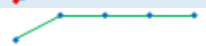


化工套利跟踪

研究发展中心能化团队

2020年11月12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15日	10日前 10月29日	5日前 11月5日	昨日 11月11日	今日 11月12日	近一个月走势图	建议	
跨期	MA9-MA1	75	61	61	61	61		短期关注1-5正套	
	MA1-MA5	-26	-26	-26	-26	-26			
	MA5-MA9	-49	-35	-35	-35	-35			
	TA9-TA1	186	226	236	232	236		观望	
	TA1-TA5	-86	-116	-120	-120	-122			
	TA5-TA9	-100	-110	-116	-112	-114			
	L9-L1	25	5	-55	-45	-30		关注1-5正套	
	L1-L5	40	40	80	45	45			
	L5-L9	-65	-45	-25	0	-15			
	PP9-PP1	-332	-223	-223	-223	-223		关注1-5正套	
	PP1-PP5	234	205	205	205	205			
	PP5-PP9	98	18	18	18	18			
	V9-V1	-345	-395	-475	-475	-475		观望	
	V1-V5	305	325	380	380	380			
	V5-V9	40	70	95	95	95			
跨品种	BU9-BU12	318	250	324	324	324		观望	
	BU12-BU6	318	250	324	324	324			
	BU6-BU9	-120	-112	-116	-116	-116			
	PP-3MA 1月	1746	1689	1823	1589	1536		驱动与安全边际背离，01合约观望	
	PP-3MA 5月	1434	1315	1360	1180	1172			
	PP-3MA 9月	1189	1067	1112	997	1000			
	L-PP 1月	-599	-606	-570	-667	-662		无趋势，观望	
	L-PP 5月	-405	-437	-376	-453	-424			
	L-PP 9月	-242	-333	-295	-384	-348			

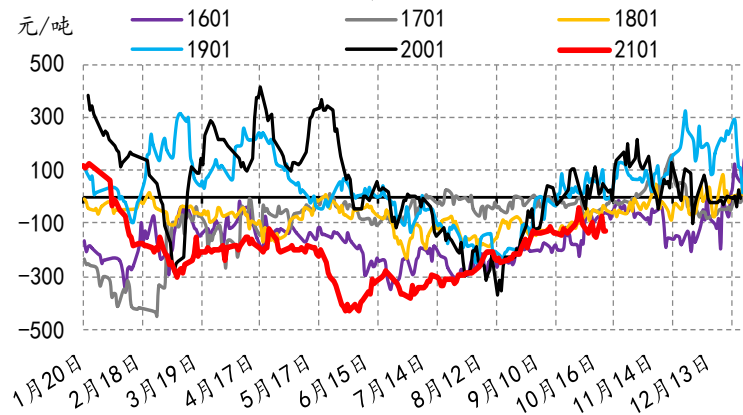
基差数据跟踪

2020年11月12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	7500	0.00		465.00	25.00		6.6%	
PP	8250	50.00		168.00	25.00		2.1%	
EG	3725	-20.00		12.00	67.00		0.3%	
PE	7420	70.00		0.00	40.00		0.0%	
甲醇	2105	5.00		-77.00	4.00		-3.5%	
PTA	3188	-4.00		-188.00	0.00		-5.6%	

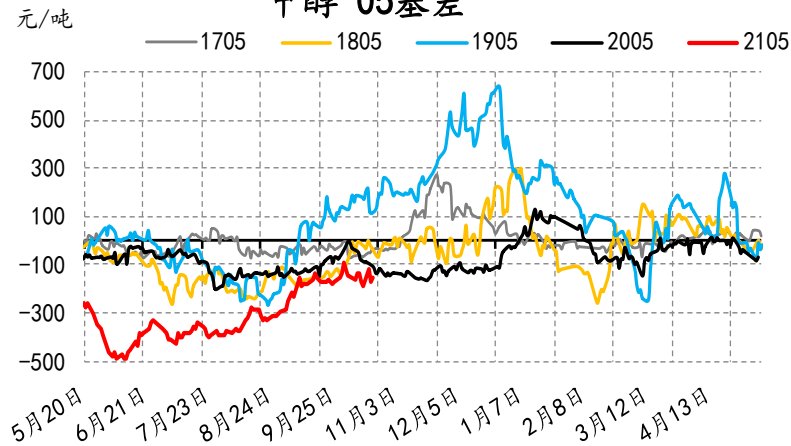
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为1月。

套利跟踪：甲醇

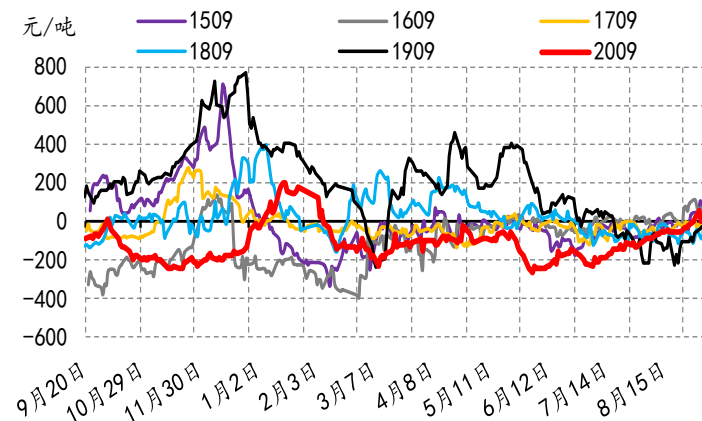
甲醇 01基差



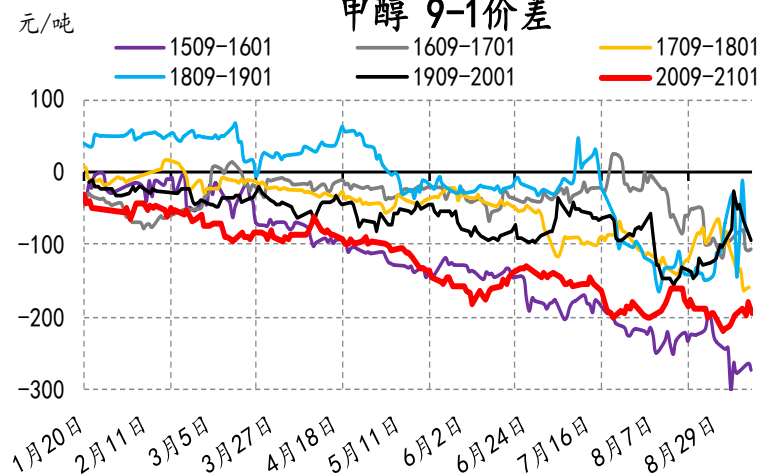
甲醇 05基差



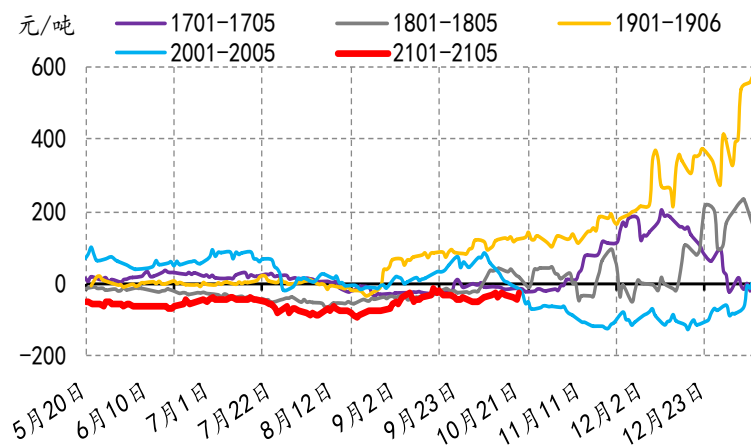
甲醇 09基差



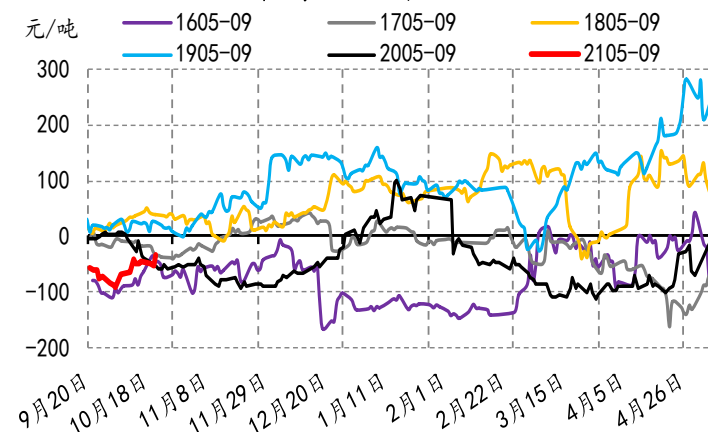
甲醇 9-1价差



甲醇 1-5价差

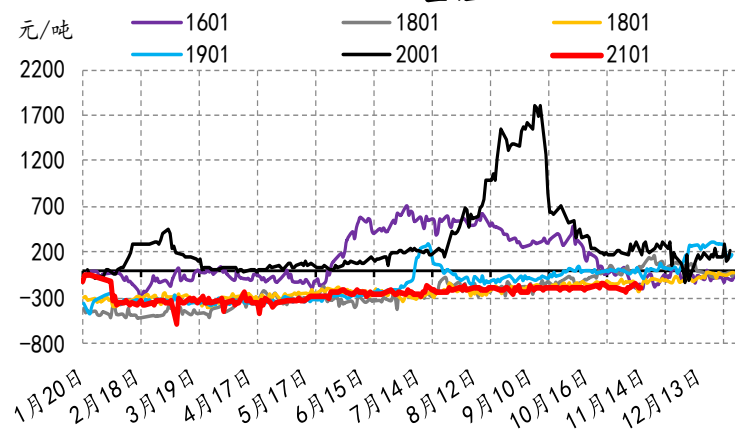


甲醇 5-9价差

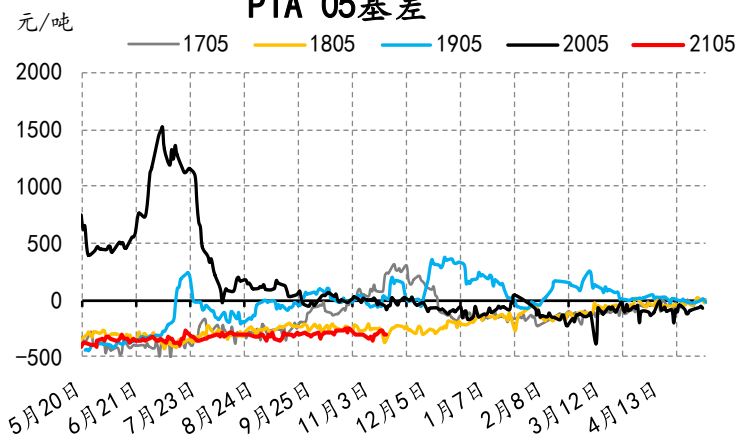


套利跟踪：PTA

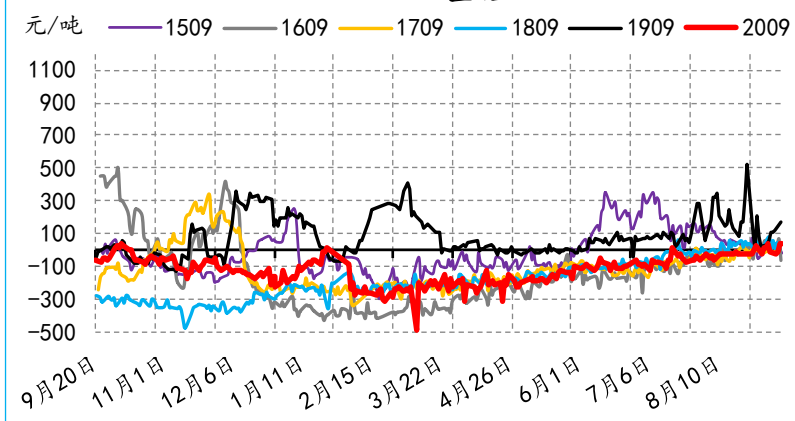
PTA 01基差



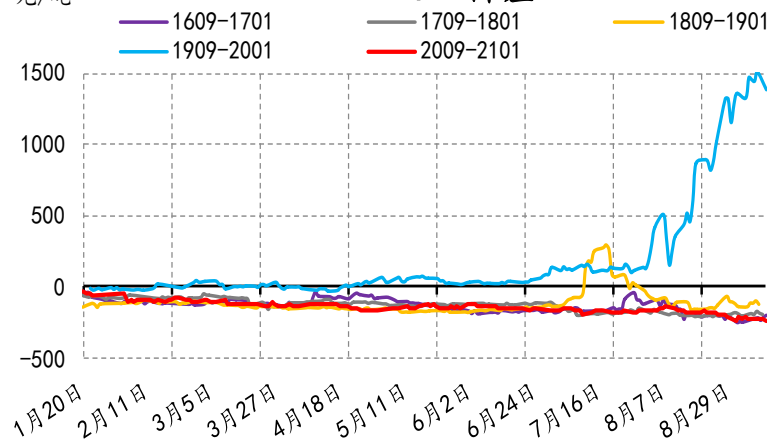
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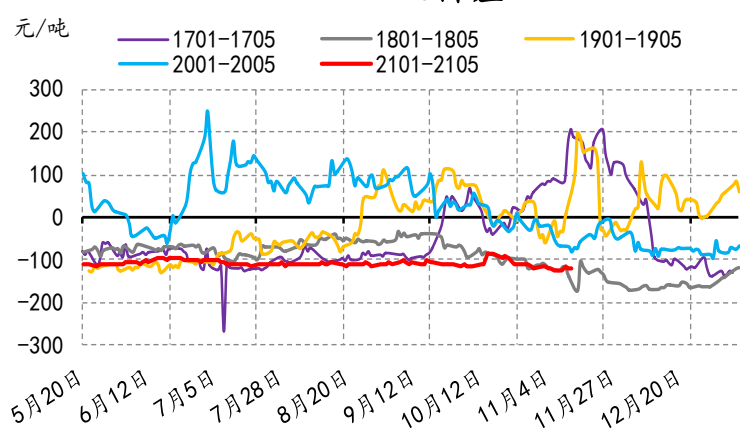
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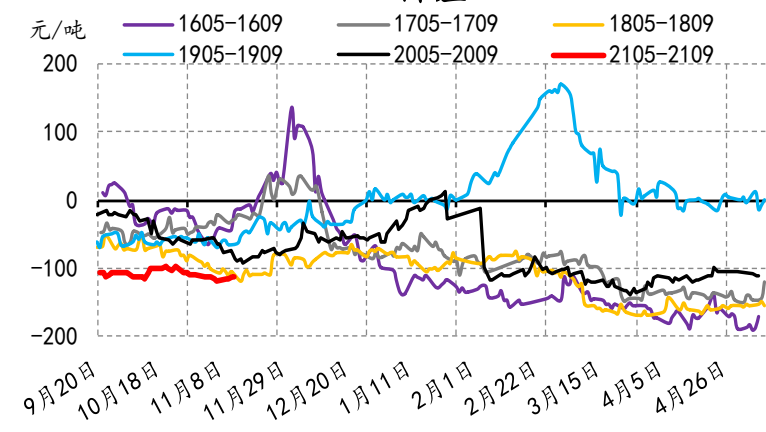
PTA 9-1价差



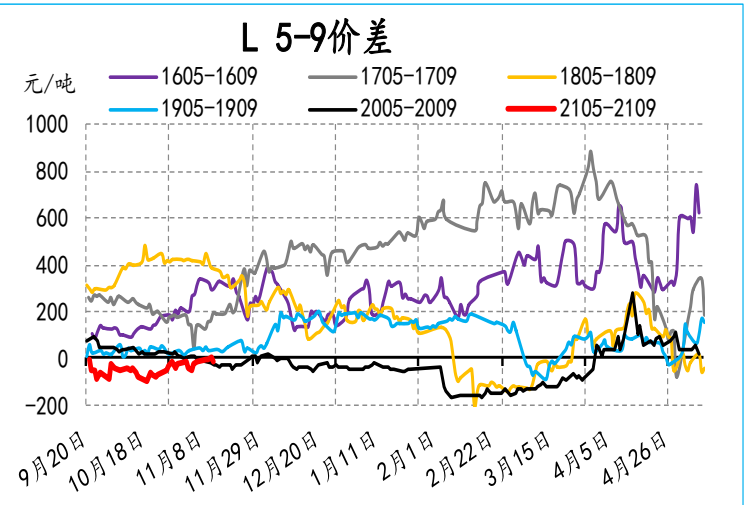
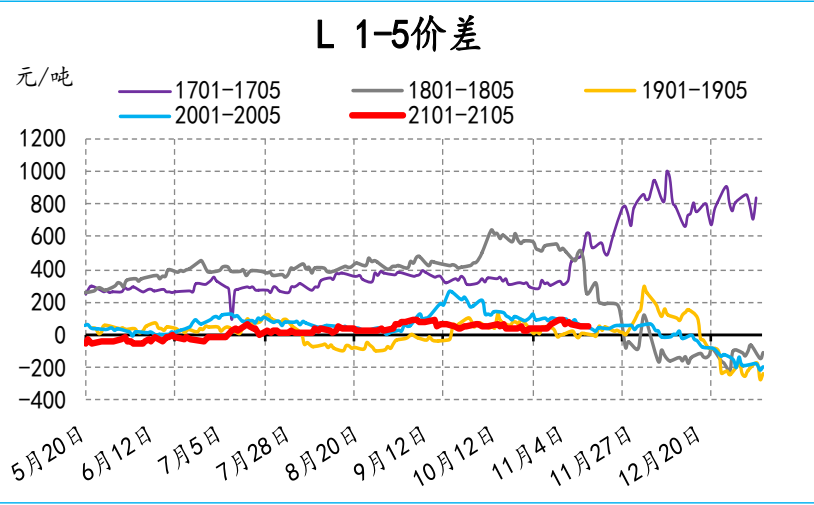
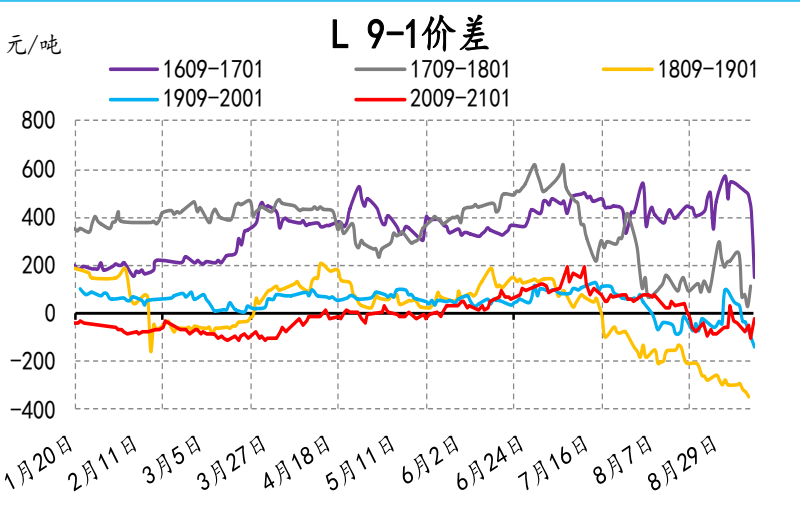
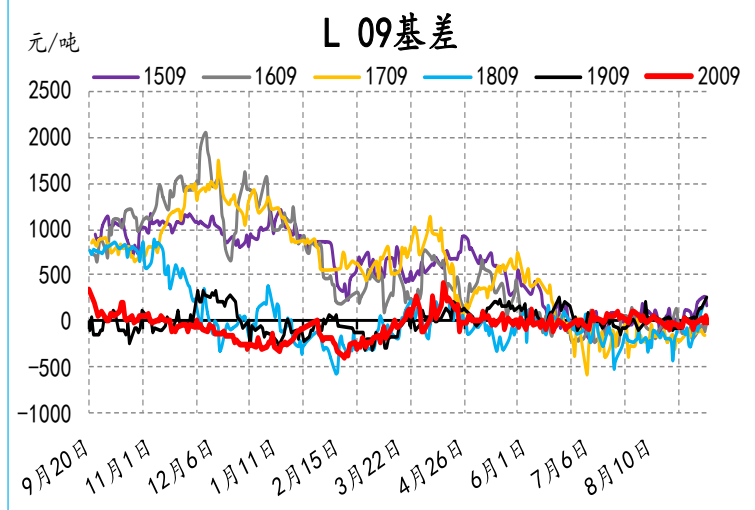
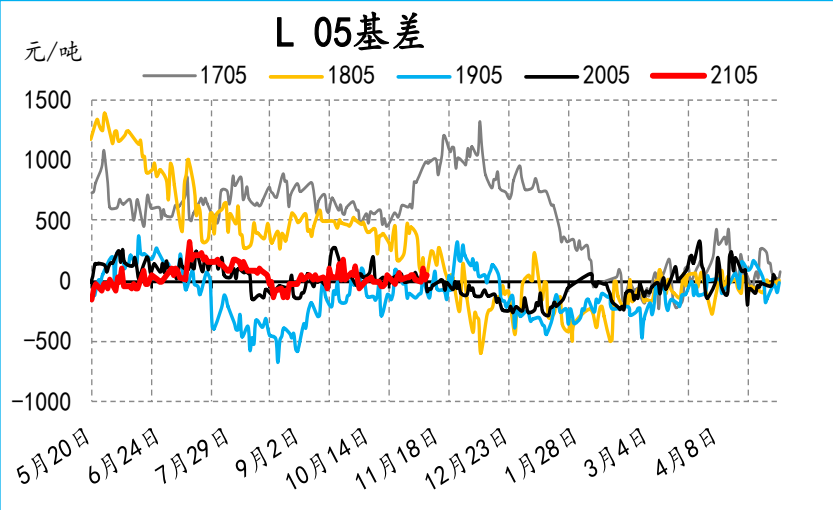
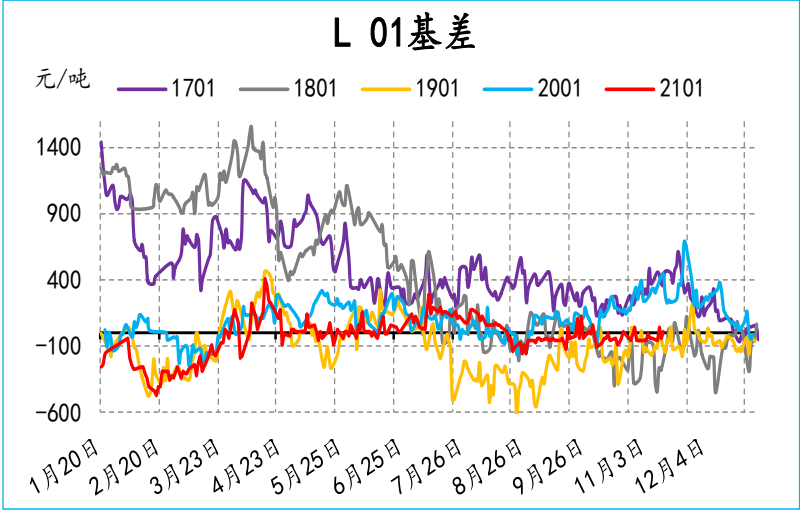
PTA 1-5价差



PTA 5-9价差

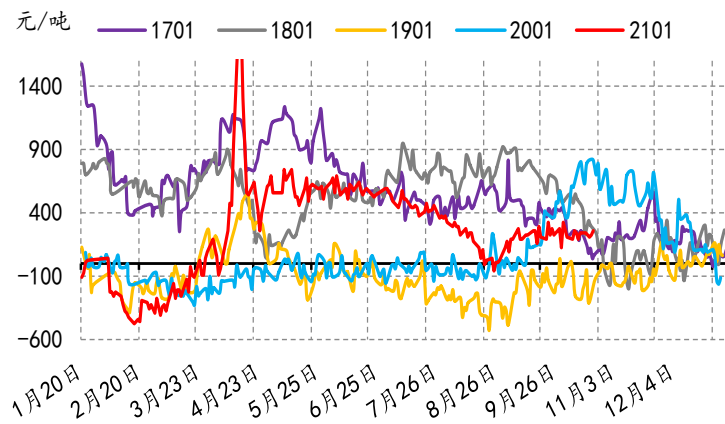


套利跟踪：PE

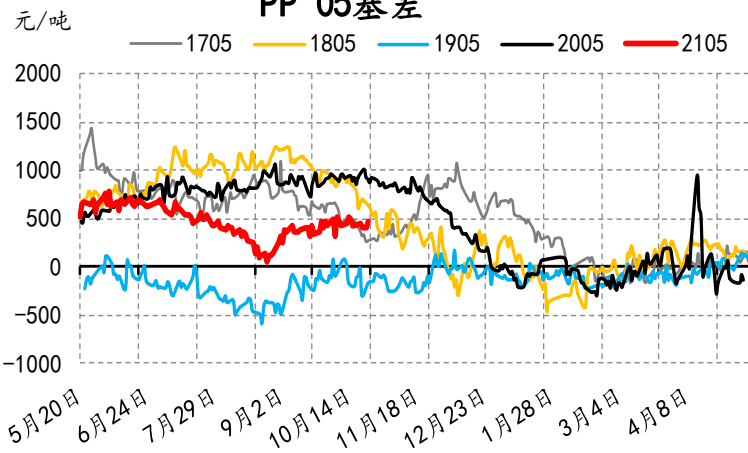


套利跟踪：PP

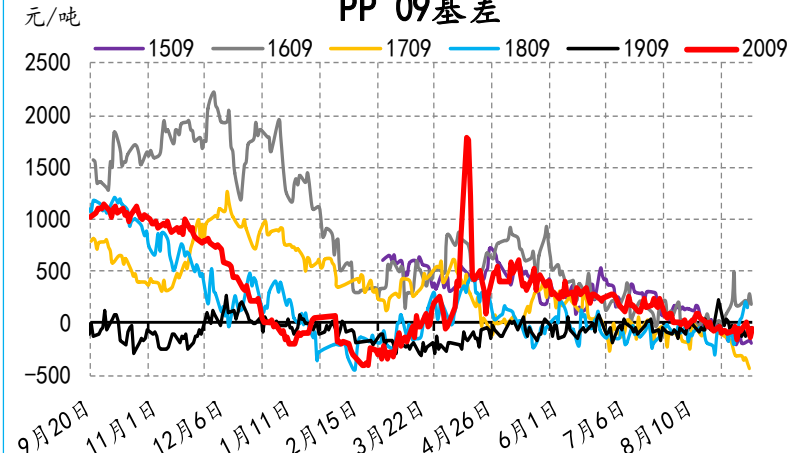
PP 01基差



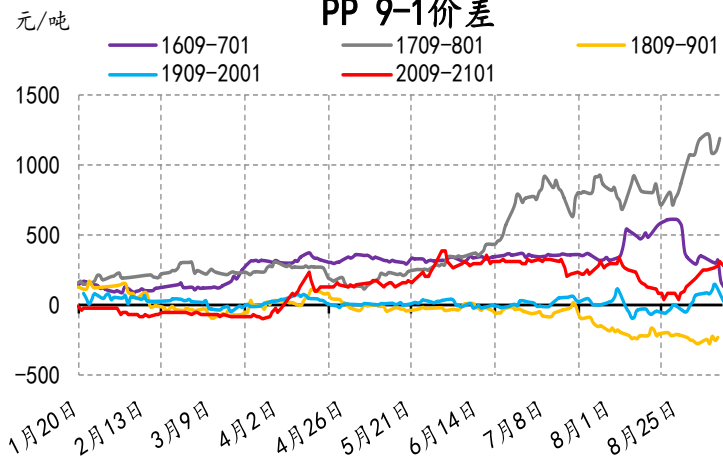
PP 05基差



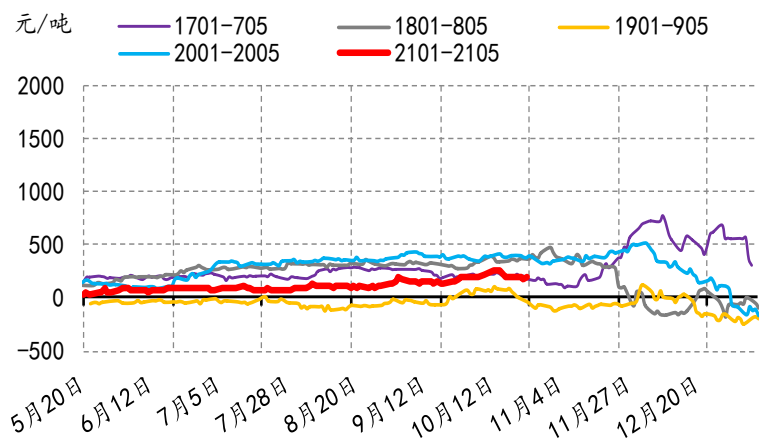
PP 09基差



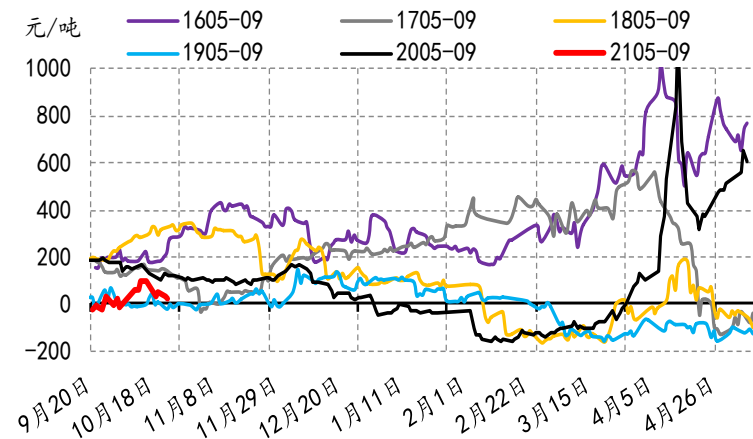
PP 9-1价差



PP 1-5价差

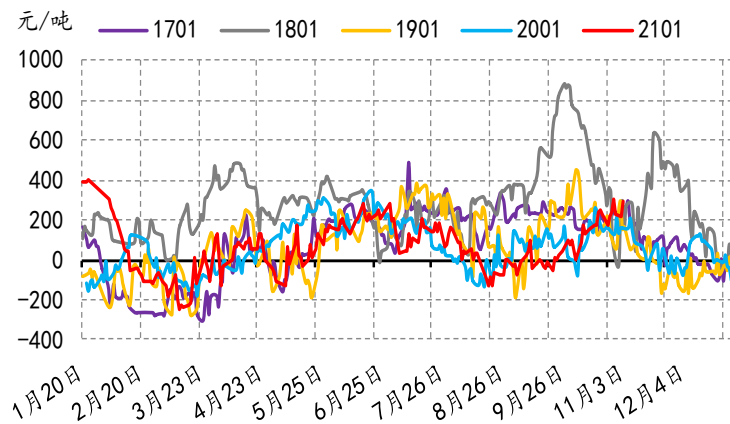


PP 5-9价差

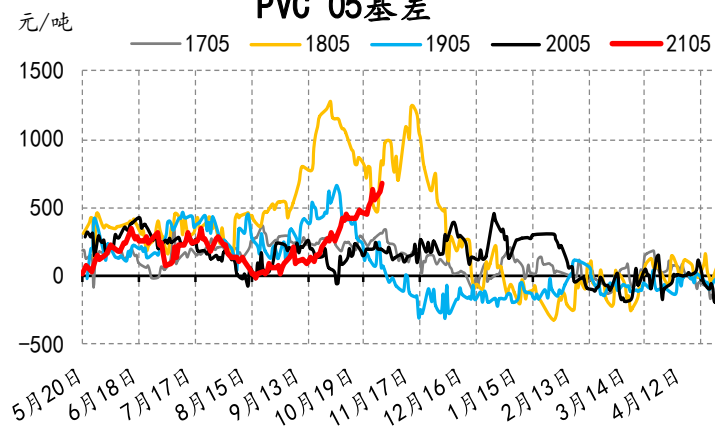


套利跟踪: PVC

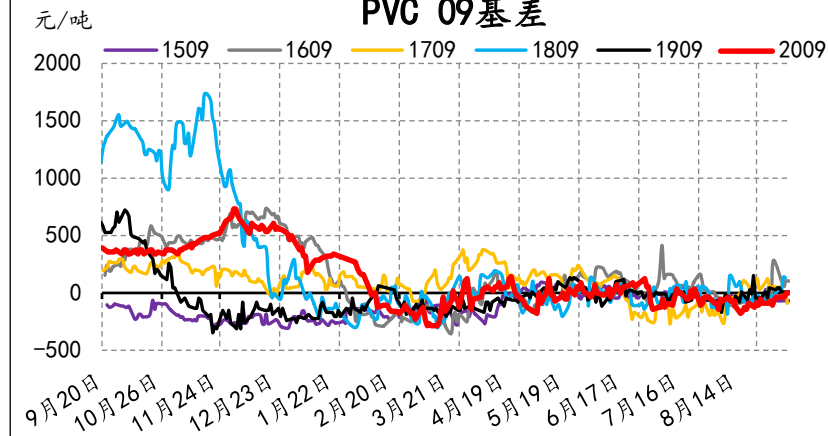
PVC 01基差



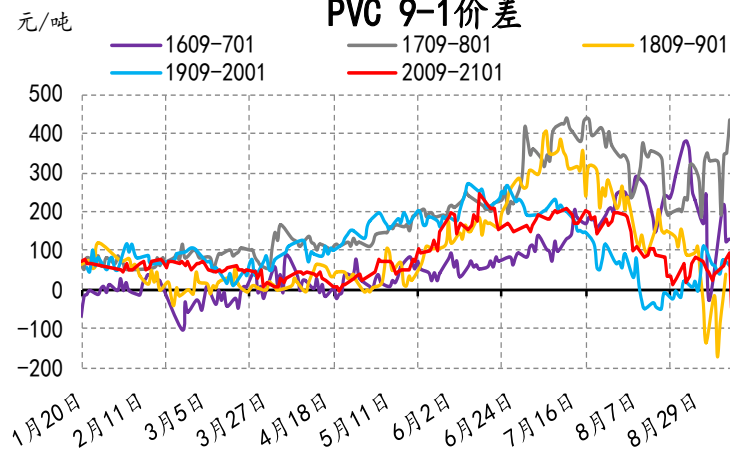
PVC 05基差



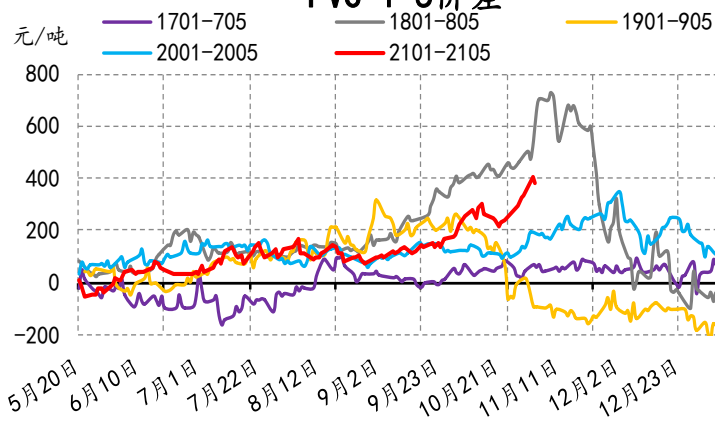
PVC 09基差



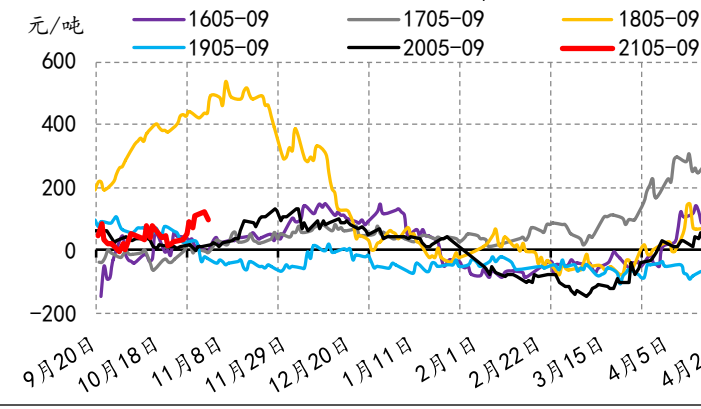
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

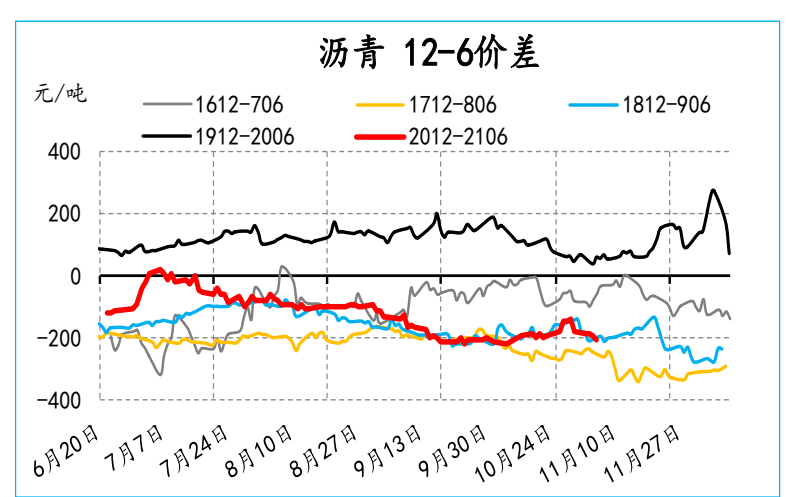
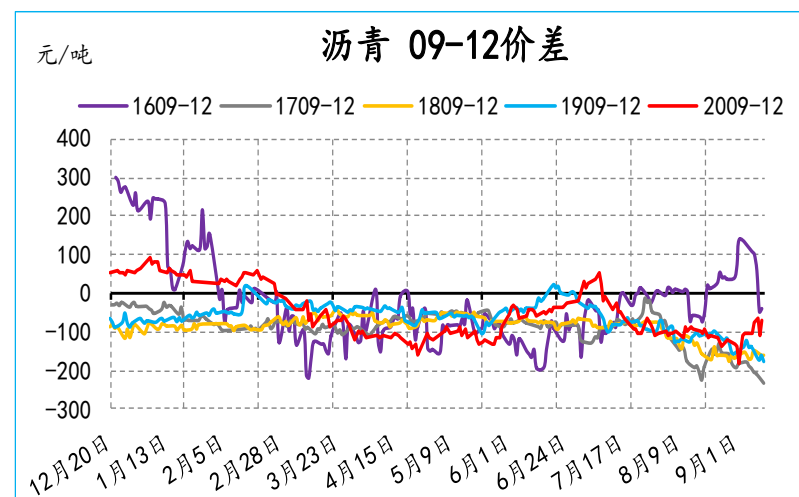
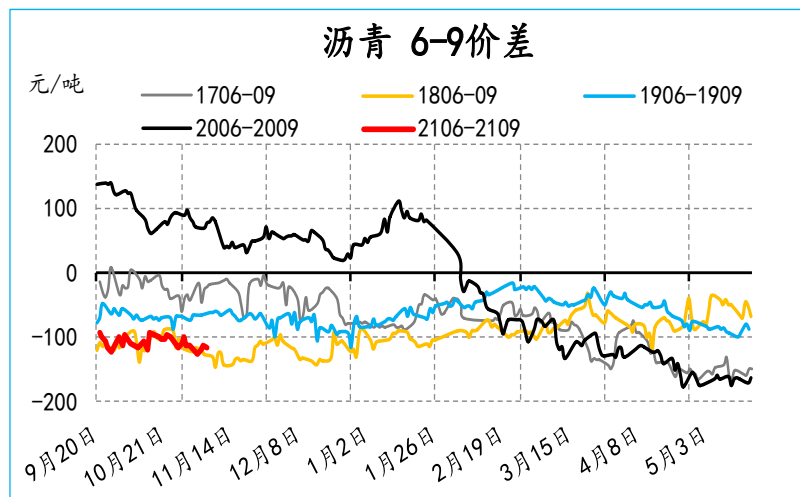
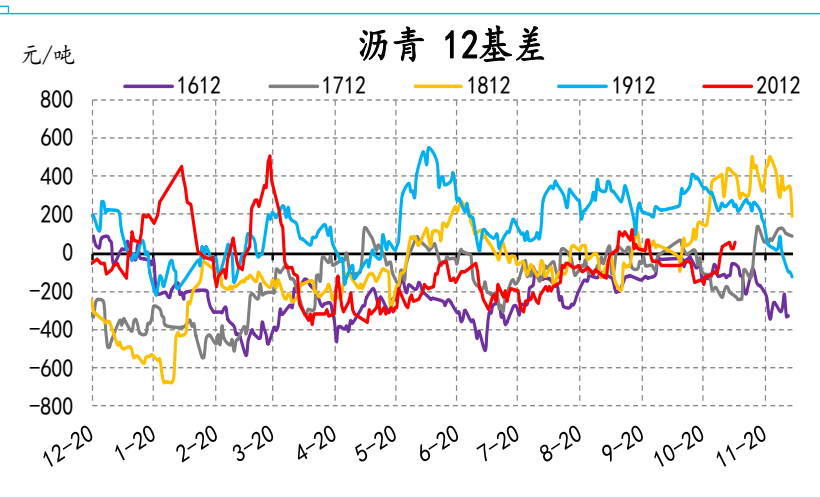
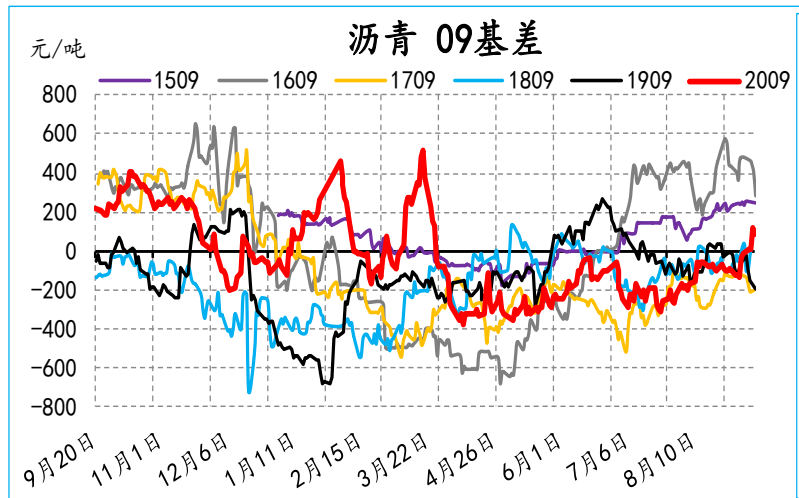
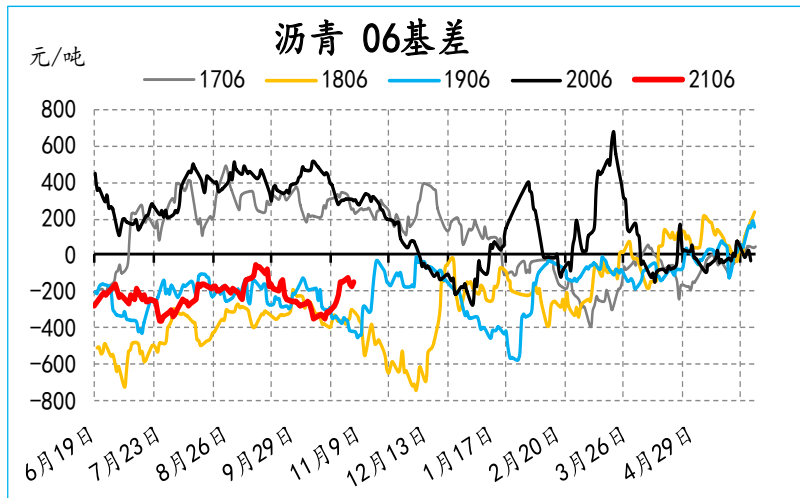


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

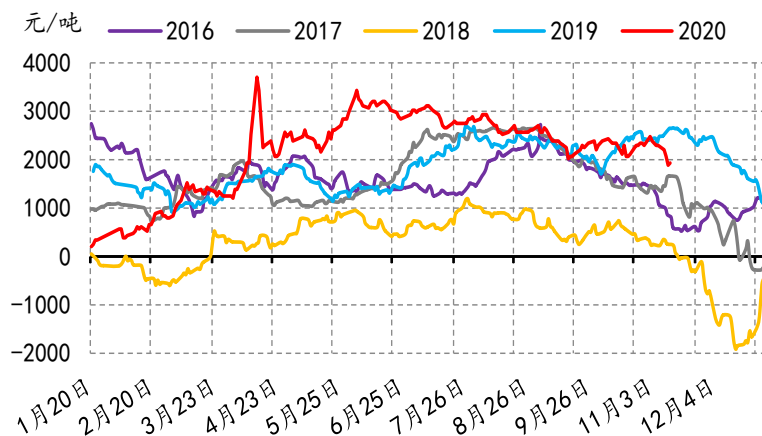
快向“能化小精灵”申请吧！

微信号：hanbb360

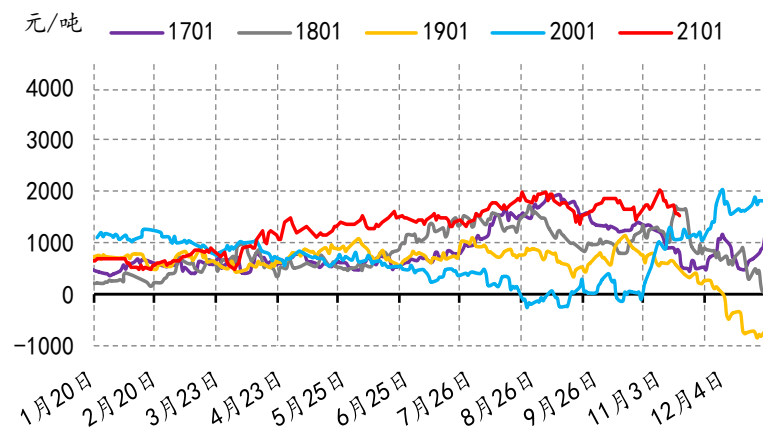


跨品种：PP-3MA

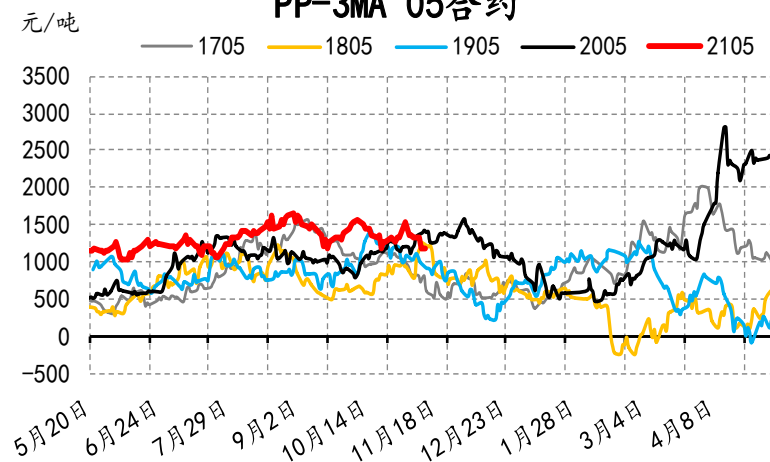
PP-3MA 现货



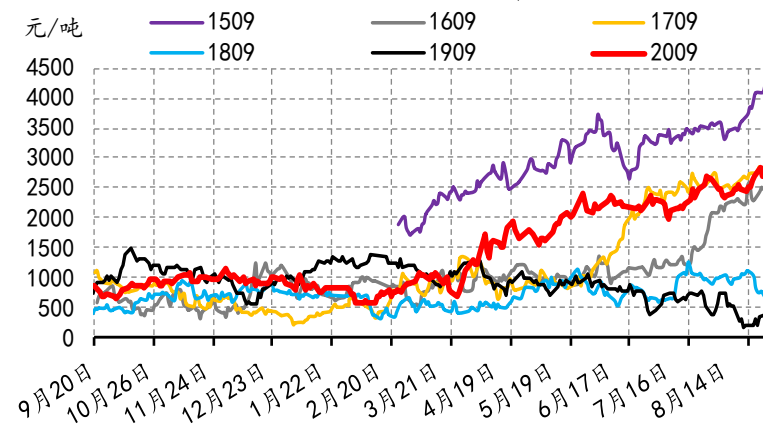
PP-3MA 01合约



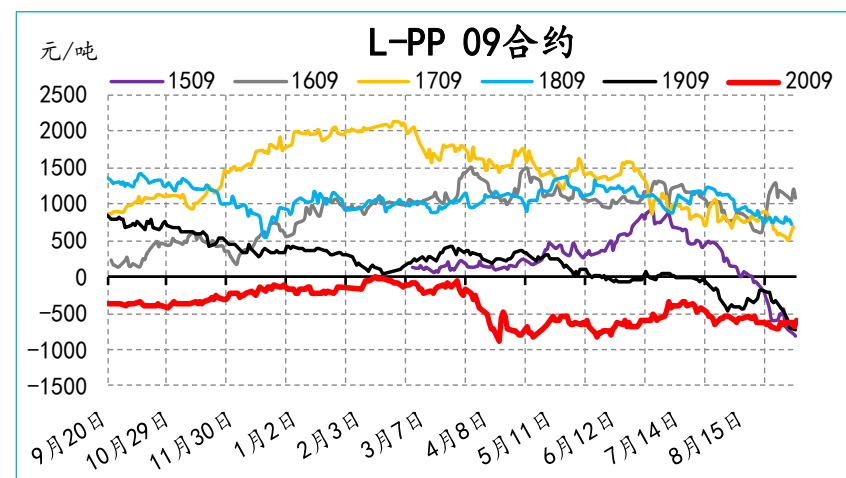
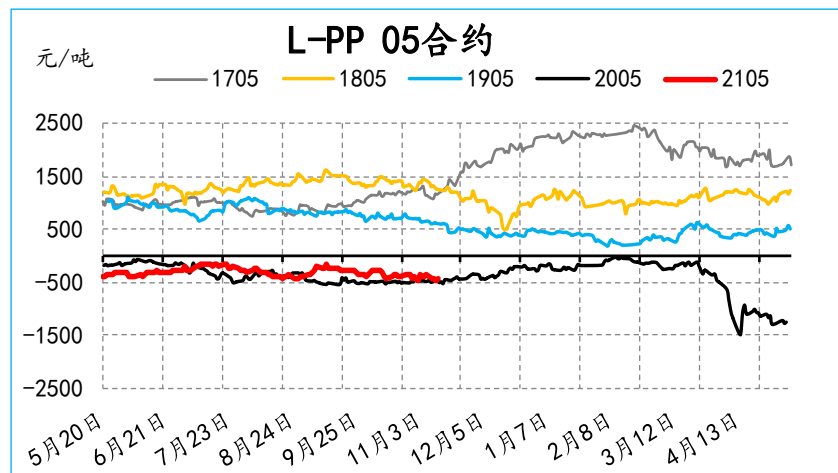
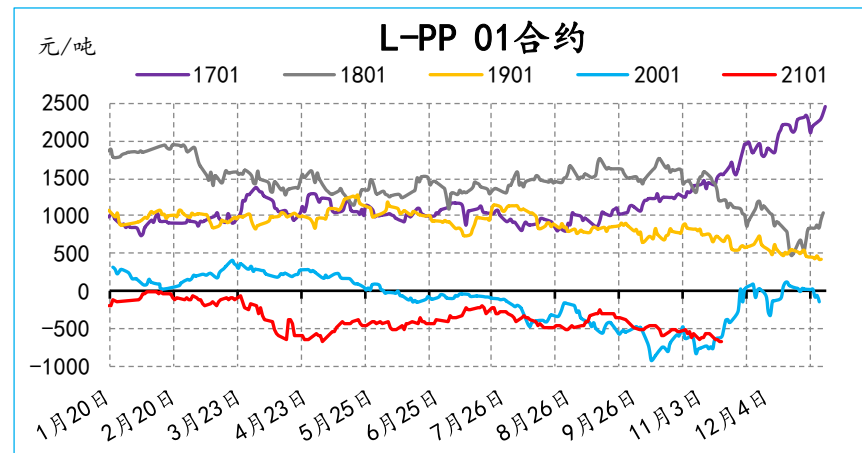
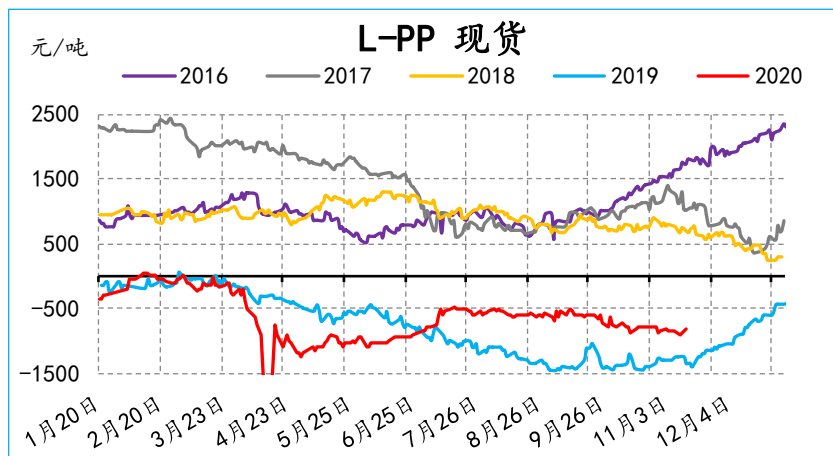
PP-3MA 05合约



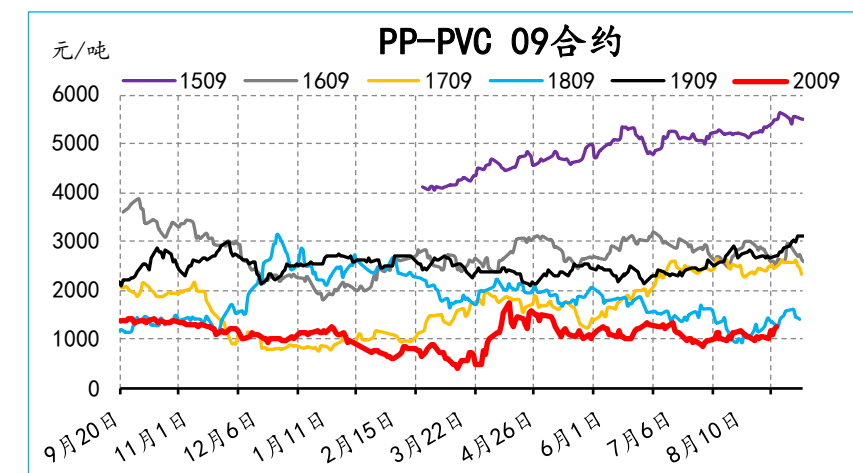
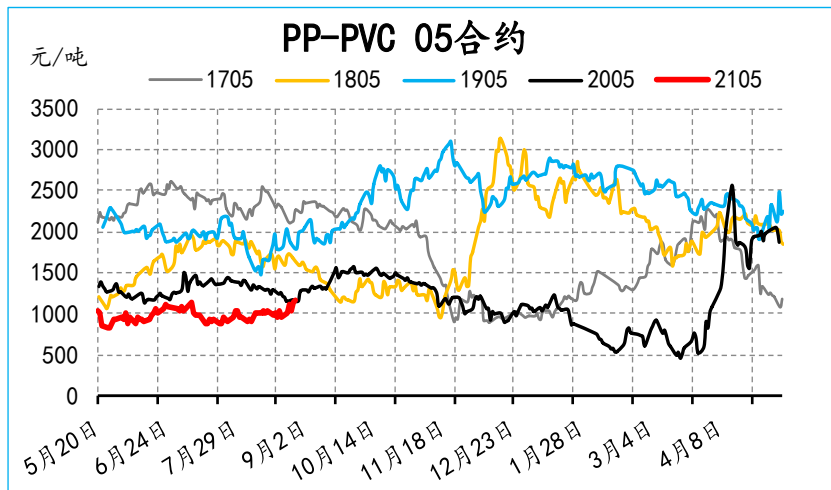
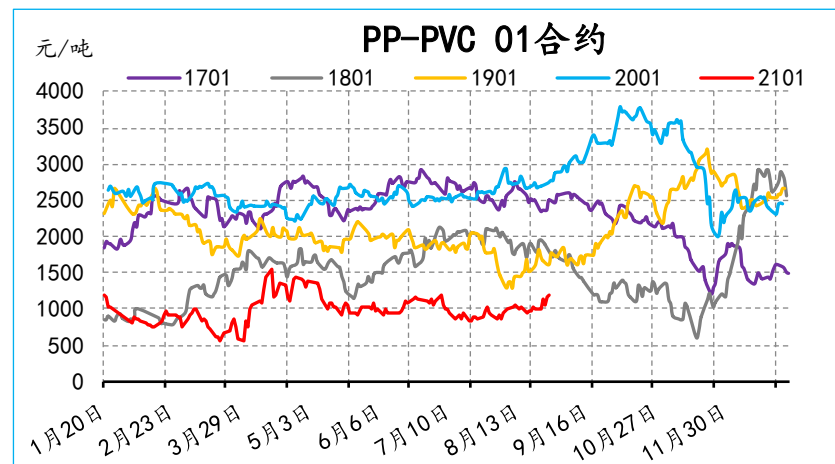
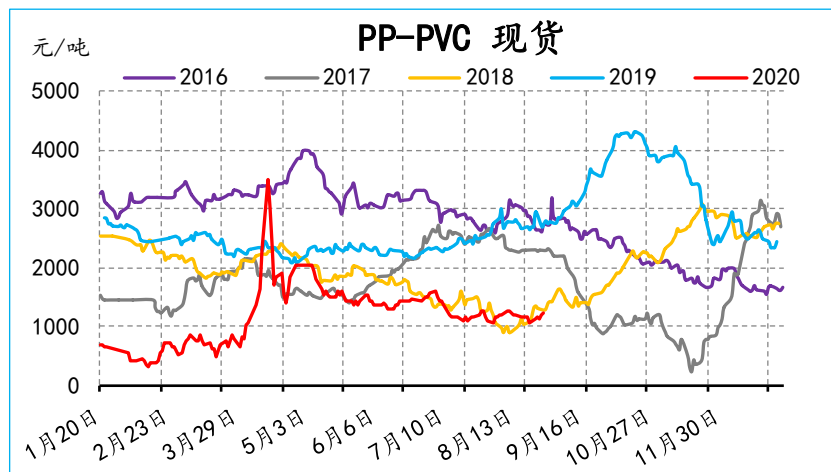
PP-3MA 09合约



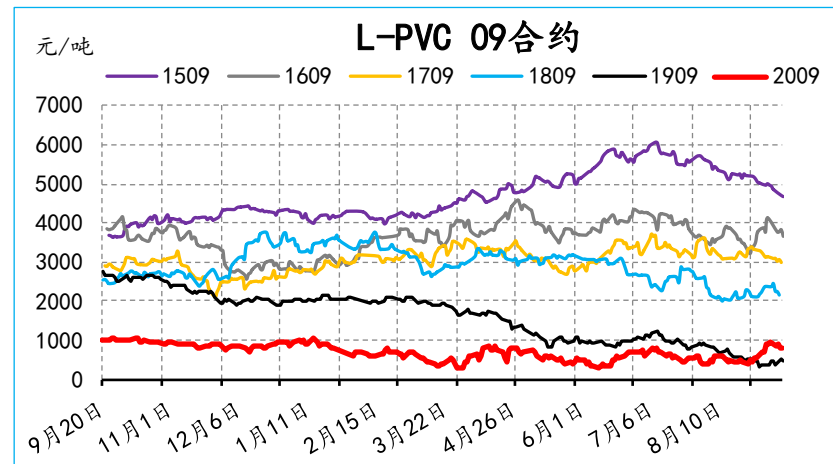
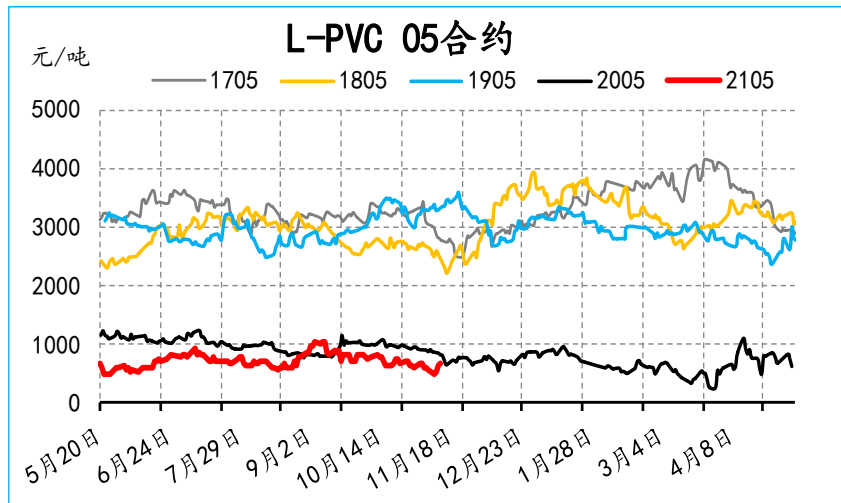
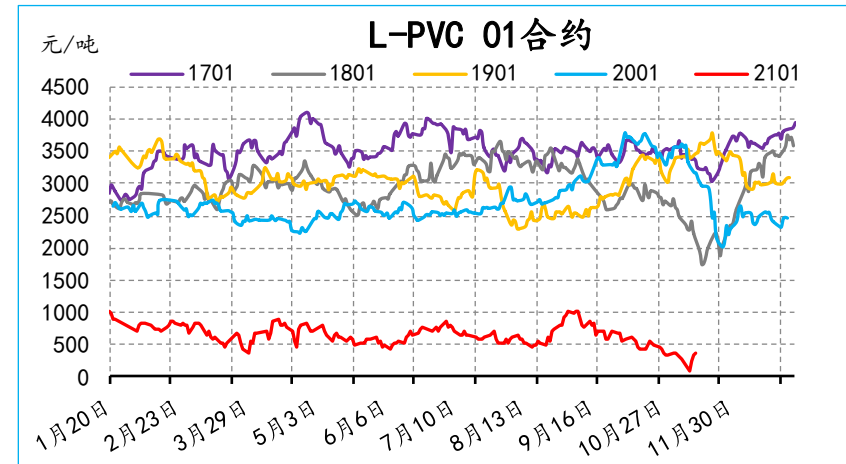
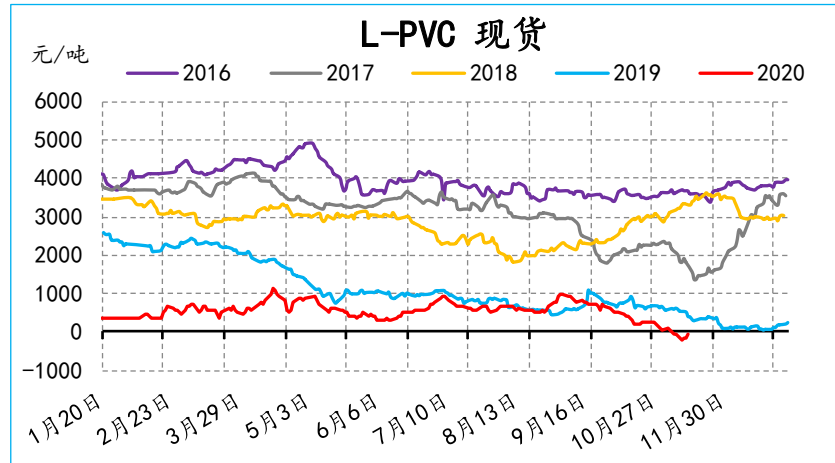
跨品种：塑料-PP



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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