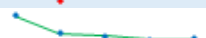
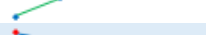


化工套利跟踪

研究发展中心能化团队

2020年10月16日

套利建议

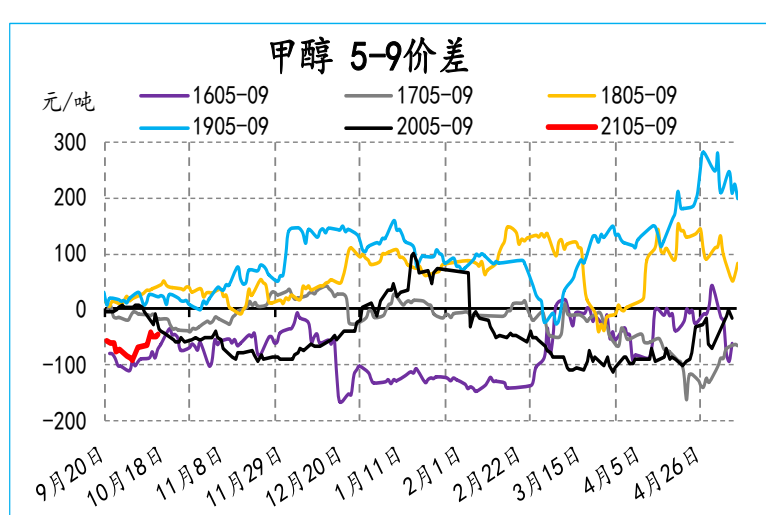
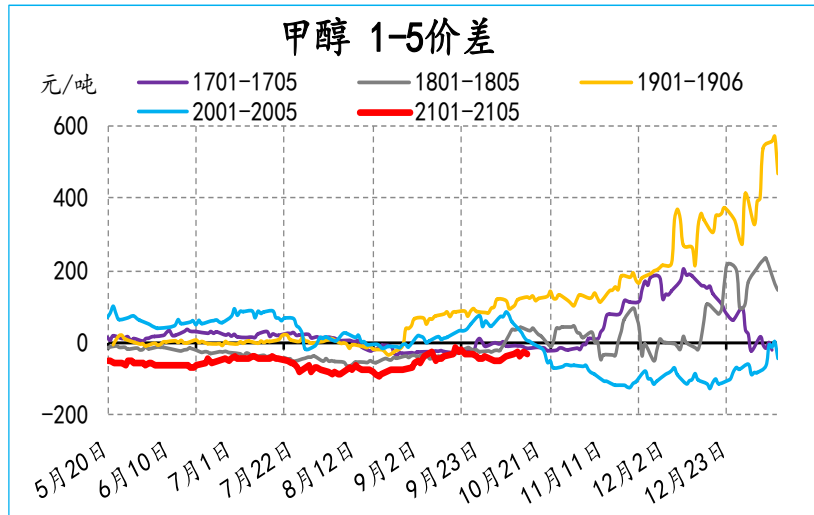
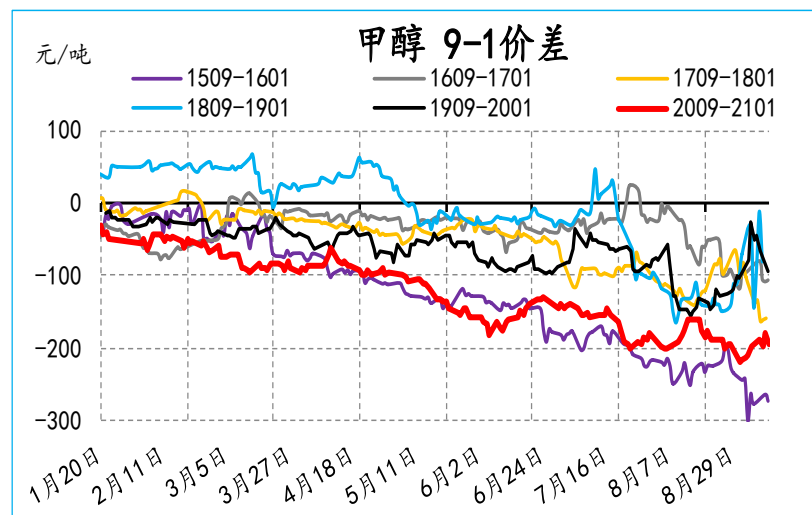
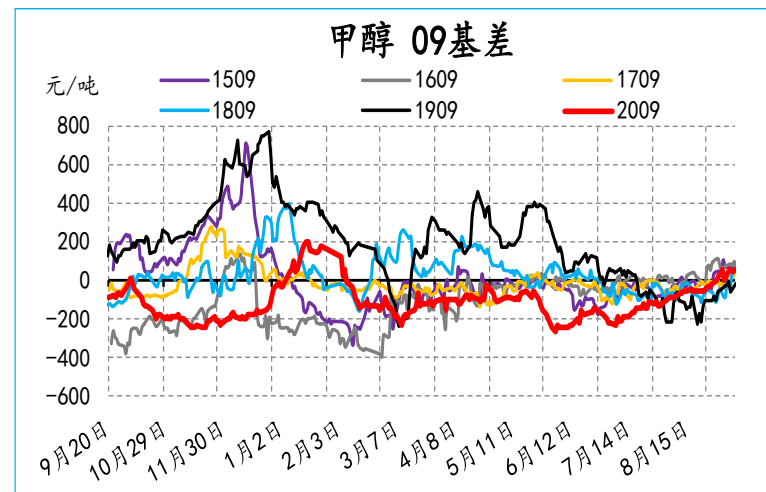
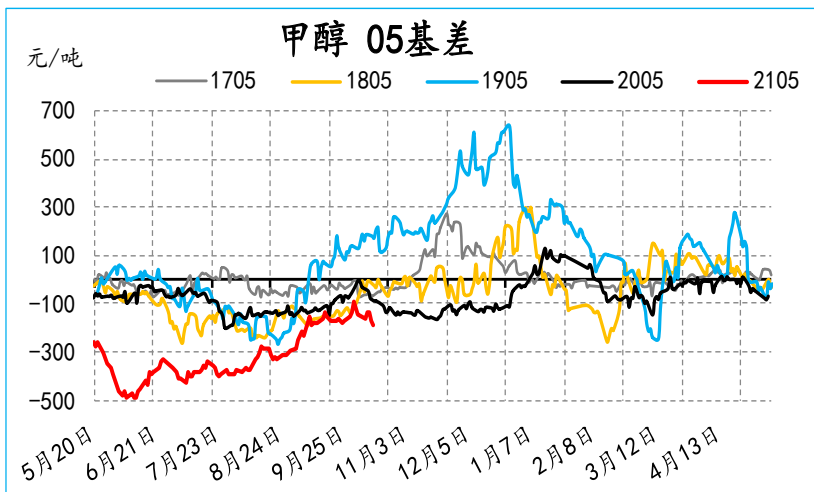
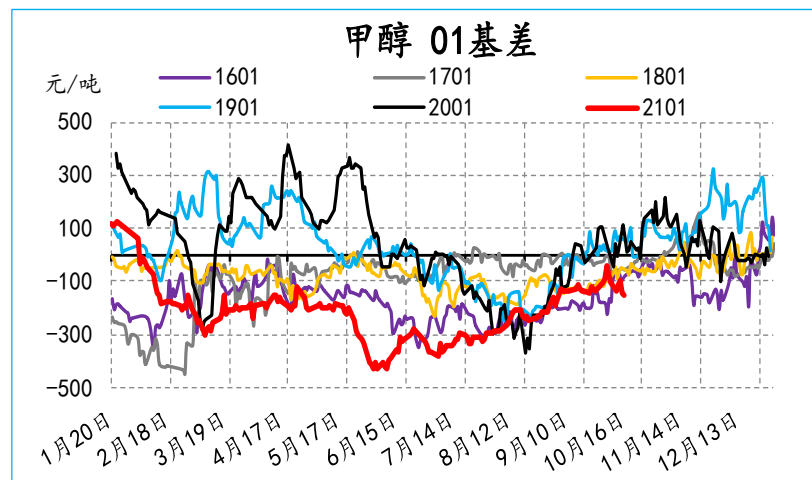
化工套利跟踪									
 信达期货 CINDA FUTURES		联系人：韩冰冰			联系人：杨思佳				
		投资咨询号：Z0015510			从业资格号：F3059668				
					电话：0571-28132638				
策略组合		20日前 9月10日	10日前 9月24日	5日前 10月9日	昨日 10月15日	今日 10月16日	近一个月走势图	建议	
跨期	MA9-MA1	-193	123	105	75	76		短期关注1-5正套	
	MA1-MA5	-43	-45	-35	-26	-31			
	MA5-MA9	236	-78	-70	-49	-45			
	TA9-TA1	-236	218	228	186	184		观望	
	TA1-TA5	-108	-108	-116	-86	-84			
	TA5-TA9	344	-110	-112	-100	-100			
	L9-L1	-20	35	5	25	35		关注1-5正套	
	L1-L5	75	55	50	40	40			
	L5-L9	-55	-90	-55	-65	-75			
	PP9-PP1	287	-169	-232	-332	-297		关注1-5正套	
	PP1-PP5	143	192	222	234	203			
	PP5-PP9	-430	-23	10	98	94			
	V9-V1	-45	-160	-310	-345	-340		观望	
	V1-V5	130	140	255	305	260			
	V5-V9	-85	20	55	40	80			
跨品种	BU9-BU12	-110	332	322	318	282		观望	
	BU12-BU6	-110	332	322	318	282			
	BU6-BU9	270	-116	-110	-120	-92			
	PP-3MA 1月	1762	1637	1880	1746	1660		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1490	1310	1553	1434	1364			
	PP-3MA 9月	2628	1099	1333	1189	1135			
	L-PP 1月	-288	-450	-465	-599	-582		无趋势，观望	
	L-PP 5月	-220	-313	-293	-405	-419			
	L-PP 9月	-595	-246	-228	-242	-250			

基差数据跟踪

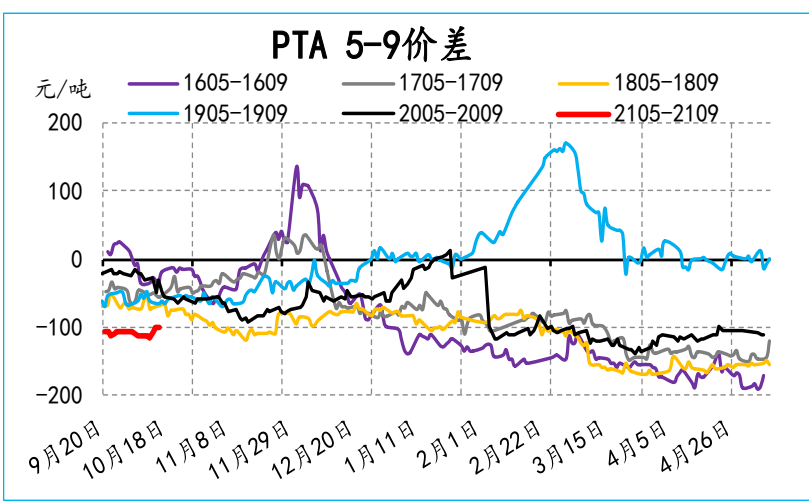
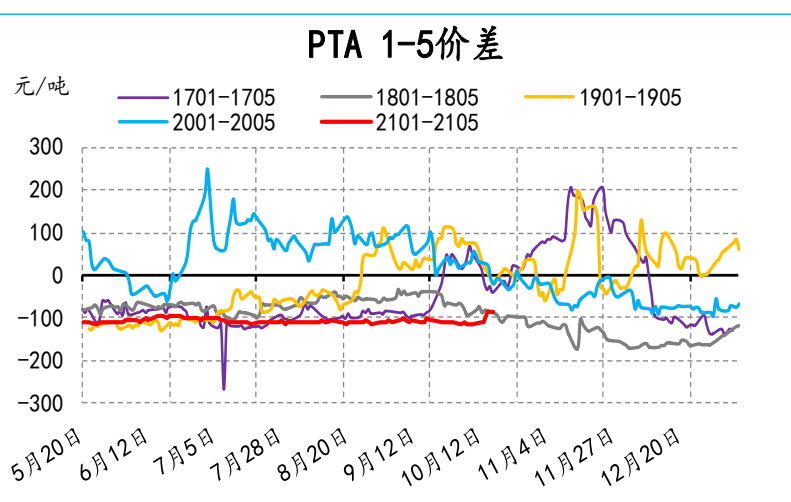
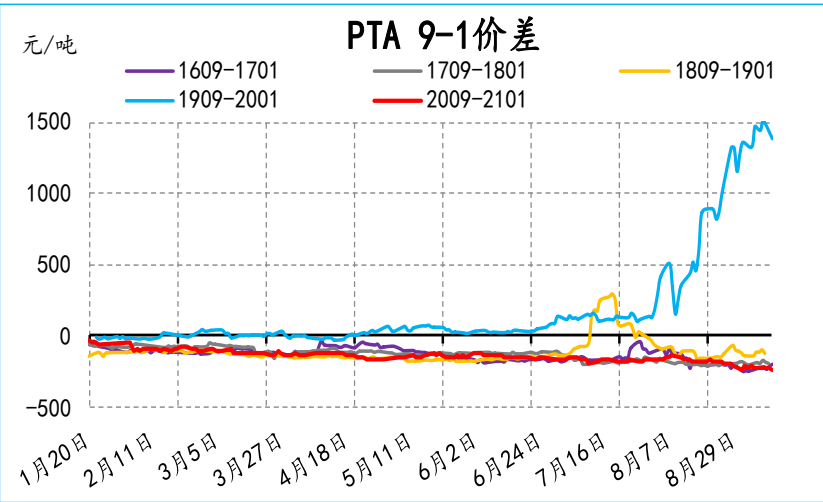
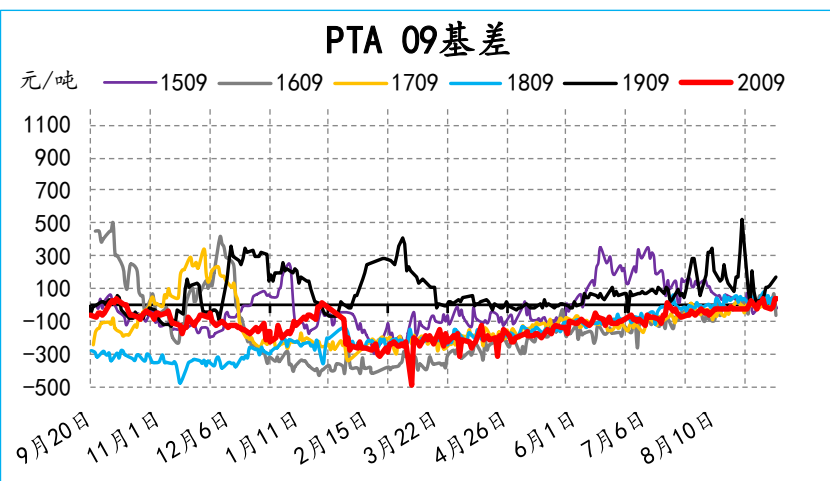
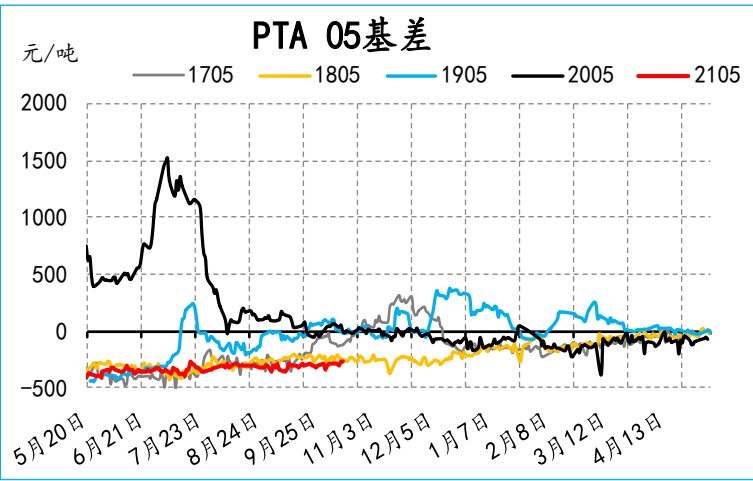
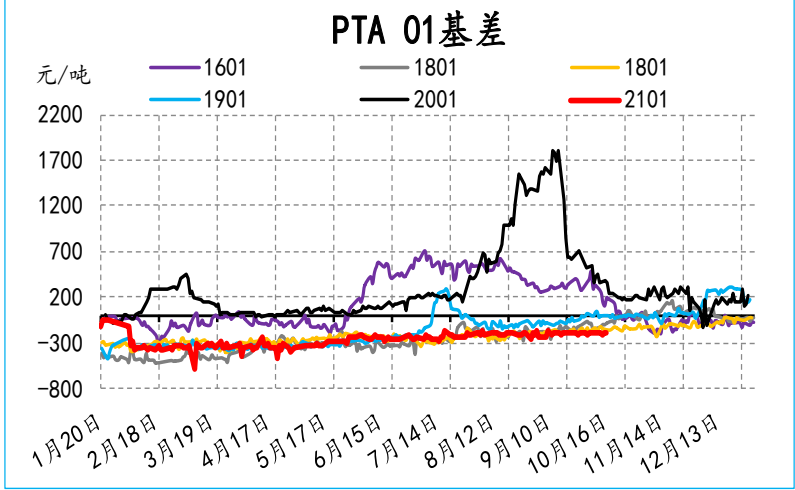
2020年10月16日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
PP	8100	0.00		233.00	47.00		3.0%	
PVC	7010	10.00		155.00	15.00		2.3%	
PE	7230	-70.00		-55.00	-40.00		-0.8%	
EG	3830	-10.00		-97.00	-19.00		-2.5%	
PTA	3430	30.00		-182.00	6.00		-5.0%	
甲醇	1915	0.00		-154.00	-55.00		-7.4%	

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。

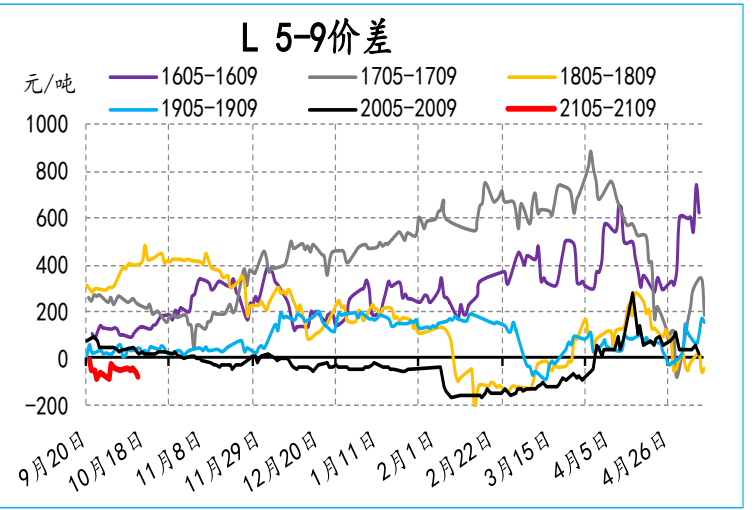
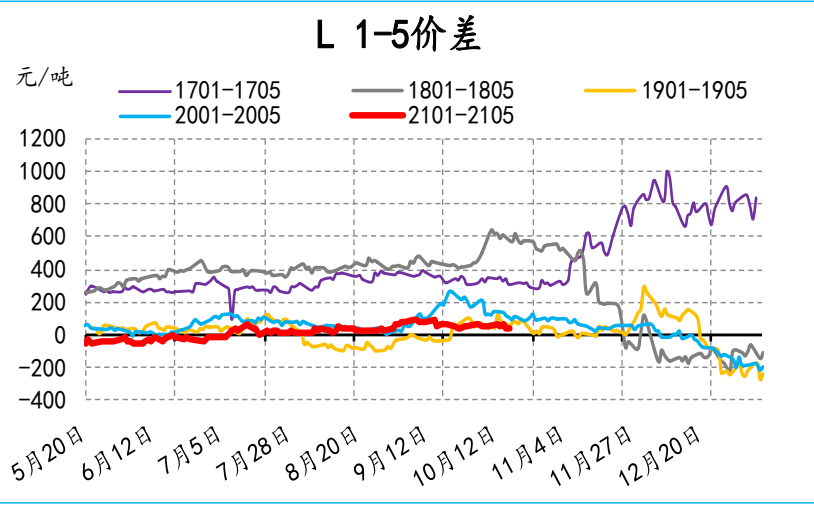
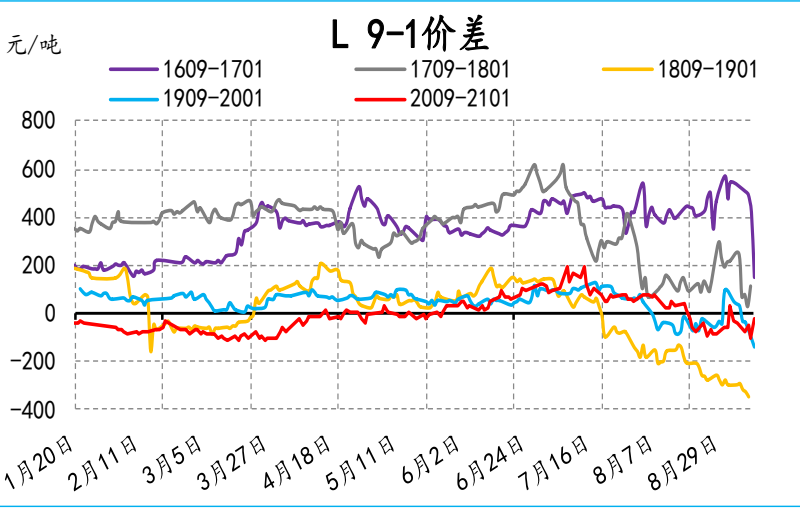
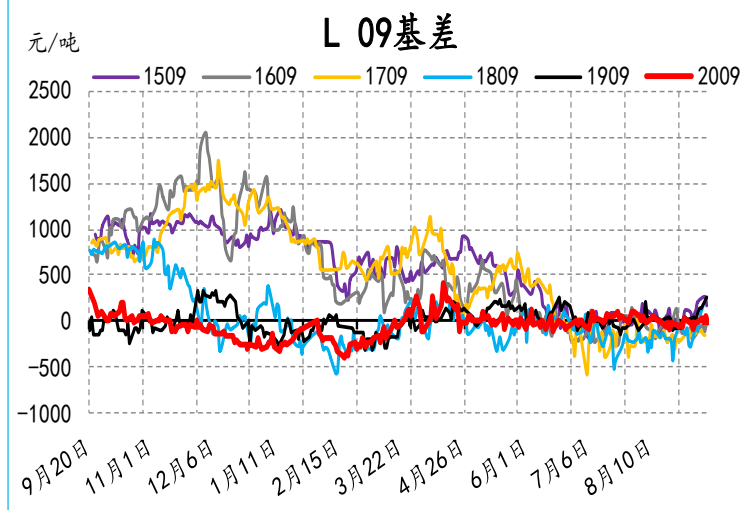
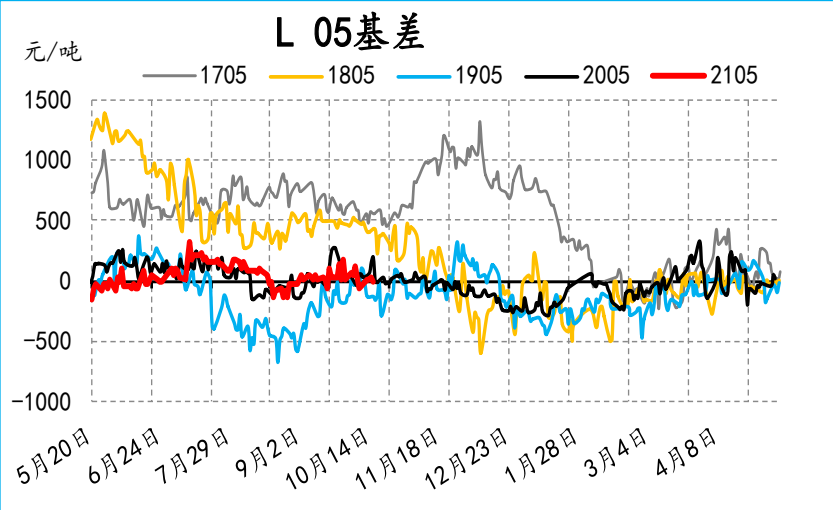
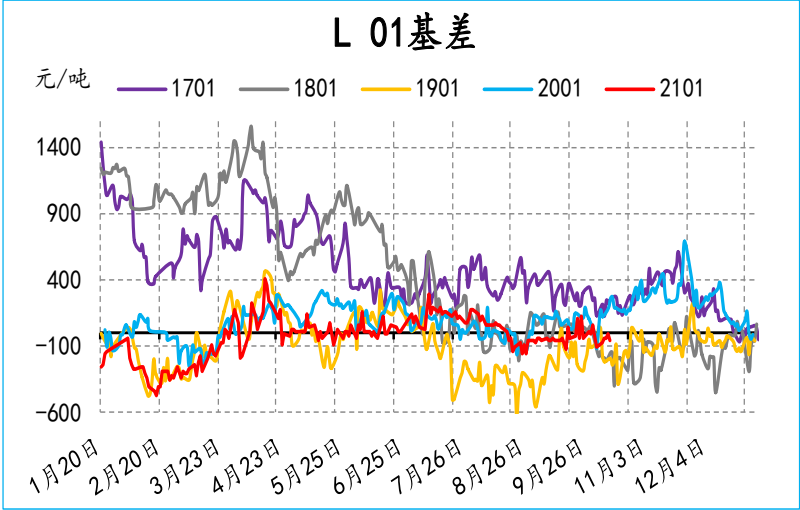
套利跟踪：甲醇



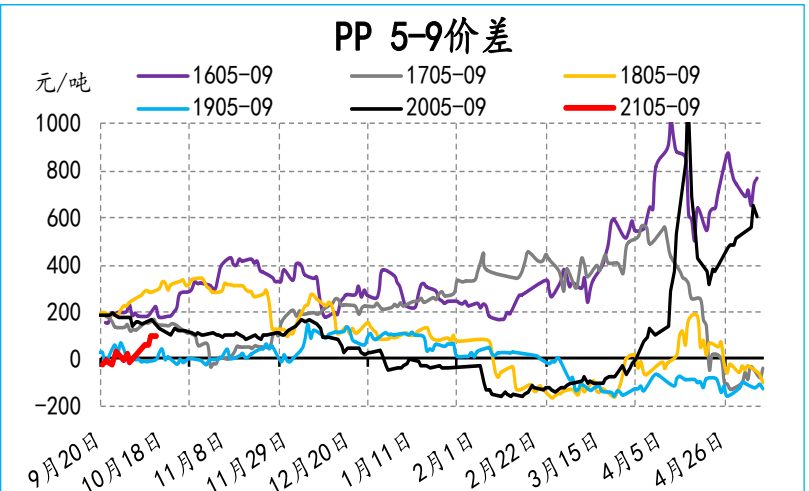
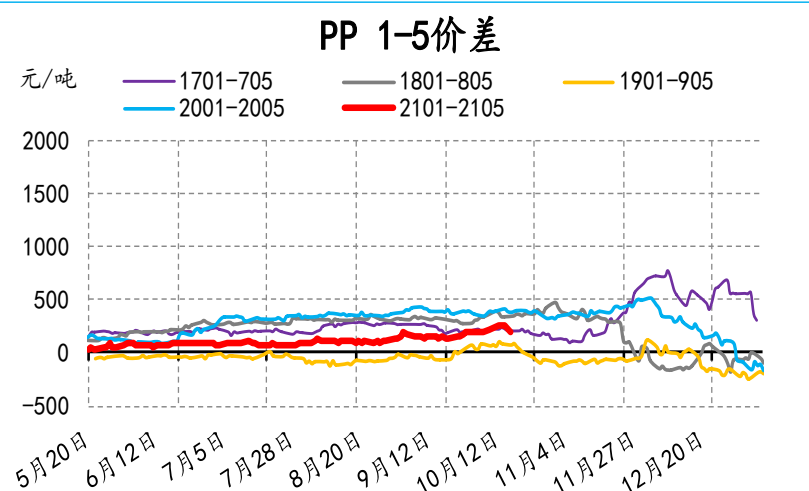
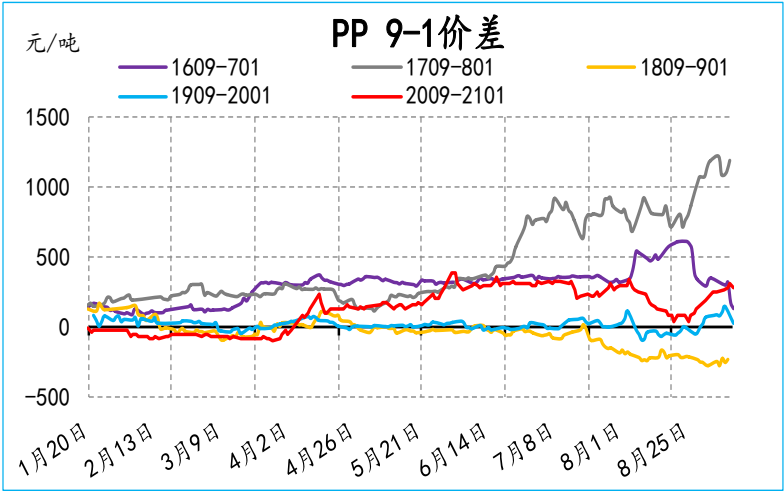
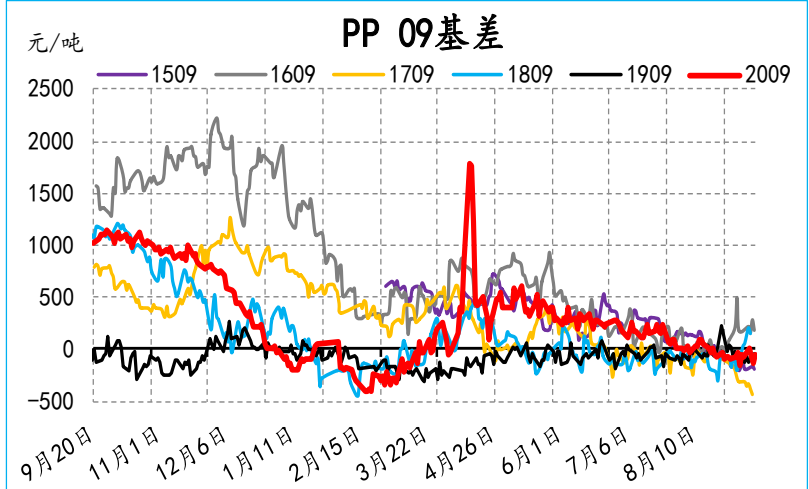
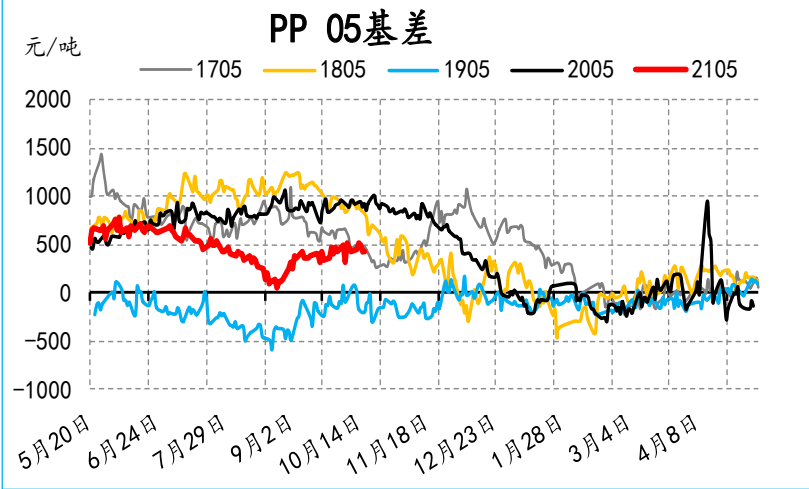
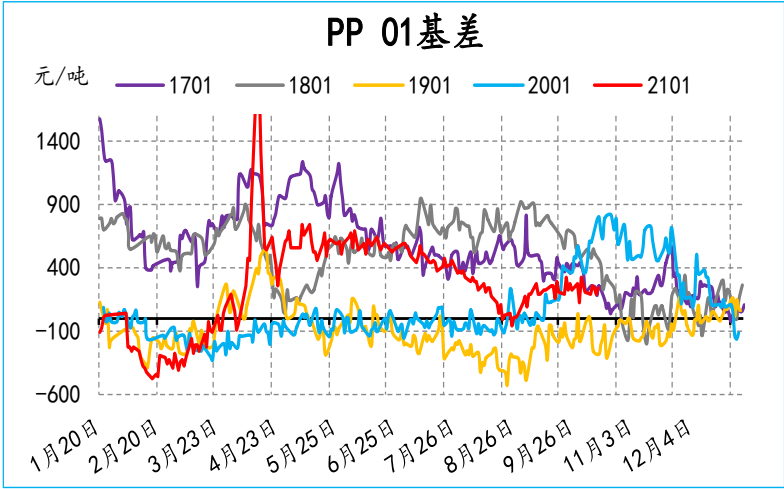
套利跟踪：PTA



套利跟踪：PE

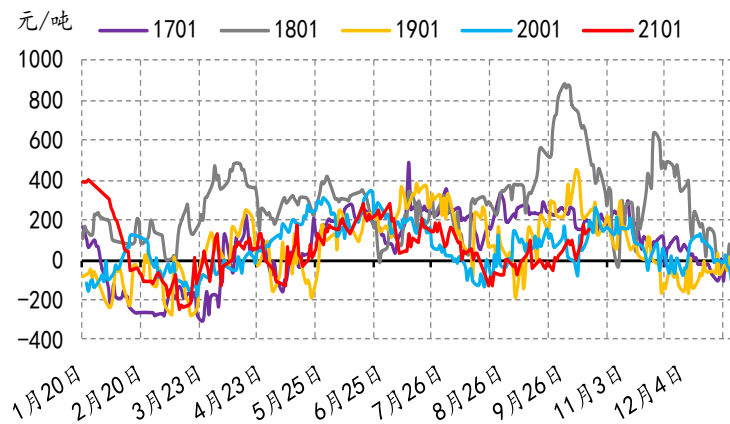


套利跟踪：PP

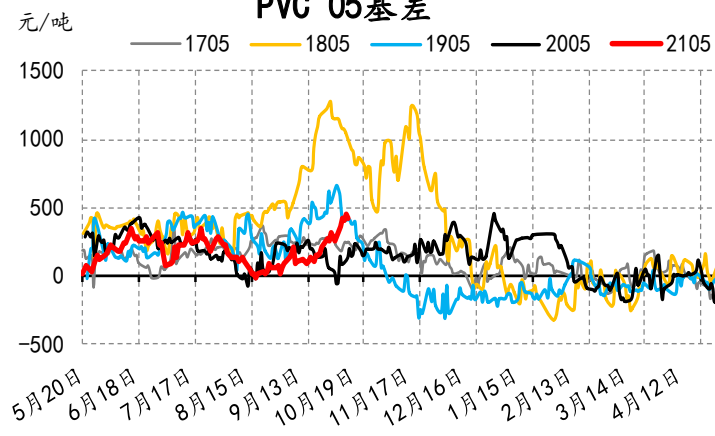


套利跟踪: PVC

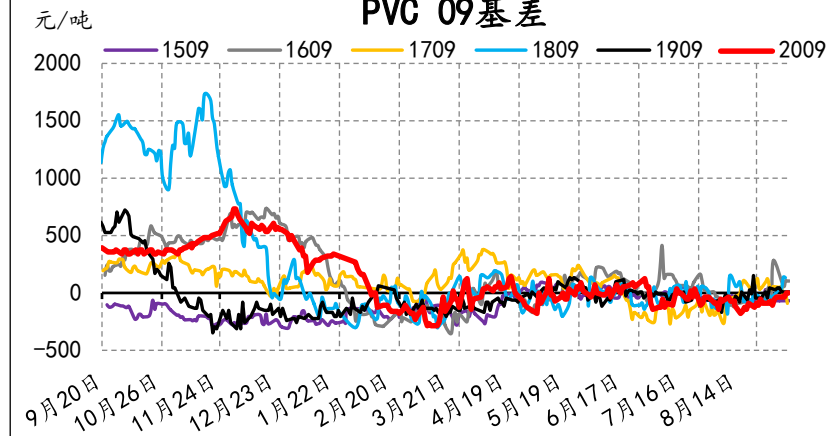
PVC 01基差



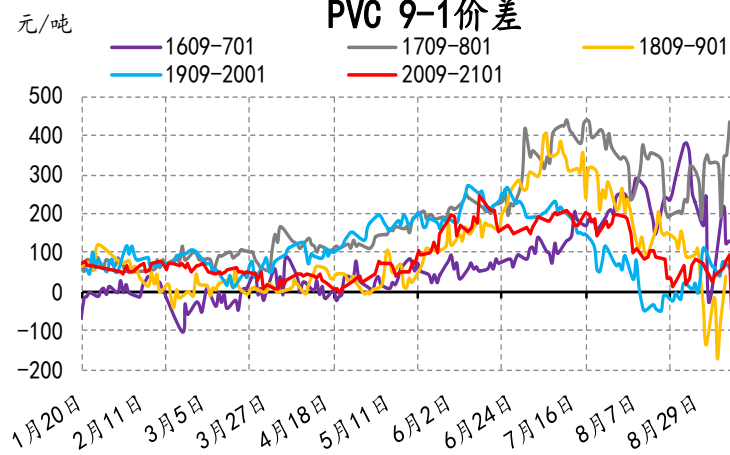
PVC 05基差



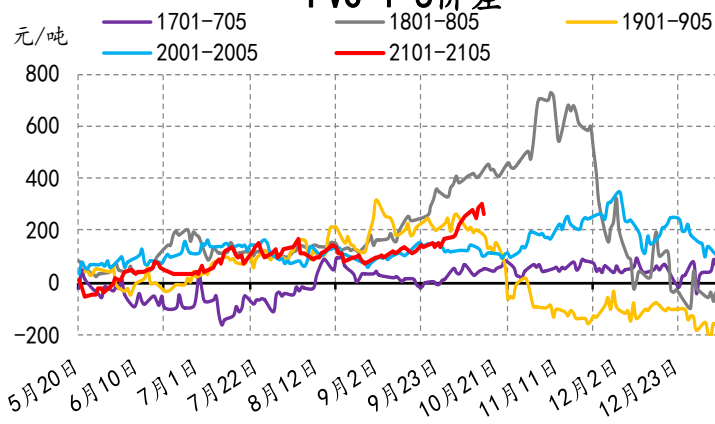
PVC 09基差



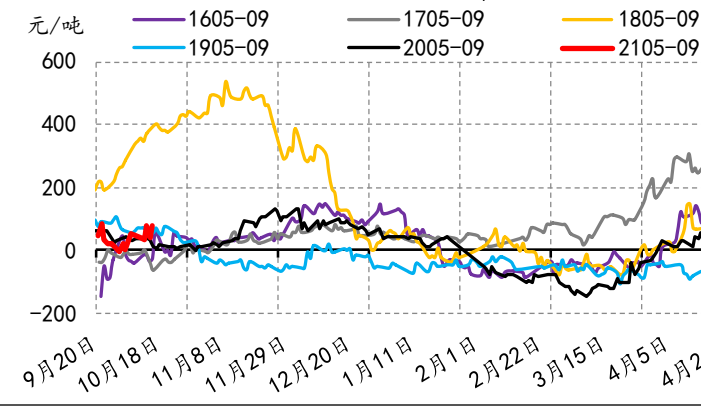
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

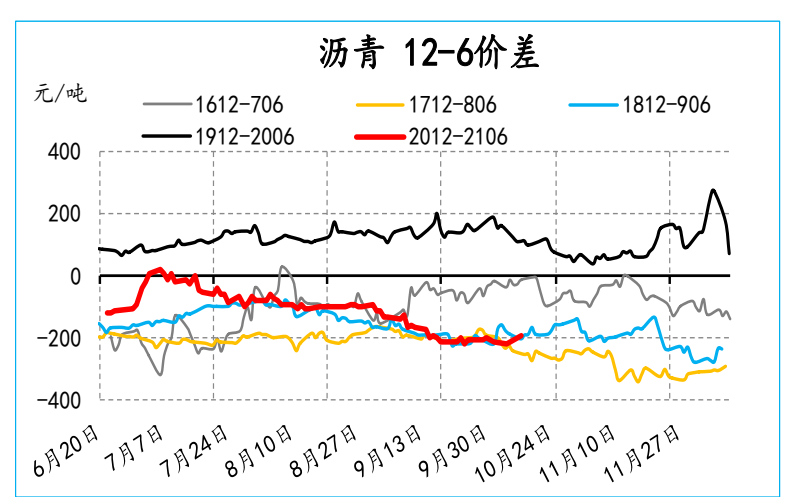
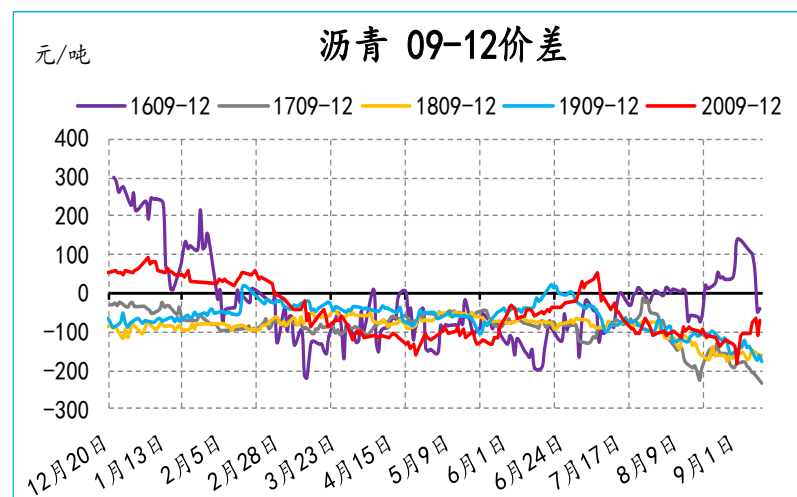
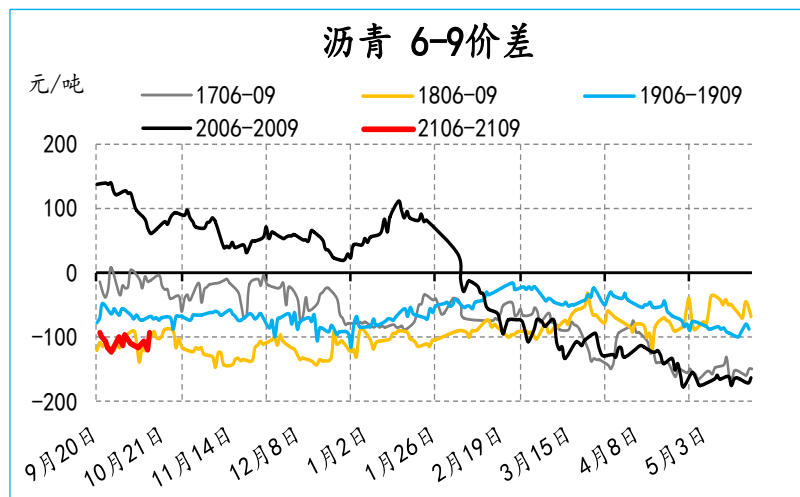
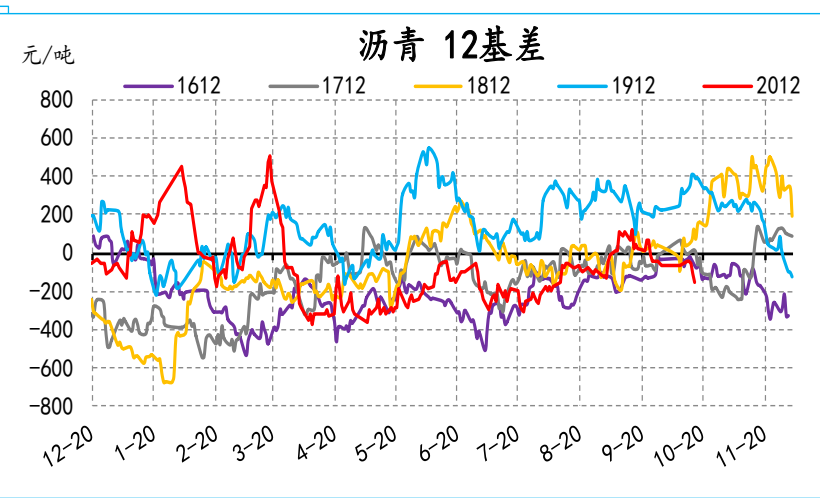
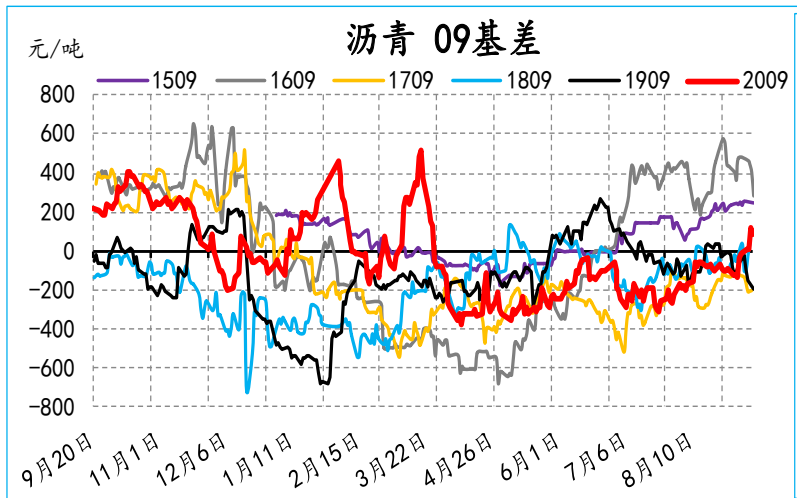
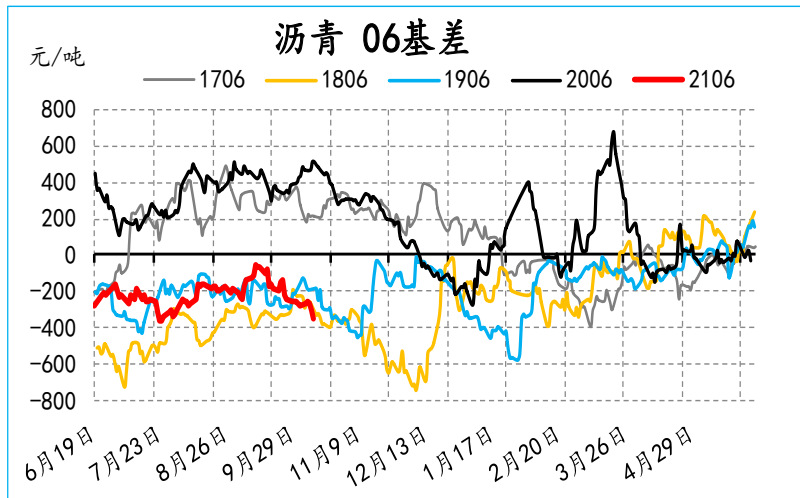


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

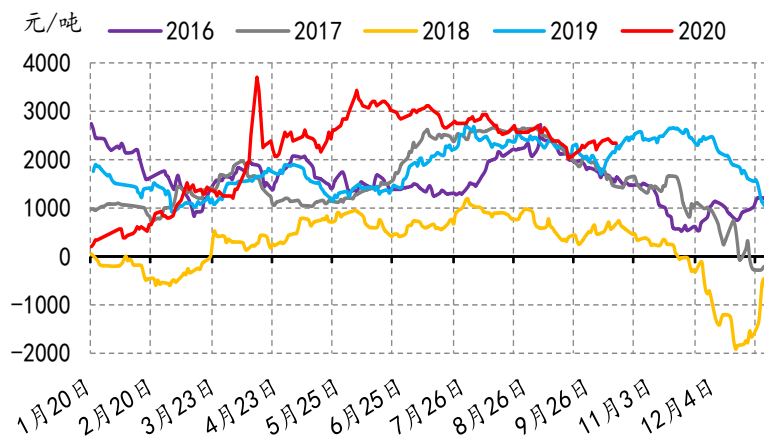
快向“能化小精灵”申请吧！

微信号：hanbb360

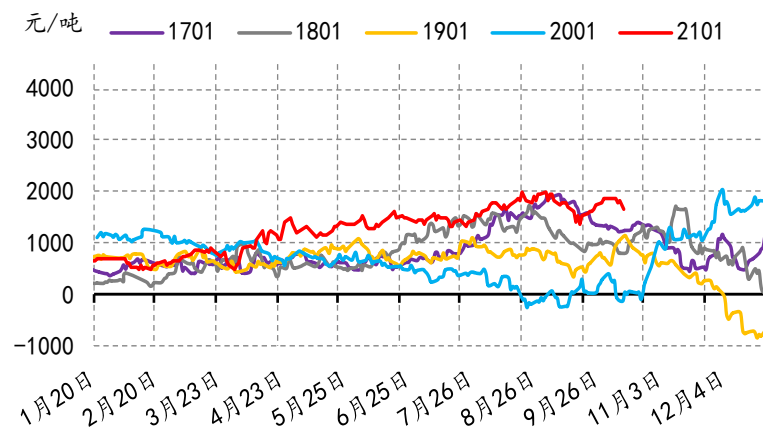


跨品种：PP-3MA

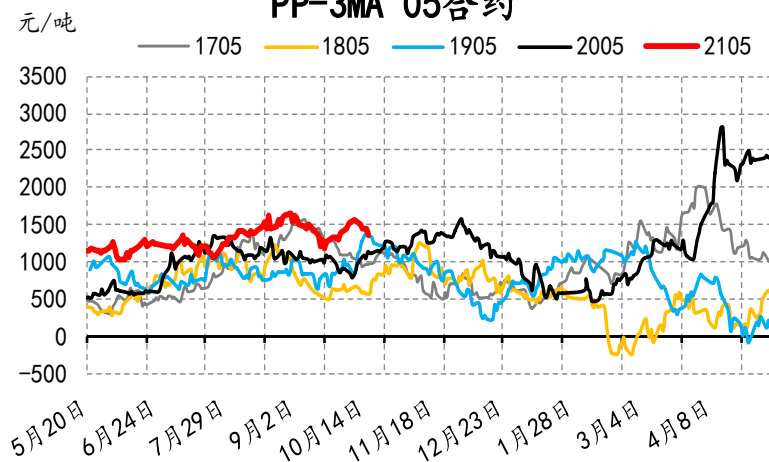
PP-3MA 现货



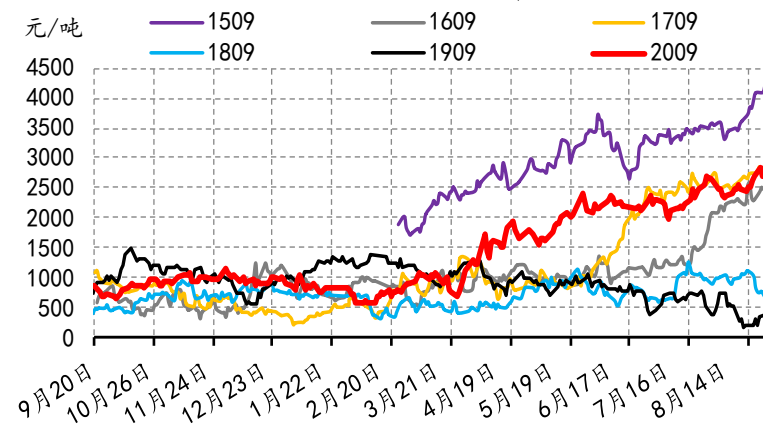
PP-3MA 01合约



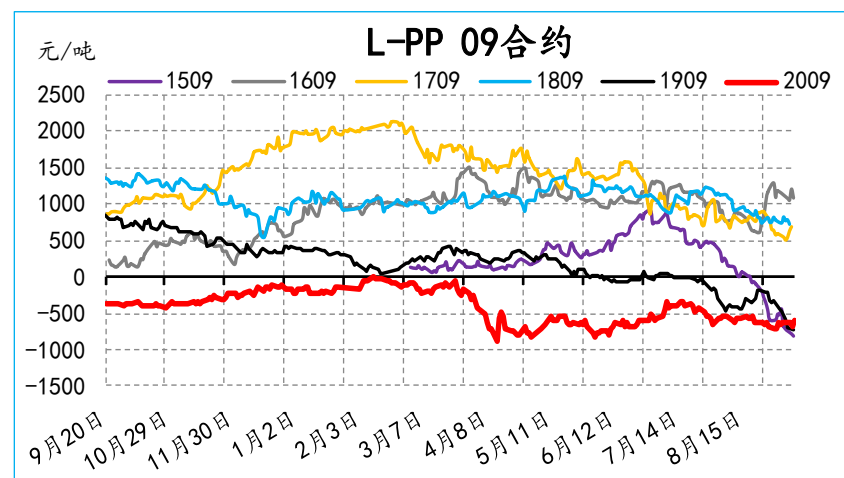
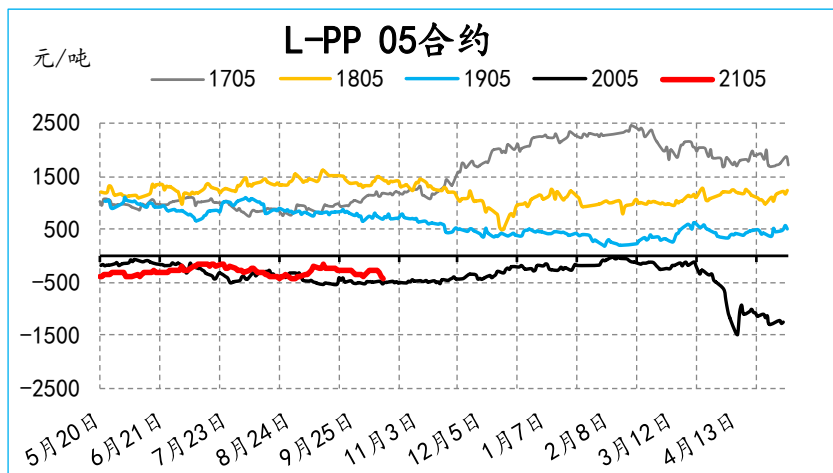
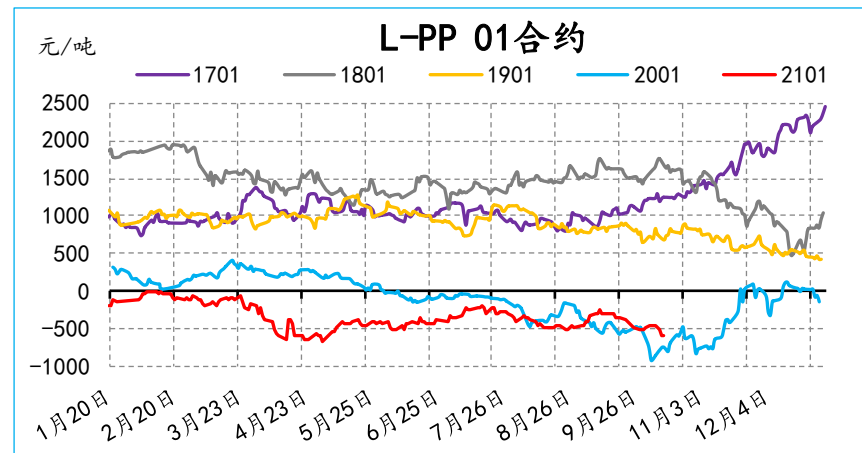
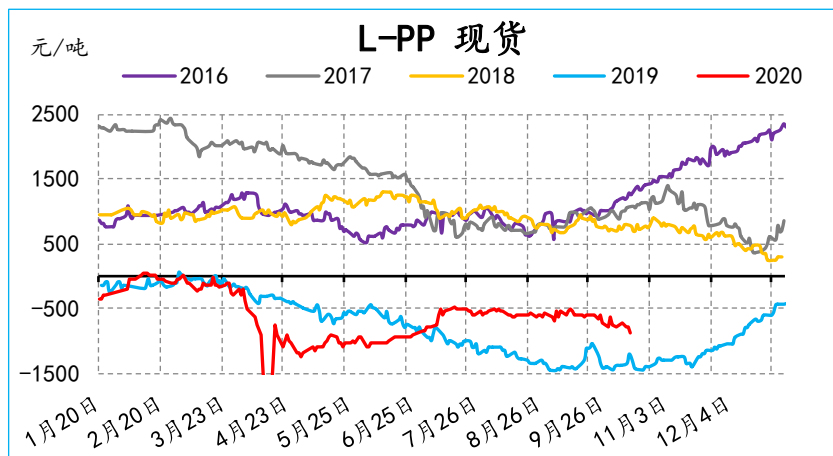
PP-3MA 05合约



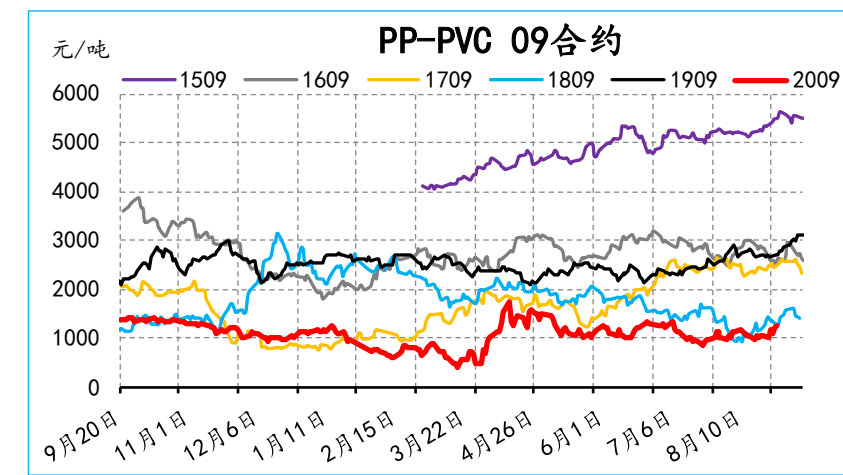
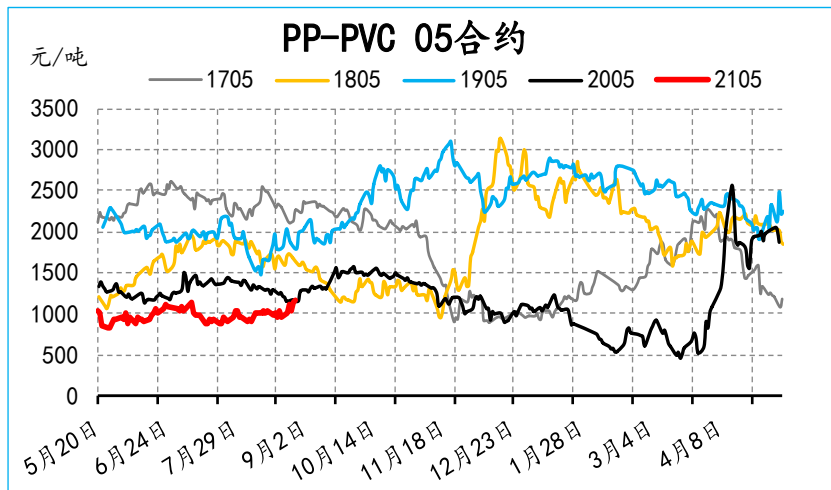
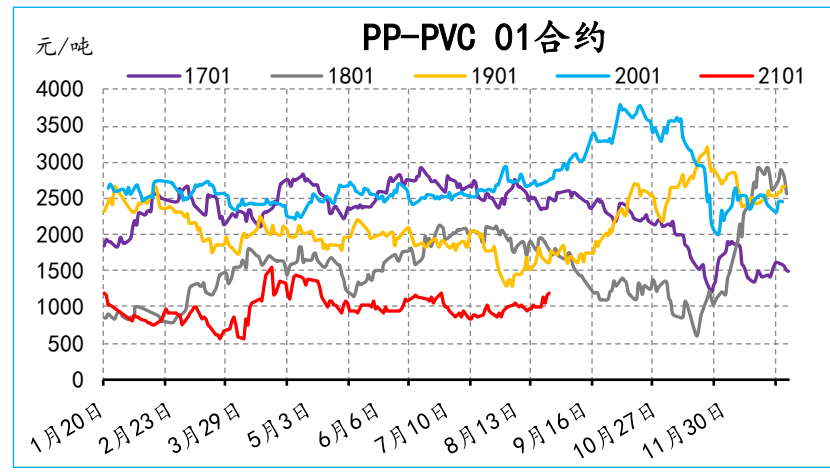
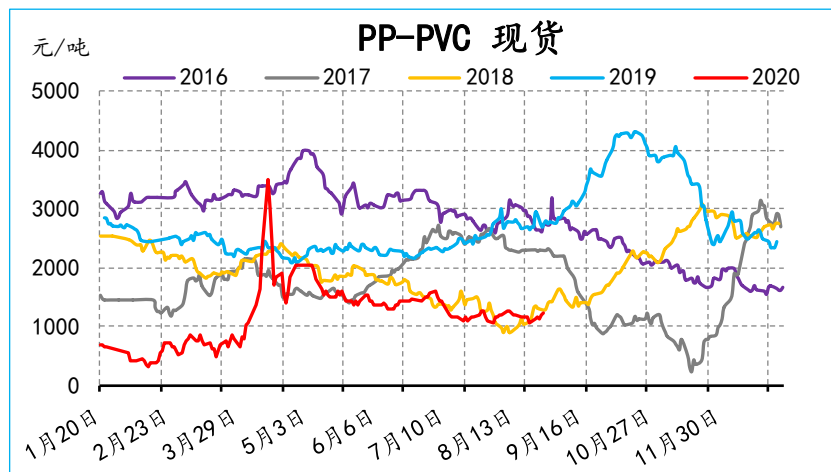
PP-3MA 09合约



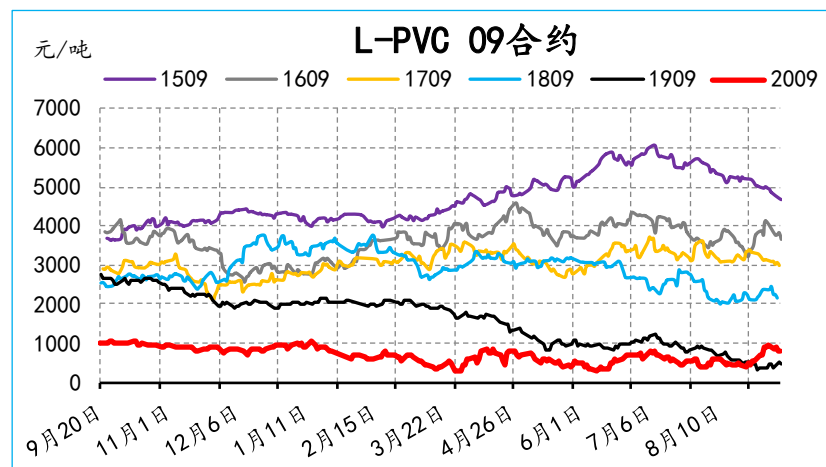
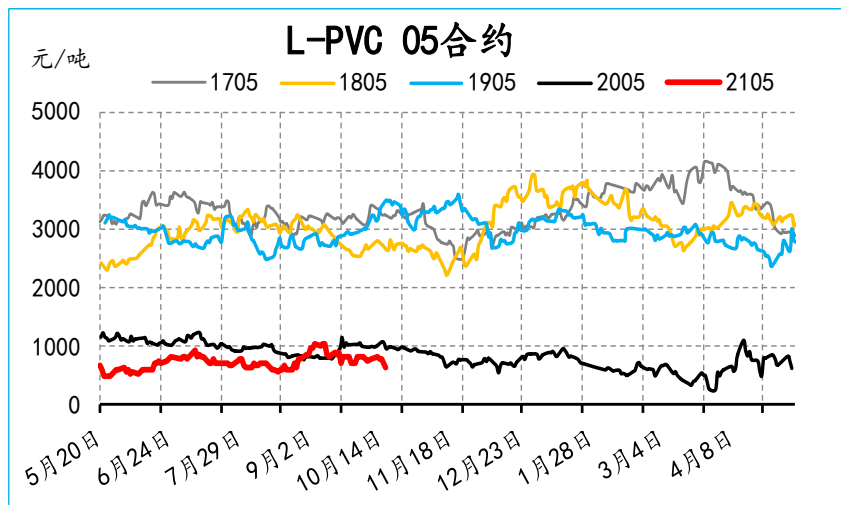
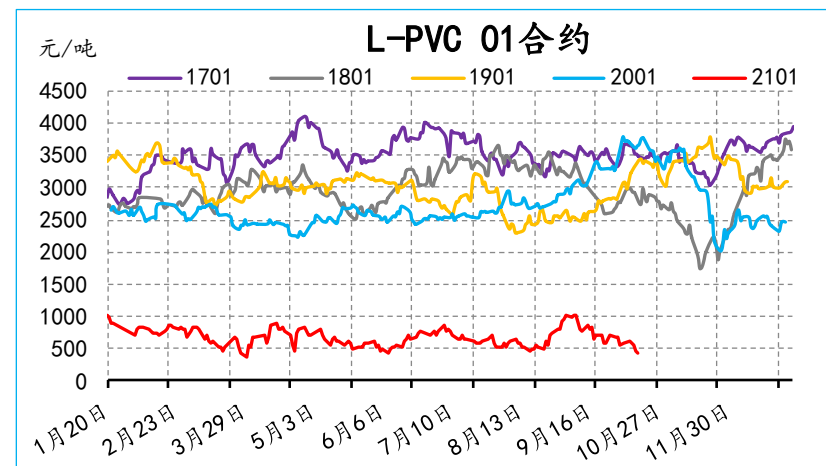
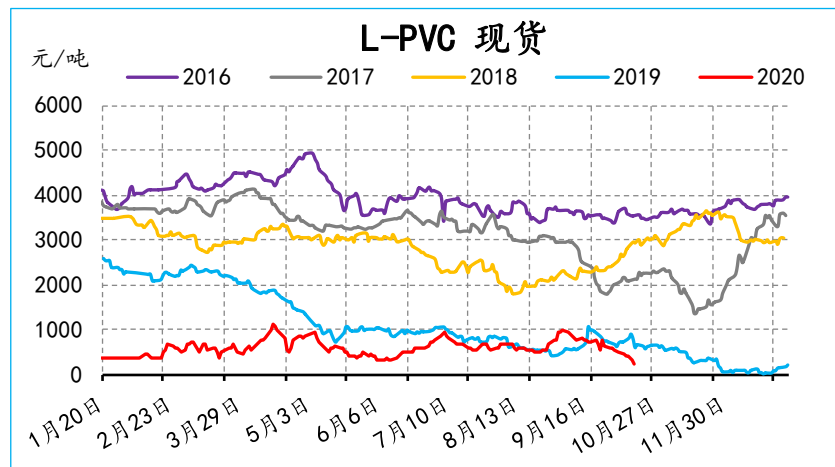
跨品种：塑料-PP



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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