



信达期货
CINDA FUTURES

化工套利跟踪

研究发展中心能化团队

2021年1月13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 12月15日	10日前 12月29日	5日前 1月6日	昨日 1月12日	今日 1月13日	近一个月走势图	建议	
跨期	MA9-MA1	80	-63	-86	-86	-86		关注5-9正套
	MA1-MA5	-94	32	29	29	29		
	MA5-MA9	14	31	57	57	57		
	TA9-TA1	240	228	220	202	214		观望
	TA1-TA5	-122	-122	-116	-114	-128		
	TA5-TA9	-118	-106	-104	-88	-86		
	L9-L1	-35	5	-240	-65	120		关注5-9正套
	L1-L5	-15	15	210	40	-165		
	L5-L9	50	-20	30	25	45		
	PP9-PP1	-64	-3	-204	-117	-57		关注5-9正套
	PP1-PP5	35	15	190	101	29		
	PP5-PP9	29	-12	14	16	28		
	V9-V1	-345	-50	-5	50	70		关注5-9正套
	V1-V5	245	35	-50	-55	-75		
	V5-V9	100	15	55	5	5		
BU9-BU12	418	-52	-64	-68	-56		观望	
BU12-BU6	418	-52	-64	-68	-56			
BU6-BU9	-88	-114	-98	-100	-98			
PP-3MA 1月	1056	834	883	668	807		观望	
PP-3MA 5月	739	915	780	831	883			
PP-3MA 9月	752	1020	937	971	1002			
跨品种	L-PP 1月	-519	-383	-278	-358	-528		多L空P
	L-PP 5月	-469	-383	-298	-297	-334		
	L-PP 9月	-490	-375	-314	-306	-351		

基差数据跟踪

2021年01月13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
甲醇	2500	15.00		103.00	3.00		4.3%	
PE	7550	0.00		80.00	130.00		1.1%	
PVC	7030	30.00		65.00	35.00		0.9%	
PP	7950	0.00		-48.00	-40.00		-0.6%	
EG	4560	110.00		-40.00	-15.00		-0.9%	
PTA	3897	123.00		-37.00	39.00		-0.9%	

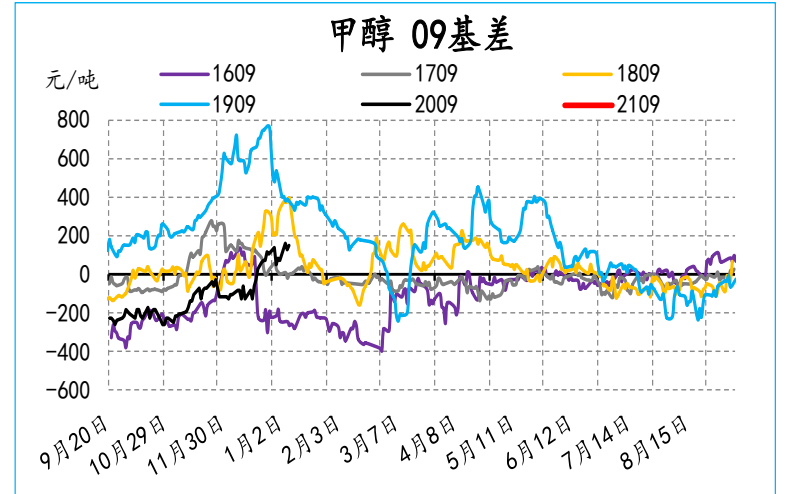
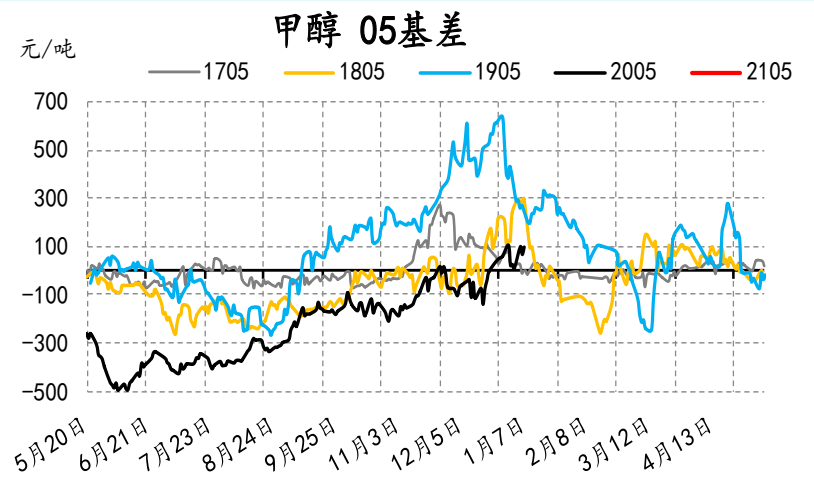
注1: 主力基差=现货-主力合约; 基差率=(现货价格-期货主力)/期货主力;

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;

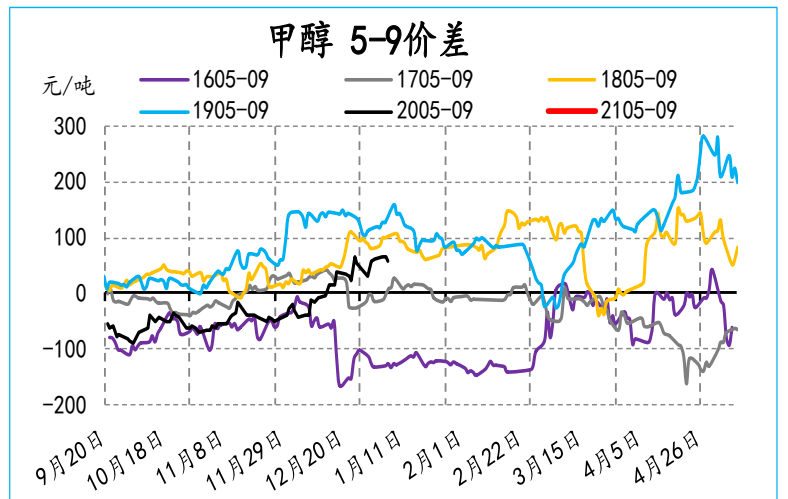
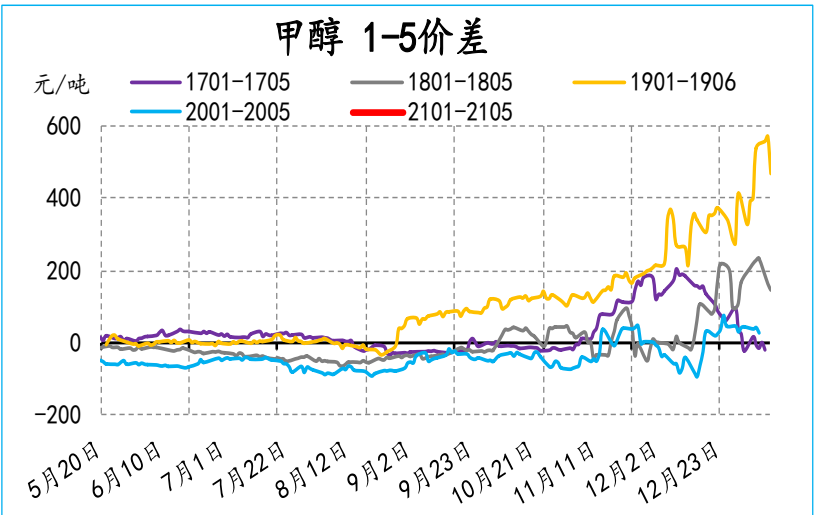
注3: 主力合约为1月。

套利跟踪：甲醇

2021年01月13日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	7950	(19)	-0.2%
1.00	3.00	PE	7550	(85)	-1.1%
1.00	2.00	PTA	3897	(165)	-4.1%
1.00	5.00	PVC	7030	(10)	-0.1%
1.00	21.00	EG	4560	18	0.4%
1.00	6.00	沥青	2525	(261)	-9.4%
1.00	1.00	甲醇	2500	138	5.8%
1.00	7.00	橡胶	0	(14325)	-100.0%

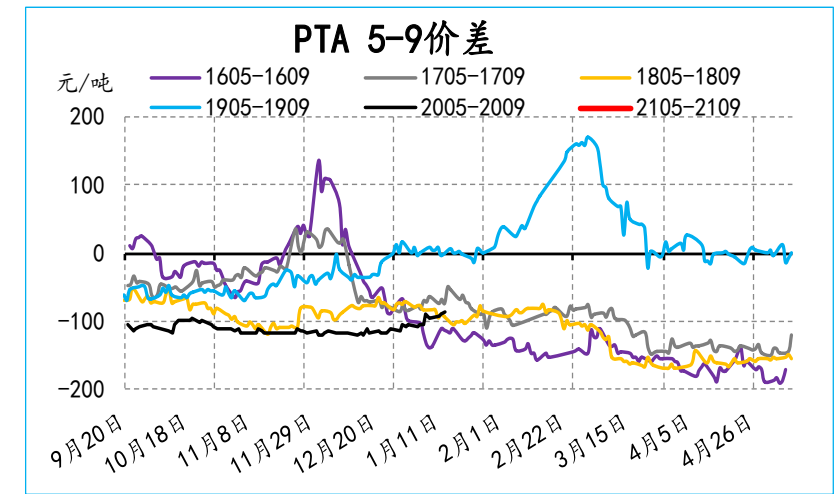
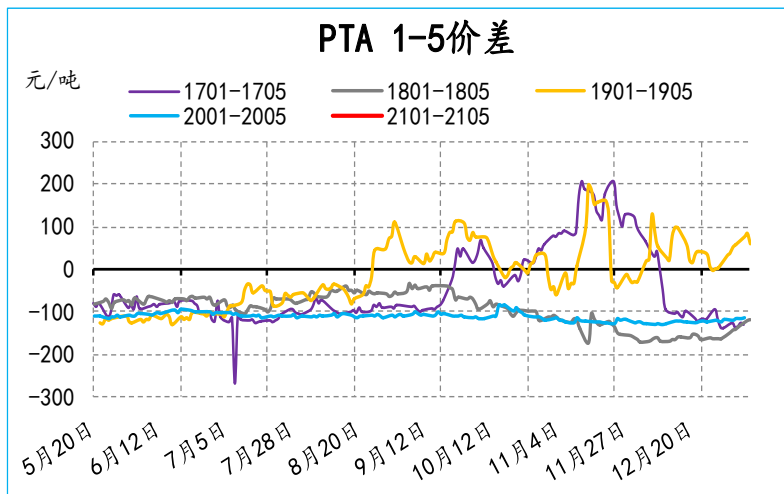
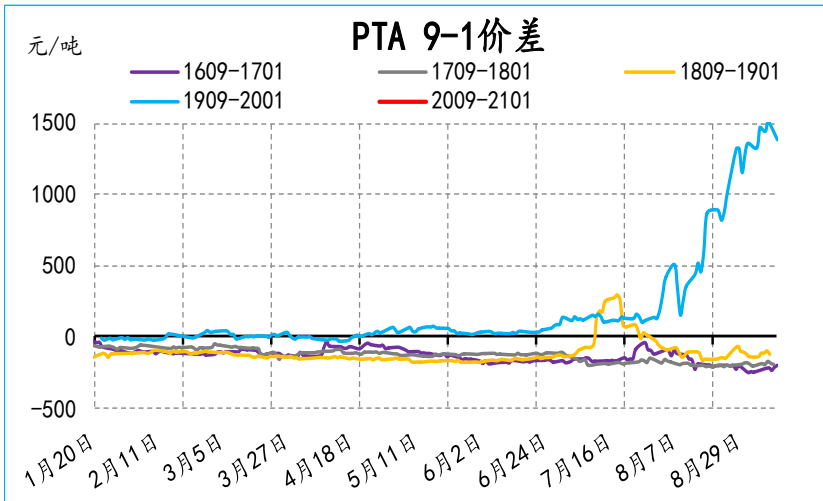
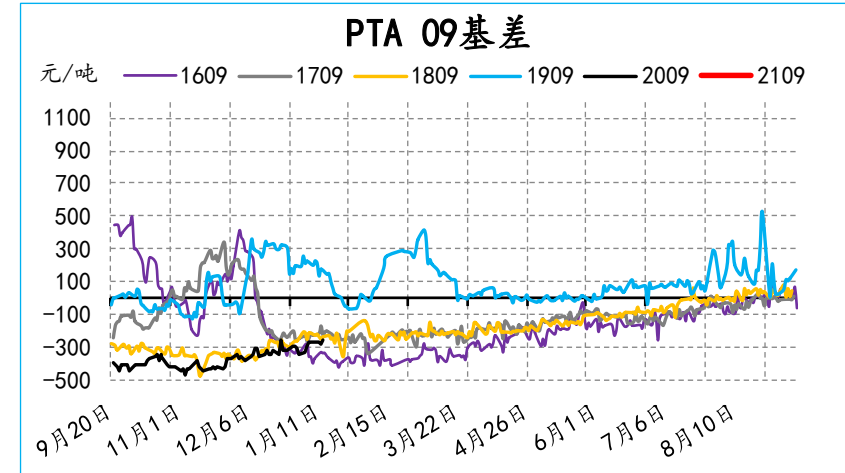
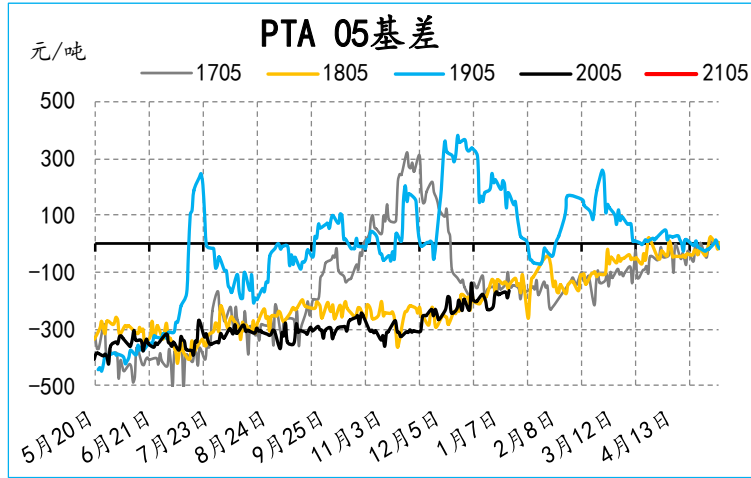


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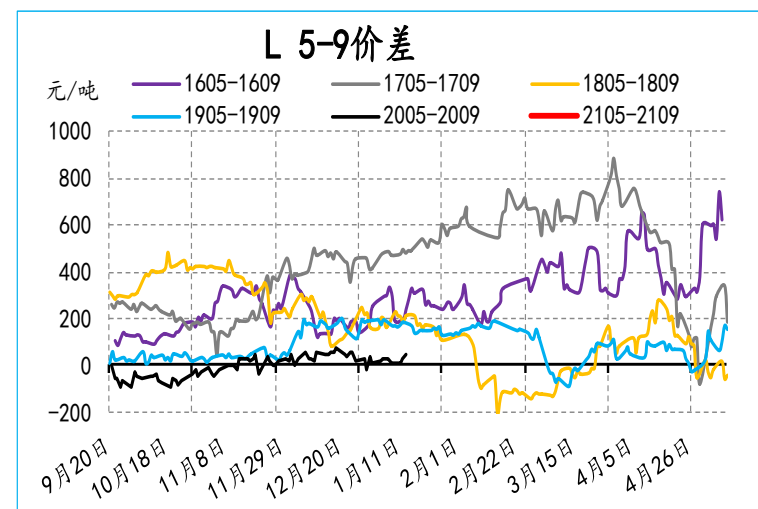
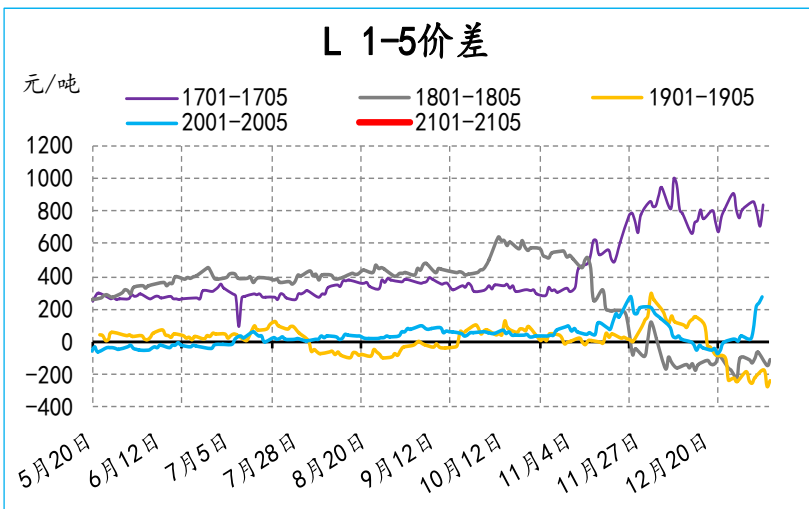
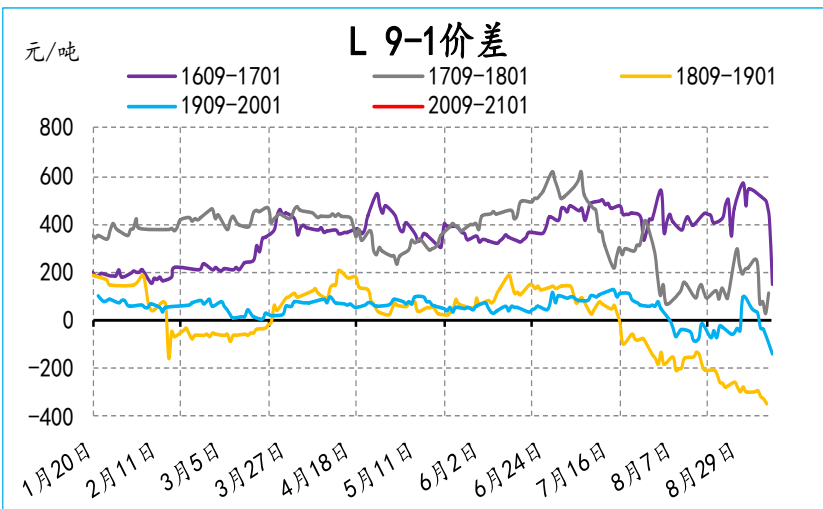
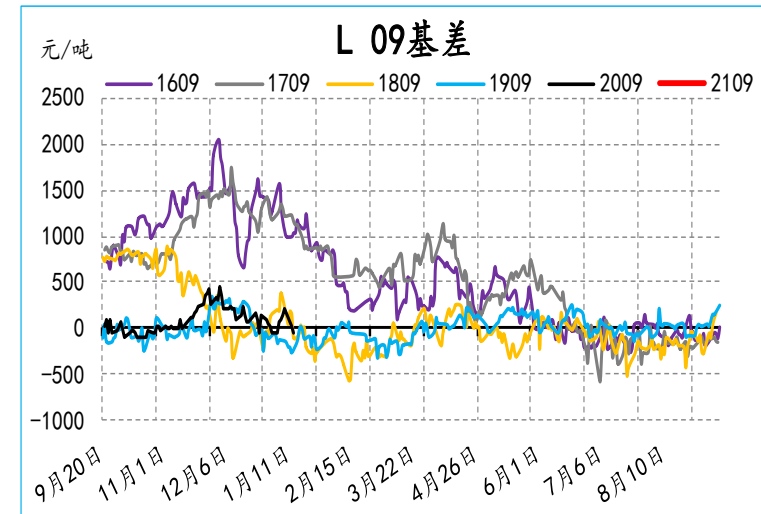
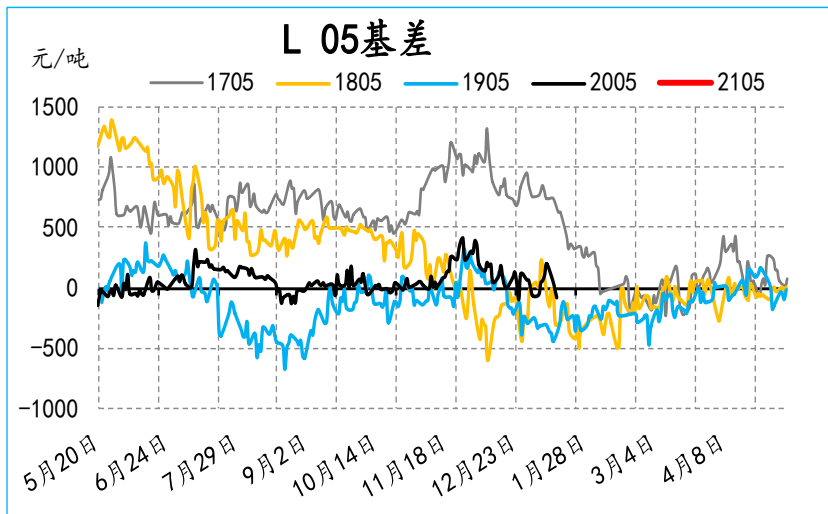
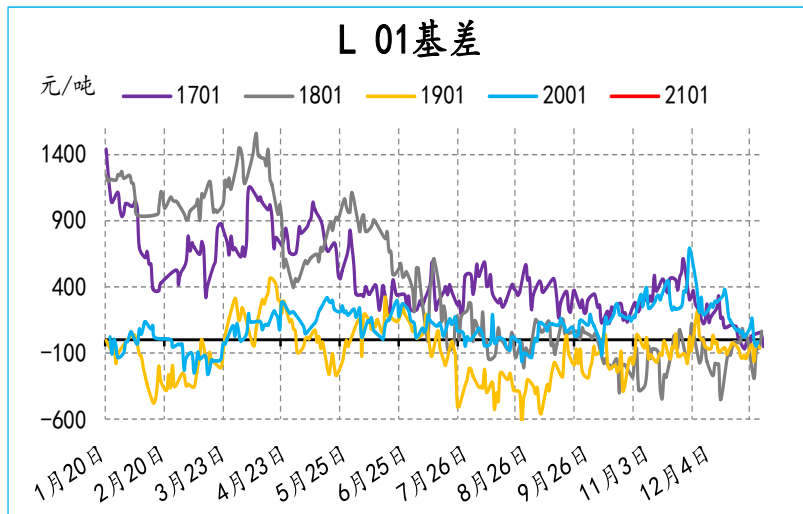


套利跟踪：PTA

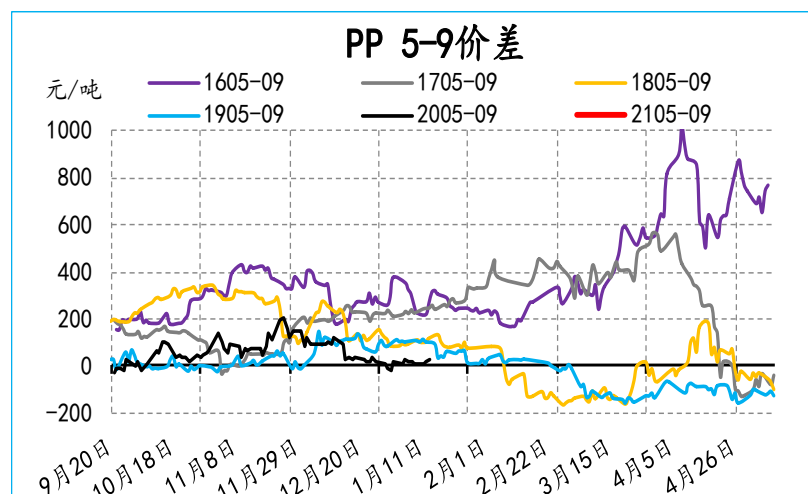
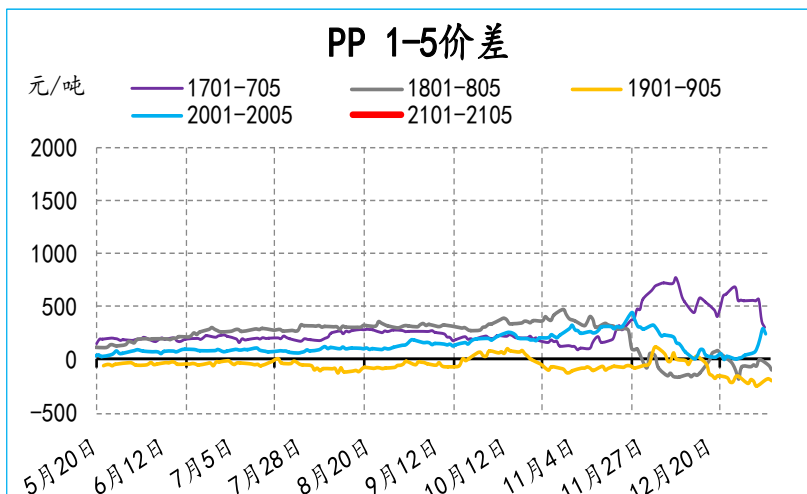
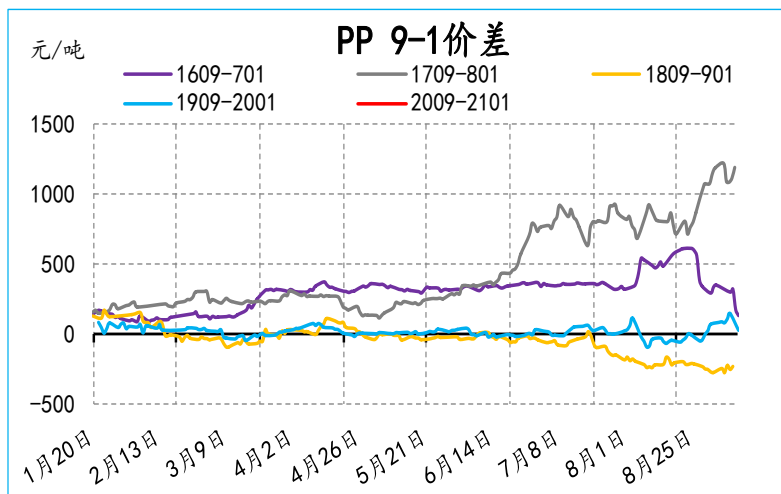
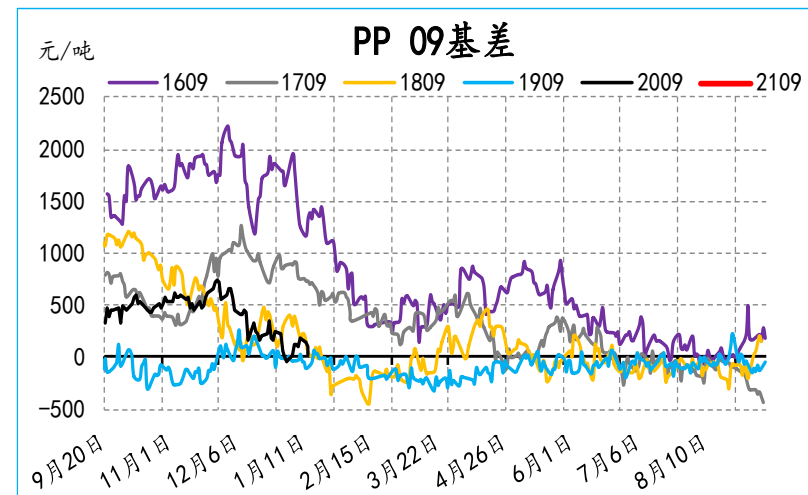
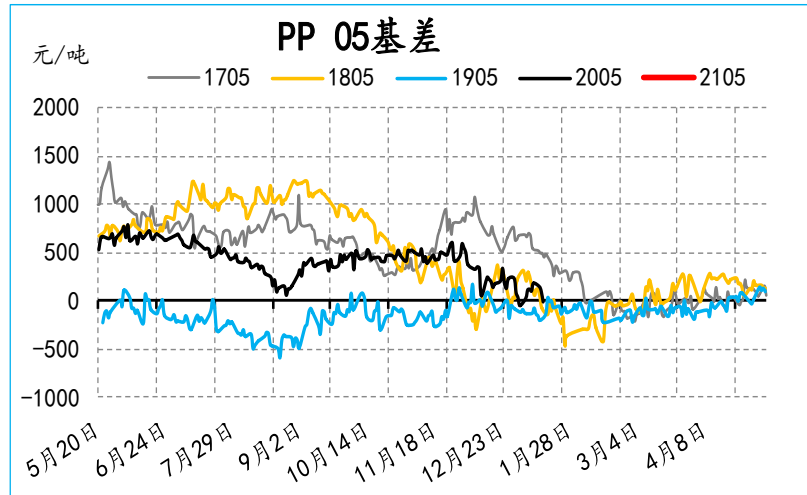
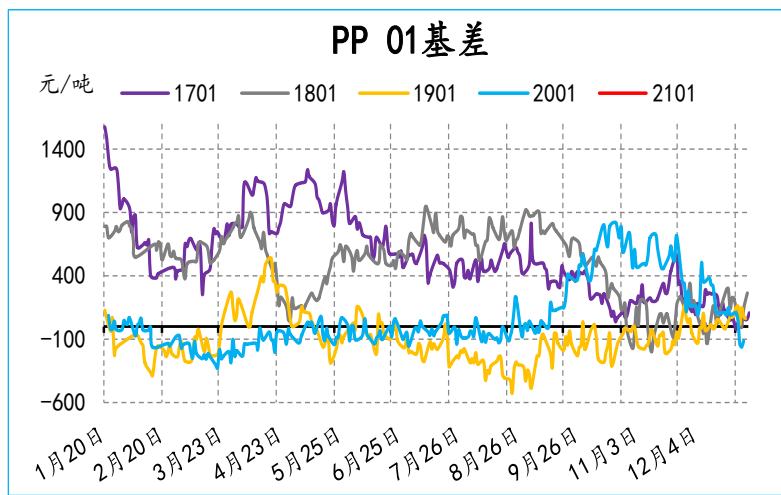
2021年01月13日基差图					
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1.00	5.00	PVC	7030	(10)	-0.1%
1.00	21.00	EG	4560	18	0.4%
1.00	6.00	沥青	2525	(261)	-9.4%
1.00	1.00	甲醇	2500	138	5.8%
1.00	7.00	橡胶	0	(14325)	-100.0%



套利跟踪：PE

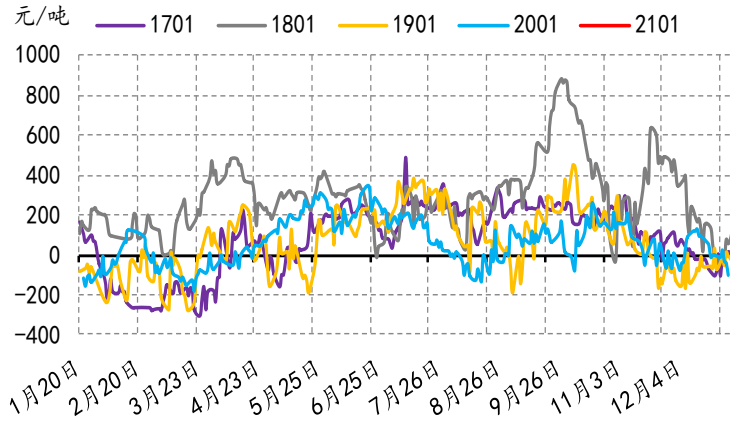


套利跟踪：PP

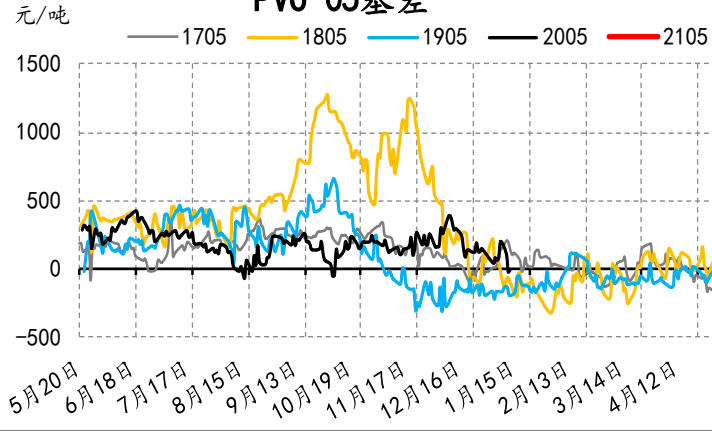


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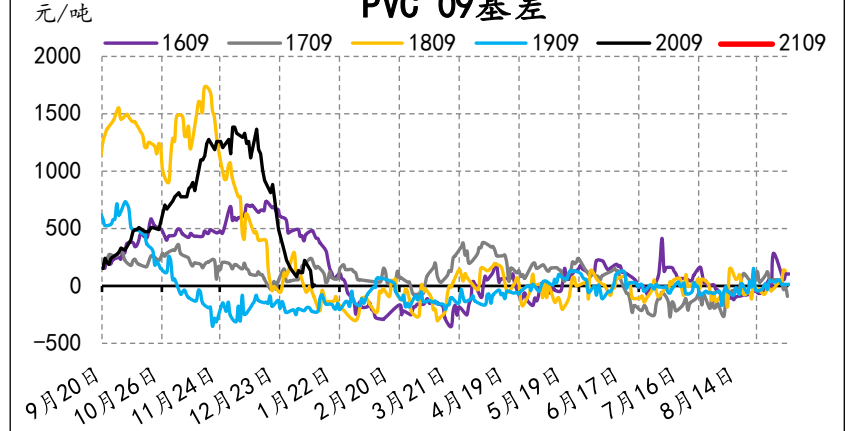
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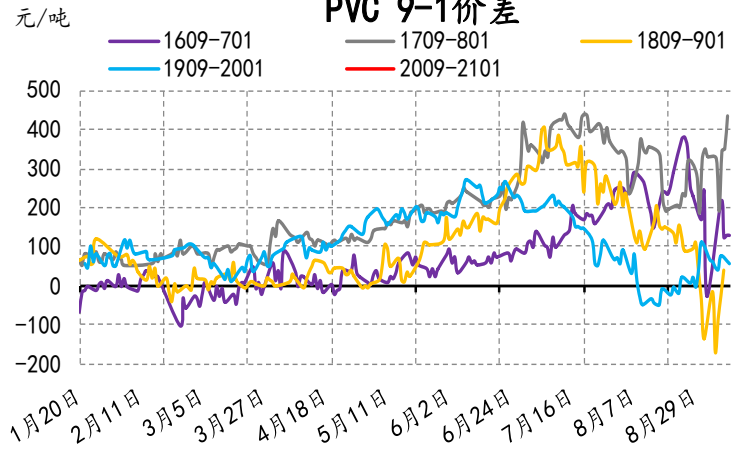
PVC 05基差



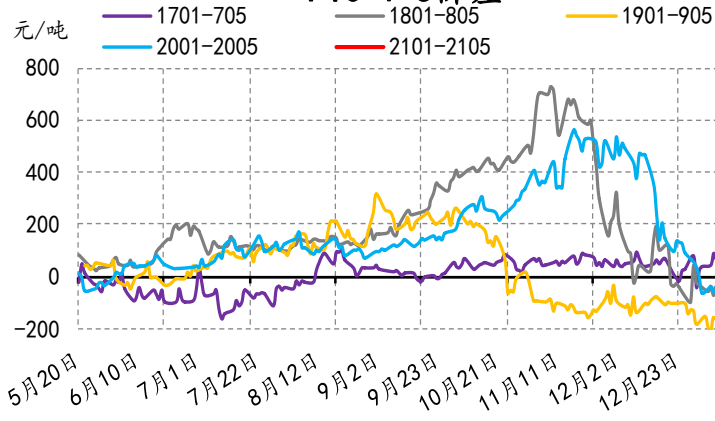
PVC 09基差



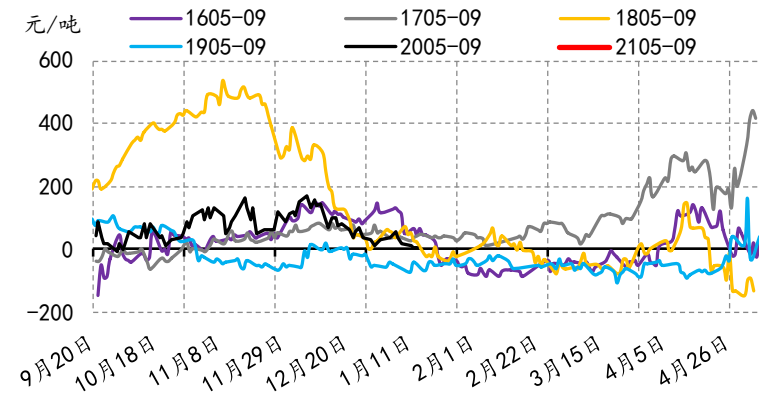
PVC 9-1价差



PVC 1-5价差

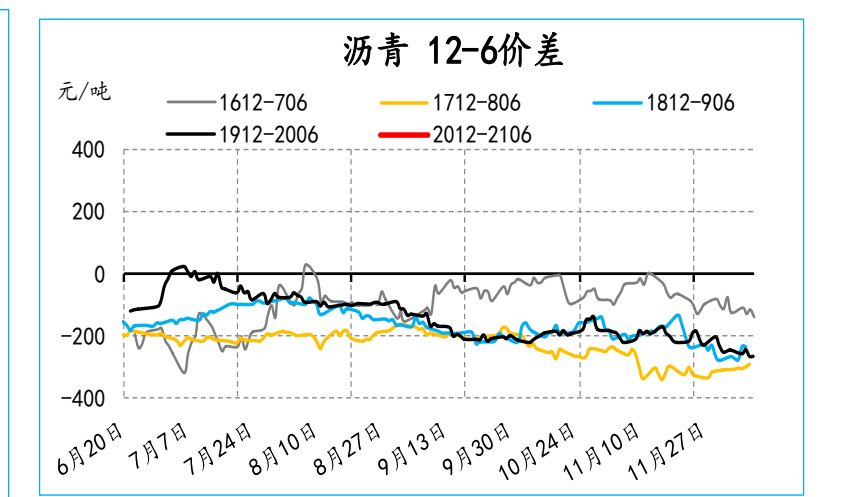
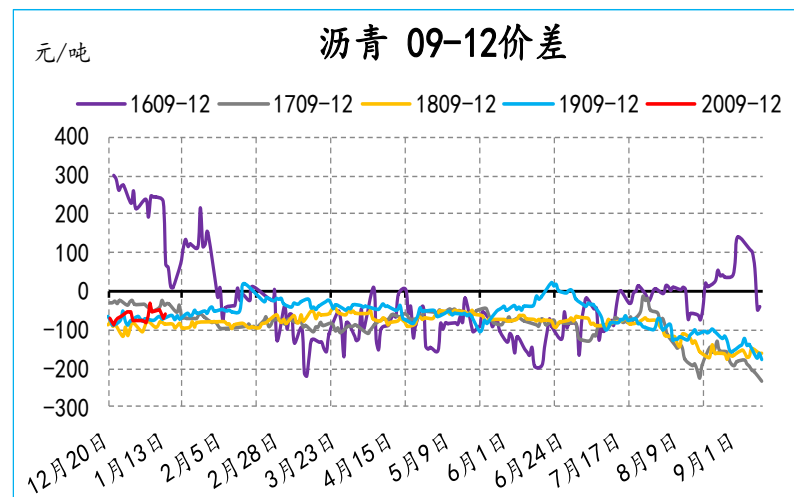
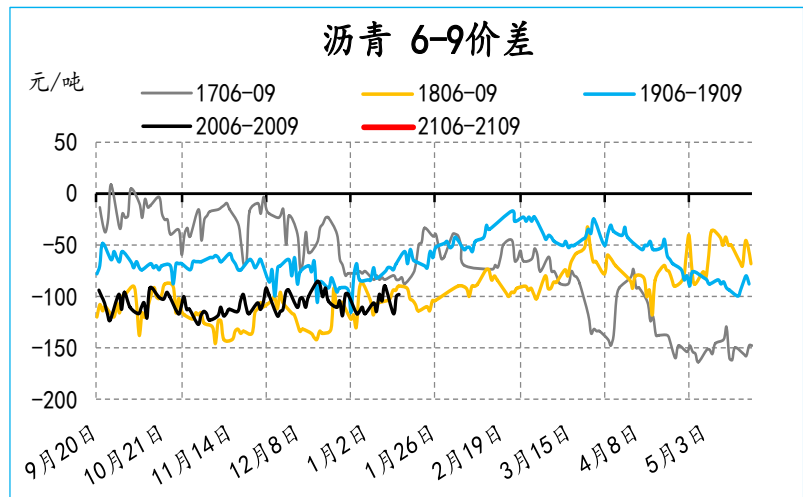
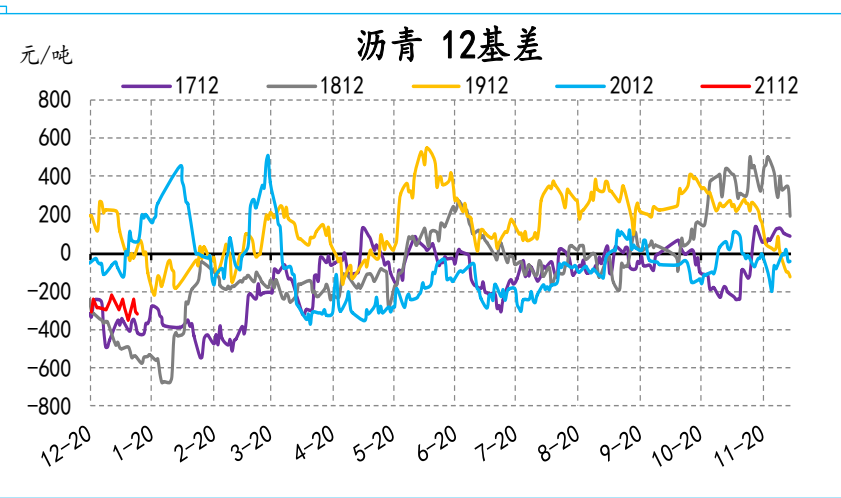
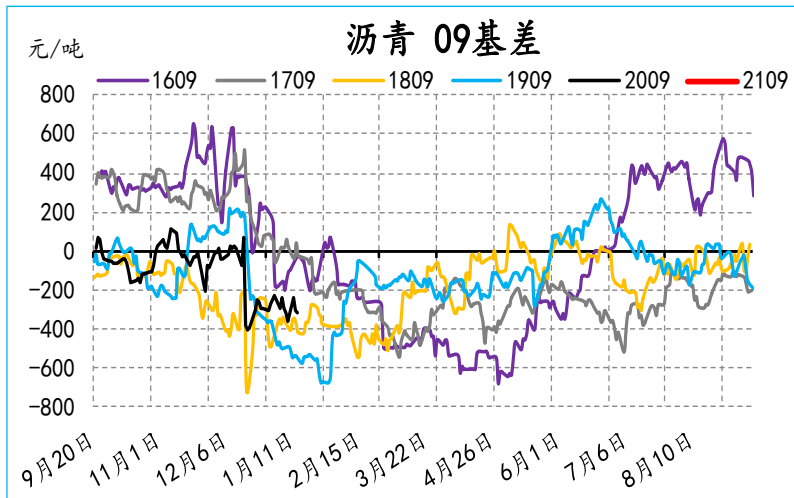
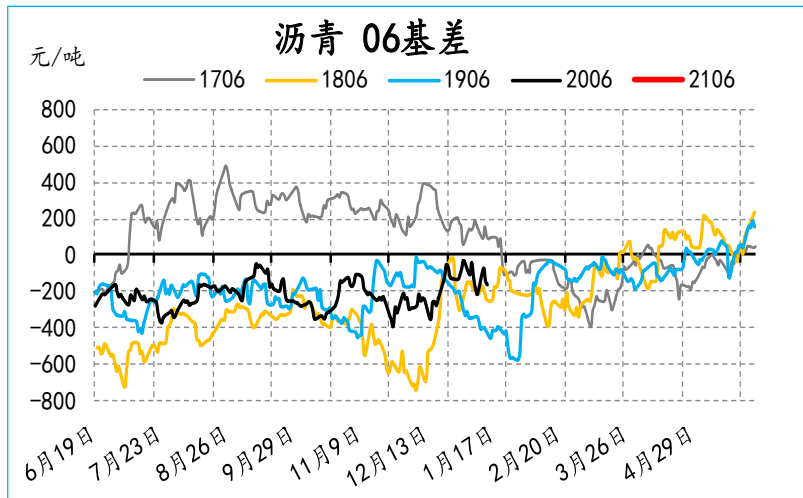


PVC 5-9价差

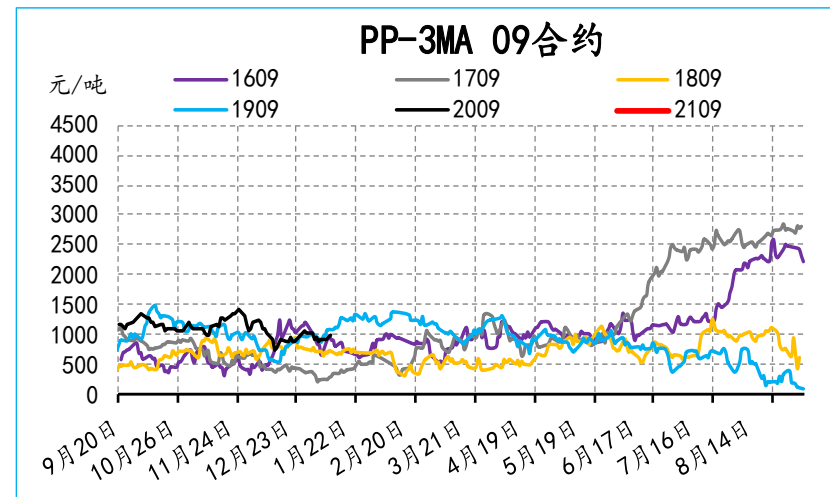
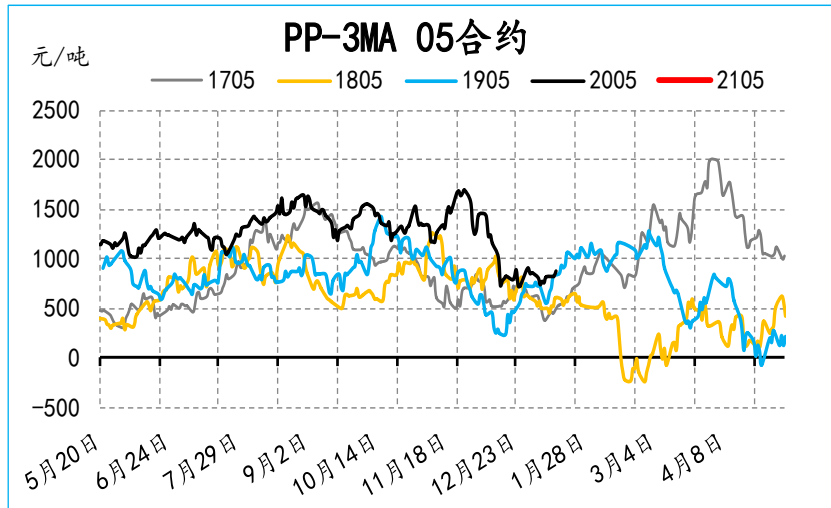
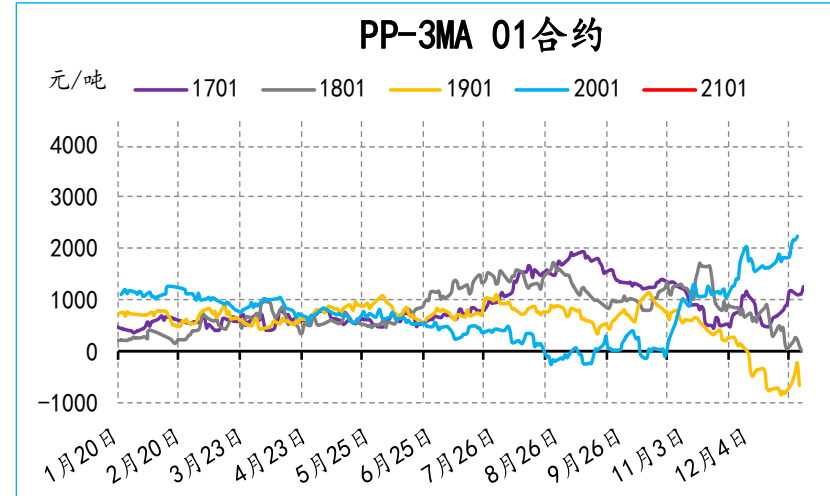
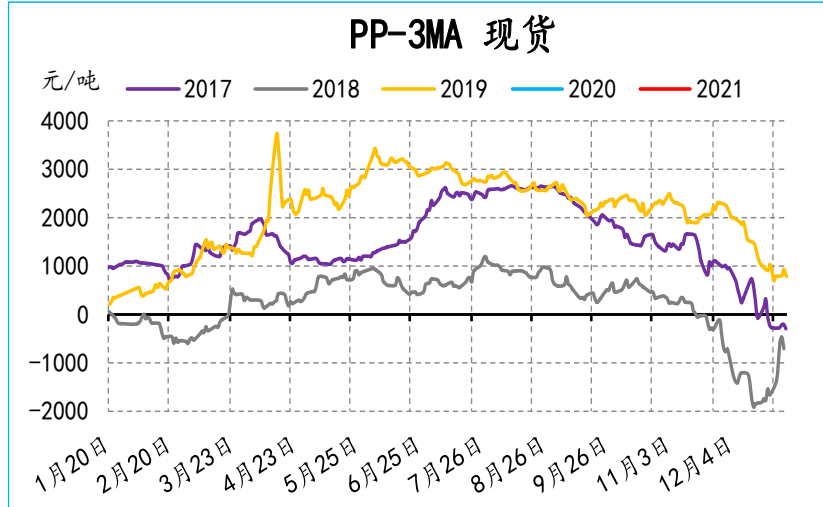


套利跟踪：沥青

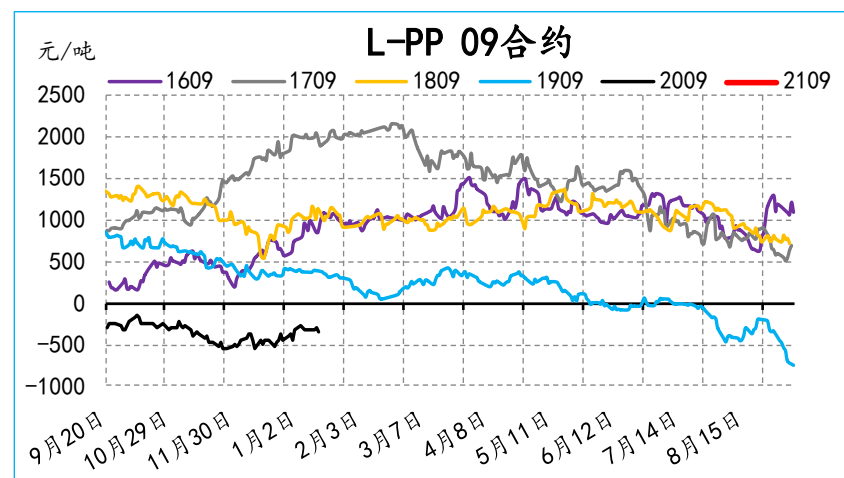
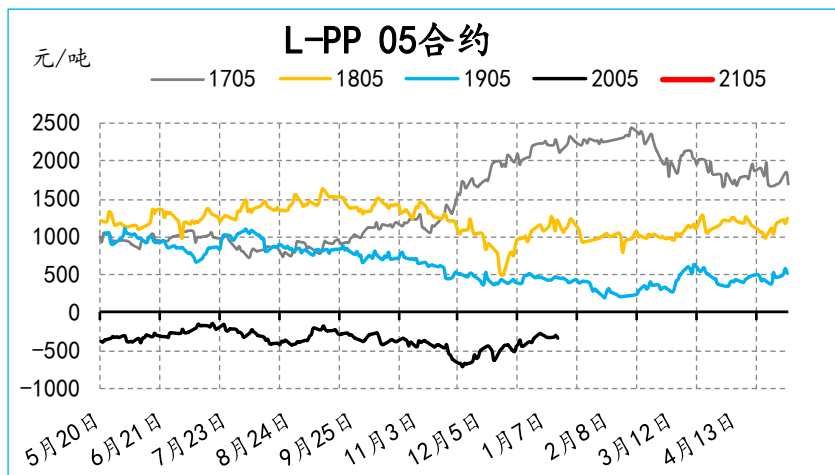
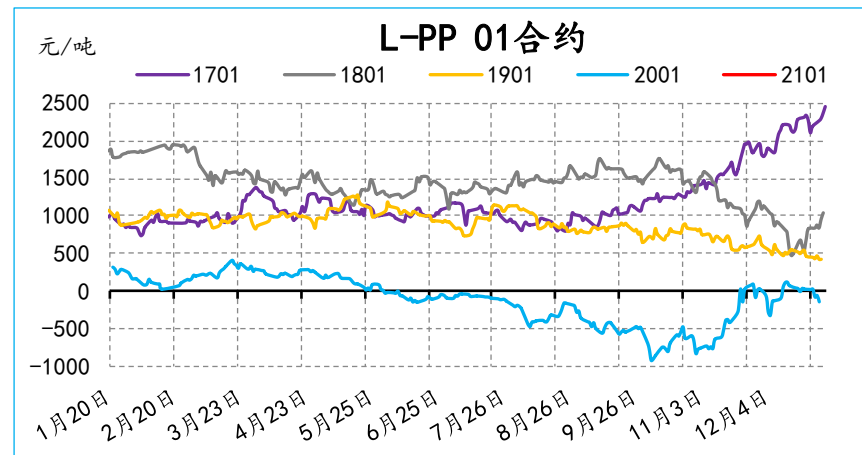
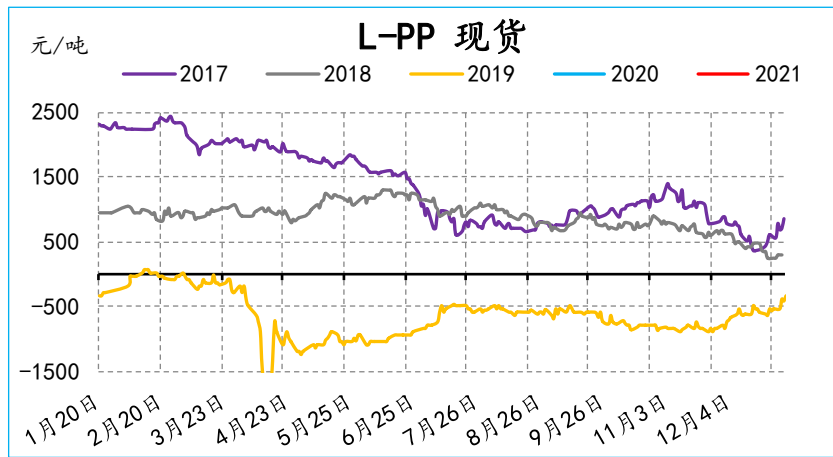
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快向“能化小精灵”申请吧！
微信号：hanbb360



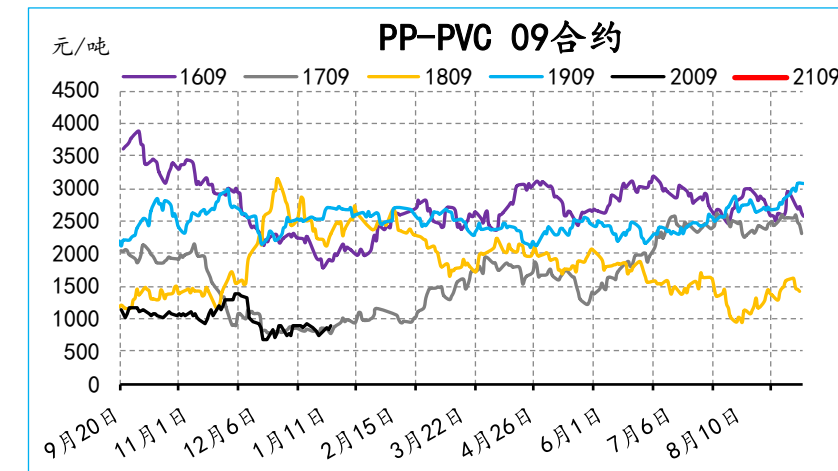
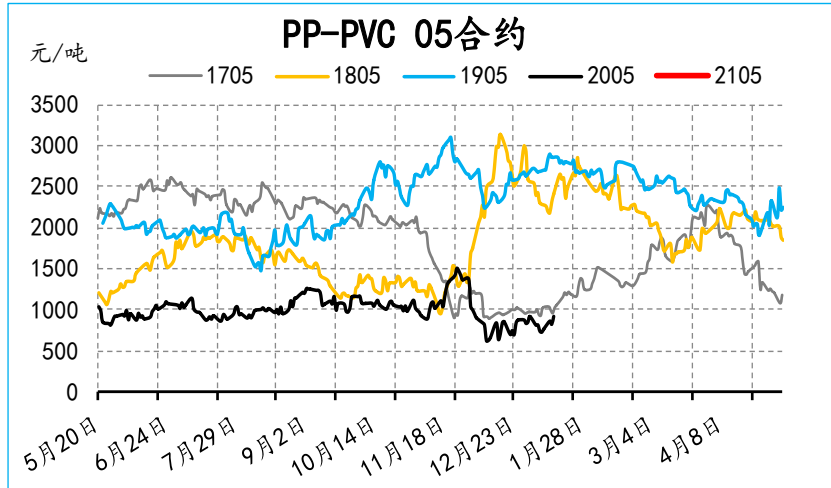
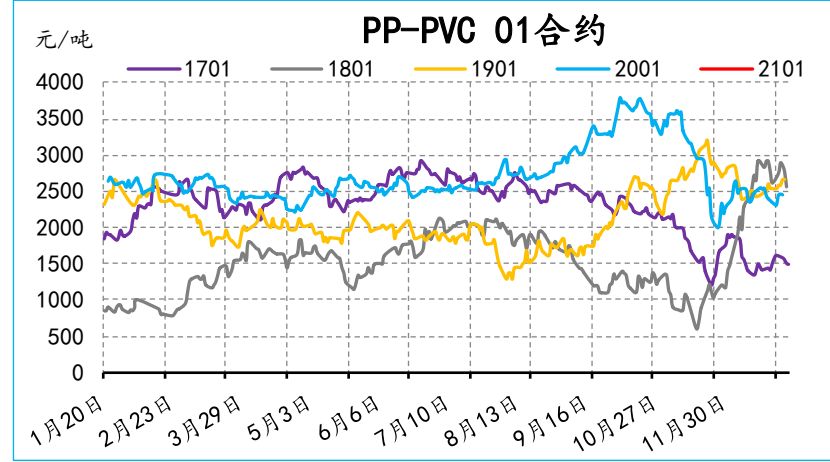
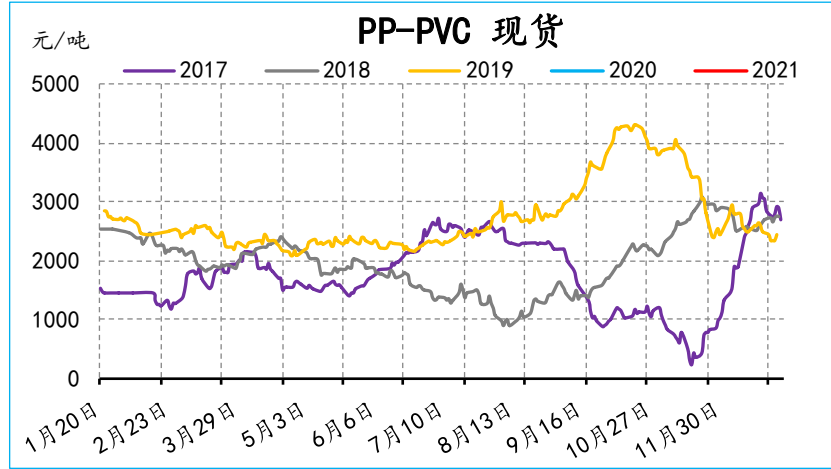
跨品种：PP-3MA



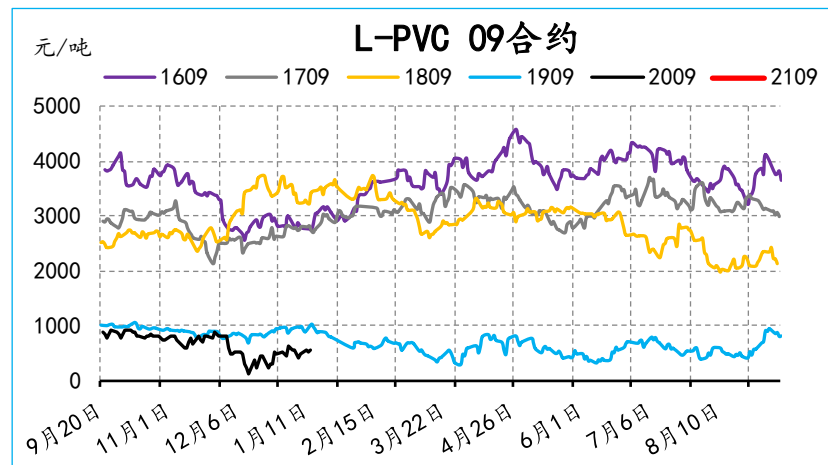
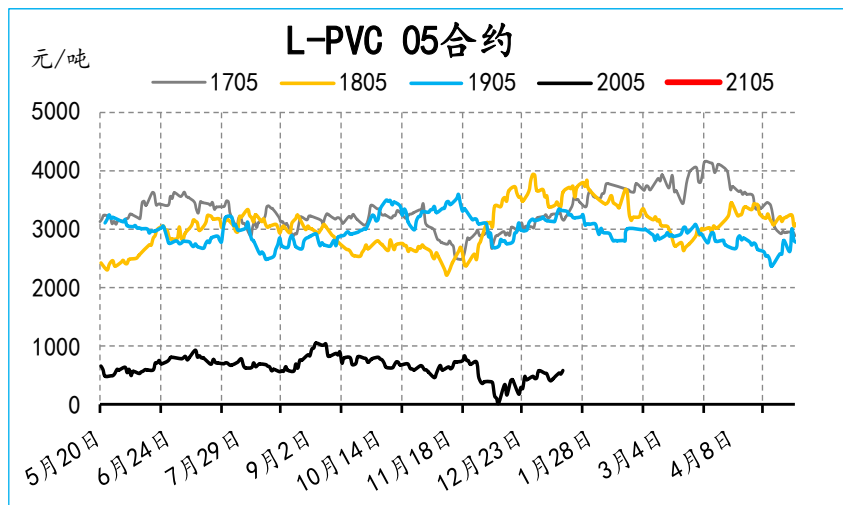
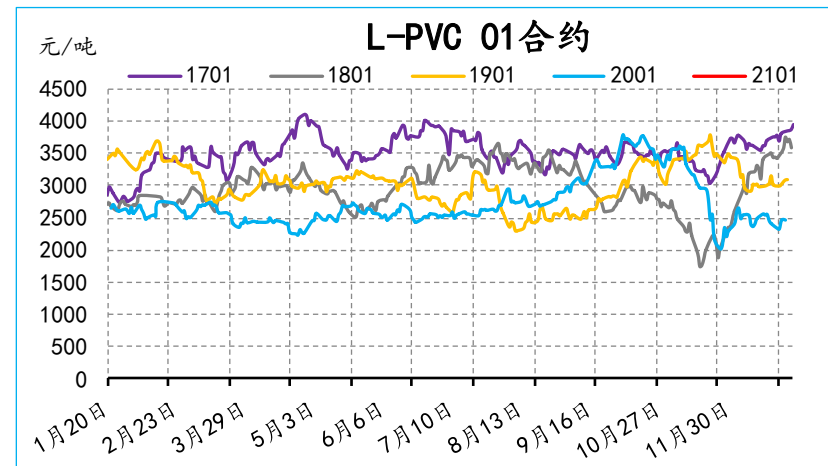
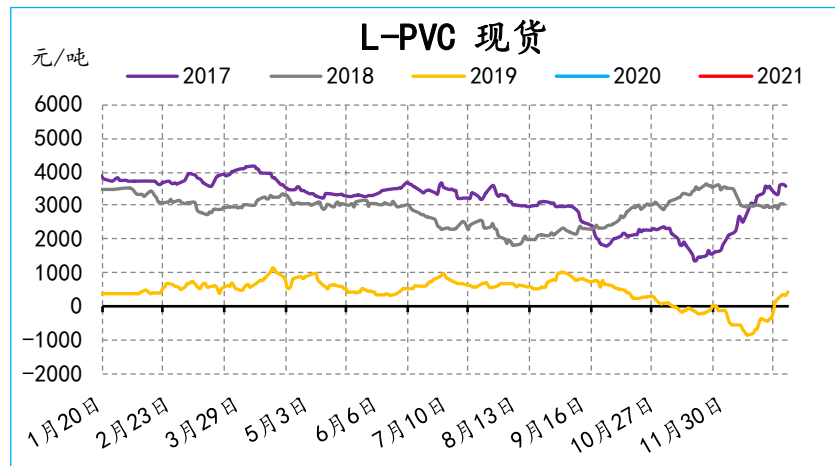
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



联系人：

韩冰冰

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