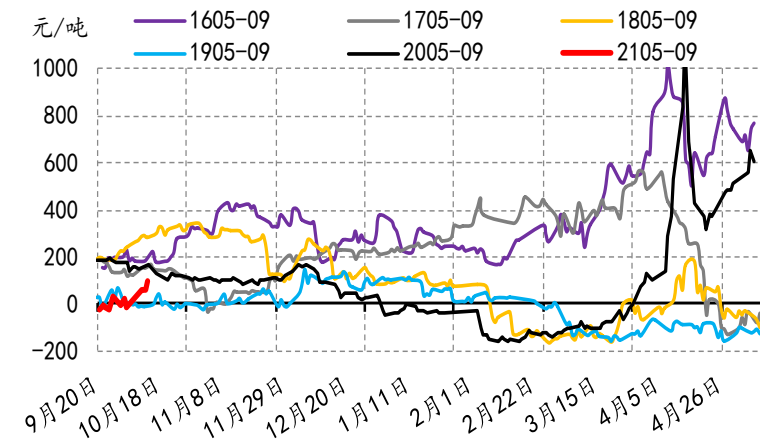
PP 9-1价差



PP 1-5价差

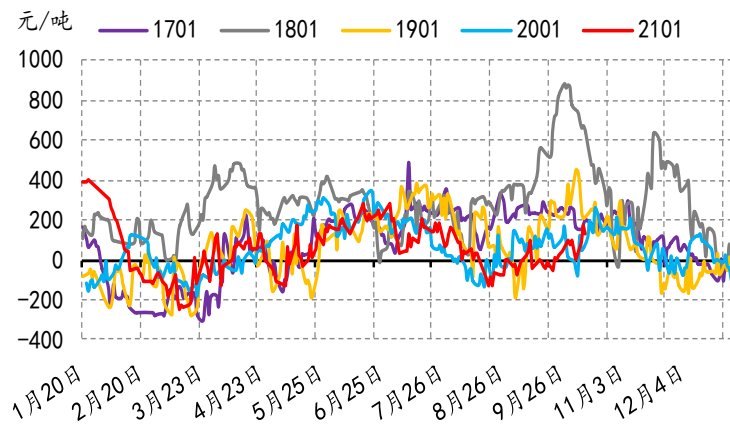


PP 5-9价差

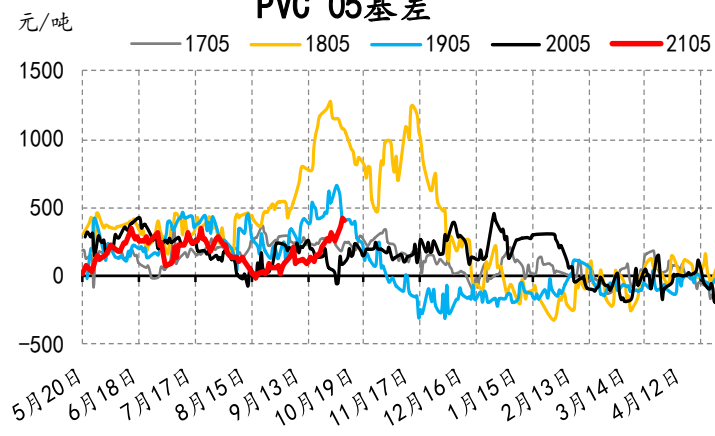


套利跟踪: PVC

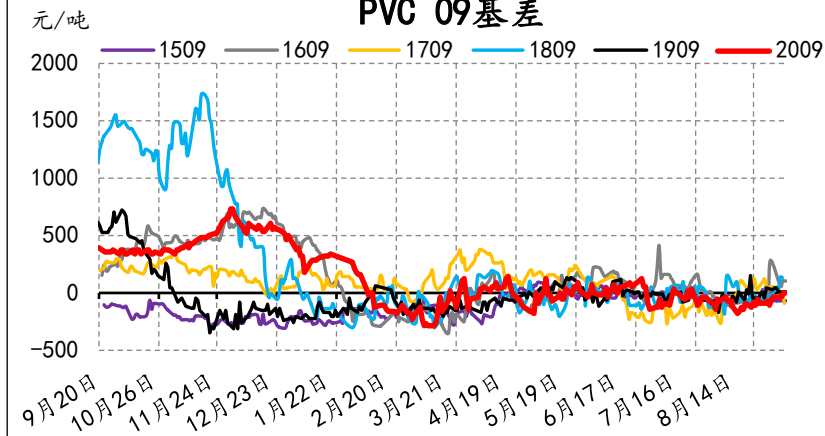
PVC 01基差



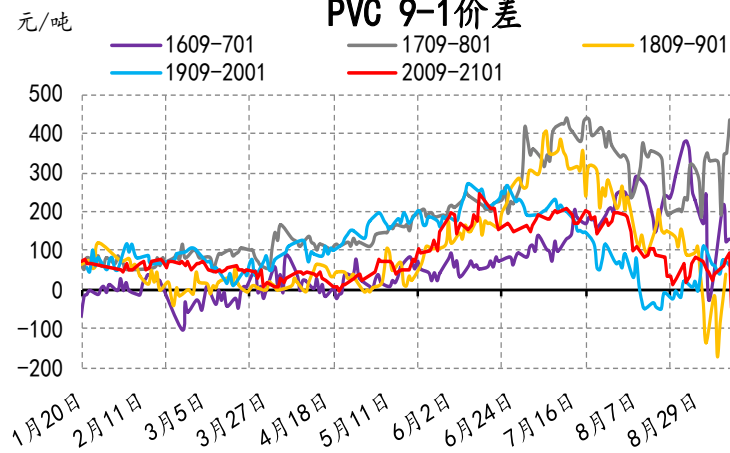
PVC 05基差



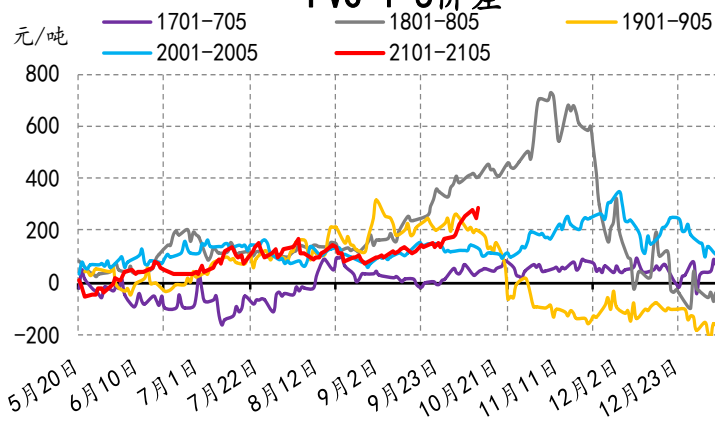
PVC 09基差



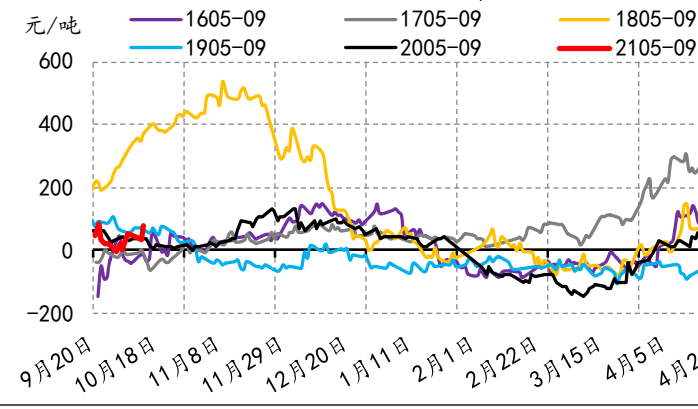
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

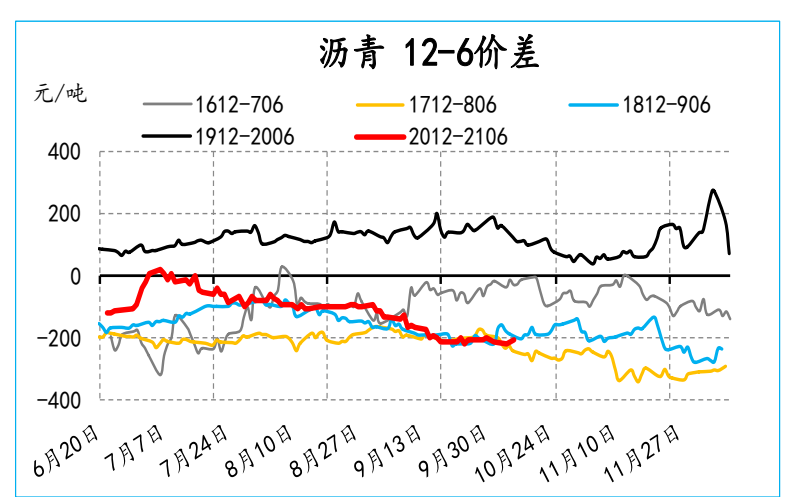
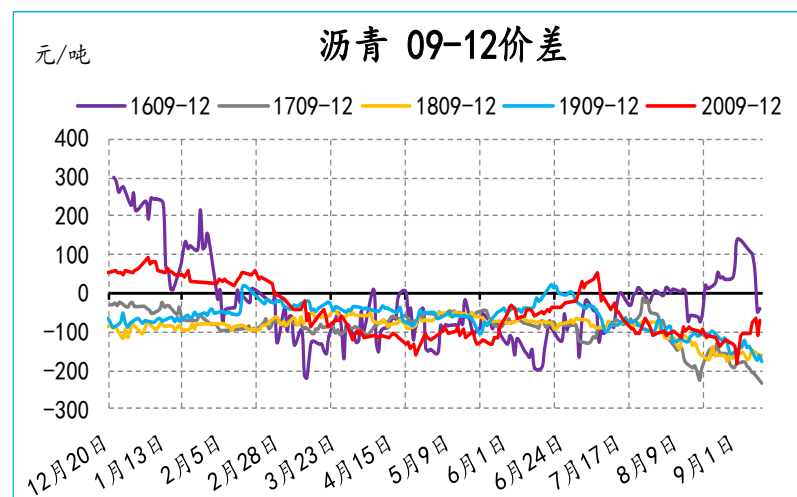
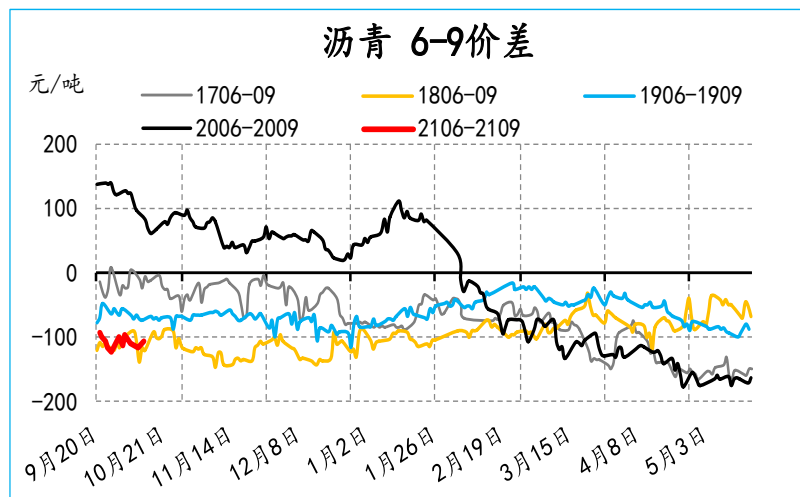
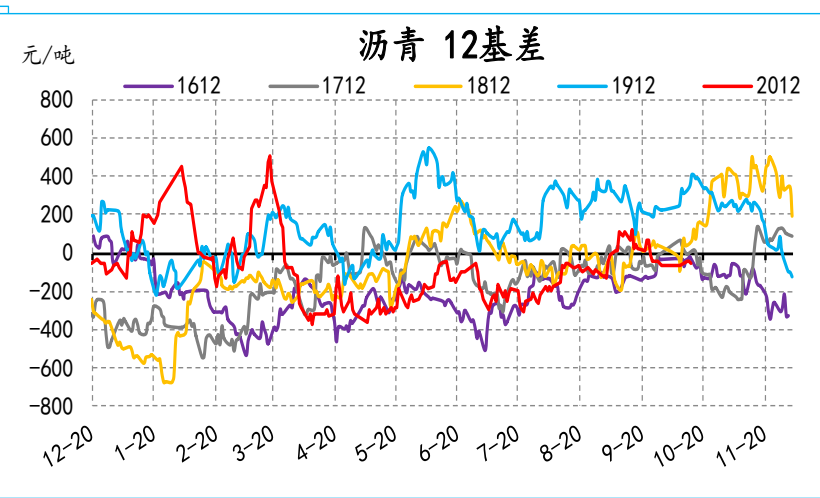
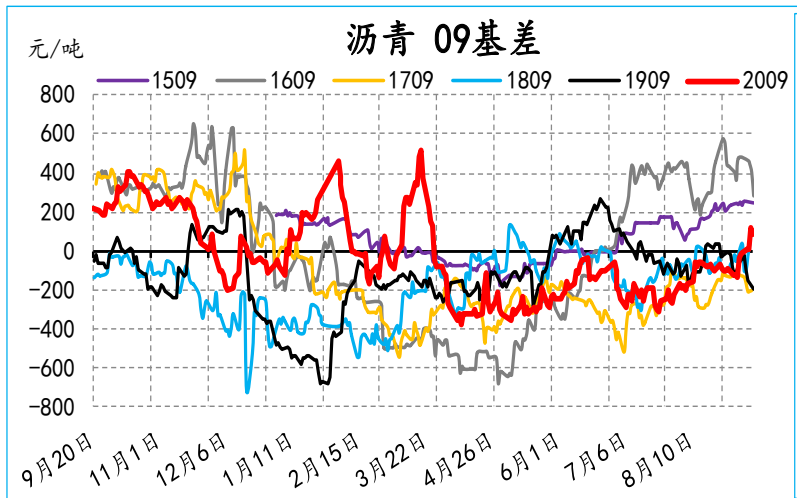
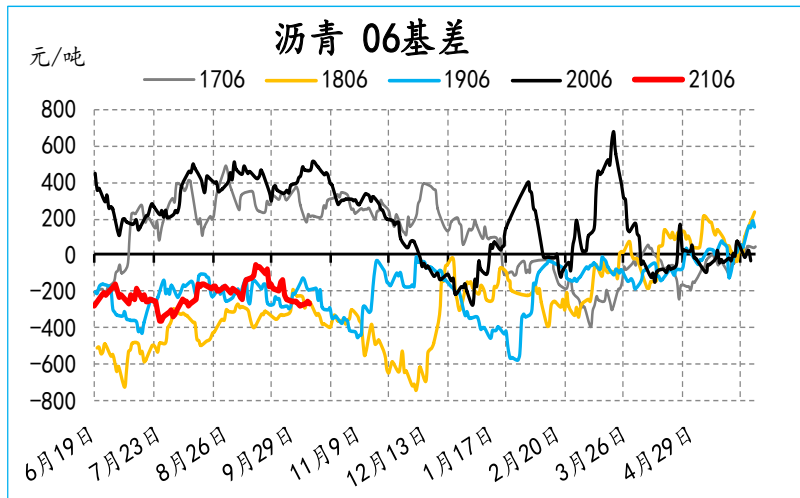


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

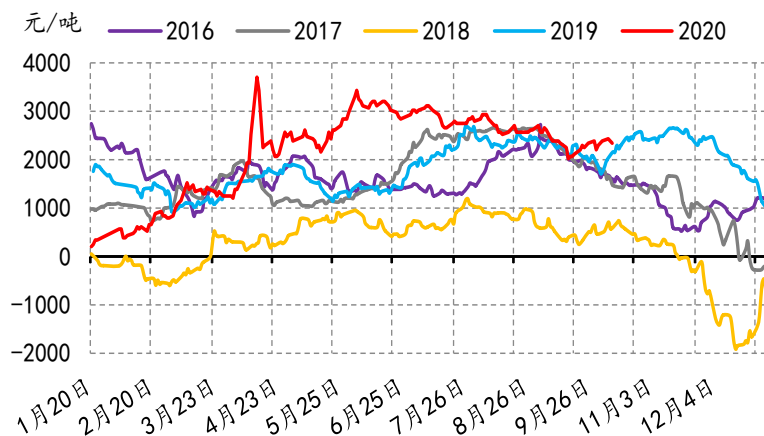
快向“能化小精灵”申请吧！

微信号：hanbb360

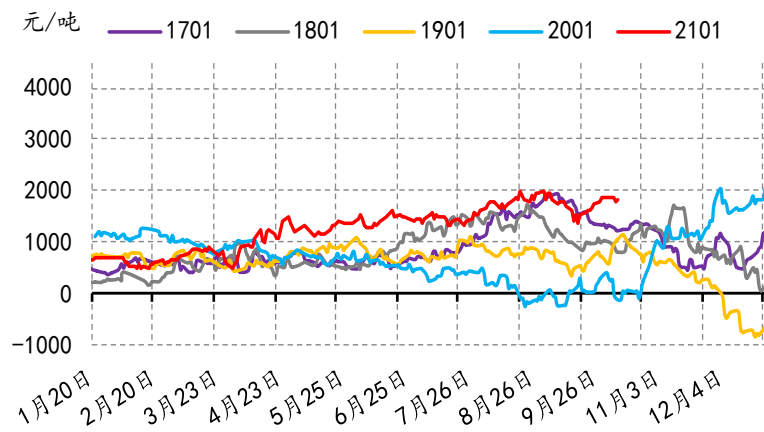


跨品种：PP-3MA

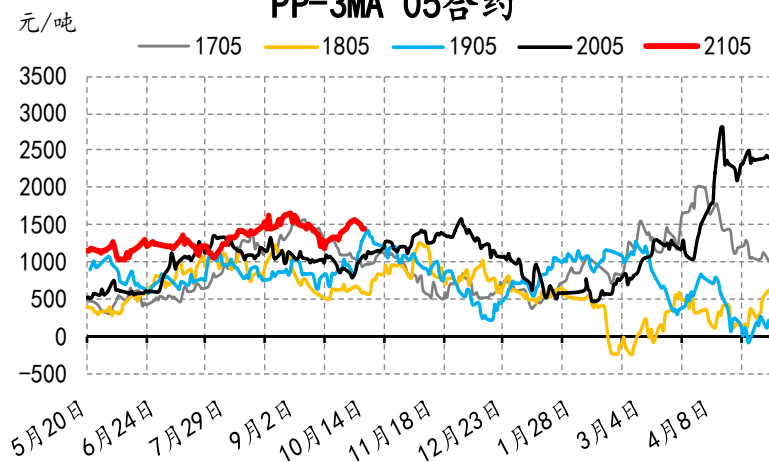
PP-3MA 现货



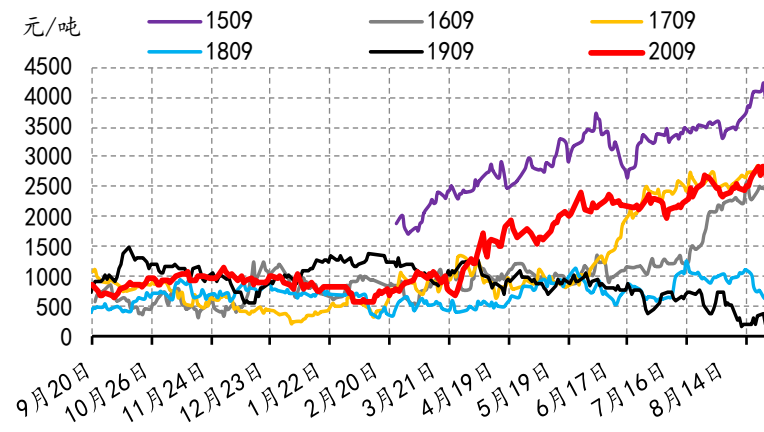
PP-3MA 01合约



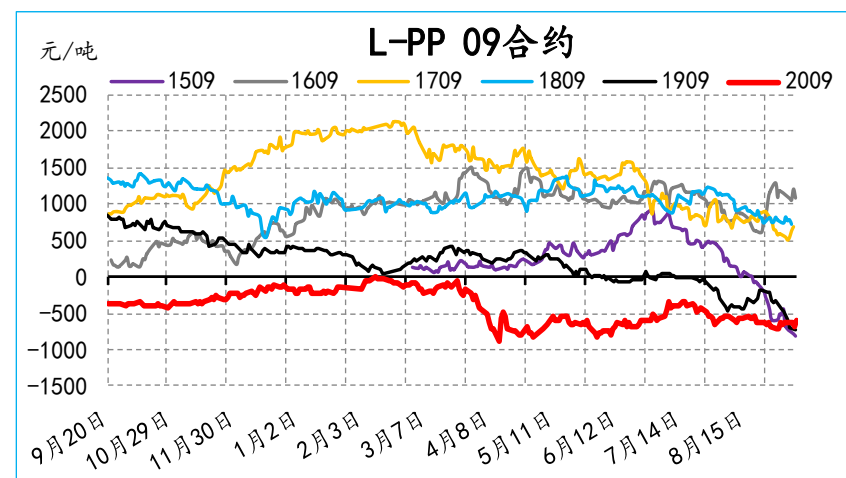
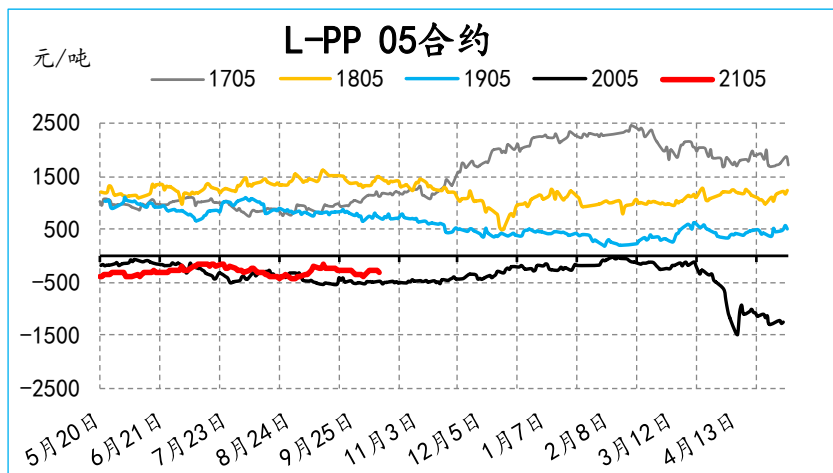
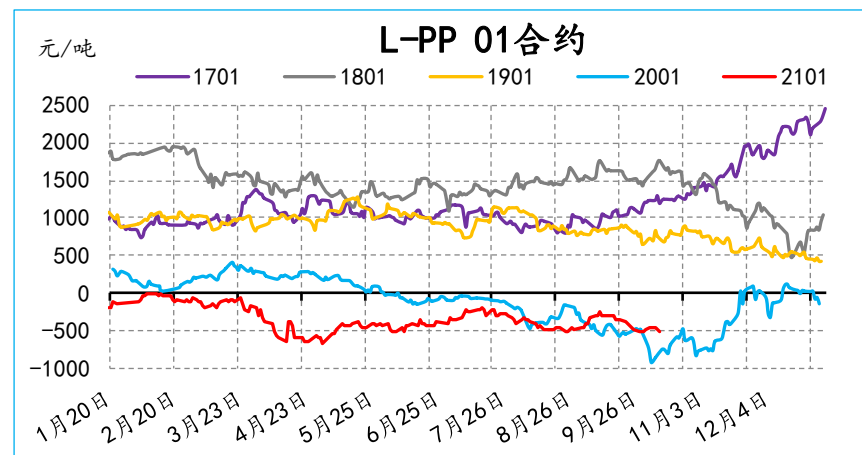
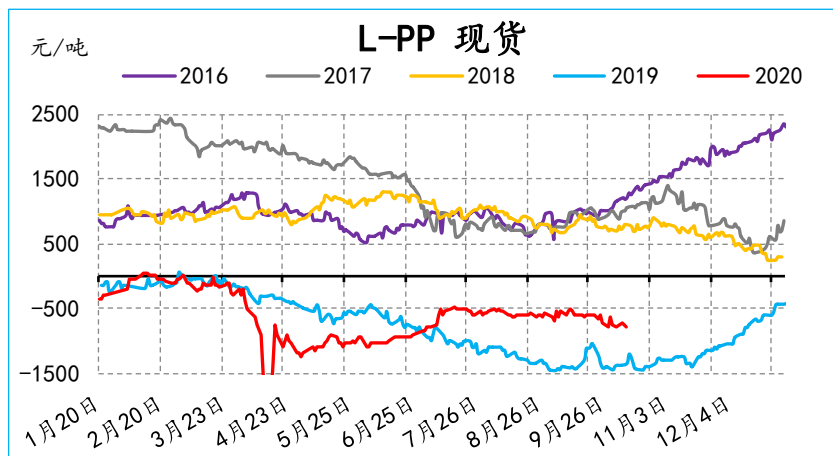
PP-3MA 05合约



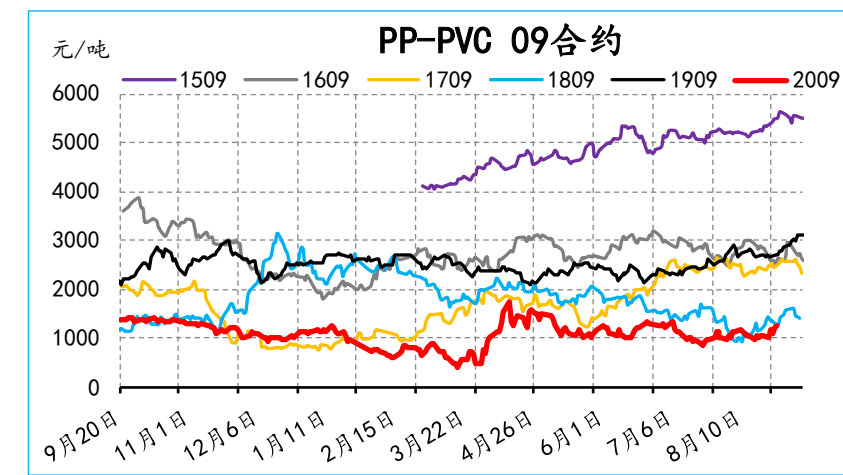
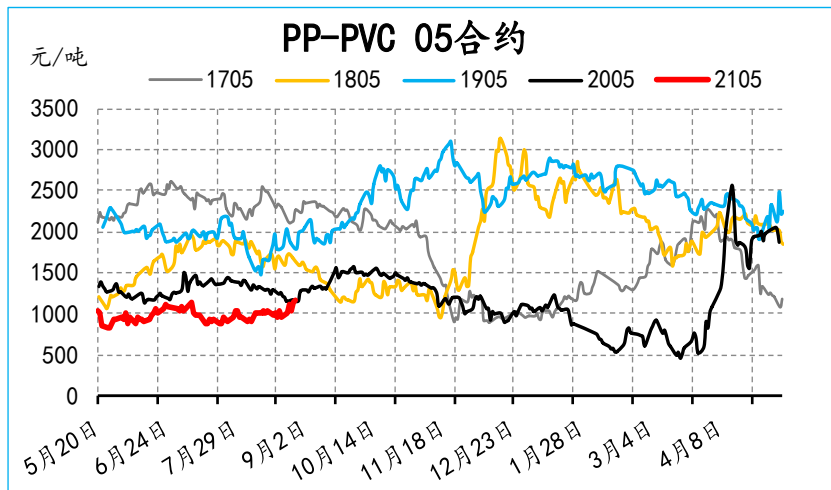
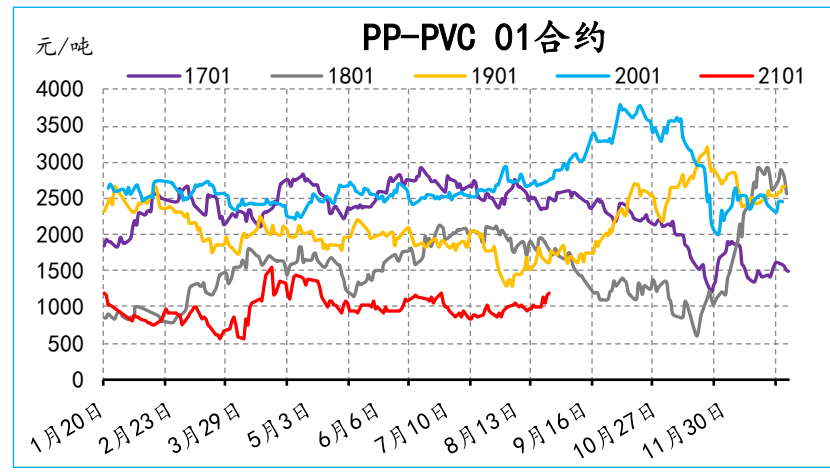
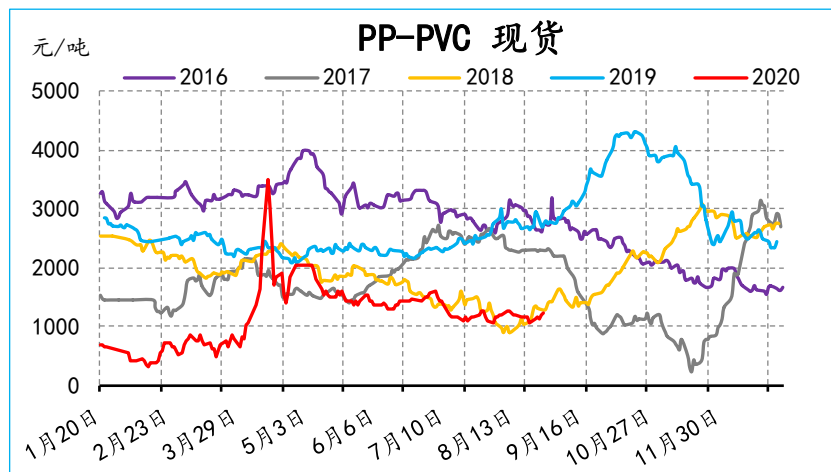
PP-3MA 09合约



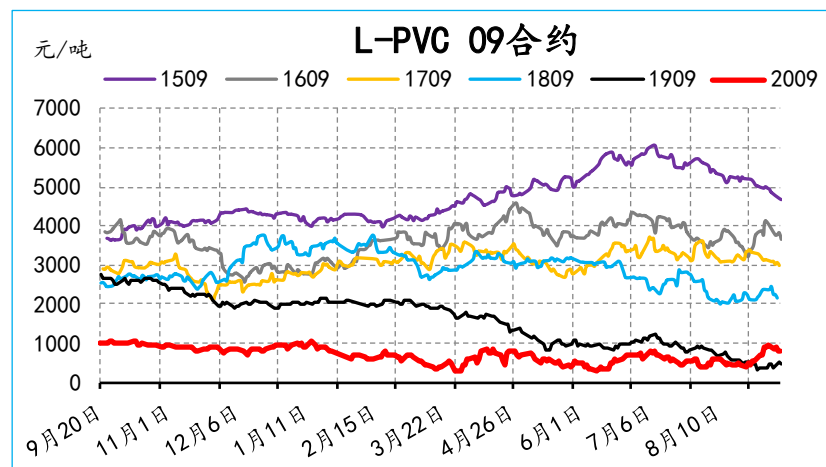
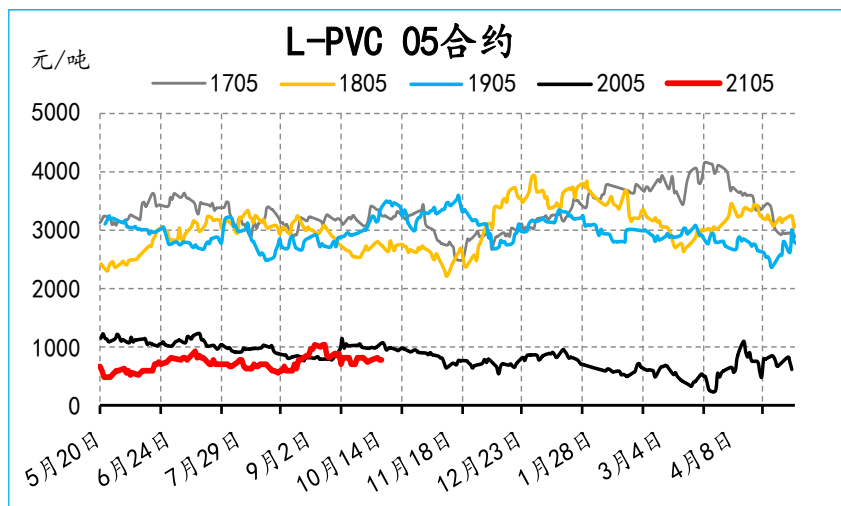
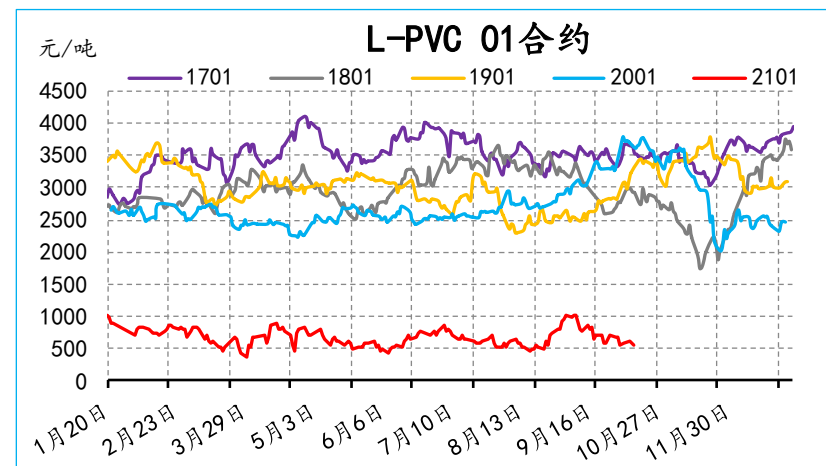
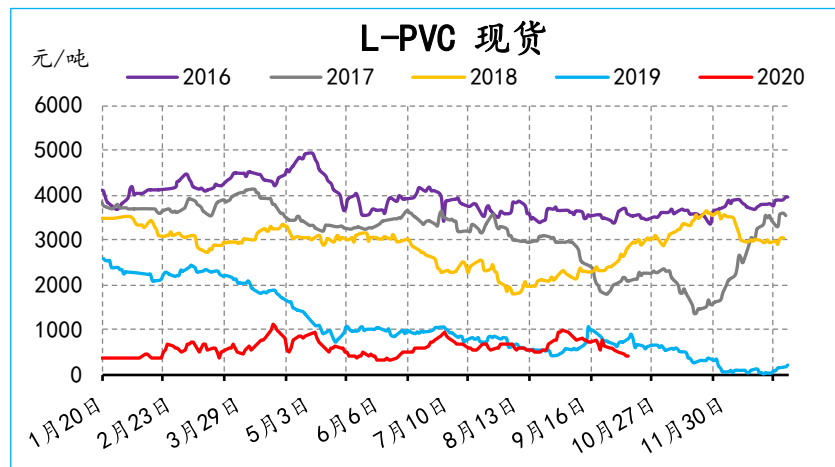
跨品种：塑料-PP



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。