

农产品套利跟踪 20201217



信达期货
CINDA FUTURES

联系人：张秀峰

从业资格编号：F0289189

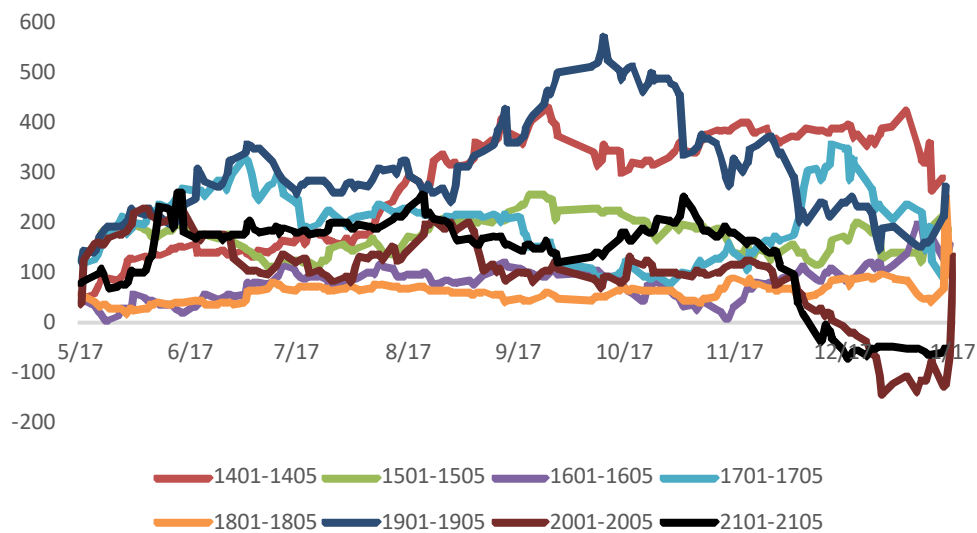
投资咨询编号：Z0011152

电话：0571-28132638

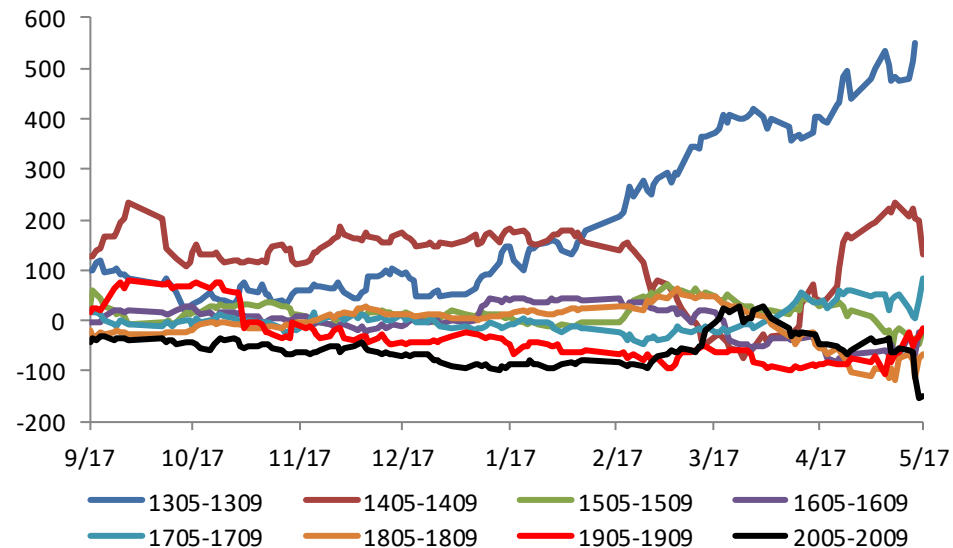
策略类型		策略组合	2020/12/16	2020/12/17	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.62	2.63	[1.8,2.7]	观望
		Y2105/M2105	2.40	2.40	[1.8,2.7]	观望
		Y2109/M2109	2.26	2.25	[1.8,2.6]	观望
		Y 现货/M 现货	2.58	2.60	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.86	3.83	[2.5,3.5]	观望
		OI2105/RM2105	3.62	3.61	[2.5,3.2]	观望
		OI2109/RM2109	3.45	3.46	[2.3,3.2]	观望
		OI 现货/RM 现货	4.14	4.09	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	1597	1551	[0,1000]	观望
		OI2105-Y2105	1740	1798	[0,1200]	-
		OI2109-Y2109	1724	1813	[0,1200]	观望
		OI 现货-Y 现货	2165	2049	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1046	1172	[500,1500]	观望
		Y2105-P2105	838	900	[500,1500]	观望
		Y2109-P2109	932	932	[500,1500]	观望
		Y 现货-P 现货	1040	1150	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	2643	2723	[800,2000]	观望
		OI2105-P2105	2578	2698	[700,2000]	观望
		OI2009-P2109	2656	2745	[700,2000]	观望
		OI 现货-P 现货	3205	3199	[500,3000]	-
	豆粕-菜粕	M2101-RM2101	577	567	[500,1000]	观望
		M2105-RM005	572	557	[400,1000]	观望
		M2109-RM2109	600	589	[400,1000]	观望
		M 现货-RM 现货	634	623	[400,1500]	-

策略类型		策略组合	2020/12/16	2020/12/17	正常区间	操作建议
跨期	豆粕	M2101-M2105	-59	-50	[0,400]	观望
		M2105-M2109	-44	-42	[-100,200]	观望
		M2109-M2101	103	92	[-100,300]	观望
		主力合约基差	-82	-76	[-200,600]	-
	菜粕	RM2101-RM2105	-64	-60	[-100,100]	观望
		RM2105-RM2109	-16	-10	[-50,150]	观望
		RM2109-RM2101	80	70	[0,350]	观望
		主力合约基差	-16	-10	[0,600]	-
	豆油	Y2101-Y2105	518	576	[-150,150]	观望
		Y2105-Y2109	366	390	[-250,50]	观望
		Y2109-Y2101	-884	-966	[-200,0]	观望
		主力合约基差	1028	1108	[-400,150]	-
	棕榈油	P2101-P2105	310	304	[-300,100]	观望
		P2105-P2109	460	422	[-300,200]	观望
		P2109-P2101	-770	-726	[-200,200]	观望
		主力合约基差	770	740	[-500,500]	-
	菜油	OI2101-OI2105	375	329	[-200,100]	观望
		O2105-OI2109	382	375	[-300,200]	观望
		OI2109-OI2101	-757	-704	[-200,500]	观望
		主力合约基差	1319	1194	[-100,1000]	-
	玉米	C2101-C2105	-66	-73	[-100,100]	观望
		C2105-C2109	-13	-18	[-100,150]	观望
		C2109-C2101	79	91	[-100,250]	观望
		主力合约基差	-18	-41	[-100,400]	-
	白糖	SR2101-SR2105	2	-25	[-150,200]	观望
		SR2105-SR2109	-38	-22	[-150,200]	观望
		SR2109-SR2101	36	47	[-300,250]	观望
		主力合约基差	8	-77	[-300,500]	-
	棉花	CF2101-CF2105	-120	-140	[-1000,1000]	观望
		CF2105-CF2109	-180	-185	[1000,2000]	观望
		CF2109-CF2101	300	325	[-1000,1000]	观望
		主力合约基差	-152	-154	[0,2000]	-

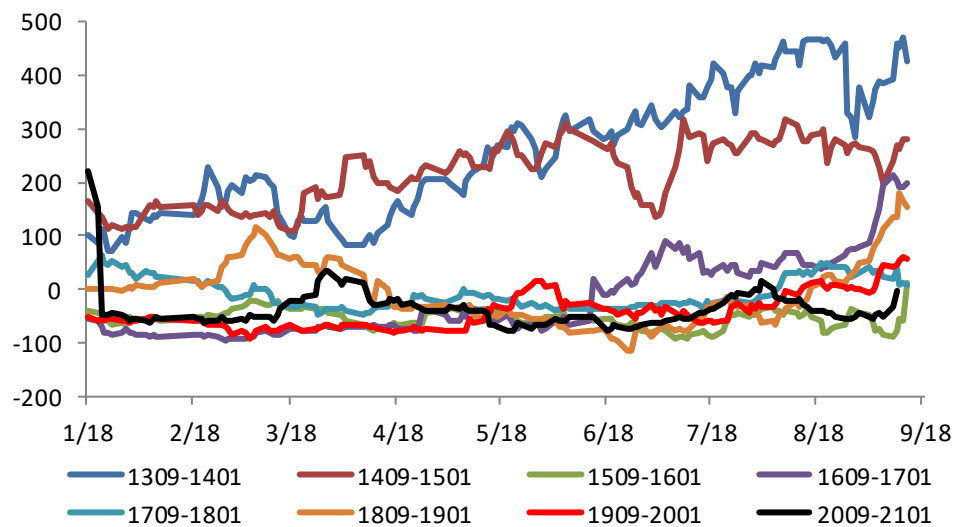
M01-M05



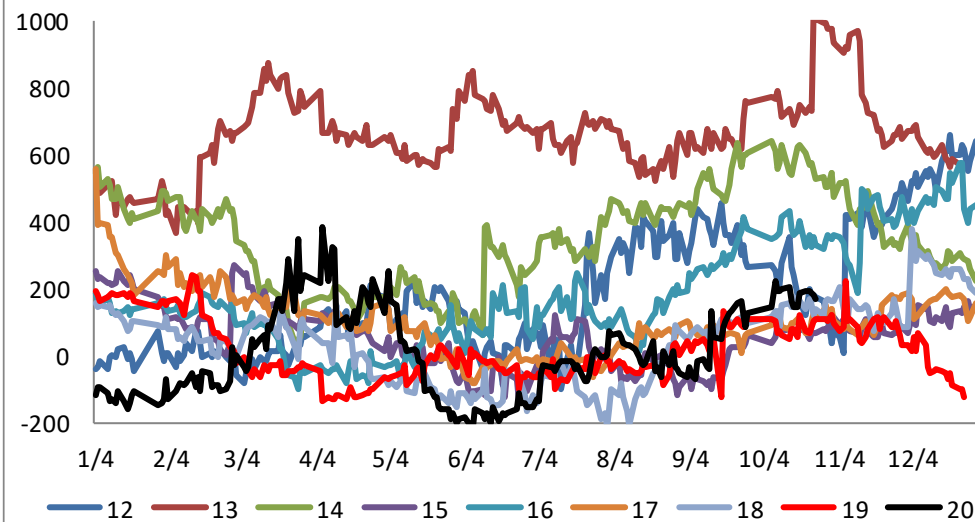
M05-M09



M09-M01

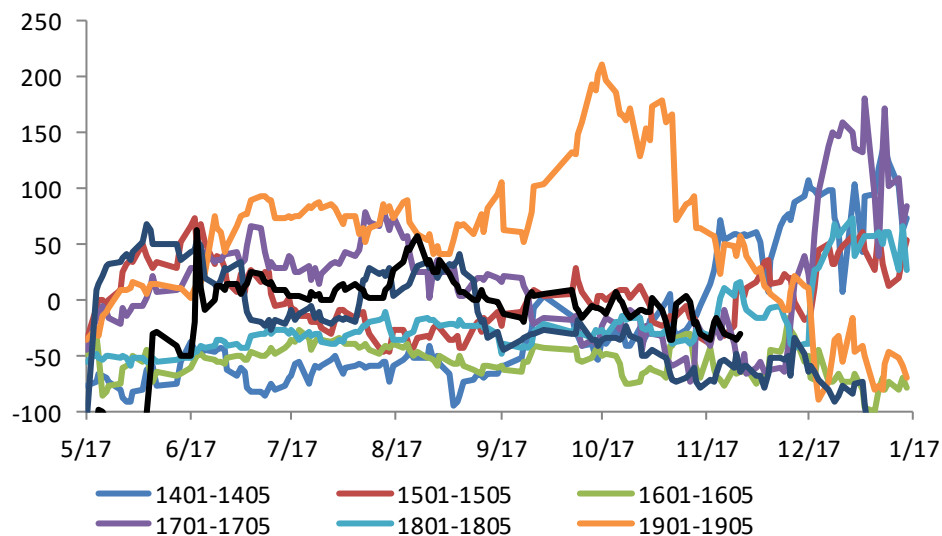


豆粕主力合约基差

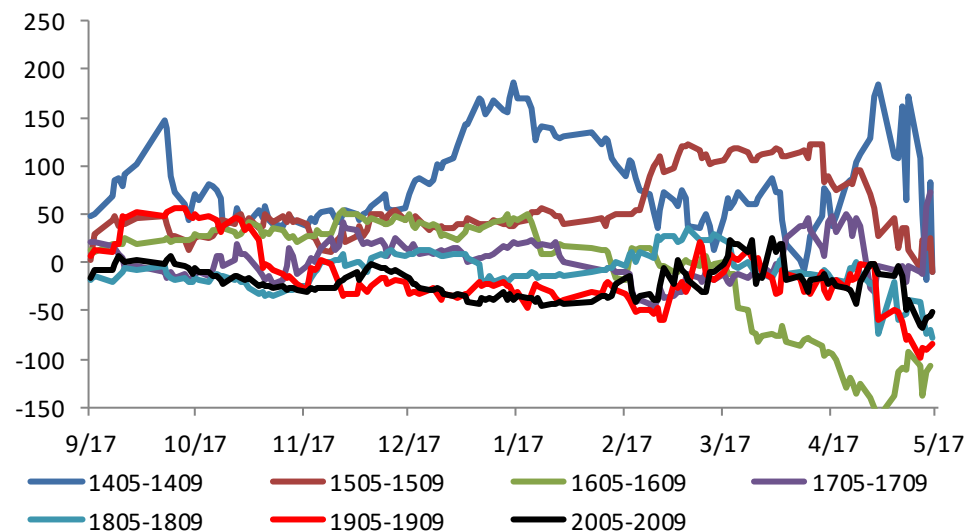


跨期套利跟踪：RM

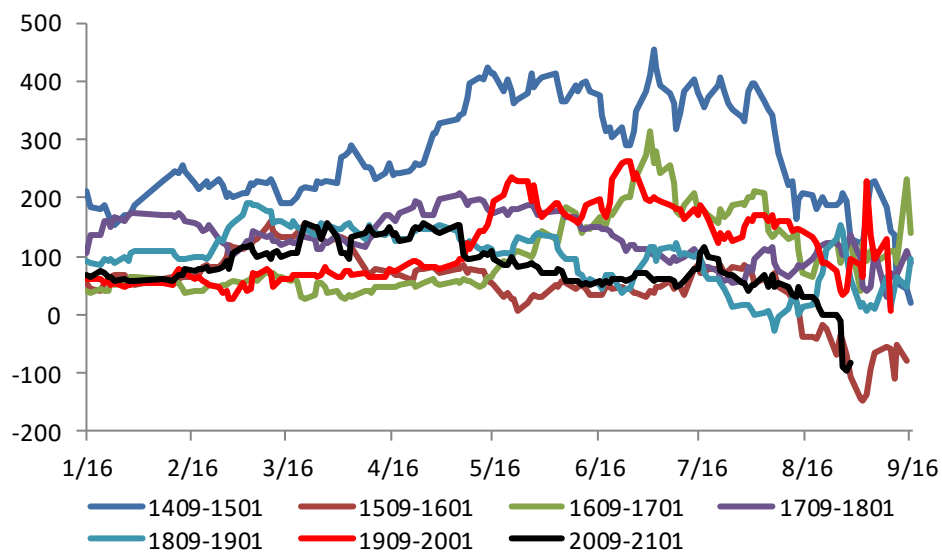
RM01-RM05



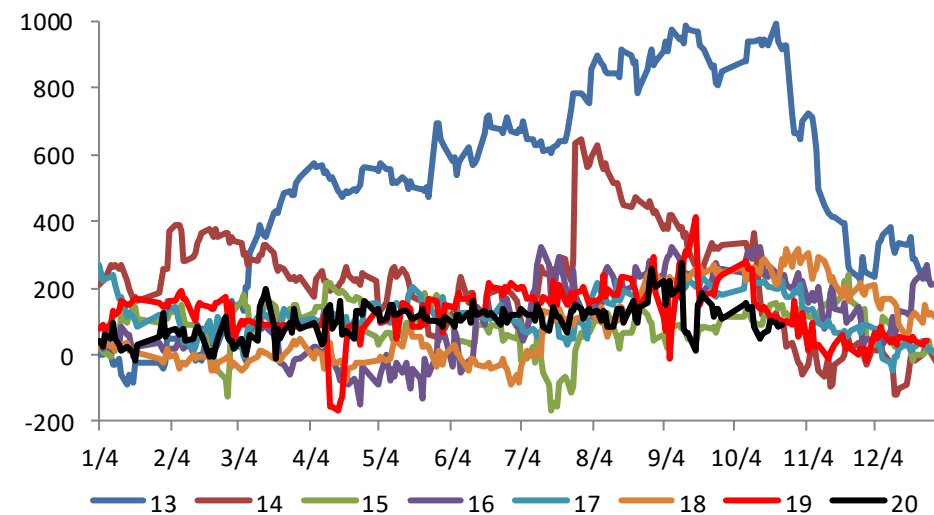
RM05-RM09



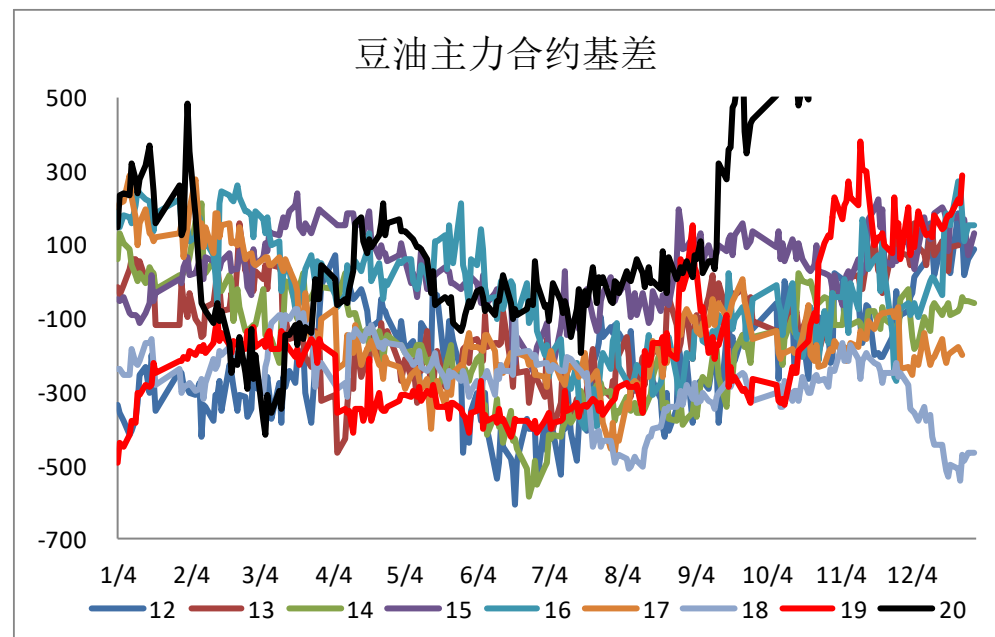
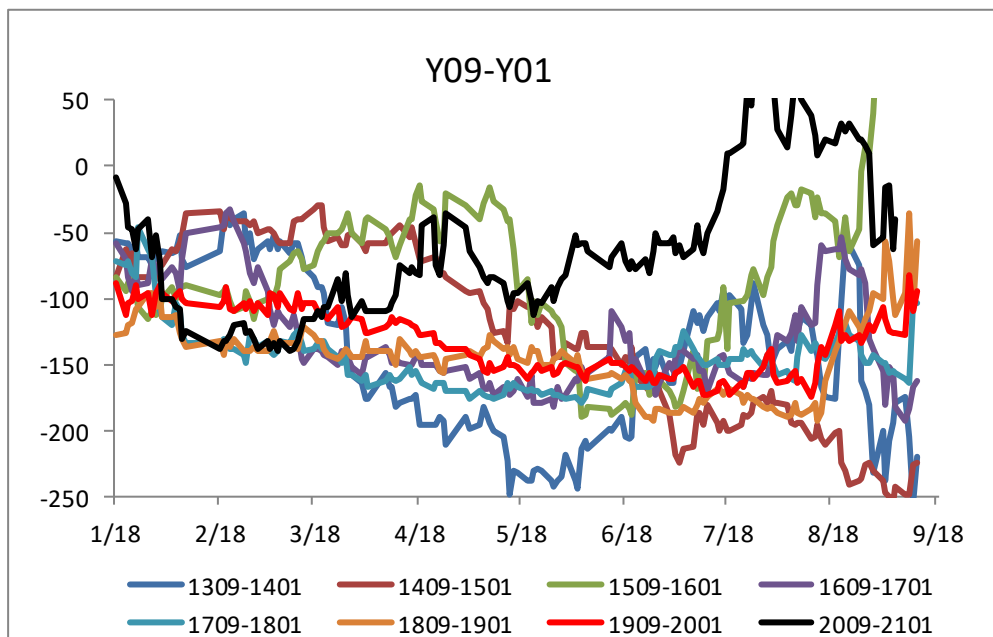
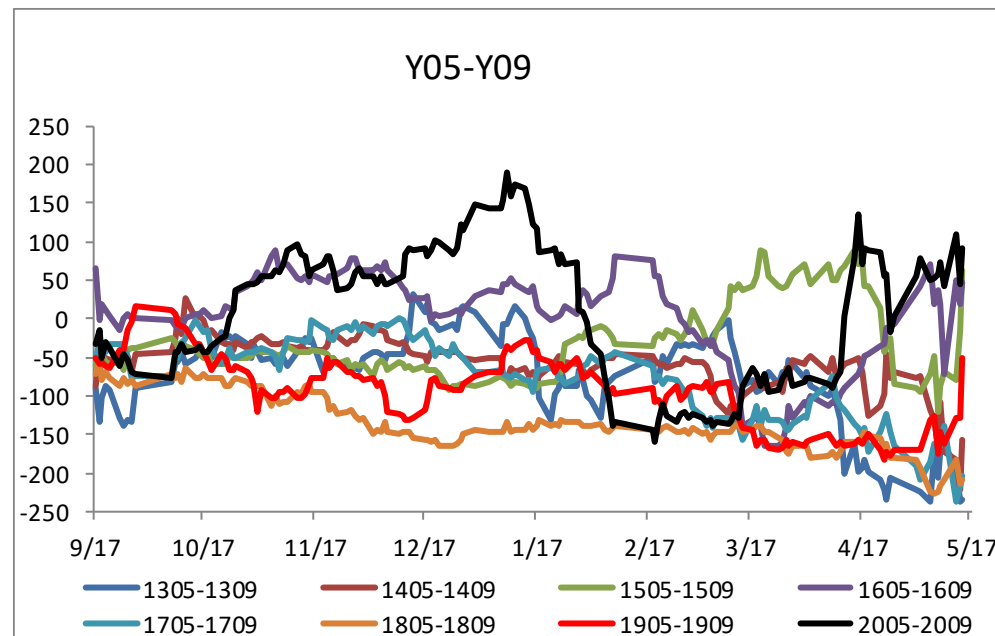
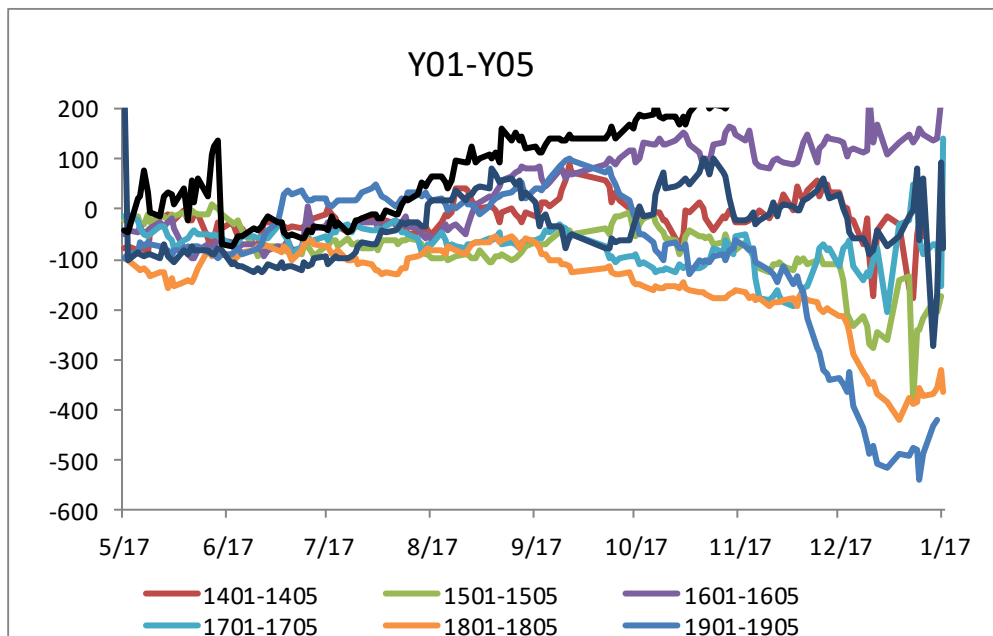
RM09-RM01



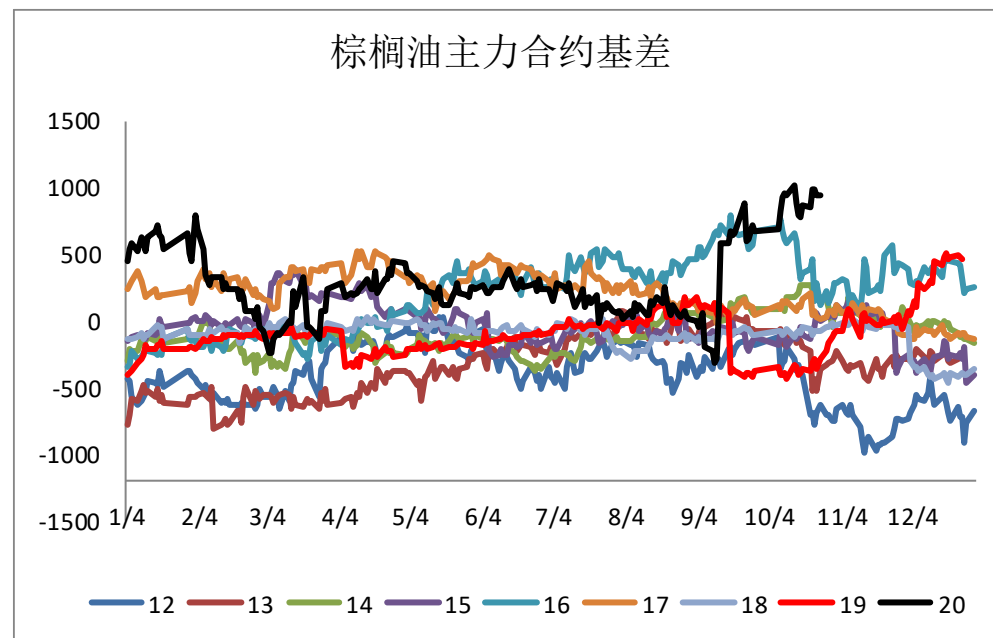
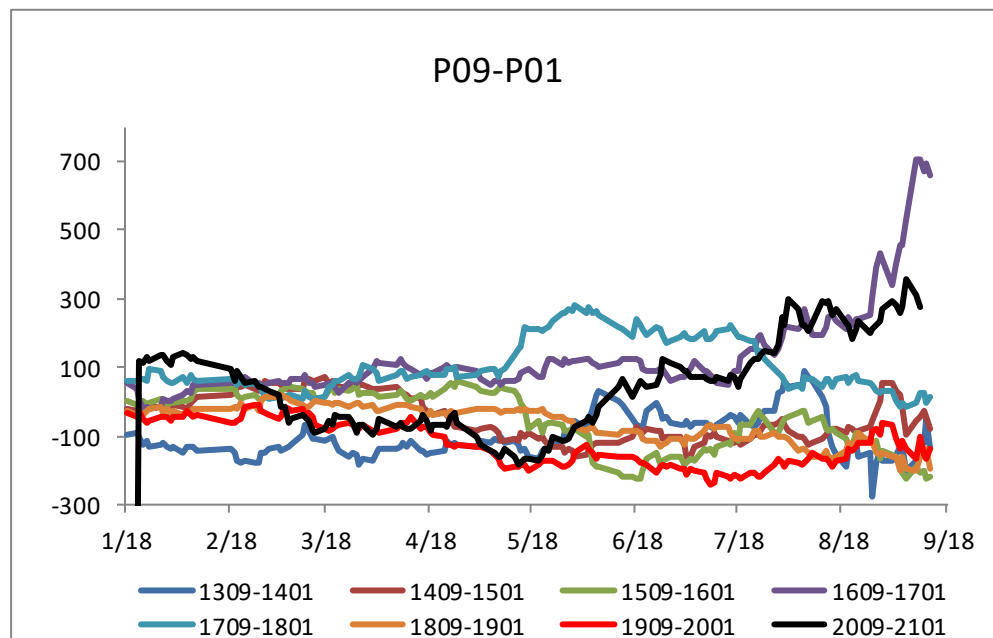
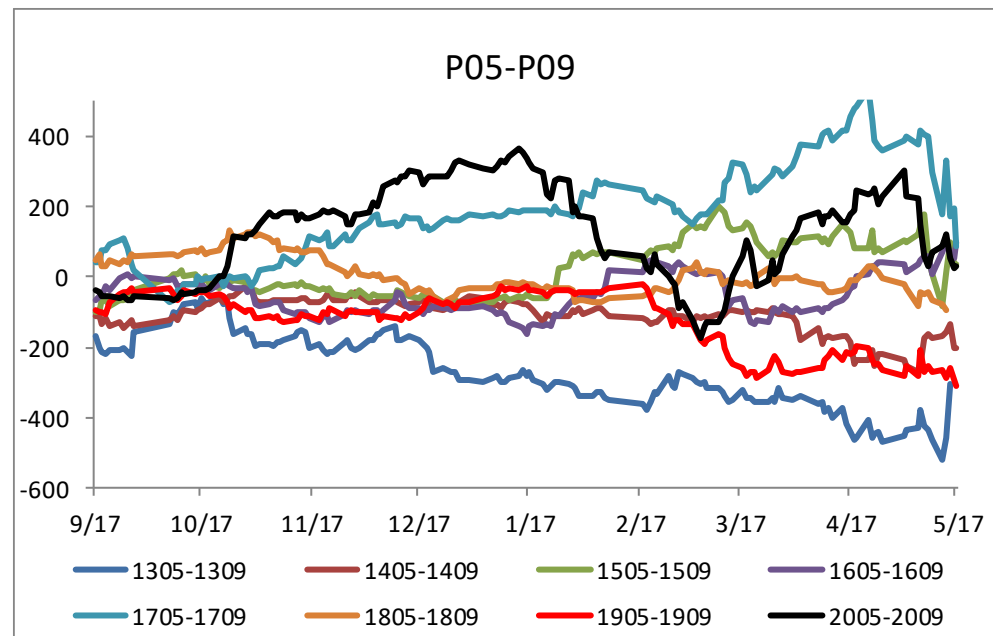
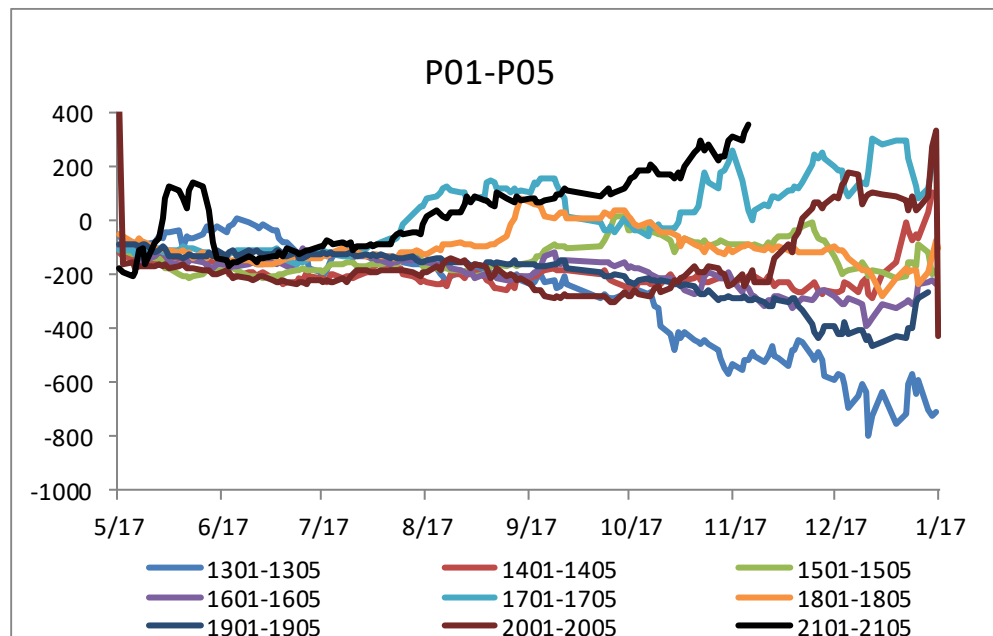
菜粕主力合约基差



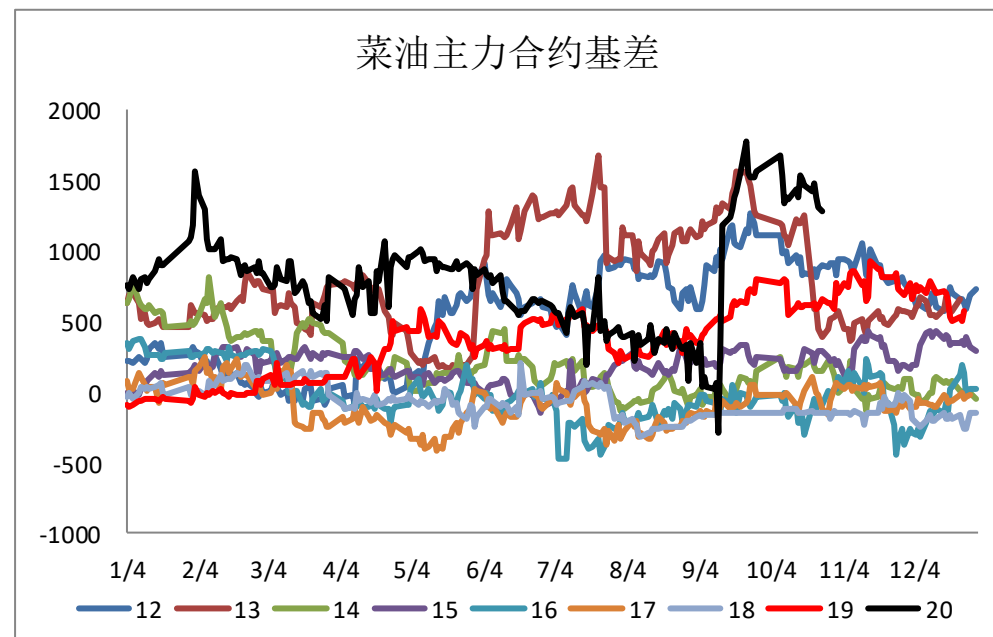
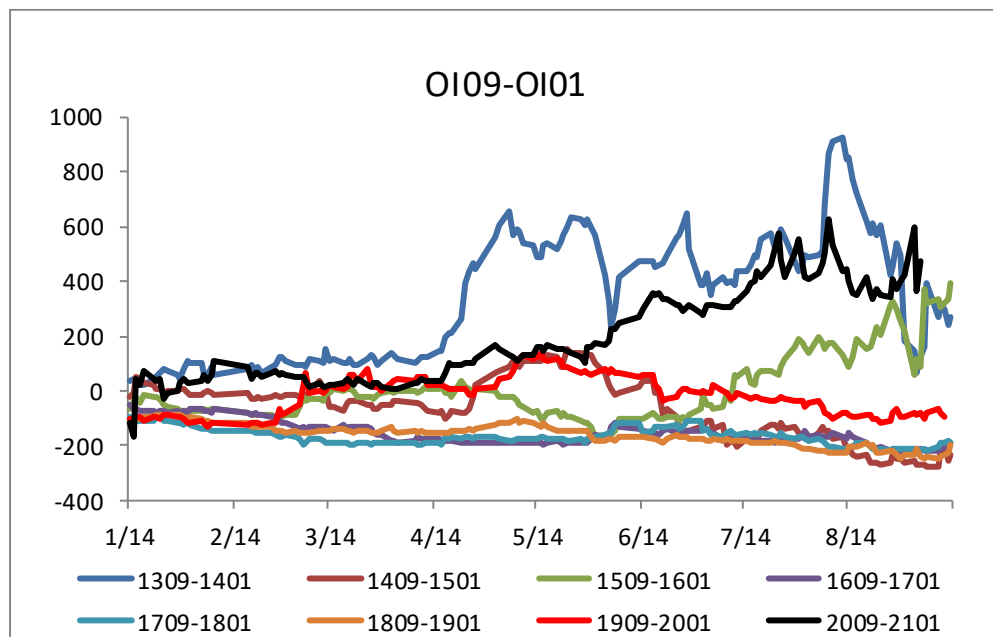
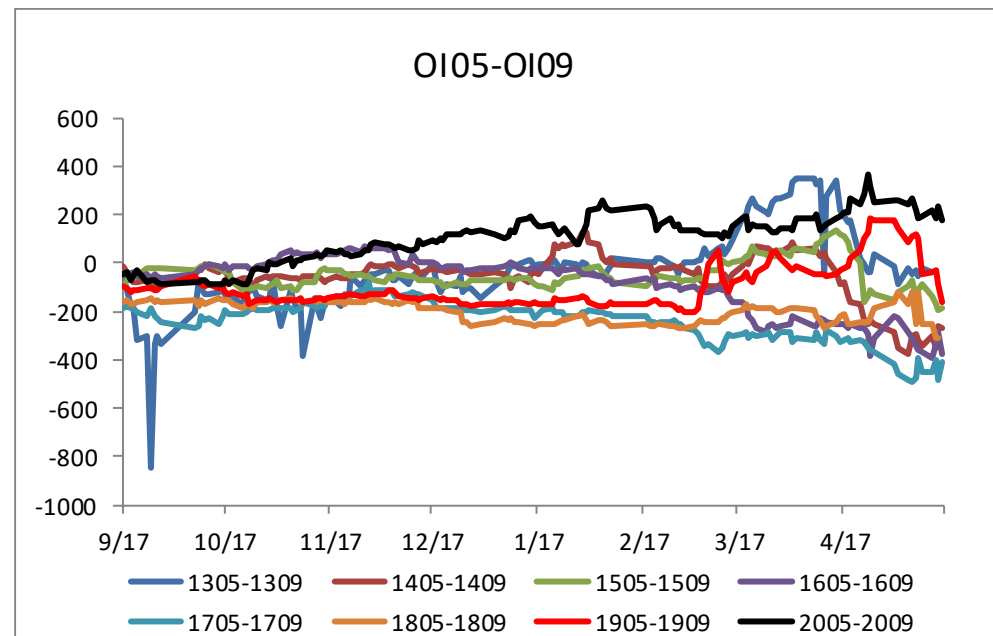
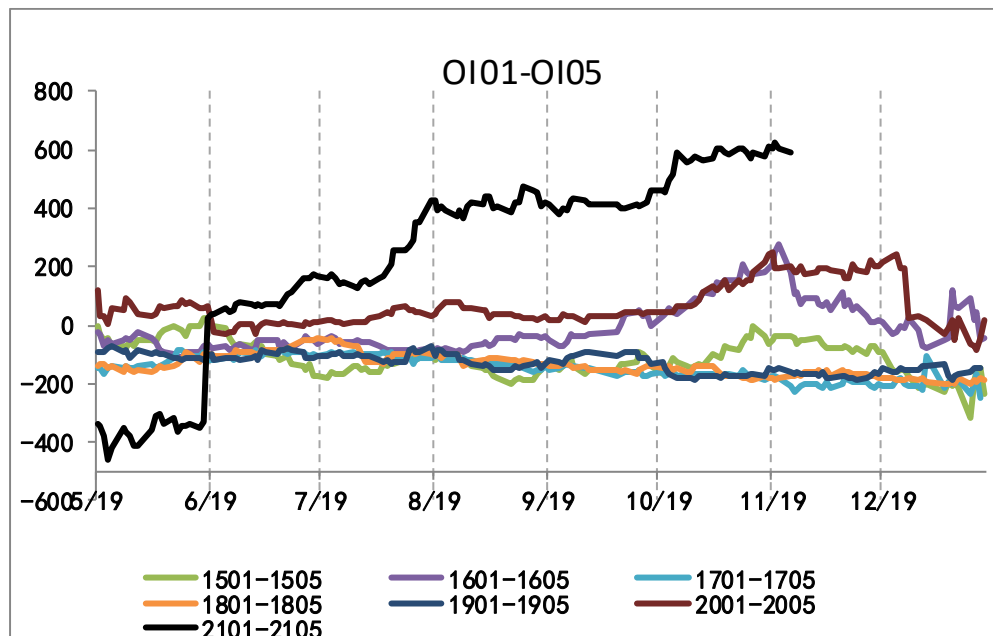
跨期套利跟踪：Y



跨期套利跟踪：P

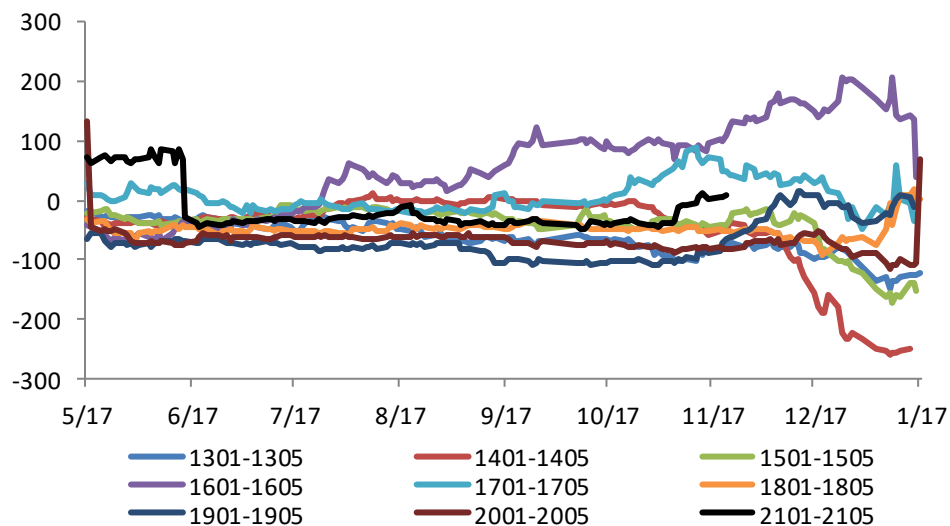


跨期套利跟踪：OI

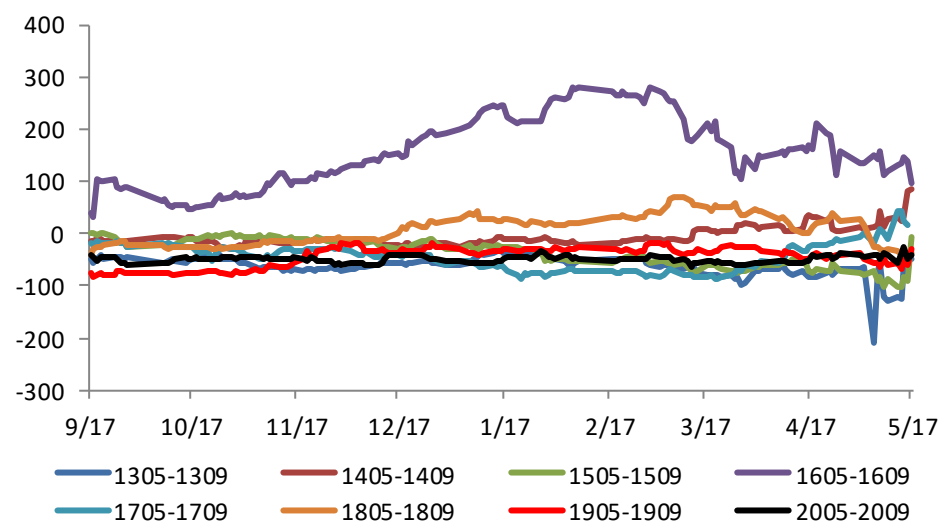


跨期套利跟踪：C

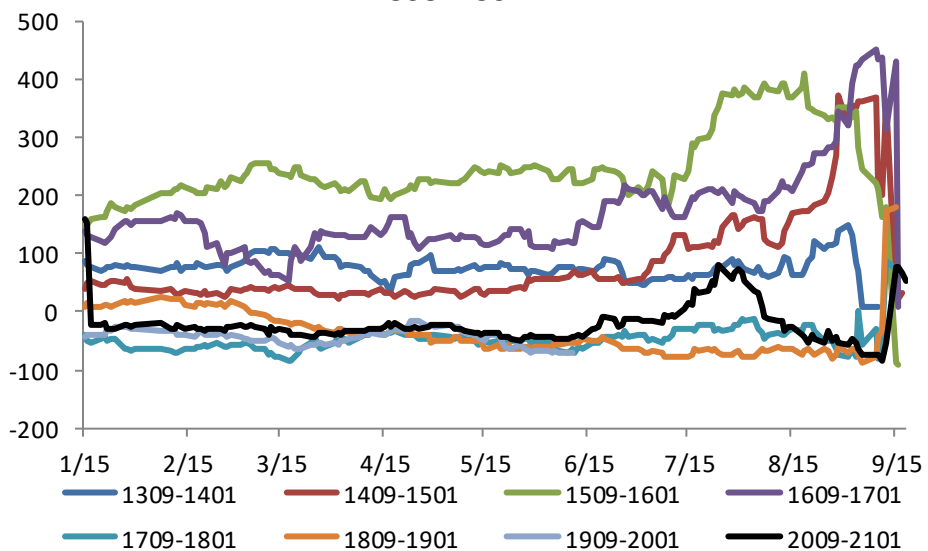
C01-C05



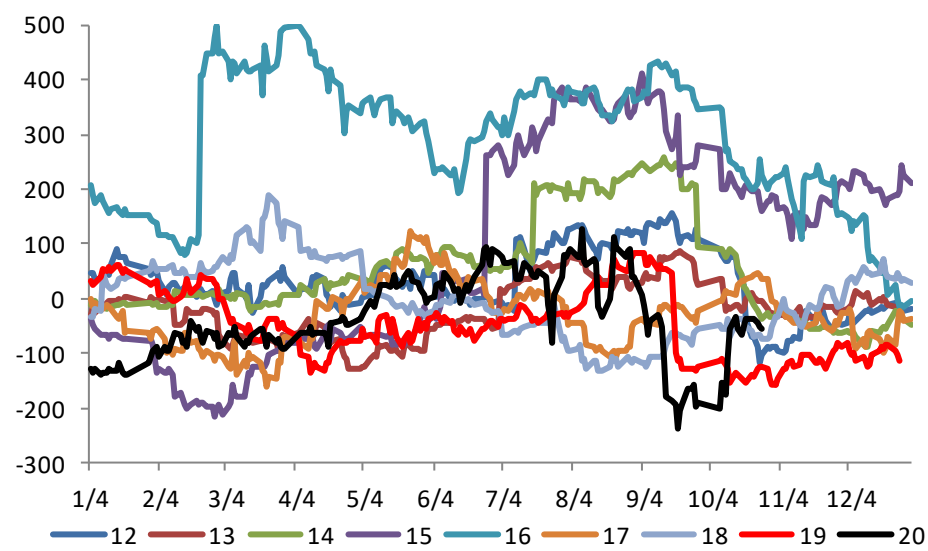
C05-C09



C09 - C01

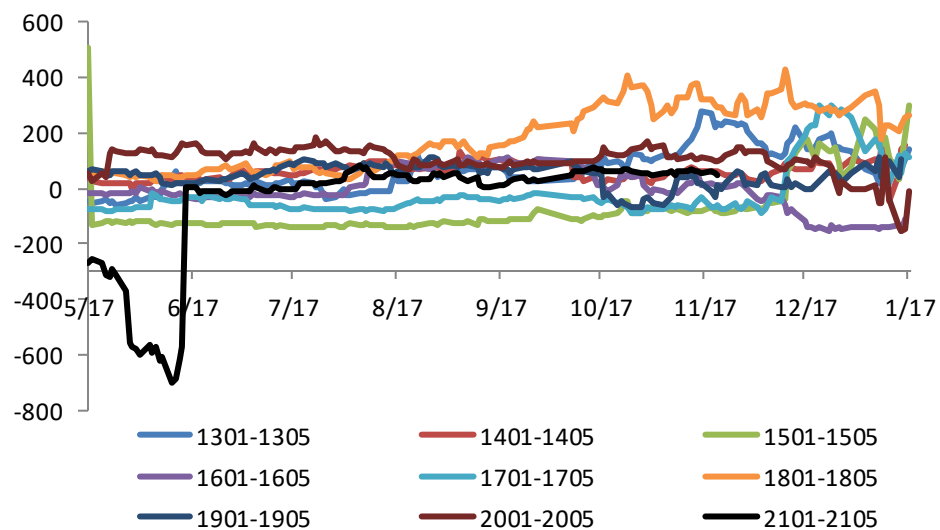


玉米主力合约基差

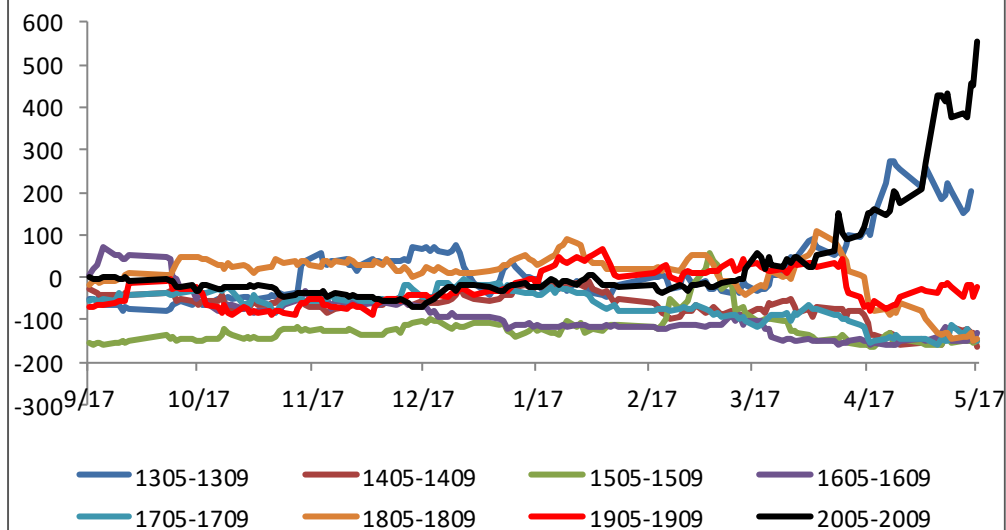


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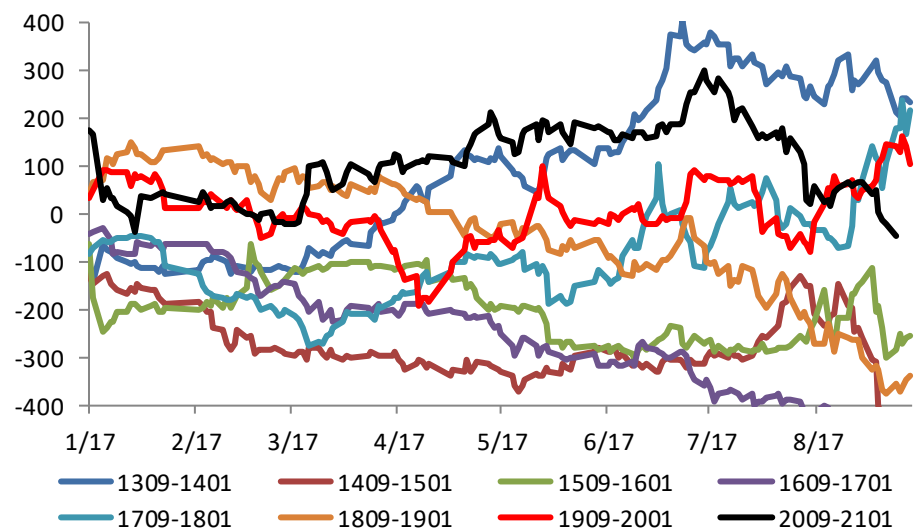
SR01-SR05



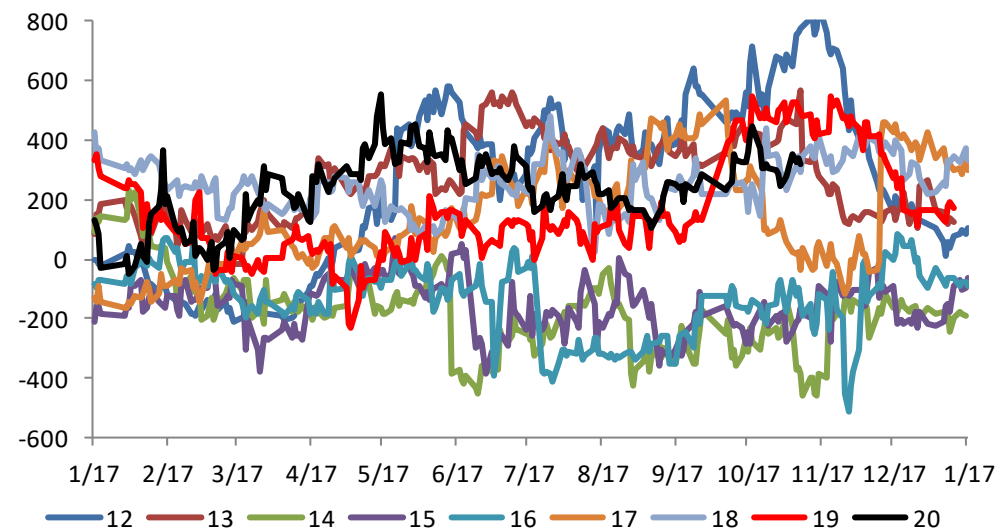
SR05-SR09



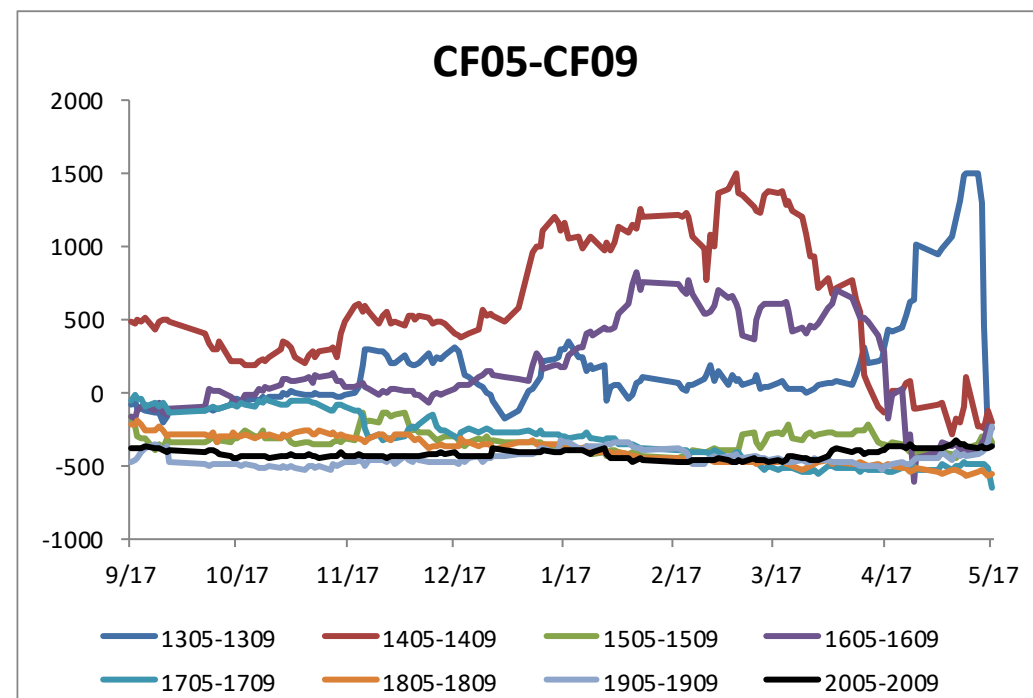
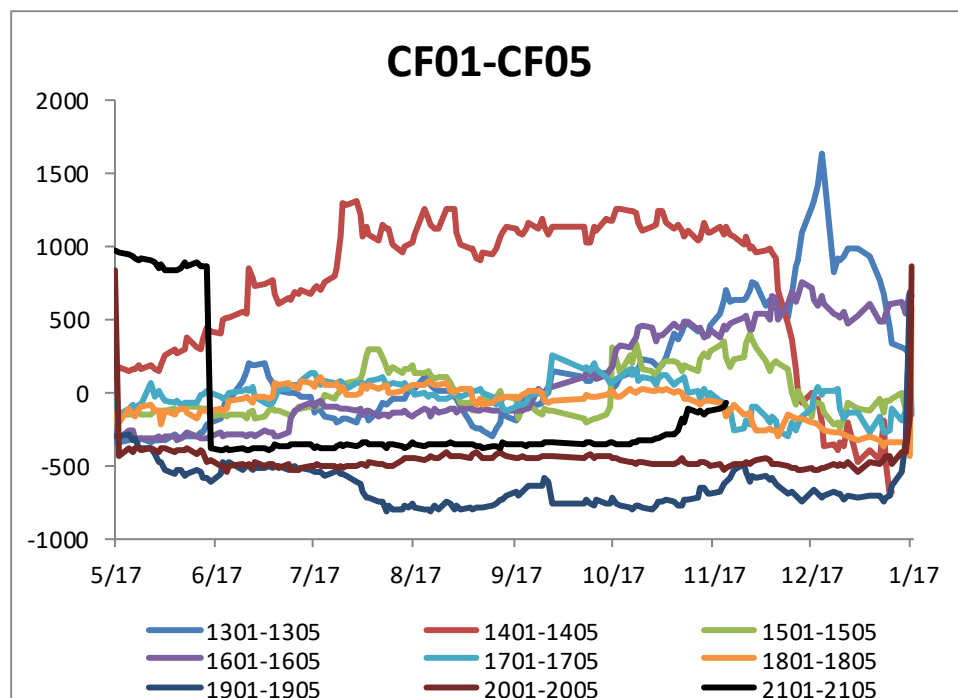
SR09 - SR01



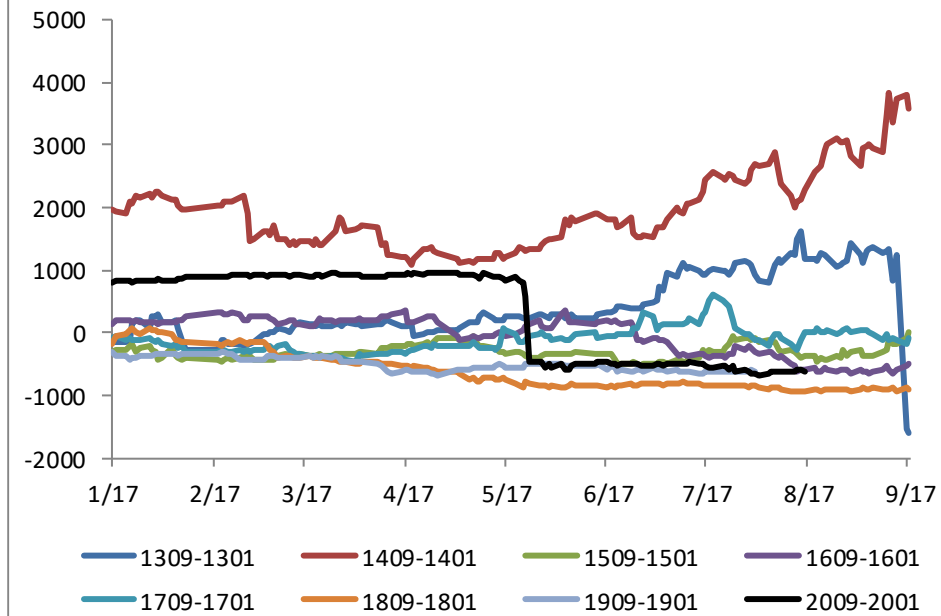
白糖主力合约基差



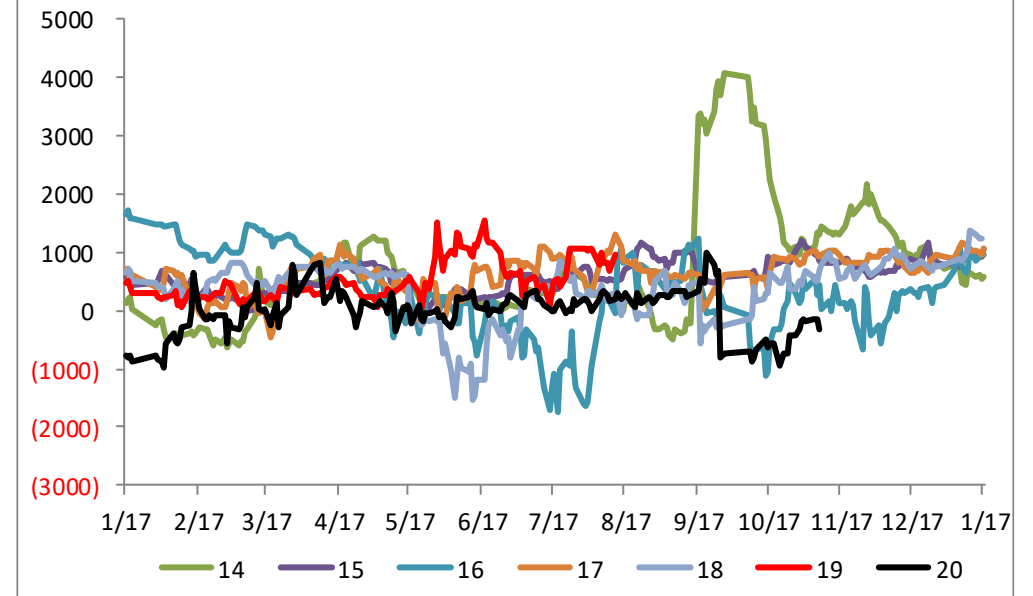
跨期套利跟踪: CF



CF09-CF01

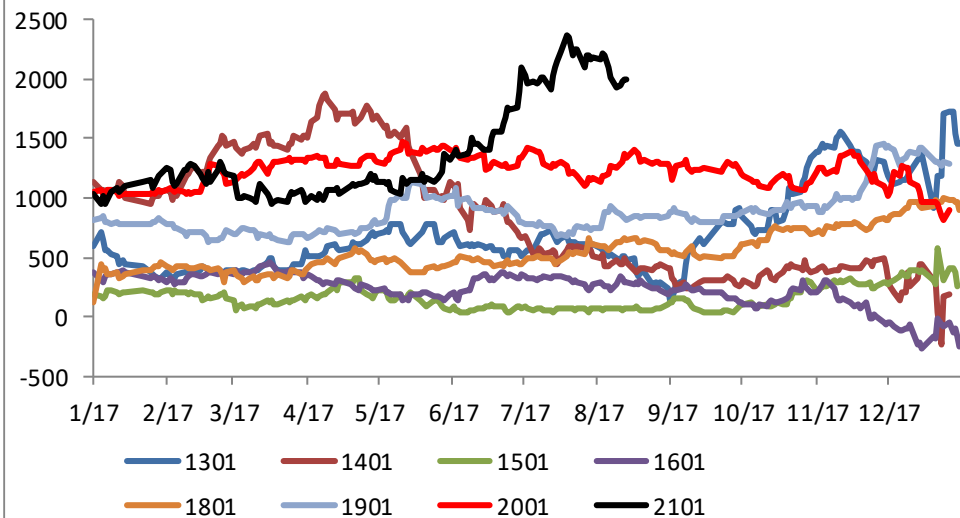


棉花主力合约基差

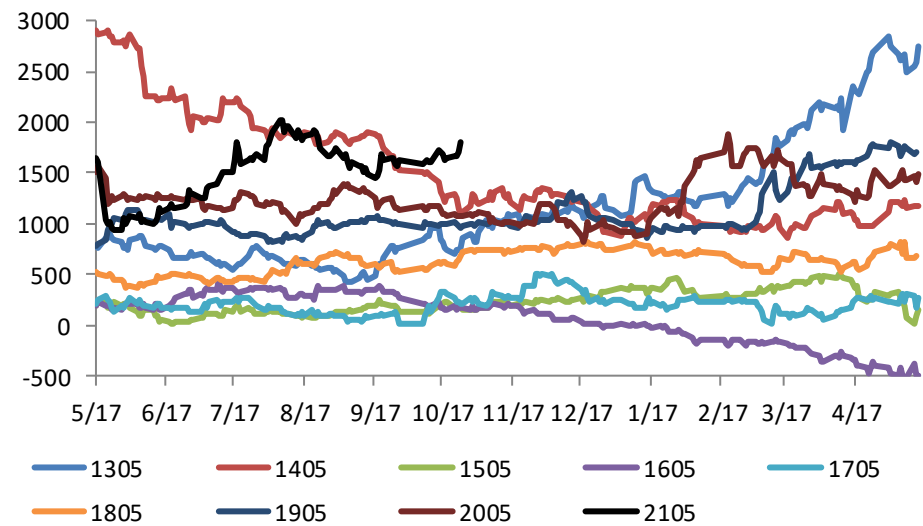


跨品种套利跟踪：OI-Y

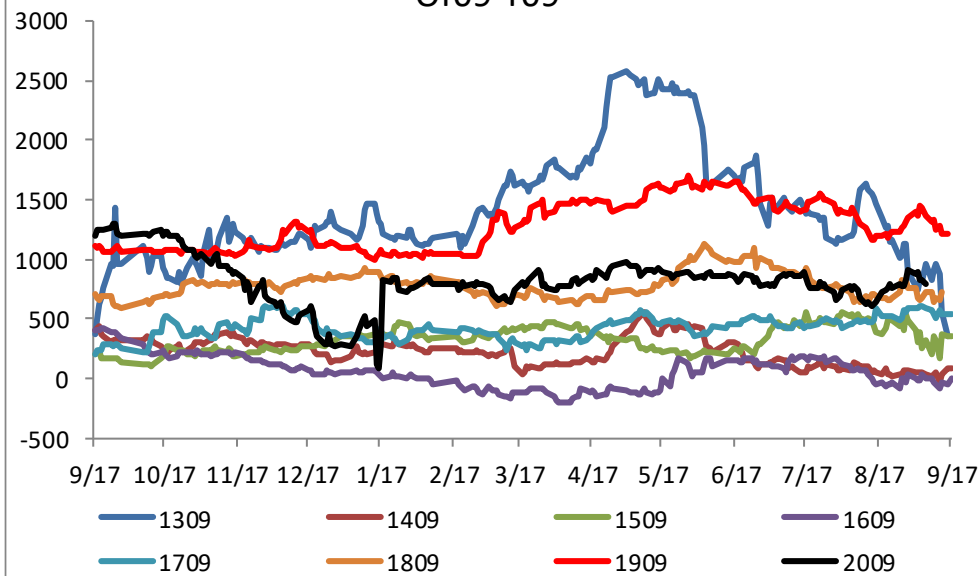
OI01-Y01



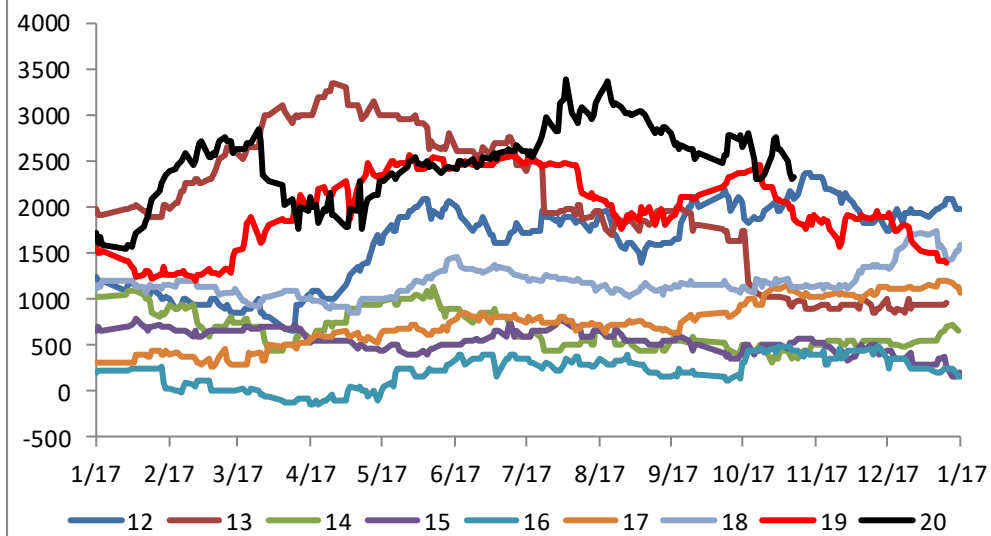
OI05-Y05



OI09-Y09

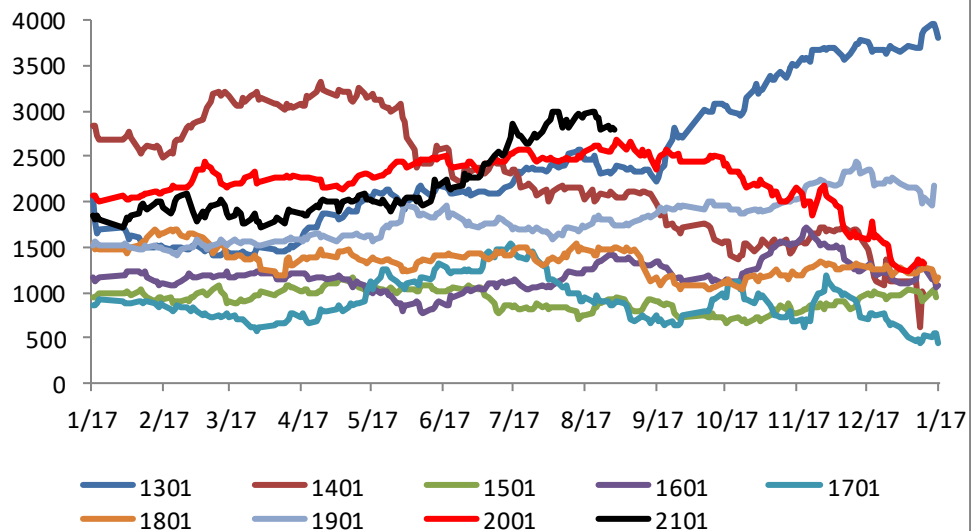


OI-Y 现货

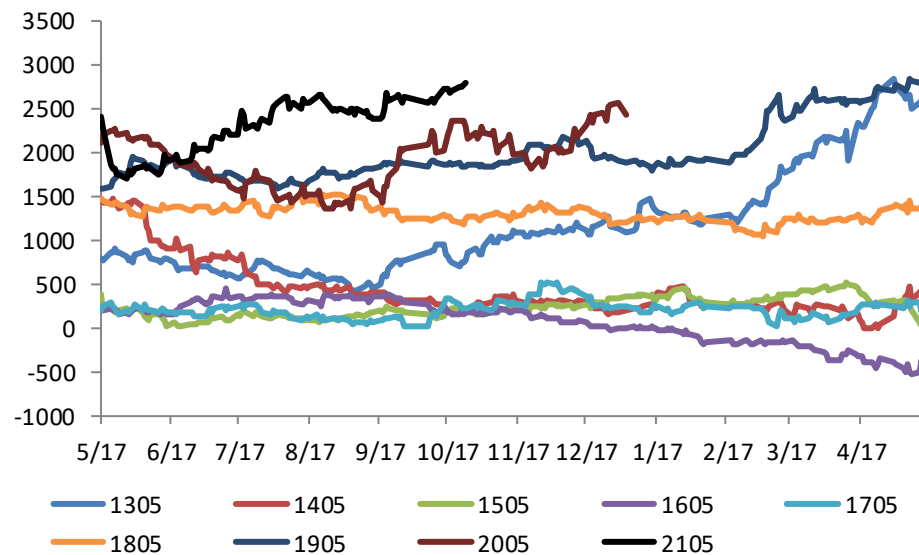


跨品种套利跟踪：OI-P

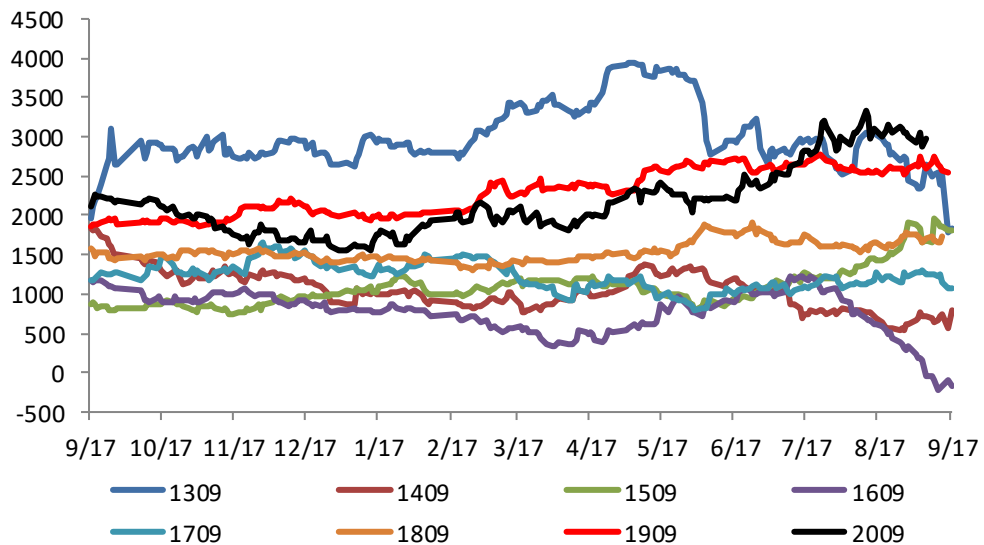
OI01-P01



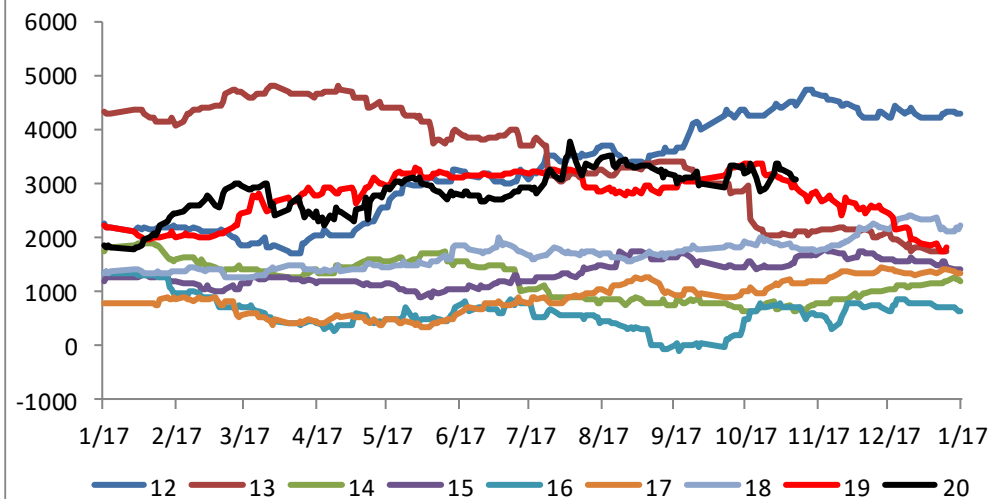
OI05-P05



OI09-P09

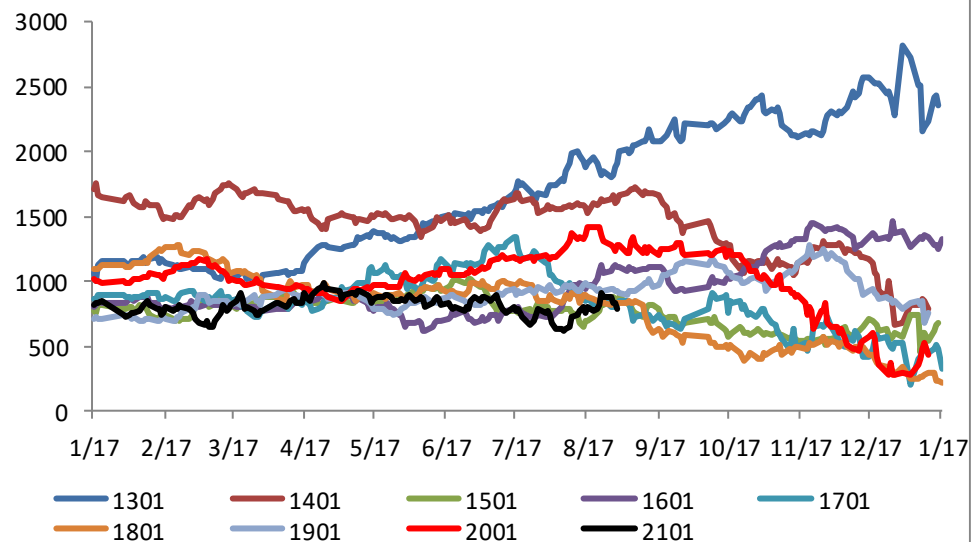


OI-P现货

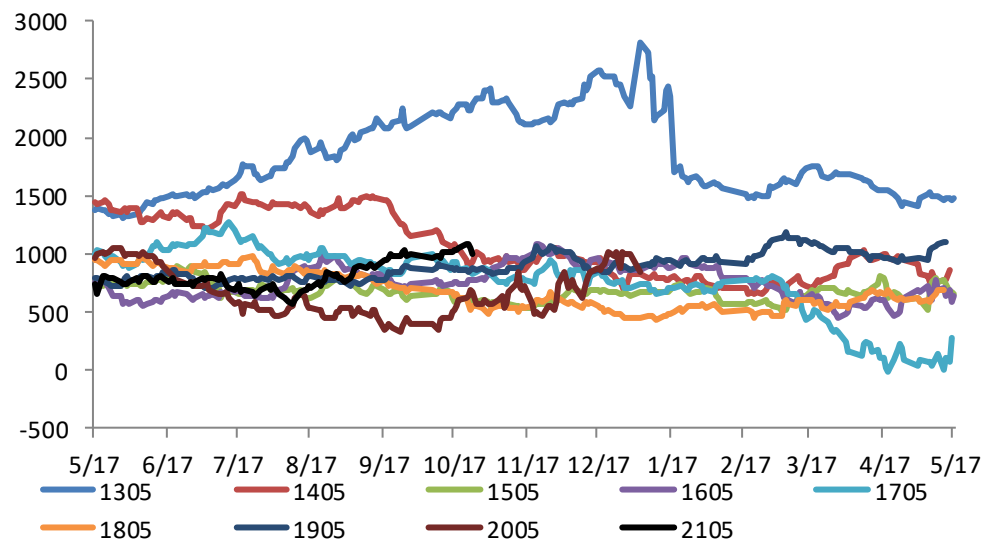


跨品种套利跟踪：Y-P

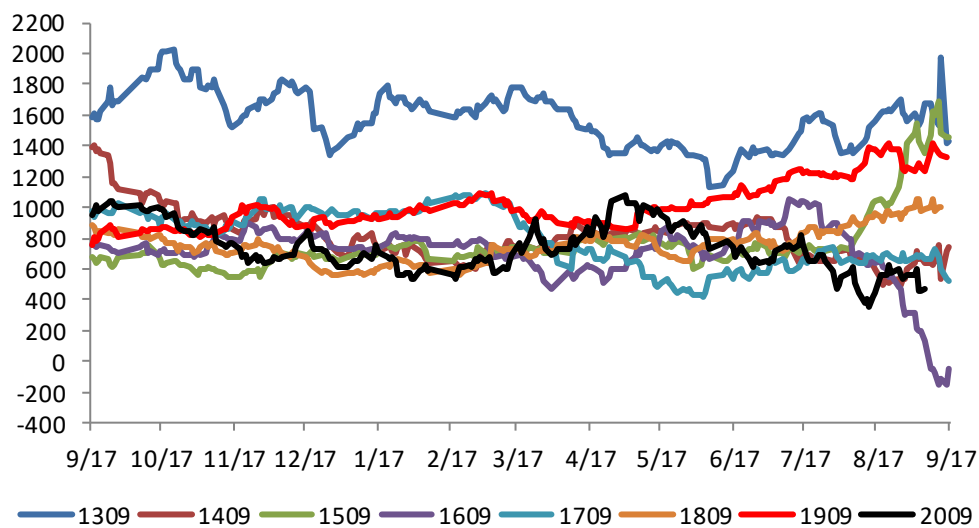
Y01-P01



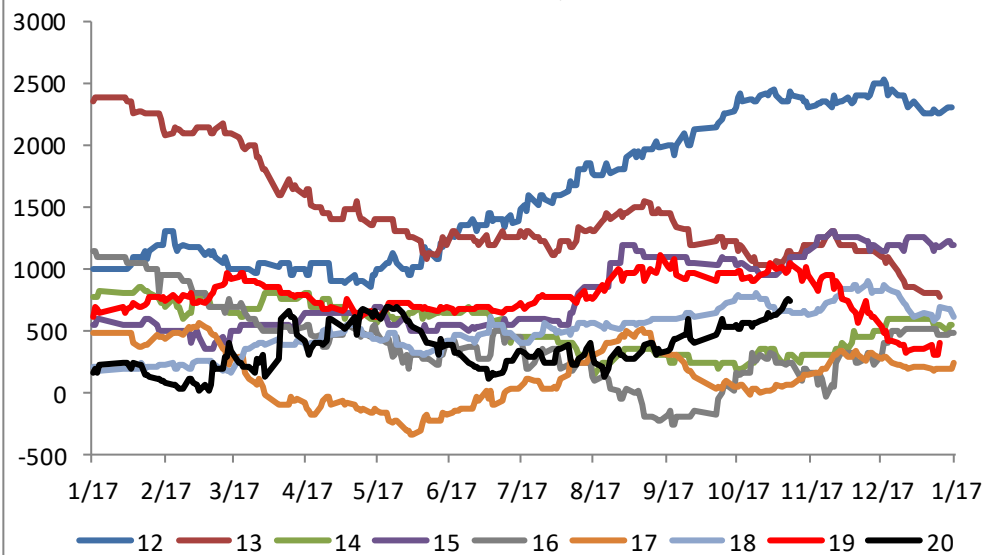
Y05-P05



Y09-P09

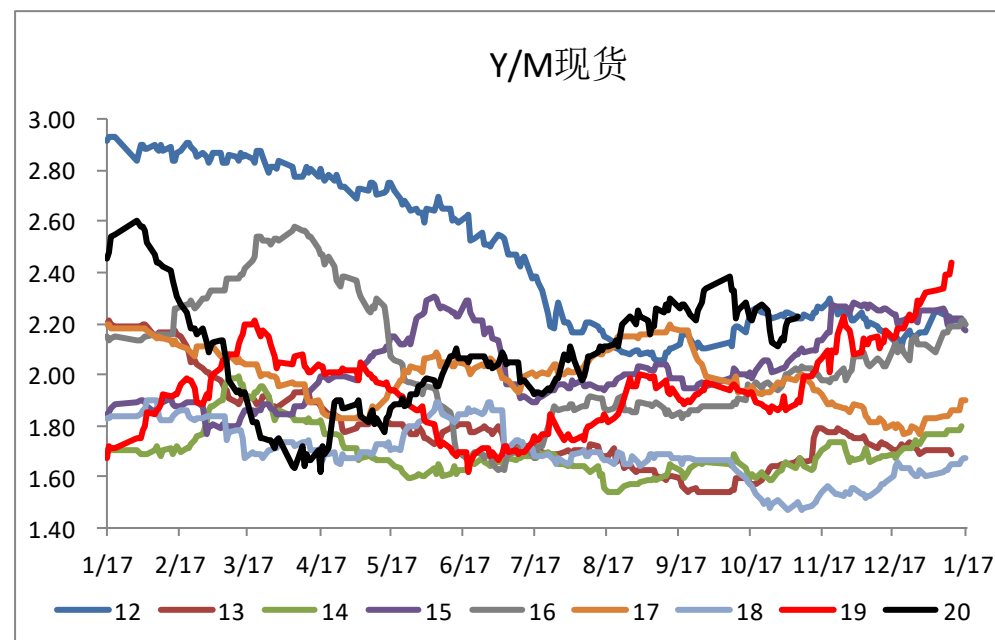
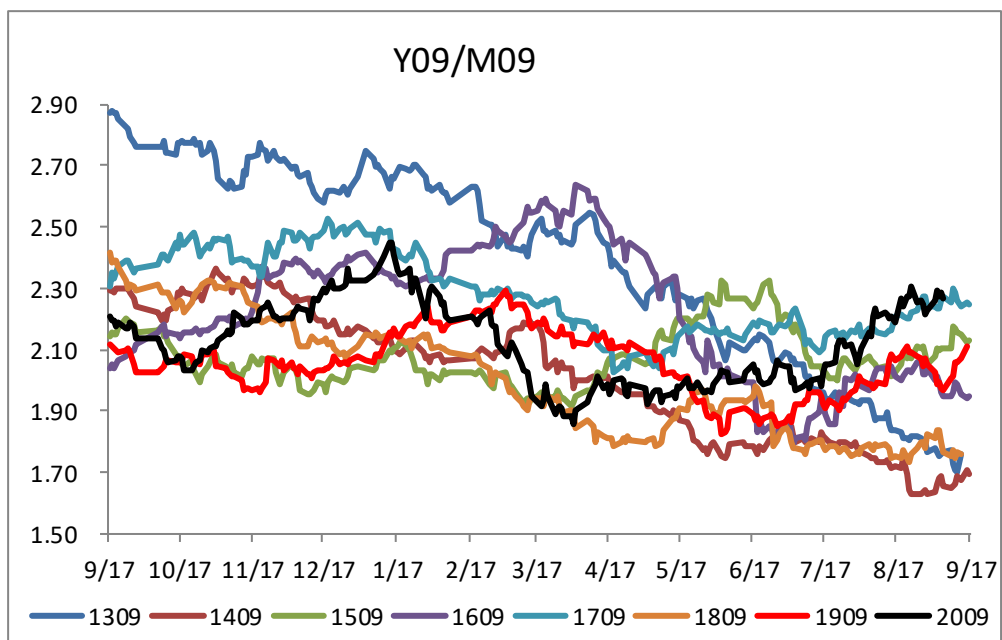
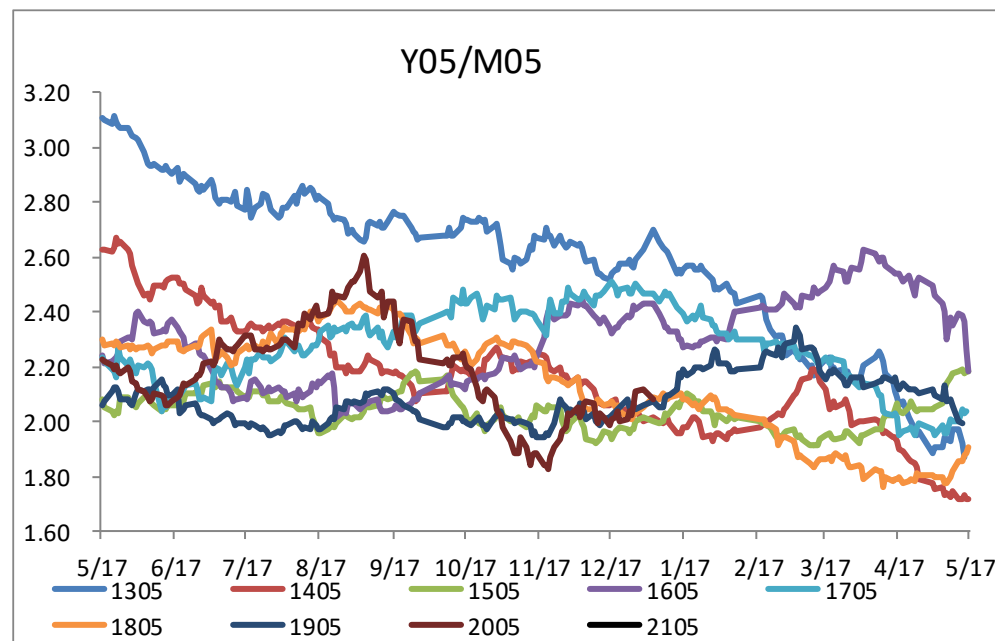
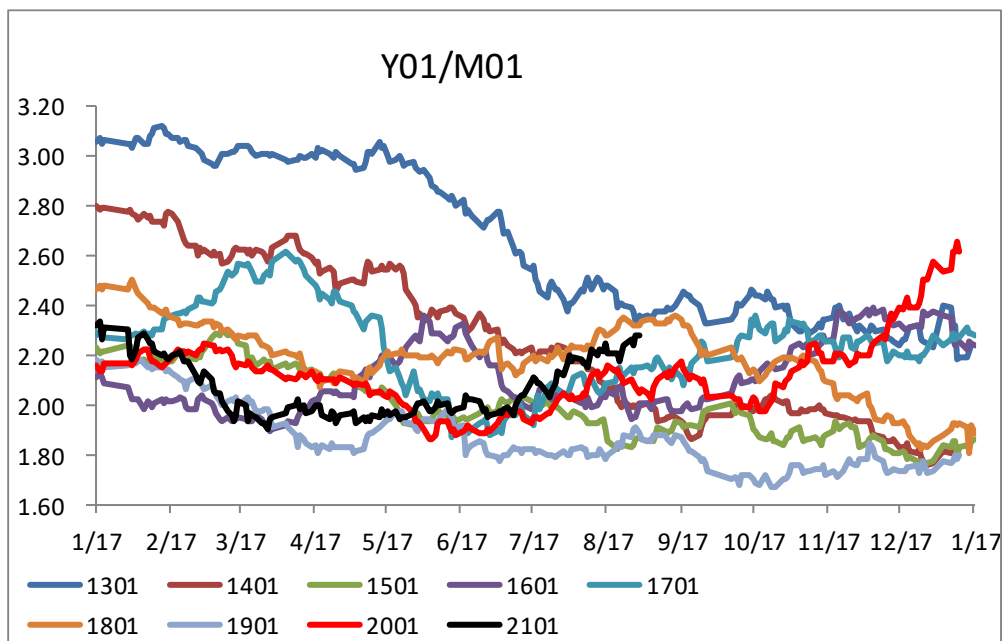


Y-P现货

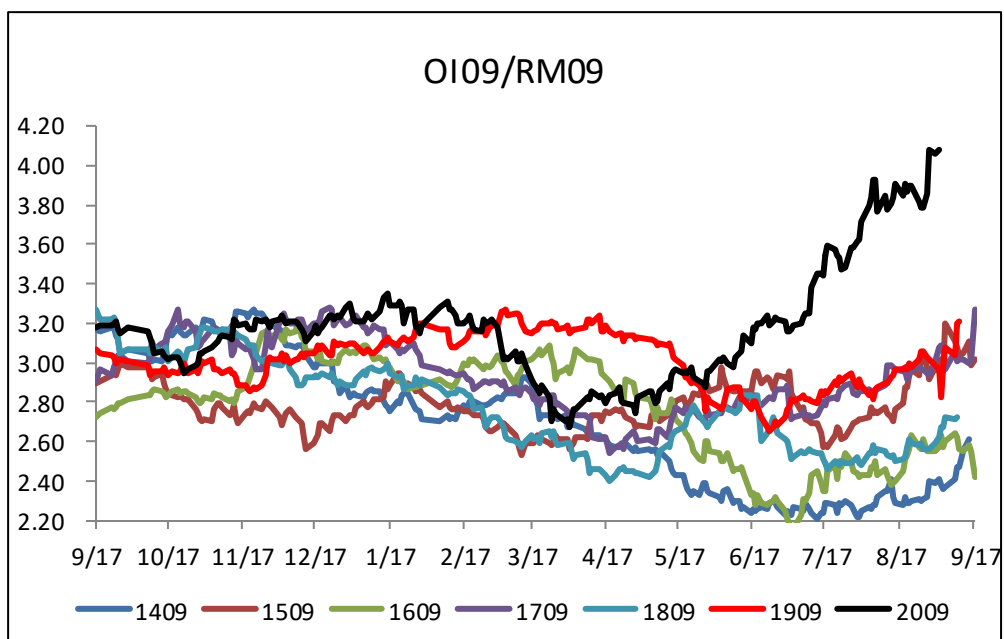
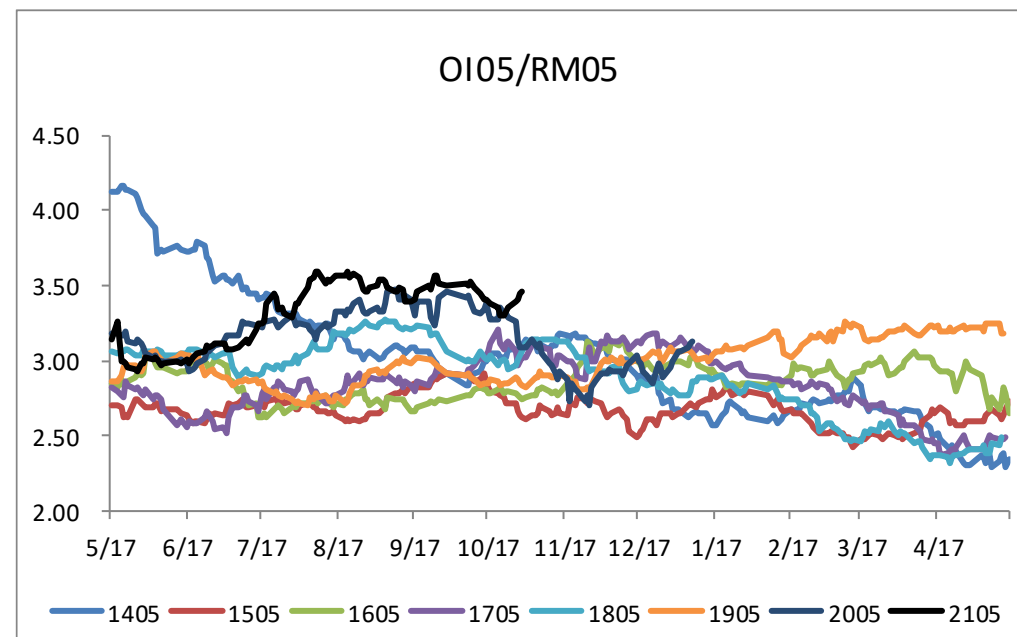
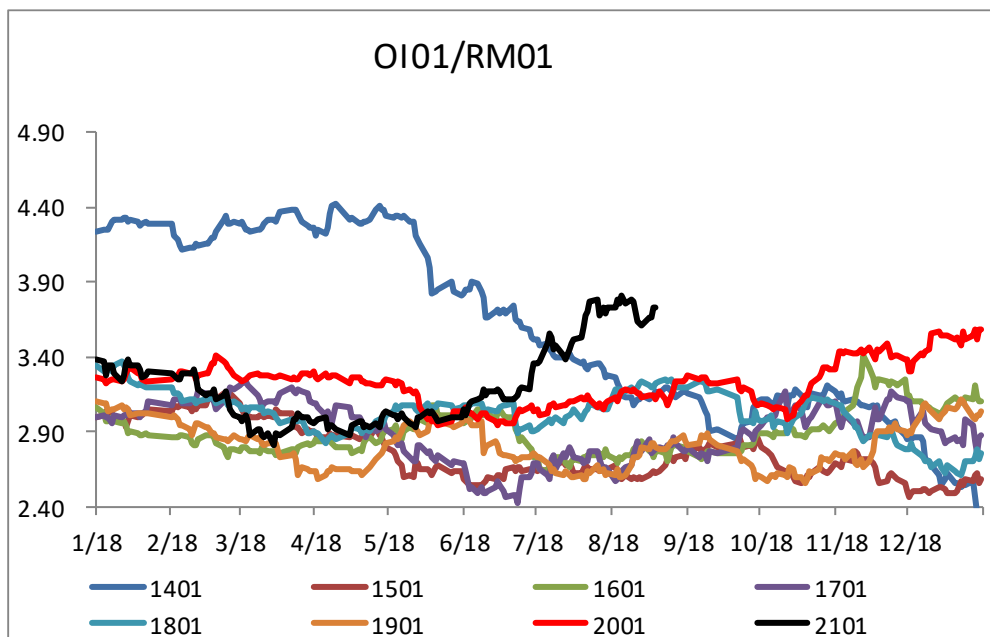


跨品种套利跟踪：Y/M

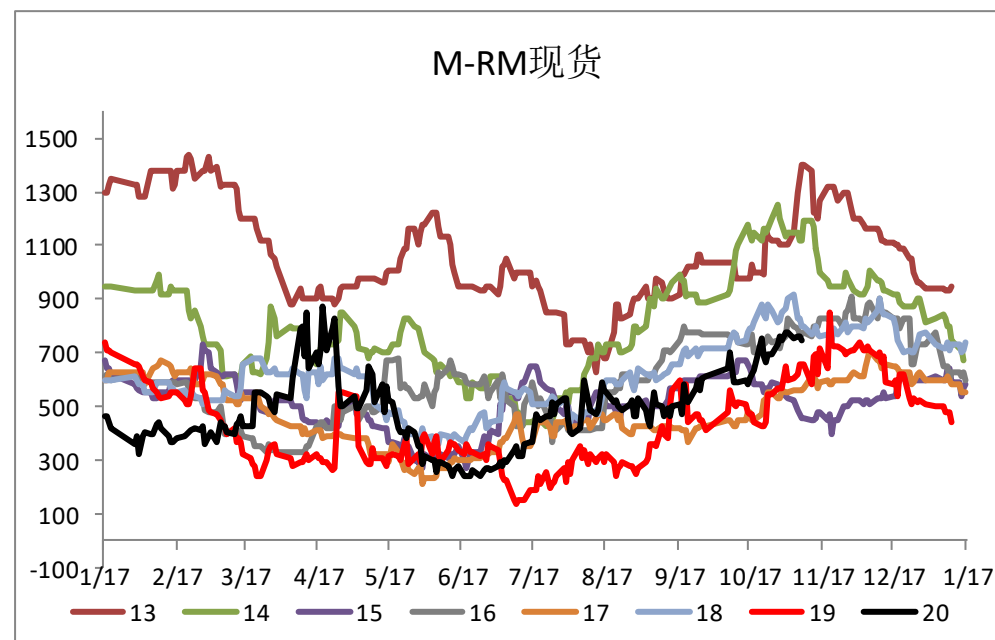
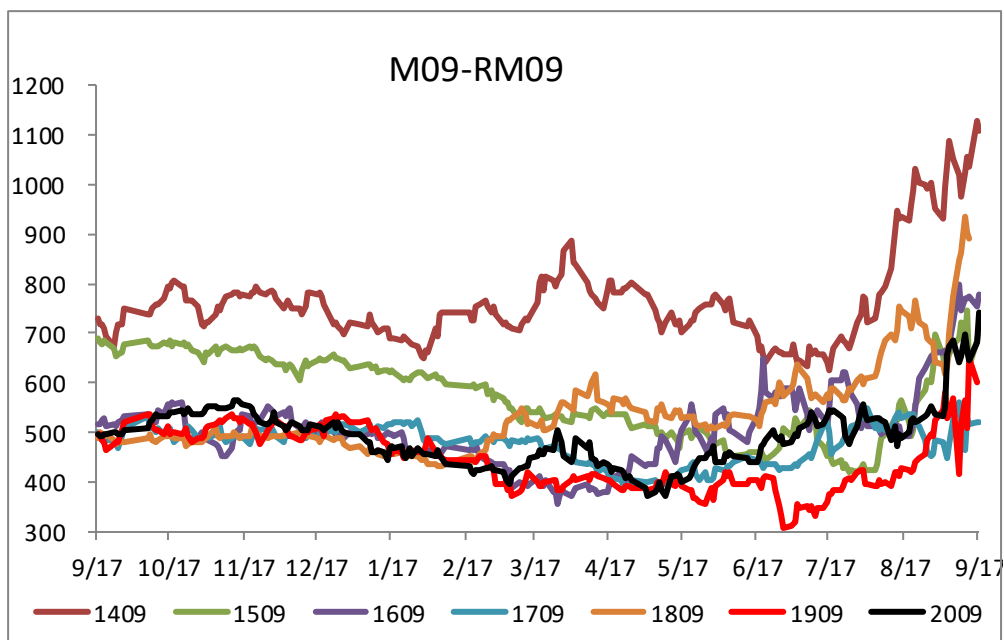
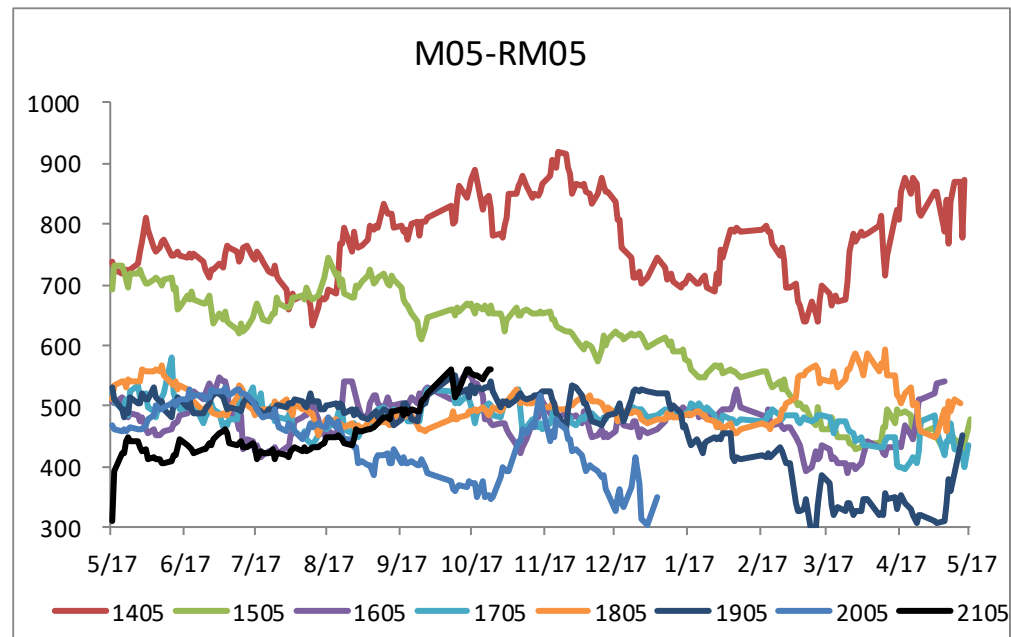
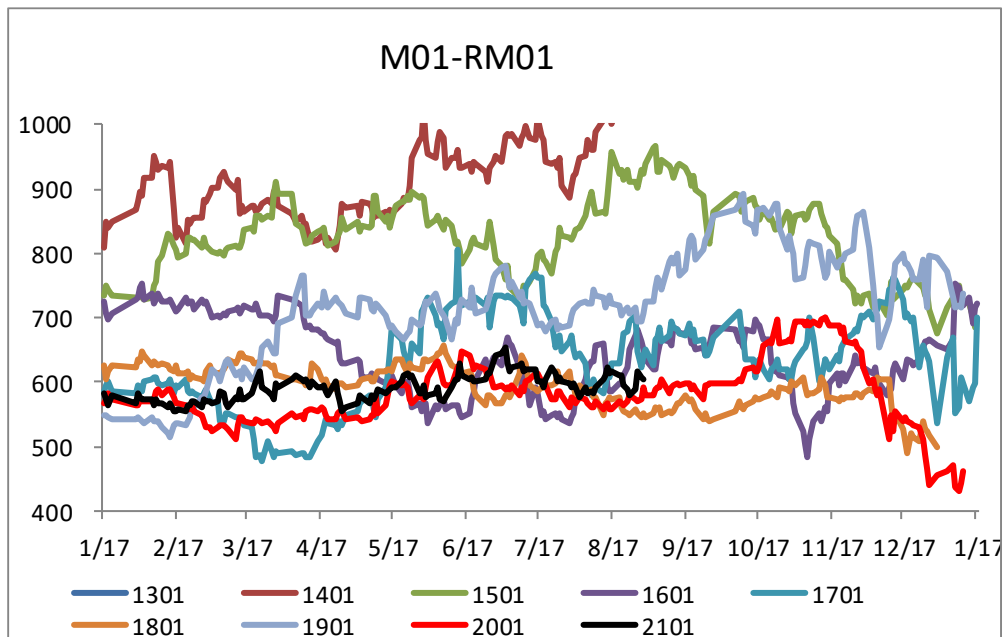
Y/M



跨品种套利跟踪: OI/RM



跨品种套利跟踪: M-RM



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