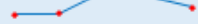
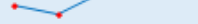
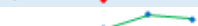
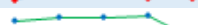
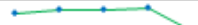
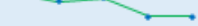


化工套利跟踪

研究发展中心能化团队

2020年12月15日

套利建议

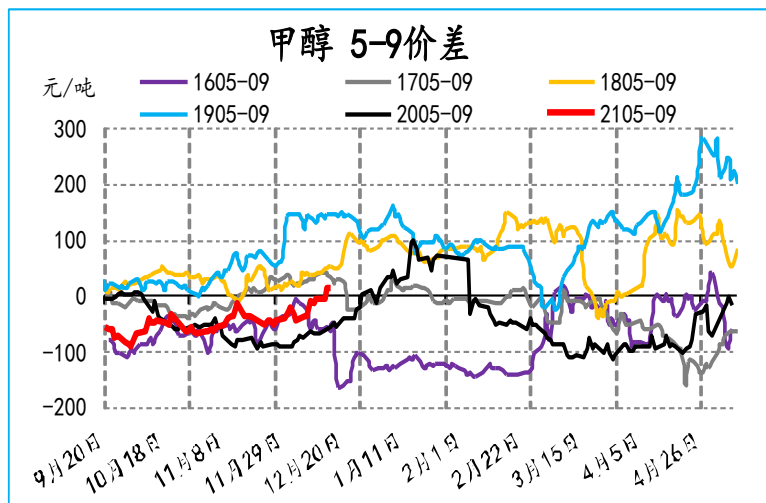
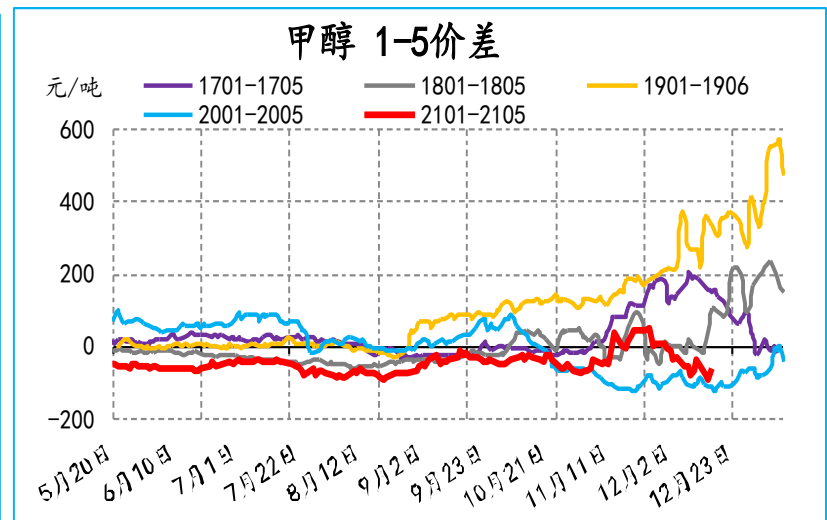
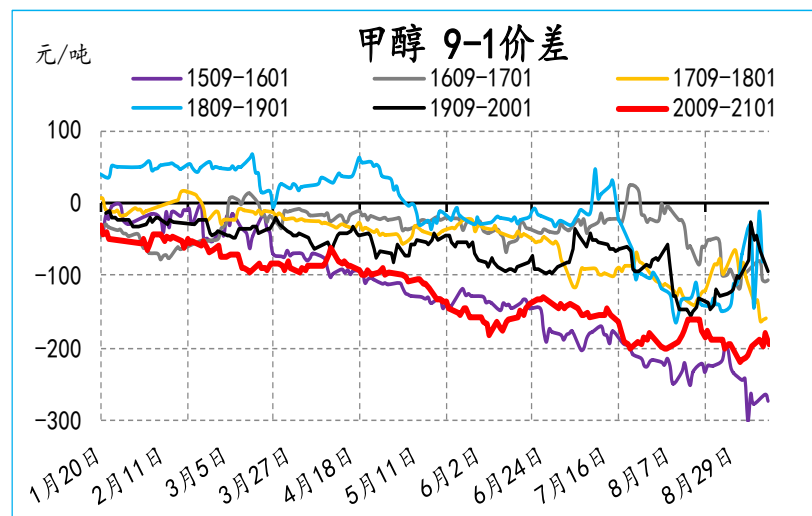
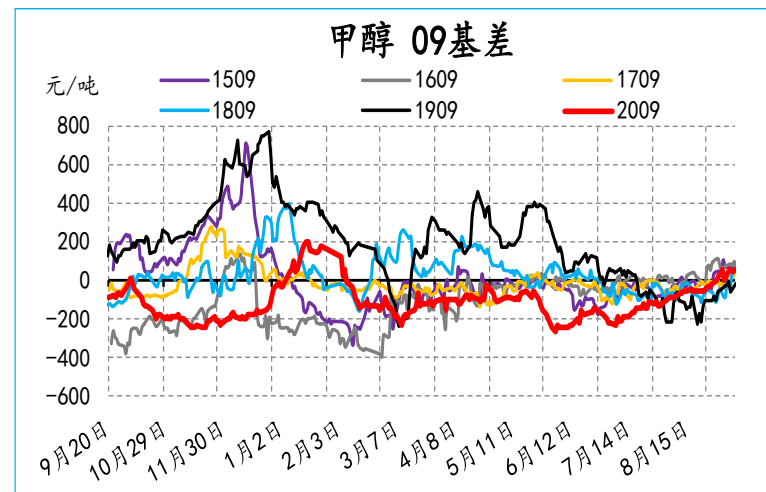
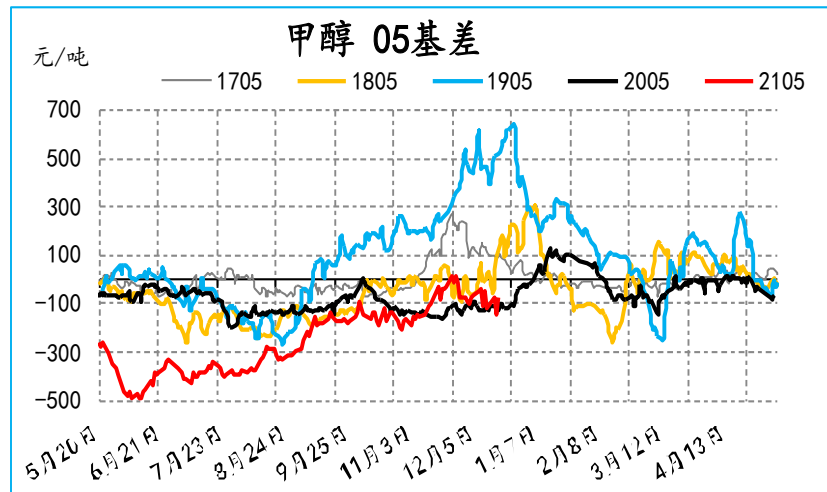
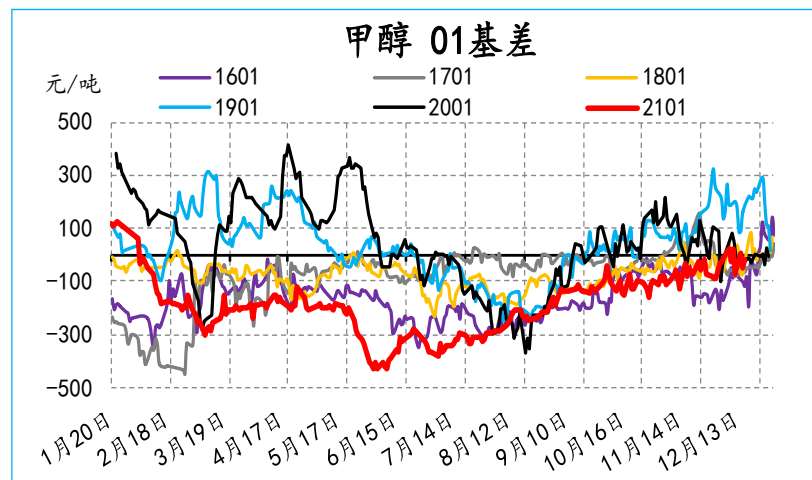
化工套利跟踪									
		联系人：韩冰冰			联系人：杨思佳				
		投资咨询号：Z0015510			从业资格号：F3059668				
					电话：0571-28132638				
策略组合		20日前 11月18日	10日前 12月2日	5日前 12月9日	昨日 12月15日	今日 12月16日	近一个月走势图	建议	
跨期	MA9-MA1	29	33	95	80	48		短期关注1-5正套	
	MA1-MA5	10	-13	-83	-94	-62			
	MA5-MA9	-39	-20	-12	14	14			
	TA9-TA1	242	244	246	240	242		观望	
	TA1-TA5	-124	-124	-130	-122	-122			
	TA5-TA9	-118	-120	-116	-118	-120			
	L9-L1	-155	-215	-50	-70	-70		关注1-5正套	
	L1-L5	125	170	25	15	15			
	L5-L9	30	45	25	55	55			
	PP9-PP1	-393	-387	-256	-64	-131		关注1-5正套	
	PP1-PP5	314	266	150	35	93			
	PP5-PP9	79	121	106	29	38			
	V9-V1	-615	-585	-625	-345	-240		观望	
	V1-V5	520	465	470	245	140			
	V5-V9	95	120	155	100	100			
跨品种	BU9-BU12	298	362	366	418	-112		观望	
	BU12-BU6	298	362	366	418	-112			
	BU6-BU9	-98	-112	-102	-88	-100			
	PP-3MA 1月	1739	1557	1628	1272	1272		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1455	1252	1229	1020	1020			
	PP-3MA 9月	1259	1071	1087	911	911			
	L-PP 1月	-722	-700	-590	-519	-576		无趋势，观望	
	L-PP 5月	-533	-604	-465	-469	-433			
	L-PP 9月	-484	-528	-384	-490	-450			

基差数据跟踪

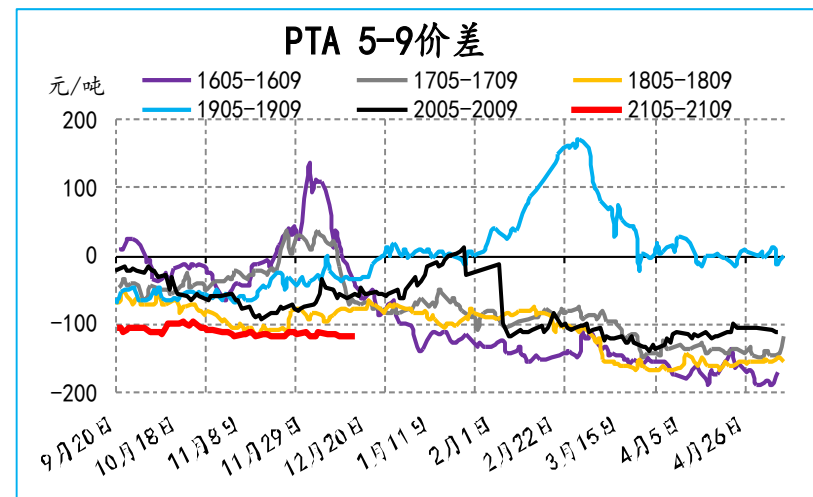
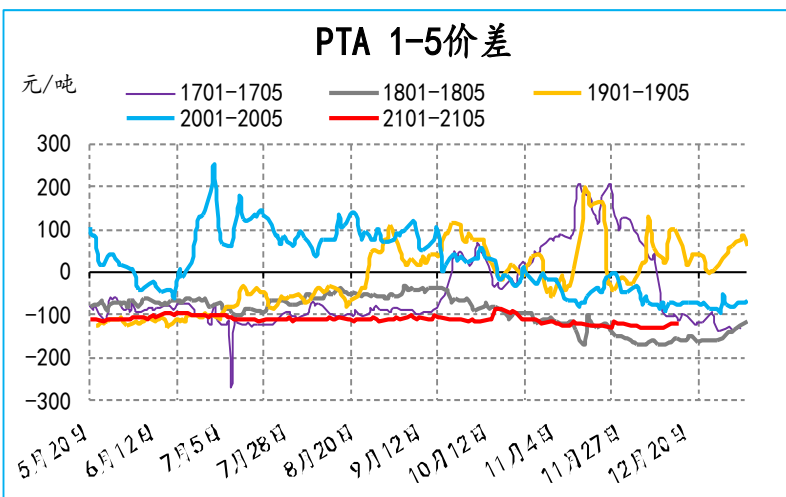
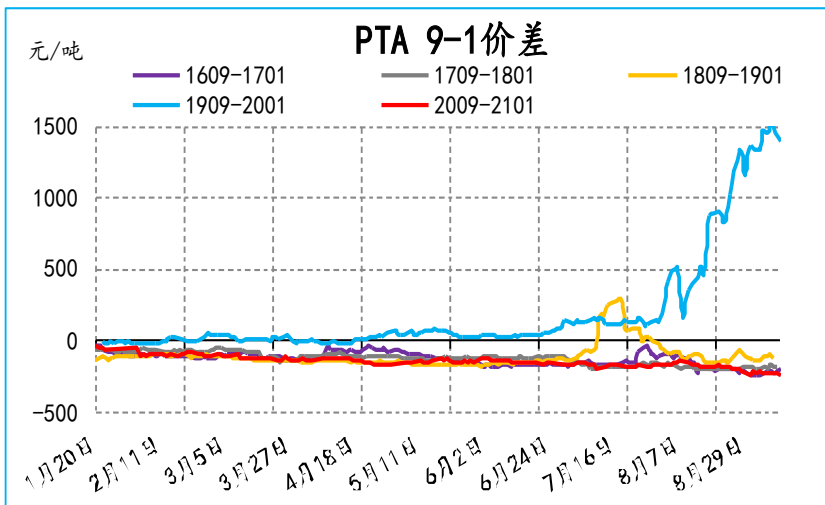
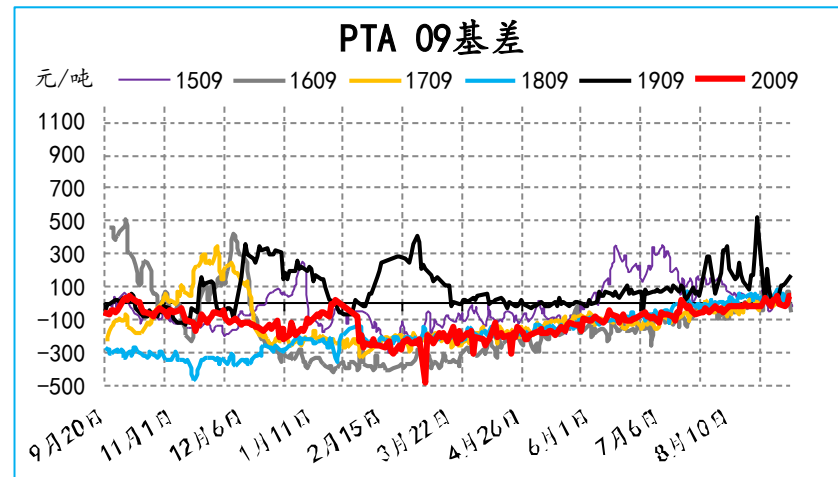
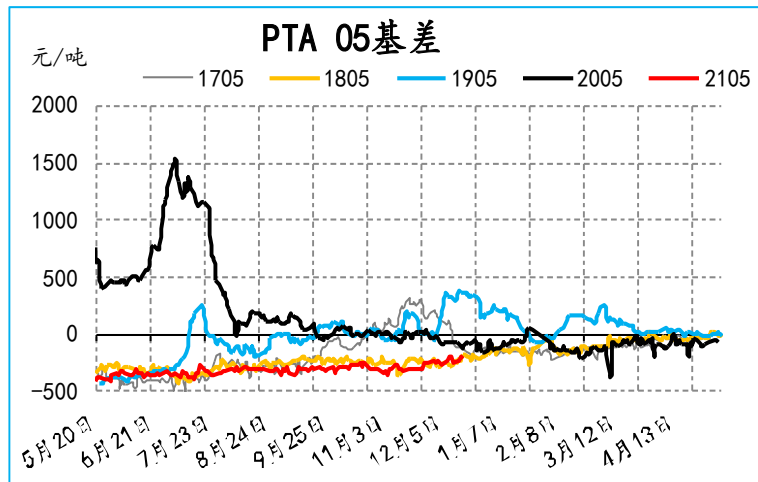
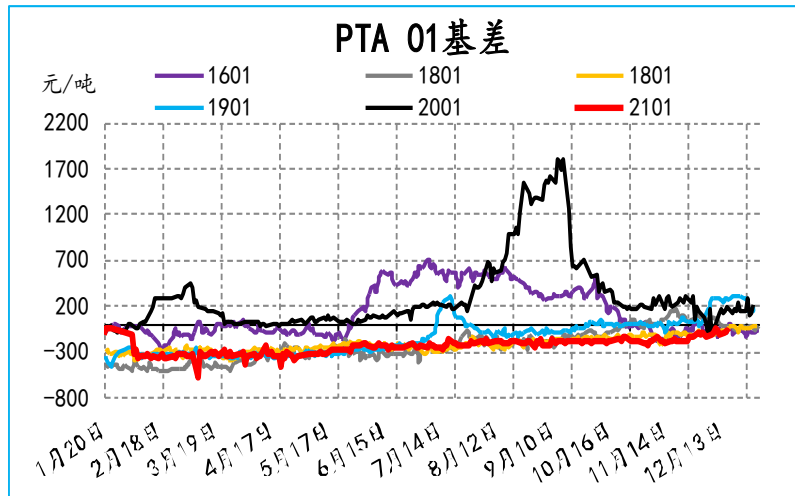
2020年12月16日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
PVC	8600	-120.00		915.00	75.00		11.9%	
PP	8450	-50.00		99.00	-82.00		1.2%	
PE	7900	-100.00		125.00	-75.00		1.6%	
甲醇	2415	40.00		-14.00	-20.00		-0.6%	
EG	3960	45.00		-20.00	58.00		-0.5%	
PTA	3590	-10.00		-96.00	-20.00		-2.6%	

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。

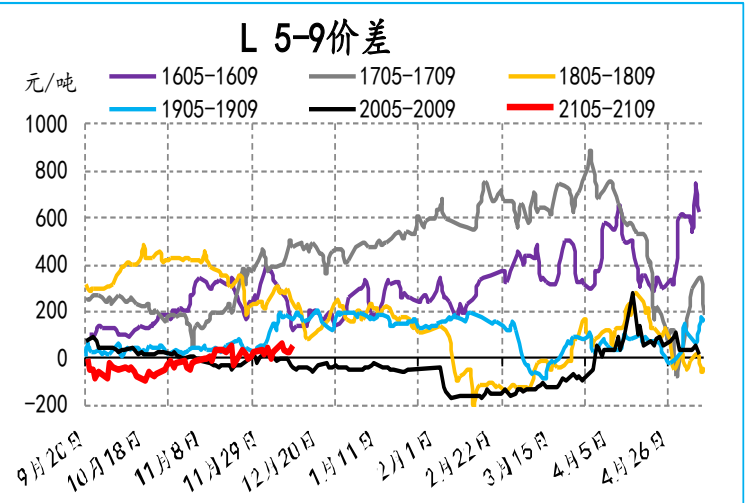
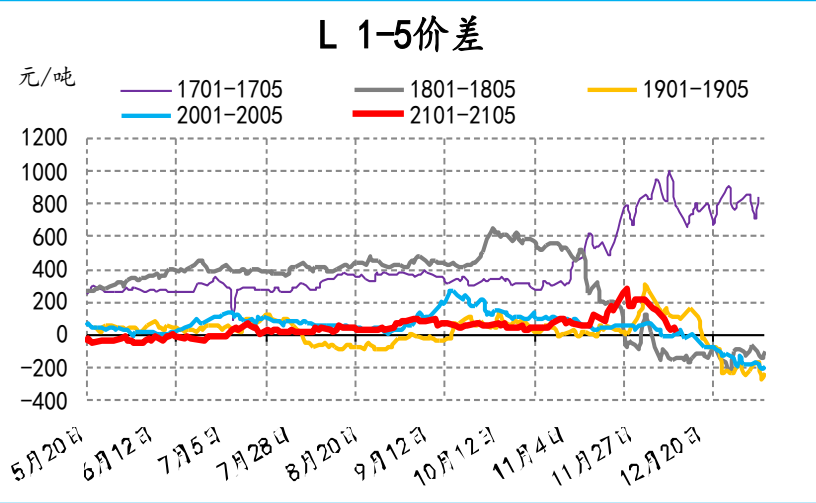
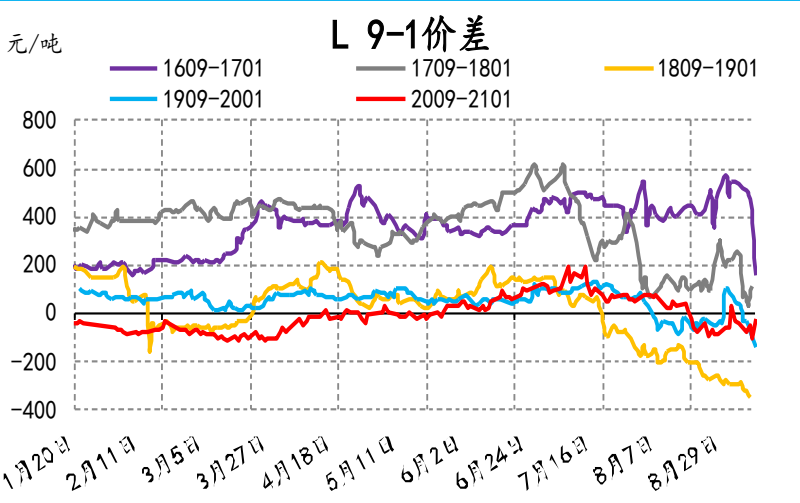
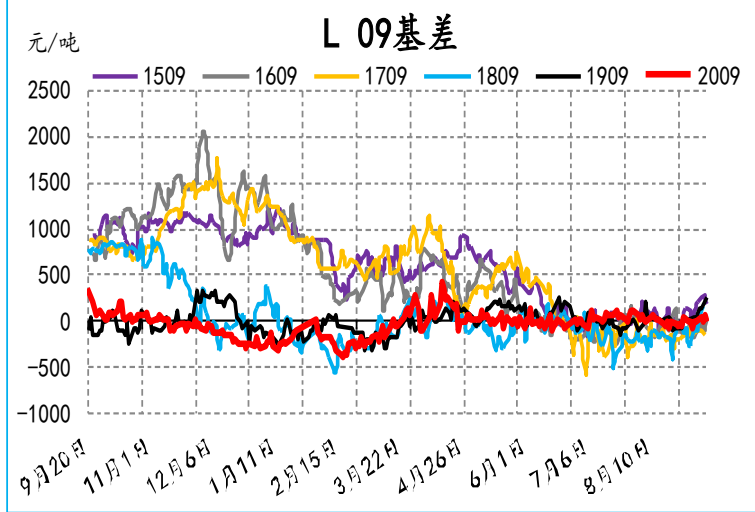
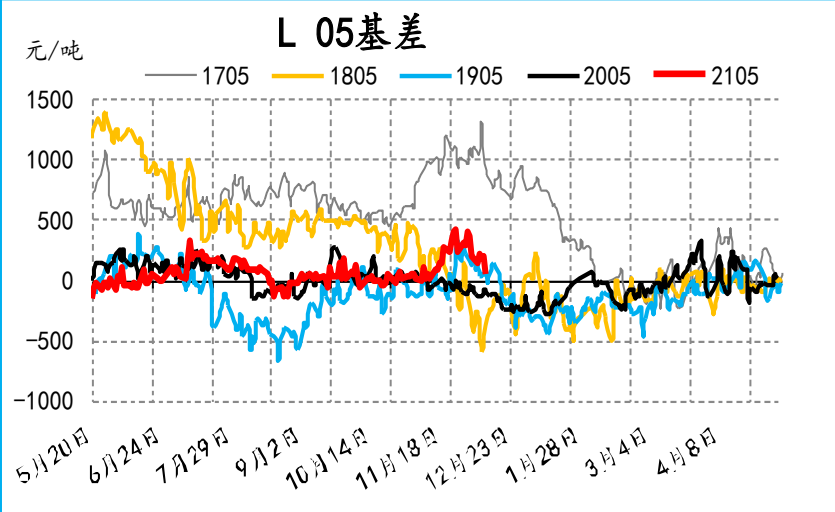
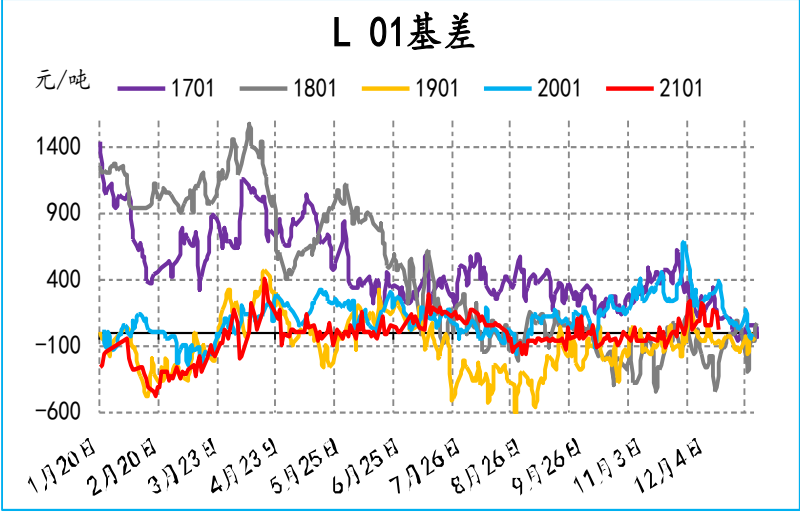
套利跟踪：甲醇



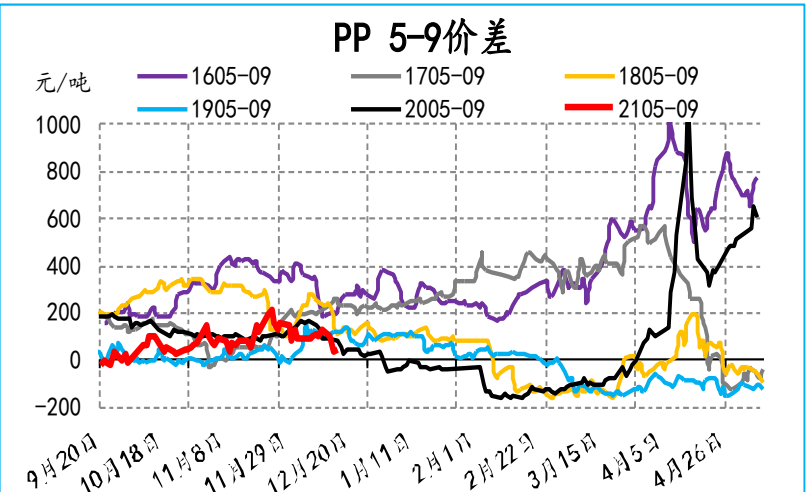
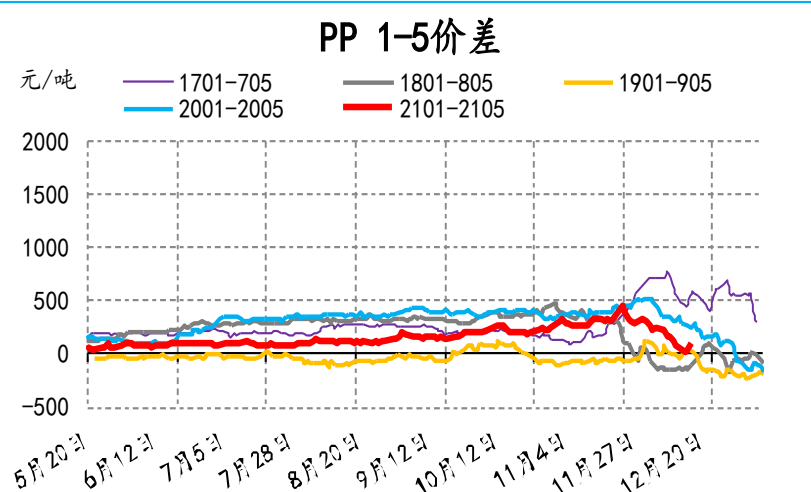
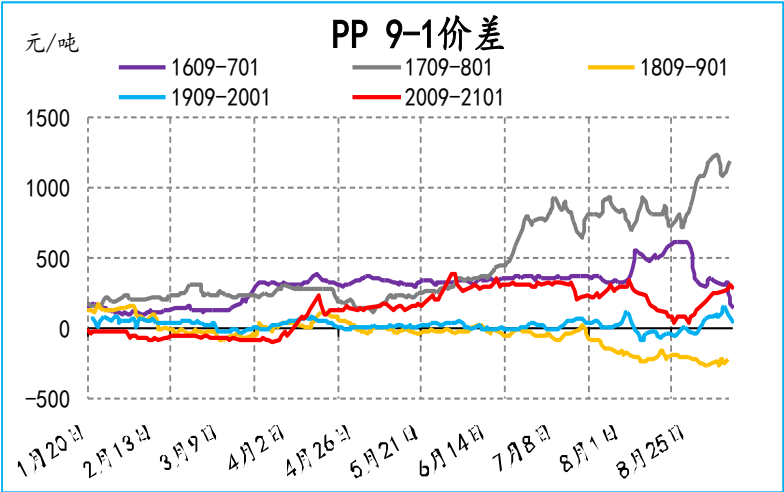
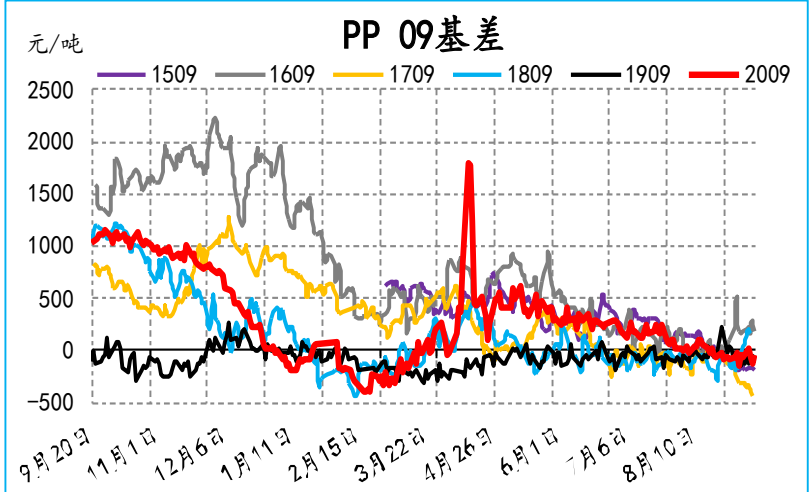
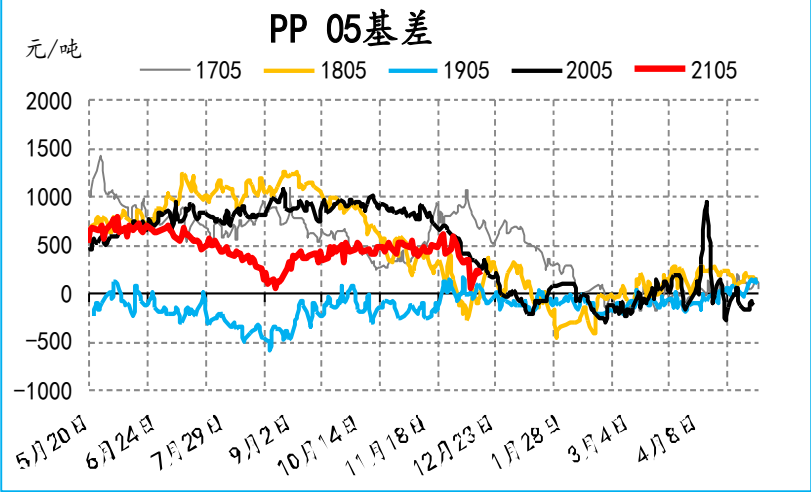
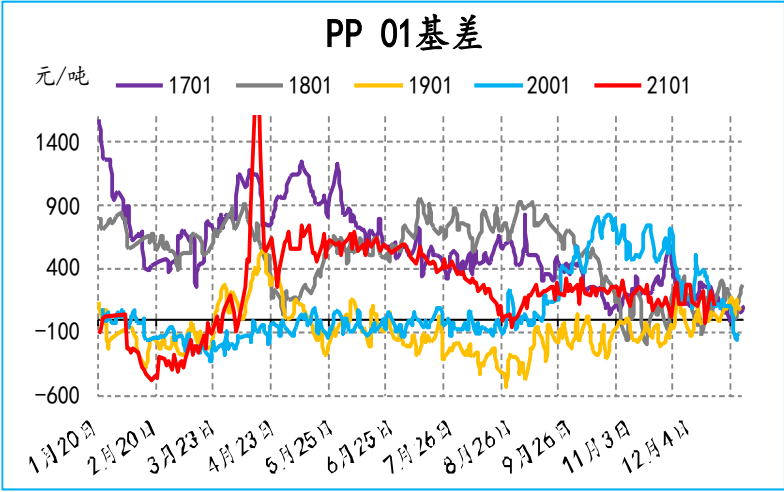
套利跟踪：PTA



套利跟踪：PE

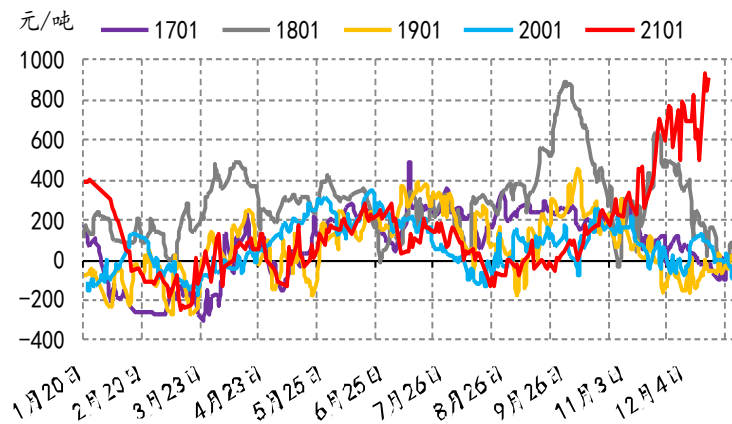


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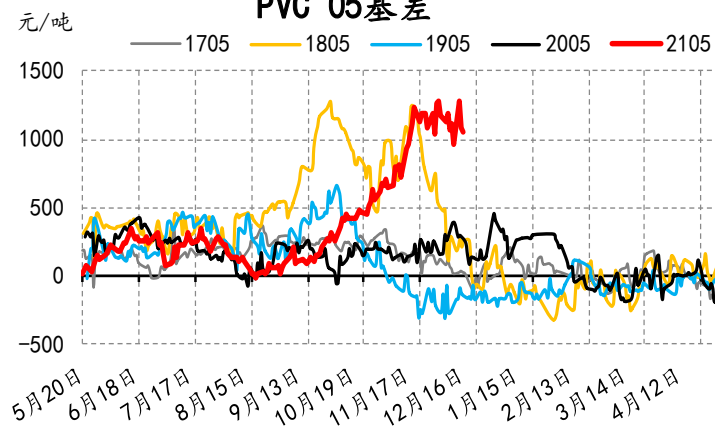


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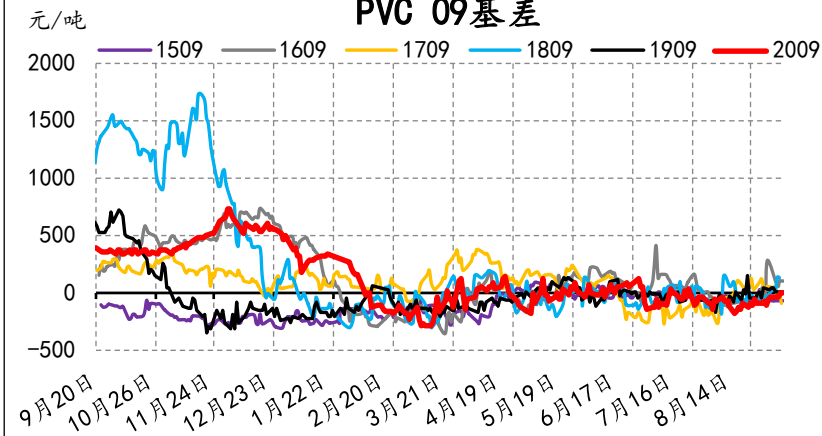
PVC 01基差



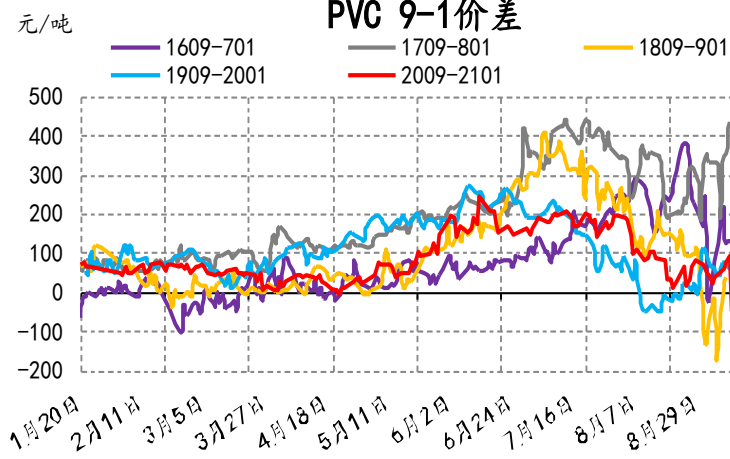
PVC 05基差



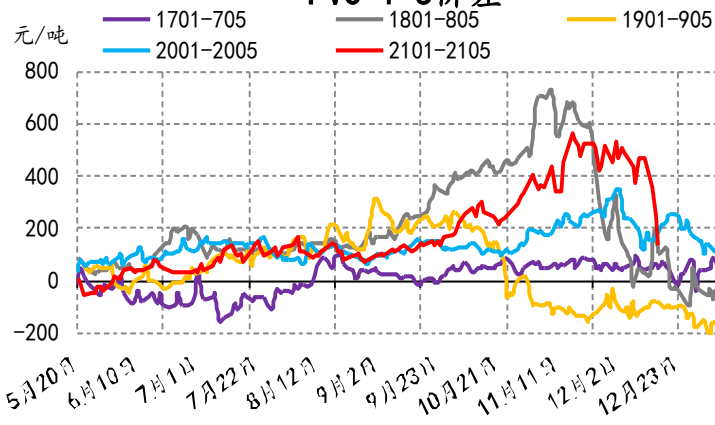
PVC 09基差



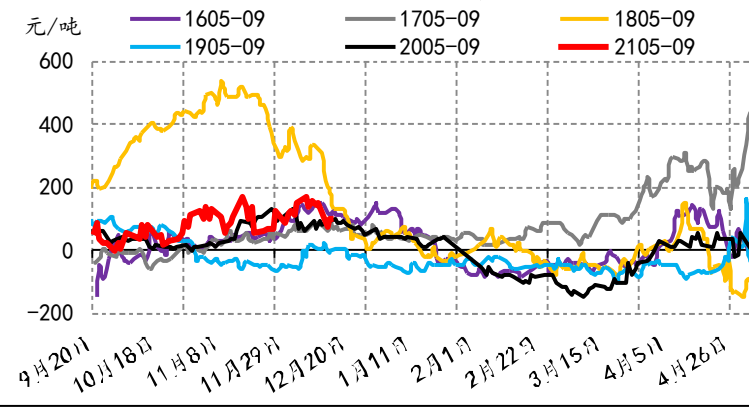
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

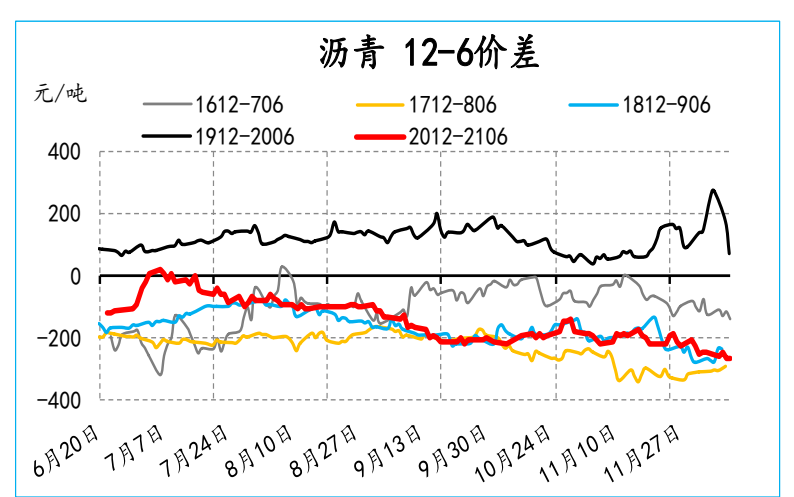
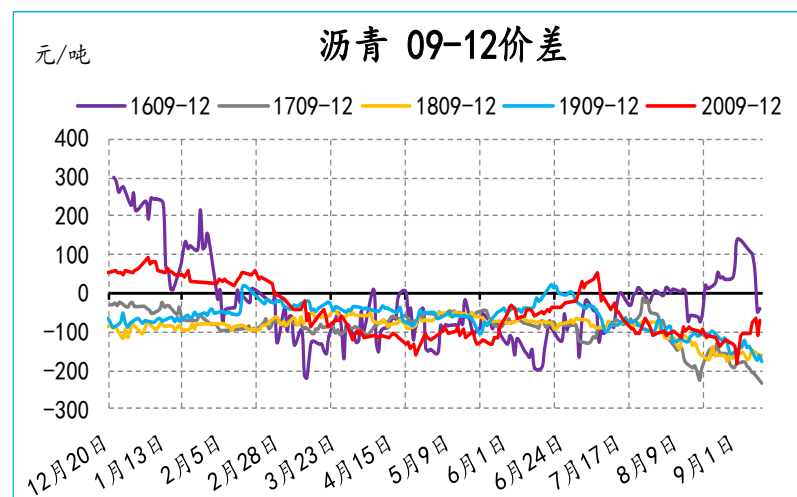
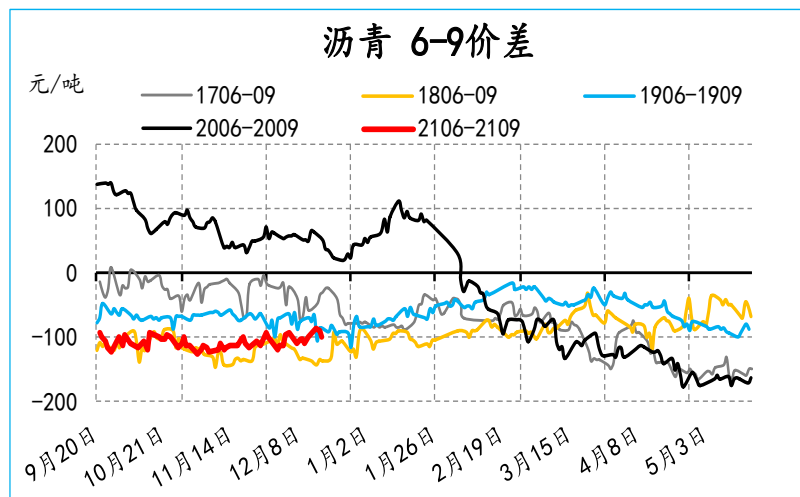
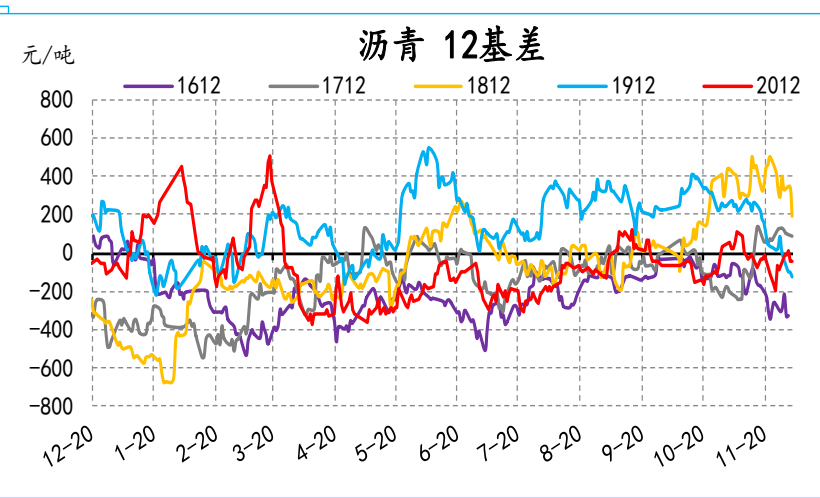
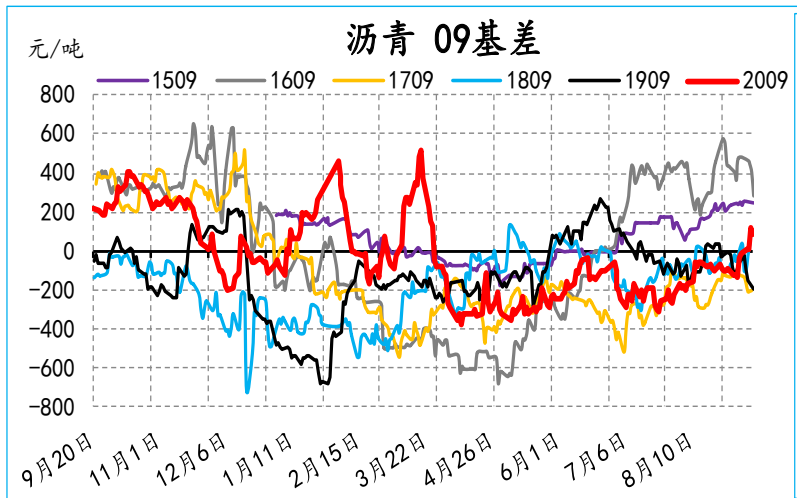
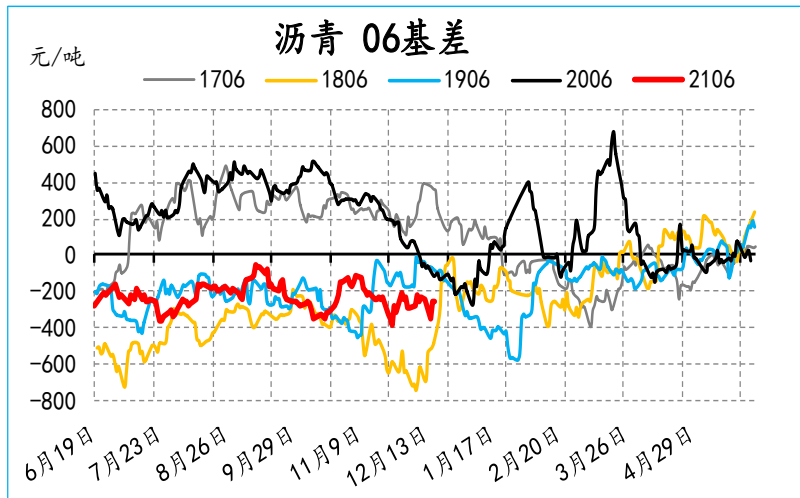


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

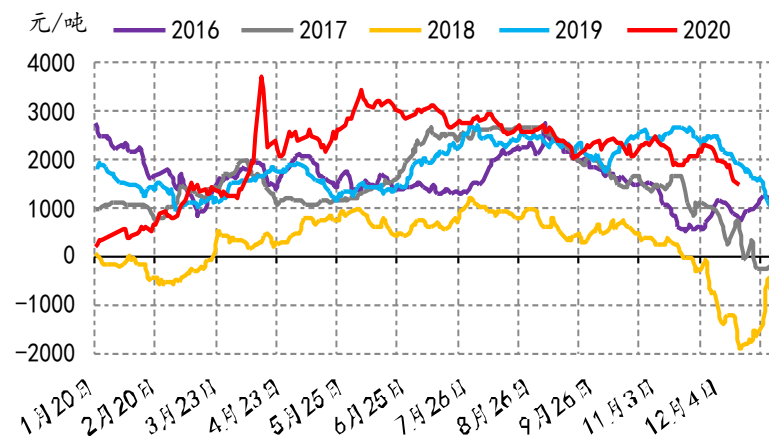
快向“能化小精灵”申请吧！

微信号：hanbb360

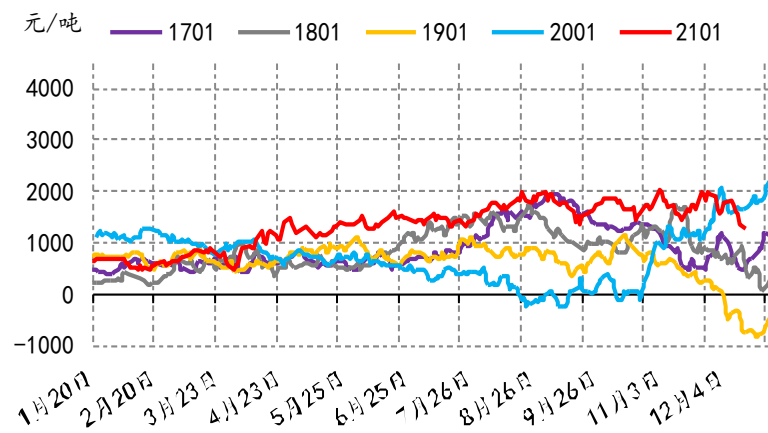


跨品种: PP-3MA

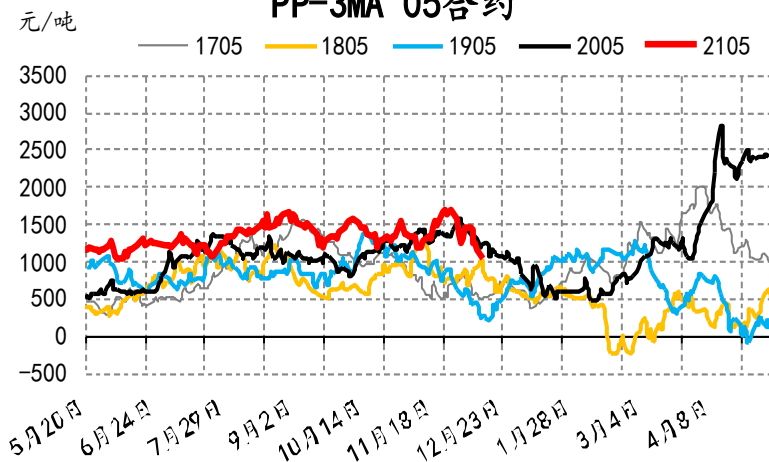
PP-3MA 现货



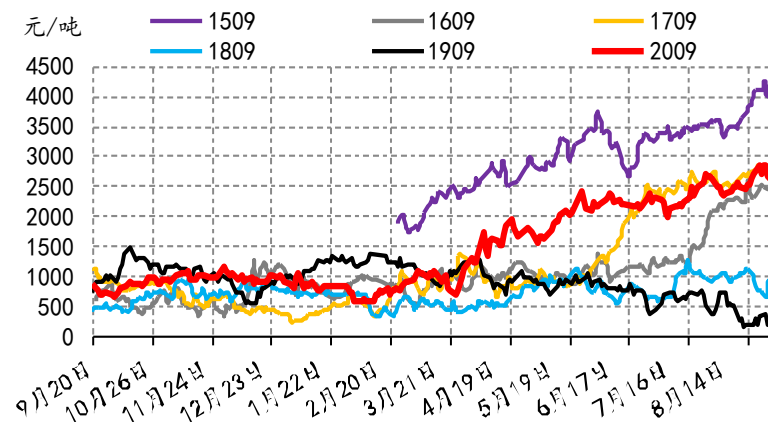
PP-3MA 01合约



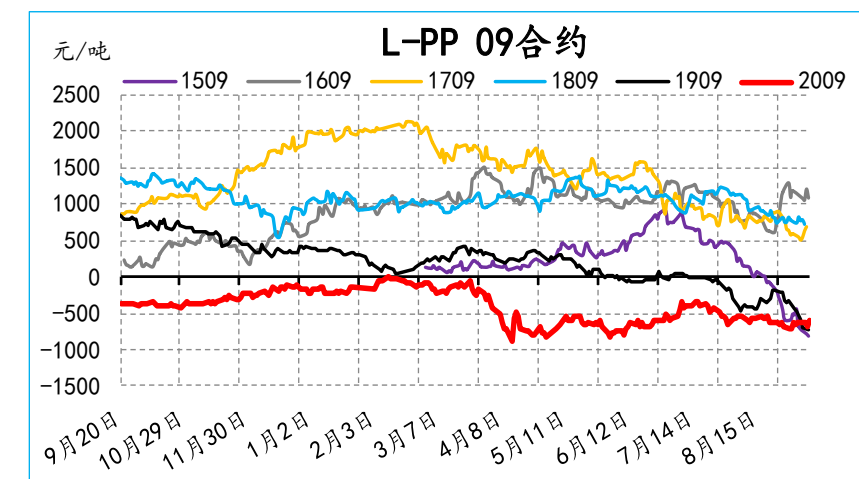
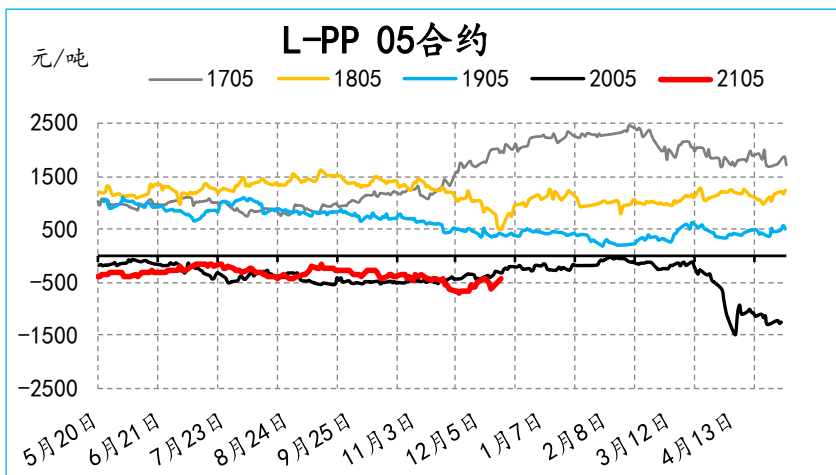
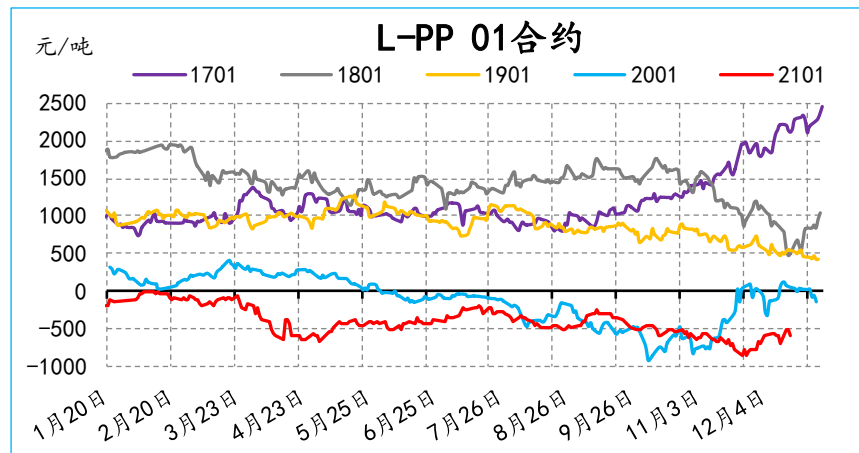
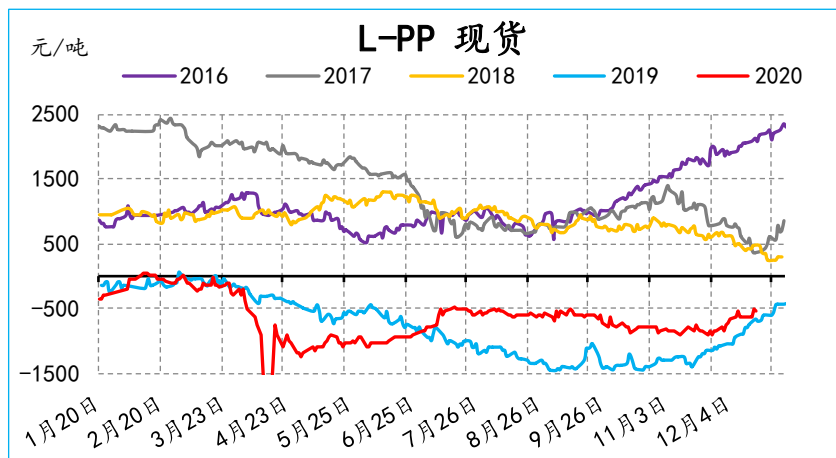
PP-3MA 05合约



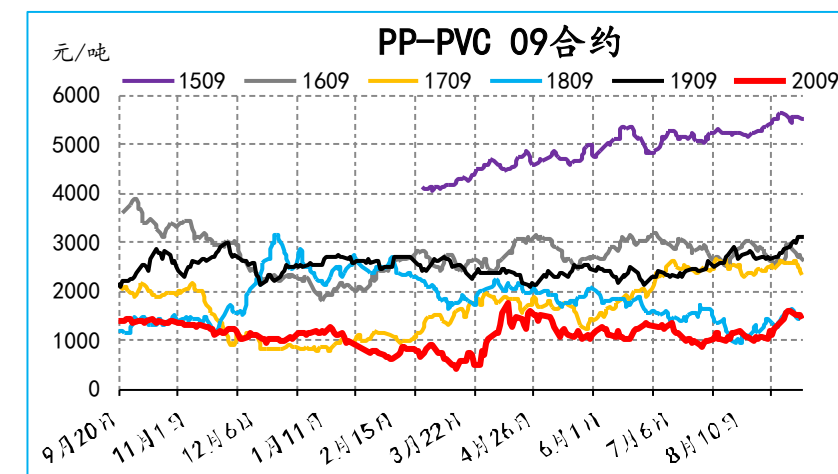
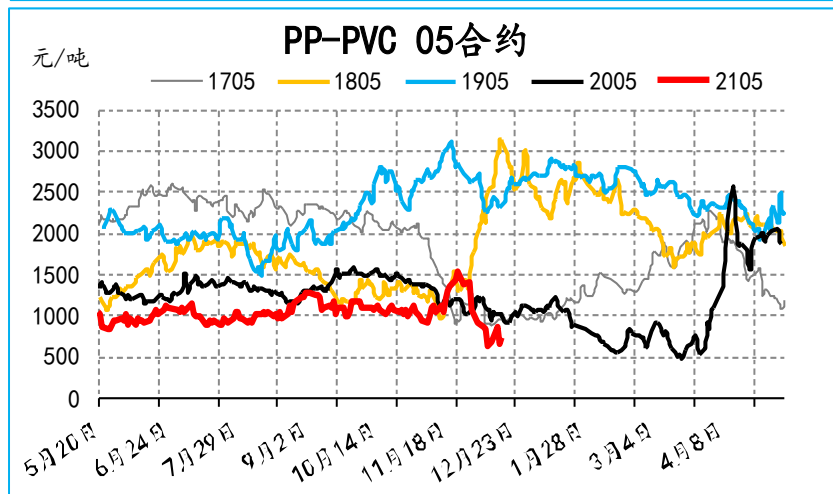
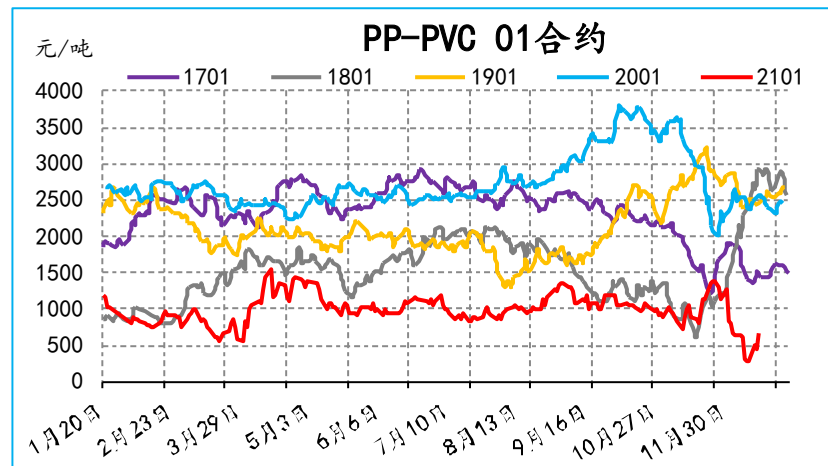
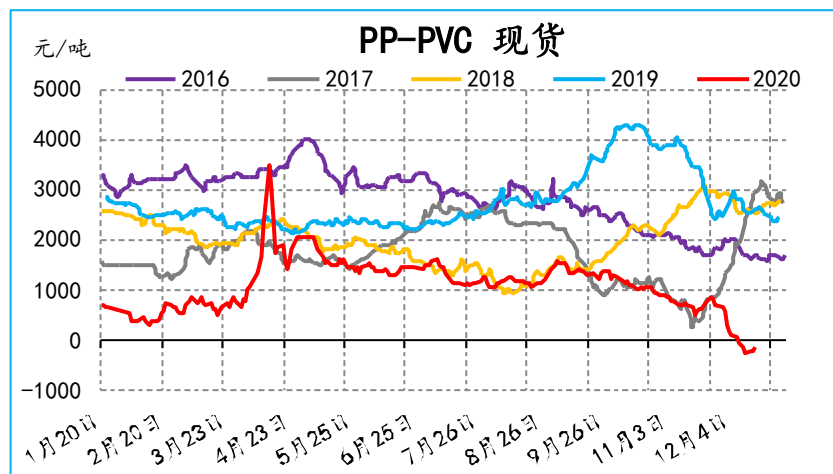
PP-3MA 09合约



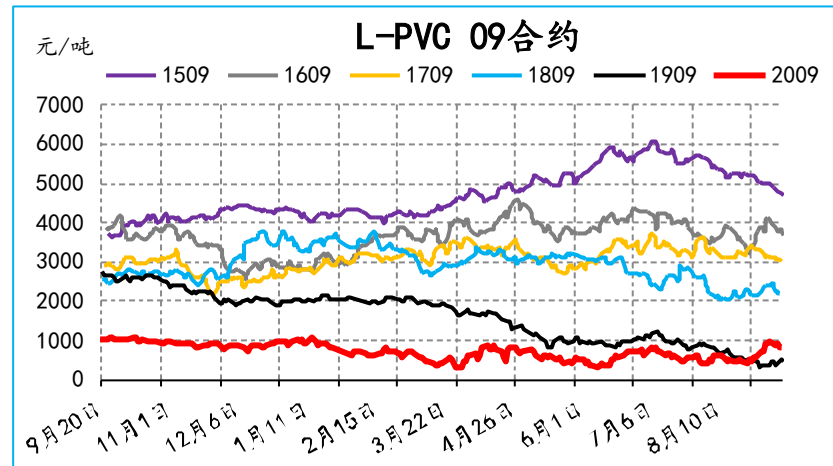
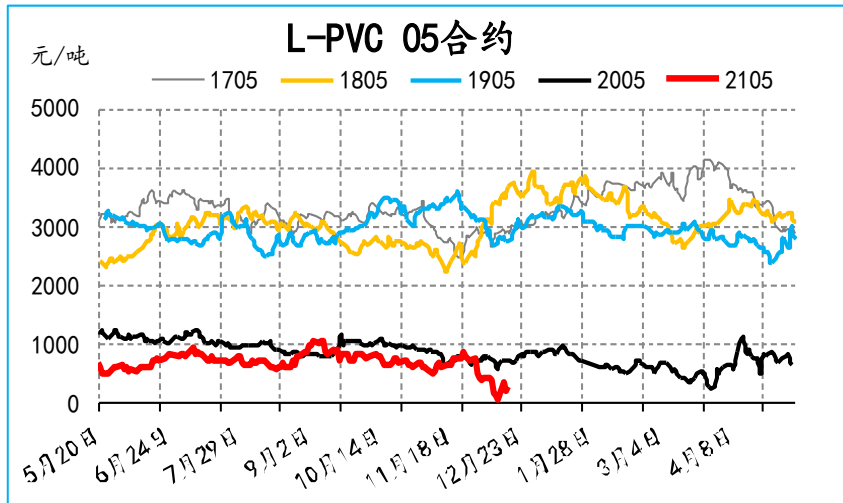
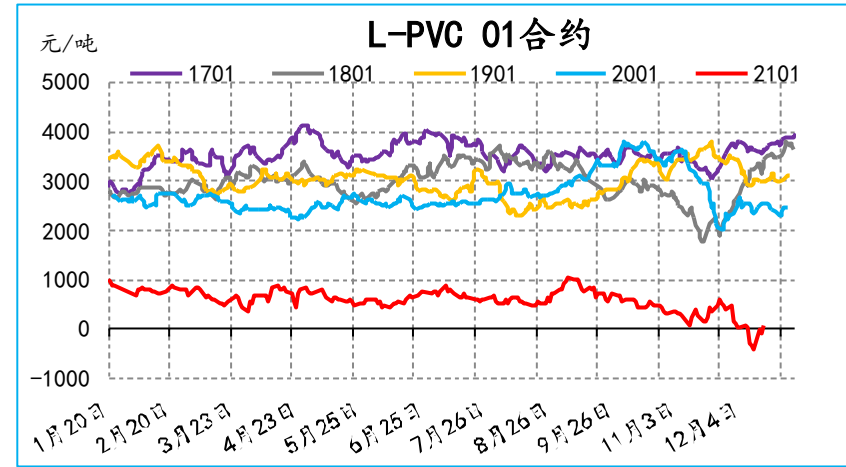
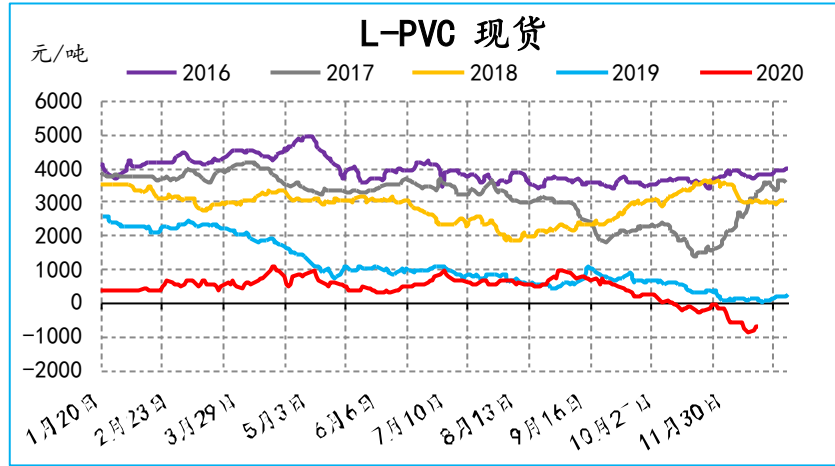
跨品种：塑料-PP



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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