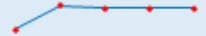
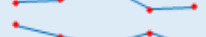
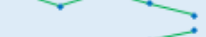


化工套利跟踪

研究发展中心能化团队

2021年1月14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 12月16日	10日前 12月30日	5日前 1月7日	昨日 1月13日	今日 1月14日	近一个月走势图	建议	
跨期	MA9-MA1	48	-100	-86	-86	-86		关注5-9正套	
	MA1-MA5	-62	44	29	29	29			
	MA5-MA9	14	56	57	57	57			
	TA9-TA1	242	232	206	214	204		观望	
	TA1-TA5	-122	-124	-116	-128	-108			
	TA5-TA9	-120	-108	-90	-86	-96			
	L9-L1	-5	-45	-265	120	90		关注5-9正套	
	L1-L5	-50	5	235	-165	-115			
	L5-L9	55	40	30	45	25			
	PP9-PP1	-131	-4	-310	-57	-21		关注5-9正套	
	PP1-PP5	93	22	294	29	-6			
	PP5-PP9	38	-18	16	28	27			
	V9-V1	-240	-15	15	70	25		关注5-9正套	
	V1-V5	140	-5	-50	-75	-45			
	V5-V9	100	20	35	5	20			
跨品种	BU9-BU12	-30	-74	-32	-56	-42		观望	
	BU12-BU6	-30	-74	-32	-56	-42			
	BU6-BU9	-100	-110	-104	-98	-100			
	PP-3MA 1月	1064	747	1051	807	569		观望	
	PP-3MA 5月	785	857	766	883	971			
	PP-3MA 9月	789	1043	894	1002	1058			
	L-PP 1月	-576	-407	-375	-528	-474		多L空P	
	L-PP 5月	-433	-390	-316	-334	-365			
	L-PP 9月	-450	-448	-330	-351	-363			

基差数据跟踪

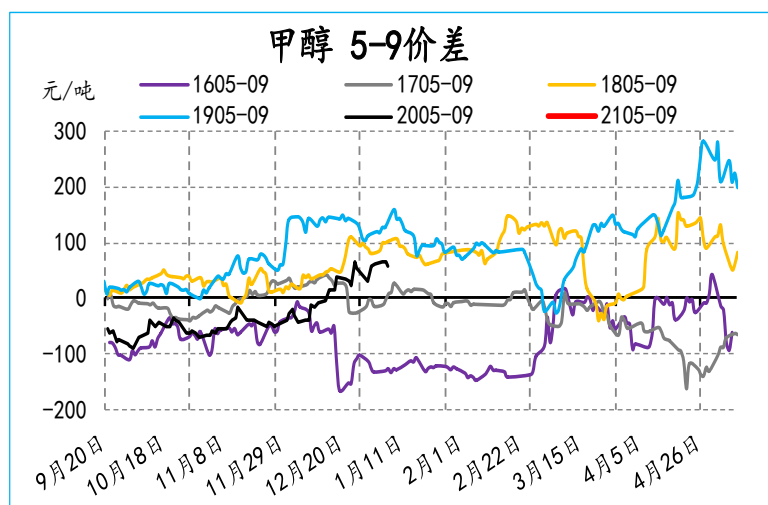
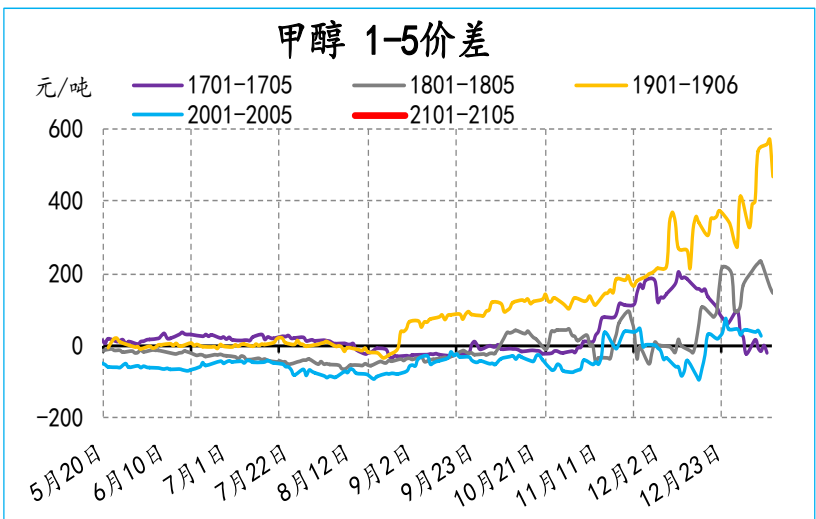
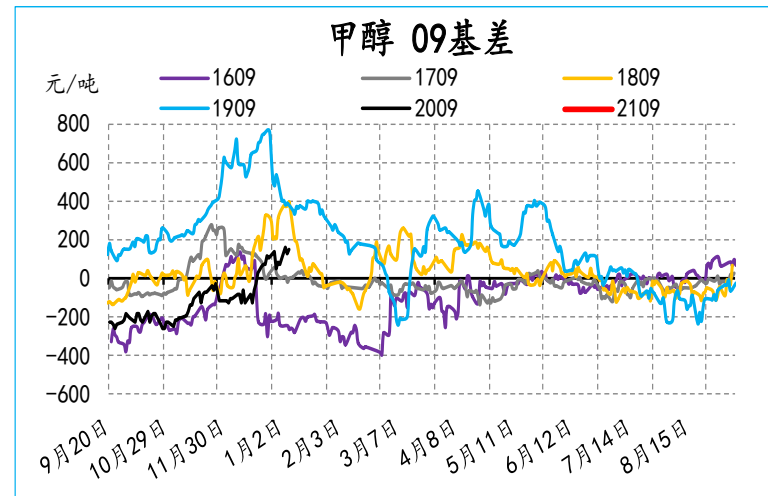
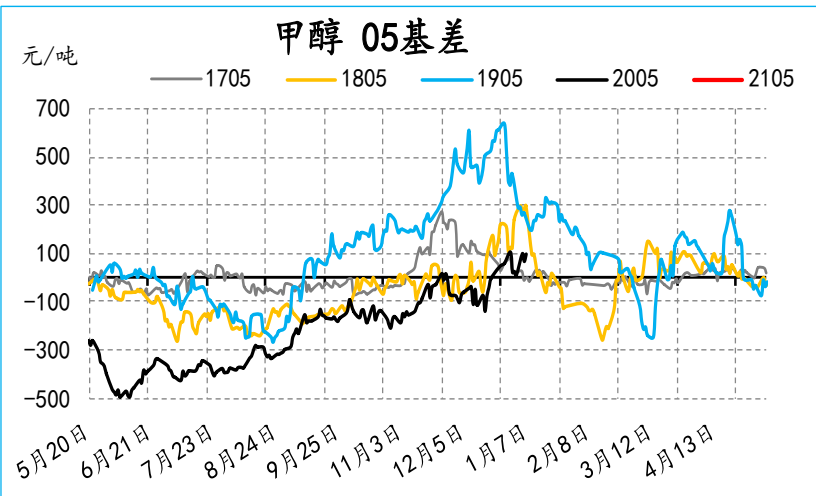
2021年01月14日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
PE	7550	0.00		105.00	25.00		1.4%	
甲醇	2480	-20.00		30.00	-25.00		1.2%	
EG	4650	90.00		50.00	90.00		1.1%	
PVC	7030	0.00		55.00	-10.00		0.8%	
PP	7950	0.00		31.00	79.00		0.4%	
PTA	3884	-13.00		-42.00	-5.00		-1.1%	

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

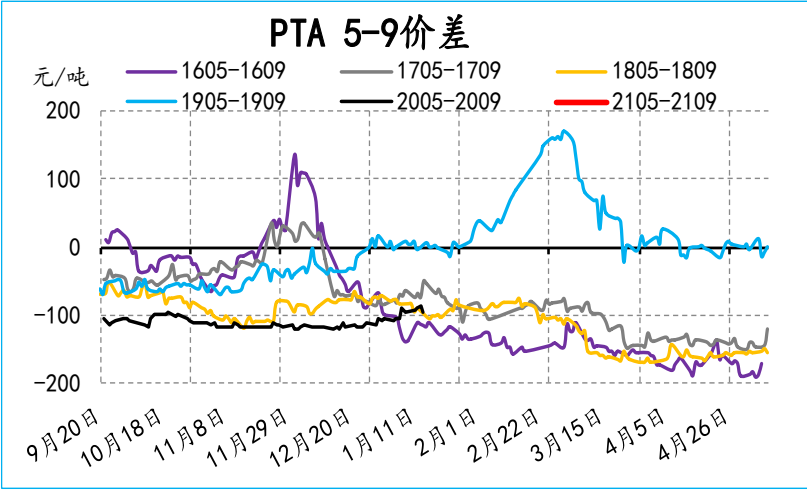
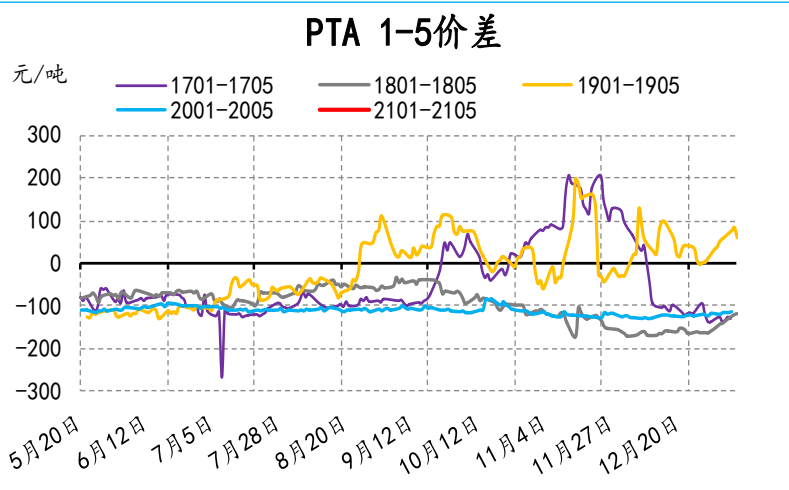
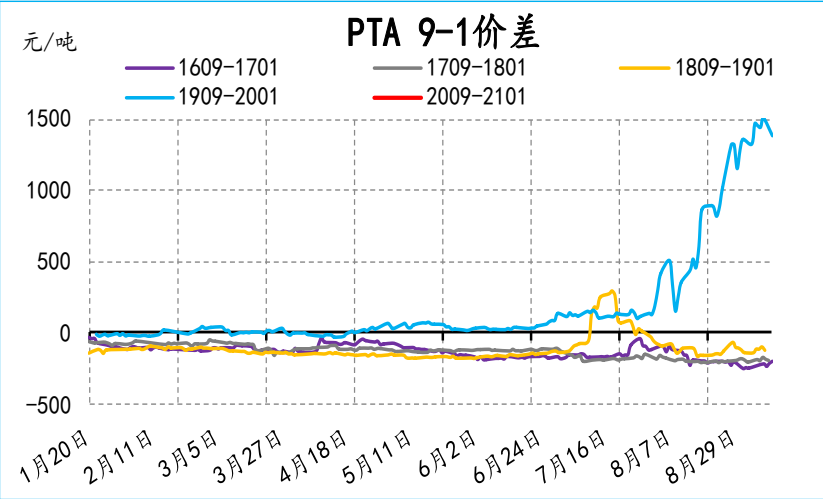
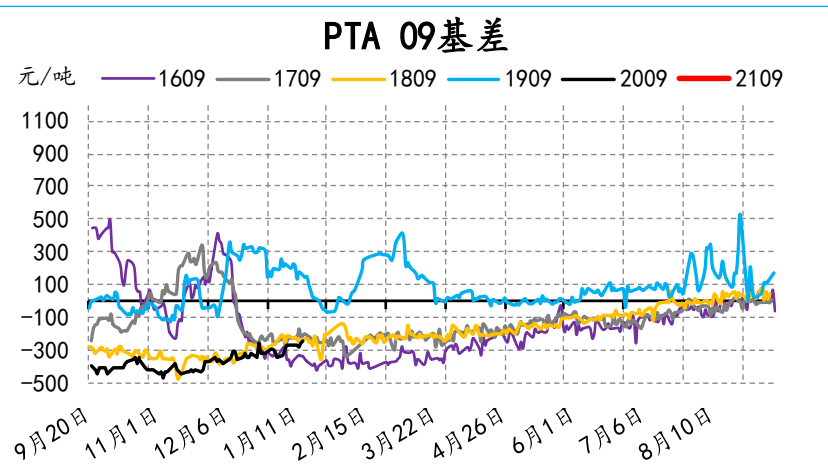
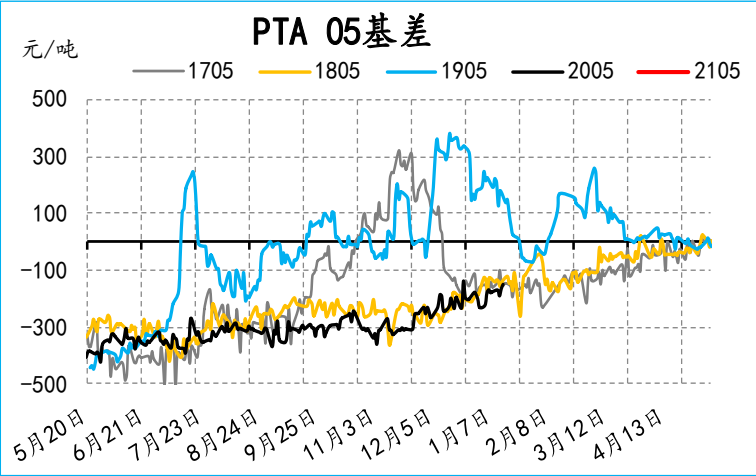
2021年01月14日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	7950	25	0.3%
1.00	3.00	PE	7550	(10)	-0.1%
1.00	2.00	PTA	3884	(150)	-3.7%
1.00	5.00	PVC	7030	10	0.1%
1.00	21.00	EG	4650	108	2.4%
1.00	6.00	沥青	2525	(271)	-9.7%
1.00	1.00	甲醇	2480	162	7.0%
1.00	7.00	橡胶	0	(14265)	-100.0%

2021年01月14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	25	0.3%
1.00	3.00	PE	7550	(10)	-0.1%
1.00	2.00	PTA	3884	(150)	-3.7%
1.00	5.00	PVC	7030	10	0.1%
1.00	21.00	EG	4650	108	2.4%
1.00	6.00	沥青	2525	(271)	-9.7%
1.00	1.00	甲醇	2480	162	7.0%
1.00	7.00	橡胶	0	(14265)	-100.0%

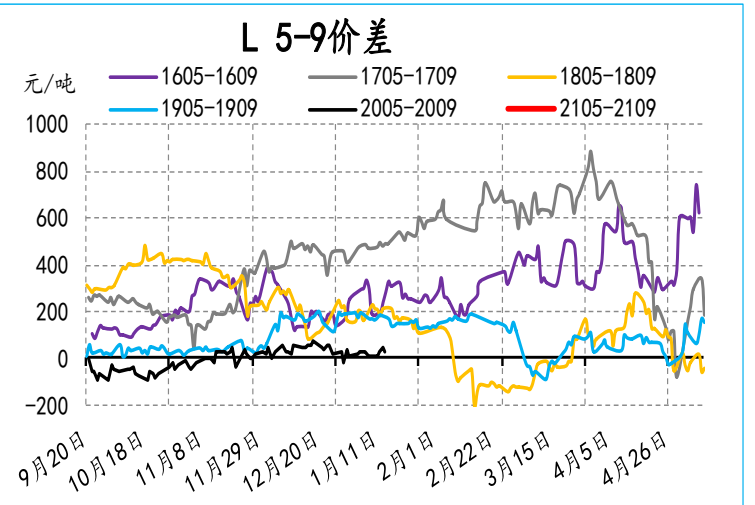
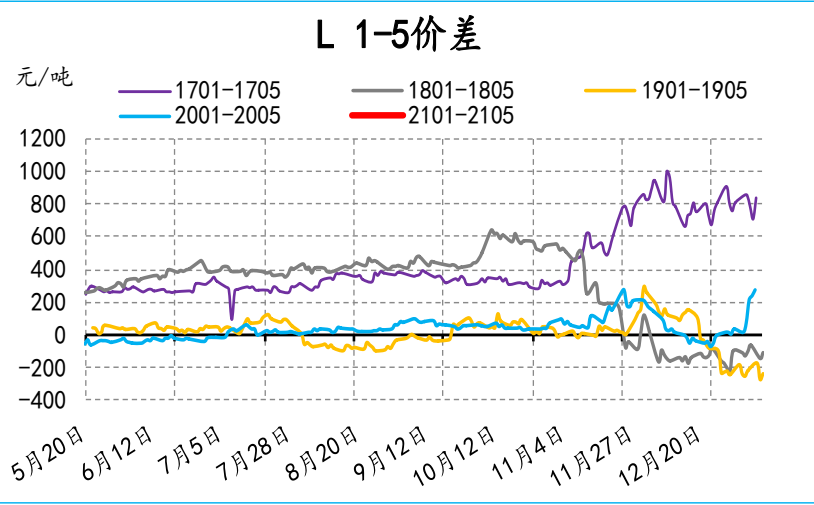
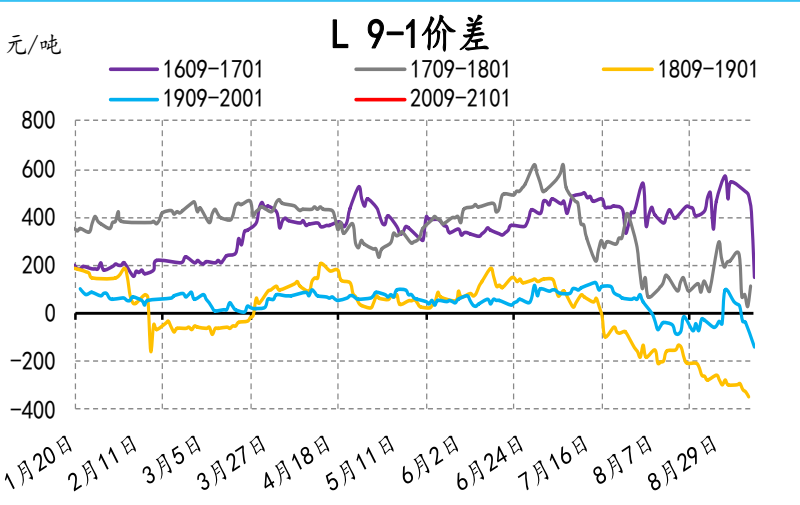
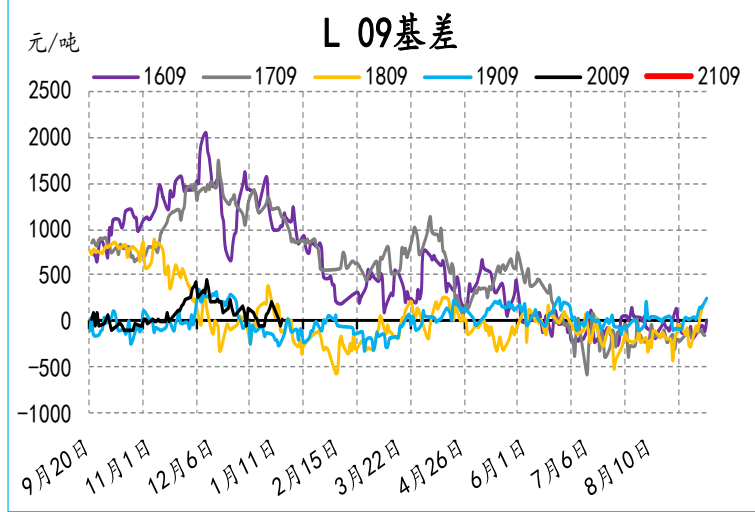
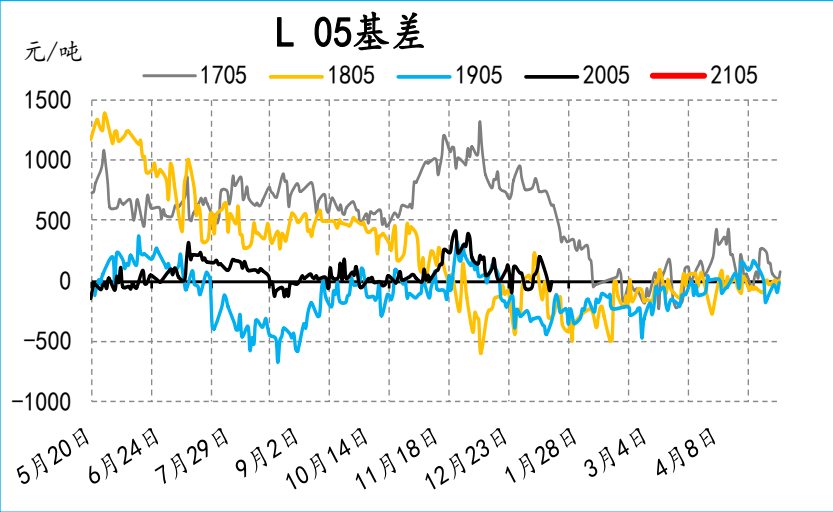
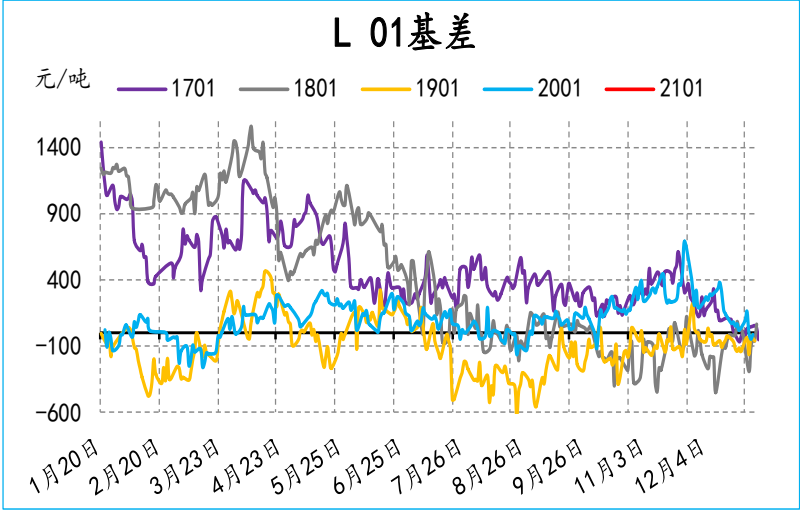


套利跟踪：PTA

2021年01月14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	25	0.3%
1.00	3.00	PE	7550	(10)	-0.1%
1.00	2.00	PTA	3884	(150)	-3.7%
1.00	5.00	PVC	7030	10	0.1%
1.00	21.00	EG	4650	108	2.4%
1.00	6.00	沥青	2525	(271)	-9.7%
1.00	1.00	甲醇	2480	162	7.0%
1.00	7.00	橡胶	0	(14265)	-100.0%

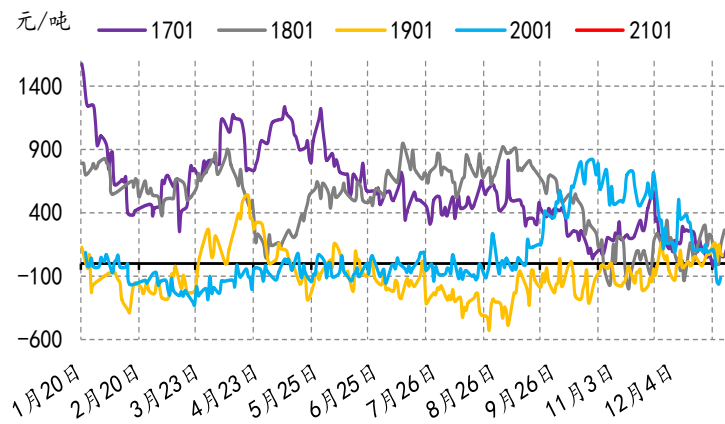


套利跟踪：PE

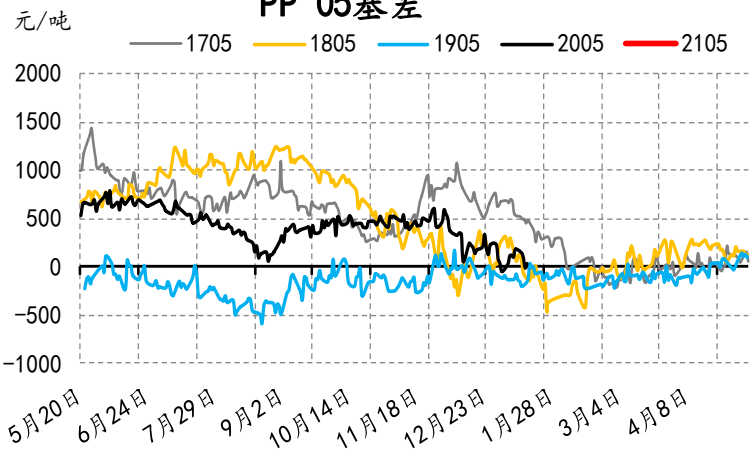


套利跟踪：PP

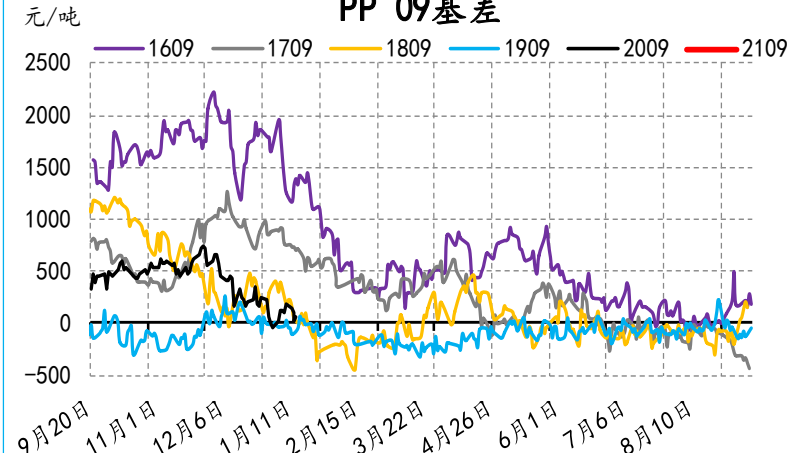
PP 01基差



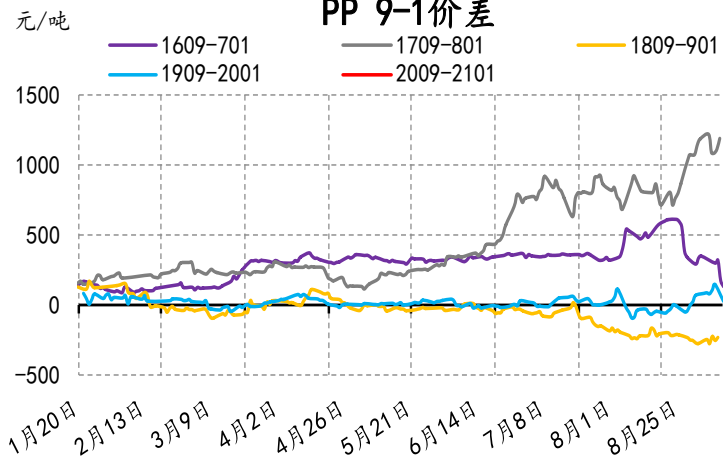
PP 05基差



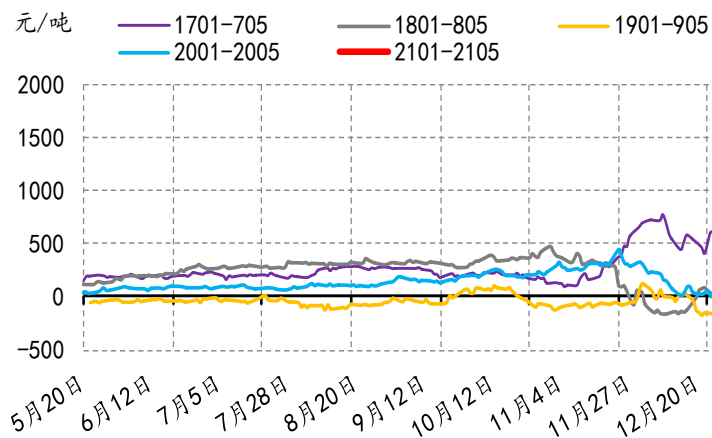
PP 09基差



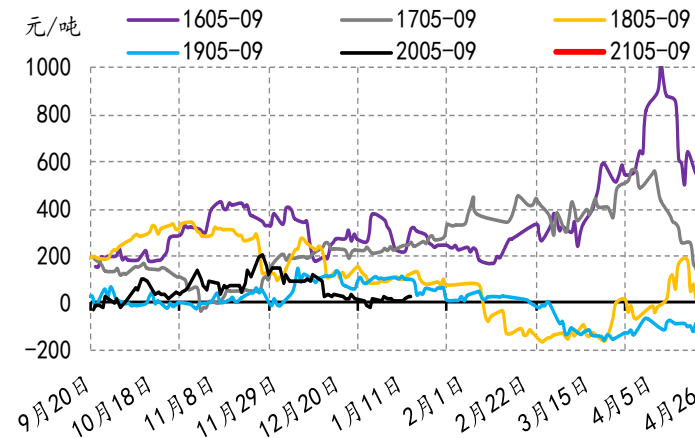
PP 9-1价差



PP 1-5价差

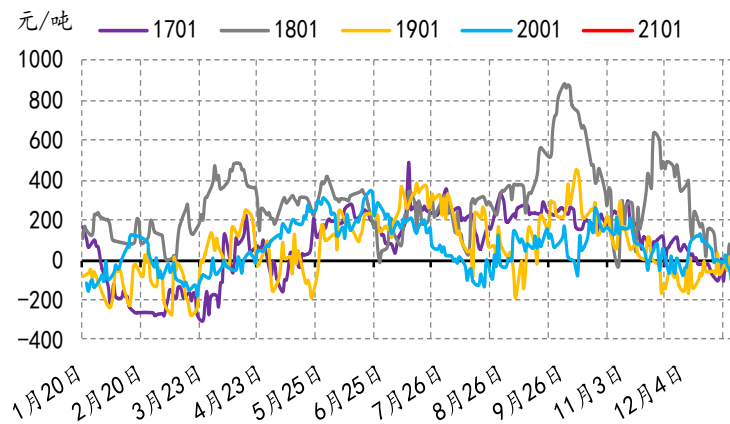


PP 5-9价差

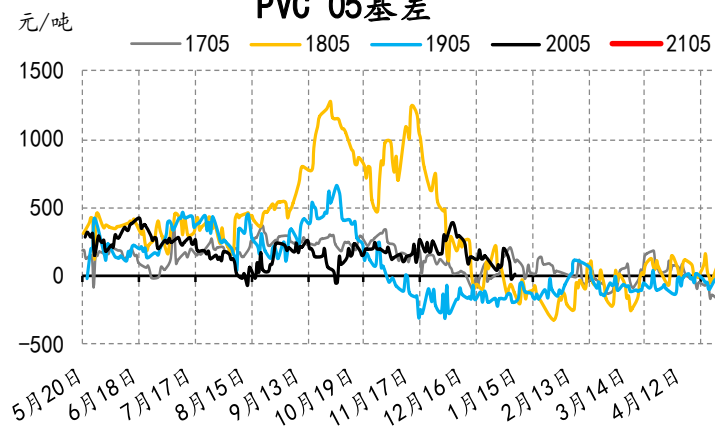


套利跟踪：PVC

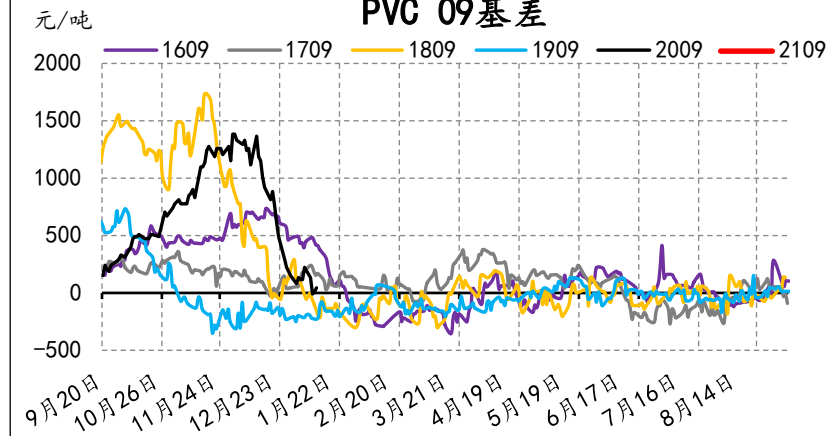
PVC 01基差



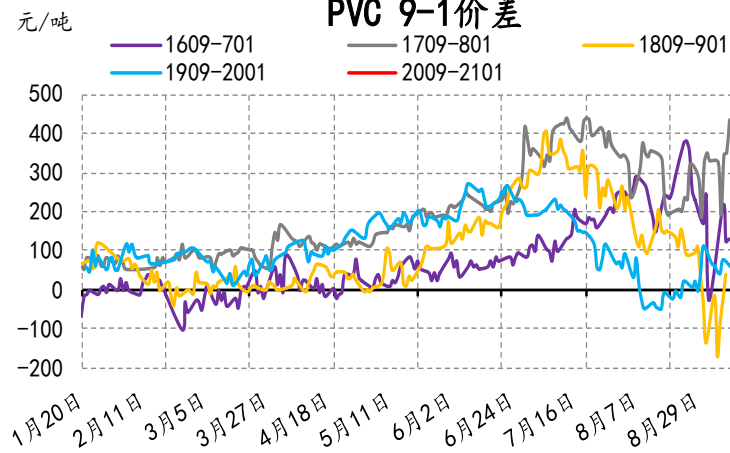
PVC 05基差



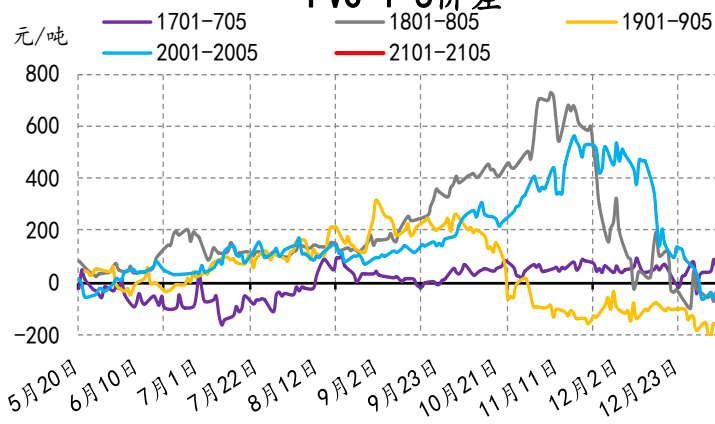
PVC 09基差



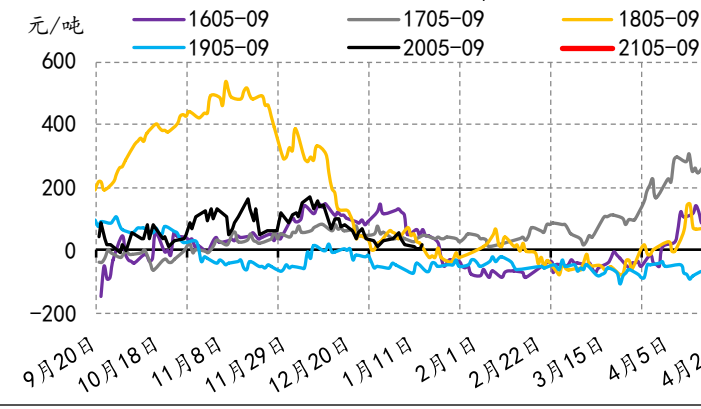
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

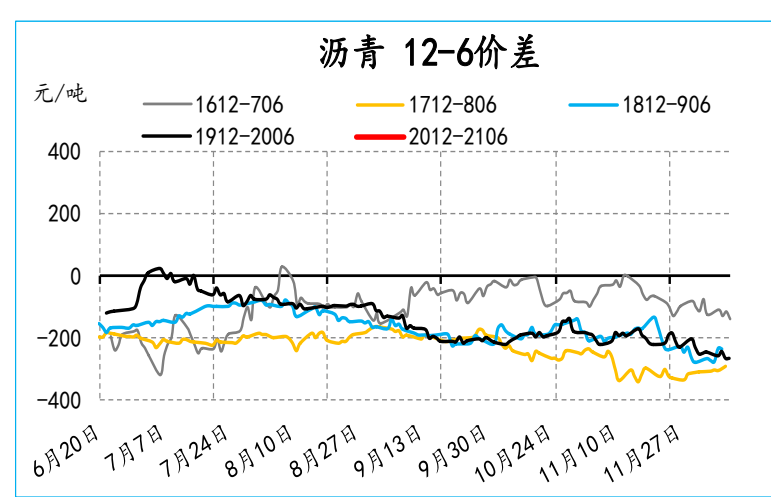
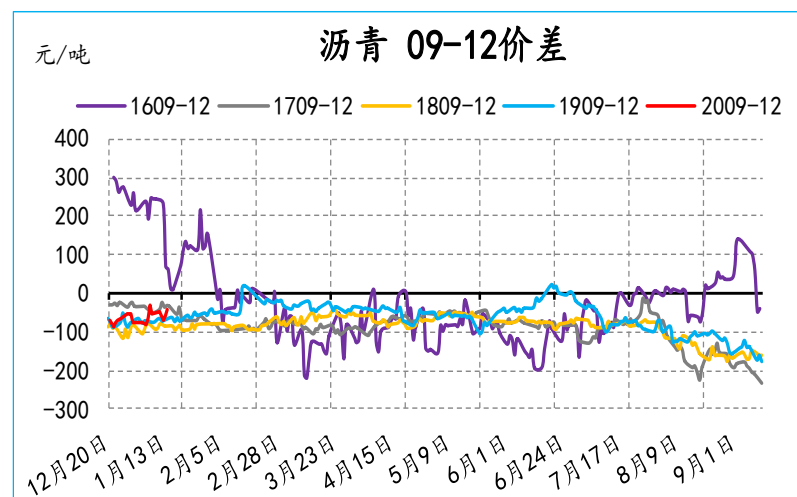
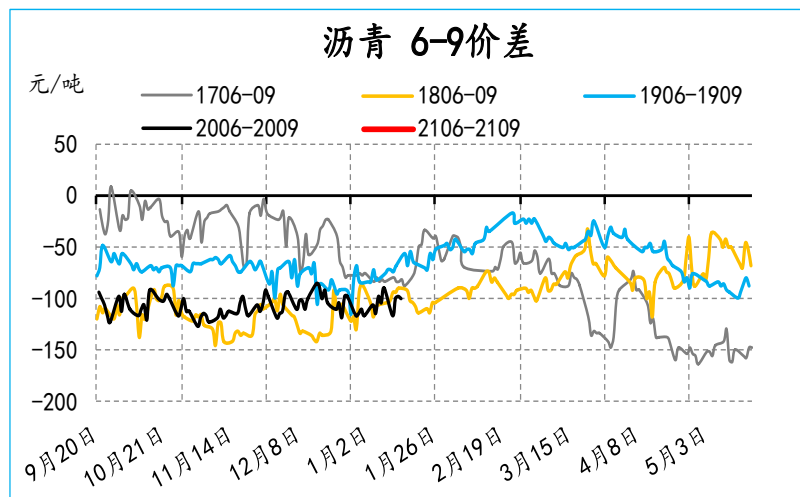
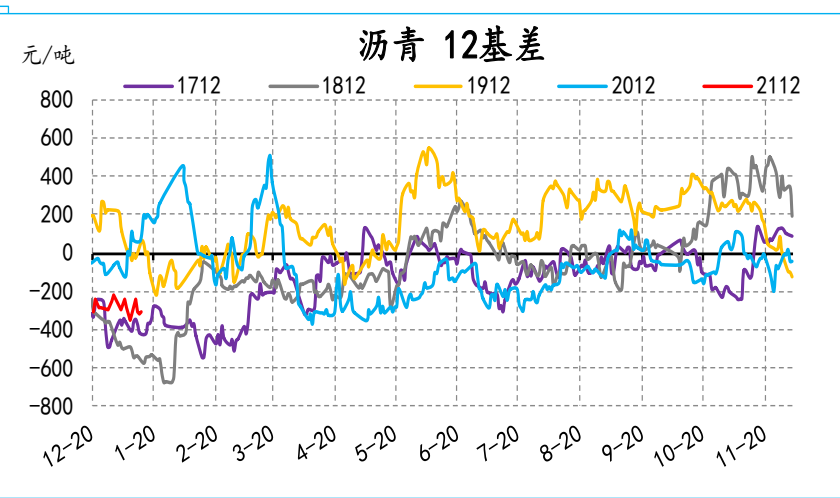
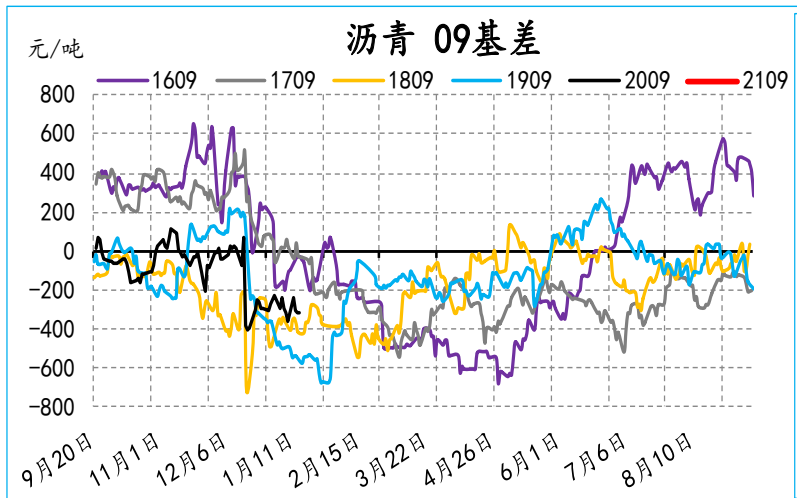
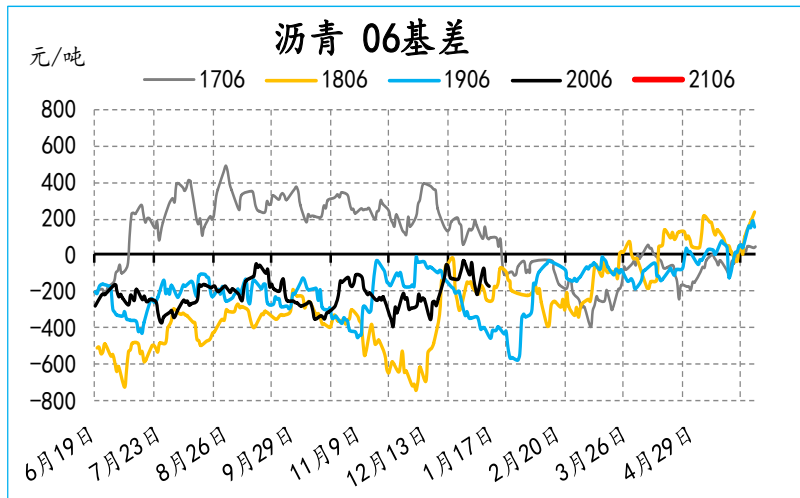


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

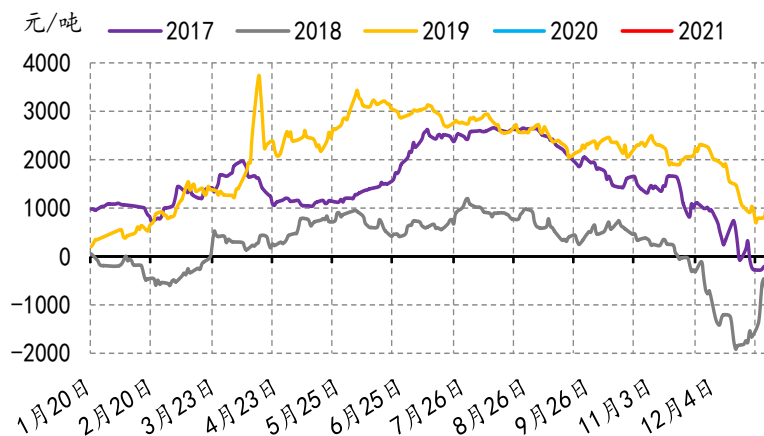
快向“能化小精灵”申请吧！

微信号：hanbb360

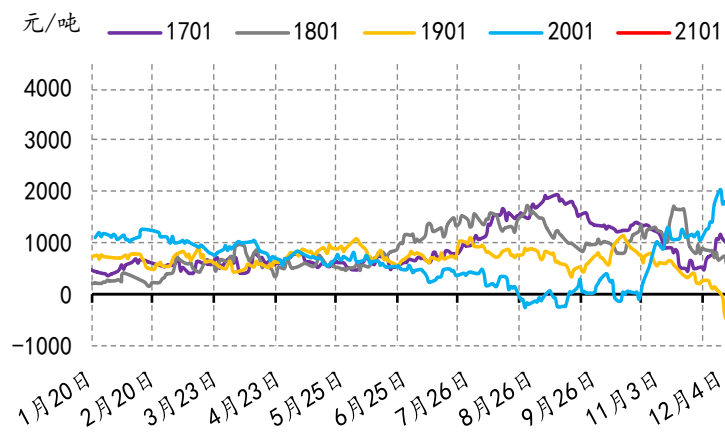


跨品种：PP-3MA

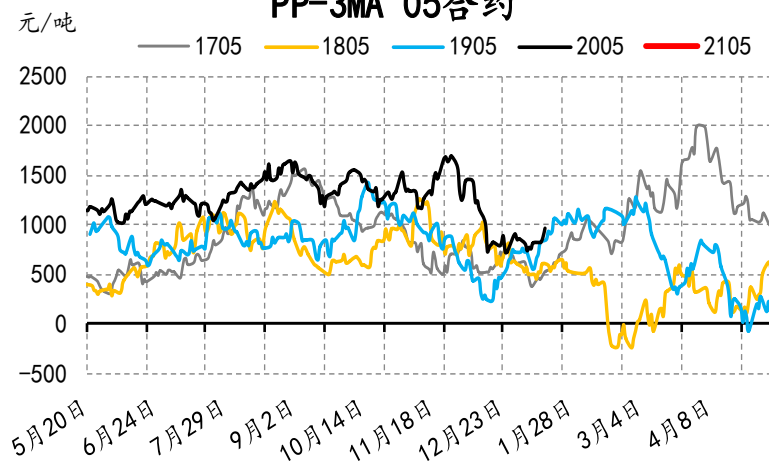
PP-3MA 现货



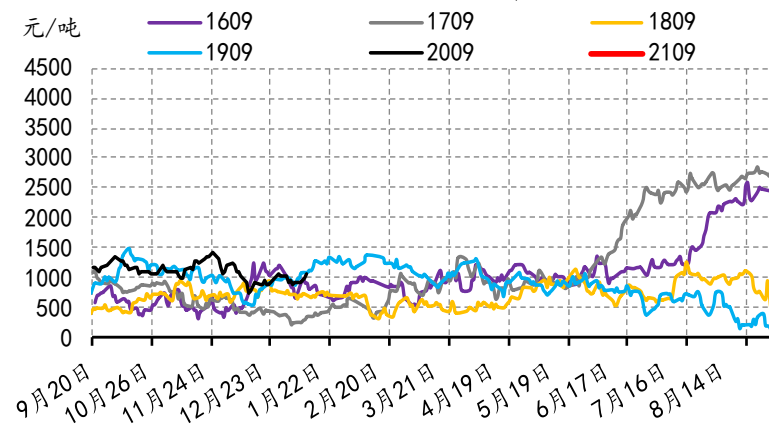
PP-3MA 01合约



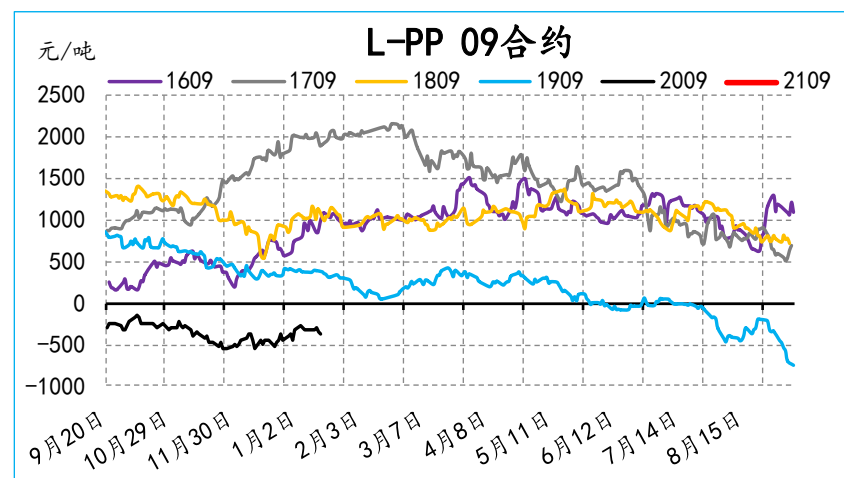
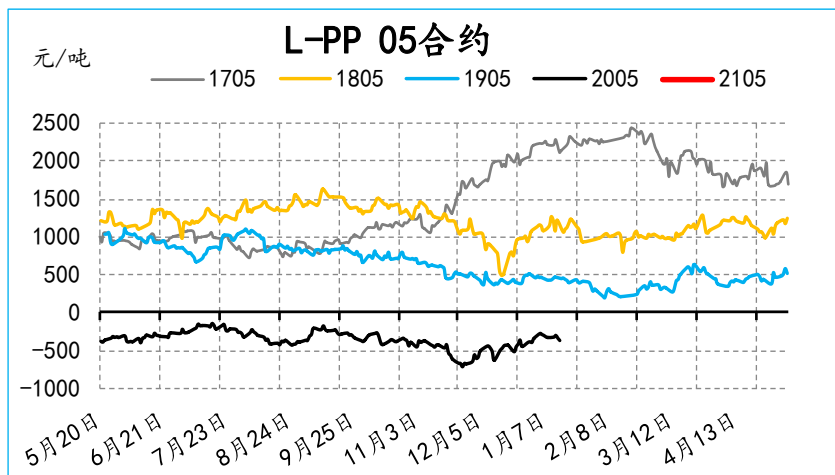
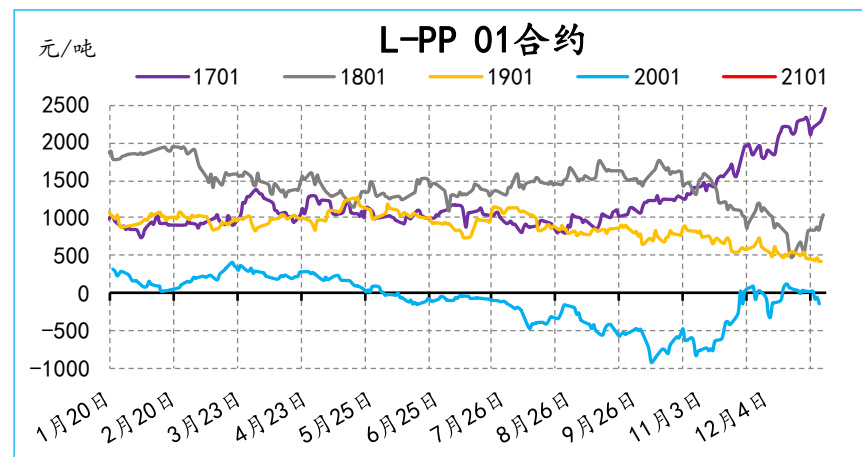
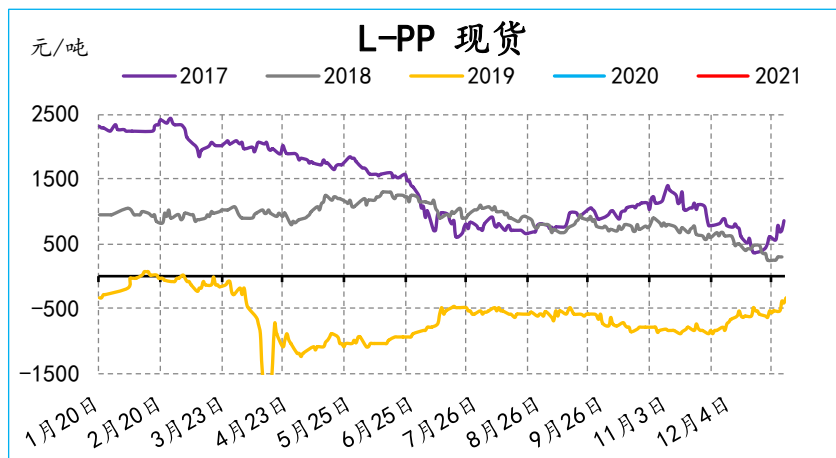
PP-3MA 05合约



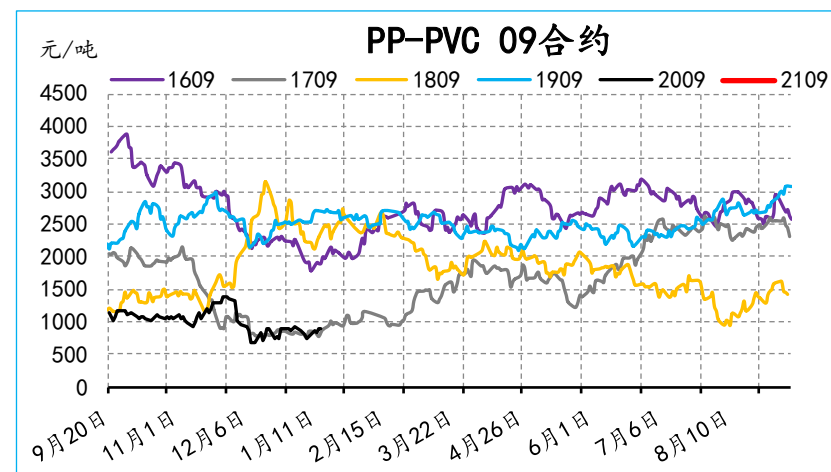
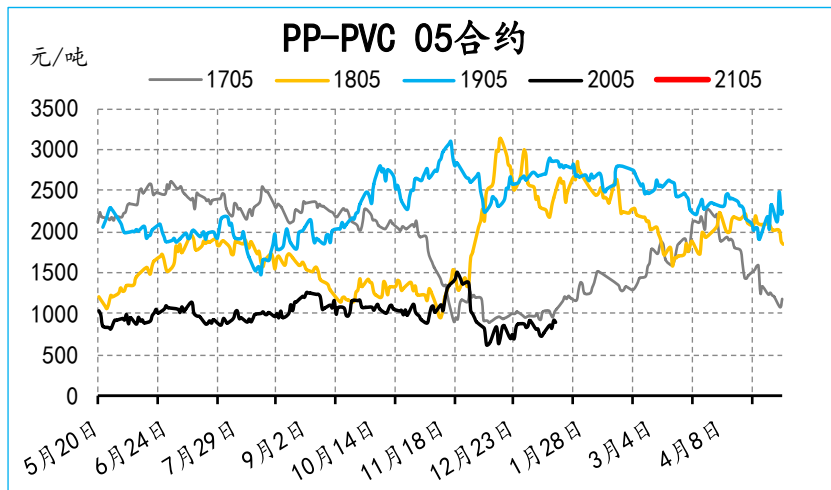
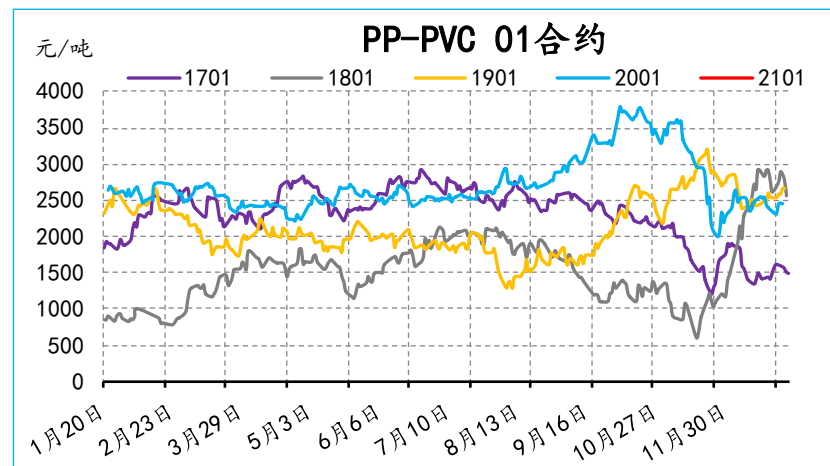
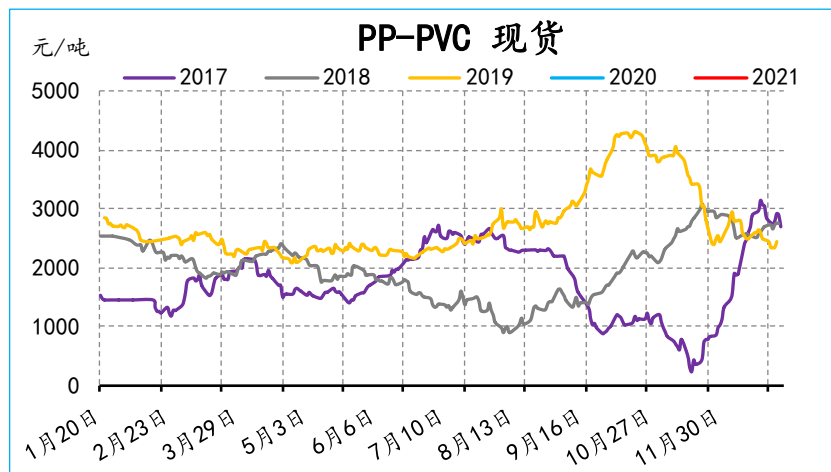
PP-3MA 09合约



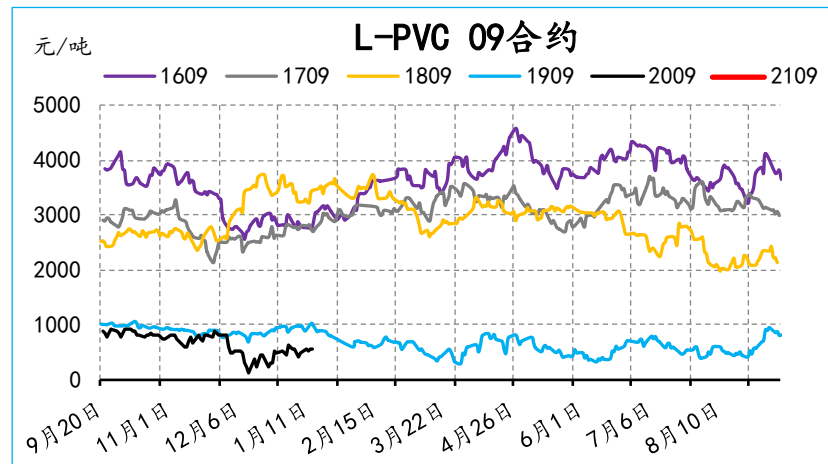
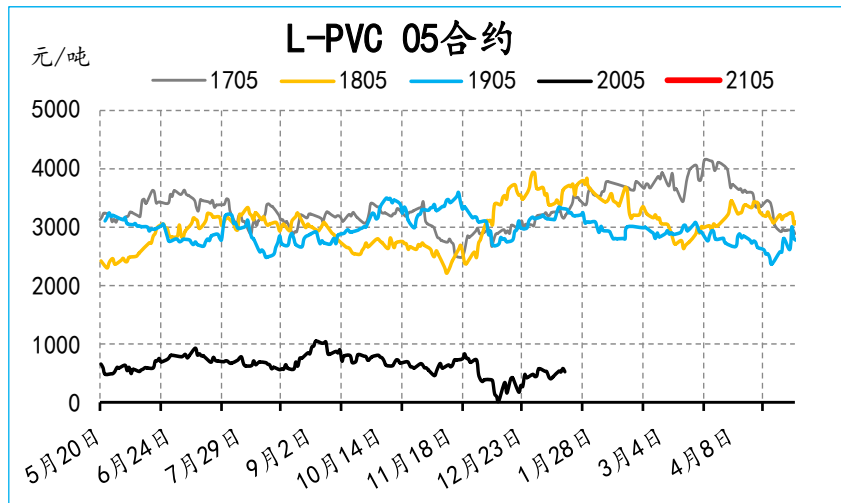
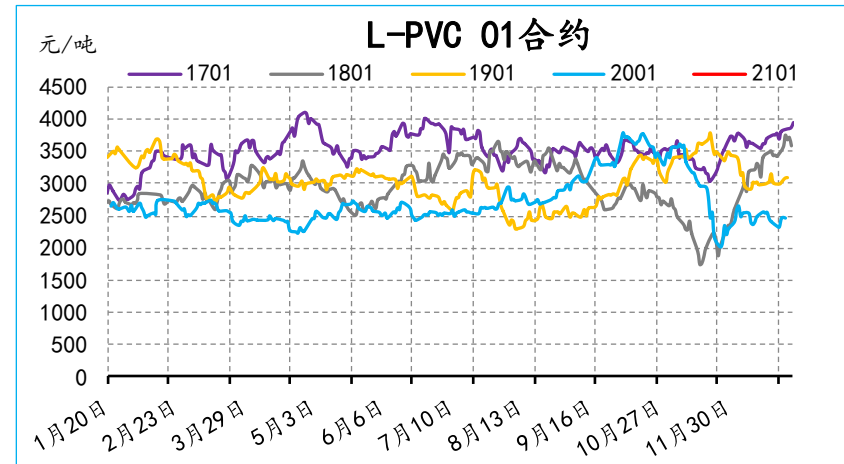
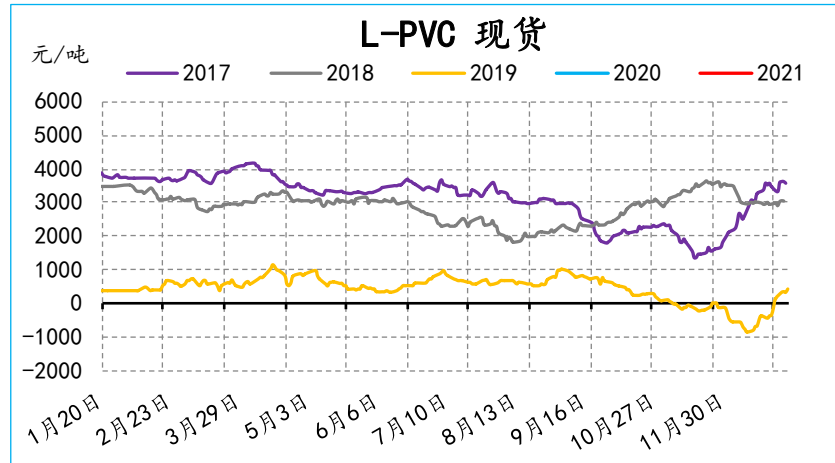
跨品种：塑料-PP



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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