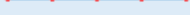
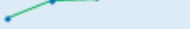
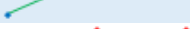


化工套利跟踪

研究发展中心能化团队

2021年2月8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 1月11日	10日前 1月25日	5日前 2月1日	昨日 2月5日	今日 2月8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	208	-198	-174	-186	-194		观望	
	TA1-TA5	-116	288	250	266	274			
	TA5-TA9	-92	-90	-76	-80	-80			
	L9-L1	-165	85	0	15	25		关注5-9正套	
	L1-L5	160	-175	-110	-155	-150			
	L5-L9	5	90	110	140	125			
	PP9-PP1	-184	153	96	86	112		关注5-9正套	
	PP1-PP5	173	-213	-171	-183	-211			
	PP5-PP9	11	60	75	97	99			
	V9-V1	45	125	100	160	170		关注5-9正套	
	V1-V5	-60	-175	-155	-325	-310			
	V5-V9	15	50	55	165	140			
跨品种	BU9-BU12	-48	-54	-52	-14	-28		观望	
	BU12-BU6	-48	-54	-52	-14	-28			
	BU6-BU9	-116	-110	-68	-54	-26			
	PP-3MA 1月	828	794	951	968	875		观望	
	PP-3MA 5月	829	1217	1275	1358	1371			
	PP-3MA 9月	920	1241	1314	1312	1260			
	L-PP 1月	-333	-279	-240	-269	-240		多L空P	
	L-PP 5月	-320	-317	-301	-297	-301			
	L-PP 9月	-314	-347	-336	-340	-327			

基差数据跟踪

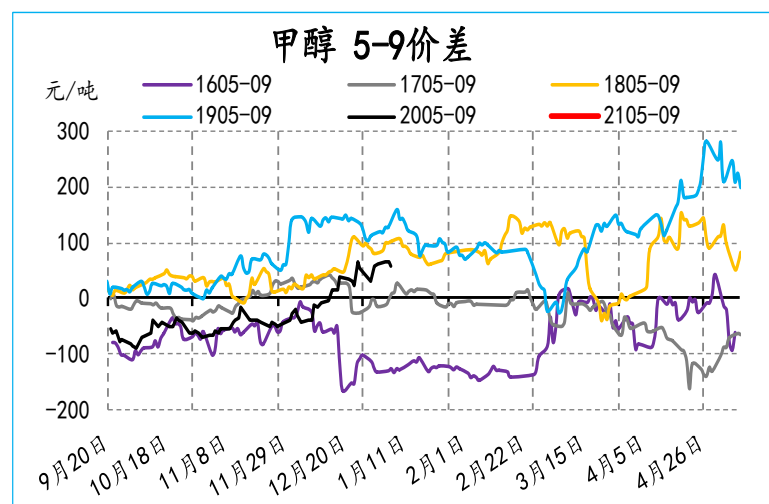
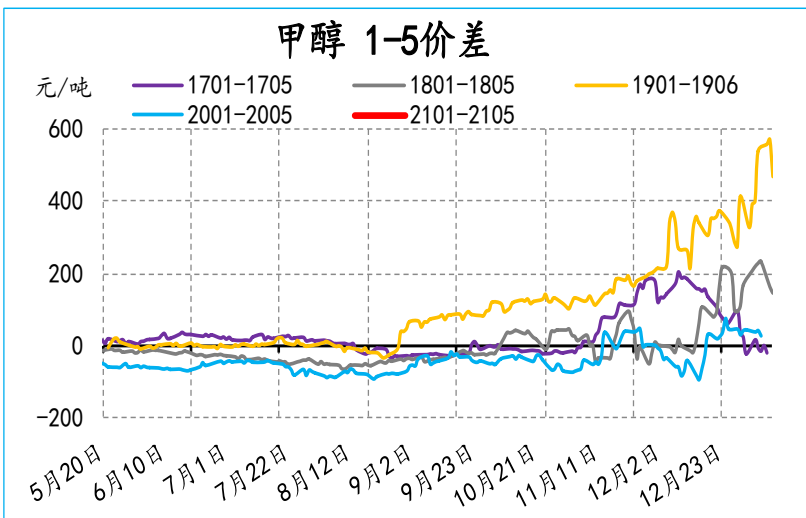
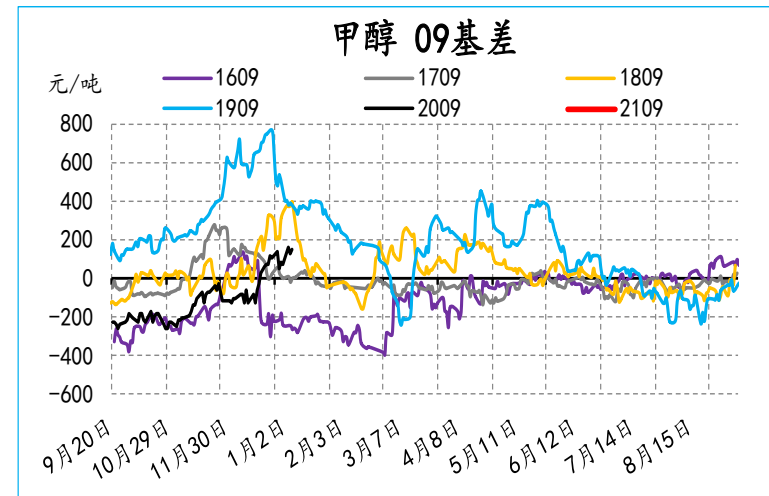
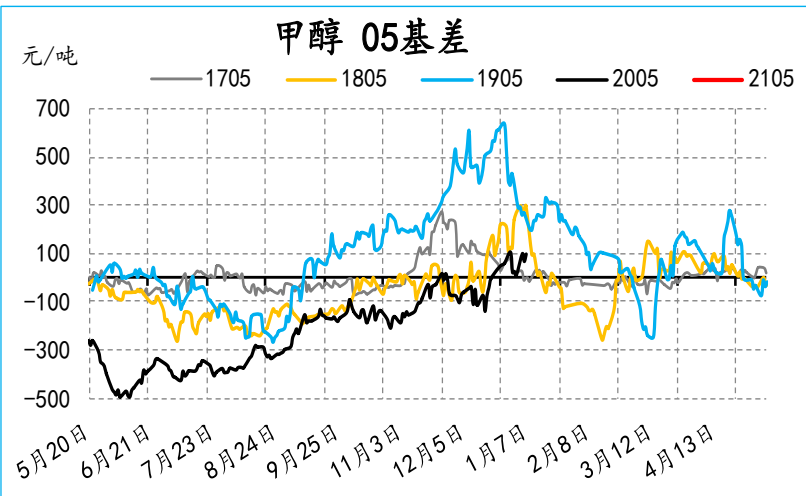
2021年02月08日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
EG	4880	80.00		330.00	80.00		7.3%	
PP	8430	80.00		310.00	119.00		3.8%	
PVC	7600	80.00		270.00	50.00		3.7%	
PE	7950	0.00		70.00	10.00		0.9%	
甲醇	2410	30.00		-5.00	30.00		-0.2%	
PTA	4020	44.00		-420.00	10.00		-9.5%	

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

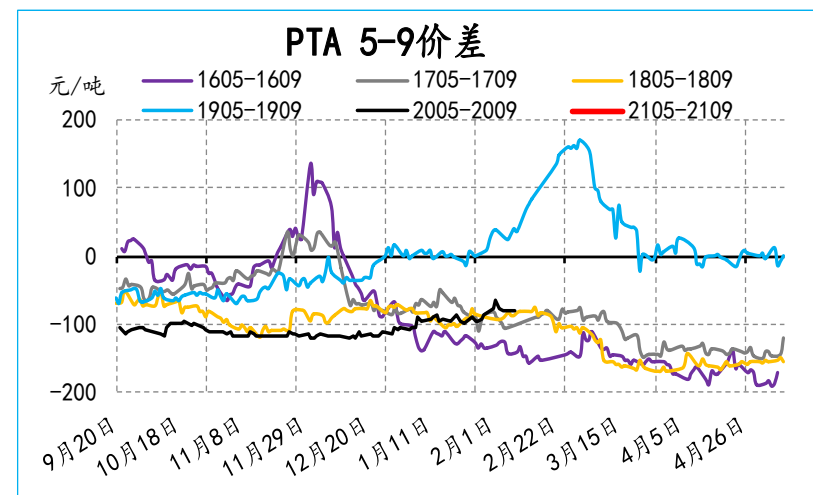
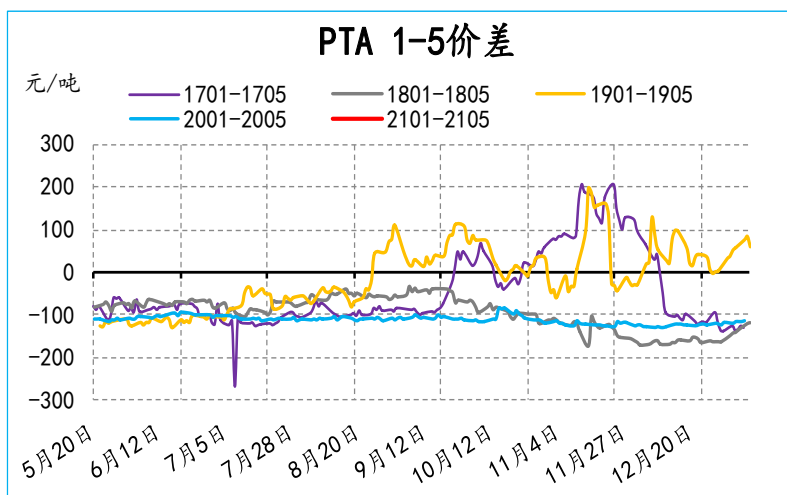
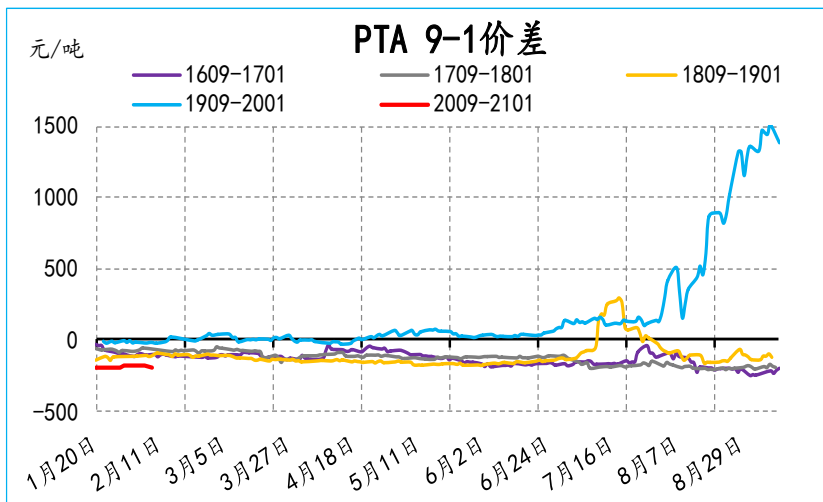
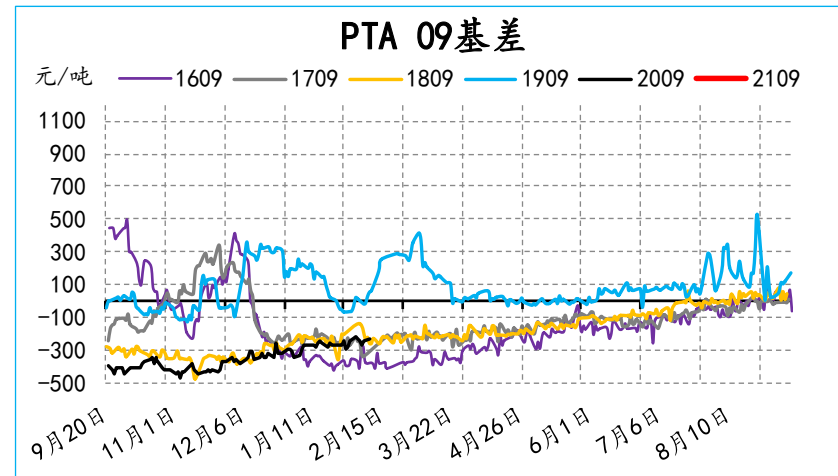
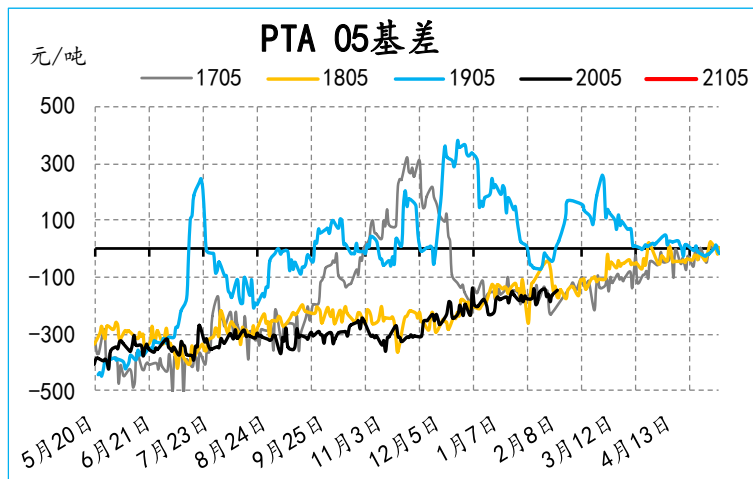
2021年02月08日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	8430	99	1.2%
1.00	3.00	PE	7950	(80)	-1.0%
1.00	2.00	PTA	4020	(146)	-3.5%
1.00	5.00	PVC	7600	(40)	-0.5%
1.00	21.00	EG	4880	234	5.0%
1.00	6.00	沥青	2615	(295)	-10.1%
1.00	1.00	甲醇	2410	90	3.9%
1.00	7.00	橡胶	0	(14765)	-100.0%

2021年02月08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	8430	99	1.2%
1.00	3.00	PE	7950	(80)	-1.0%
1.00	2.00	PTA	4020	(146)	-3.5%
1.00	5.00	PVC	7600	(40)	-0.5%
1.00	21.00	EG	4880	234	5.0%
1.00	6.00	沥青	2615	(295)	-10.1%
1.00	1.00	甲醇	2410	90	3.9%
1.00	7.00	橡胶	0	(14765)	-100.0%



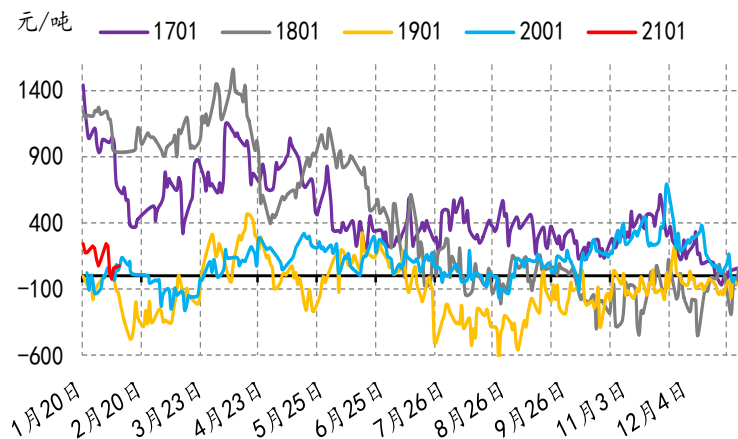
套利跟踪：PTA

2021年02月08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	8430	99	1.2%
1.00	3.00	PE	7950	(80)	-1.0%
1.00	2.00	PTA	4020	(146)	-3.5%
1.00	5.00	PVC	7600	(40)	-0.5%
1.00	21.00	EG	4880	234	5.0%
1.00	6.00	沥青	2615	(295)	-10.1%
1.00	1.00	甲醇	2410	90	3.9%
1.00	7.00	橡胶	0	(14765)	-100.0%

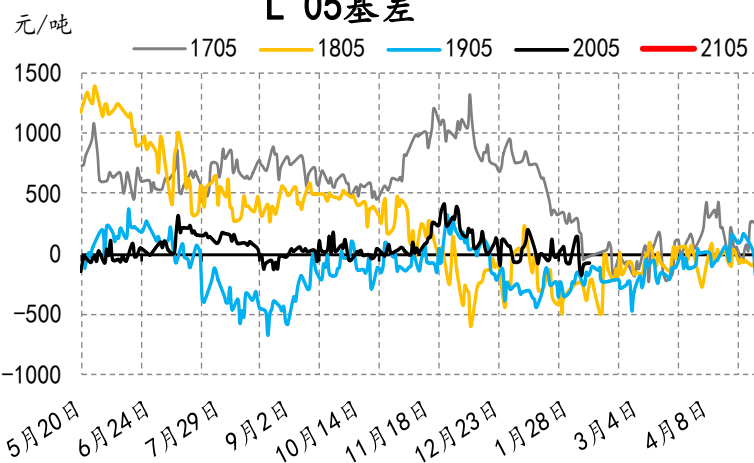


套利跟踪：PE

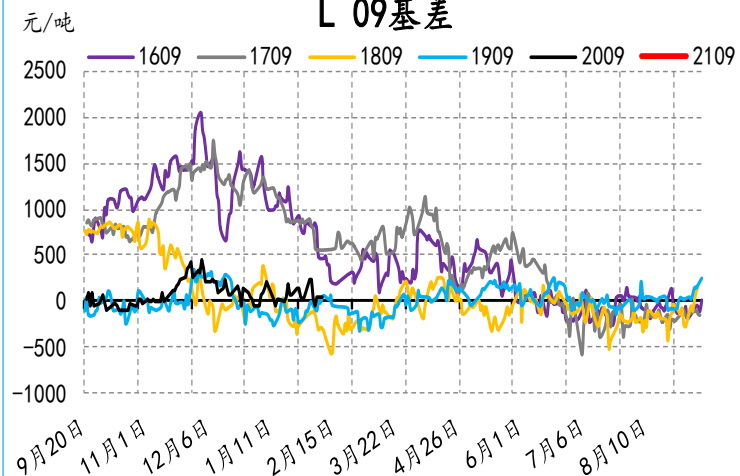
L 01基差



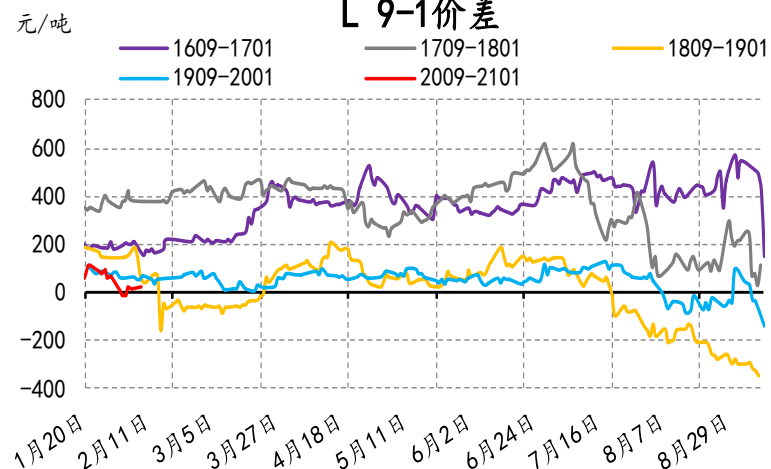
L 05基差



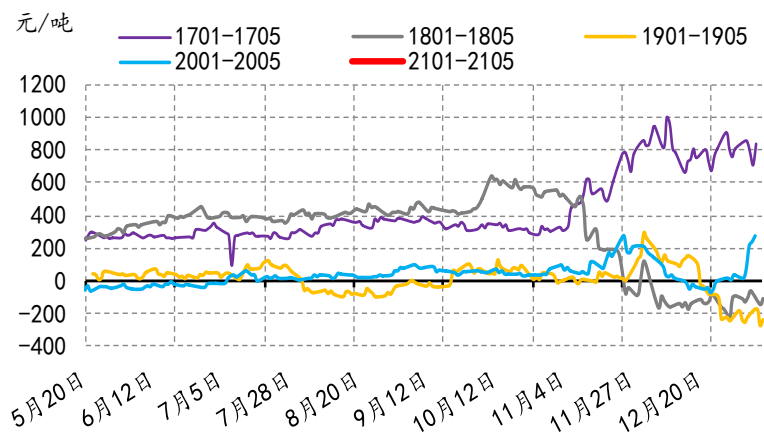
L 09基差



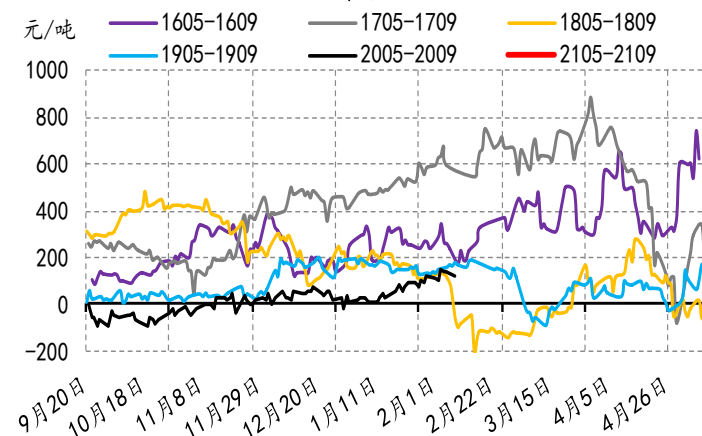
L 9-1价差



L 1-5价差

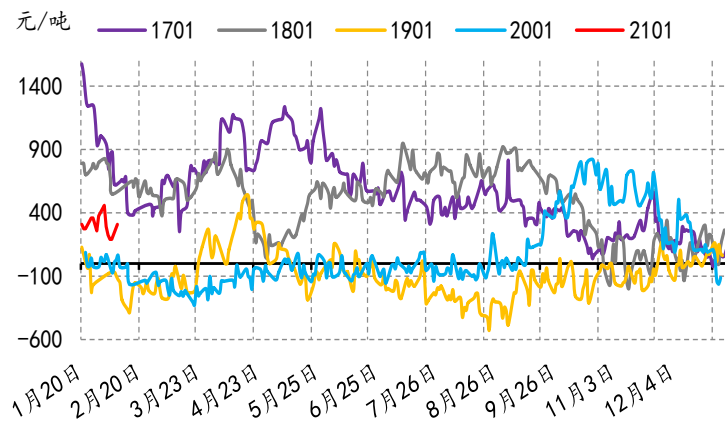


L 5-9价差

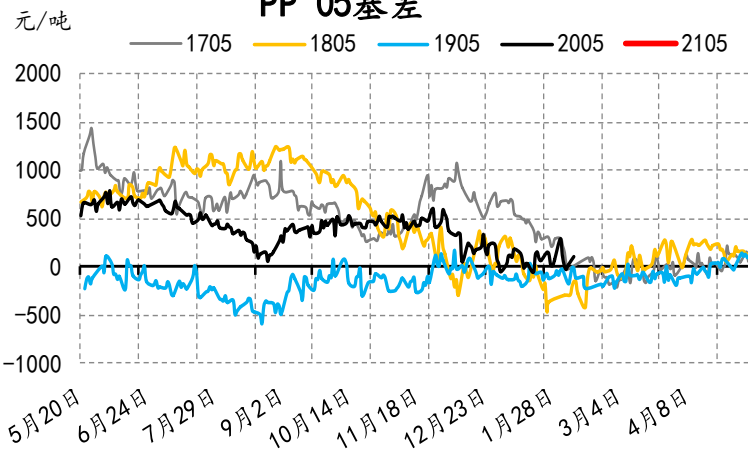


套利跟踪：PP

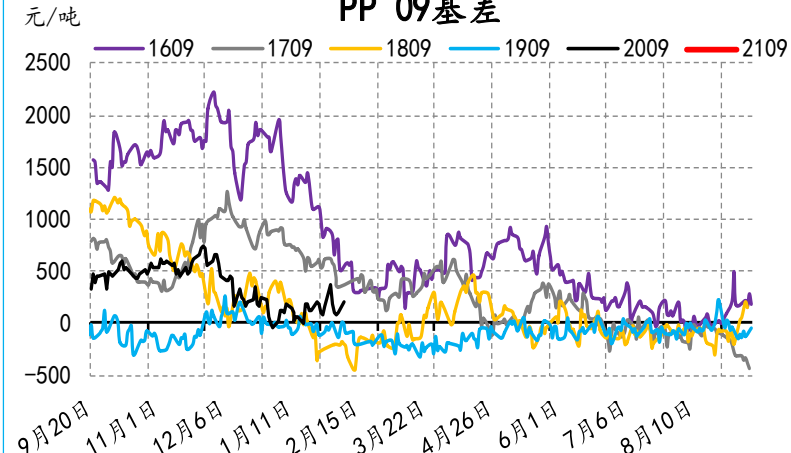
PP 01基差



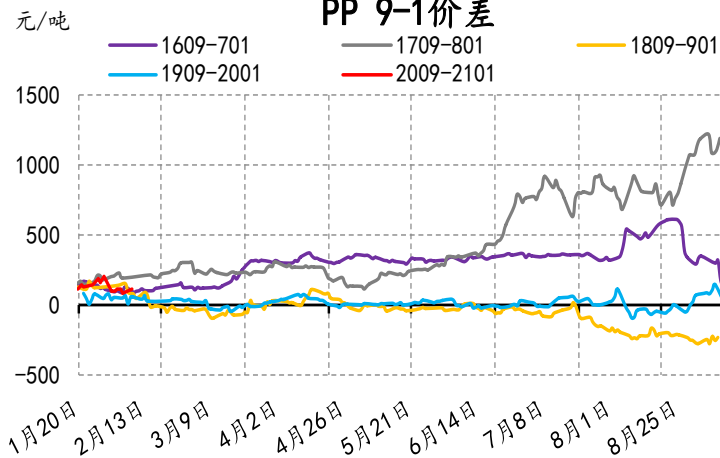
PP 05基差



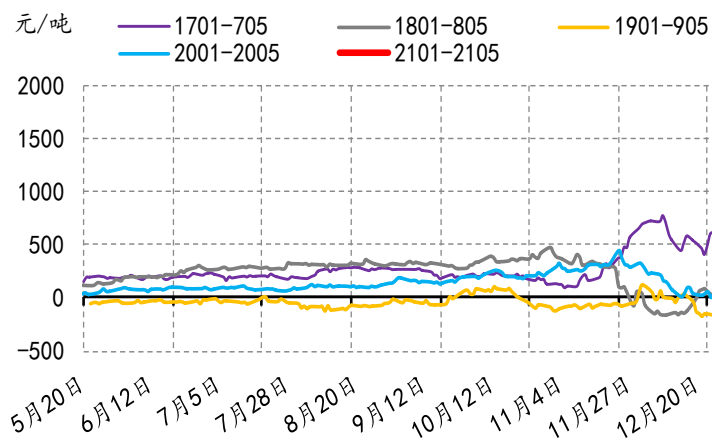
PP 09基差



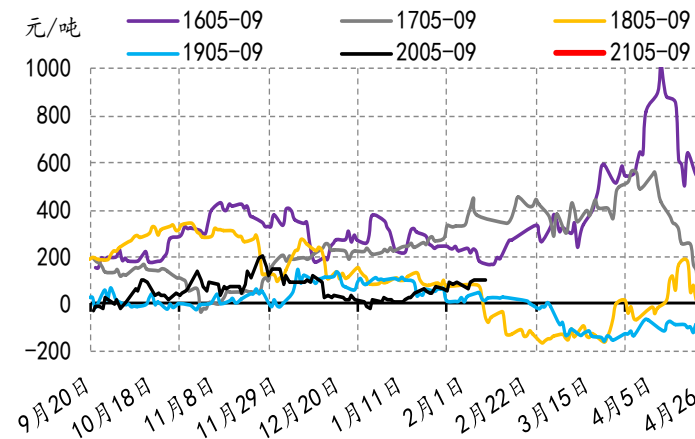
PP 9-1价差



PP 1-5价差

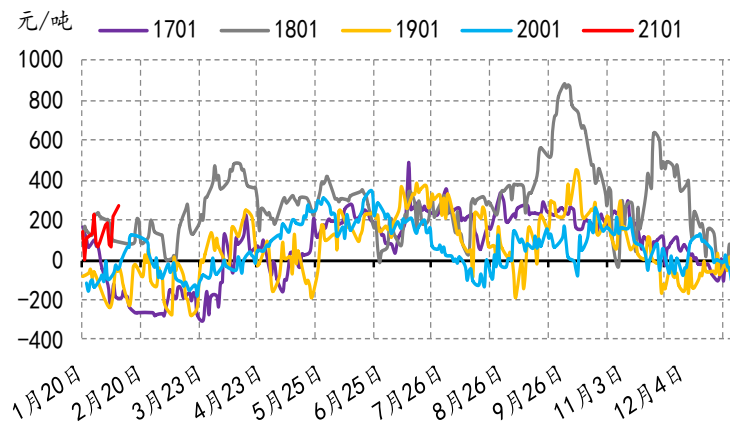


PP 5-9价差

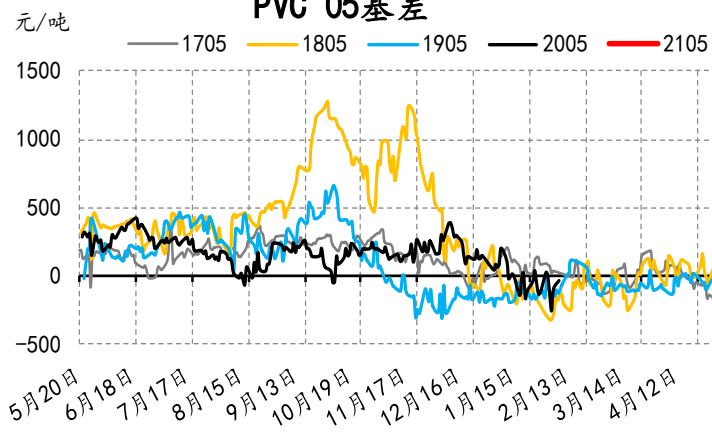


套利跟踪：PVC

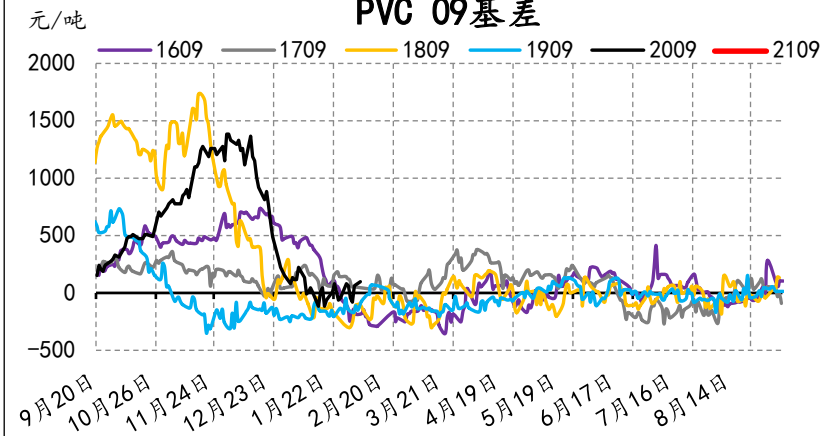
PVC 01基差



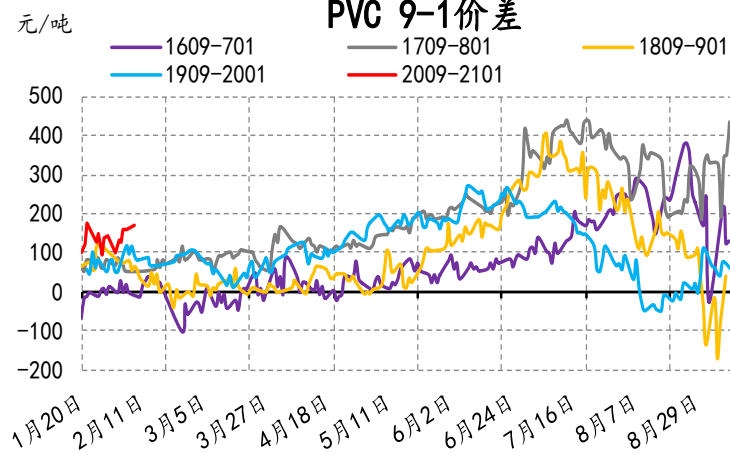
PVC 05基差



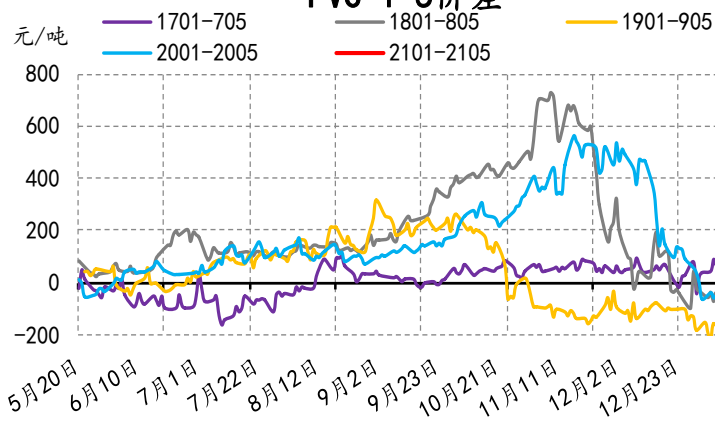
PVC 09基差



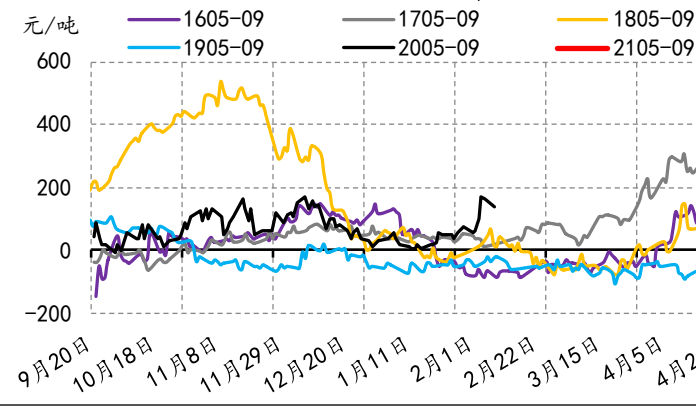
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

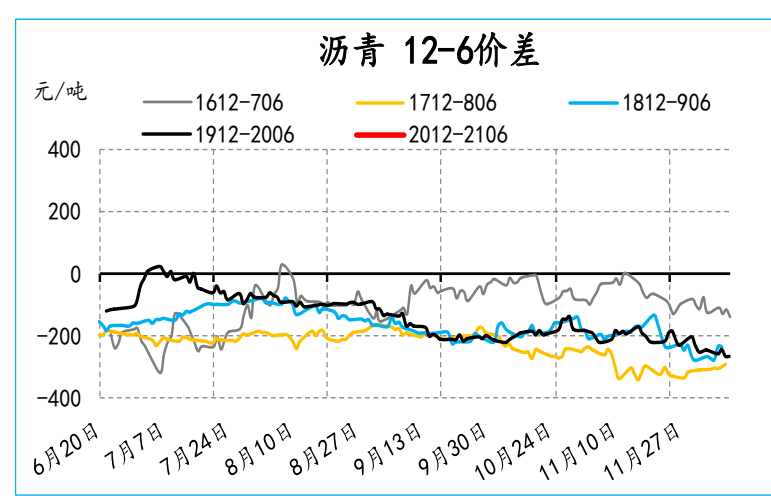
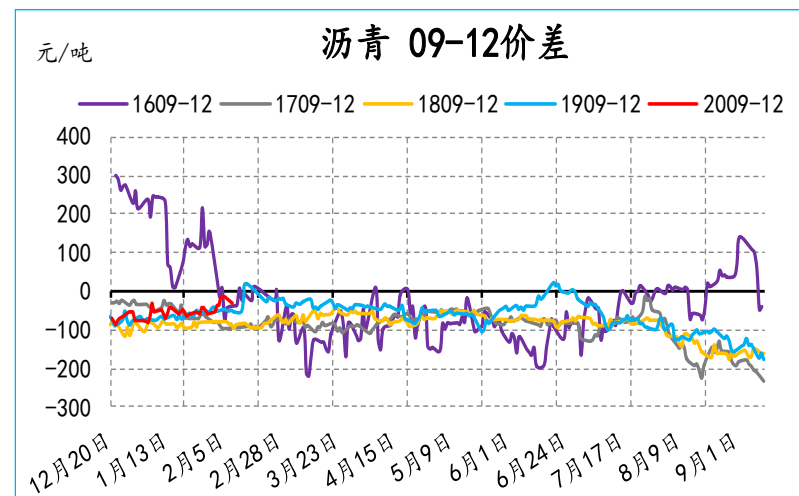
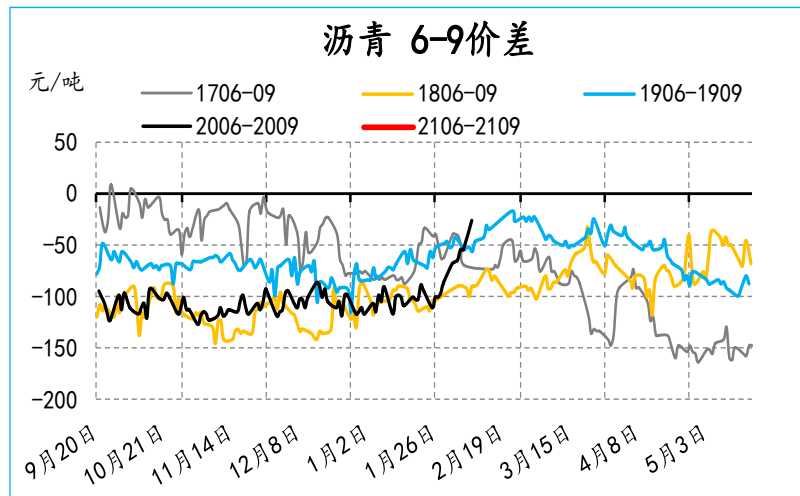
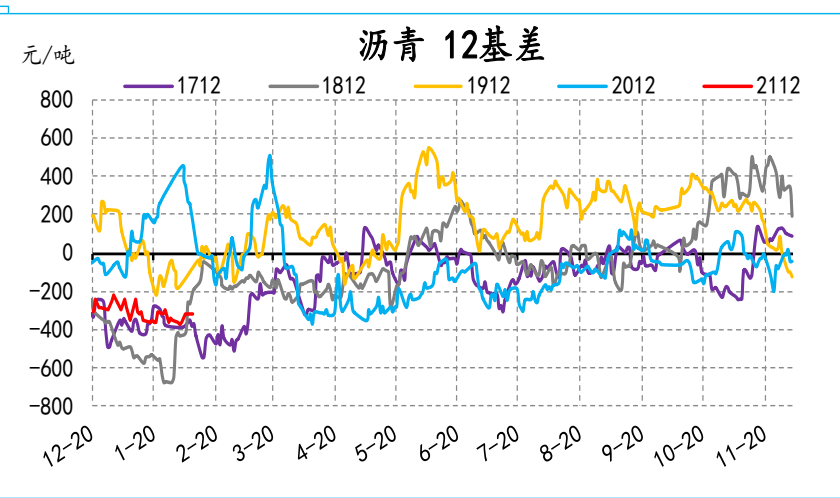
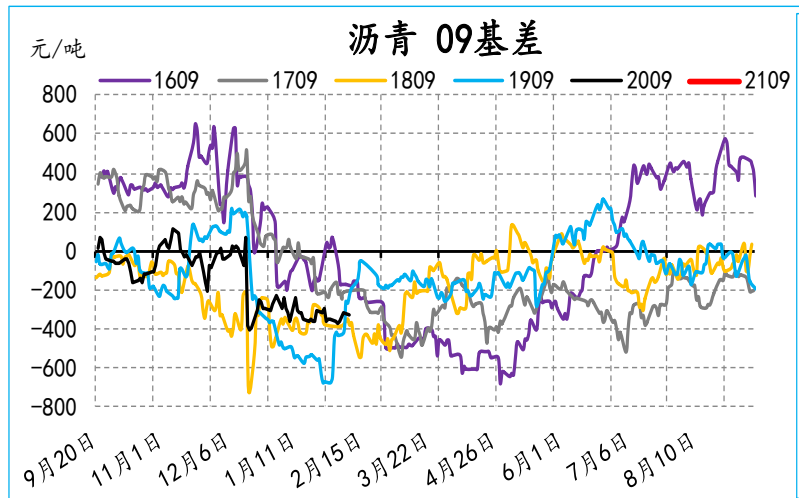
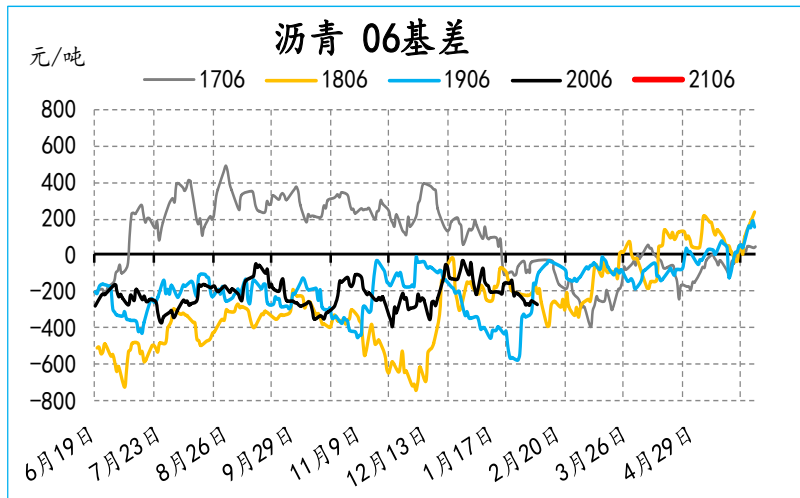


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

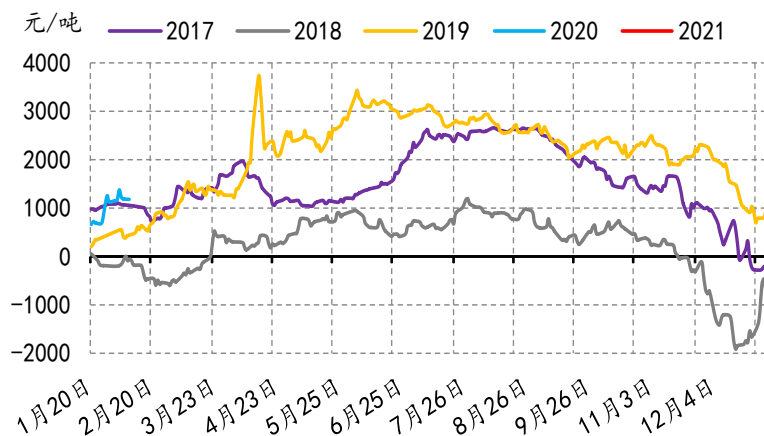
快向“能化小精灵”申请吧！

微信号：hanbb360

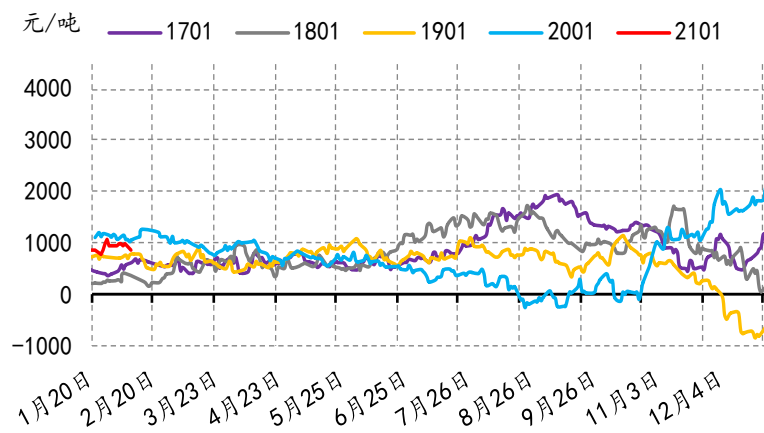


跨品种：PP-3MA

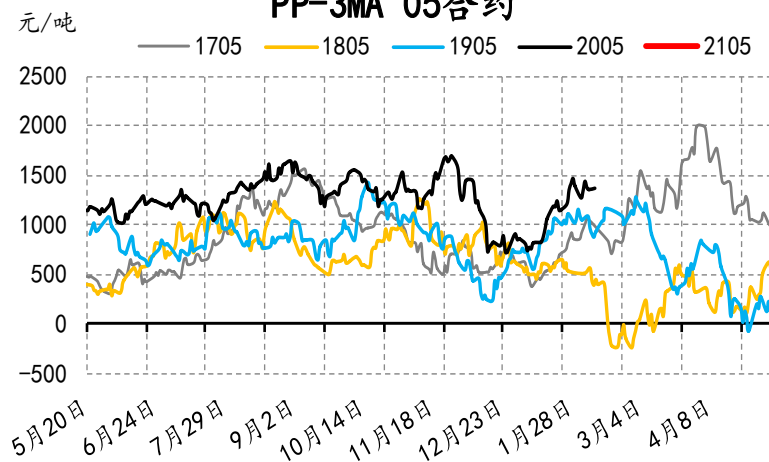
PP-3MA 现货



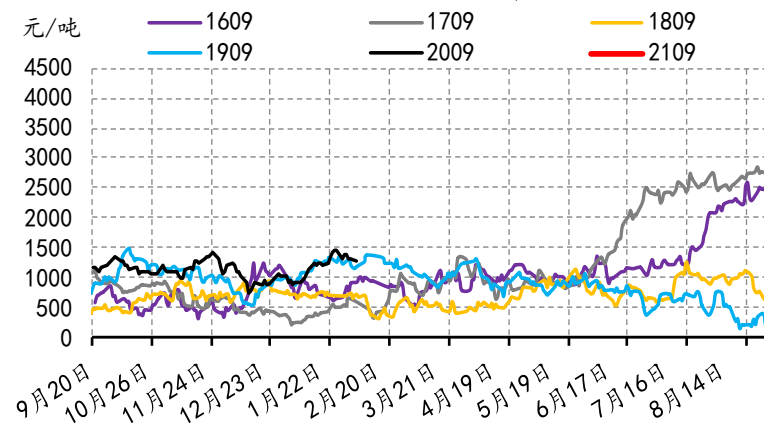
PP-3MA 01合约



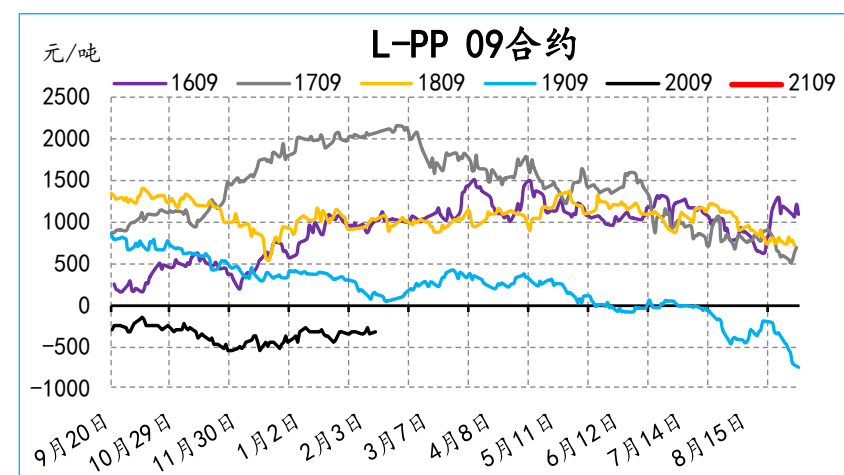
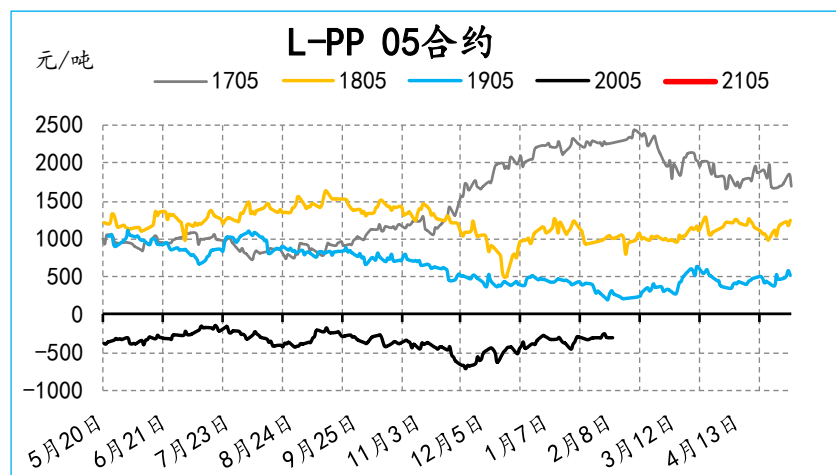
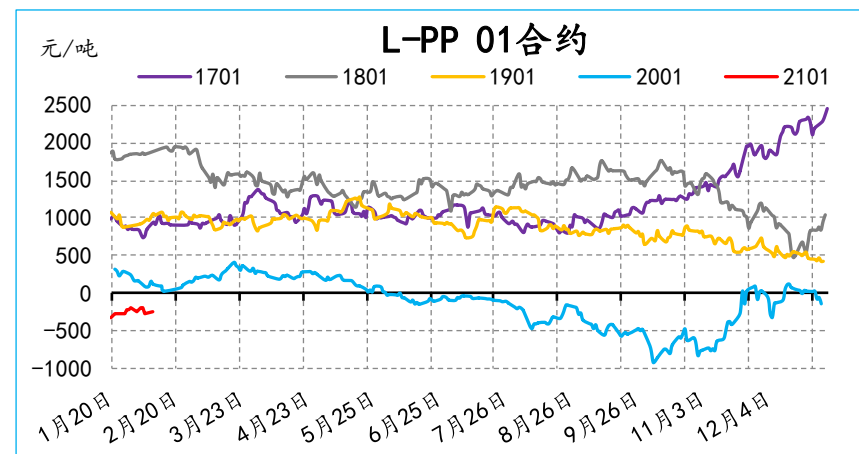
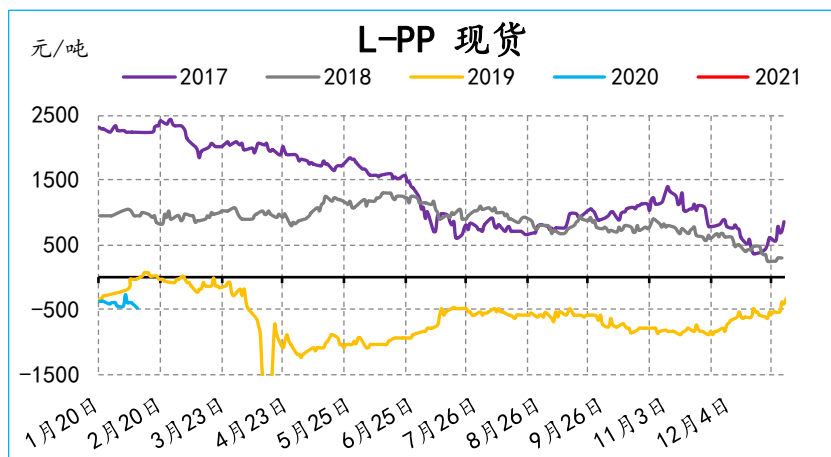
PP-3MA 05合约



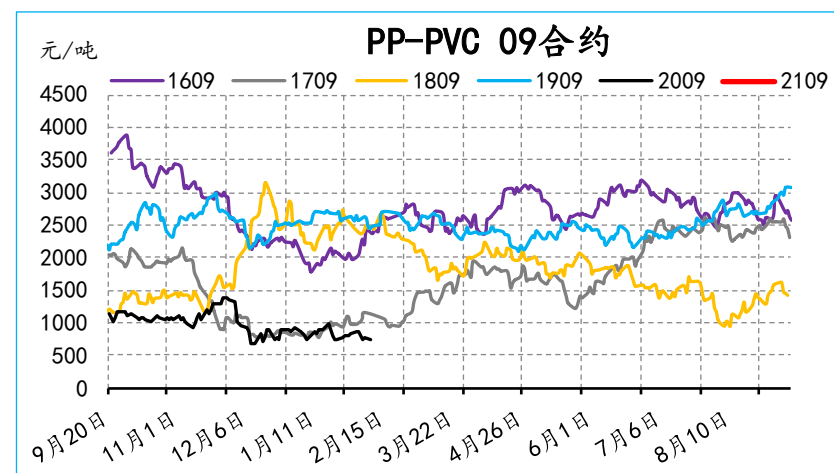
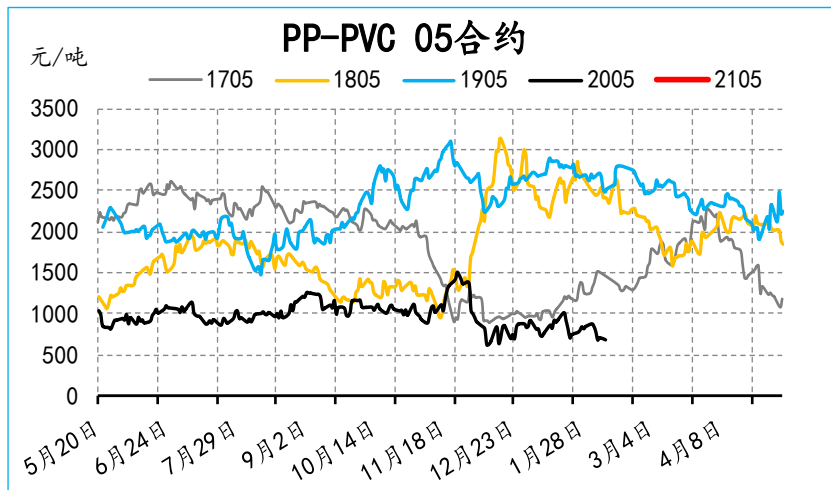
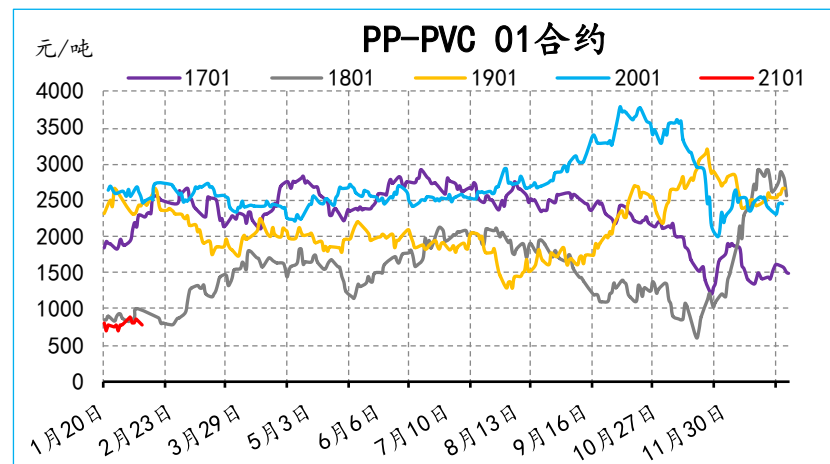
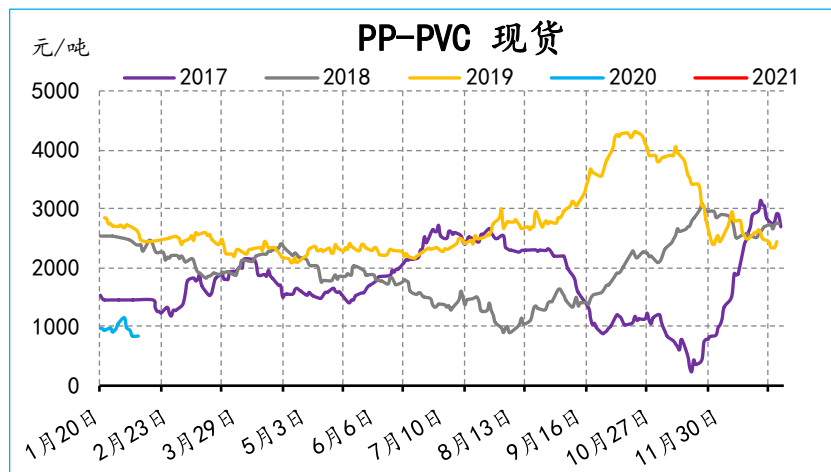
PP-3MA 09合约



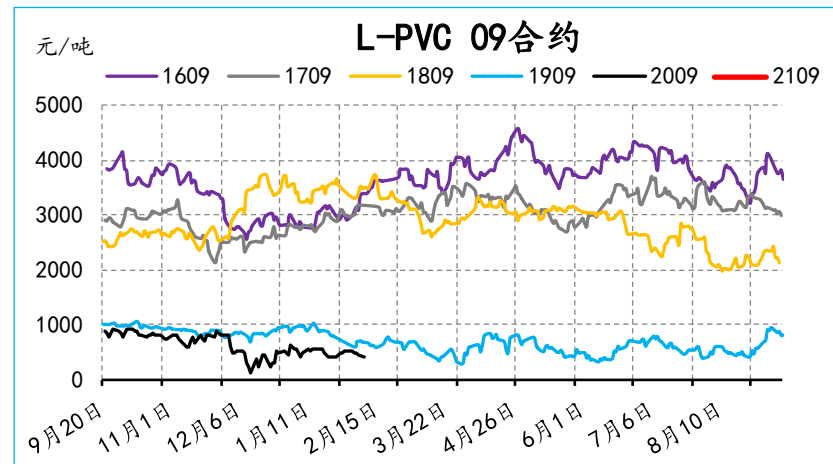
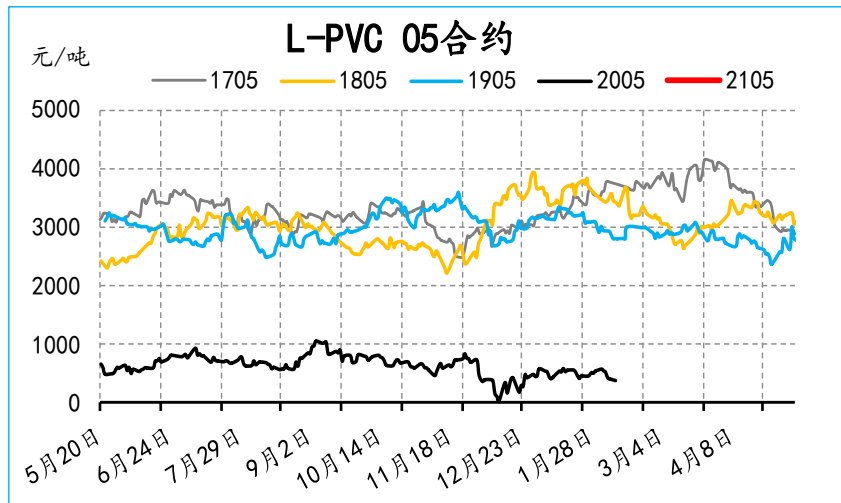
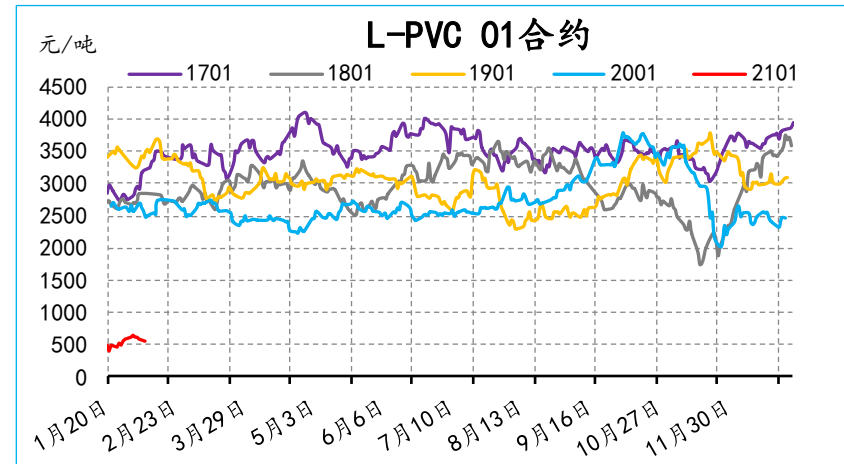
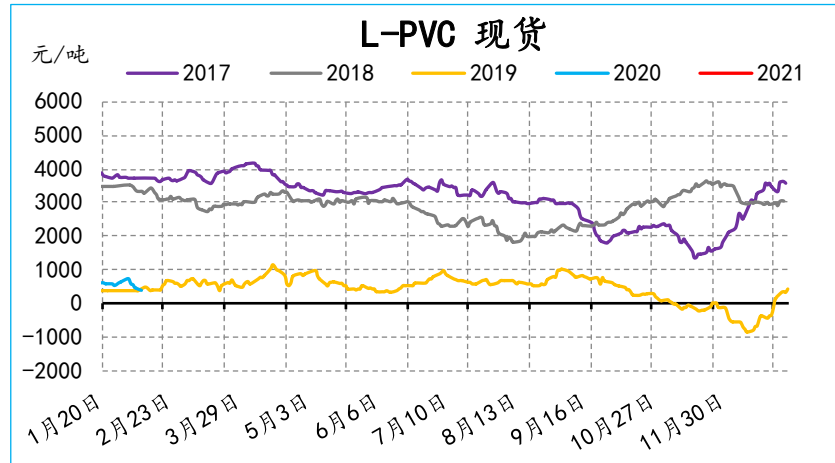
跨品种：塑料-PP



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

重要声明

报告中的信息均来源于公开可获得的资料，信达期货有限公司力求准确可靠，但对这些信息的准确性及完整性不做任何保证，据此投资，责任自负。本报告不构成个人投资建议，也没有考虑到个别客户特殊的投资目标、财务状况或需要。客户应考虑本报告中的任何意见或建议是否符合其特定情况。未经信达期货有限公司授权许可，任何引用、转载以及向第三方传播本报告的行为均可能承担法律责任。

期市有风险，入市需谨慎。