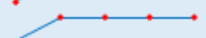
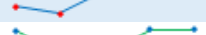


化工套利跟踪

研究发展中心能化团队

2020年11月9日

套利建议

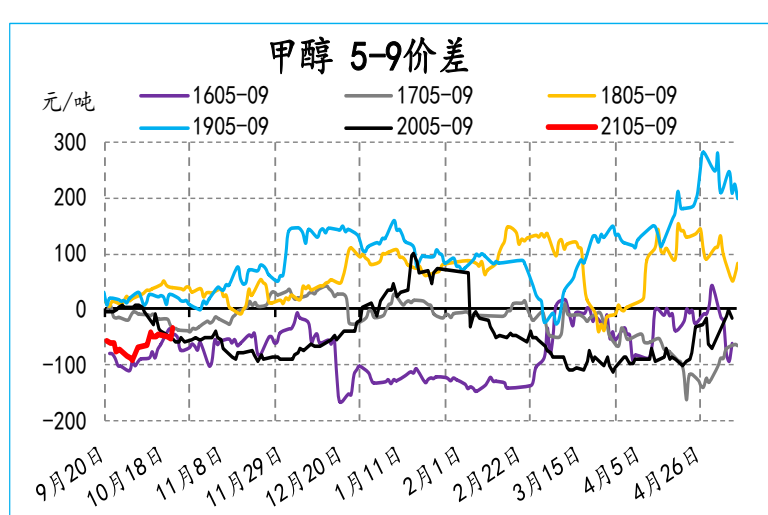
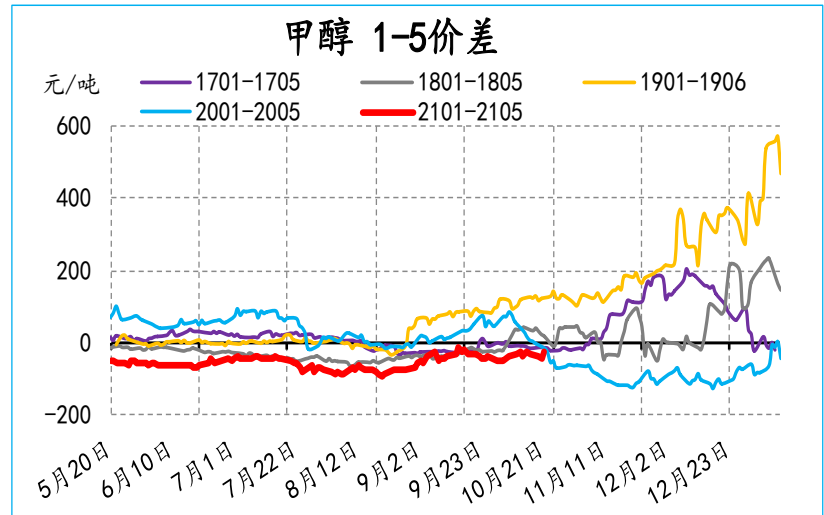
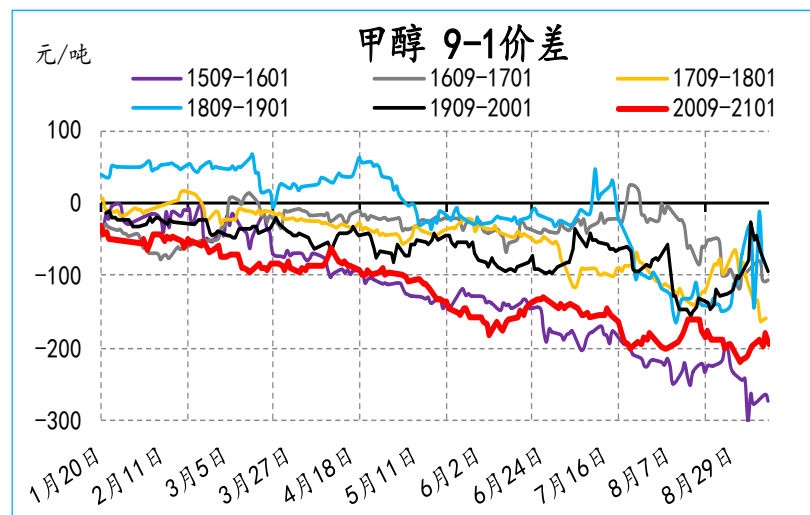
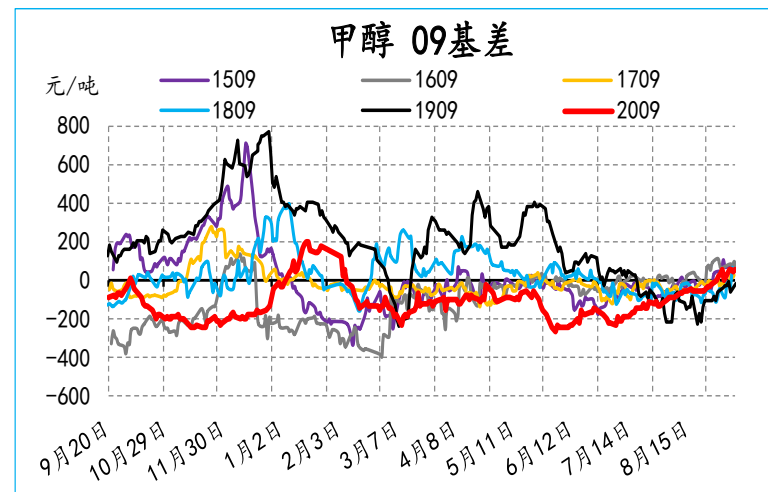
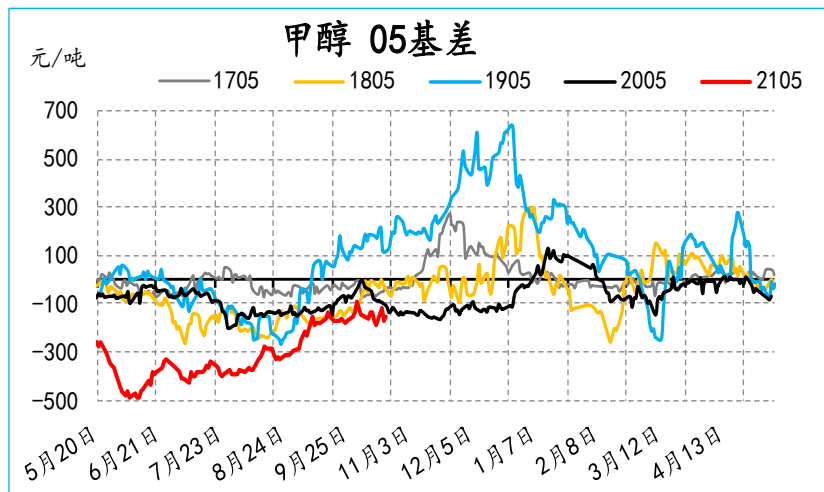
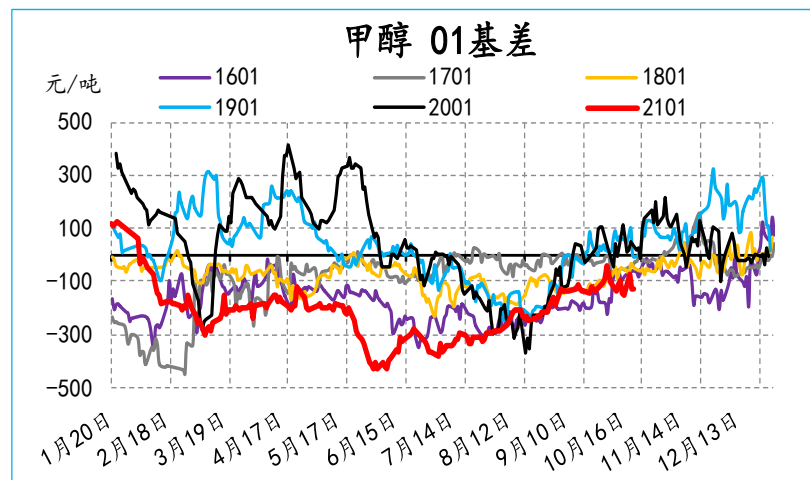
化工套利跟踪									
 信达期货 CINDA FUTURES		联系人：韩冰冰			联系人：杨思佳				
		投资咨询号：Z0015510			从业资格号：F3059668				
					电话：0571-28132638				
策略组合		20日前 10月9日	10日前 10月23日	5日前 10月30日	昨日 11月5日	今日 11月6日	近一个月走势图	建议	
跨期	MA9-MA1	105	61	61	61	61		短期关注1-5正套	
	MA1-MA5	-35	-26	-26	-26	-26			
	MA5-MA9	-70	-35	-35	-35	-35			
	TA9-TA1	228	206	230	236	242		观望	
	TA1-TA5	-116	-108	-120	-120	-124			
	TA5-TA9	-112	-98	-110	-116	-118			
	L9-L1	5	35	-45	-55	-45		关注1-5正套	
	L1-L5	50	35	70	80	60			
	L5-L9	-55	-70	-25	-25	-15			
	PP9-PP1	-232	-223	-223	-223	-223		关注1-5正套	
	PP1-PP5	222	205	205	205	205			
	PP5-PP9	10	18	18	18	18			
	V9-V1	-310	-270	-445	-475	-475		观望	
	V1-V5	255	240	335	380	380			
	V5-V9	55	30	110	95	95			
跨品种	BU9-BU12	322	292	290	324	324		观望	
	BU12-BU6	322	292	290	324	324			
	BU6-BU9	-110	-100	-112	-116	-116			
	PP-3MA 1月	1880	1578	1780	1823	1708		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1553	1259	1338	1360	1341			
	PP-3MA 9月	1333	1106	1063	1112	1085			
	L-PP 1月	-465	-548	-554	-570	-558		无趋势，观望	
	L-PP 5月	-293	-378	-389	-376	-368			
	L-PP 9月	-228	-290	-296	-295	-262			

基差数据跟踪

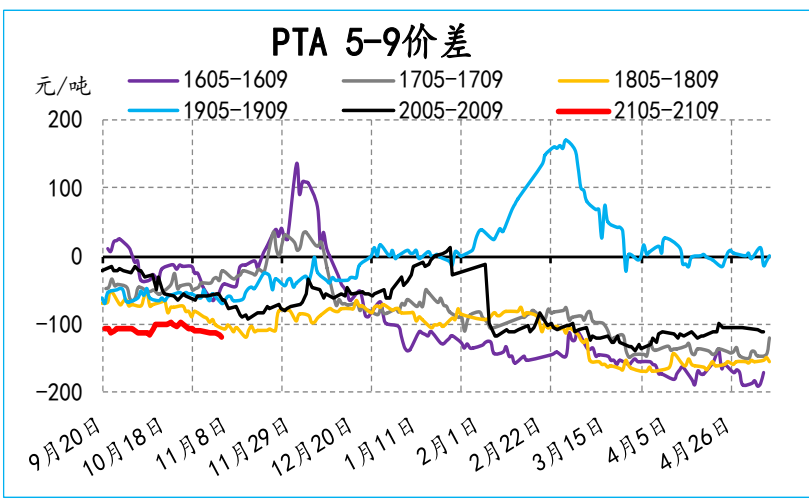
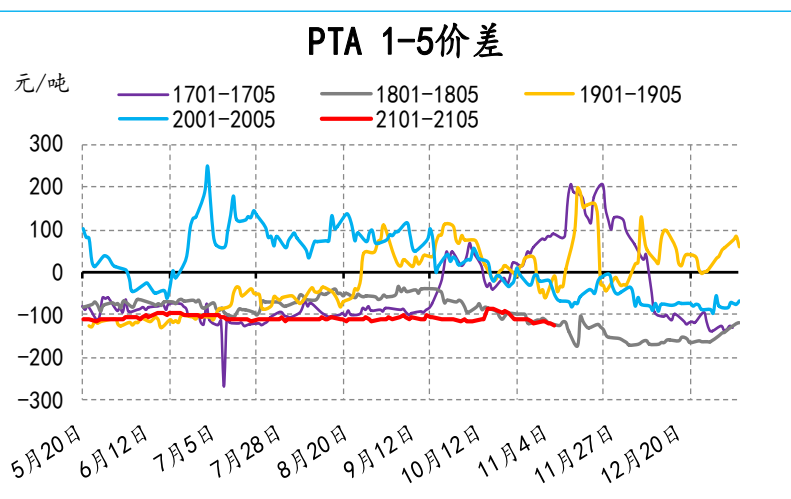
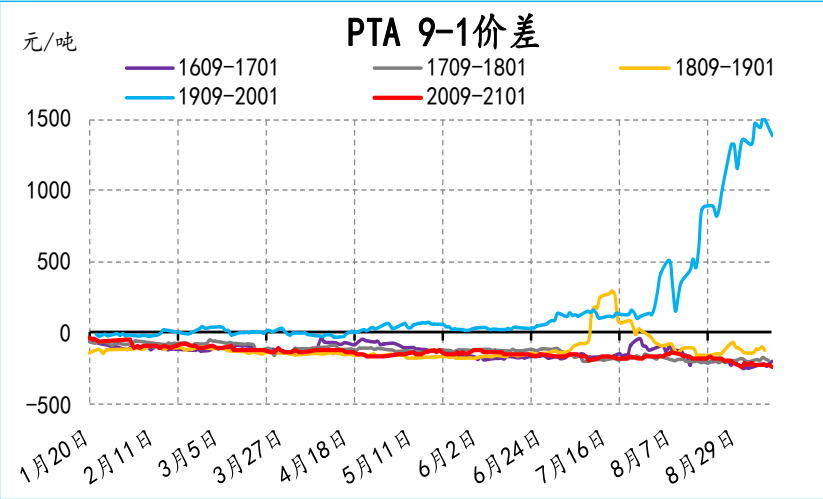
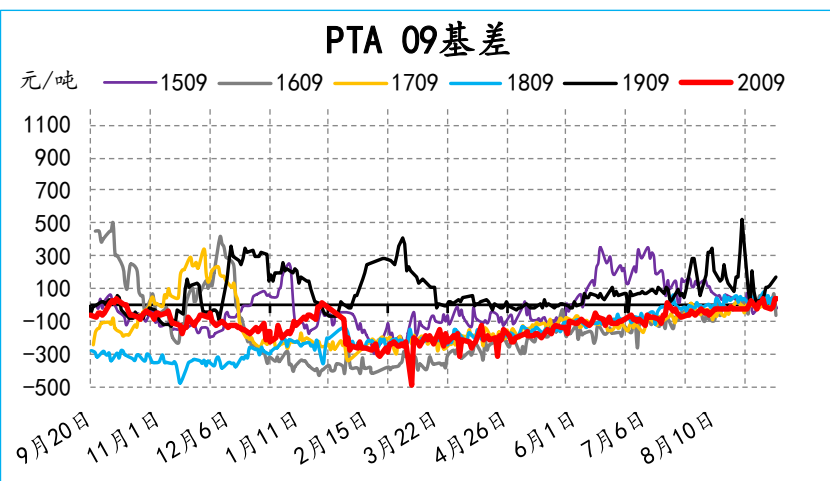
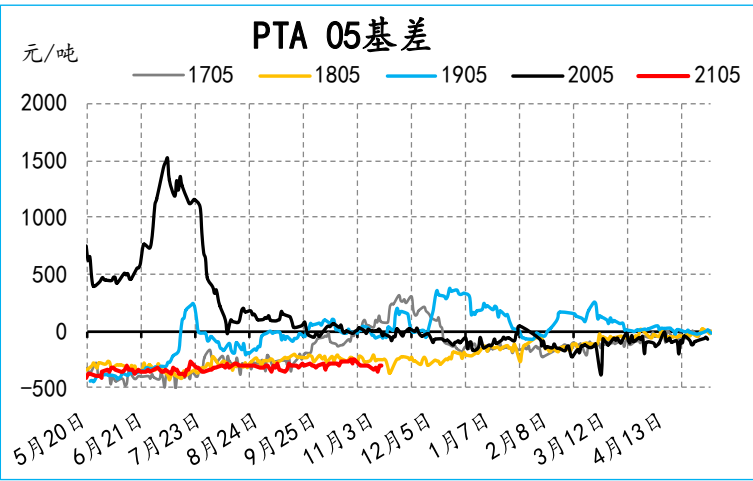
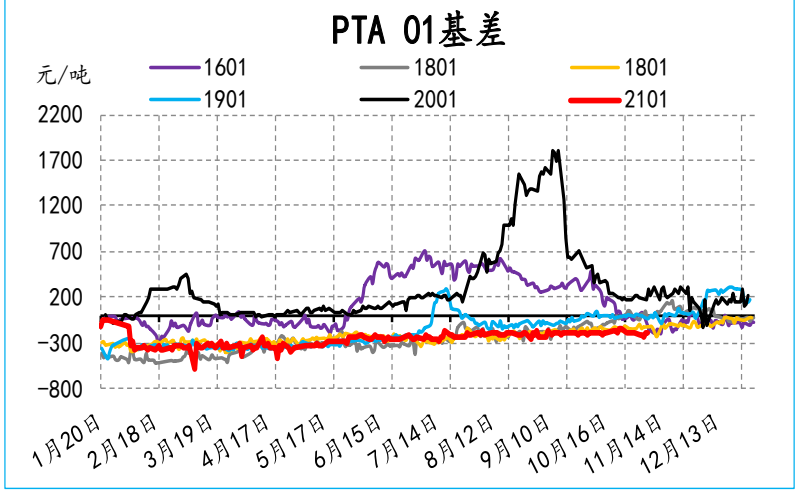
2020年11月06日期现结构图								4
品种	现货价	涨跌	近十日走	主力基差	涨跌	近十日走	基差率	价差结构
PVC	7400	100.00		280.00	100.00		3.9%	
PP	8200	0.00		252.00	0.00		3.2%	
EG	3650	25.00		-17.00	25.00		-0.5%	
PE	7350	-50.00		-40.00	-50.00		-0.5%	
甲醇	1965	25.00		-115.00	-11.00		-5.5%	
PTA	3045	57.00		-183.00	57.00		-5.7%	

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

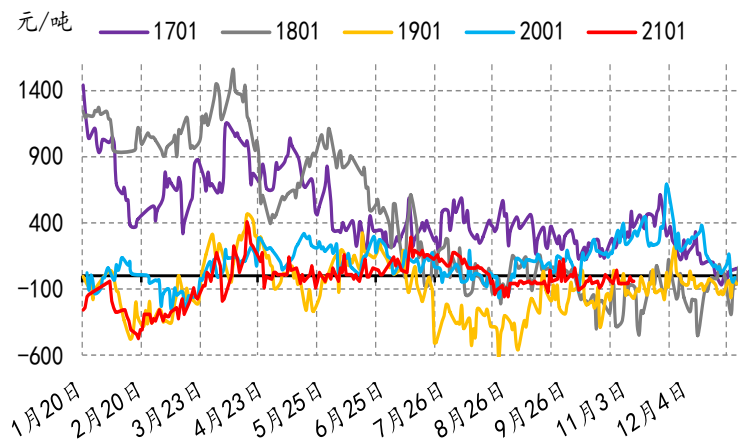


套利跟踪：PTA

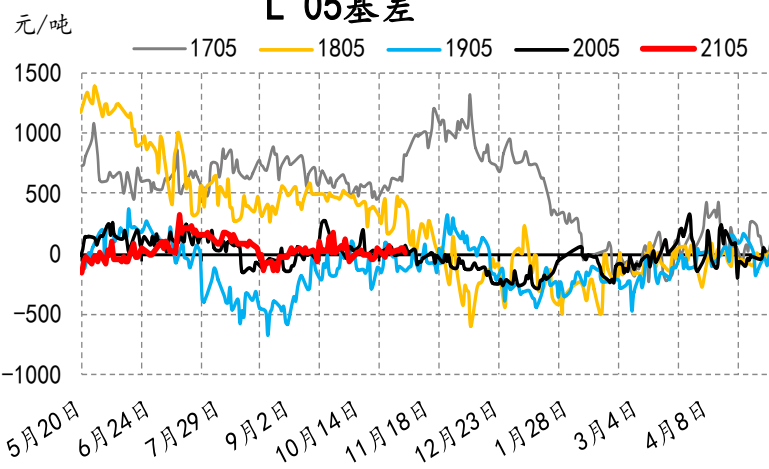


套利跟踪：PE

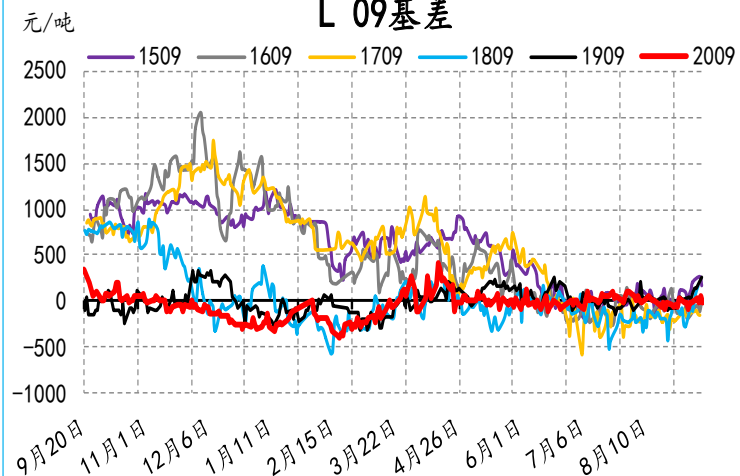
L 01基差



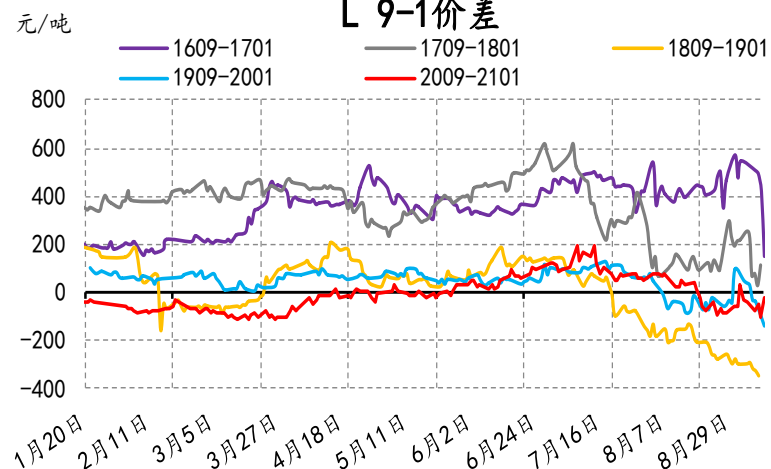
L 05基差



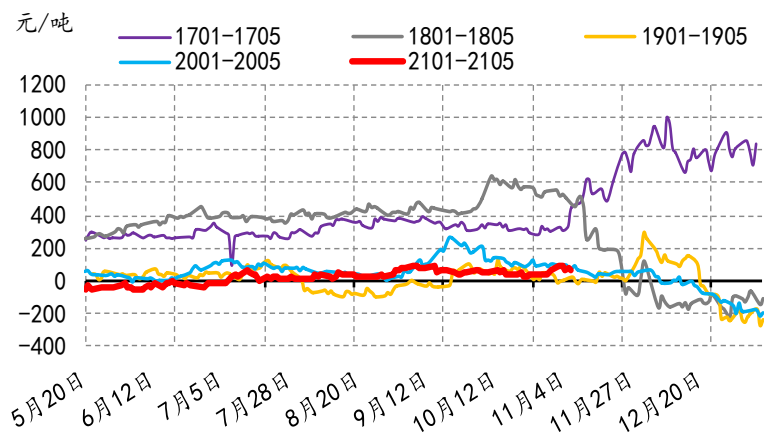
L 09基差



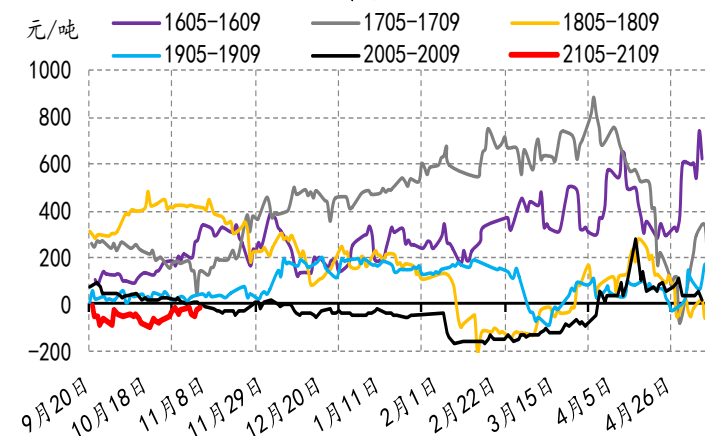
L 9-1价差



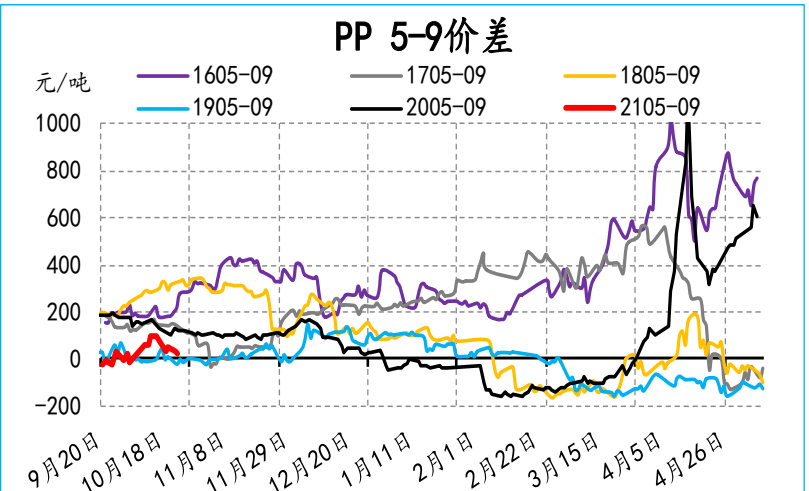
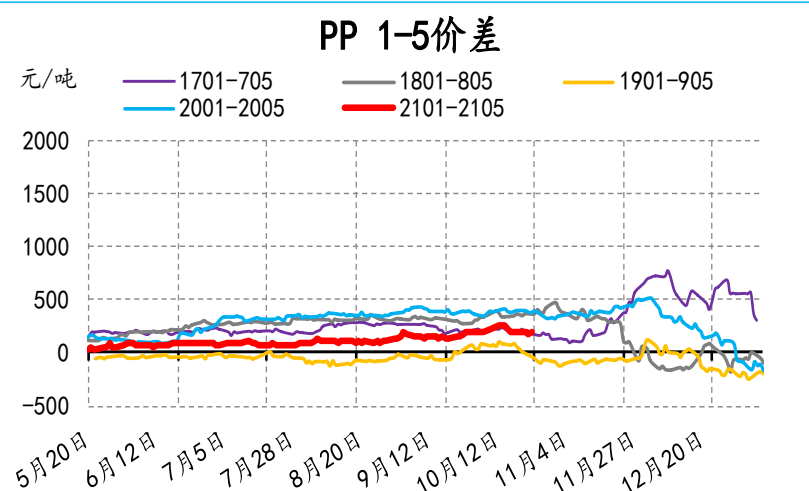
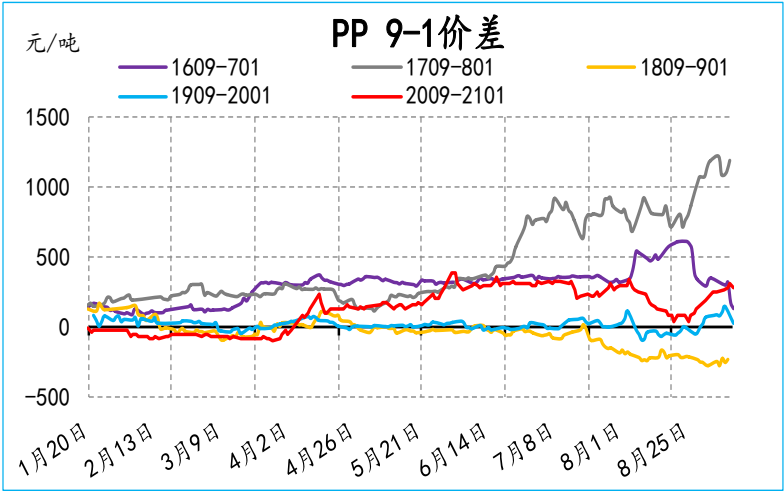
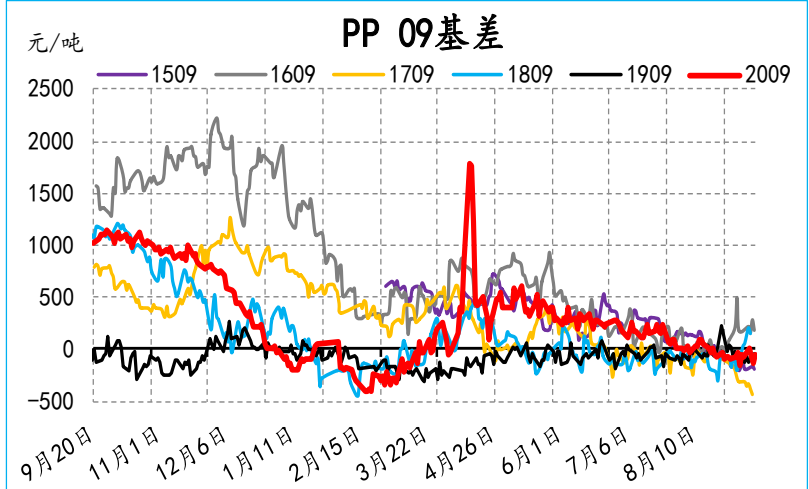
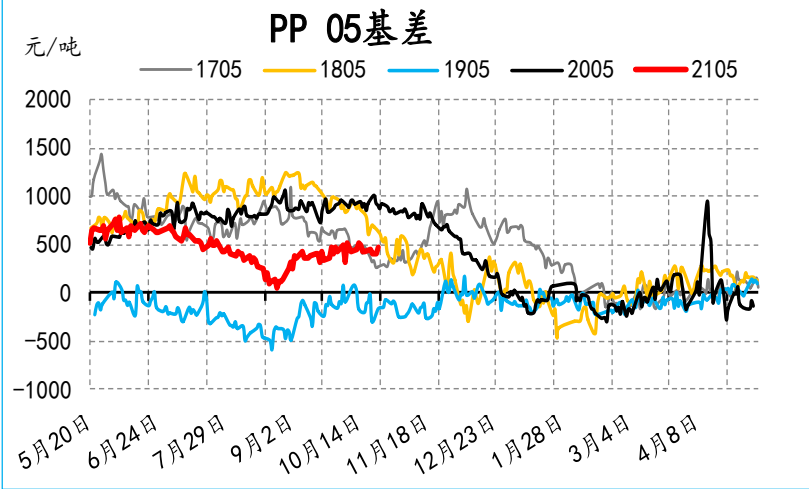
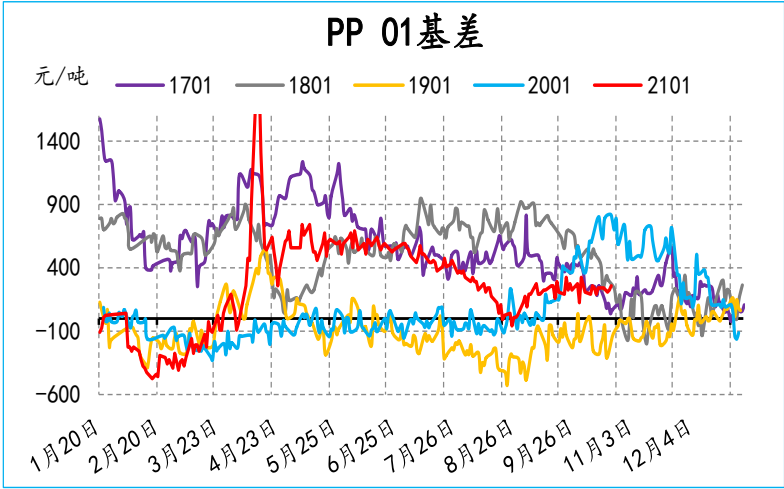
L 1-5价差



L 5-9价差

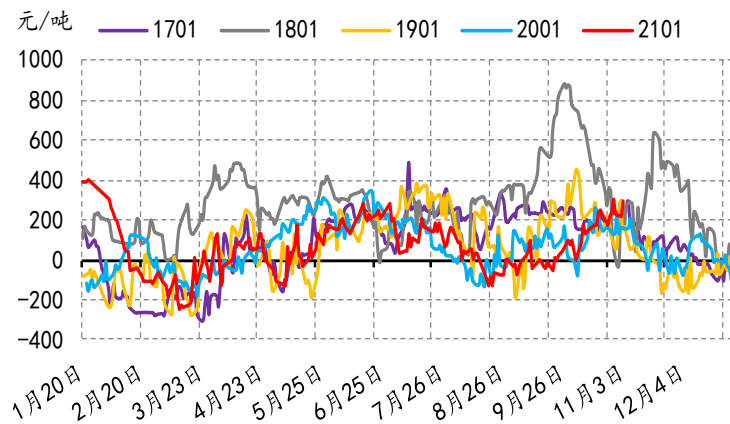


套利跟踪：PP

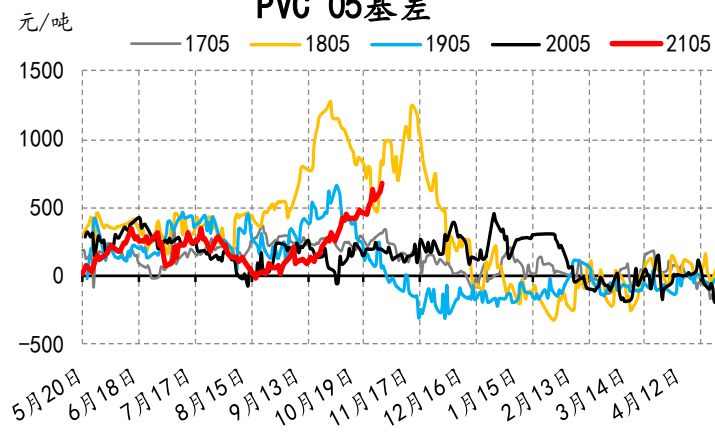


套利跟踪：PVC

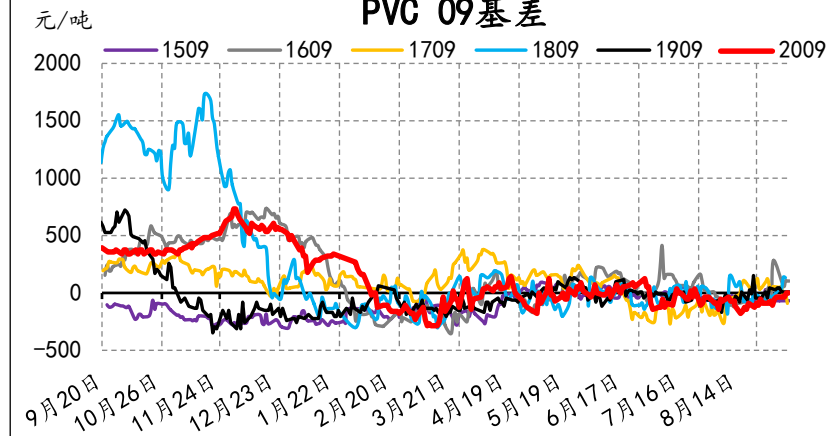
PVC 01基差



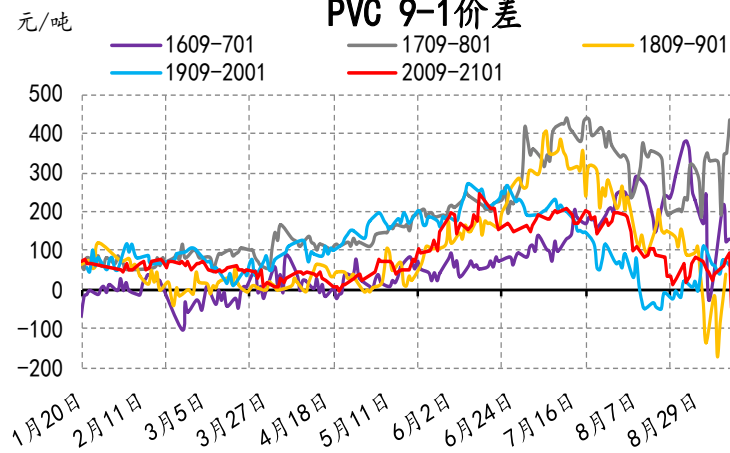
PVC 05基差



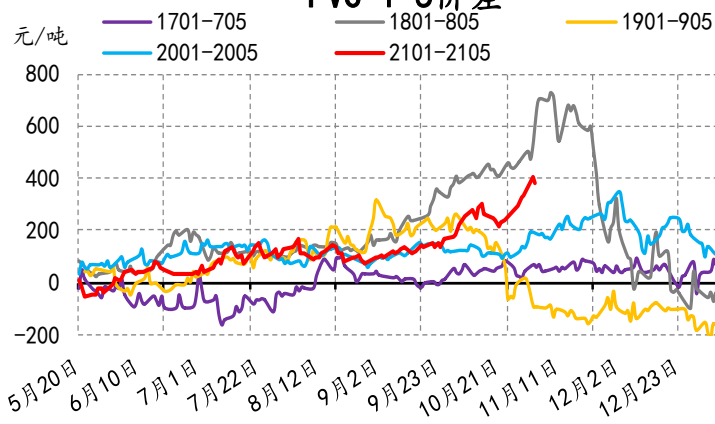
PVC 09基差



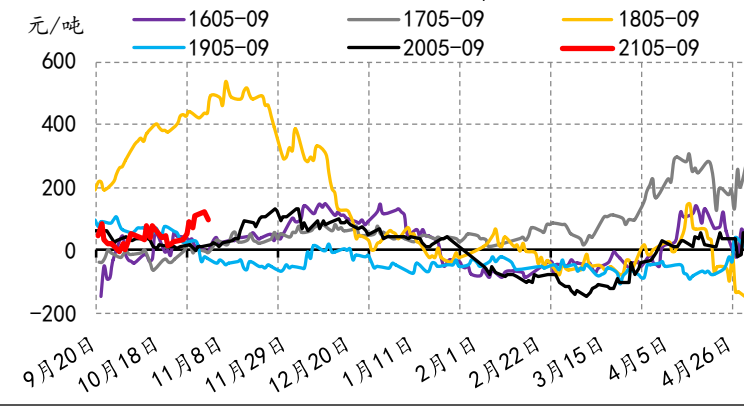
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

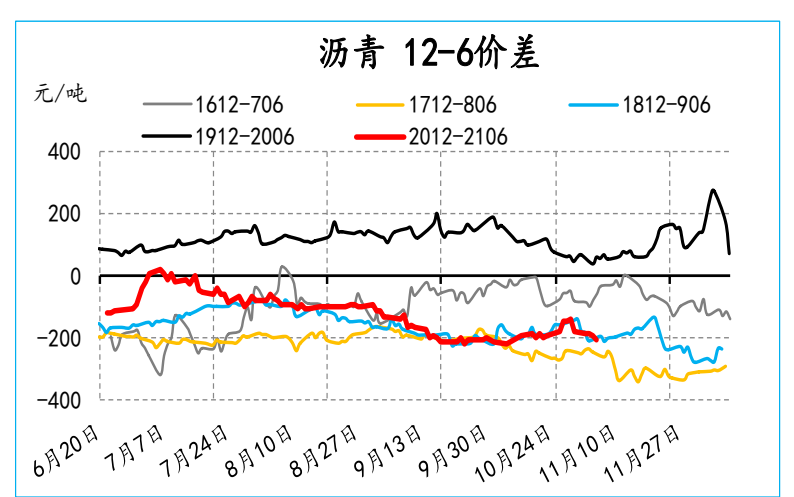
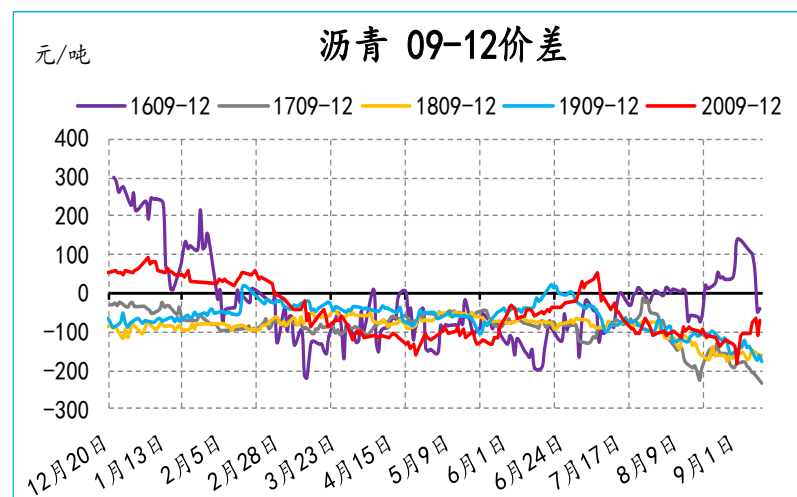
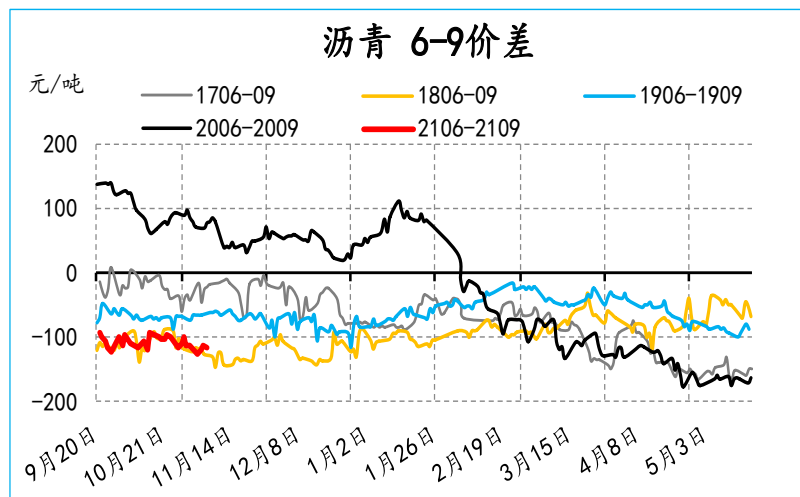
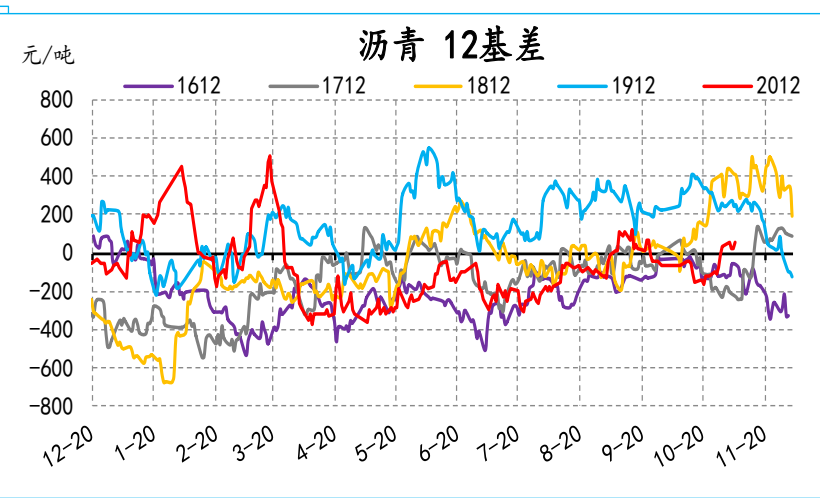
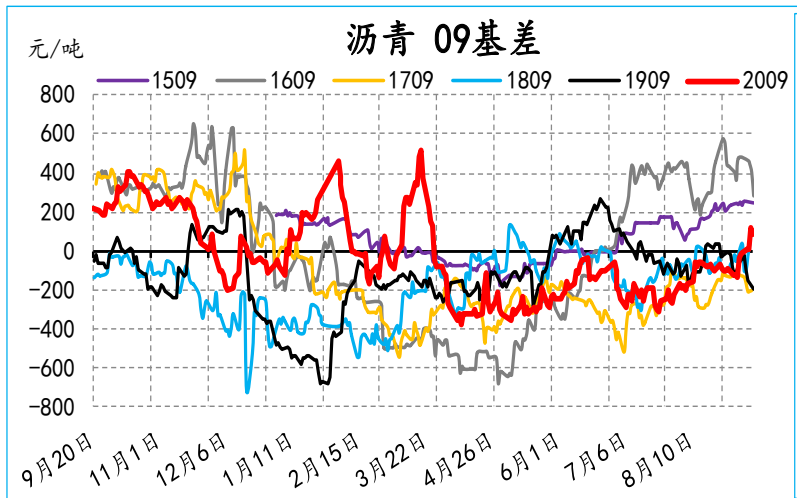
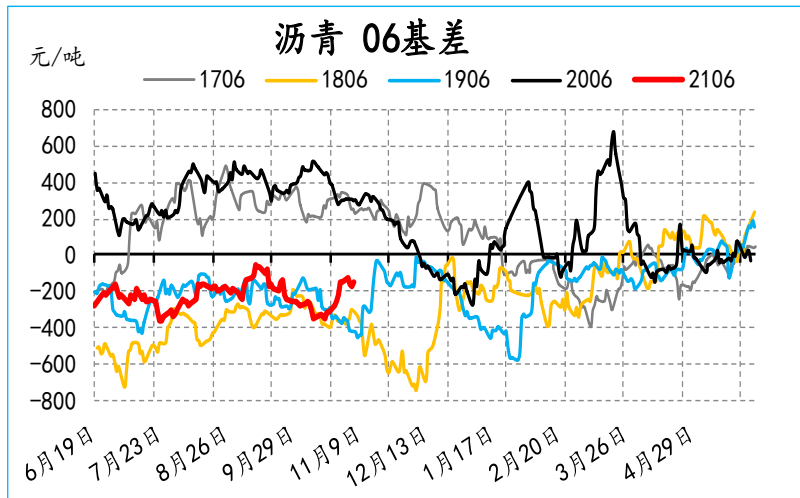


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

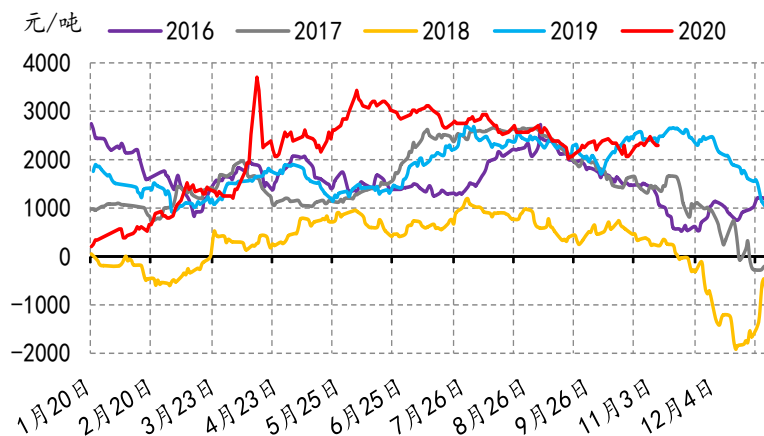
快向“能化小精灵”申请吧！

微信号：hanbb360

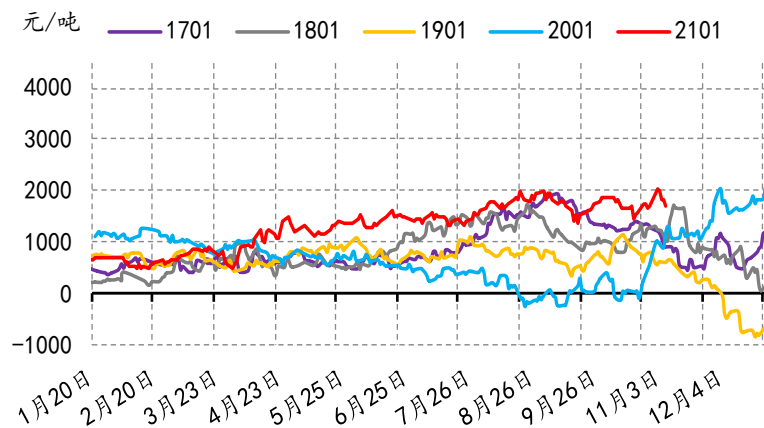


跨品种：PP-3MA

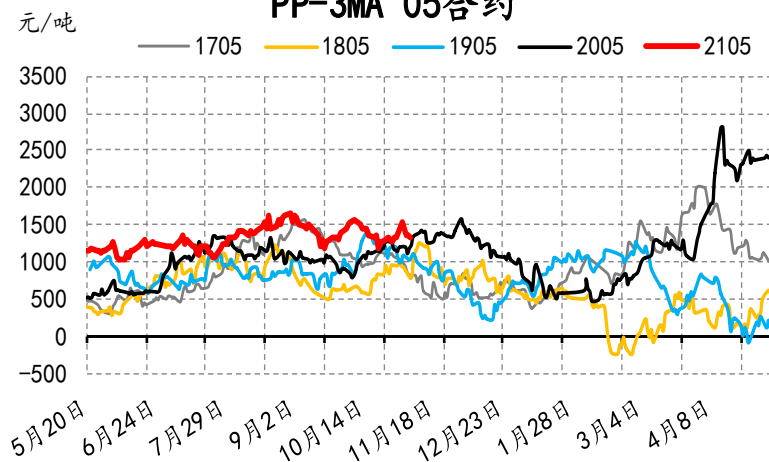
PP-3MA 现货



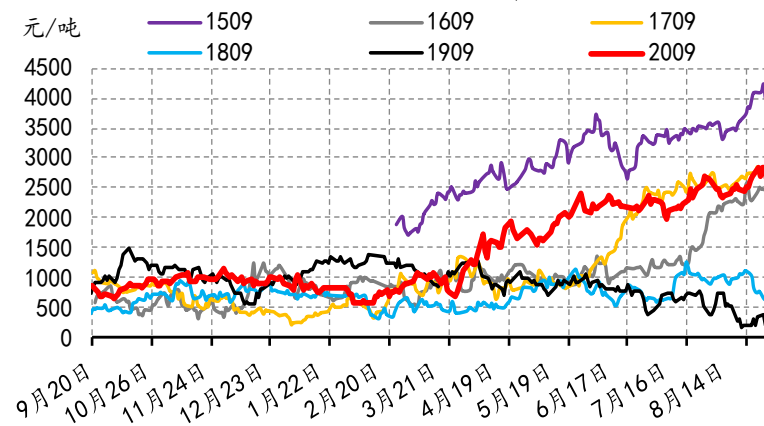
PP-3MA 01合约



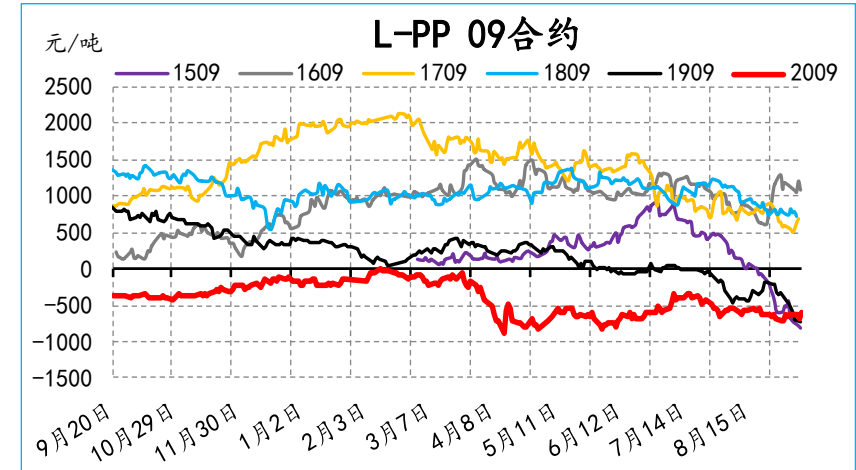
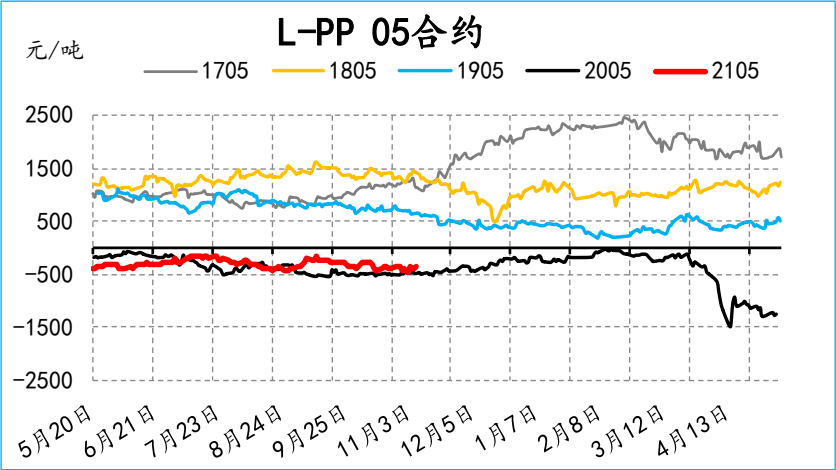
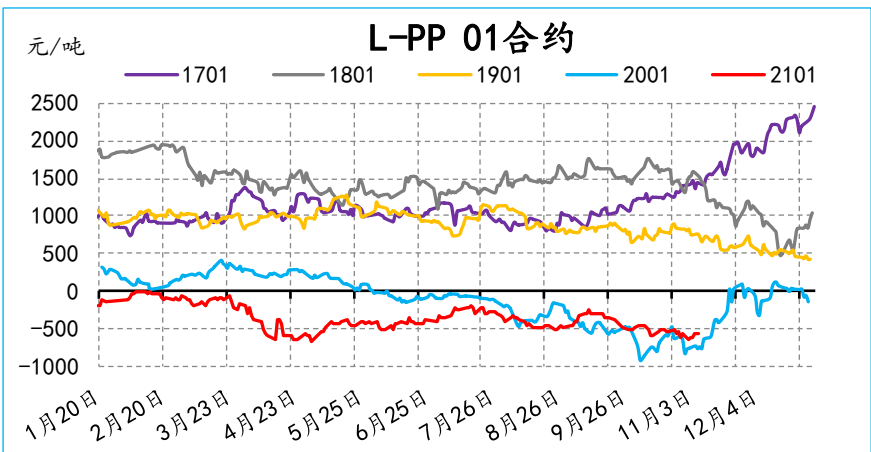
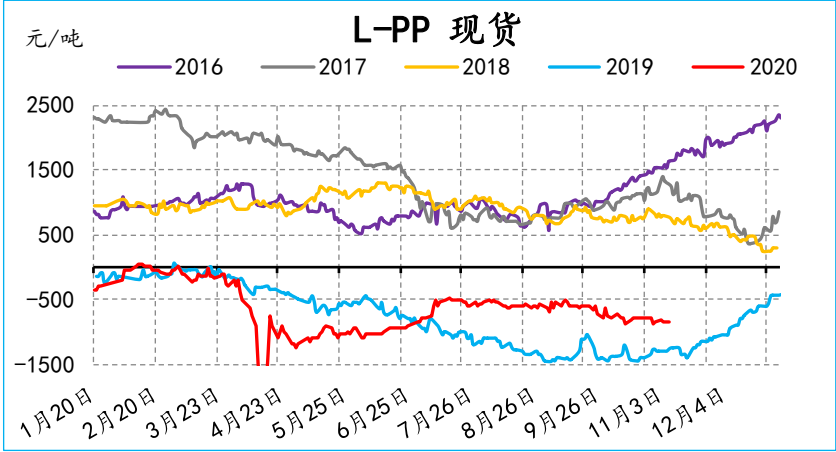
PP-3MA 05合约



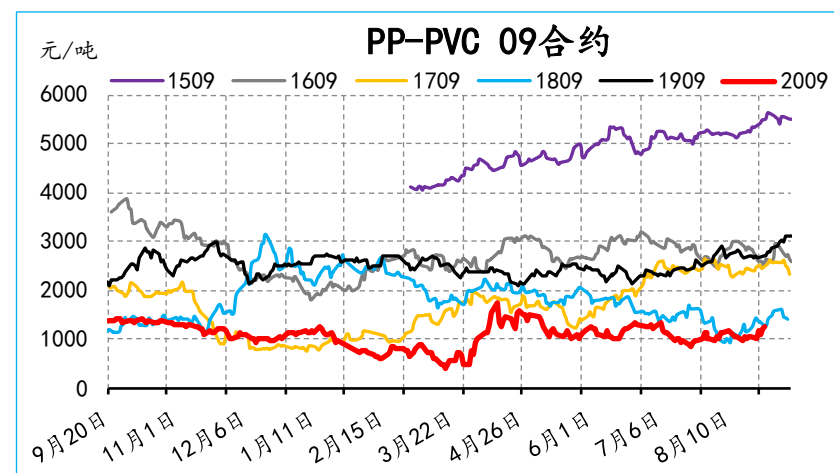
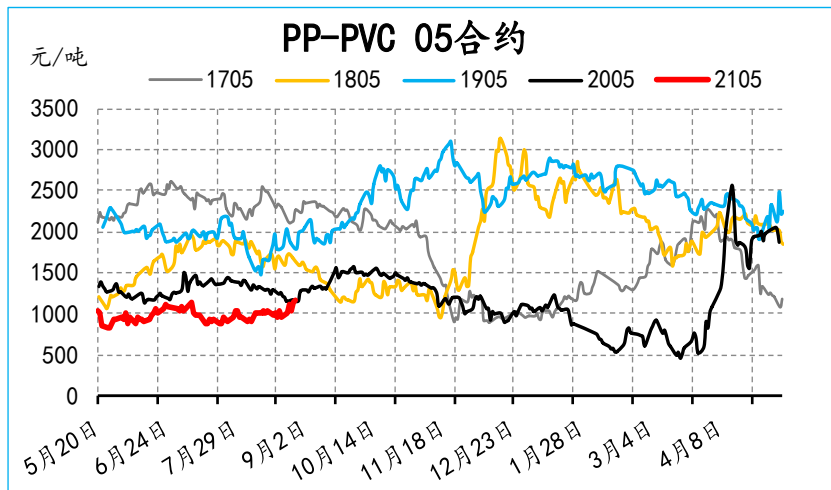
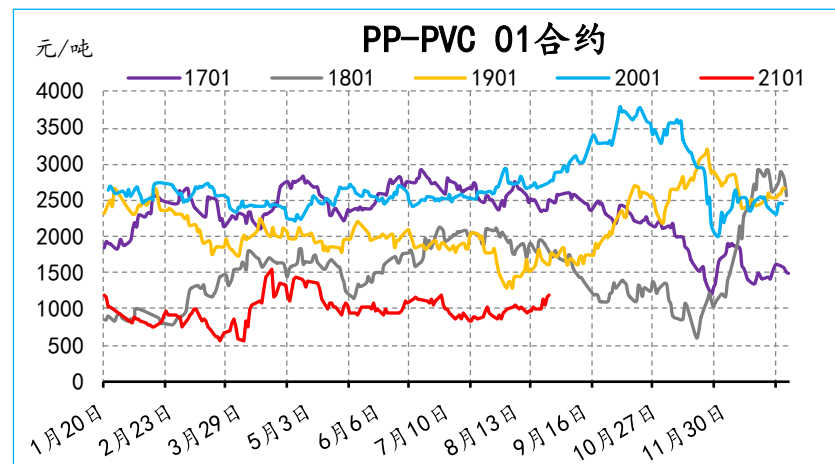
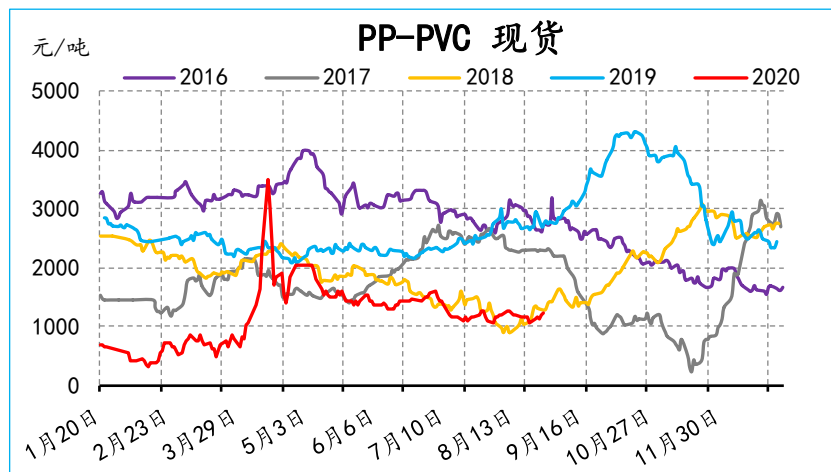
PP-3MA 09合约



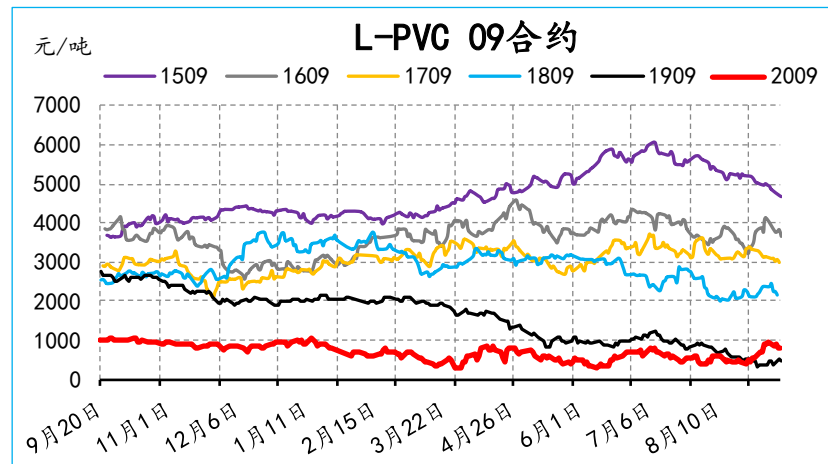
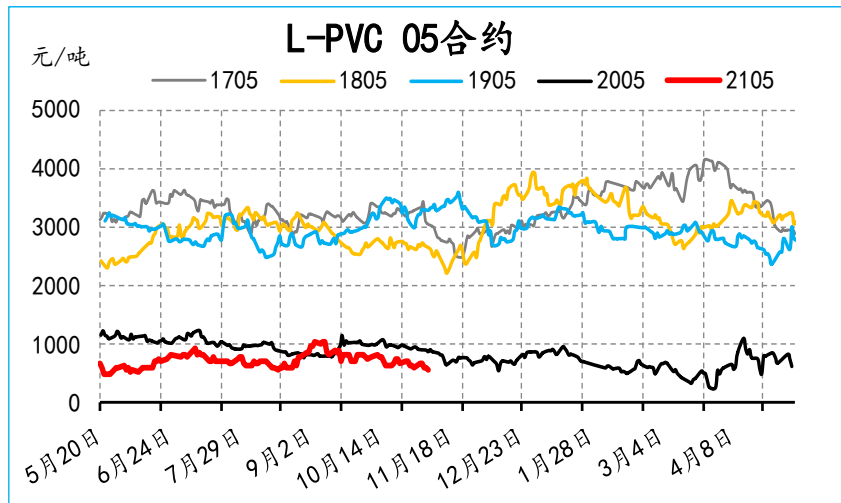
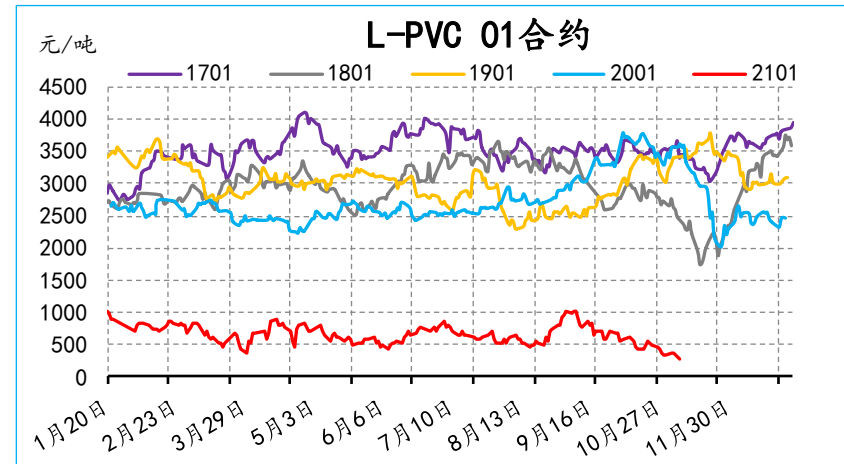
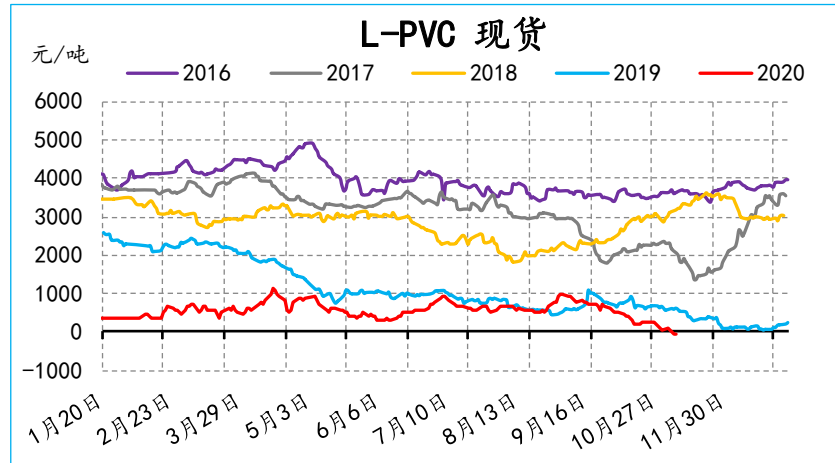
跨品种：塑料-PP



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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