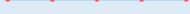
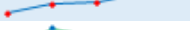
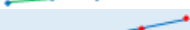


化工套利跟踪

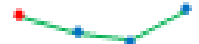
研究发展中心能化团队

2021年2月19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15日	10日前 1月29日	5日前 2月5日	昨日 2月18日	今日 2月19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	188	-178	-186	-188	-180		观望	
	TA1-TA5	-96	264	266	278	268			
	TA5-TA9	-92	-86	-80	-90	-88			
	L9-L1	70	70	15	20	110		关注5-9正套	
	L1-L5	-105	-190	-155	-250	-380			
	L5-L9	35	120	140	230	270			
	PP9-PP1	-164	214	86	112	115		关注5-9正套	
	PP1-PP5	123	-306	-183	-384	-423			
	PP5-PP9	41	92	97	272	308			
	V9-V1	85	145	160	245	355		关注5-9正套	
	V1-V5	-90	-220	-325	-445	-605			
	V5-V9	5	75	165	200	250			
跨品种	BU9-BU12	-42	-58	-14	44	-16		观望	
	BU12-BU6	-42	-58	-14	44	-16			
	BU6-BU9	-108	-86	-54	-20	-24			
	PP-3MA 1月	930	955	968	1098	1022		观望	
	PP-3MA 5月	1068	1393	1358	1704	1742			
	PP-3MA 9月	1144	1439	1312	1483	1422			
	L-PP 1月	-600	-188	-269	-53	-65		多L空P	
	L-PP 5月	-372	-304	-297	-187	-108			
	L-PP 9月	-366	-332	-340	-145	-70			

基差数据跟踪

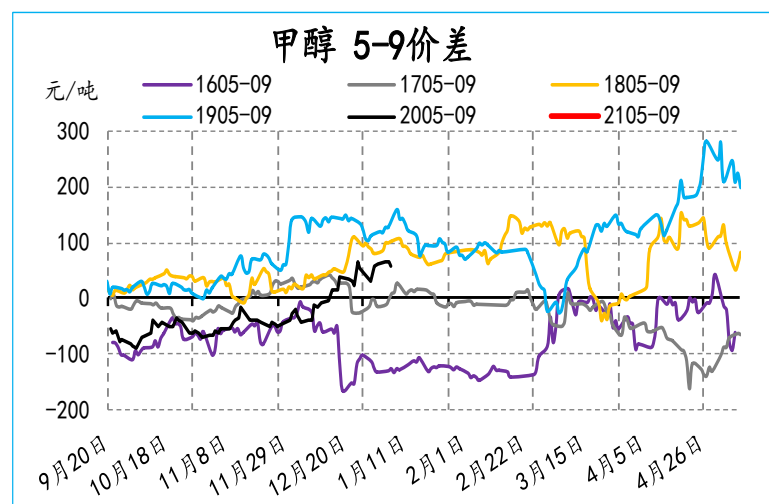
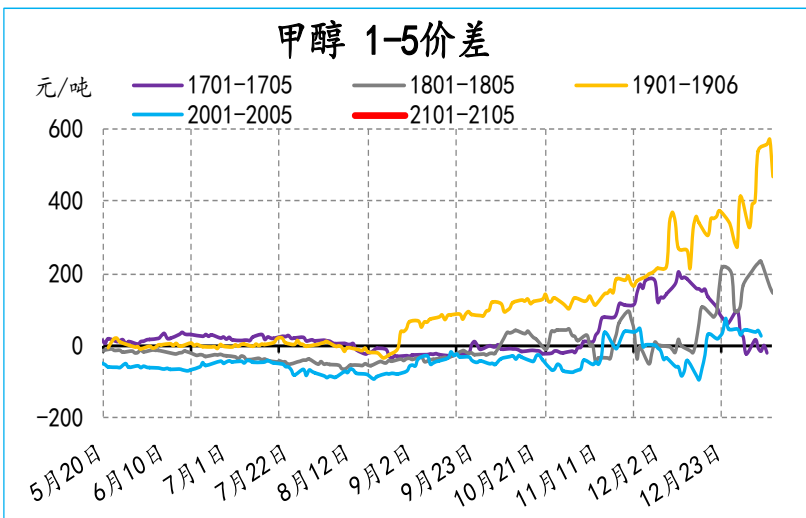
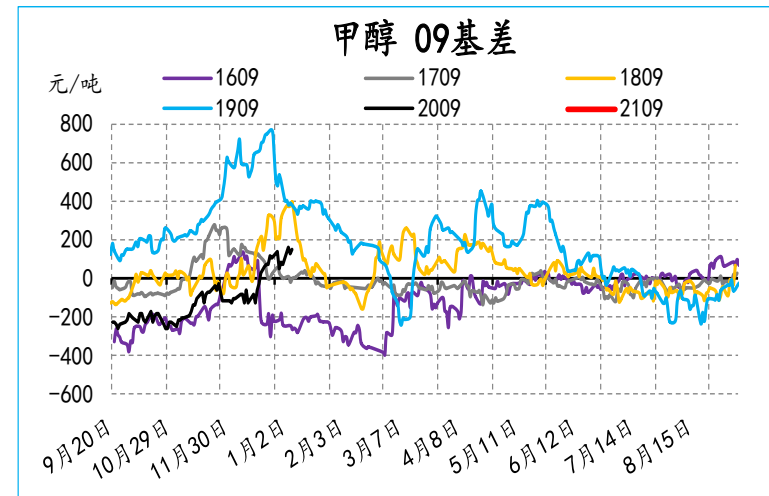
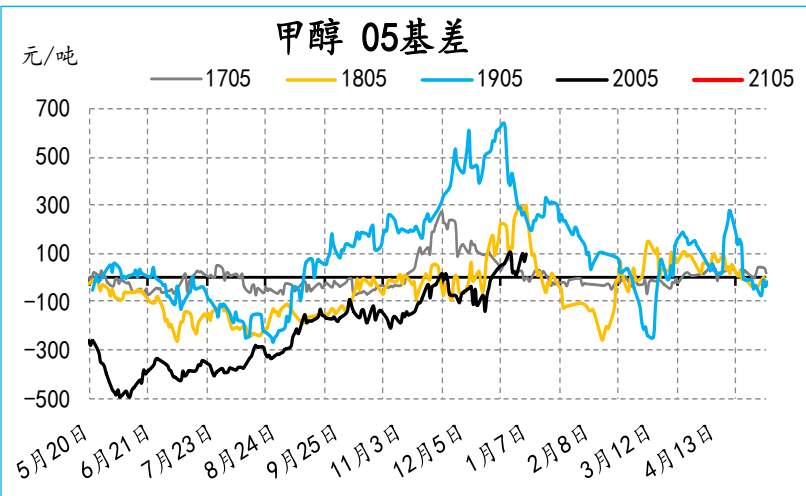
2021年02月19日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
EG	5290	270.00		612.00	350.00		13.1%	
PVC	7950	0.00		335.00	-60.00		4.4%	
PP	8800	100.00		320.00	8.00		3.8%	
PE	8480	80.00		65.00	0.00		0.8%	
甲醇	2345	-40.00		-141.00	-166.00		-5.7%	
PTA	4142	0.00		-422.00	12.00		-9.2%	

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

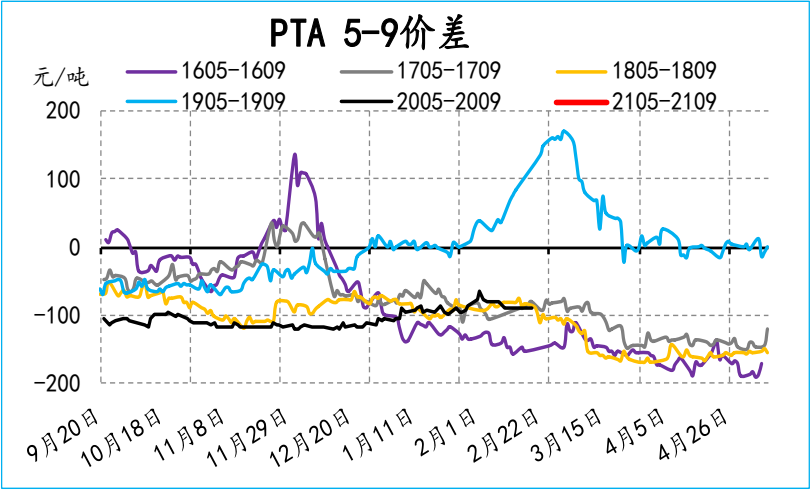
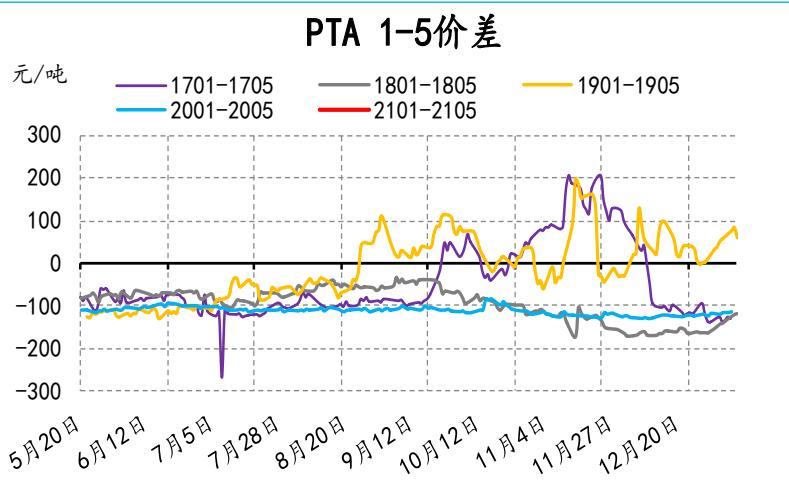
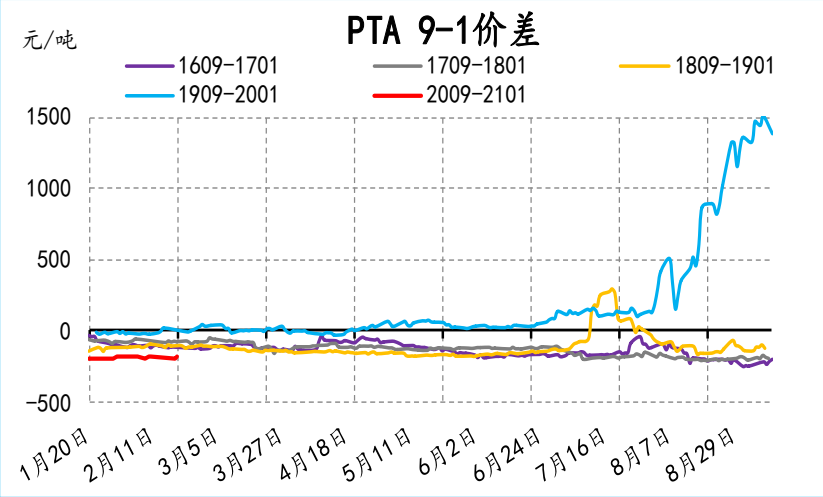
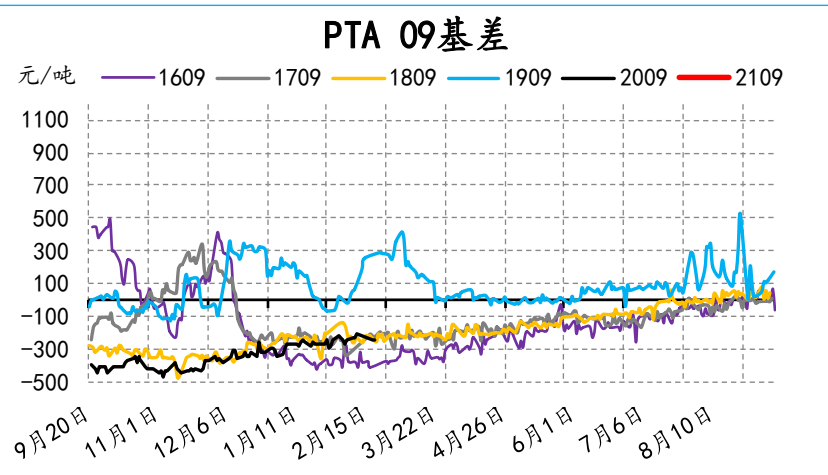
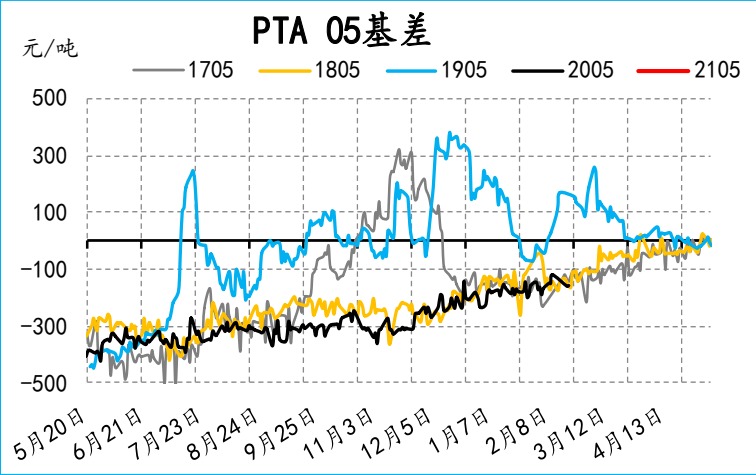
2021年02月19日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	8800	(103)	-1.2%
1.00	3.00	PE	8480	(315)	-3.6%
1.00	2.00	PTA	4142	(154)	-3.6%
1.00	5.00	PVC	7950	(270)	-3.3%
1.00	21.00	EG	5290	230	4.5%
1.00	6.00	沥青	2925	(109)	-3.6%
1.00	1.00	甲醇	2345	(42)	-1.8%
1.00	7.00	橡胶	0	(15650)	-100.0%

2021年02月19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	8800	(103)	-1.2%
1.00	3.00	PE	8480	(315)	-3.6%
1.00	2.00	PTA	4142	(154)	-3.6%
1.00	5.00	PVC	7950	(270)	-3.3%
1.00	21.00	EG	5290	230	4.5%
1.00	6.00	沥青	2925	(109)	-3.6%
1.00	1.00	甲醇	2345	(42)	-1.8%
1.00	7.00	橡胶	0	(15650)	-100.0%

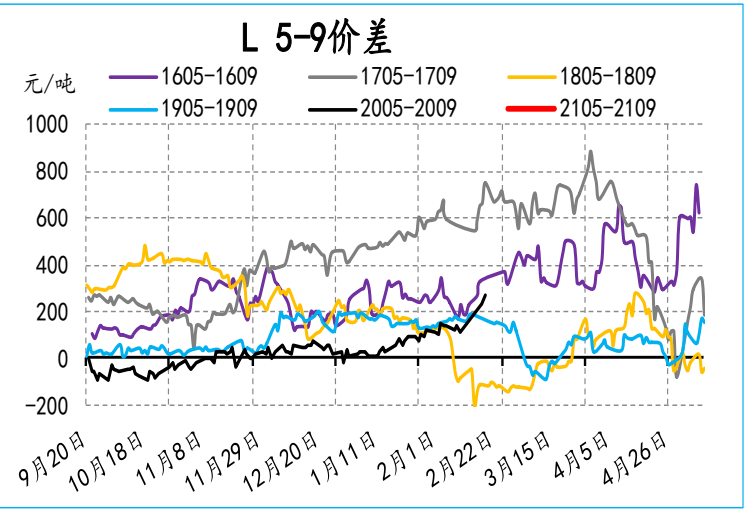
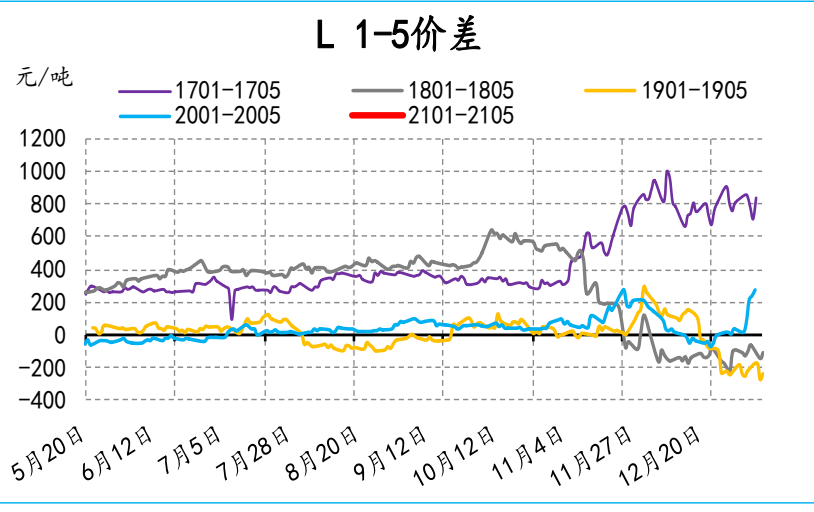
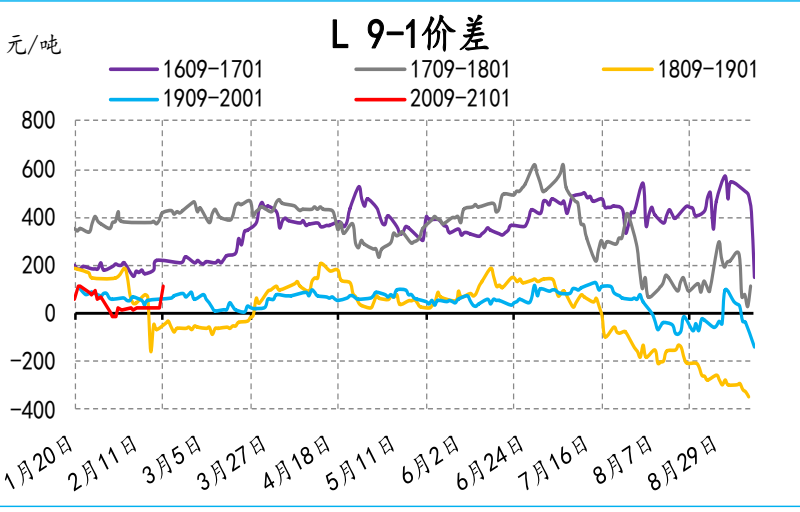
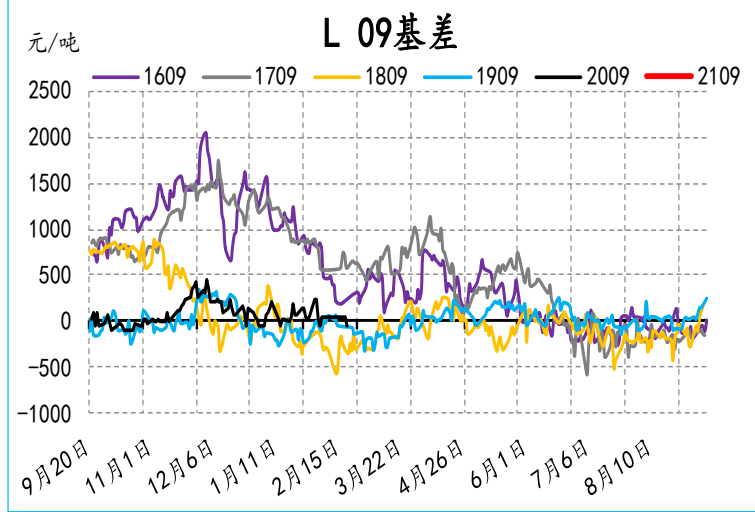
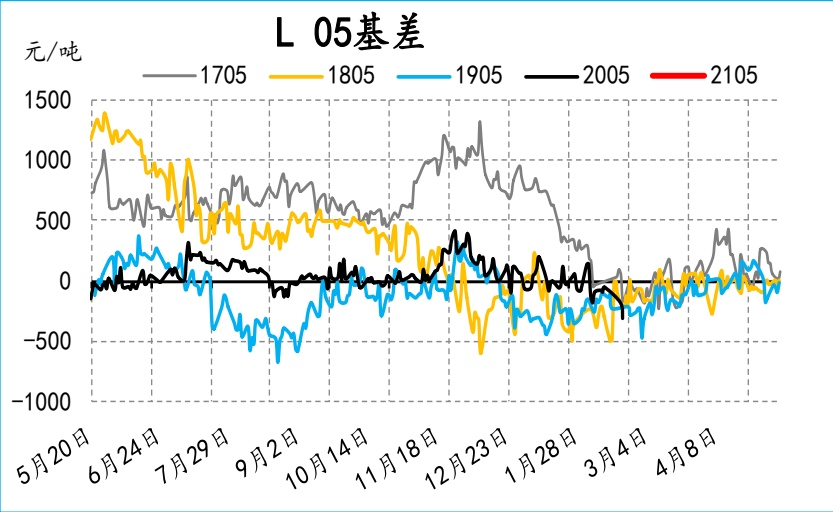
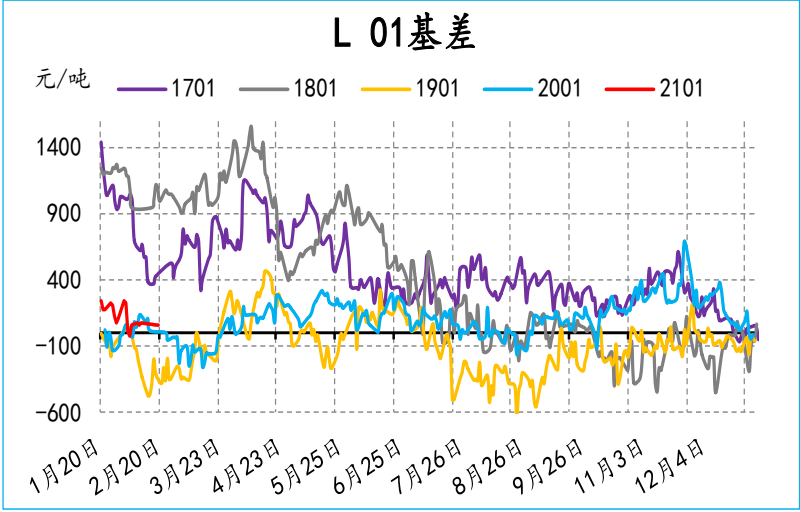


套利跟踪：PTA

2021年02月19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	8800	(103)	-1.2%
1.00	3.00	PE	8480	(315)	-3.6%
1.00	2.00	PTA	4142	(154)	-3.6%
1.00	5.00	PVC	7950	(270)	-3.3%
1.00	21.00	EG	5290	230	4.5%
1.00	6.00	沥青	2925	(109)	-3.6%
1.00	1.00	甲醇	2345	(42)	-1.8%
1.00	7.00	橡胶	0	(15650)	-100.0%

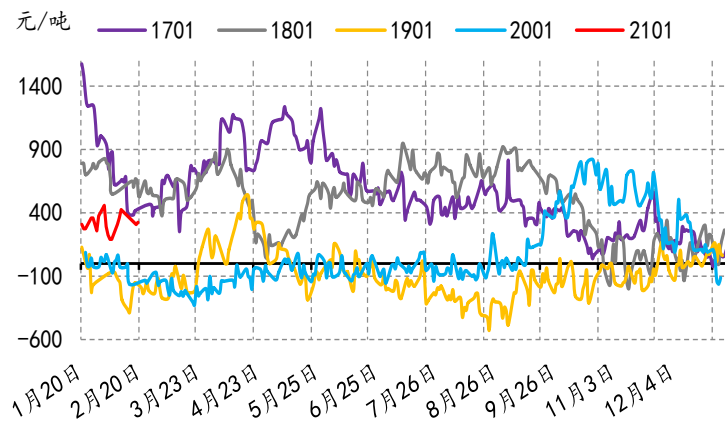


套利跟踪：PE

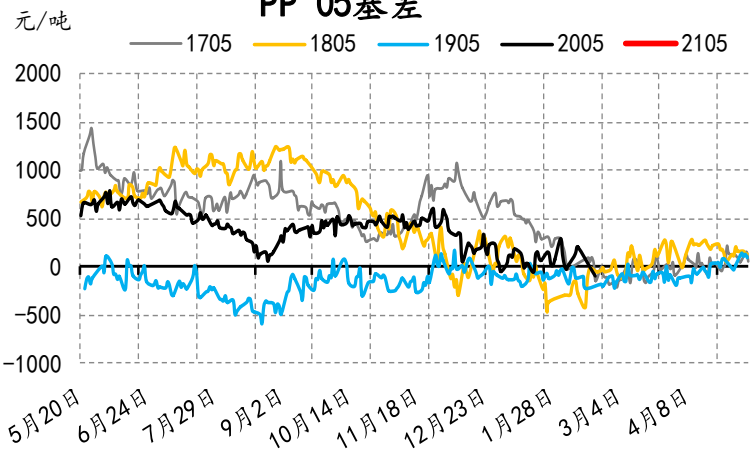


套利跟踪：PP

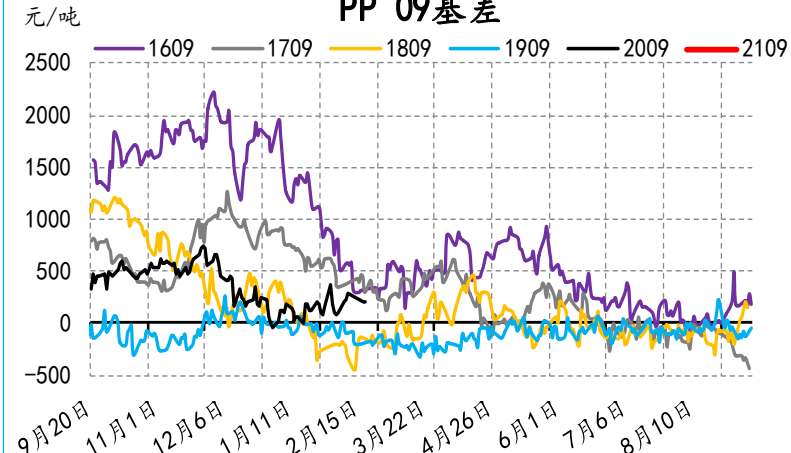
PP 01基差



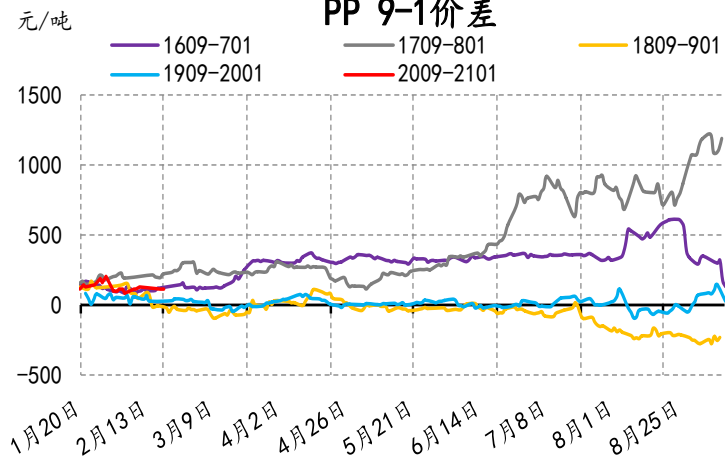
PP 05基差



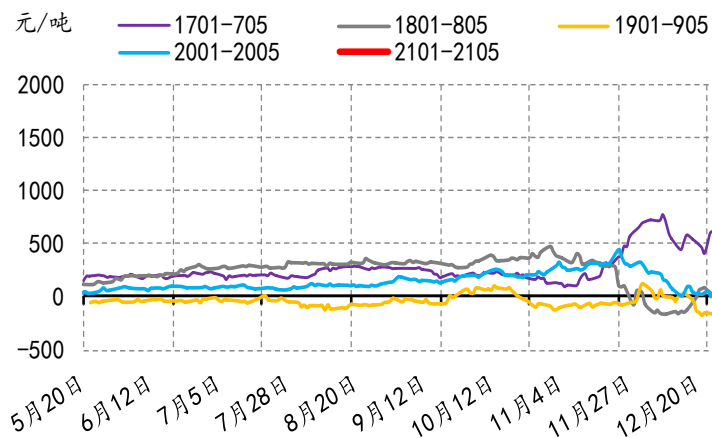
PP 09基差



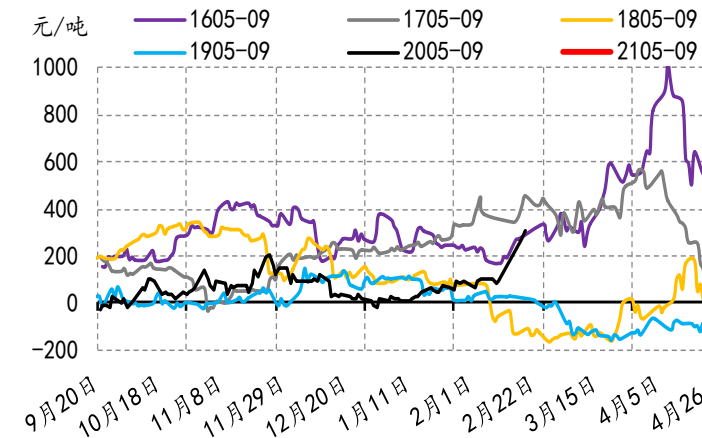
PP 9-1价差



PP 1-5价差

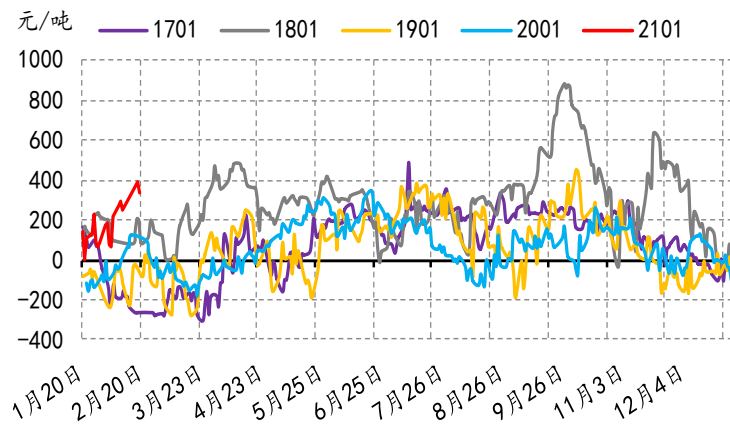


PP 5-9价差

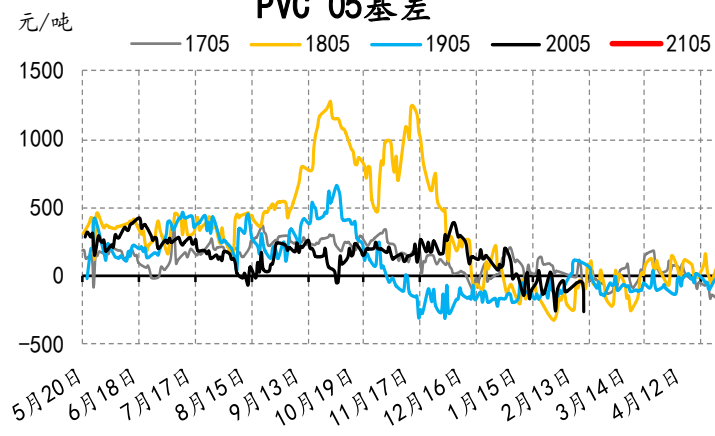


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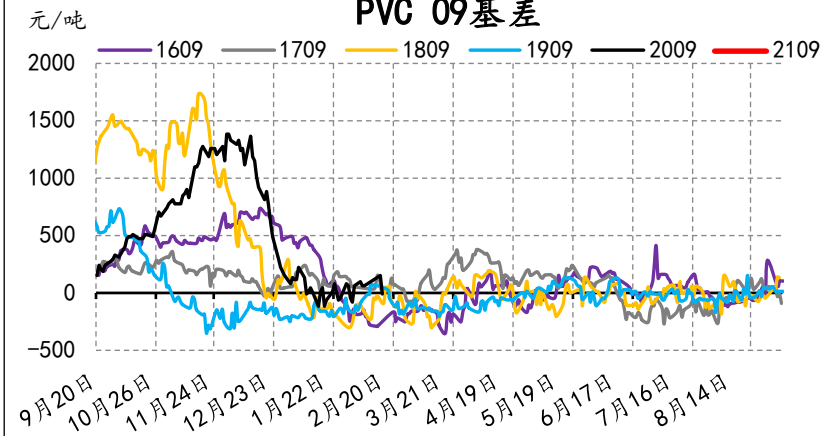
PVC 01基差



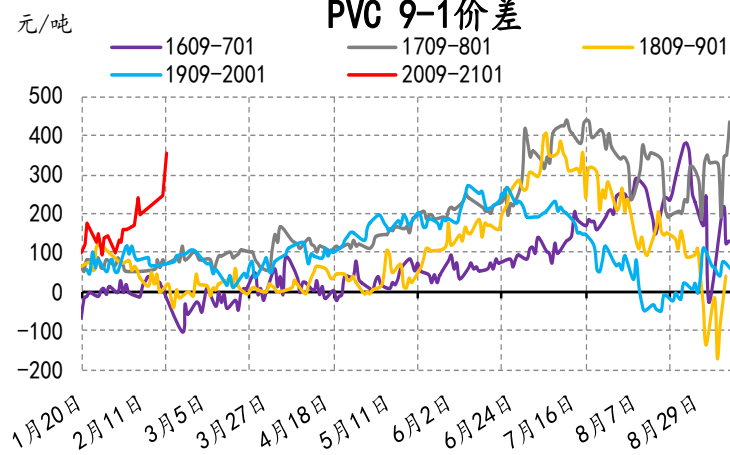
PVC 05基差



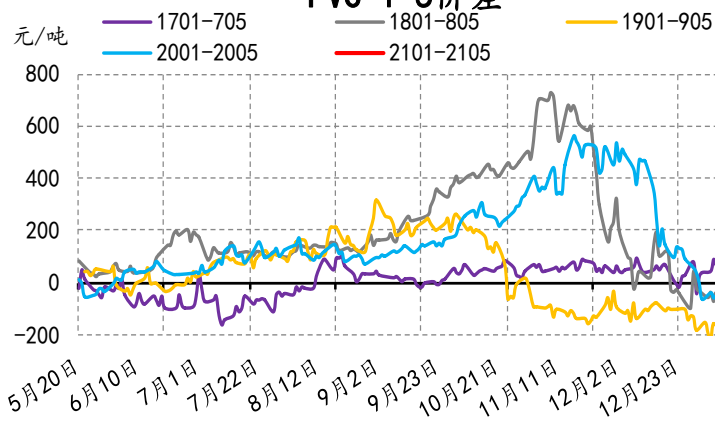
PVC 09基差



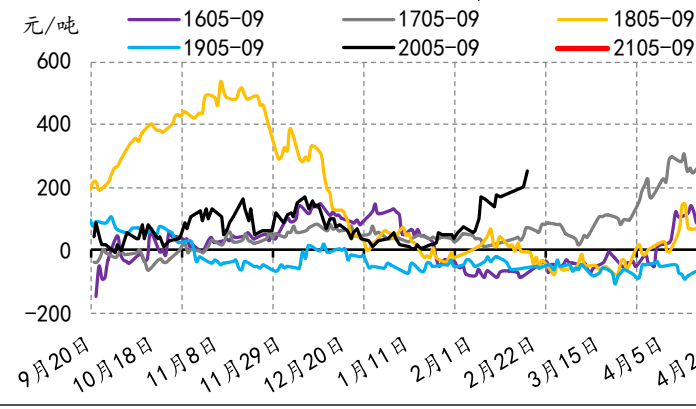
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

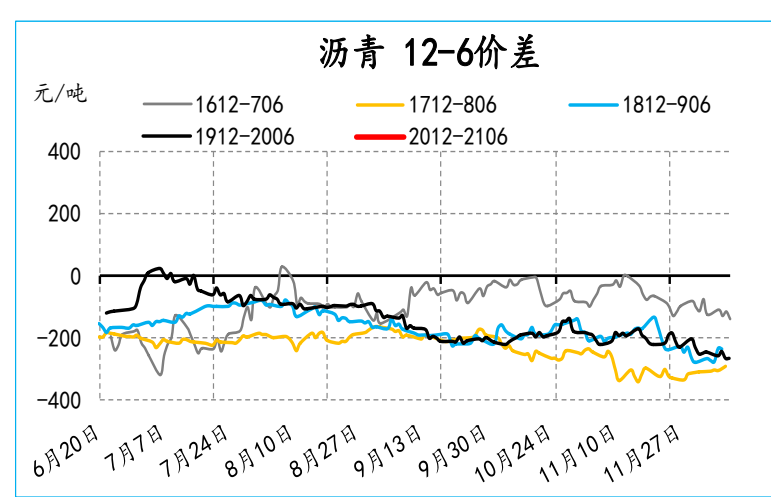
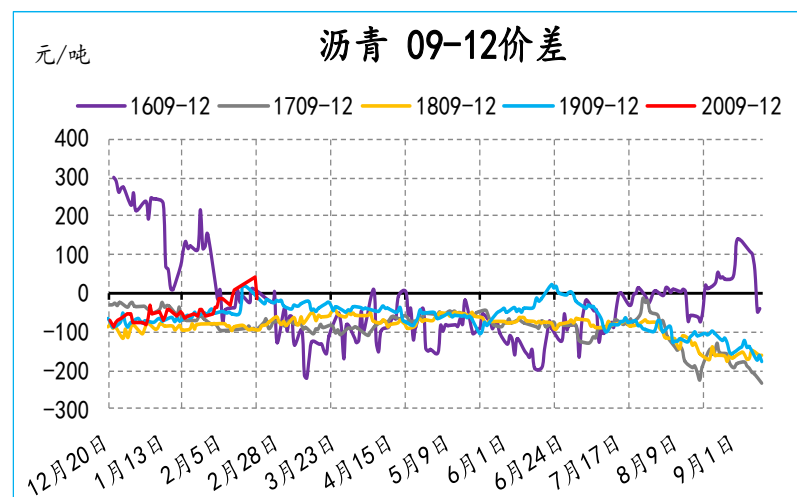
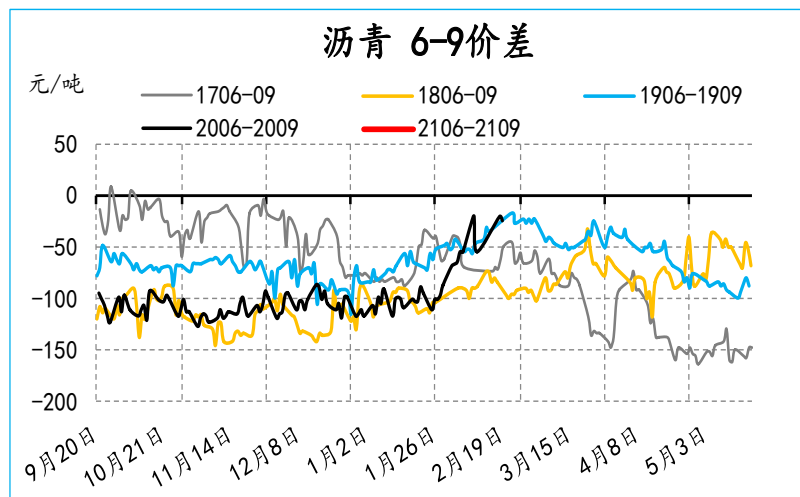
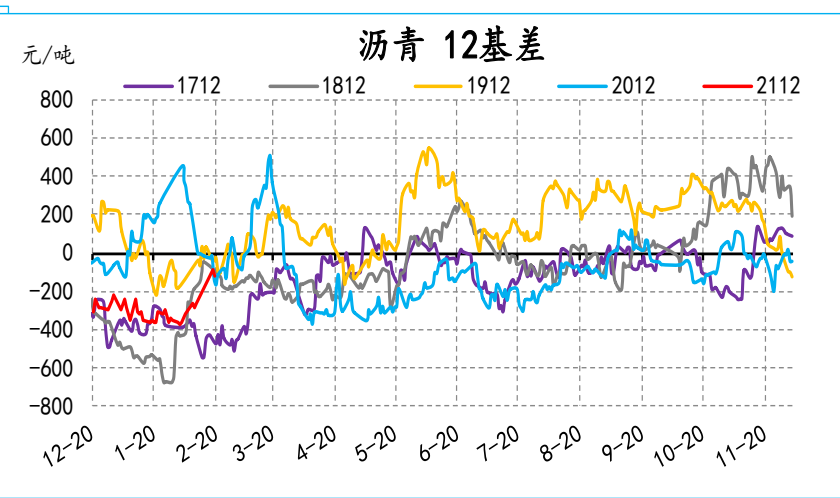
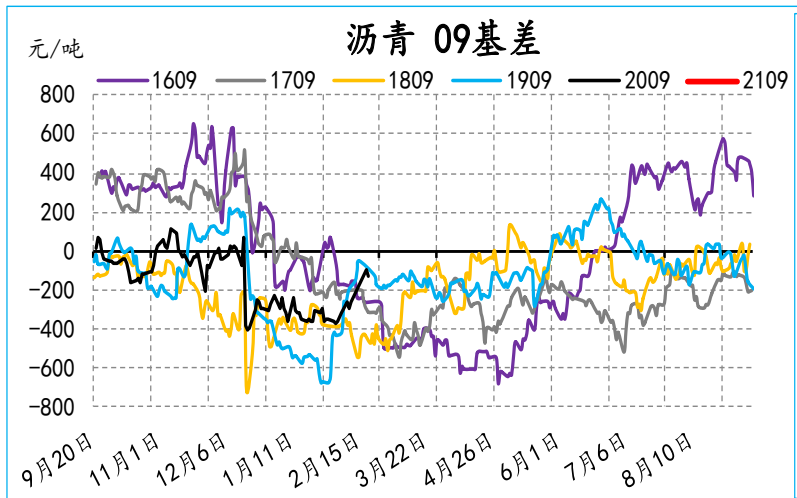
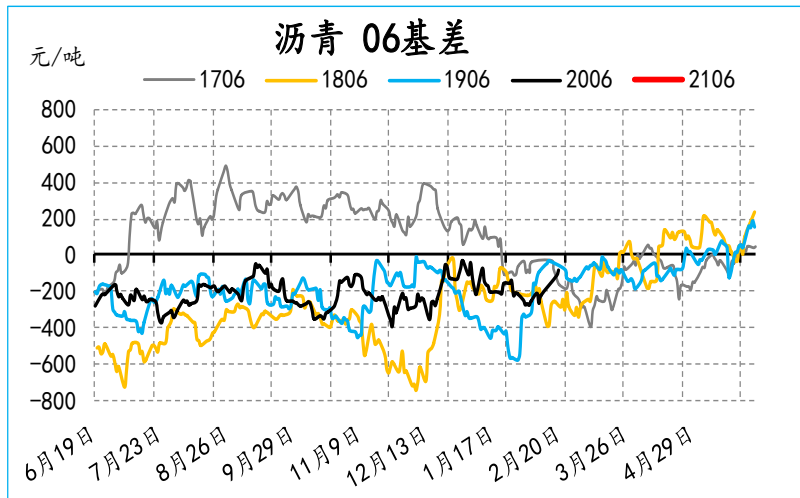


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

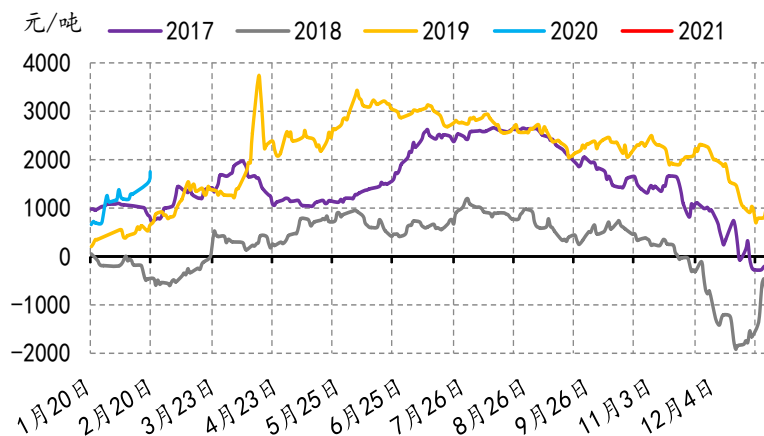
快向“能化小精灵”申请吧！

微信号：hanbb360

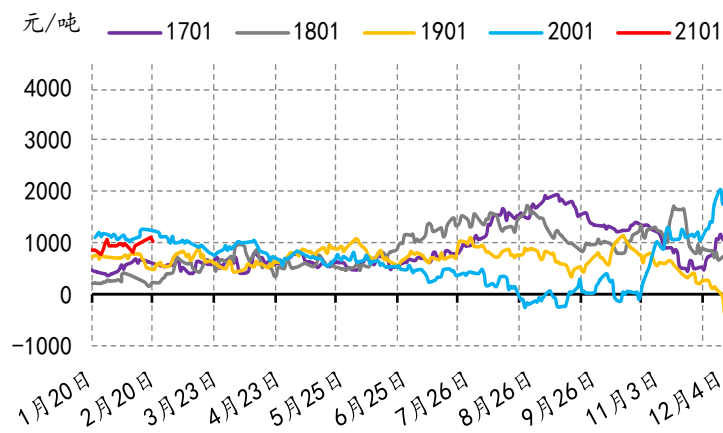


跨品种：PP-3MA

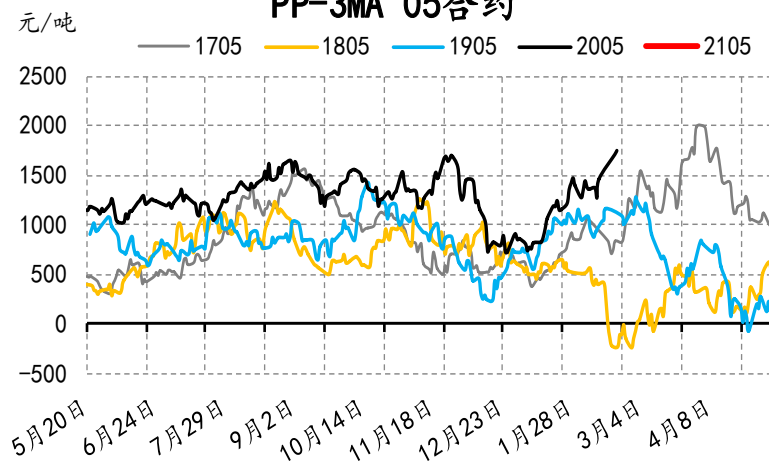
PP-3MA 现货



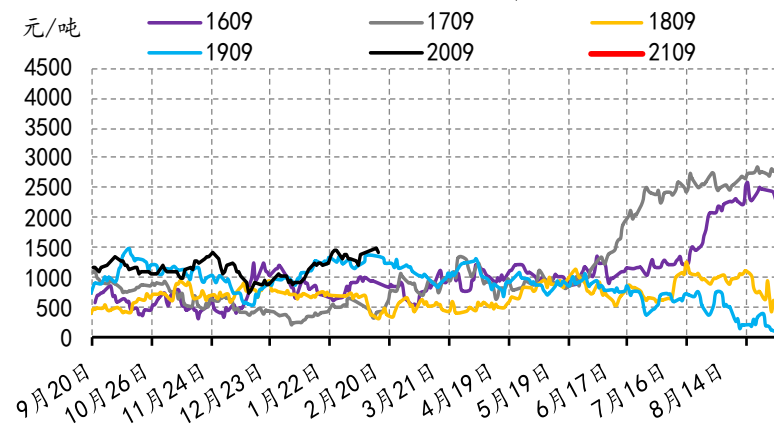
PP-3MA 01合约



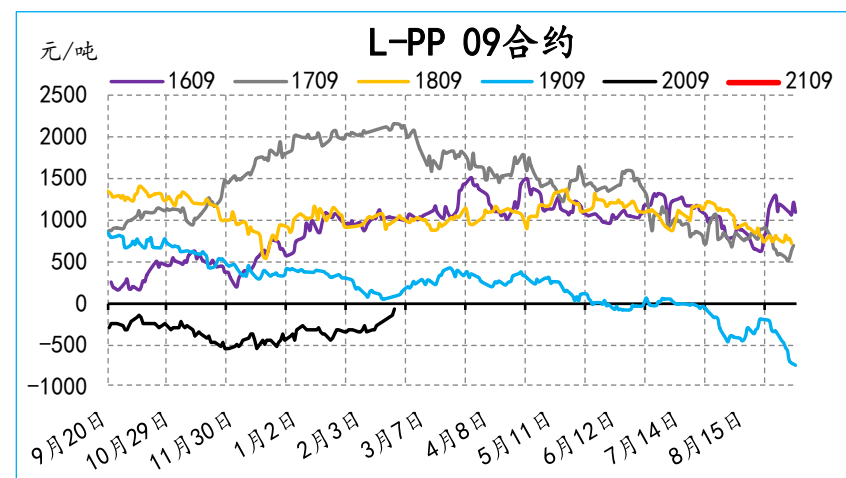
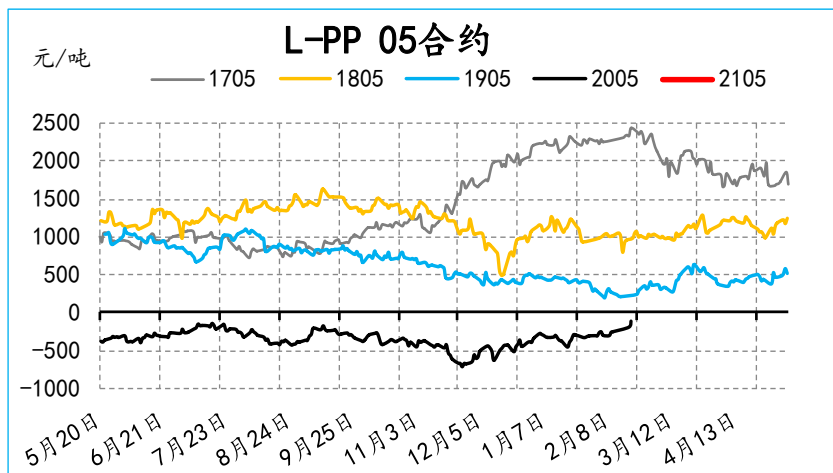
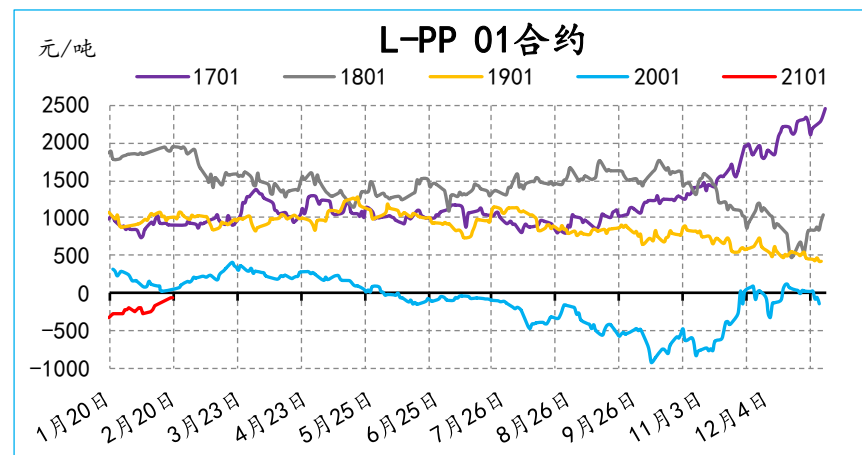
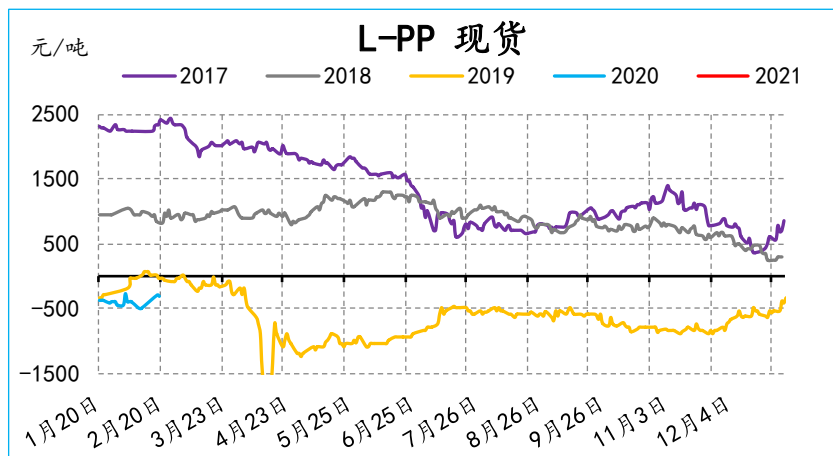
PP-3MA 05合约



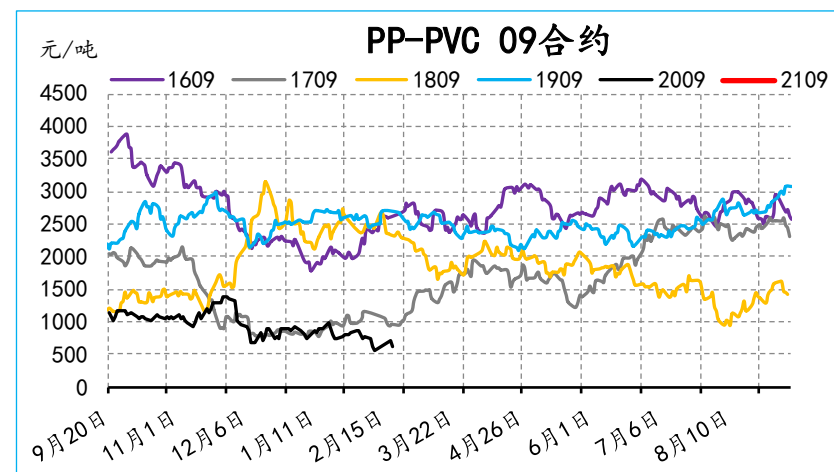
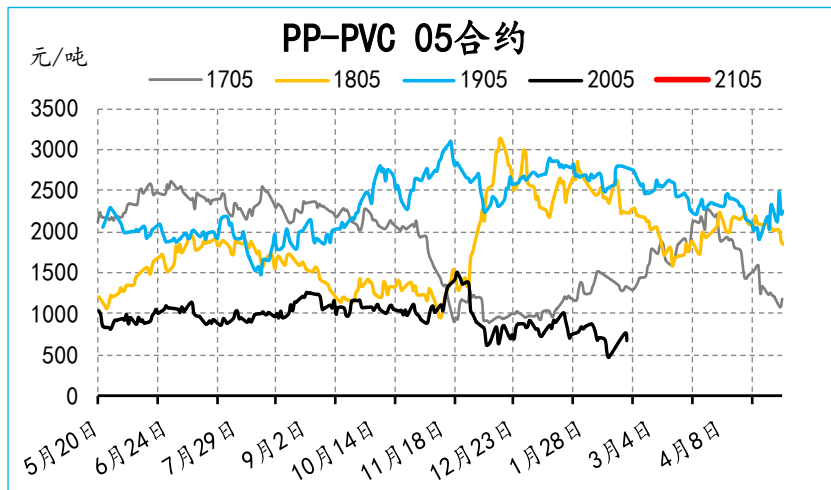
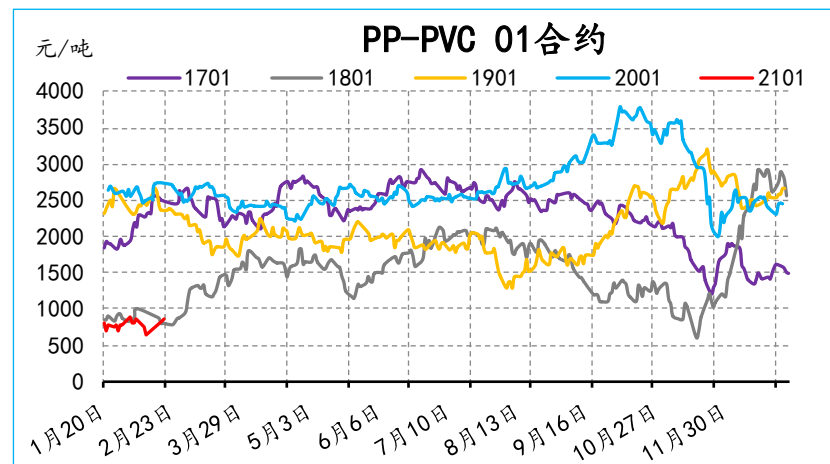
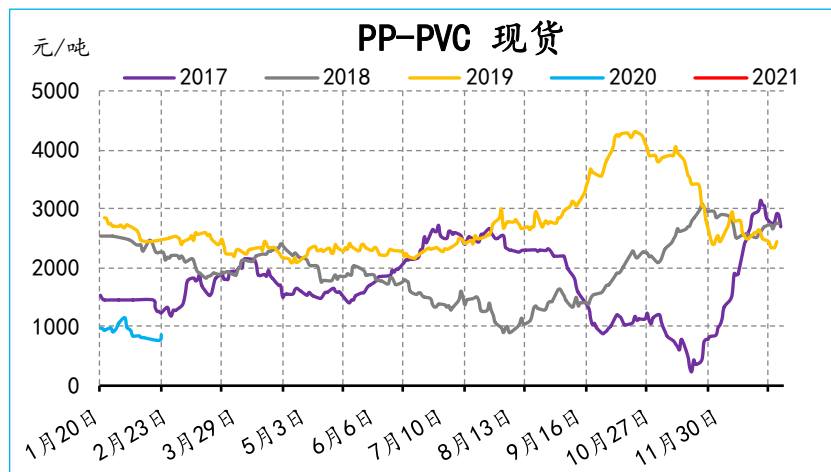
PP-3MA 09合约



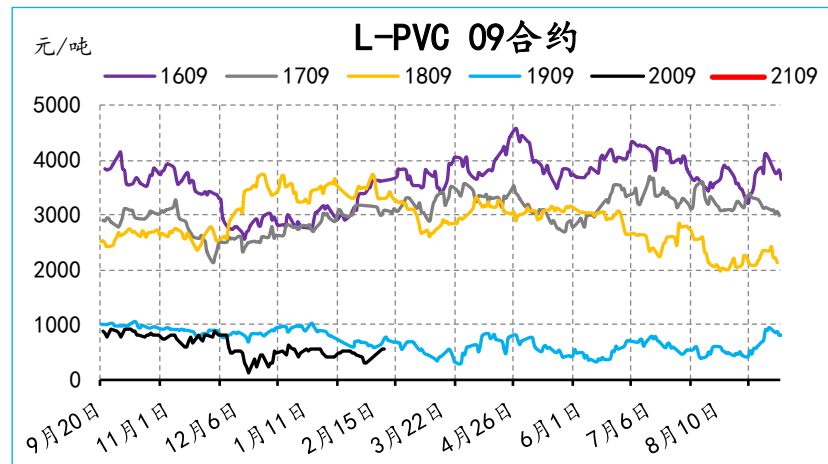
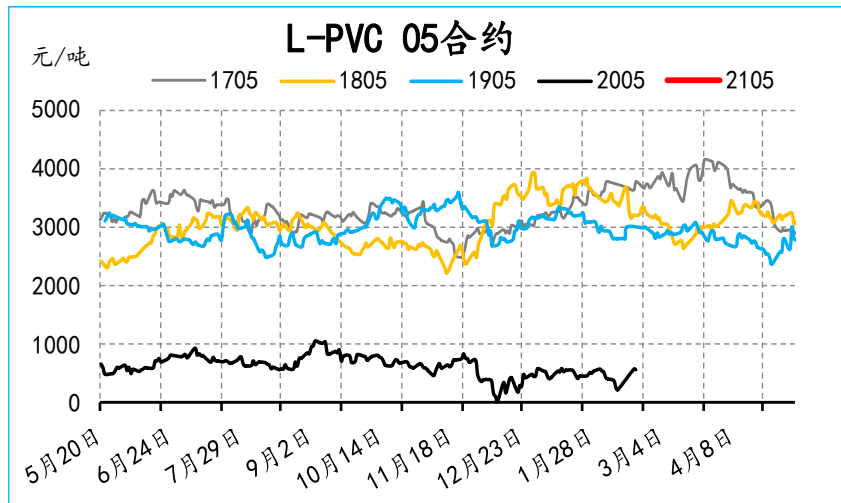
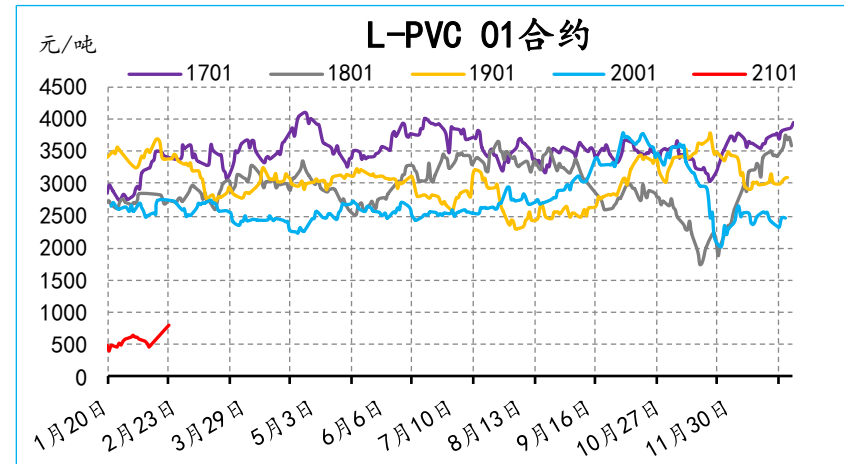
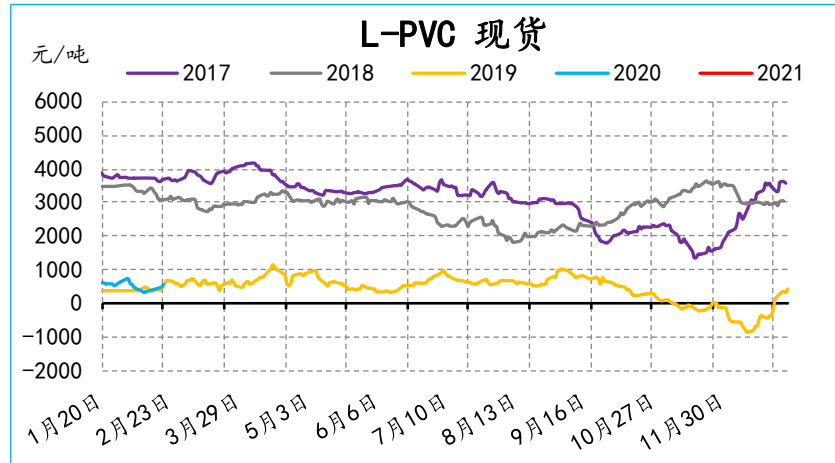
跨品种：塑料-PP



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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期市有风险，入市需谨慎。