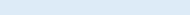
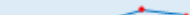
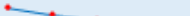
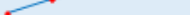
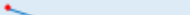


化工套利跟踪

研究发展中心能化团队

2021年3月4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28日	10日前 2月18日	5日前 2月25日	昨日 3月3日	今日 3月4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	-188	-202	-152	-160		观望	
	TA1-TA5	282	278	290	236	238			
	TA5-TA9	-94	-90	-88	-84	-78			
	L9-L1	60	20	110	220	165		关注5-9正套	
	L1-L5	-155	-250	-310	-465	-360			
	L5-L9	95	230	200	245	195			
	PP9-PP1	161	112	166	298	212		关注5-9正套	
	PP1-PP5	-246	-384	-589	-729	-615			
	PP5-PP9	85	272	423	431	403			
	V9-V1	140	245	310	315	310		关注5-9正套	
	V1-V5	-205	-445	-600	-525	-535			
	V5-V9	65	200	290	210	225			
跨品种	BU9-BU12	-44	44	8	-42	62		观望	
	BU12-BU6	-44	44	8	-42	62			
	BU6-BU9	-96	-20	-38	-76	-62			
	PP-3MA 1月	1064	1098	911	871	1024		观望	
	PP-3MA 5月	1469	1704	1761	1750	1762			
	PP-3MA 9月	1447	1483	1353	1436	1500			
	L-PP 1月	-220	-53	-165	-71	-100		多L空P	
	L-PP 5月	-311	-187	-444	-335	-355			
	L-PP 9月	-321	-145	-221	-149	-147			

基差数据跟踪

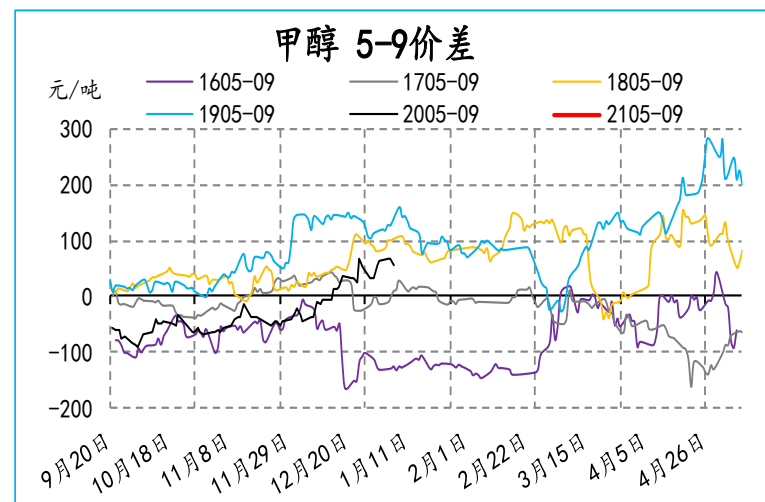
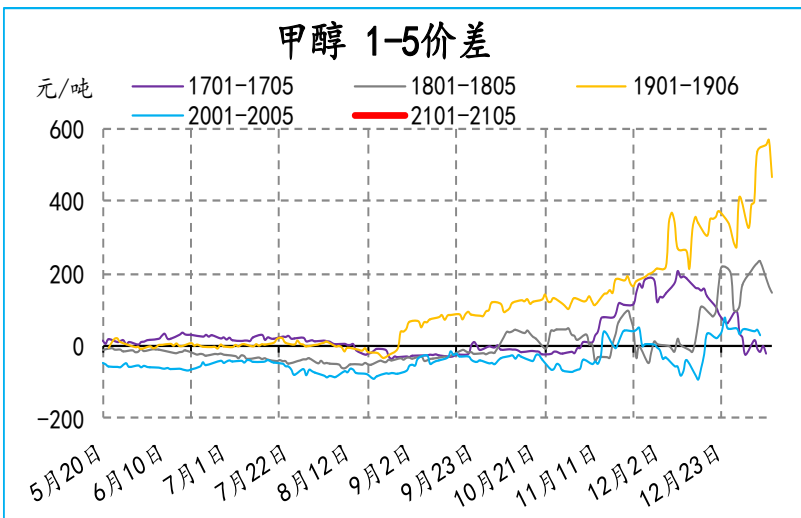
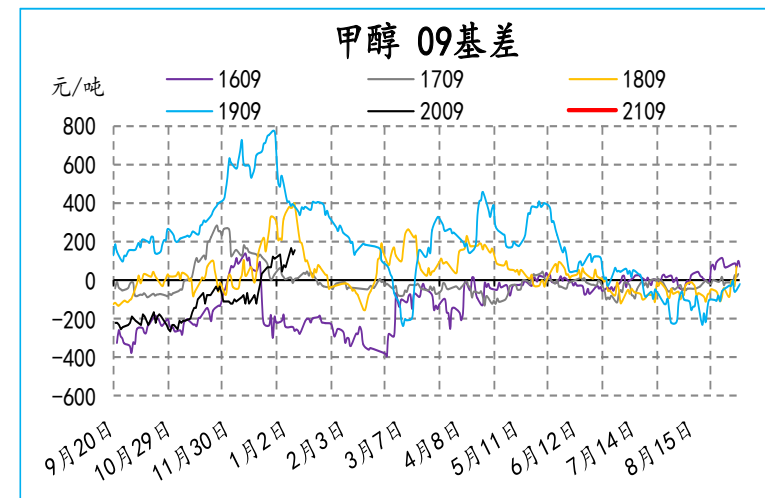
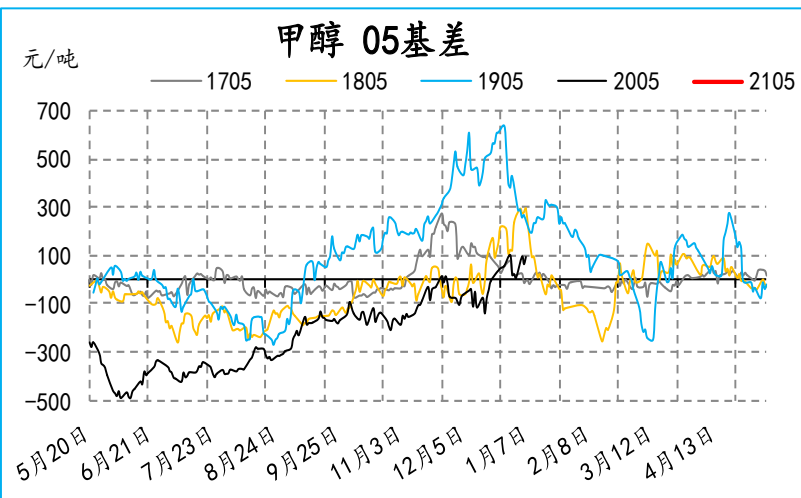
2021年03月04日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
EG	6080	0.00		919.00	0.00		17.8%	
PP	9350	80.00		670.00	41.00		7.7%	
PVC	8530	-40.00		690.00	135.00		8.8%	
PE	8950	150.00		370.00	140.00		4.3%	
沥青	3075	0.00		-101.00	-124.00		-3.2%	
甲醇	2490	0.00		-62.00	72.00		-2.4%	
PTA	4556	56.00		-306.00	-12.00		-6.3%	
橡胶	0	0.00		-15330.00	325.00		-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

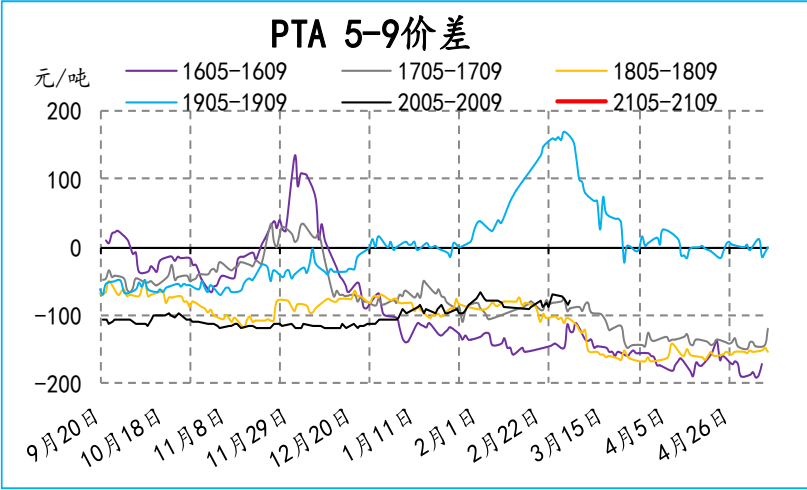
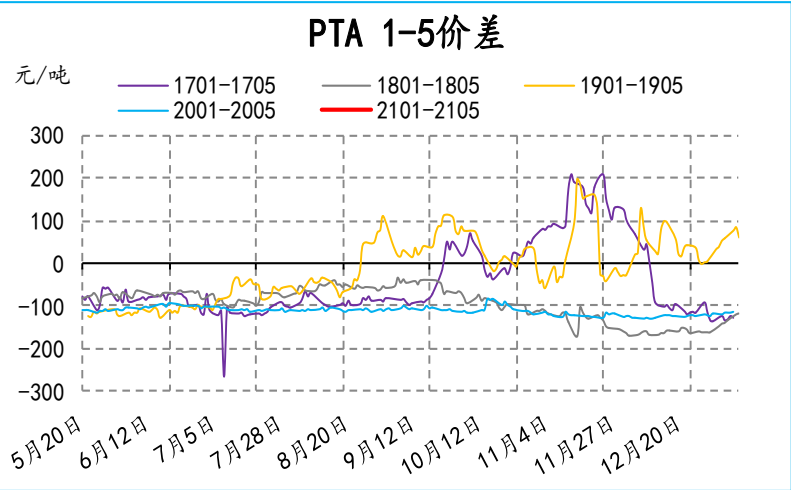
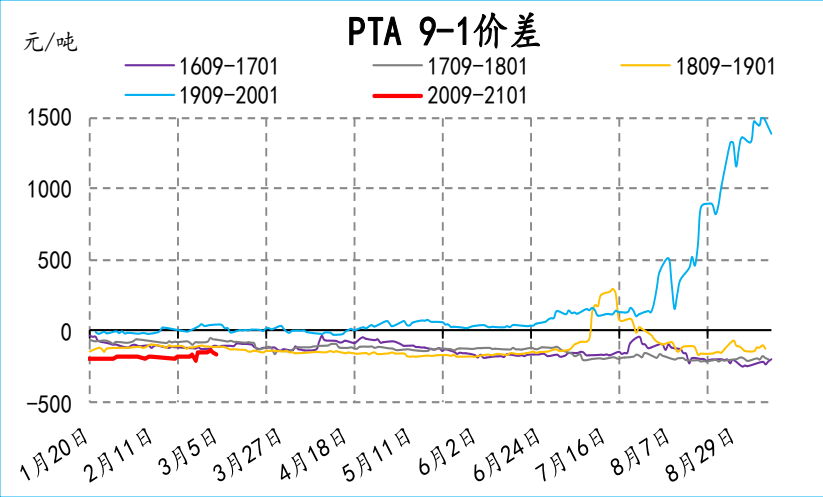
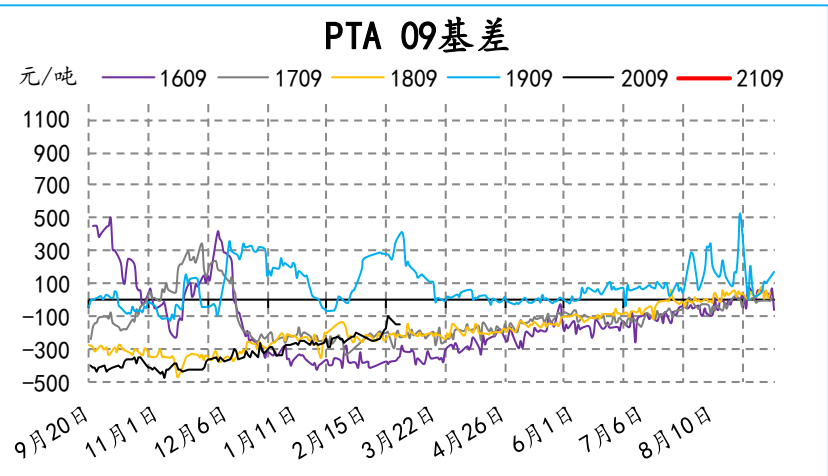
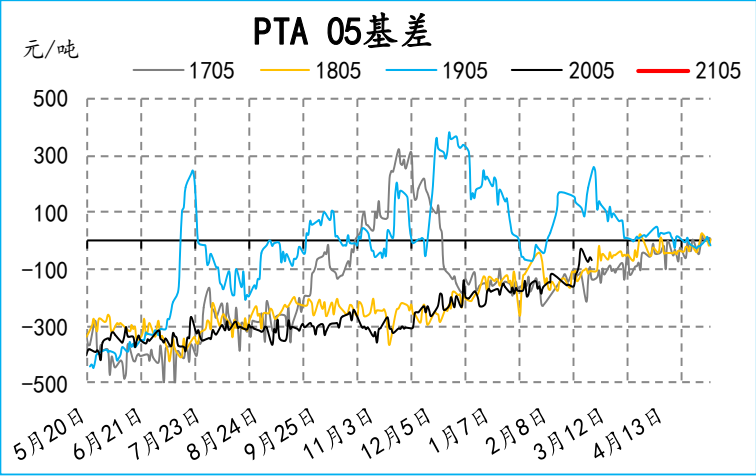
2021年03月04日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	9350	55	0.6%
1.00	3.00	PE	8950	10	0.1%
1.00	2.00	PTA	4556	(68)	-1.5%
1.00	5.00	PVC	8530	155	1.9%
1.00	21.00	EG	6080	48	0.8%
1.00	6.00	沥青	3075	(163)	-5.0%
1.00	1.00	甲醇	2490	(21)	-0.8%
1.00	7.00	橡胶	0	(15200)	-100.0%

2021年03月04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	9350	55	0.6%
1.00	3.00	PE	8950	10	0.1%
1.00	2.00	PTA	4556	(68)	-1.5%
1.00	5.00	PVC	8530	155	1.9%
1.00	21.00	EG	6080	48	0.8%
1.00	6.00	沥青	3075	(163)	-5.0%
1.00	1.00	甲醇	2490	(21)	-0.8%
1.00	7.00	橡胶	0	(15200)	-100.0%

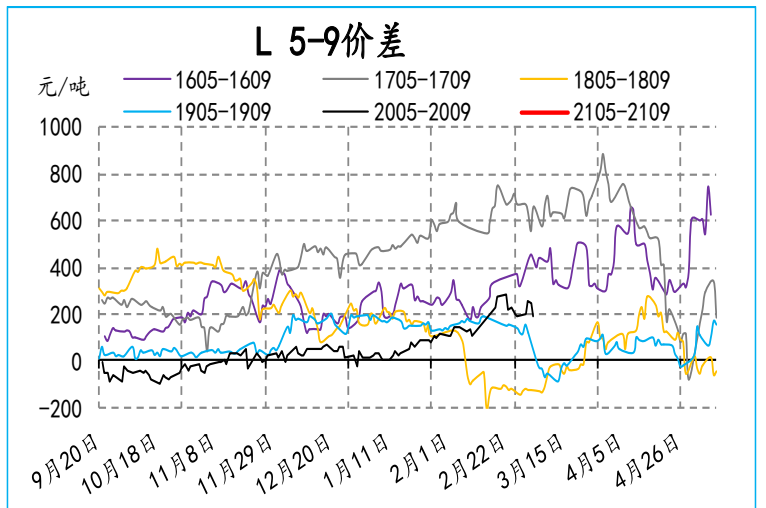
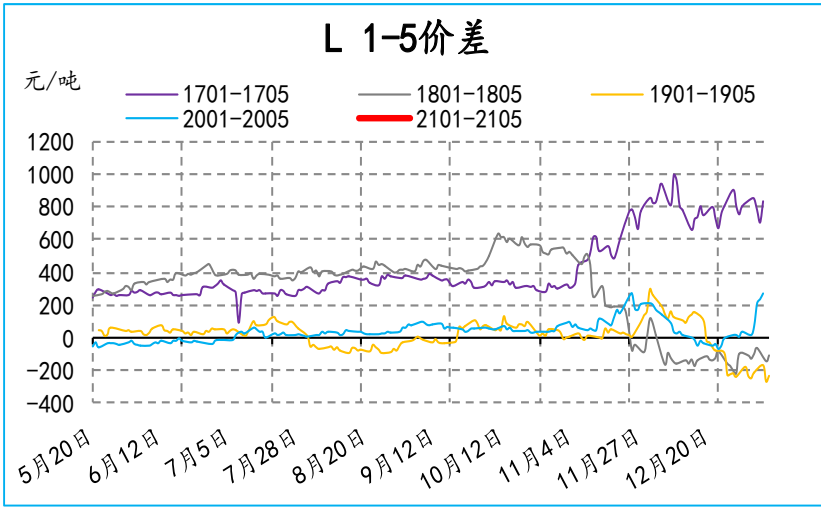
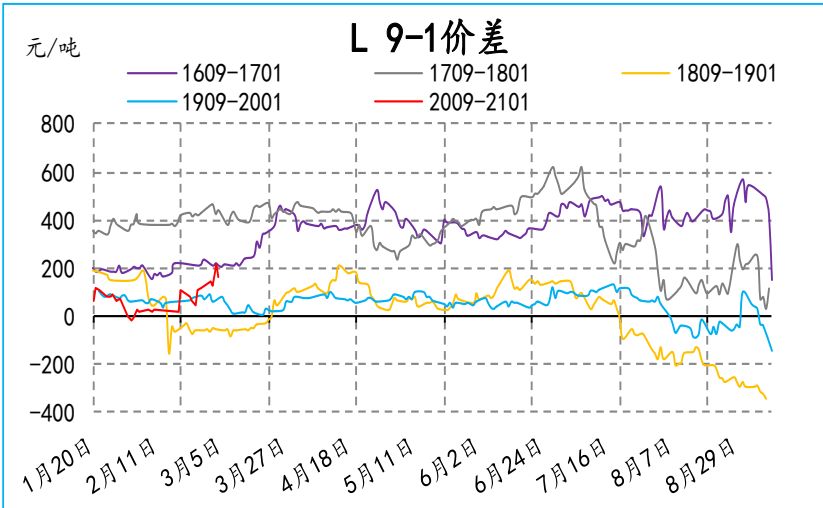
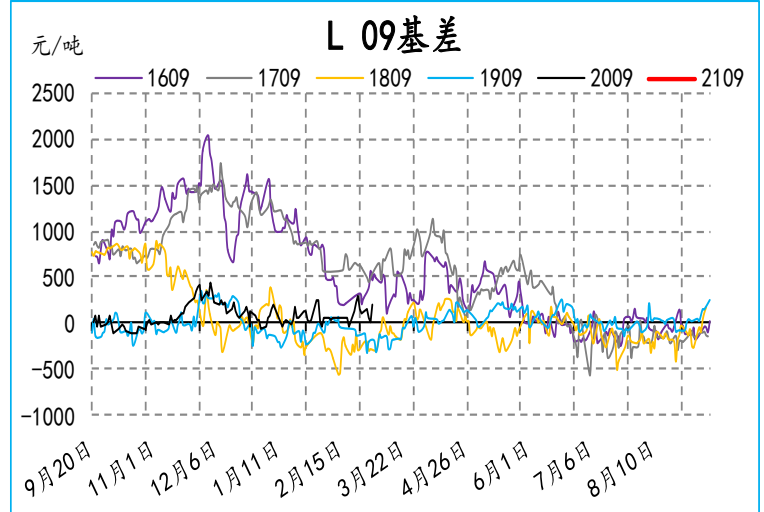
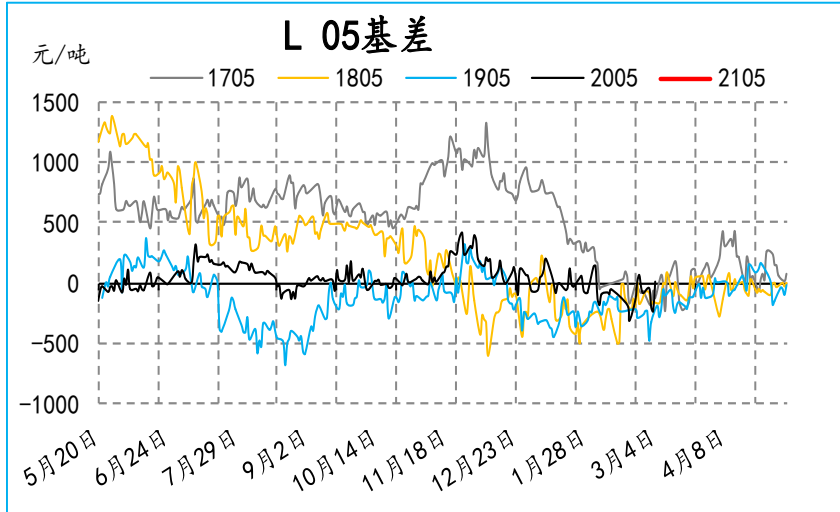
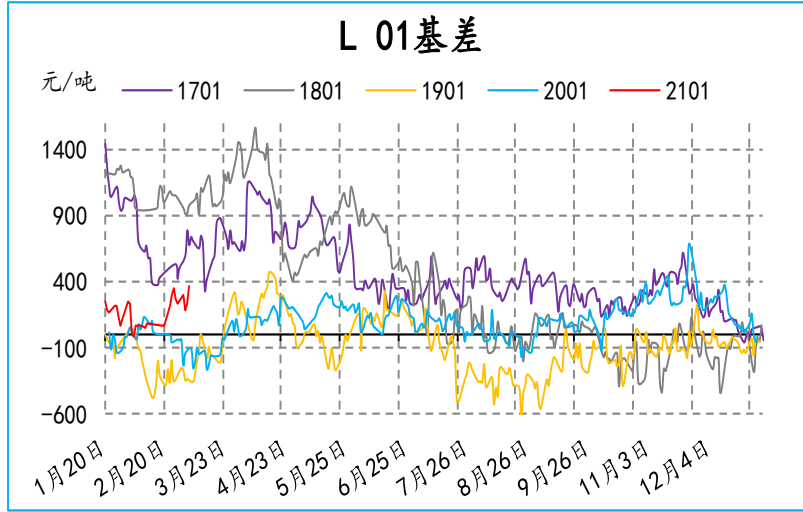


套利跟踪：PTA

2021年03月04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	9350	55	0.6%
1.00	3.00	PE	8950	10	0.1%
1.00	2.00	PTA	4556	(68)	-1.5%
1.00	5.00	PVC	8530	155	1.9%
1.00	21.00	EG	6080	48	0.8%
1.00	6.00	沥青	3075	(163)	-5.0%
1.00	1.00	甲醇	2490	(21)	-0.8%
1.00	7.00	橡胶	0	(15200)	-100.0%

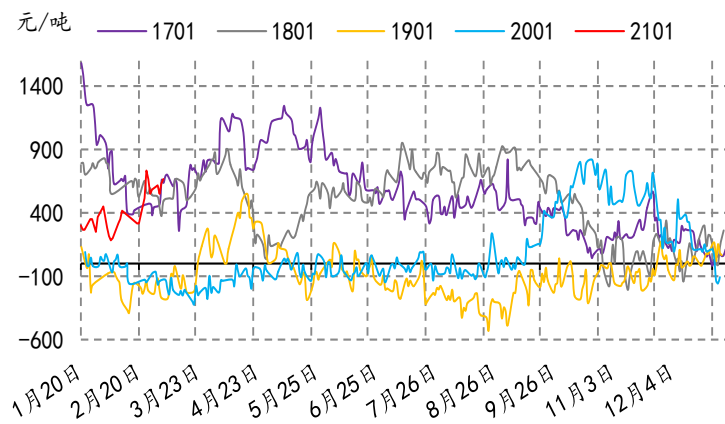


套利跟踪：PE

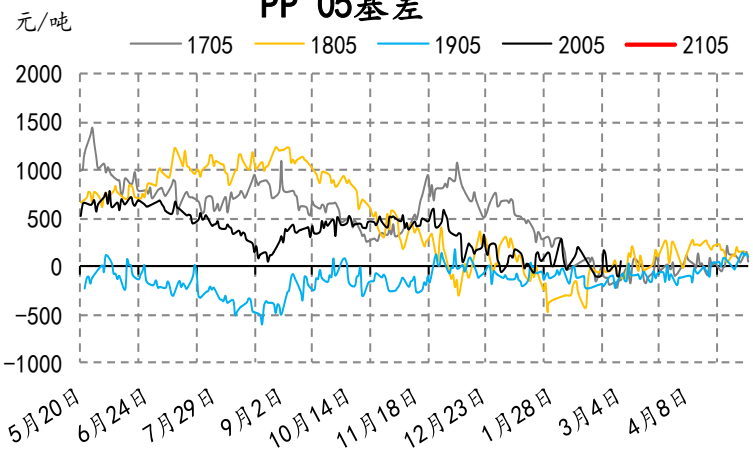


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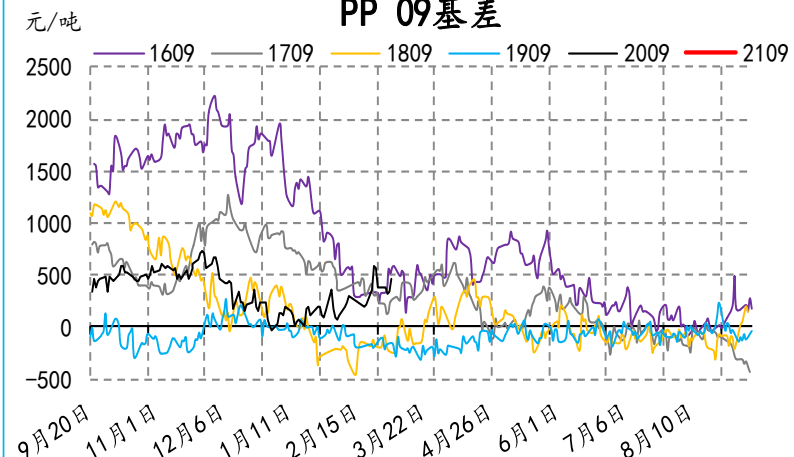
PP 01基差



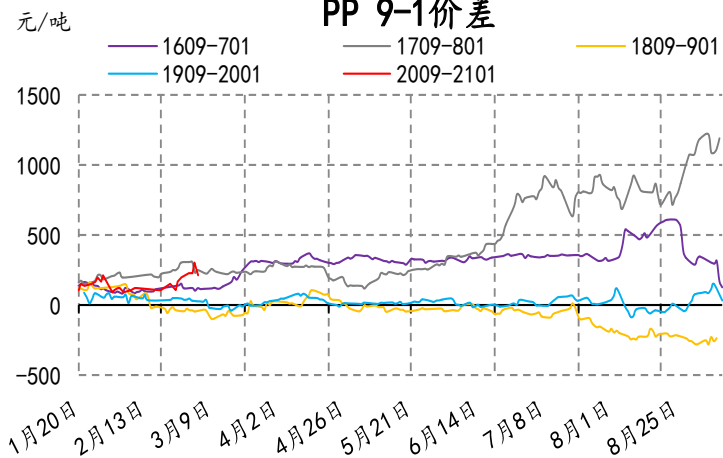
PP 05基差



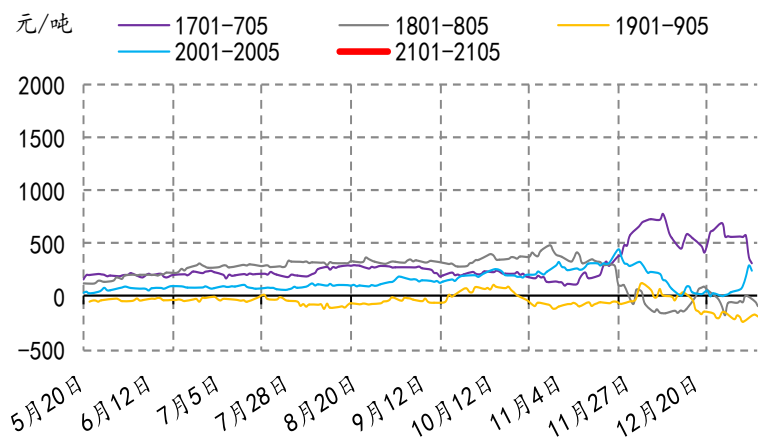
PP 09基差



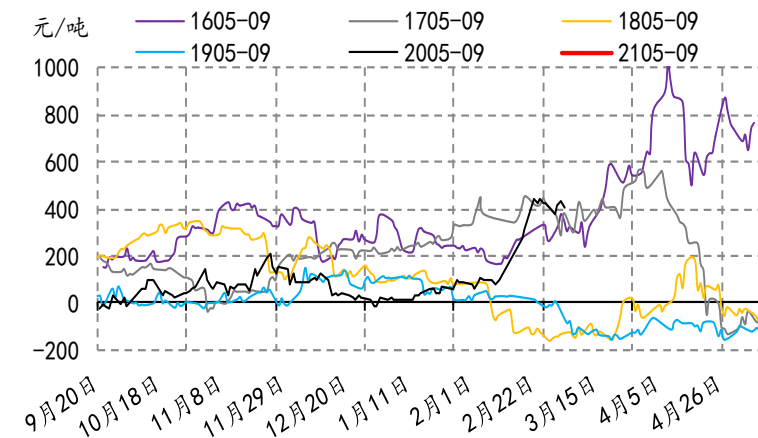
PP 9-1价差



PP 1-5价差

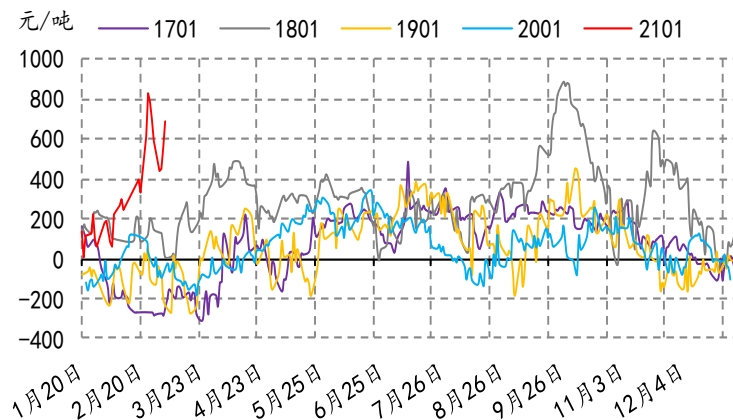


PP 5-9价差

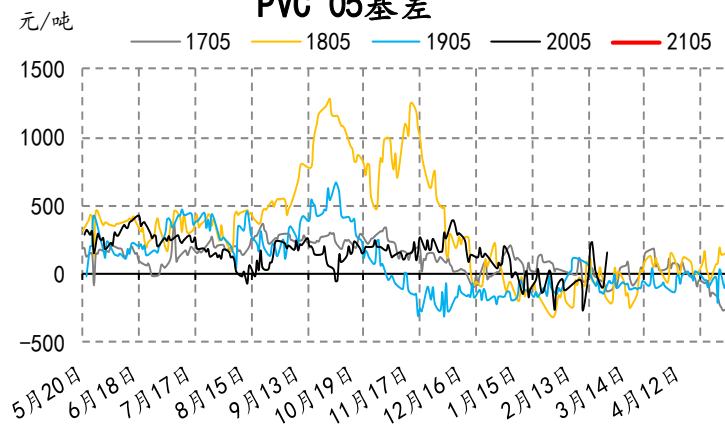


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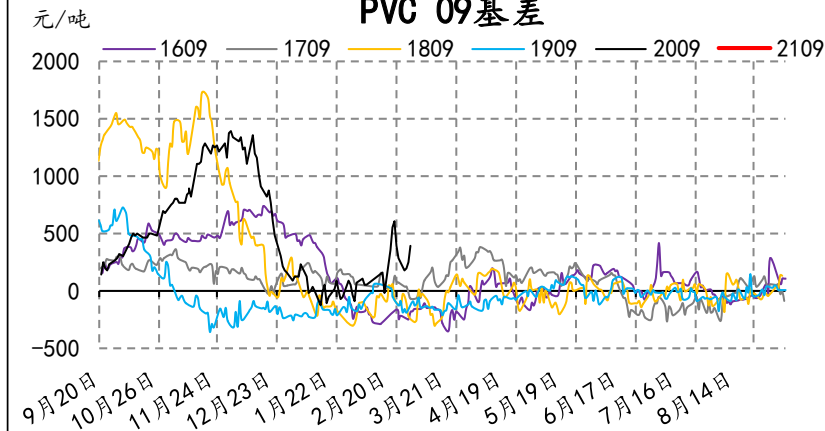
PVC 01基差



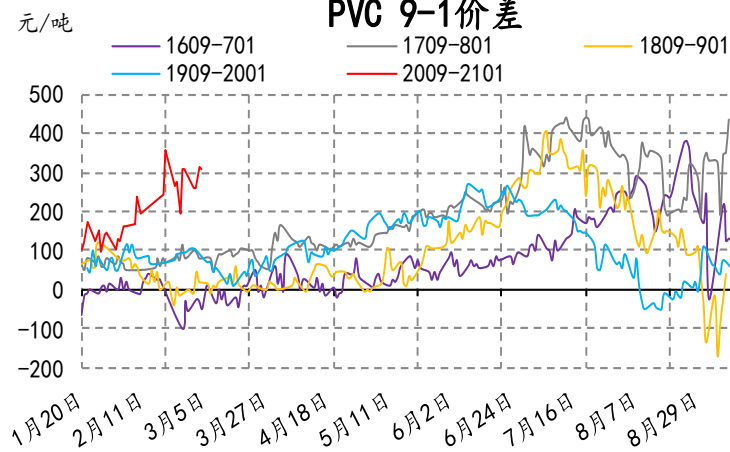
PVC 05基差



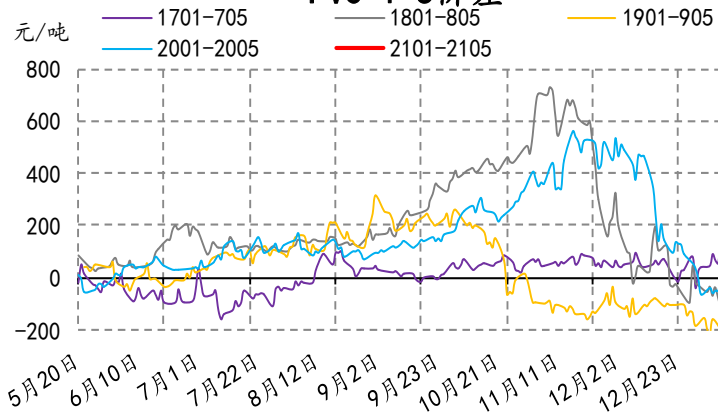
PVC 09基差



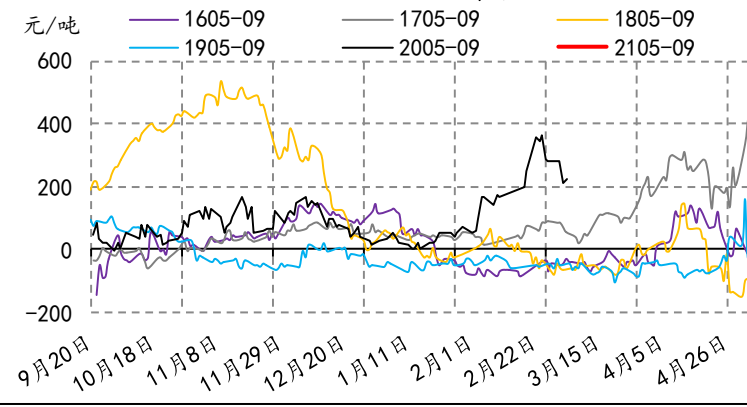
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

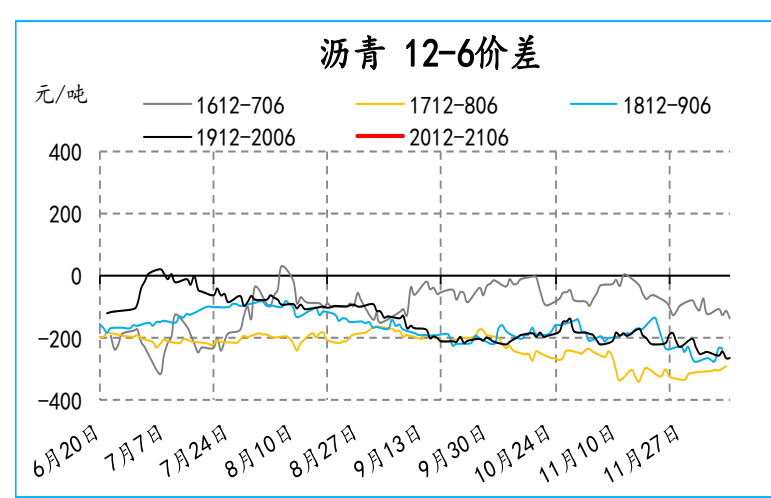
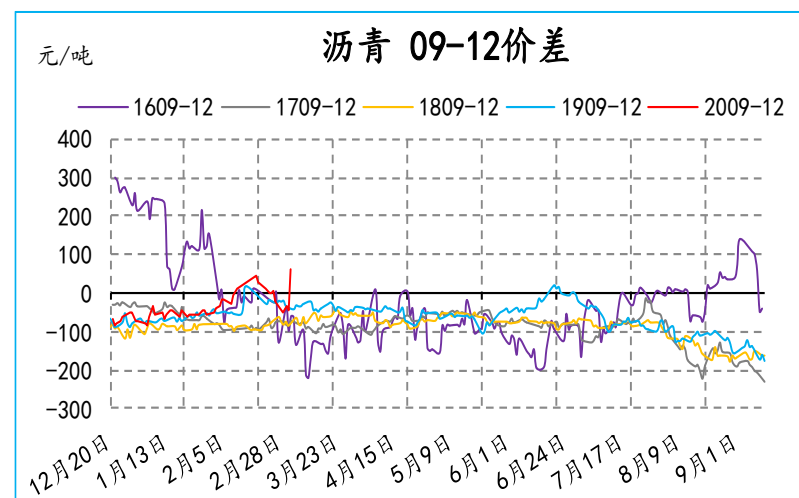
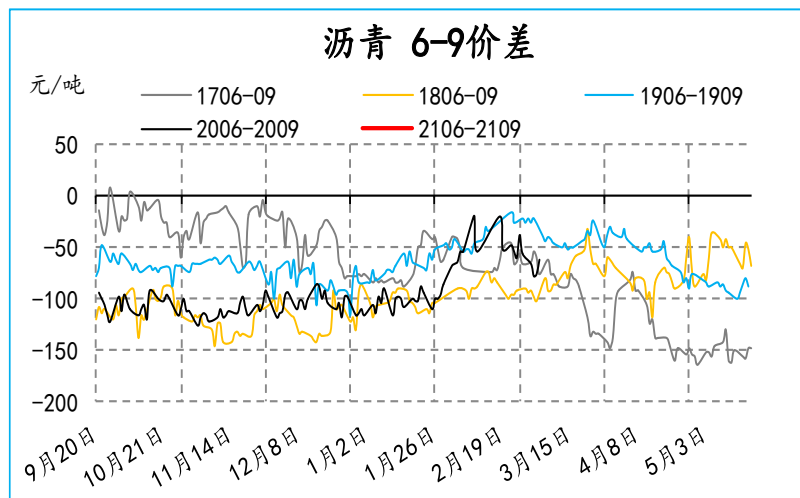
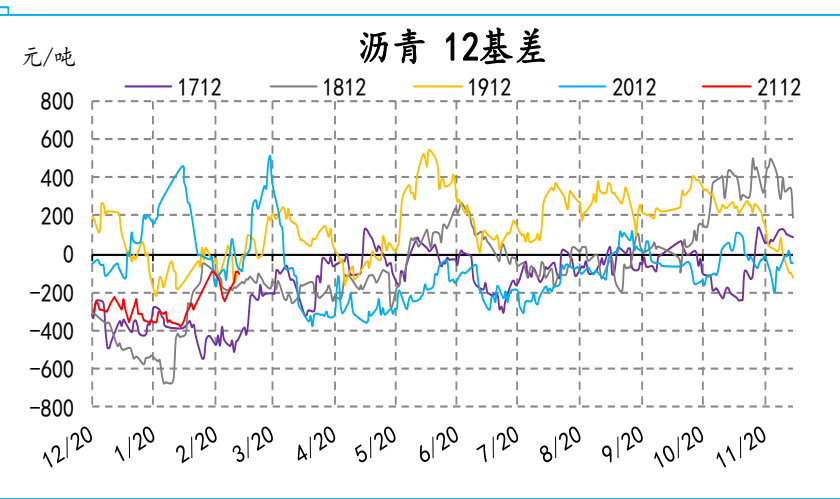
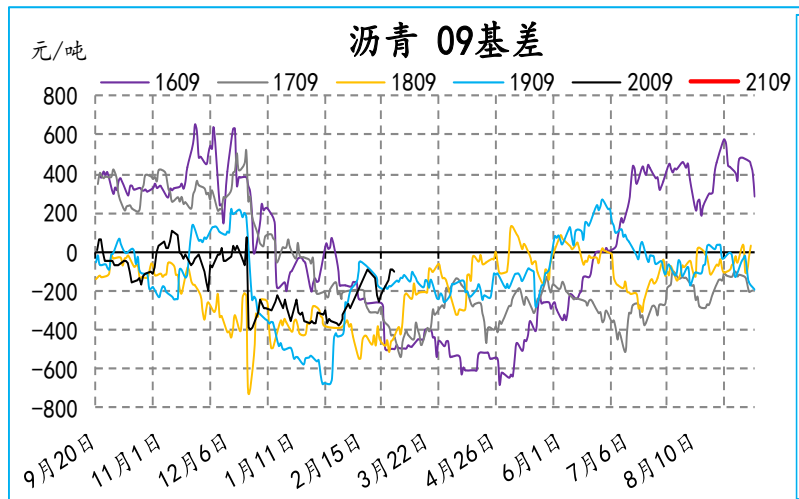
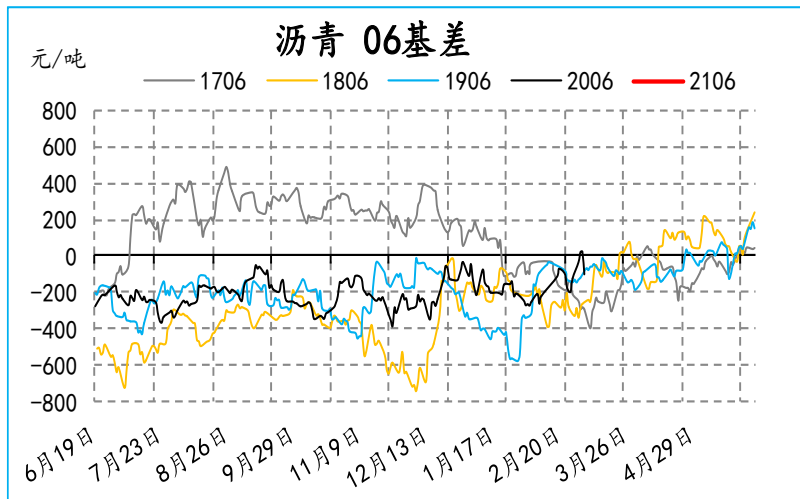


套利跟踪：沥青

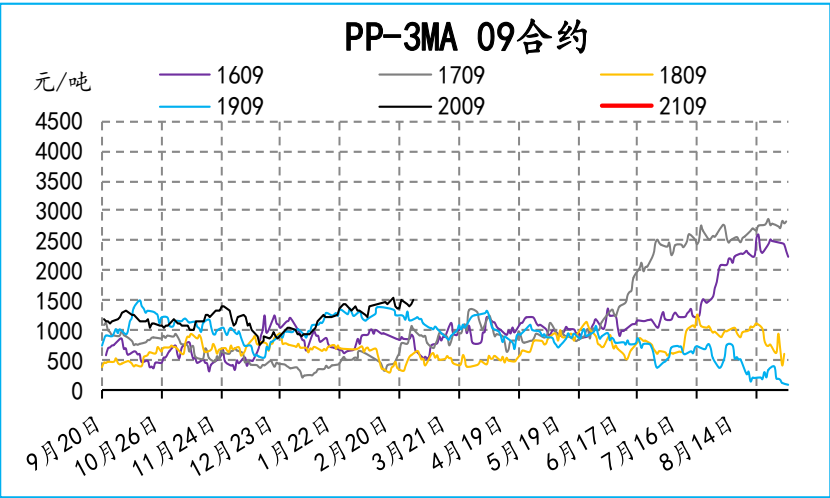
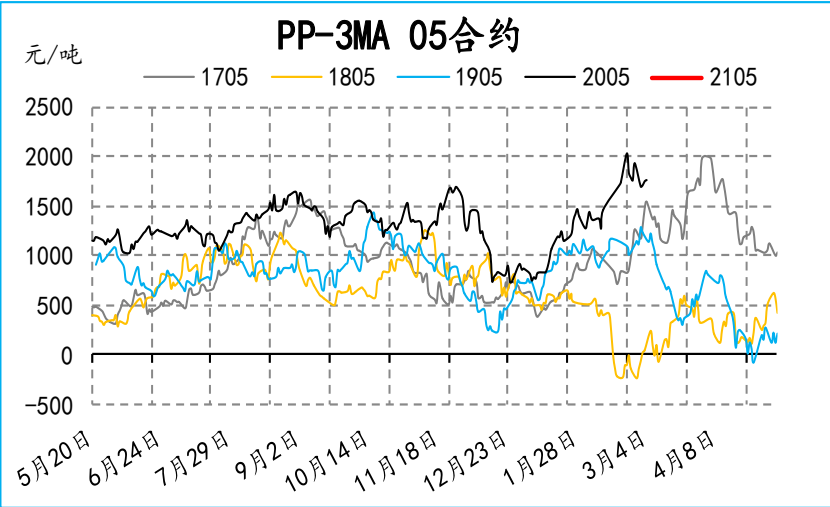
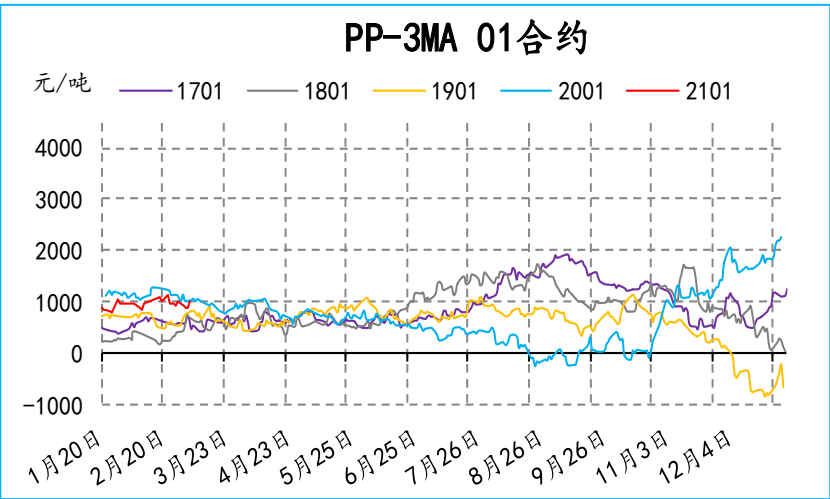
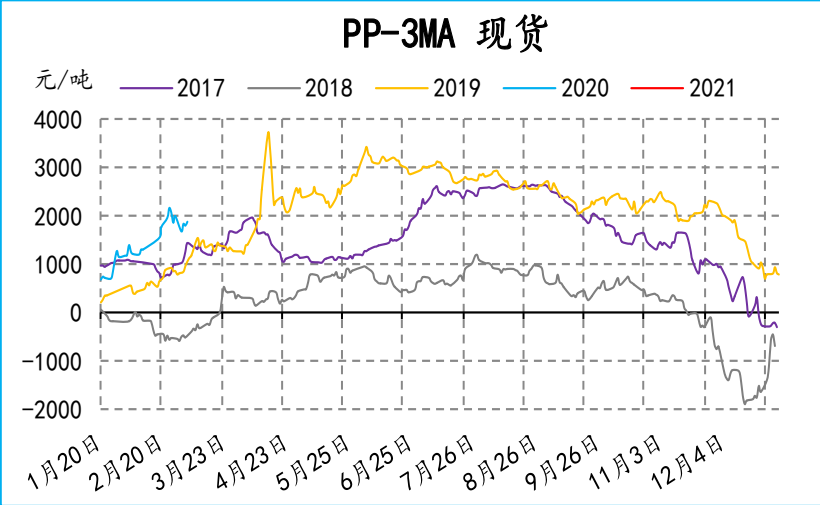
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

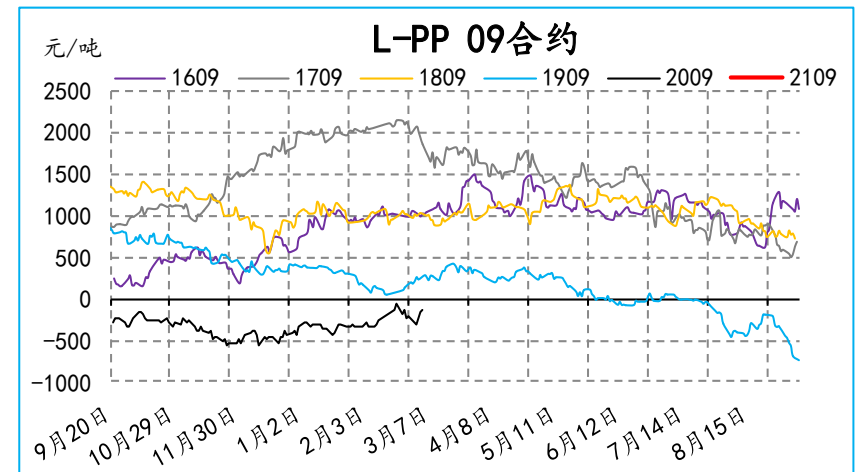
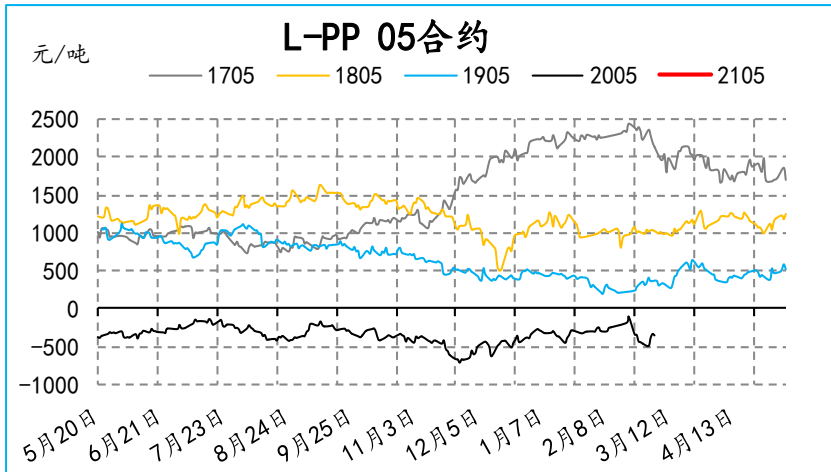
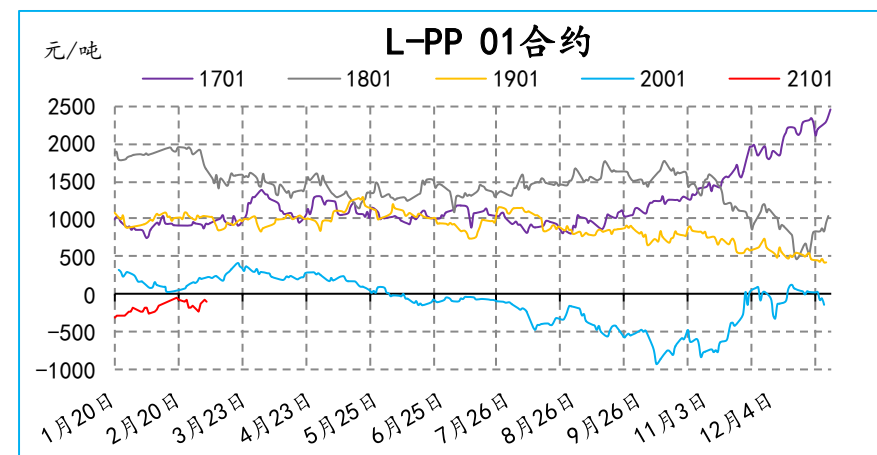
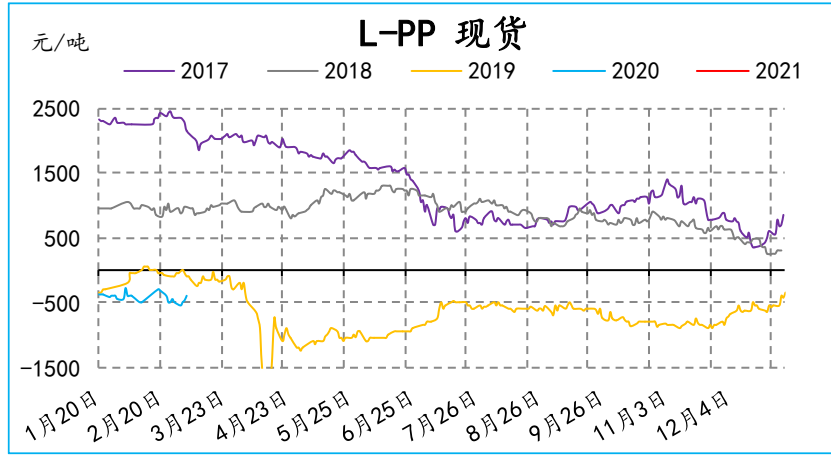
微信号：hanbb360



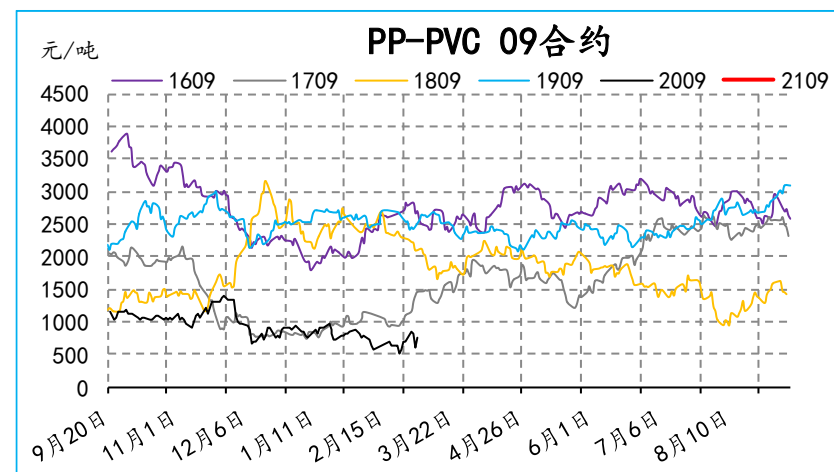
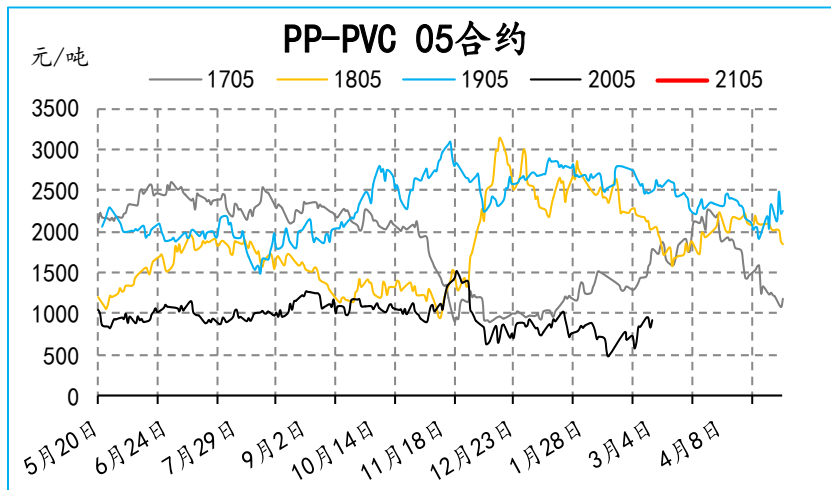
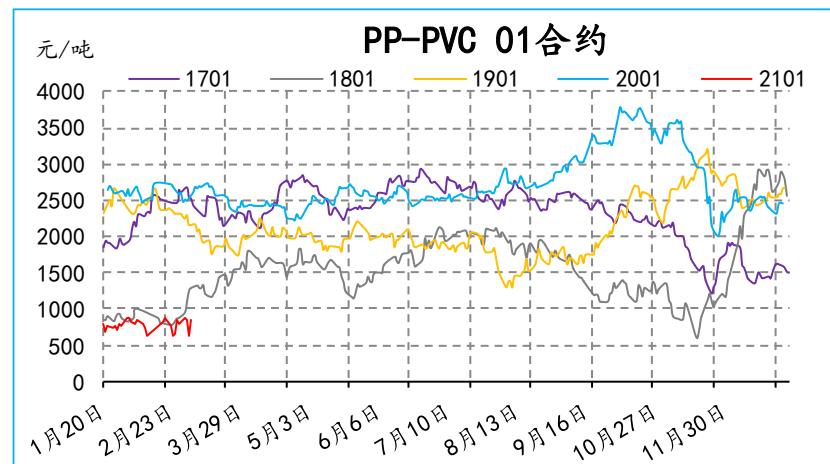
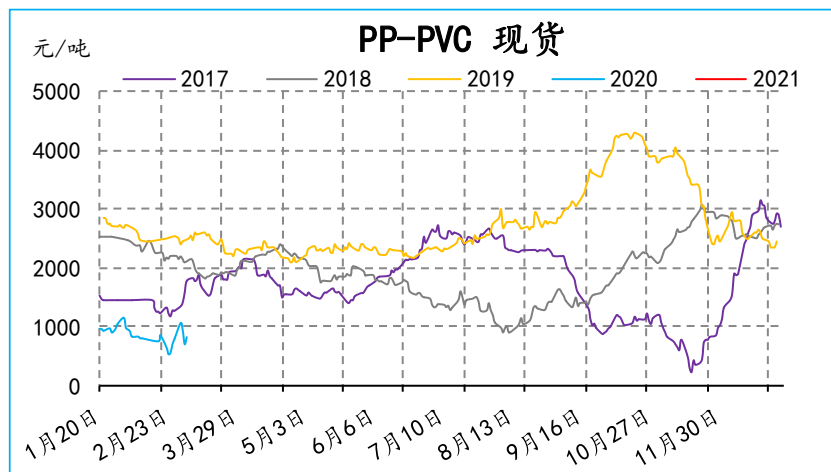
跨品种：PP-3MA



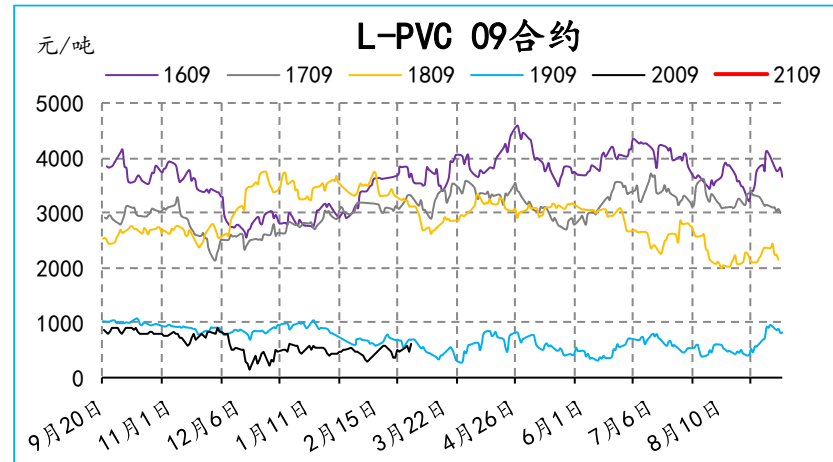
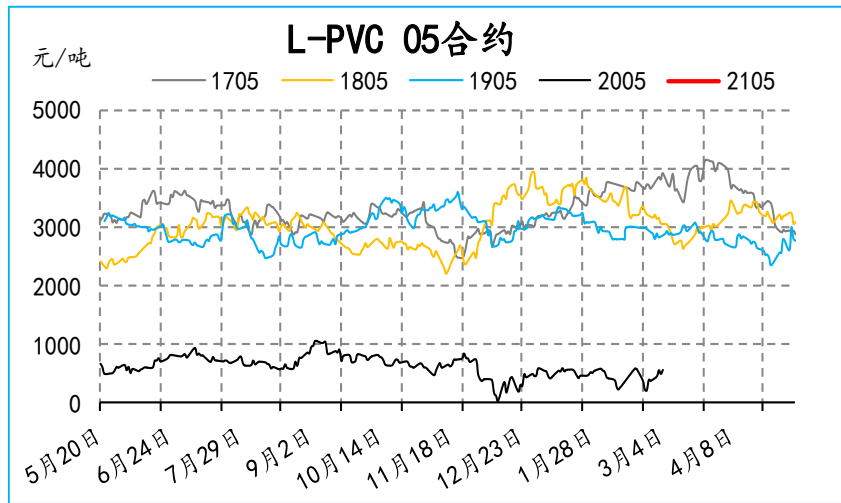
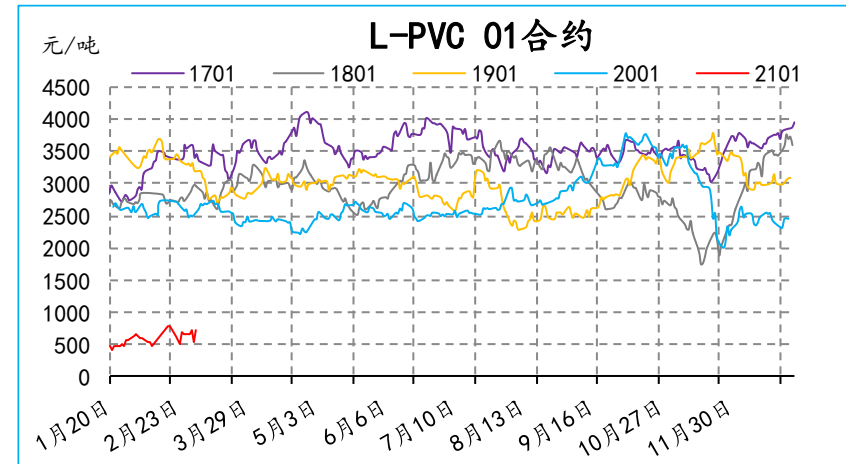
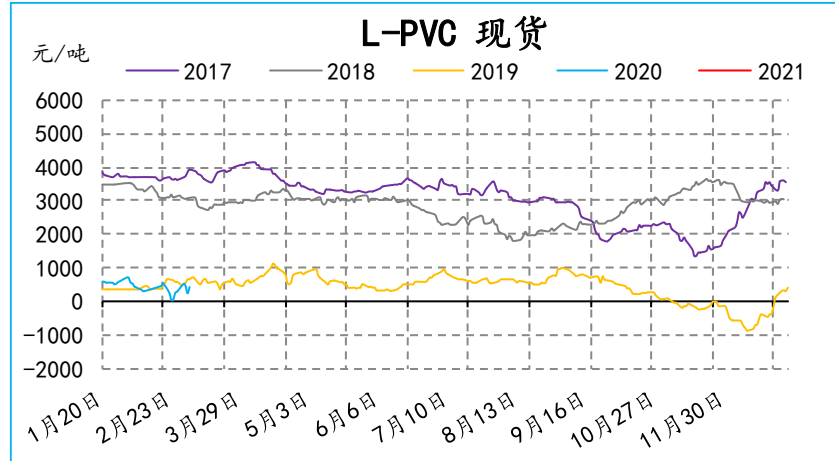
跨品种：塑料-PP



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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