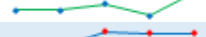
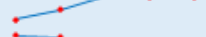


化工套利跟踪

研究发展中心能化团队

2020年12月17日

套利建议

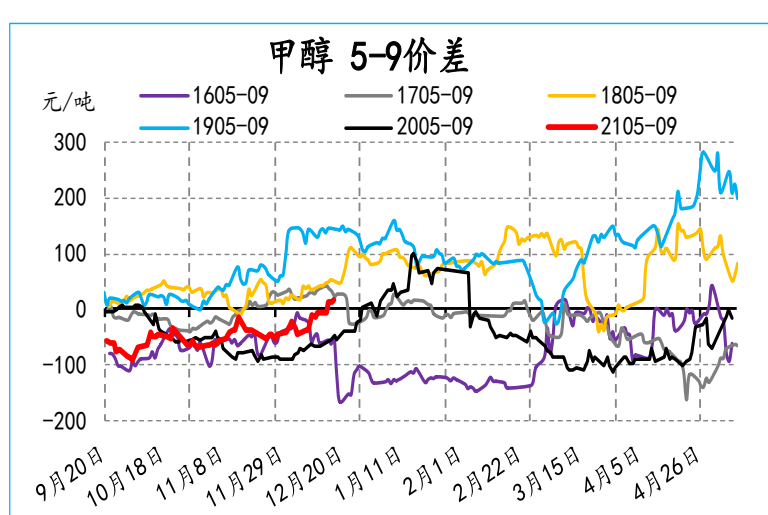
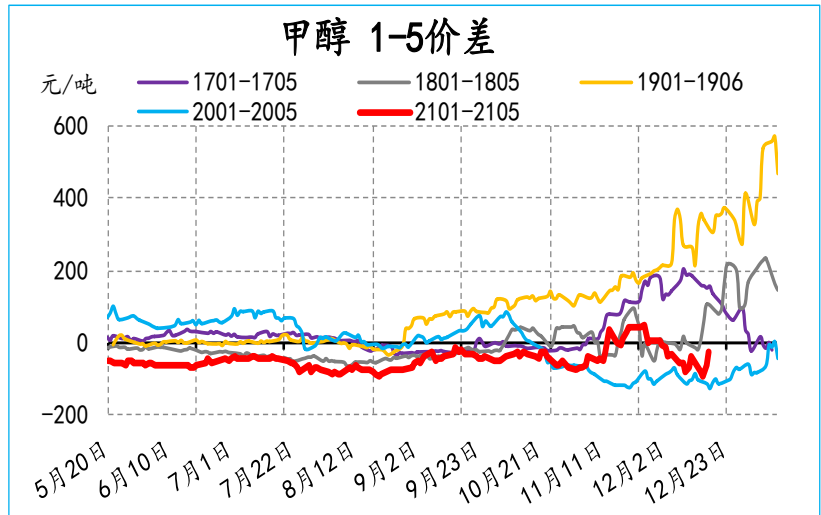
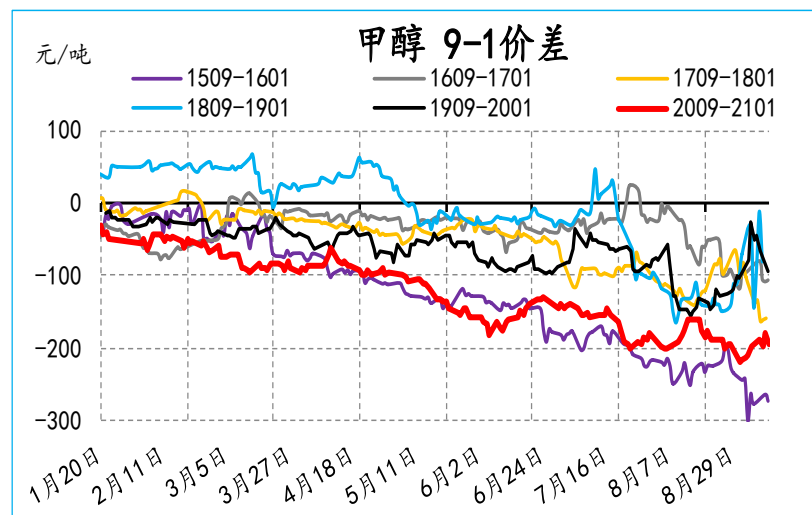
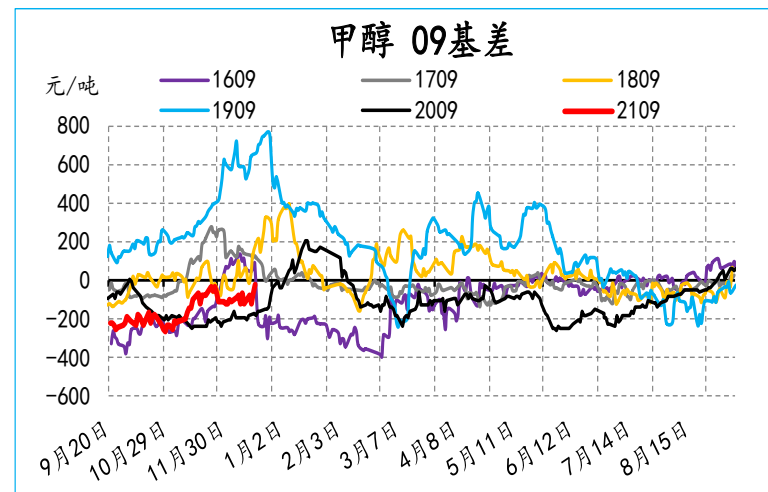
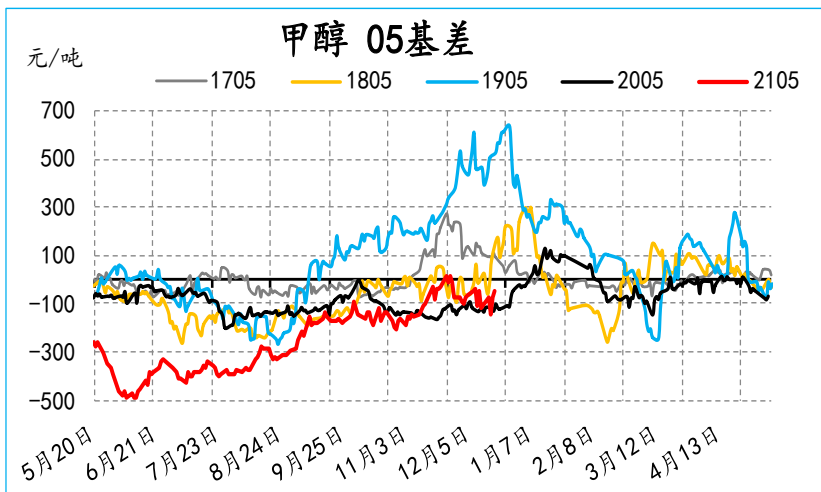
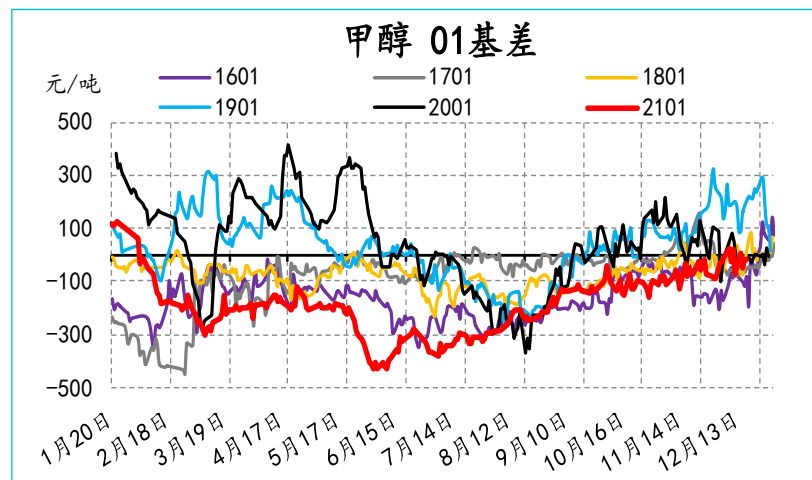
化工套利跟踪									
 信达期货 CINDA FUTURES		联系人：韩冰冰			联系人：杨思佳				
		投资咨询号：Z0015510			从业资格号：F3059668				
					电话：0571-28132638				
策略组合		20日前 11月19日	10日前 12月3日	5日前 12月10日	昨日 12月16日	今日 12月17日	近一个月走势图	建议	
跨期	MA9-MA1	9	70	86	48	8		短期关注1-5正套	
	MA1-MA5	31	-37	-70	-62	-24			
	MA5-MA9	-40	-33	-16	14	16			
	TA9-TA1	244	246	246	242	236		观望	
	TA1-TA5	-126	-128	-130	-122	-124			
	TA5-TA9	-118	-118	-116	-120	-112			
	L9-L1	-220	-150	-55	-70	-70		关注1-5正套	
	L1-L5	170	155	35	15	15			
	L5-L9	50	-5	20	55	55			
	PP9-PP1	-452	-313	-207	-131	-119		关注1-5正套	
	PP1-PP5	309	224	113	93	92			
	PP5-PP9	143	89	94	38	27			
	V9-V1	-615	-620	-605	-240	-280		观望	
	V1-V5	480	510	465	140	205			
	V5-V9	135	110	140	100	75			
跨品种	BU9-BU12	326	344	374	-30	-36		观望	
	BU12-BU6	326	344	374	-30	-36			
	BU6-BU9	-110	-96	-110	-100	-92			
	PP-3MA 1月	1742	1632	1568	1272	1272		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1526	1297	1245	1020	1020			
	PP-3MA 9月	1263	1109	1103	911	911			
	L-PP 1月	-702	-652	-593	-576	-540		无趋势，观望	
	L-PP 5月	-563	-583	-515	-433	-428			
	L-PP 9月	-470	-489	-441	-450	-461			

基差数据跟踪

2020年12月17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	8400	-200.00		725.00	-190.00		9.4%	
PP	8450	0.00		40.00	-59.00		0.5%	
PE	7900	0.00		30.00	-95.00		0.4%	
甲醇	2460	45.00		-19.00	27.00		-0.8%	
EG	3950	0.00		-97.00	-67.00		-2.4%	
PTA	3635	45.00		-109.00	-13.00		-2.9%	

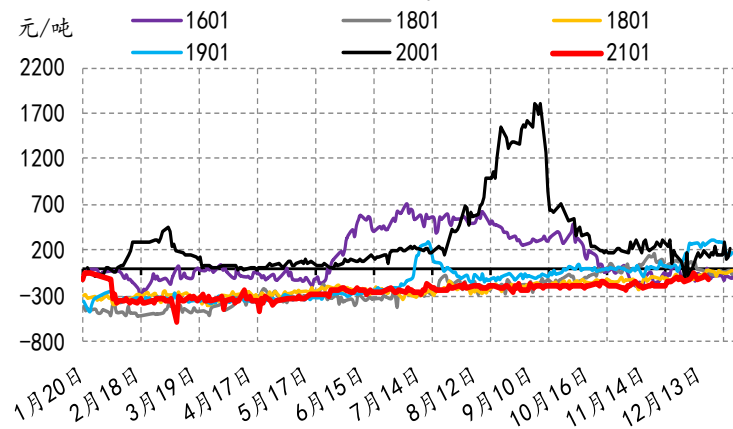
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为1月。

套利跟踪：甲醇

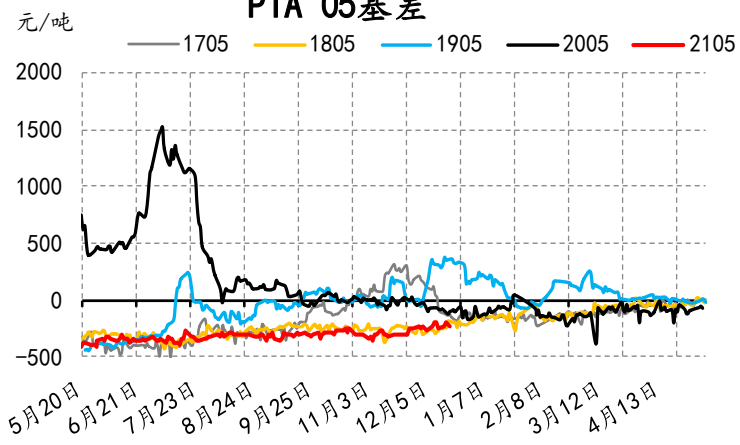


套利跟踪：PTA

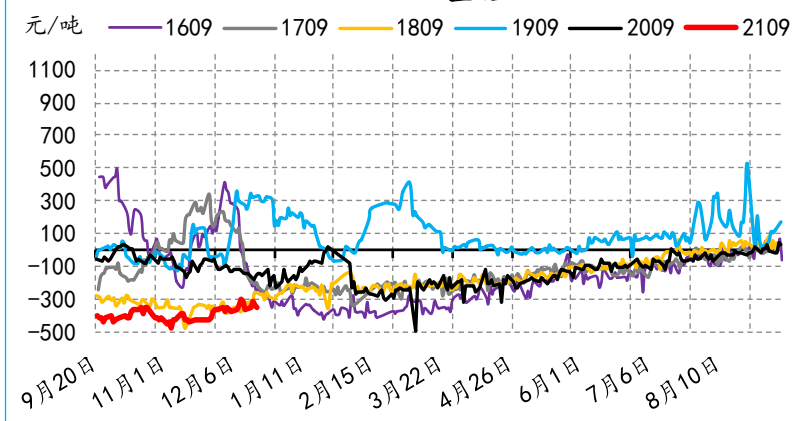
PTA 01基差



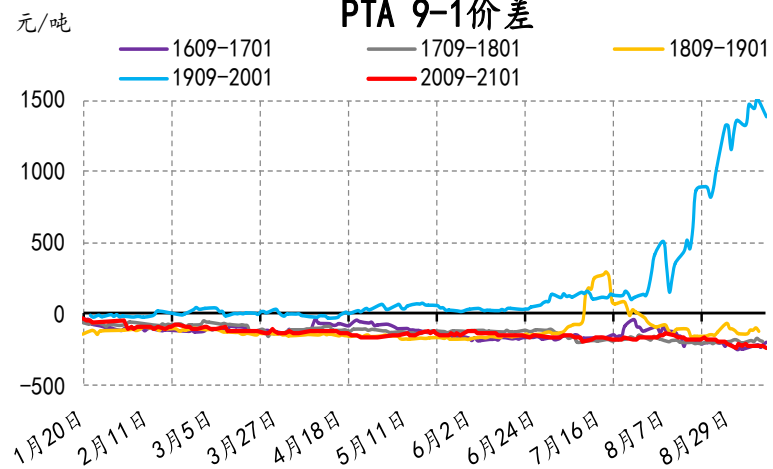
PTA 05基差



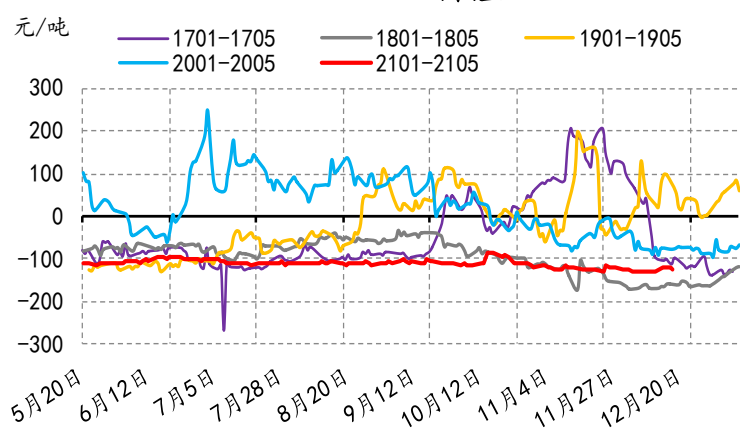
PTA 09基差



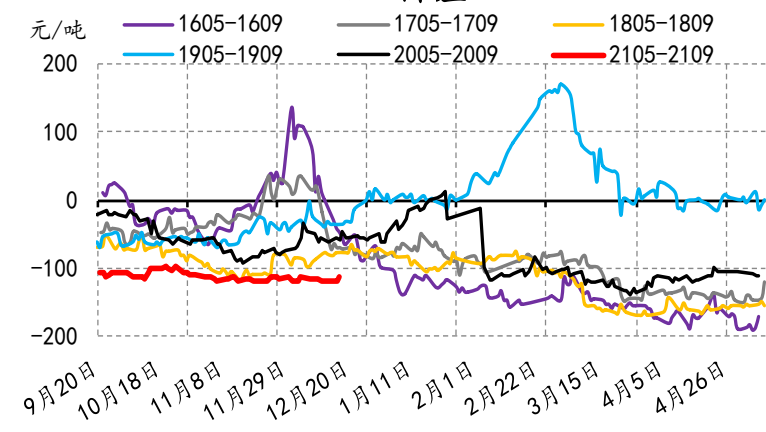
PTA 9-1价差



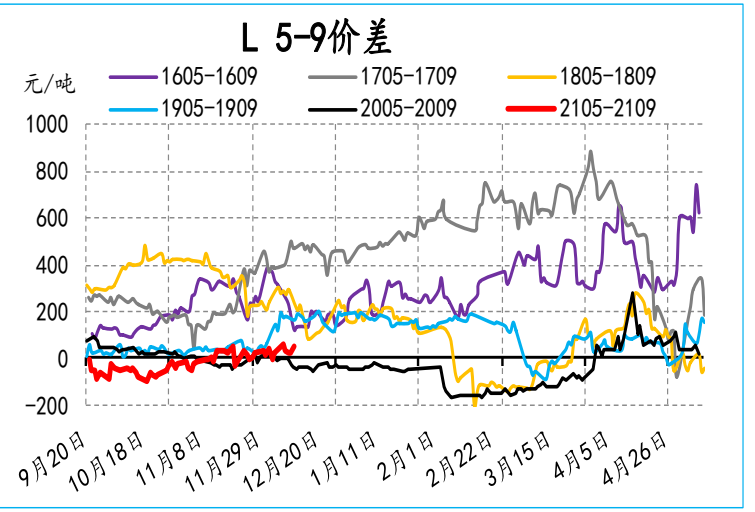
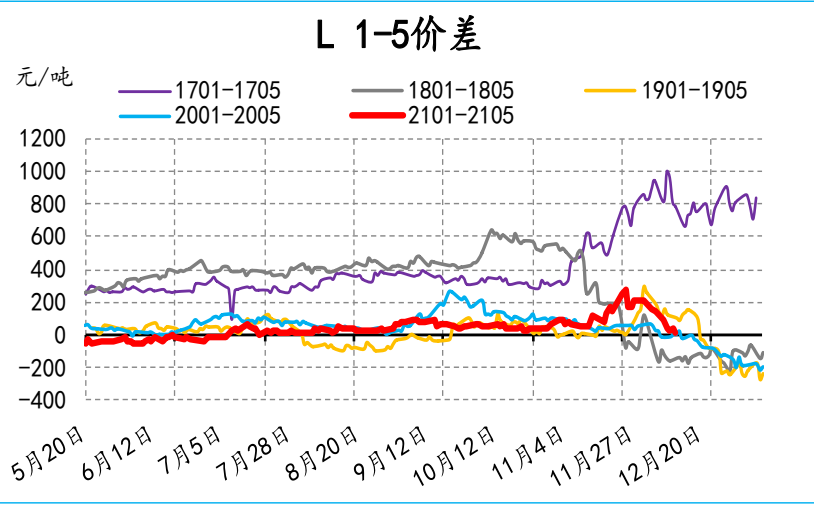
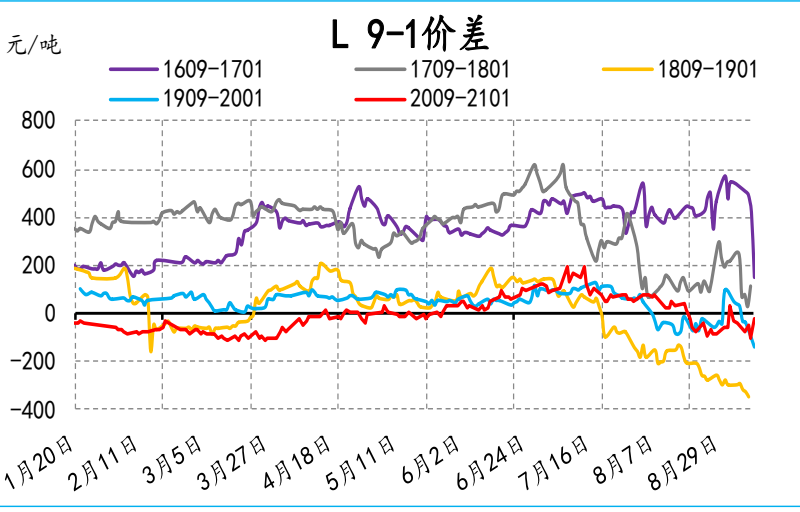
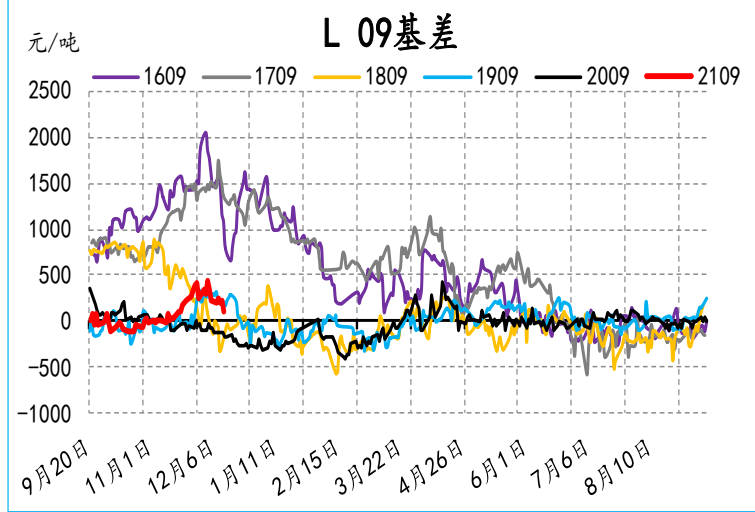
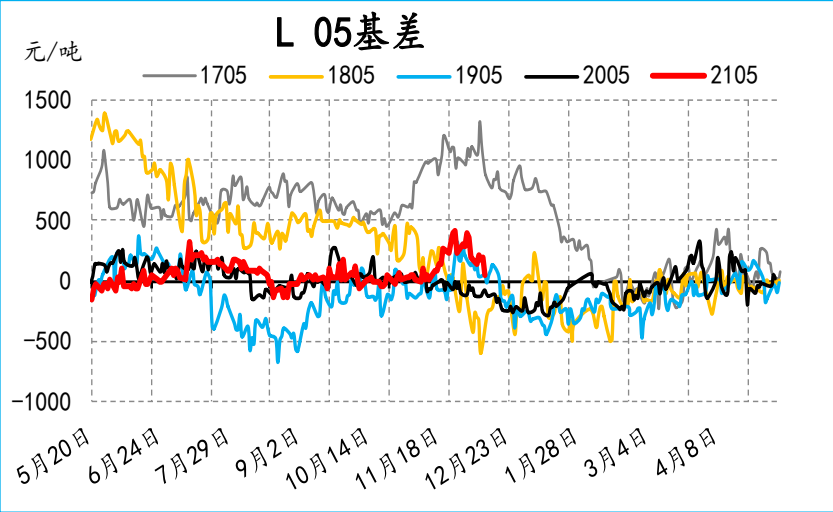
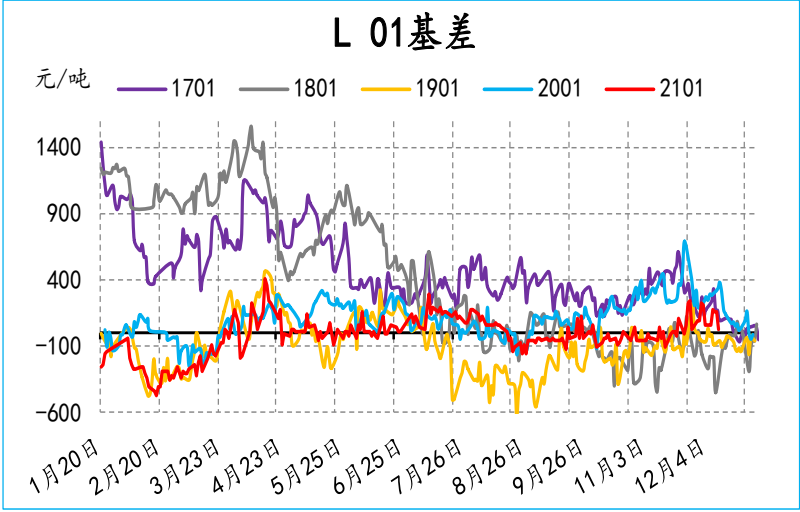
PTA 1-5价差



PTA 5-9价差

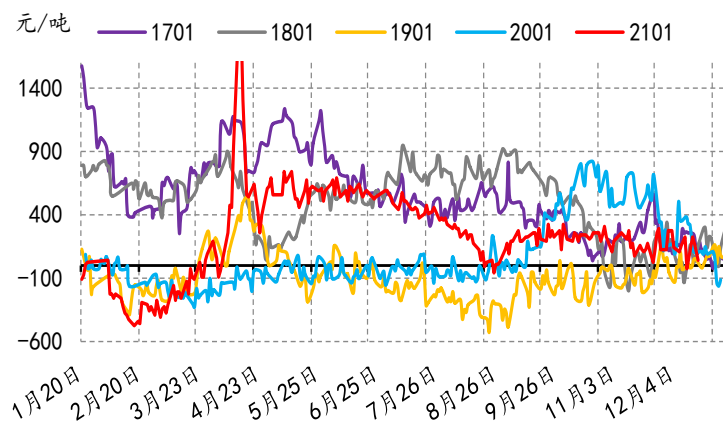


套利跟踪：PE

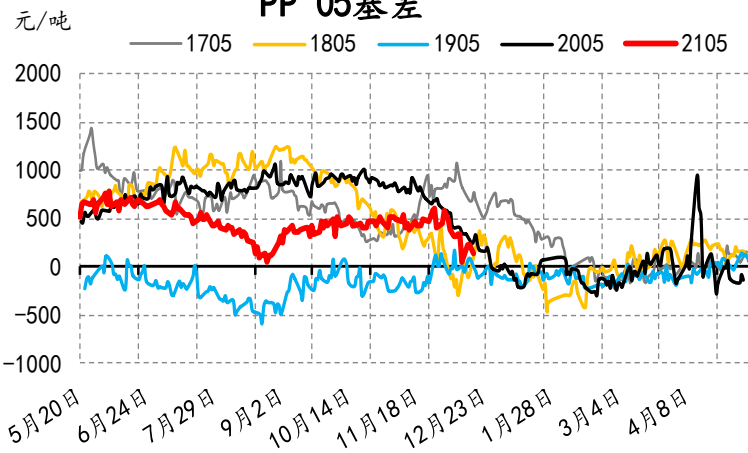


套利跟踪：PP

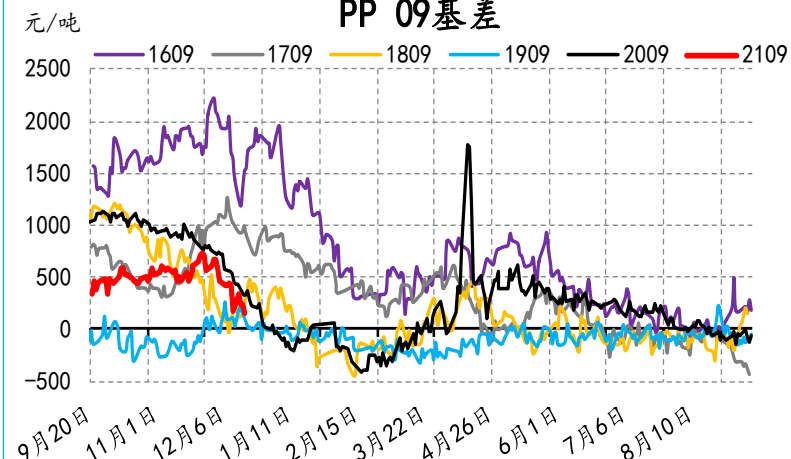
PP 01基差



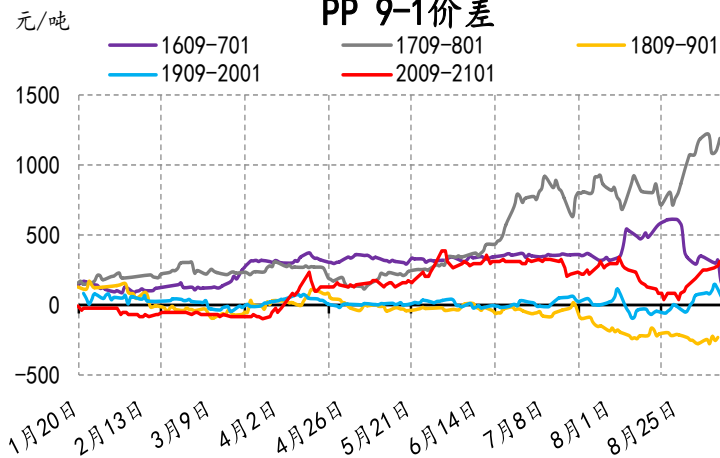
PP 05基差



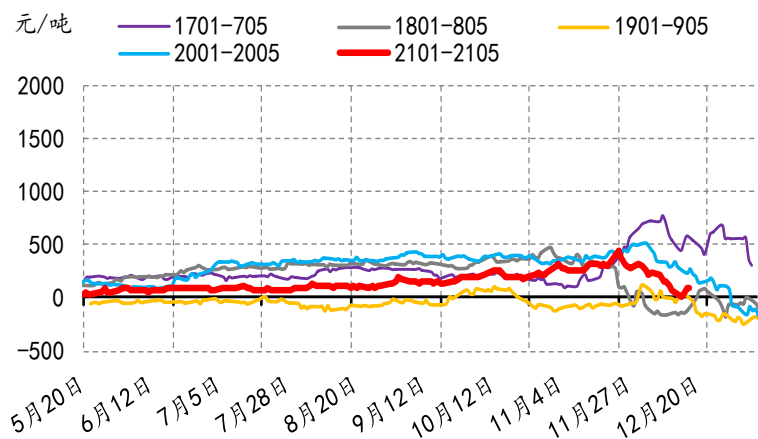
PP 09基差



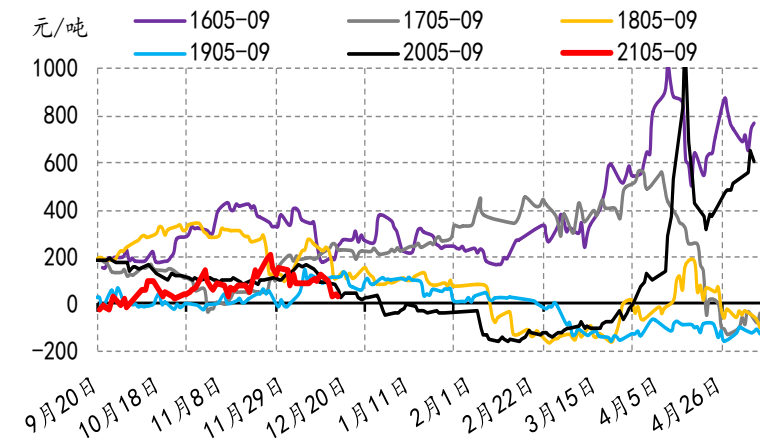
PP 9-1价差



PP 1-5价差

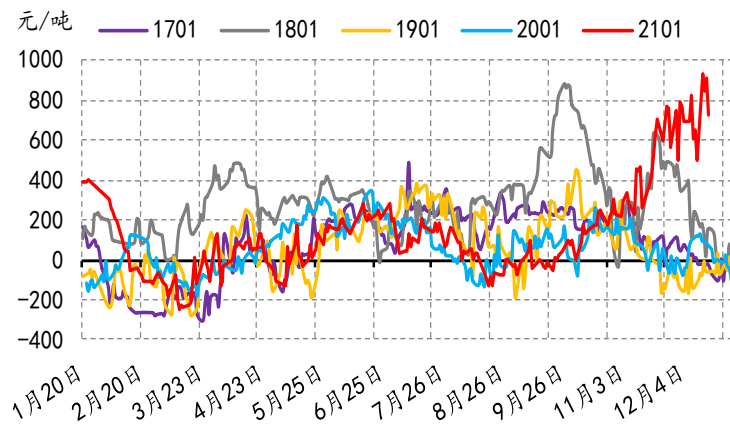


PP 5-9价差

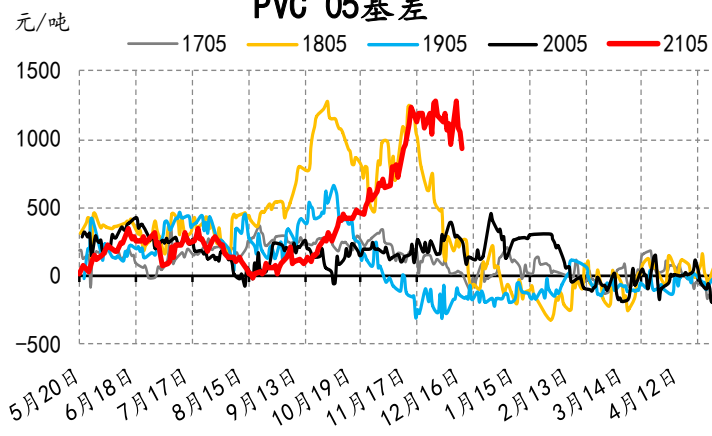


套利跟踪: PVC

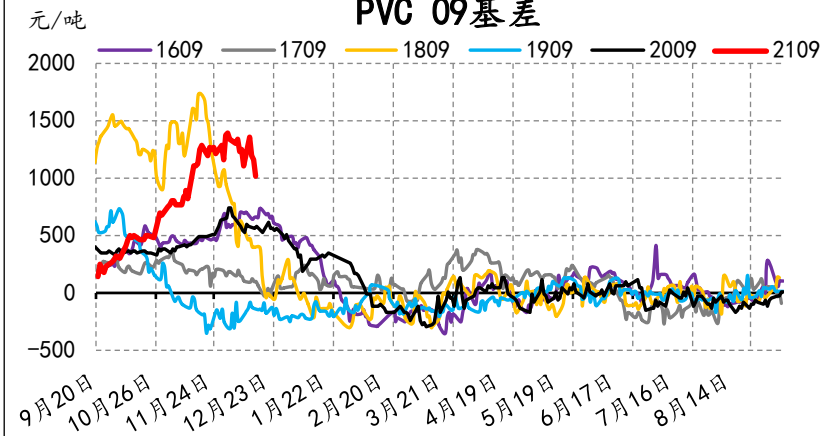
PVC 01基差



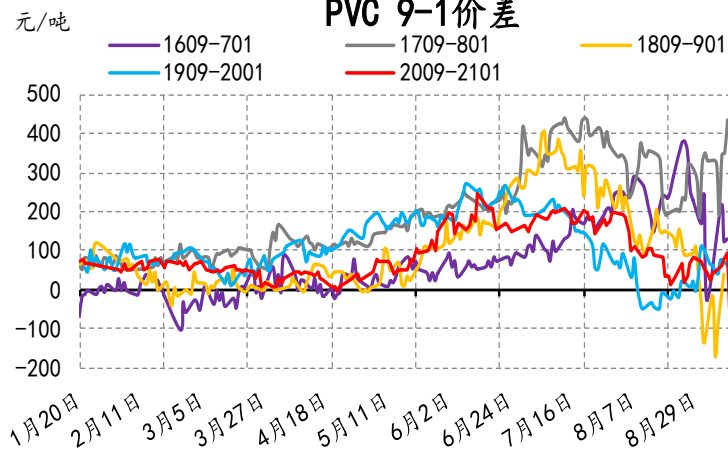
PVC 05基差



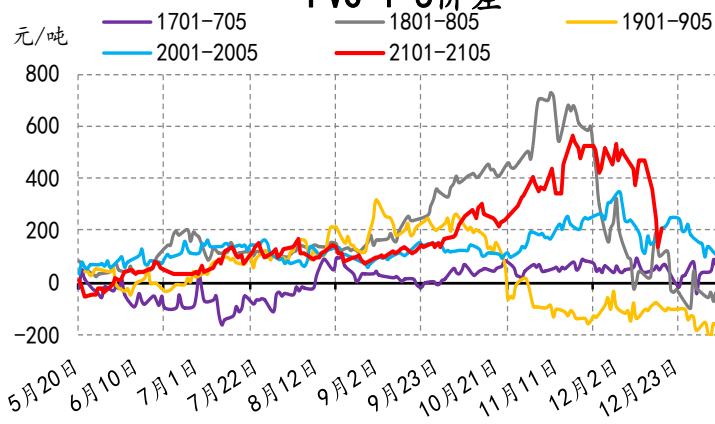
PVC 09基差



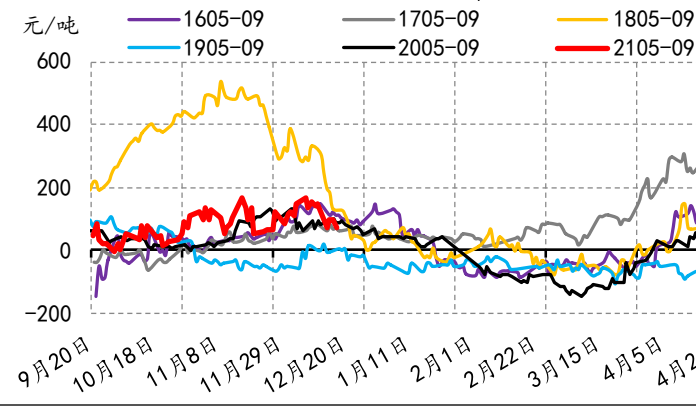
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

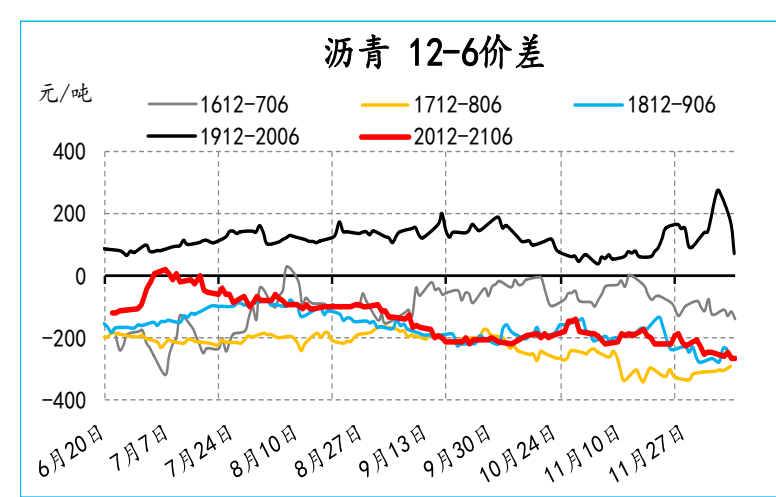
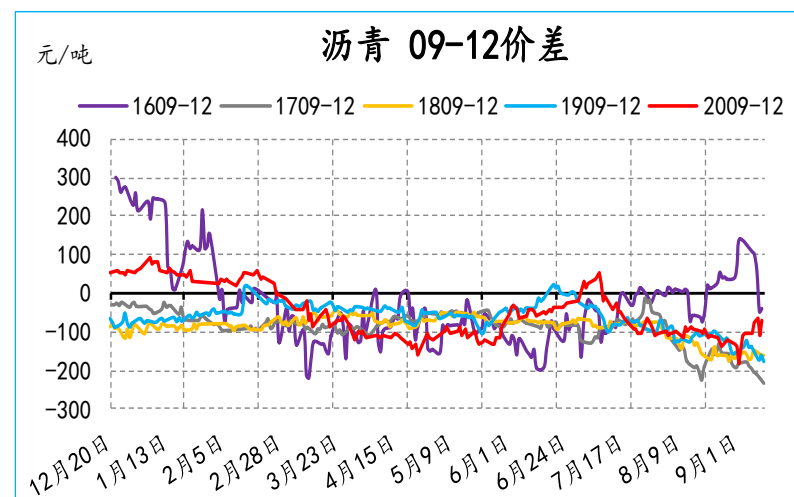
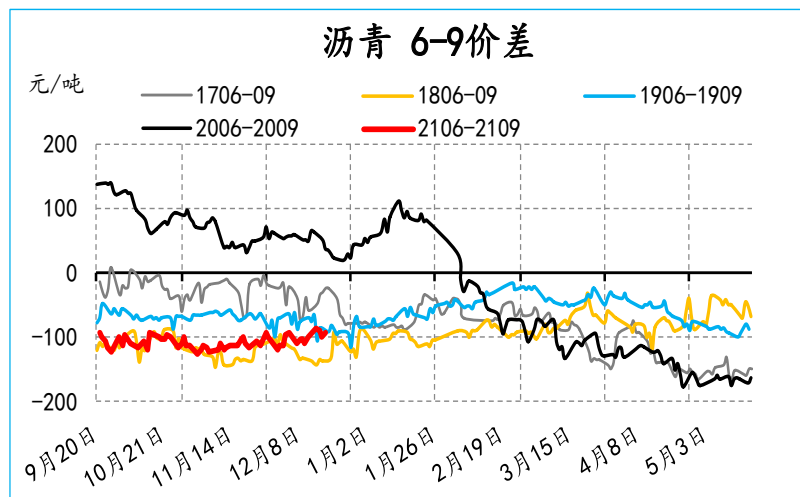
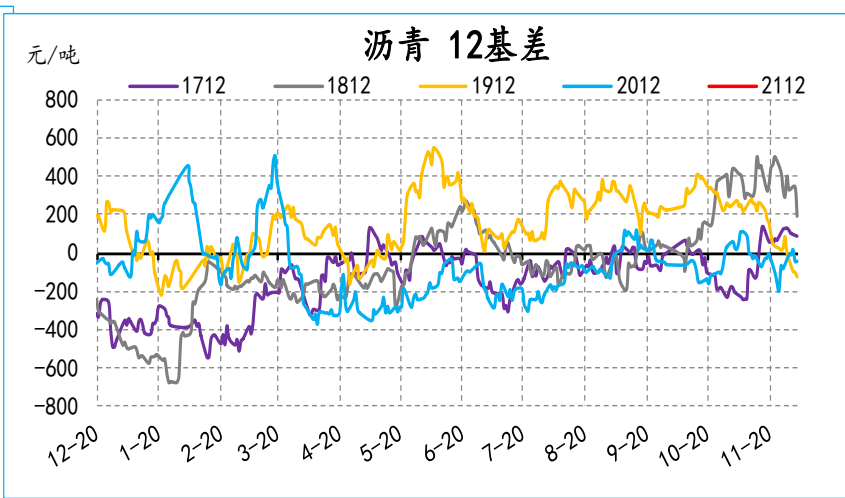
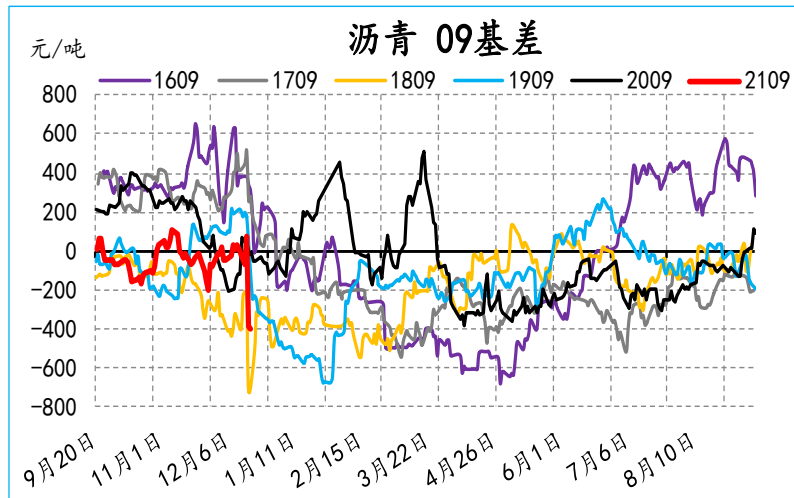
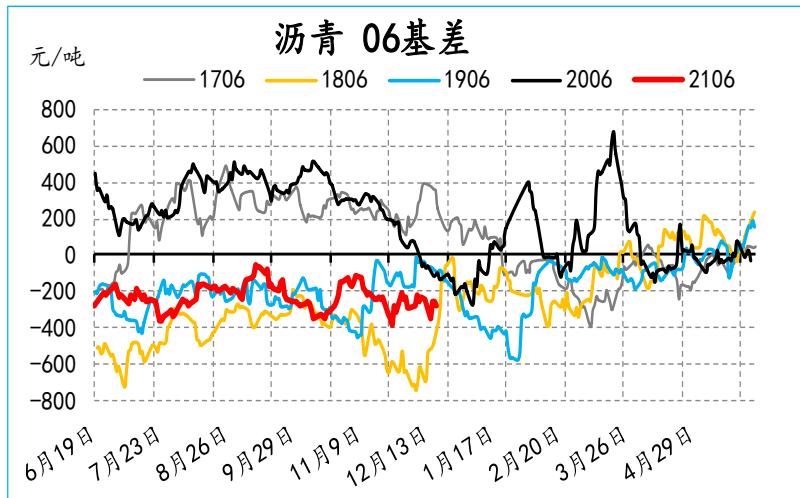


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

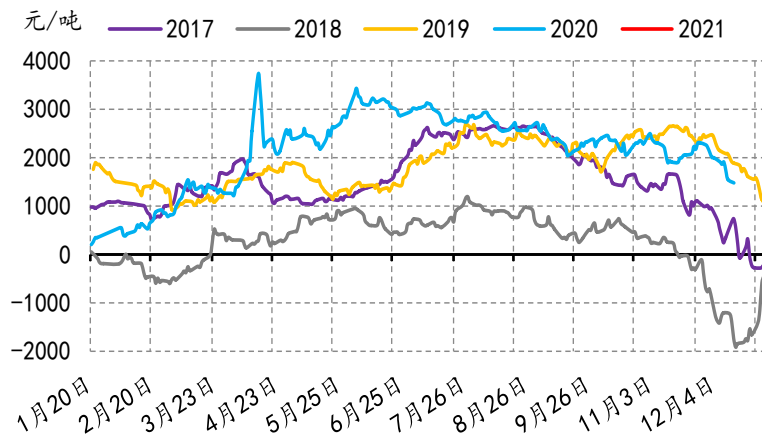
快向“能化小精灵”申请吧！

微信号：hanbb360

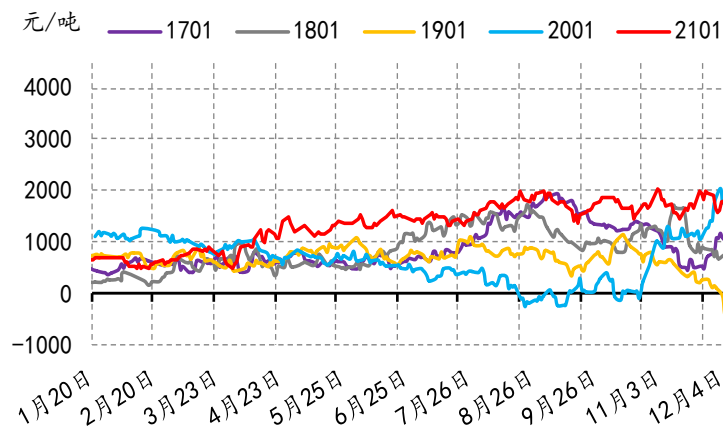


跨品种：PP-3MA

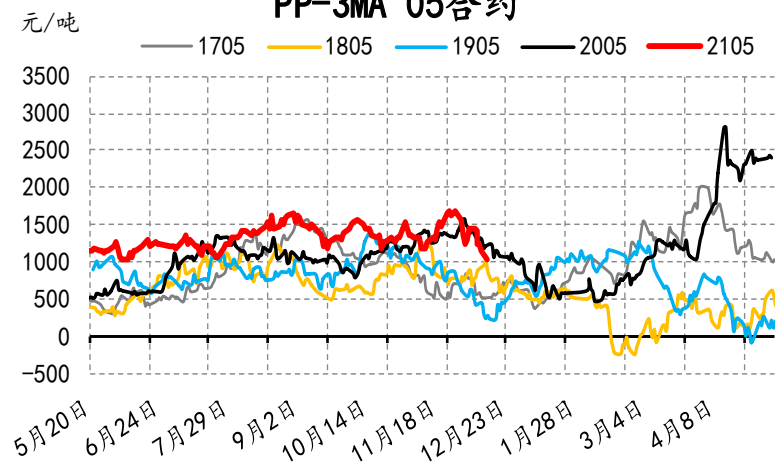
PP-3MA 现货



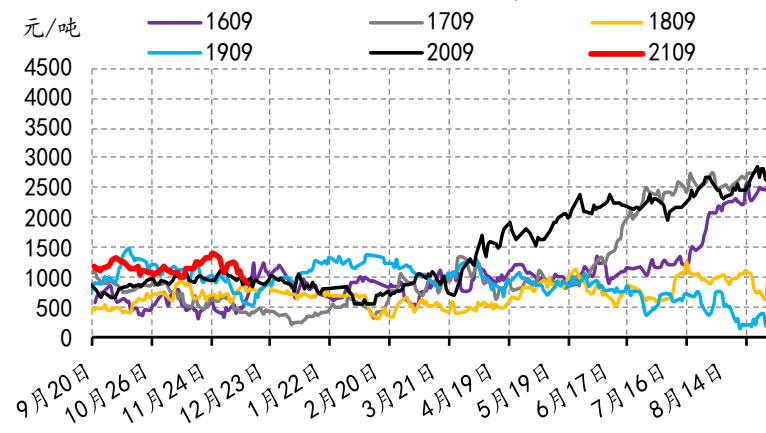
PP-3MA 01合约



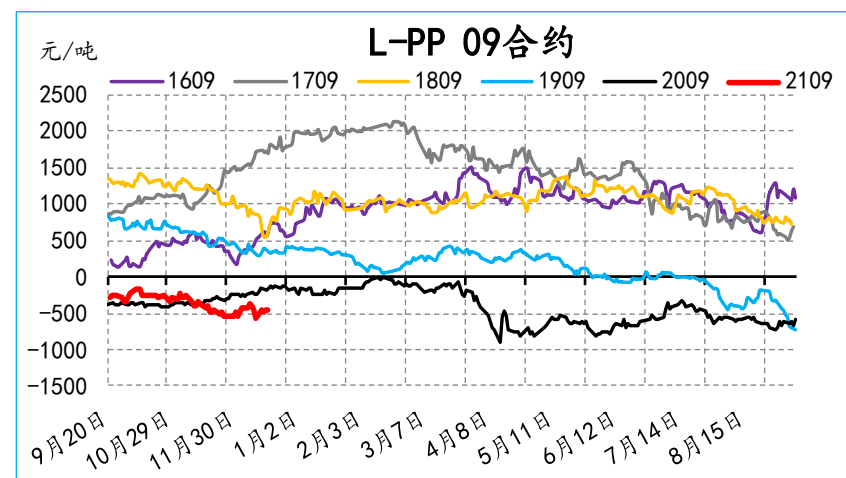
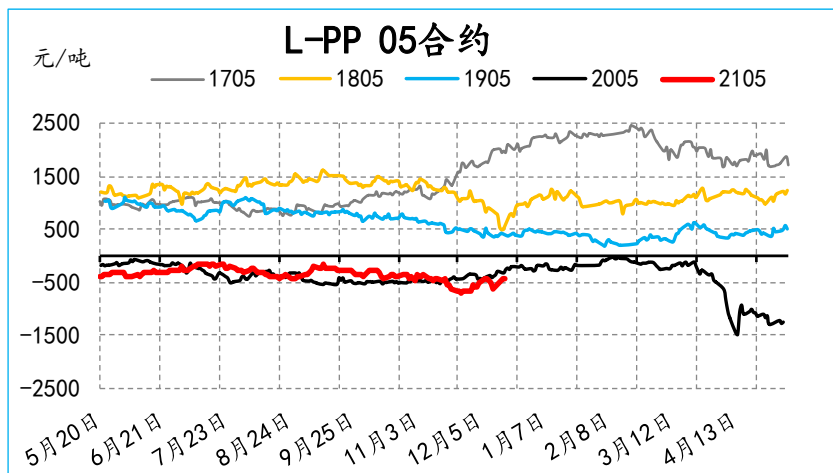
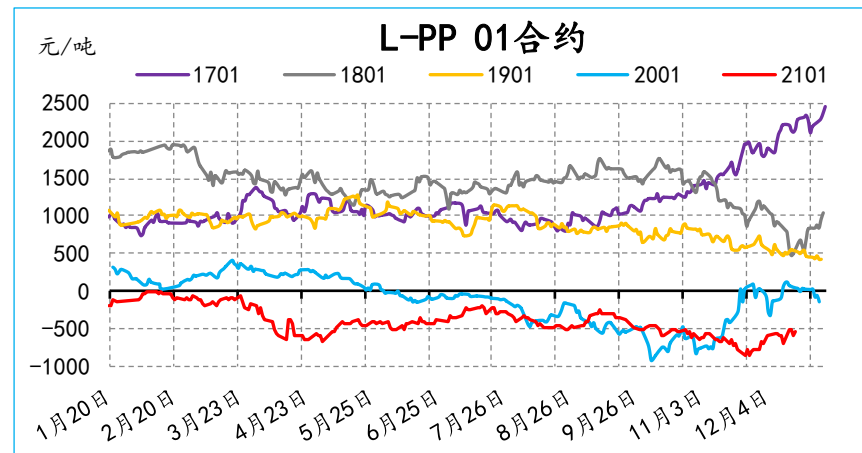
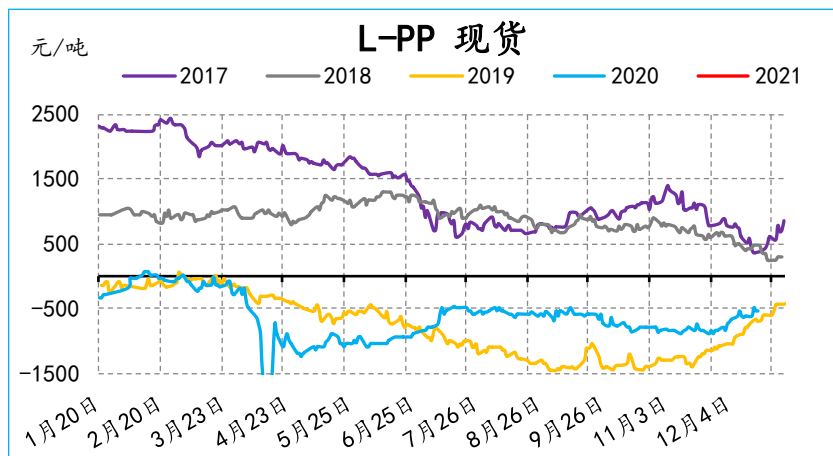
PP-3MA 05合约



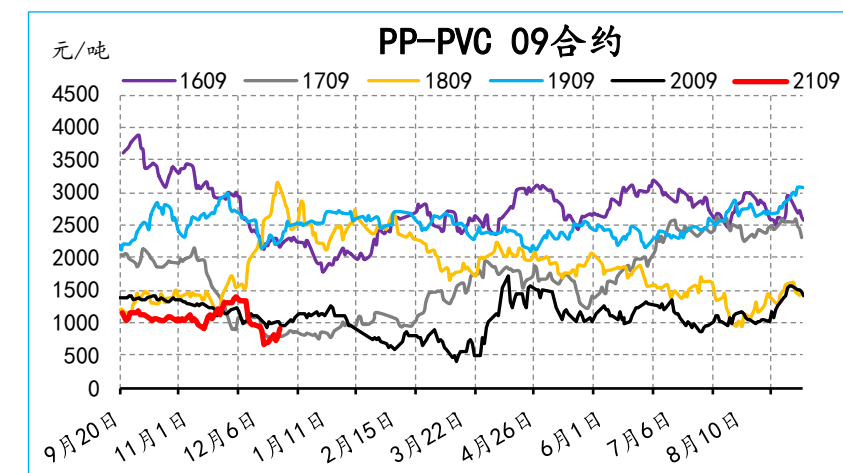
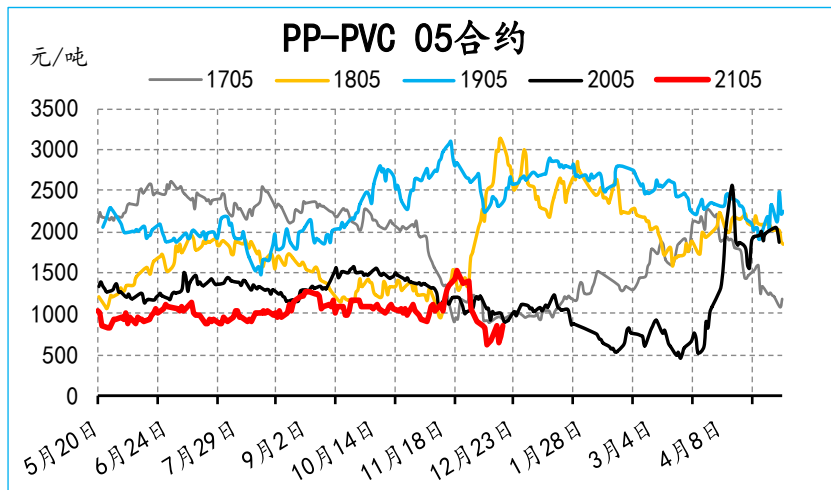
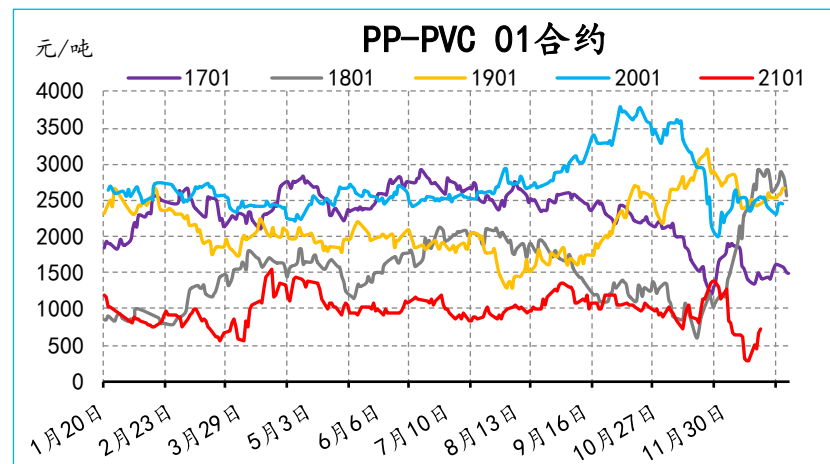
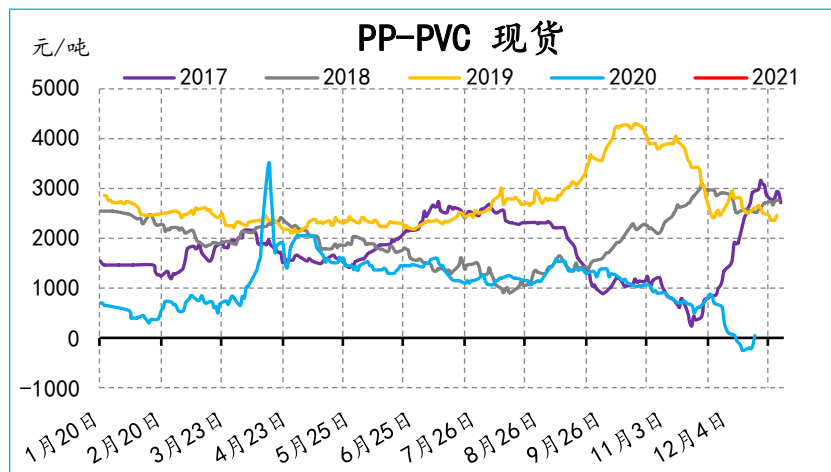
PP-3MA 09合约



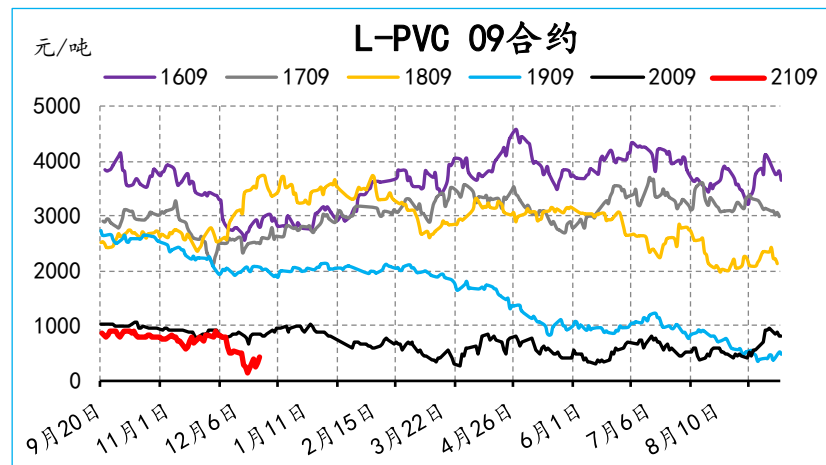
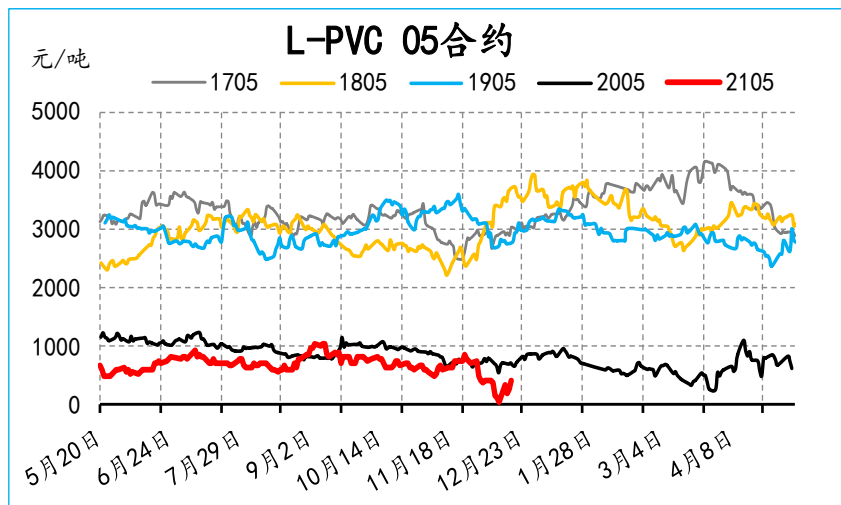
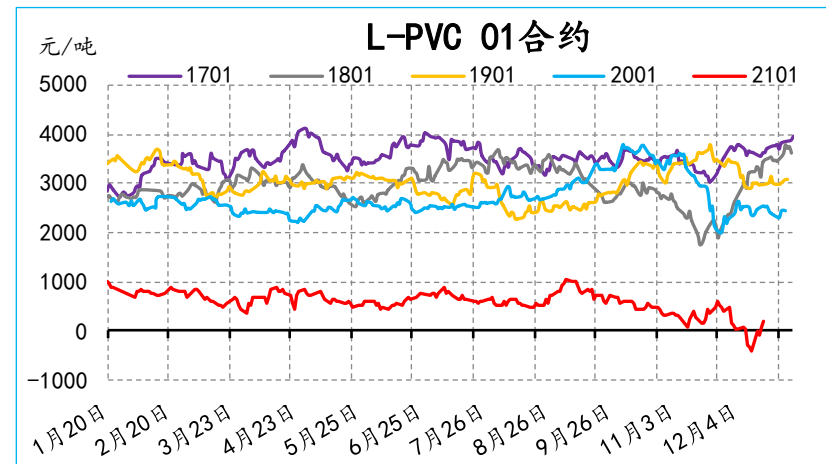
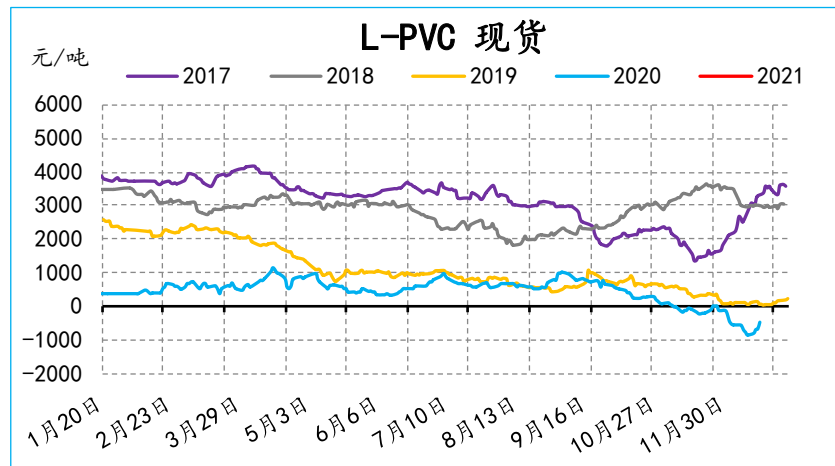
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



联系人：

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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