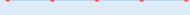
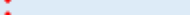
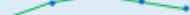
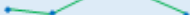


化工套利跟踪

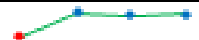
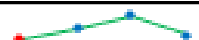
研究发展中心能化团队

2021年3月5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29日	10日前 2月19日	5日前 2月26日	昨日 3月4日	今日 3月5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	-178	-180	-148	-160	-156		观望	
	TA1-TA5	264	268	218	238	232			
	TA5-TA9	-86	-88	-70	-78	-76			
	L9-L1	70	110	115	165	160		关注5-9正套	
	L1-L5	-190	-380	-310	-360	-335			
	L5-L9	120	270	195	195	175			
	PP9-PP1	214	115	204	212	234		关注5-9正套	
	PP1-PP5	-306	-423	-628	-615	-621			
	PP5-PP9	92	308	424	403	387			
	V9-V1	145	355	310	310	325		关注5-9正套	
	V1-V5	-220	-605	-590	-535	-485			
	V5-V9	75	250	280	225	160			
跨品种	BU9-BU12	-58	26	-22	-18	-18		观望	
	BU12-BU6	-58	26	-22	-18	-18			
	BU6-BU9	-86	-52	-56	-80	-8			
	PP-3MA 1月	955	1022	1012	1024	940		观望	
	PP-3MA 5月	1393	1742	1931	1762	1618			
	PP-3MA 9月	1439	1422	1519	1500	1417			
	L-PP 1月	-188	-65	-144	-100	-115		多L空P	
	L-PP 5月	-304	-108	-462	-355	-401			
	L-PP 9月	-332	-70	-233	-147	-189			

基差数据跟踪

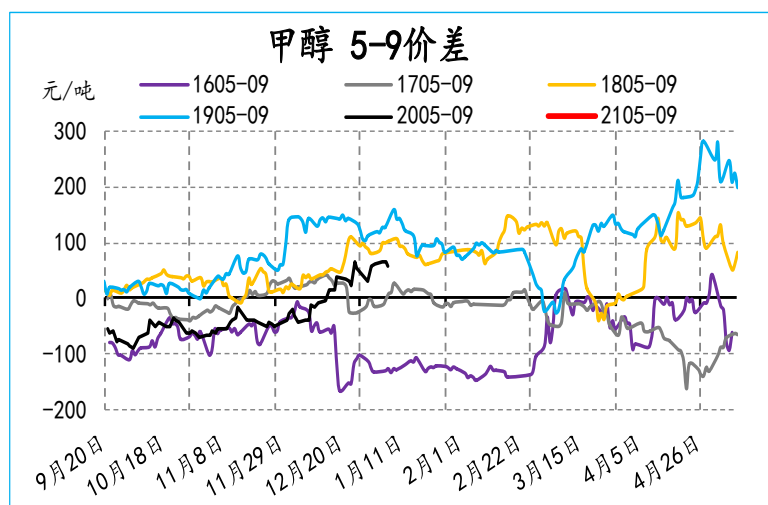
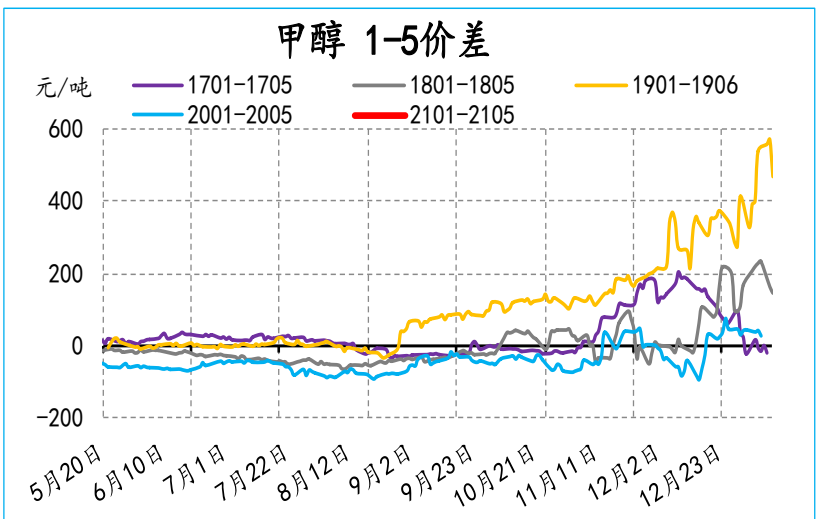
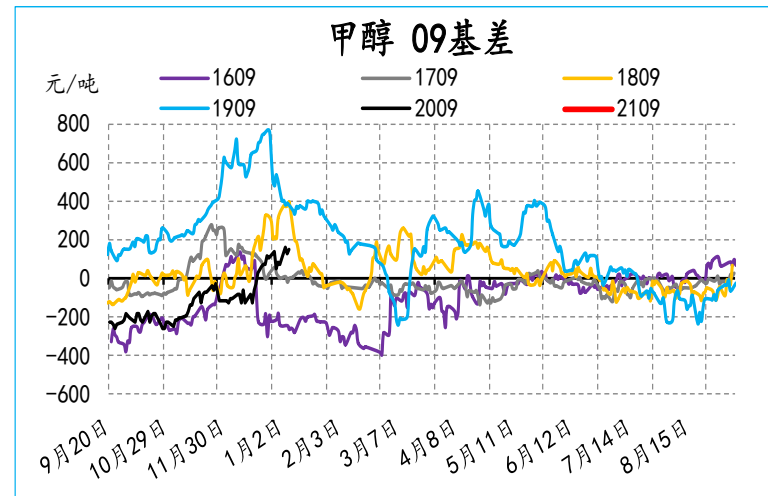
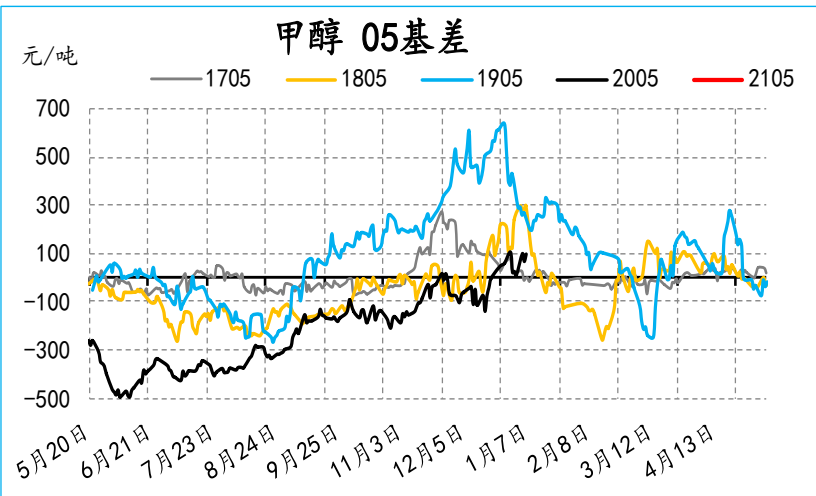
2021年03月05日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
EG	6060	-20.00		899.00	-20.00		17.4%	
PP	9300	-50.00		590.00	-80.00		6.8%	
PVC	8530	0.00		585.00	-105.00		7.4%	
PE	8850	-100.00		255.00	-115.00		3.0%	
沥青	3075	0.00		-191.00	-188.00		-5.8%	
甲醇	2485	-5.00		-105.00	-5.00		-4.1%	
PTA	4645	89.00		-305.00	1.00		-6.2%	
橡胶	0	0.00		-15525.00	-195.00		-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：主力合约均为1月。

套利跟踪：甲醇

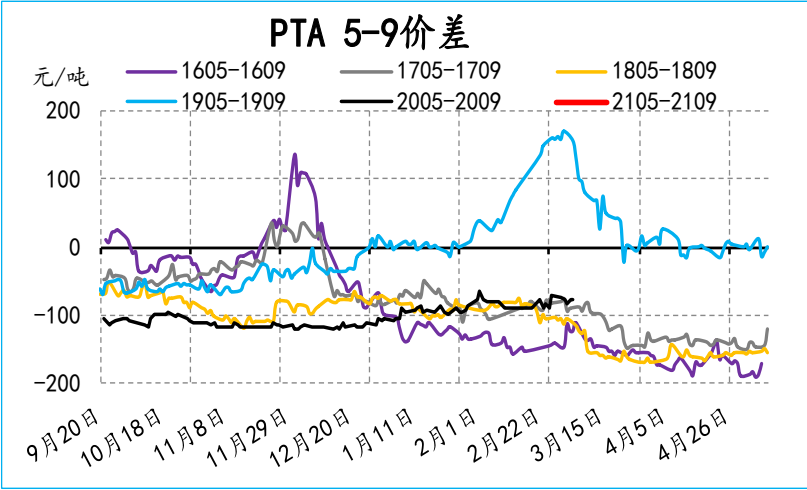
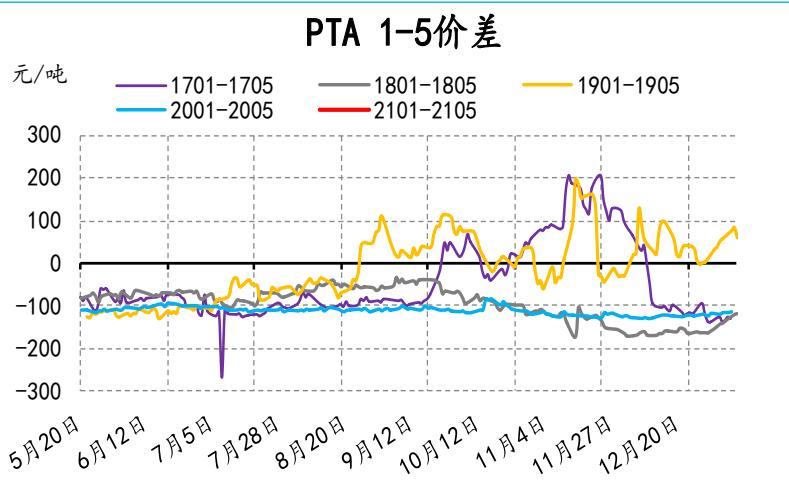
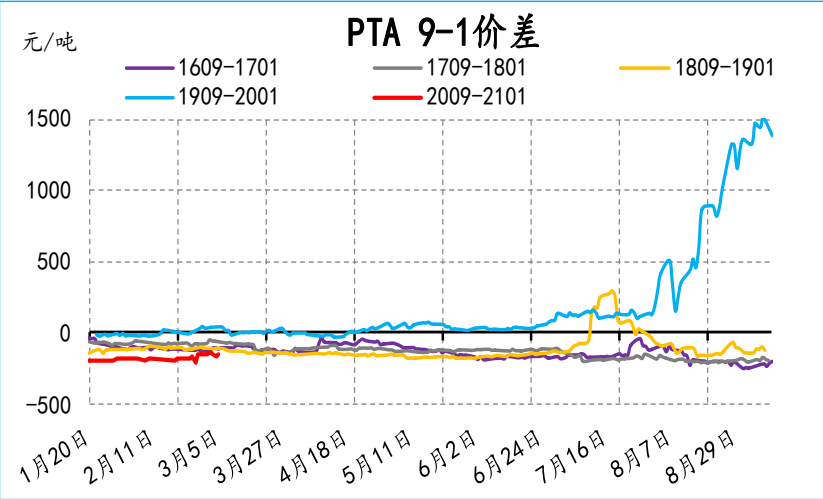
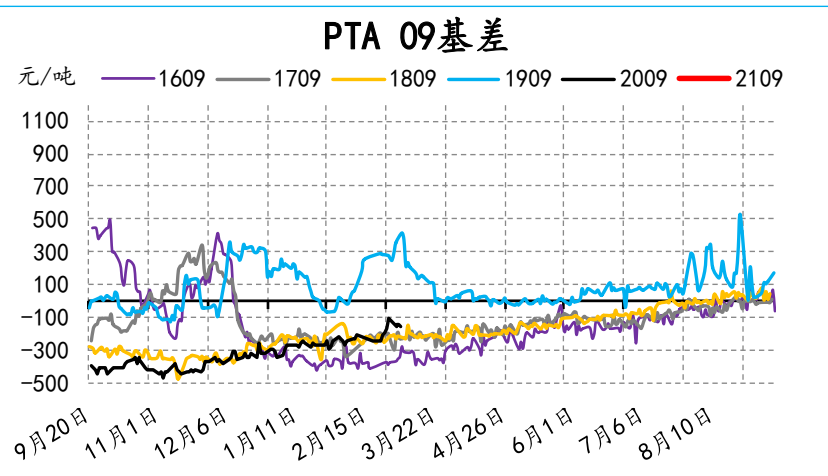
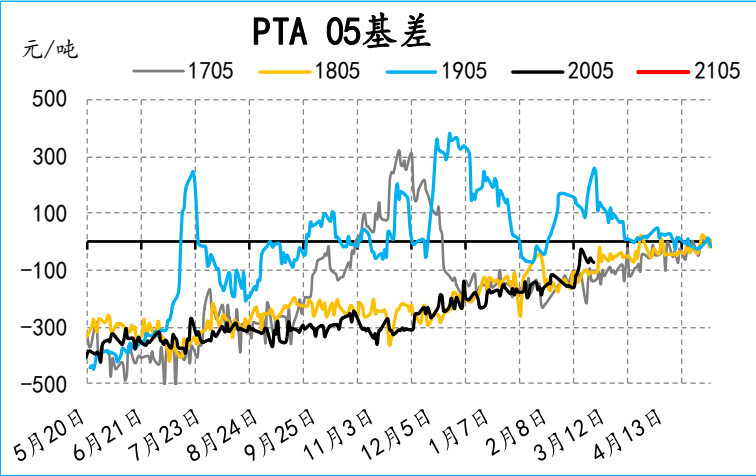
2021年03月05日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	9300	(31)	-0.3%
1.00	3.00	PE	8850	(80)	-0.9%
1.00	2.00	PTA	4645	(73)	-1.5%
1.00	5.00	PVC	8530	100	1.2%
1.00	21.00	EG	6060	28	0.5%
1.00	6.00	沥青	3075	(199)	-6.1%
1.00	1.00	甲醇	2485	(86)	-3.3%
1.00	7.00	橡胶	0	(15360)	-100.0%

2021年03月05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	9300	(31)	-0.3%
1.00	3.00	PE	8850	(80)	-0.9%
1.00	2.00	PTA	4645	(73)	-1.5%
1.00	5.00	PVC	8530	100	1.2%
1.00	21.00	EG	6060	28	0.5%
1.00	6.00	沥青	3075	(199)	-6.1%
1.00	1.00	甲醇	2485	(86)	-3.3%
1.00	7.00	橡胶	0	(15360)	-100.0%

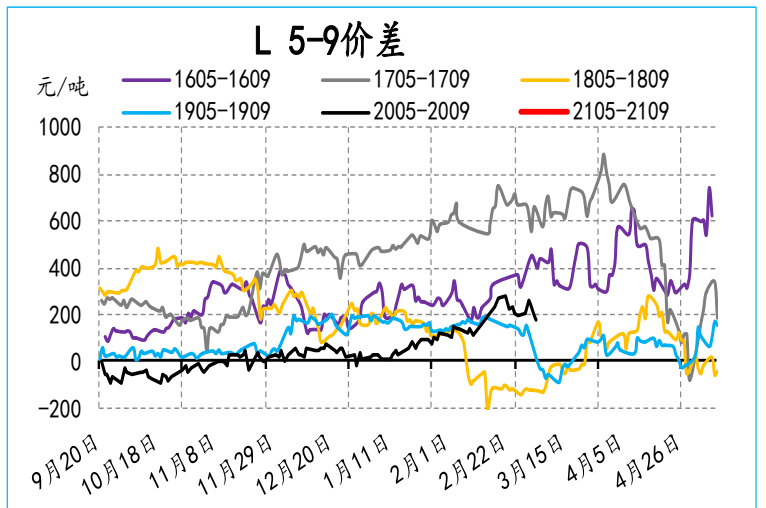
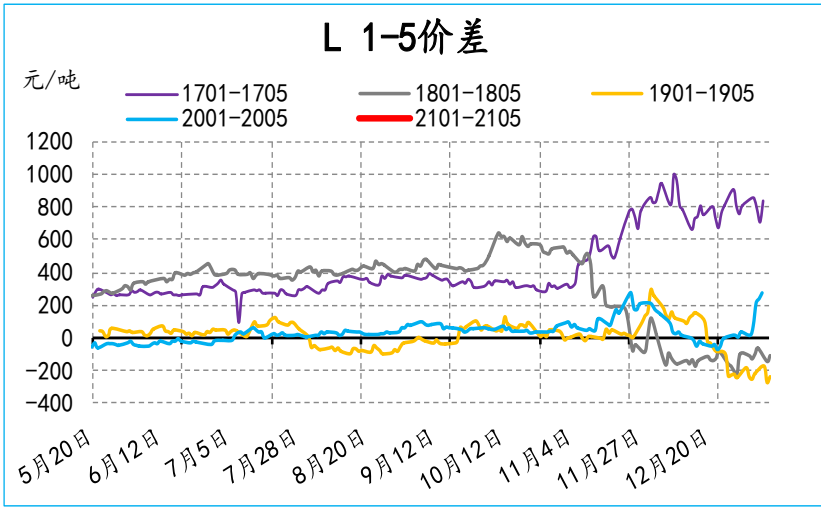
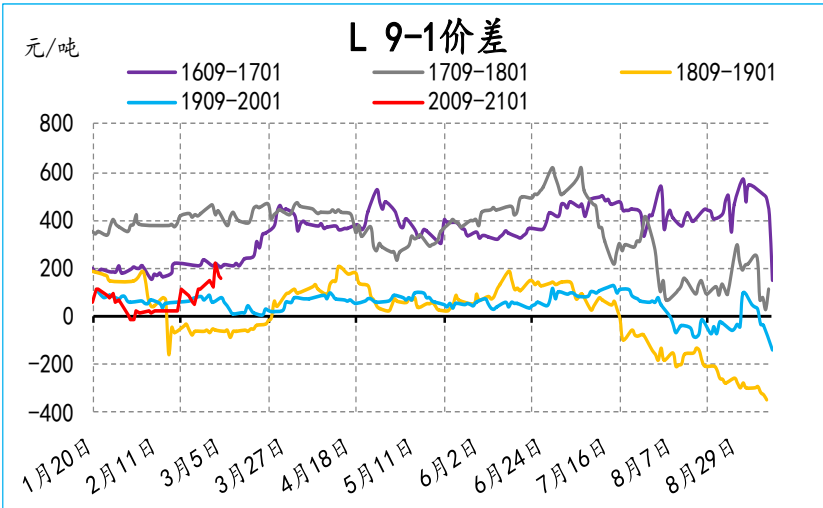
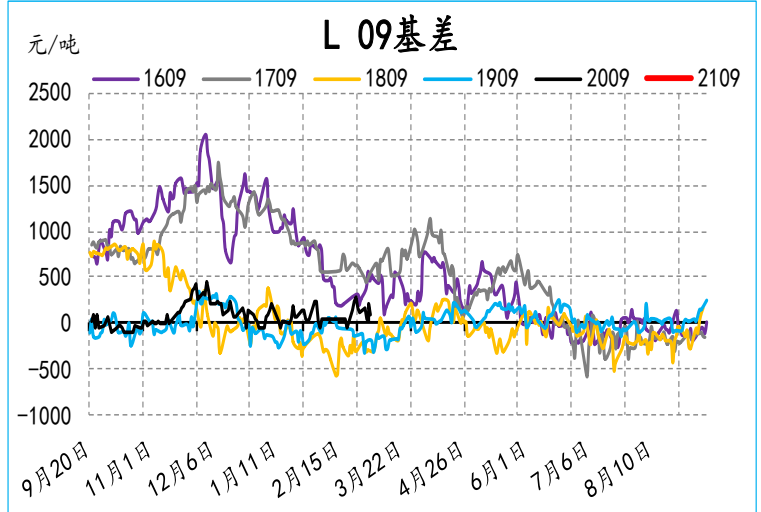
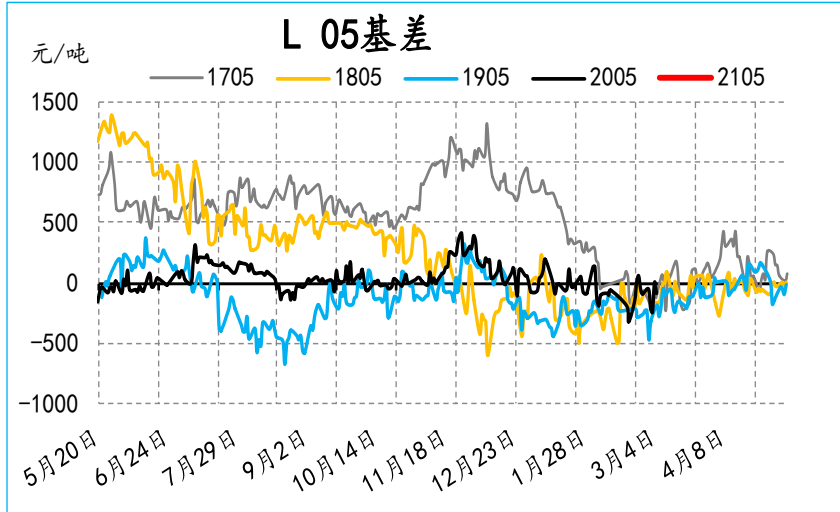
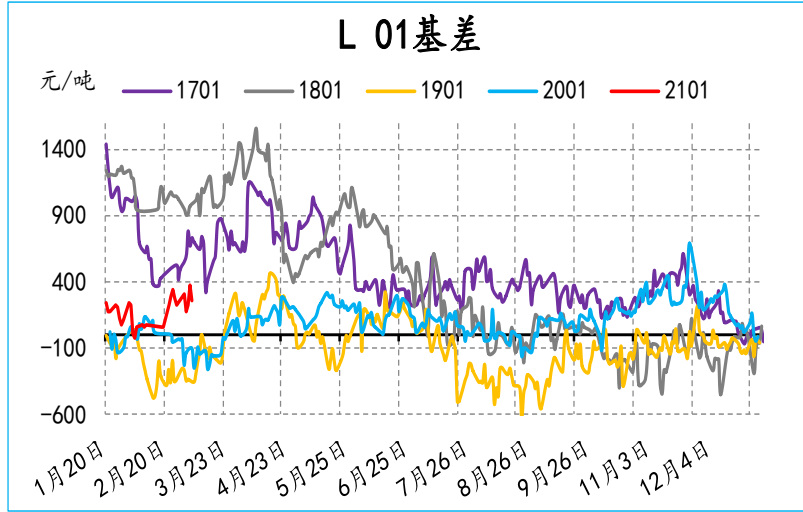


套利跟踪：PTA

2021年03月05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	9300	(31)	-0.3%
1.00	3.00	PE	8850	(80)	-0.9%
1.00	2.00	PTA	4645	(73)	-1.5%
1.00	5.00	PVC	8530	100	1.2%
1.00	21.00	EG	6060	28	0.5%
1.00	6.00	沥青	3075	(199)	-6.1%
1.00	1.00	甲醇	2485	(86)	-3.3%
1.00	7.00	橡胶	0	(15360)	-100.0%

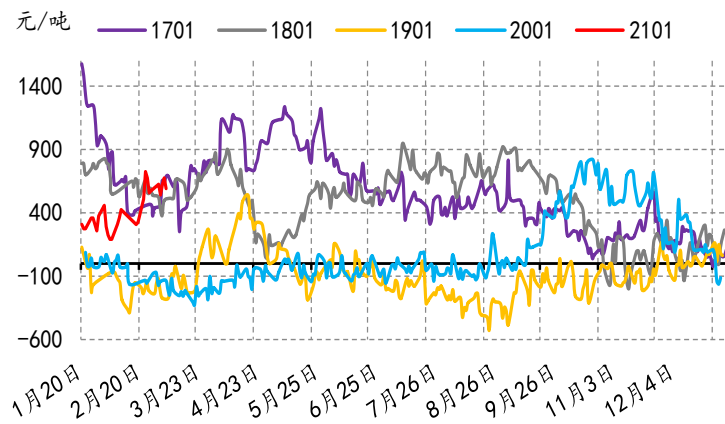


套利跟踪：PE

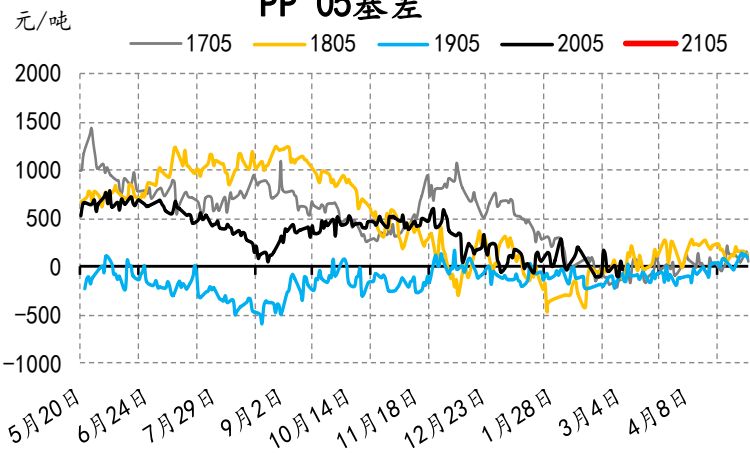


套利跟踪：PP

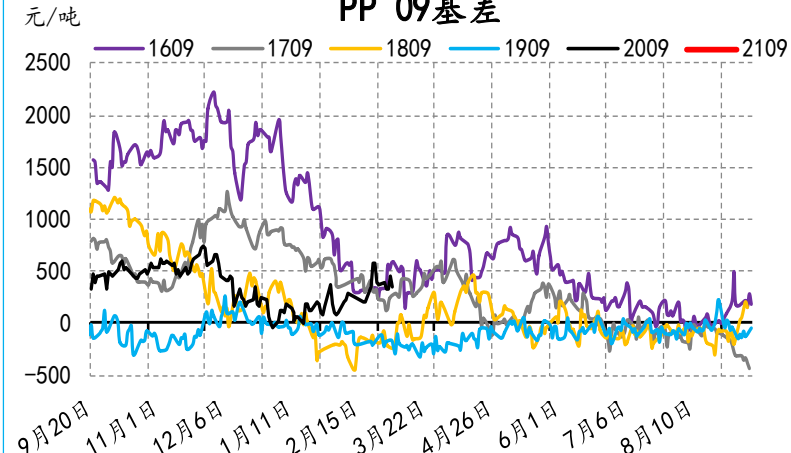
PP 01基差



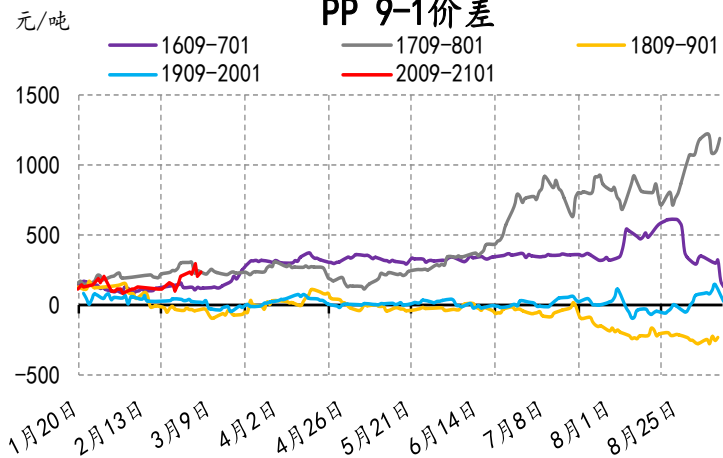
PP 05基差



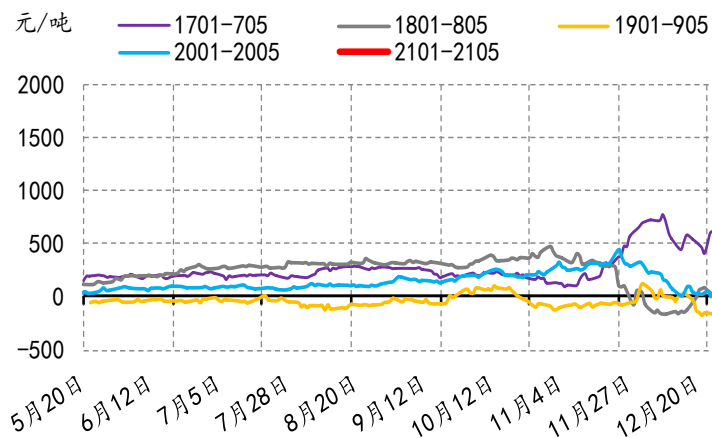
PP 09基差



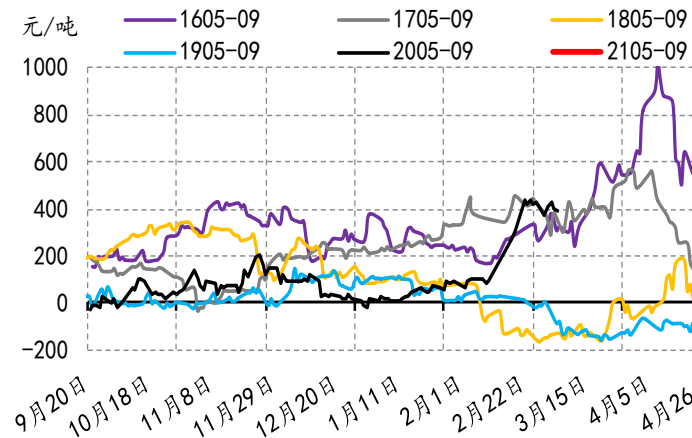
PP 9-1价差



PP 1-5价差

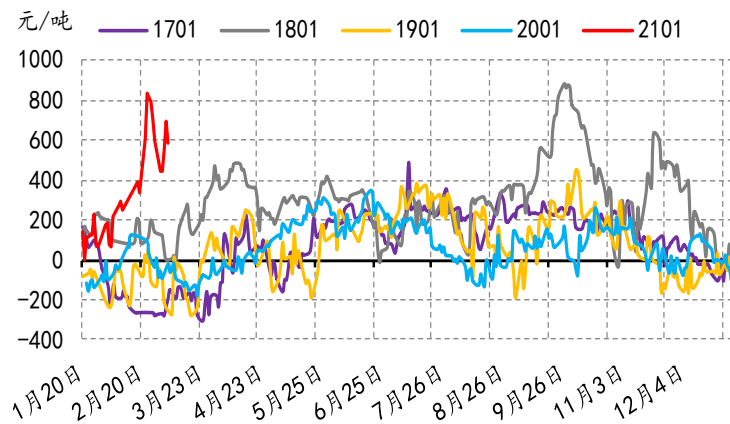


PP 5-9价差

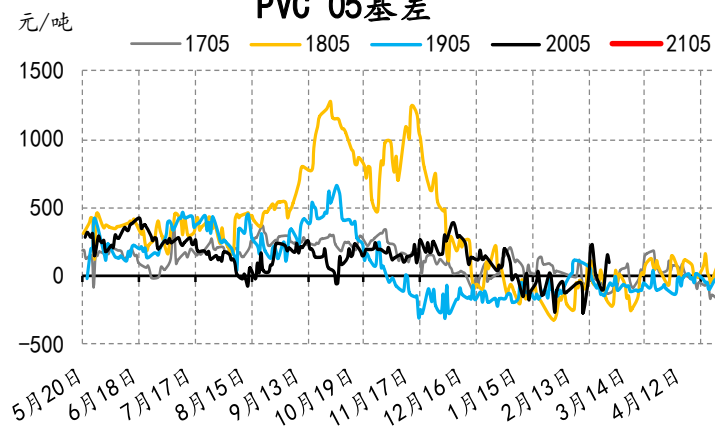


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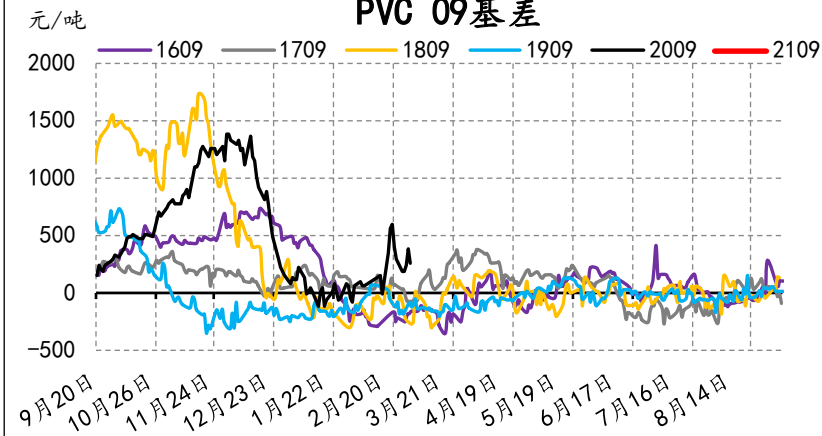
PVC 01基差



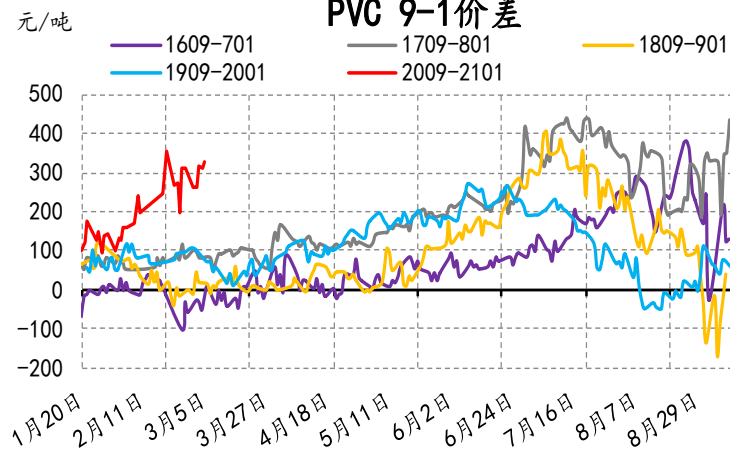
PVC 05基差



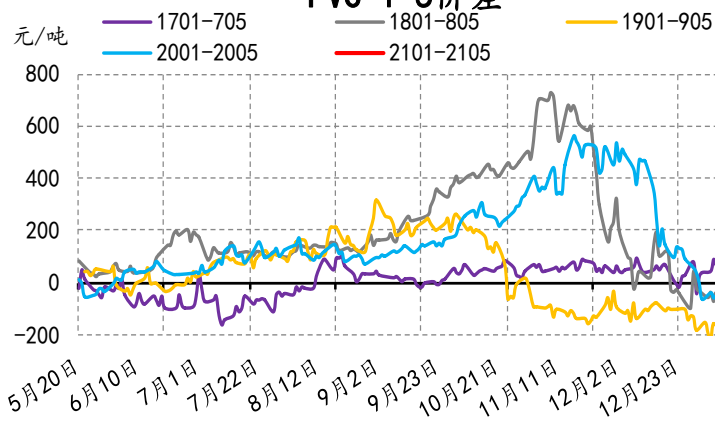
PVC 09基差



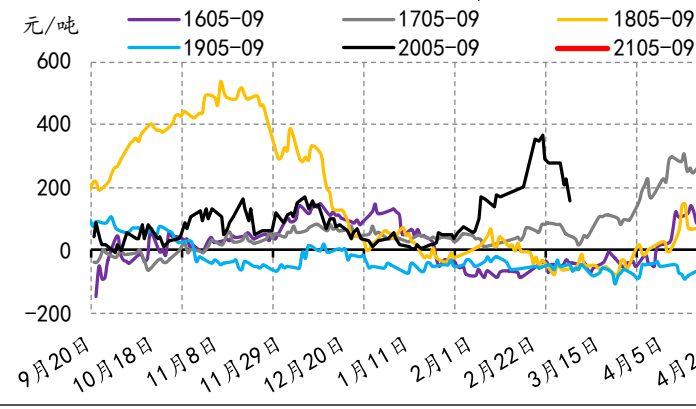
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

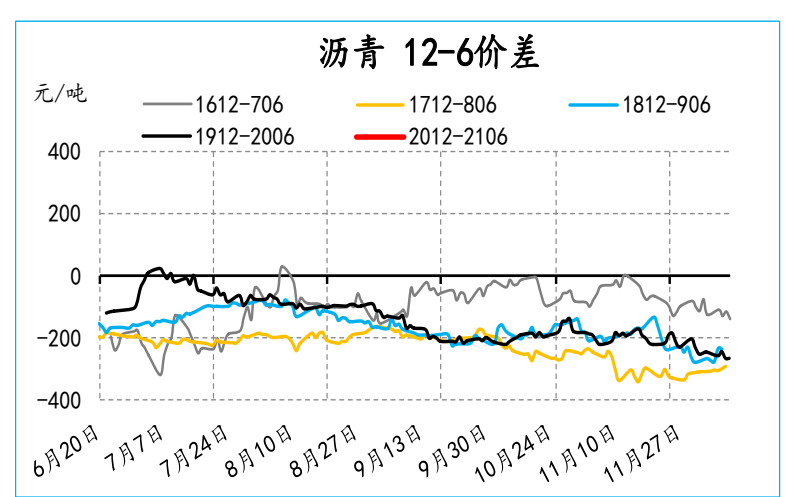
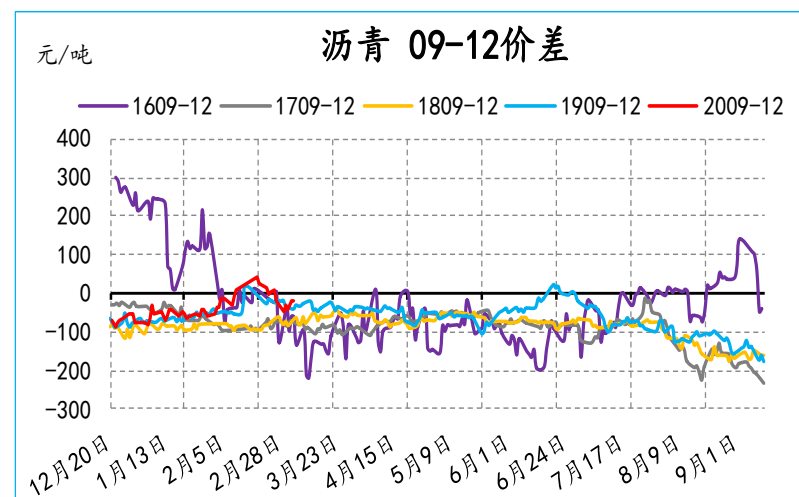
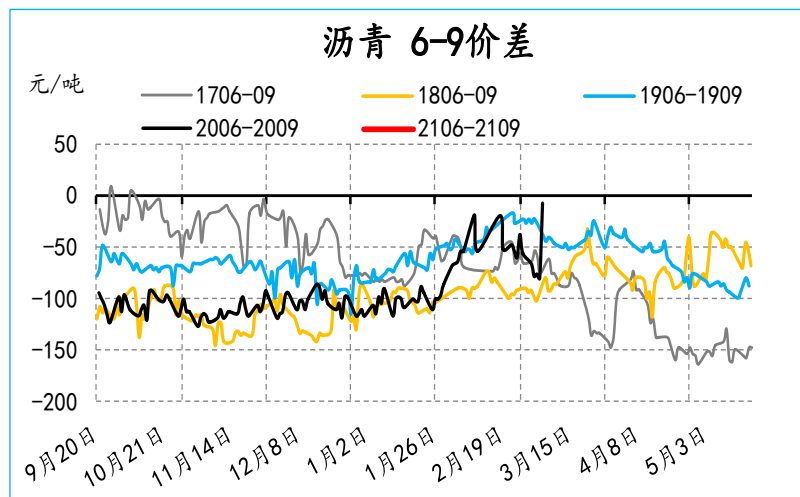
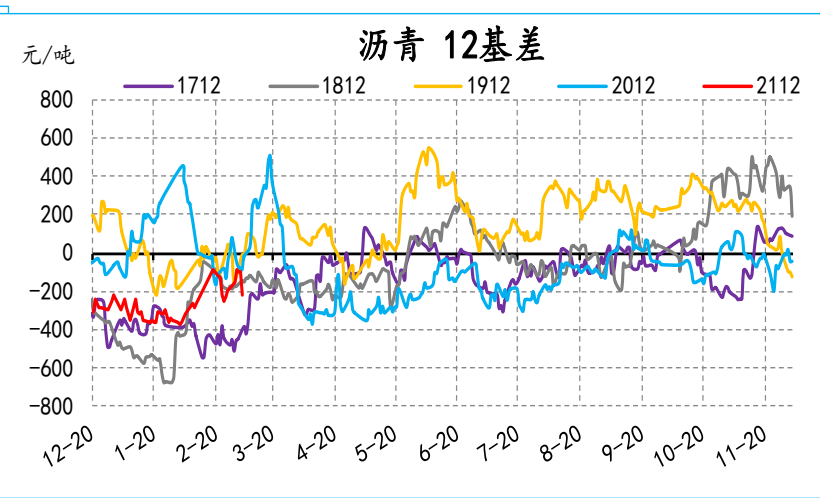
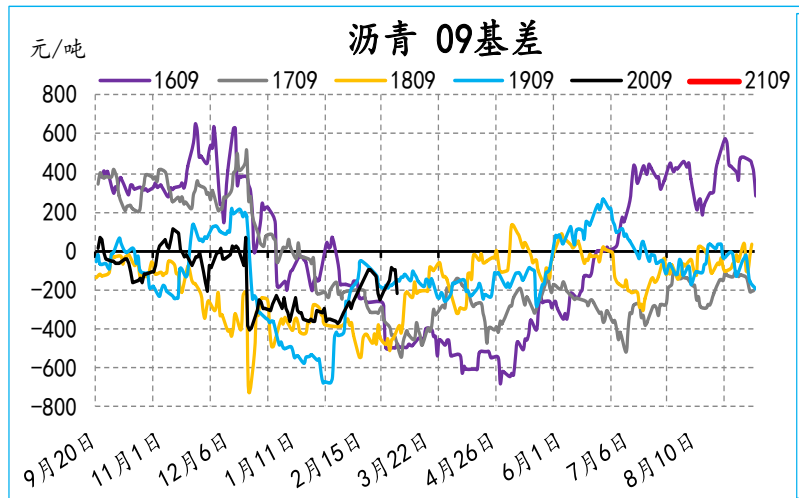
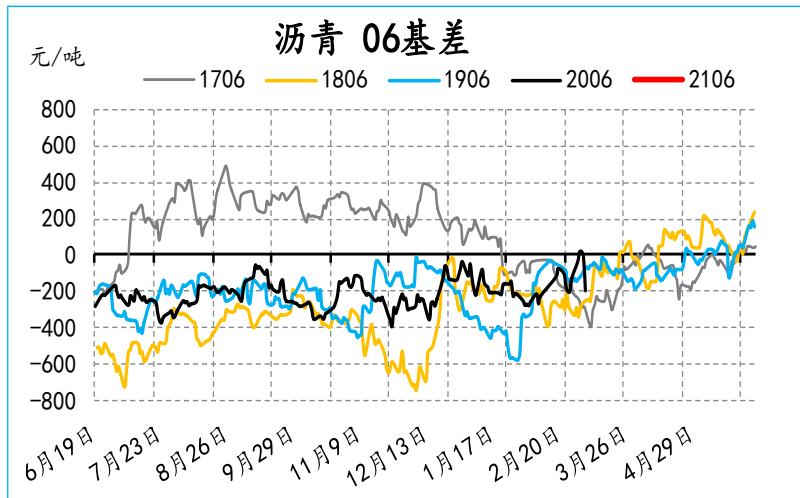


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

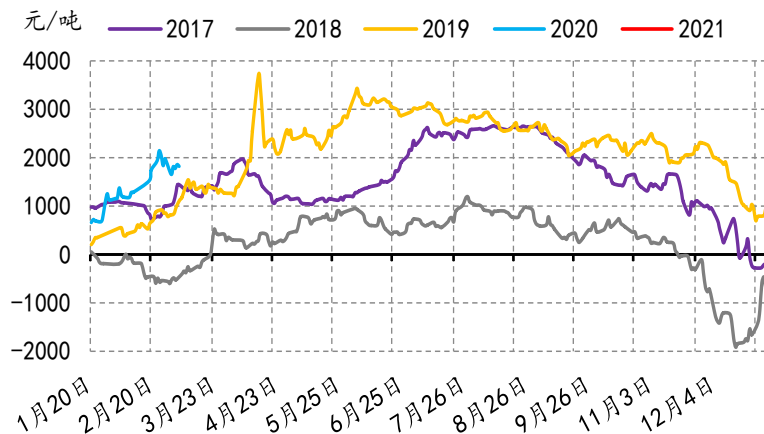
快向“能化小精灵”申请吧！

微信号：hanbb360

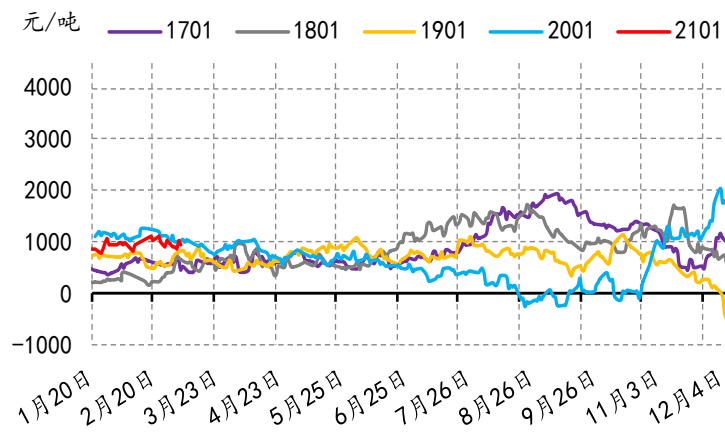


跨品种: PP-3MA

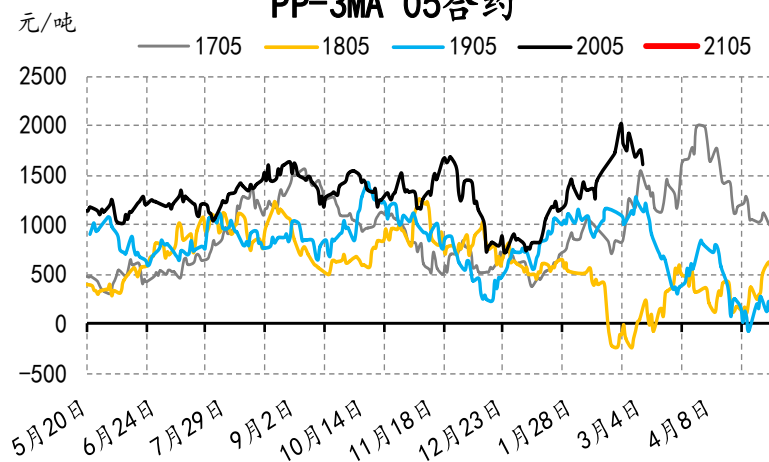
PP-3MA 现货



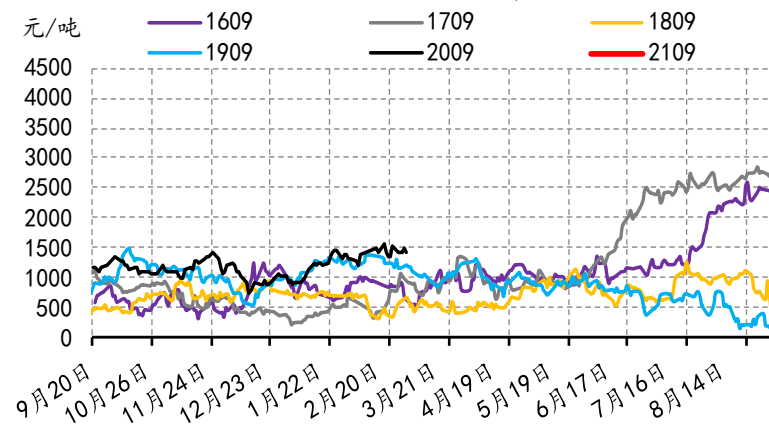
PP-3MA 01合约



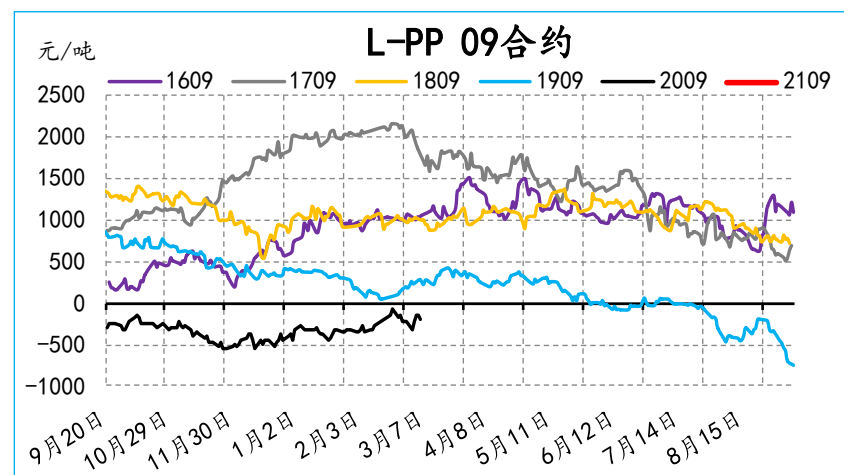
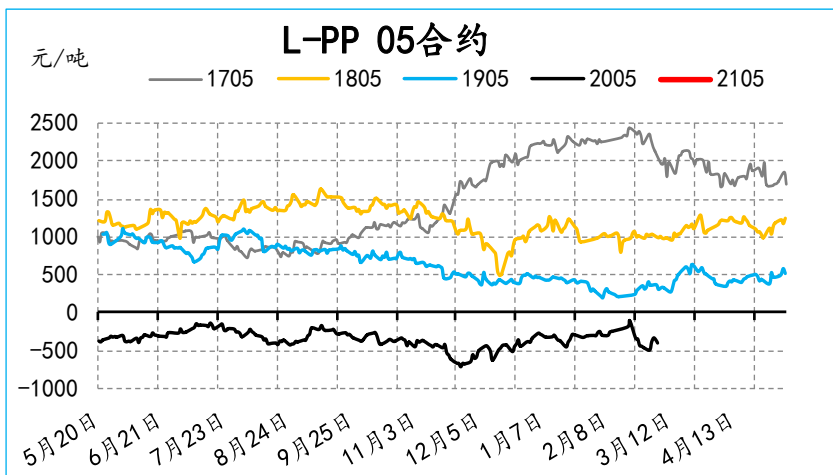
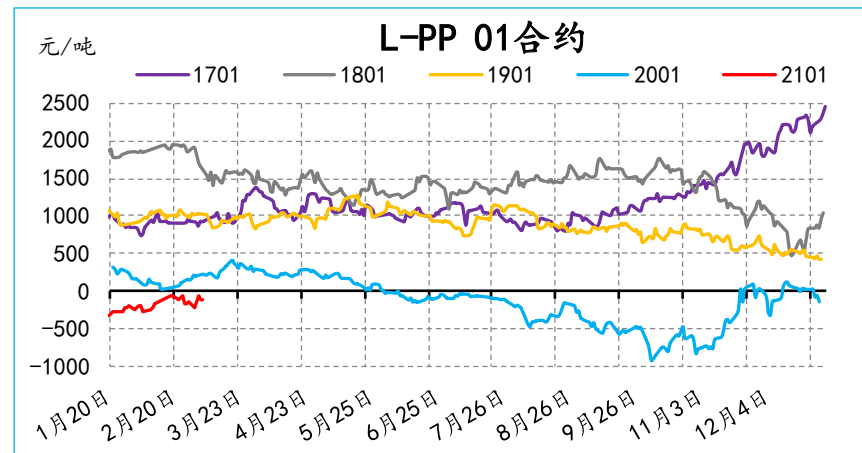
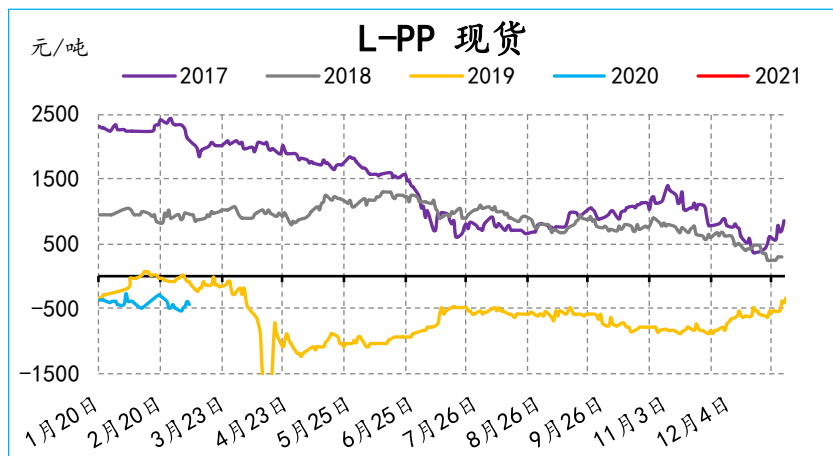
PP-3MA 05合约



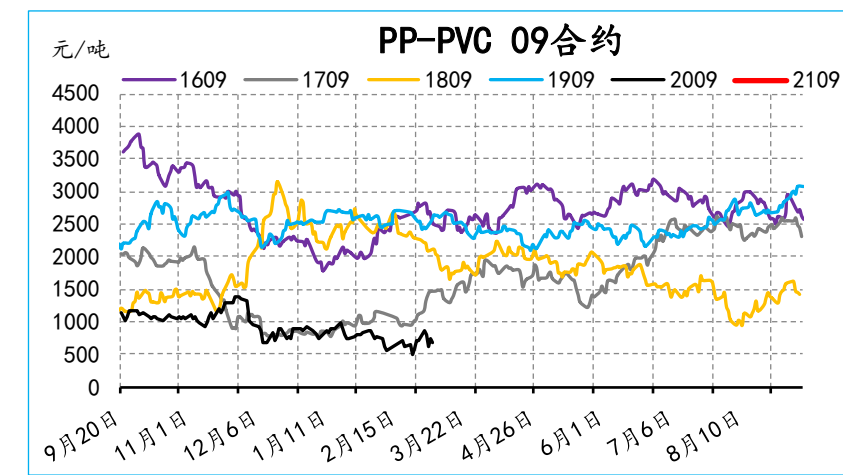
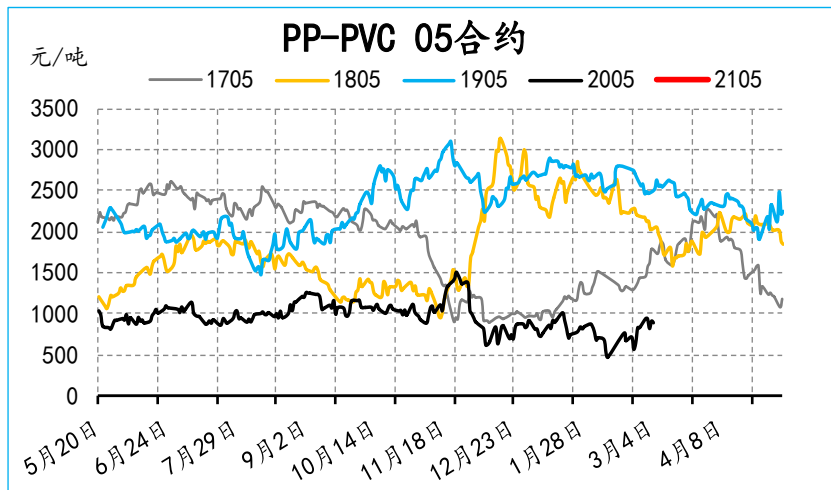
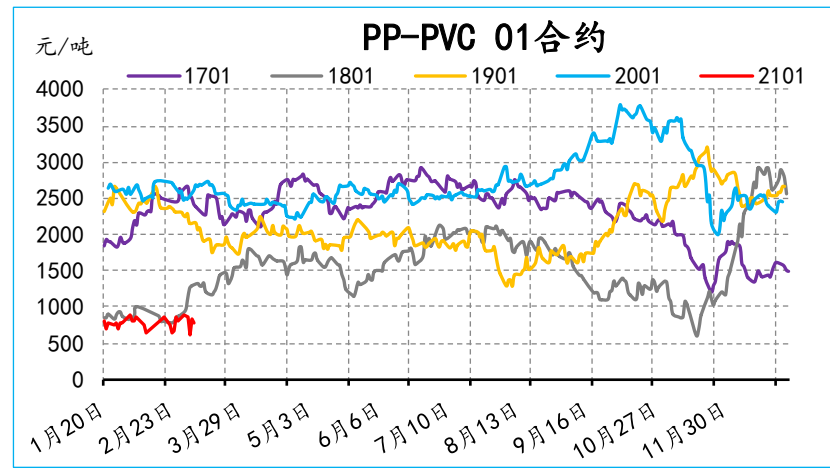
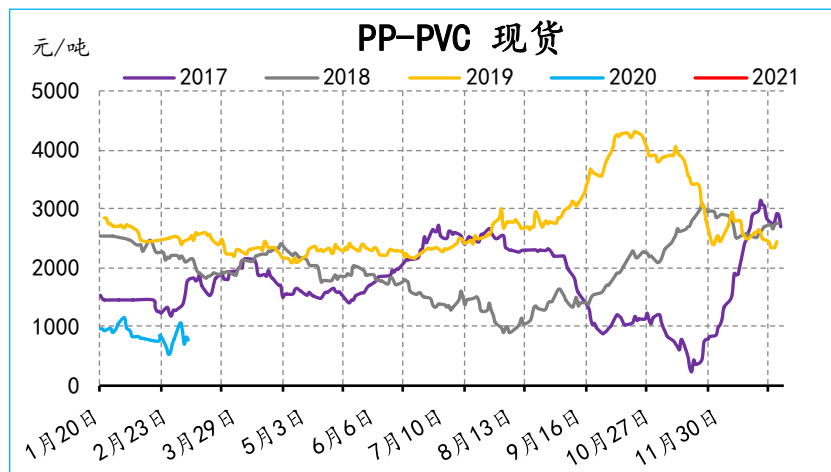
PP-3MA 09合约



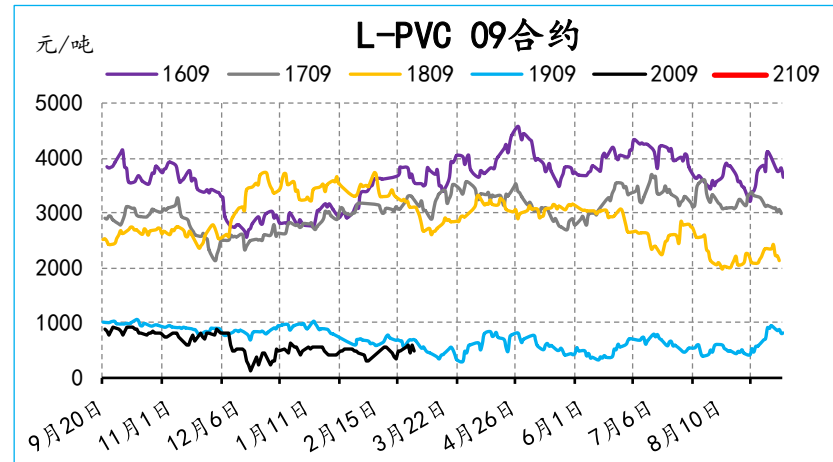
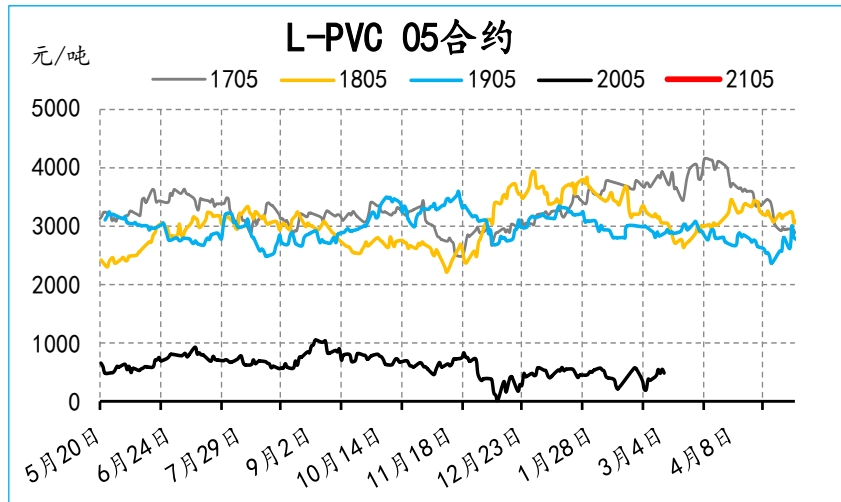
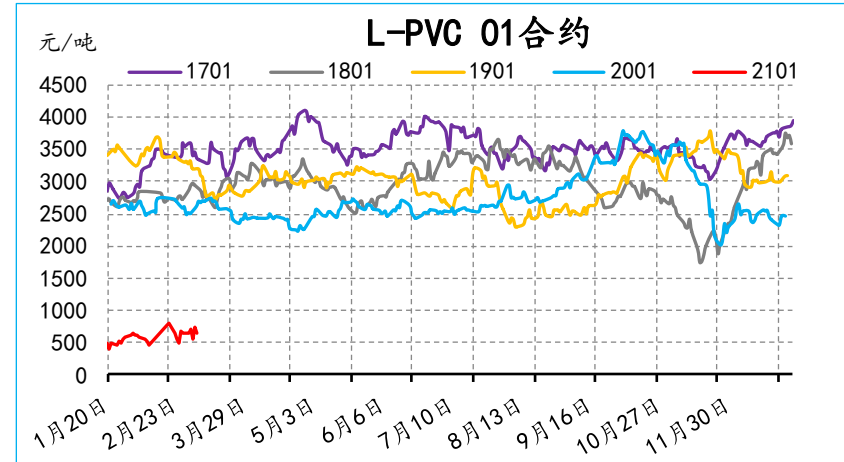
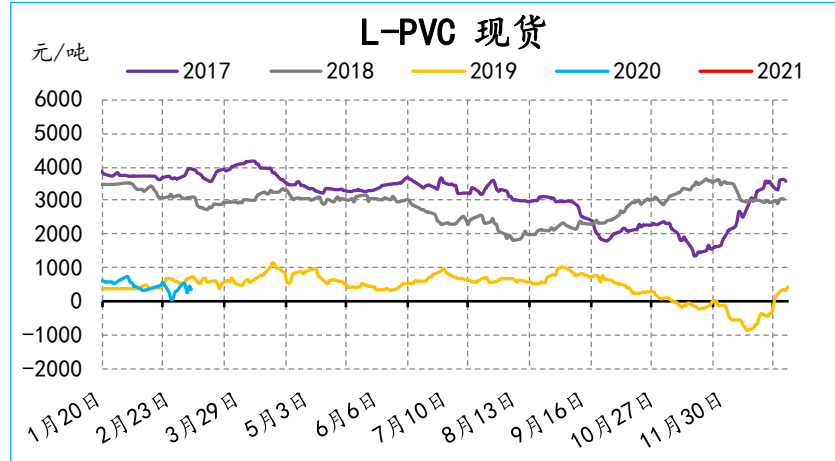
跨品种：塑料-PP



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。