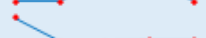
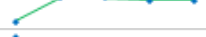


化工套利跟踪

研究发展中心能化团队

2020年10月15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11日	10日前 9月25日	5日前 10月12日	昨日 10月16日	今日 10月19日	近一个月走势图	建议	
跨期	MA9-MA1	-192	114	93	76	91		短期关注1-5正套	
	MA1-MA5	-41	-41	-29	-31	-41			
	MA5-MA9	233	-73	-64	-45	-50			
	TA9-TA1	-208	220	224	184	198		观望	
	TA1-TA5	-106	-112	-110	-84	-98			
	TA5-TA9	314	-108	-114	-100	-100			
	L9-L1	0	10	-25	35	55		关注1-5正套	
	L1-L5	80	55	70	40	40			
	L5-L9	-80	-65	-45	-75	-95			
	PP9-PP1	225	-227	-316	-297	-231		关注1-5正套	
	PP1-PP5	154	197	256	203	199			
	PP5-PP9	-379	30	60	94	32			
	V9-V1	5	-185	-315	-340	-290		观望	
	V1-V5	140	165	275	260	250			
	V5-V9	-145	20	40	80	40			
跨品种	BU9-BU12	-70	330	336	282	284		观望	
	BU12-BU6	-70	330	336	282	284			
	BU6-BU9	238	-122	-116	-92	-100			
	PP-3MA 1月	1719	1721	1855	1660	1660		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1442	1401	1512	1364	1338			
	PP-3MA 9月	2520	1152	1260	1135	1156			
	L-PP 1月	-310	-477	-456	-582	-536		无趋势，观望	
	L-PP 5月	-236	-335	-270	-419	-377			
	L-PP 9月	-535	-240	-165	-250	-250			

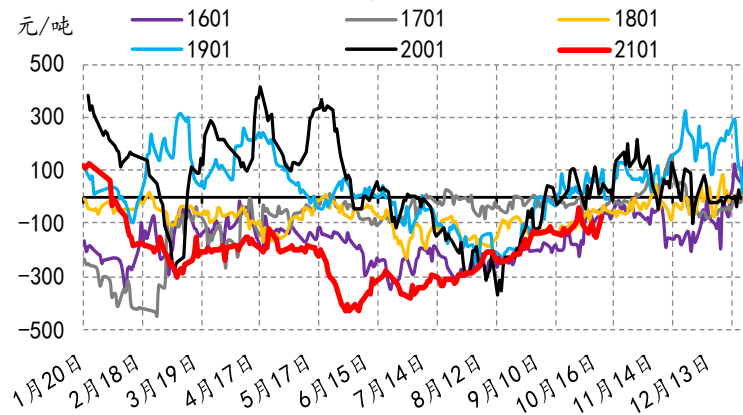
基差数据跟踪

2020年10月19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	8030	-70.00		244.00	11.00		3.1%	
PVC	6990	-20.00		170.00	15.00		2.5%	
PE	7200	-30.00		-50.00	5.00		-0.7%	
EG	3892	62.00		-53.00	44.00		-1.3%	
甲醇	1965	50.00		-77.00	64.00		-3.8%	
PTA	3440	10.00		-160.00	22.00		-4.4%	

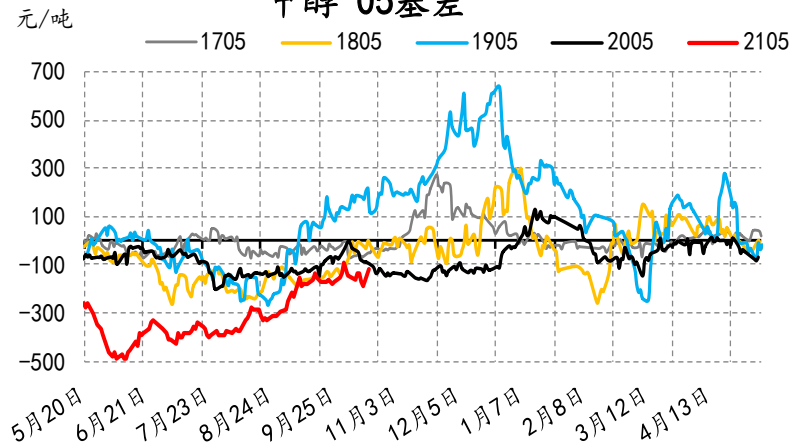
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为1月。

套利跟踪：甲醇

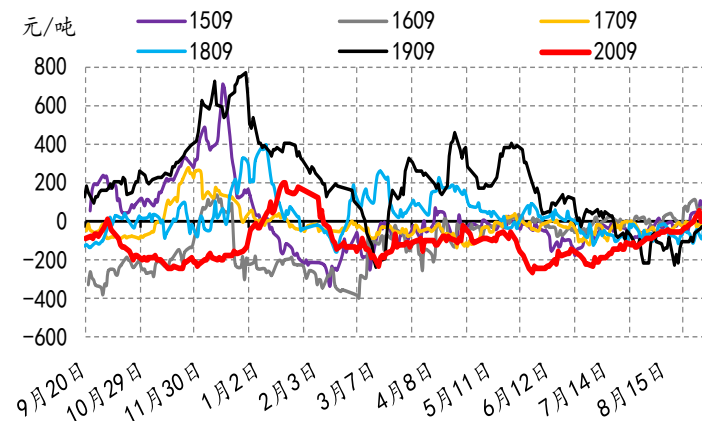
甲醇 01基差



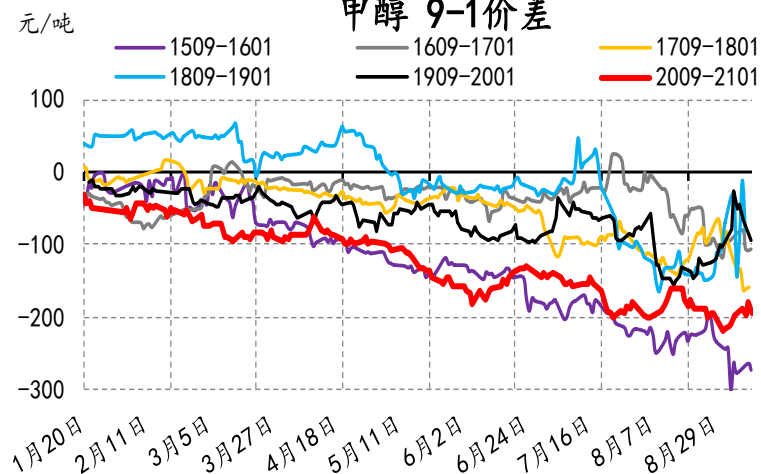
甲醇 05基差



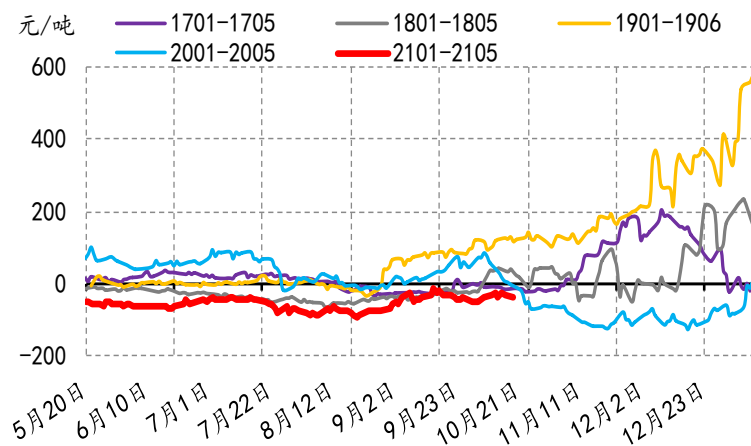
甲醇 09基差



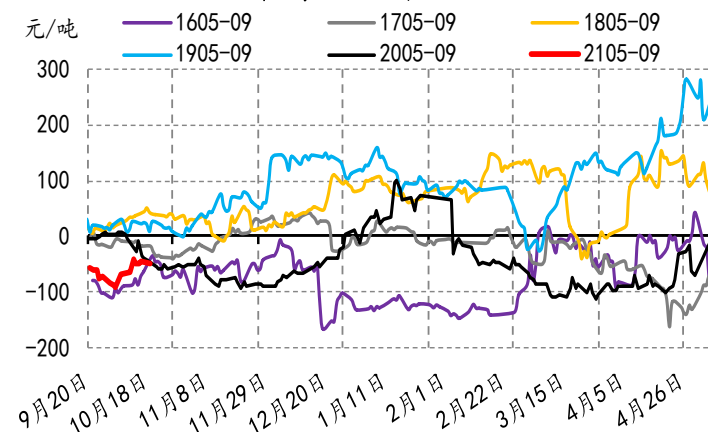
甲醇 9-1价差



甲醇 1-5价差

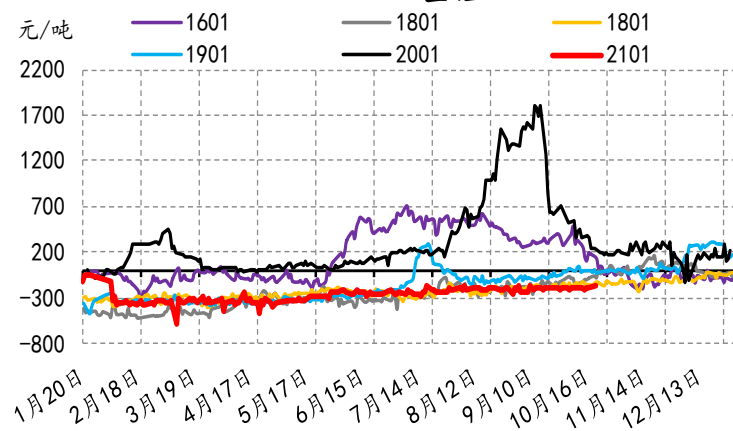


甲醇 5-9价差

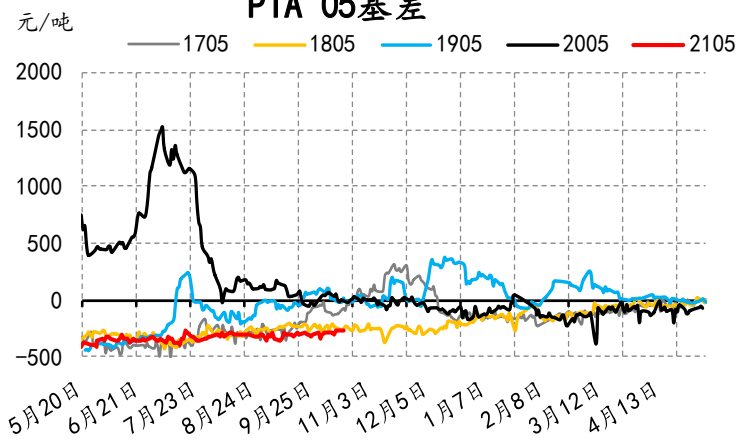


套利跟踪：PTA

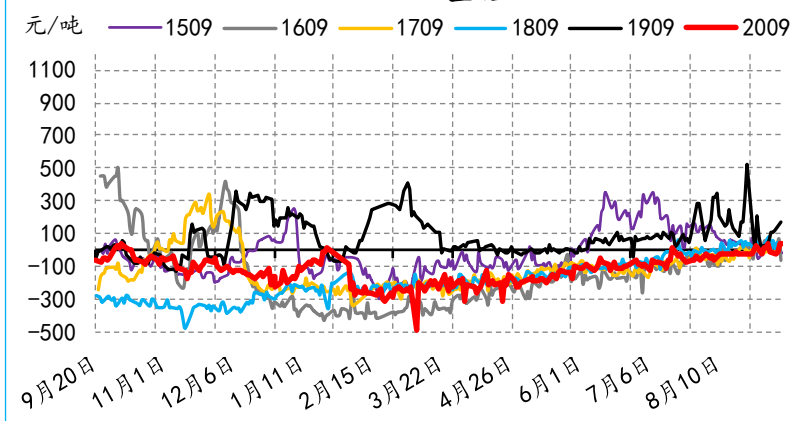
PTA 01基差



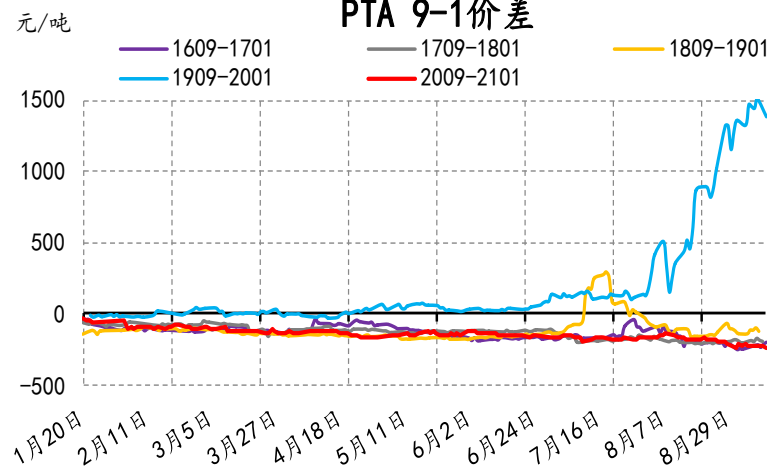
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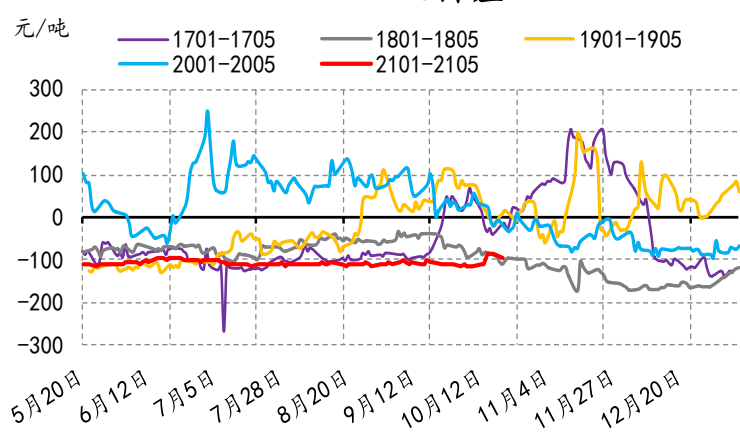
PTA 09基差



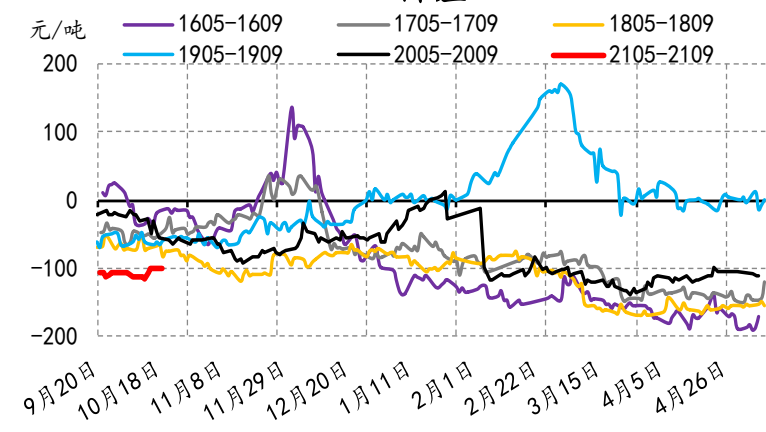
PTA 9-1价差



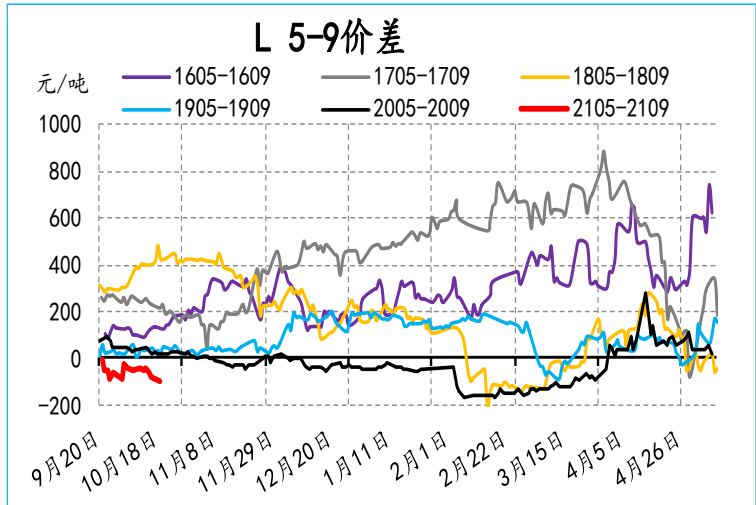
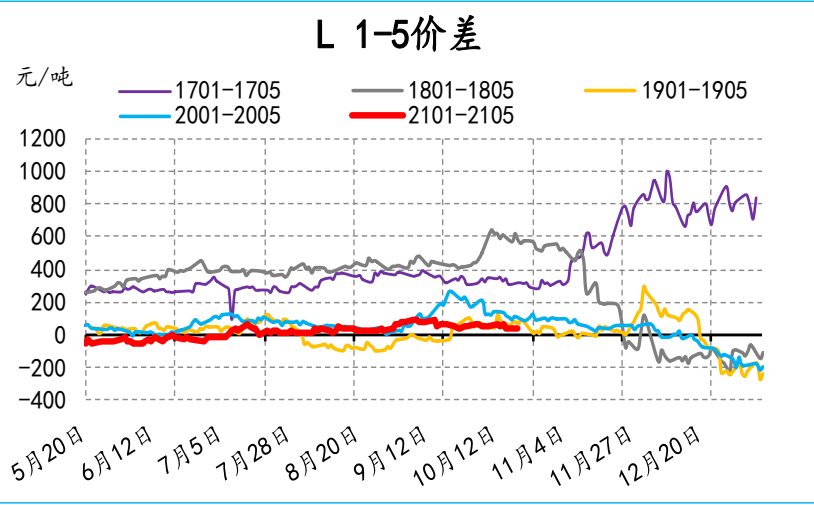
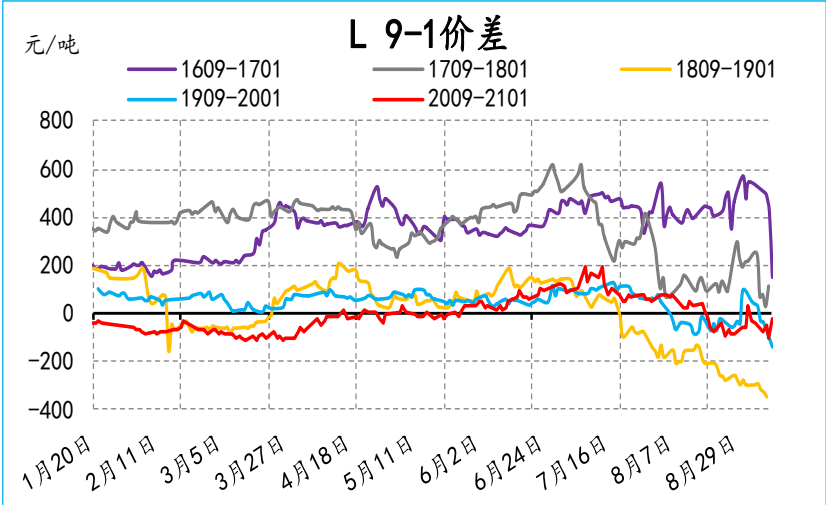
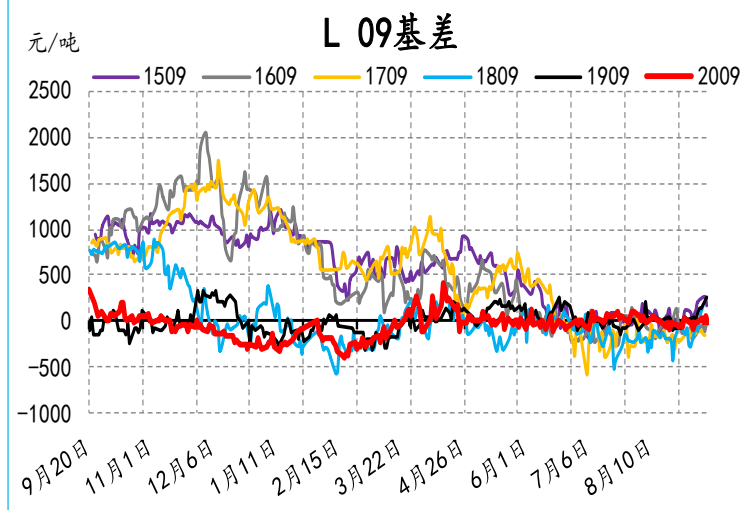
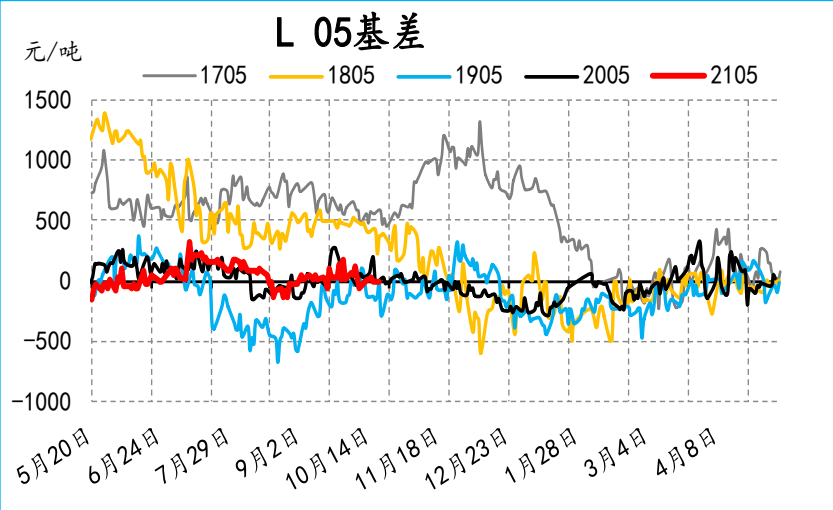
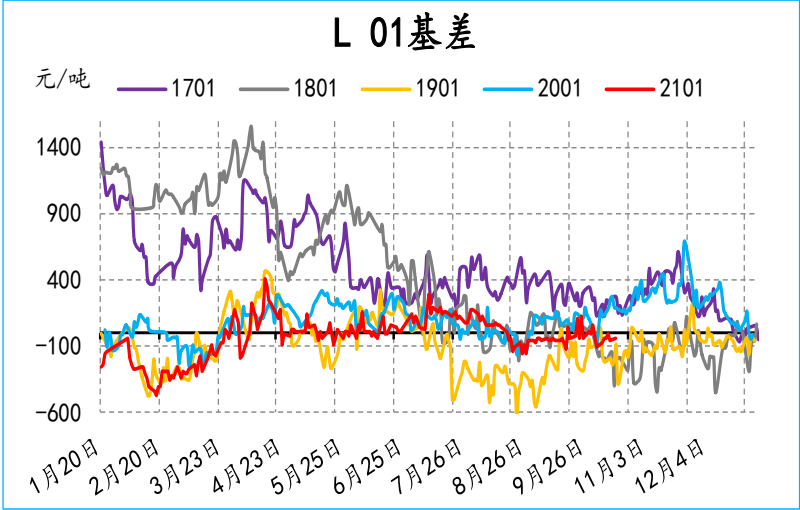
PTA 1-5价差



PTA 5-9价差

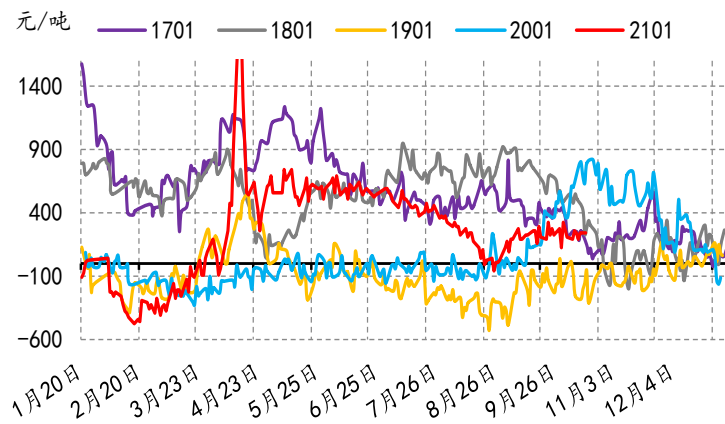


套利跟踪：PE

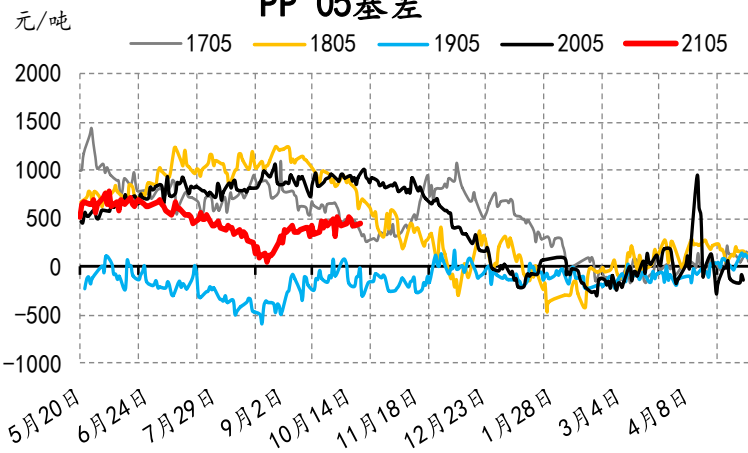


套利跟踪：PP

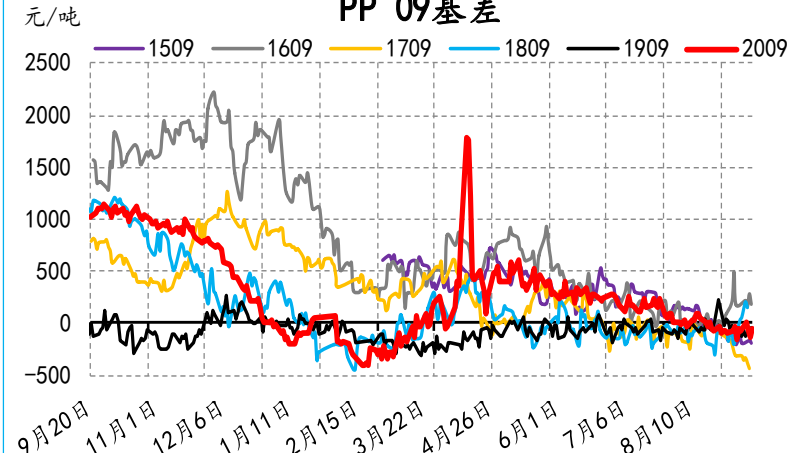
PP 01基差



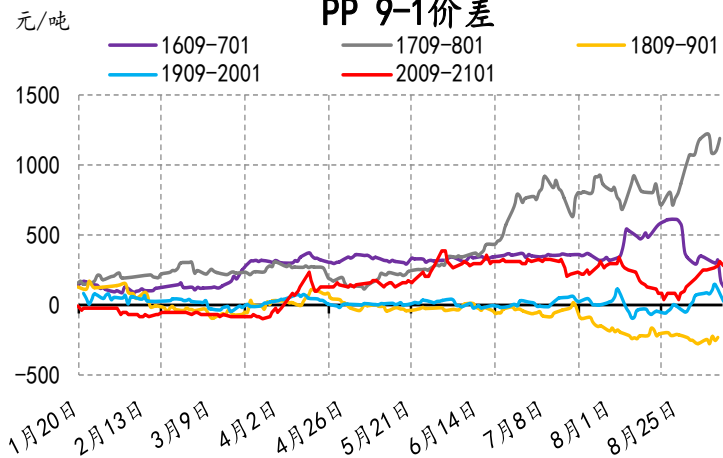
PP 05基差



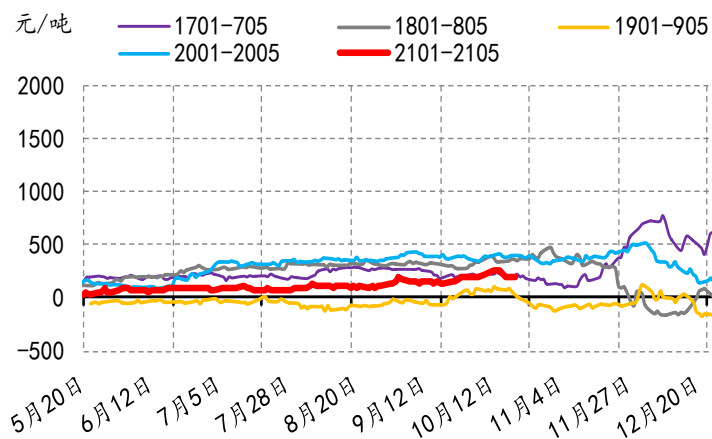
PP 09基差



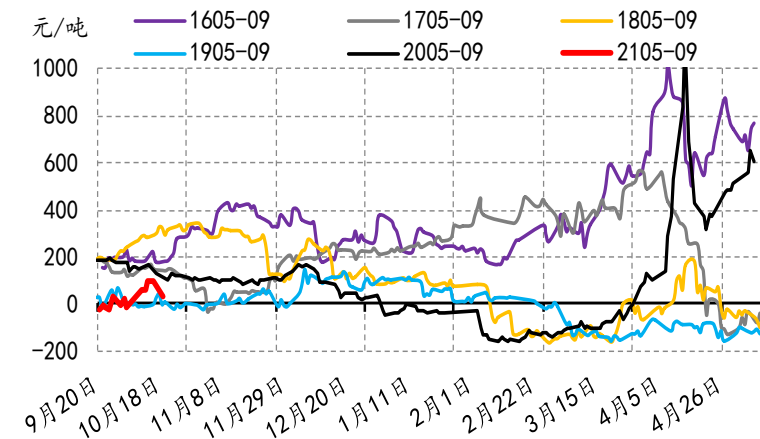
PP 9-1价差



PP 1-5价差

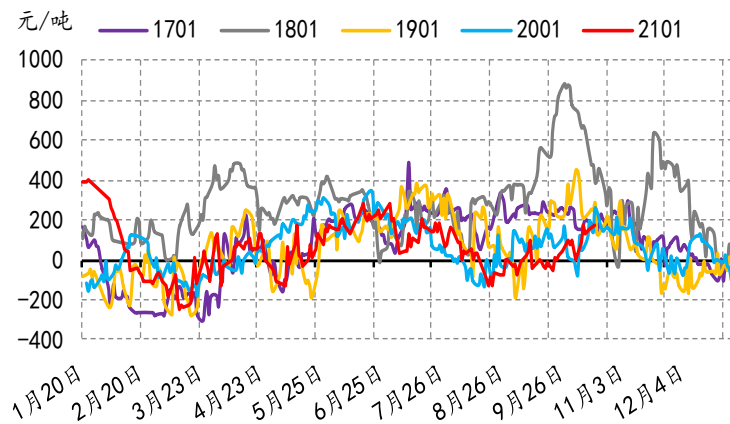


PP 5-9价差

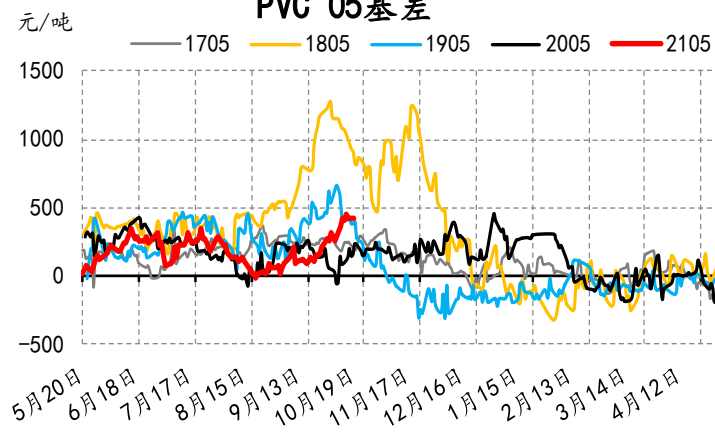


套利跟踪: PVC

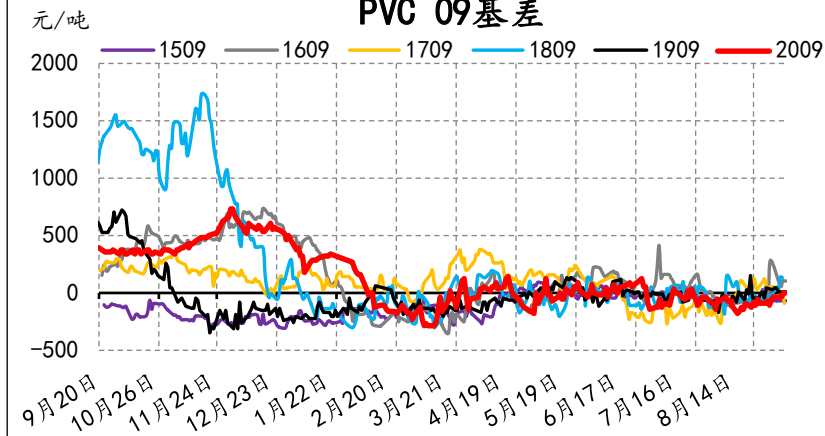
PVC 01基差



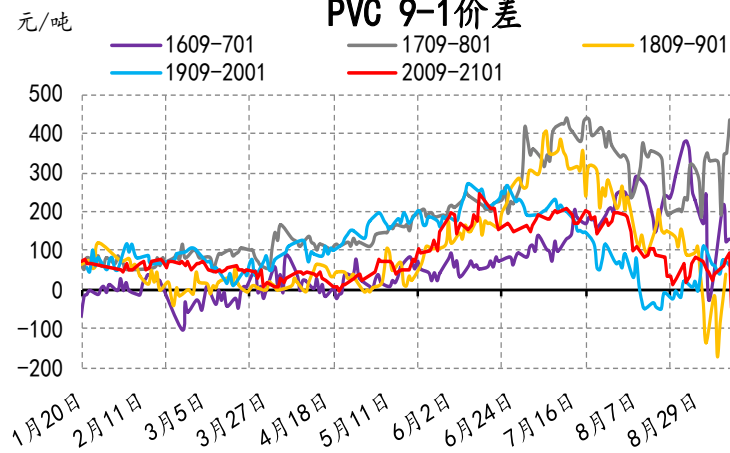
PVC 05基差



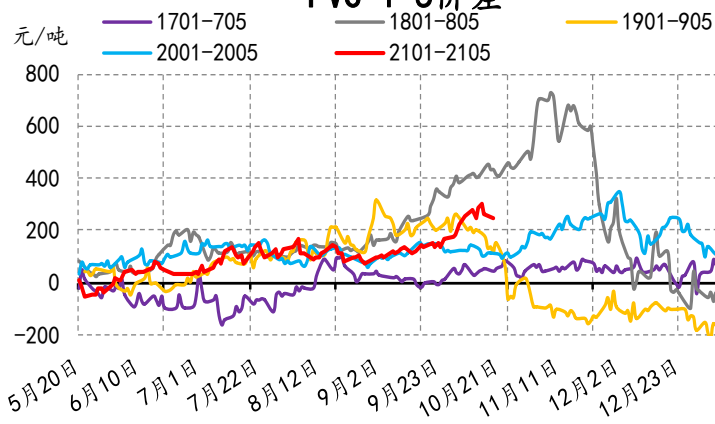
PVC 09基差



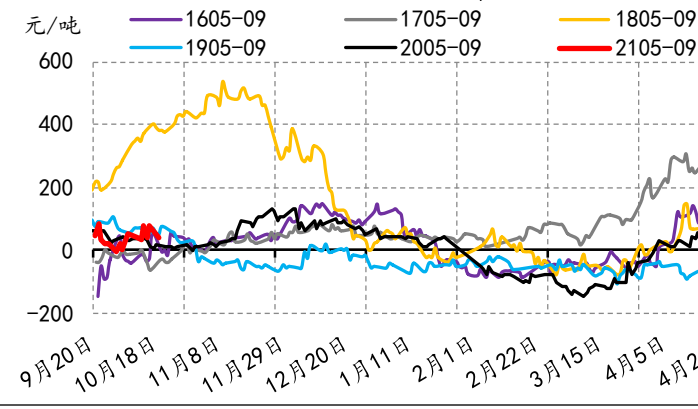
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

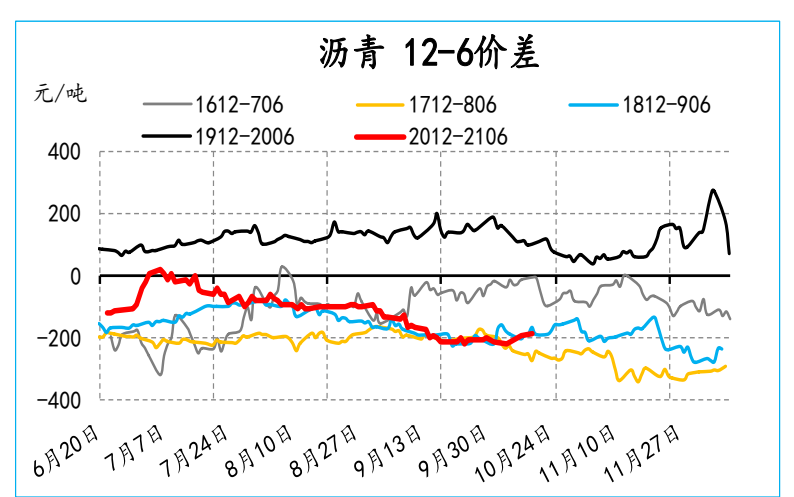
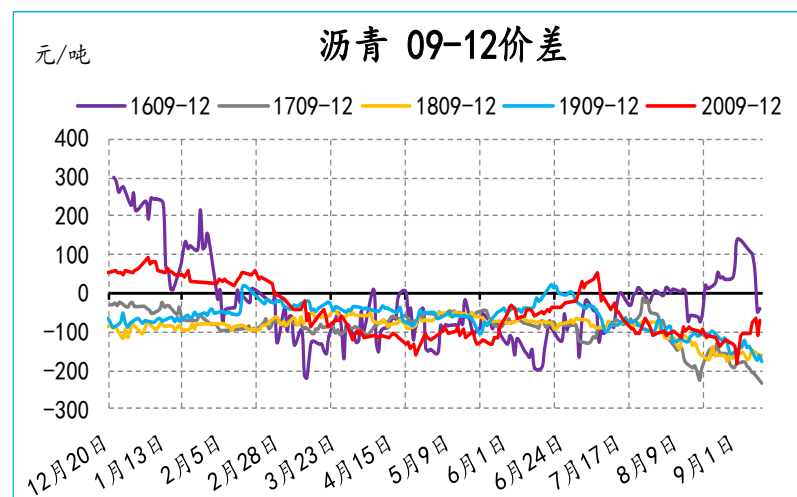
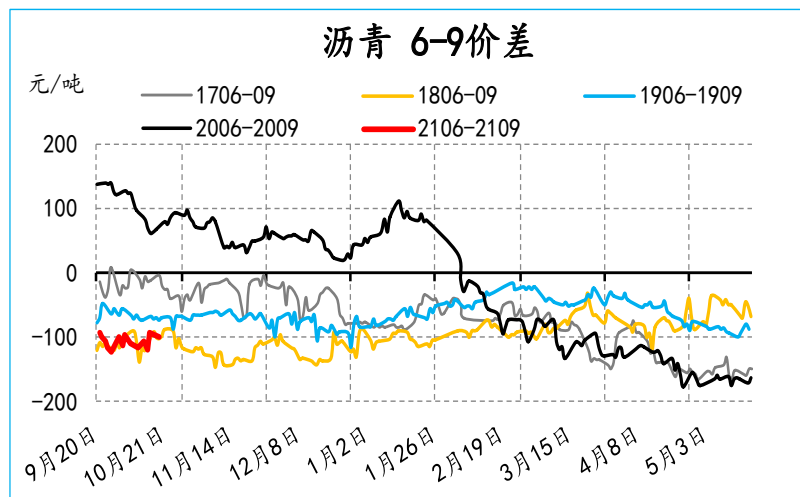
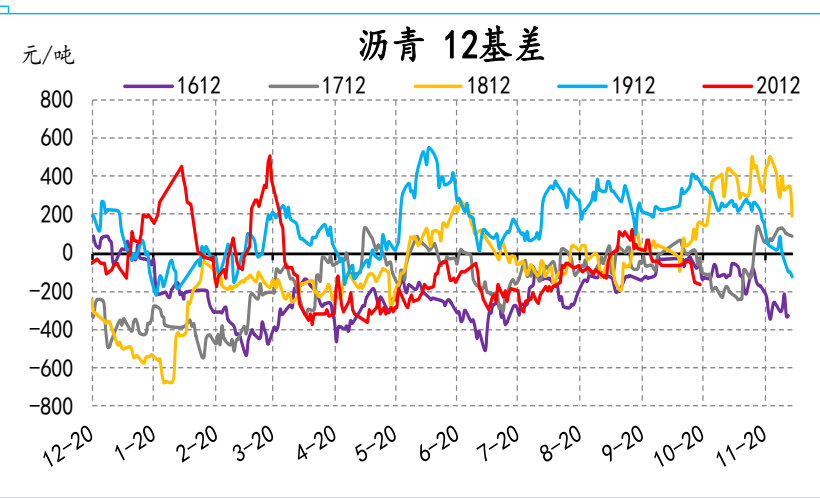
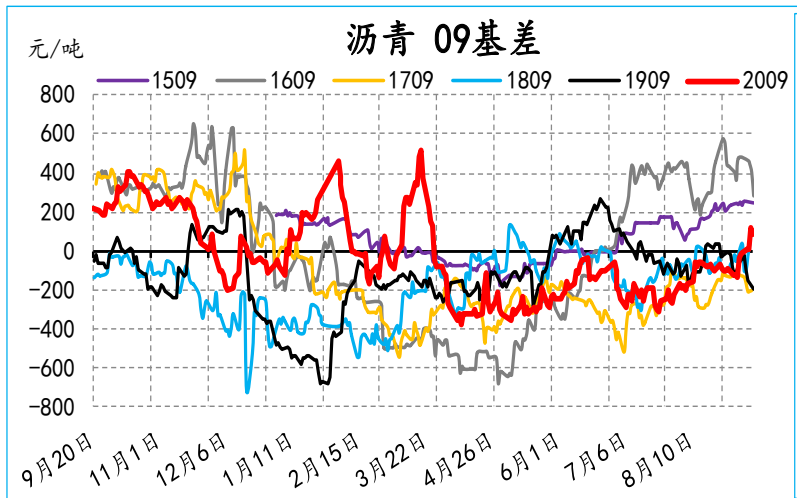
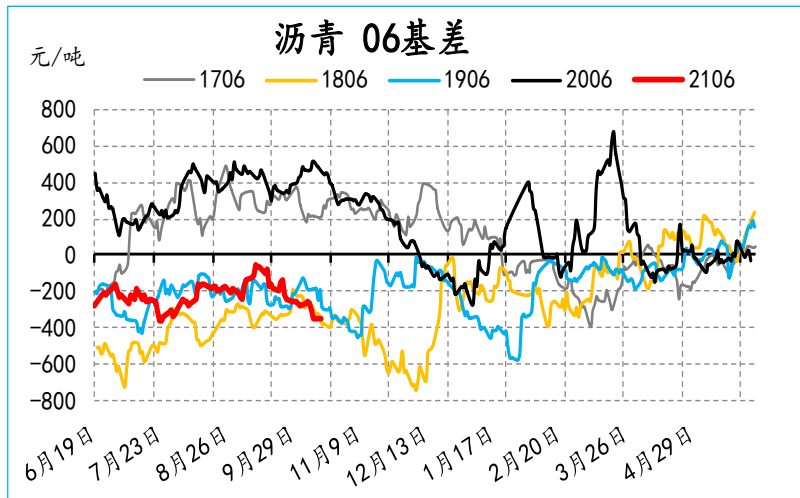


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

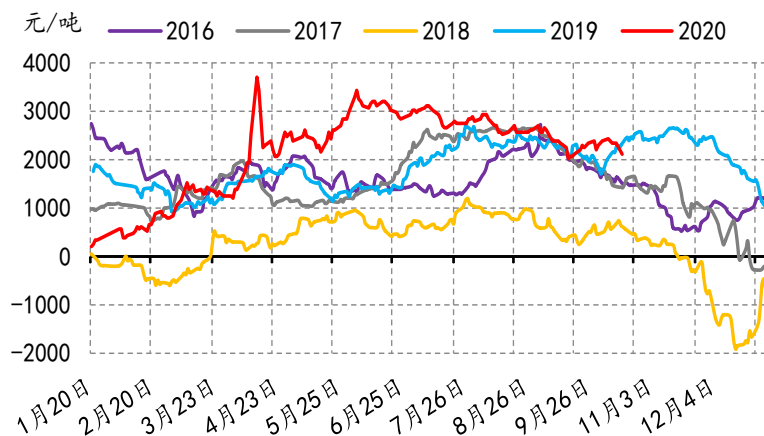
快向“能化小精灵”申请吧！

微信号：hanbb360

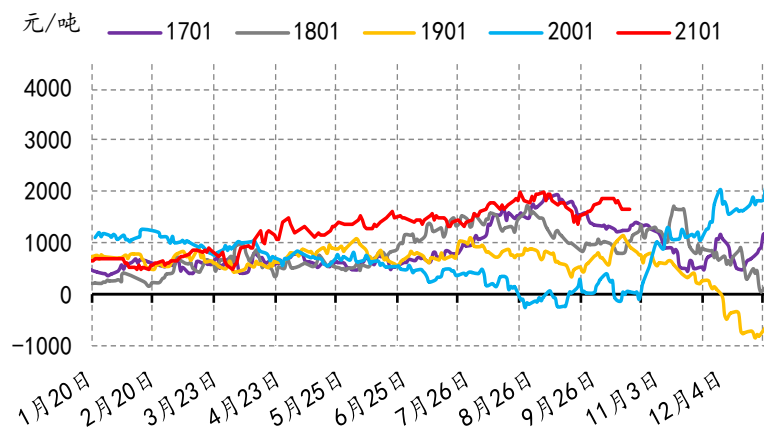


跨品种：PP-3MA

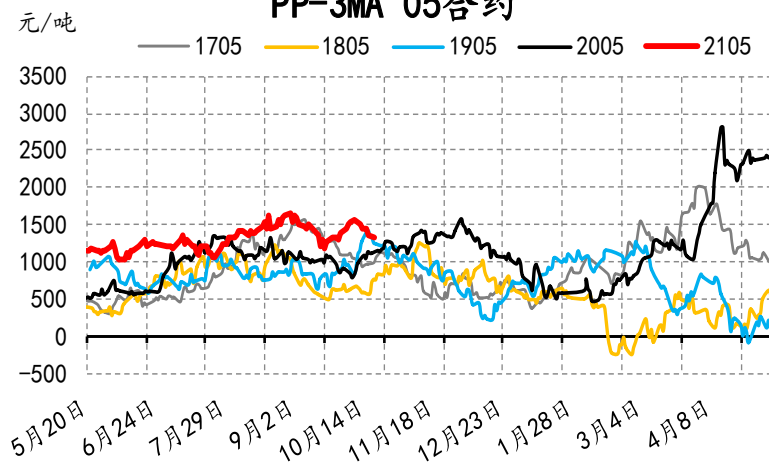
PP-3MA 现货



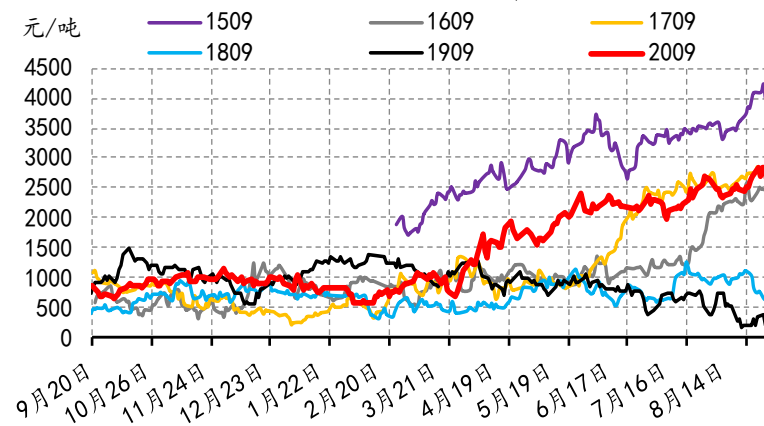
PP-3MA 01合约



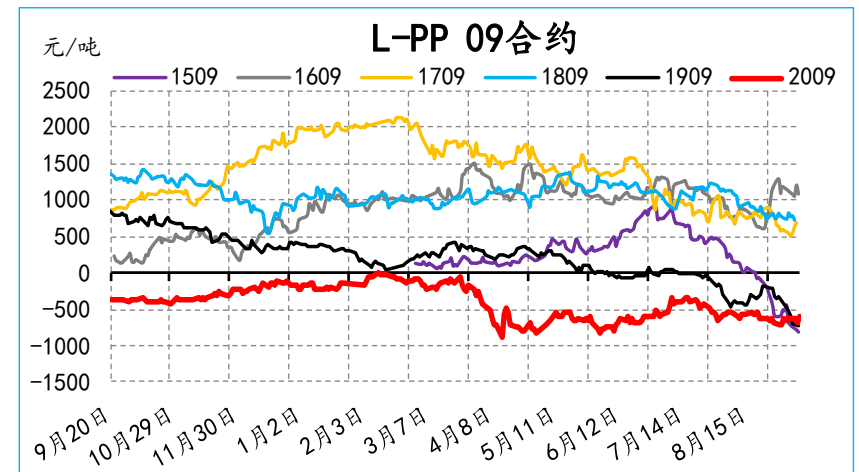
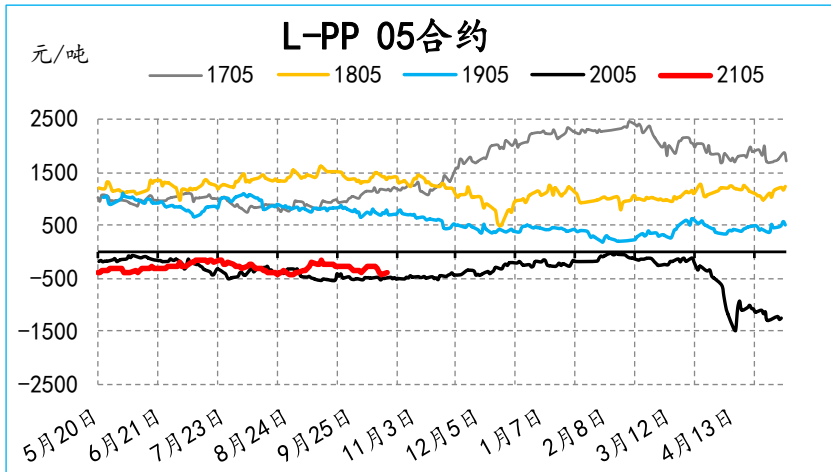
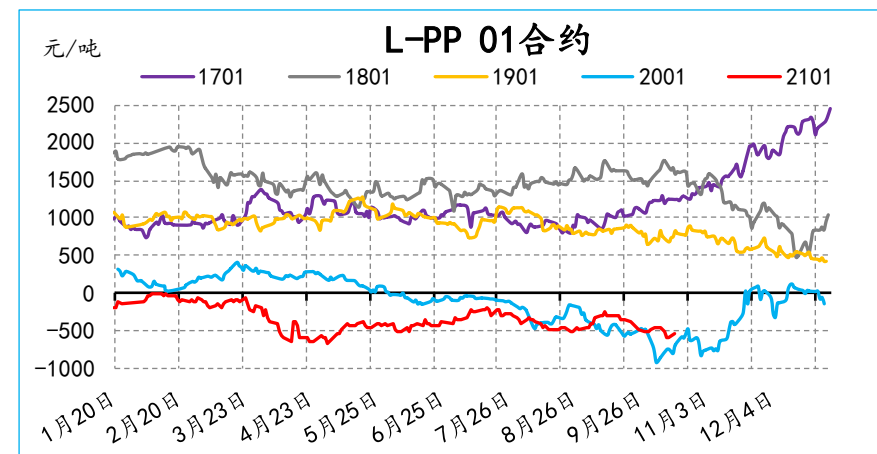
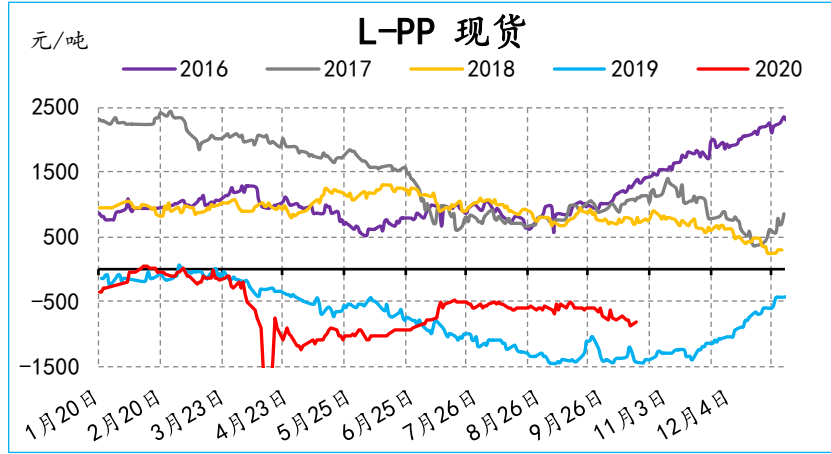
PP-3MA 05合约



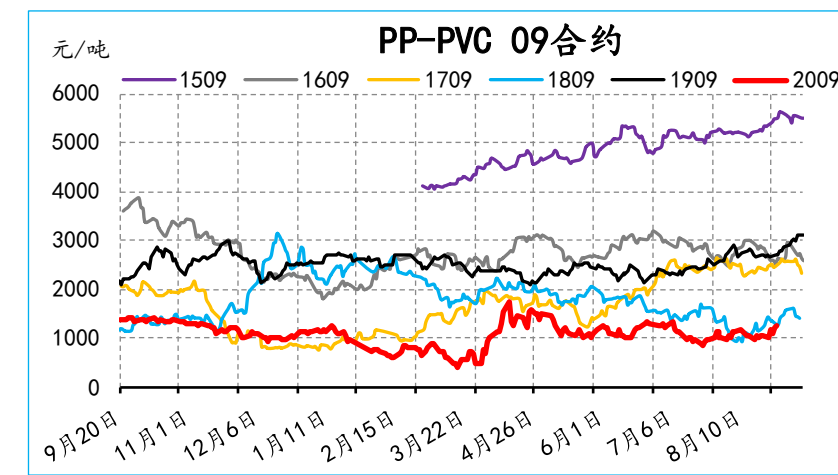
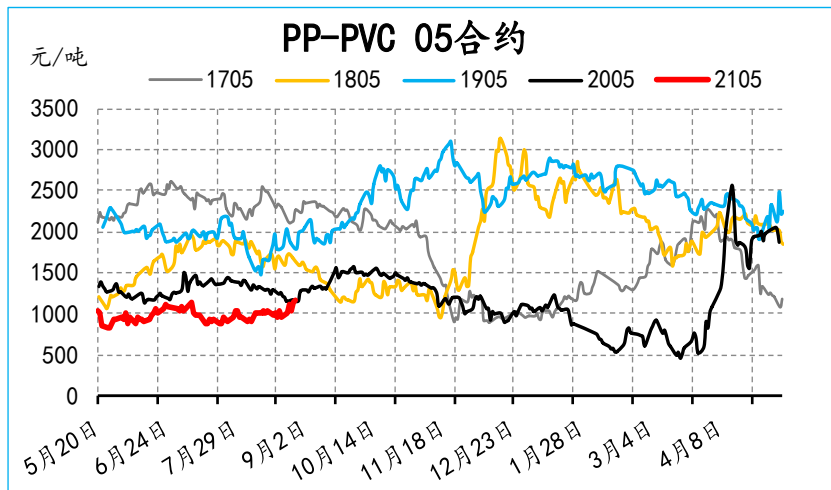
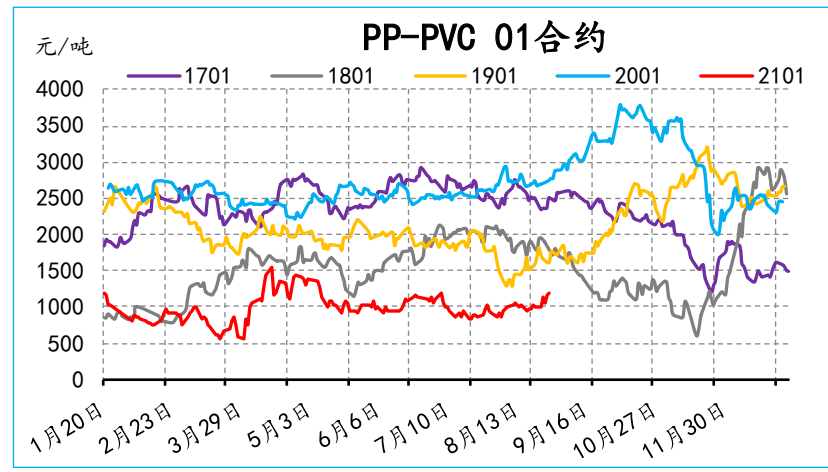
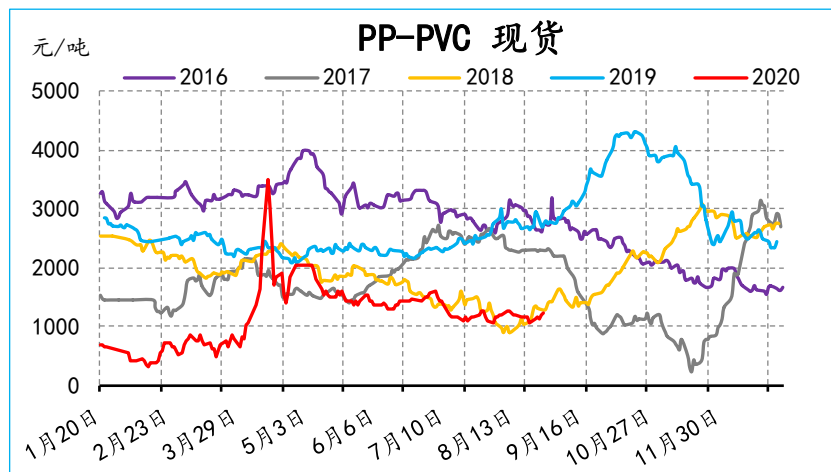
PP-3MA 09合约



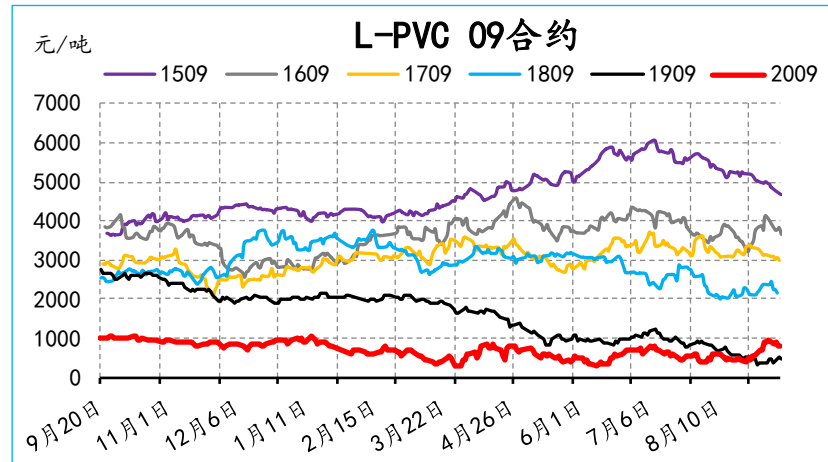
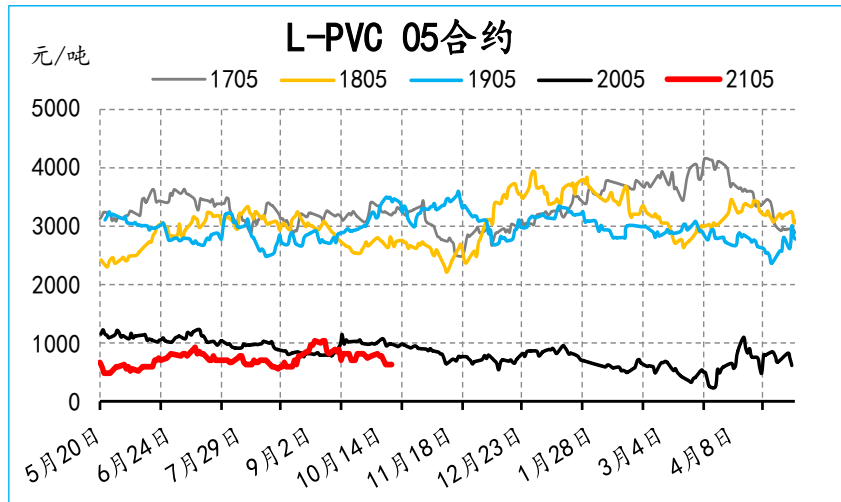
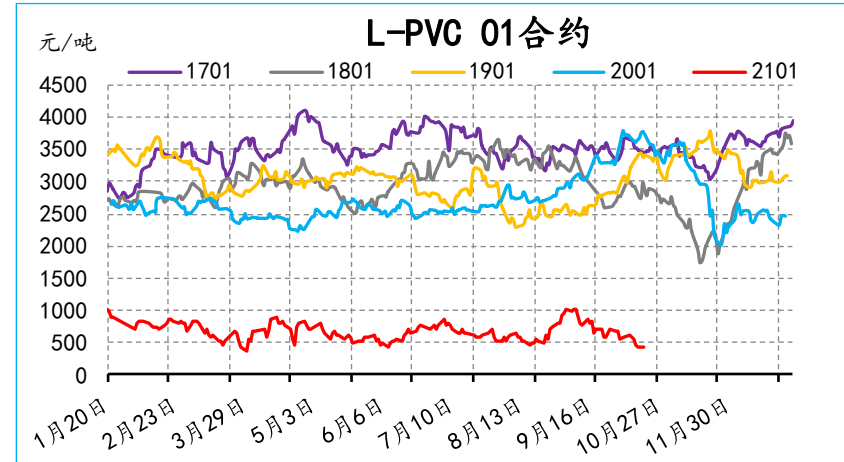
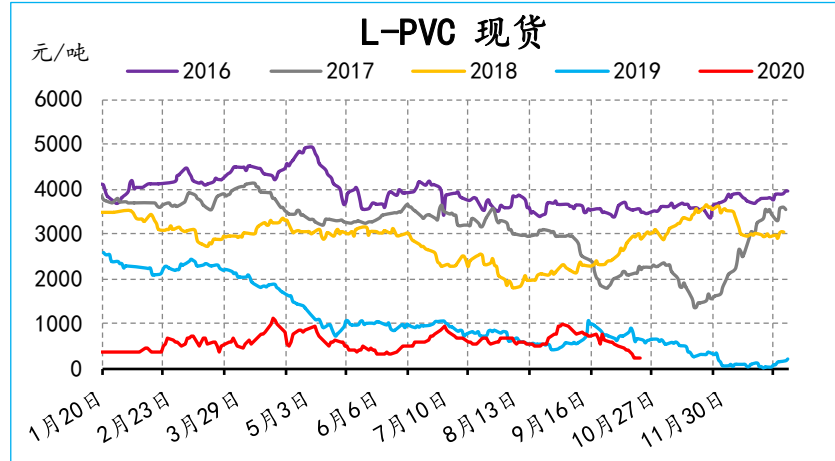
跨品种：塑料-PP



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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