

化工套利跟踪

研究发展中心能化团队

2021年3月9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2日	10日前 2月23日	5日前 3月2日	昨日 3月8日	今日 3月9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	-176	-180	-140	-154	-168		观望	
	TA1-TA5	242	268	216	242	252			
	TA5-TA9	-66	-88	-76	-88	-84			
	L9-L1	-15	60	125	190	110		关注5-9正套	
	L1-L5	-90	-280	-385	-350	-250			
	L5-L9	105	220	260	160	140			
	PP9-PP1	107	140	228	213	213		关注5-9正套	
	PP1-PP5	-169	-563	-642	-618	-618			
	PP5-PP9	62	423	414	405	405			
	V9-V1	130	275	260	385	335		关注5-9正套	
	V1-V5	-190	-620	-540	-555	-510			
	V5-V9	60	345	280	170	175			
BU9-BU12	-38	0	-32	-22	-2		观望		
BU12-BU6	-38	0	-32	-22	-2				
BU6-BU9	-66	-54	-78	-24	-44				
PP-3MA 1月	979	977	885	996	904		观望		
PP-3MA 5月	1340	1837	1710	1737	1517				
PP-3MA 9月	1368	1402	1404	1437	1259				
跨品种	L-PP 1月	-226	-64	-132	-169	-135		多L空P	
	L-PP 5月	-305	-347	-389	-437	-315			
	L-PP 9月	-348	-144	-235	-192	-128			

基差数据跟踪

2021年03月09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	6110	-290.00		960.00	-290.00		18.6%	
PP	9500	-30.00		685.00	119.00		7.8%	
PVC	8660	10.00		610.00	100.00		7.6%	
PE	9100	0.00		420.00	115.00		4.8%	
沥青	3135	0.00		-23.00	150.00		-0.7%	
甲醇	2545	-105.00		-92.00	13.00		-3.5%	
PTA	4635	-100.00		-201.00	80.00		-4.2%	
橡胶	0	0.00		-15180.00	155.00		-100.0%	

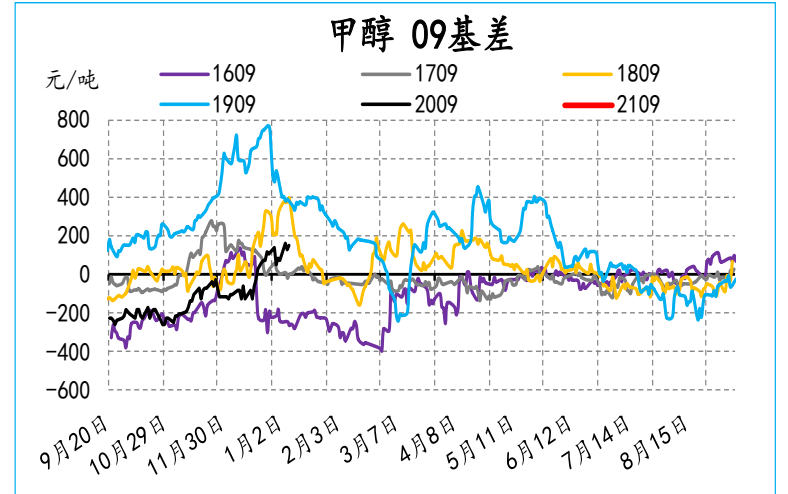
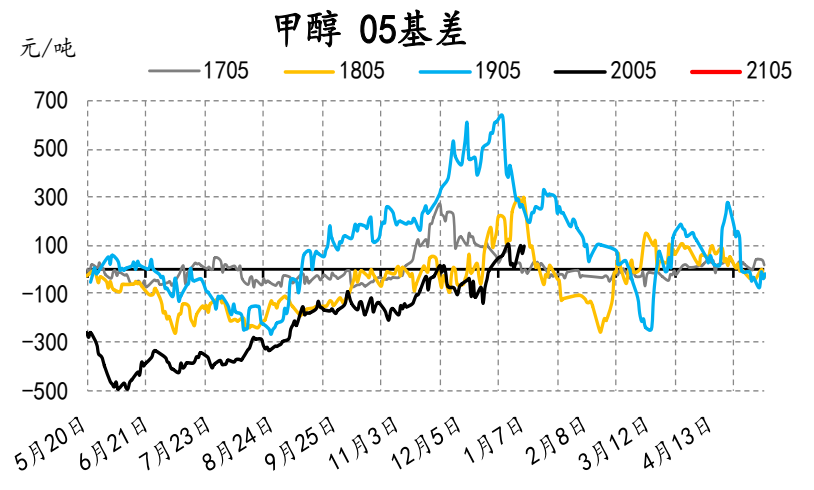
注1: 主力基差=现货-主力合约; 基差率=(现货价格-期货主力)/期货主力;

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;

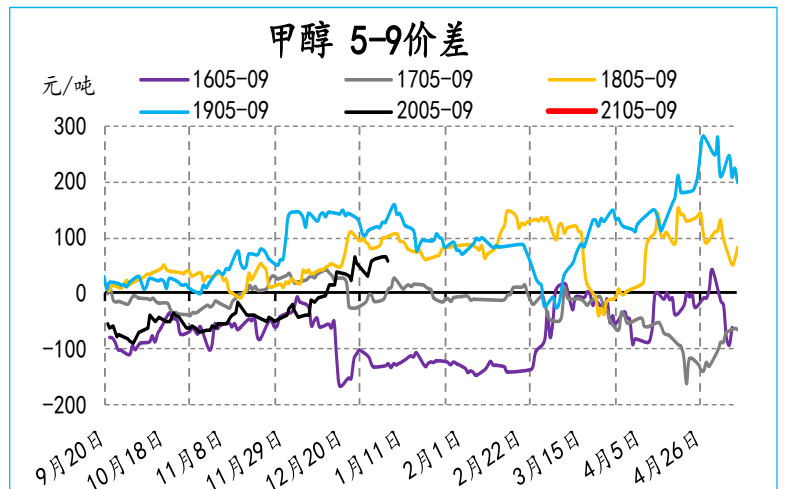
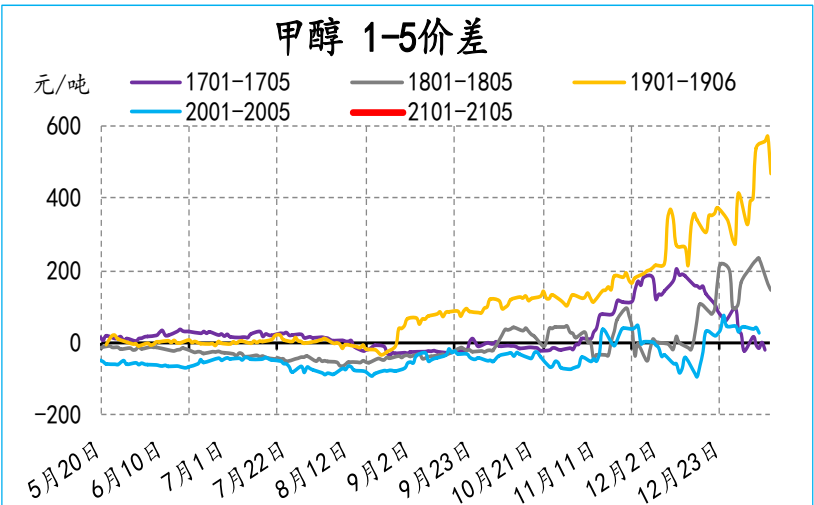
注3: 主力合约均为1月。

套利跟踪：甲醇

2021年03月09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	9500	255	2.8%
1.00	3.00	PE	9100	170	1.9%
1.00	2.00	PTA	4635	51	1.1%
1.00	5.00	PVC	8660	100	1.2%
1.00	21.00	EG	6110	140	2.3%
1.00	6.00	沥青	3135	(67)	-2.1%
1.00	1.00	甲醇	2545	(31)	-1.2%
1.00	7.00	橡胶	0	(15020)	-100.0%

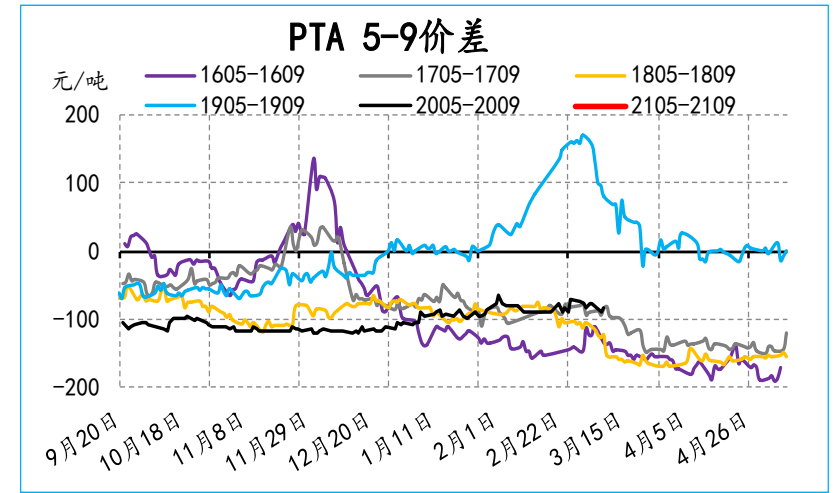
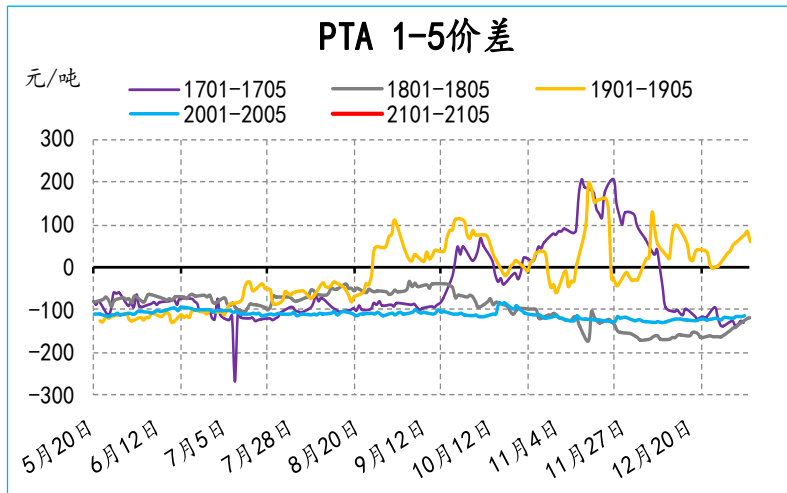
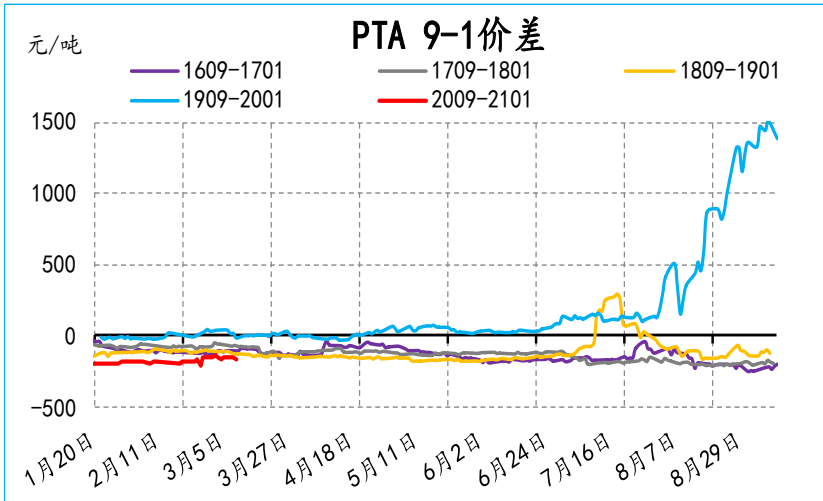
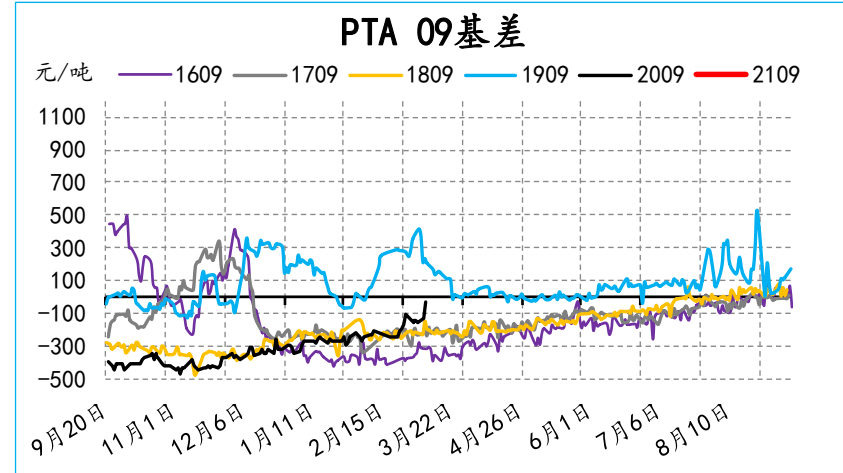
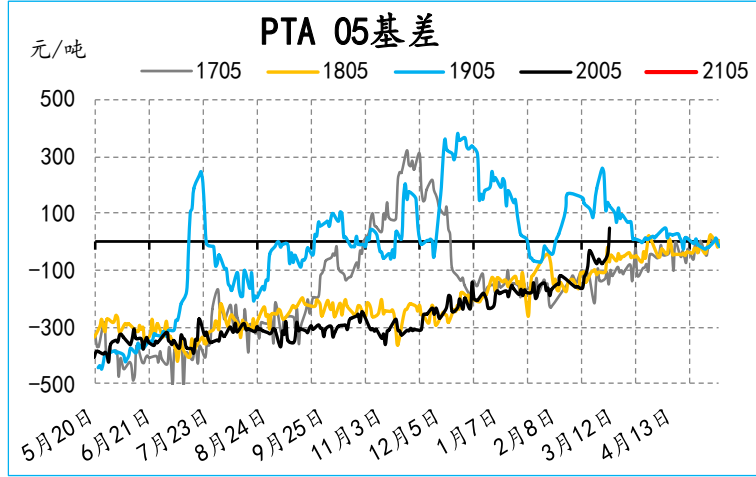


2021年03月09日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	9500	255	2.8%
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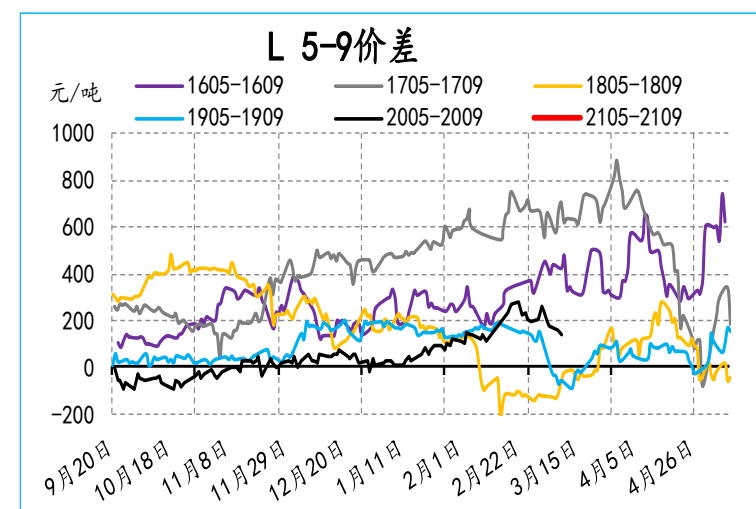
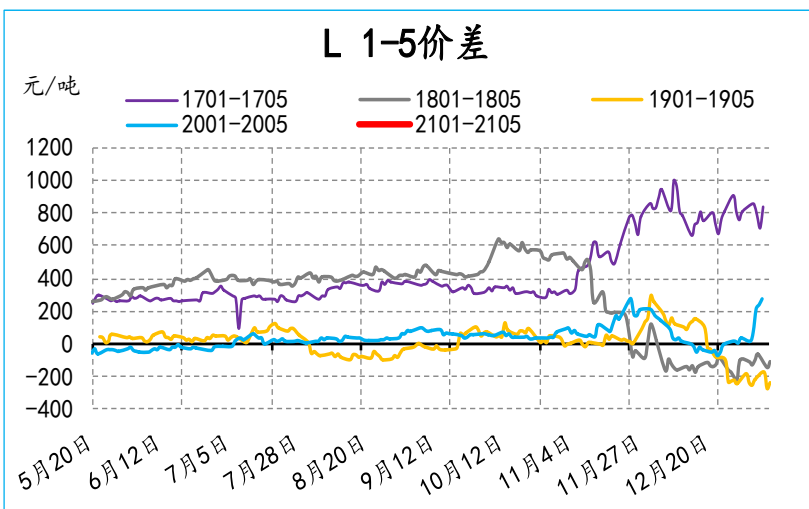
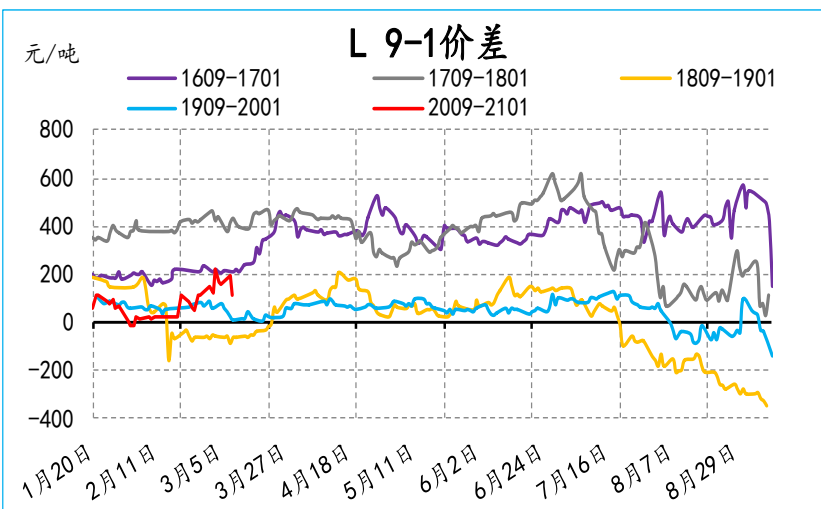
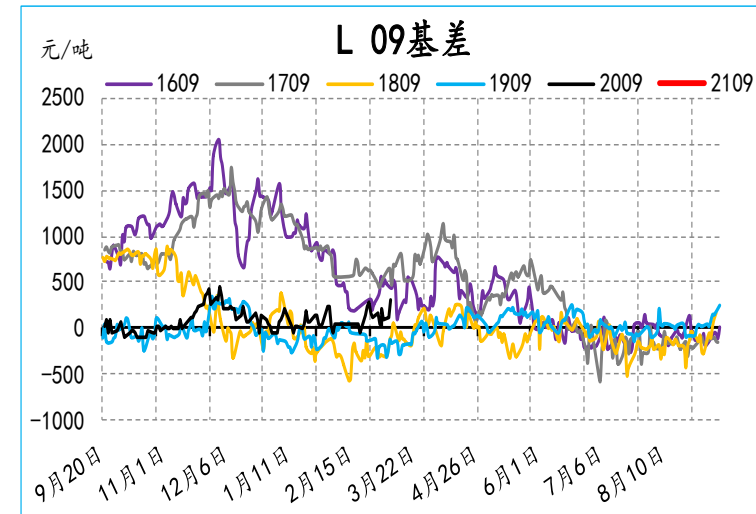
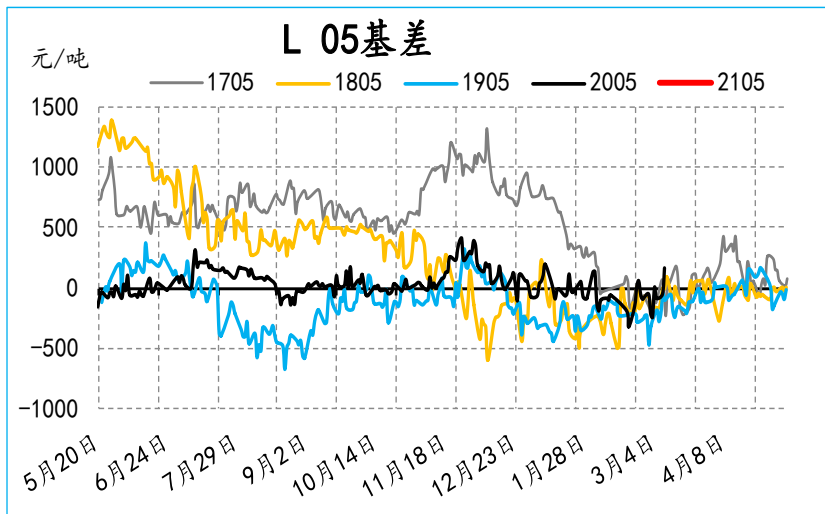
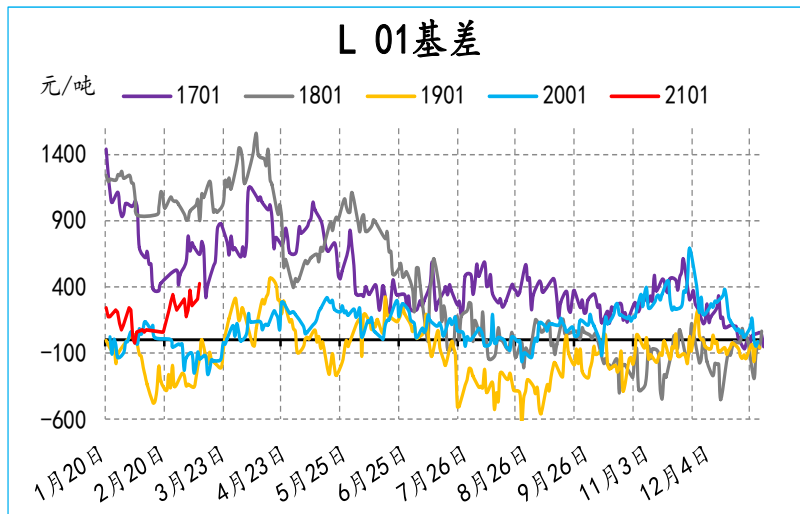


套利跟踪：PTA

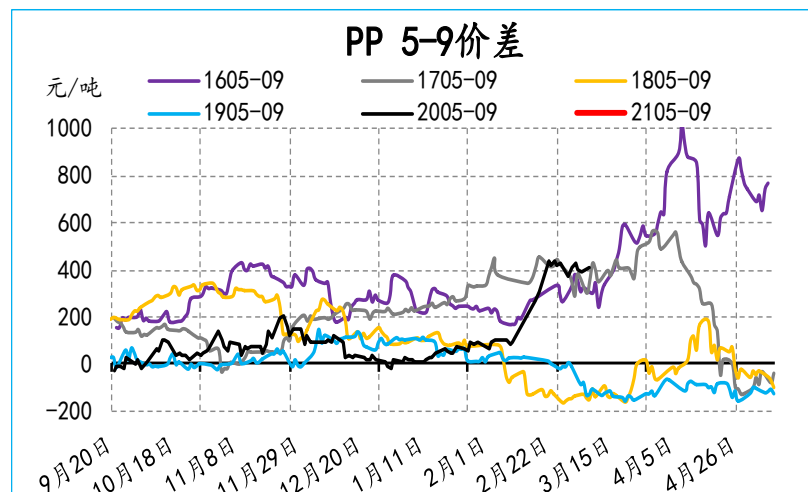
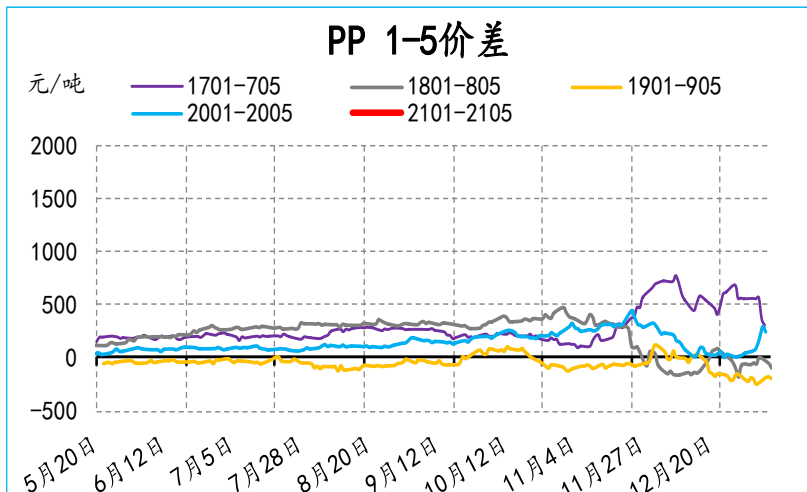
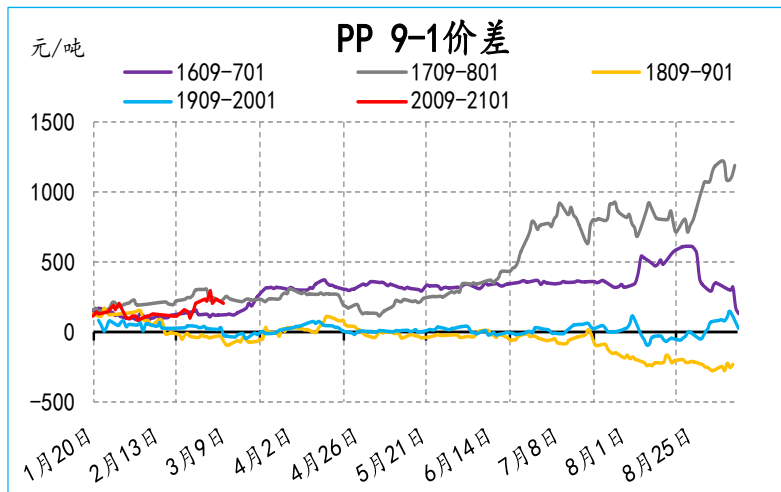
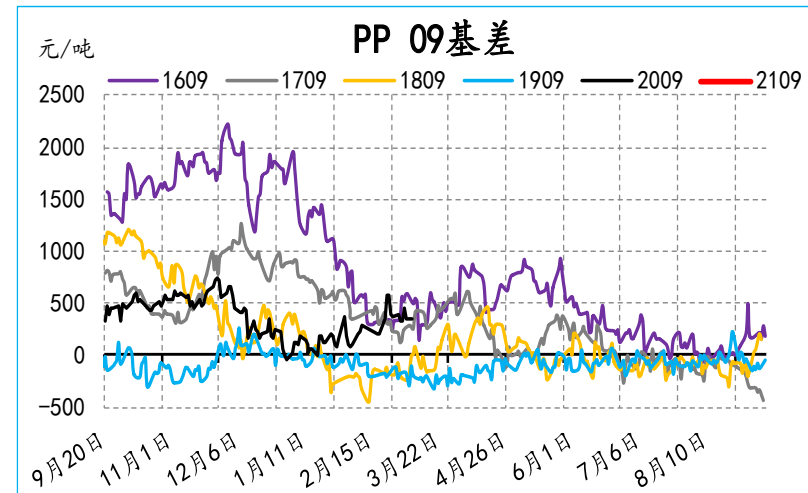
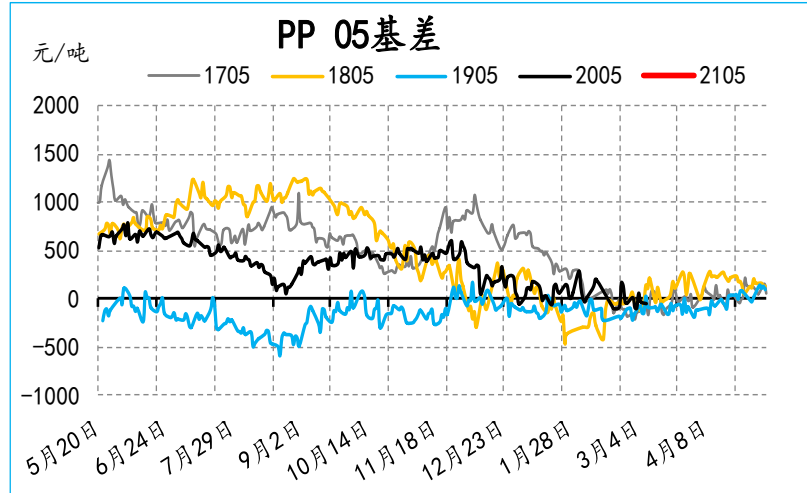
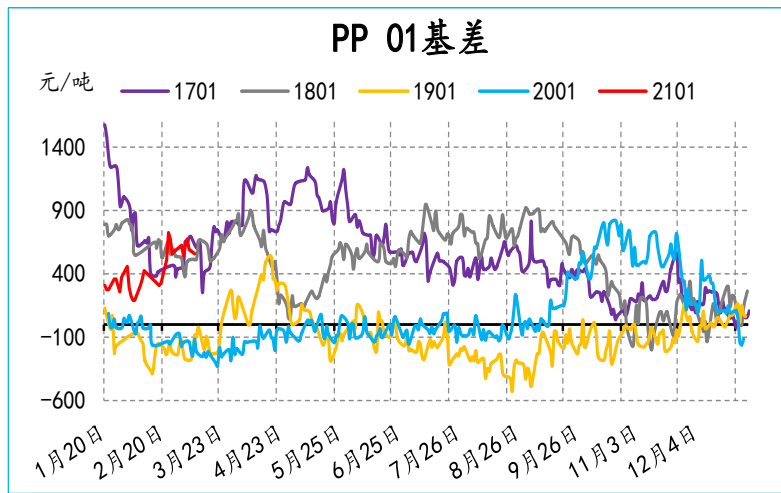
2021年03月09日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	9500	255	2.8%
1.00	3.00	PE	9100	170	1.9%
1.00	2.00	PTA	4635	51	1.1%
1.00	5.00	PVC	8660	100	1.2%
1.00	21.00	EG	6110	140	2.3%
1.00	6.00	沥青	3135	(67)	-2.1%
1.00	1.00	甲醇	2545	(31)	-1.2%
1.00	7.00	橡胶	0	(15020)	-100.0%



套利跟踪：PE

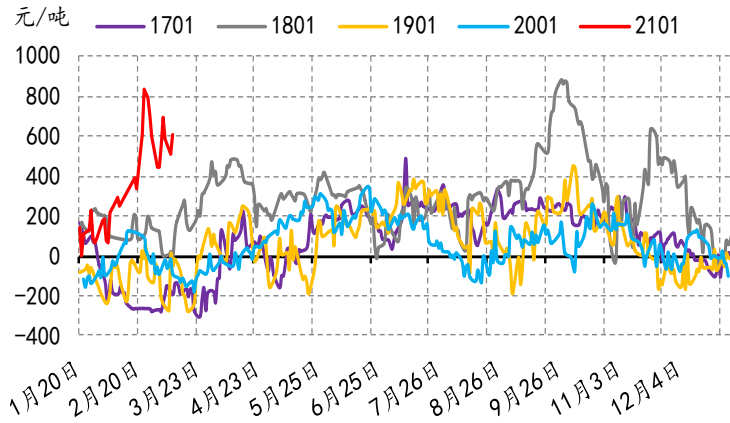


套利跟踪：PP

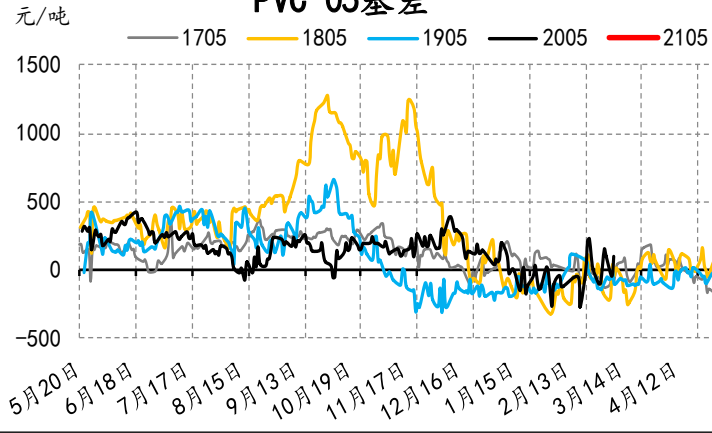


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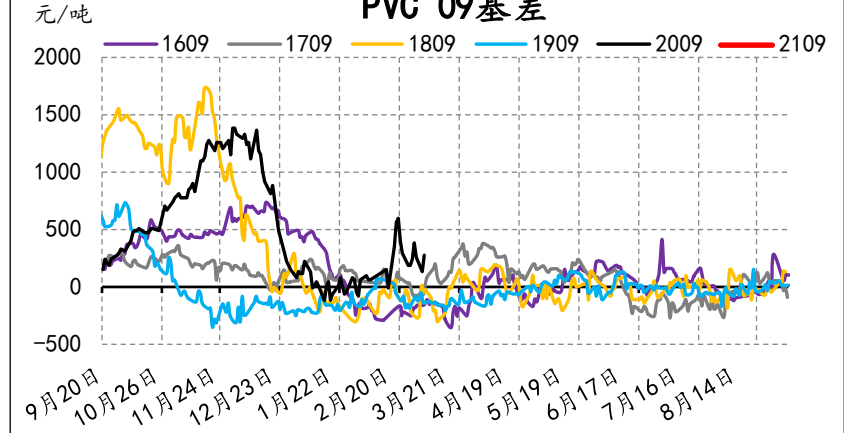
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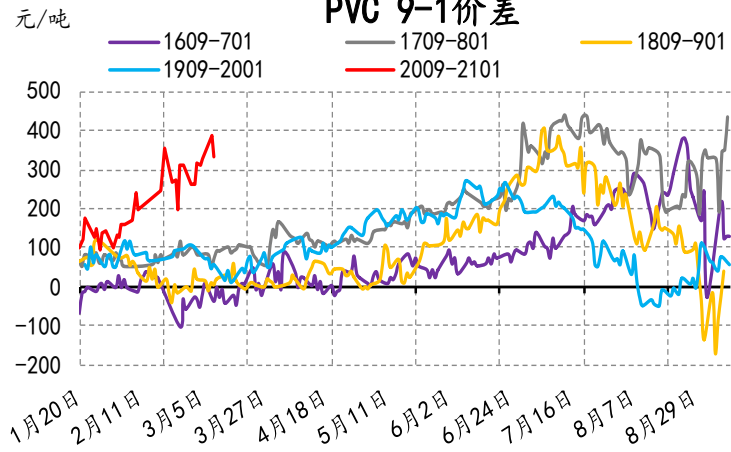
PVC 05基差



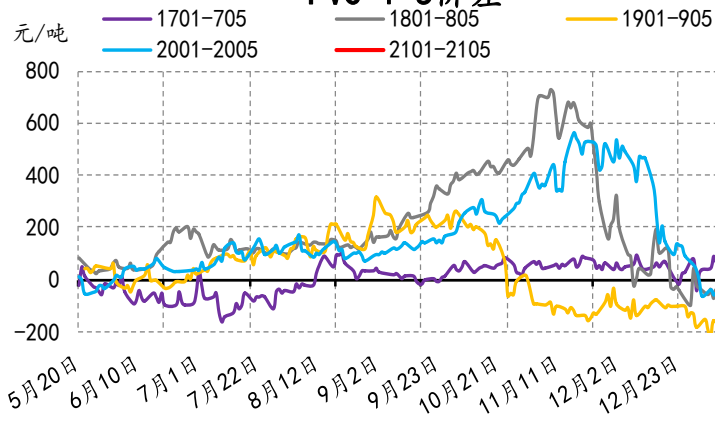
PVC 09基差



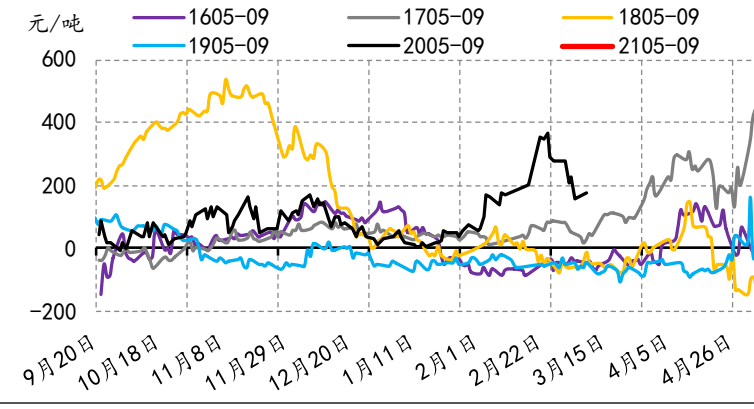
PVC 9-1价差



PVC 1-5价差

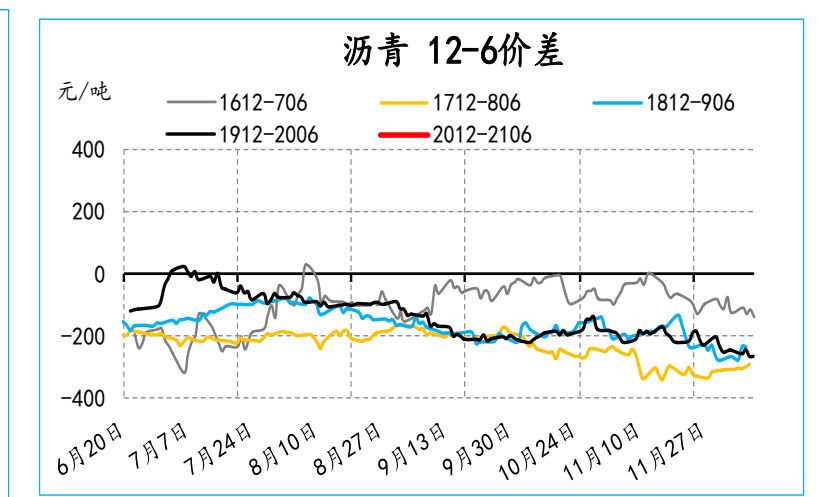
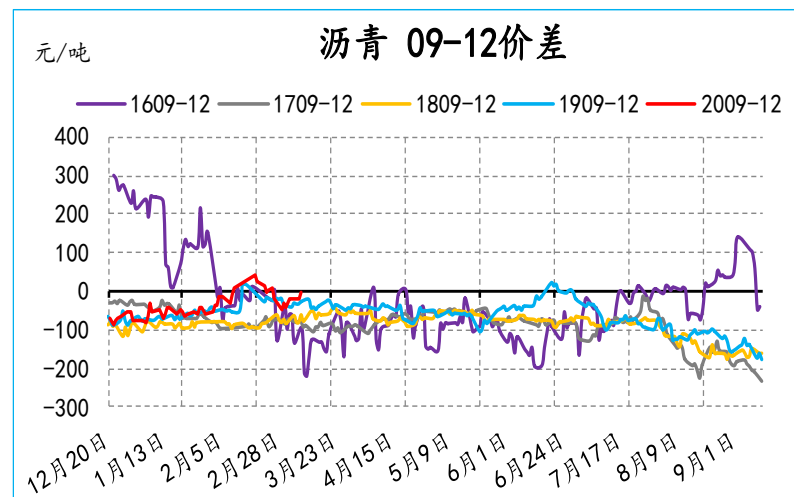
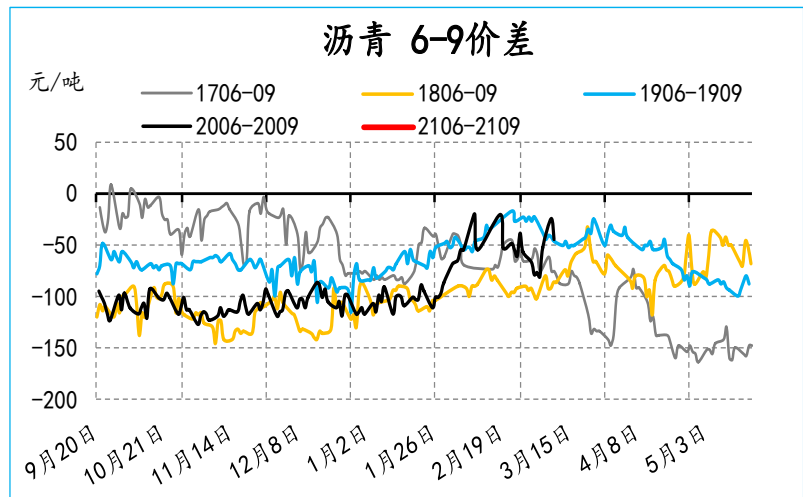
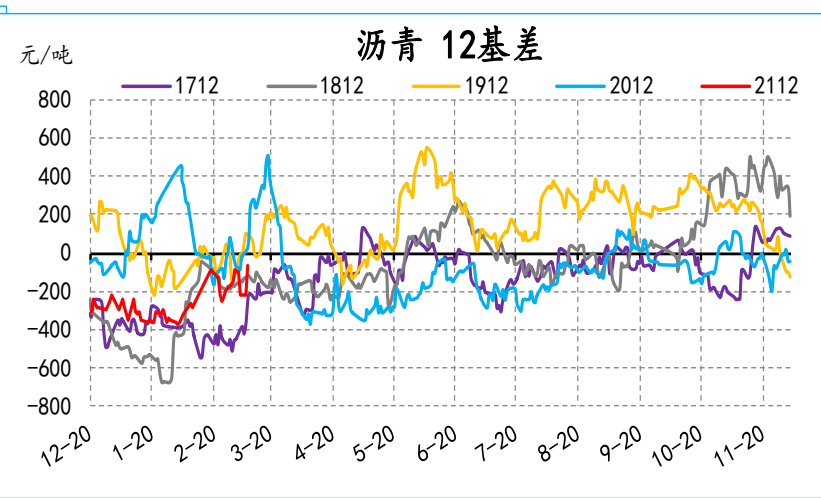
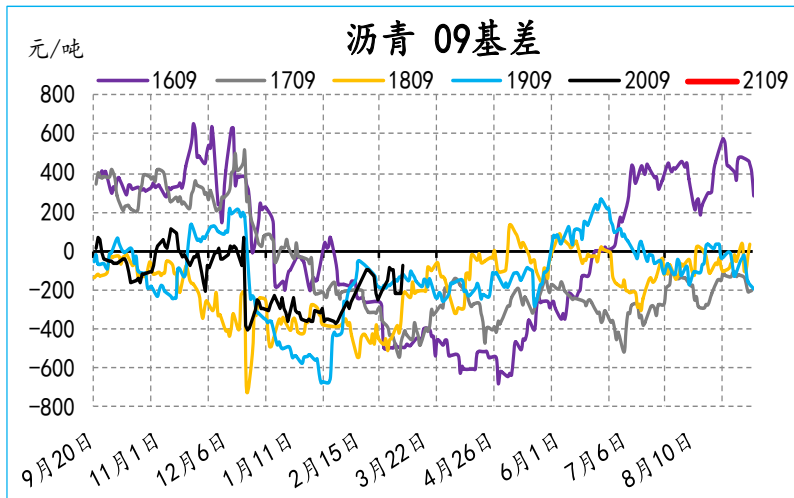
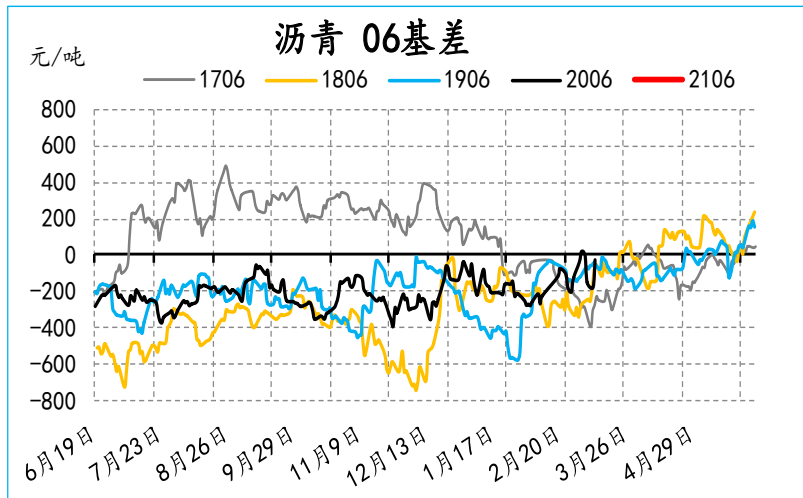


PVC 5-9价差

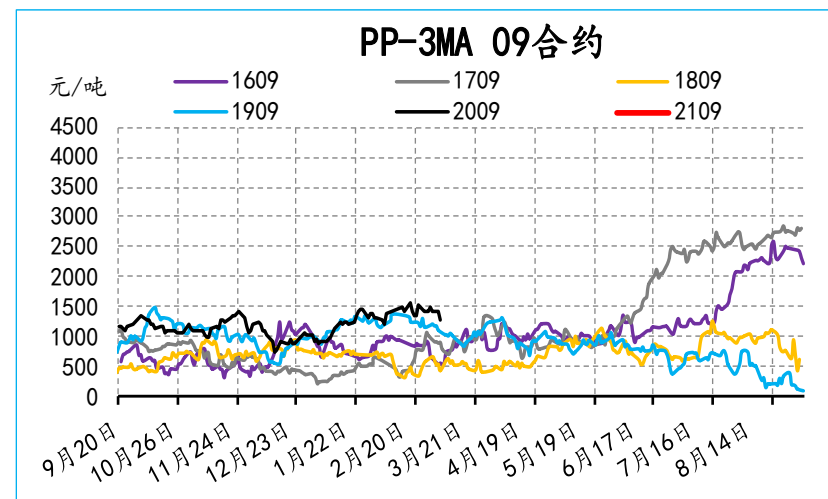
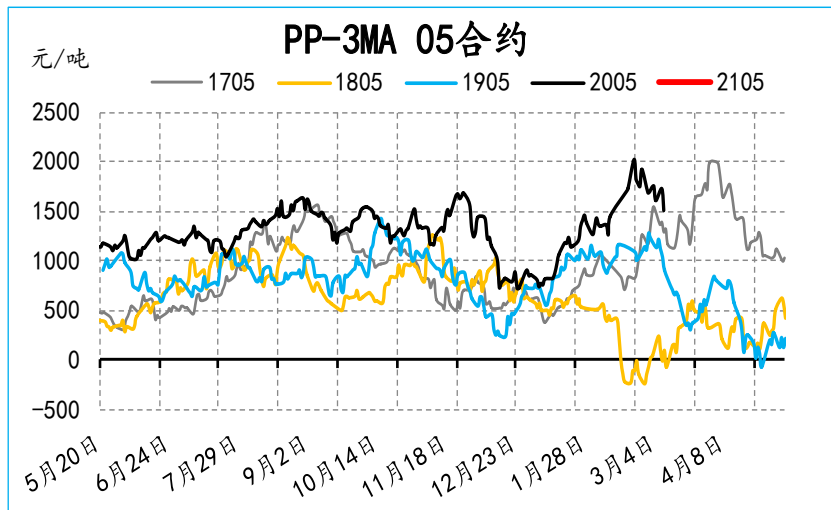
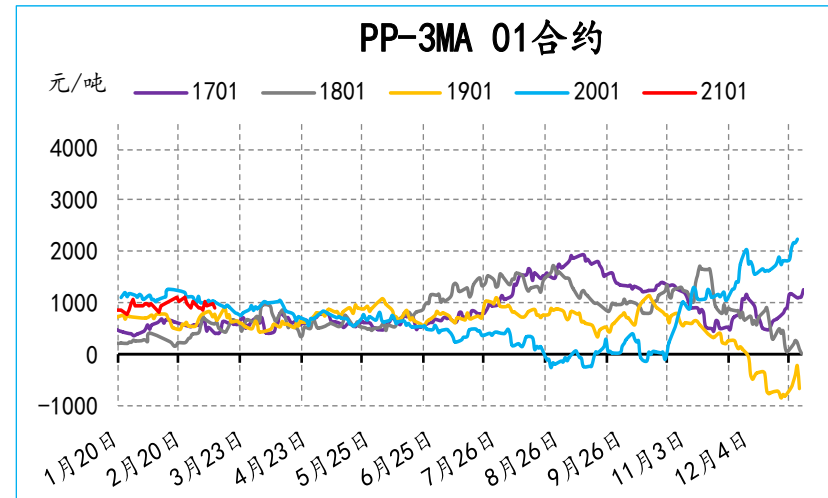
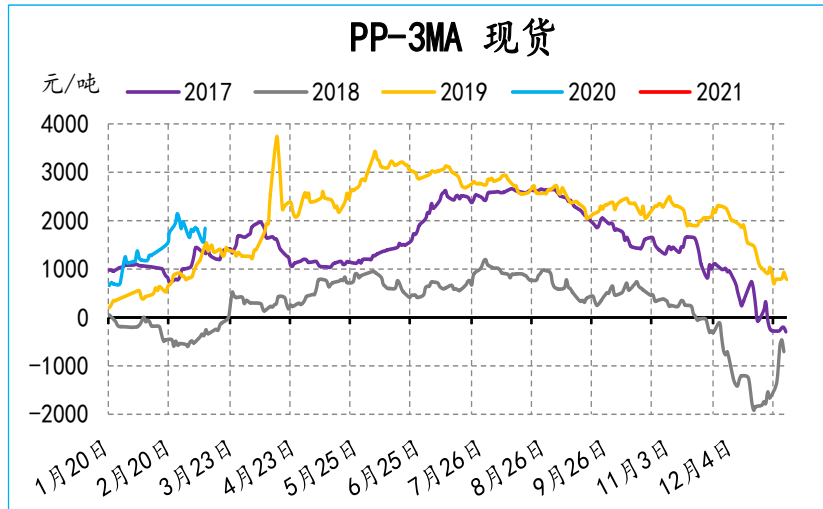


套利跟踪：沥青

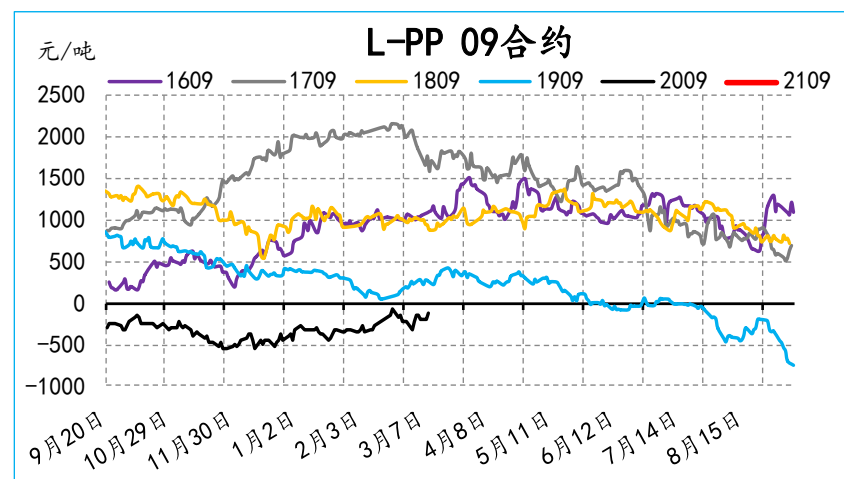
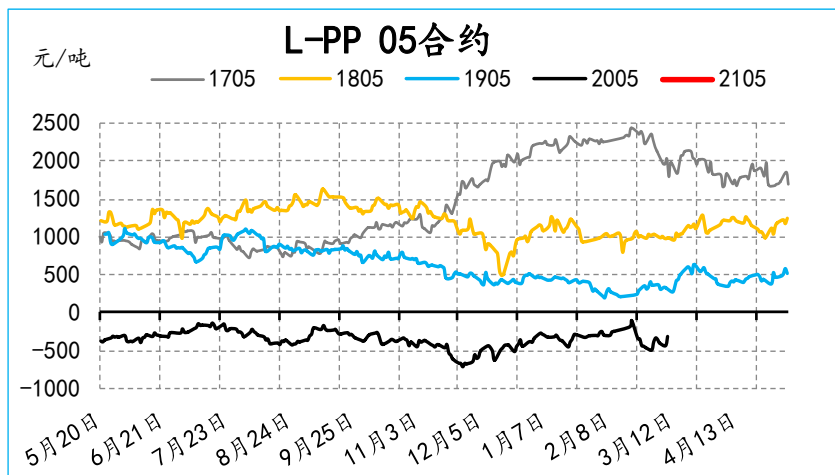
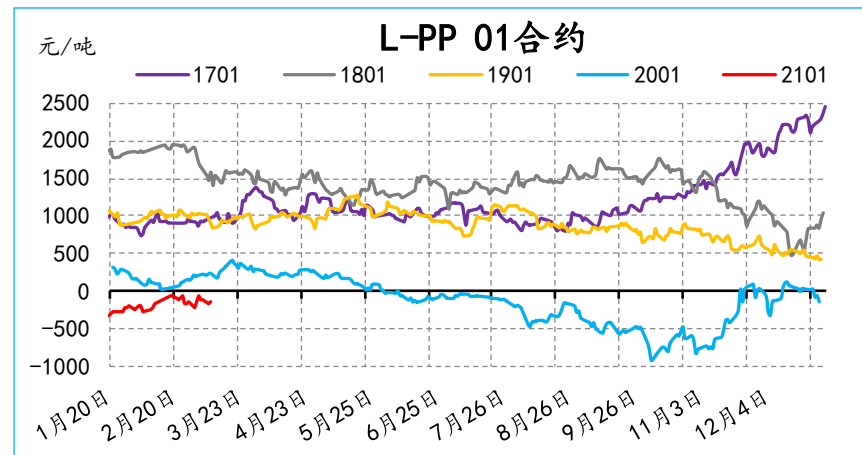
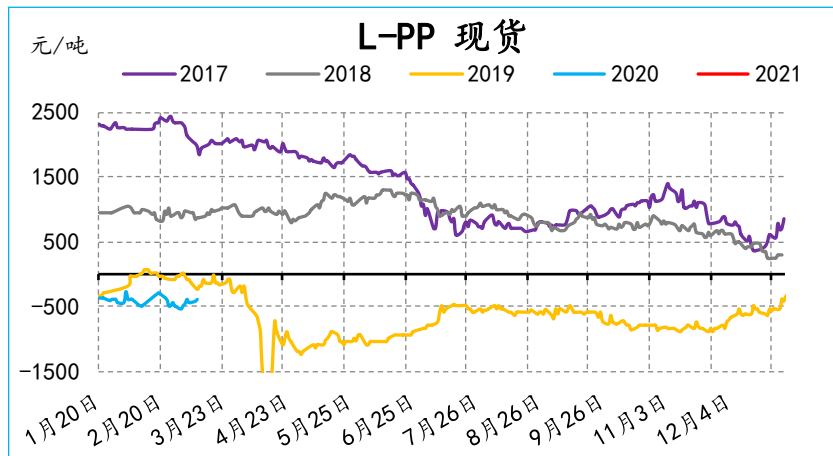
信达期货能化组交流群，即将成立啦！
快向“能化小精灵”申请吧！
微信号：hanbb360



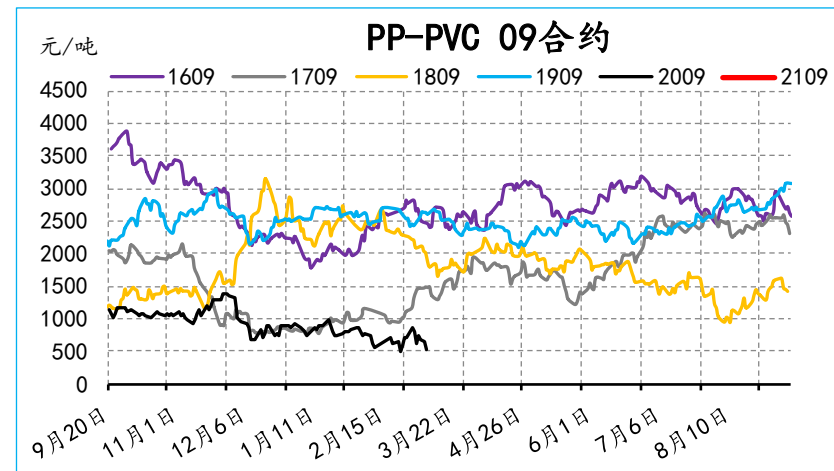
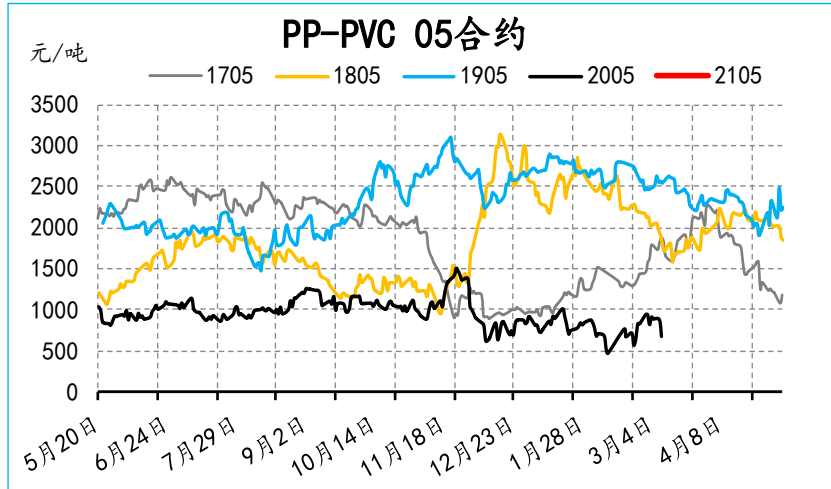
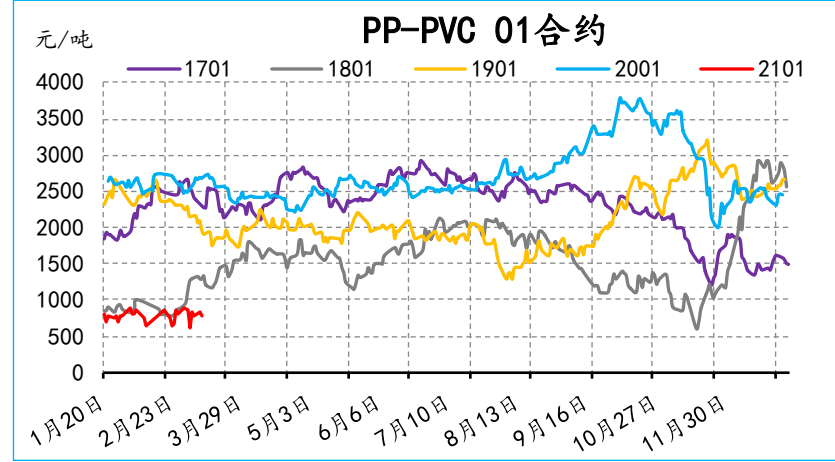
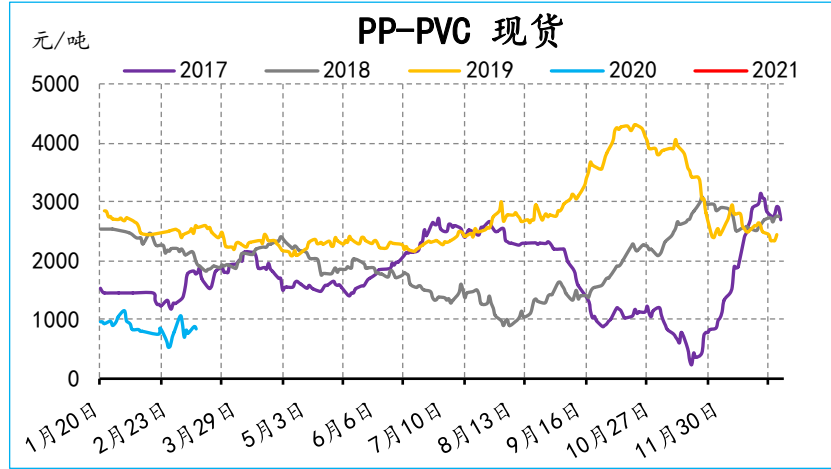
跨品种：PP-3MA



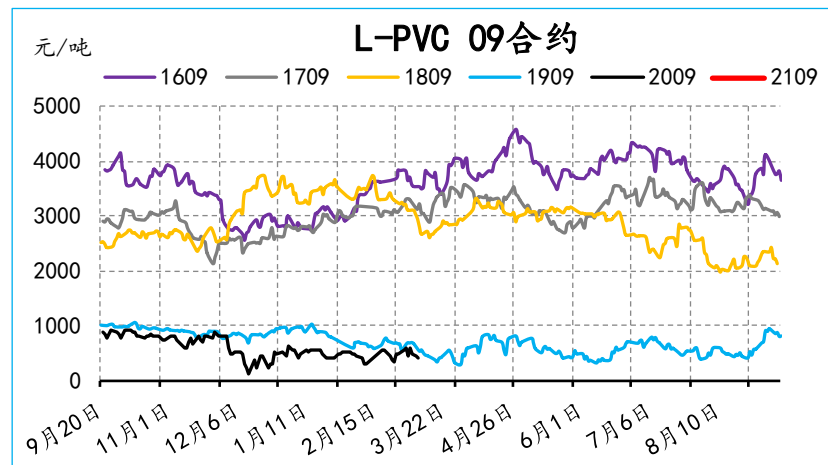
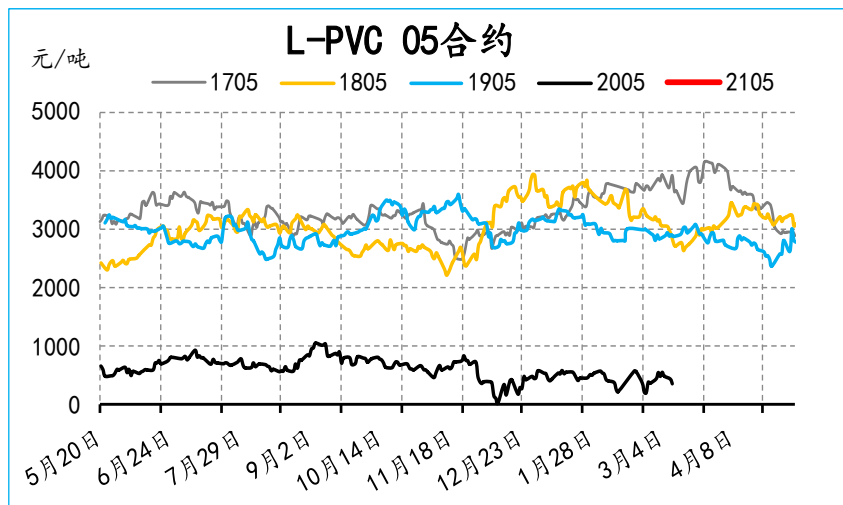
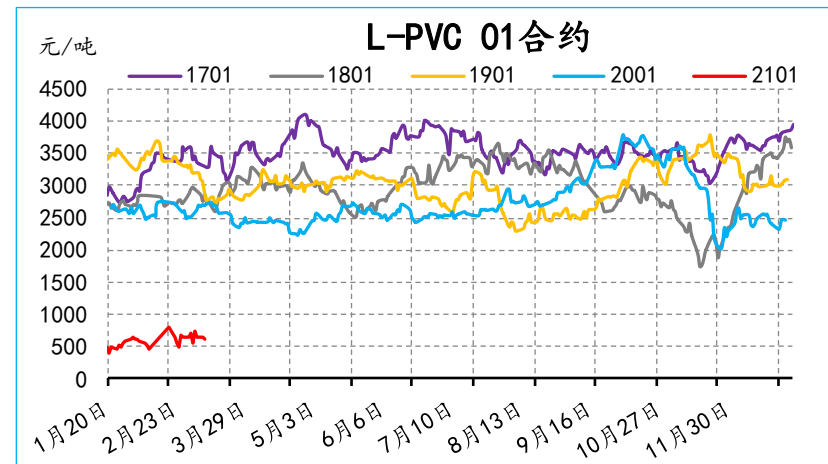
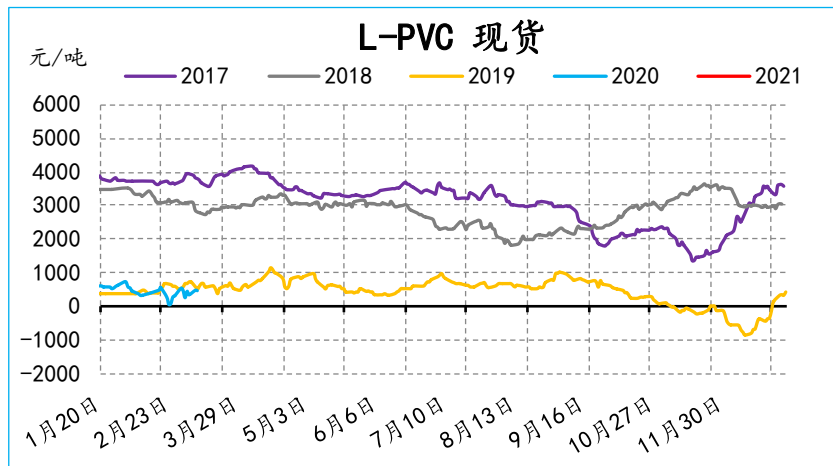
跨品种：塑料-PP



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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