

化工套利跟踪

研究发展中心能化团队

2020年12月15日

套利建议

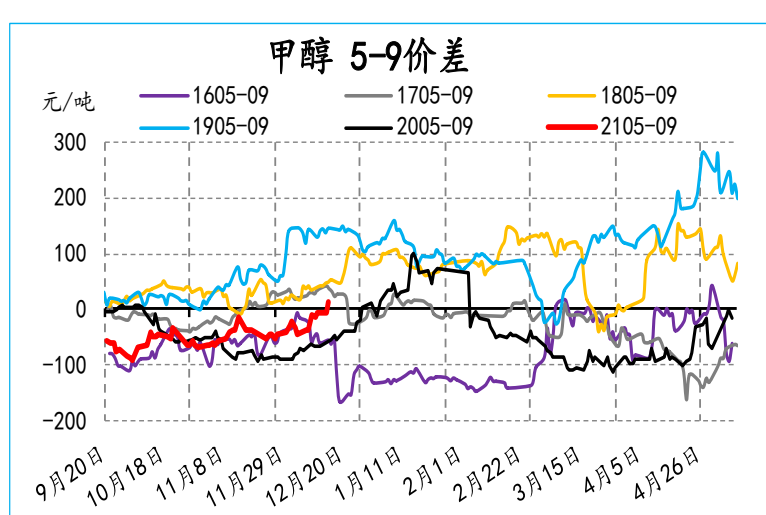
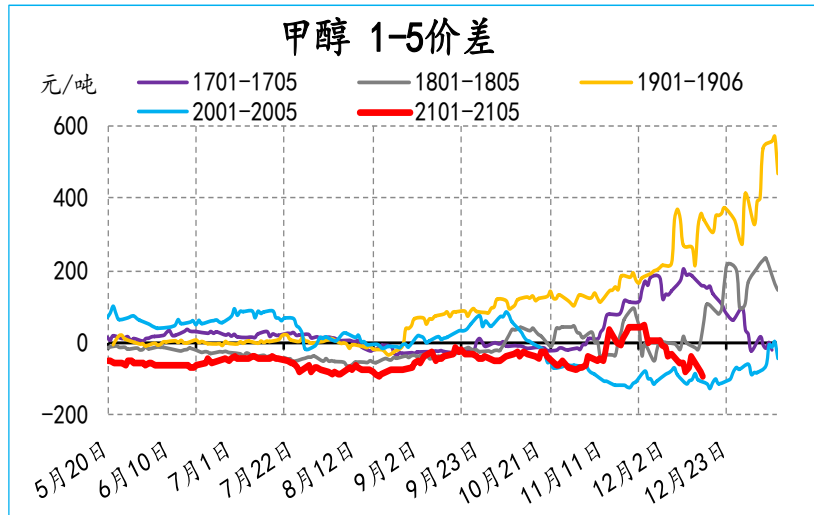
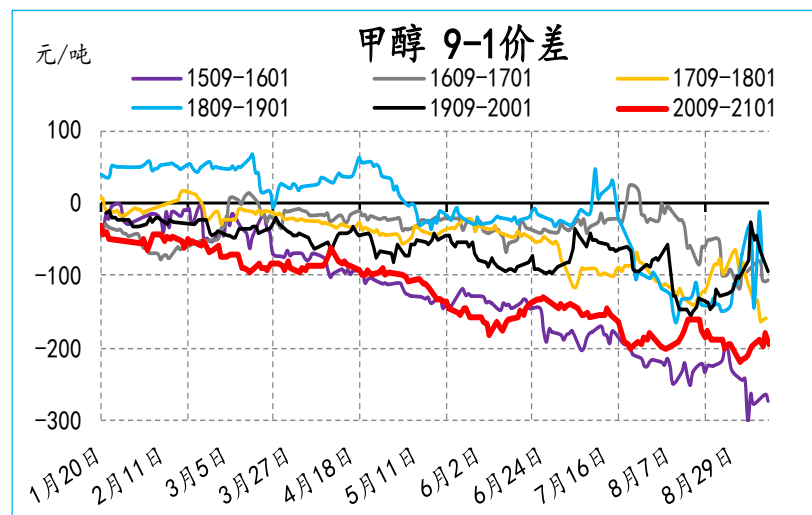
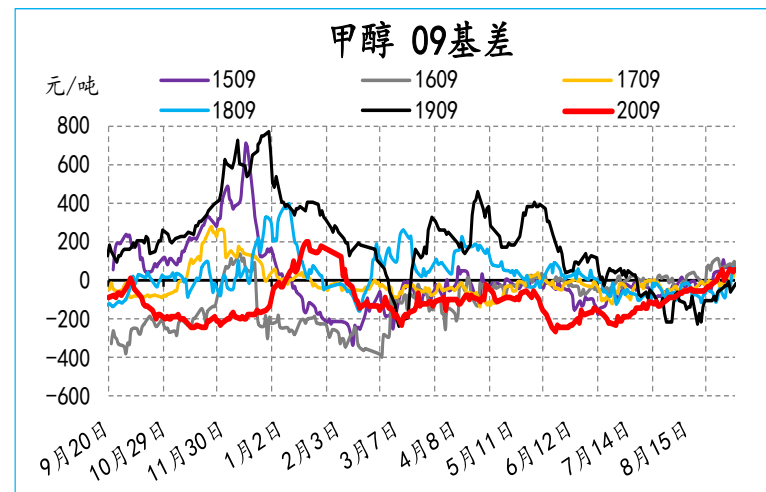
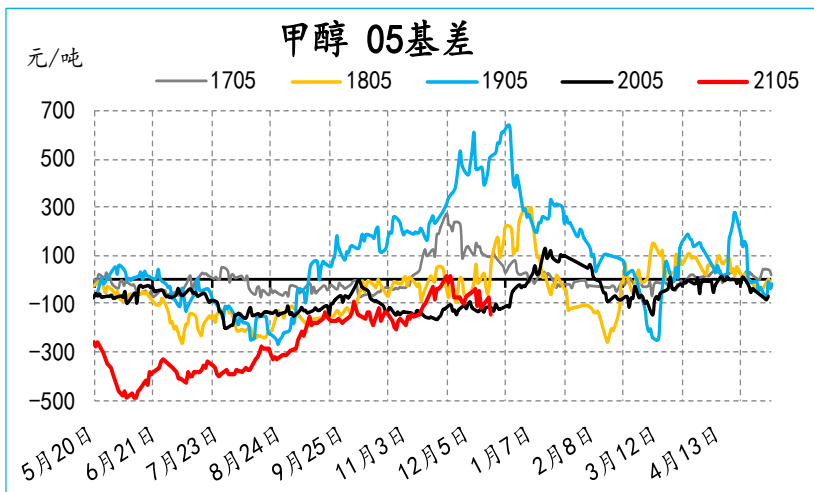
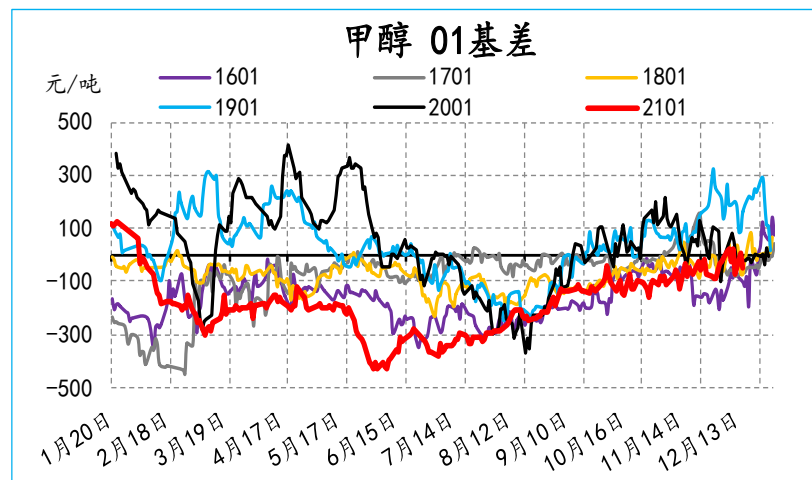
化工套利跟踪							
 信达期货 CINDA FUTURES		联系人：韩冰冰 投资咨询号：Z0015510			联系人：杨思佳 从业资格号：F3059668 电话：0571-28132638		
策略组合	20日前 11月17日	10日前 12月1日	5日前 12月8日	昨日 12月14日	今日 12月15日	近一个月走势图	建议
跨期	MA9-MA1	46	34	97	86	80	短期关注1-5正套
	MA1-MA5	-7	-5	-58	-81	-94	
	MA5-MA9	-39	-29	-39	-5	14	
	TA9-TA1	240	244	244	242	240	观望
	TA1-TA5	-124	-124	-128	-122	-122	
	TA5-TA9	-116	-120	-116	-120	-118	
	L9-L1	-95	-215	-65	-70	-70	关注1-5正套
	L1-L5	75	200	35	15	15	
	L5-L9	20	15	30	55	55	
	PP9-PP1	-343	-387	-255	-103	-64	关注1-5正套
	PP1-PP5	294	308	161	9	35	
	PP5-PP9	49	79	94	94	29	
	V9-V1	-675	-650	-510	-425	-345	观望
	V1-V5	540	535	375	355	245	
	V5-V9	135	115	135	70	100	
跨品种	BU9-BU12	294	342	344	364	418	观望
	BU12-BU6	294	342	344	364	418	
	BU6-BU9	-104	-114	-102	-86	-88	
	PP-3MA 1月	1626	1671	1758	1272	1272	驱动与安全边际背离，01合约观望
	PP-3MA 5月	1311	1348	1423	1020	1020	
	PP-3MA 9月	1145	1182	1212	911	911	
	L-PP 1月	-640	-664	-564	-504	-519	无趋势，观望
	L-PP 5月	-421	-556	-438	-495	-469	
	L-PP 9月	-392	-492	-374	-451	-490	

基差数据跟踪

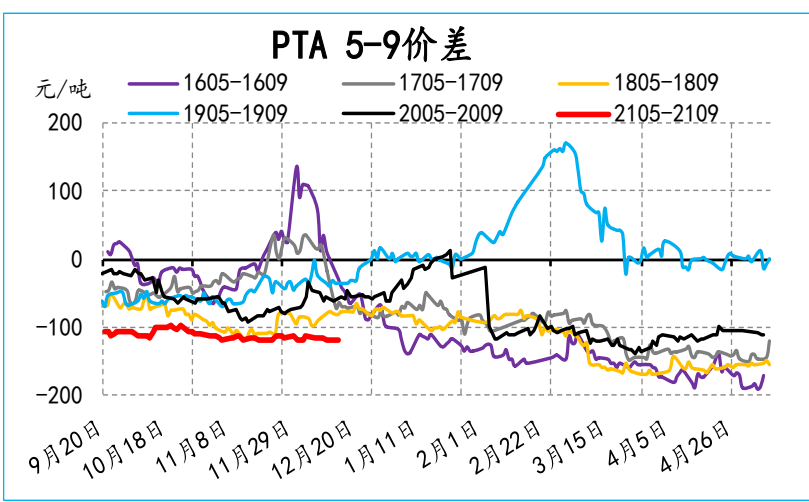
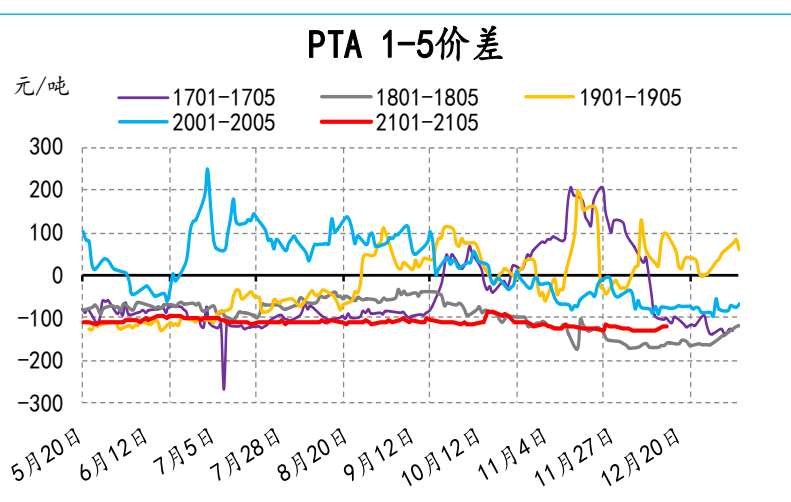
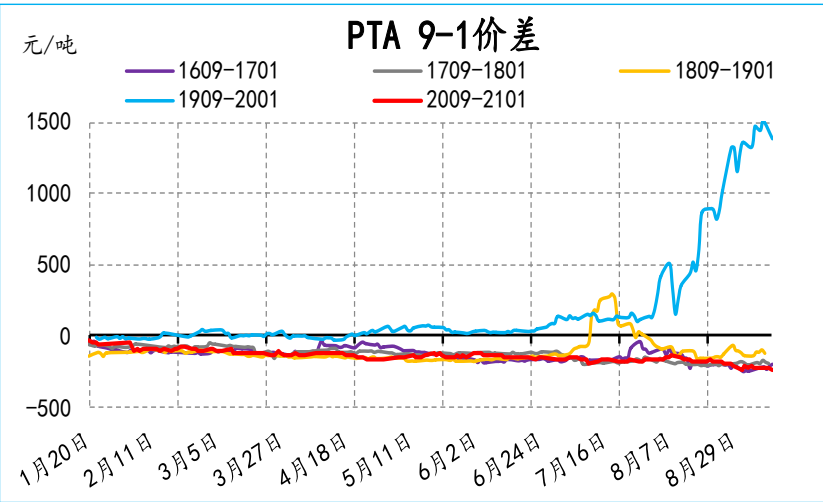
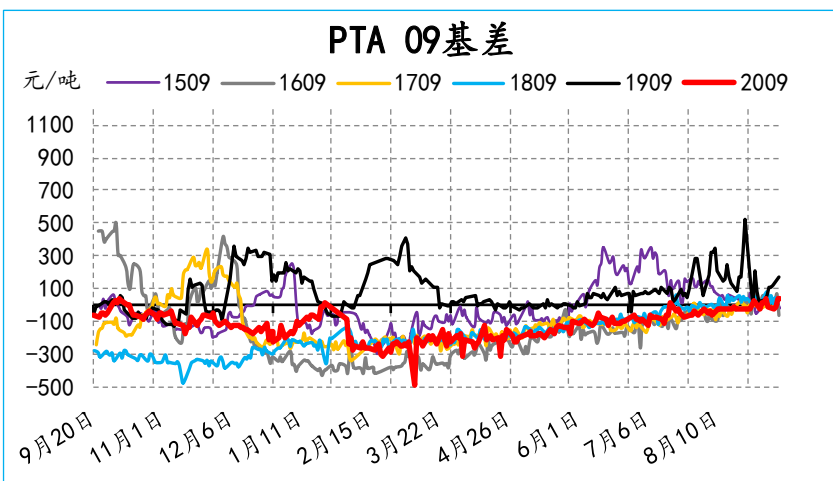
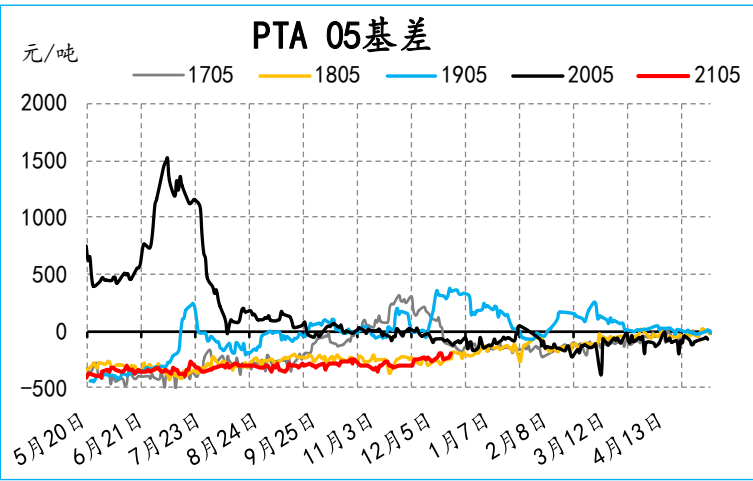
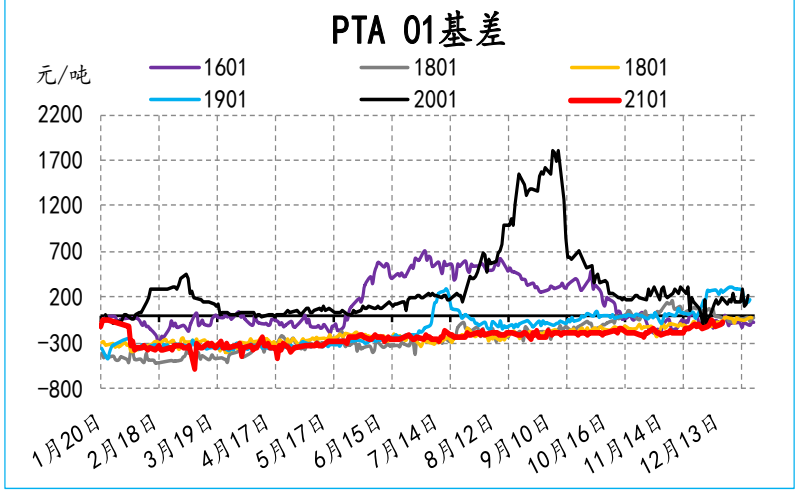
2020年12月15日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
PVC	8720	-160.00		840.00	-90.00		10.7%	
PP	8500	-180.00		181.00	-45.00		2.2%	
PE	8000	-50.00		200.00	100.00		2.6%	
甲醇	2375	-25.00		-46.00	29.00		-1.9%	
EG	3915	-35.00		-78.00	-60.00		-2.0%	
PTA	3600	0.00		-76.00	30.00		-2.1%	

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。

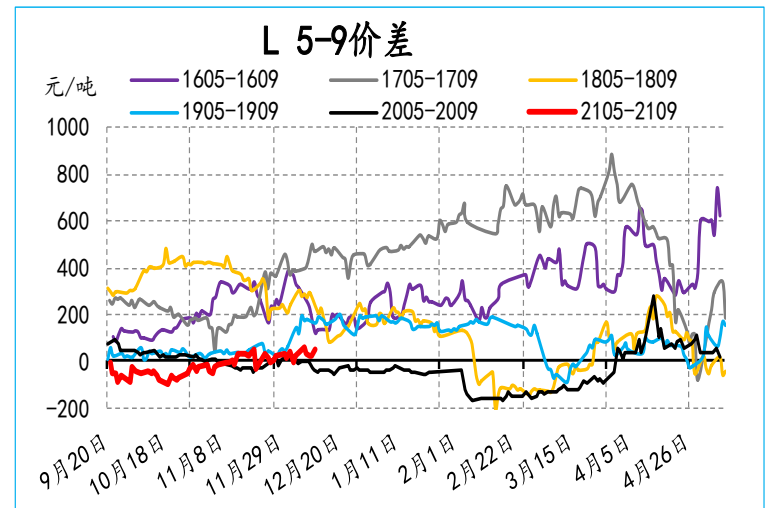
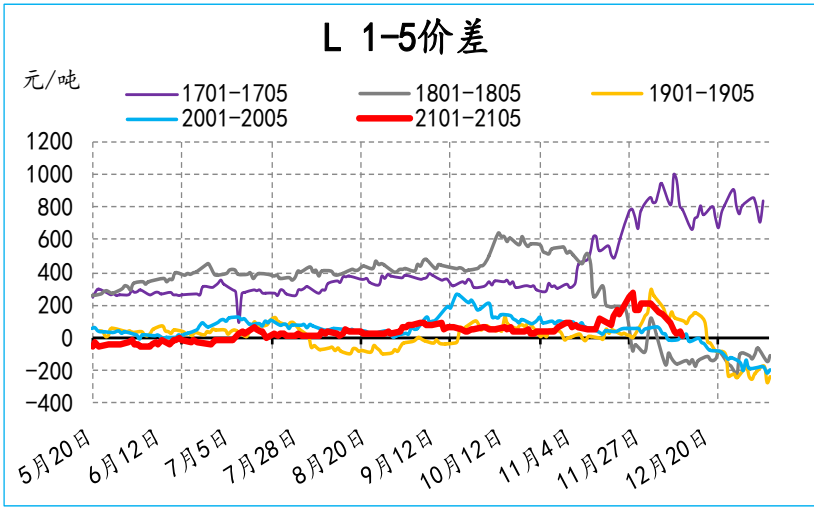
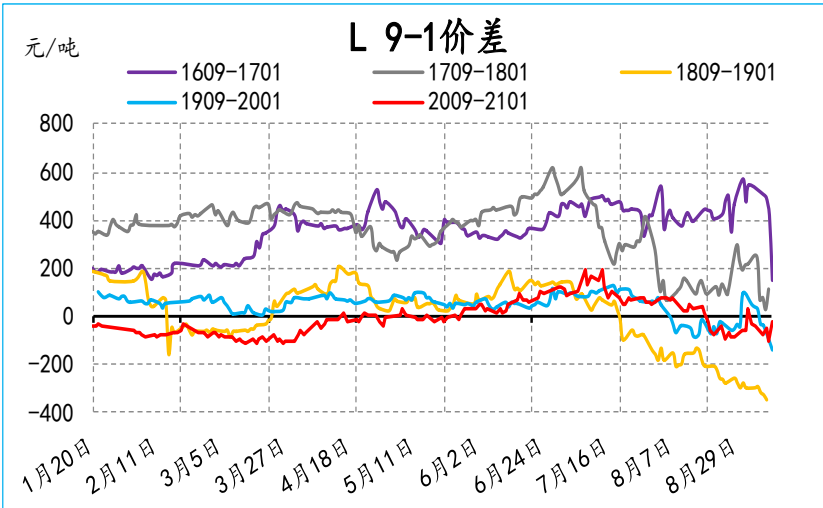
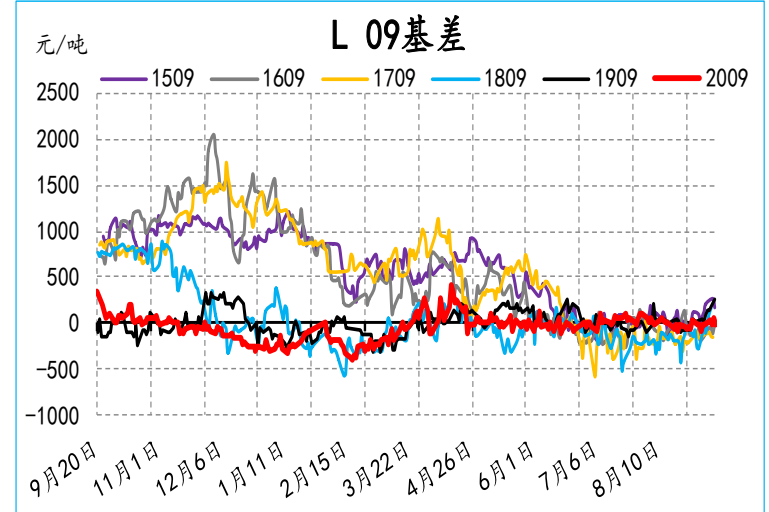
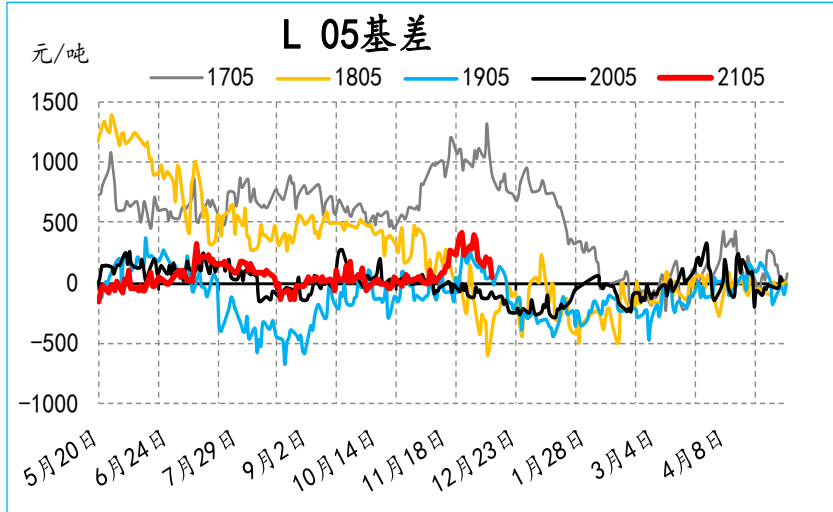
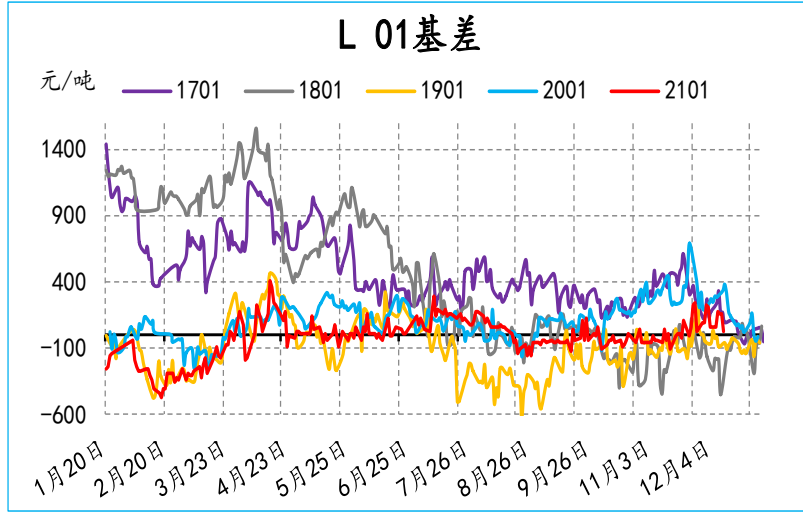
套利跟踪：甲醇



套利跟踪：PTA

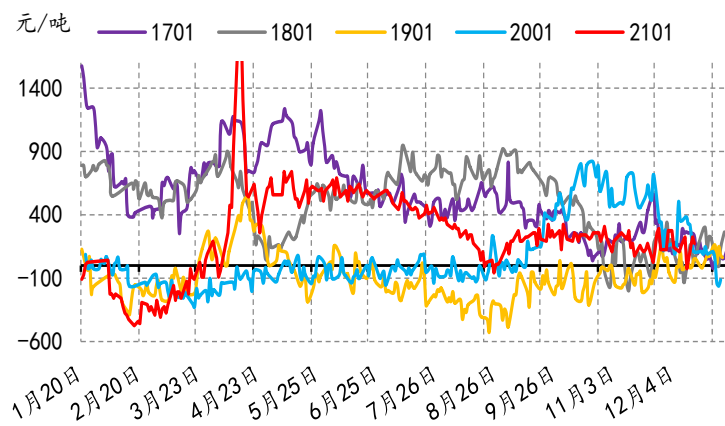


套利跟踪：PE

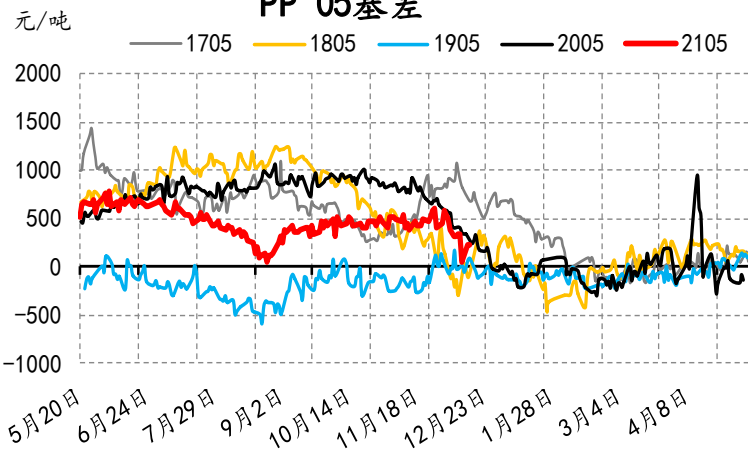


套利跟踪：PP

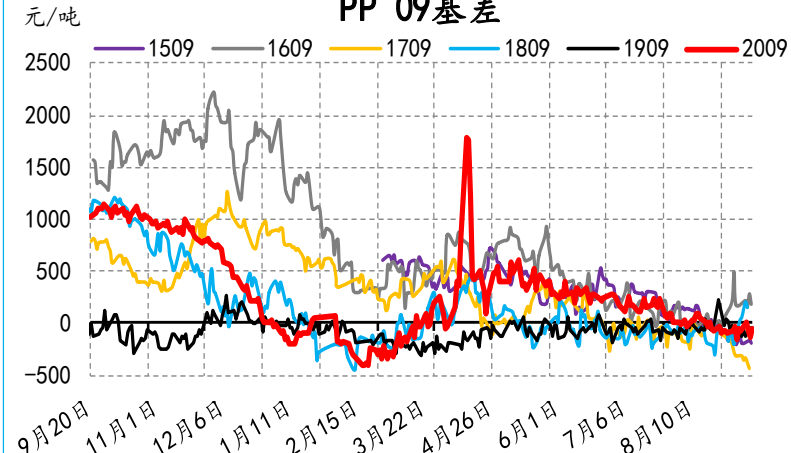
PP 01基差



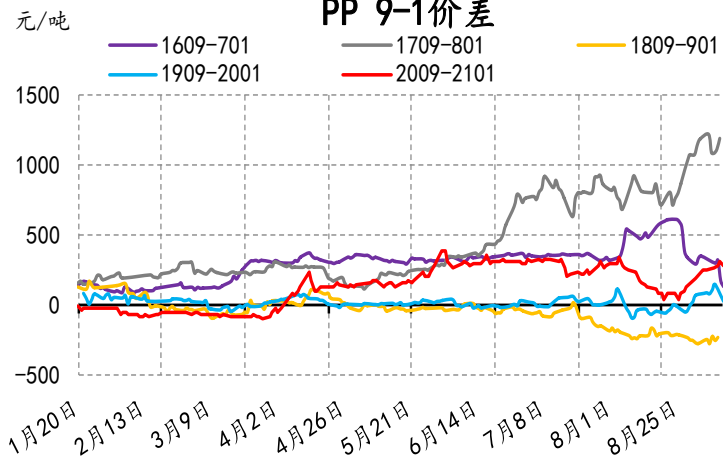
PP 05基差



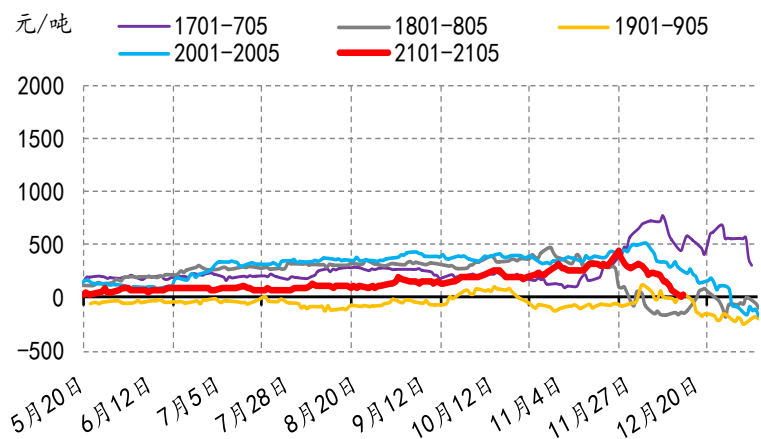
PP 09基差



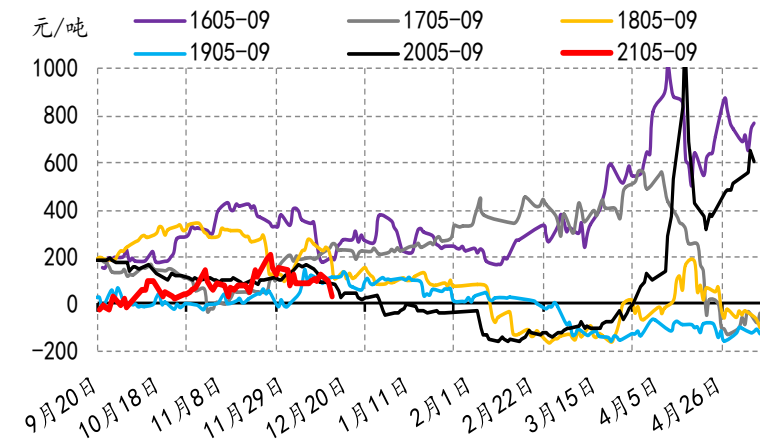
PP 9-1价差



PP 1-5价差

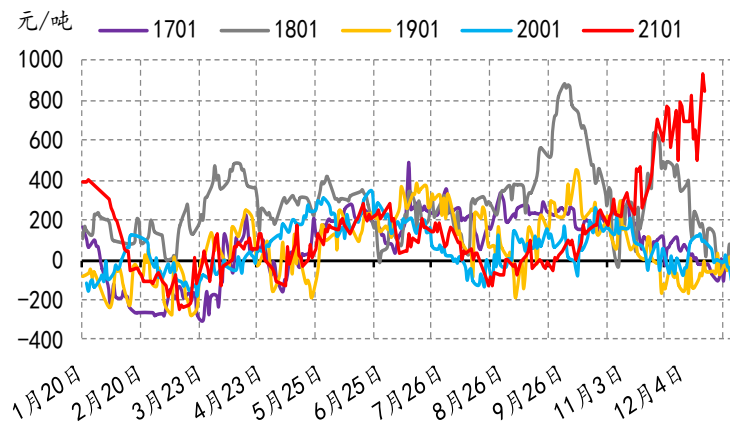


PP 5-9价差

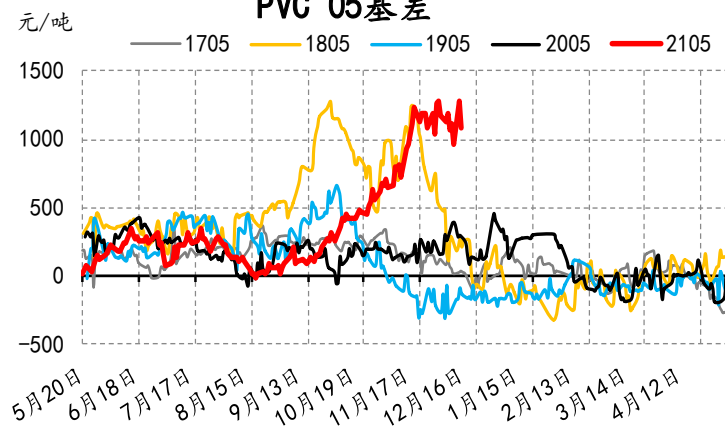


套利跟踪: PVC

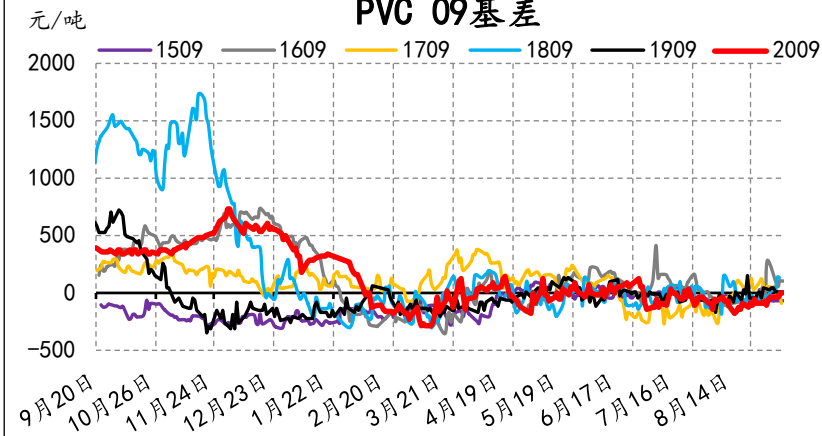
PVC 01基差



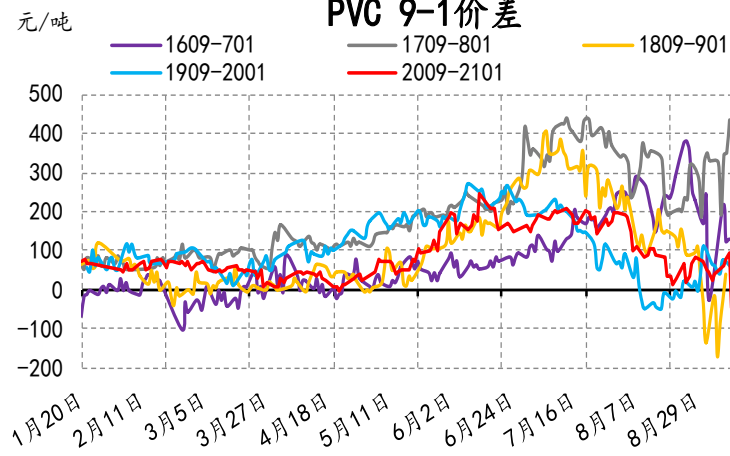
PVC 05基差



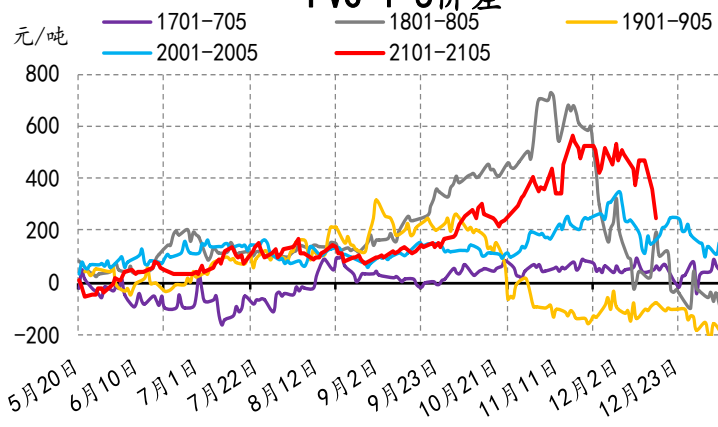
PVC 09基差



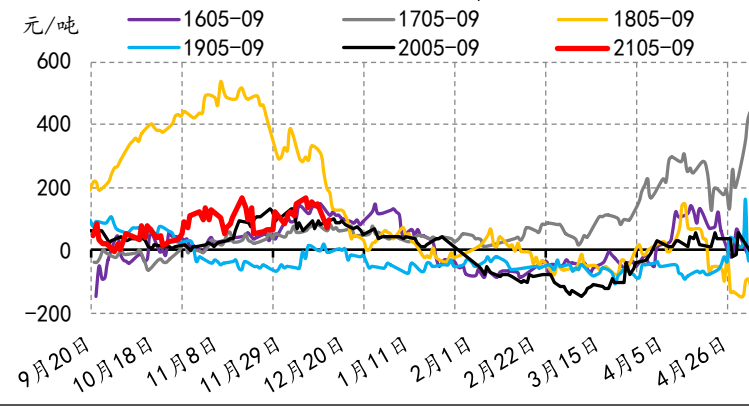
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

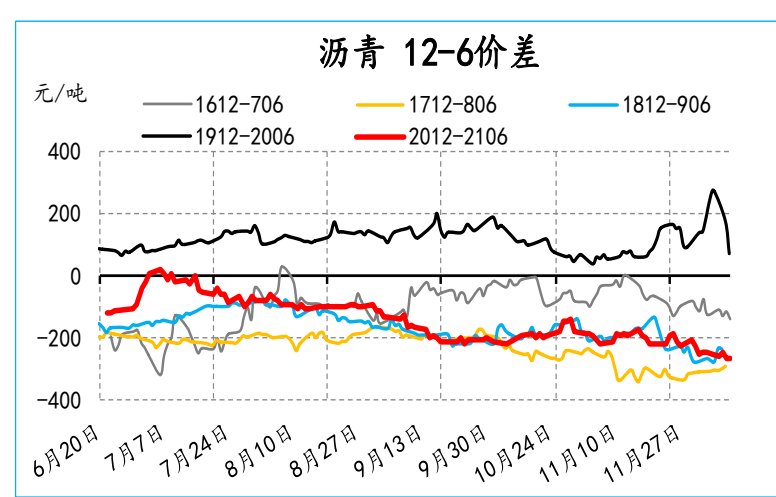
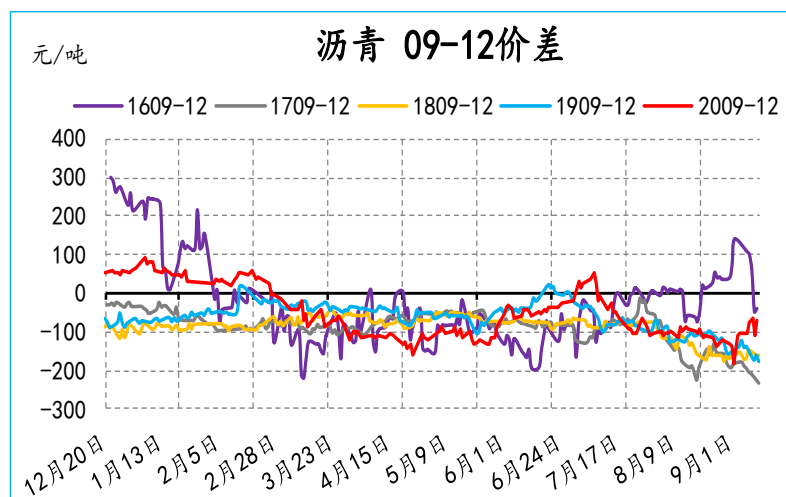
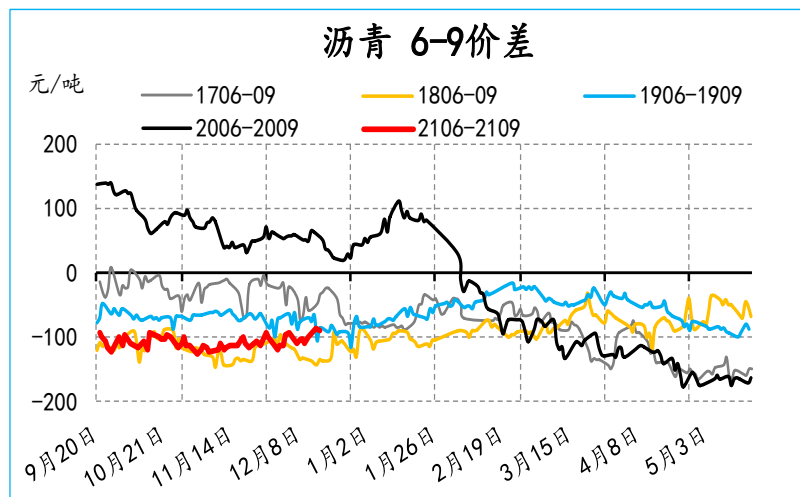
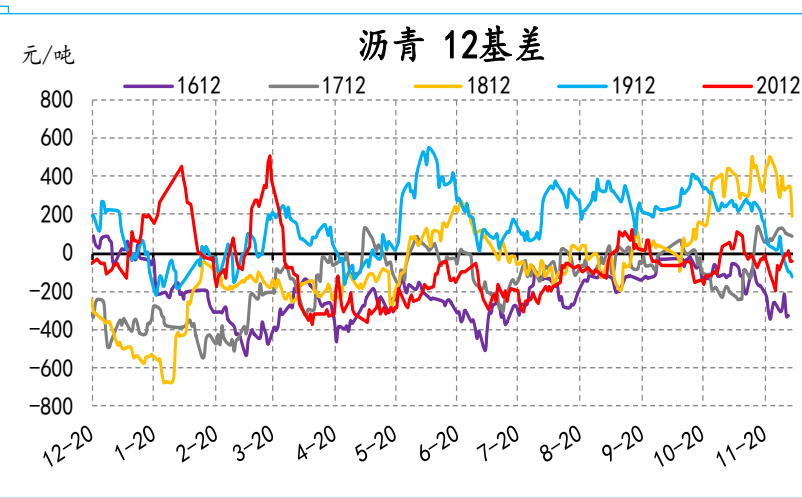
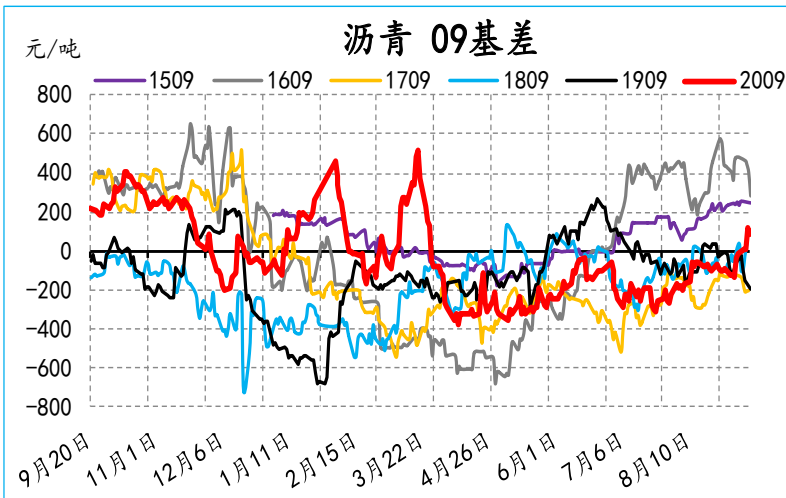
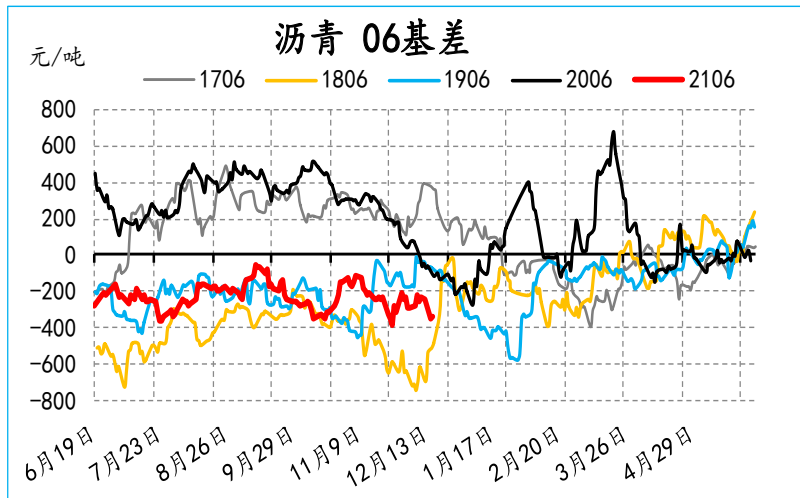


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

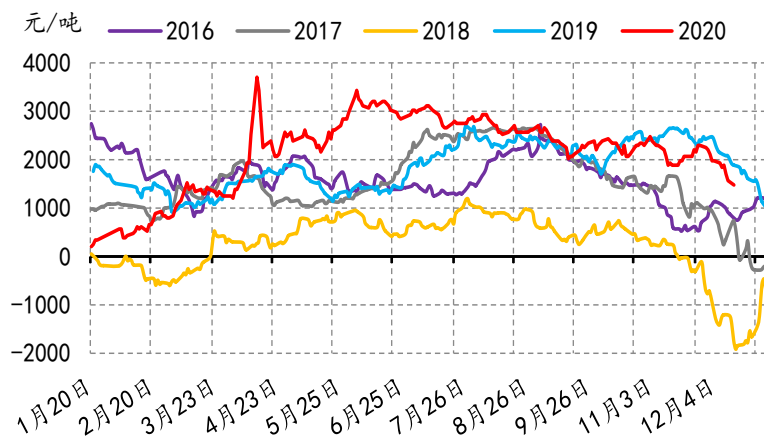
快向“能化小精灵”申请吧！

微信号：hanbb360

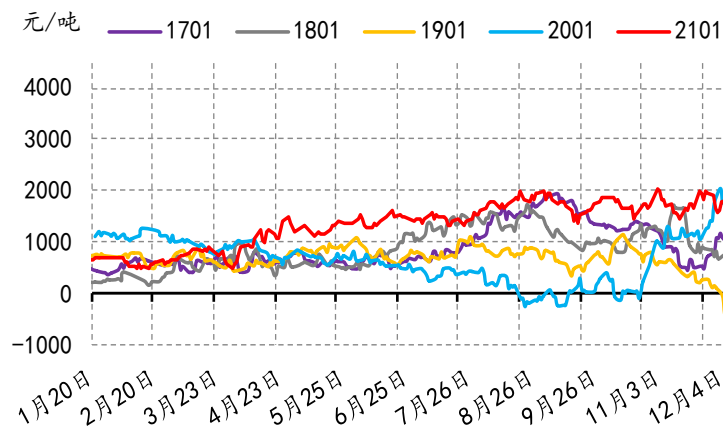


跨品种：PP-3MA

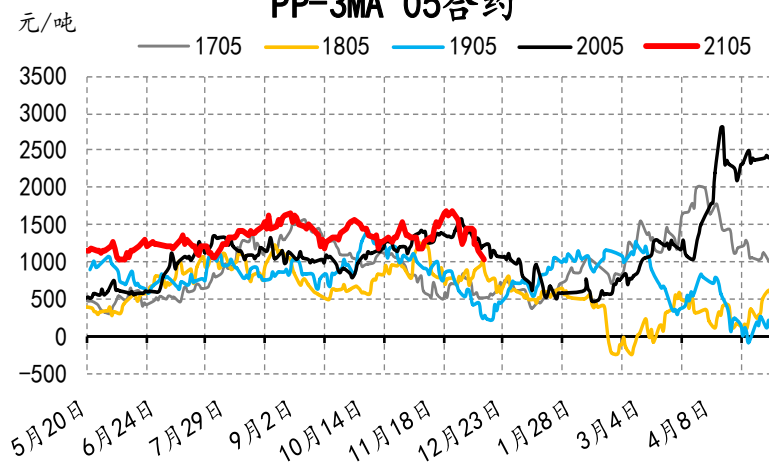
PP-3MA 现货



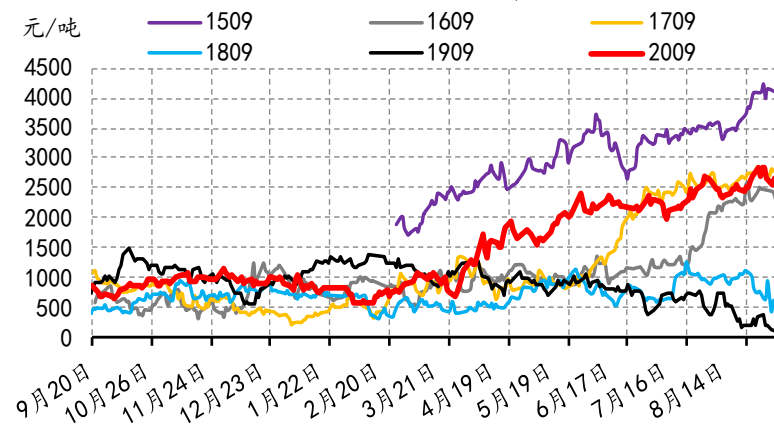
PP-3MA 01合约



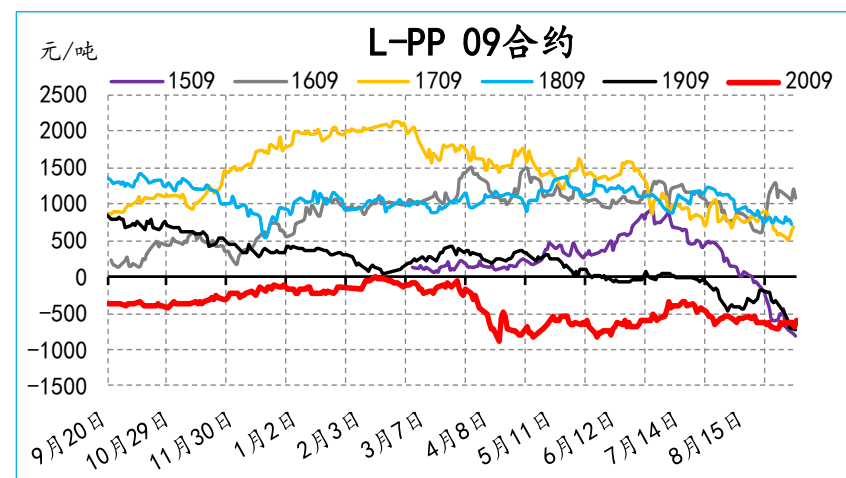
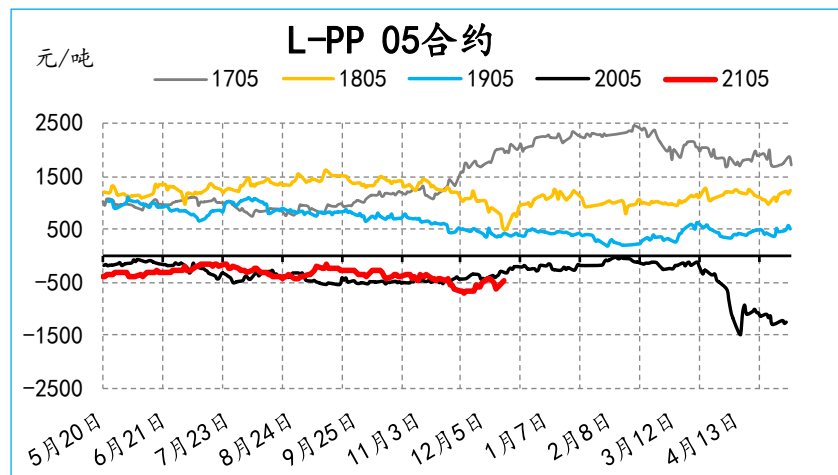
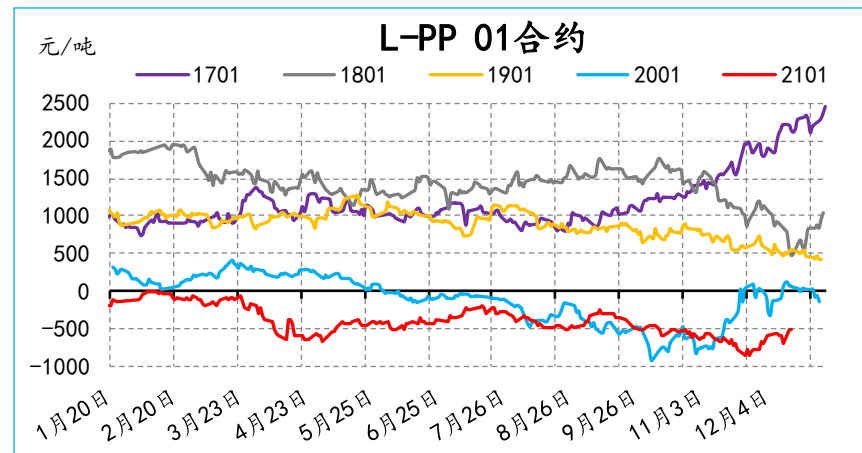
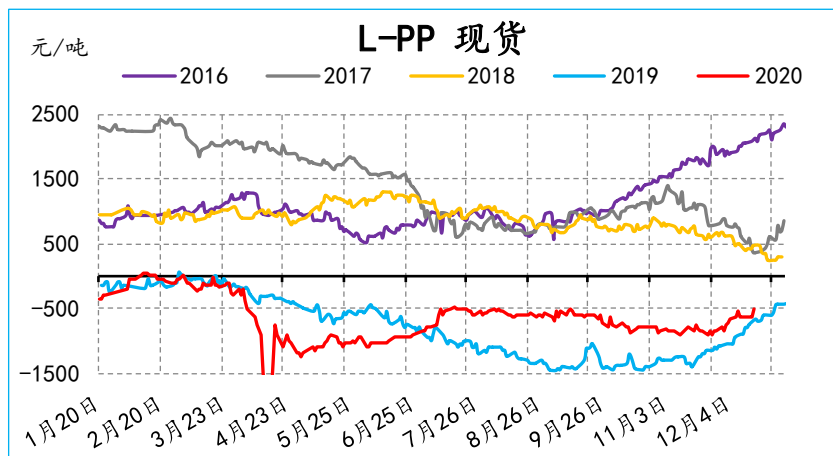
PP-3MA 05合约



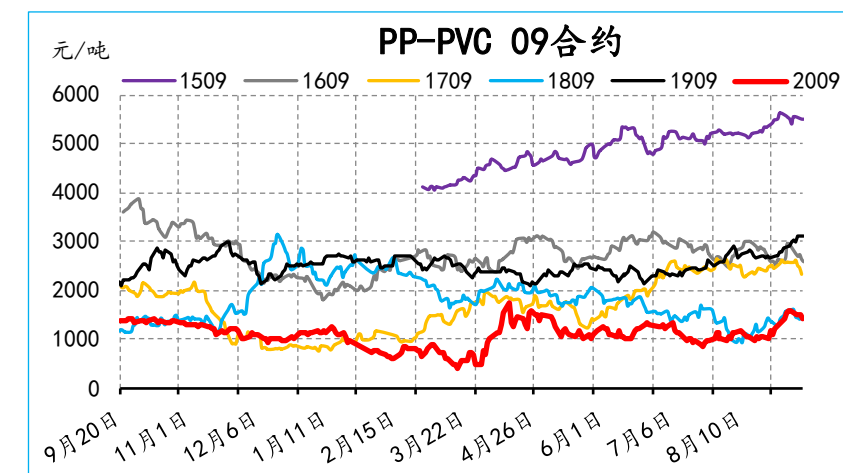
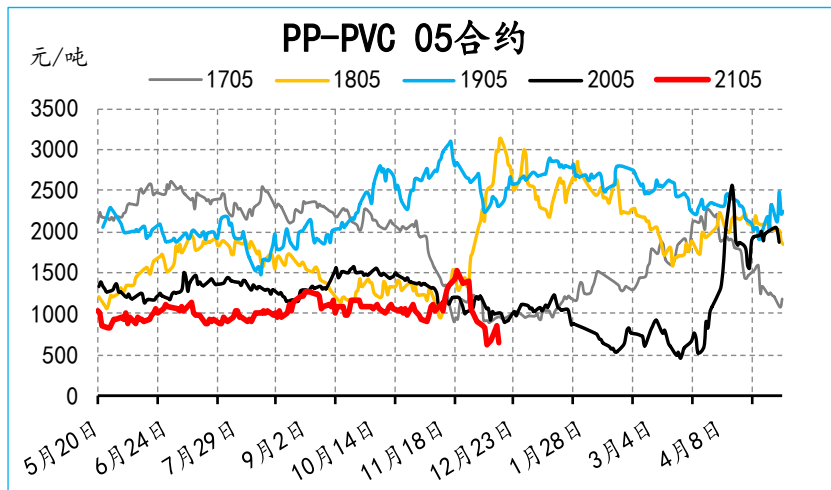
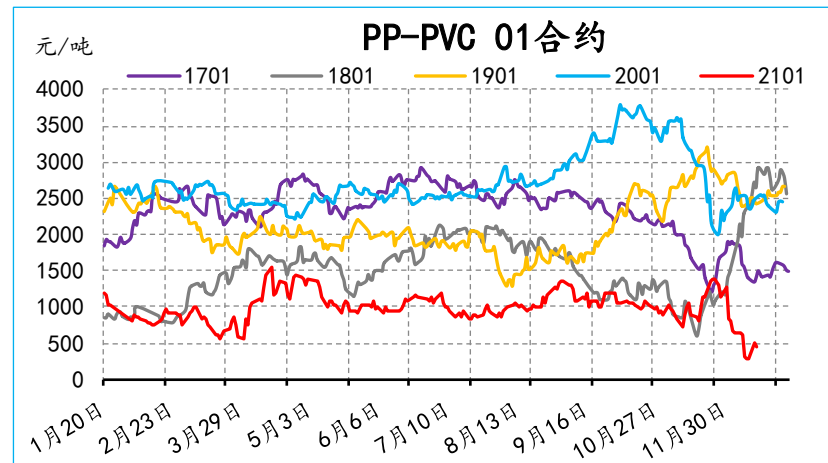
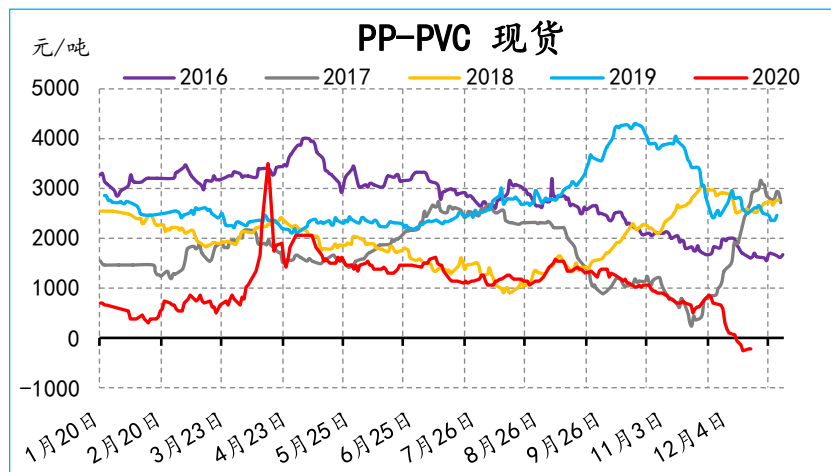
PP-3MA 09合约



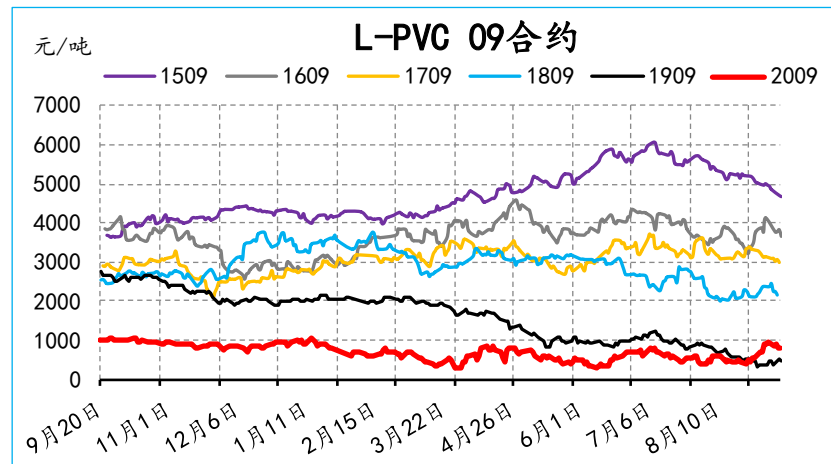
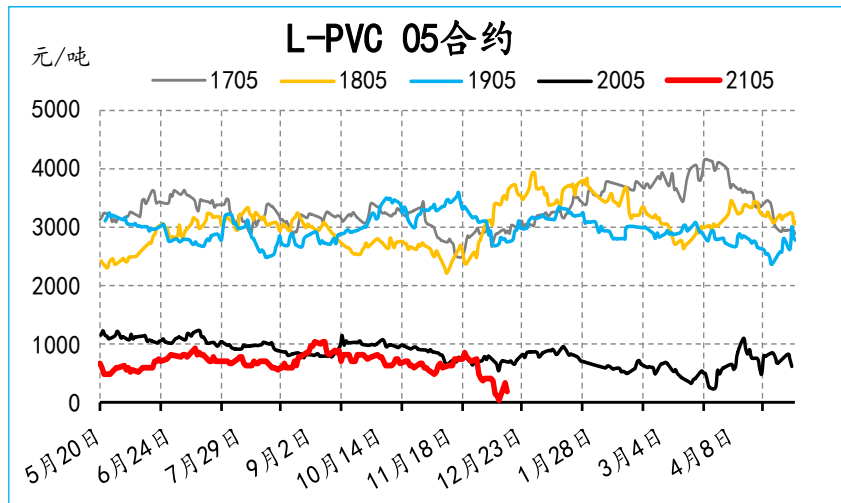
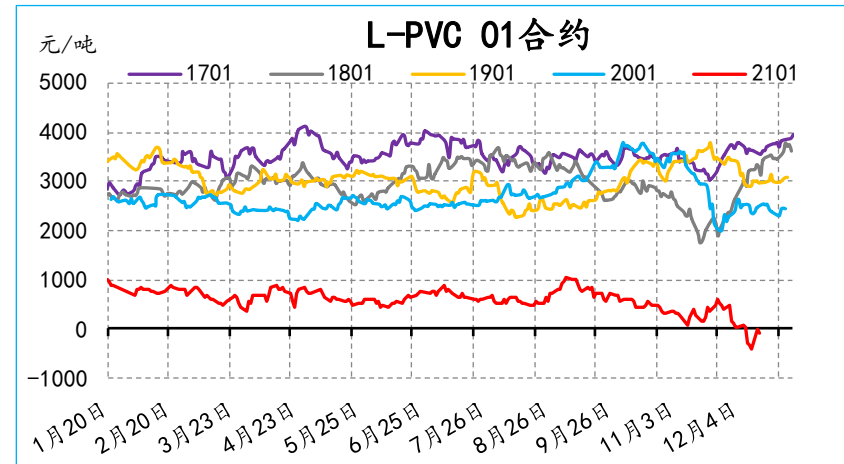
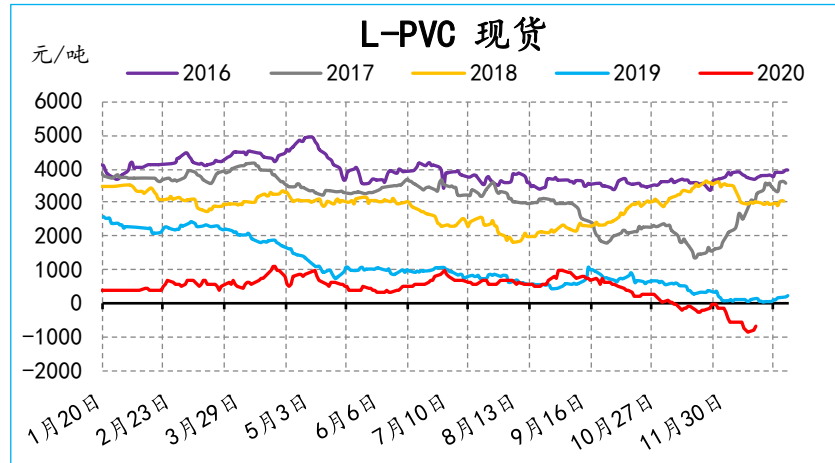
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



联系人：

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