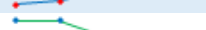
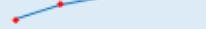
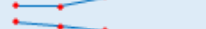


化工套利跟踪

研究发展中心能化团队

2020年12月21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23日	10日前 12月7日	5日前 12月14日	昨日 12月18日	今日 12月21日	近一个月走势图	建议	
跨期	MA9-MA1	11	95	86	-71	-55		短期关注1-5正套	
	MA1-MA5	40	-57	-81	33	21			
	MA5-MA9	-51	-38	-5	38	34			
	TA9-TA1	246	246	242	242	240		观望	
	TA1-TA5	-128	-130	-122	-124	-126			
	TA5-TA9	-118	-116	-120	-118	-114			
	L9-L1	-285	-150	-70	-70	-70		关注1-5正套	
	L1-L5	250	90	15	15	15			
	L5-L9	35	60	55	55	55			
	PP9-PP1	-637	-307	-103	-77	-52		关注1-5正套	
	PP1-PP5	446	216	9	40	23			
	PP5-PP9	191	91	94	37	29			
	V9-V1	-585	-605	-425	-225	-160		观望	
	V1-V5	525	435	355	145	95			
	V5-V9	60	170	70	80	65			
跨品种	BU9-BU12	322	366	364	-48	-68		观望	
	BU12-BU6	322	366	364	-48	-68			
	BU6-BU9	-106	-110	-86	-104	-110			
	PP-3MA 1月	1986	1843	1272	1272	1272		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1660	1456	1020	1020	1020			
	PP-3MA 9月	1316	1251	911	911	911			
	L-PP 1月	-864	-572	-504	-502	-587		无趋势，观望	
	L-PP 5月	-668	-446	-495	-427	-514			
	L-PP 9月	-512	-415	-451	-460	-530			

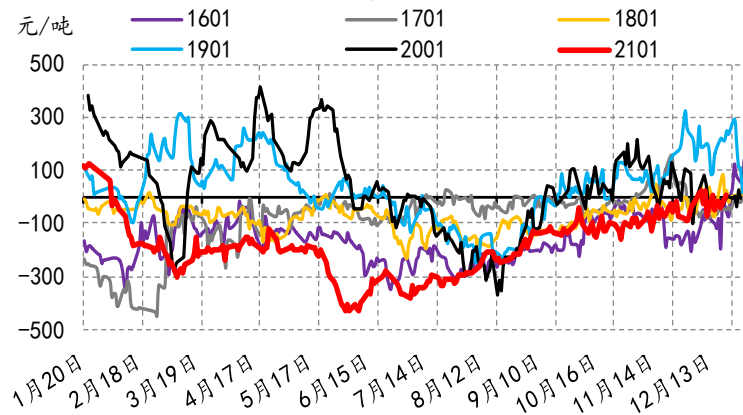
基差数据跟踪

2020年12月21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	8370	20.00		655.00	-30.00		8.5%	
PP	8530	-20.00		178.00	50.00		2.1%	
PE	7900	-50.00		135.00	105.00		1.7%	
甲醇	2540	30.00		8.00	27.00		0.3%	
EG	3985	-35.00		-62.00	-35.00		-1.5%	
PTA	3587	-52.00		-97.00	-26.00		-2.6%	

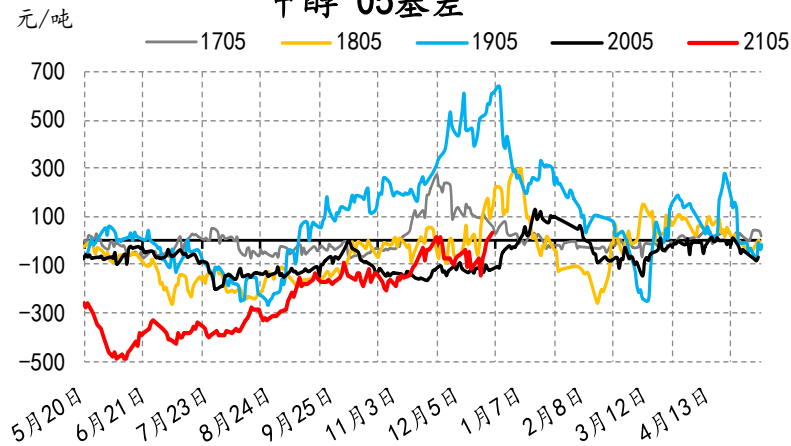
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为1月。

套利跟踪：甲醇

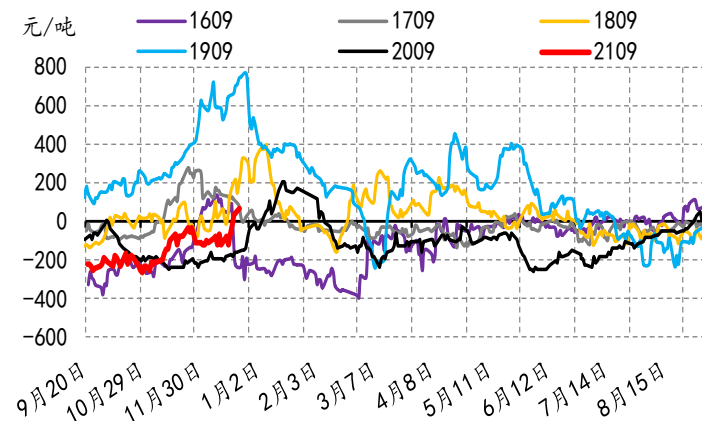
甲醇 01基差



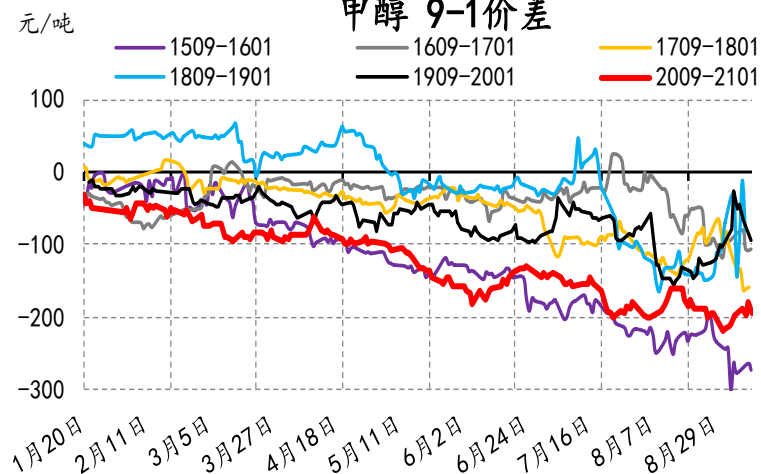
甲醇 05基差



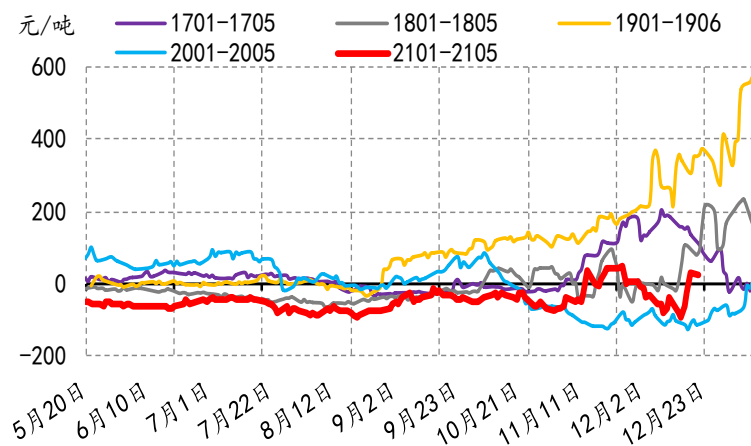
甲醇 09基差



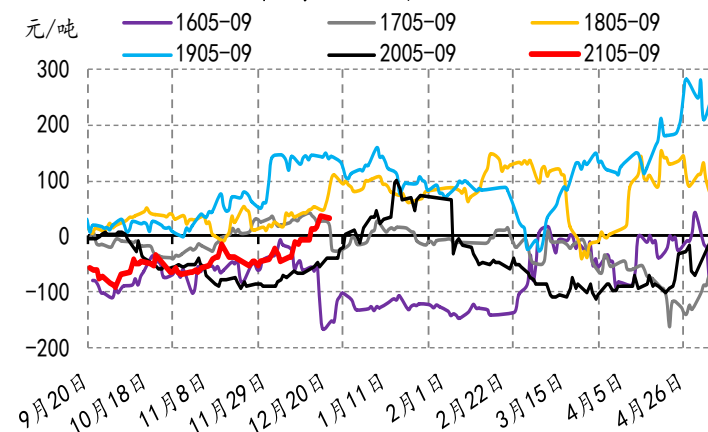
甲醇 9-1价差



甲醇 1-5价差

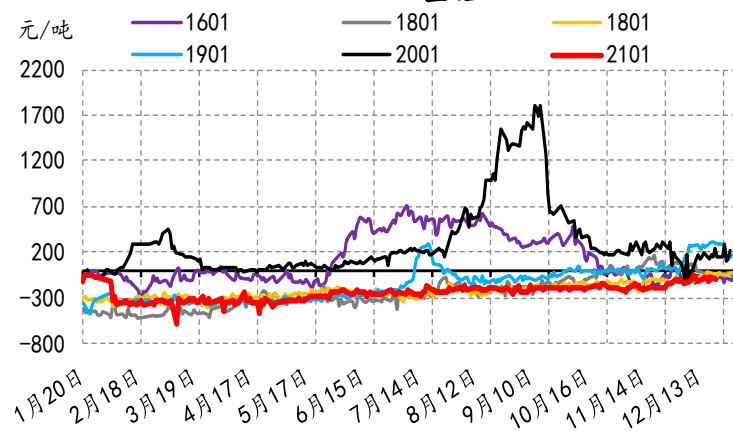


甲醇 5-9价差

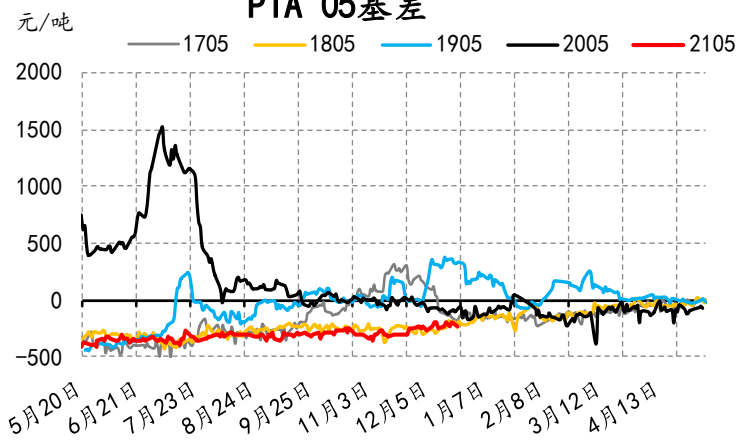


套利跟踪：PTA

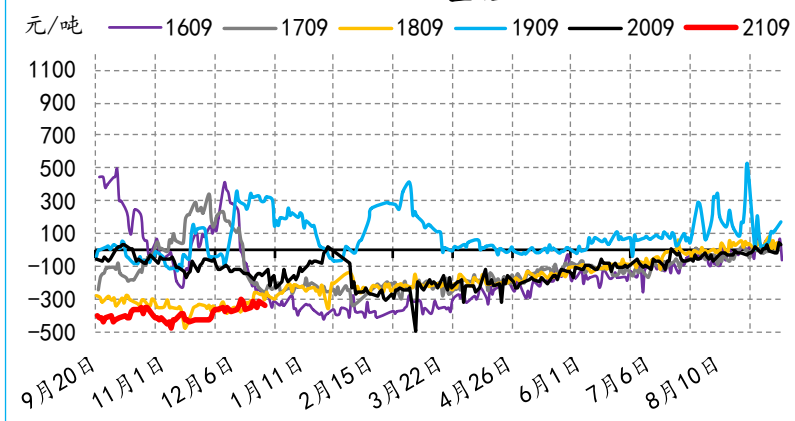
PTA 01基差



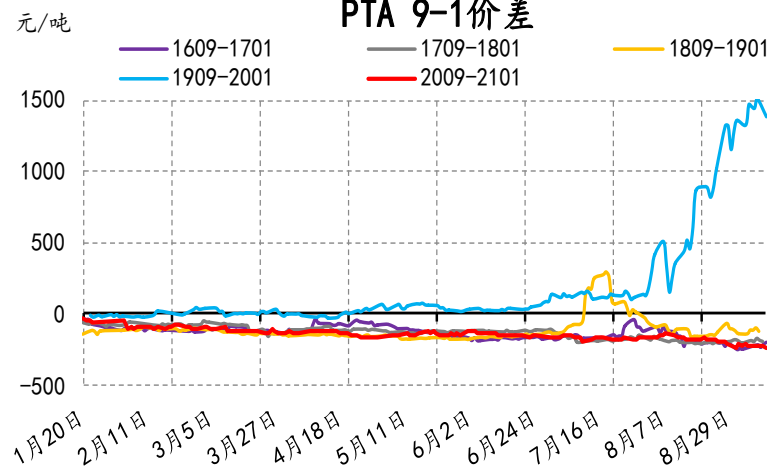
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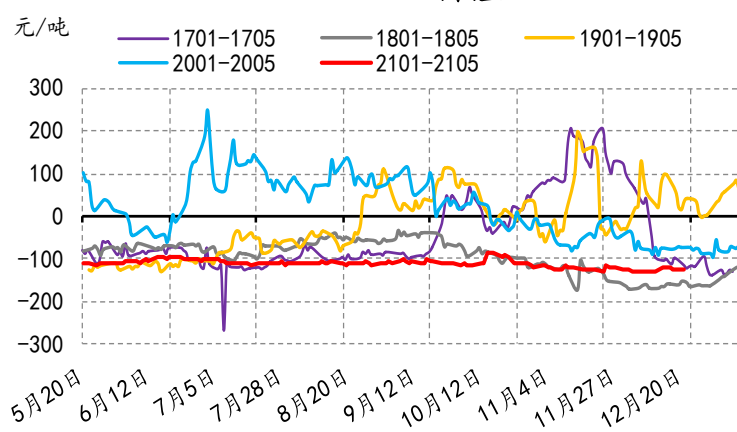
PTA 09基差



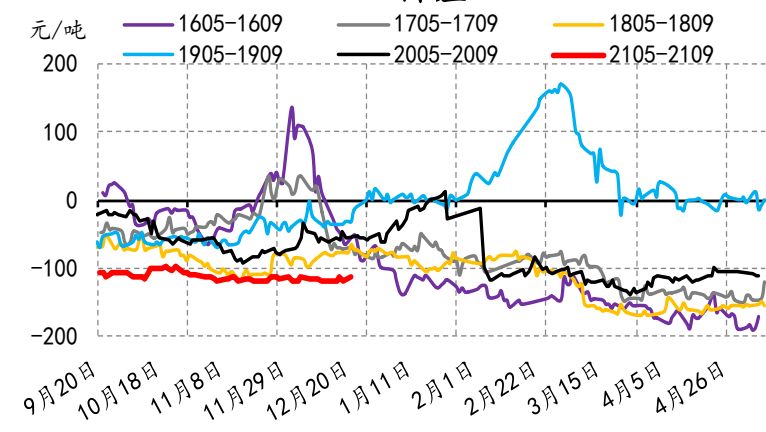
PTA 9-1价差



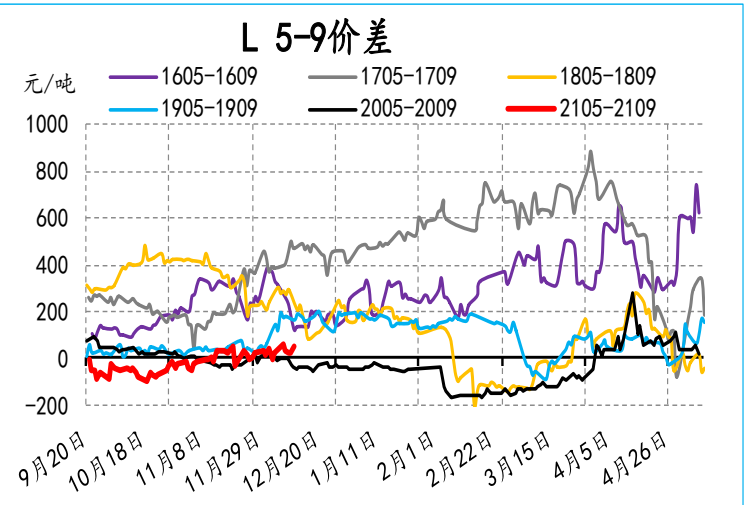
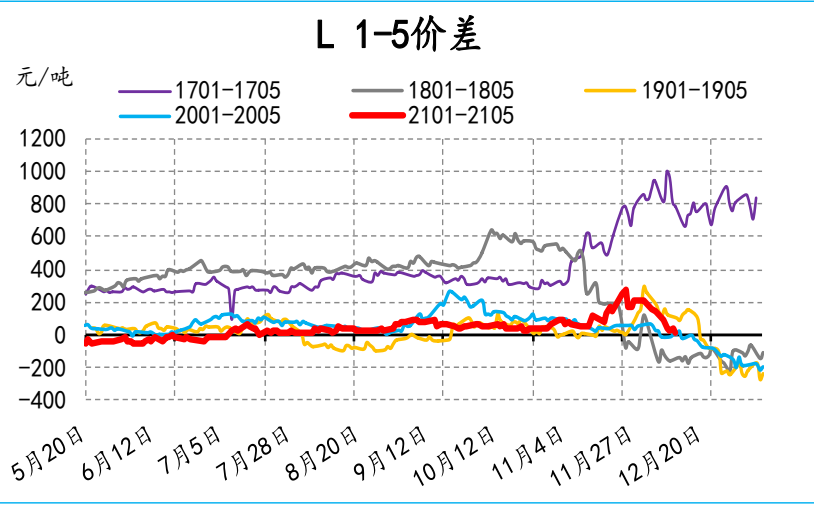
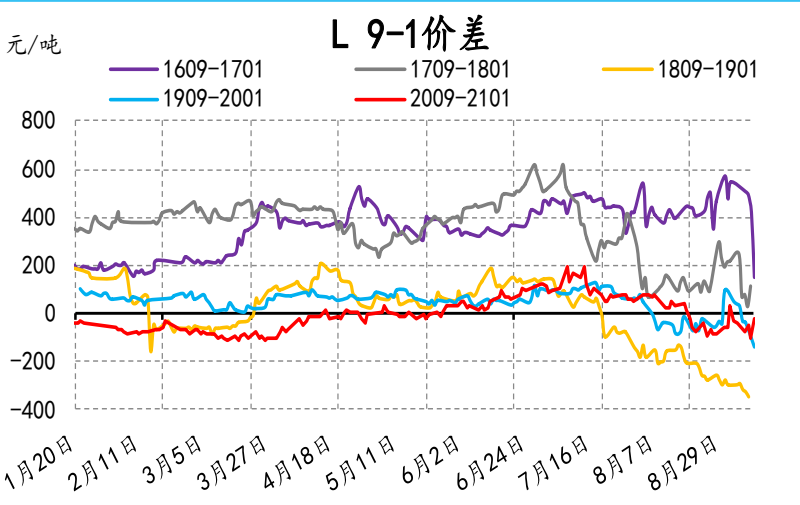
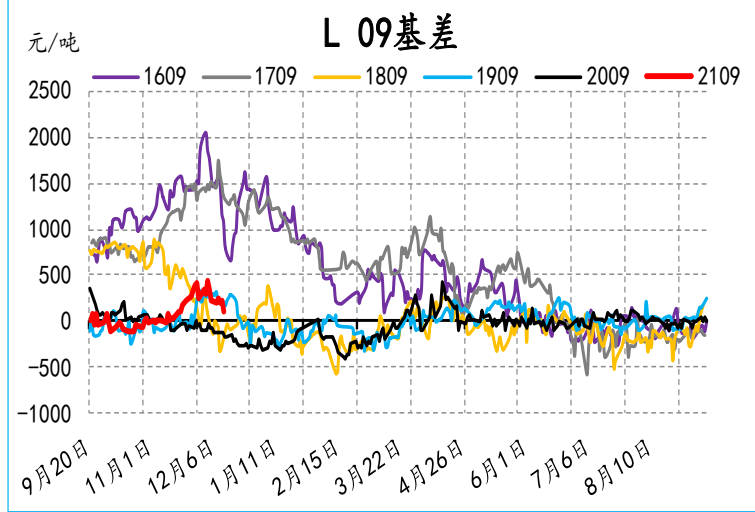
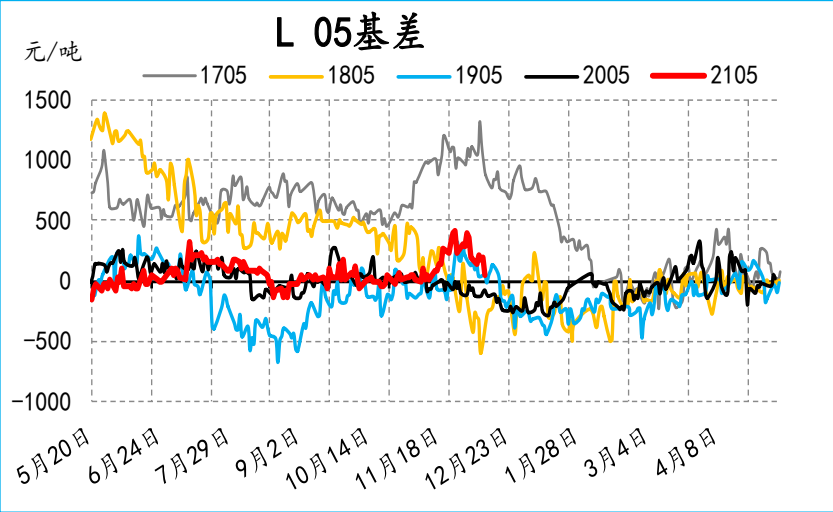
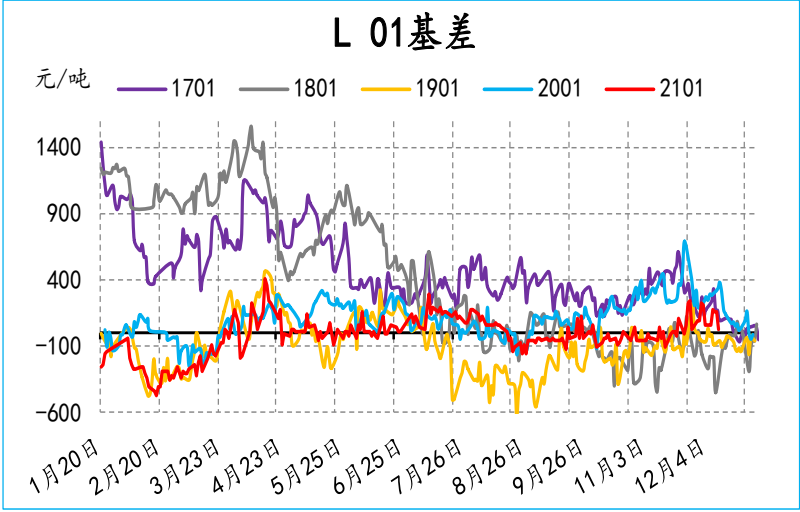
PTA 1-5价差



PTA 5-9价差

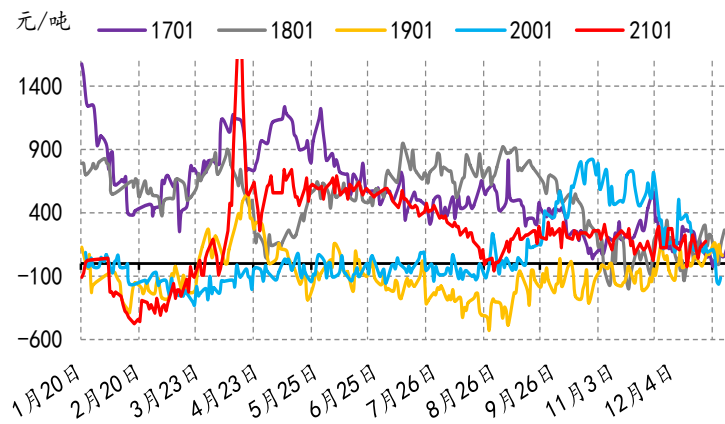


套利跟踪：PE

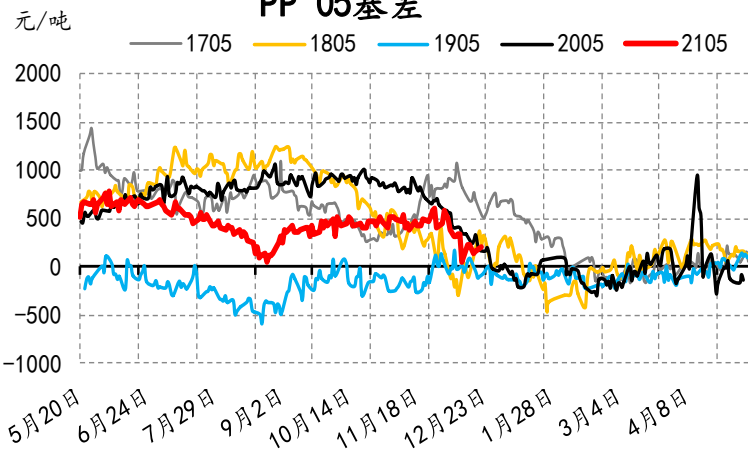


套利跟踪：PP

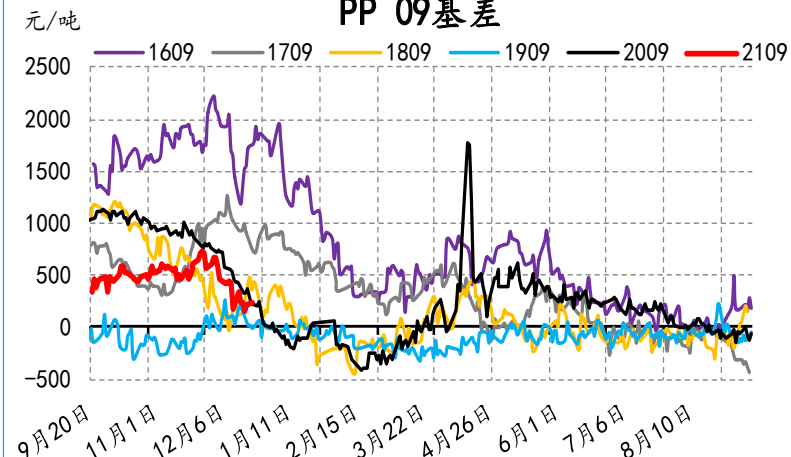
PP 01基差



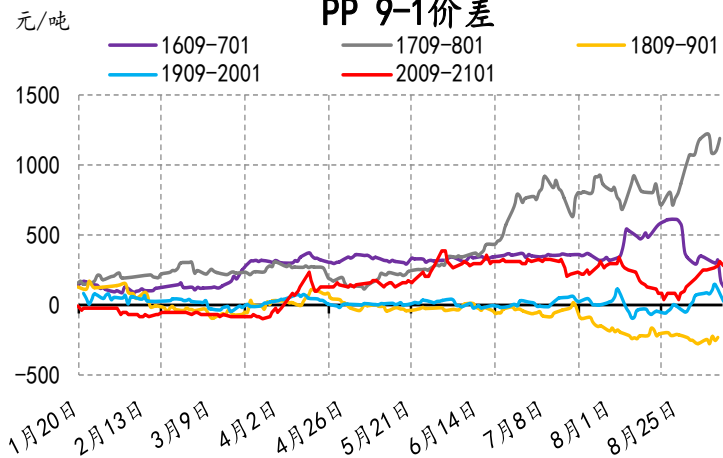
PP 05基差



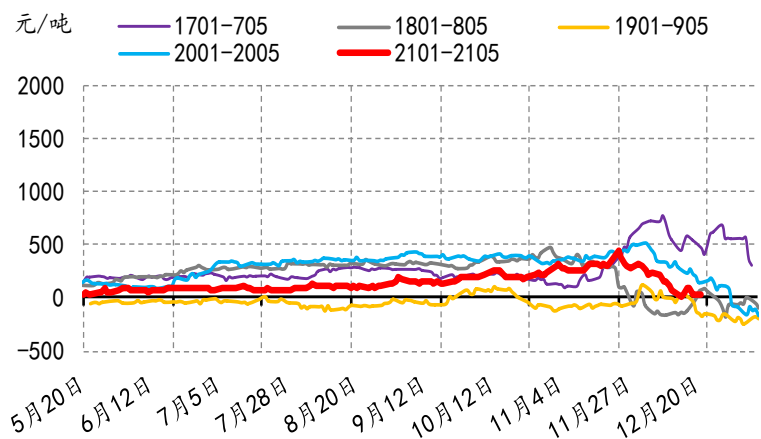
PP 09基差



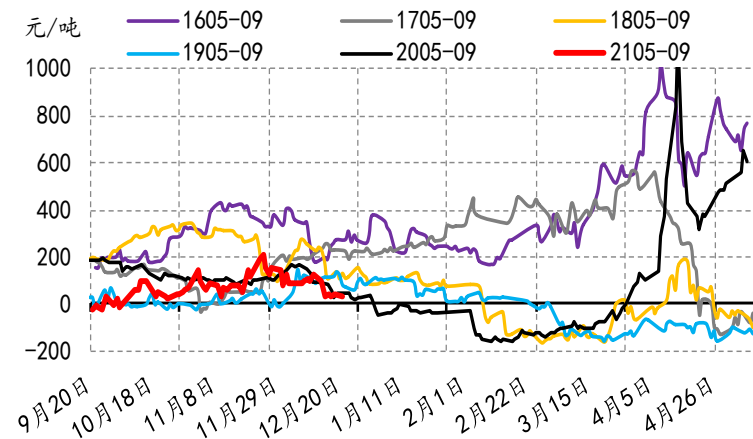
PP 9-1价差



PP 1-5价差

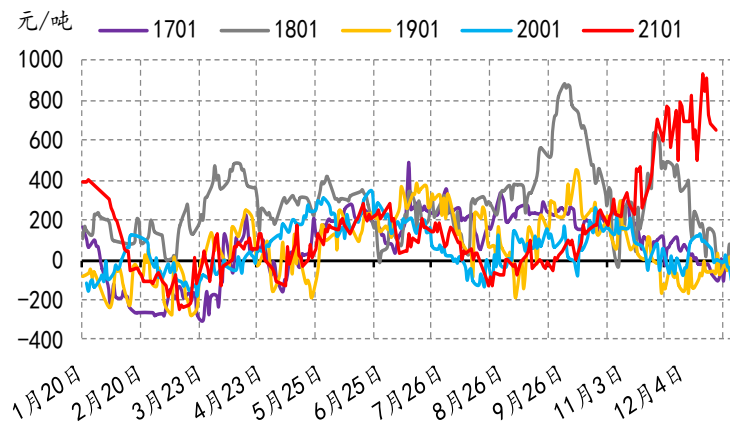


PP 5-9价差

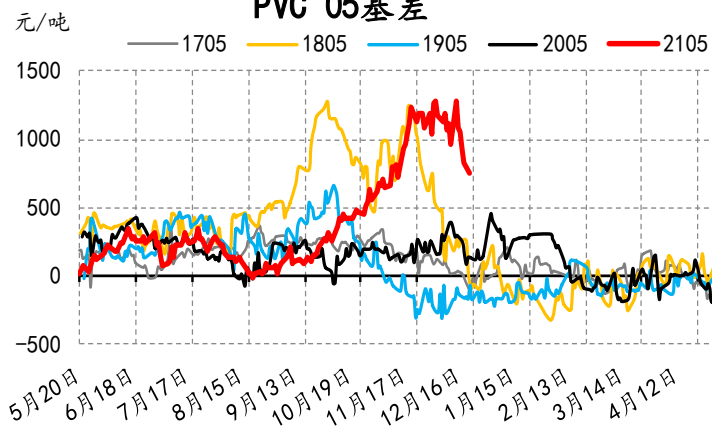


套利跟踪: PVC

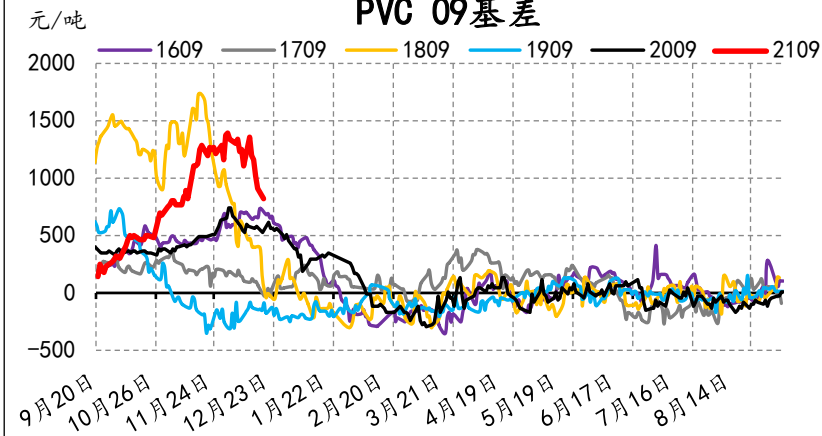
PVC 01基差



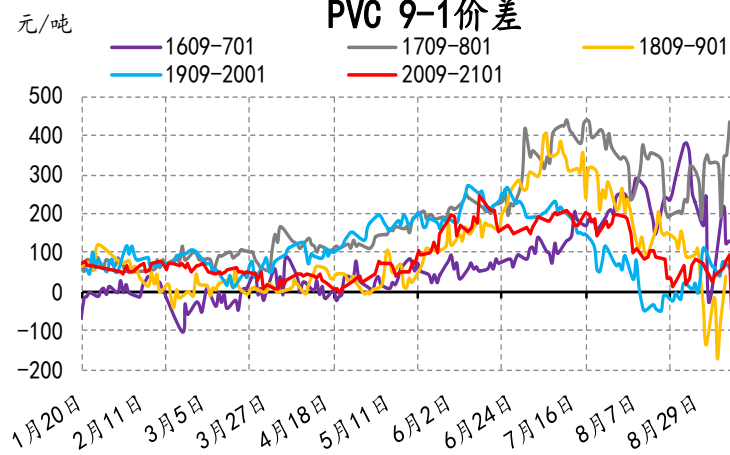
PVC 05基差



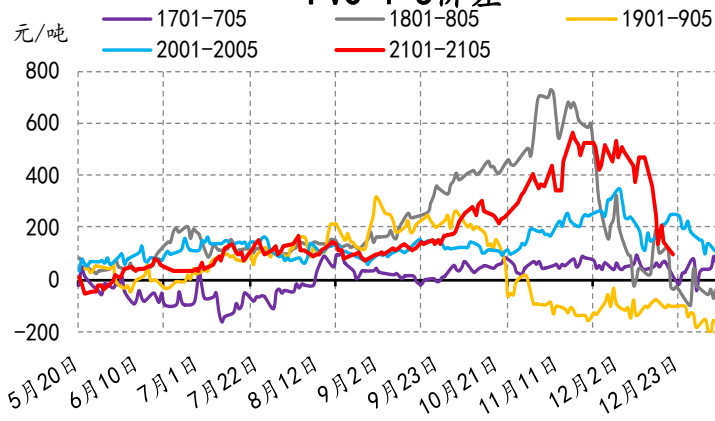
PVC 09基差



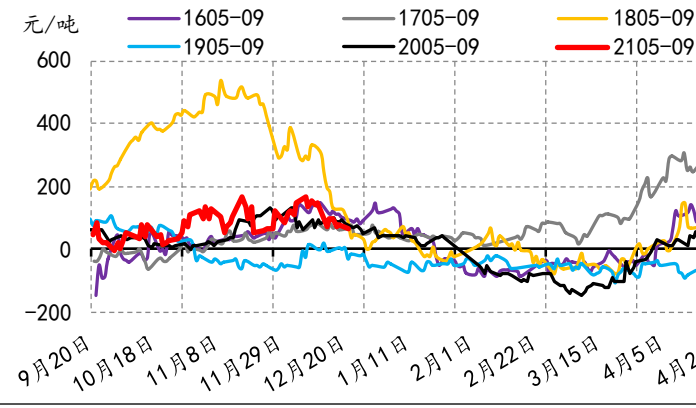
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

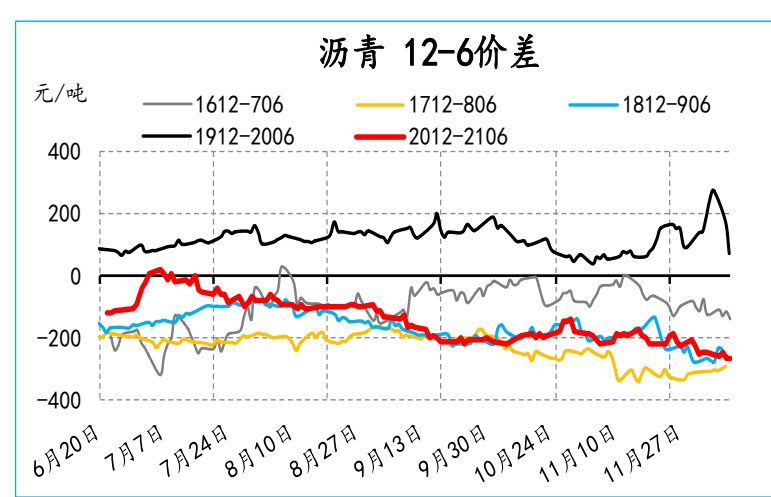
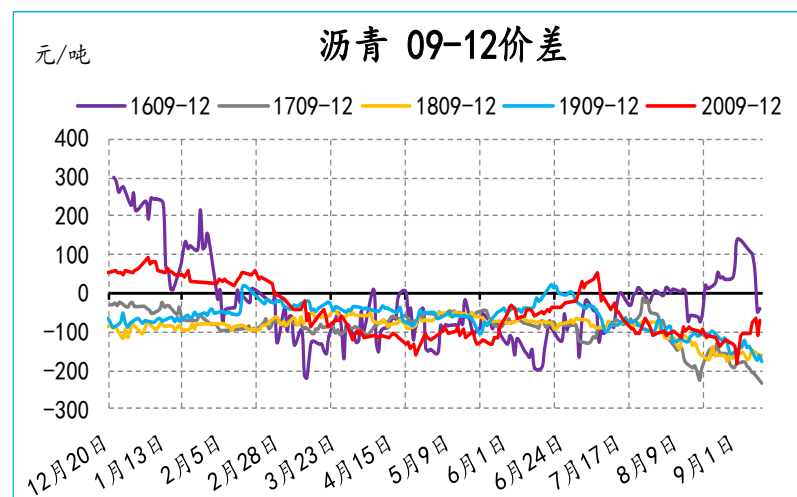
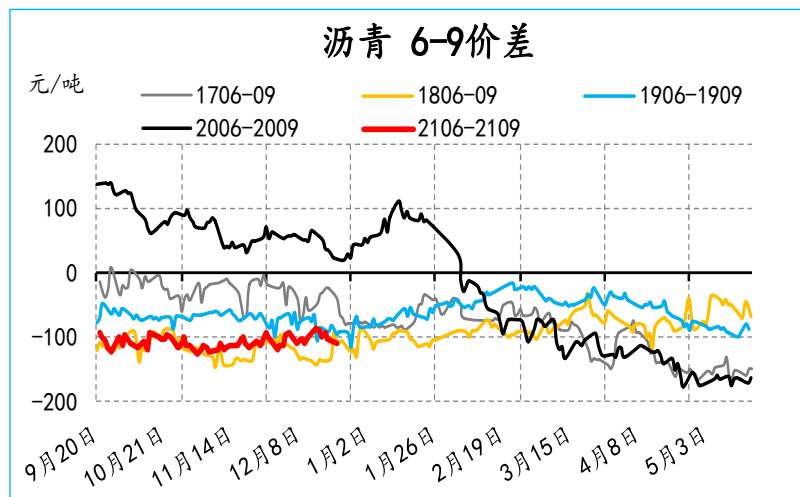
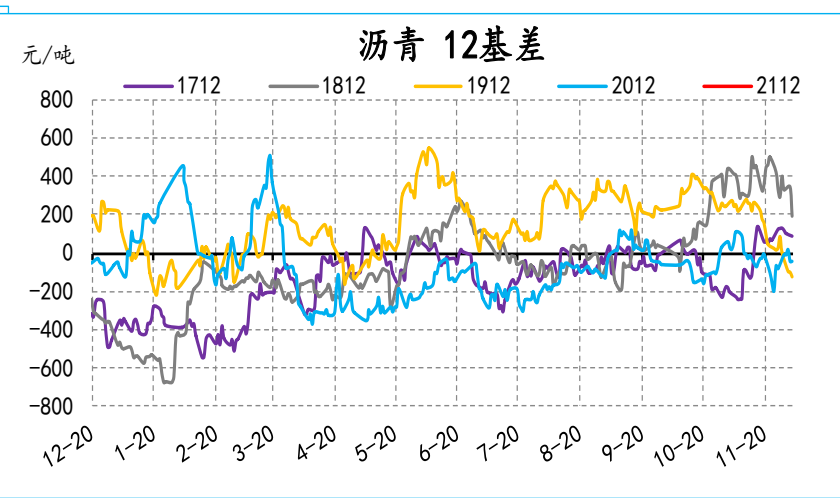
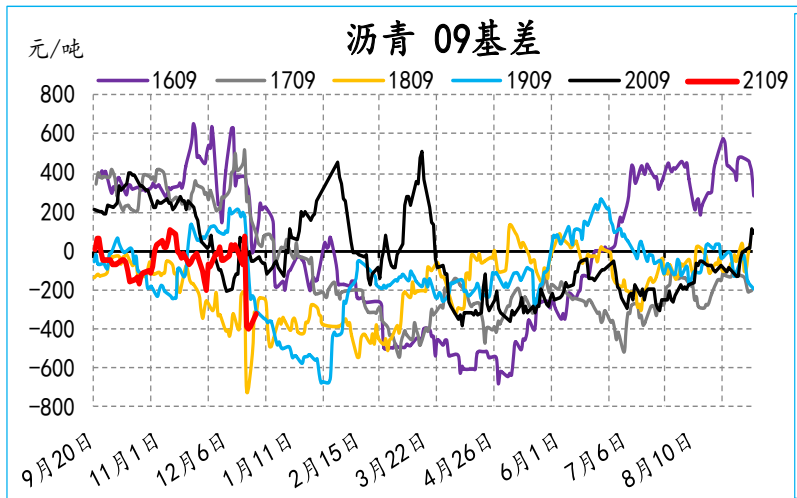
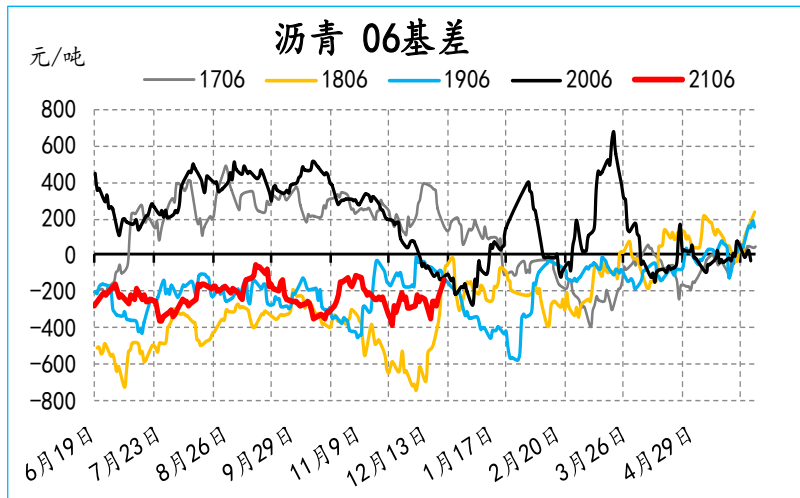


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

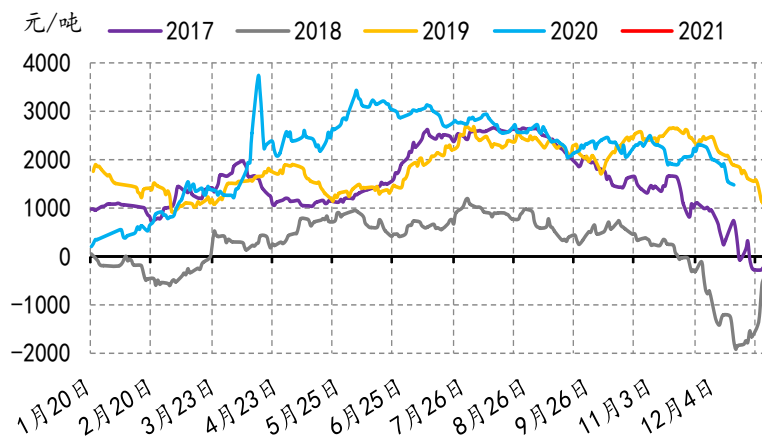
快向“能化小精灵”申请吧！

微信号：hanbb360

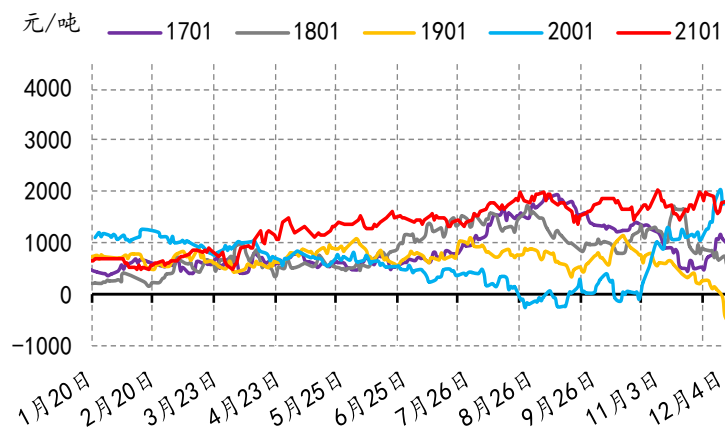


跨品种: PP-3MA

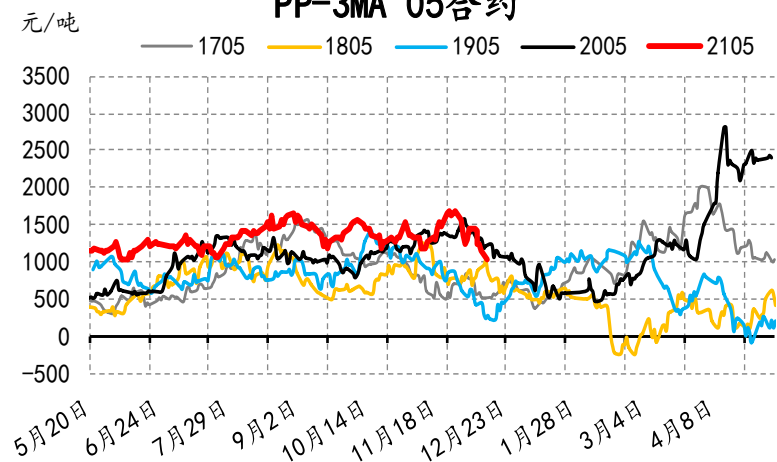
PP-3MA 现货



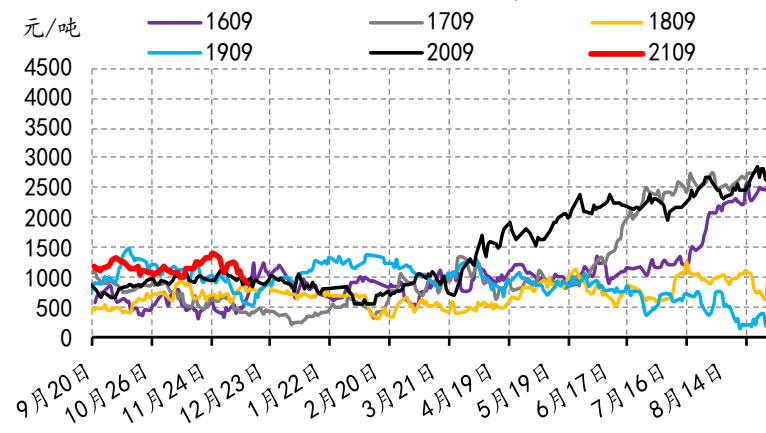
PP-3MA 01合约



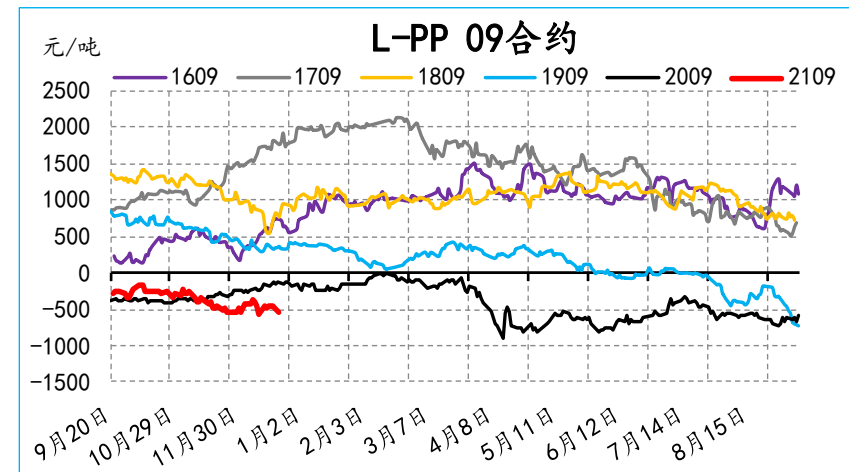
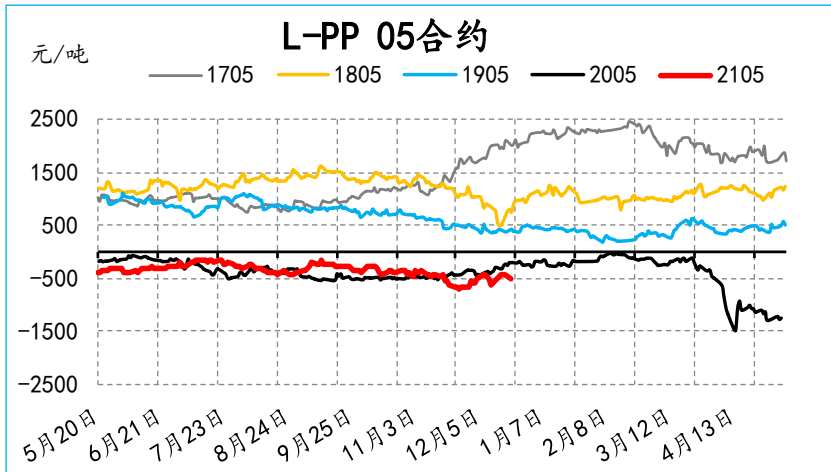
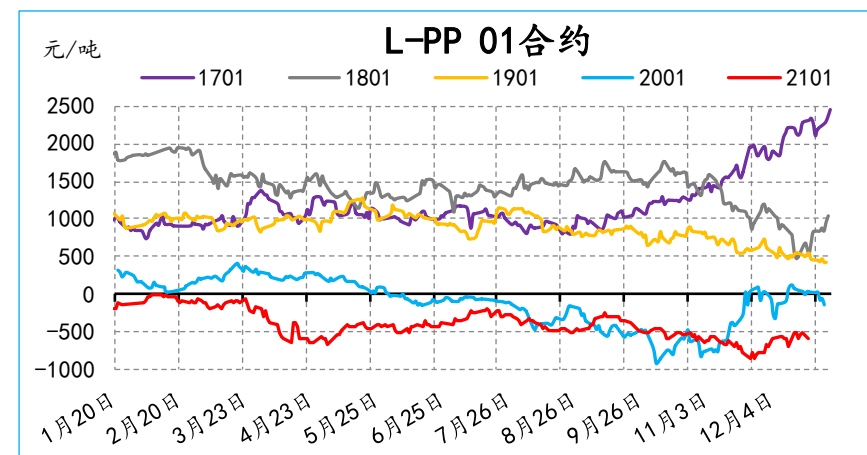
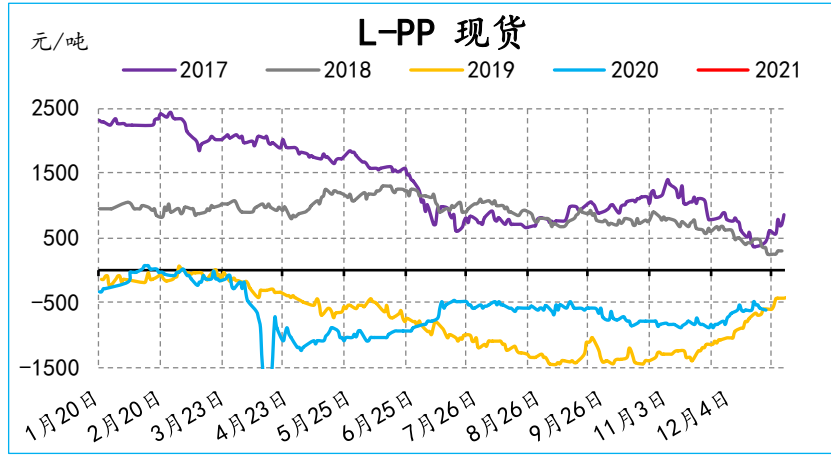
PP-3MA 05合约



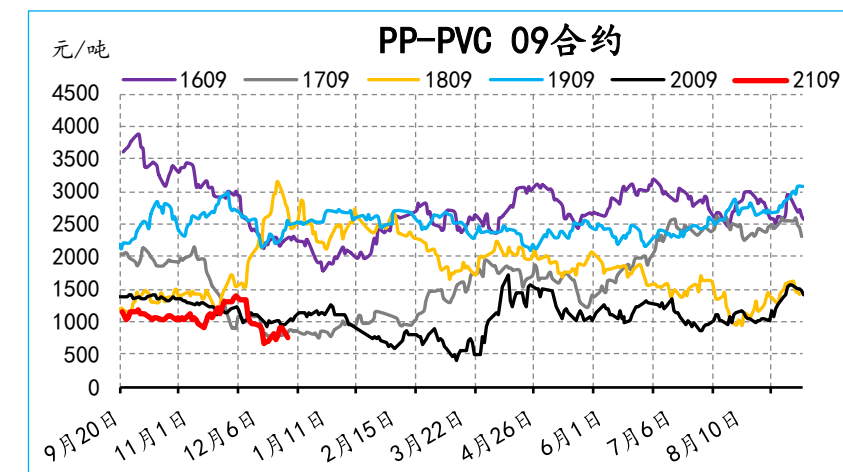
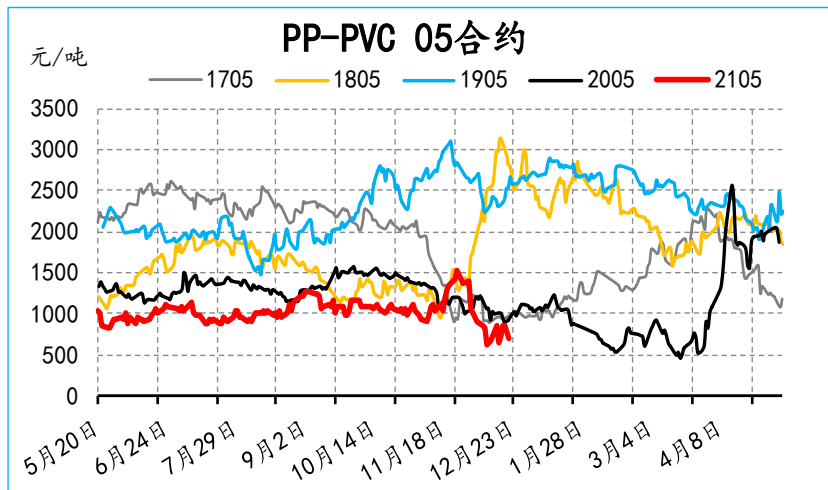
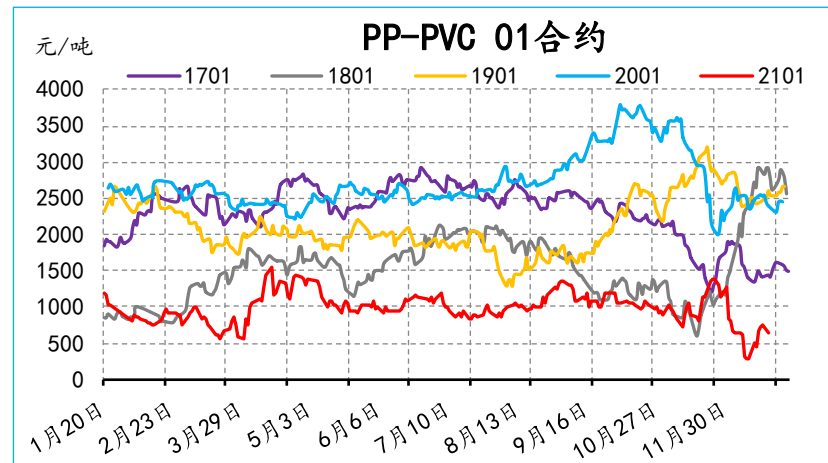
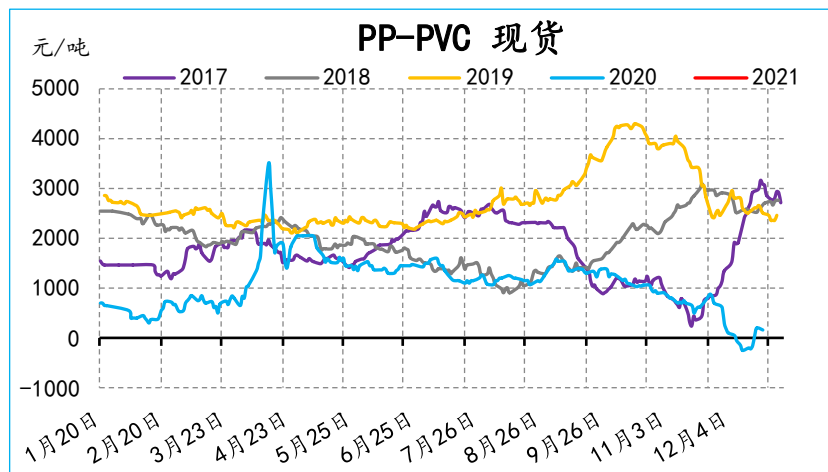
PP-3MA 09合约



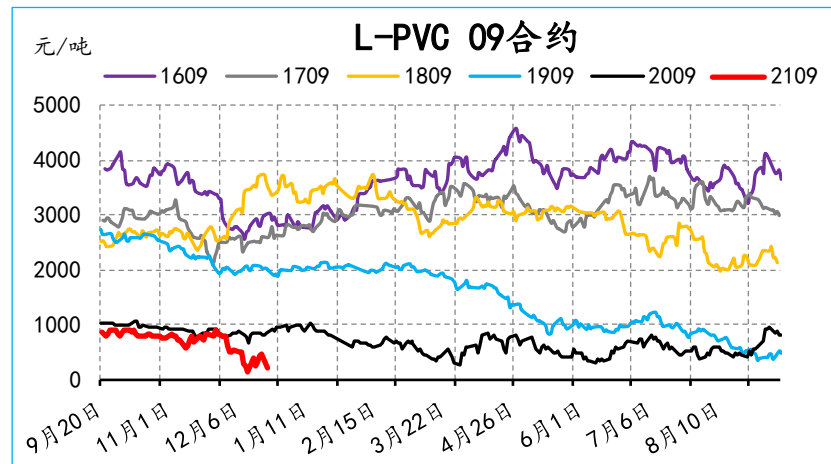
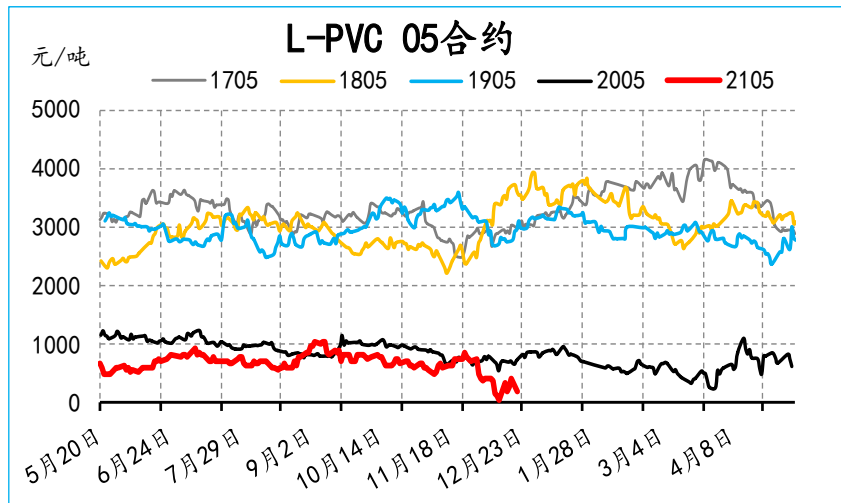
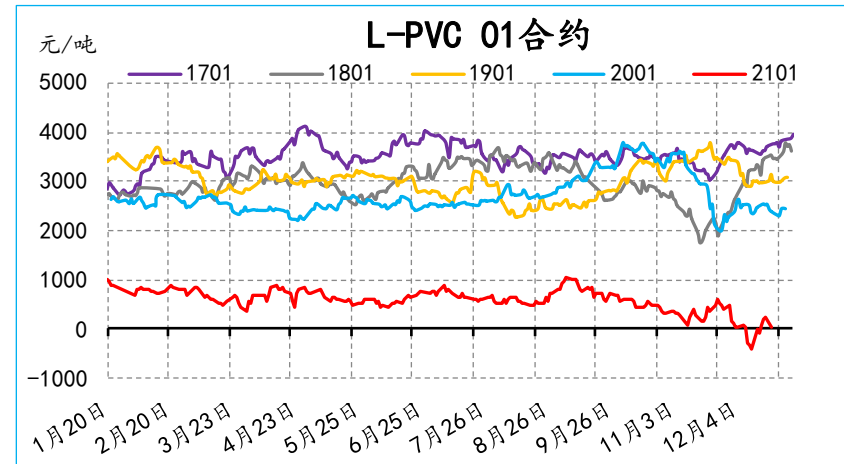
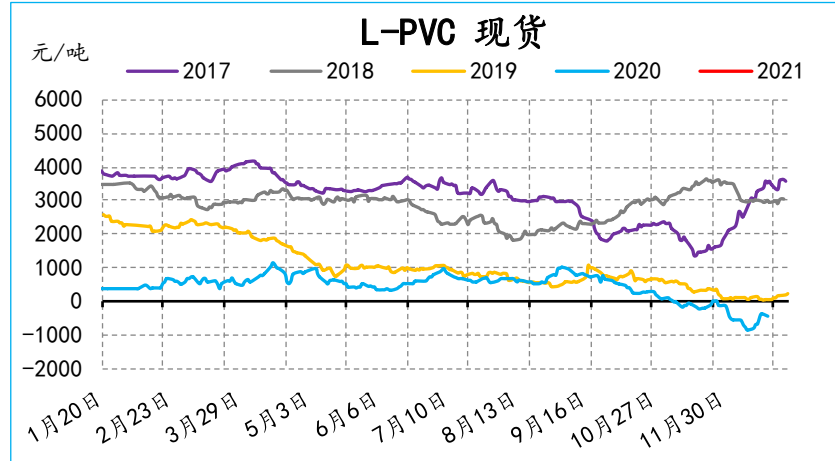
跨品种：塑料-PP



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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期市有风险，入市需谨慎。