

农产品套利跟踪 20201221



信达期货
CINDA FUTURES

联系人：张秀峰

从业资格编号：F0289189

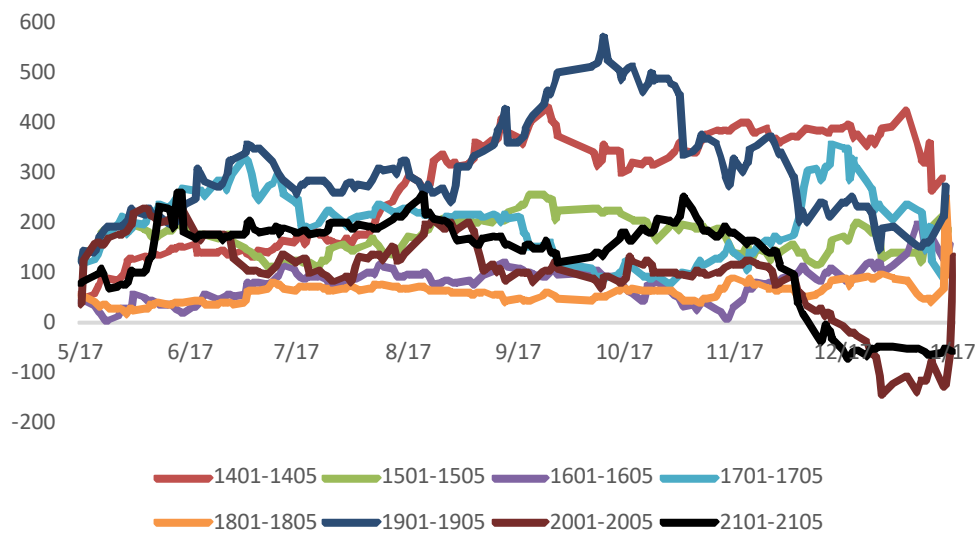
投资咨询编号：Z0011152

电话：0571-28132638

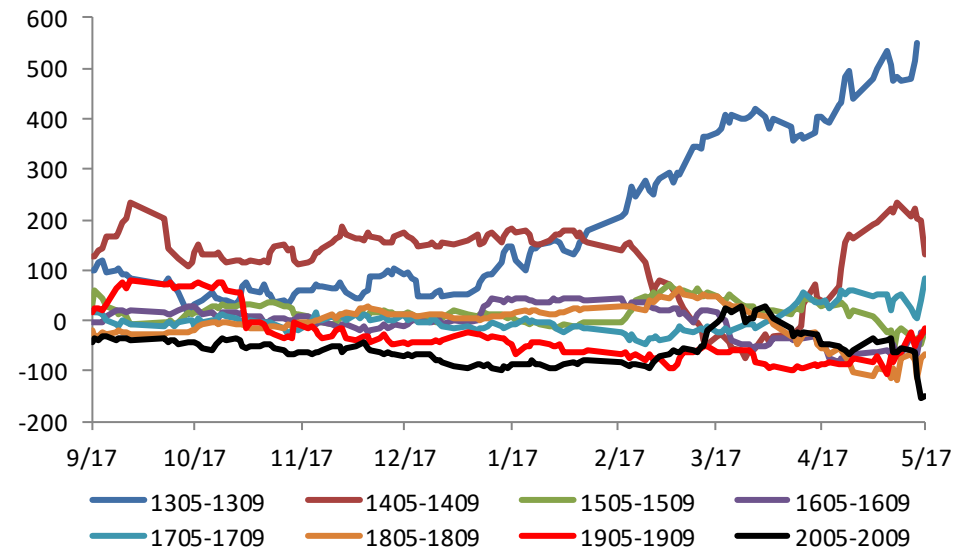
策略类型		策略组合	2020/12/18	2020/12/21	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.69	2.59	[1.8,2.7]	观望
		Y2105/M2105	2.42	2.33	[1.8,2.7]	观望
		Y2109/M2109	2.26	2.18	[1.8,2.6]	观望
		Y 现货/M 现货	2.62	2.52	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.80	3.64	[2.5,3.5]	观望
		OI2105/RM2105	3.60	3.43	[2.5,3.2]	观望
		OI2109/RM2109	3.44	3.29	[2.3,3.2]	观望
		OI 现货/RM 现货	4.08	3.92	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	1335	1281	[0,1000]	观望
		OI2105-Y2105	1718	1639	[0,1200]	-
		OI2109-Y2109	1797	1721	[0,1200]	观望
		OI 现货-Y 现货	2060	2080	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1326	1342	[500,1500]	观望
		Y2105-P2105	934	920	[500,1500]	观望
		Y2109-P2109	942	958	[500,1500]	观望
		Y 现货-P 现货	1170	1200	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	2661	2623	[800,2000]	观望
		OI2105-P2105	2652	2559	[700,2000]	观望
		OI2009-P2109	2739	2679	[700,2000]	观望
		OI 现货-P 现货	3230	3280	[500,3000]	-
	豆粕-菜粕	M2101-RM2101	569	577	[500,1000]	观望
		M2105-RM005	567	576	[400,1000]	观望
		M2109-RM2109	593	606	[400,1000]	观望
		M 现货-RM 现货	608	613	[400,1500]	-

策略类型		策略组合	2020/12/18	2020/12/21	正常区间	操作建议
跨期	豆粕	M2101-M2105	-55	-59	[0,400]	观望
		M2105-M2109	-40	-37	[-100,200]	观望
		M2109-M2101	95	96	[-100,300]	观望
		主力合约基差	-99	-100	[-200,600]	-
	菜粕	RM2101-RM2105	-57	-60	[-100,100]	观望
		RM2105-RM2109	-14	-7	[-50,150]	观望
		RM2109-RM2101	71	67	[0,350]	观望
		主力合约基差	-14	-7	[0,600]	-
	豆油	Y2101-Y2105	700	696	[-150,150]	观望
		Y2105-Y2109	436	434	[-250,50]	观望
		Y2109-Y2101	-1136	-1130	[-200,0]	观望
		主力合约基差	1106	1094	[-400,150]	-
	棕榈油	P2101-P2105	308	274	[-300,100]	观望
		P2105-P2109	444	472	[-300,200]	观望
		P2109-P2101	-752	-746	[-200,200]	观望
		主力合约基差	728	702	[-500,500]	-
	菜油	OI2101-OI2105	317	338	[-200,100]	观望
		O2105-OI2109	357	352	[-300,200]	观望
		OI2109-OI2101	-674	-690	[-200,500]	观望
		主力合约基差	1219	1303	[-100,1000]	-
	玉米	C2101-C2105	-71	-90	[-100,100]	观望
		C2105-C2109	-20	-7	[-100,150]	观望
		C2109-C2101	91	97	[-100,250]	观望
		主力合约基差	-45	-62	[-100,400]	-
	白糖	SR2101-SR2105	-66	-69	[-150,200]	观望
		SR2105-SR2109	-33	-45	[-150,200]	观望
		SR2109-SR2101	99	114	[-300,250]	观望
		主力合约基差	-108	-101	[-300,500]	-
	棉花	CF2101-CF2105	-125	-140	[-1000,1000]	观望
		CF2105-CF2109	-195	-150	[1000,2000]	观望
		CF2109-CF2101	320	290	[-1000,1000]	观望
		主力合约基差	-149	-269	[0,2000]	-

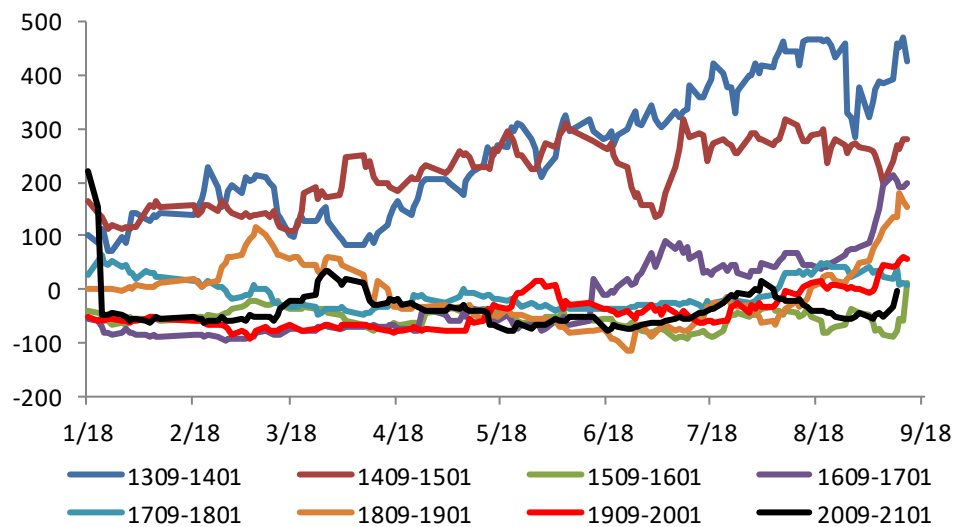
M01-M05



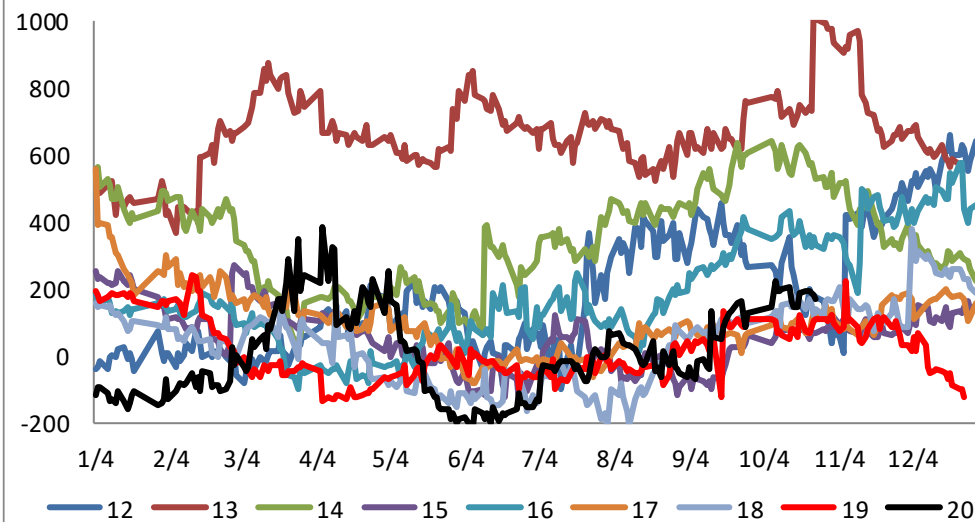
M05-M09



M09-M01

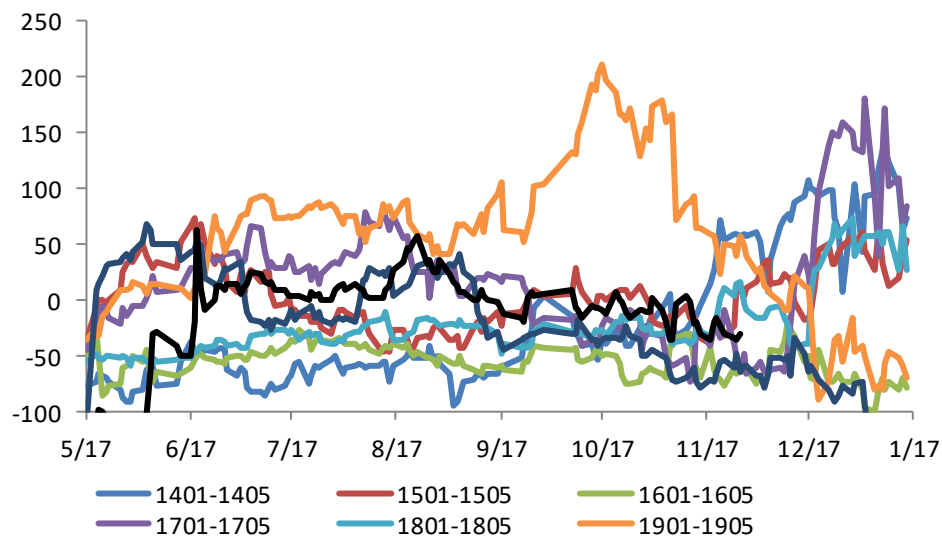


豆粕主力合约基差

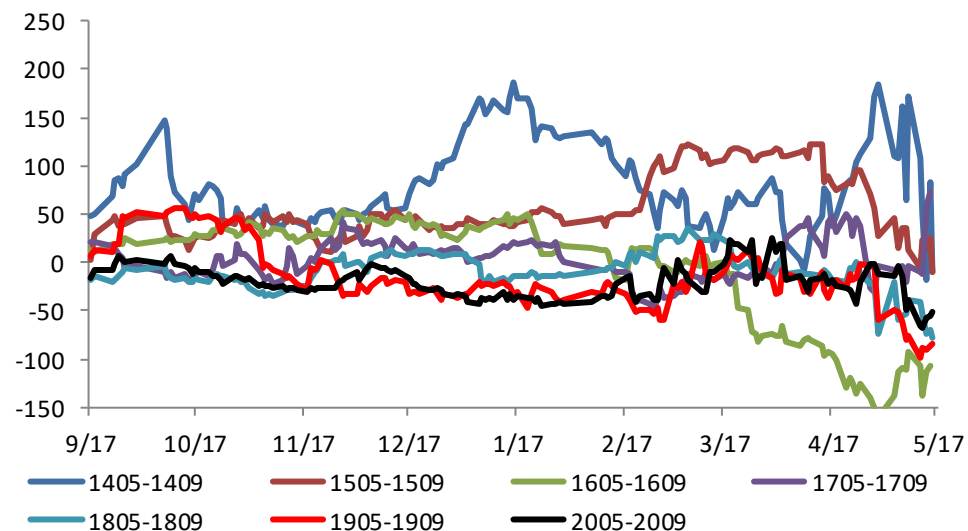


跨期套利跟踪：RM

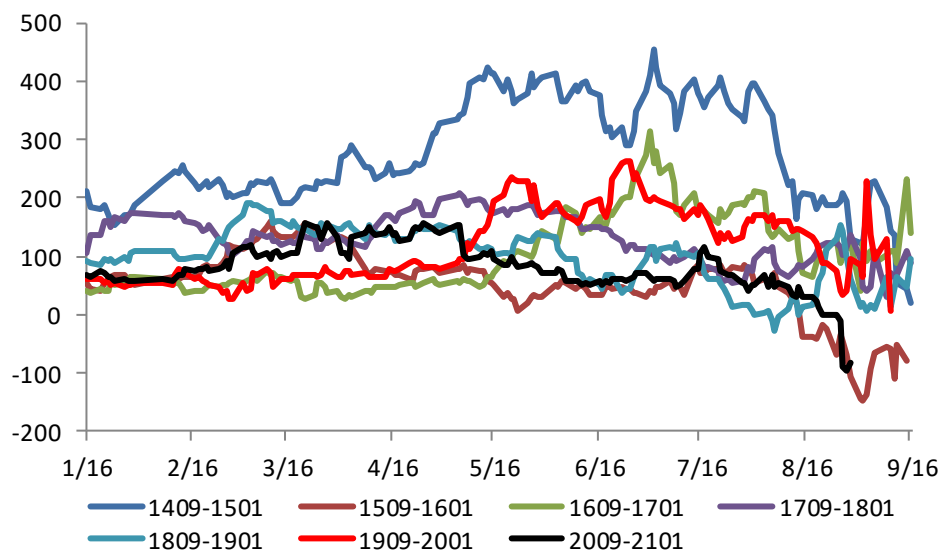
RM01-RM05



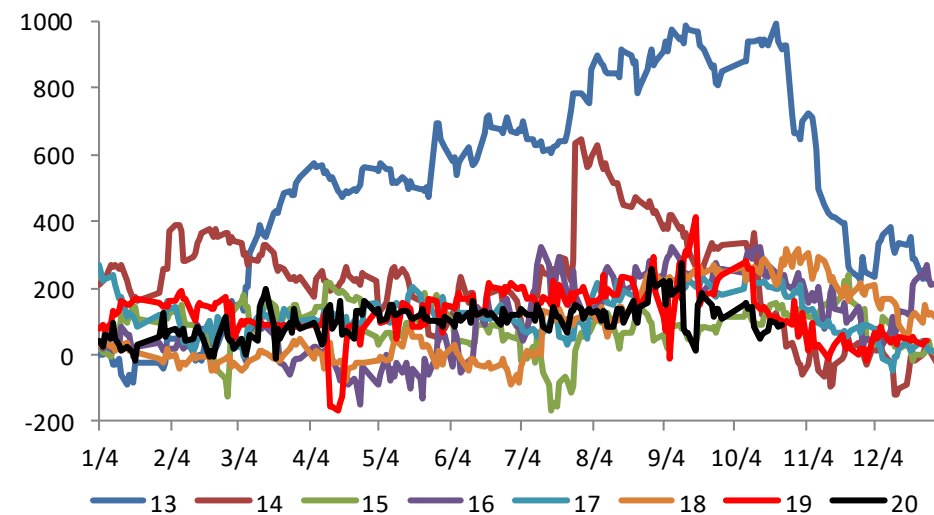
RM05-RM09



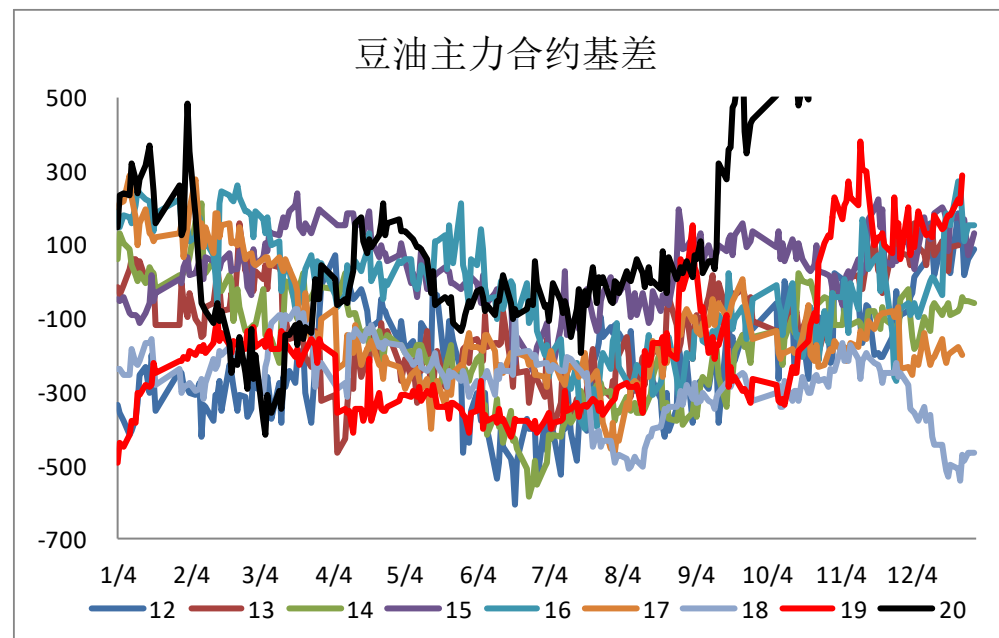
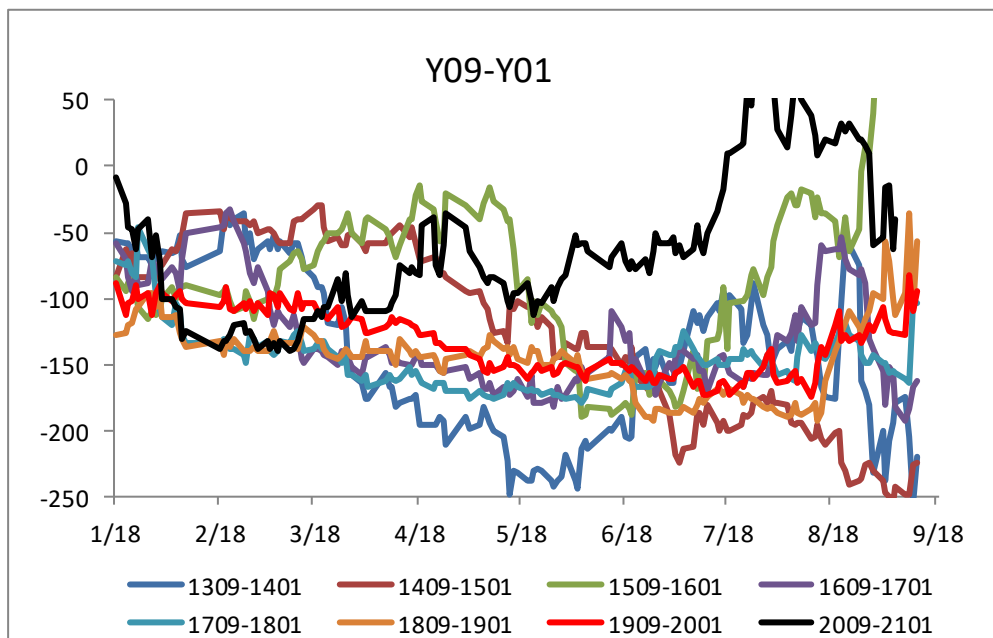
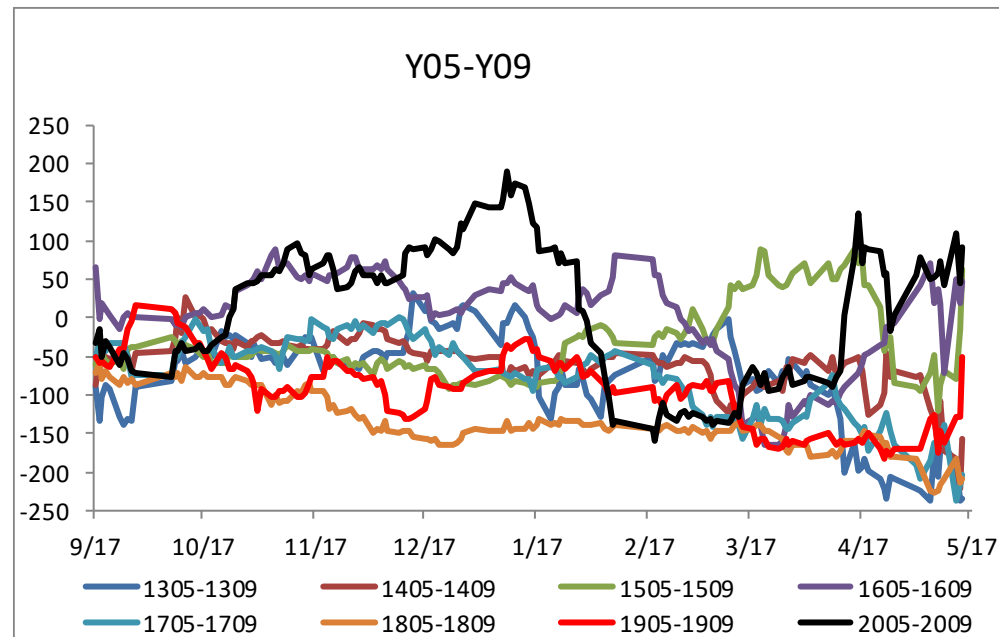
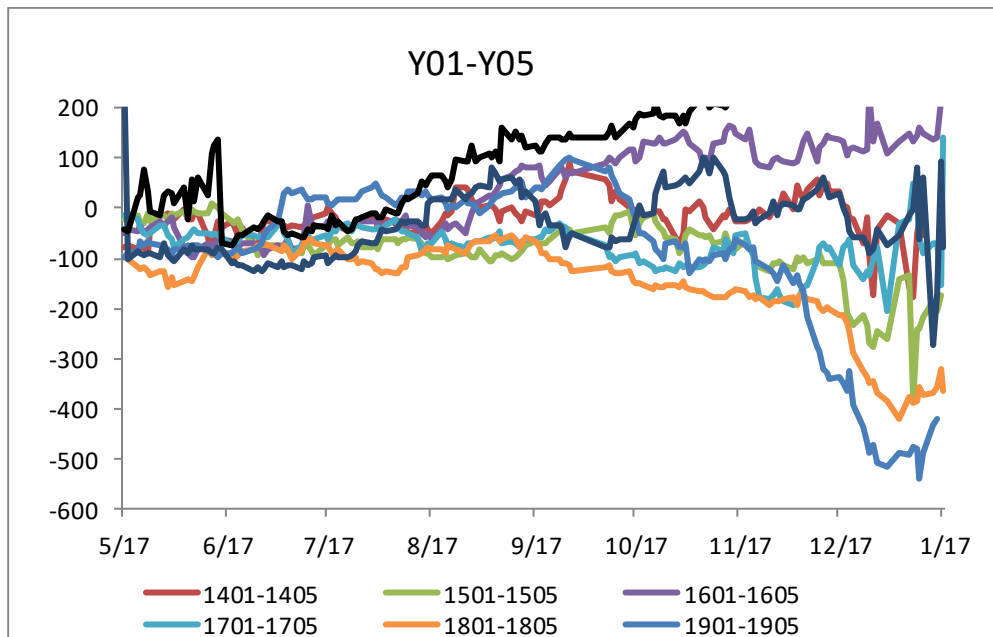
RM09-RM01



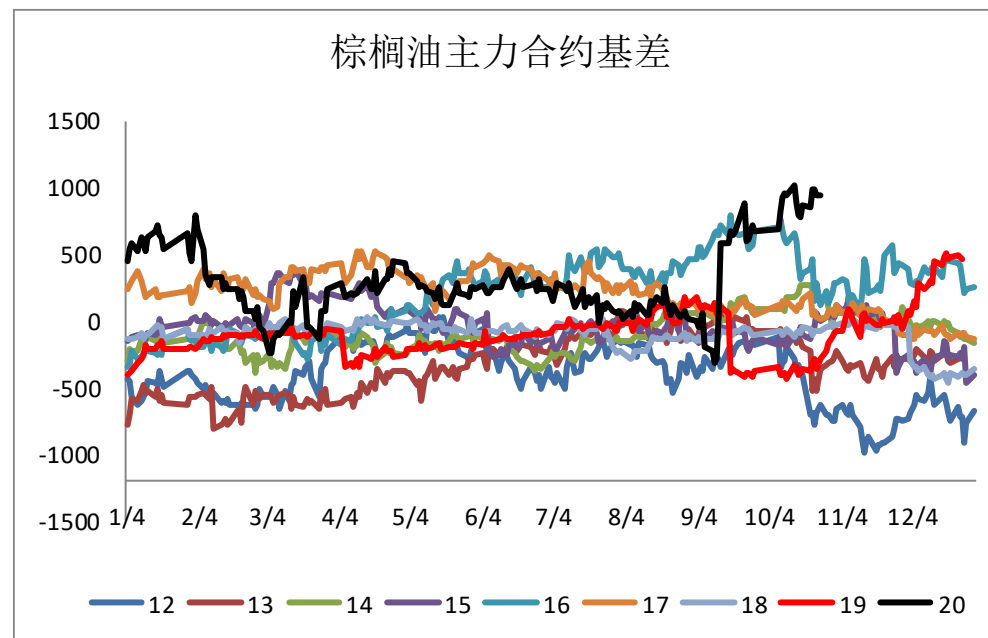
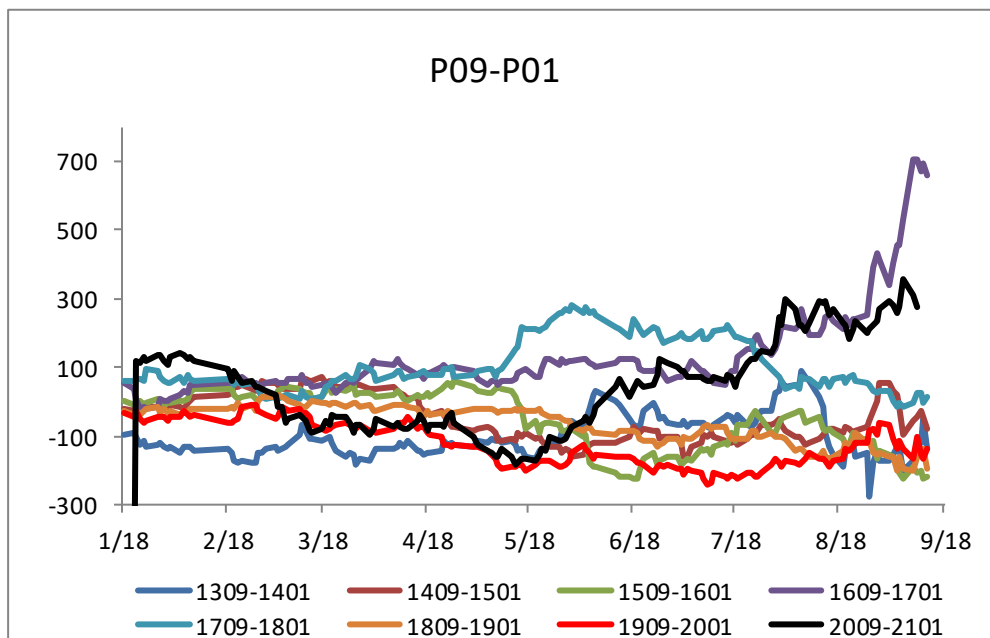
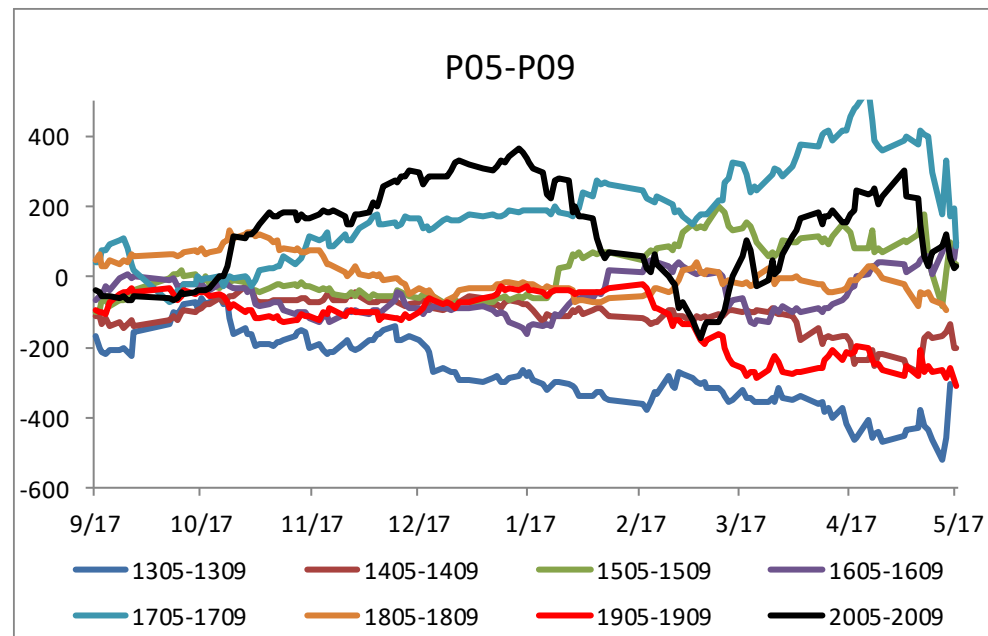
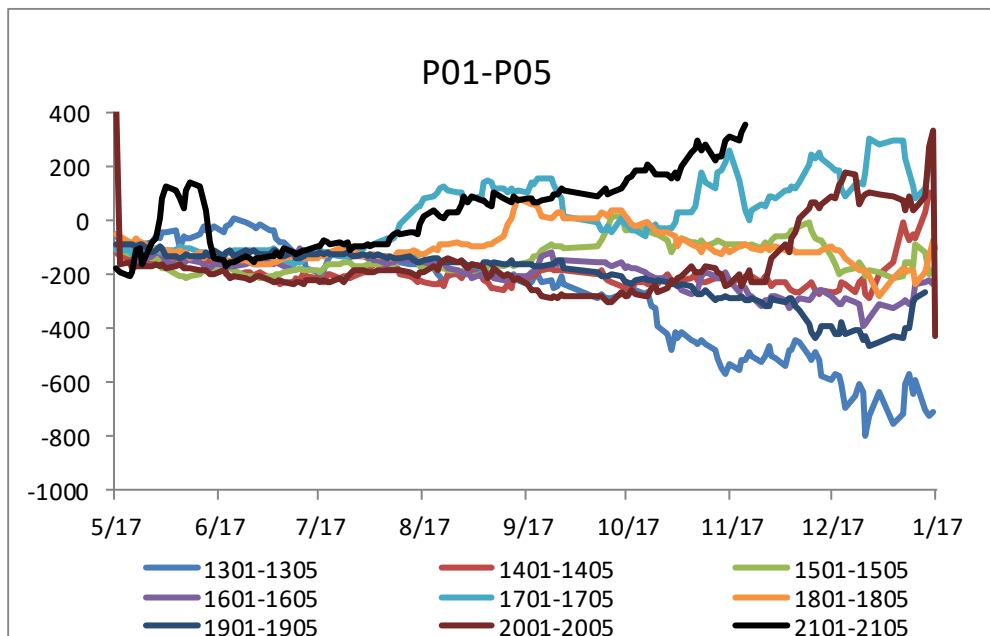
菜粕主力合约基差



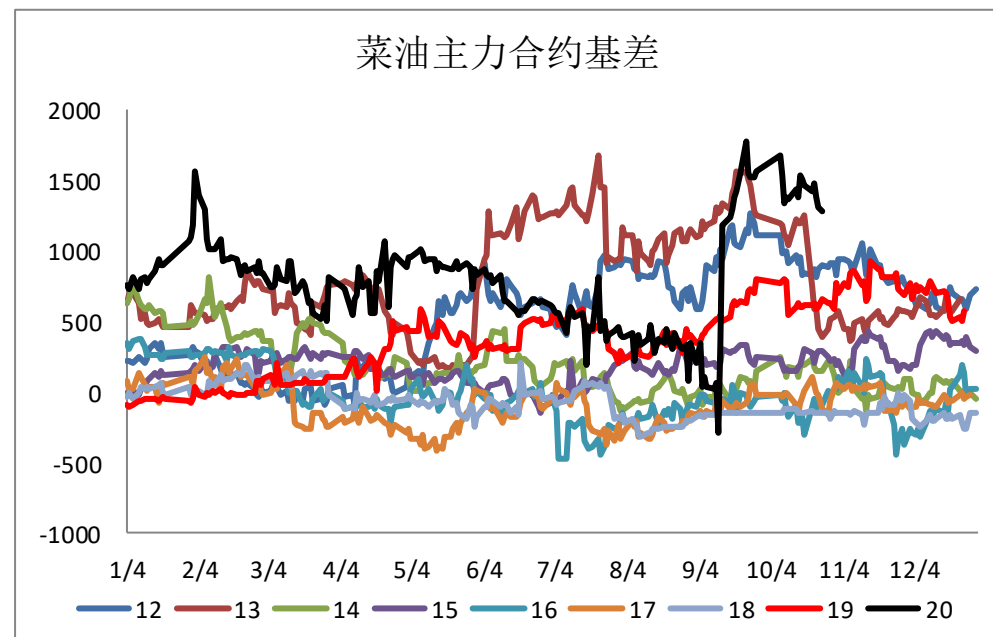
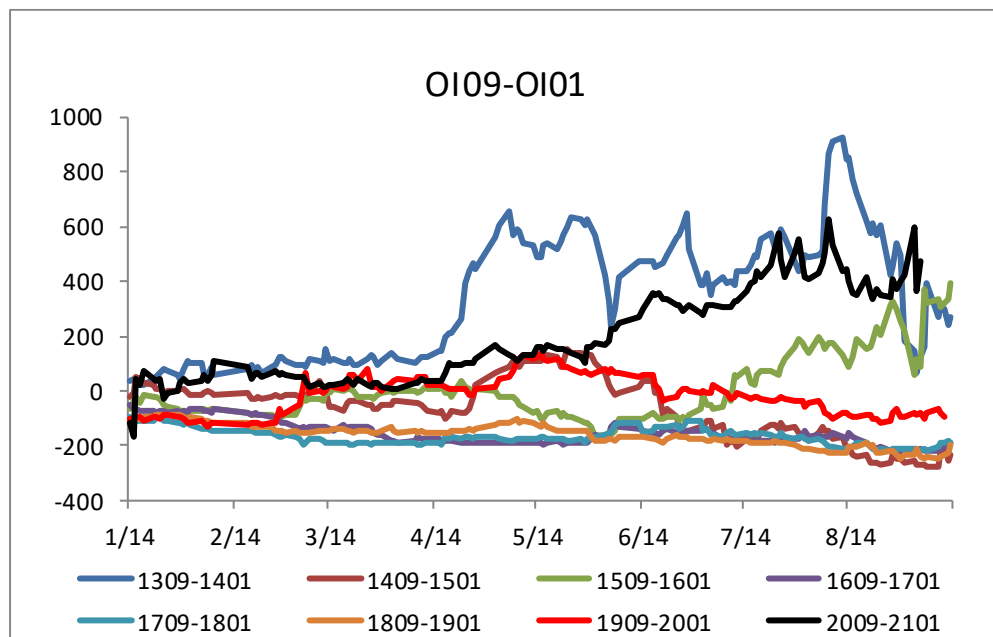
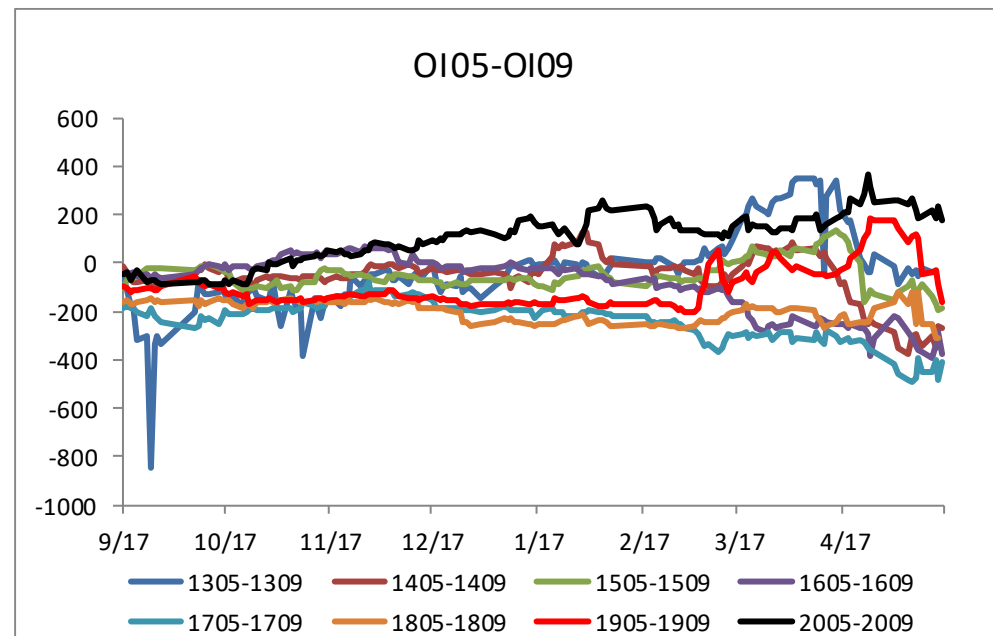
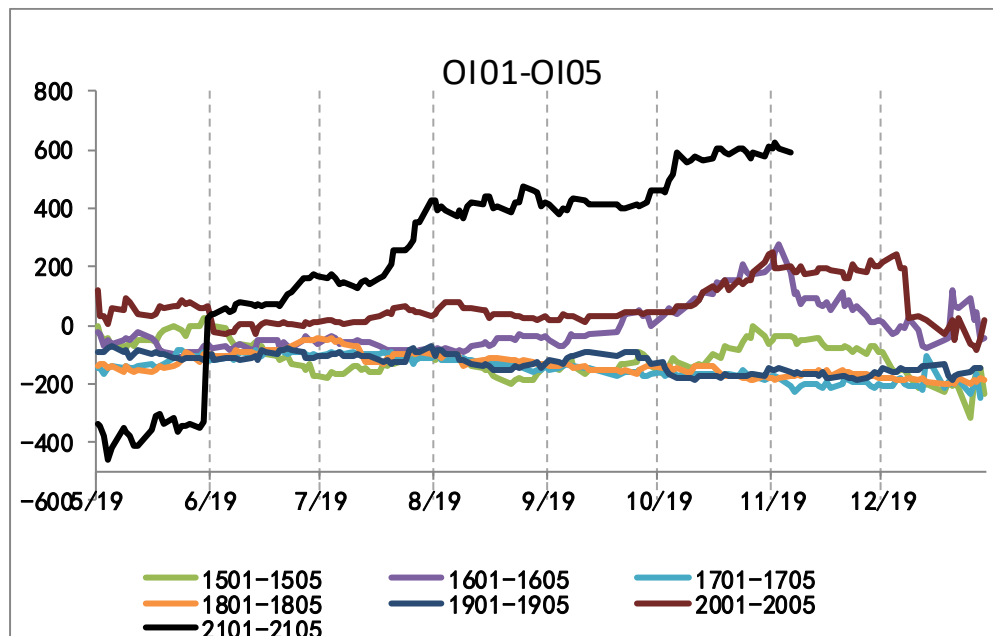
跨期套利跟踪：Y



跨期套利跟踪：P

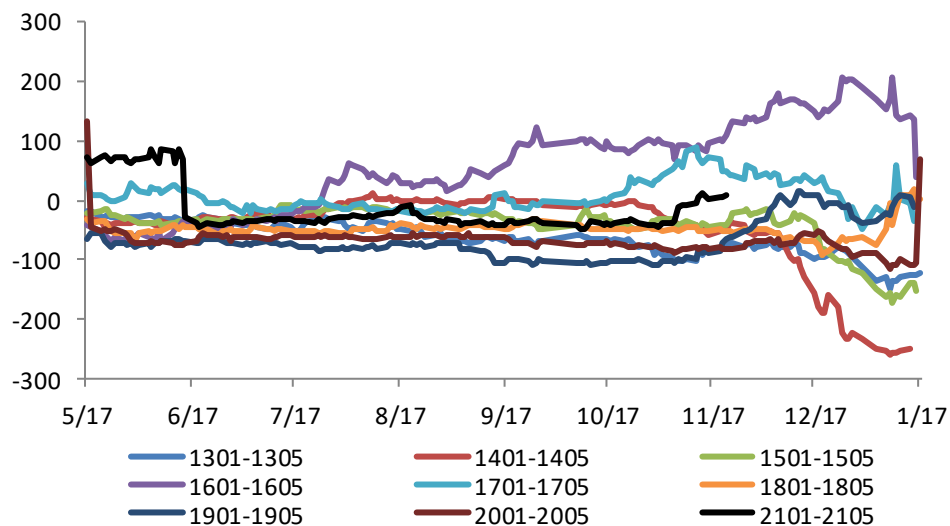


跨期套利跟踪：OI

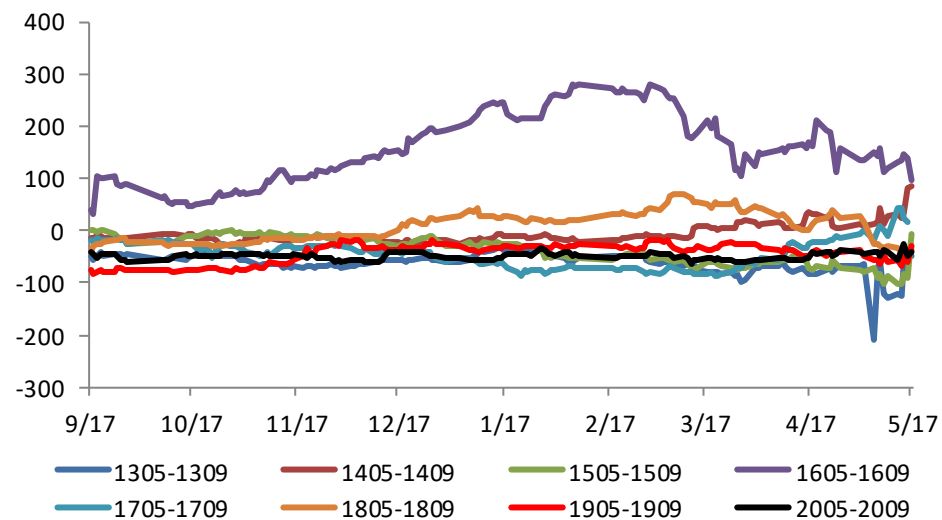


跨期套利跟踪：C

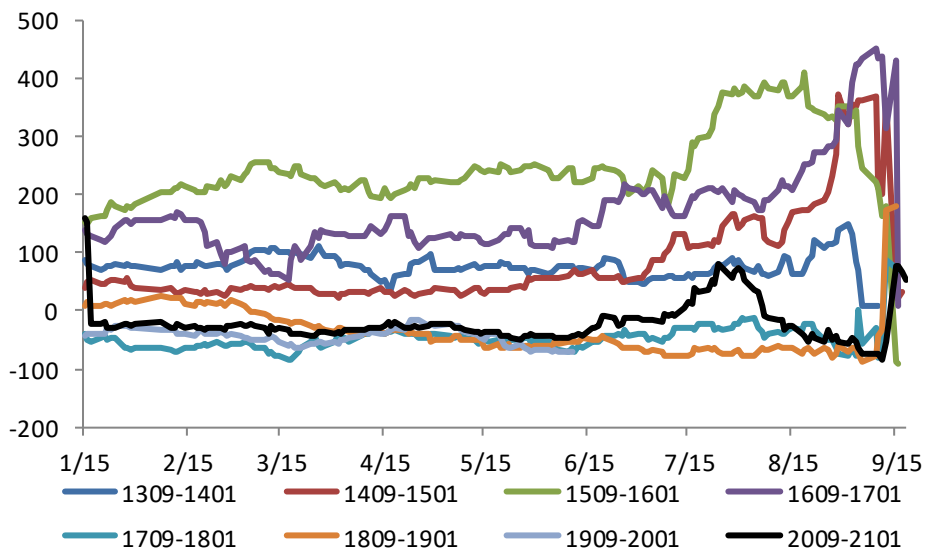
C01-C05



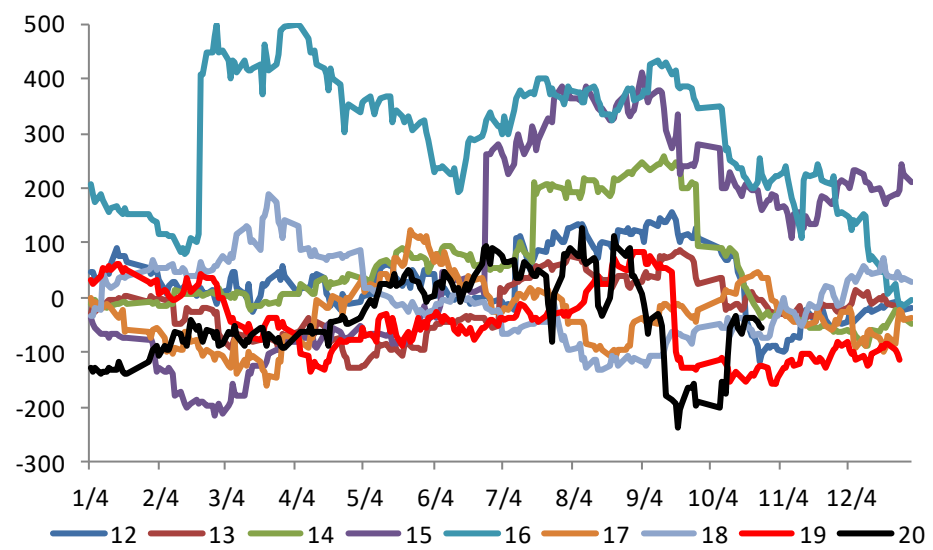
C05-C09



C09 - C01

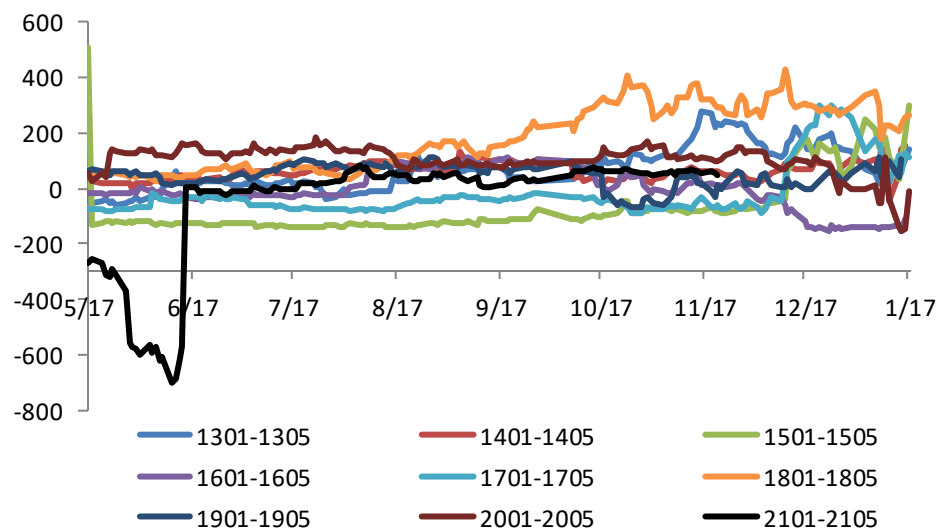


玉米主力合约基差

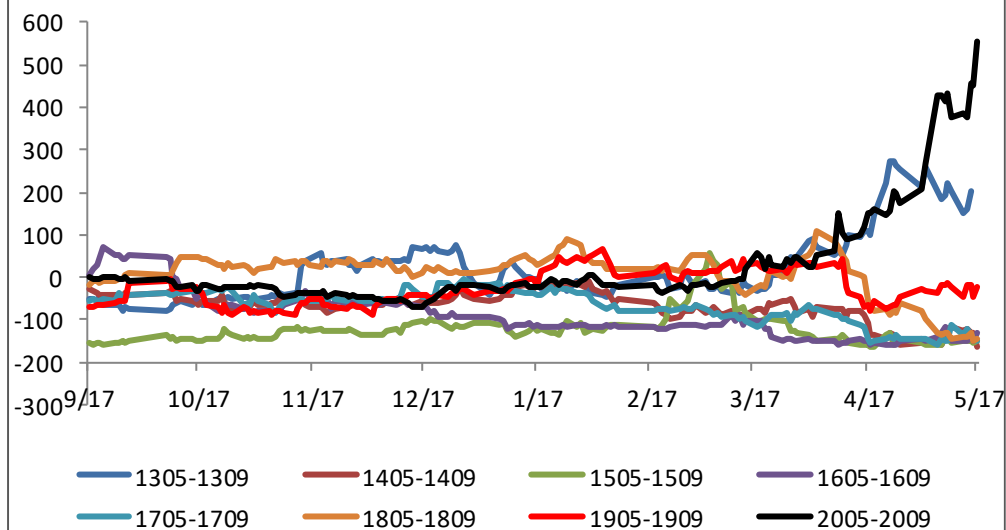


跨期套利跟踪：SR

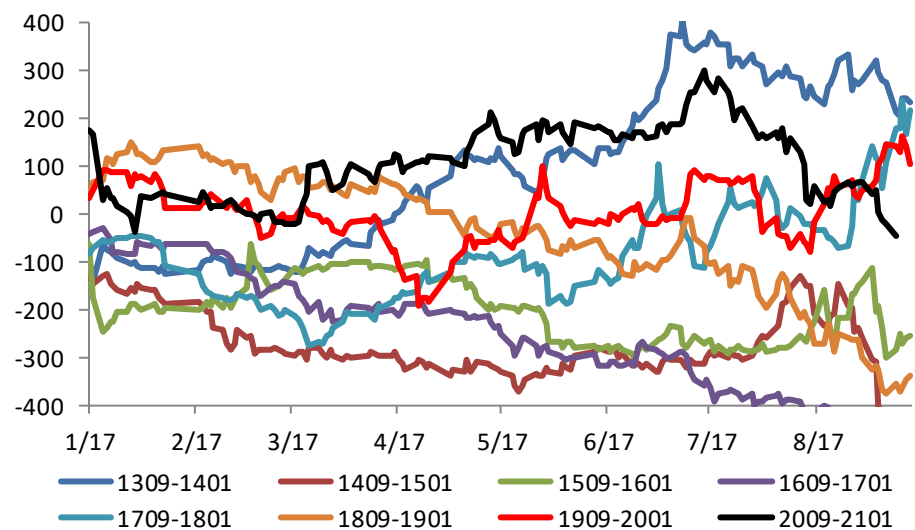
SR01-SR05



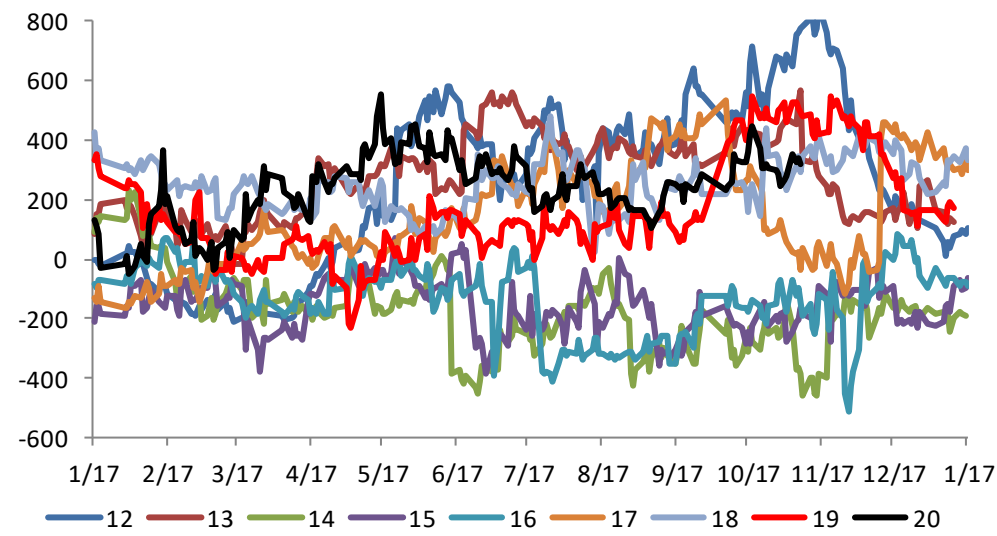
SR05-SR09



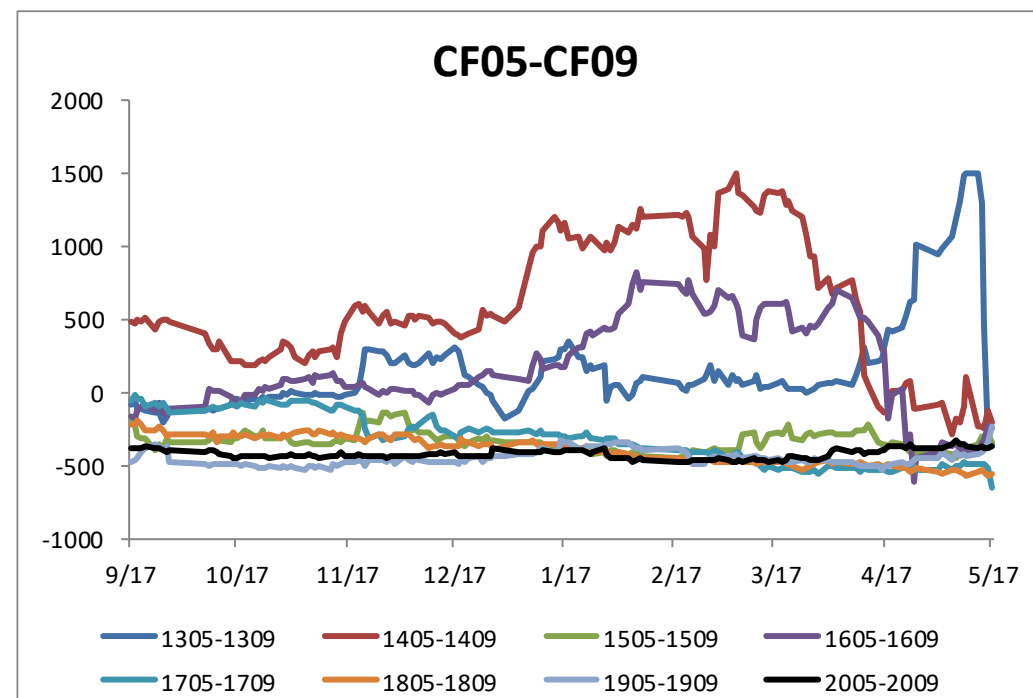
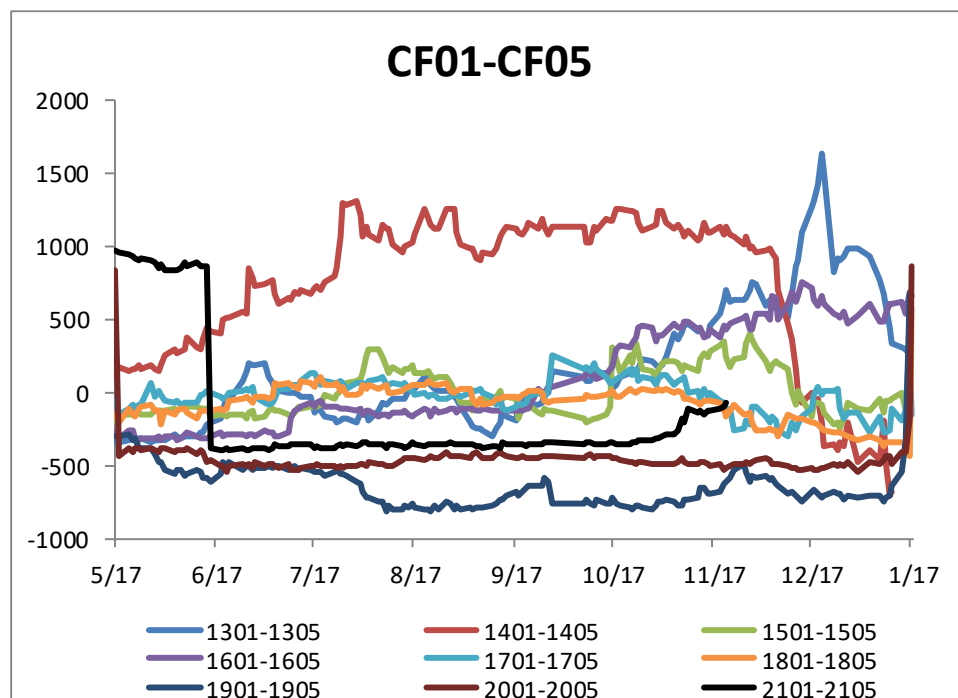
SR09 - SR01



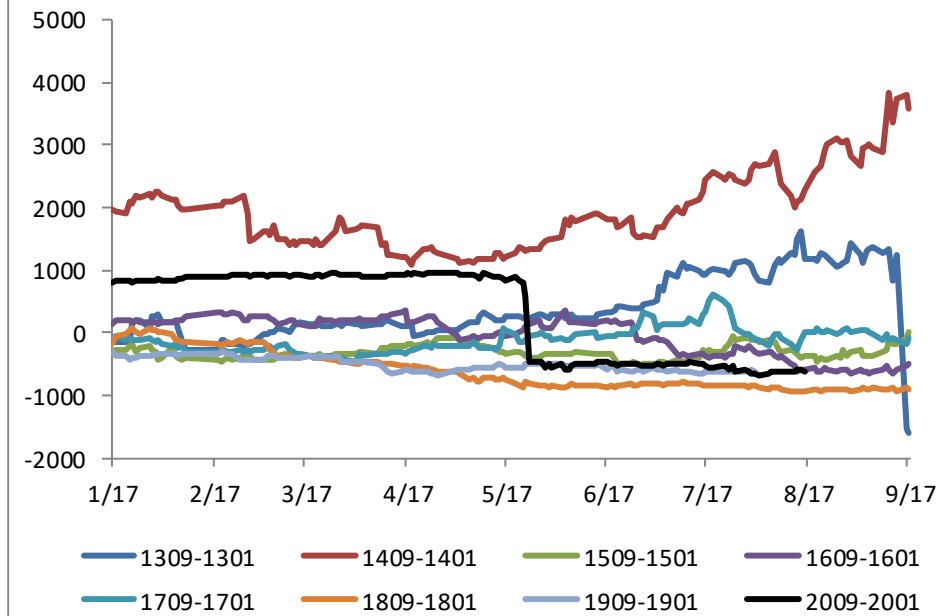
白糖主力合约基差



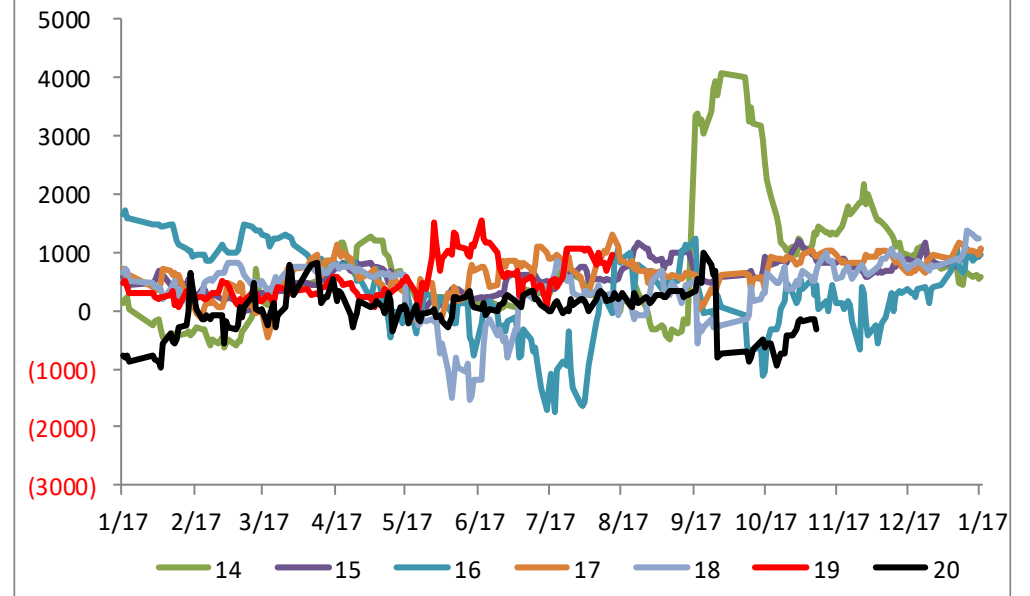
跨期套利跟踪: CF



CF09-CF01

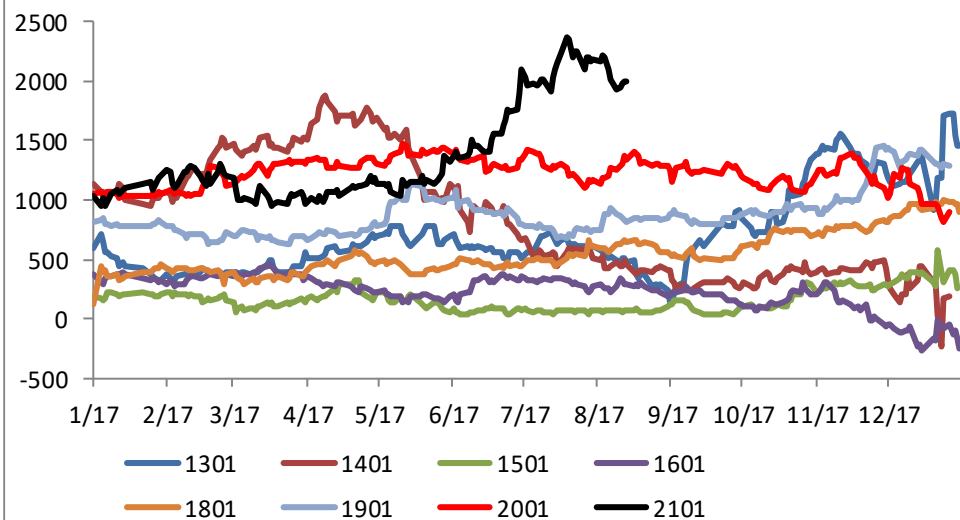


棉花主力合约基差

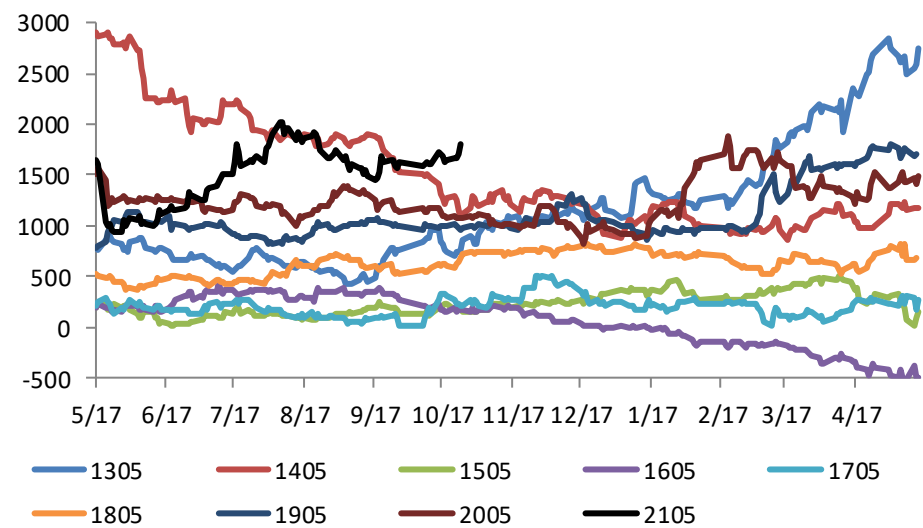


跨品种套利跟踪：OI-Y

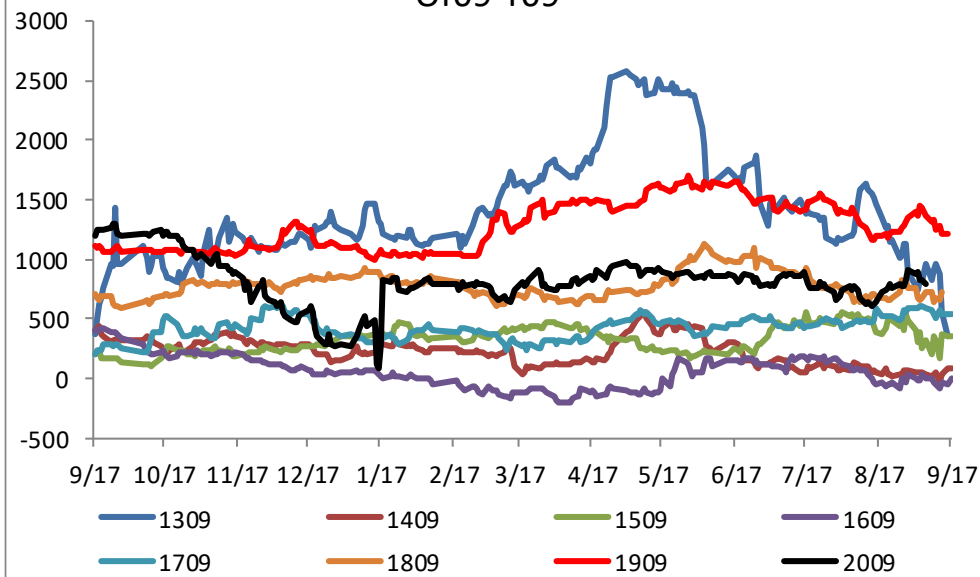
OI01-Y01



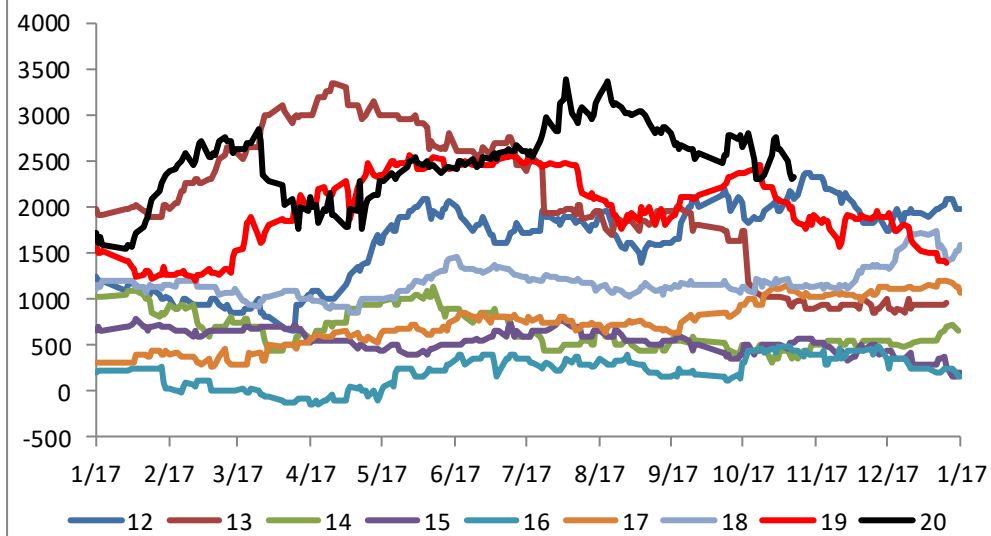
OI05-Y05



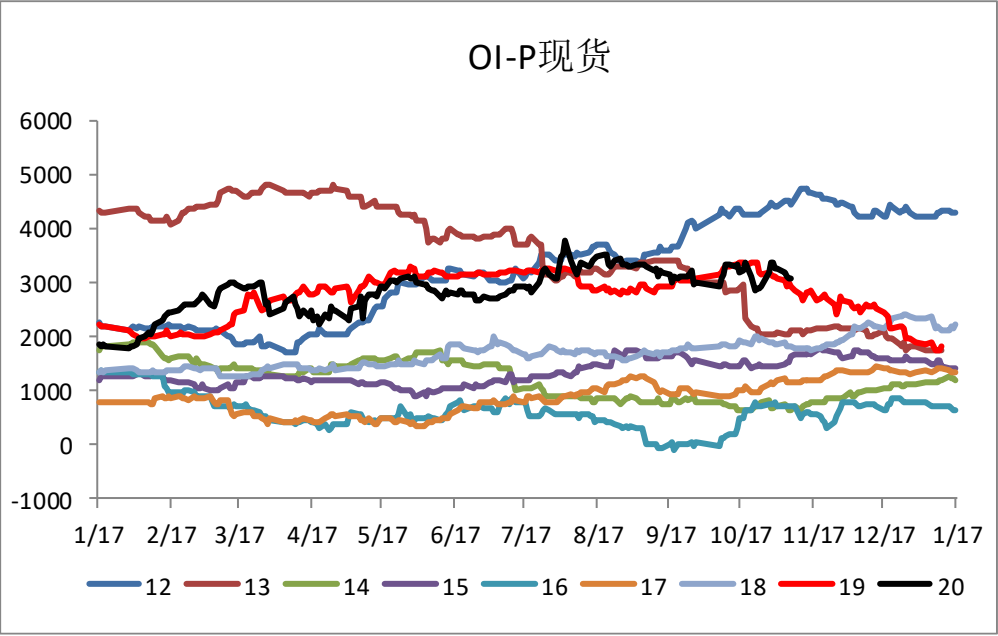
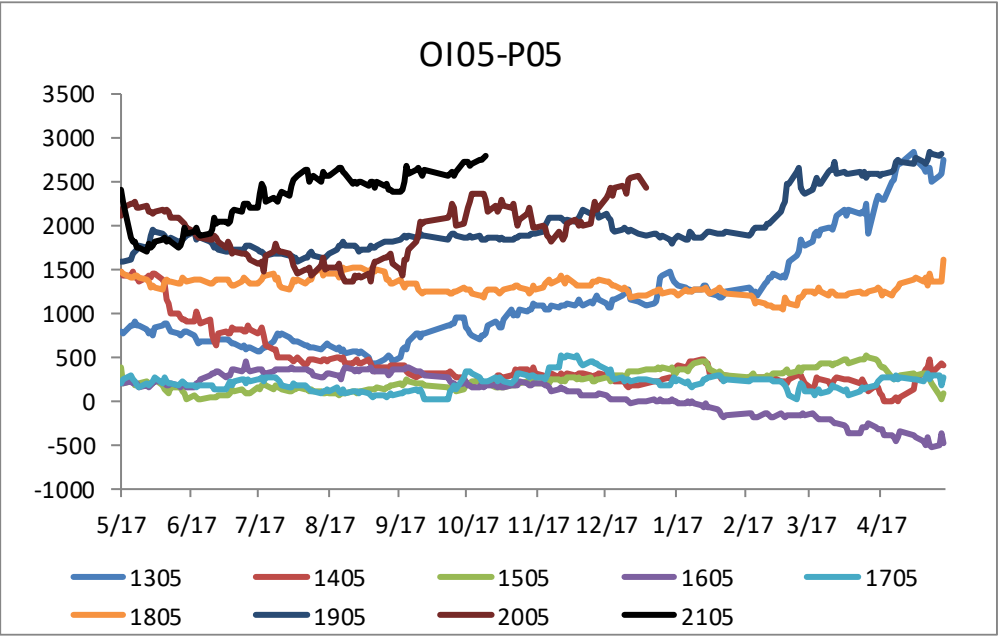
OI09-Y09



OI-Y 现货

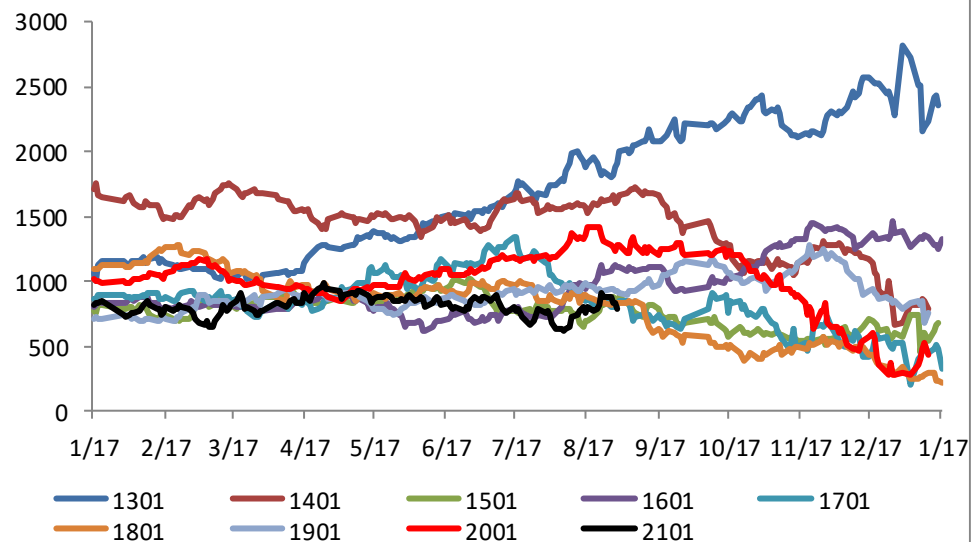


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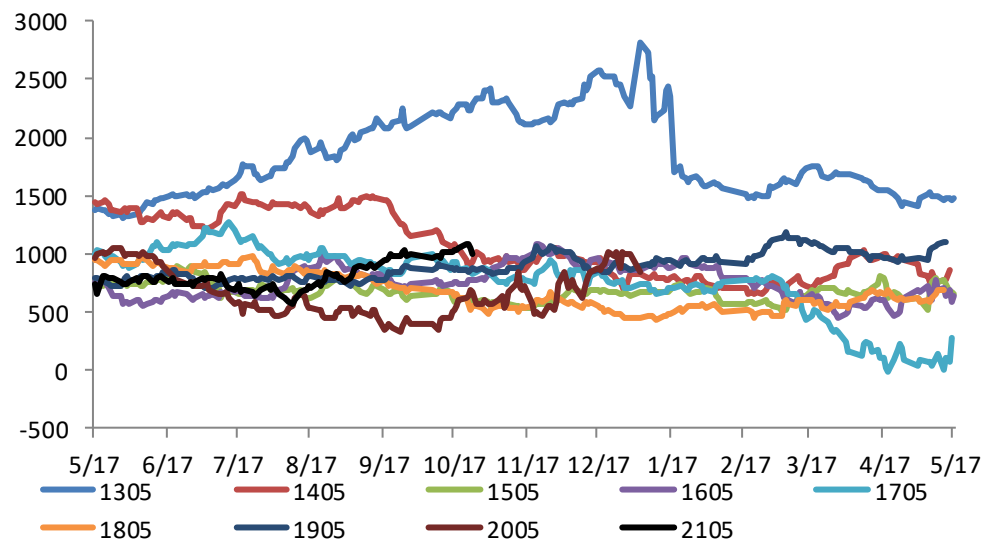


跨品种套利跟踪：Y-P

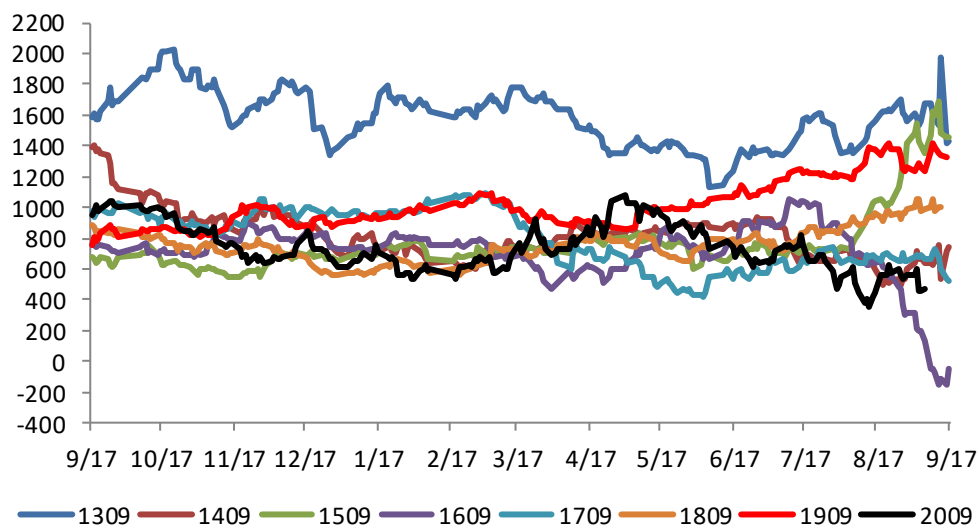
Y01-P01



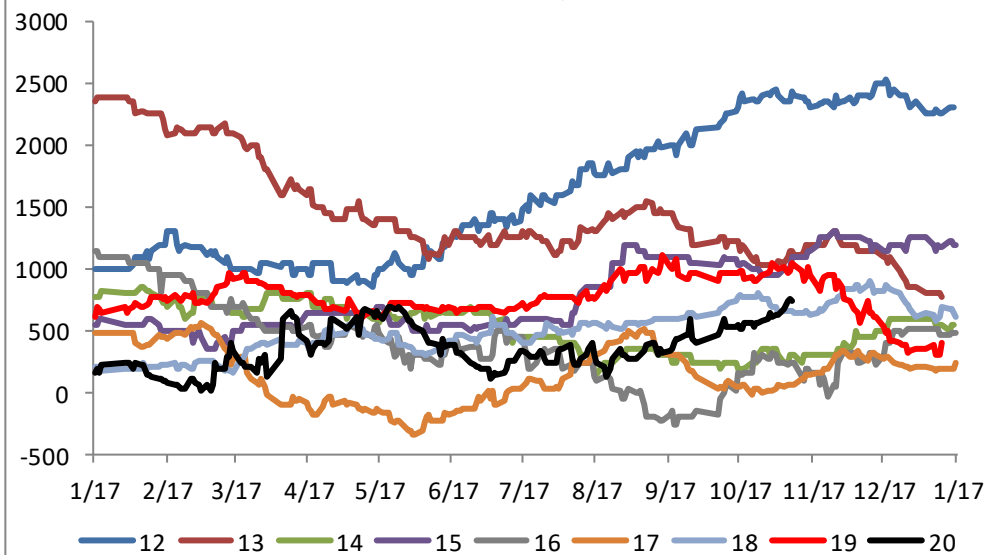
Y05-P05



Y09-P09

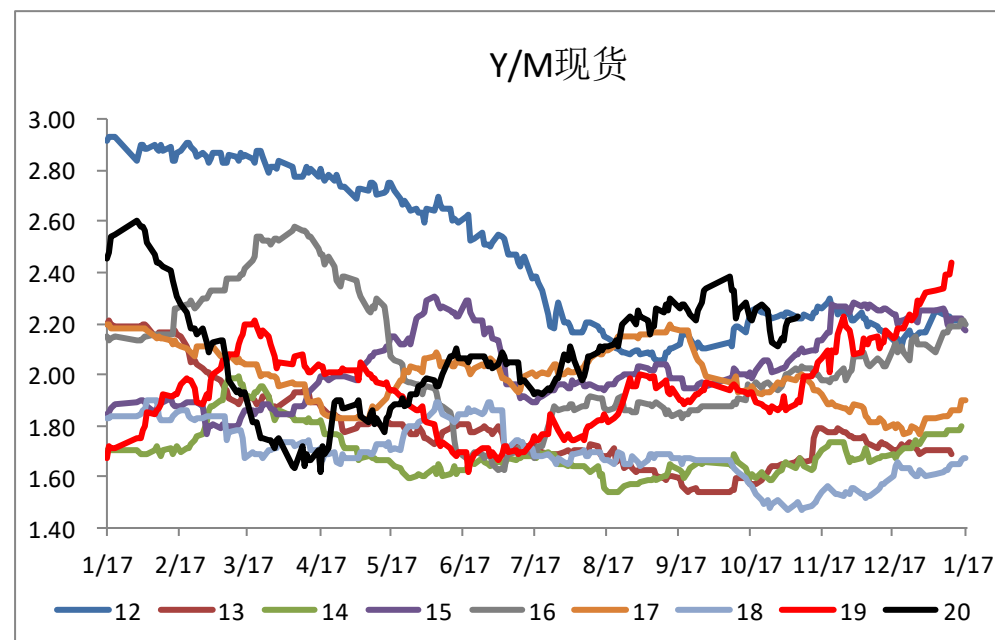
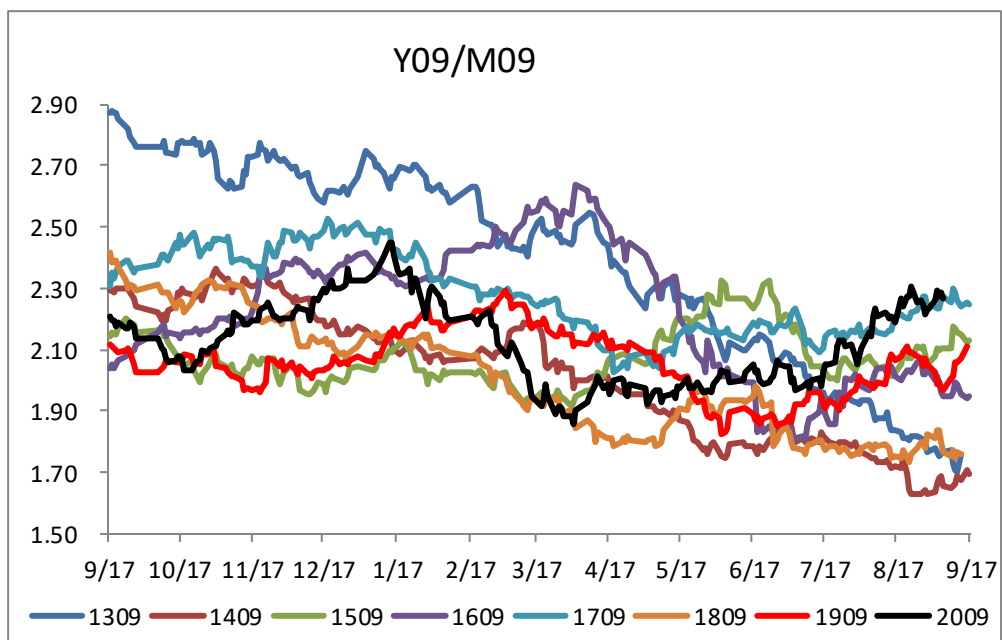
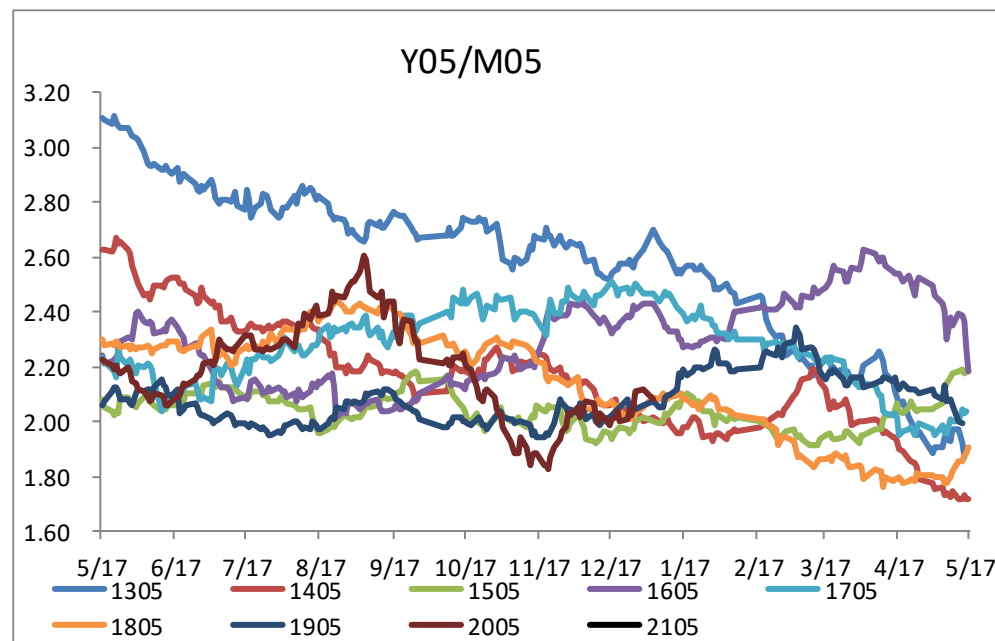
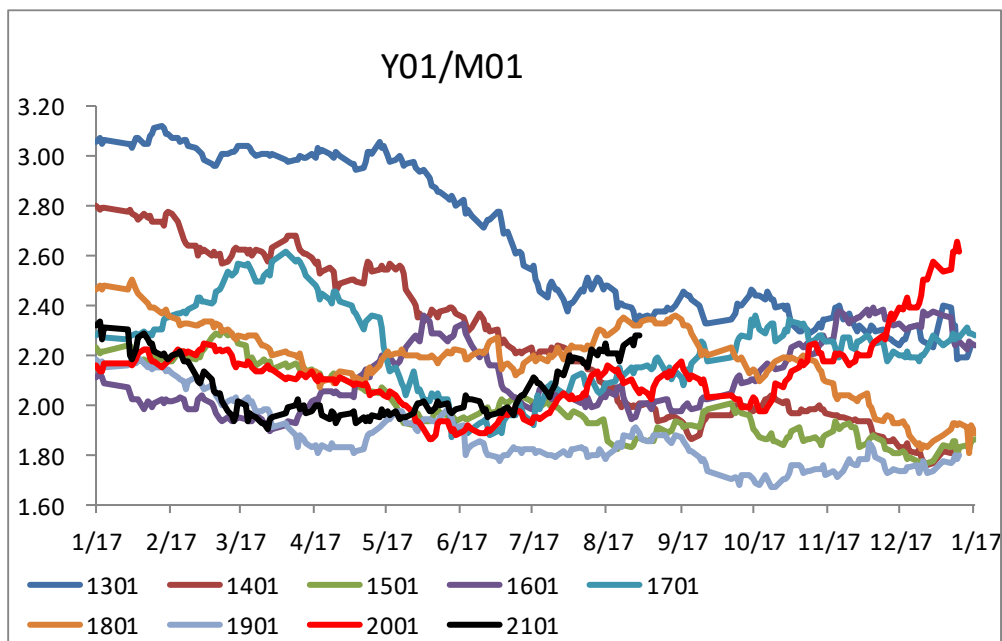


Y-P现货

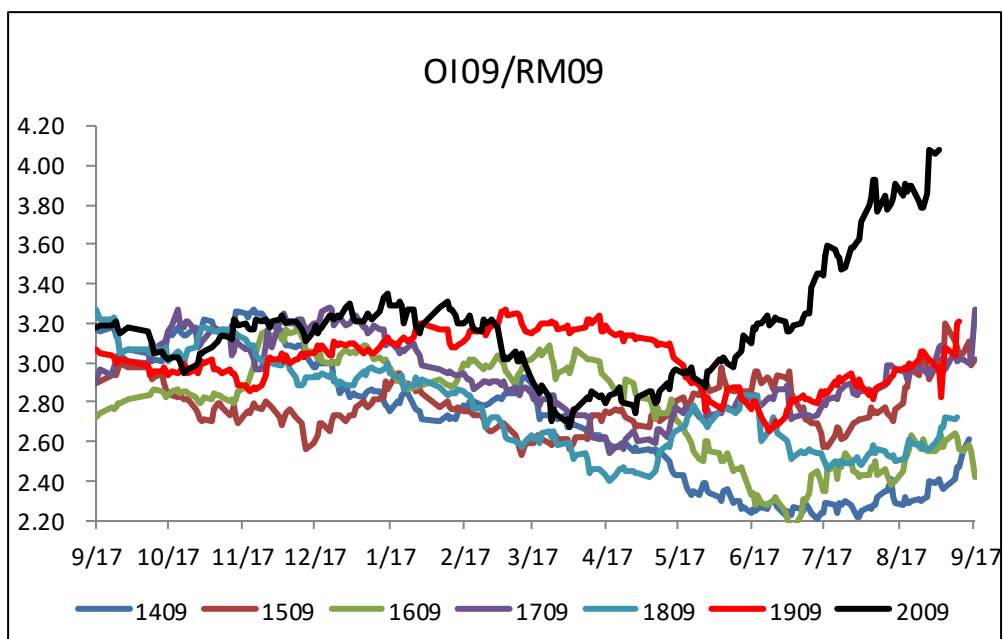
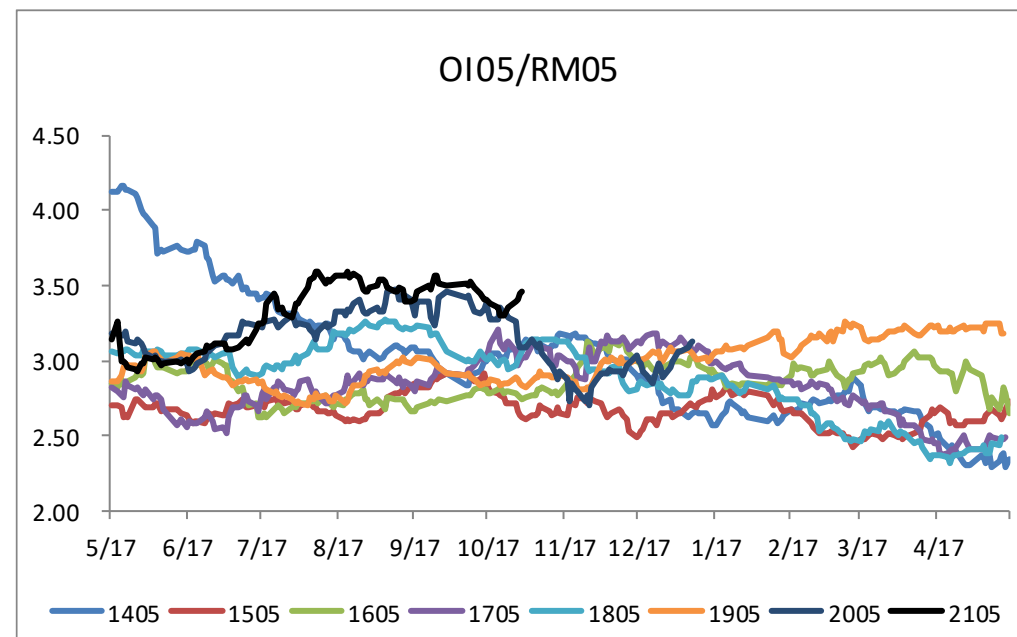
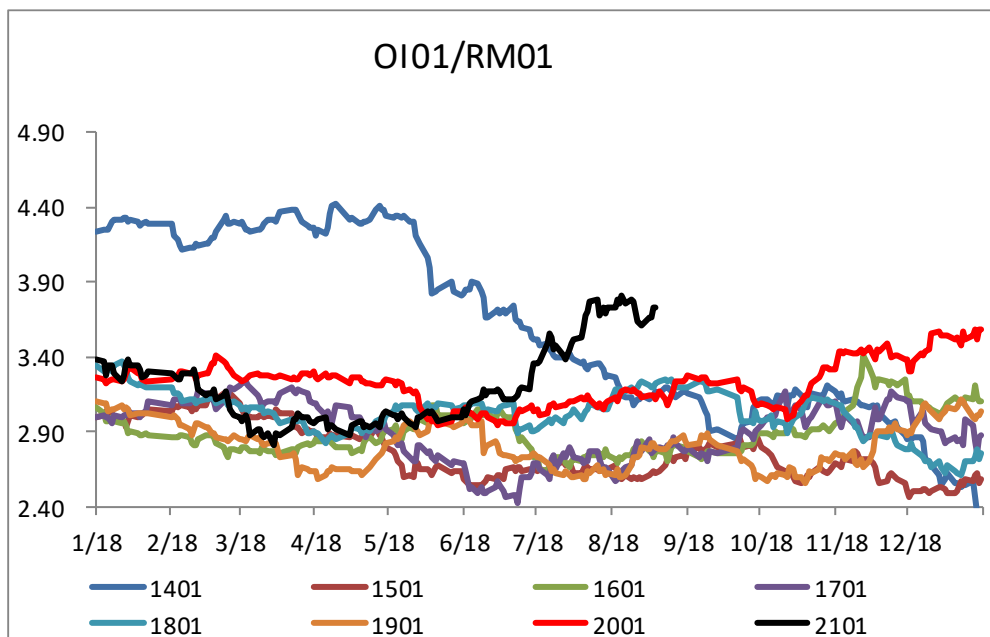


跨品种套利跟踪：Y/M

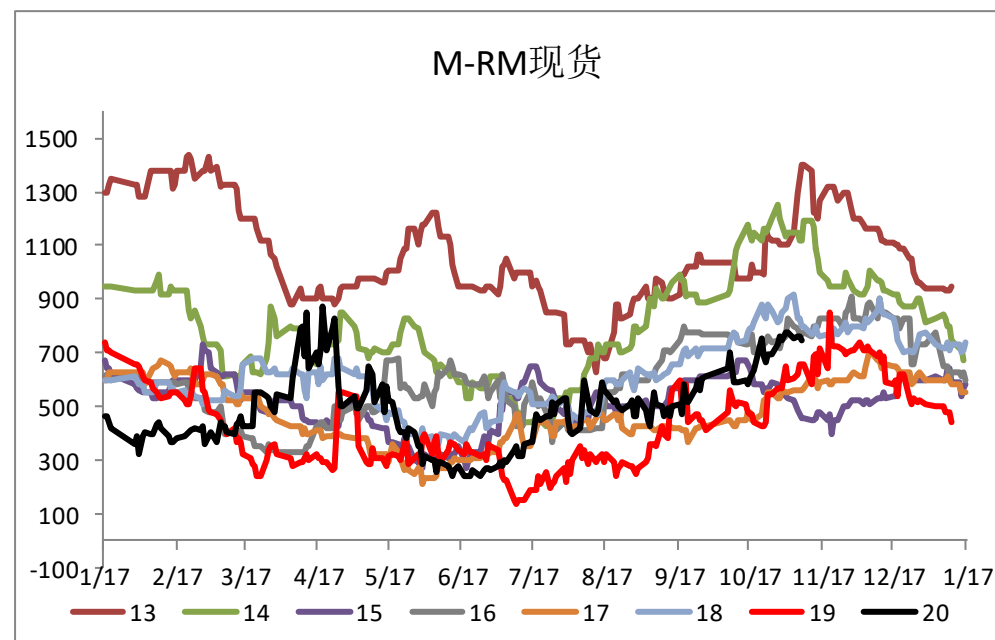
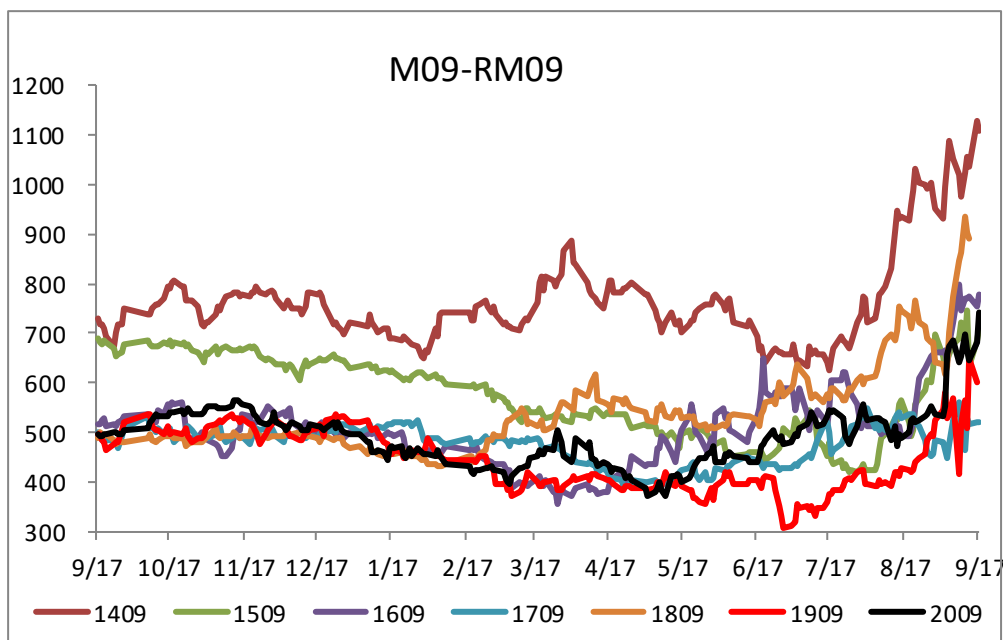
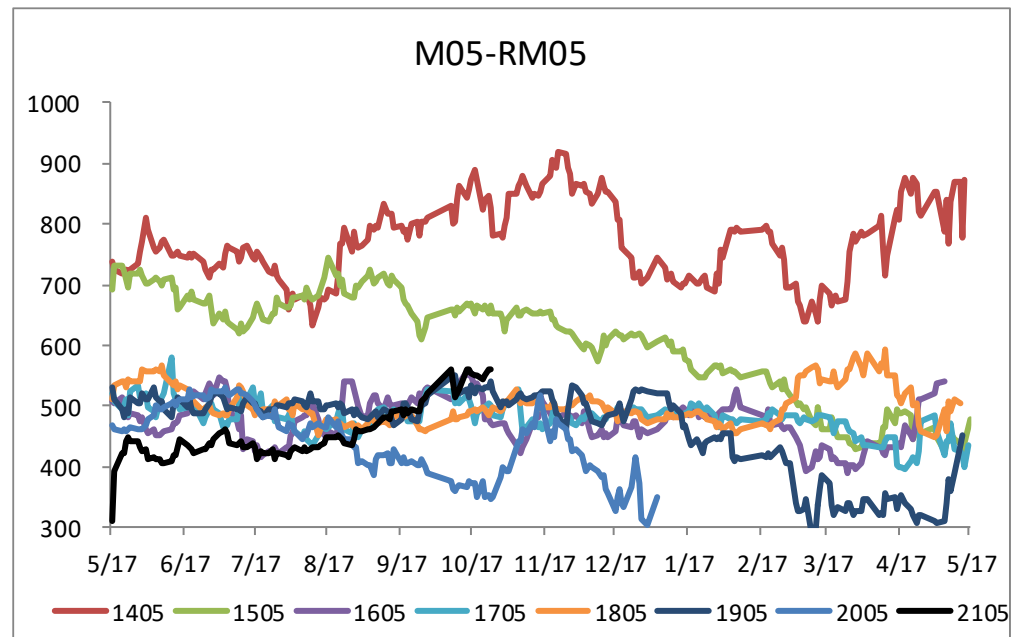
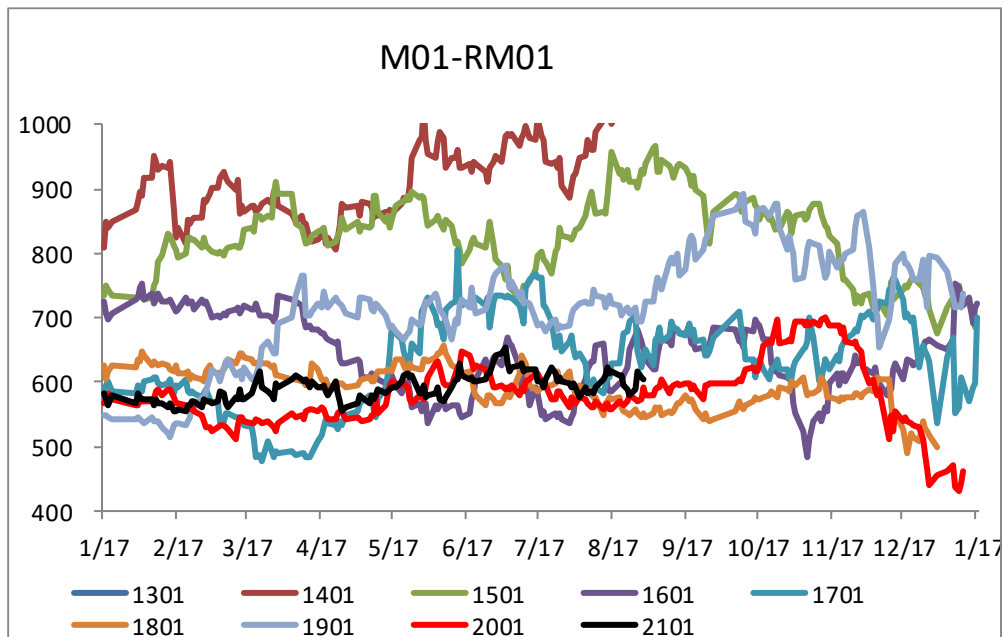
Y/M



跨品种套利跟踪: OI/RM



跨品种套利跟踪: M-RM



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