





信达期货
CINDA FUTURES

化工套利跟踪

研究发展中心能化团队

2020年11月26日

套利建议

化工套利跟踪								
	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29日	10日前 11月12日	5日前 11月19日	昨日 11月25日	今日 11月26日	近一个月走势图	建议	
跨期	MA9-MA1	61	61	61	61	61		短期关注1-5正套
	MA1-MA5	-26	-26	-26	-26	-26		
	MA5-MA9	-35	-35	-35	-35	-35		
	TA9-TA1	226	236	244	234	232		观望
	TA1-TA5	-116	-122	-126	-120	-118		
	TA5-TA9	-110	-114	-118	-114	-114		
	L9-L1	5	-30	-220	-170	-170		关注1-5正套
	L1-L5	40	45	170	175	170		
	L5-L9	-45	-15	50	-5	0		
	PP9-PP1	-223	-223	-223	-223	-223		关注1-5正套
	PP1-PP5	205	205	205	205	205		
	PP5-PP9	18	18	18	18	18		
	V9-V1	-395	-475	-475	-475	-475		观望
	V1-V5	325	380	380	380	380		
	V5-V9	70	95	95	95	95		
BU9-BU12	250	324	324	324	324		观望	
BU12-BU6	250	324	324	324	324			
BU6-BU9	-112	-116	-116	-116	-116			
PP-3MA 1月	1689	1536	1742	1808	1973		驱动与安全边际背离, 01合约观望	
PP-3MA 5月	1315	1172	1526	1637	1662			
PP-3MA 9月	1067	1000	1263	1339	1386			
L-PP 1月	-606	-662	-702	-858	-808		无趋势, 观望	
L-PP 5月	-437	-424	-563	-715	-670			
L-PP 9月	-333	-348	-470	-553	-547			

基差数据跟踪

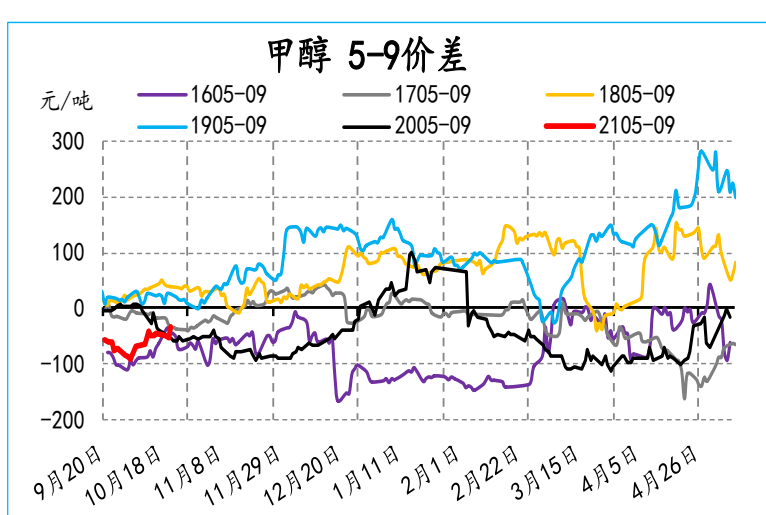
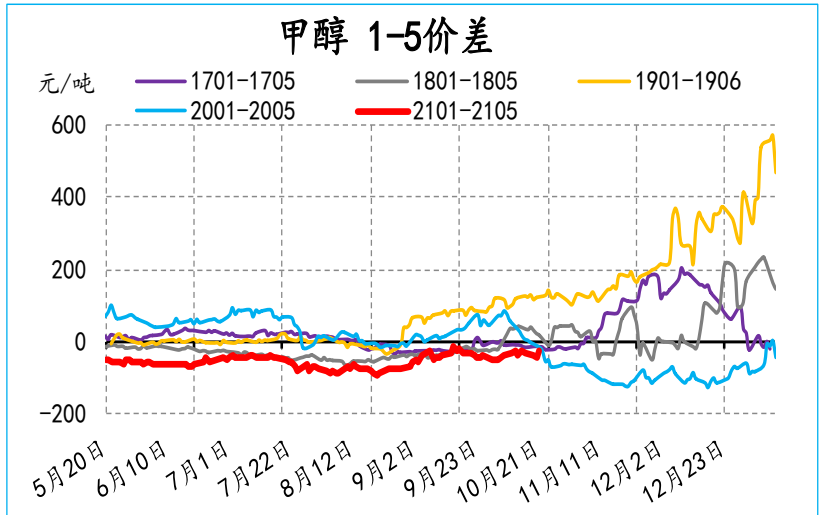
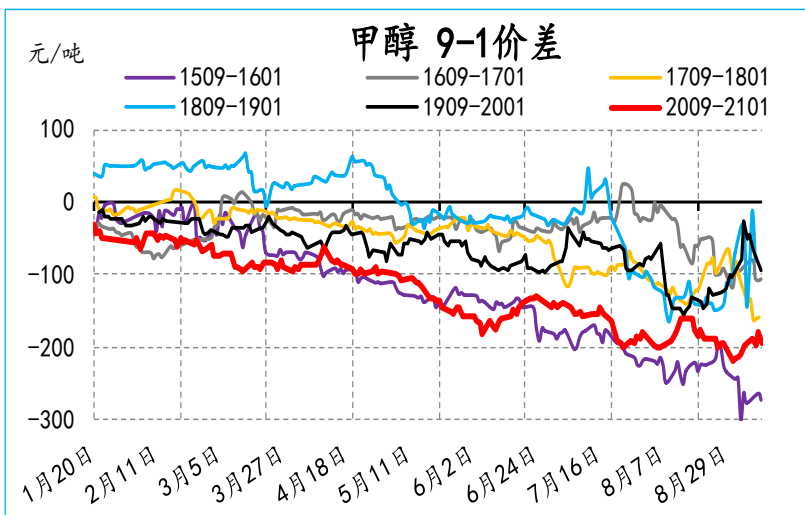
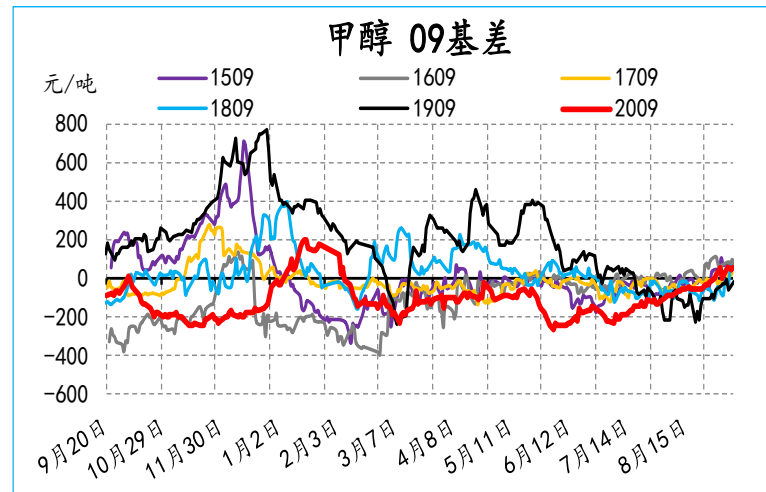
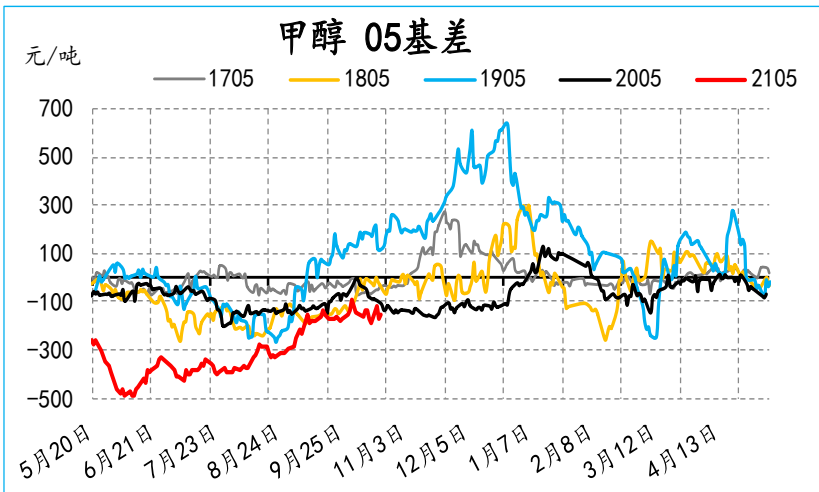
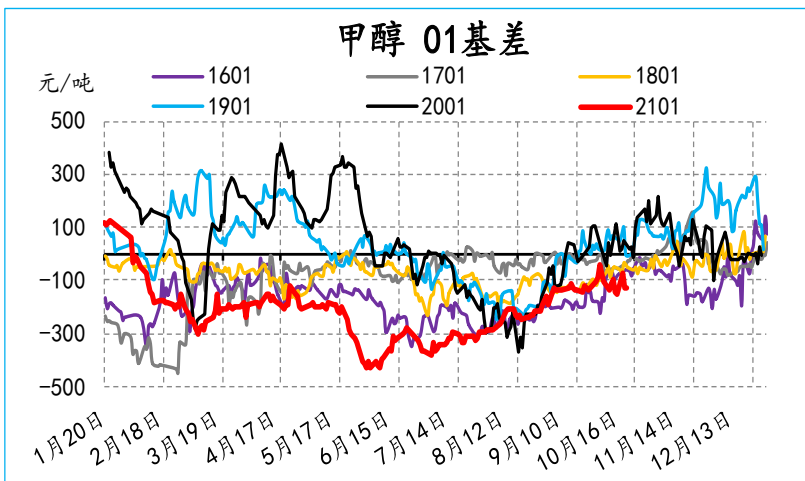
2020年11月26日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
PVC	8120	0.00		760.00	-5.00		10.3%	
PP	8950	-50.00		287.00	25.00		3.3%	
PE	8100	0.00		245.00	25.00		3.1%	
EG	3805	-30.00		-16.00	23.00		-0.4%	
甲醇	2215	-60.00		-15.00	41.00		-0.7%	
PTA	3345	-7.00		-133.00	1.00		-3.8%	

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;

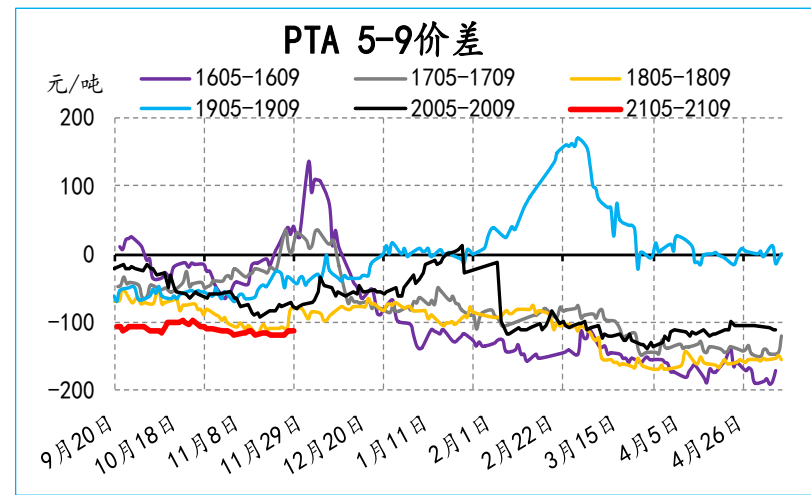
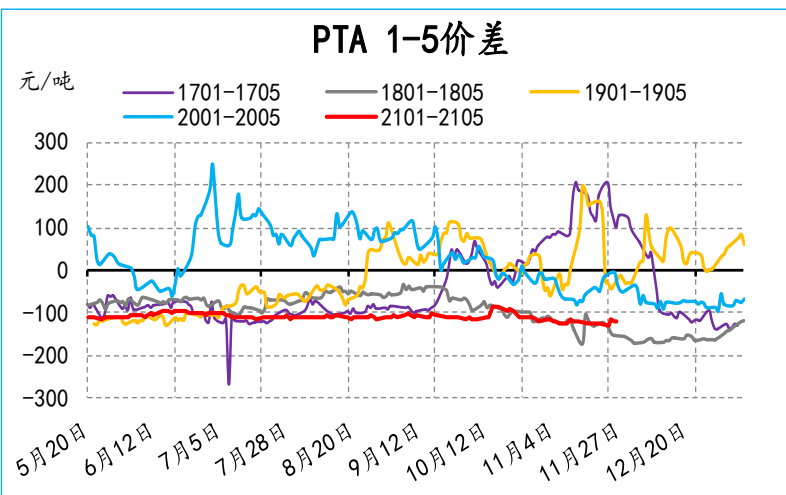
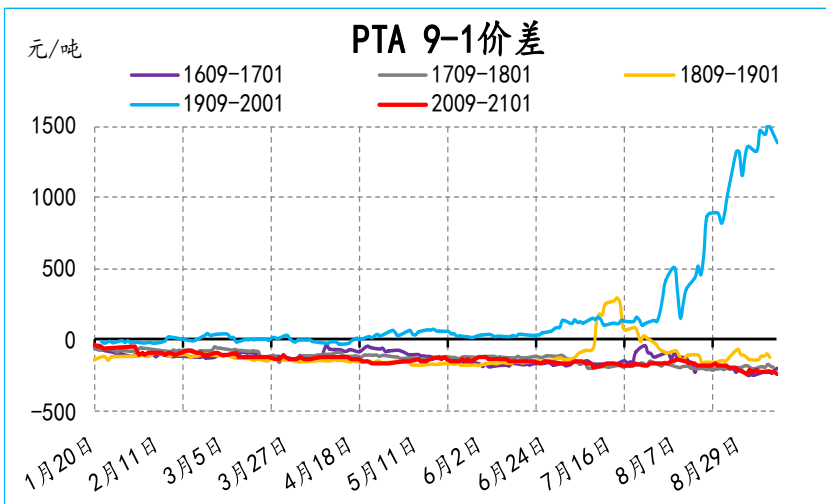
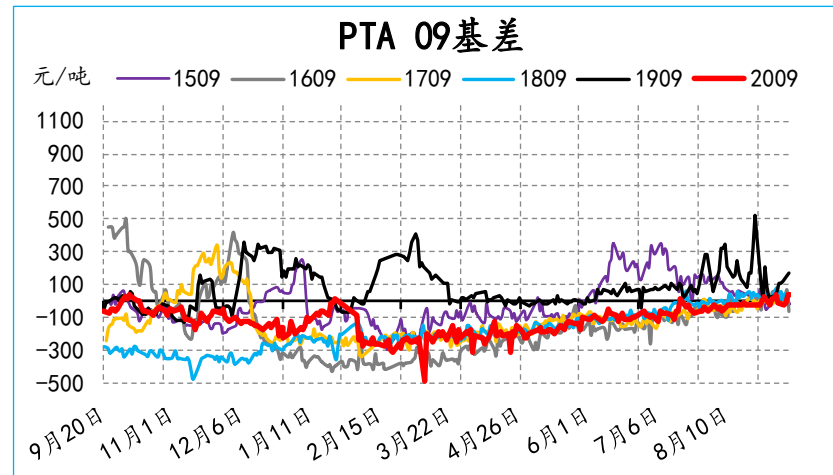
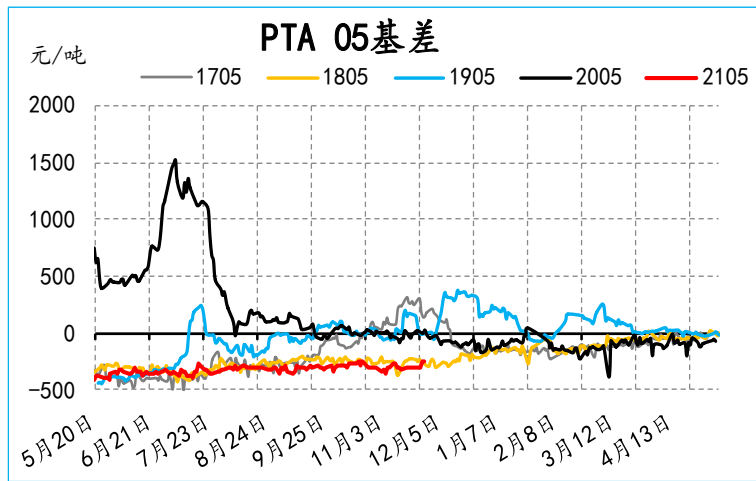
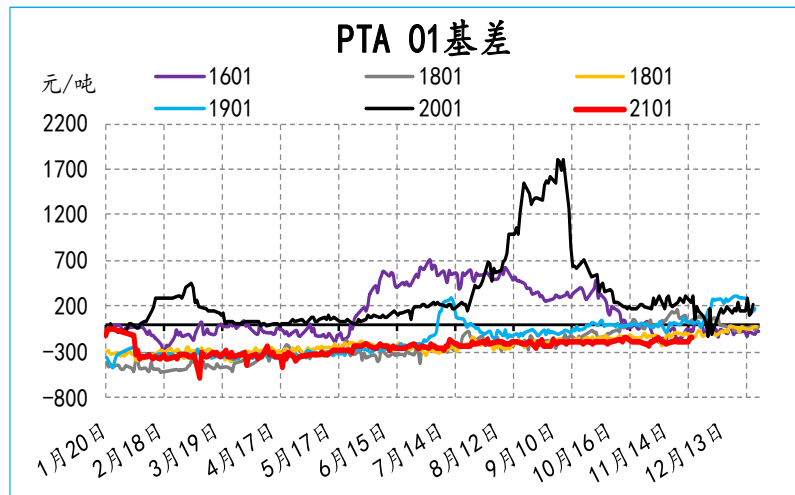
注2: 价差结构指现货、近月、次近月和远月合约的价格结构, 其中红色为现货价格;

注3: 主力合约均为1月。

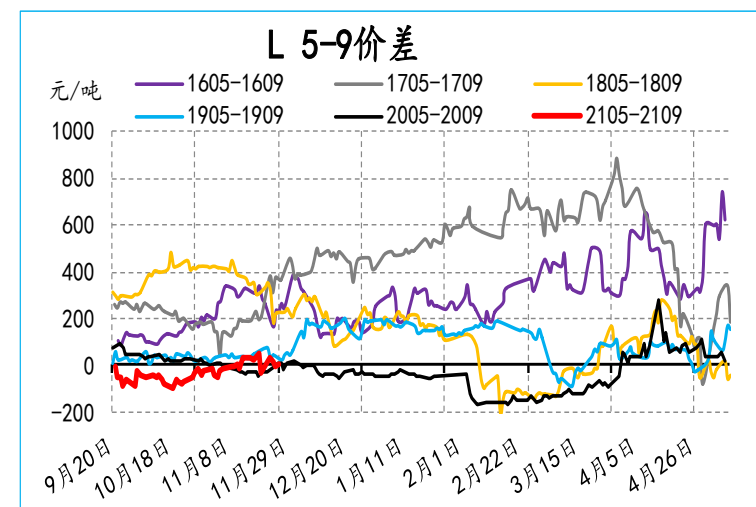
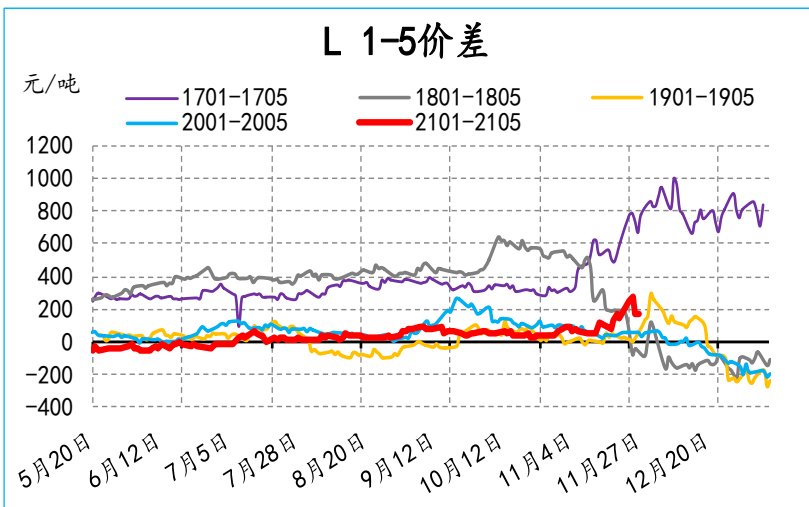
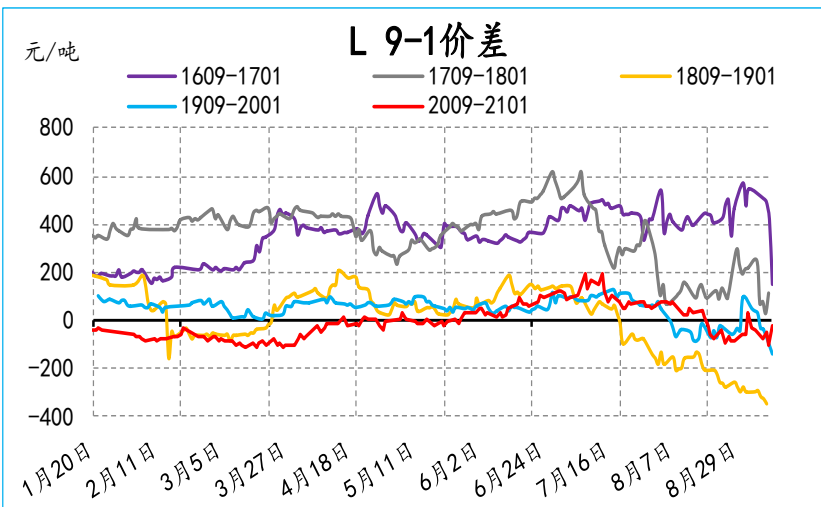
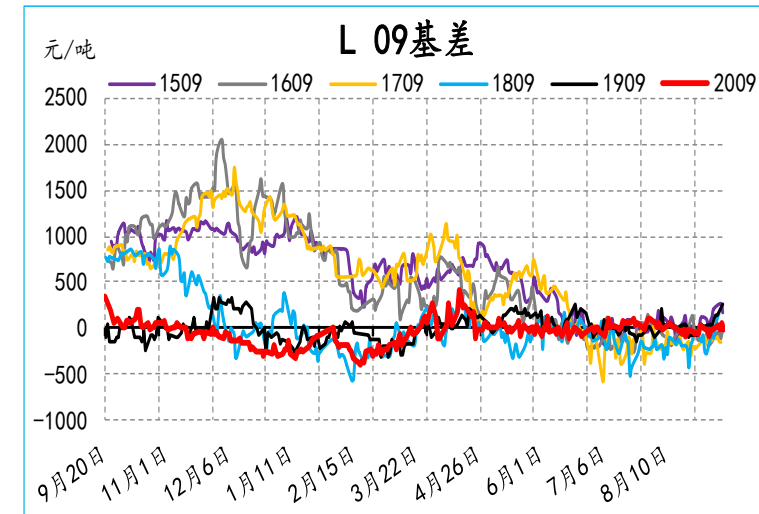
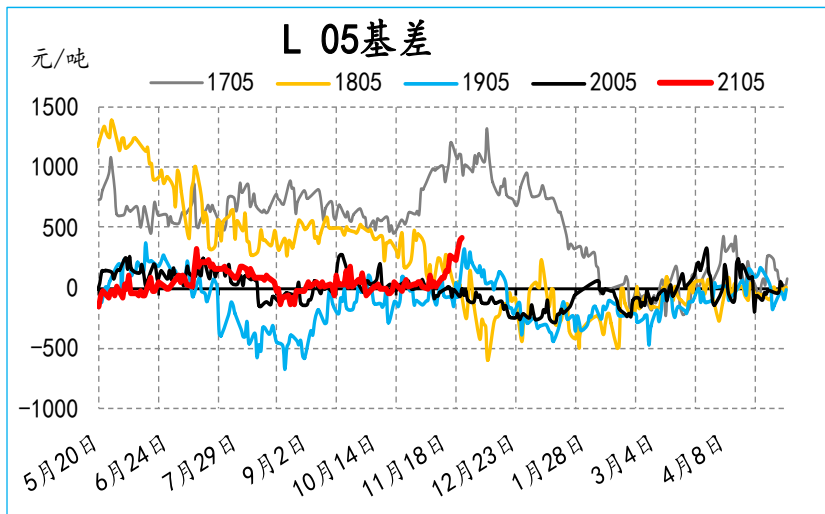
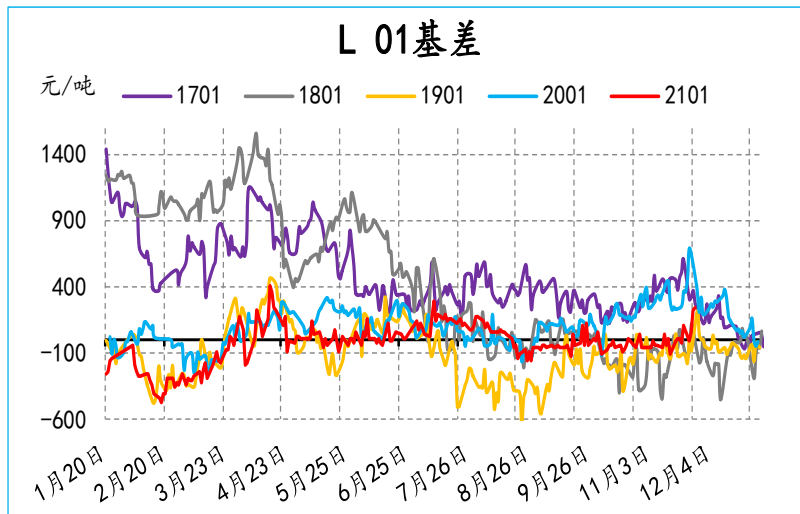
套利跟踪：甲醇



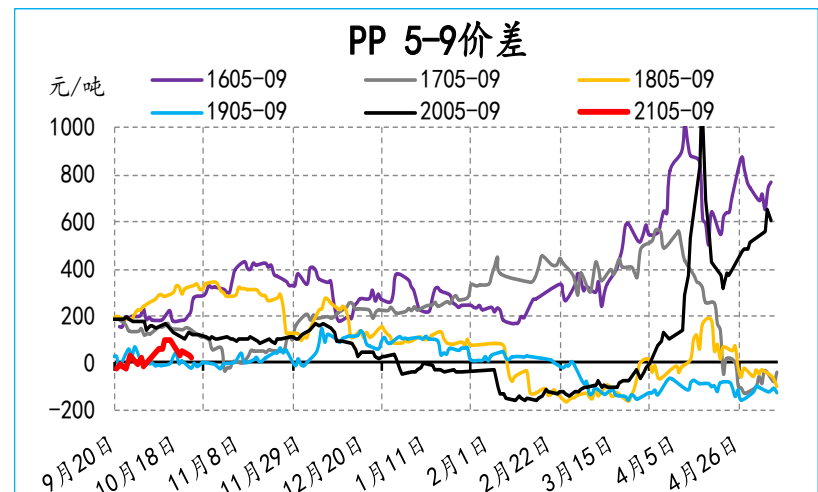
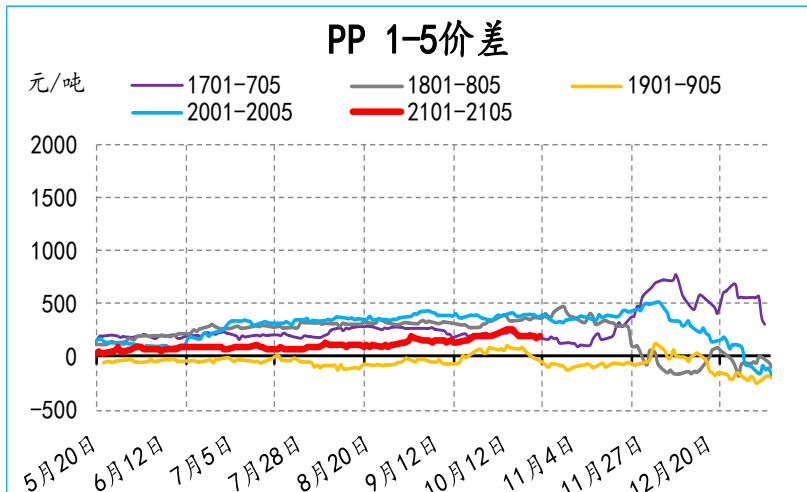
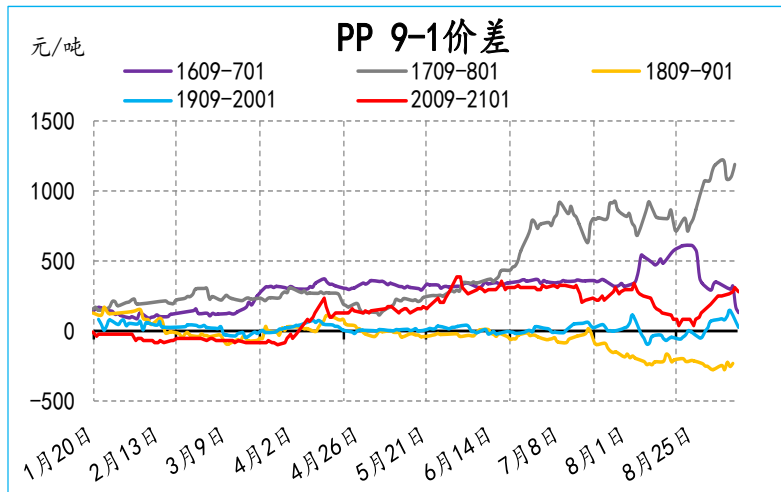
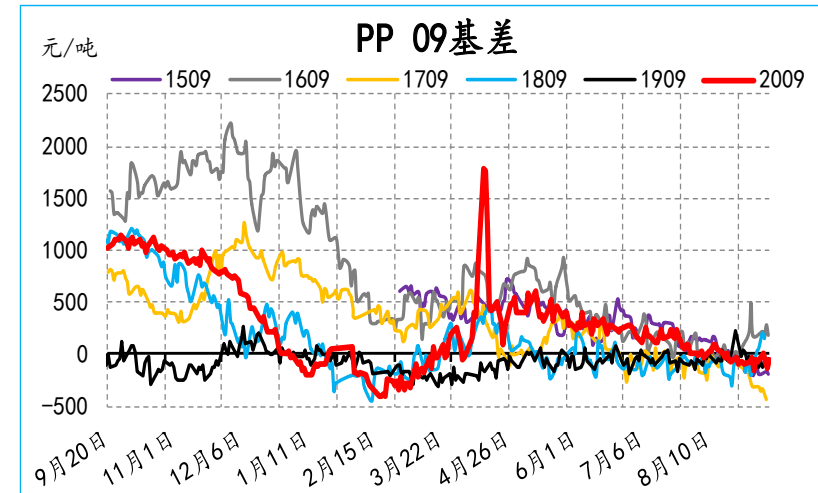
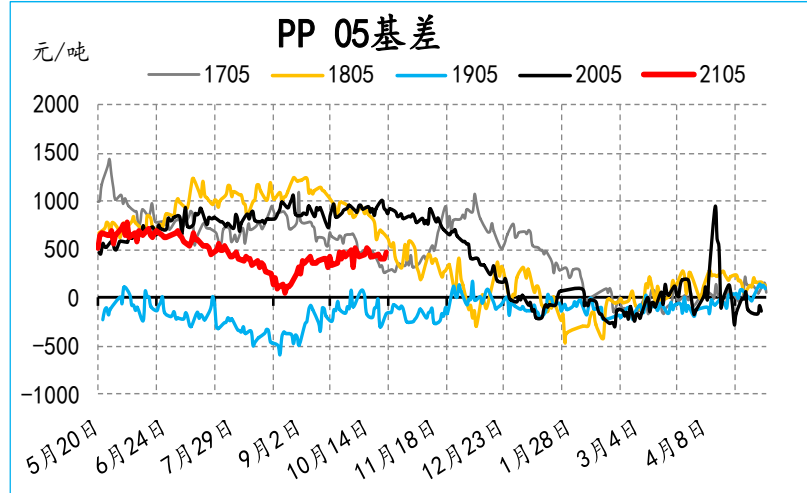
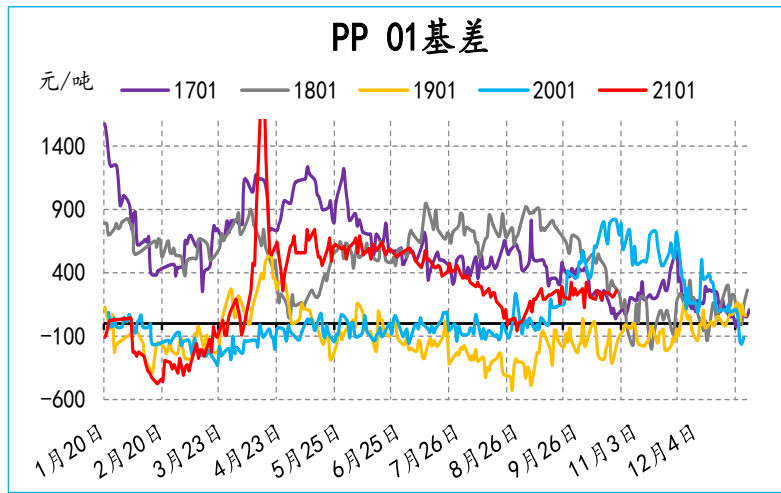
套利跟踪：PTA



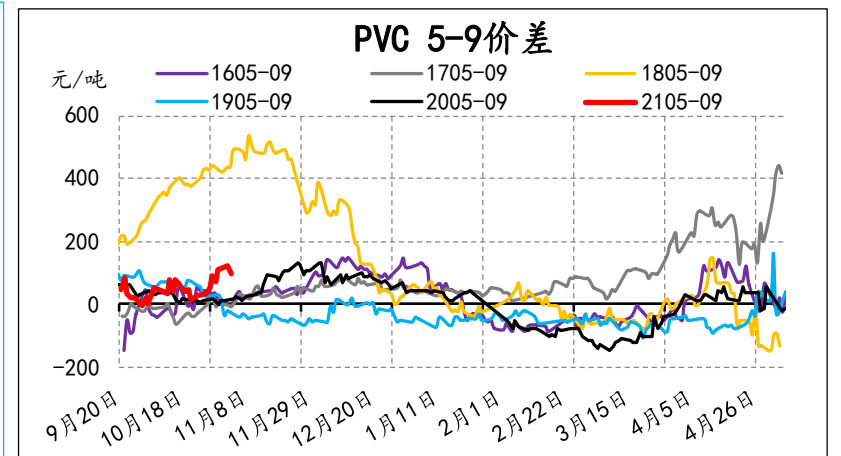
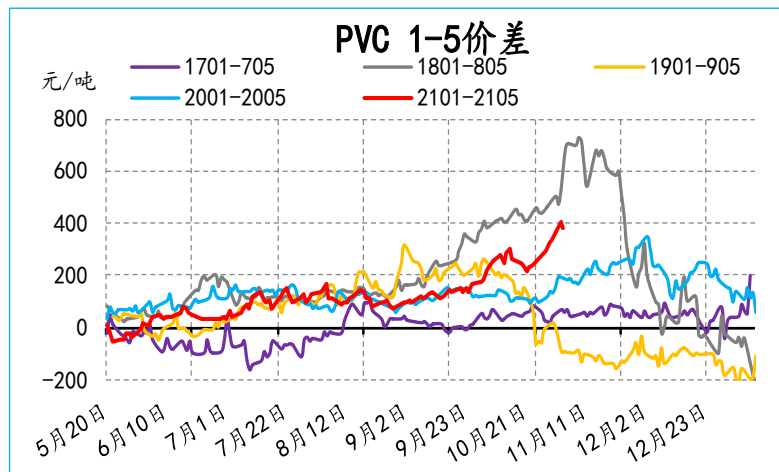
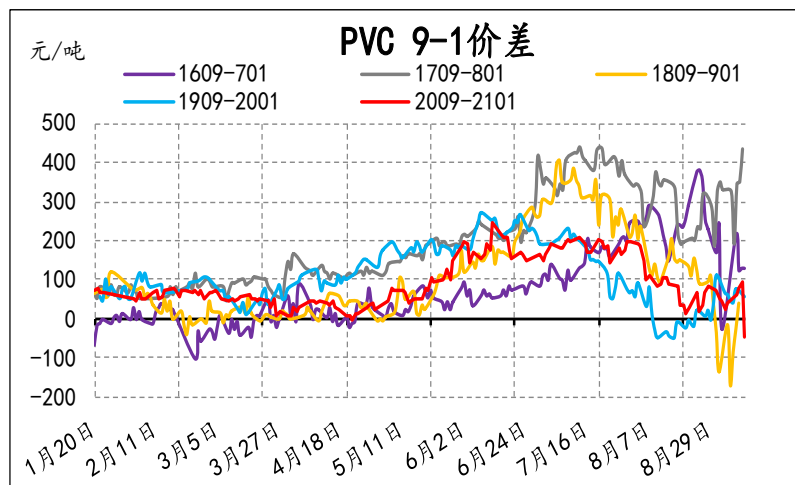
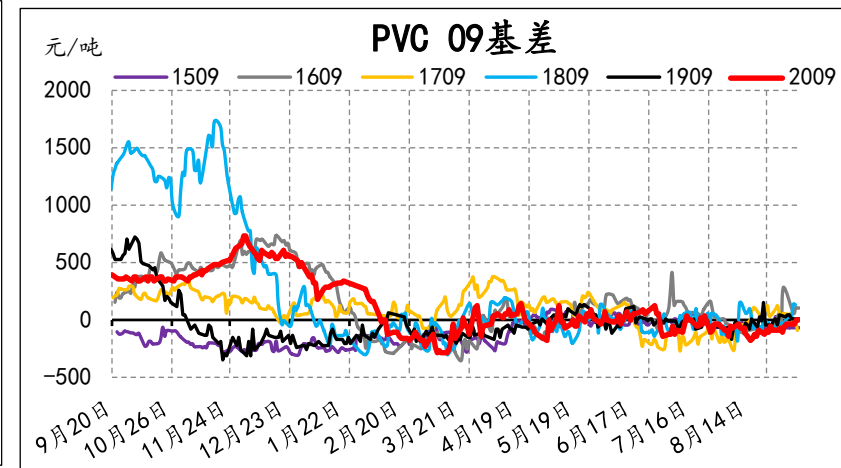
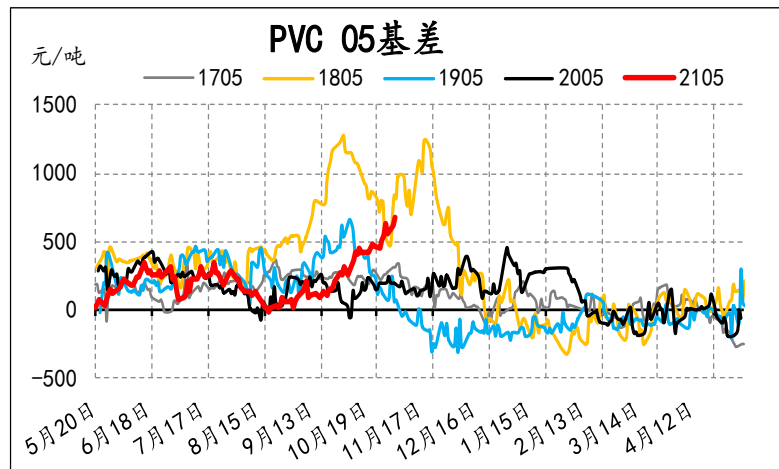
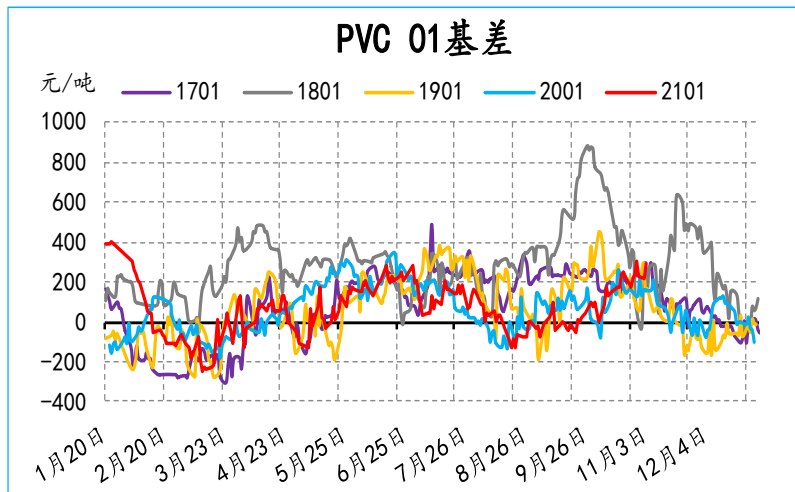
套利跟踪：PE



套利跟踪：PP

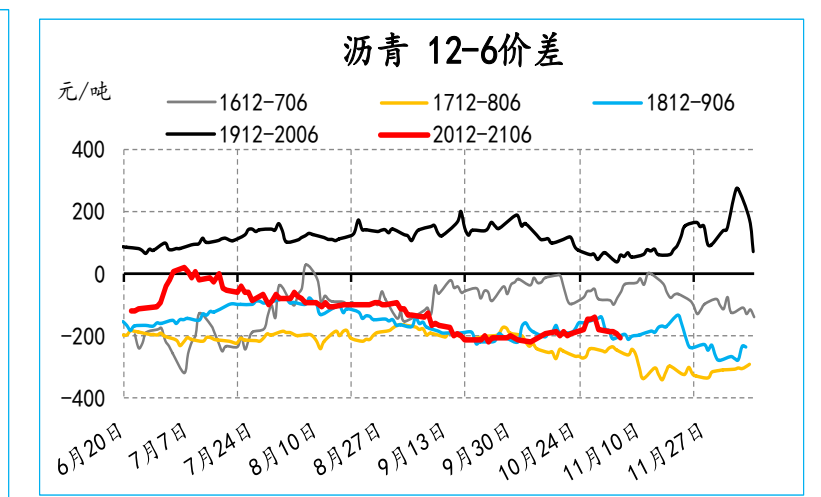
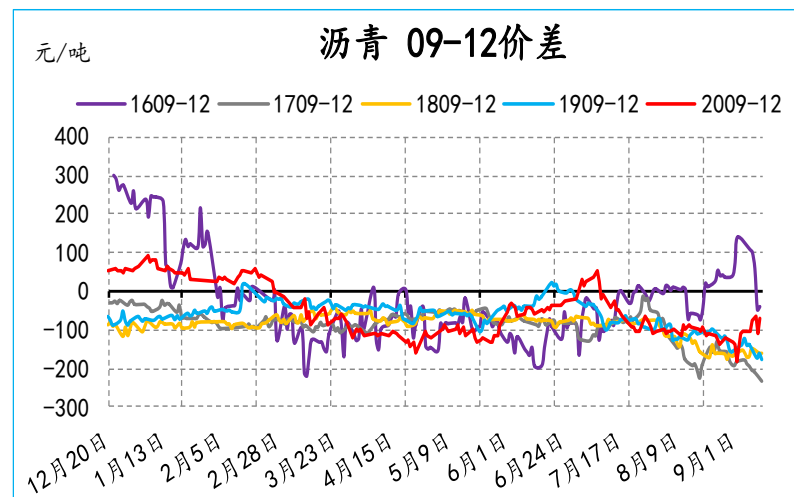
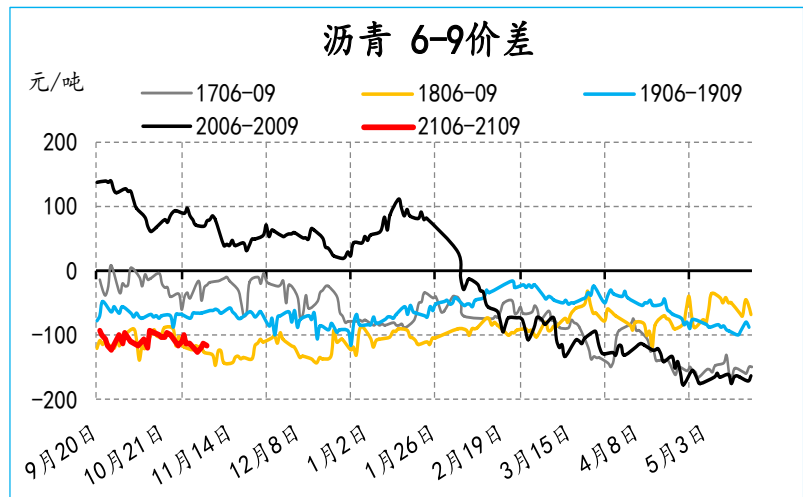
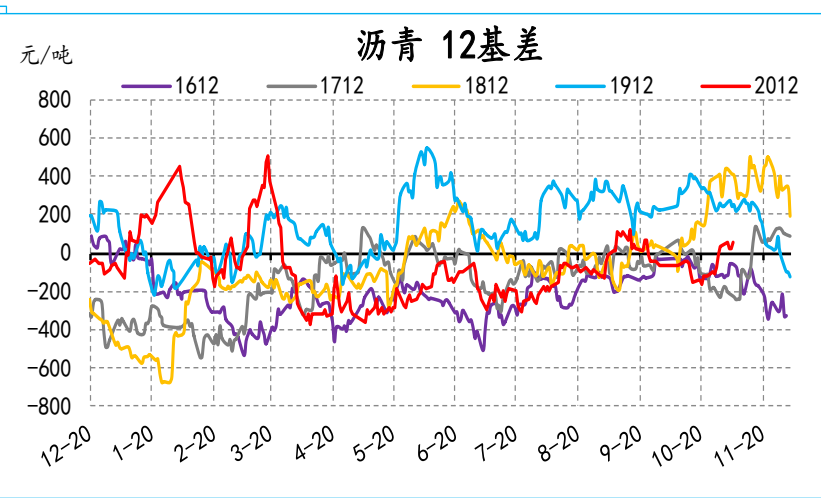
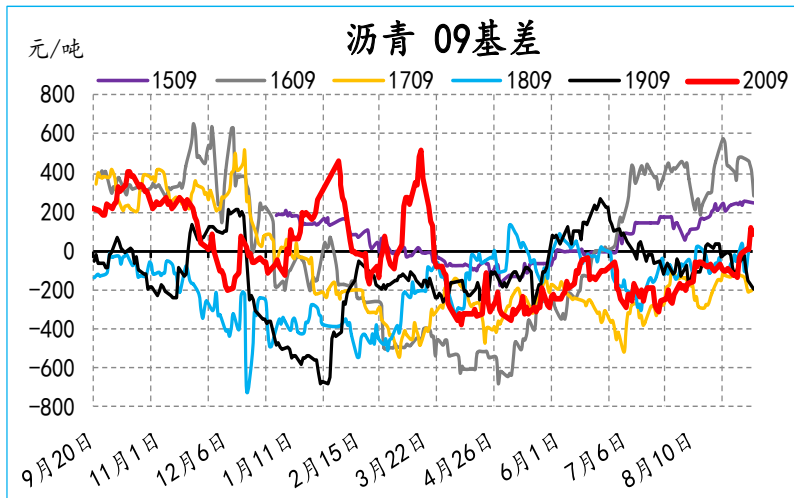
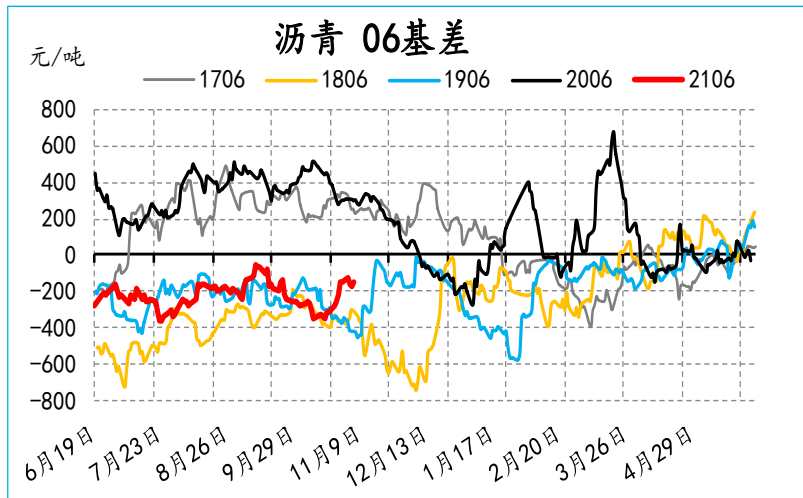


套利跟踪：PVC

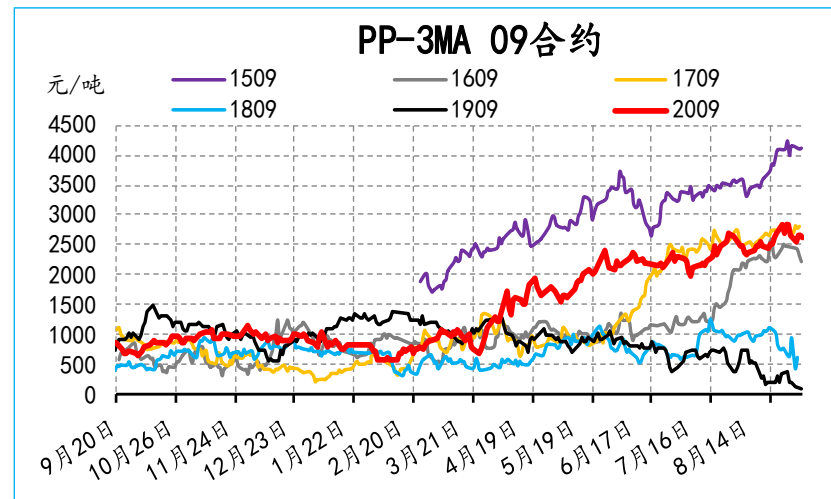
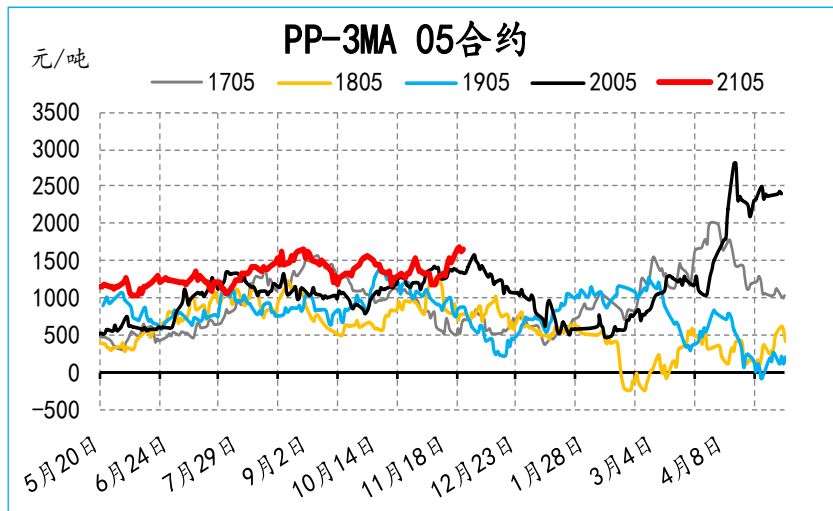
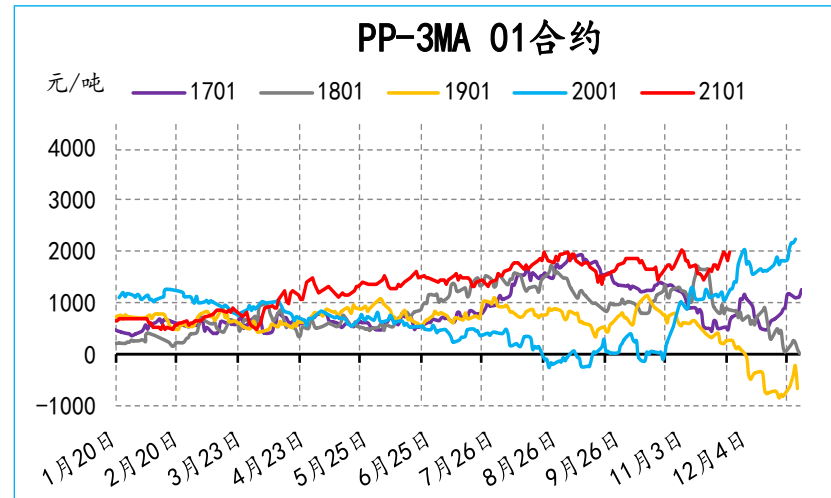
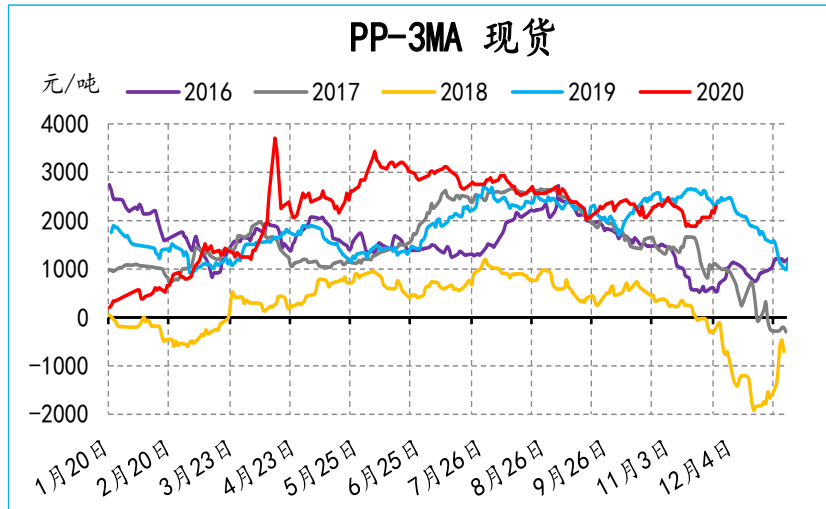


套利跟踪：沥青

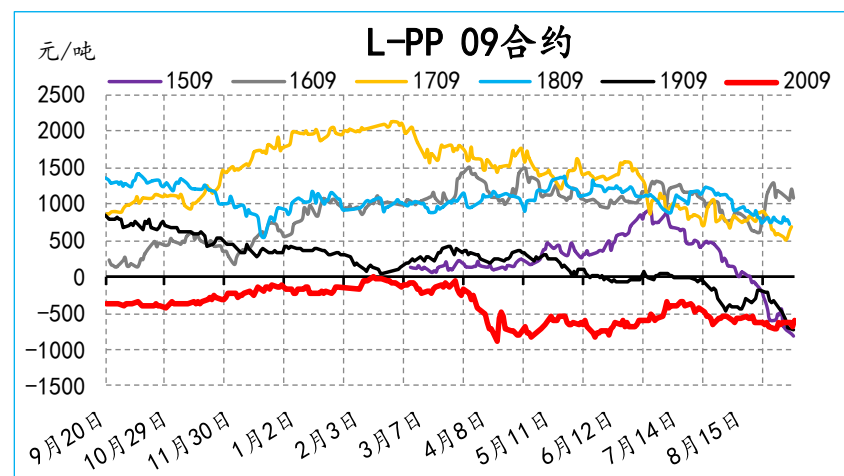
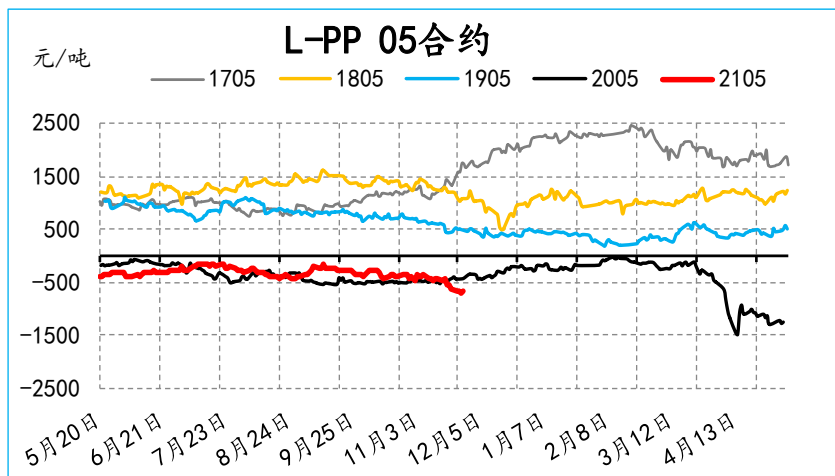
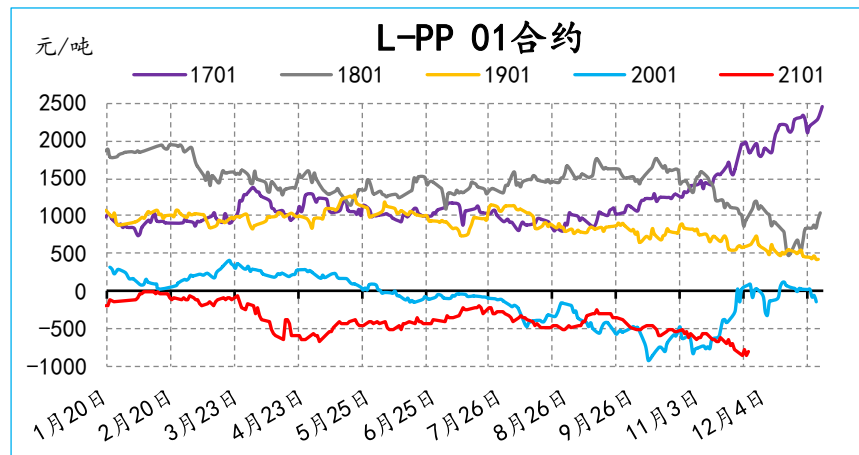
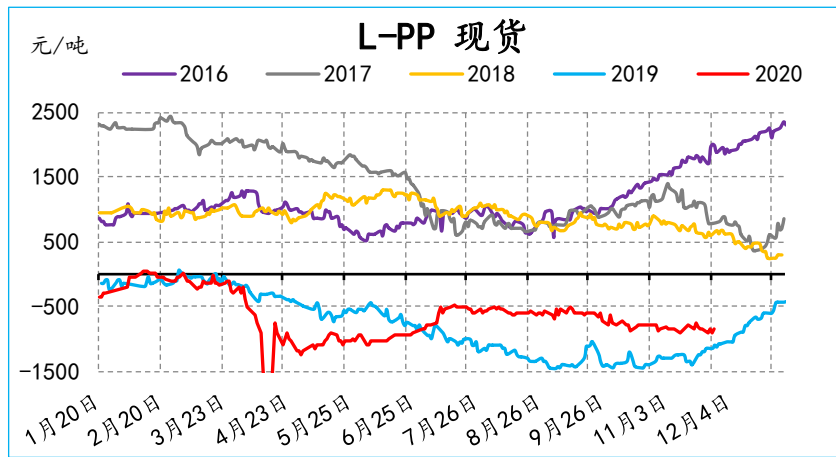
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微信号：hanbb360



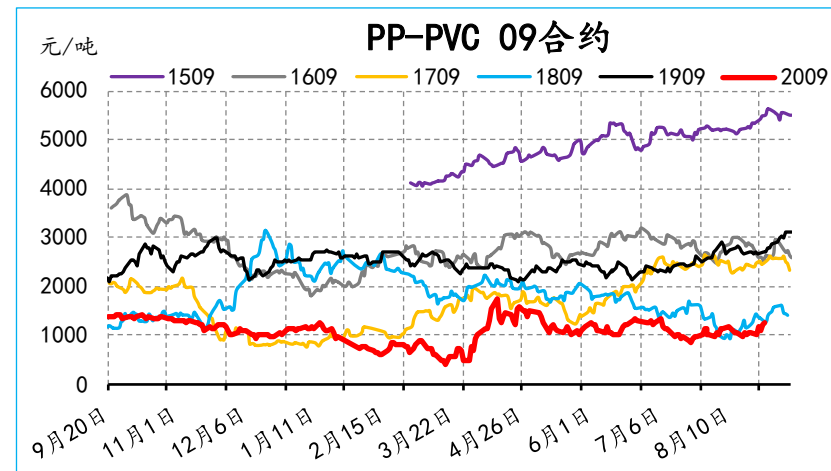
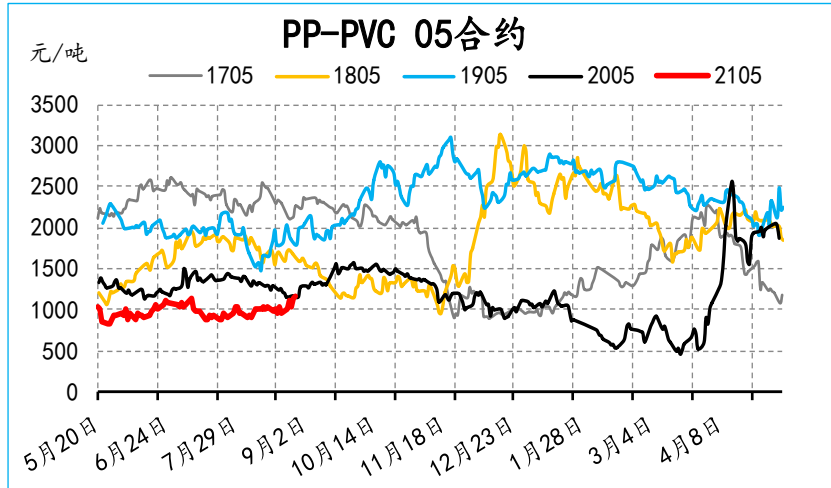
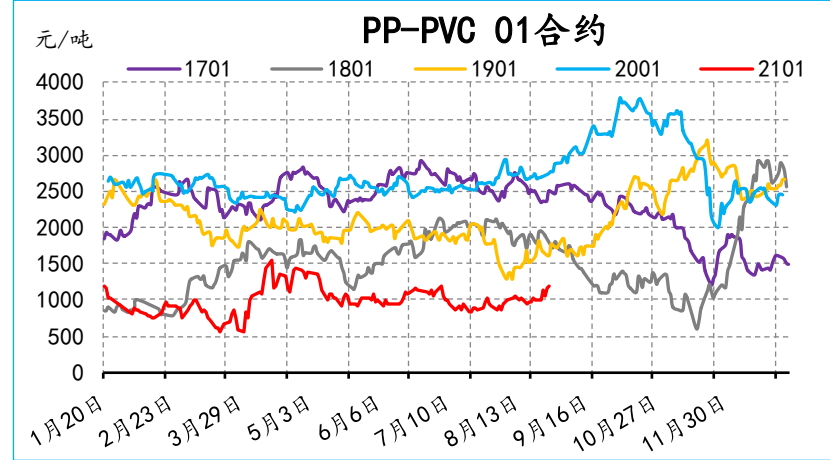
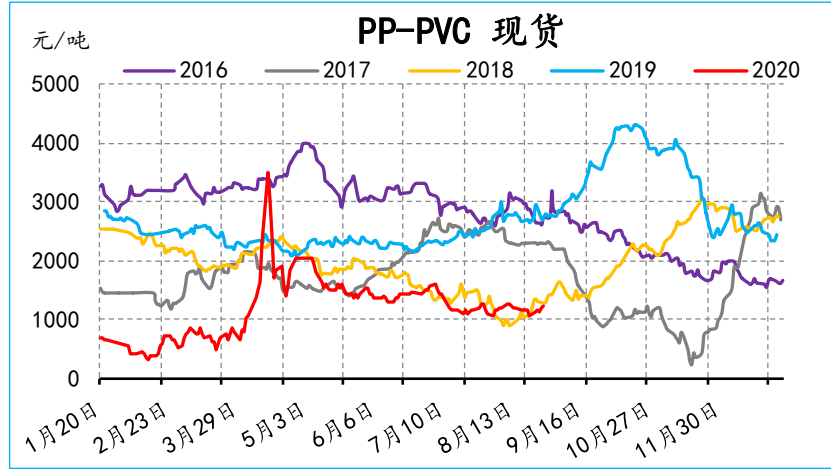
跨品种：PP-3MA



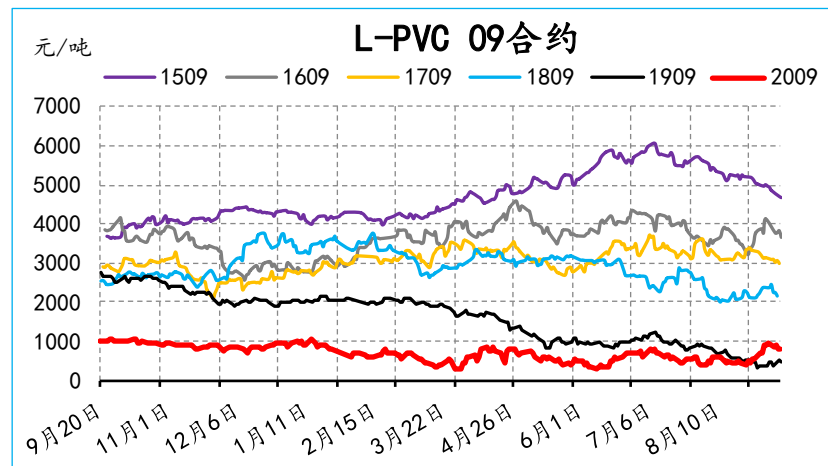
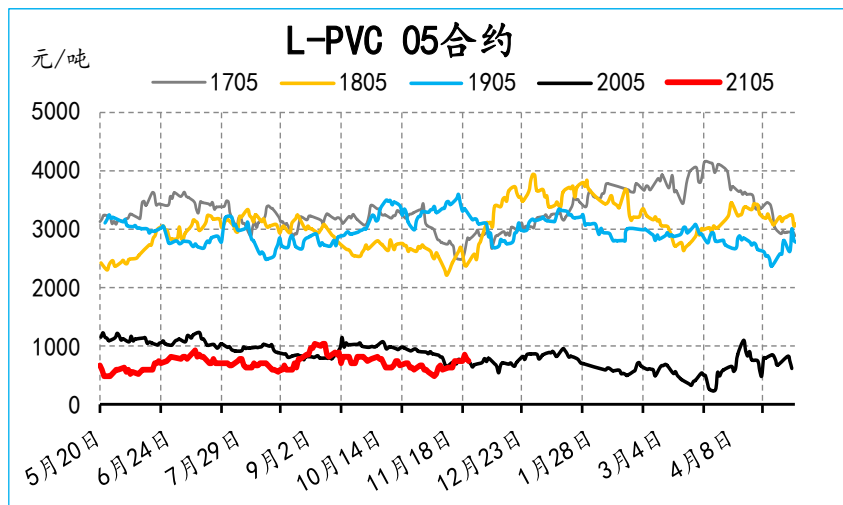
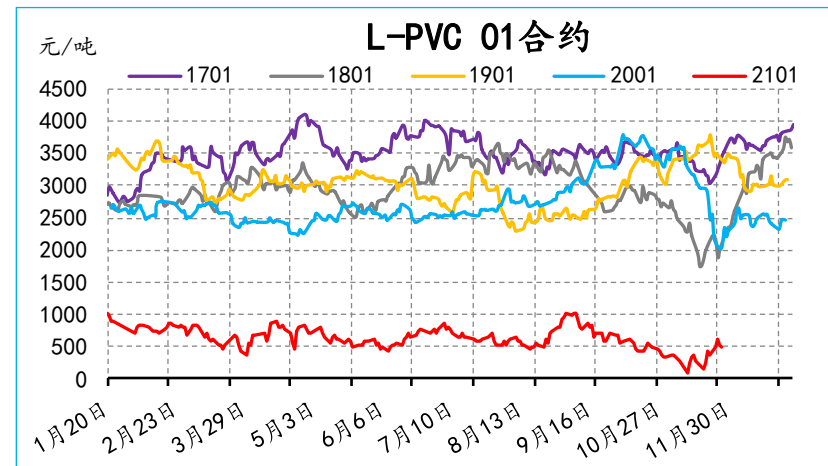
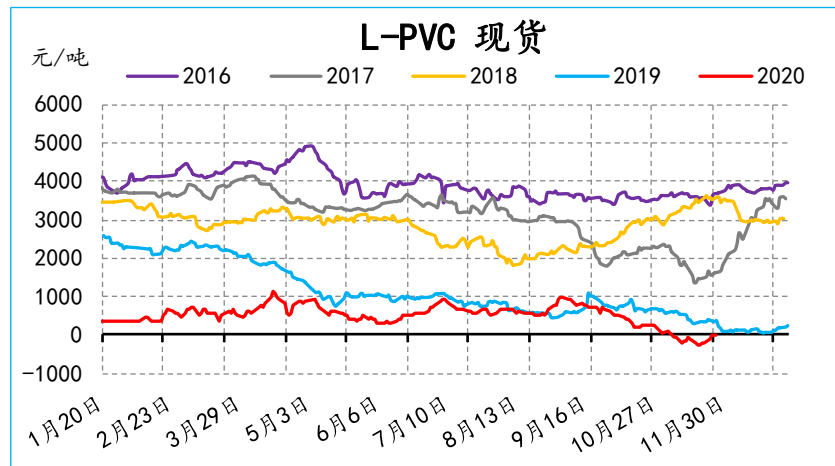
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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