

化工套利跟踪

研究发展中心能化团队

2021年3月11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 2月4日	10日前 2月25日	5日前 3月4日	昨日 3月10日	今日 3月11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	-182	-202	-160	-164	-158		观望	
	TA1-TA5	262	290	238	242	240			
	TA5-TA9	-80	-88	-78	-78	-82			
	L9-L1	25	110	165	135	130		关注5-9正套	
	L1-L5	-165	-310	-360	-245	-290			
	L5-L9	140	200	195	110	160			
	PP9-PP1	119	166	212	213	213		关注5-9正套	
	PP1-PP5	-224	-589	-615	-618	-618			
	PP5-PP9	105	423	403	405	405			
	V9-V1	160	310	310	285	390		关注5-9正套	
	V1-V5	-330	-600	-535	-435	-575			
	V5-V9	170	290	225	150	185			
	BU9-BU12	-16	8	-18	-42	-22		观望	
BU12-BU6	-16	8	-18	-42	-22				
BU6-BU9	-54	-38	-80	-34	-40				
跨品种	PP-3MA 1月	956	911	1024	1044	1128		观望	
	PP-3MA 5月	1378	1761	1762	1772	1926			
	PP-3MA 9月	1327	1353	1500	1438	1550			
	L-PP 1月	-191	-165	-100	-117	-51		多L空P	
	L-PP 5月	-250	-444	-355	-417	-331			
	L-PP 9月	-285	-221	-147	-133	-82			

基差数据跟踪

2021年03月11日期现结构图								4
品种	现货价格	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
EG	5650	-120.00		660.00	-120.00		13.2%	
PP	9250	-80.00		514.00	-179.00		5.9%	
PVC	8550	-110.00		420.00	-220.00		5.2%	
PE	8750	-100.00		65.00	-265.00		0.7%	
沥青	3120	-15.00		-8.00	-61.00		-0.3%	
甲醇	2415	-35.00		-121.00	-29.00		-4.8%	
PTA	4385	-15.00		-393.00	-103.00		-8.2%	
橡胶	0	0.00		-15565.00	-80.00		-100.0%	

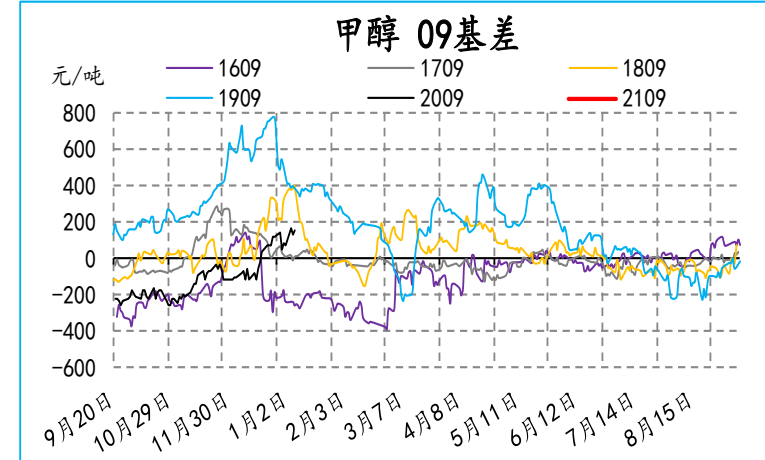
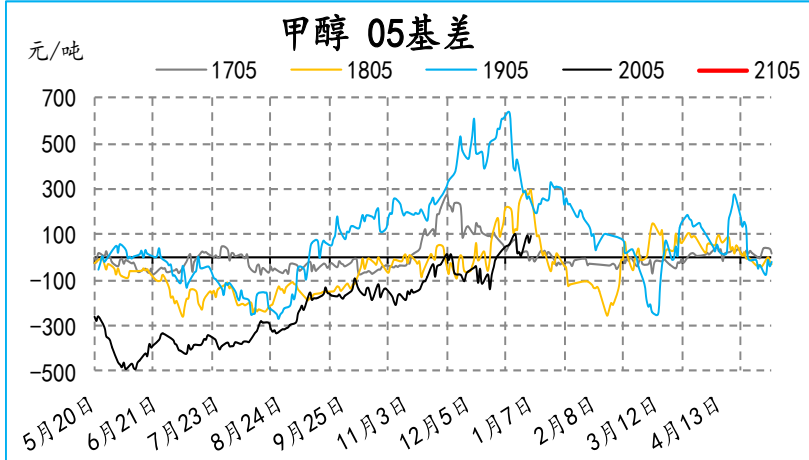
注1: 主力基差=现货-主力合约; 基差率=(现货价格-期货主力)/期货主力;

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;

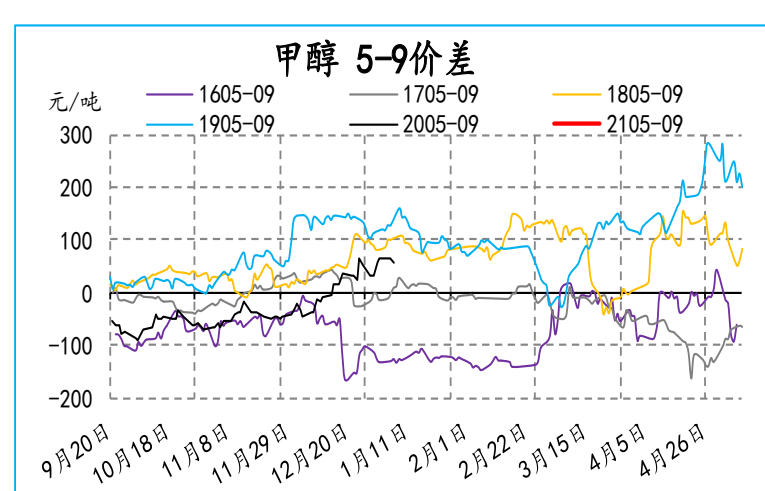
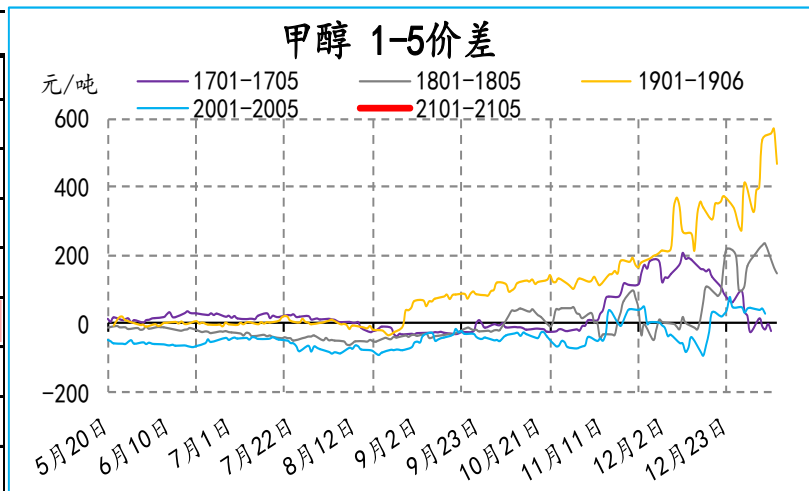
注3: 主力合约为1月。

套利跟踪：甲醇

2021年03月11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	9250	(56)	-0.6%
1.00	3.00	PE	8750	(225)	-2.5%
1.00	2.00	PTA	4385	(153)	-3.4%
1.00	5.00	PVC	8550	(155)	-1.8%
1.00	21.00	EG	5650	227	4.2%
1.00	6.00	沥青	3120	(48)	-1.5%
1.00	1.00	甲醇	2415	(45)	-1.8%
1.00	7.00	橡胶	0	(15385)	-100.0%

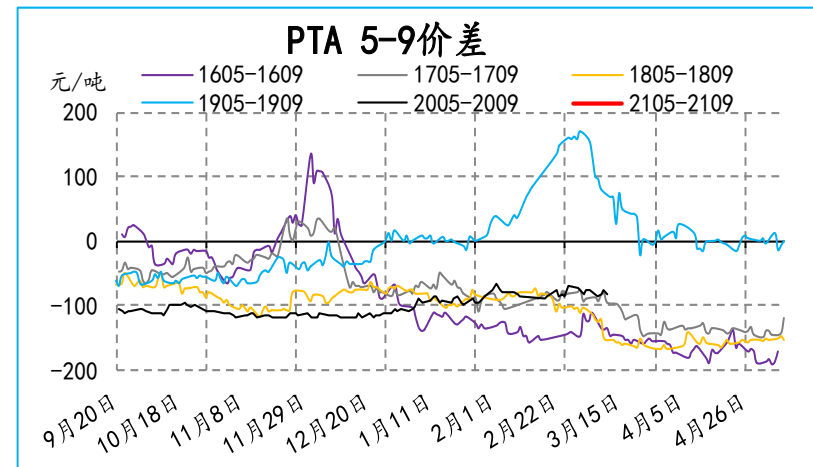
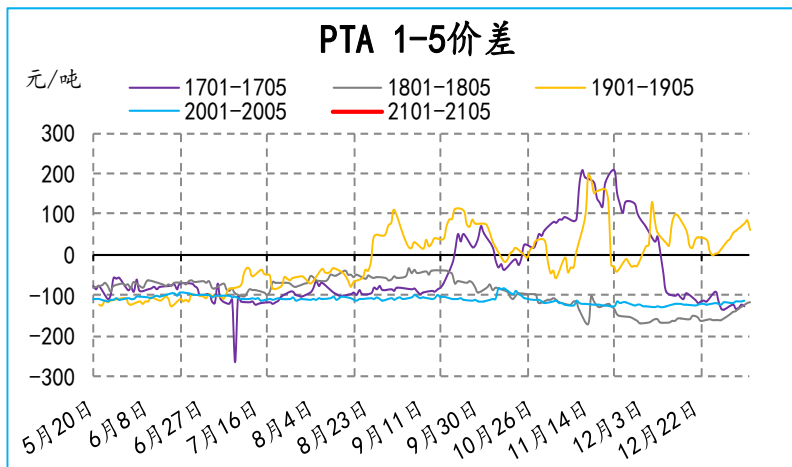
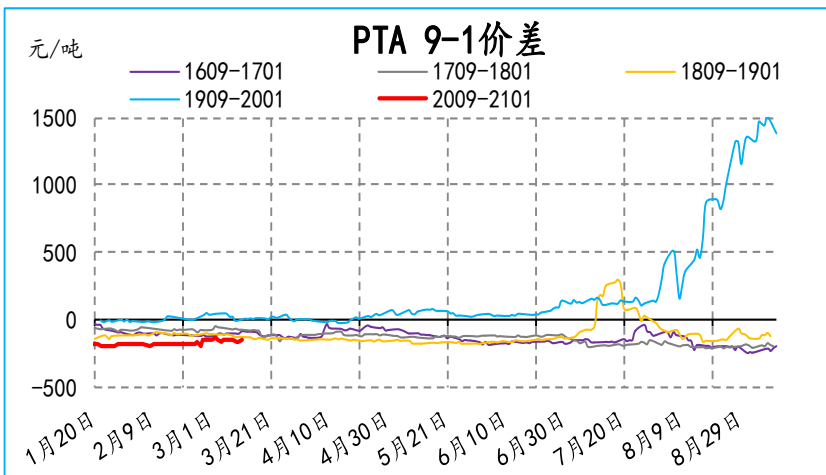
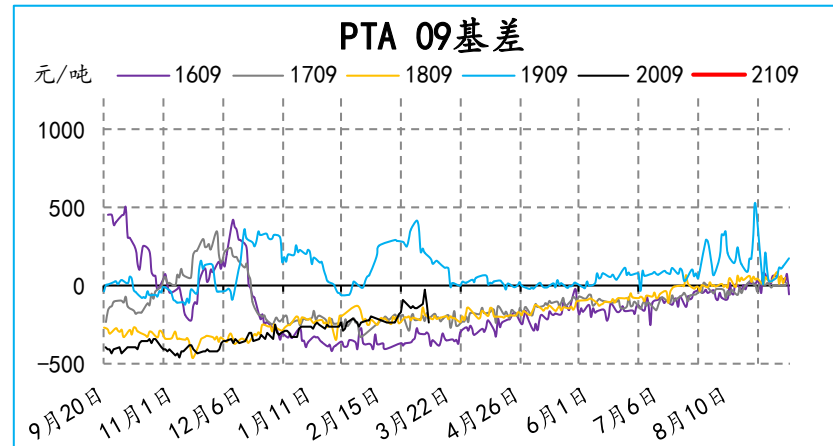
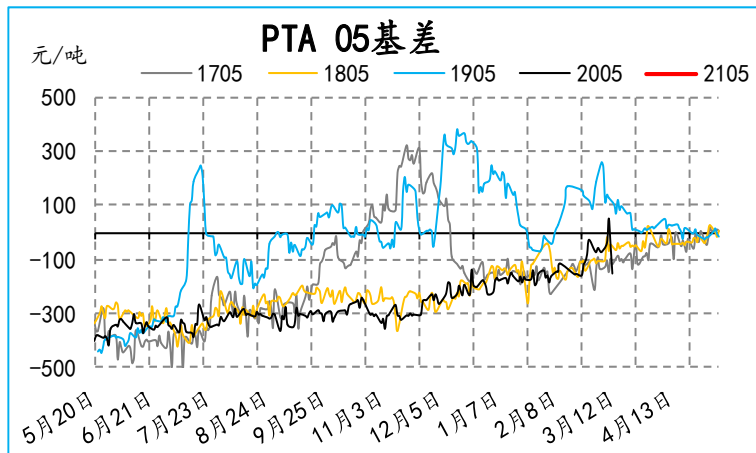


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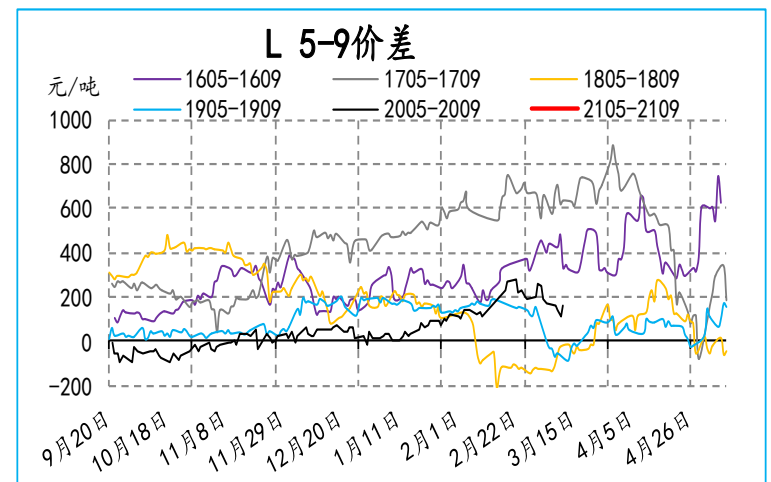
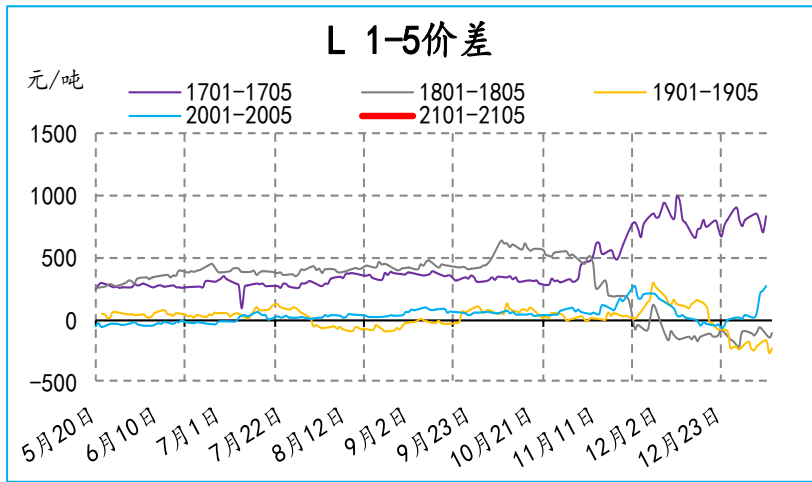
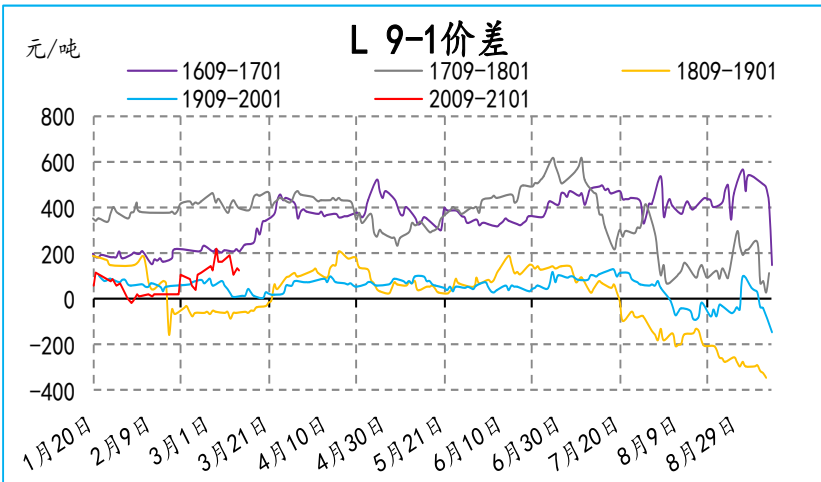
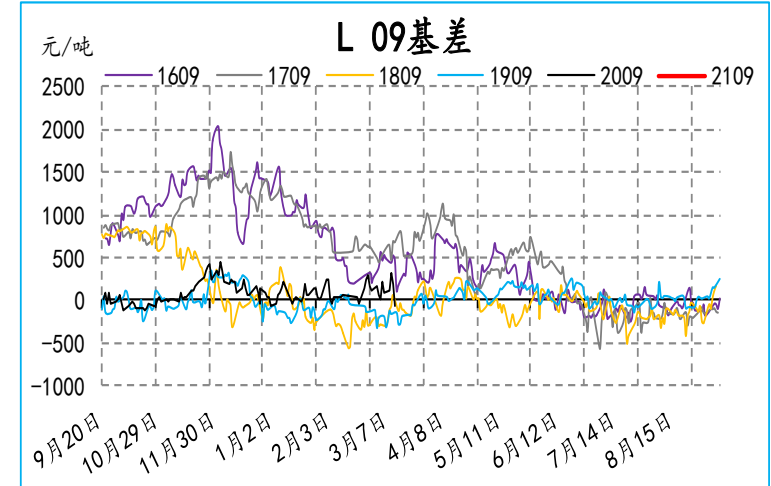
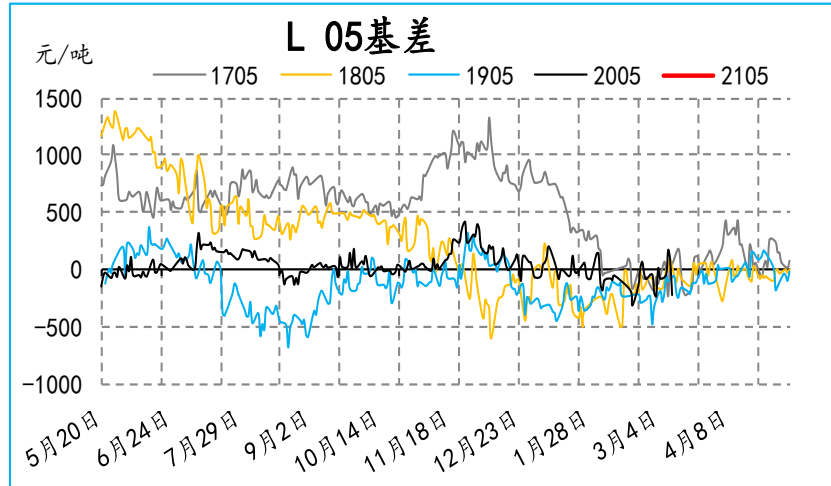
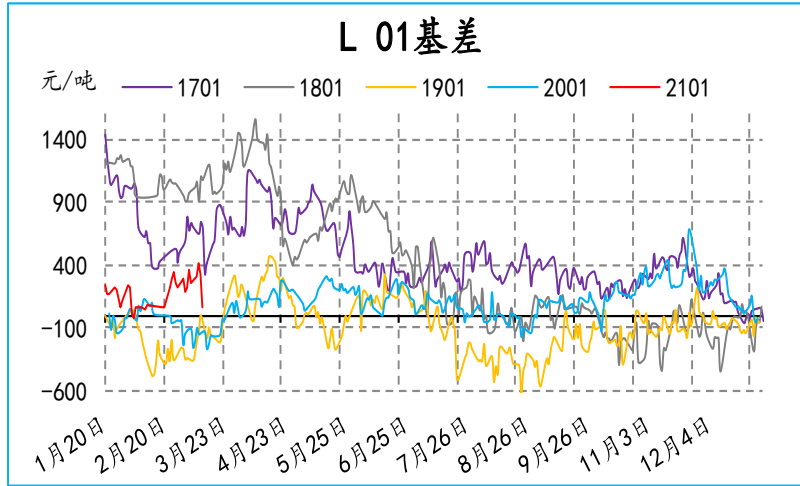


套利跟踪：PTA

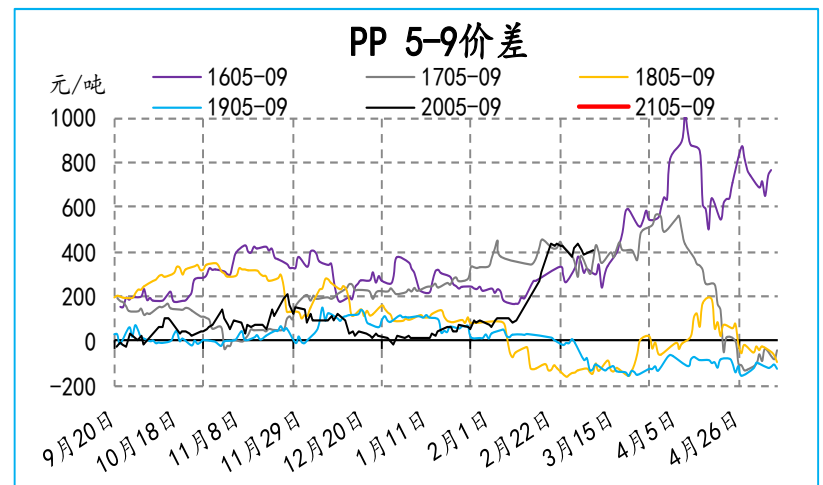
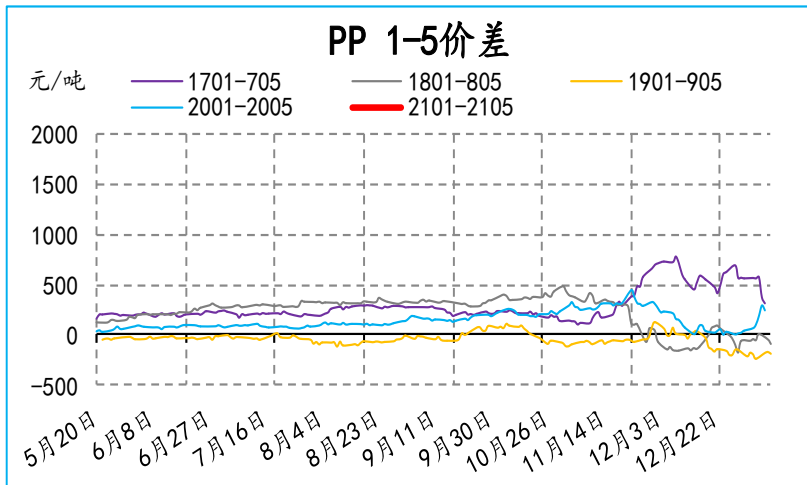
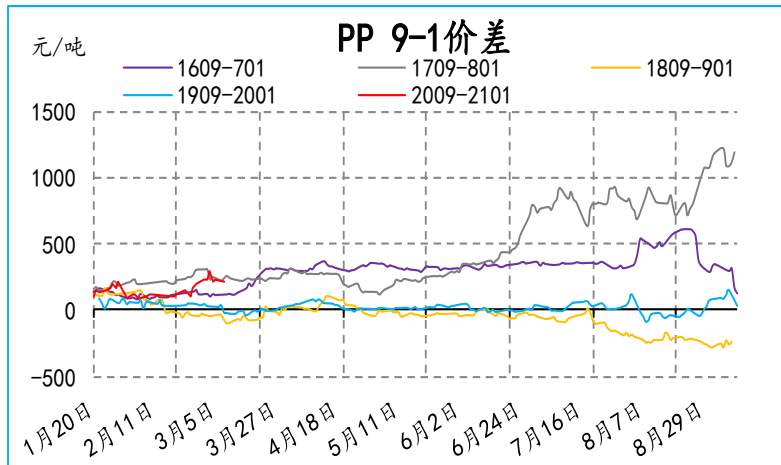
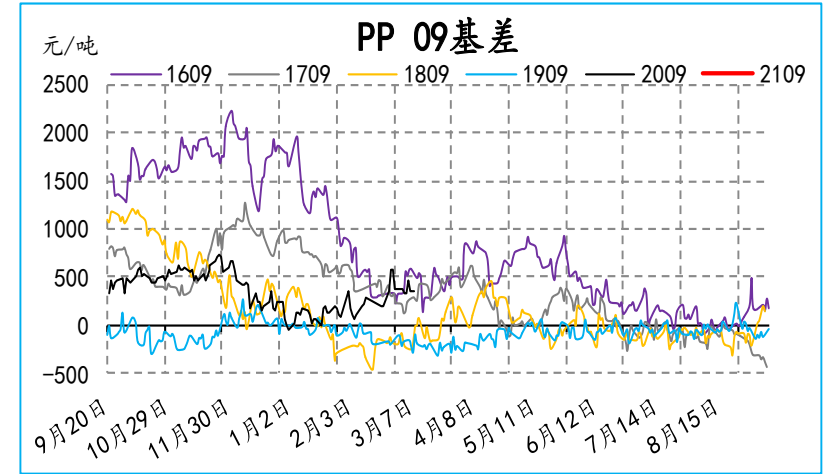
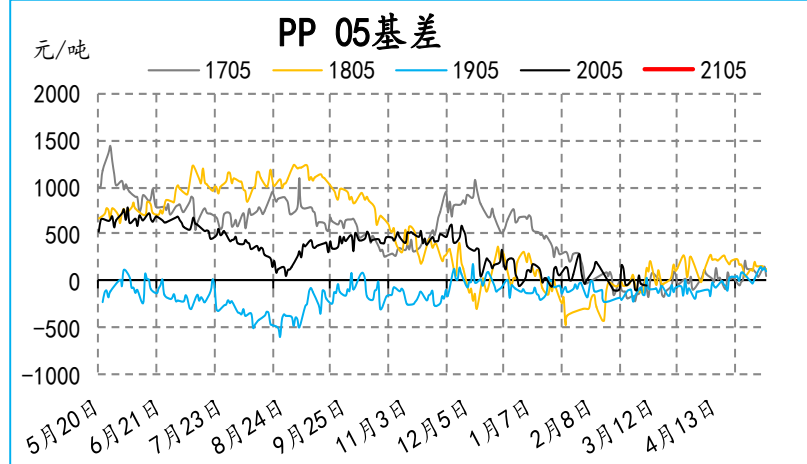
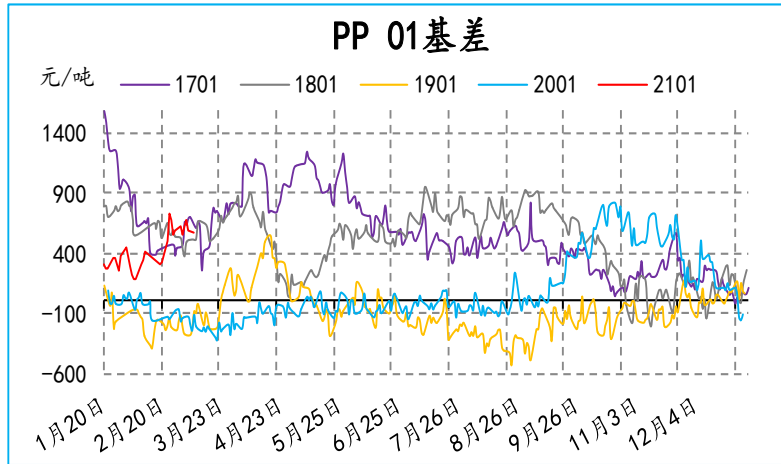
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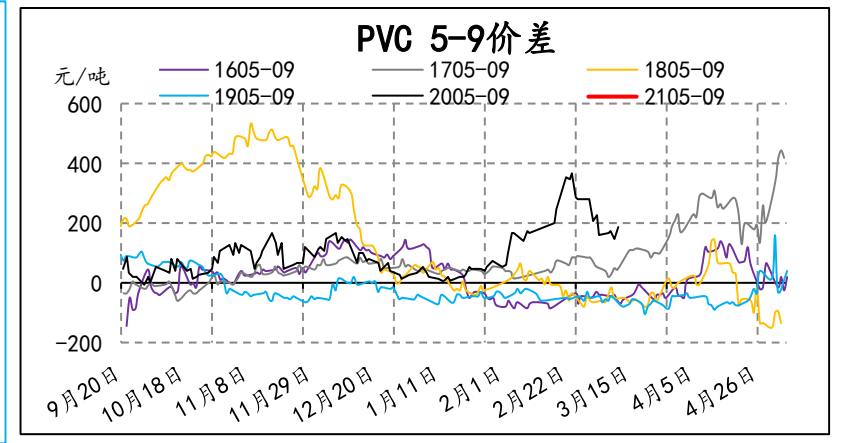
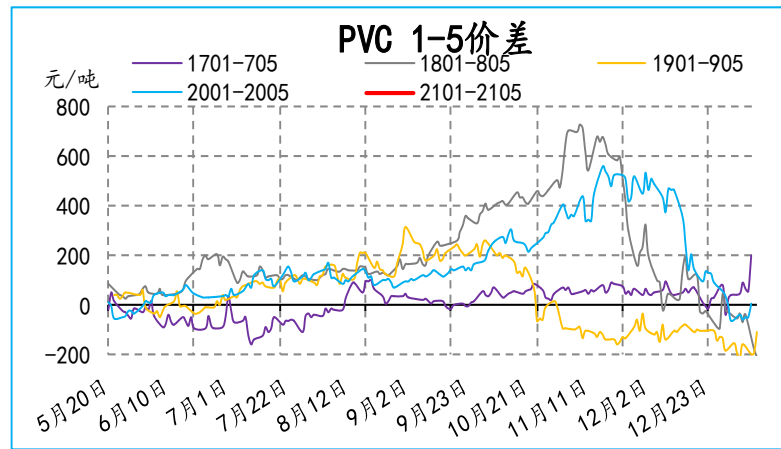
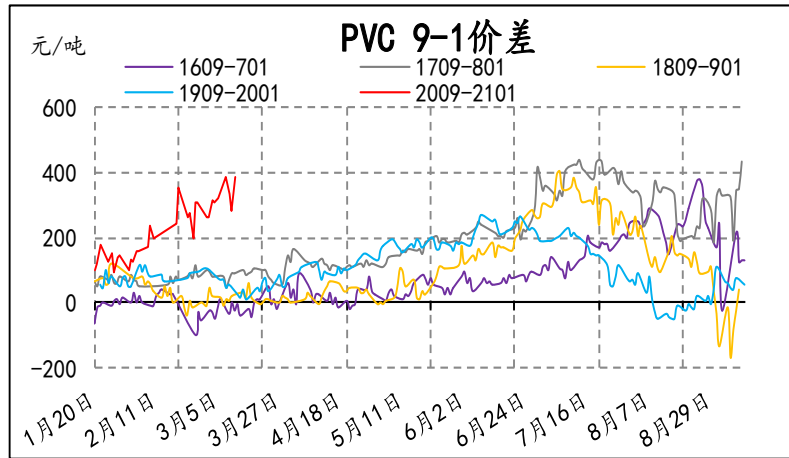
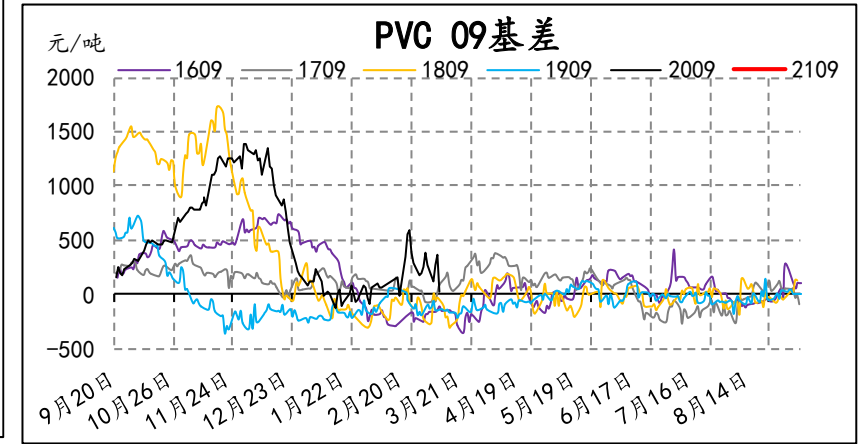
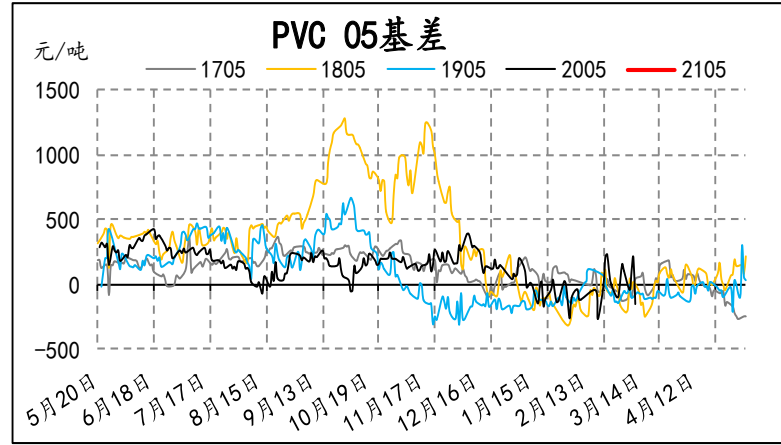
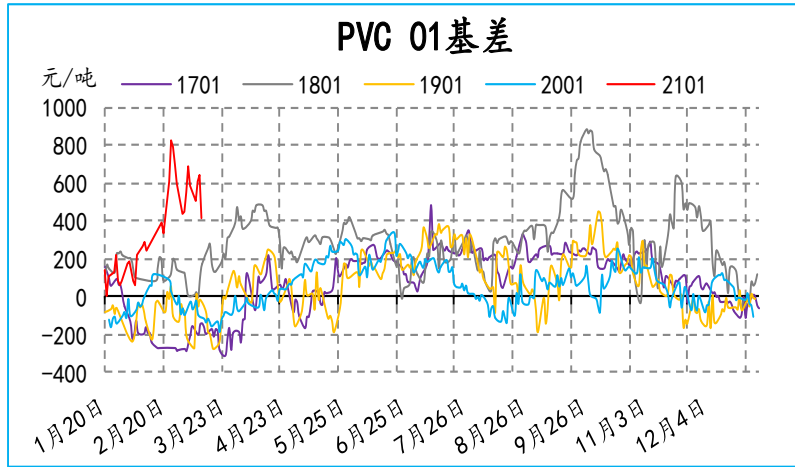
套利跟踪：PE



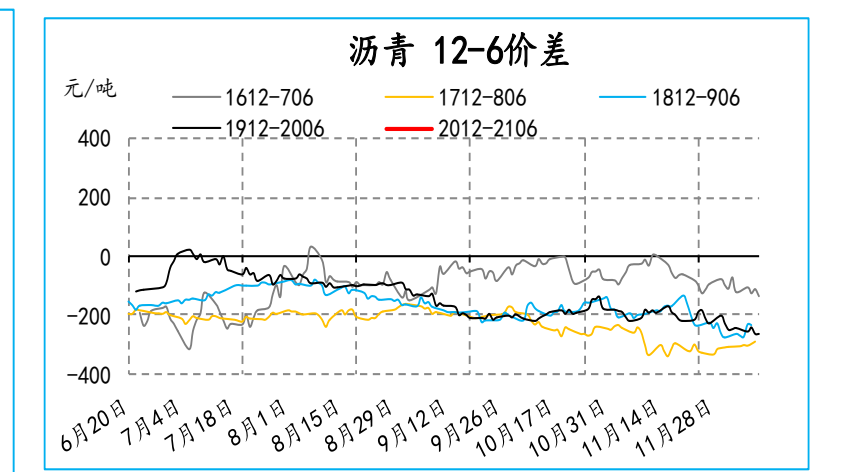
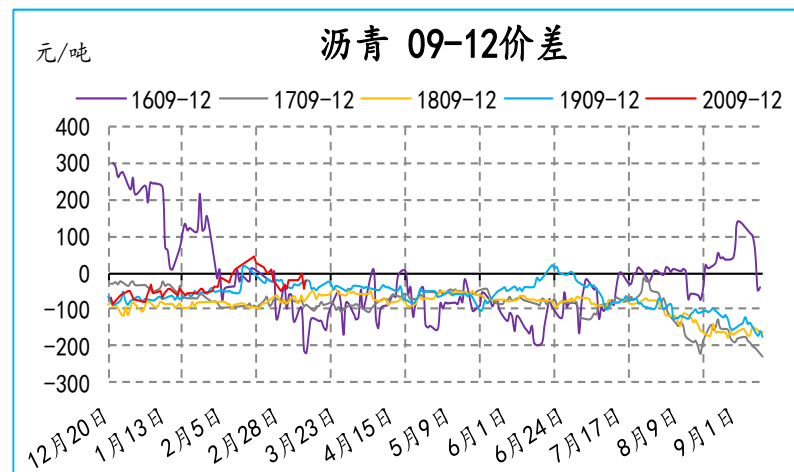
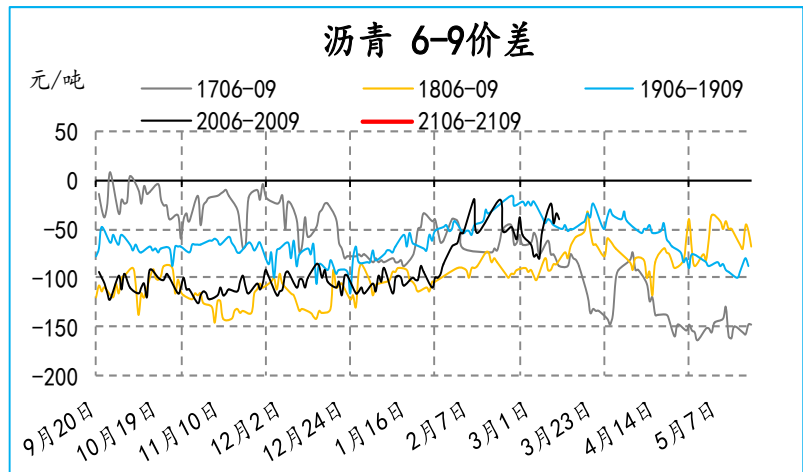
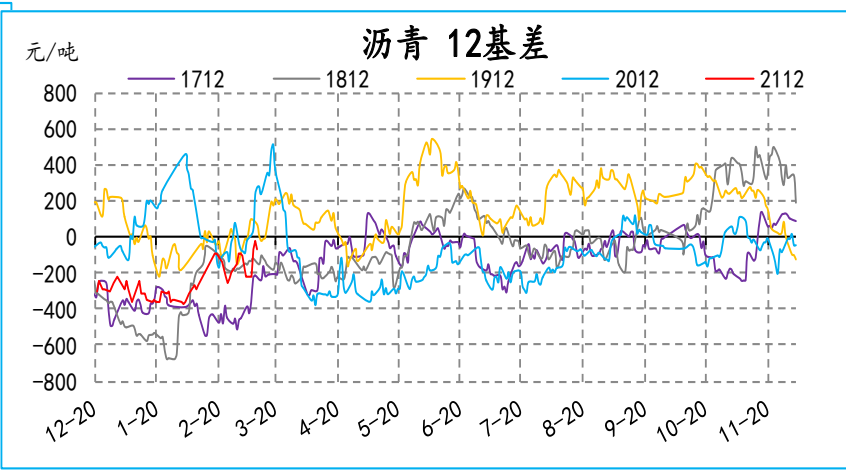
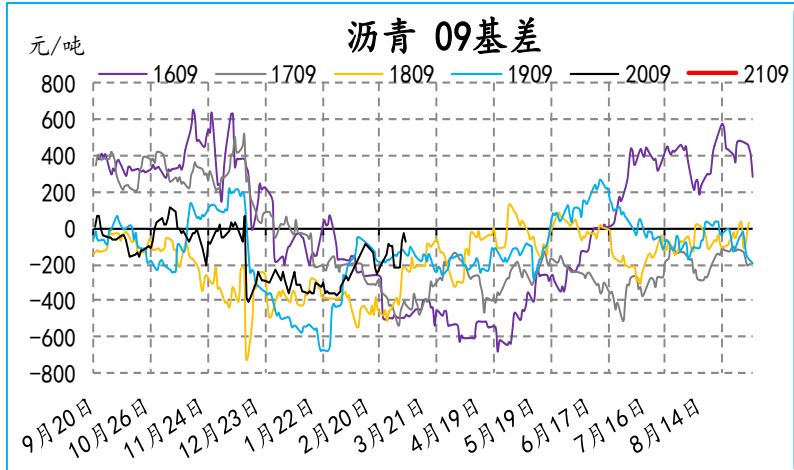
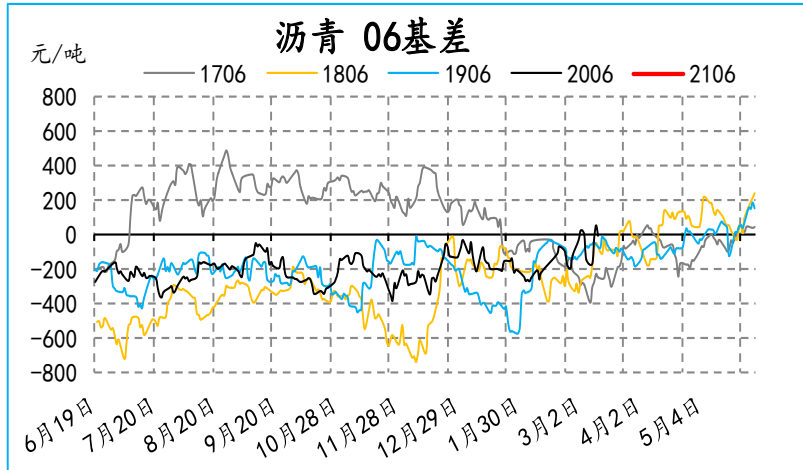
套利跟踪: PP



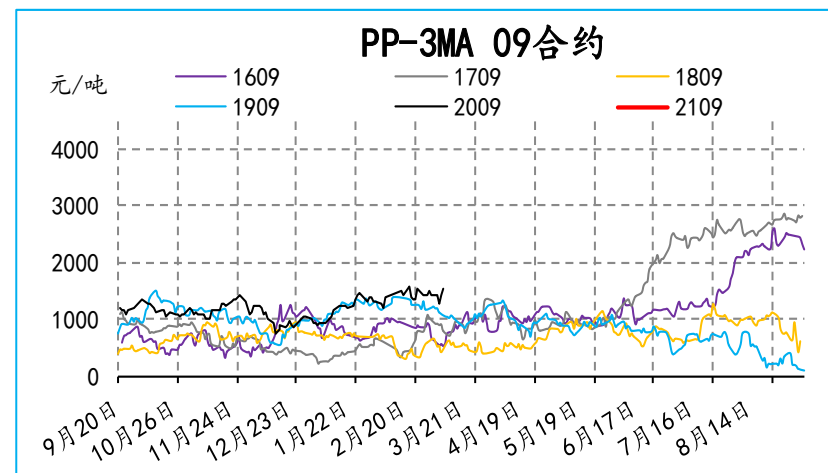
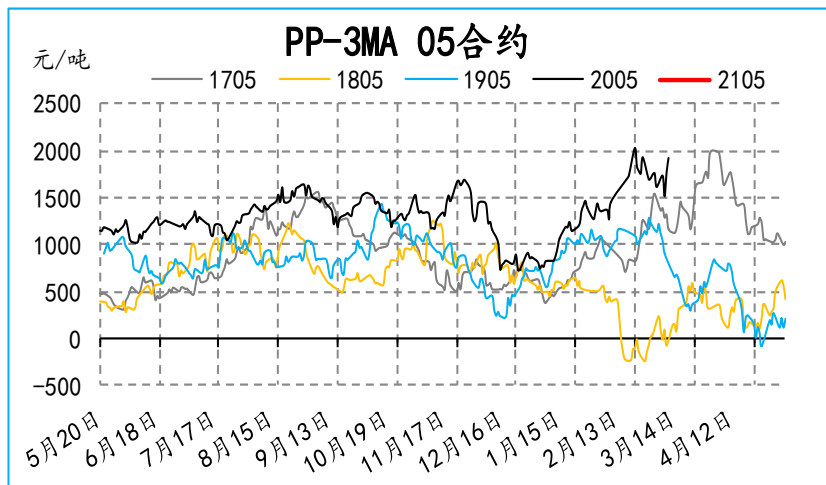
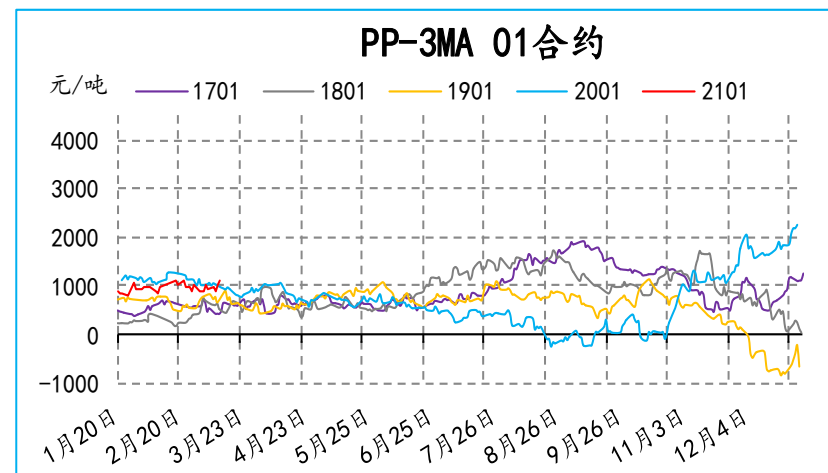
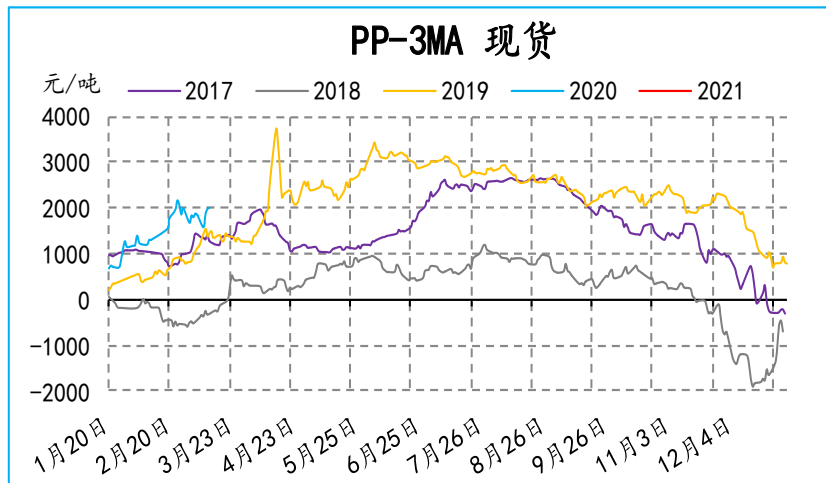
套利跟踪: PVC



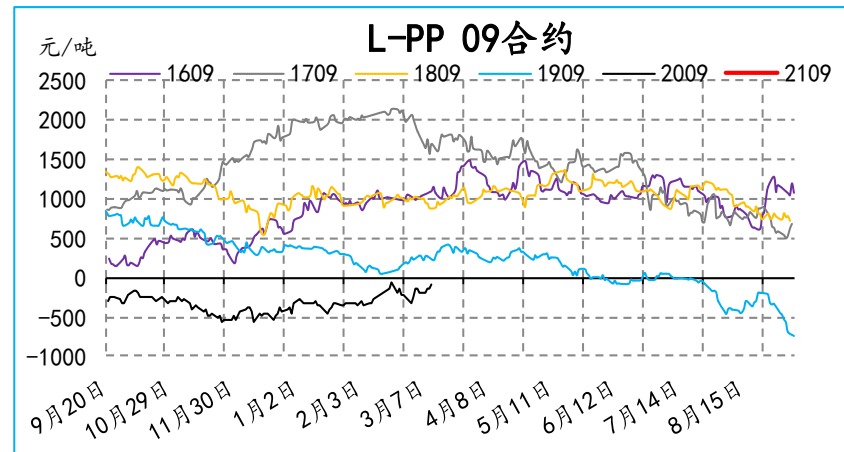
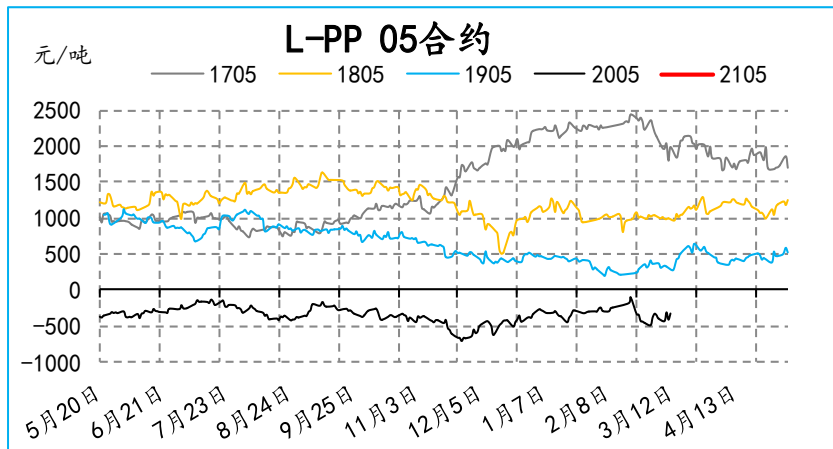
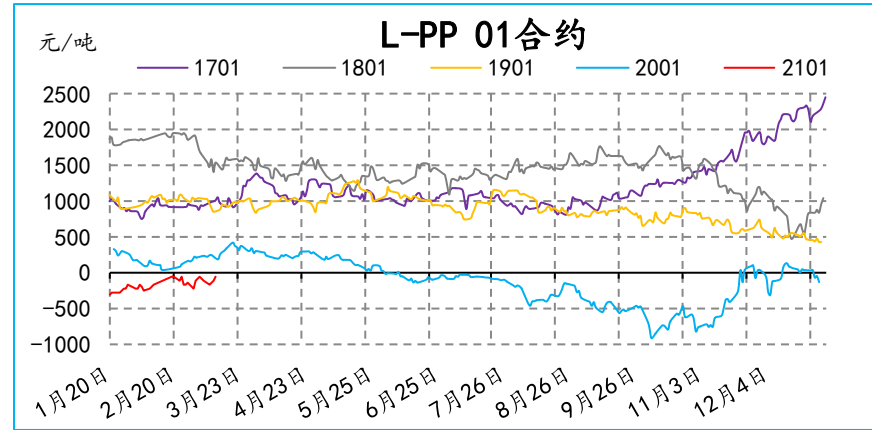
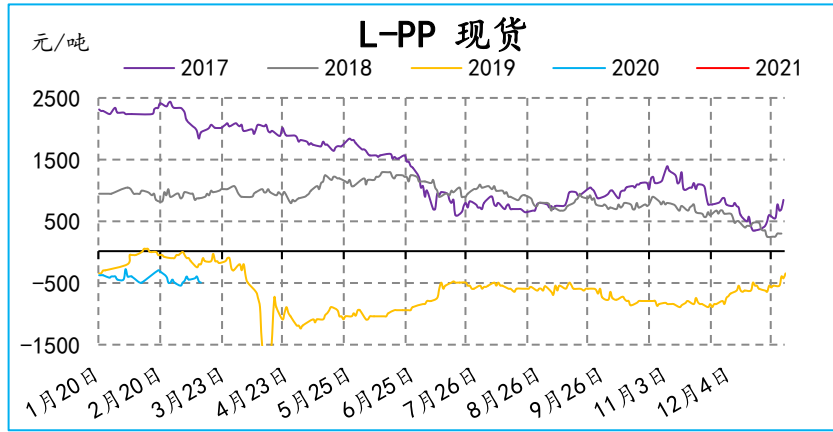
套利跟踪：沥青



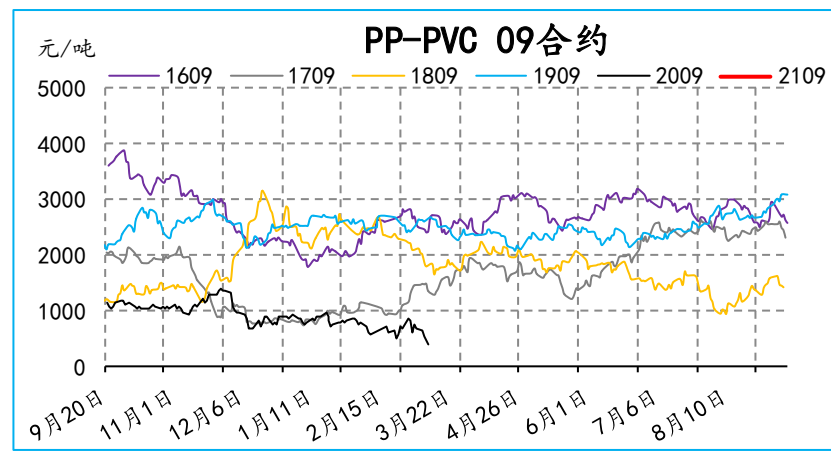
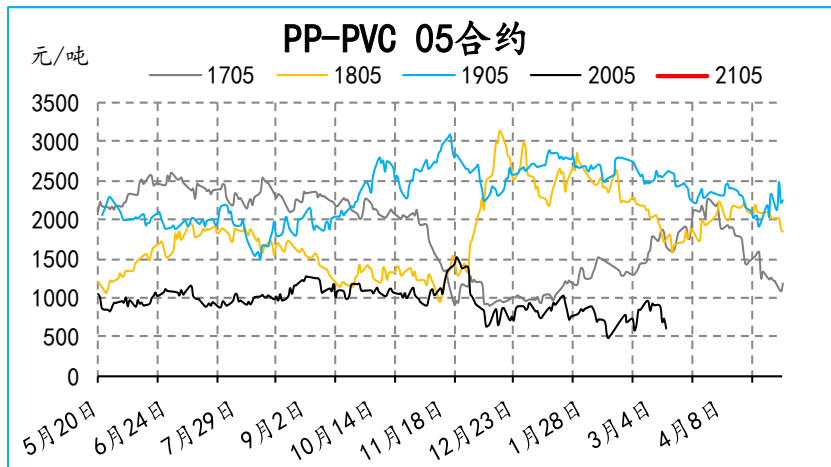
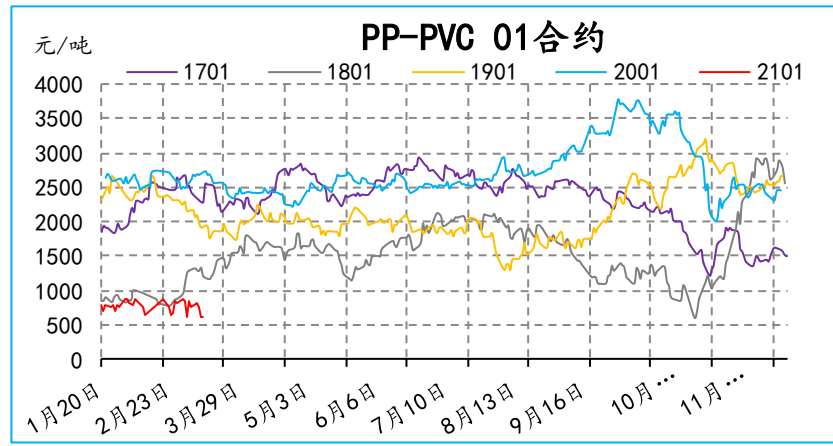
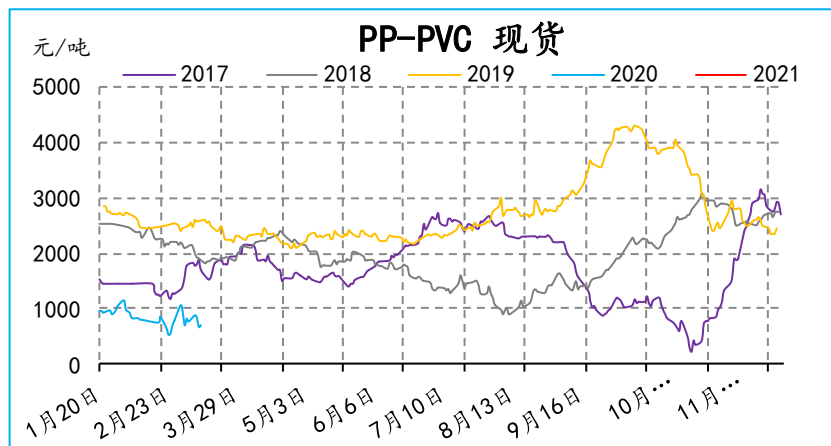
跨品种：PP-3MA



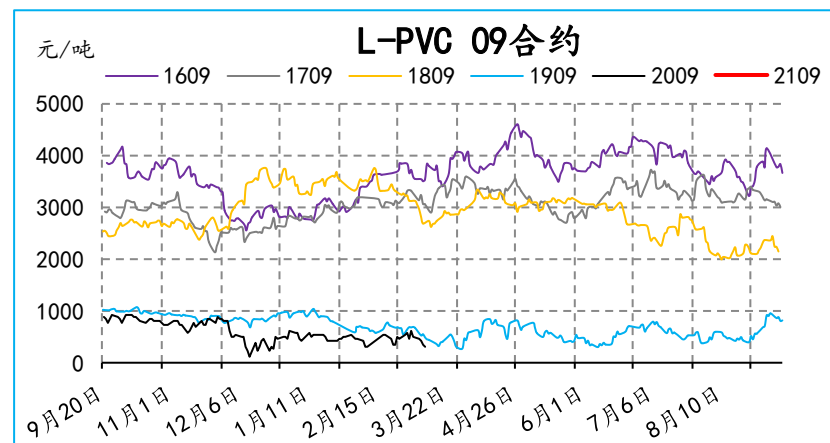
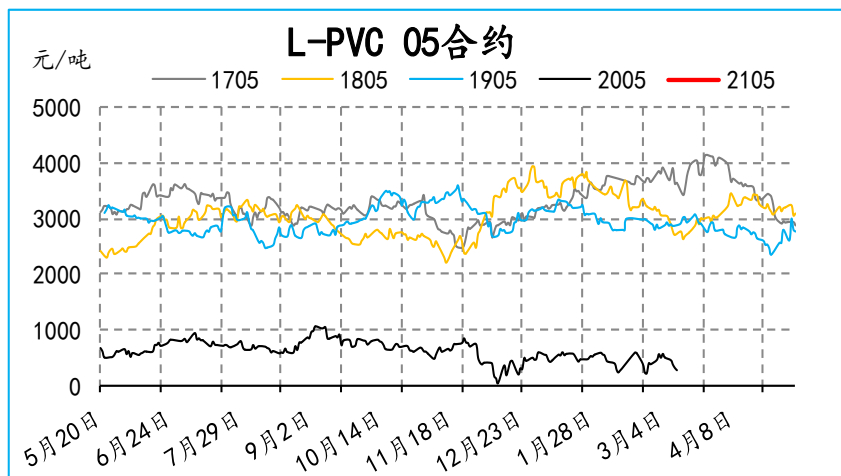
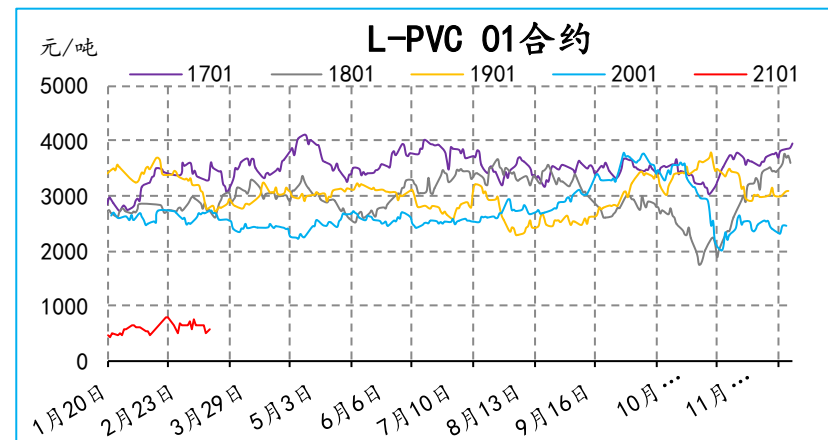
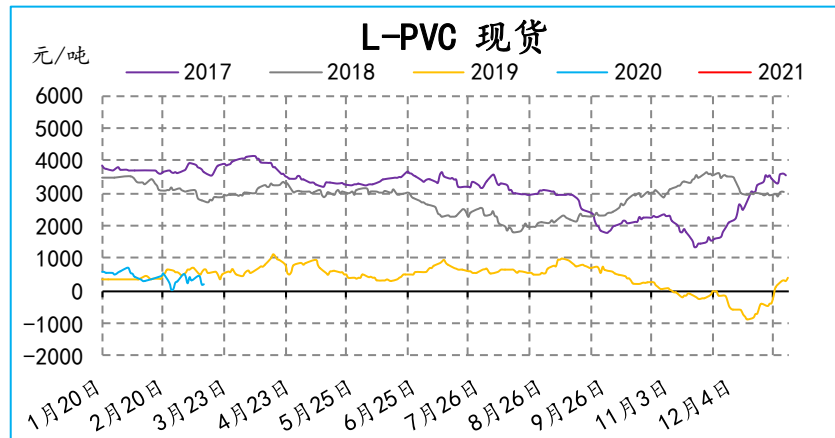
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



联系人：

韩冰冰

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杨思佳

执业编号：F3059668

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