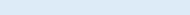
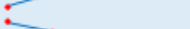


化工套利跟踪

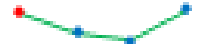
研究发展中心能化团队

2021年2月18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14日	10日前 1月28日	5日前 2月4日	昨日 2月10日	今日 2月18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	204	-188	-182	-180	-188		观望	
	TA1-TA5	-108	282	262	268	278			
	TA5-TA9	-96	-94	-80	-88	-90			
	L9-L1	90	60	25	25	20		关注5-9正套	
	L1-L5	-115	-155	-165	-135	-250			
	L5-L9	25	95	140	110	230			
	PP9-PP1	-21	161	119	128	112		关注5-9正套	
	PP1-PP5	-6	-246	-224	-221	-384			
	PP5-PP9	27	85	105	93	272			
	V9-V1	25	140	160	195	245		关注5-9正套	
	V1-V5	-45	-205	-330	-365	-445			
	V5-V9	20	65	170	170	200			
跨品种	BU9-BU12	-42	-44	-16	10	44		观望	
	BU12-BU6	-42	-44	-16	10	44			
	BU6-BU9	-100	-96	-54	-54	-20			
	PP-3MA 1月	569	1064	956	962	1098		观望	
	PP-3MA 5月	971	1469	1378	1459	1704			
	PP-3MA 9月	1058	1447	1327	1390	1483			
	L-PP 1月	-474	-220	-191	-162	-53		多L空P	
	L-PP 5月	-365	-311	-250	-248	-187			
	L-PP 9月	-363	-321	-285	-265	-145			

基差数据跟踪

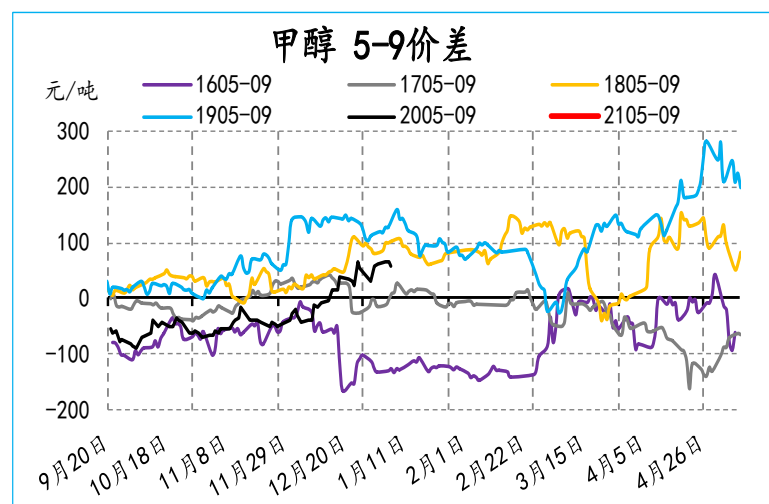
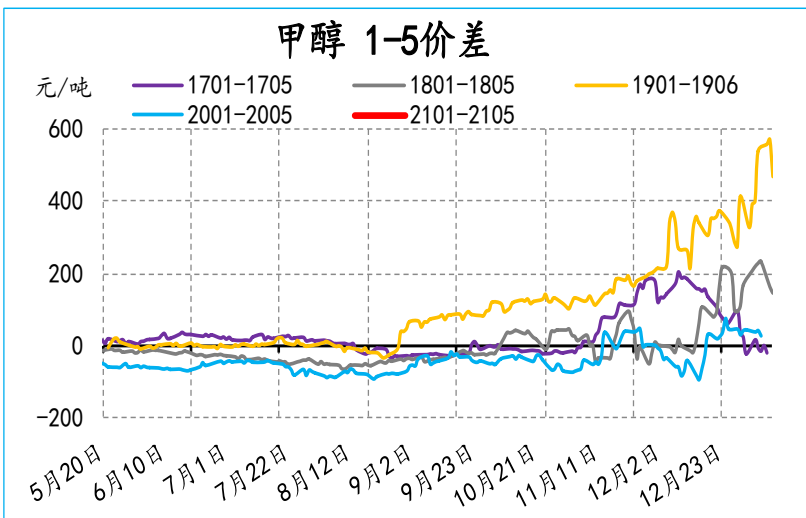
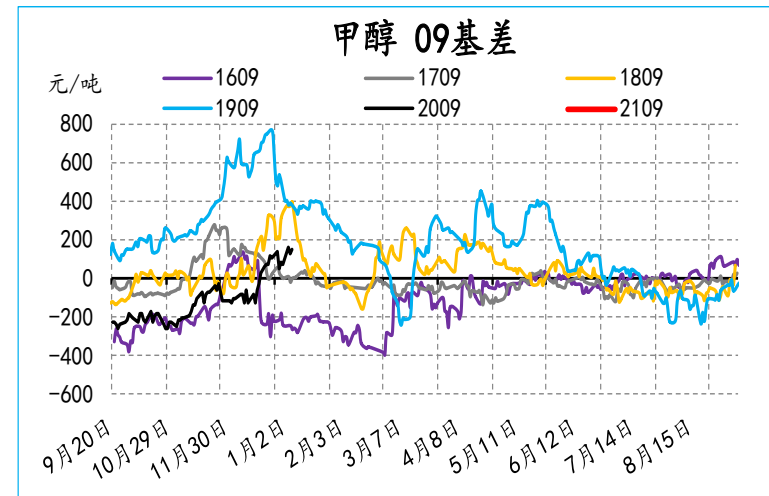
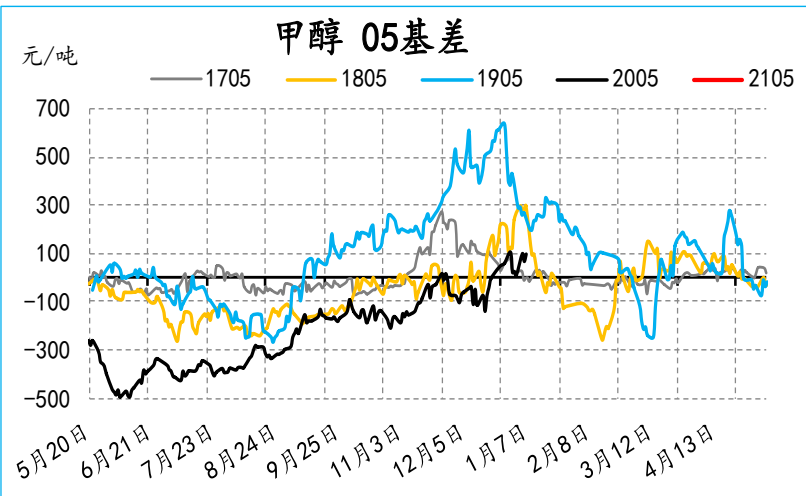
2021年02月18日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
EG	5020	200.00		470.00	200.00		10.3%	
PVC	7950	350.00		395.00	150.00		5.2%	
PP	8700	300.00		312.00	-106.00		3.7%	
PE	8400	500.00		65.00	-15.00		0.8%	
甲醇	2385	20.00		-45.00	-5.00		-1.9%	
PTA	4142	116.00		-434.00	-50.00		-9.5%	

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：主力合约为期1月。

套利跟踪：甲醇

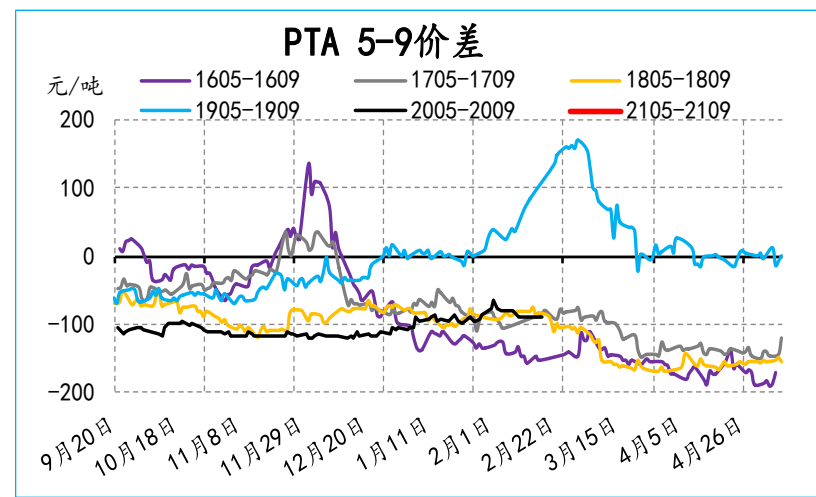
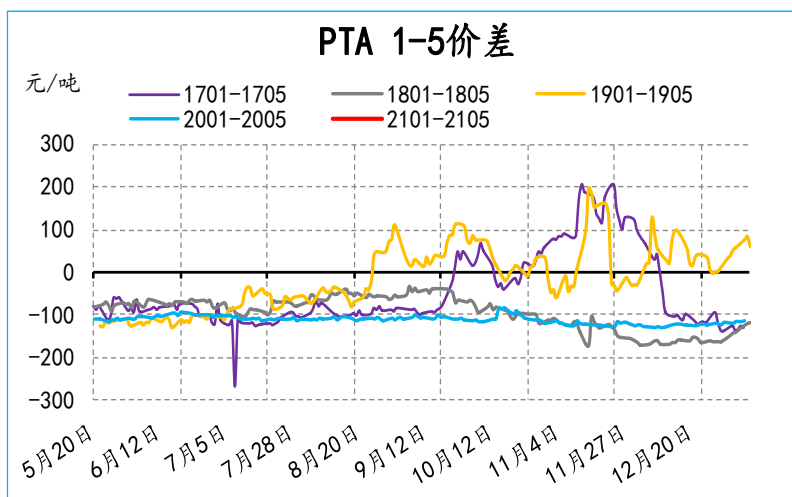
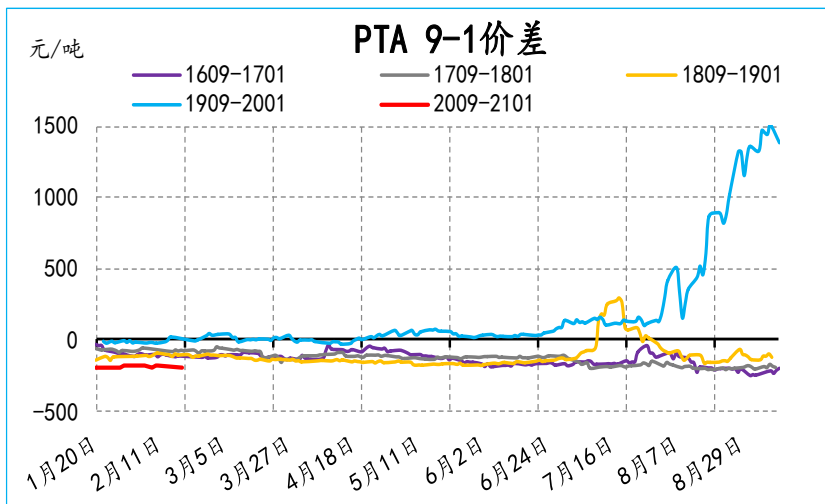
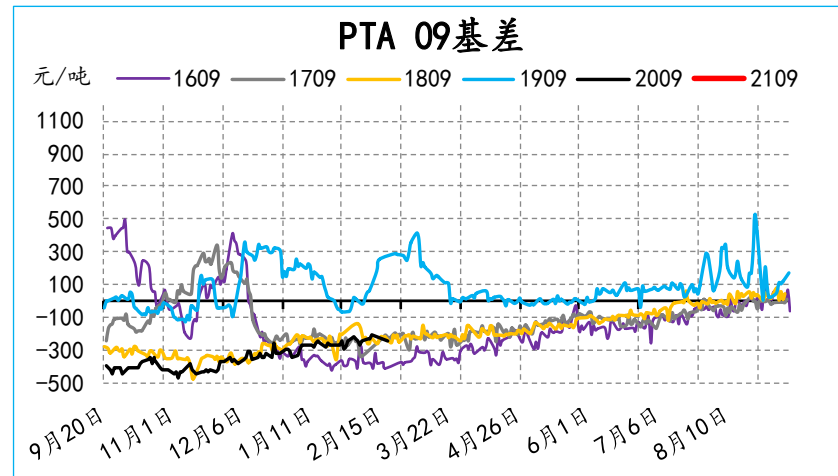
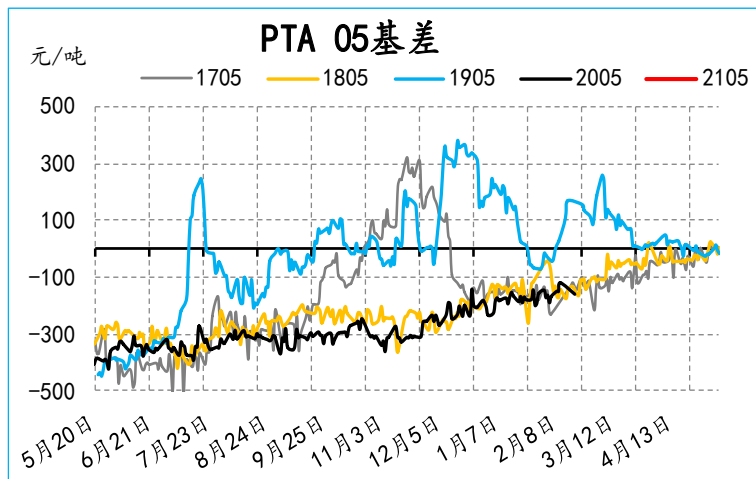
2021年02月18日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	8700	(72)	-0.8%
1.00	3.00	PE	8400	(185)	-2.2%
1.00	2.00	PTA	4142	(156)	-3.6%
1.00	5.00	PVC	7950	(50)	-0.6%
1.00	21.00	EG	5020	374	8.0%
1.00	6.00	沥青	2675	(385)	-12.6%
1.00	1.00	甲醇	2385	29	1.2%
1.00	7.00	橡胶	0	(15205)	-100.0%

2021年02月18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	8700	(72)	-0.8%
1.00	3.00	PE	8400	(185)	-2.2%
1.00	2.00	PTA	4142	(156)	-3.6%
1.00	5.00	PVC	7950	(50)	-0.6%
1.00	21.00	EG	5020	374	8.0%
1.00	6.00	沥青	2675	(385)	-12.6%
1.00	1.00	甲醇	2385	29	1.2%
1.00	7.00	橡胶	0	(15205)	-100.0%



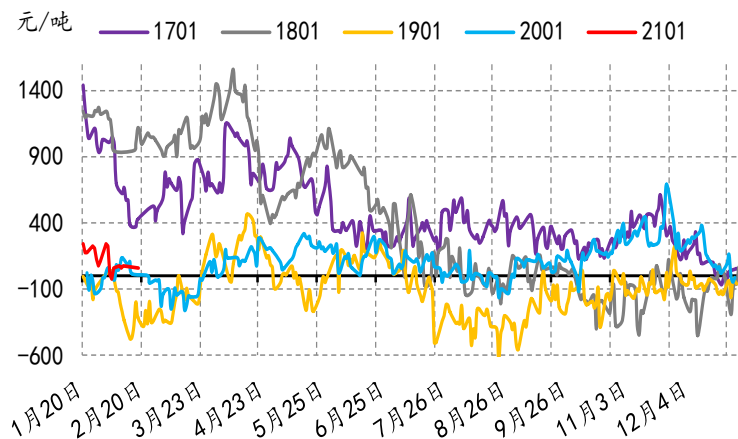
套利跟踪：PTA

2021年02月18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	8700	(72)	-0.8%
1.00	3.00	PE	8400	(185)	-2.2%
1.00	2.00	PTA	4142	(156)	-3.6%
1.00	5.00	PVC	7950	(50)	-0.6%
1.00	21.00	EG	5020	374	8.0%
1.00	6.00	沥青	2675	(385)	-12.6%
1.00	1.00	甲醇	2385	29	1.2%
1.00	7.00	橡胶	0	(15205)	-100.0%

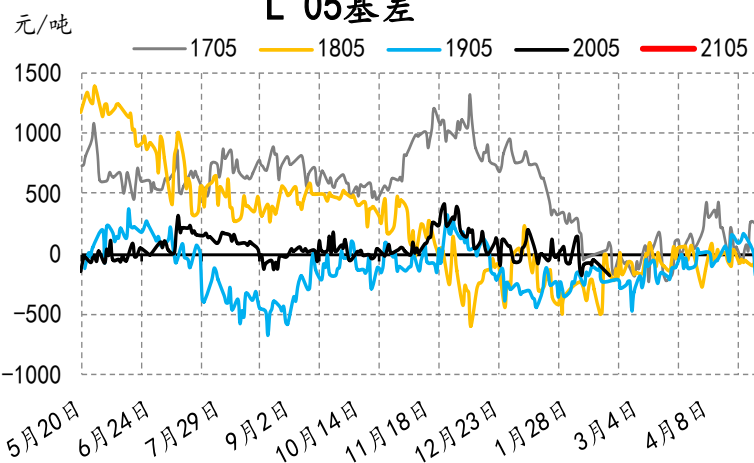


套利跟踪：PE

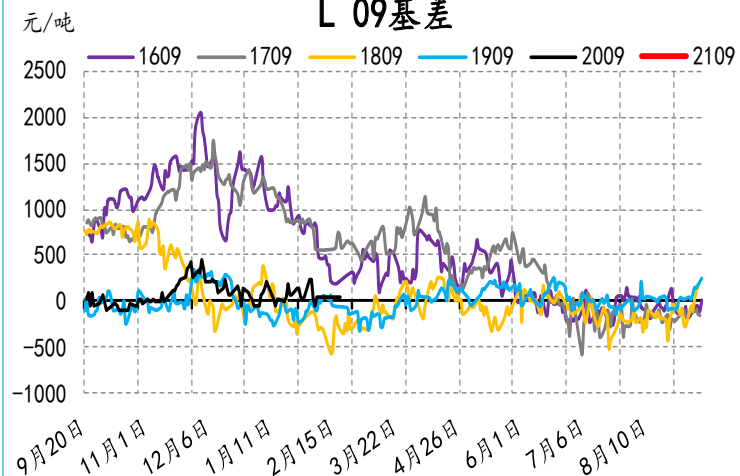
L 01基差



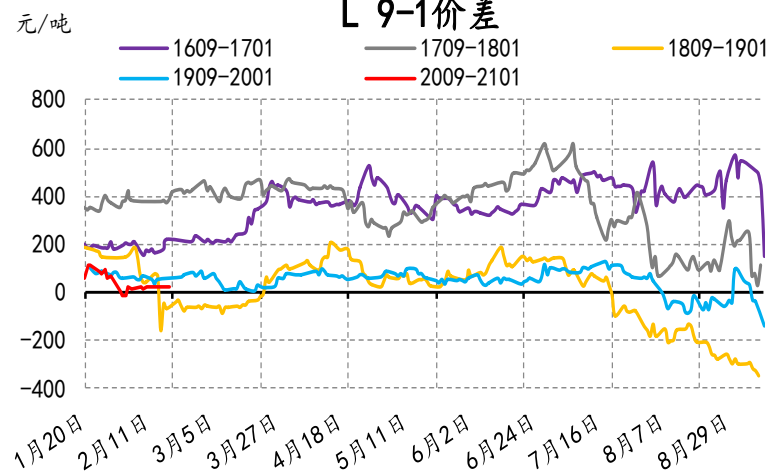
L 05基差



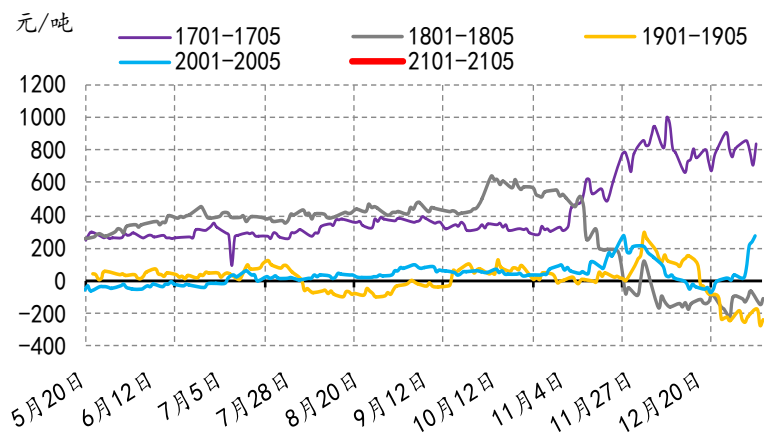
L 09基差



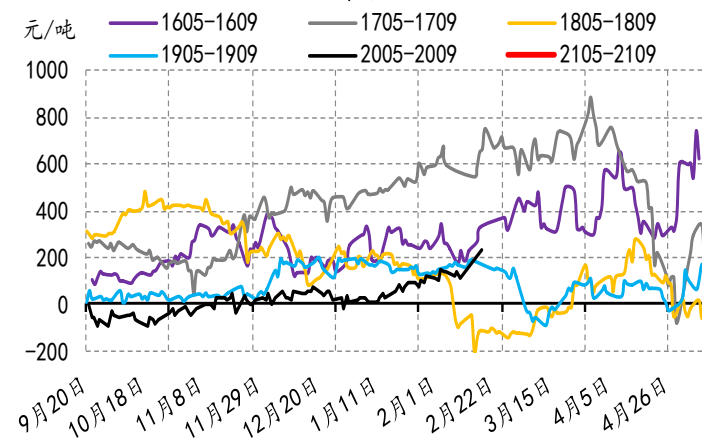
L 9-1价差



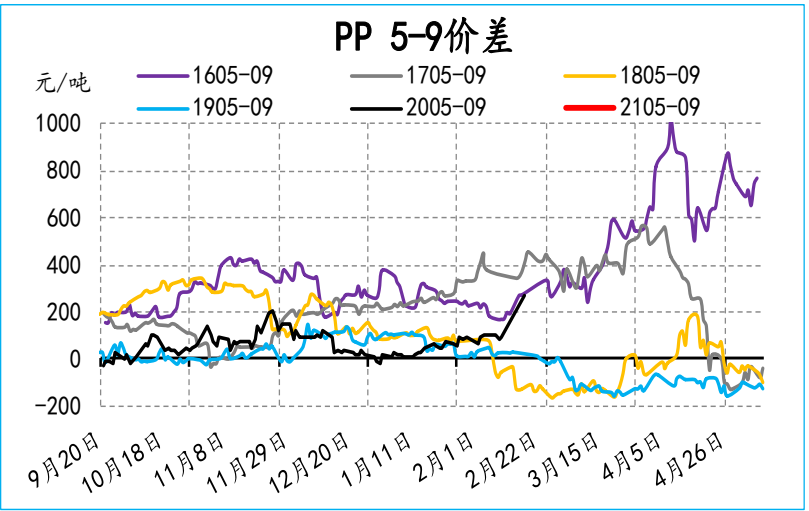
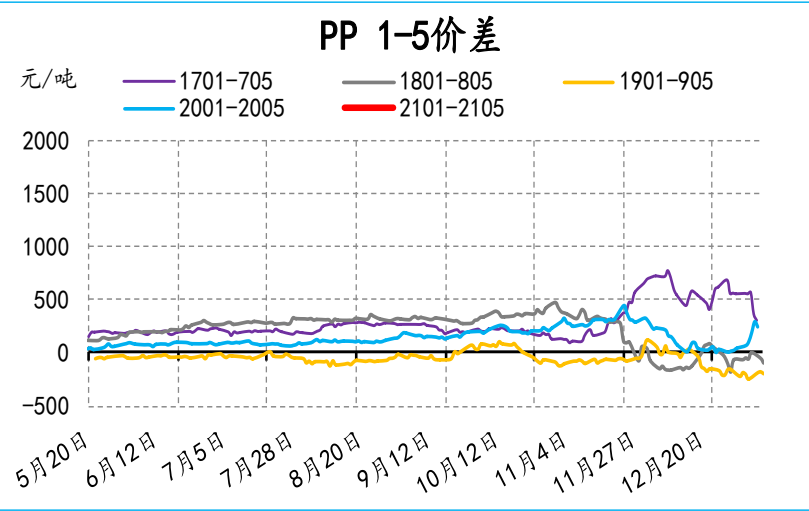
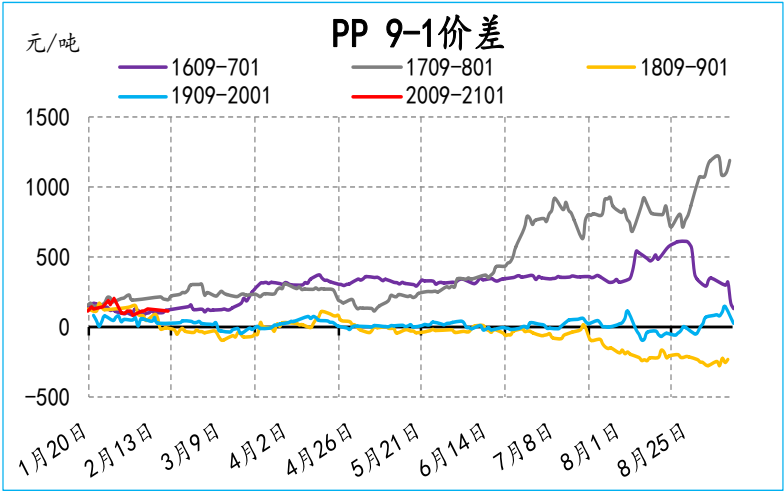
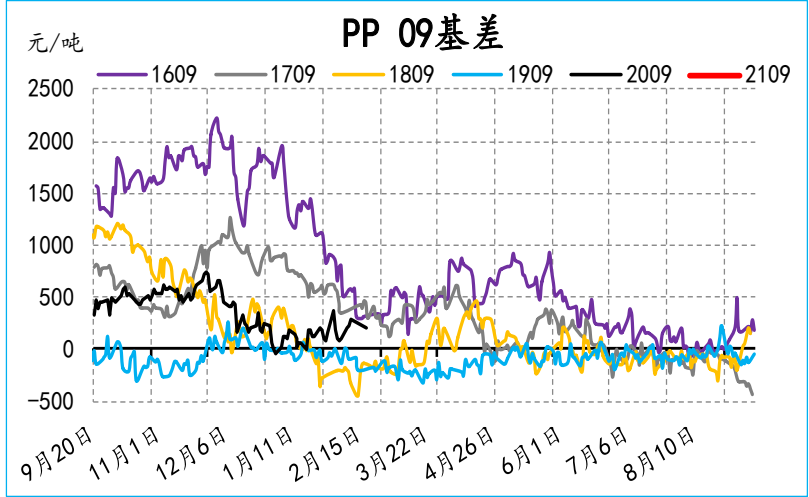
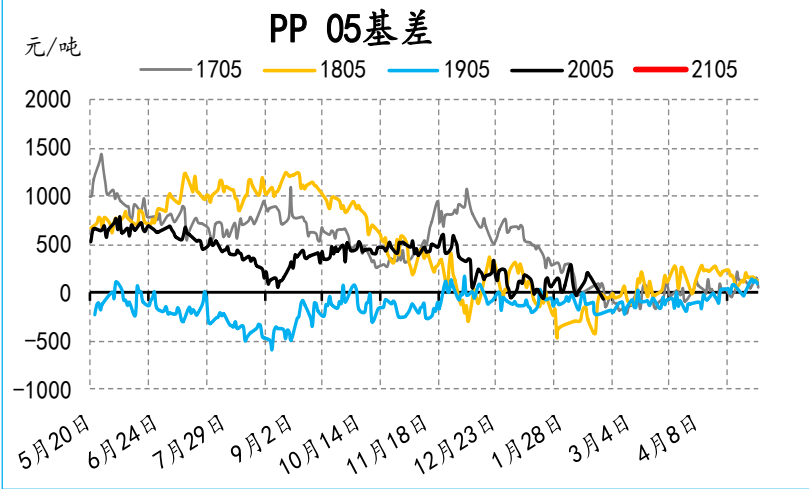
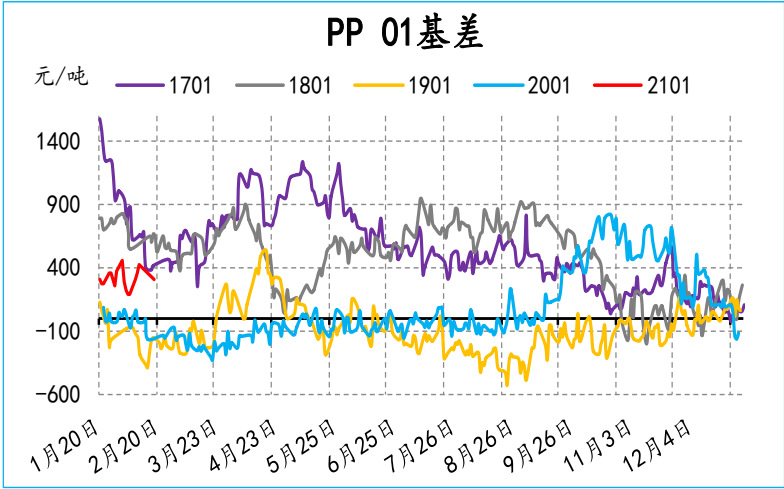
L 1-5价差



L 5-9价差

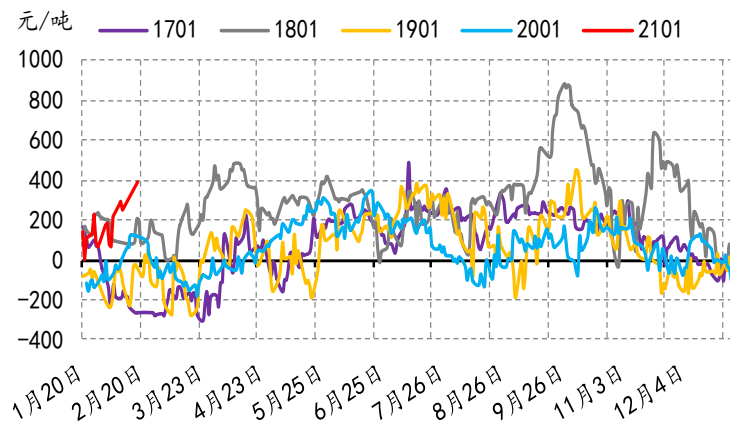


套利跟踪：PP

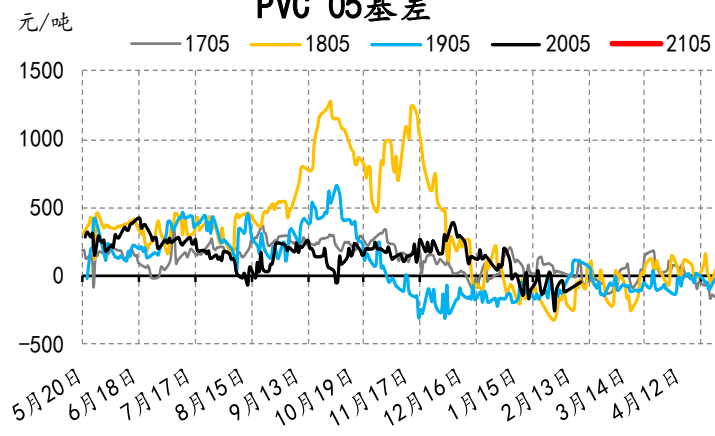


套利跟踪：PVC

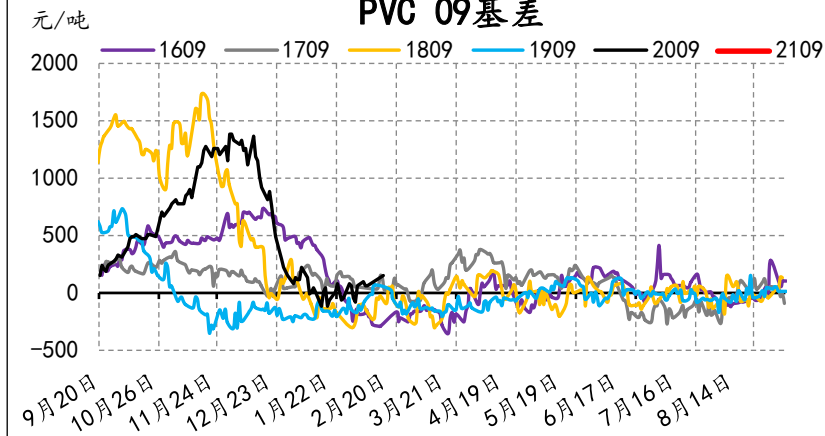
PVC 01基差



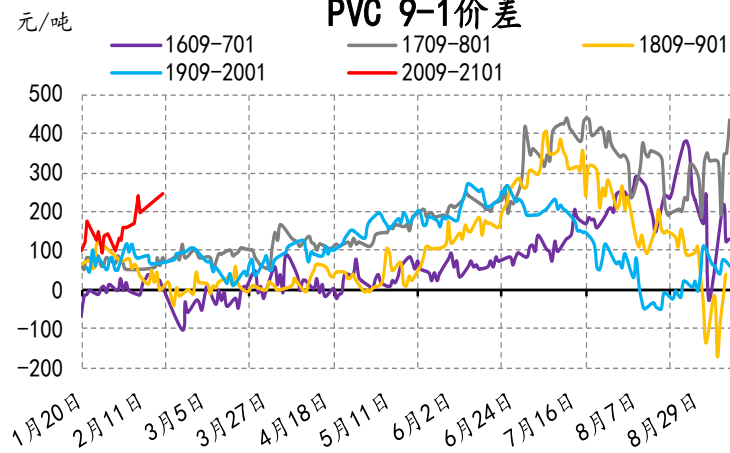
PVC 05基差



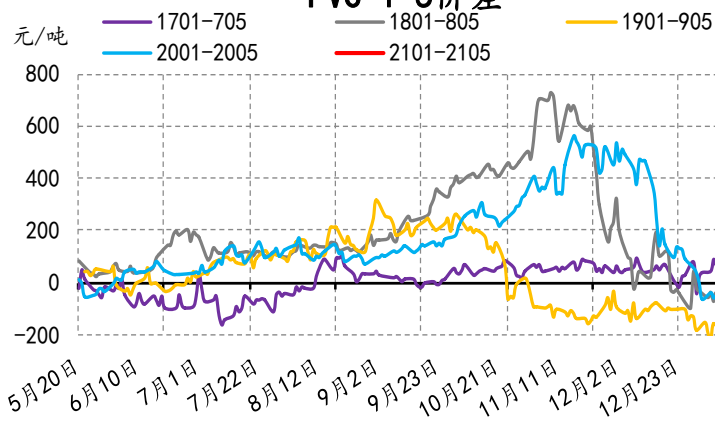
PVC 09基差



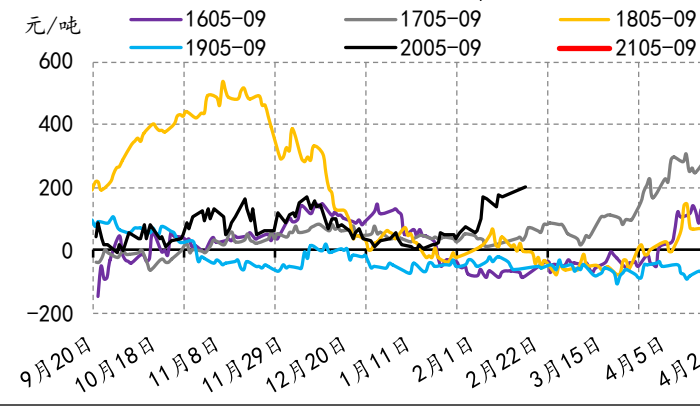
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

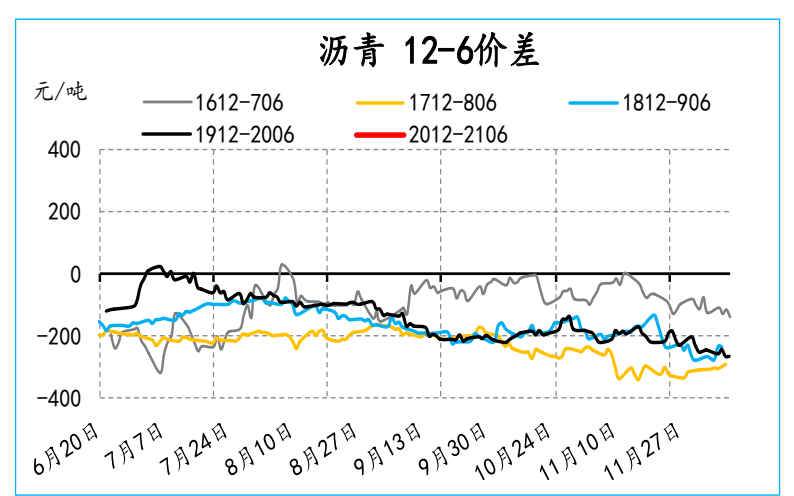
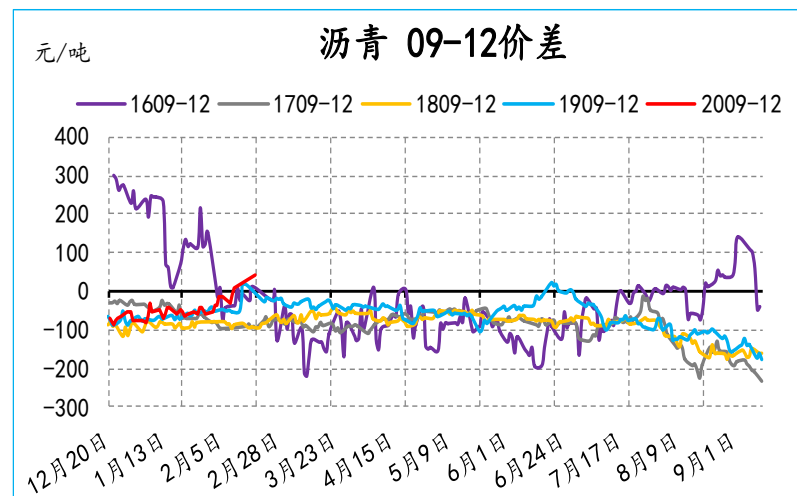
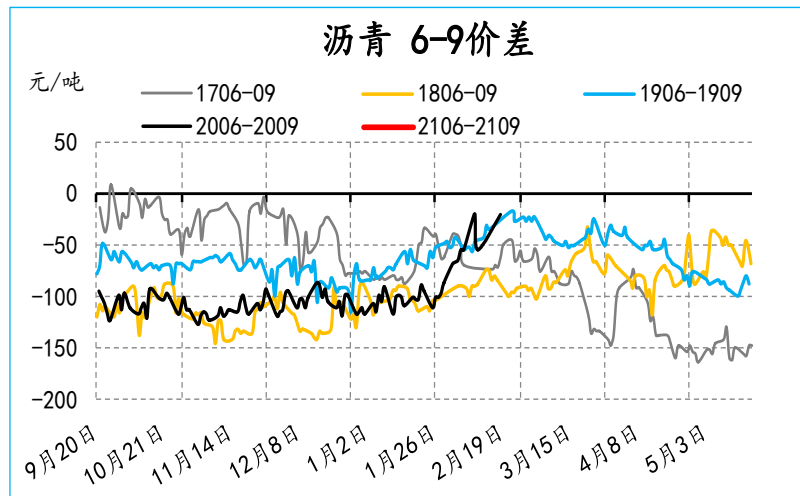
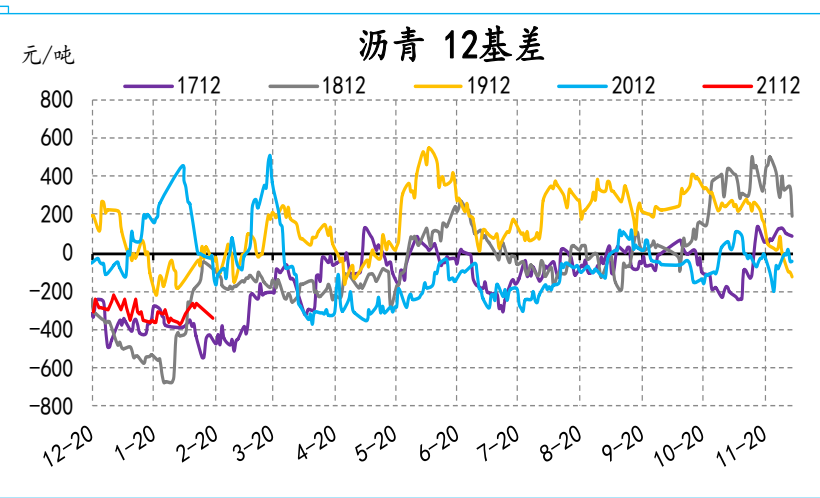
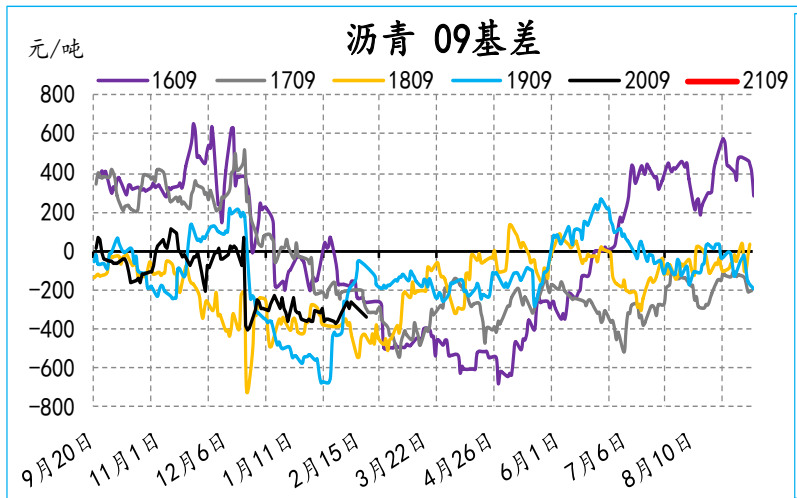
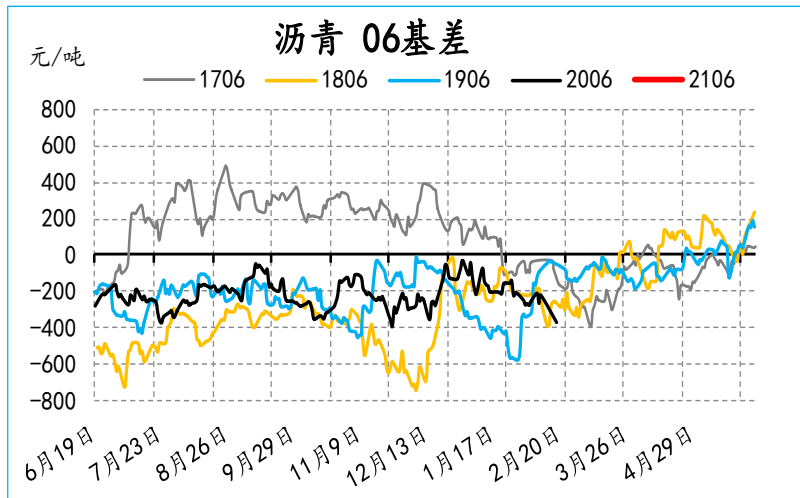


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

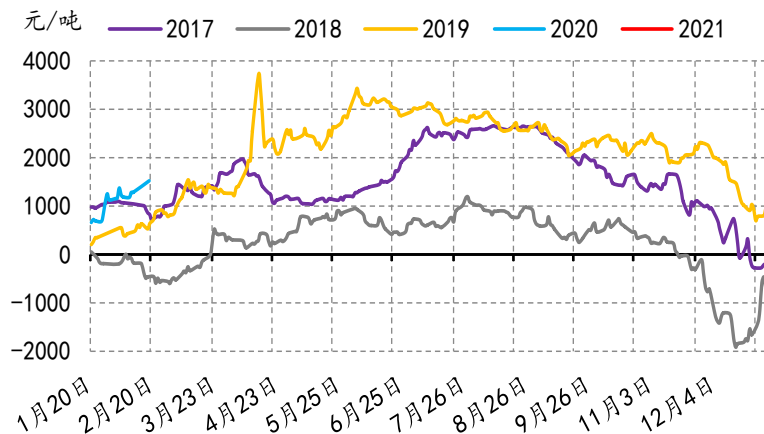
快向“能化小精灵”申请吧！

微信号：hanbb360

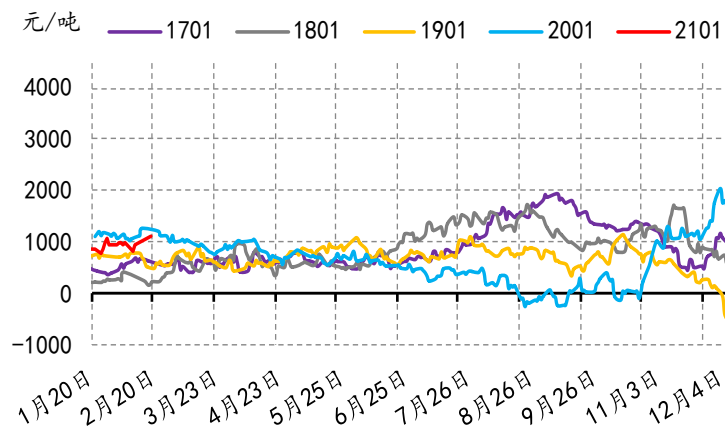


跨品种：PP-3MA

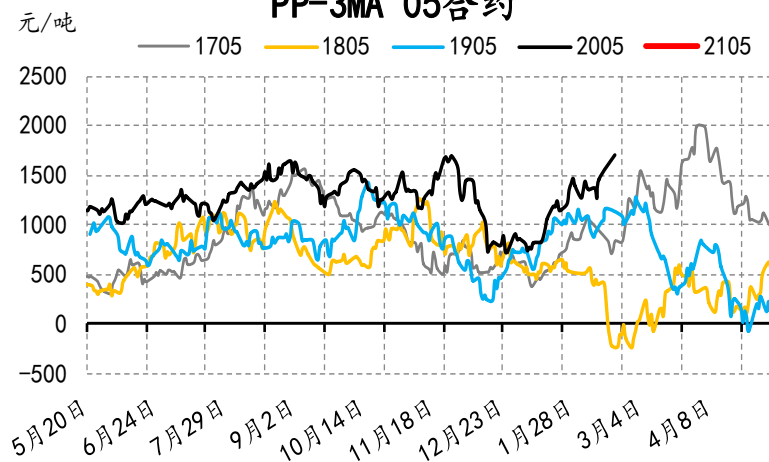
PP-3MA 现货



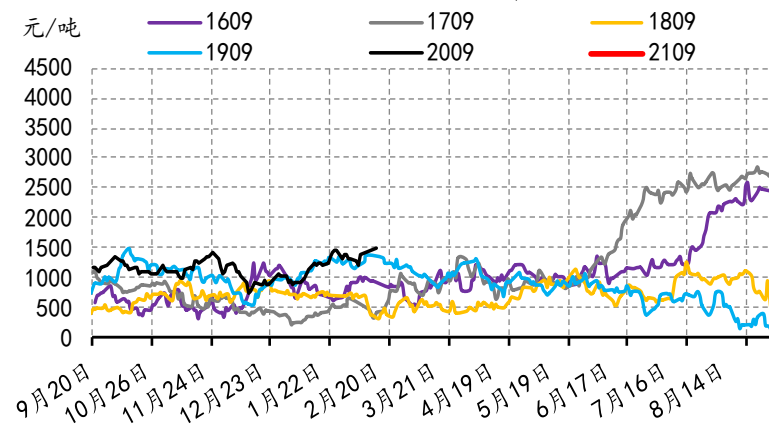
PP-3MA 01合约



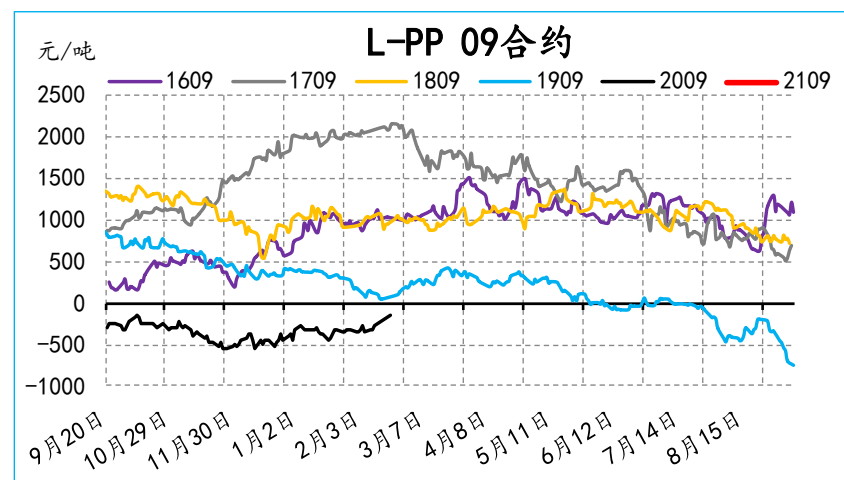
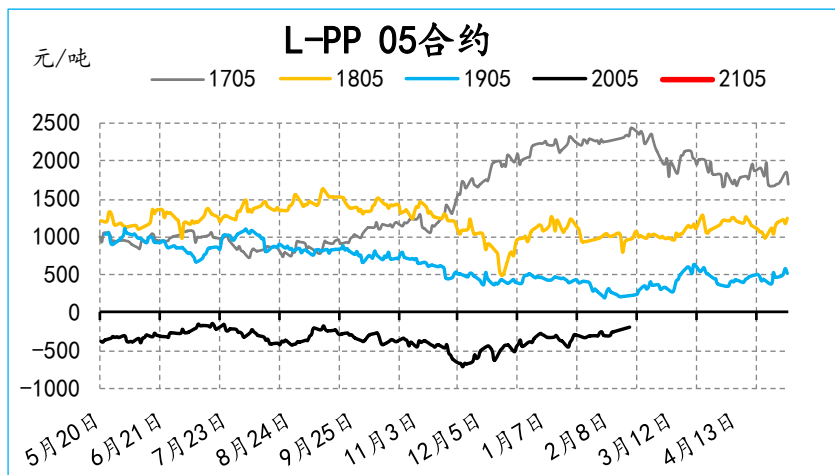
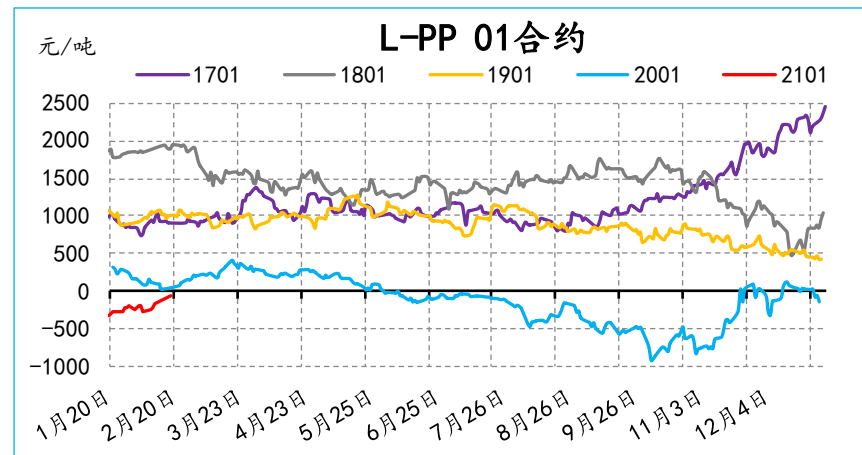
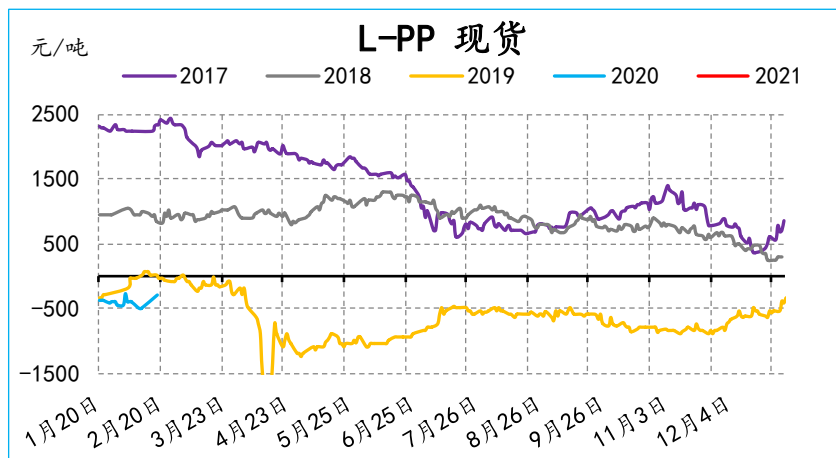
PP-3MA 05合约



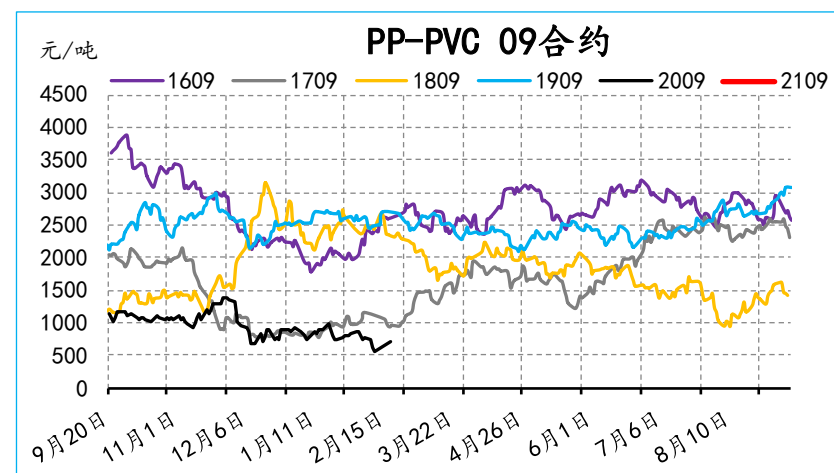
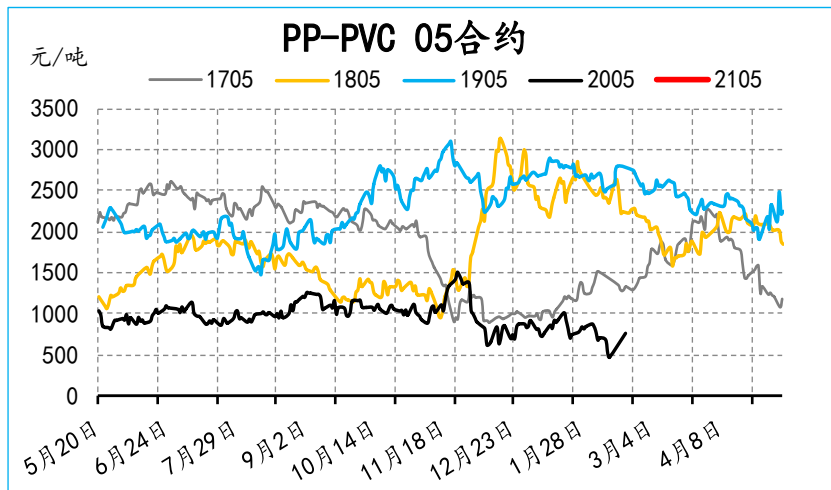
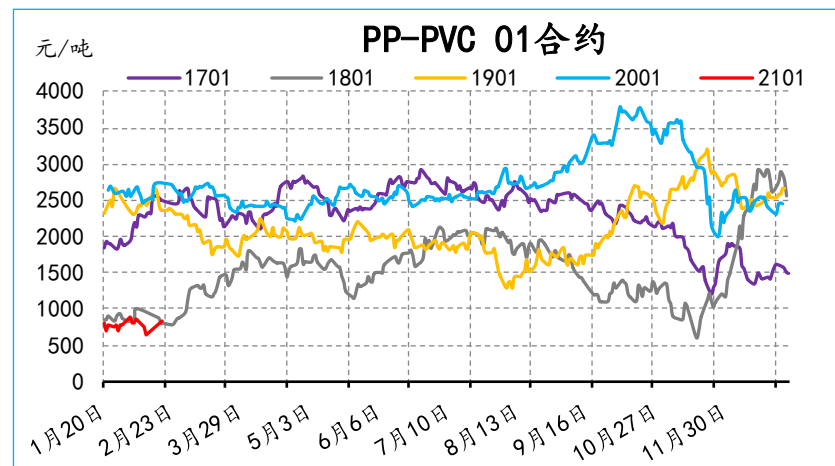
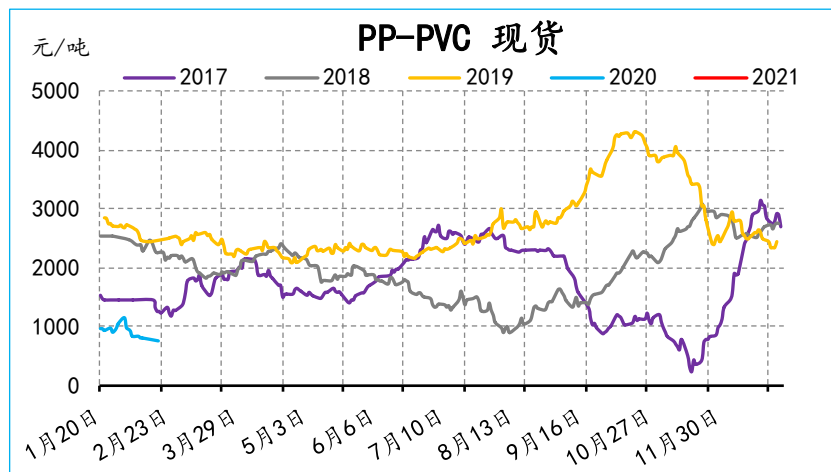
PP-3MA 09合约



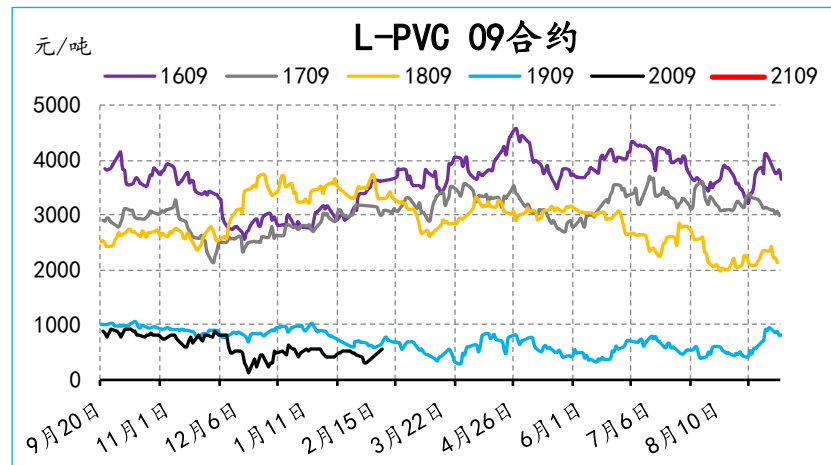
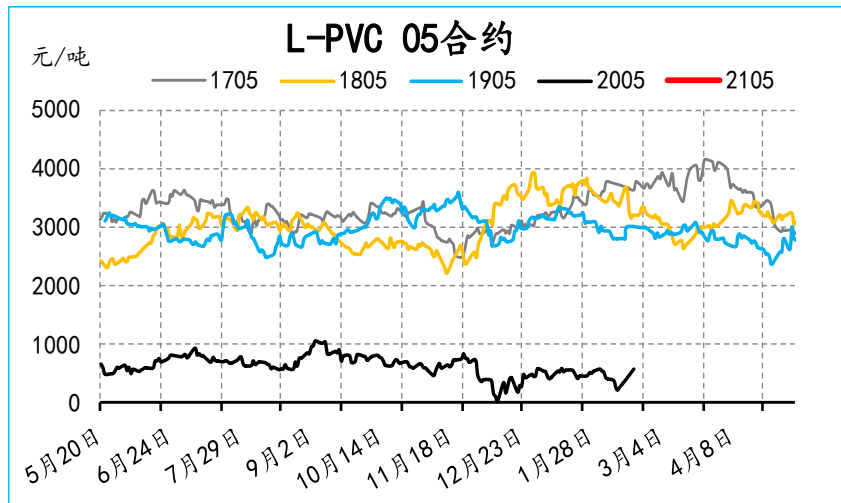
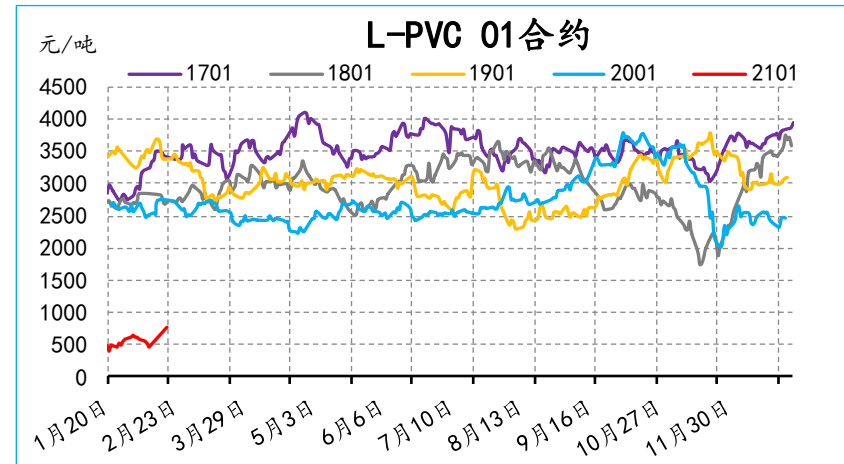
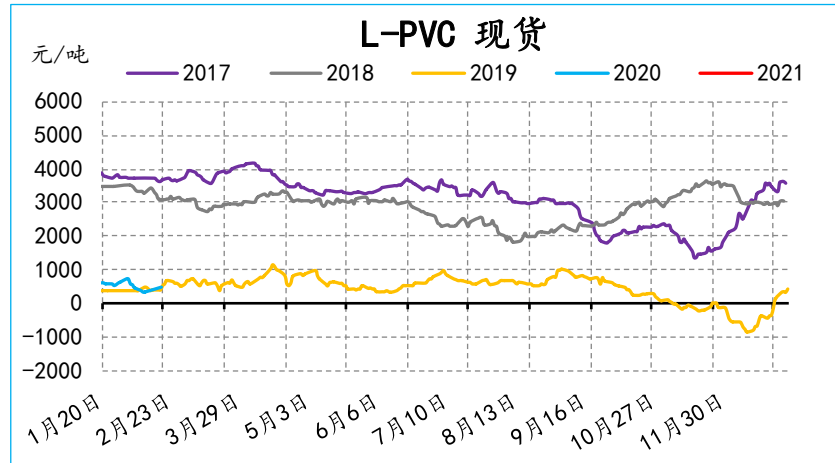
跨品种：塑料-PP



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

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。