

化工套利跟踪

研究发展中心能化团队

2021年3月8日

套利建议

化工套利跟踪									
		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 2月1日	10日前 2月22日	5日前 3月1日	昨日 3月5日	今日 3月6日	近一个月走势图	建议		
跨期	MA9-MA1	-86	-86	-86	-86	-86		关注5-9正套	
	MA1-MA5	29	29	29	29	29			
	MA5-MA9	57	57	57	57	57			
	TA9-TA1	-174	-174	-144	-156	-154		观望	
	TA1-TA5	250	252	218	232	242			
	TA5-TA9	-76	-78	-74	-76	-88			
	L9-L1	0	85	145	160	190		关注5-9正套	
	L1-L5	-110	-365	-345	-335	-350			
	L5-L9	110	280	200	175	160			
	PP9-PP1	96	155	235	234	213		关注5-9正套	
	PP1-PP5	-171	-595	-610	-621	-618			
	PP5-PP9	75	440	375	387	405			
	V9-V1	100	265	260	325	385		关注5-9正套	
	V1-V5	-155	-620	-540	-485	-555			
	V5-V9	55	355	280	160	170			
BU9-BU12	-52	12	-48	-18	-22		观望		
BU12-BU6	-52	12	-48	-18	-22				
BU6-BU9	-68	-48	-66	-52	-24				
跨品种	PP-3MA 1月	951	1118	910	940	996		观望	
	PP-3MA 5月	1275	2031	1697	1618	1737			
	PP-3MA 9月	1314	1558	1424	1417	1437			
	L-PP 1月	-240	-111	-230	-115	-169		多L空P	
	L-PP 5月	-301	-341	-495	-401	-437			
	L-PP 9月	-336	-181	-320	-189	-192			

基差数据跟踪

2021年03月06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
EG	6400	340.00		1398.00	340.00		27.9%	
PP	9530	230.00		566.00	-24.00		6.3%	
PVC	8650	120.00		510.00	-75.00		6.3%	
PE	9100	250.00		305.00	50.00		3.5%	
甲醇	2650	165.00		-6.00	56.00		-0.2%	
PTA	4735	90.00		-281.00	24.00		-5.6%	
沥青	3075	0.00		-233.00	-86.00		-7.0%	
橡胶	0	0.00		-15335.00	190.00		-100.0%	

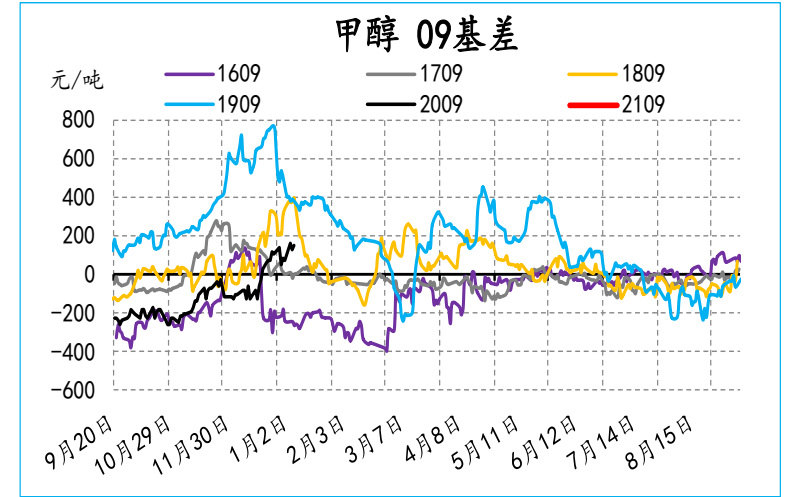
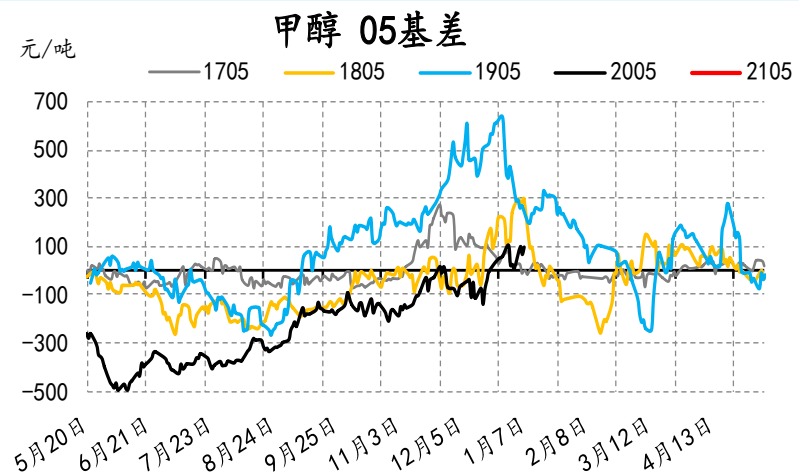
注1: 主力基差=现货-主力合约; 基差率=(现货价格-期货主力)/期货主力;

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;

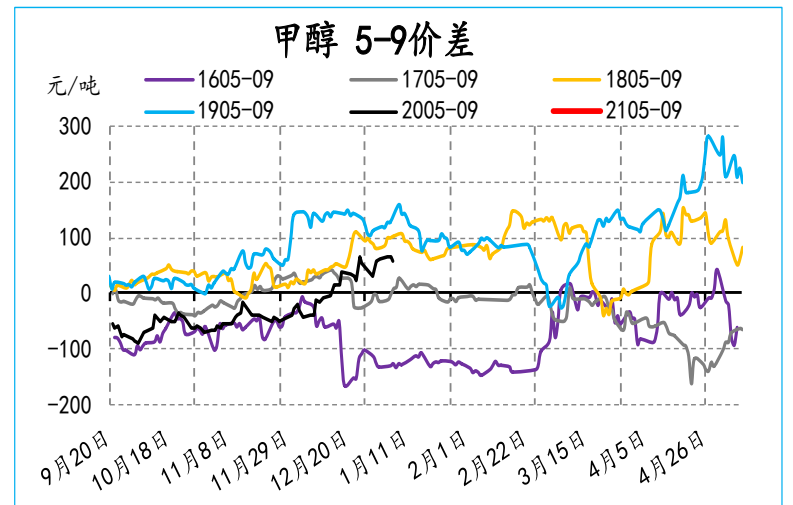
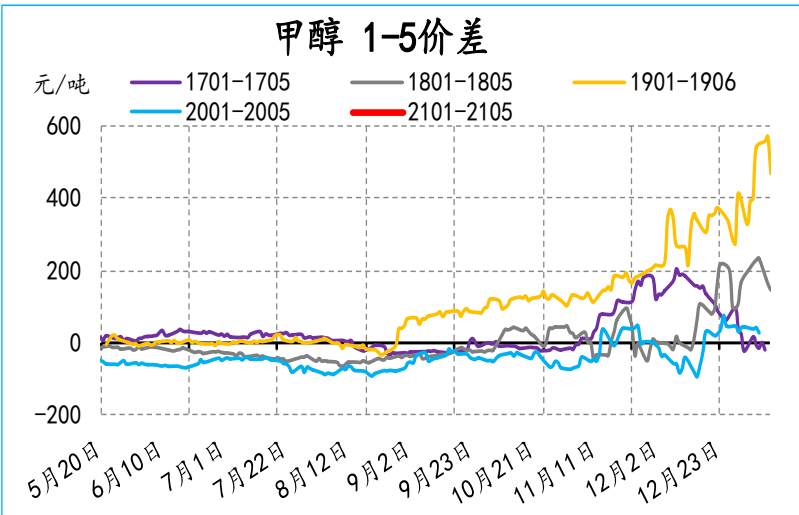
注3: 主力合约均为1月。

套利跟踪：甲醇

2021年03月06日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	9530	(52)	-0.5%
1.00	3.00	PE	9100	(45)	-0.5%
1.00	2.00	PTA	4735	(39)	-0.8%
1.00	5.00	PVC	8650	(45)	-0.5%
1.00	21.00	EG	6400	576	9.9%
1.00	6.00	沥青	3075	(257)	-7.7%
1.00	1.00	甲醇	2650	35	1.3%
1.00	7.00	橡胶	0	(15160)	-100.0%

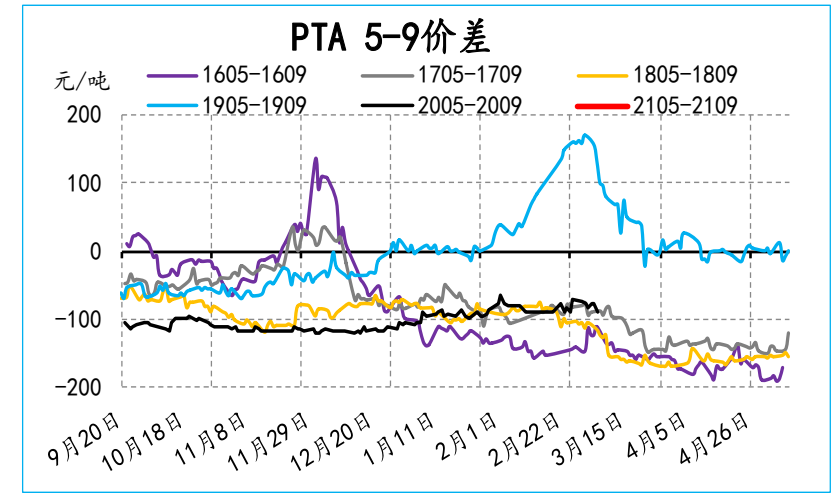
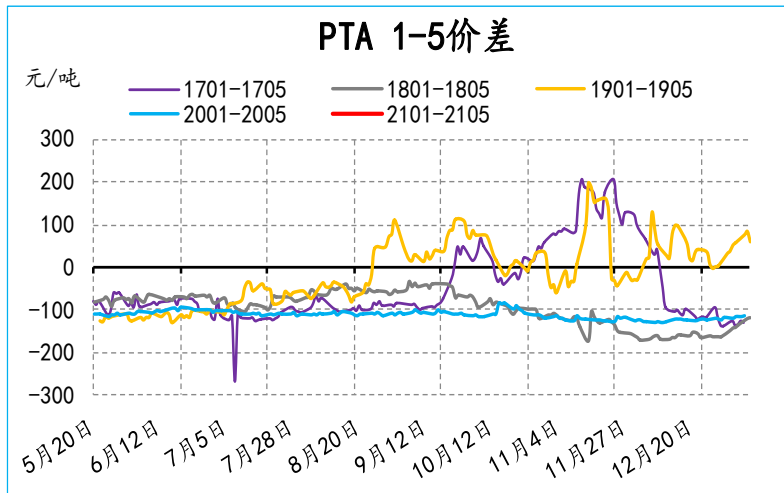
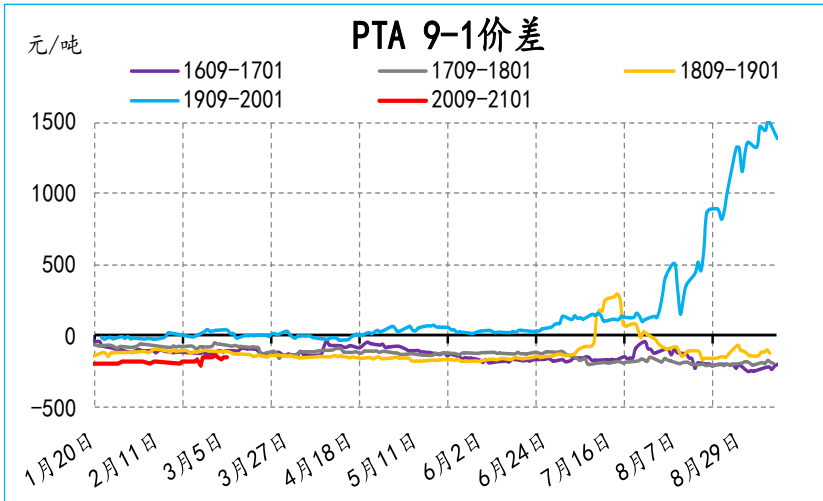
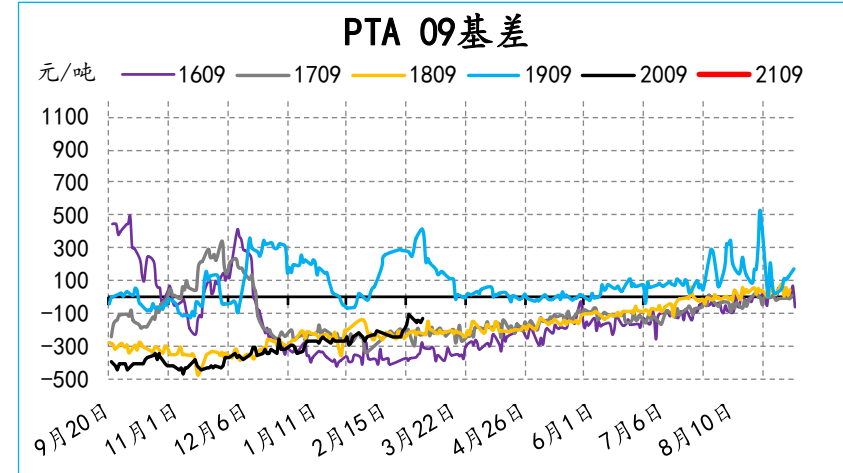
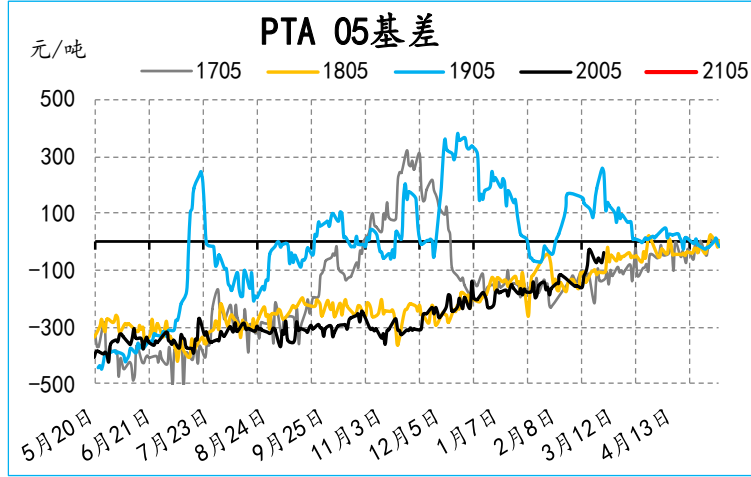


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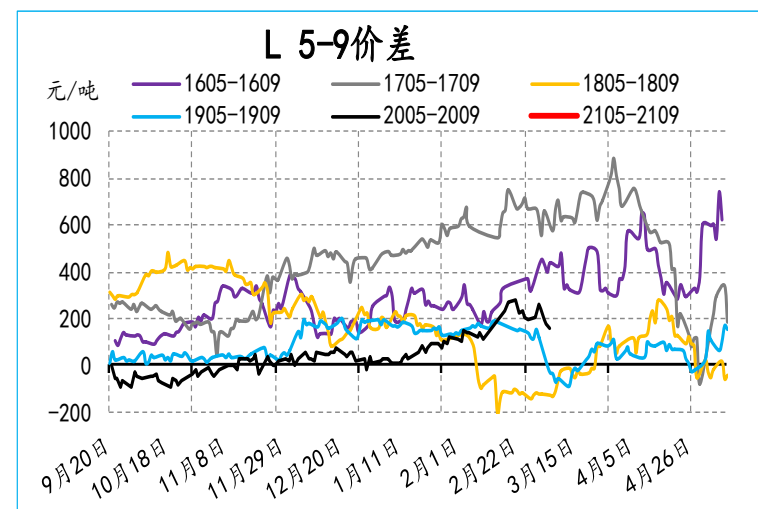
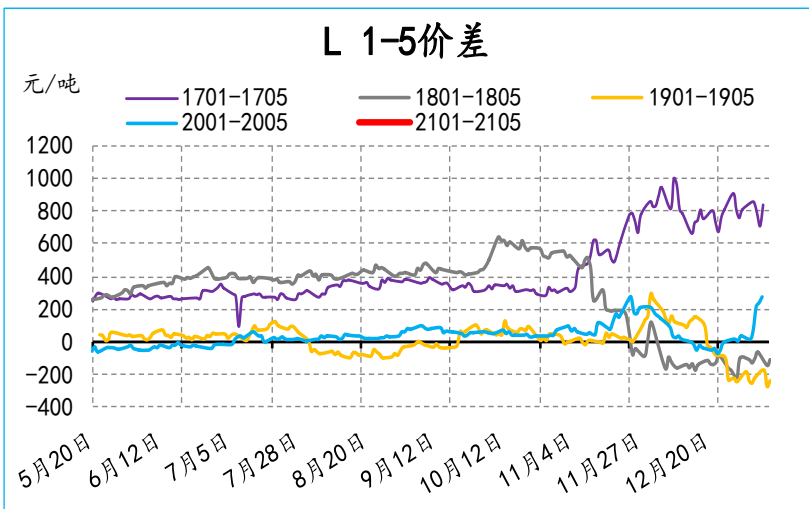
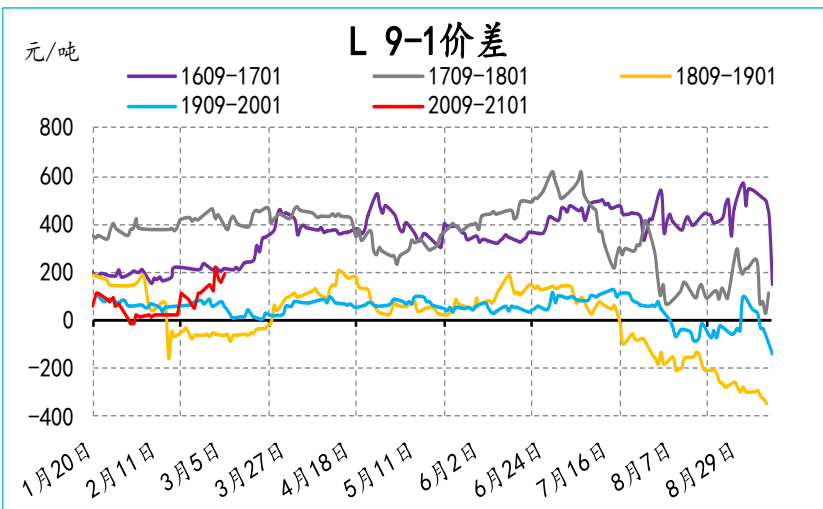
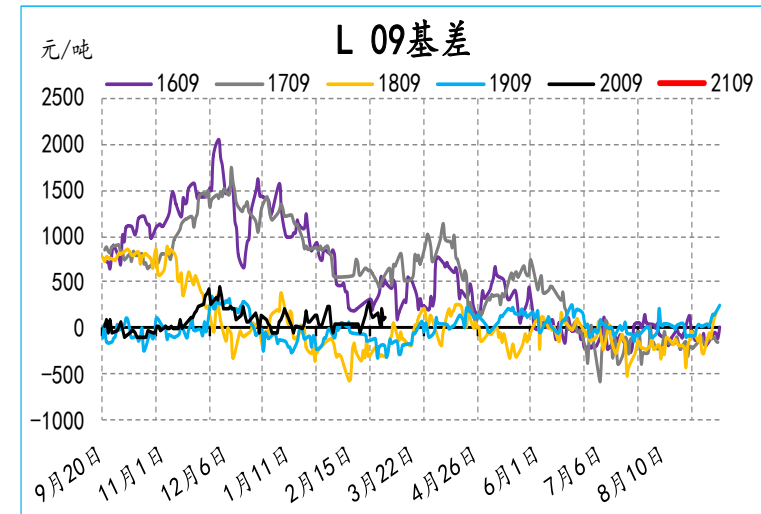
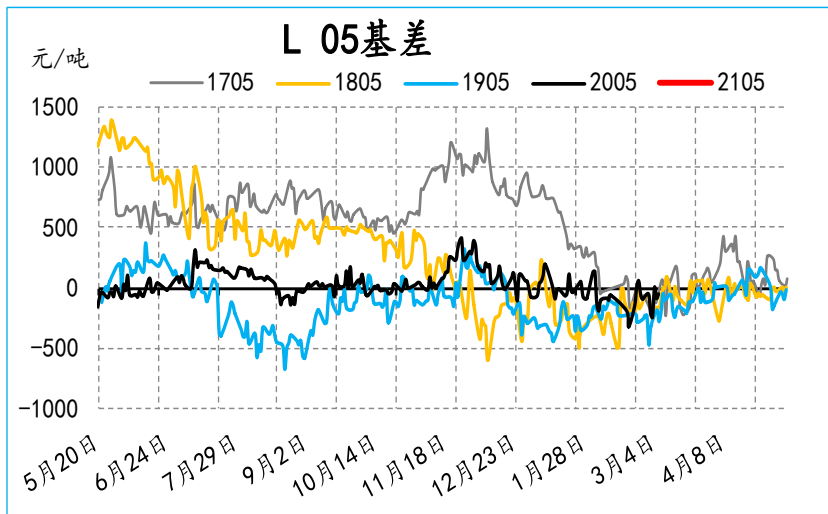
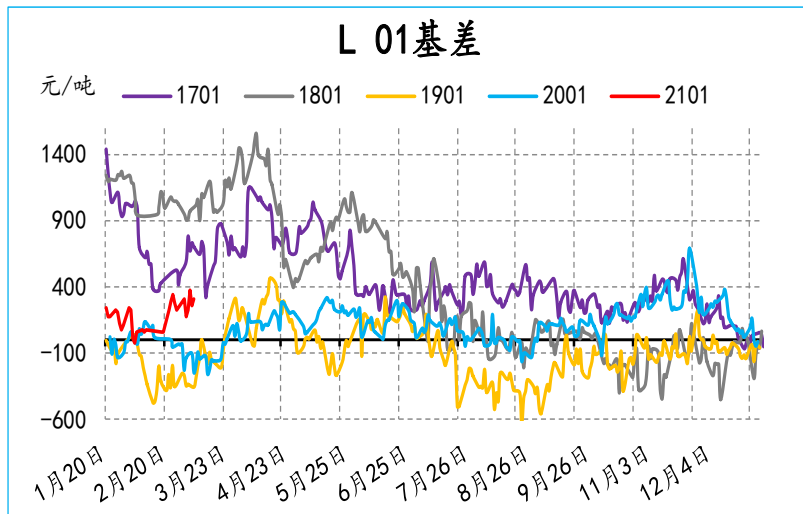


套利跟踪：PTA

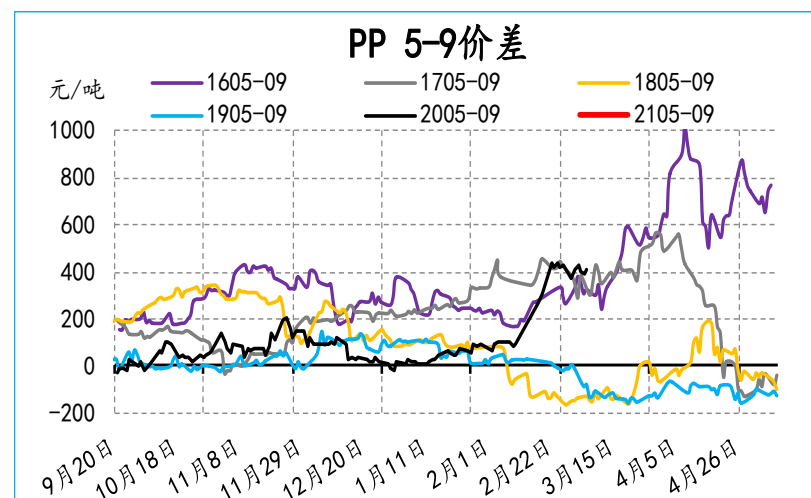
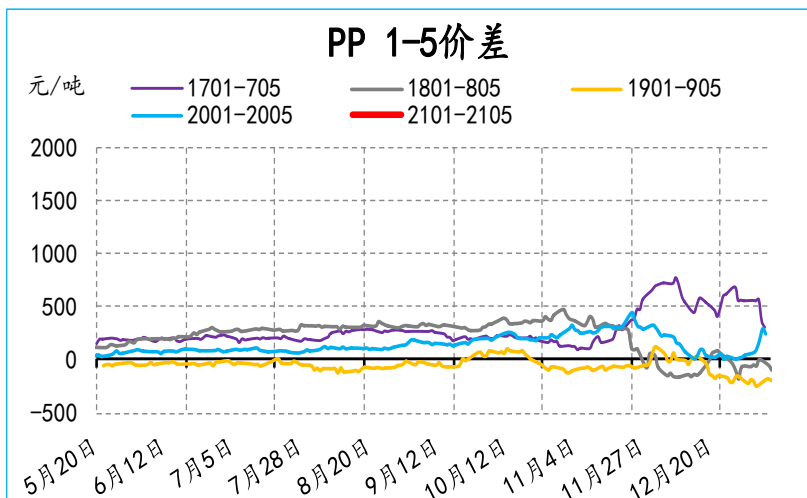
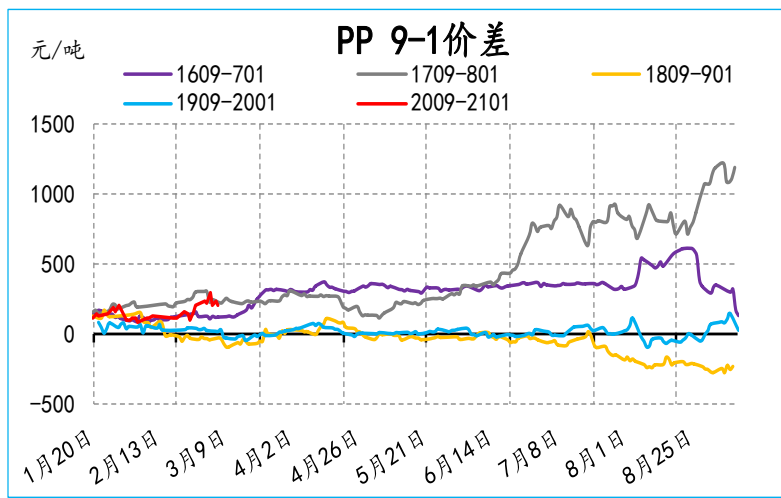
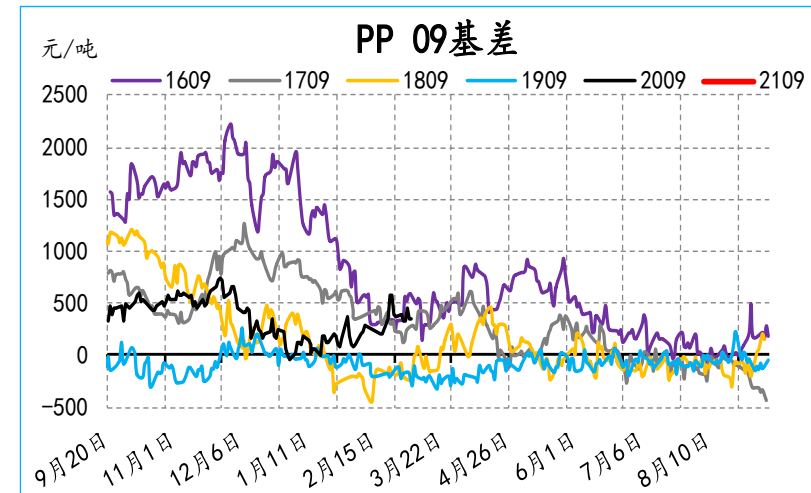
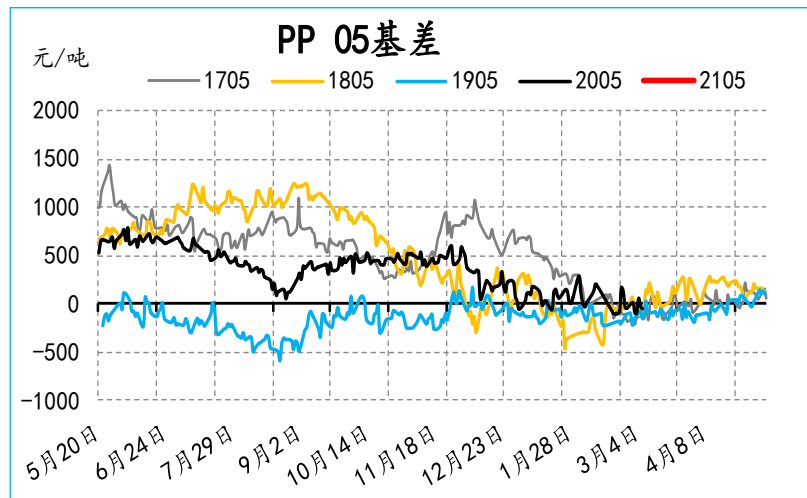
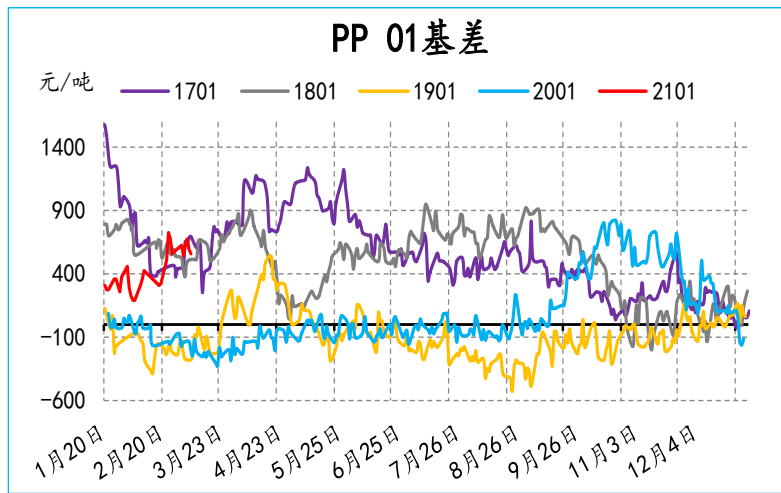
2021年03月06日基差图					
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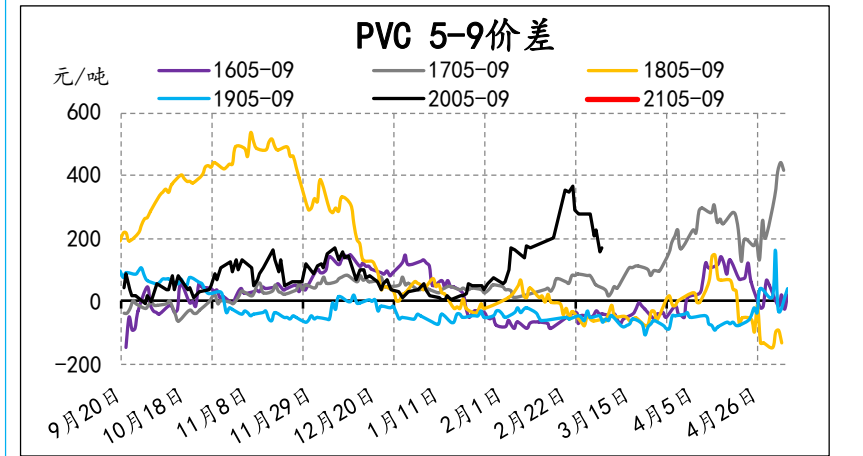
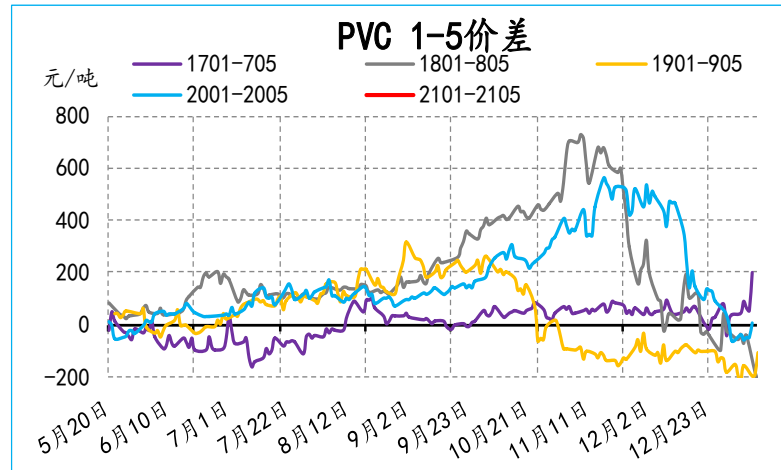
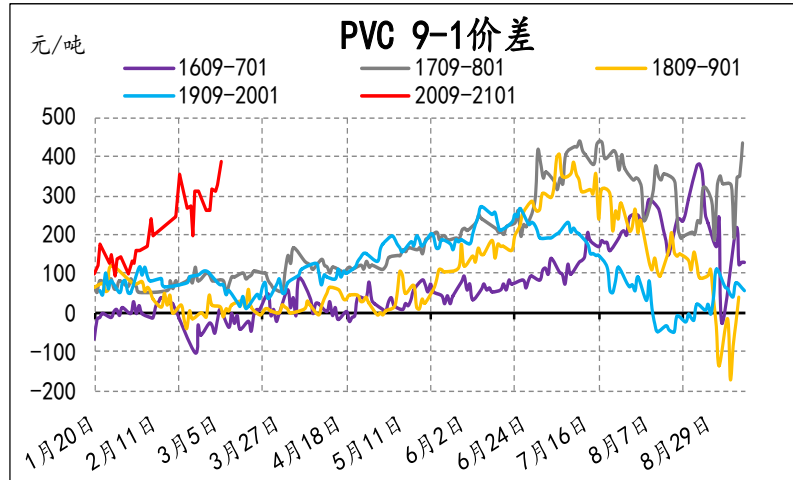
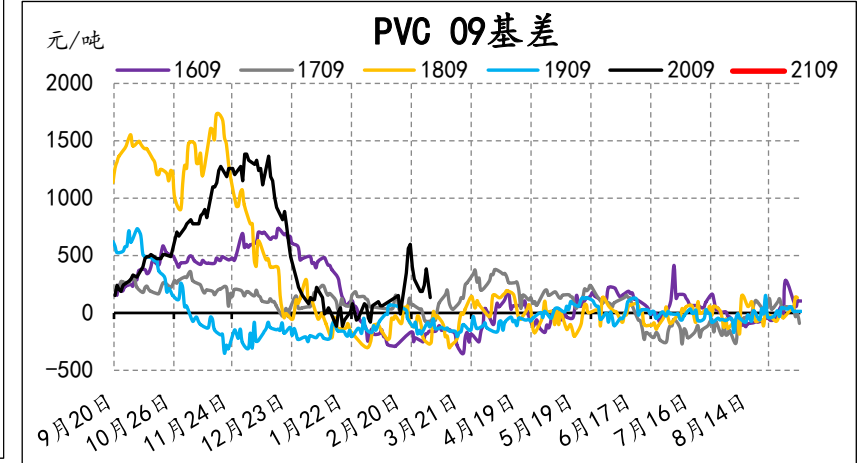
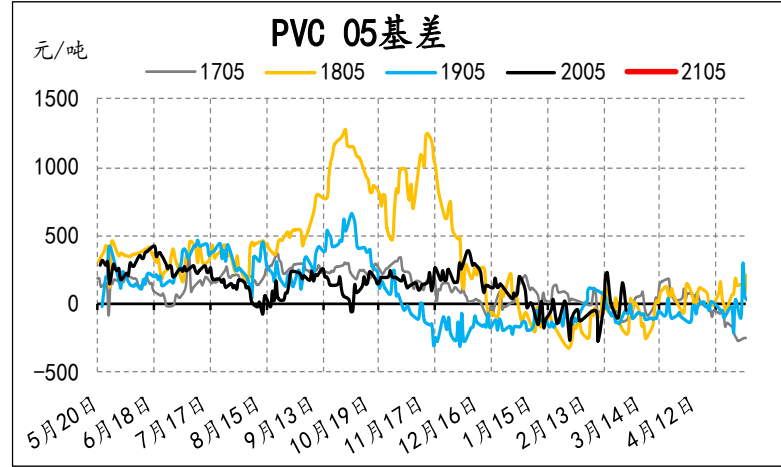
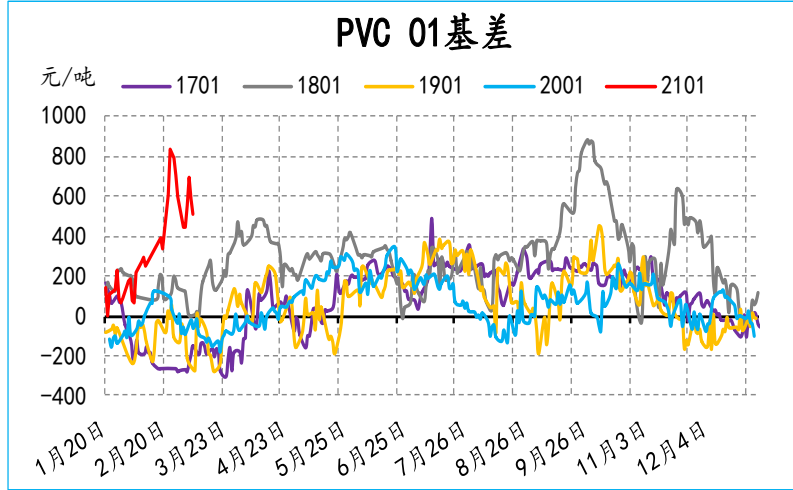
套利跟踪：PE



套利跟踪：PP

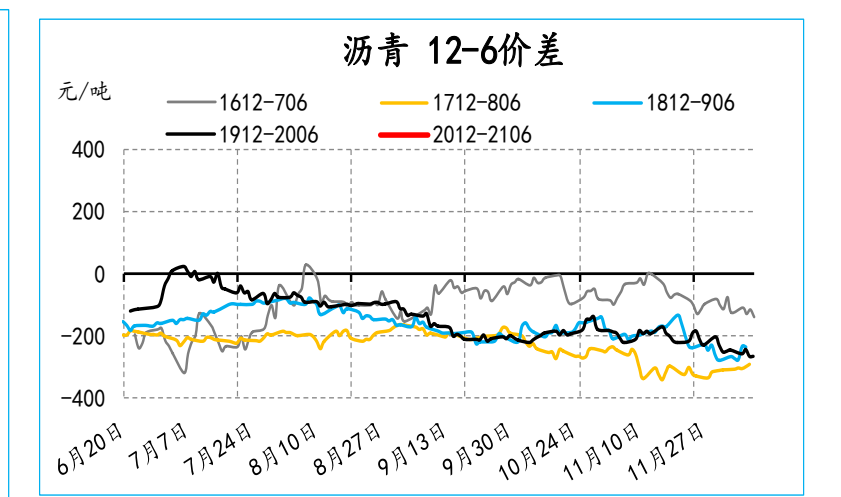
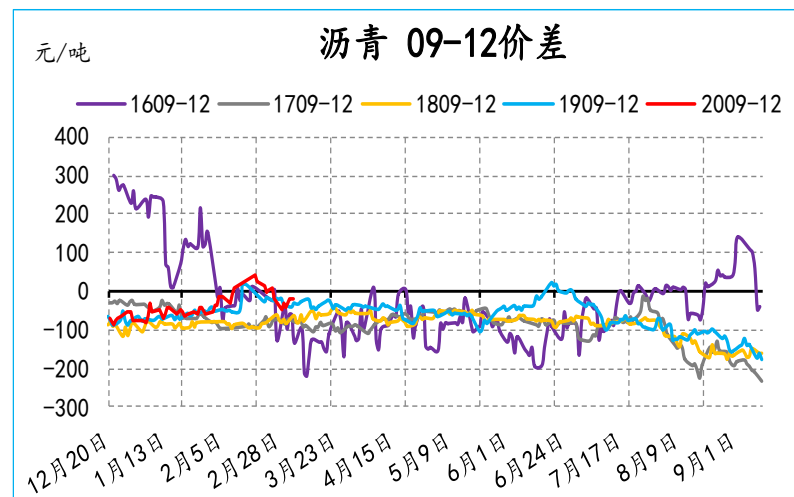
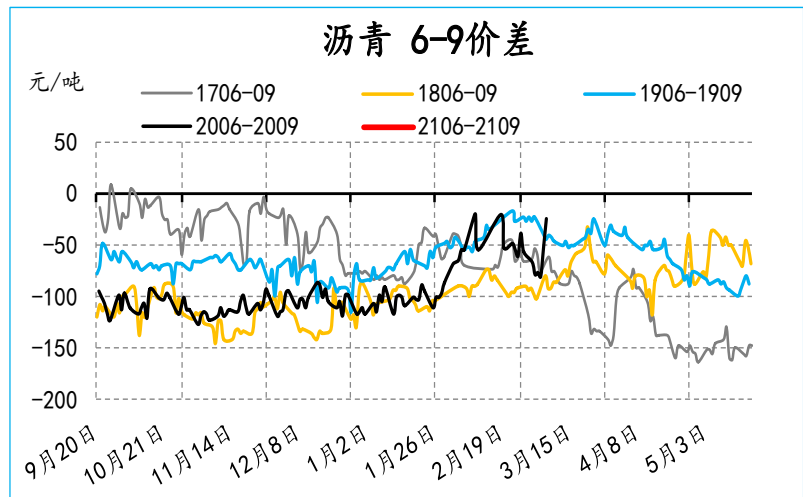
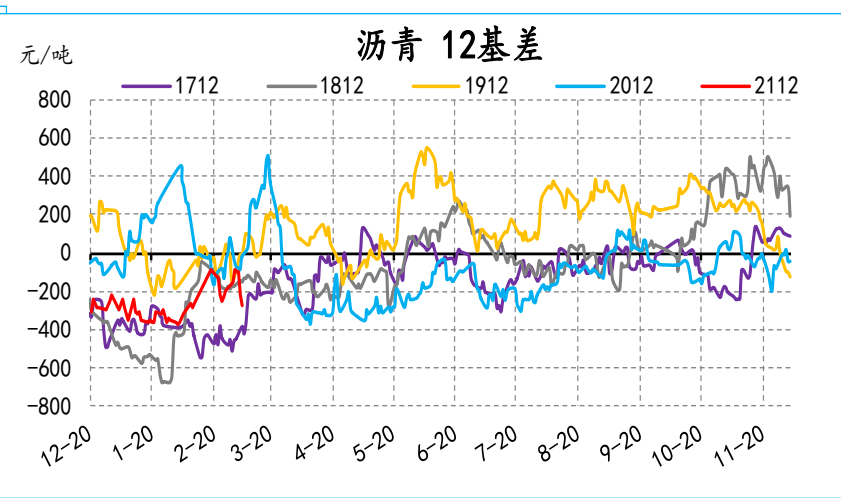
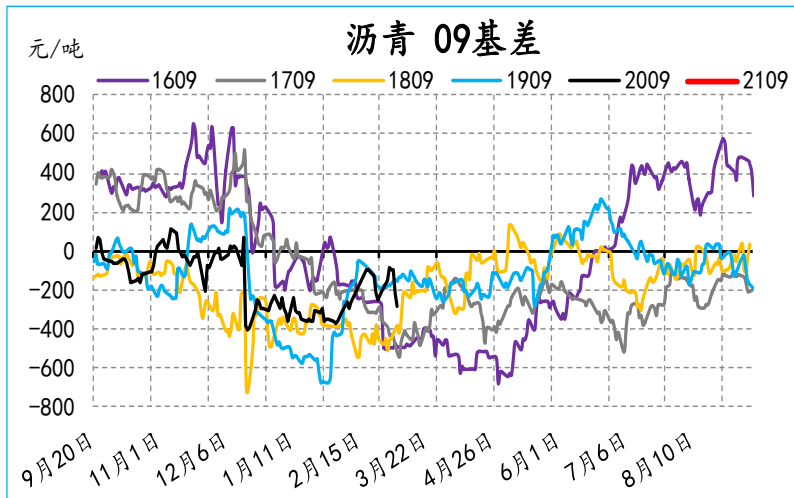
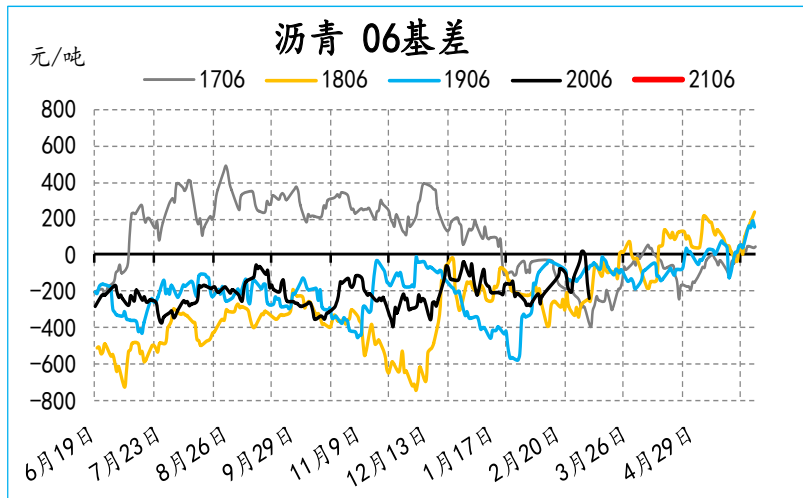


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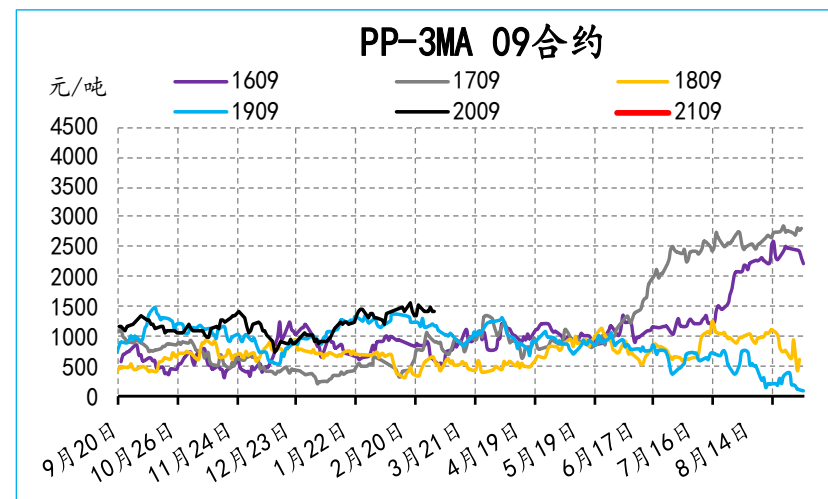
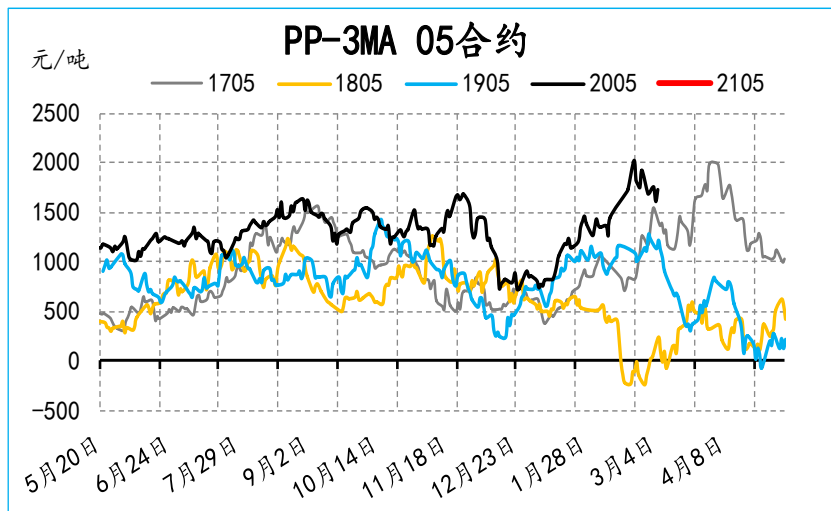
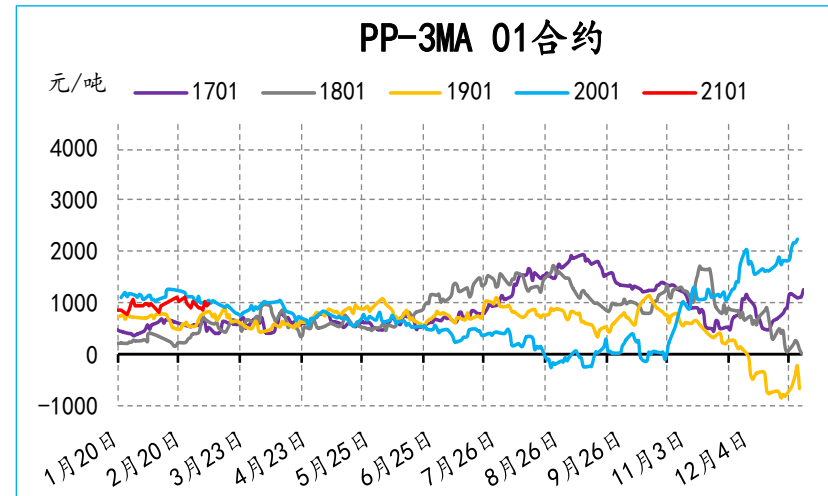
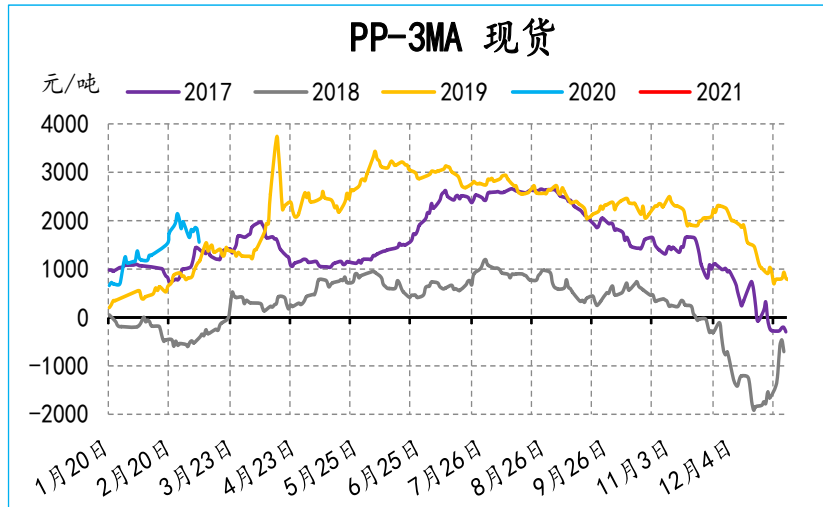


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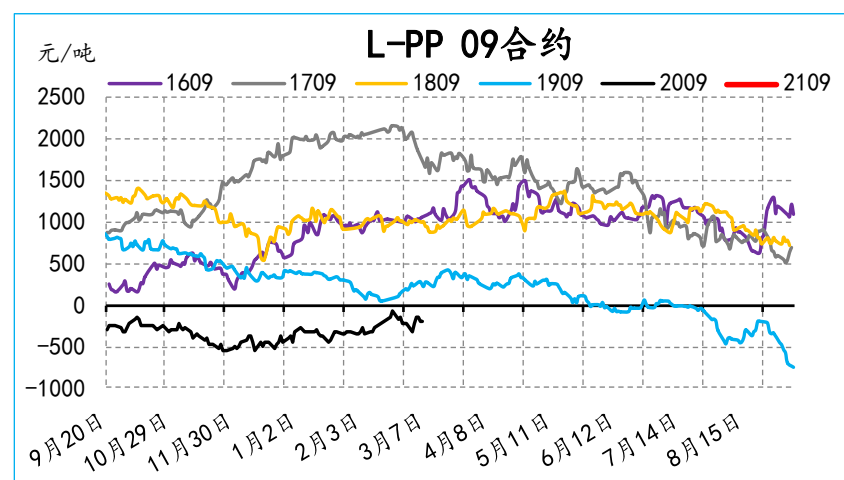
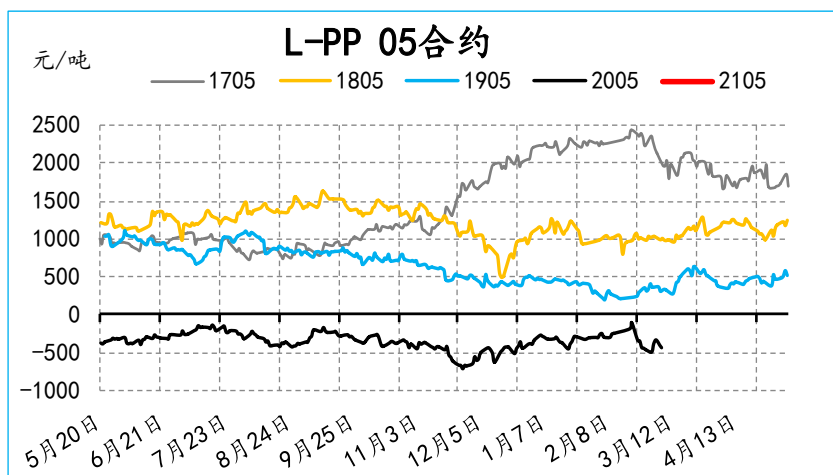
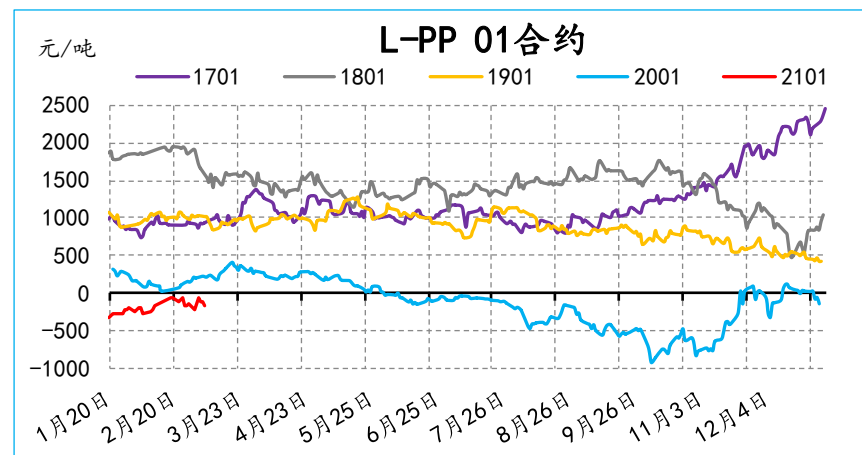
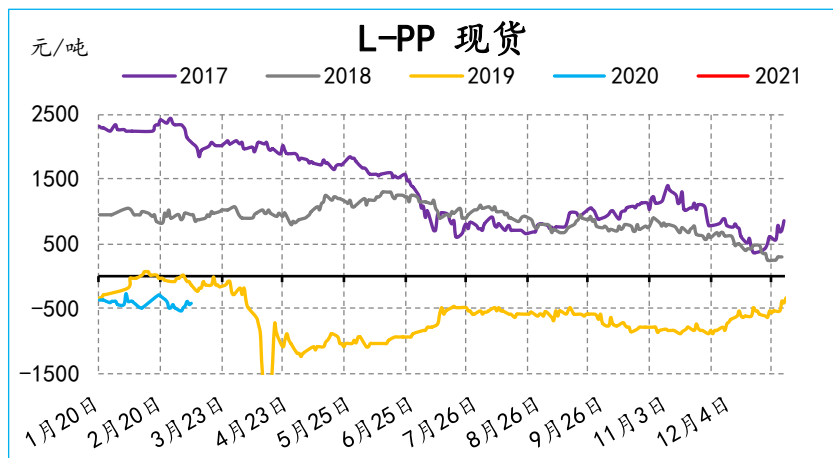
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快向“能化小精灵”申请吧！
微信号：hanbb360



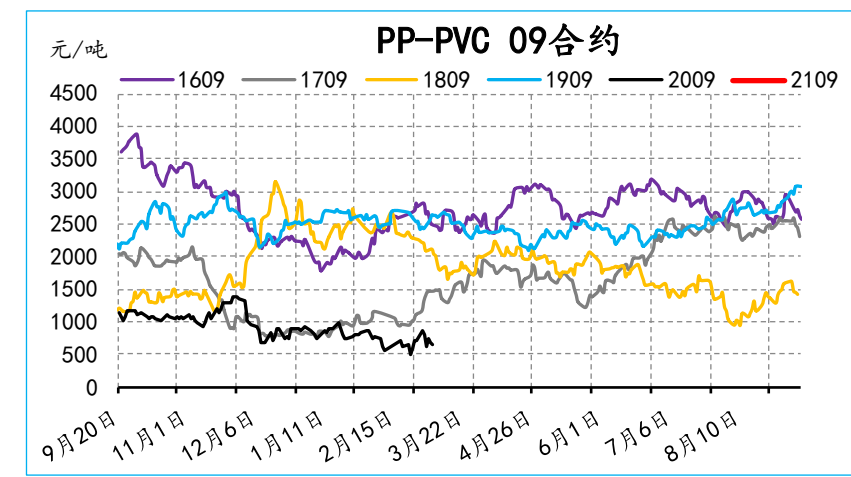
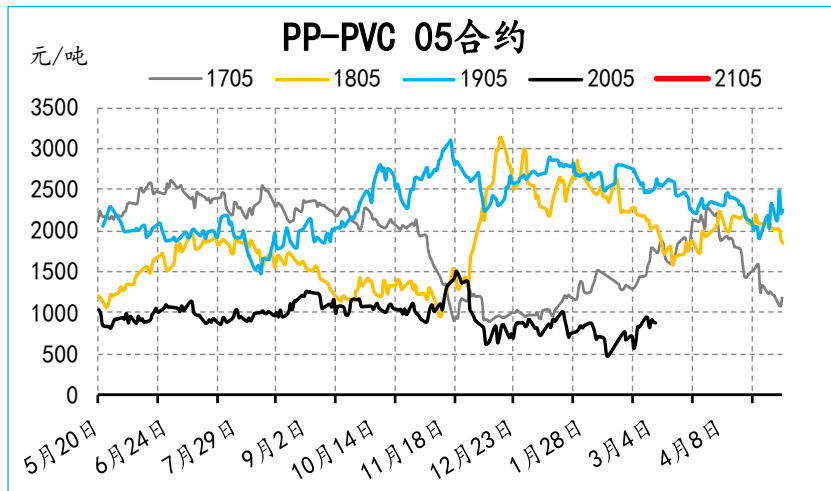
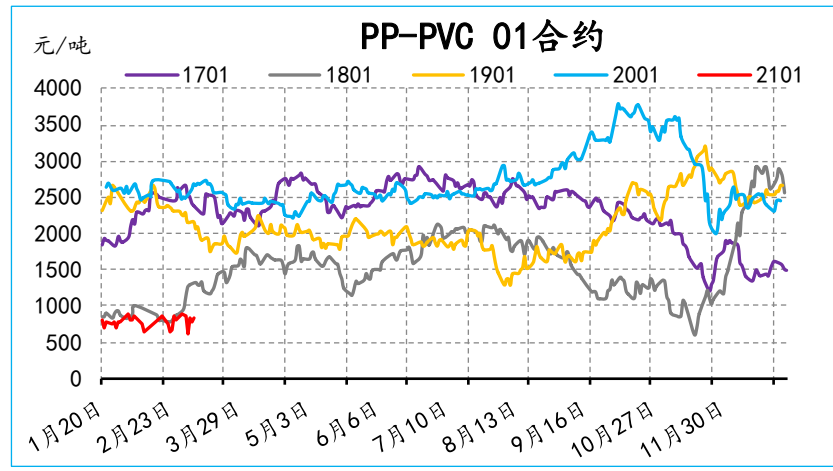
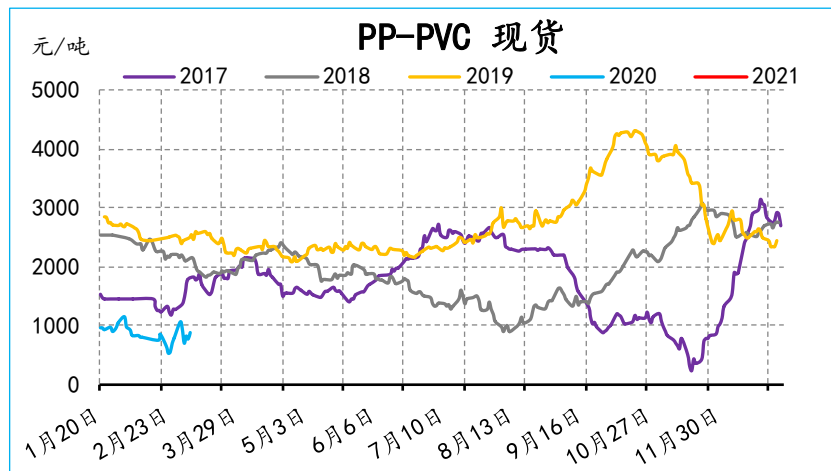
跨品种：PP-3MA



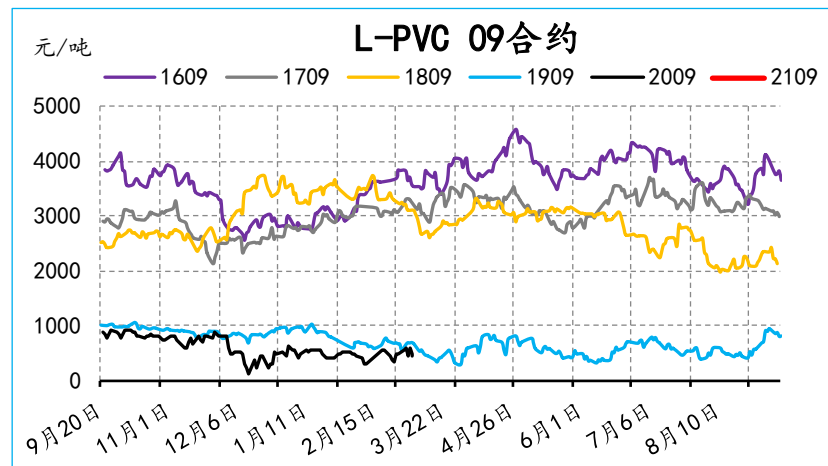
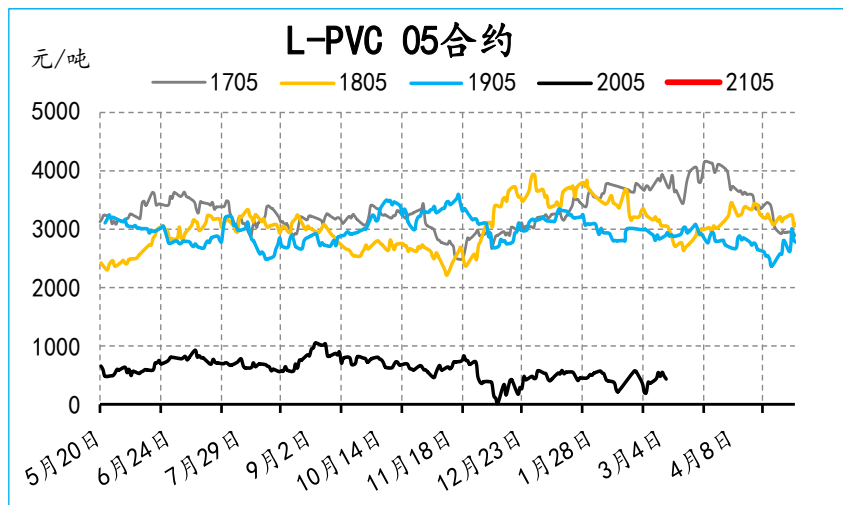
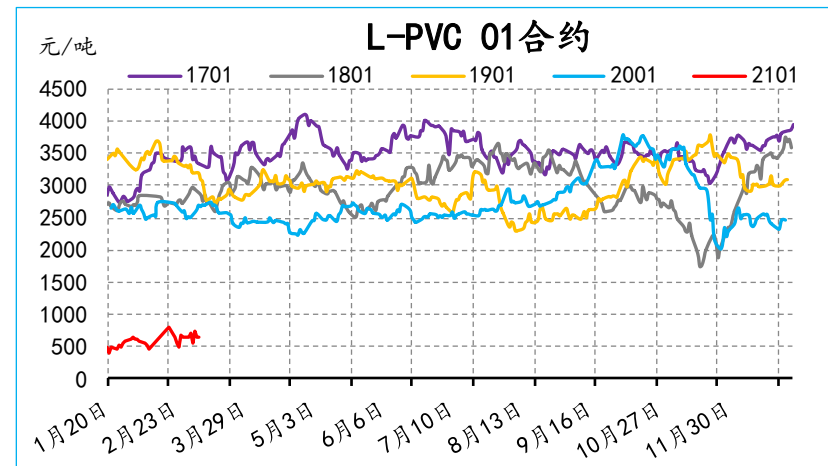
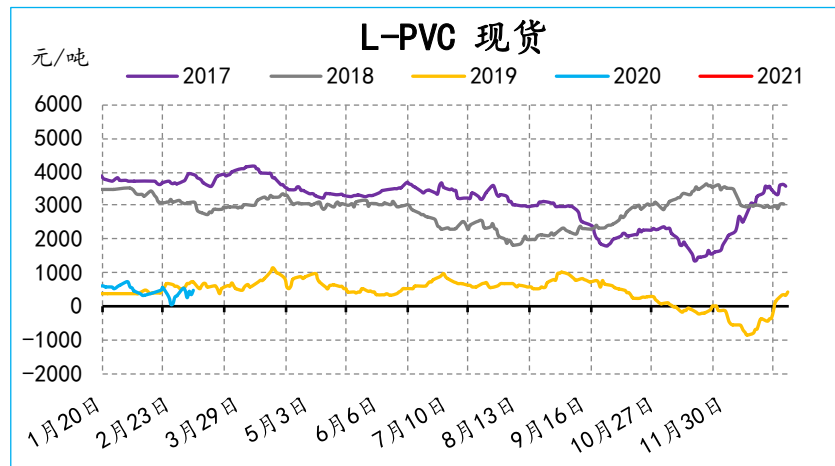
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



联系人：

韩冰冰

投资咨询资格编号：Z0015510

杨思佳

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