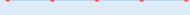
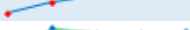
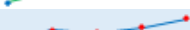
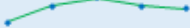
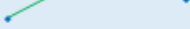
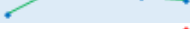


化工套利跟踪

研究发展中心能化团队

2021年2月9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12日	10日前 1月26日	5日前 2月2日	昨日 2月8日	今日 2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	202	-194	-176	-194	-184		观望	
	TA1-TA5	-114	290	242	274	266			
	TA5-TA9	-88	-96	-66	-80	-82			
	L9-L1	-65	80	-15	25	15		关注5-9正套	
	L1-L5	40	-155	-90	-150	-150			
	L5-L9	25	75	105	125	135			
	PP9-PP1	-117	167	107	112	121		关注5-9正套	
	PP1-PP5	101	-223	-169	-211	-200			
	PP5-PP9	16	56	62	99	79			
	V9-V1	50	150	130	170	240		关注5-9正套	
	V1-V5	-55	-190	-190	-310	-415			
	V5-V9	5	40	60	140	175			
跨品种	BU9-BU12	-68	-58	-38	-28	-8		观望	
	BU12-BU6	-68	-58	-38	-28	-8			
	BU6-BU9	-100	-100	-66	-26	-20			
	PP-3MA 1月	668	873	979	875	835		观望	
	PP-3MA 5月	831	1354	1340	1371	1272			
	PP-3MA 9月	971	1364	1368	1260	1208			
	L-PP 1月	-358	-258	-226	-240	-205		多L空P	
	L-PP 5月	-297	-326	-305	-301	-255			
	L-PP 9月	-306	-345	-348	-327	-311			

基差数据跟踪

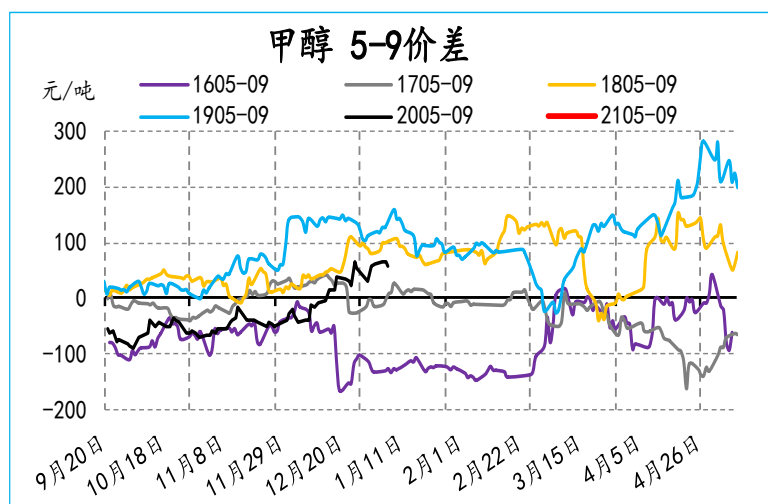
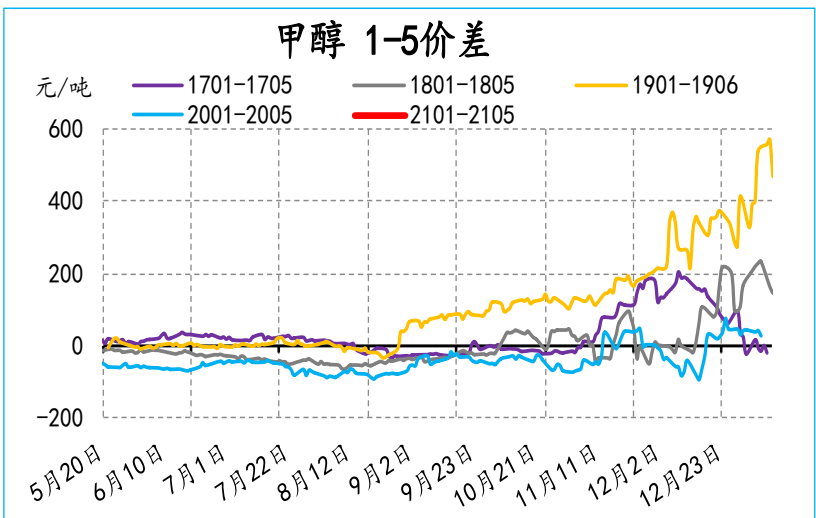
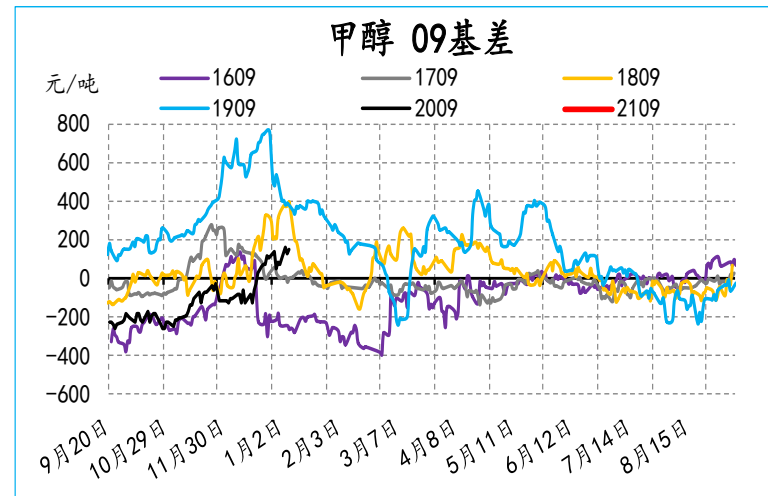
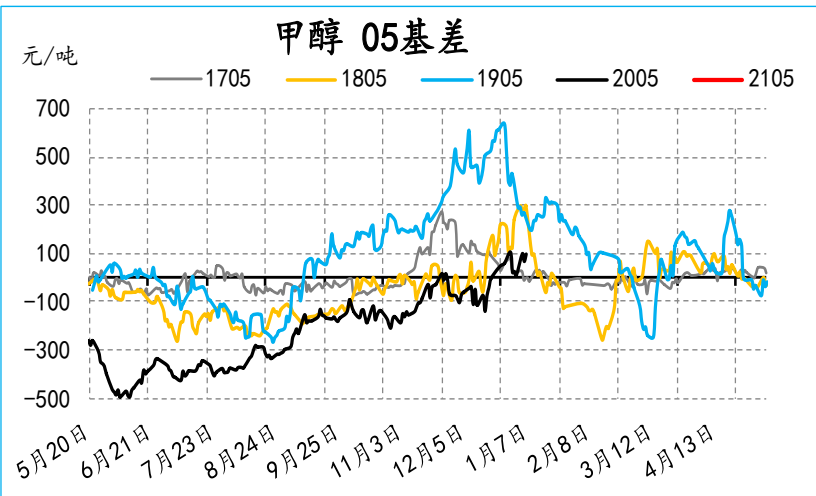
2021年02月09日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
EG	4820	-60.00		270.00	-60.00		5.9%	
PP	8400	-30.00		350.00	40.00		4.3%	
PVC	7600	0.00		295.00	25.00		4.0%	
PE	7900	-50.00		55.00	-15.00		0.7%	
甲醇	2365	-45.00		-40.00	-23.00		-1.7%	
PTA	4026	6.00		-412.00	8.00		-9.3%	

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

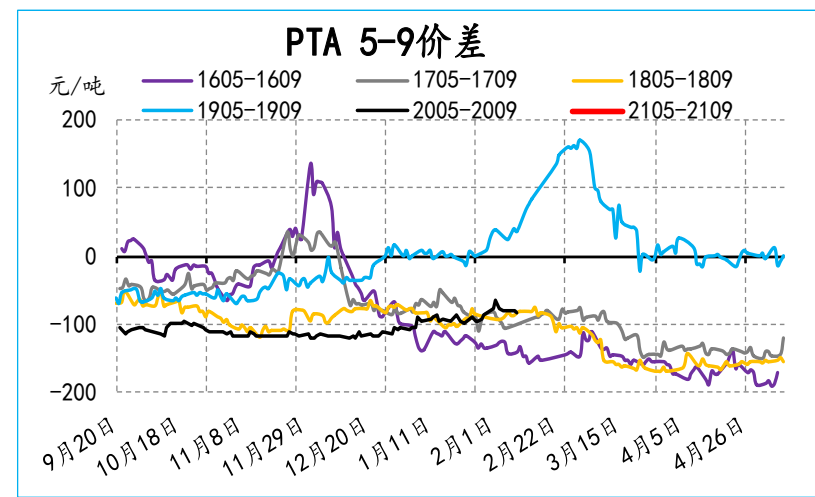
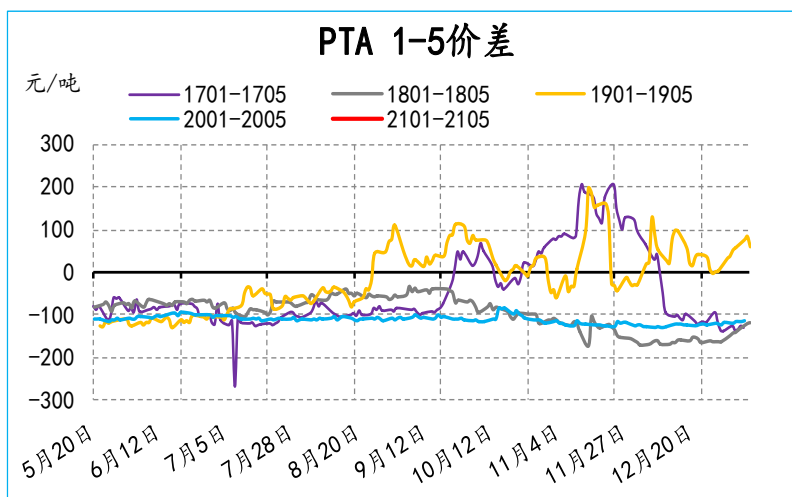
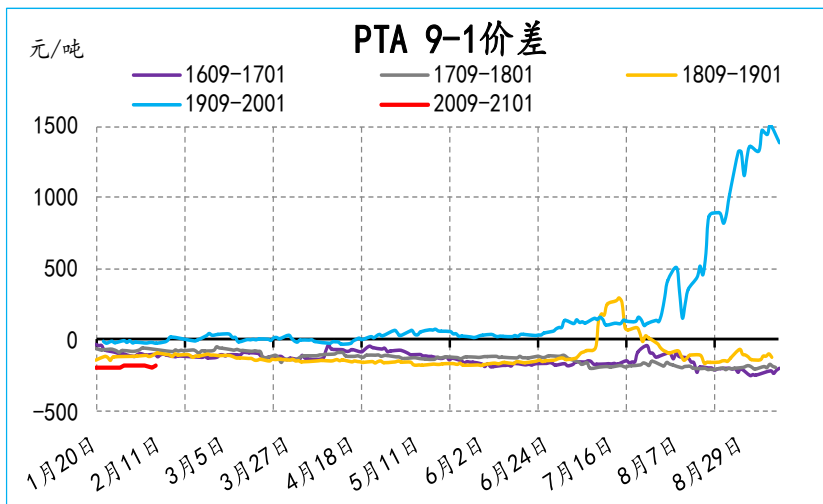
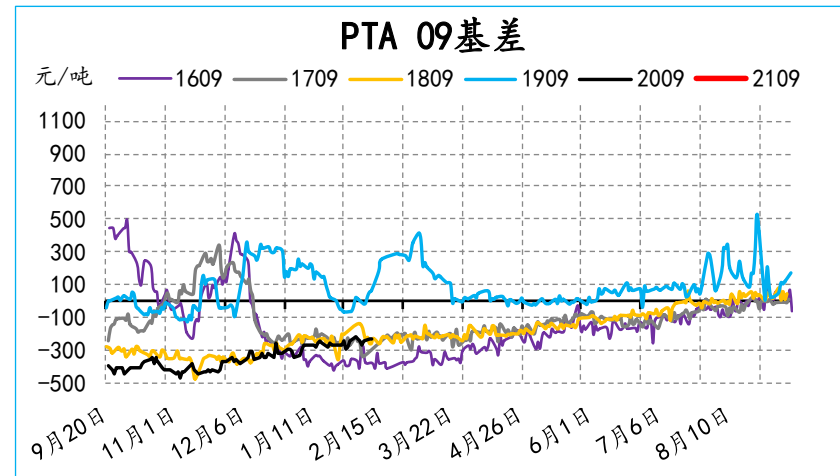
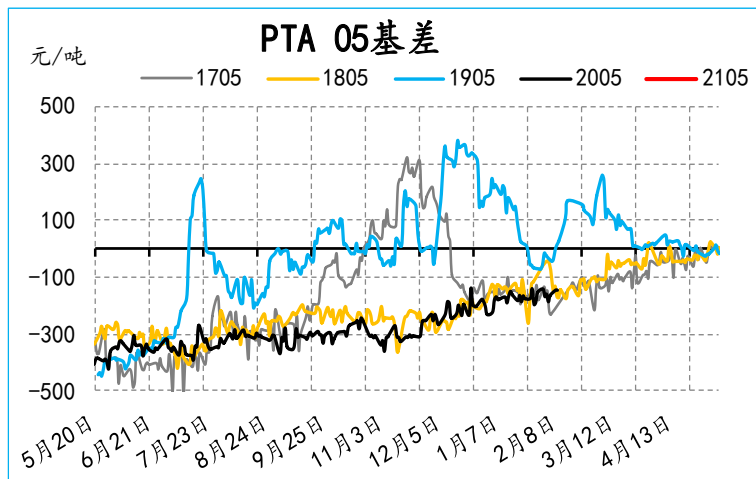
2021年02月09日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	8400	150	1.8%
1.00	3.00	PE	7900	(95)	-1.2%
1.00	2.00	PTA	4026	(146)	-3.5%
1.00	5.00	PVC	7600	(120)	-1.6%
1.00	21.00	EG	4820	174	3.7%
1.00	6.00	沥青	2675	(283)	-9.6%
1.00	1.00	甲醇	2365	39	1.7%
1.00	7.00	橡胶	0	(14855)	-100.0%

2021年02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	8400	150	1.8%
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1.00	1.00	甲醇	2365	39	1.7%
1.00	7.00	橡胶	0	(14855)	-100.0%



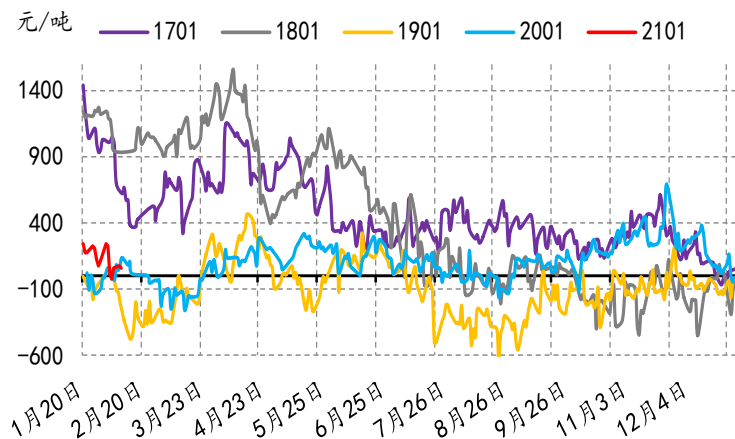
套利跟踪：PTA

2021年02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	8400	150	1.8%
1.00	3.00	PE	7900	(95)	-1.2%
1.00	2.00	PTA	4026	(146)	-3.5%
1.00	5.00	PVC	7600	(120)	-1.6%
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1.00	1.00	甲醇	2365	39	1.7%
1.00	7.00	橡胶	0	(14855)	-100.0%

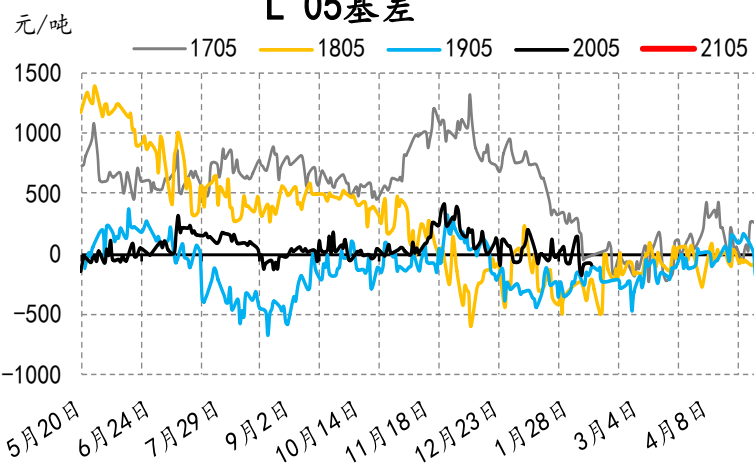


套利跟踪：PE

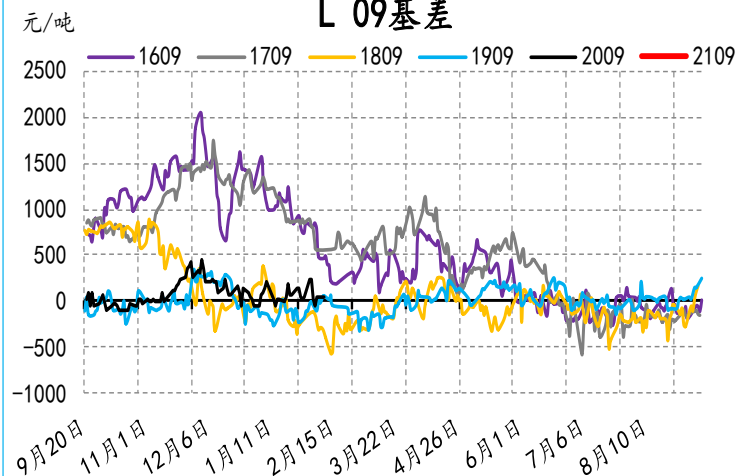
L 01基差



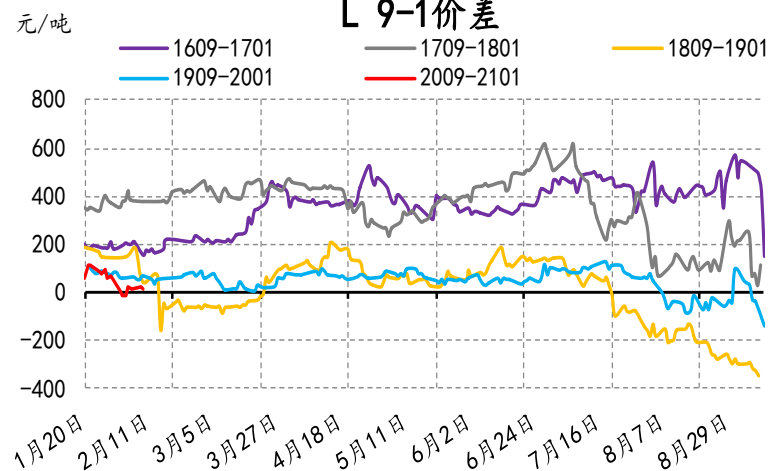
L 05基差



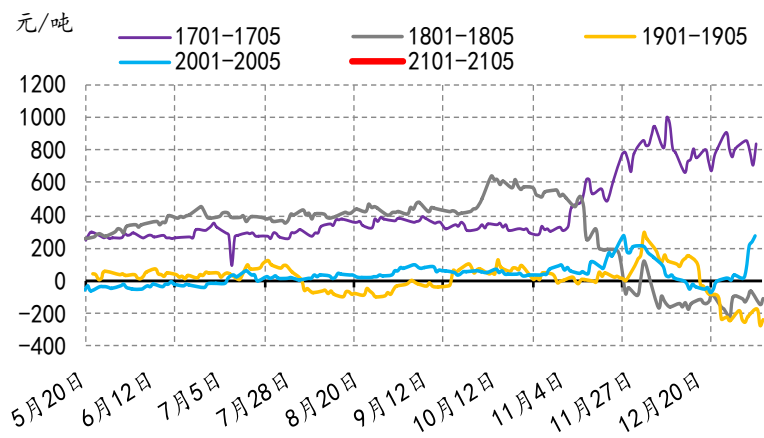
L 09基差



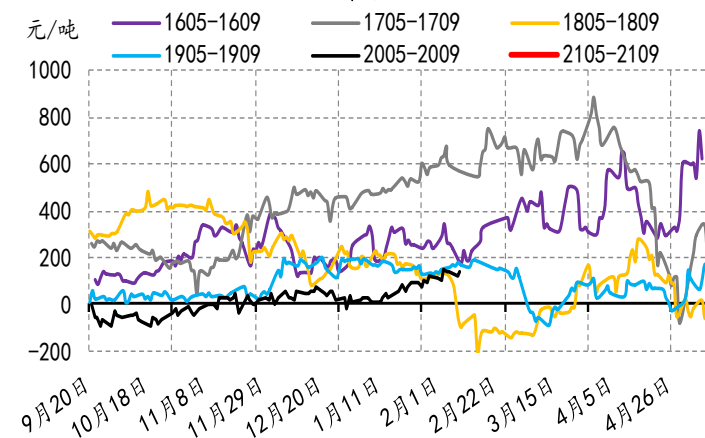
L 9-1价差



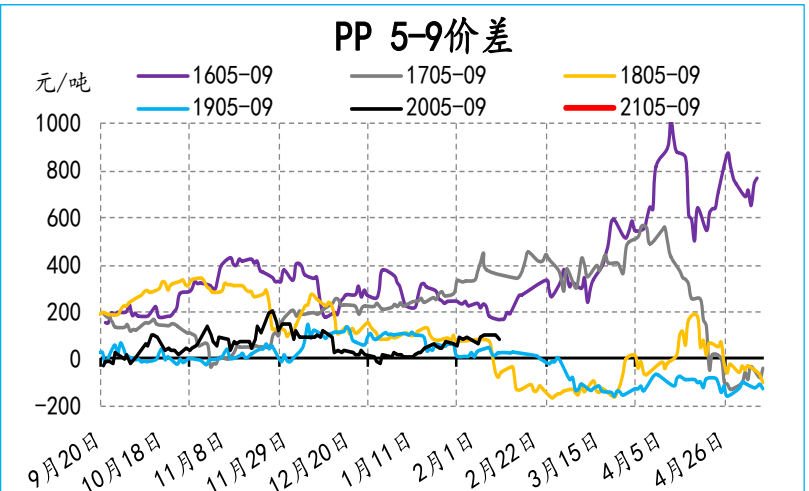
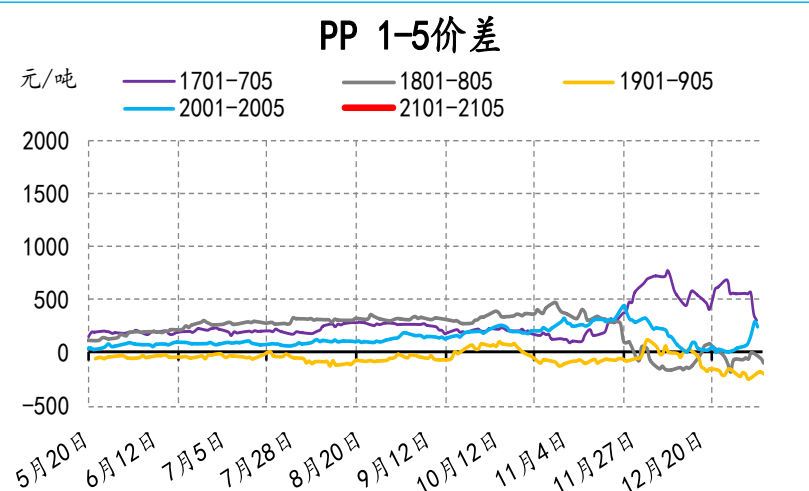
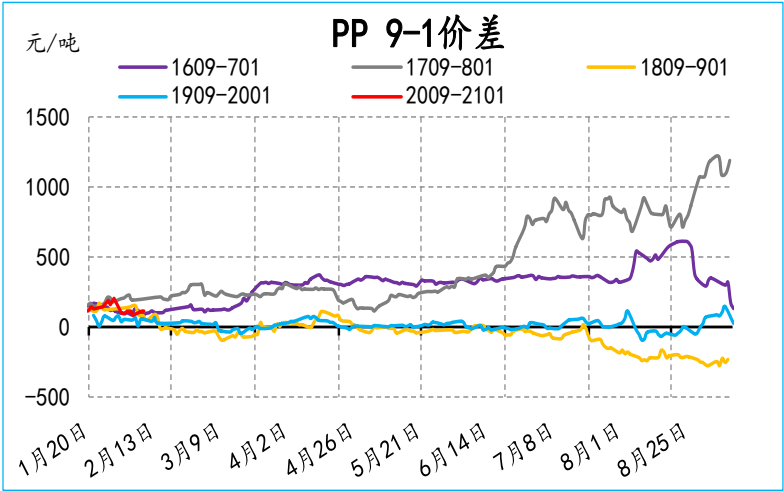
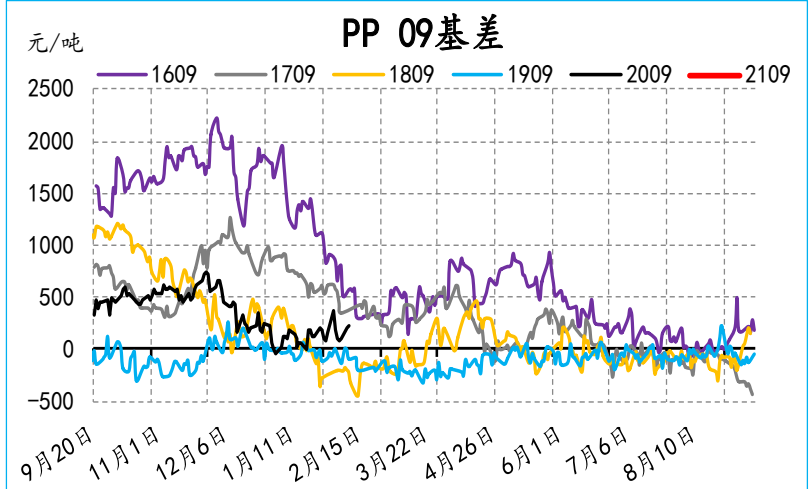
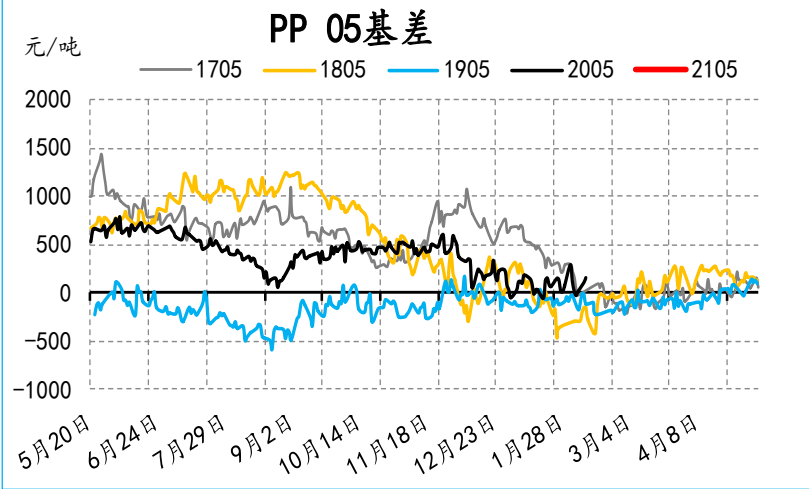
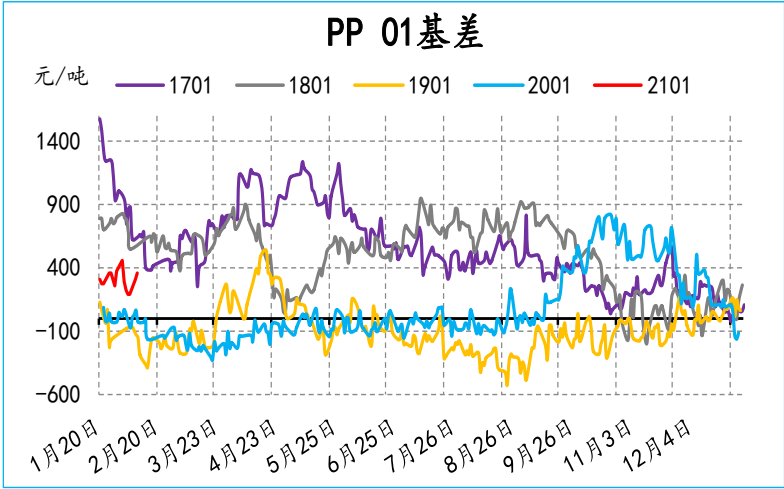
L 1-5价差



L 5-9价差

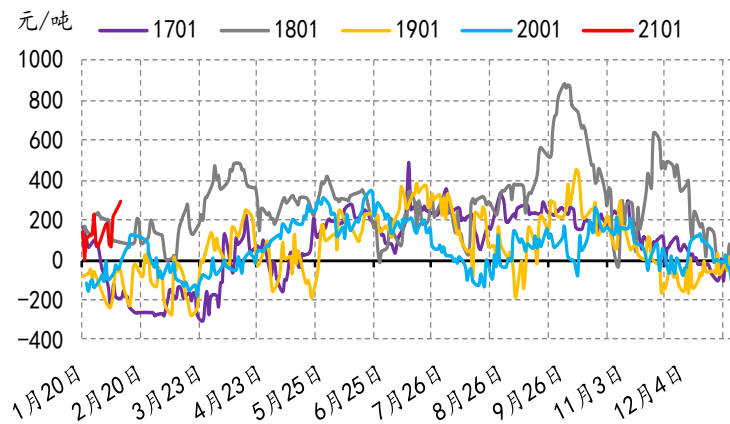


套利跟踪：PP

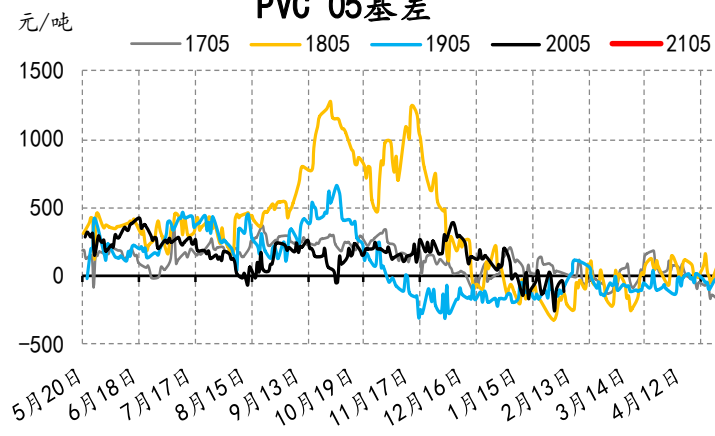


套利跟踪: PVC

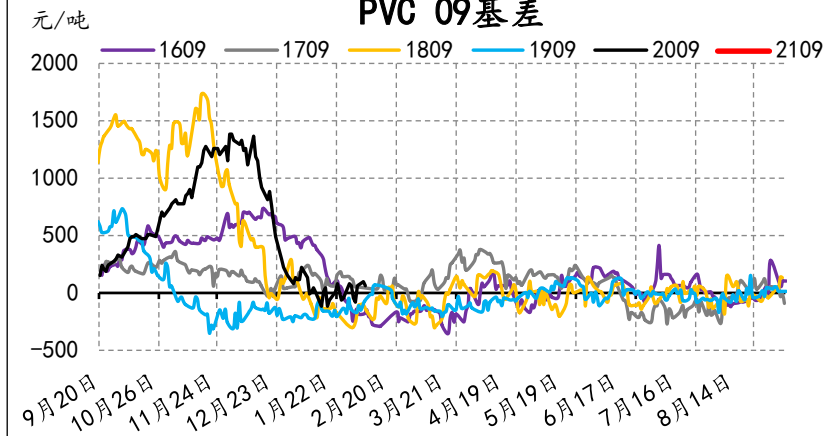
PVC 01基差



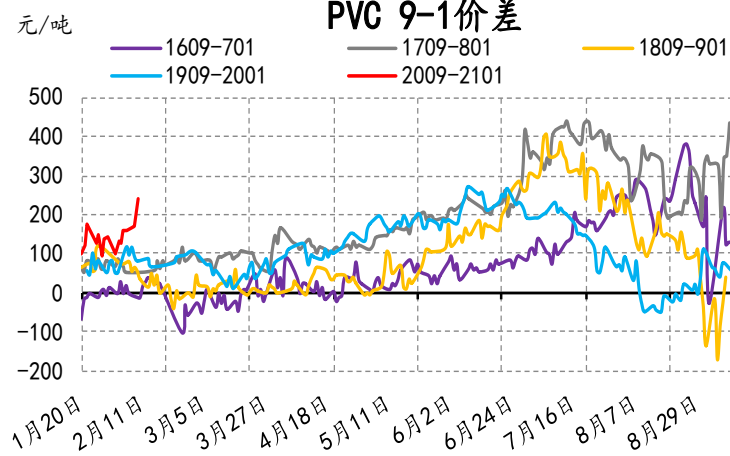
PVC 05基差



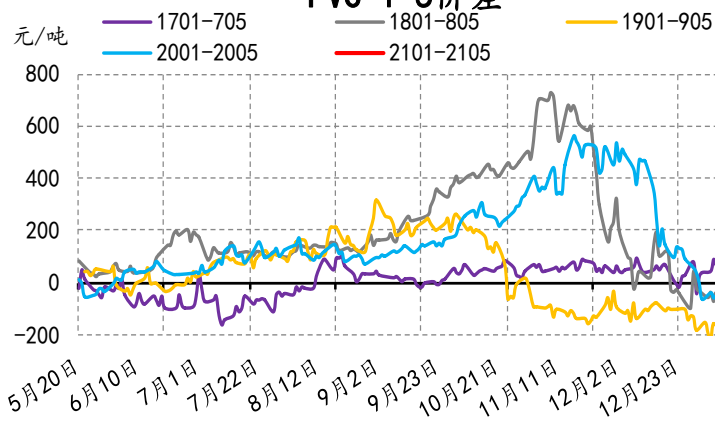
PVC 09基差



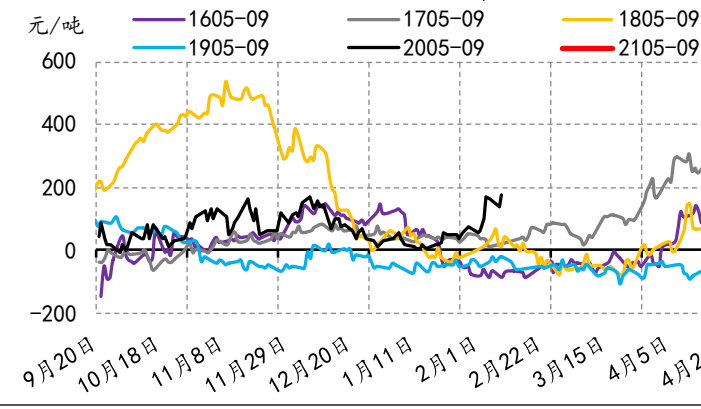
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

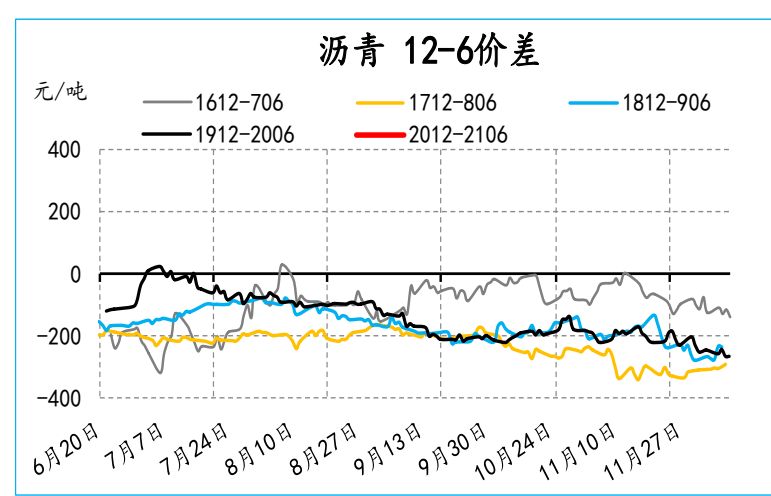
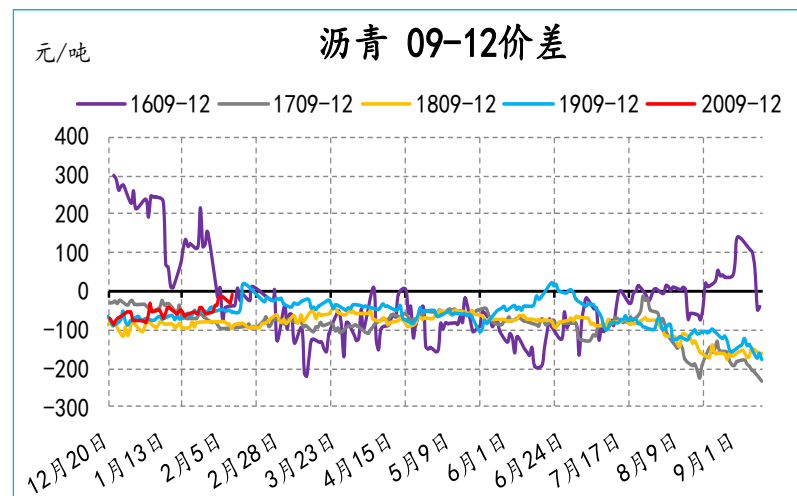
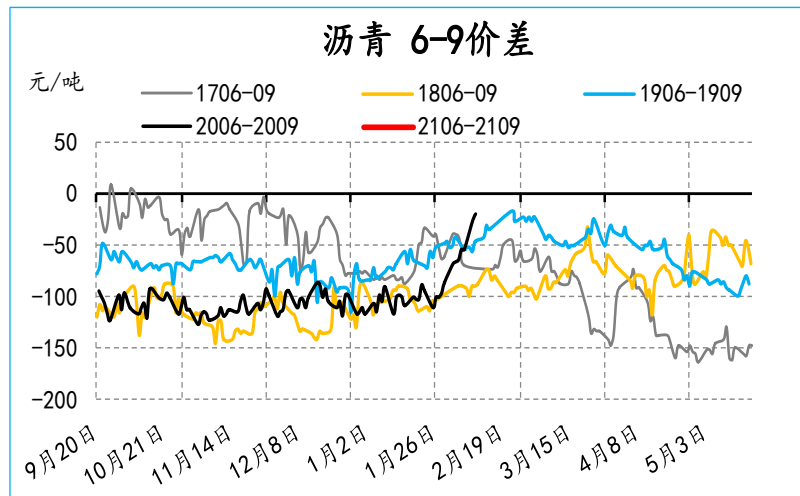
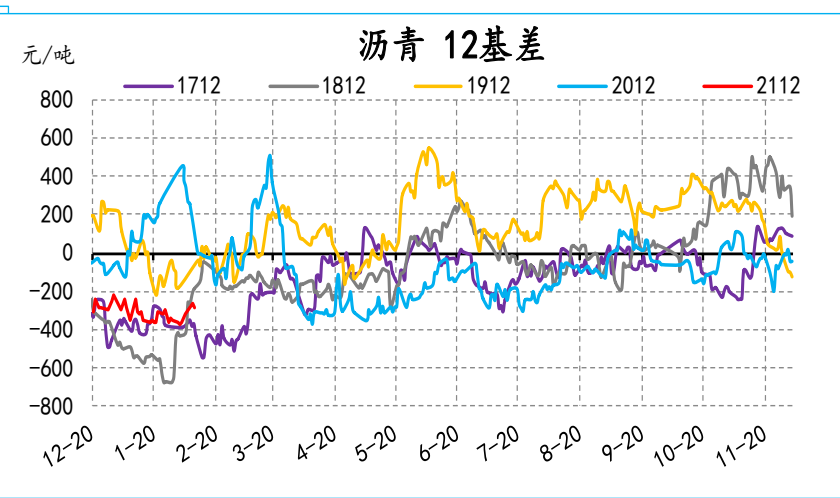
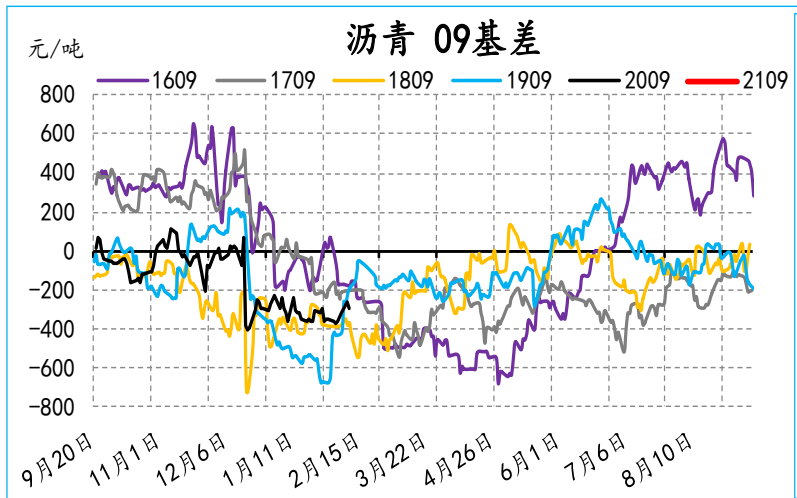
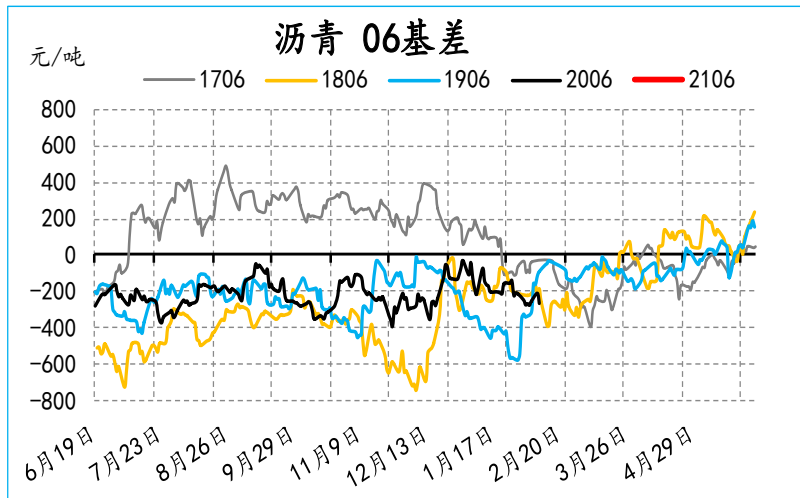


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

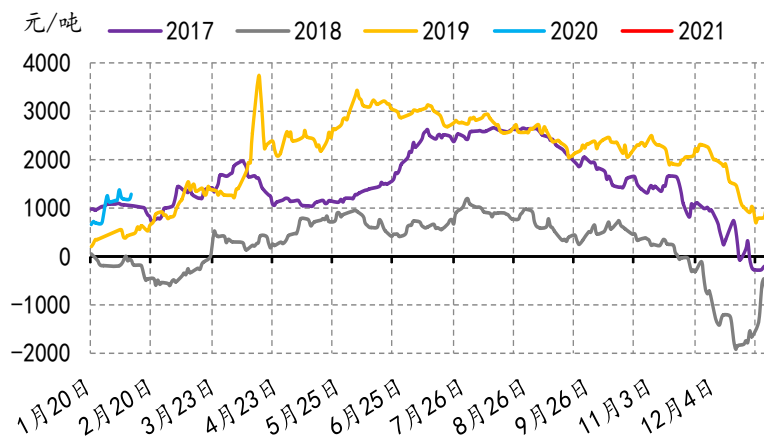
快向“能化小精灵”申请吧！

微信号：hanbb360

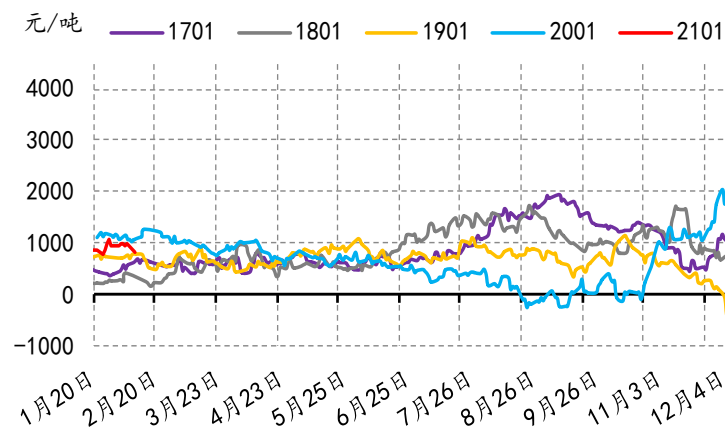


跨品种：PP-3MA

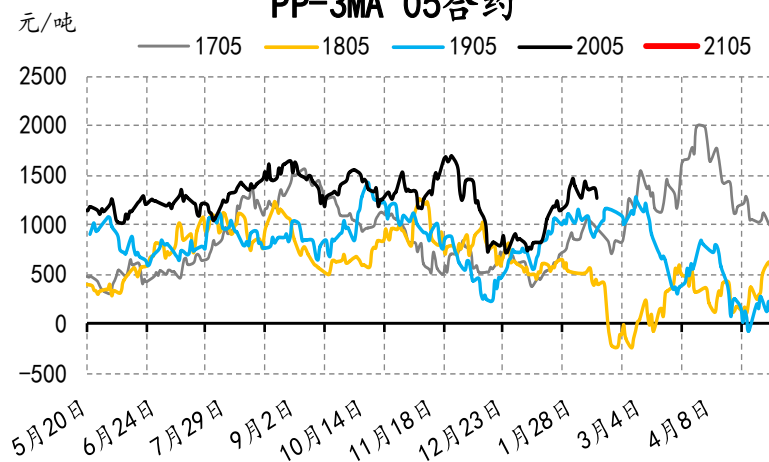
PP-3MA 现货



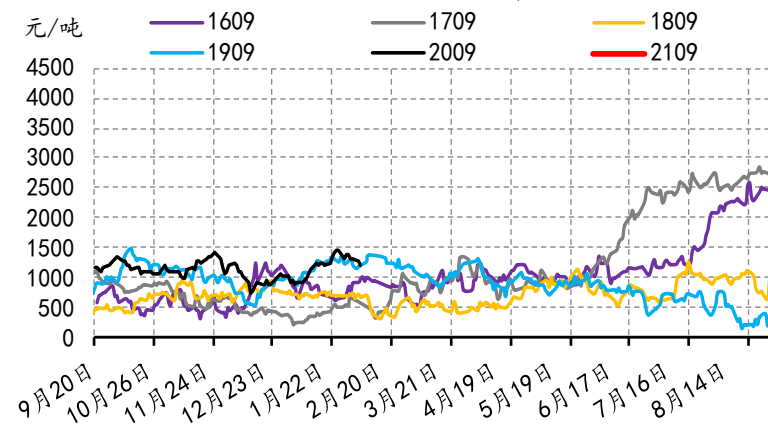
PP-3MA 01合约



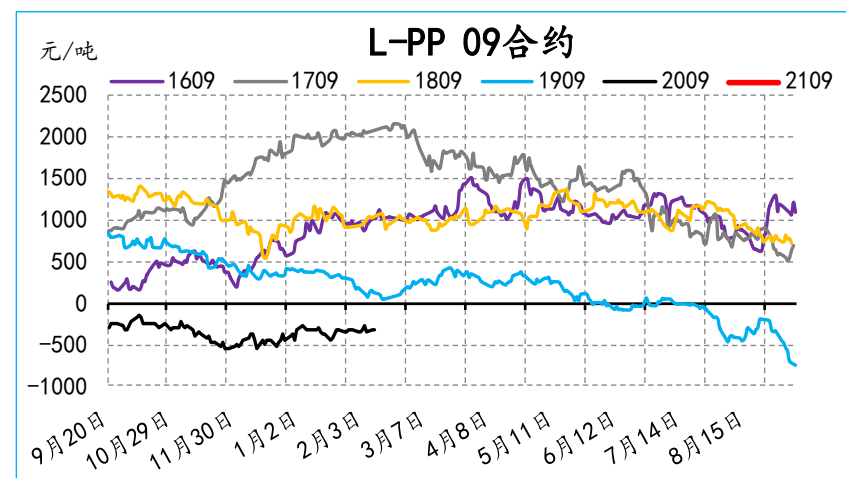
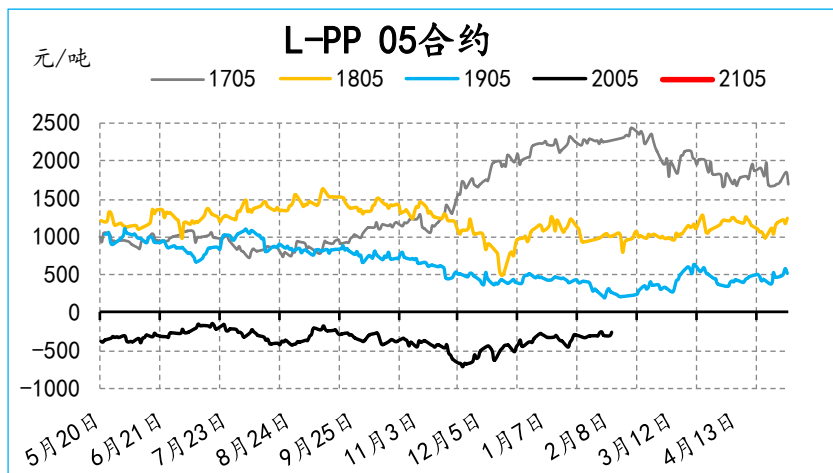
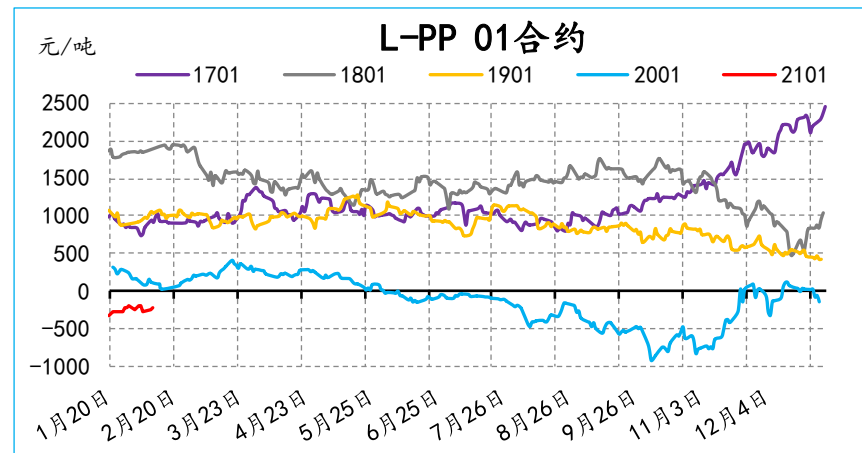
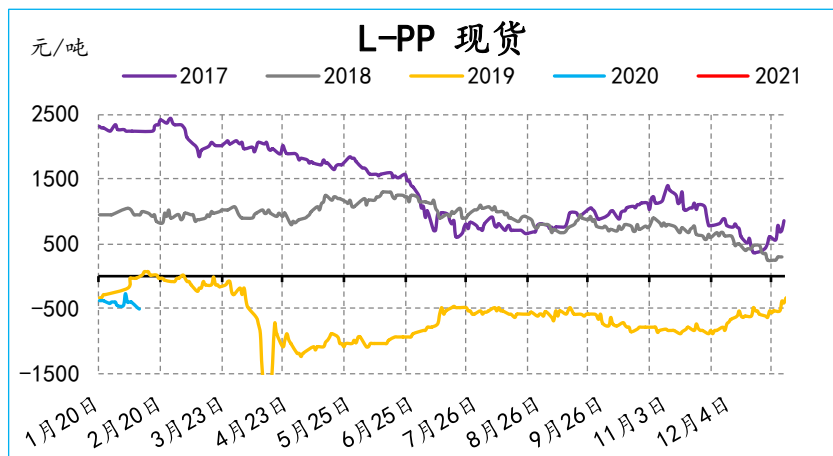
PP-3MA 05合约



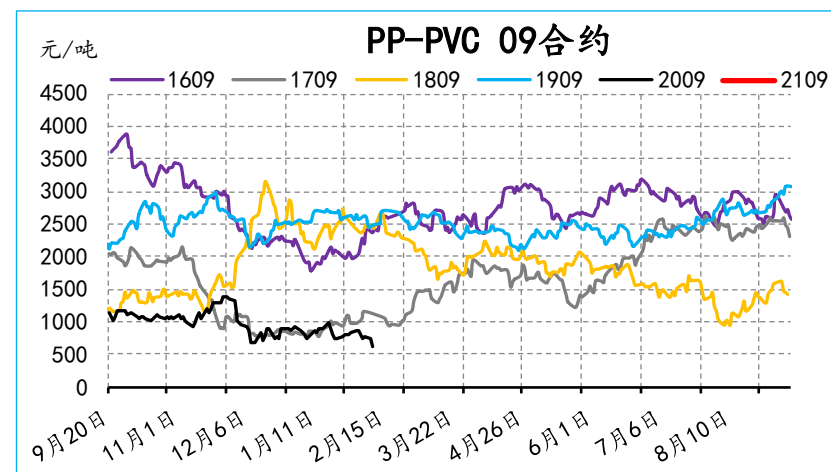
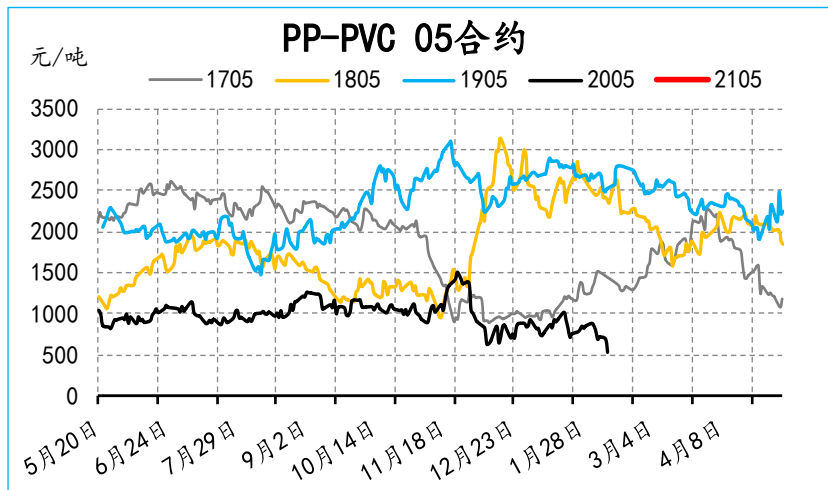
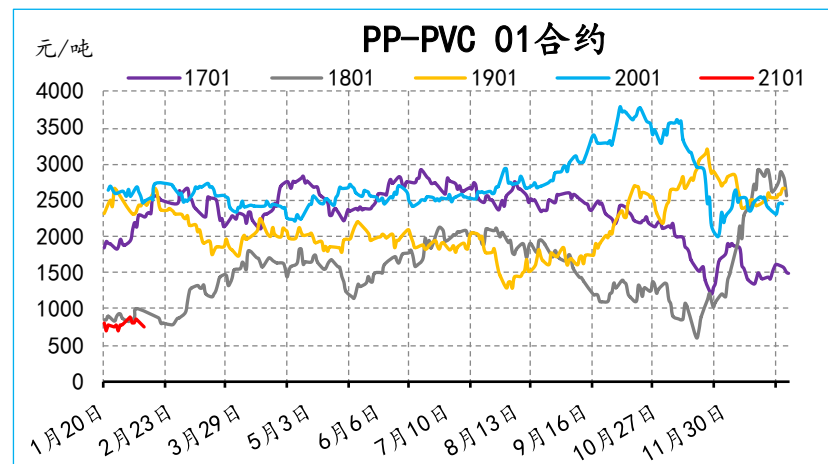
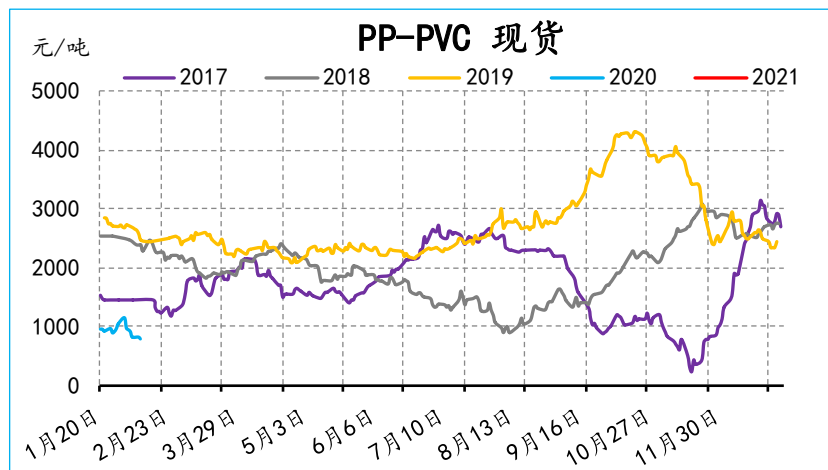
PP-3MA 09合约



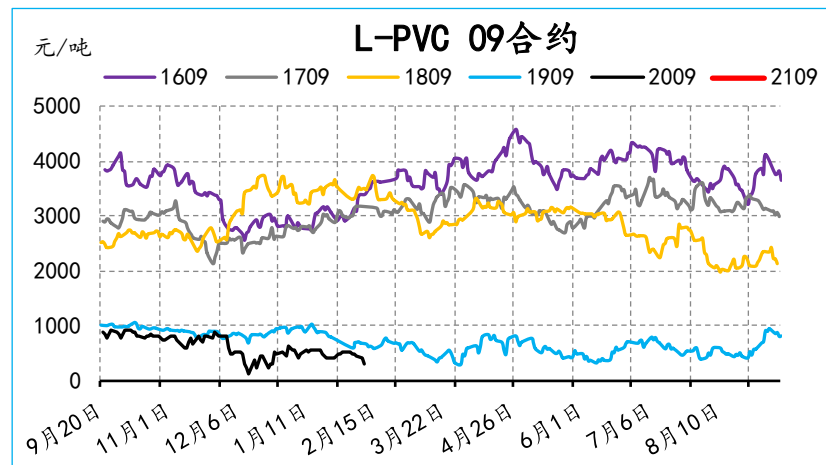
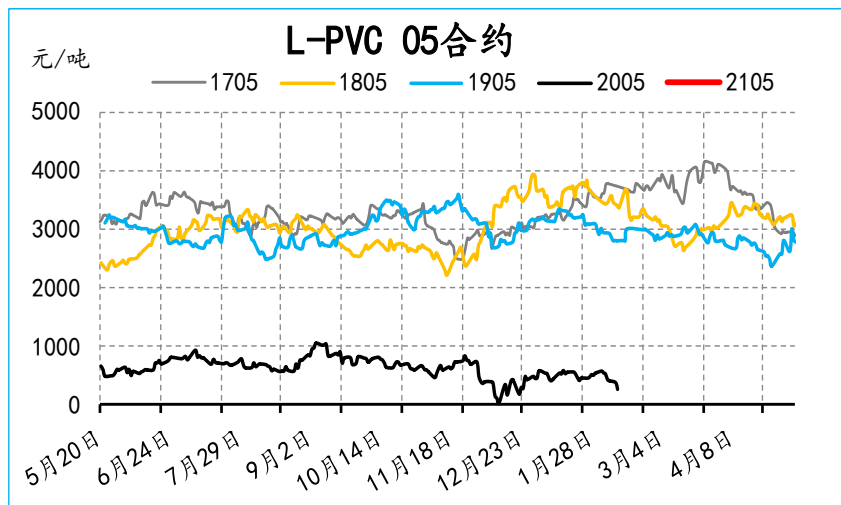
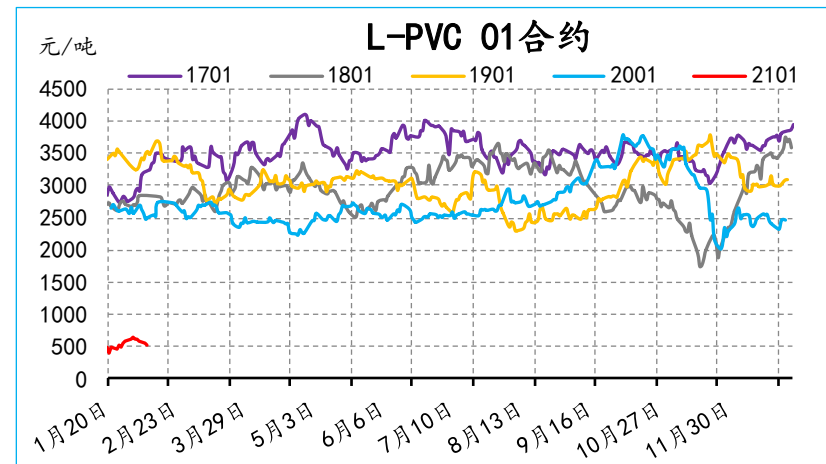
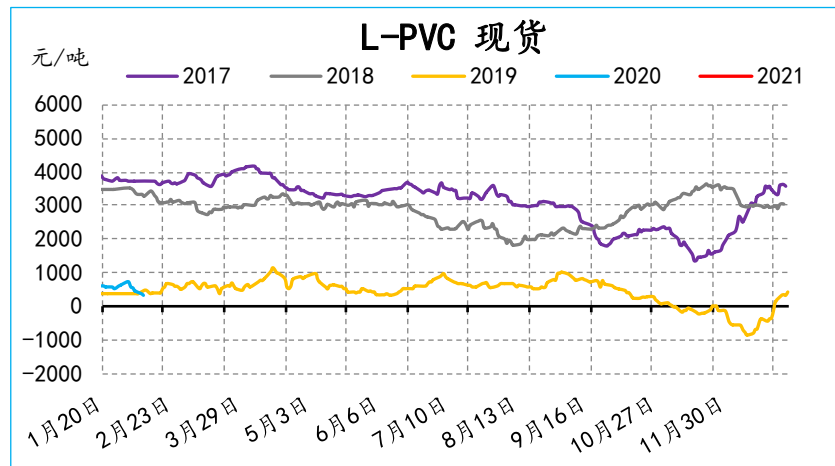
跨品种：塑料-PP



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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