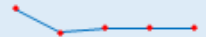
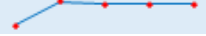
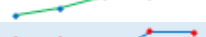
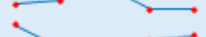


化工套利跟踪

研究发展中心能化团队

2021年1月15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17日	10日前 12月31日	5日前 1月8日	昨日 1月14日	今日 1月15日	近一个月走势图	建议	
跨期	MA9-MA1	8	-109	-86	-86	-86		关注5-9正套	
	MA1-MA5	-24	46	29	29	29			
	MA5-MA9	16	63	57	57	57			
	TA9-TA1	236	224	210	204	188		观望	
	TA1-TA5	-124	-118	-114	-108	-96			
	TA5-TA9	-112	-106	-96	-96	-92			
	L9-L1	-40	-45	-275	90	70		关注5-9正套	
	L1-L5	-20	35	270	-115	-105			
	L5-L9	60	10	5	25	35			
	PP9-PP1	-119	-60	-255	-21	-164		关注5-9正套	
	PP1-PP5	92	42	245	-6	123			
	PP5-PP9	27	18	10	27	41			
	V9-V1	-280	35	-25	25	85		关注5-9正套	
	V1-V5	205	-65	5	-45	-90			
	V5-V9	75	30	20	20	5			
跨品种	BU9-BU12	-36	-74	-54	-42	-42		观望	
	BU12-BU6	-36	-74	-54	-42	-42			
	BU6-BU9	-92	-116	-90	-100	-108			
	PP-3MA 1月	973	770	904	569	930		观望	
	PP-3MA 5月	809	866	824	971	1068			
	PP-3MA 9月	830	1037	934	1058	1144			
	L-PP 1月	-540	-344	-300	-474	-600		多L空P	
	L-PP 5月	-428	-337	-325	-365	-372			
	L-PP 9月	-461	-329	-320	-363	-366			

基差数据跟踪

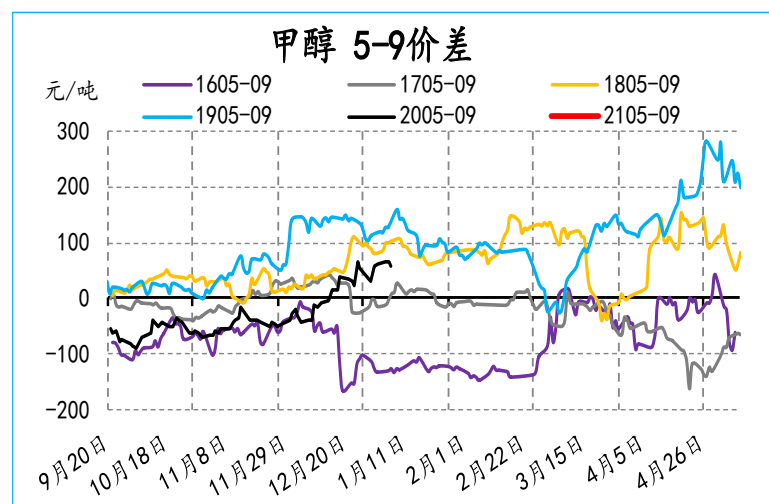
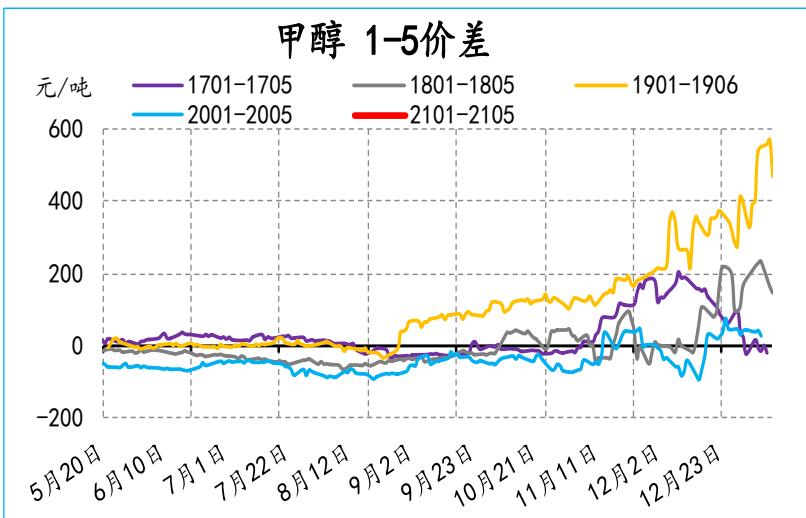
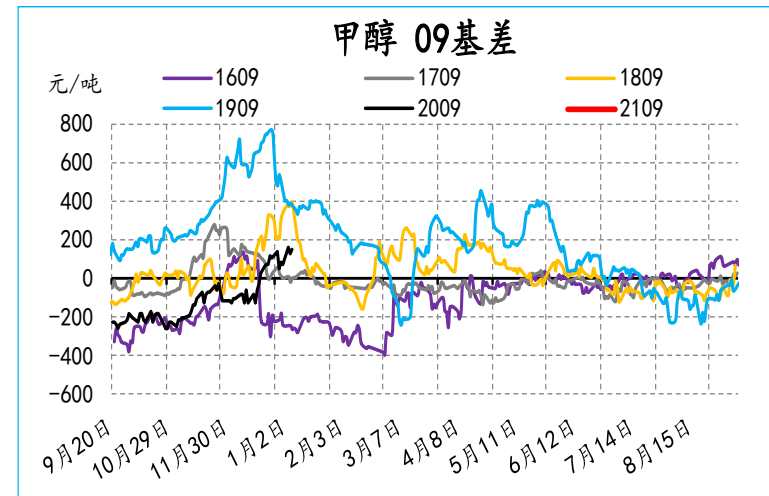
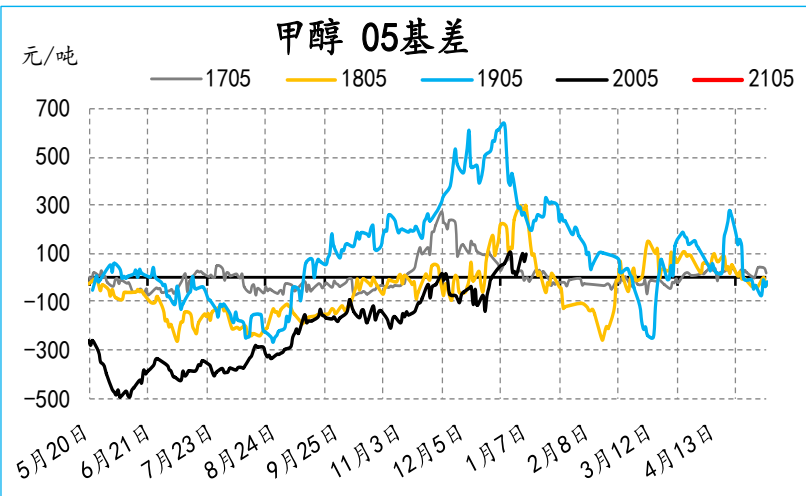
2021年01月15日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
甲醇	2470	-10.00		80.00	-23.00		3.3%	
PE	7600	50.00		100.00	-5.00		1.3%	
PVC	7030	0.00		80.00	25.00		1.2%	
PP	8000	50.00		-100.00	-131.00		-1.2%	
EG	4540	-110.00		-60.00	-110.00		-1.3%	
PTA	3874	-10.00		-66.00	-24.00		-1.7%	

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

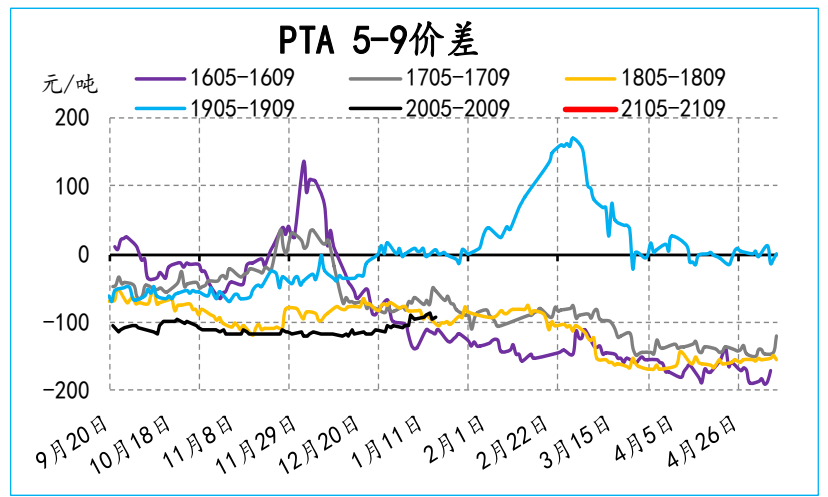
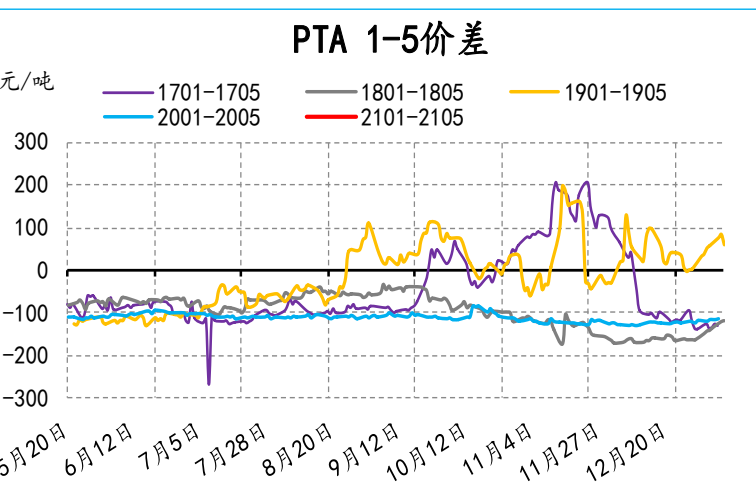
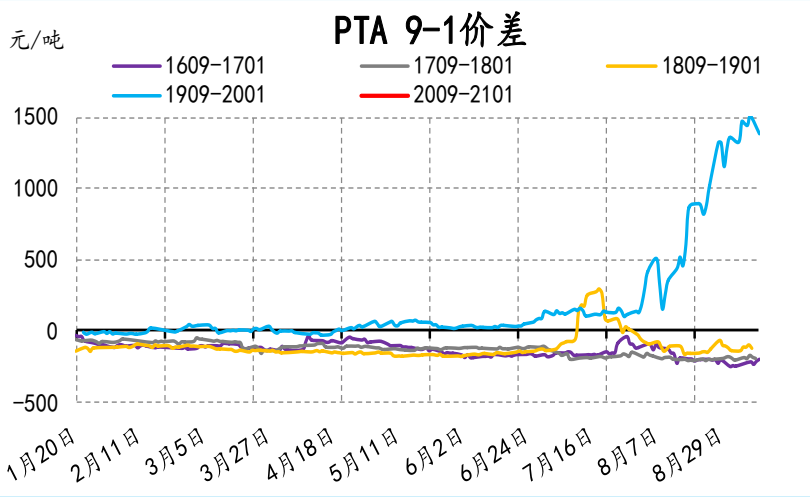
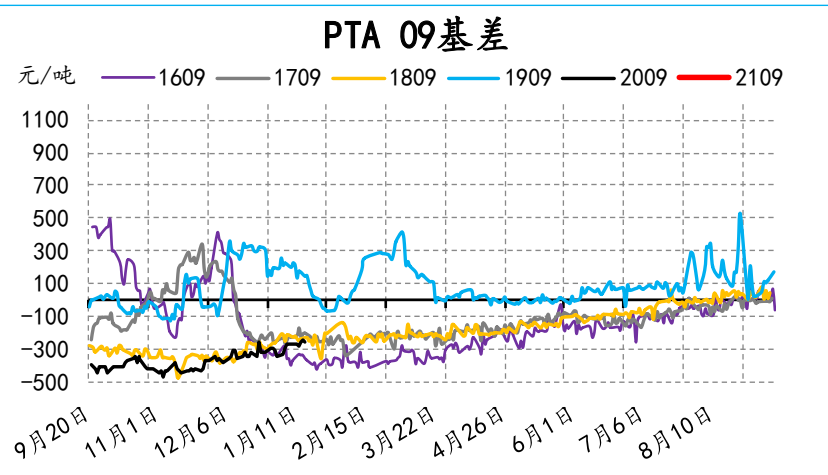
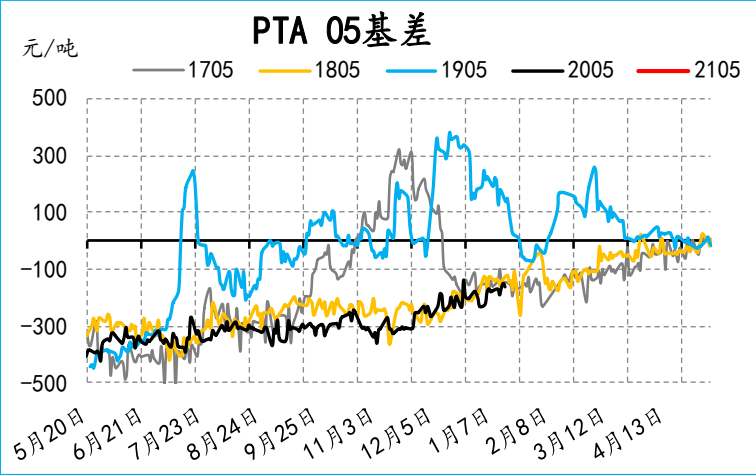
2021年01月15日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	8000	23	0.3%
1.00	3.00	PE	7600	(5)	-0.1%
1.00	2.00	PTA	3874	(162)	-4.0%
1.00	5.00	PVC	7030	(10)	-0.1%
1.00	21.00	EG	4540	(2)	0.0%
1.00	6.00	沥青	2525	(309)	-10.9%
1.00	1.00	甲醇	2470	167	7.3%
1.00	7.00	橡胶	0	(14575)	-100.0%

2021年01月15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	8000	23	0.3%
1.00	3.00	PE	7600	(5)	-0.1%
1.00	2.00	PTA	3874	(162)	-4.0%
1.00	5.00	PVC	7030	(10)	-0.1%
1.00	21.00	EG	4540	(2)	0.0%
1.00	6.00	沥青	2525	(309)	-10.9%
1.00	1.00	甲醇	2470	167	7.3%
1.00	7.00	橡胶	0	(14575)	-100.0%

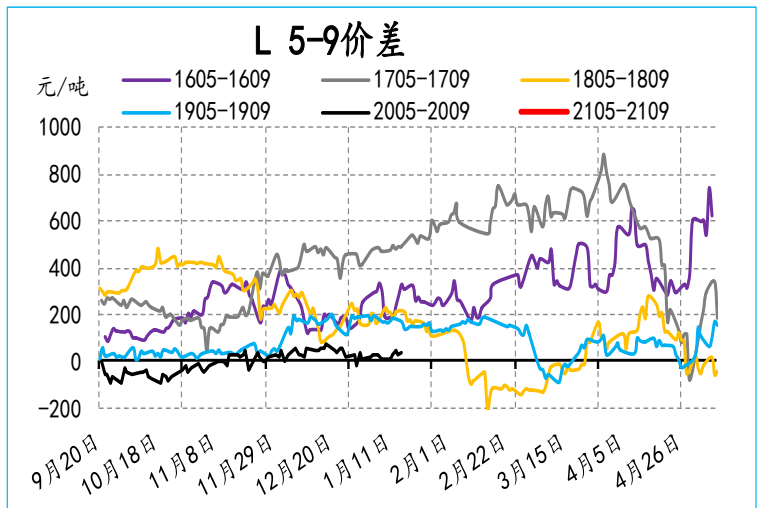
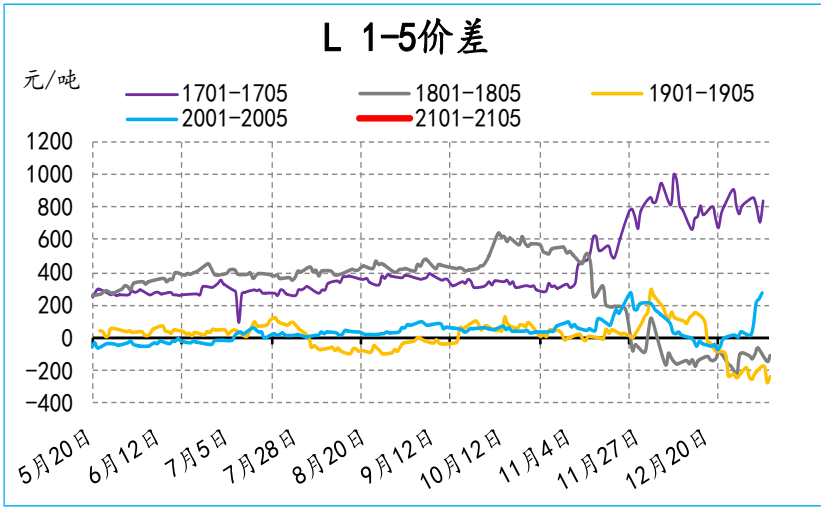
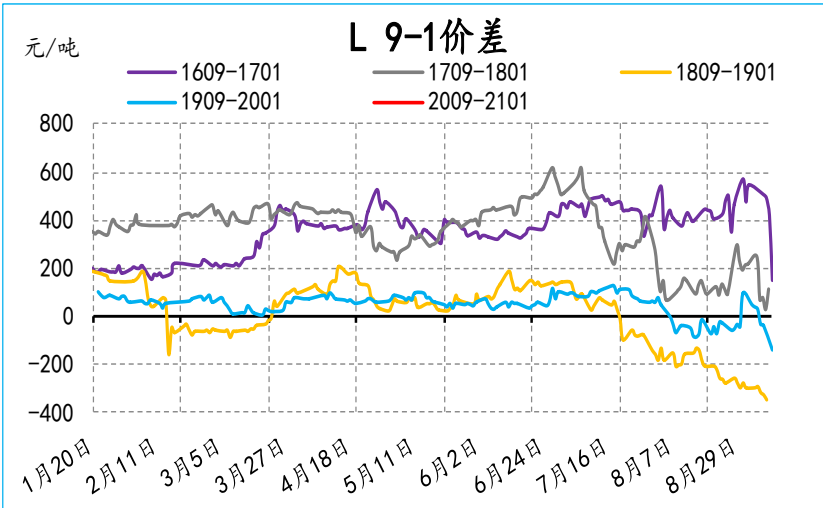
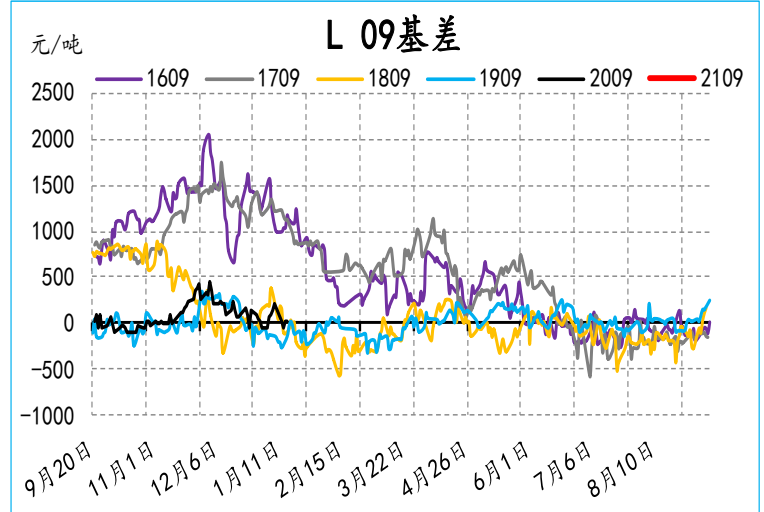
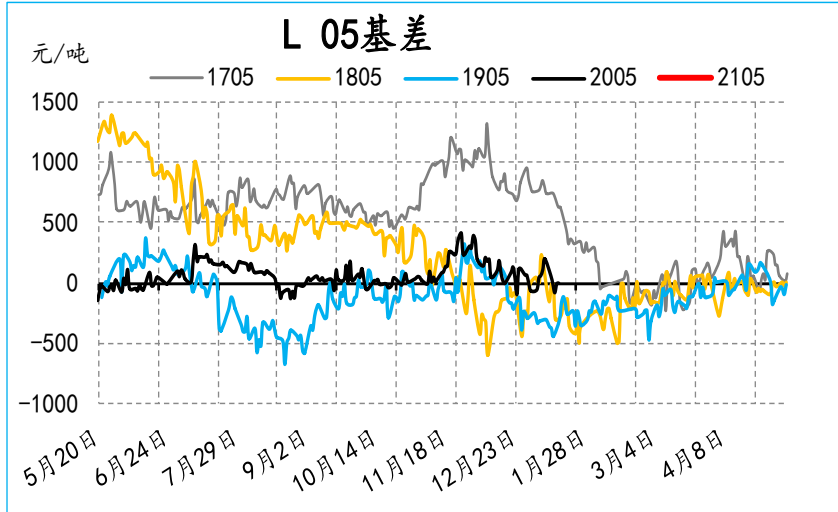
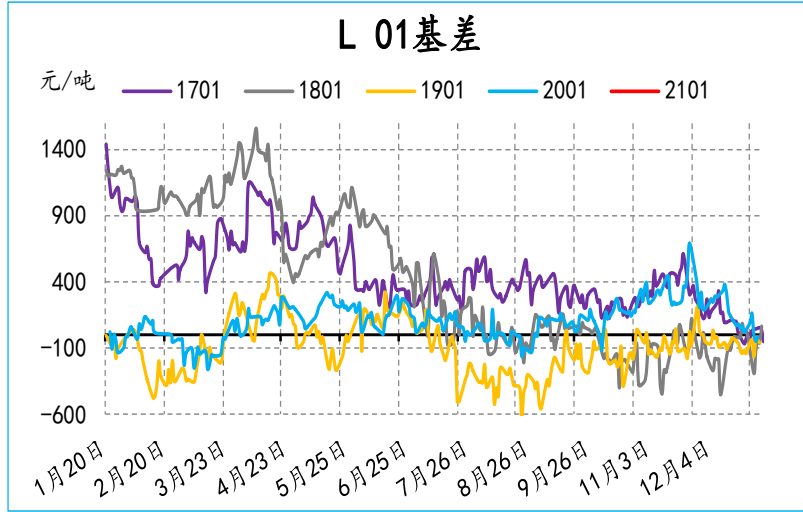


套利跟踪：PTA

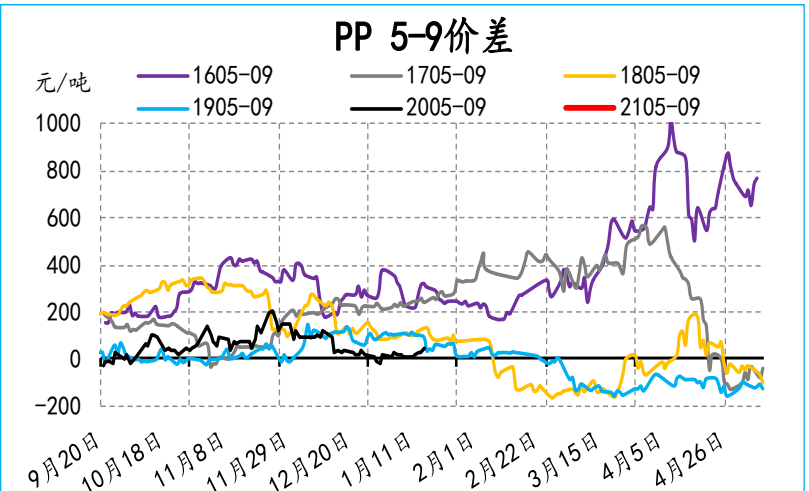
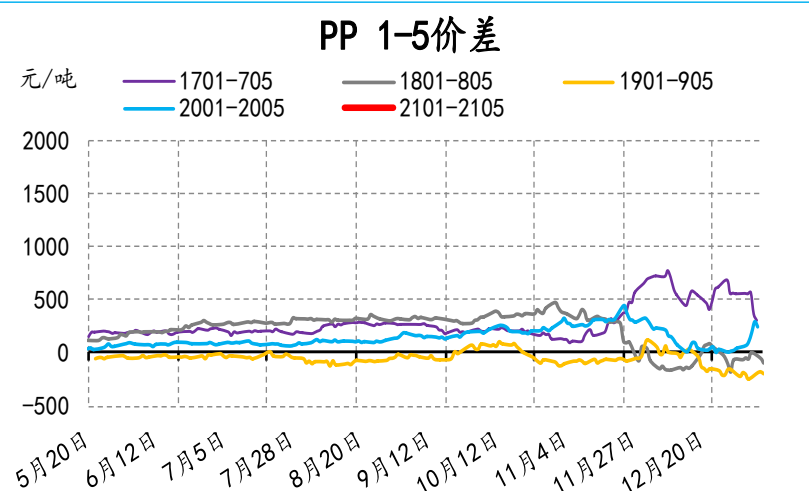
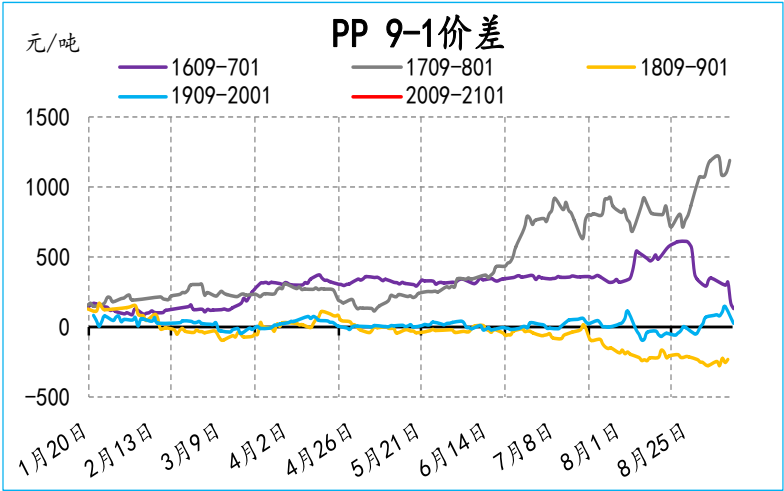
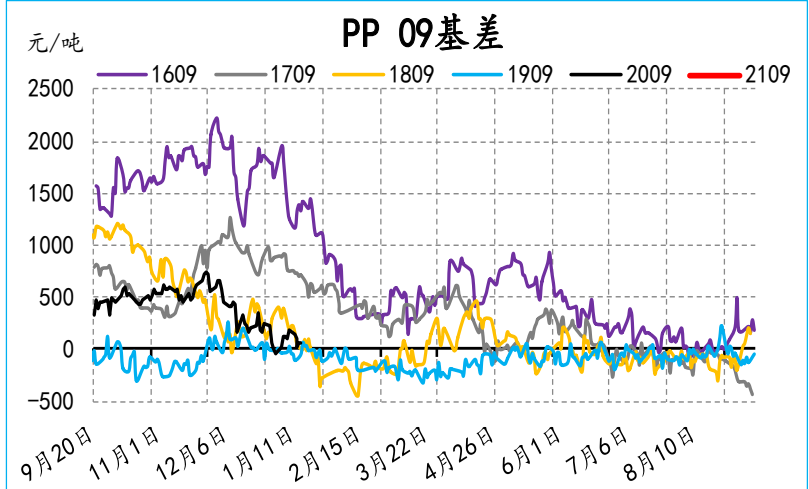
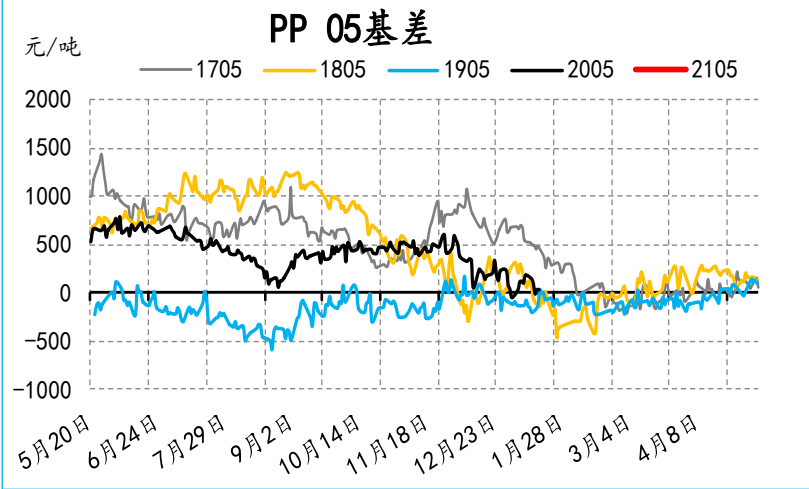
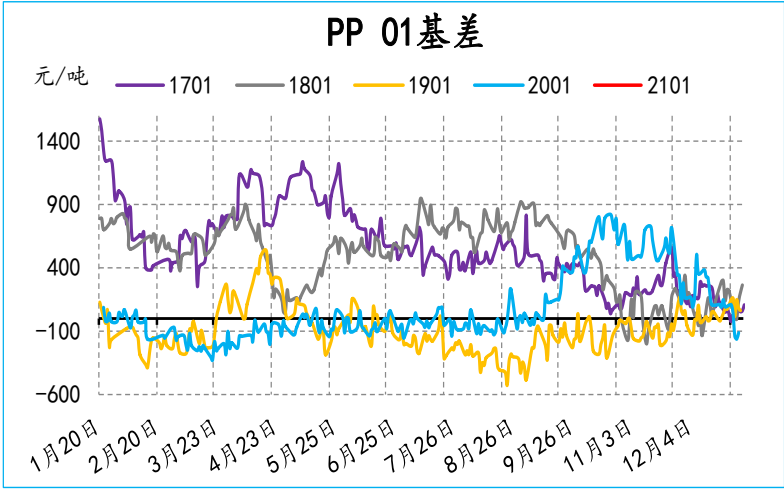
2021年01月15日基差图					
类别	代码	品种	现货价格	主力基差	幅度
1.00	4.00	PP	8000	23	0.3%
1.00	3.00	PE	7600	(5)	-0.1%
1.00	2.00	PTA	3874	(162)	-4.0%
1.00	5.00	PVC	7030	(10)	-0.1%
1.00	21.00	EG	4540	(2)	0.0%
1.00	6.00	沥青	2525	(309)	-10.9%
1.00	1.00	甲醇	2470	167	7.3%
1.00	7.00	橡胶	0	(14575)	-100.0%



套利跟踪：PE

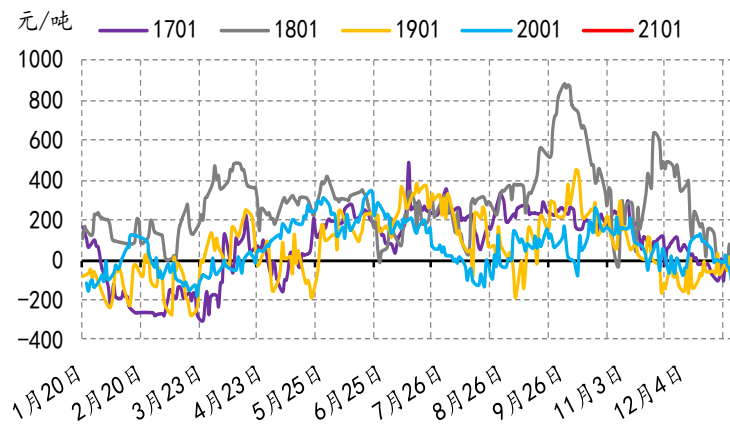


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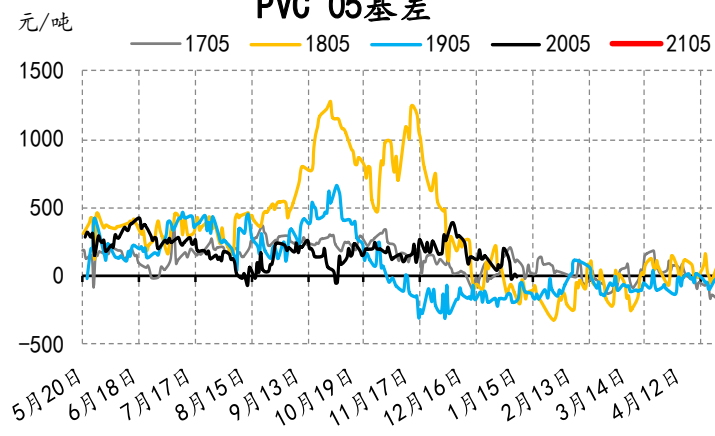


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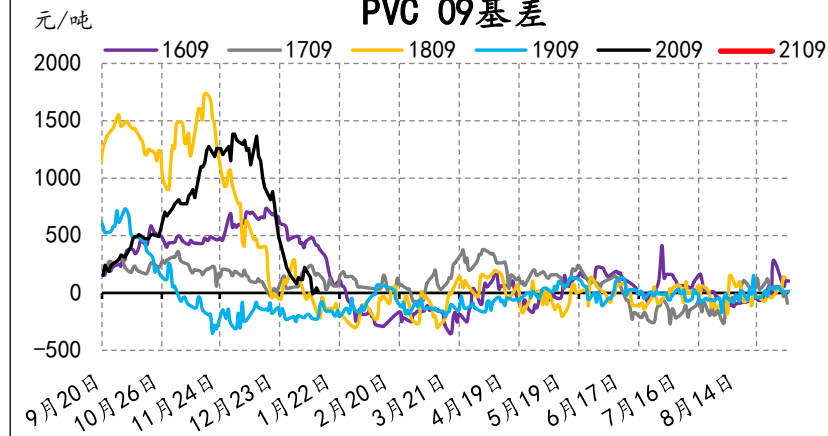
PVC 01基差



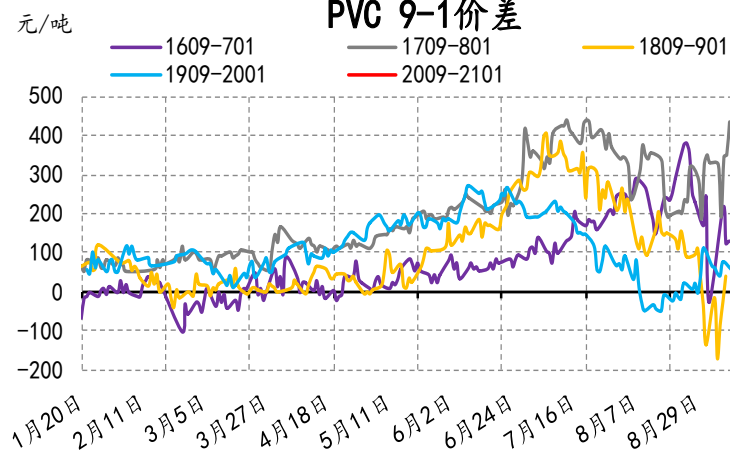
PVC 05基差



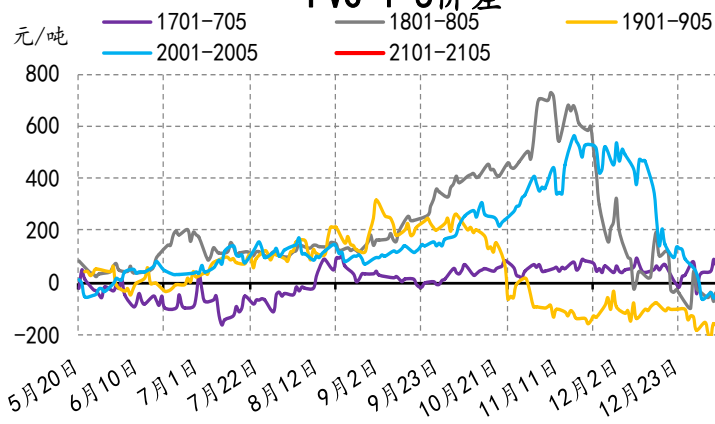
PVC 09基差



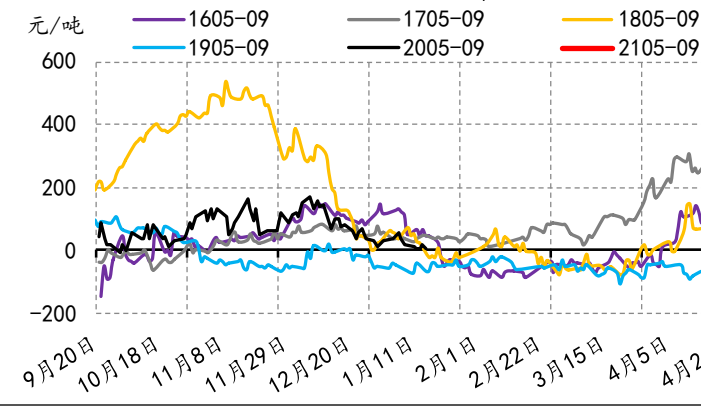
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

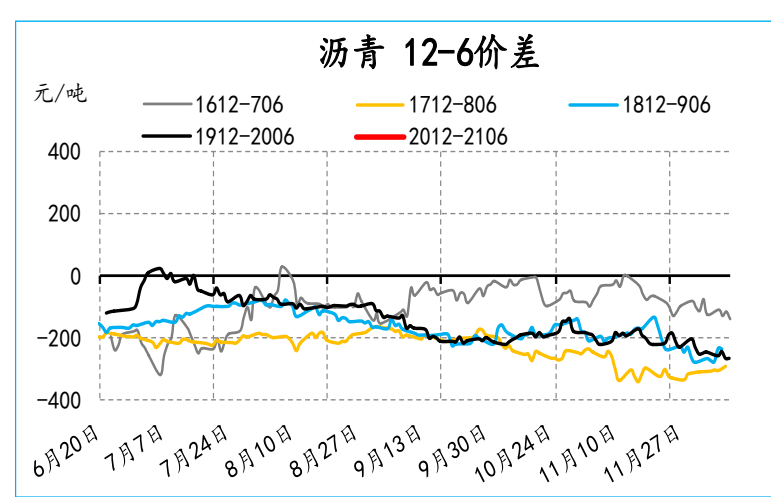
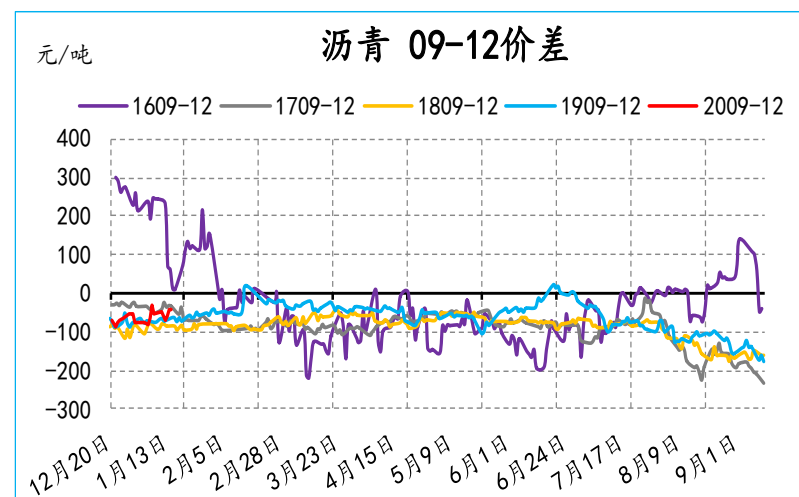
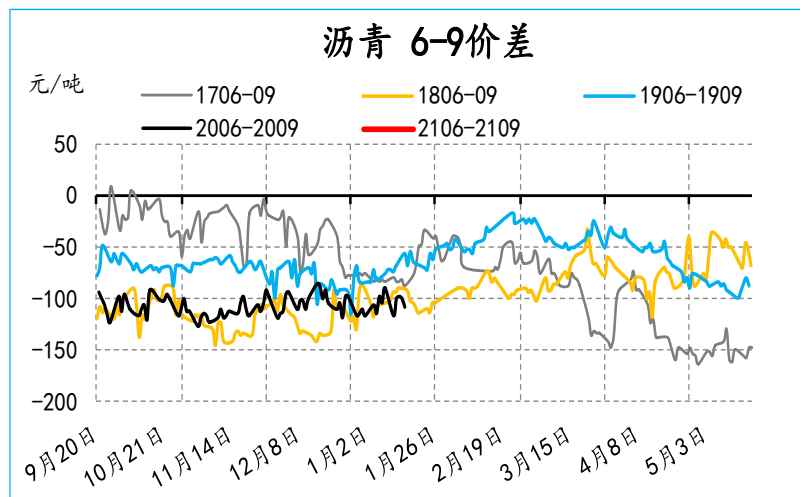
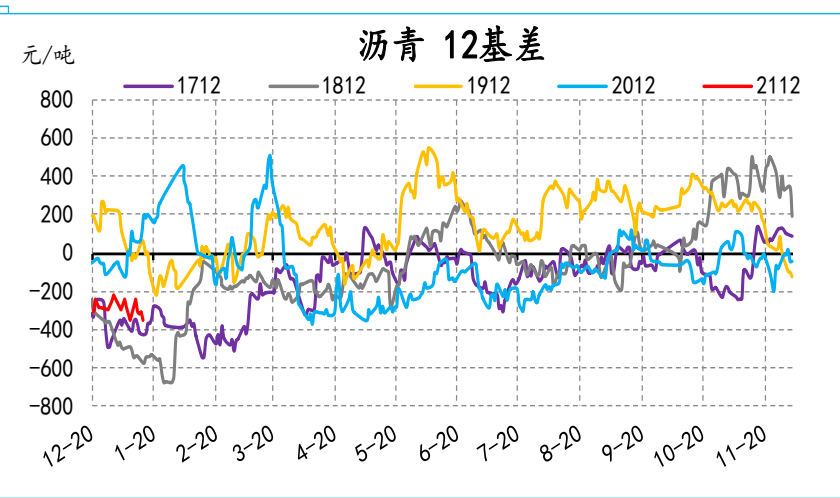
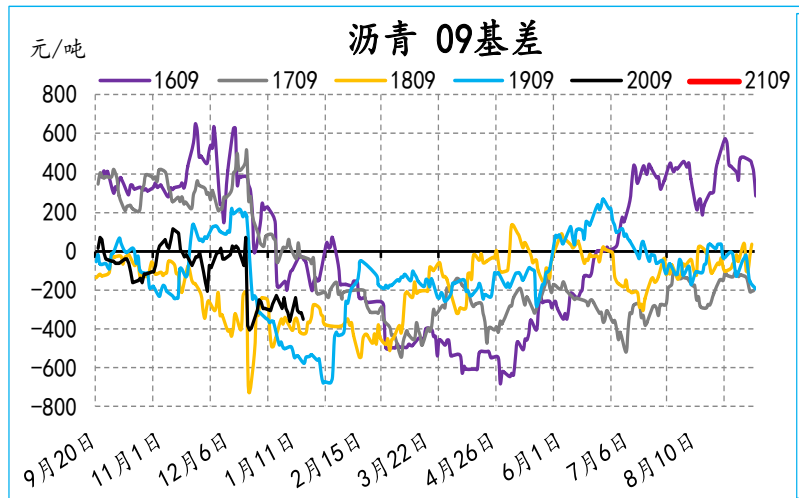
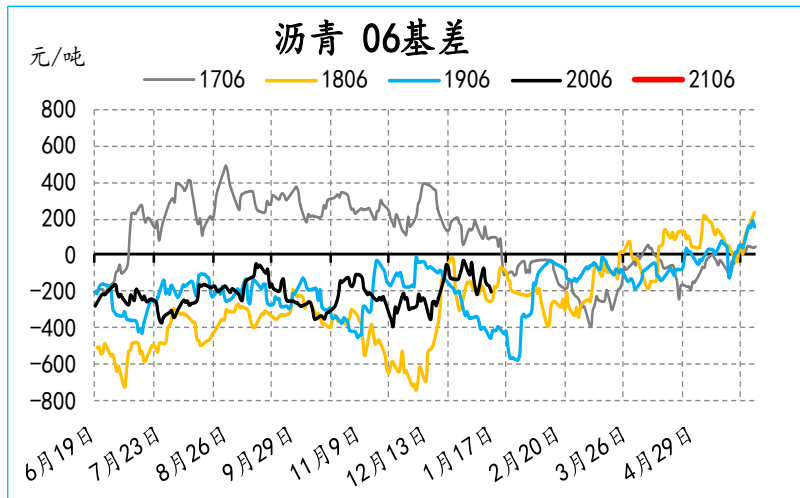


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

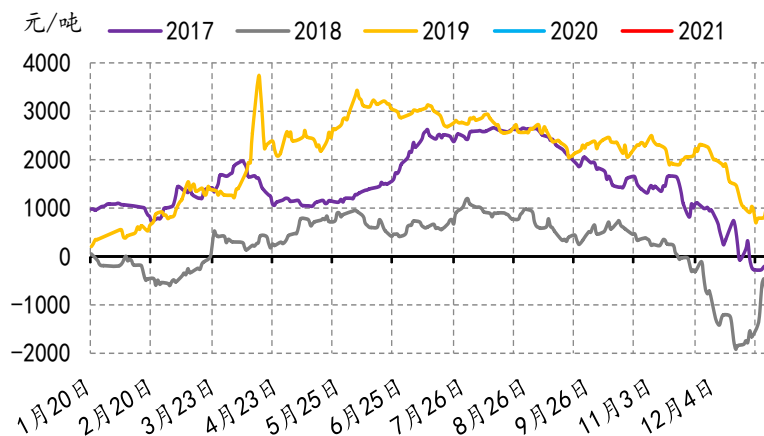
快向“能化小精灵”申请吧！

微信号：hanbb360

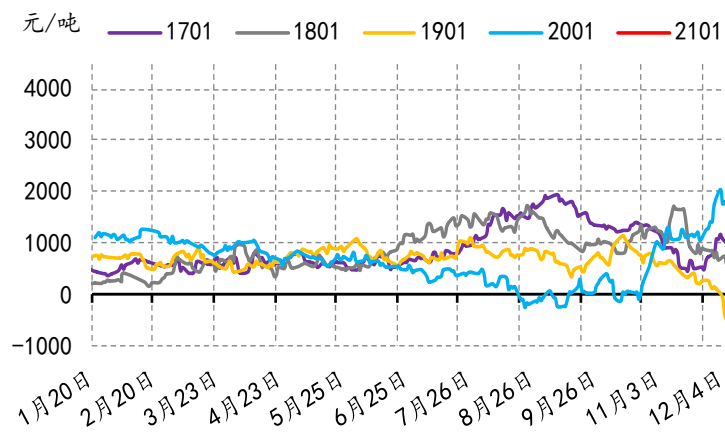


跨品种：PP-3MA

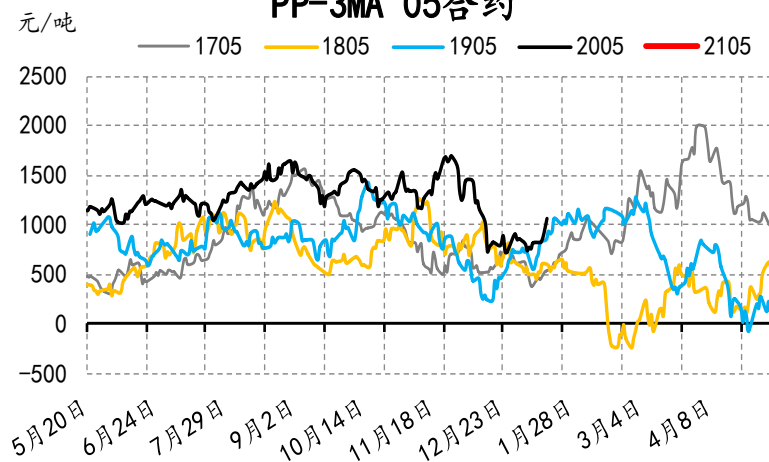
PP-3MA 现货



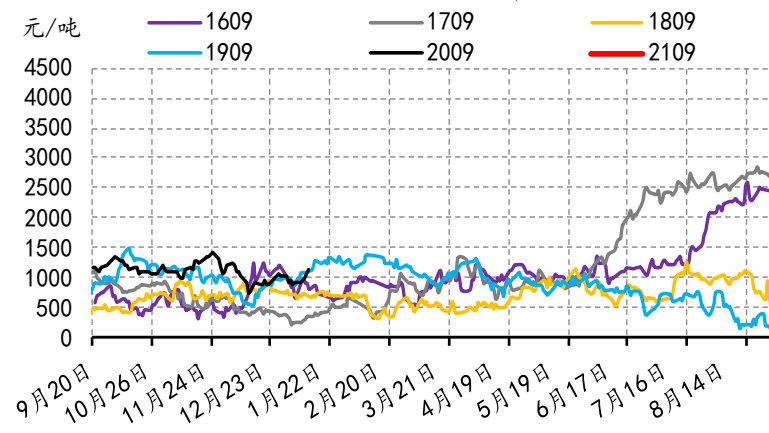
PP-3MA 01合约



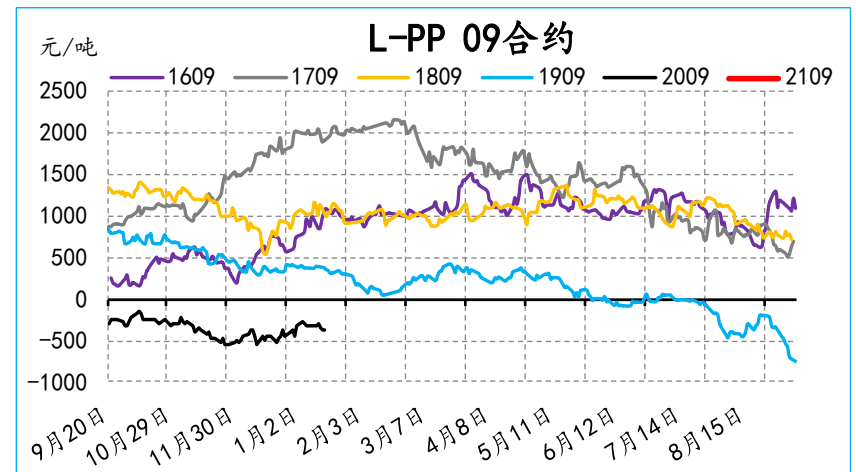
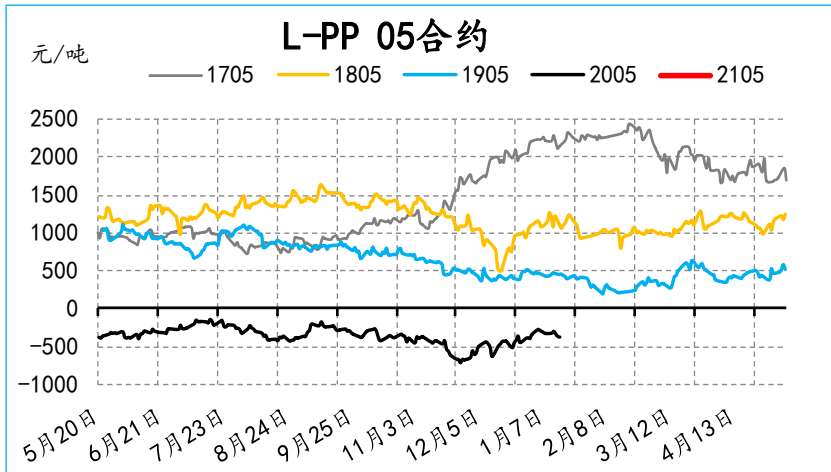
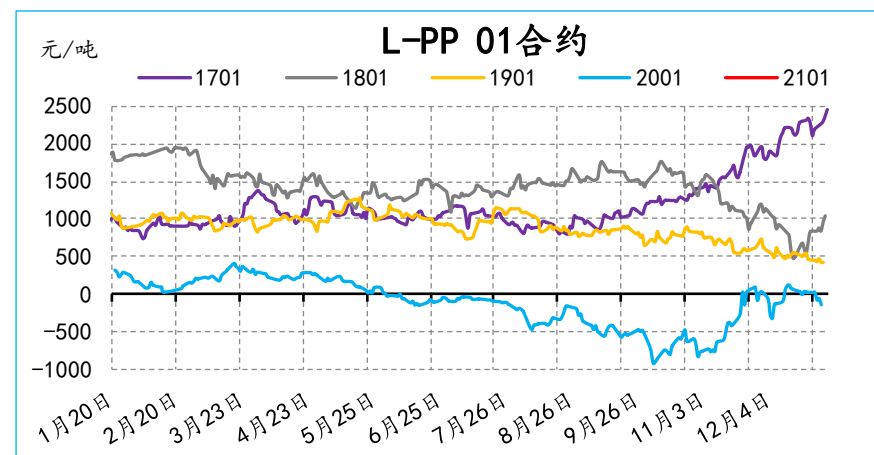
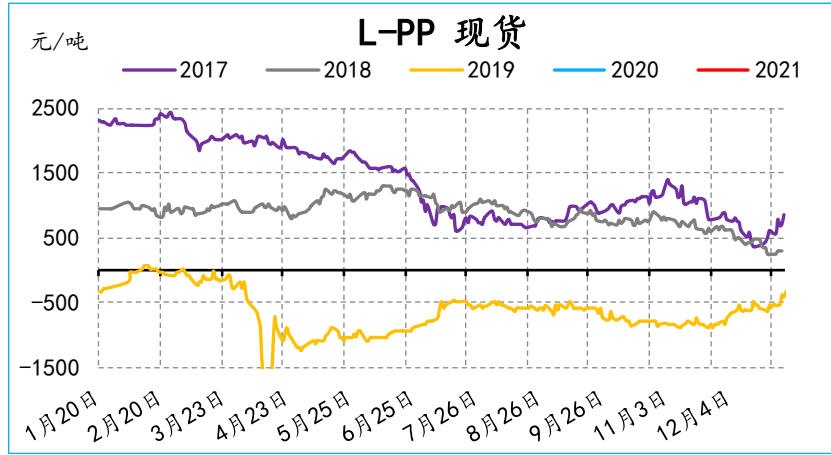
PP-3MA 05合约



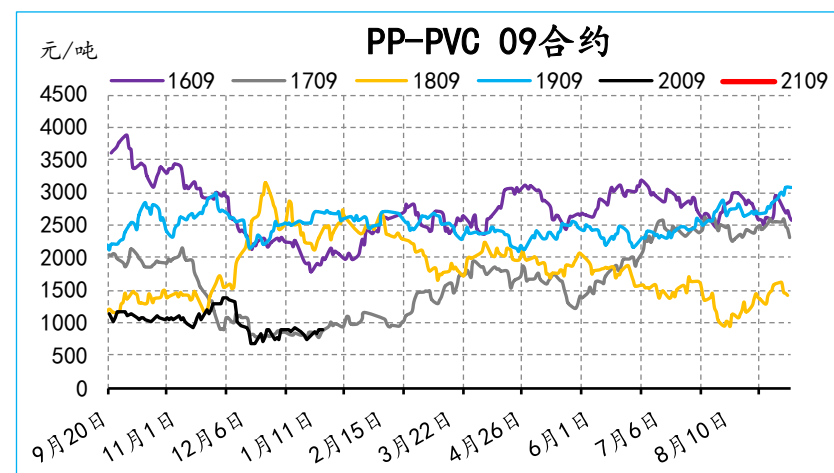
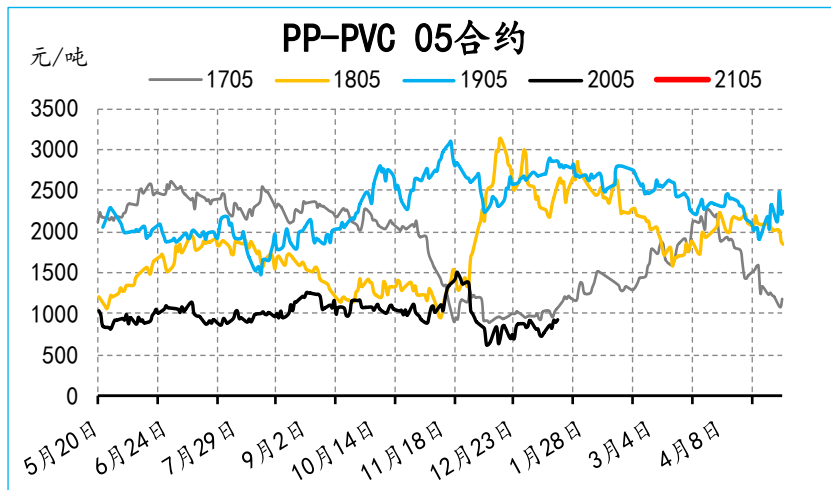
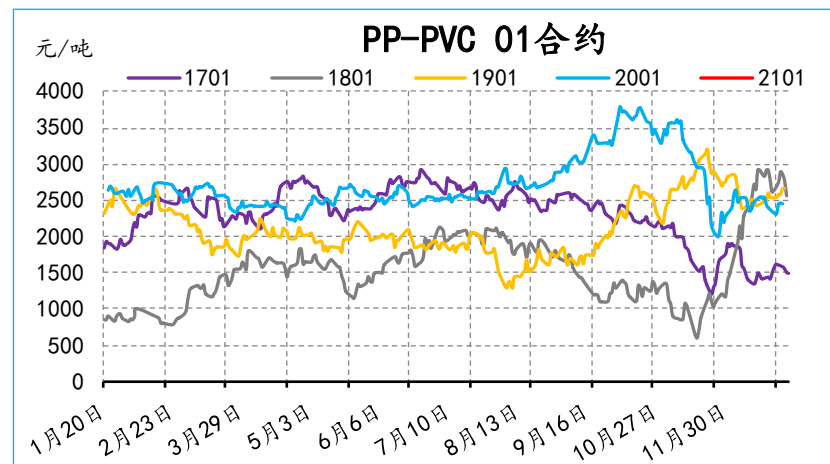
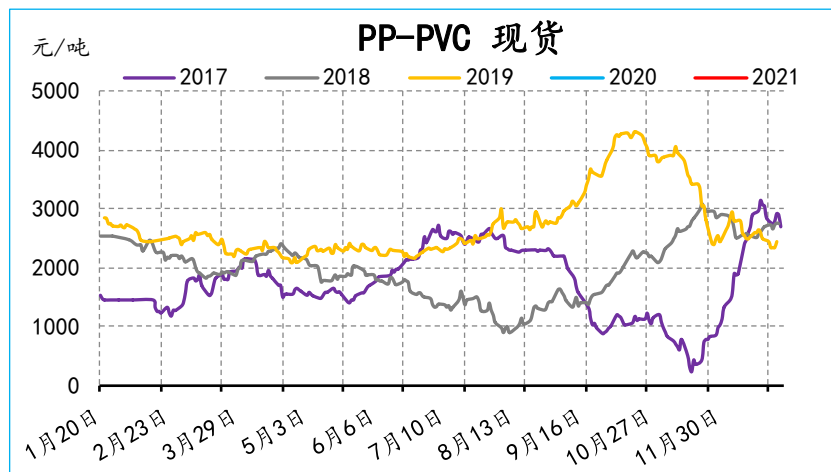
PP-3MA 09合约



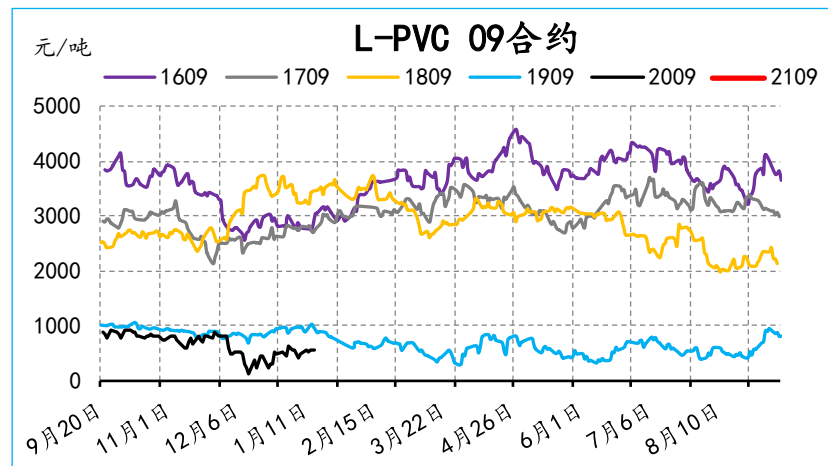
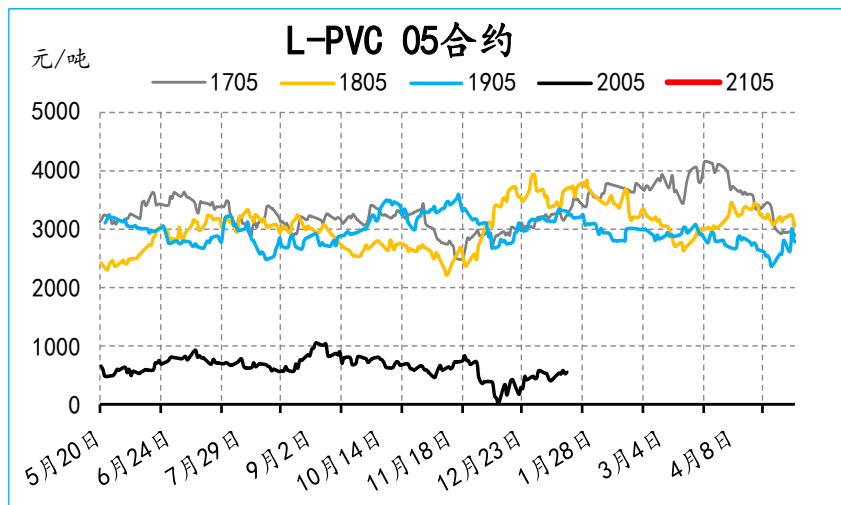
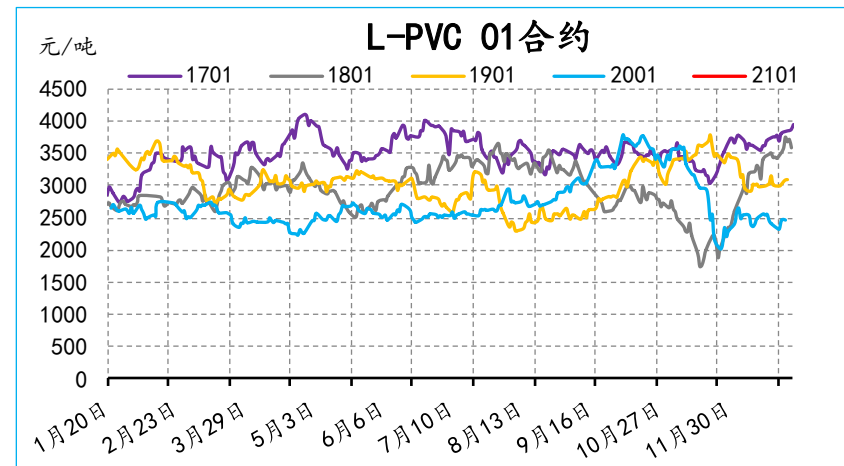
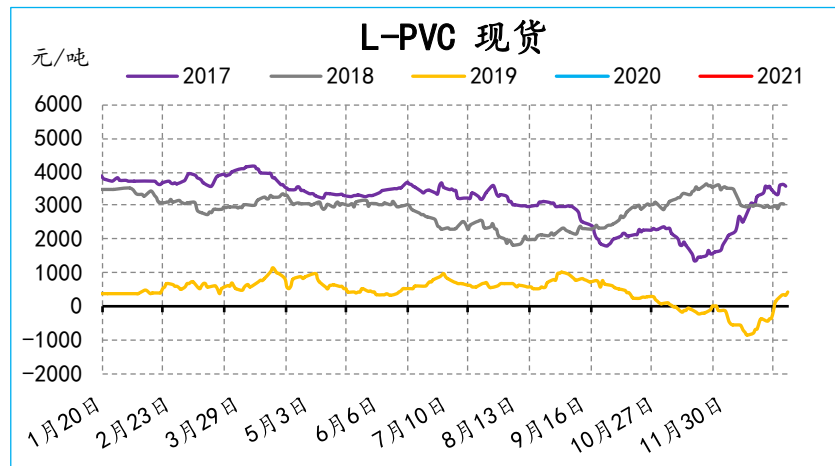
跨品种：塑料-PP



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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