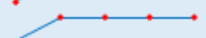
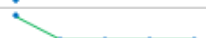
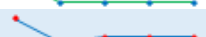
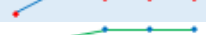


化工套利跟踪

研究发展中心能化团队

2020年11月16日

套利建议

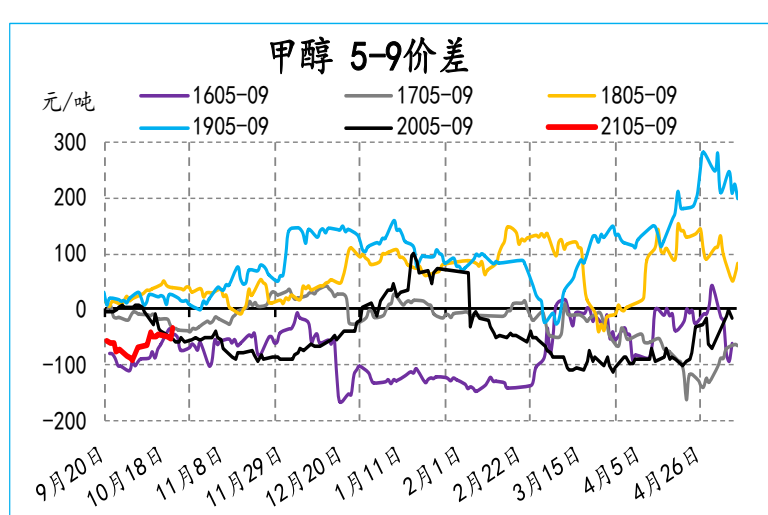
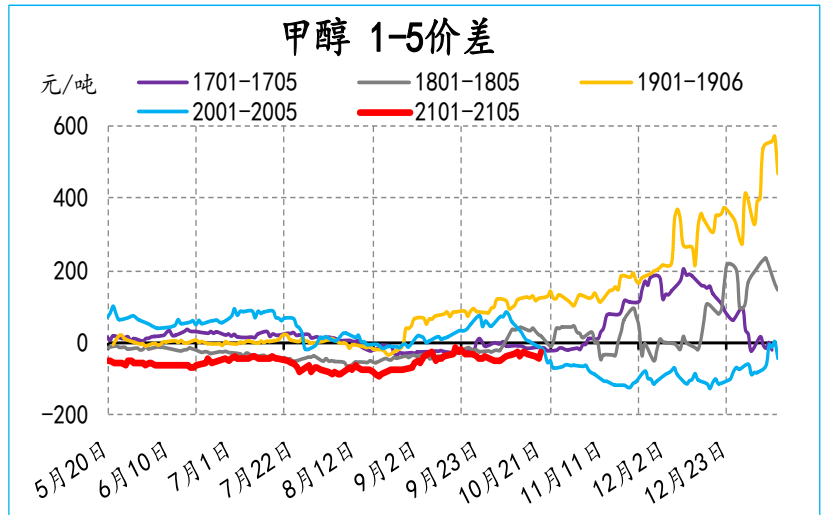
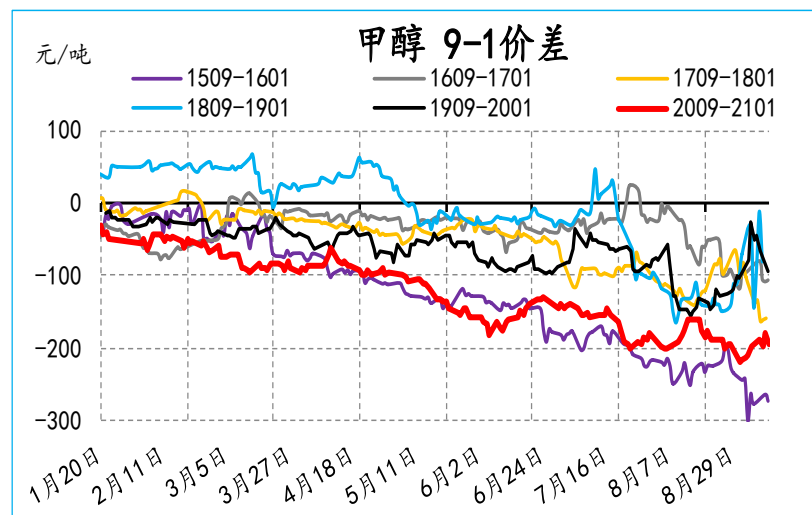
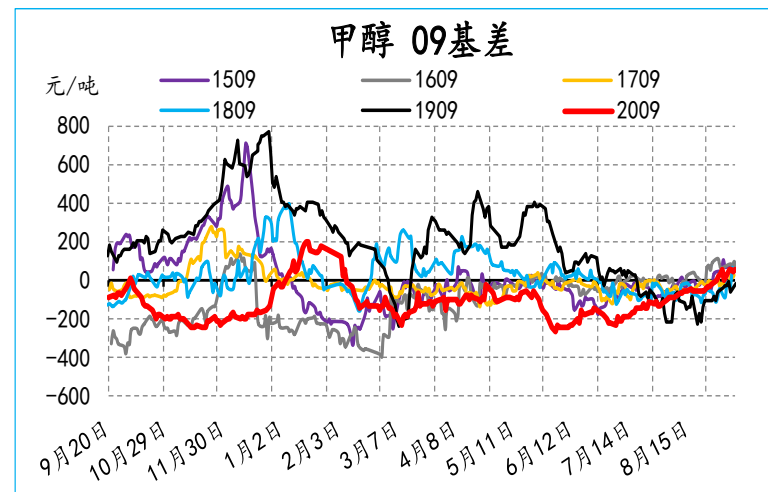
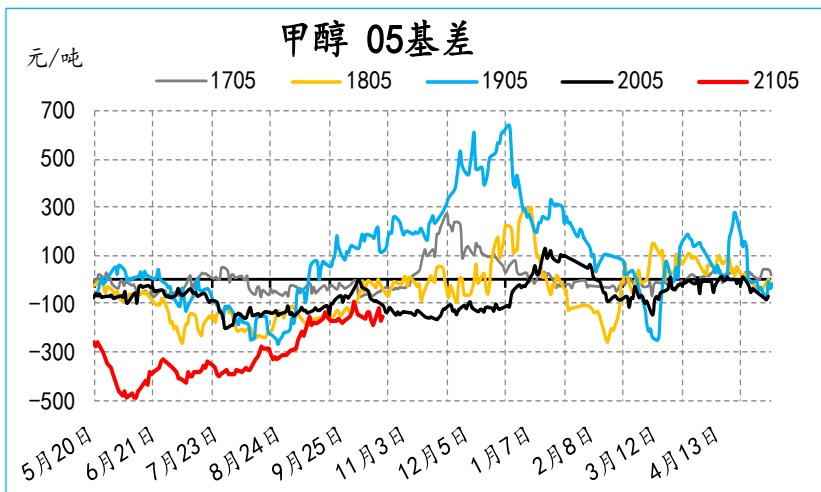
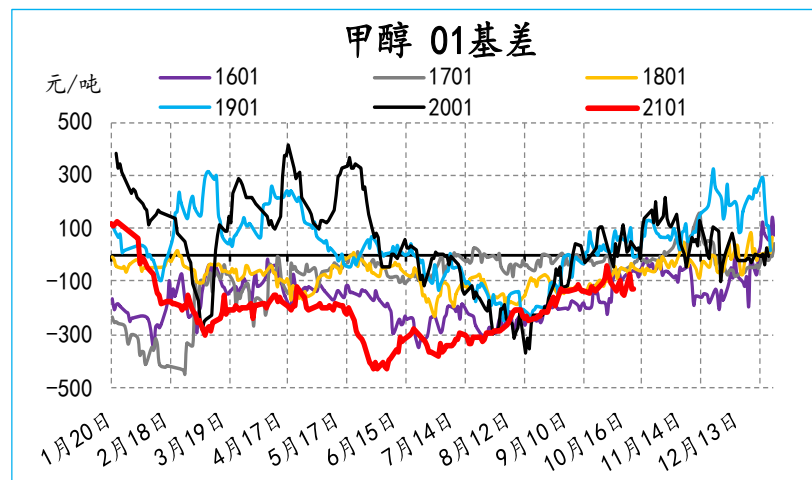
化工套利跟踪									
 信达期货 CINDA FUTURES		联系人：韩冰冰			联系人：杨思佳				
		投资咨询号：Z0015510			从业资格号：F3059668				
					电话：0571-28132638				
策略组合		20日前 10月19日	10日前 11月2日	5日前 11月9日	昨日 11月13日	今日 11月16日	近一个月走势图	建议	
跨期	MA9-MA1	91	61	61	61	61		短期关注1-5正套	
	MA1-MA5	-41	-26	-26	-26	-26			
	MA5-MA9	-50	-35	-35	-35	-35			
	TA9-TA1	198	228	242	240	240		观望	
	TA1-TA5	-98	-116	-126	-122	-124			
	TA5-TA9	-100	-112	-116	-118	-116			
	L9-L1	55	-80	-40	-145	-115		关注1-5正套	
	L1-L5	40	90	45	115	85			
	L5-L9	-95	-10	-5	30	30			
	PP9-PP1	-231	-223	-223	-223	-223		关注1-5正套	
	PP1-PP5	199	205	205	205	205			
	PP5-PP9	32	18	18	18	18			
	V9-V1	-290	-530	-475	-475	-475		观望	
	V1-V5	250	405	380	380	380			
	V5-V9	40	125	95	95	95			
跨品种	BU9-BU12	284	308	324	324	324		观望	
	BU12-BU6	284	308	324	324	324			
	BU6-BU9	-100	-126	-116	-116	-116			
	PP-3MA 1月	1660	2041	1754	1462	1652		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1338	1530	1335	1267	1344			
	PP-3MA 9月	1156	1195	1092	1146	1153			
	L-PP 1月	-536	-653	-642	-622	-693		无趋势，观望	
	L-PP 5月	-377	-451	-421	-425	-464			
	L-PP 9月	-250	-301	-335	-379	-420			

基差数据跟踪

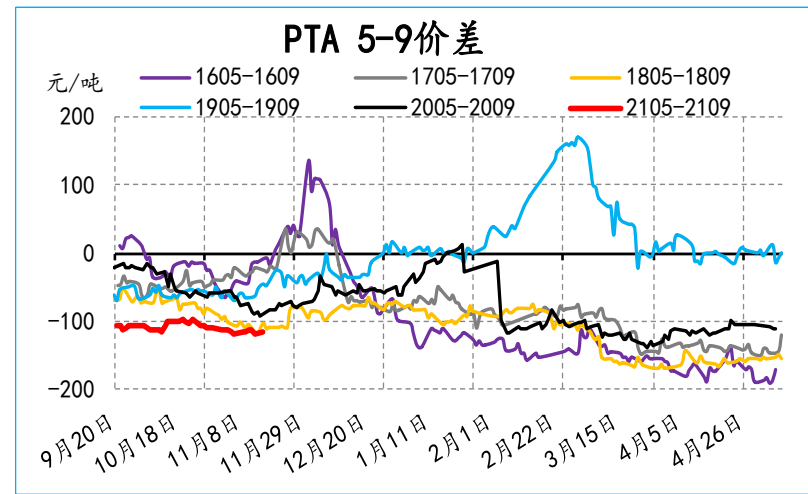
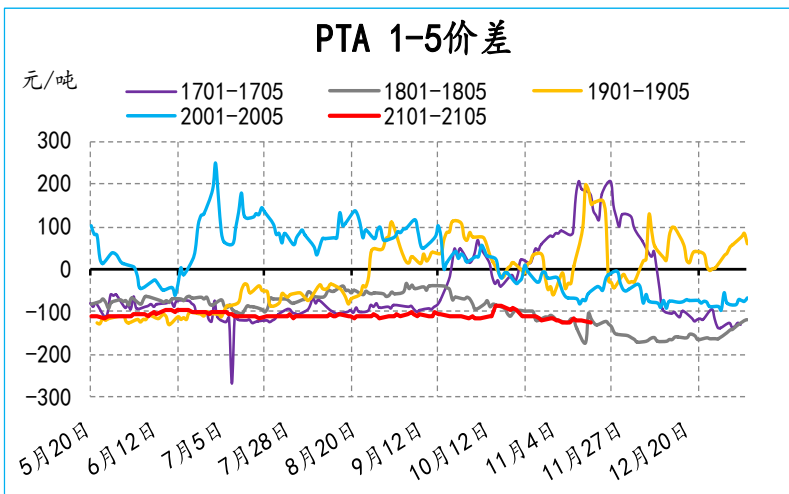
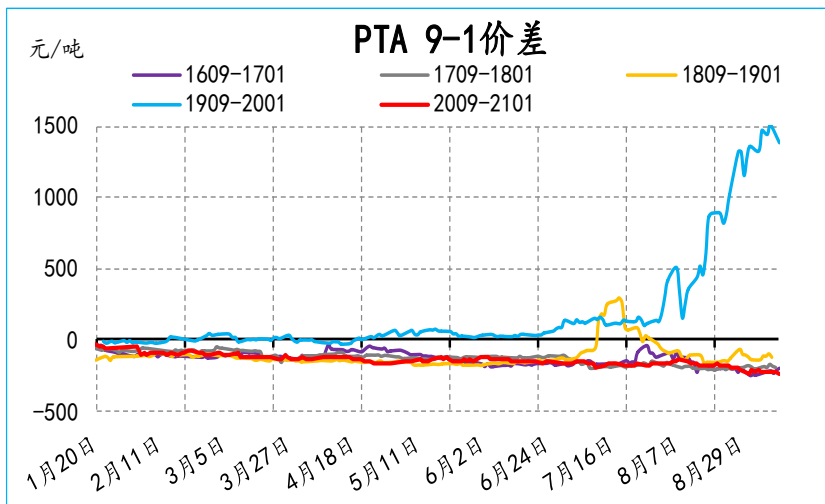
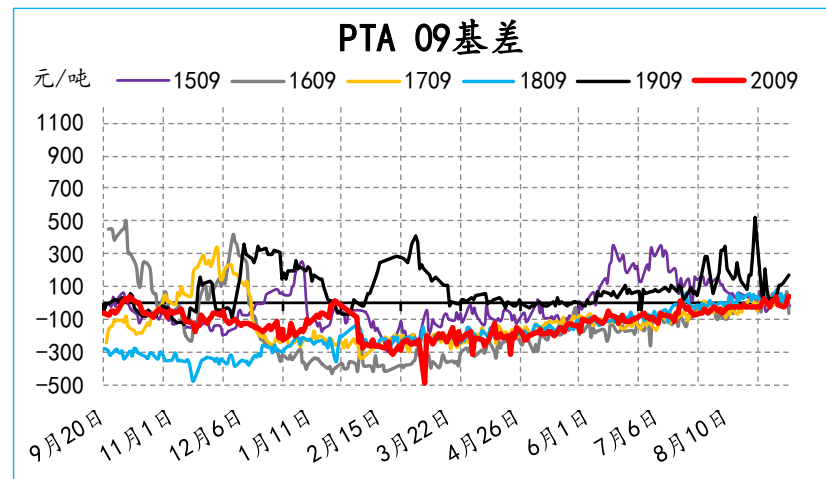
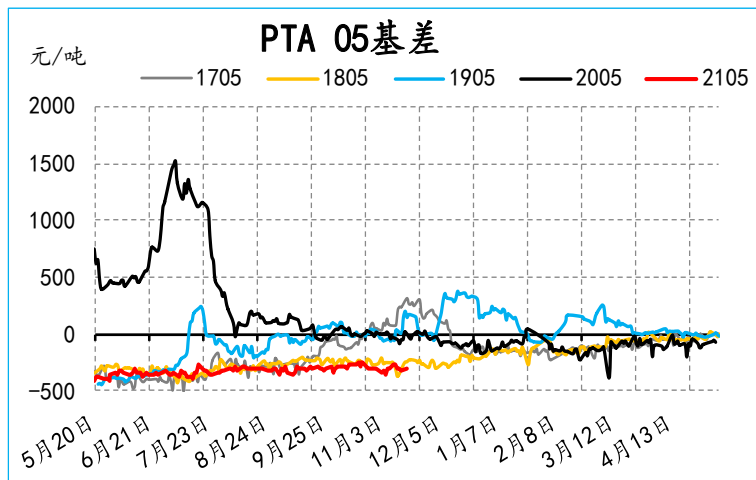
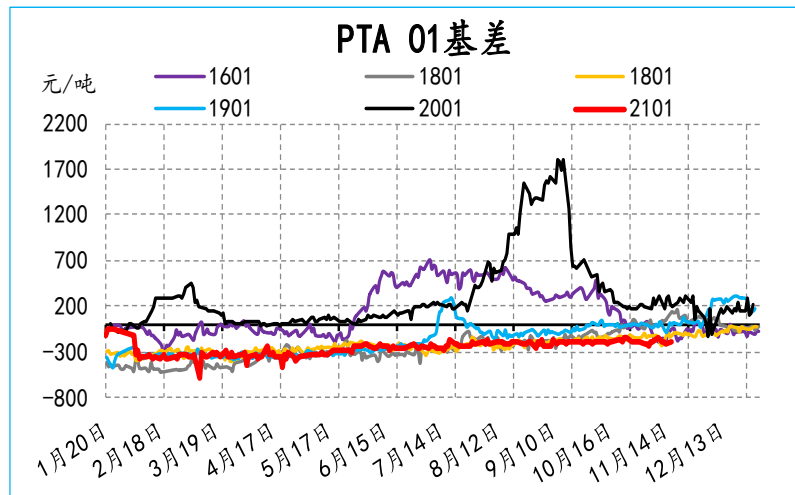
2020年11月16日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
PVC	7850	250.00		375.00	110.00		5.0%	
PP	8500	200.00		152.00	79.00		1.8%	
PE	7650	150.00		-5.00	100.00		-0.1%	
甲醇	2200	70.00		-32.00	45.00		-1.4%	
EG	3630	40.00		-83.00	40.00		-2.2%	
PTA	3194	32.00		-184.00	18.00		-5.4%	

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。

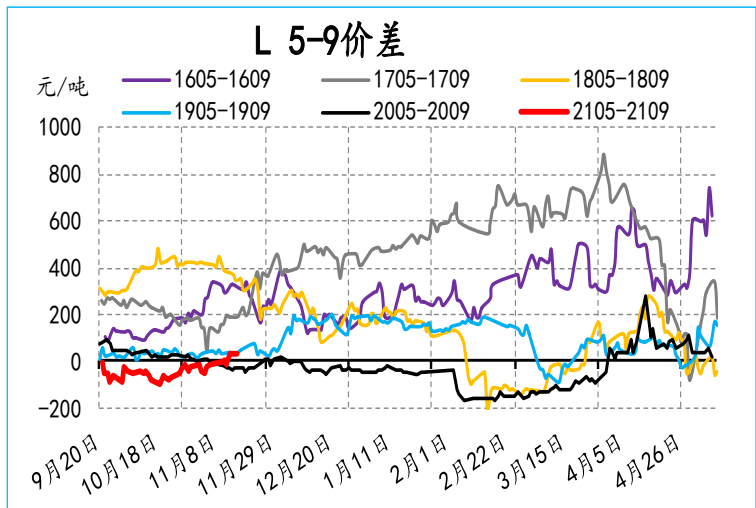
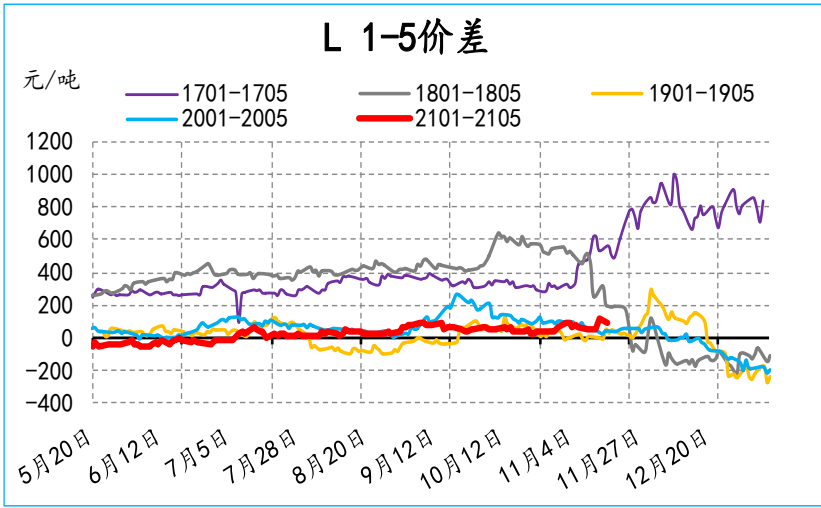
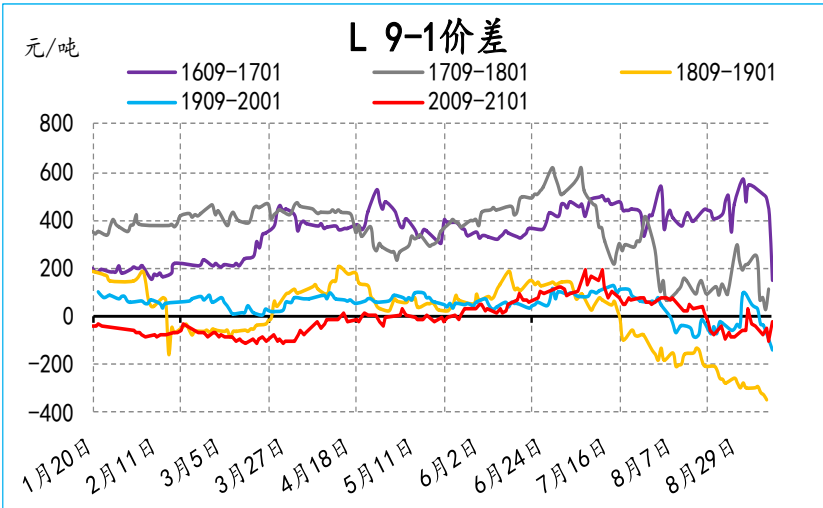
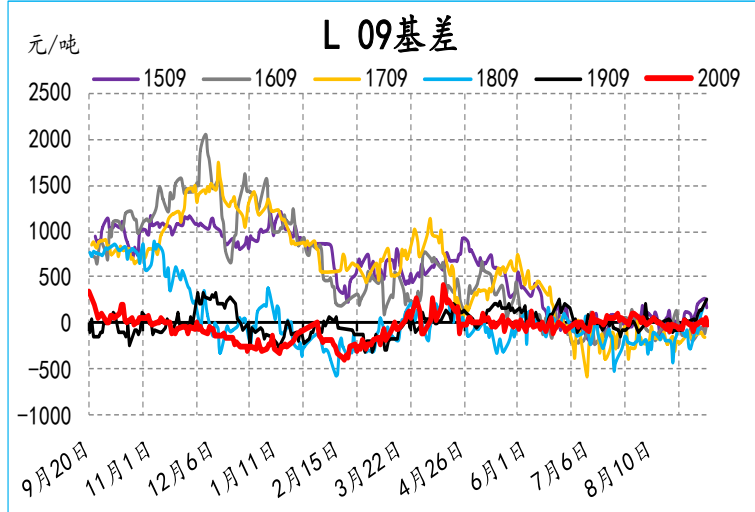
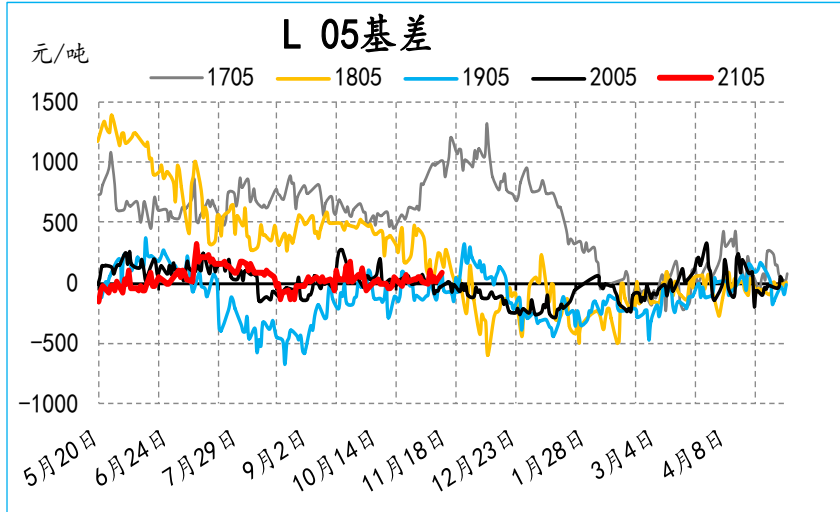
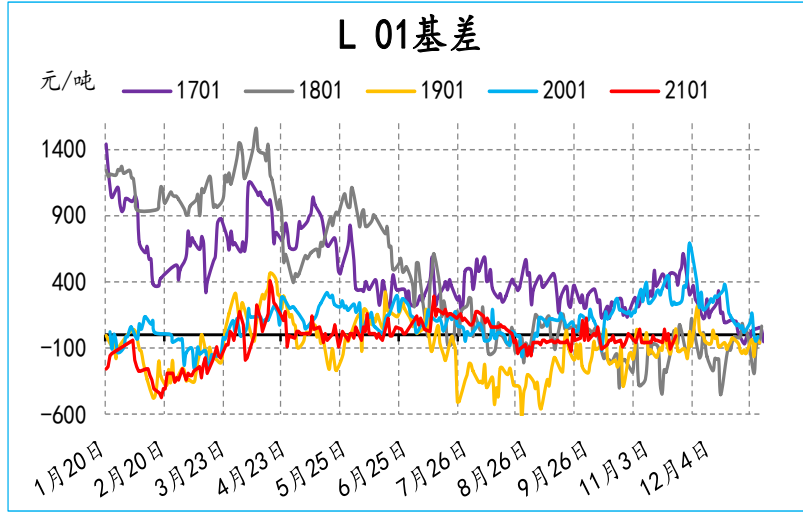
套利跟踪：甲醇



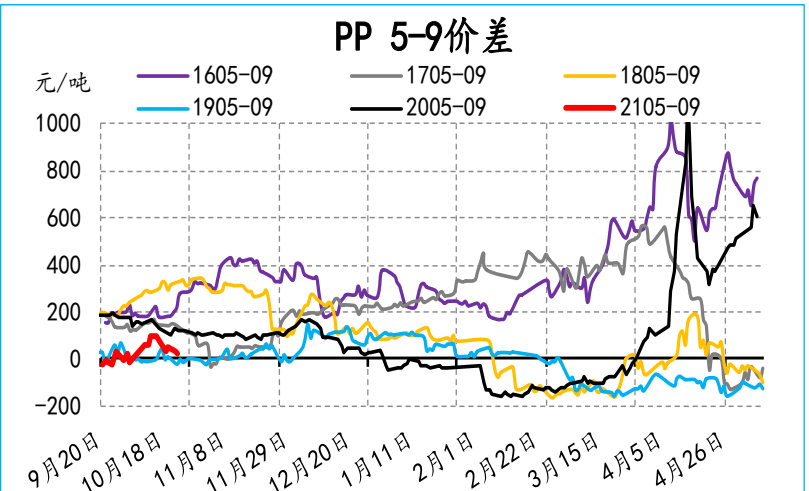
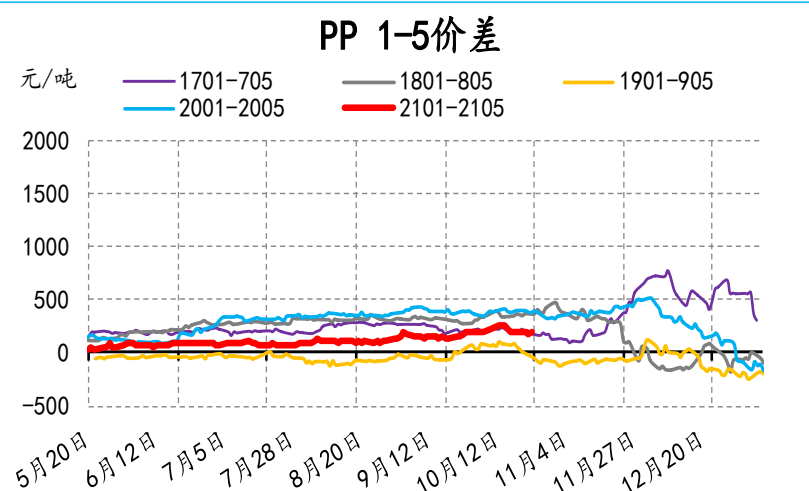
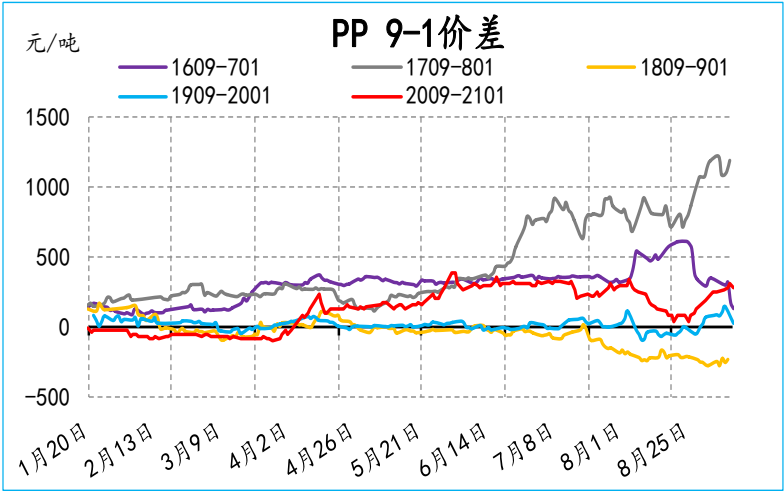
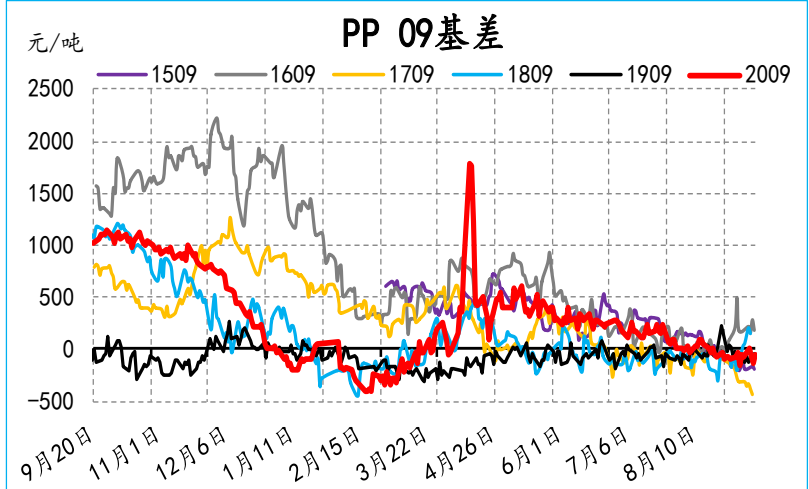
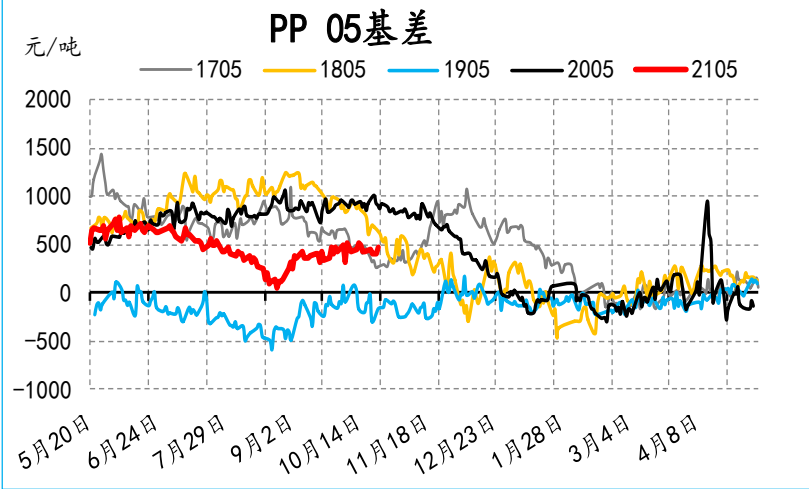
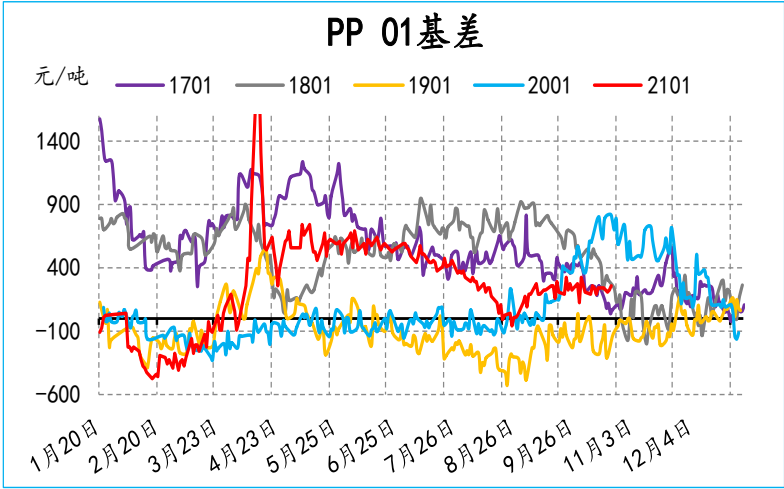
套利跟踪：PTA



套利跟踪：PE

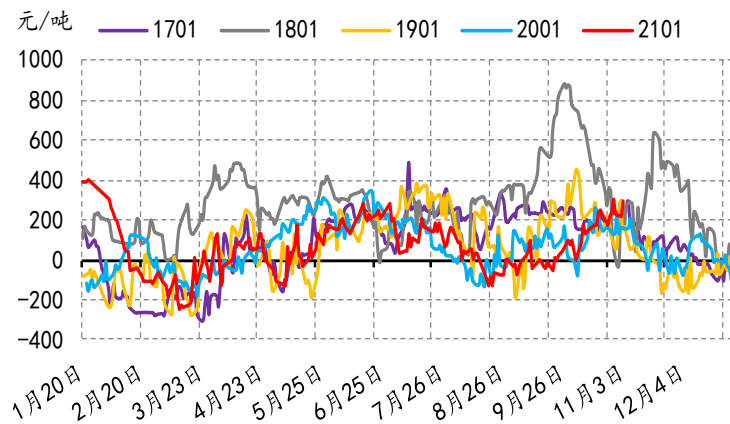


套利跟踪：PP

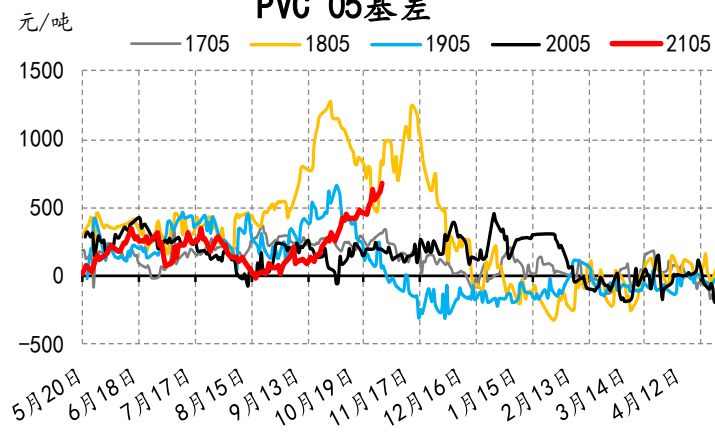


套利跟踪: PVC

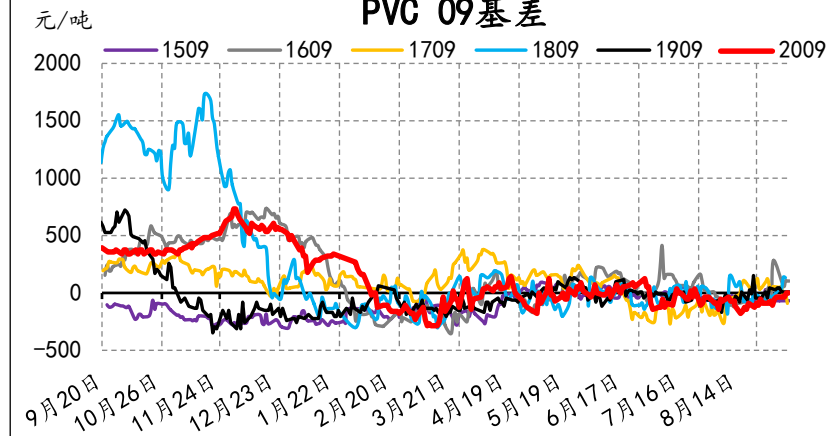
PVC 01基差



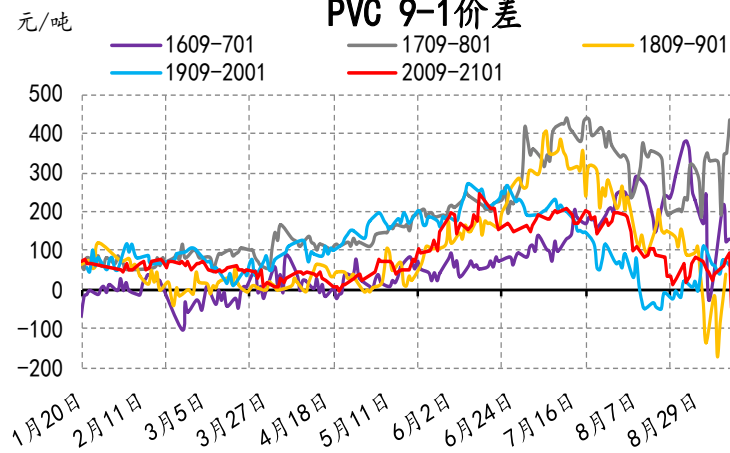
PVC 05基差



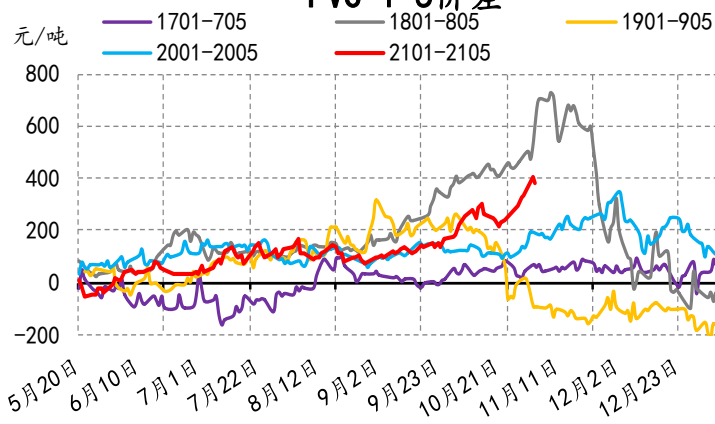
PVC 09基差



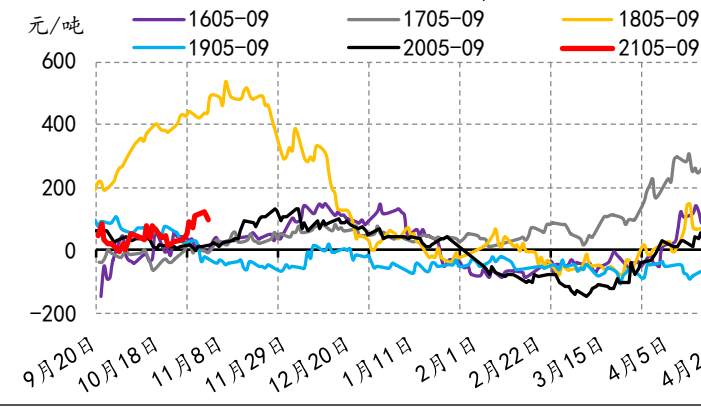
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

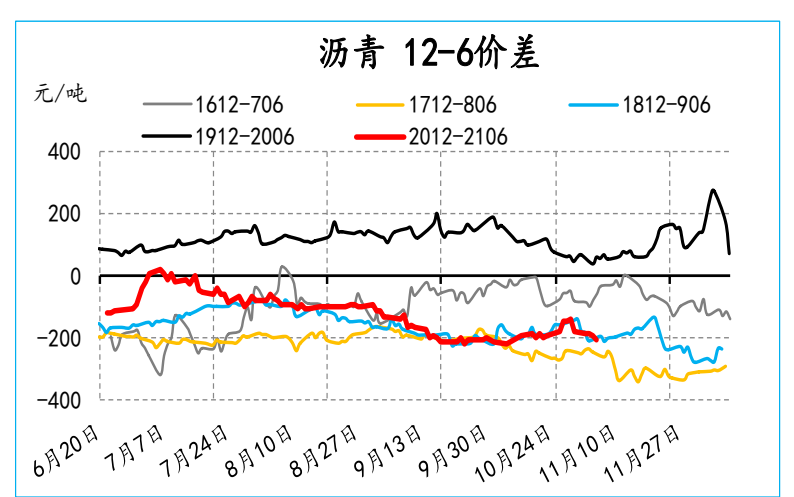
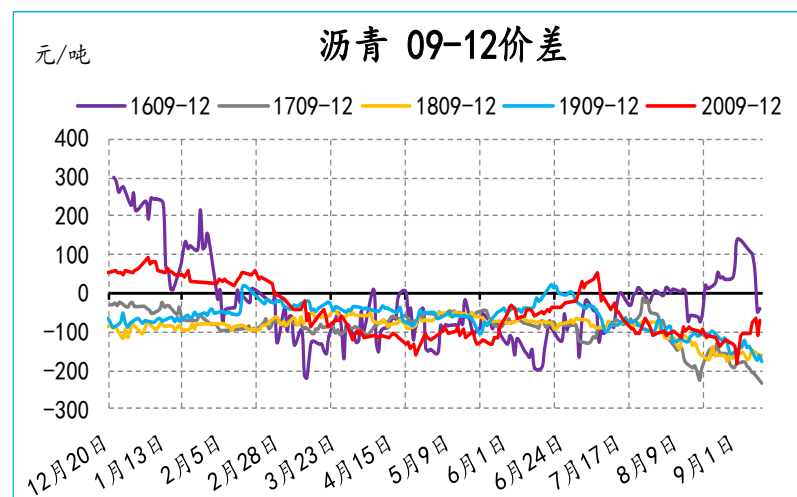
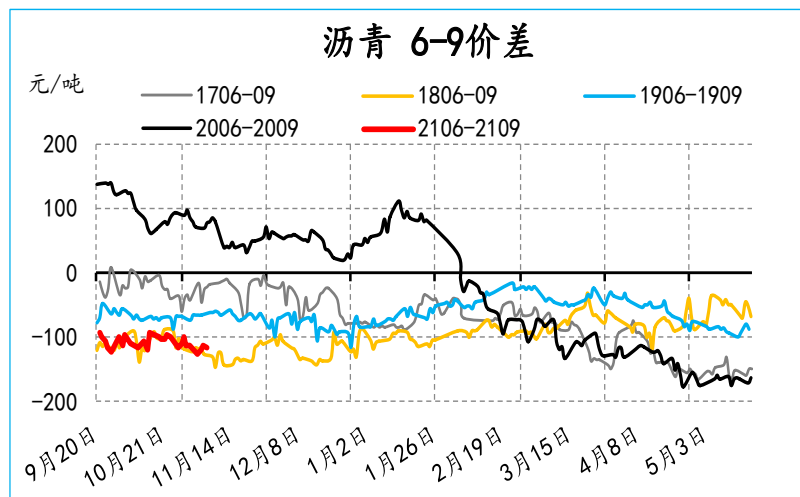
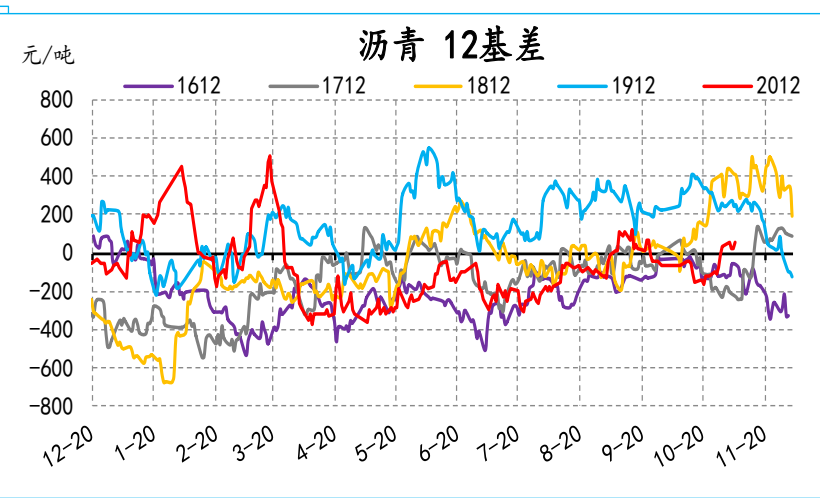
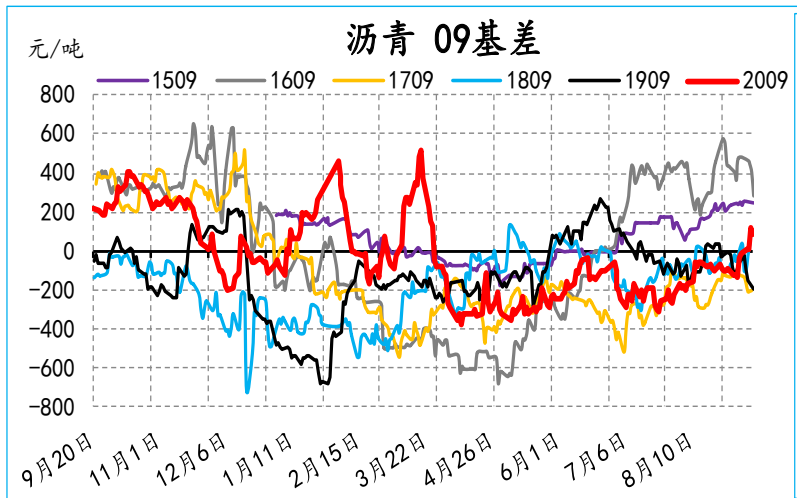
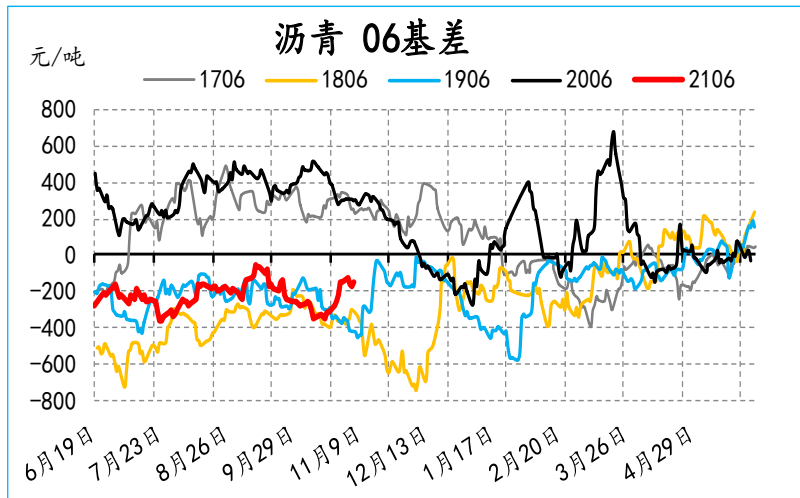


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

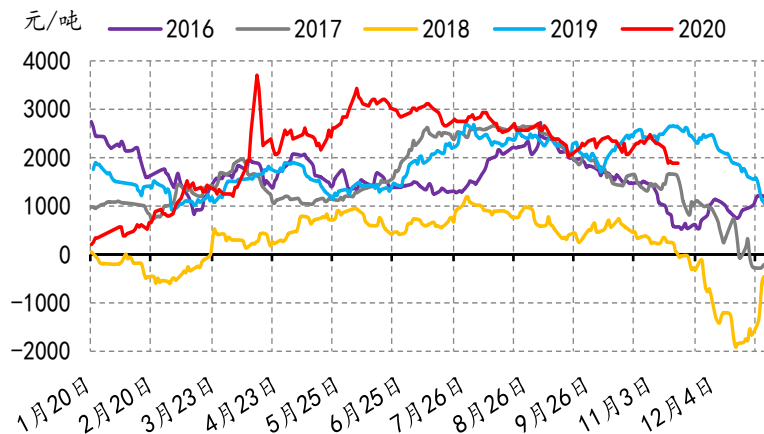
快向“能化小精灵”申请吧！

微信号：hanbb360

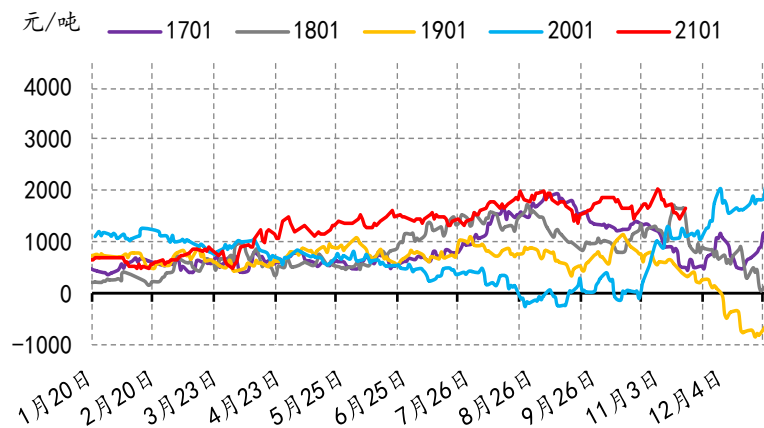


跨品种：PP-3MA

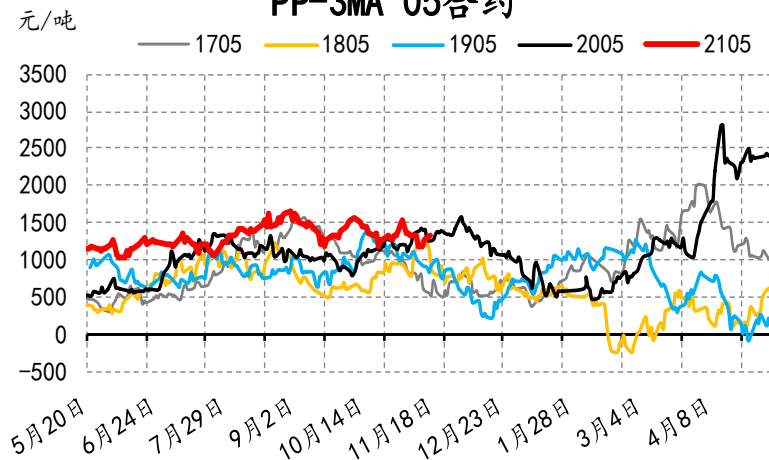
PP-3MA 现货



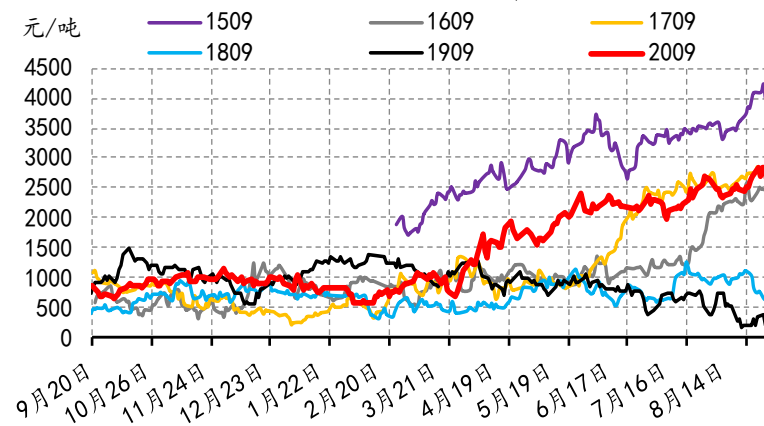
PP-3MA 01合约



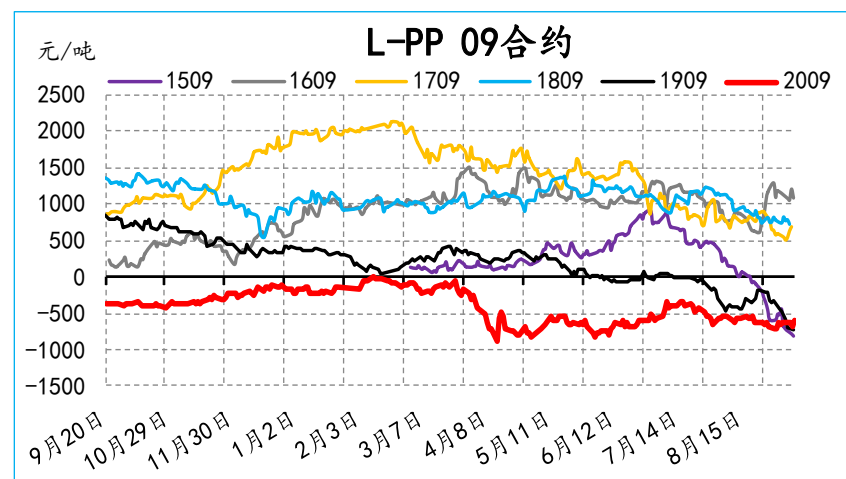
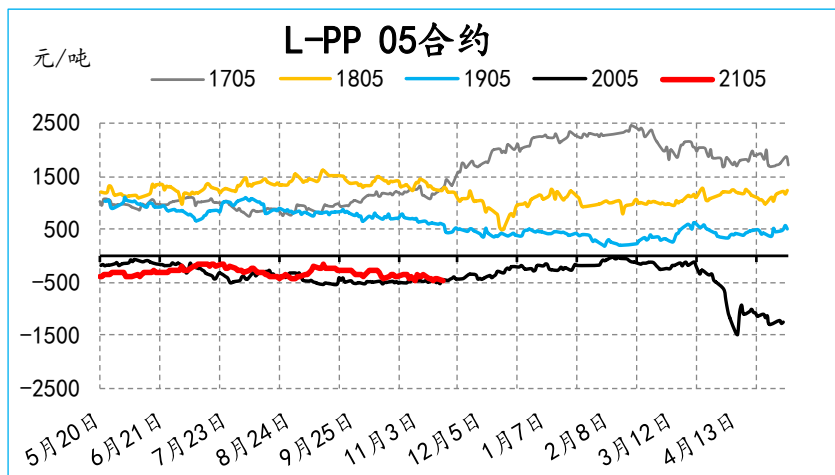
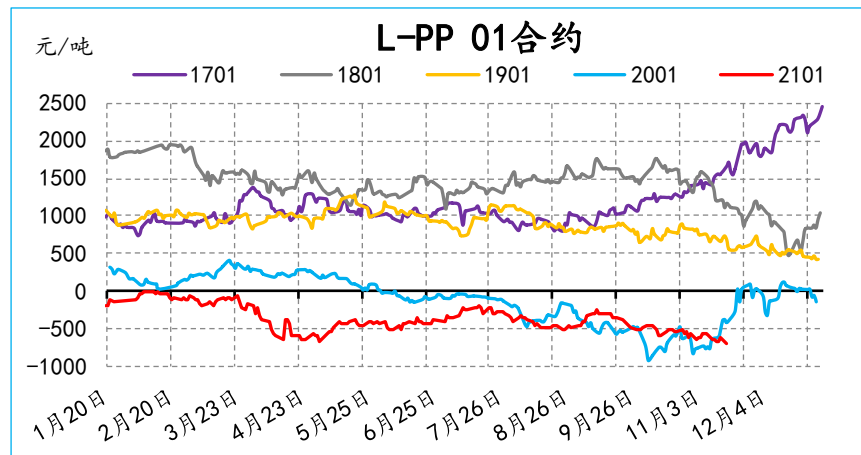
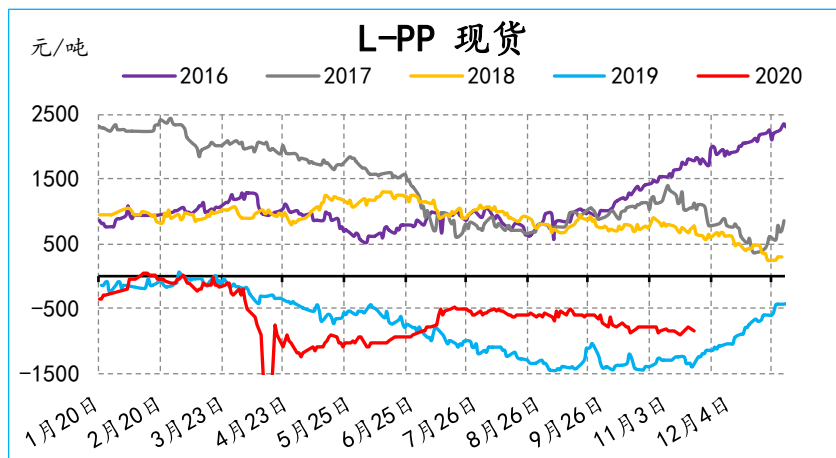
PP-3MA 05合约



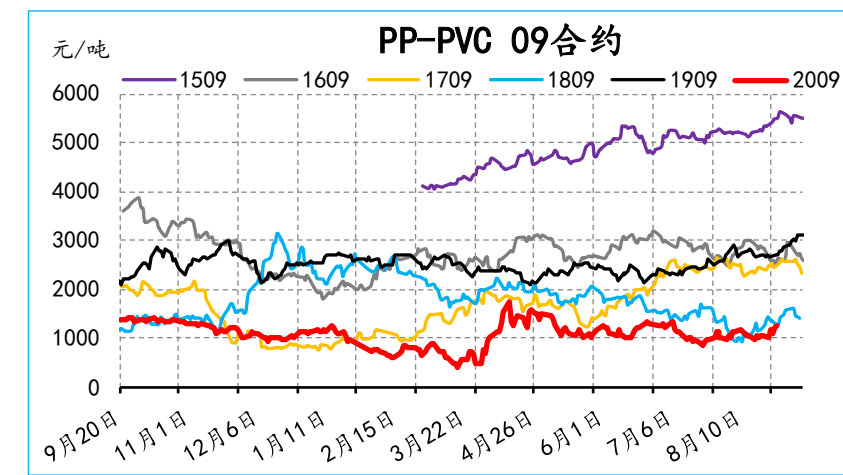
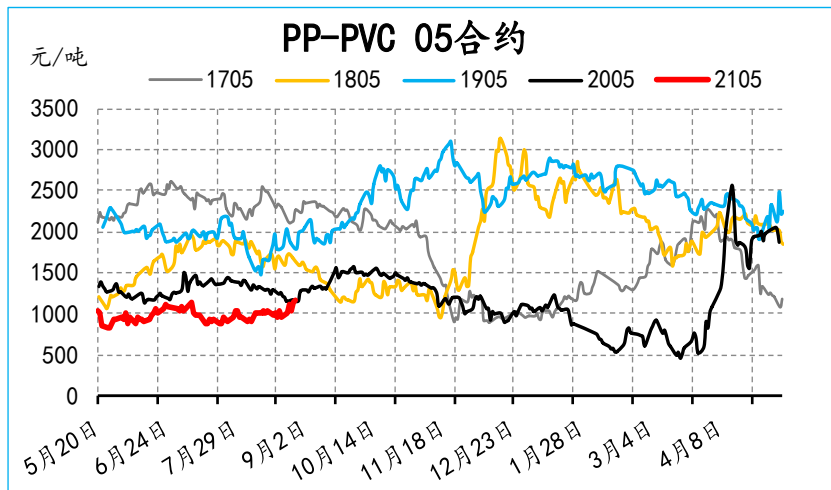
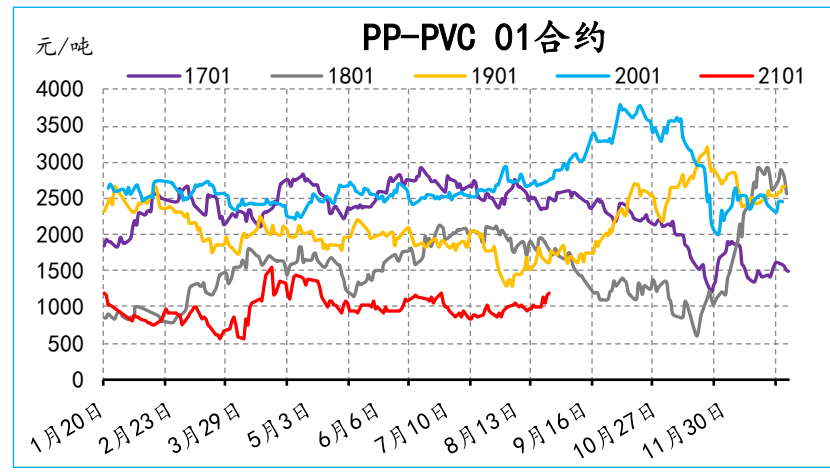
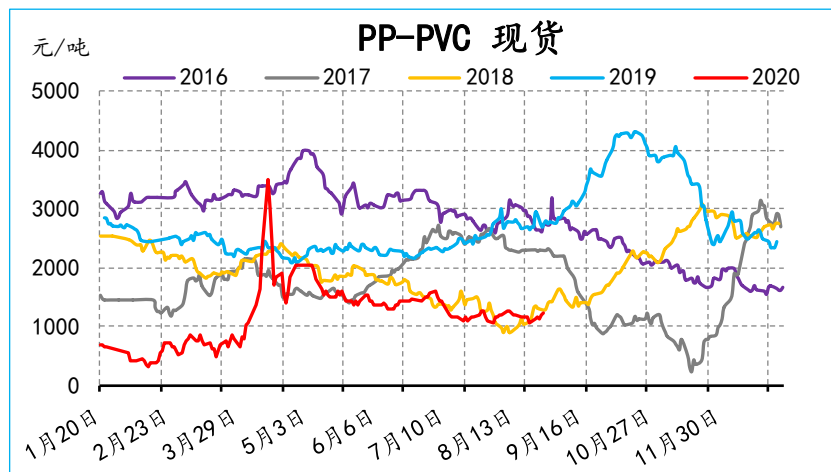
PP-3MA 09合约



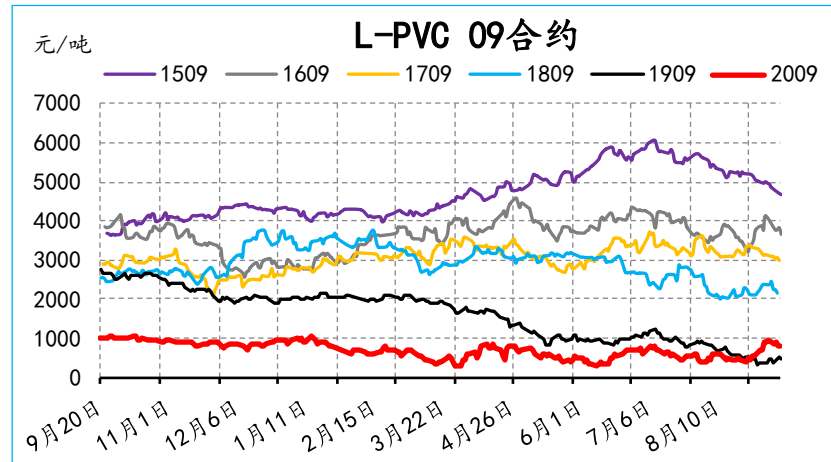
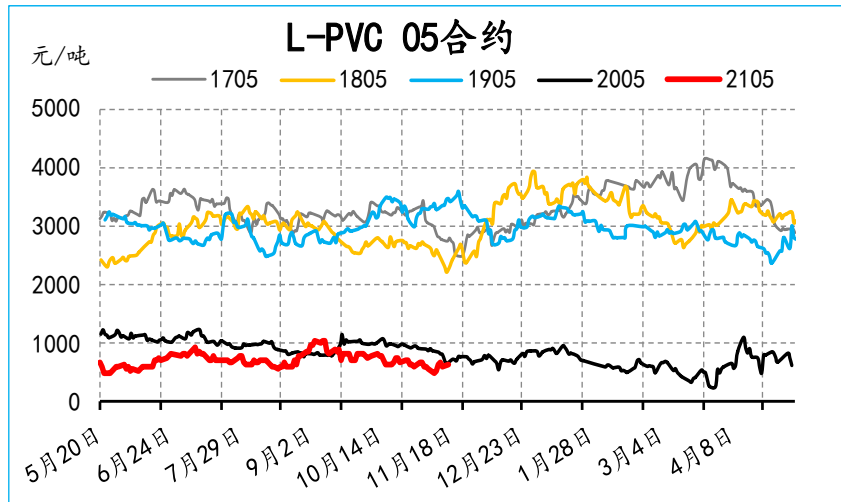
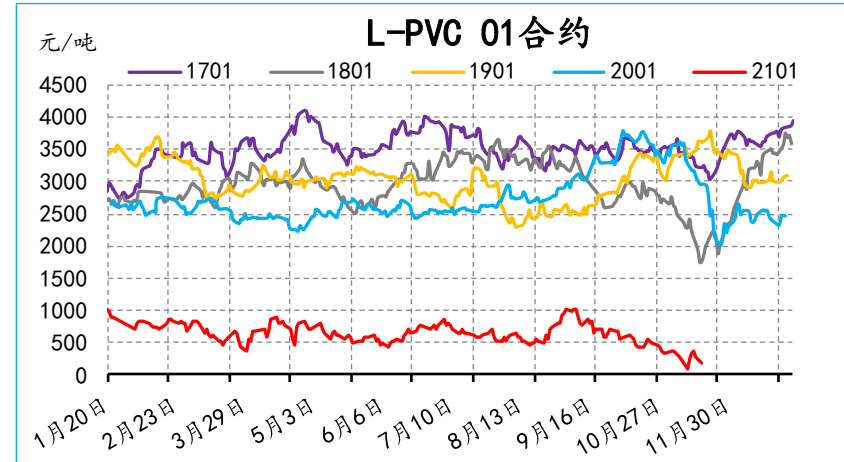
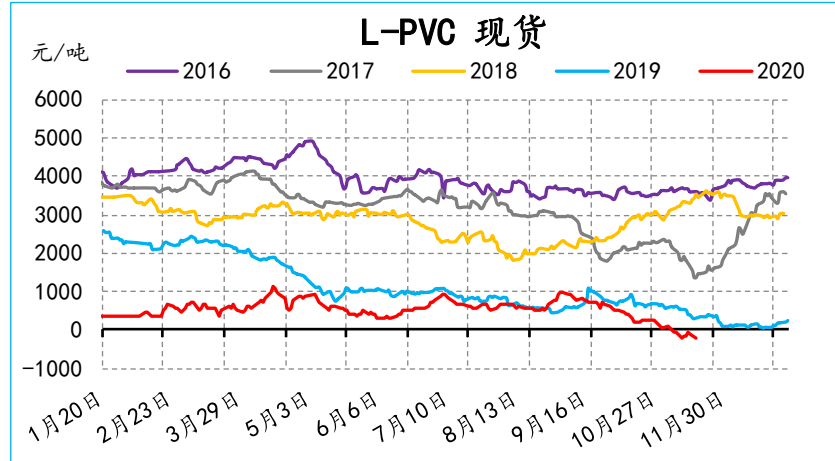
跨品种：塑料-PP



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

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