

产业链数据		项目	数据	环比	项目	数据	环比
现货价格		Oman	78.57	0	Dated Brent	79.43	-0.09
		Bashrah Light	78.32	0	WTI Cushing	69.17	0
		LLS	77.47	0	Qatar Marine	77.39	0
期货收盘		Brent C1	79.83	0.05	WTI C1	69.17	0.05
		Oman C1	79.21	0.21	SC1811 (RMB/bbl)	579	0
		Brent CFD	0.6	0	Brent-Dubai EFS	2.55	-0.17
价差		WTI-Brent C1	-10.47	0.03	WTI C1-C3	-0.32	-0.09
		Brent C1-C3	0.5	-0.17	Oman C1-C3	1.57	-0.02

价差走势

图1：远期曲线

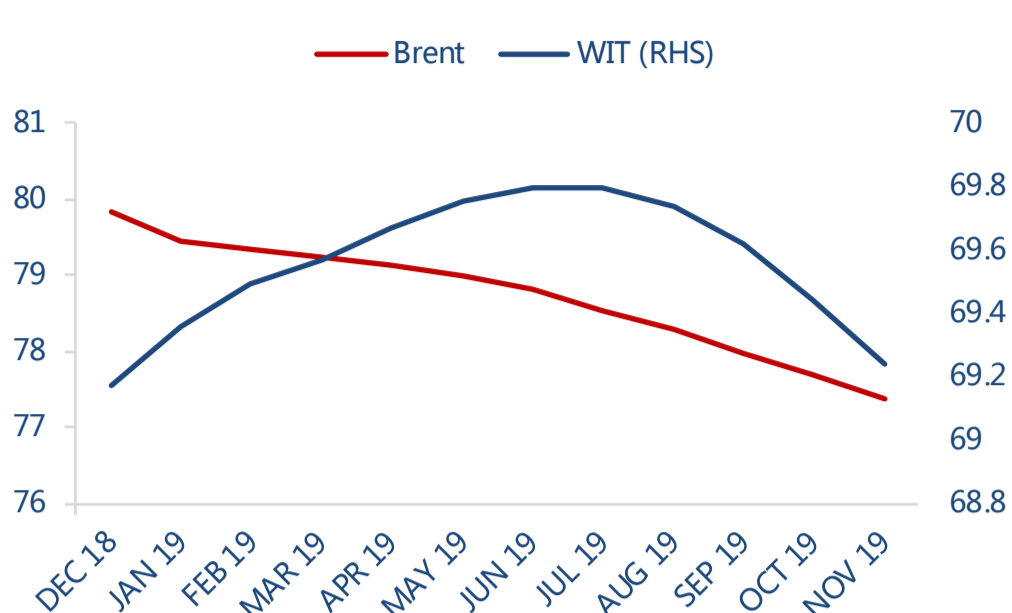


图2：Brent CFD

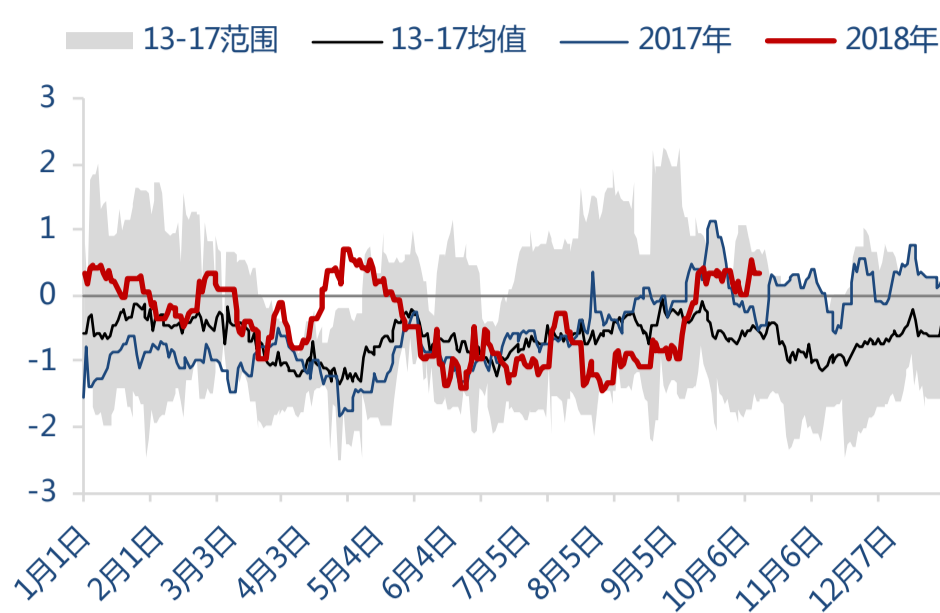


图3：WTI-Brent

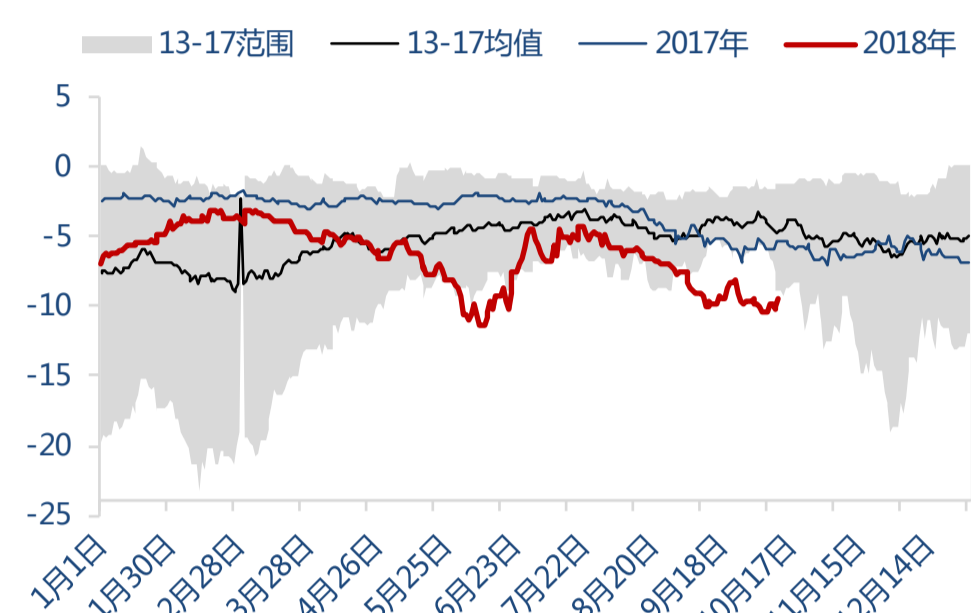


图4：Brent-Dubai EFS

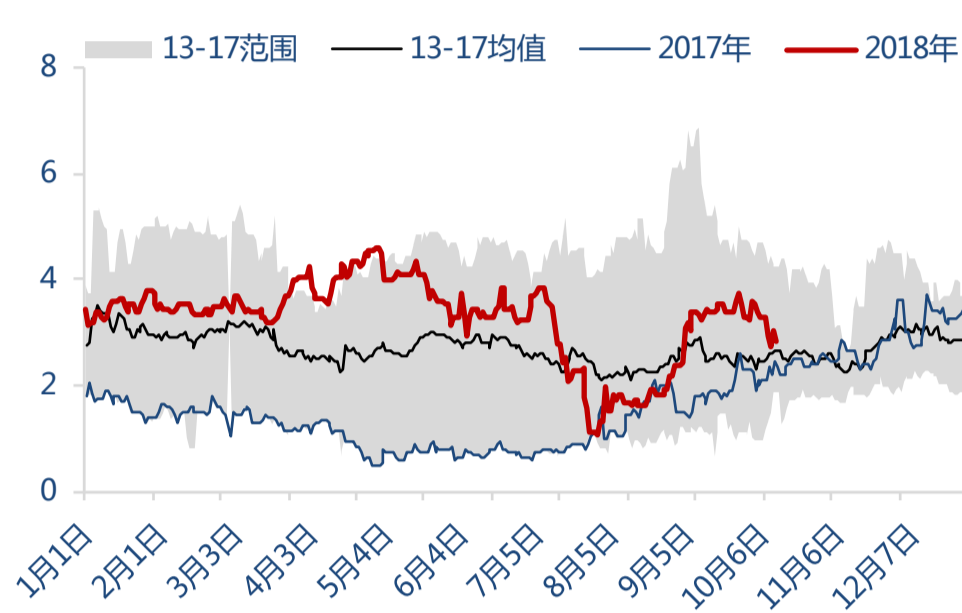


图5：WTI C1-C3

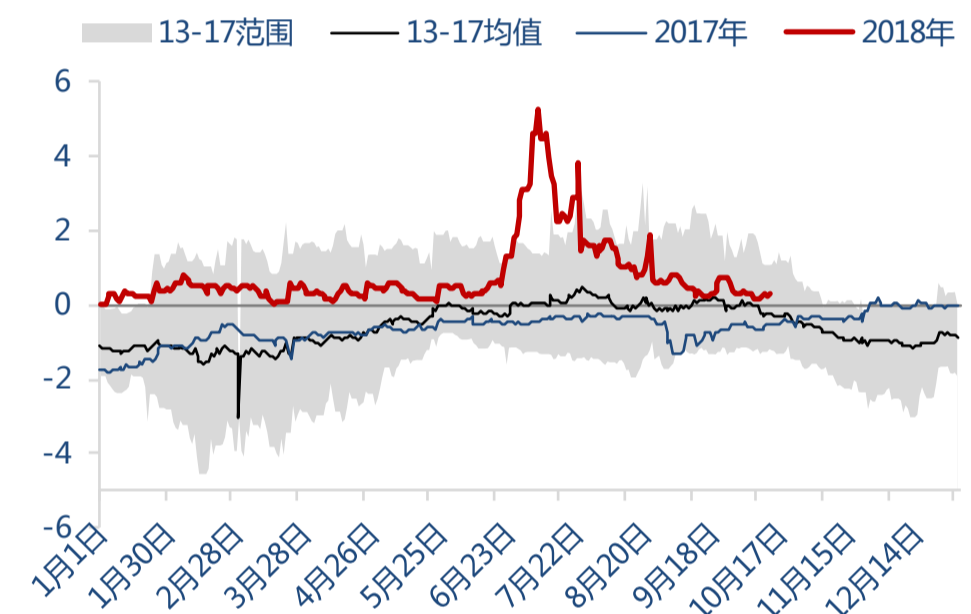


图6：Brent C1-C3

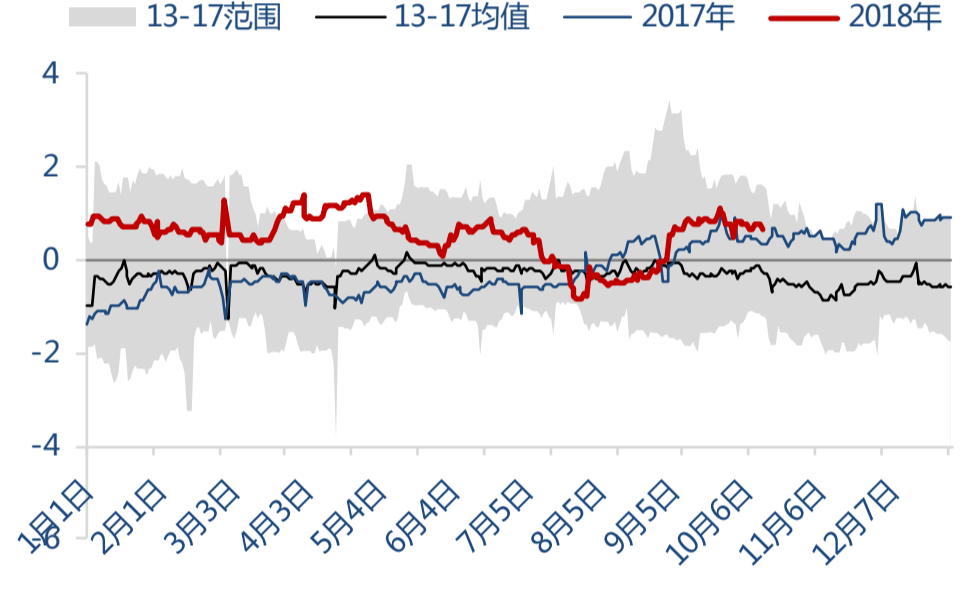


图7：Oman C1-C3

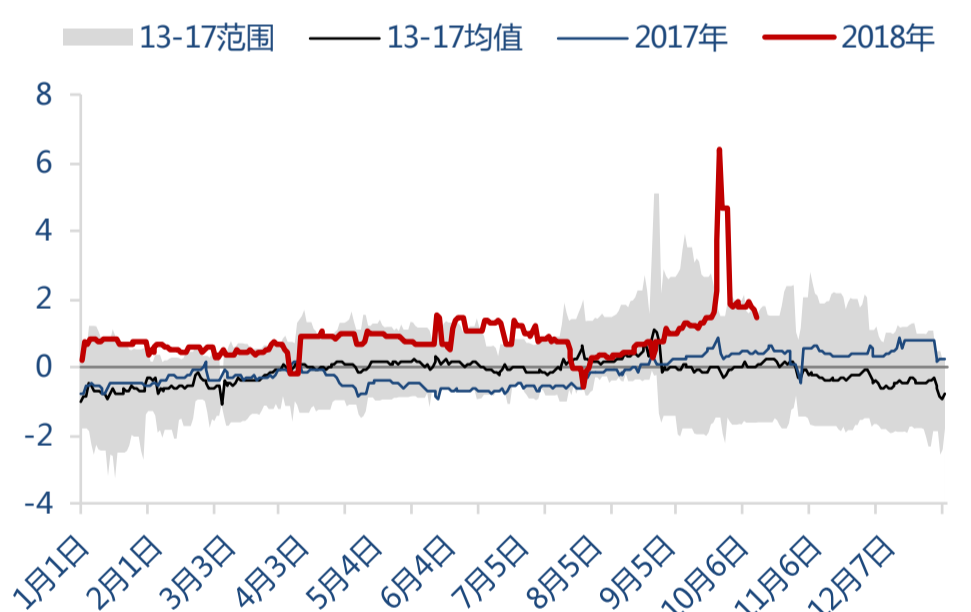
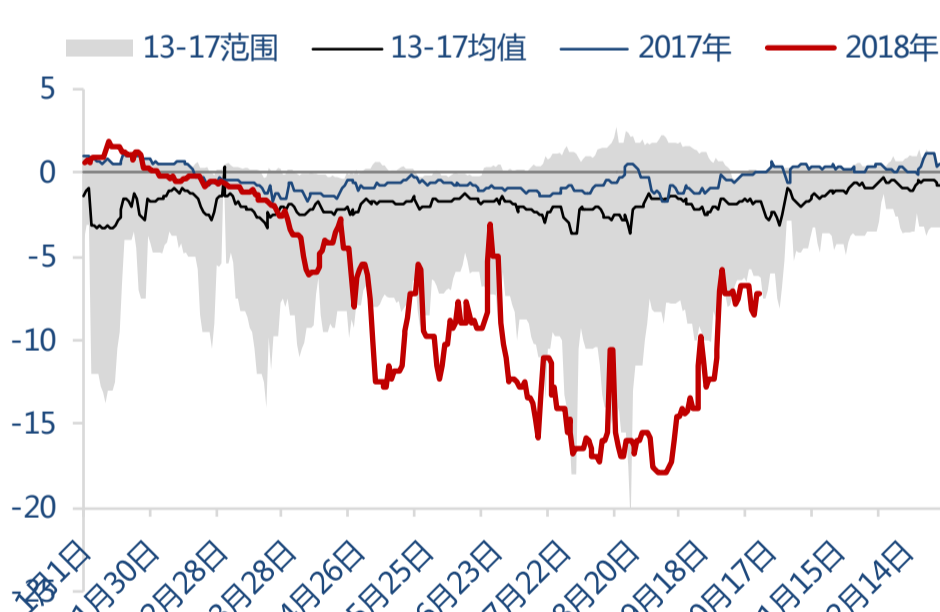
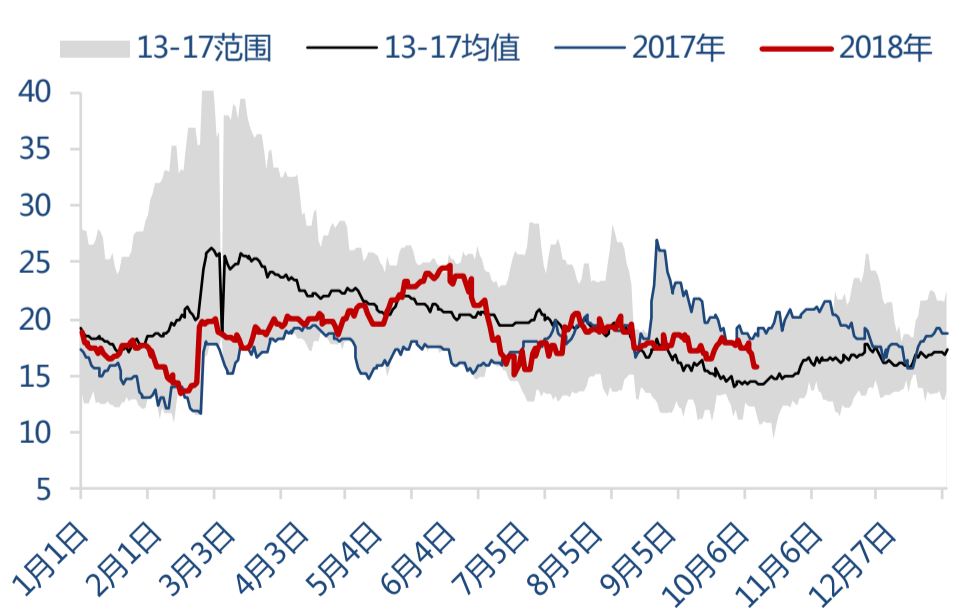


图8：MIDLAND -CUSHING

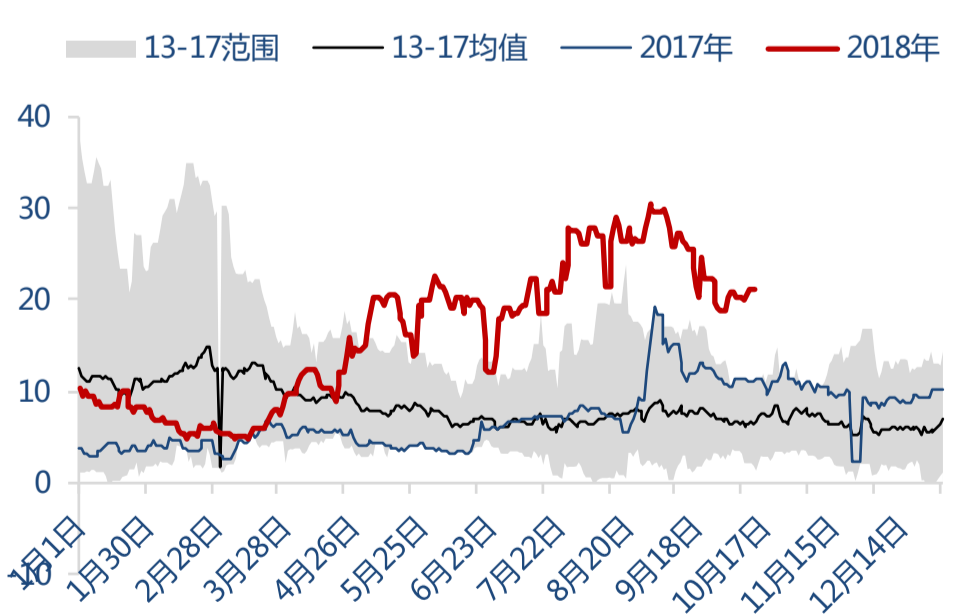


裂解利润

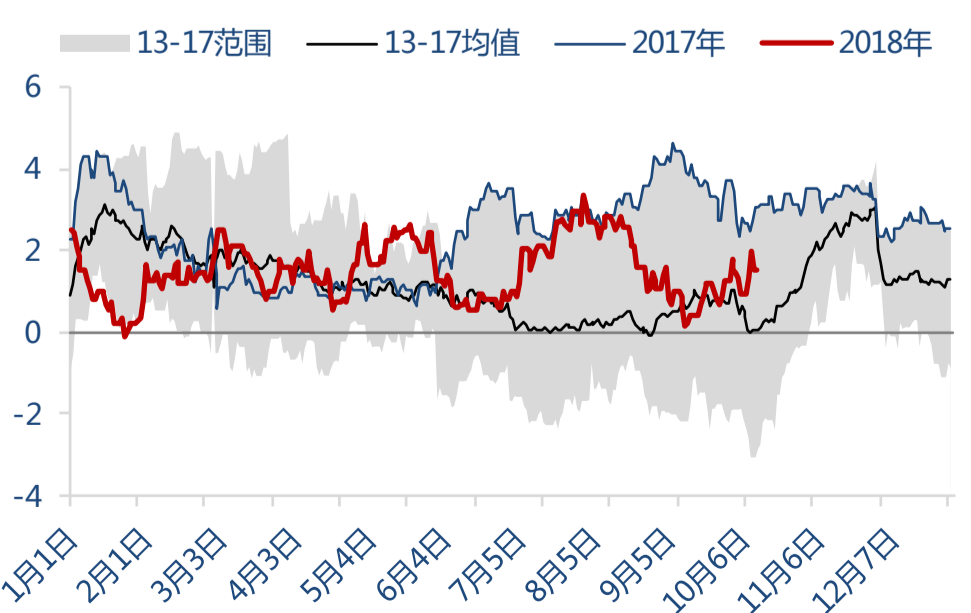
Cushing 321



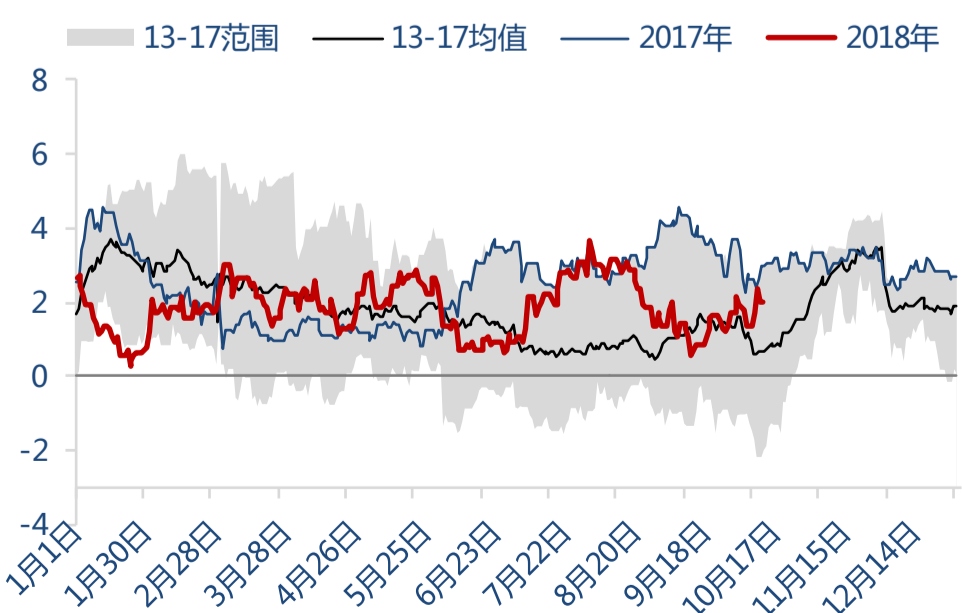
墨西哥湾 WTI



Singapore Arbec medium



Singapore Bashrah Light



本日提示

沙特称不会进行石油禁运，将继续增产，同时指出伊朗受制裁的不确定性，油价最终由跌转涨。WTI 12月原油期货收于69.58美元，涨幅0.12%；布伦特12月原油期货收涨0.05美元，涨幅0.06%，报79.83美元/桶；SC1812夜盘收跌0.31%，报555.30元。短期来看，伊朗供应风险并不及预期，反而其他 OPEC 国家的增产已经掩盖了伊朗出口的减少，而且美国对进口伊朗原油的国家态度松动，将刺激中印进口。沙特也承诺美国将极力保证原油市场的供应稳定。原油震荡，策略多 B/W 价差，空裂解价差。

备注: Brent C1=Brent 1812; WTI C1=WTI 1812; Oman C1=Oman 1812

LLS=Louisiana Light Sweet