

# 农产品套利跟踪 20210111



**信达期货**  
CINDA FUTURES

联系人：张秀峰

从业资格编号：F0289189

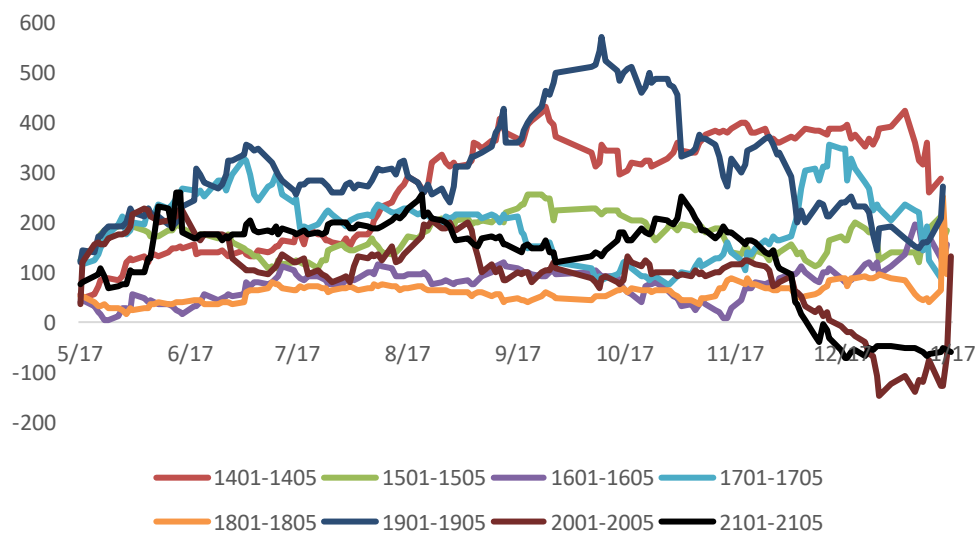
投资咨询编号：Z0011152

电话：0571-28132638

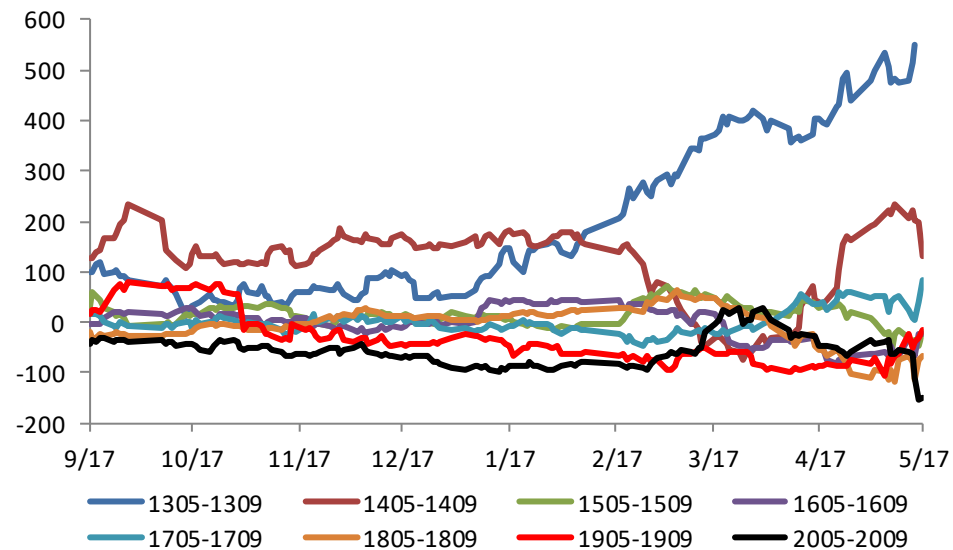
| 策略类型 |        | 策略组合          | 2021/1/11 | 2021/1/12 | 正常区间       | 操作建议 |
|------|--------|---------------|-----------|-----------|------------|------|
| 跨品种  | 豆油/豆粕  | Y2101/M2101   | 2.46      | 2.38      | [1.8,2.7]  | 观望   |
|      |        | Y2105/M2105   | 2.23      | 2.20      | [1.8,2.7]  | 观望   |
|      |        | Y2109/M2109   | 2.10      | 2.08      | [1.8,2.6]  | 观望   |
|      |        | Y 现货/M 现货     | 2.28      | 2.24      | [1.6,2.5]  | -    |
|      | 菜油/菜粕  | OI2101/RM2101 | 3.67      | 3.71      | [2.5,3.5]  | 观望   |
|      |        | OI2105/RM2105 | 3.38      | 3.35      | [2.5,3.2]  | 观望   |
|      |        | OI2109/RM2109 | 3.25      | 3.22      | [2.3,3.2]  | 观望   |
|      |        | OI 现货/RM 现货   | 3.70      | 3.72      | [2.3,4.3]  | -    |
|      | 菜油-豆油  | OI2101-Y2101  | 1390      | 1570      | [0,1000]   | 观望   |
|      |        | OI2105-Y2105  | 2030      | 2065      | [0,1200]   | -    |
|      |        | OI2109-Y2109  | 2084      | 2105      | [0,1200]   | 观望   |
|      |        | OI 现货-Y 现货    | 2383      | 2462      | [0,1500]   | -    |
|      | 豆油-棕榈油 | Y2101-P2101   | 1436      | 1150      | [500,1500] | 观望   |
|      |        | Y2105-P2105   | 938       | 902       | [500,1500] | 观望   |
|      |        | Y2109-P2109   | 962       | 936       | [500,1500] | 观望   |
|      |        | Y 现货-P 现货     | 1020      | 990       | [200,1500] | -    |
|      | 菜油-棕榈油 | OI2101-P2101  | 2826      | 2720      | [800,2000] | 观望   |
|      |        | OI2105-P2105  | 2968      | 2967      | [700,2000] | 观望   |
|      |        | OI2009-P2109  | 3046      | 3041      | [700,2000] | 观望   |
|      |        | OI 现货-P 现货    | 3403      | 3452      | [500,3000] | -    |
|      | 豆粕-菜粕  | M2101-RM2101  | 805       | 890       | [500,1000] | 观望   |
|      |        | M2105-RM005   | 633       | 625       | [400,1000] | 观望   |
|      |        | M2109-RM2109  | 641       | 630       | [400,1000] | 观望   |
|      |        | M 现货-RM 现货    | 758       | 804       | [400,1500] | -    |

| 策略类型 |     | 策略组合          | 2021/1/11 | 2021/1/12 | 正常区间         | 操作建议 |
|------|-----|---------------|-----------|-----------|--------------|------|
| 跨期   | 豆粕  | M2101-M2105   | -14       | 25        | [0,400]      | 观望   |
|      |     | M2105-M2109   | 1         | 5         | [-100,200]   | 观望   |
|      |     | M2109-M2101   | 13        | -30       | [-100,300]   | 观望   |
|      |     | 主力合约基差        | 82        | 90        | [-200,600]   | -    |
|      | 菜粕  | RM2101-RM2105 | -186      | -240      | [-100,100]   | 观望   |
|      |     | RM2105-RM2109 | 9         | 10        | [-50,150]    | 观望   |
|      |     | RM2109-RM2101 | 177       | 230       | [0,350]      | 观望   |
|      |     | 主力合约基差        | 65        | 16        | [0,600]      | -    |
|      | 豆油  | Y2101-Y2105   | 822       | 692       | [-150,150]   | 观望   |
|      |     | Y2105-Y2109   | 452       | 460       | [-250,50]    | 观望   |
|      |     | Y2109-Y2101   | -1274     | -1152     | [-200,0]     | 观望   |
|      |     | 主力合约基差        | 1034      | 992       | [-400,150]   | -    |
|      | 棕榈油 | P2101-P2105   | 324       | 444       | [-300,100]   | 观望   |
|      |     | P2105-P2109   | 476       | 494       | [-300,200]   | 观望   |
|      |     | P2109-P2101   | -800      | -938      | [-200,200]   | 观望   |
|      |     | 主力合约基差        | 826       | 788       | [-500,500]   | -    |
|      | 菜油  | OI2101-OI2105 | 182       | 197       | [-200,100]   | 观望   |
|      |     | O2105-OI2109  | 398       | 420       | [-300,200]   | 观望   |
|      |     | OI2109-OI2101 | -580      | -617      | [-200,500]   | 观望   |
|      |     | 主力合约基差        | 1183      | 1199      | [-100,1000]  | -    |
|      | 玉米  | C2101-C2105   | -12       | -48       | [-100,100]   | 观望   |
|      |     | C2105-C2109   | 36        | 47        | [-100,150]   | 观望   |
|      |     | C2109-C2101   | -24       | 1         | [-100,250]   | 观望   |
|      |     | 主力合约基差        | 99        | 89        | [-100,400]   | -    |
|      | 白糖  | SR2101-SR2105 | -59       | -89       | [-150,200]   | 观望   |
|      |     | SR2105-SR2109 | -61       | -66       | [-150,200]   | 观望   |
|      |     | SR2109-SR2101 | 120       | 155       | [-300,250]   | 观望   |
|      |     | 主力合约基差        | 7         | -28       | [-300,500]   | -    |
|      | 棉花  | CF2101-CF2105 | 0         | 20        | [-1000,1000] | 观望   |
|      |     | CF2105-CF2109 | -200      | -180      | [1000,2000]  | 观望   |
|      |     | CF2109-CF2101 | 200       | 160       | [-1000,1000] | 观望   |
|      |     | 主力合约基差        | -1        | -189      | [0,2000]     | -    |

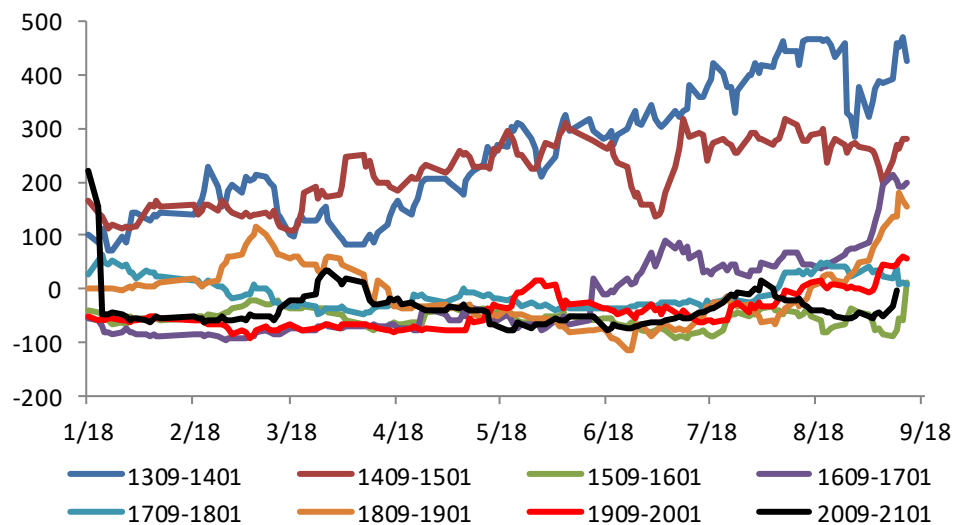
M01-M05



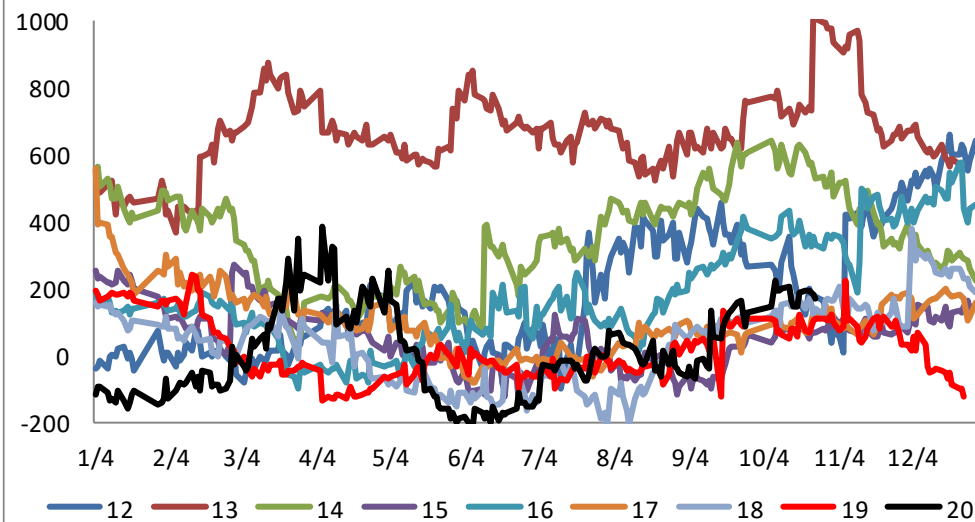
M05-M09



M09-M01

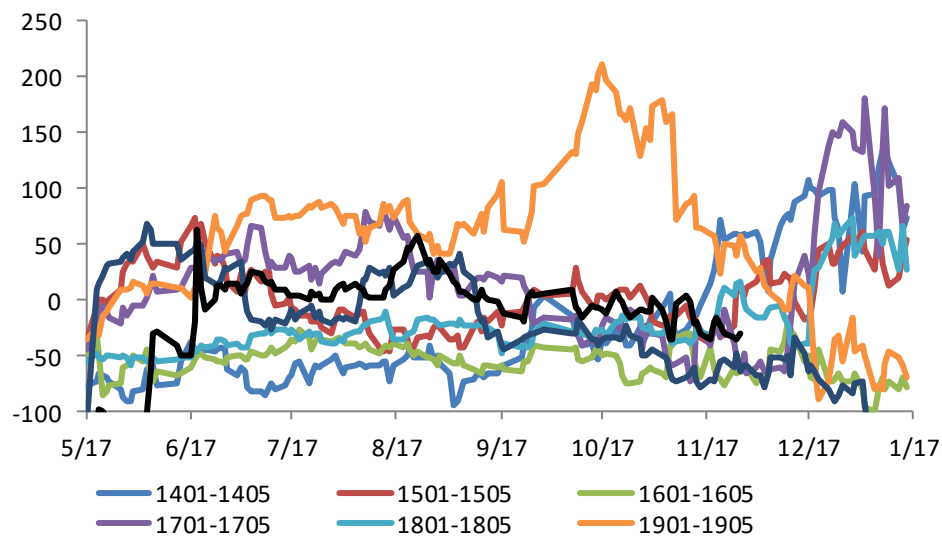


豆粕主力合约基差

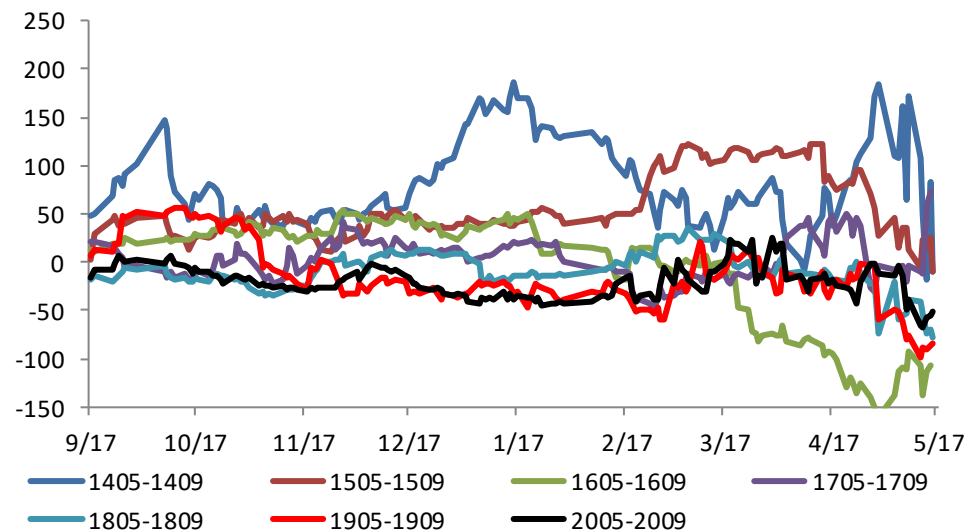


## 跨期套利跟踪：RM

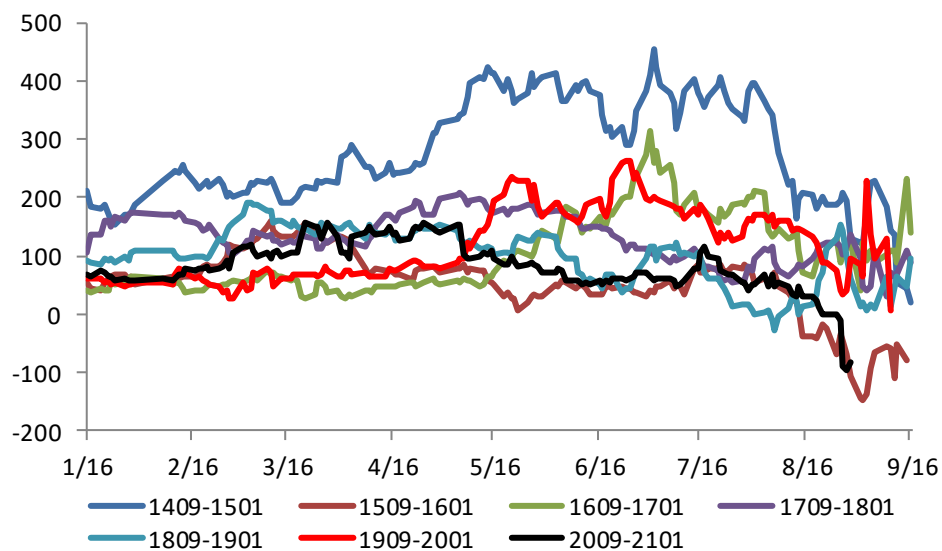
RM01-RM05



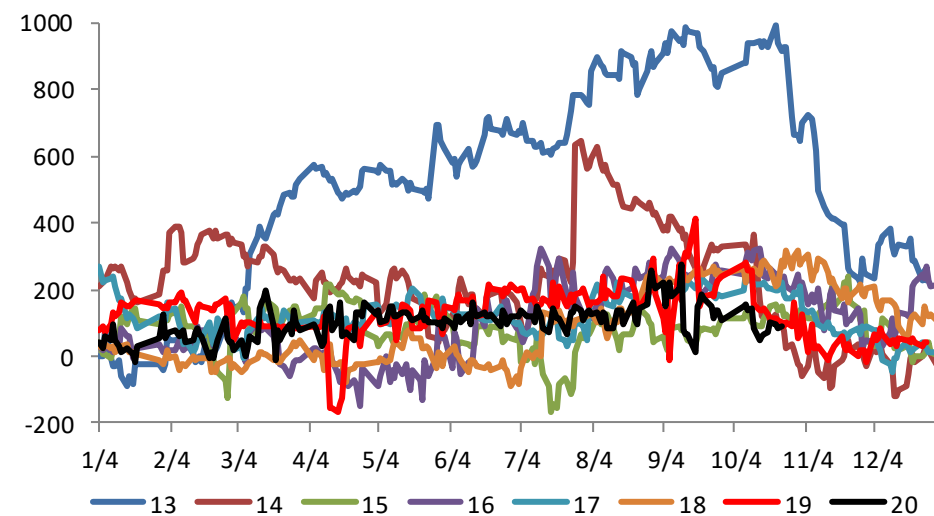
RM05-RM09



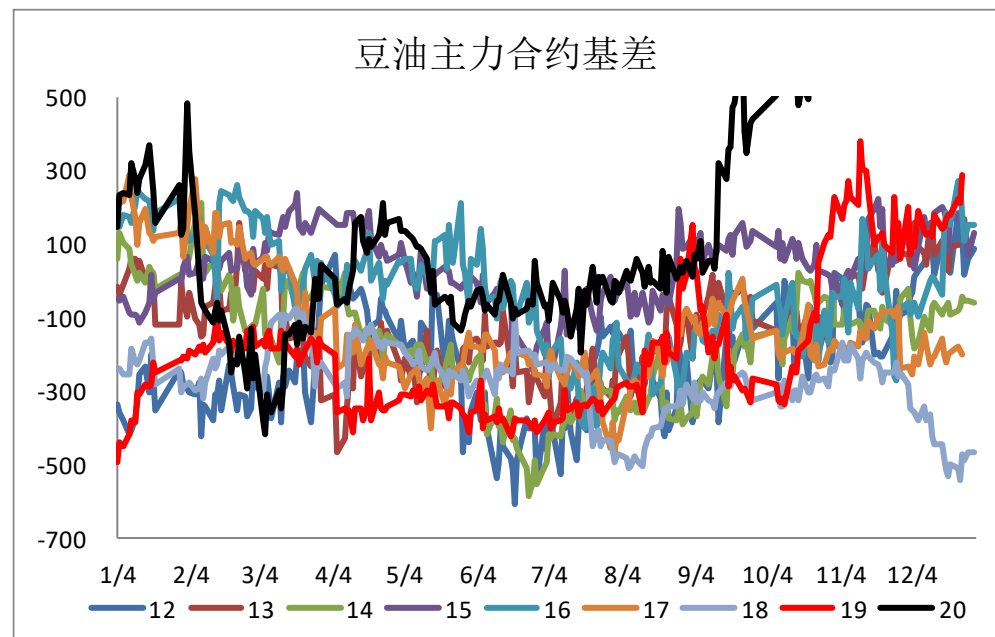
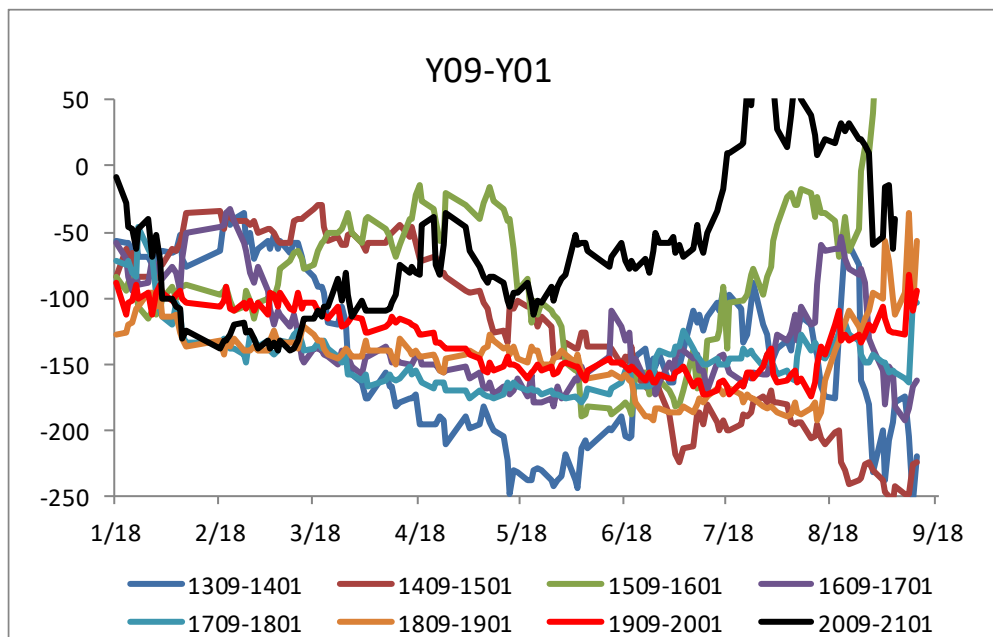
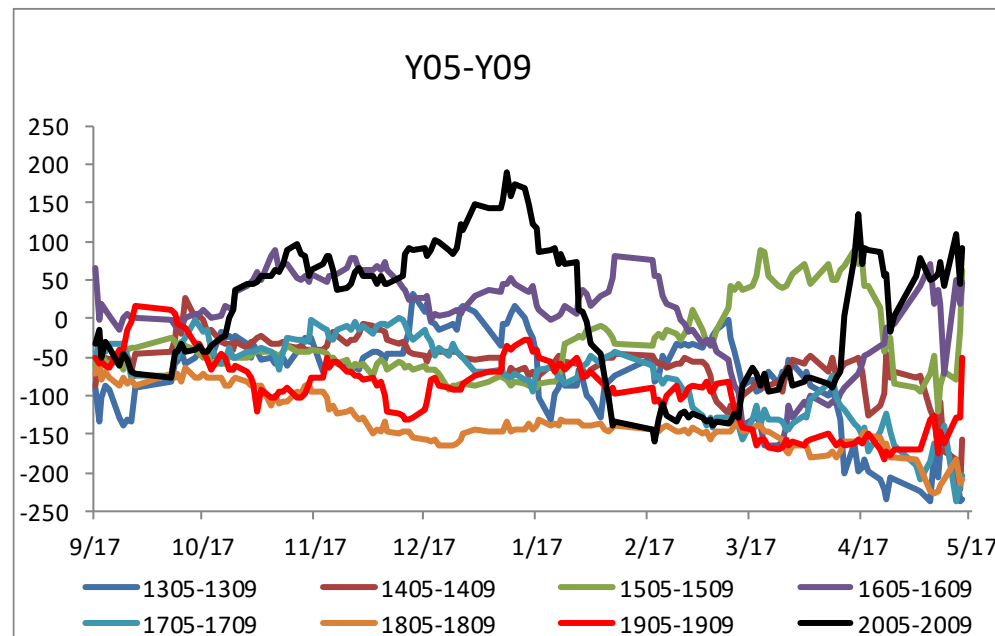
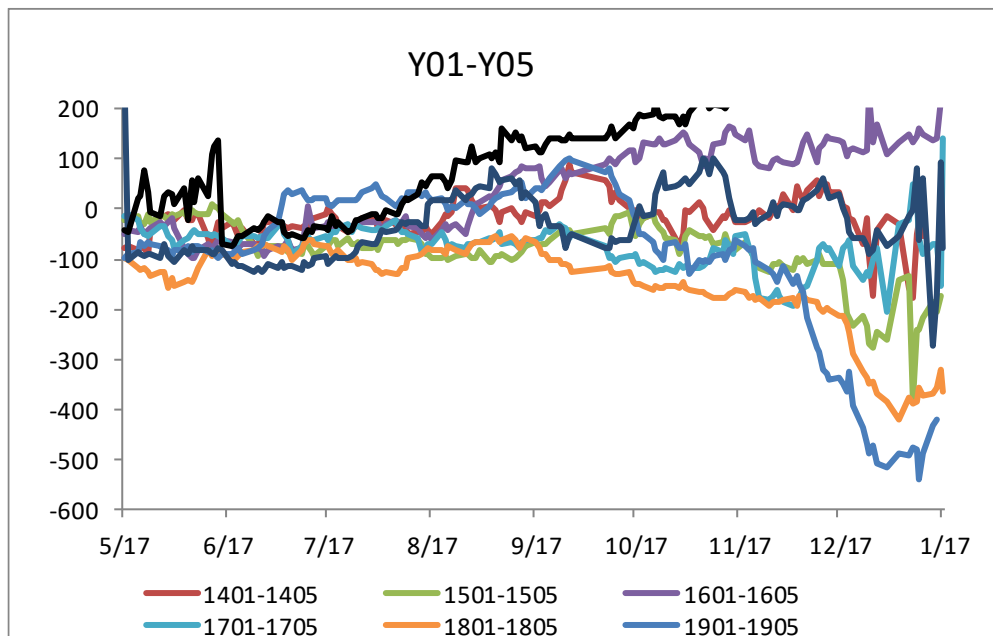
RM09-RM01



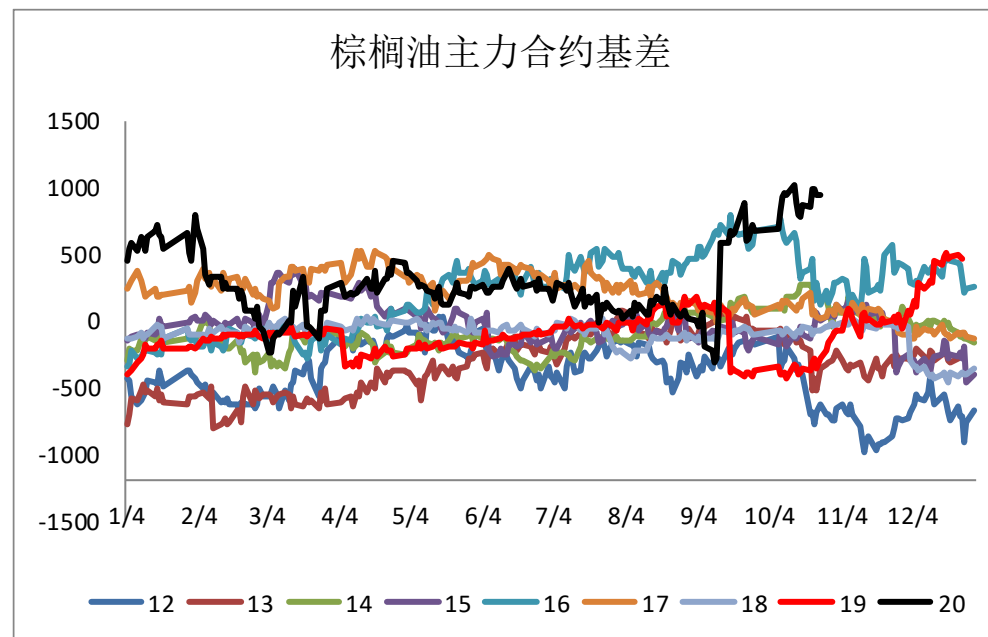
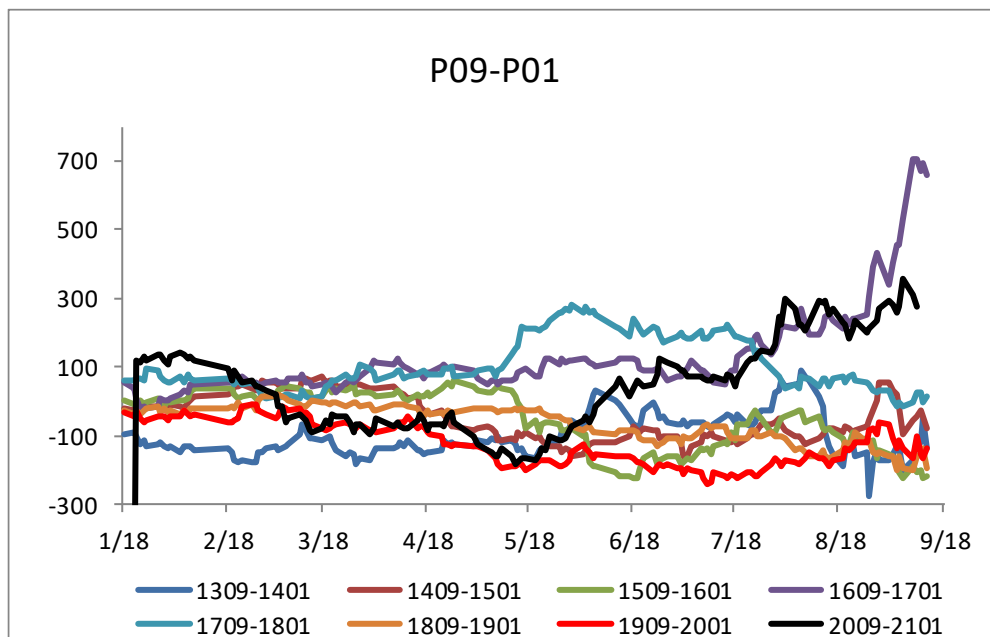
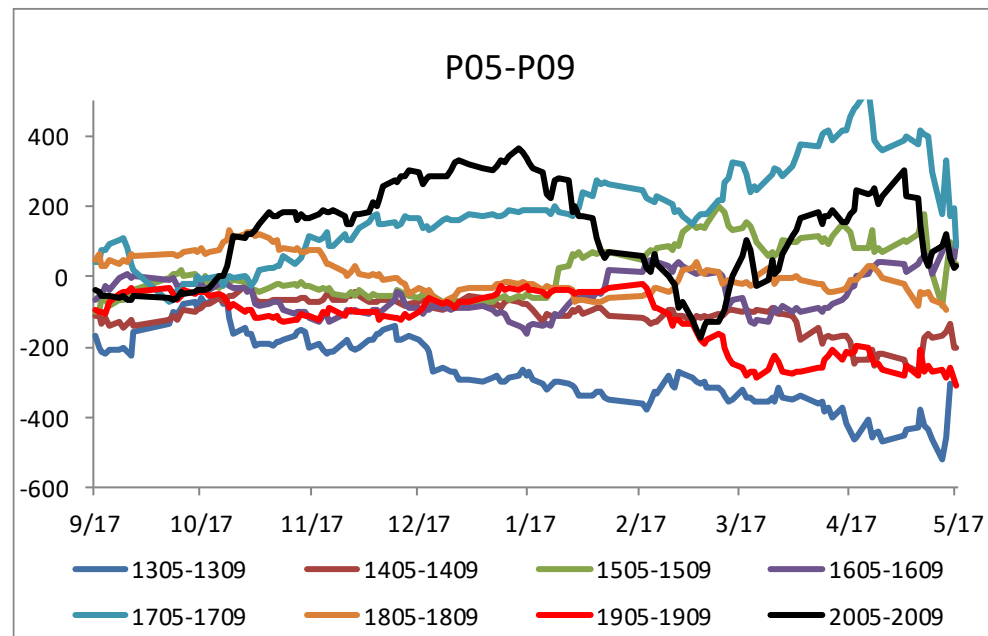
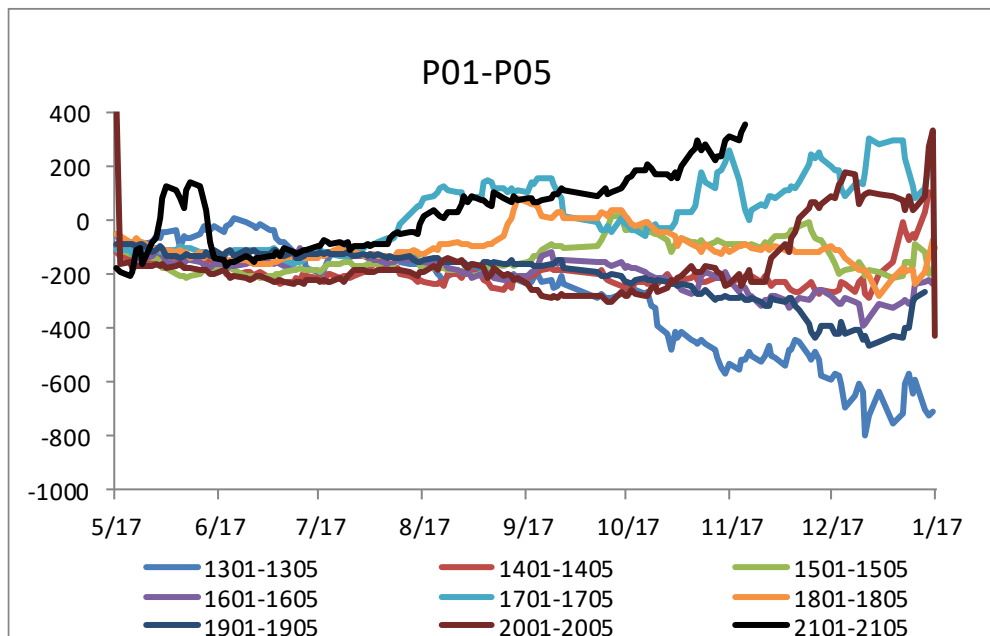
菜粕主力合约基差



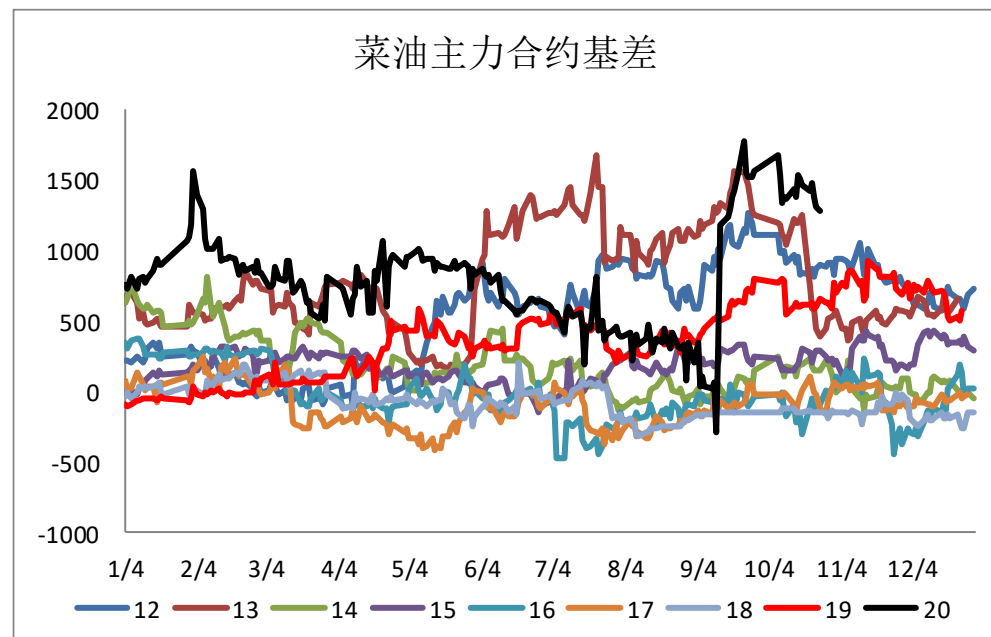
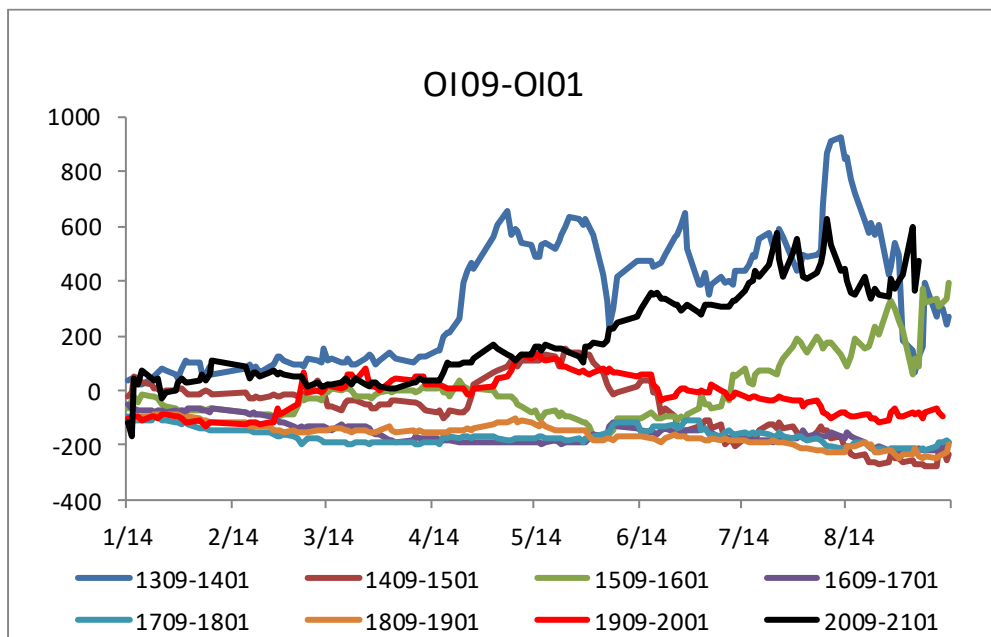
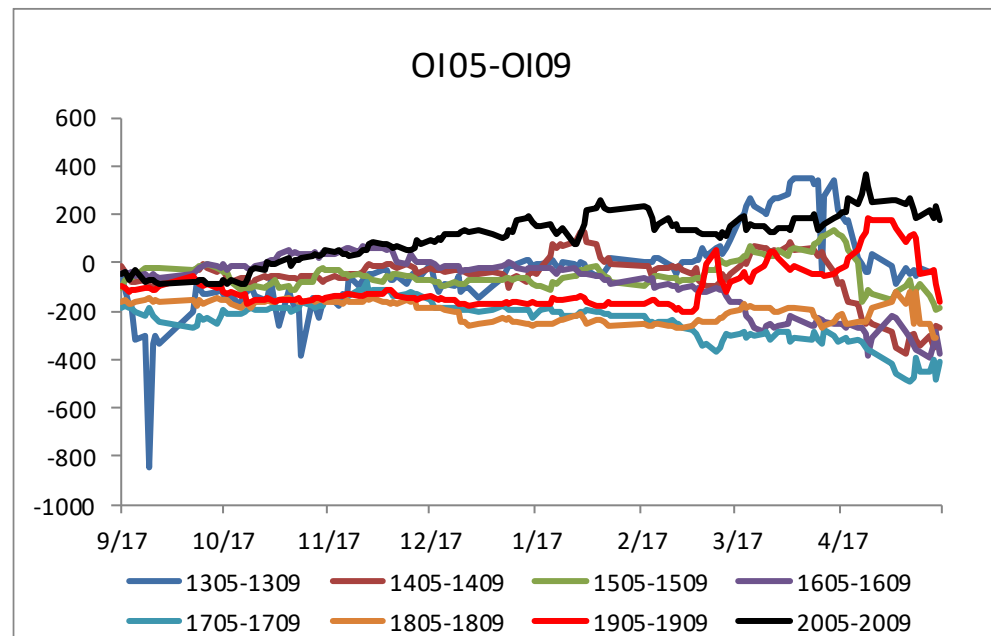
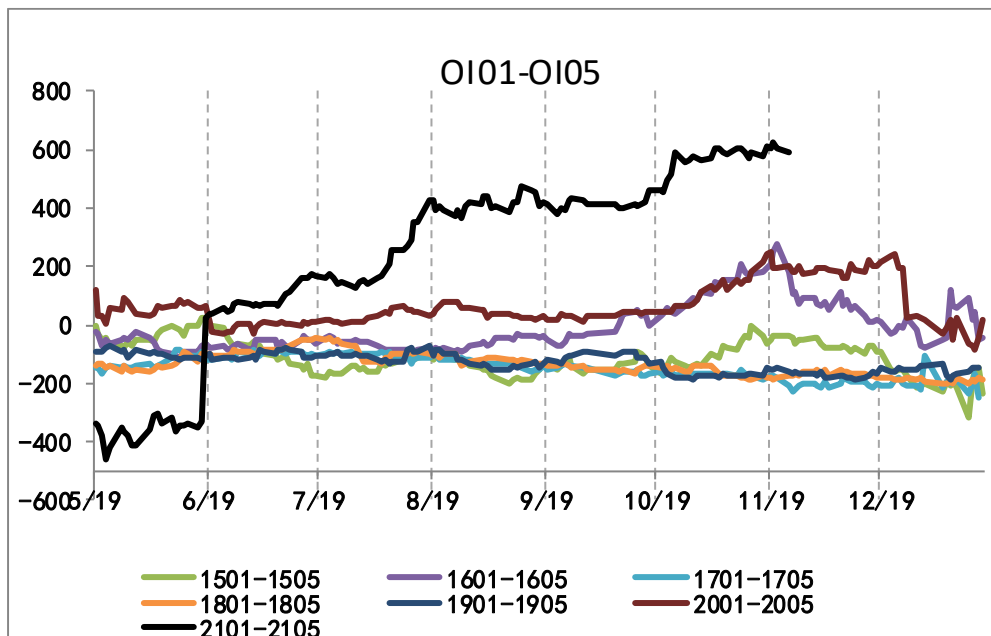
# 跨期套利跟踪：Y



## 跨期套利跟踪：P

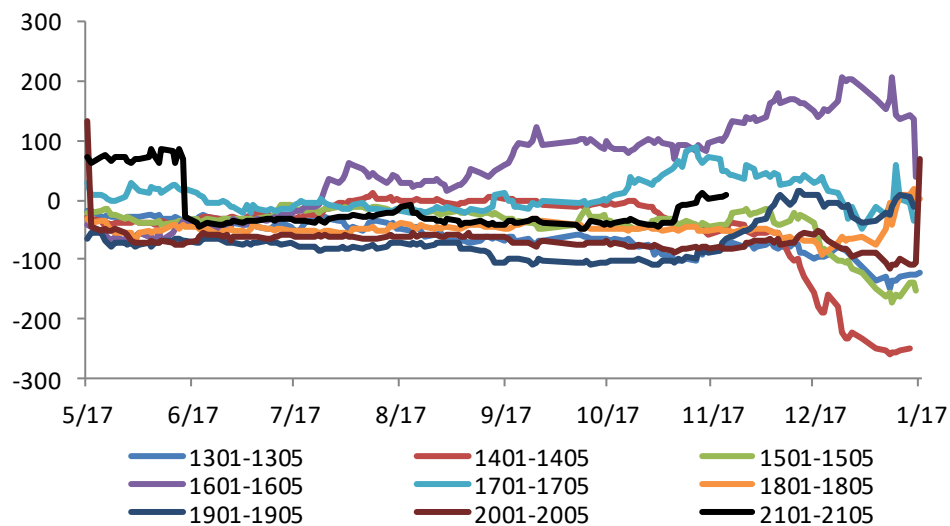


## 跨期套利跟踪：OI

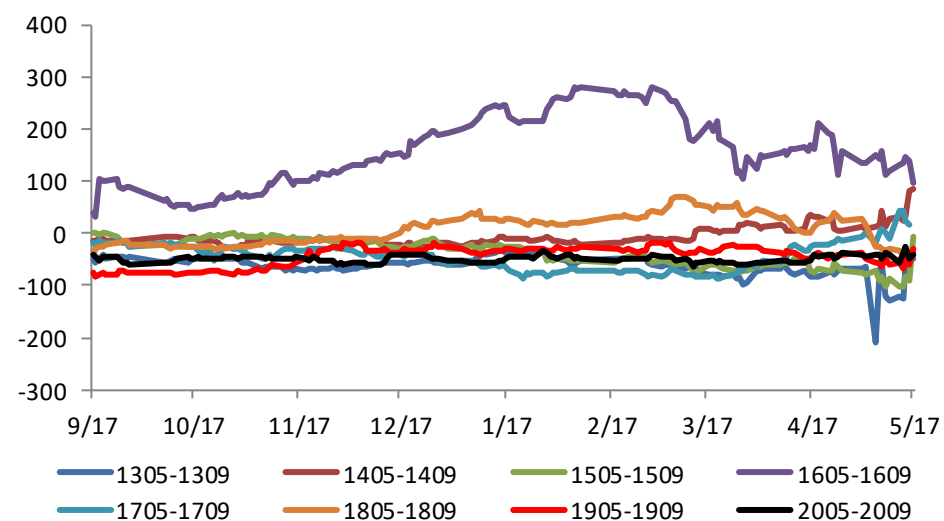


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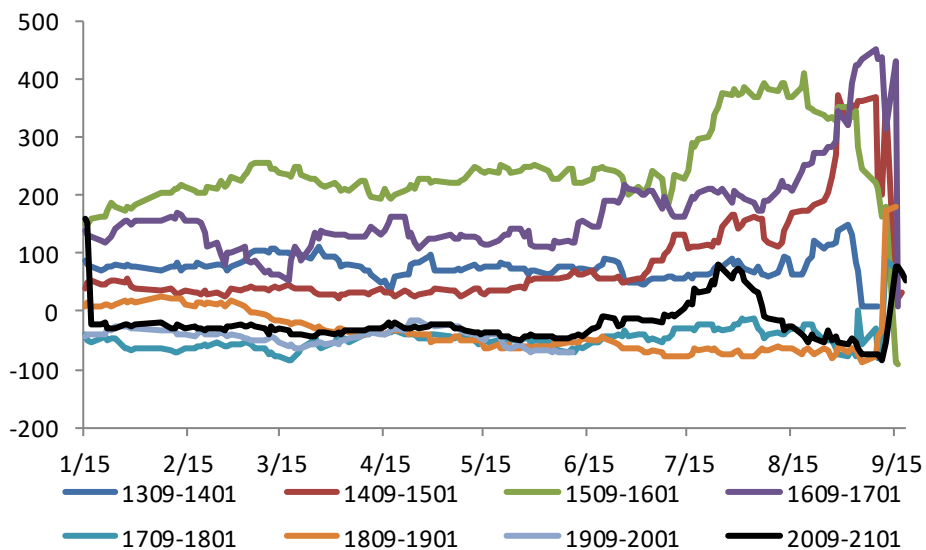
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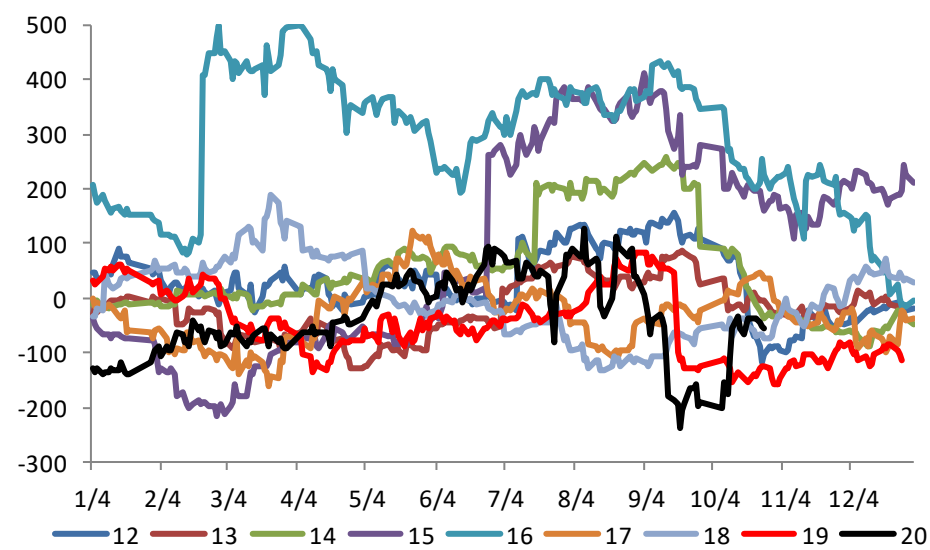
### C05-C09



### C09 - C01

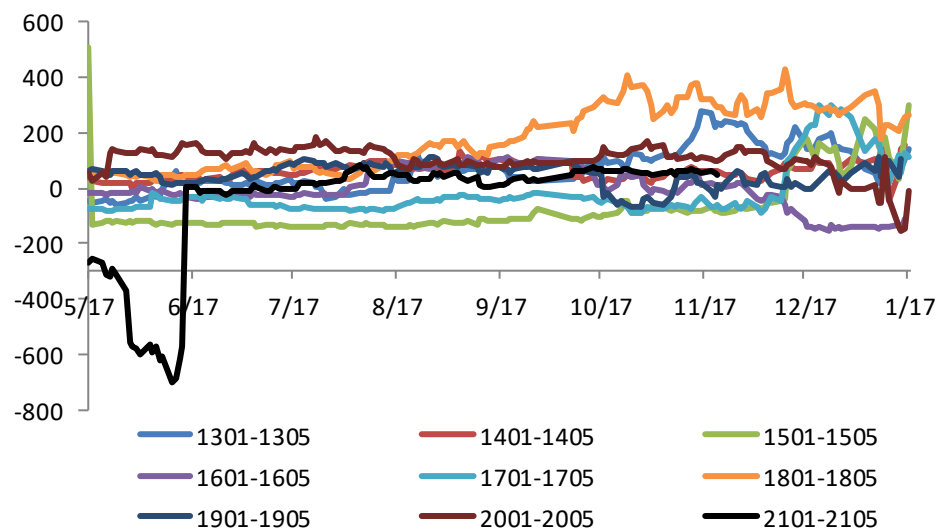


### 玉米主力合约基差

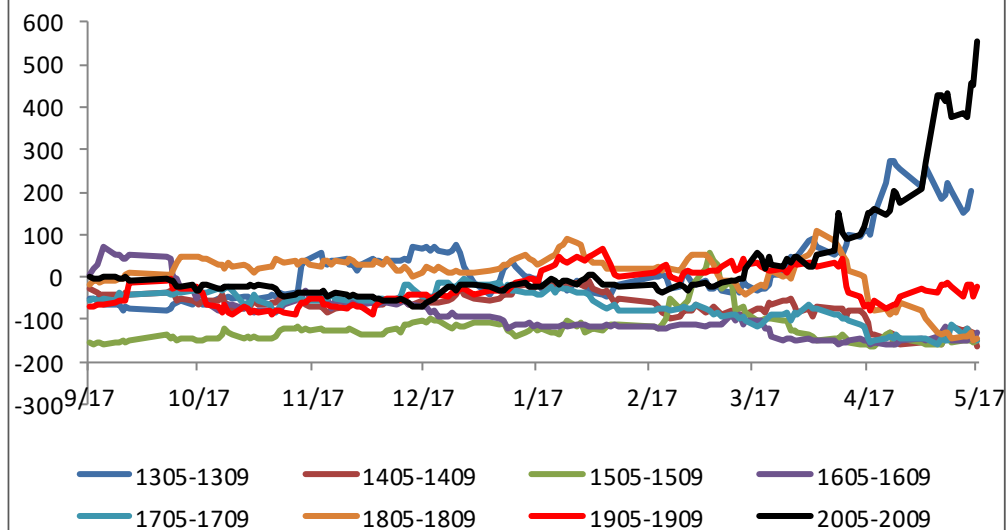


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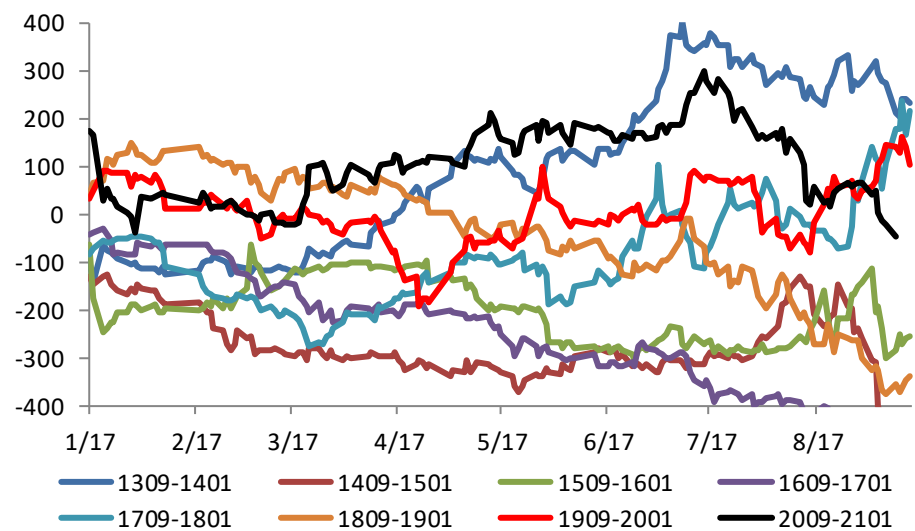
SR01-SR05



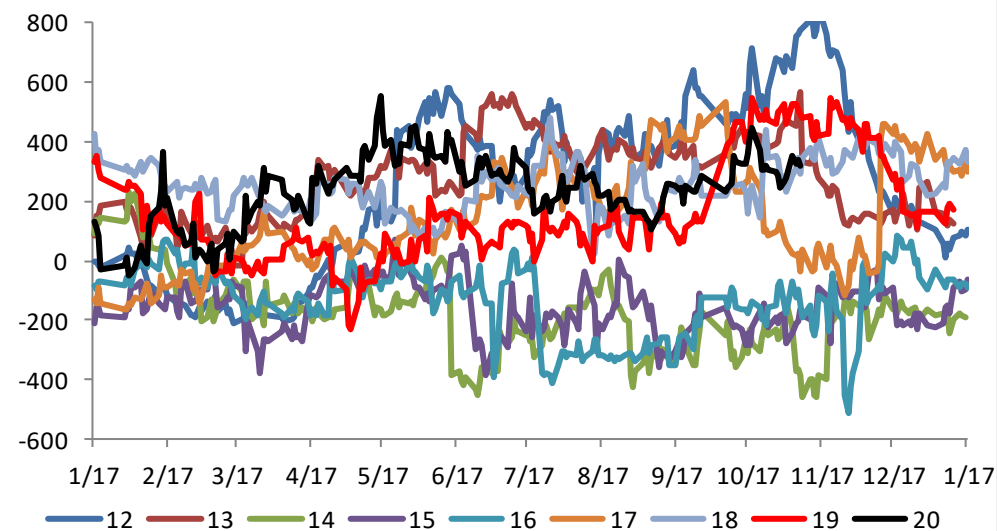
SR05-SR09



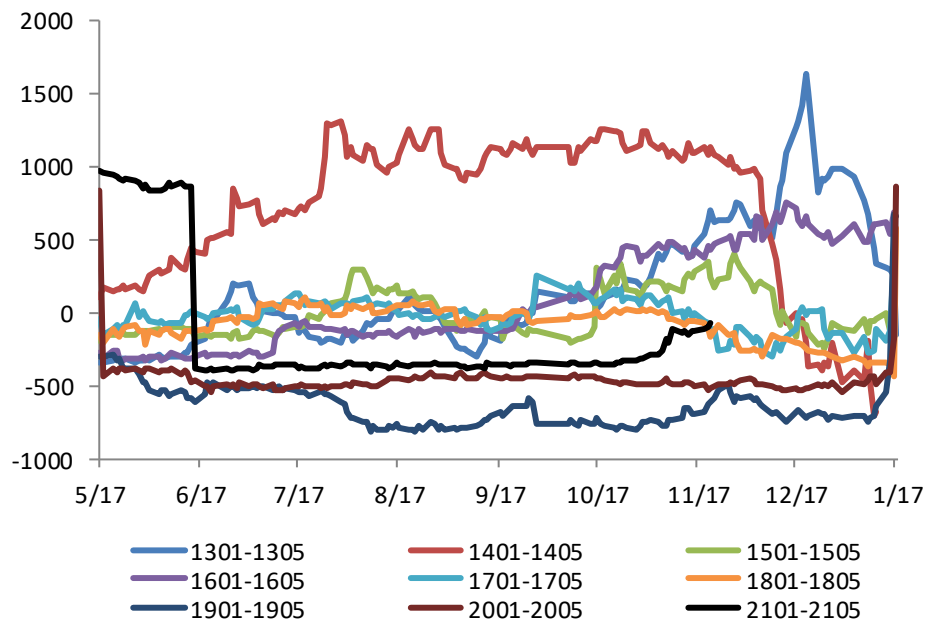
SR09 - SR01



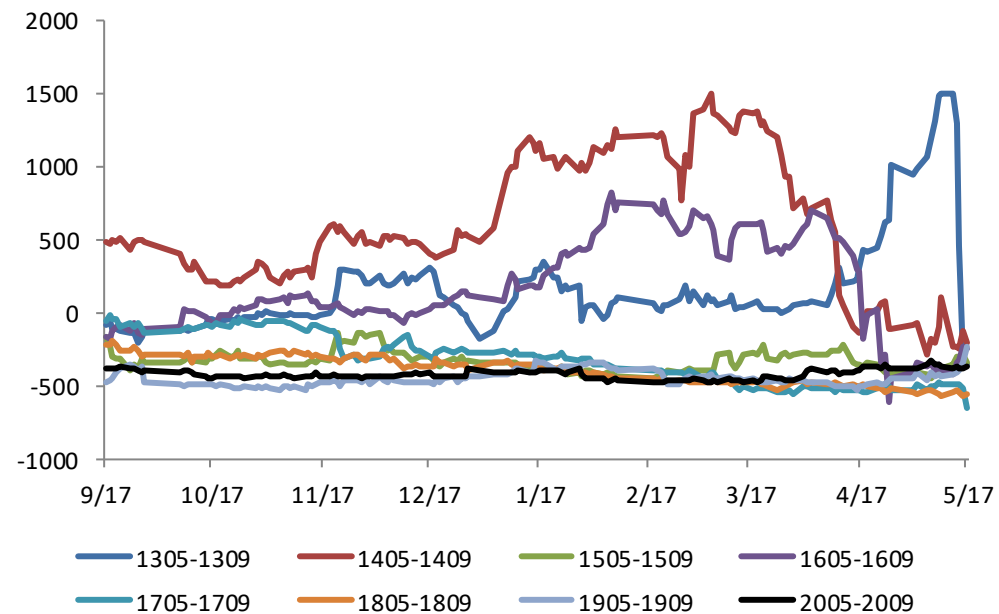
白糖主力合约基差



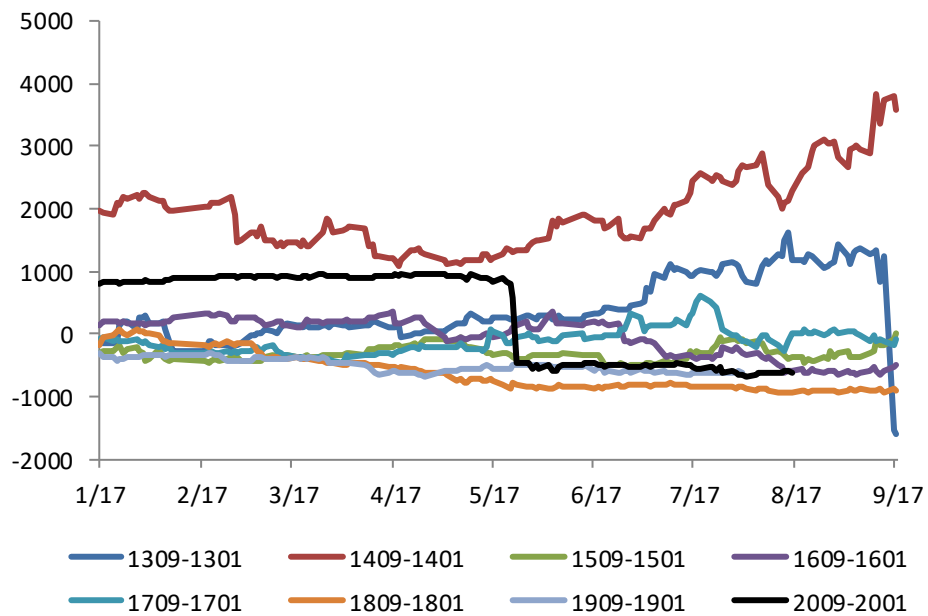
CF01-CF05



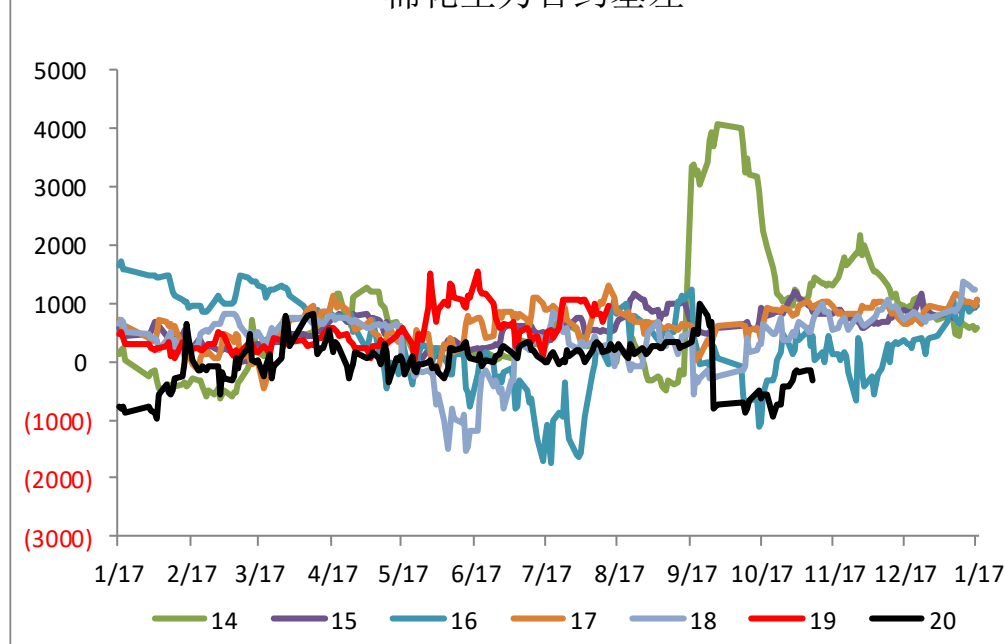
CF05-CF09



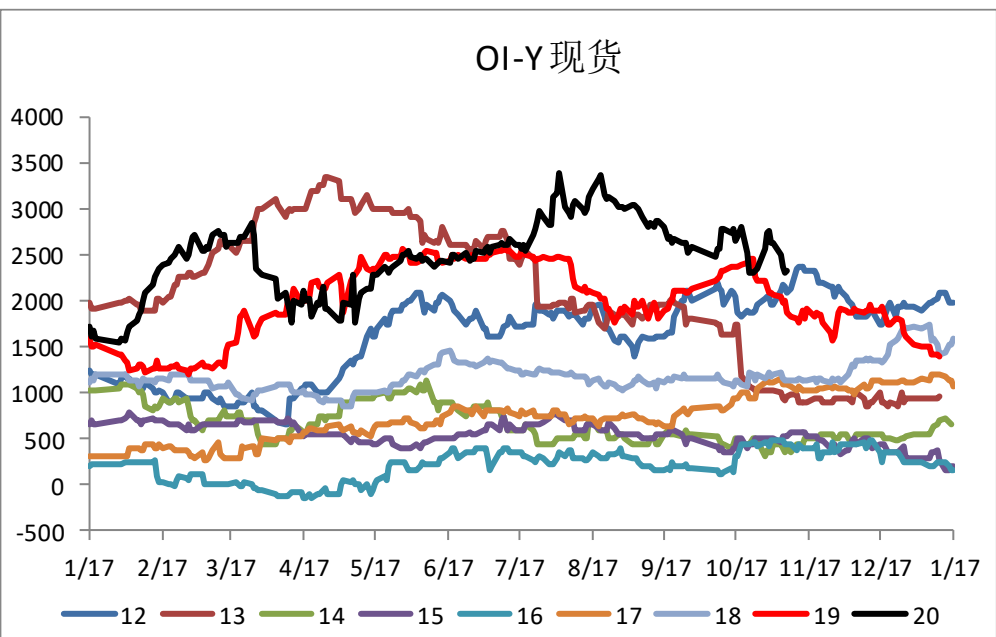
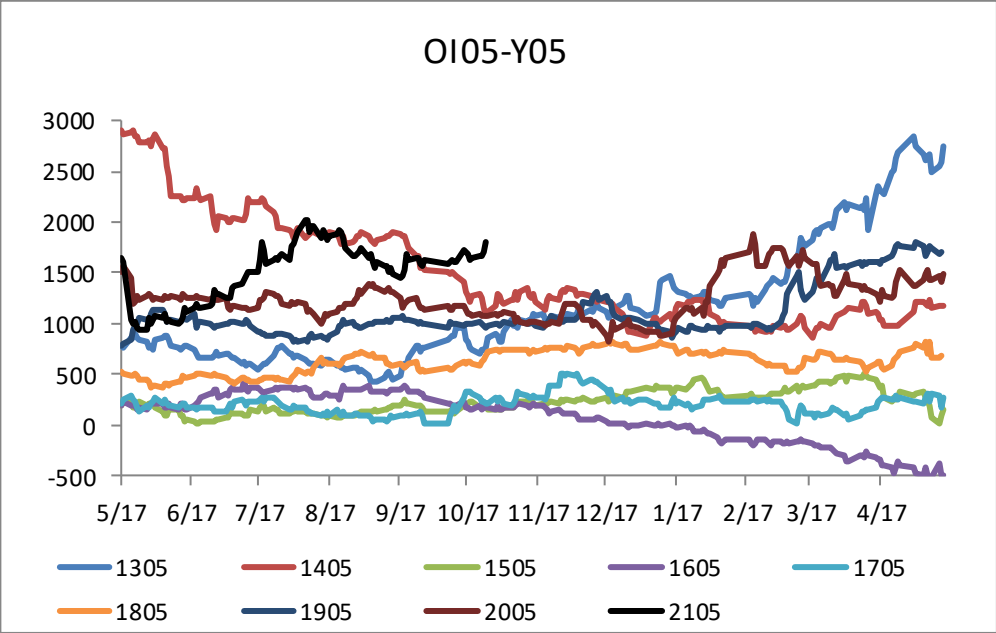
CF09-CF01



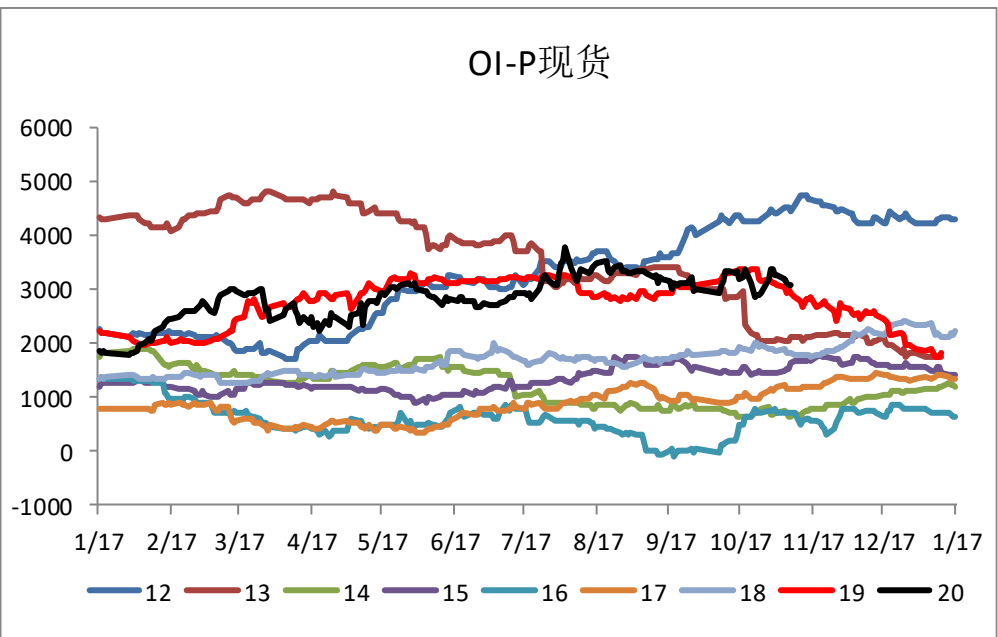
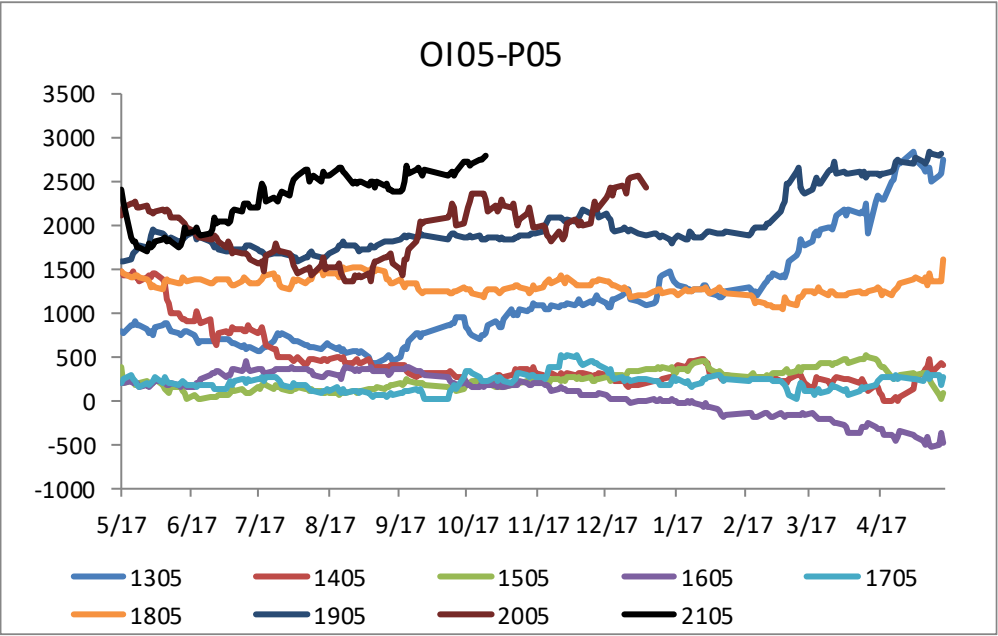
棉花主力合约基差



## 跨品种套利跟踪: OI-Y

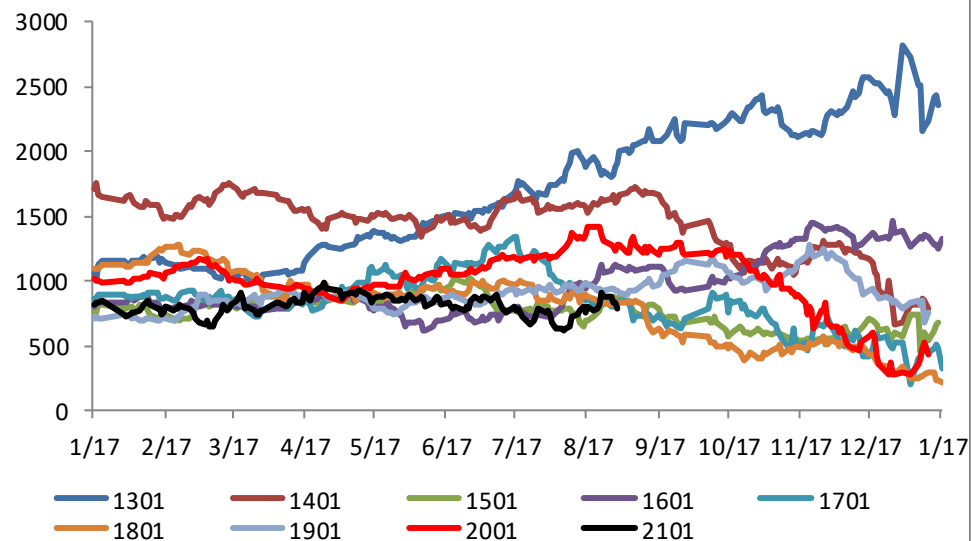


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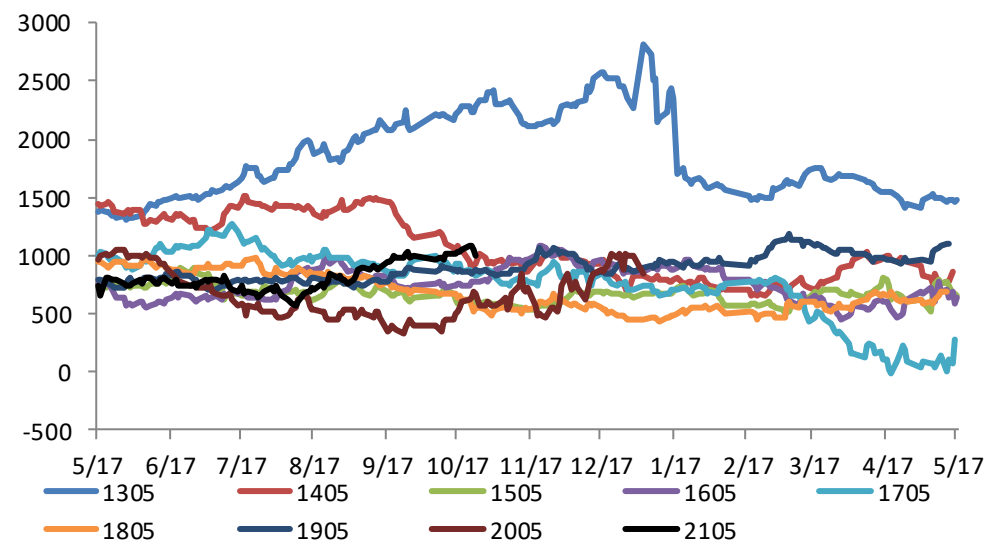


## 跨品种套利跟踪：Y-P

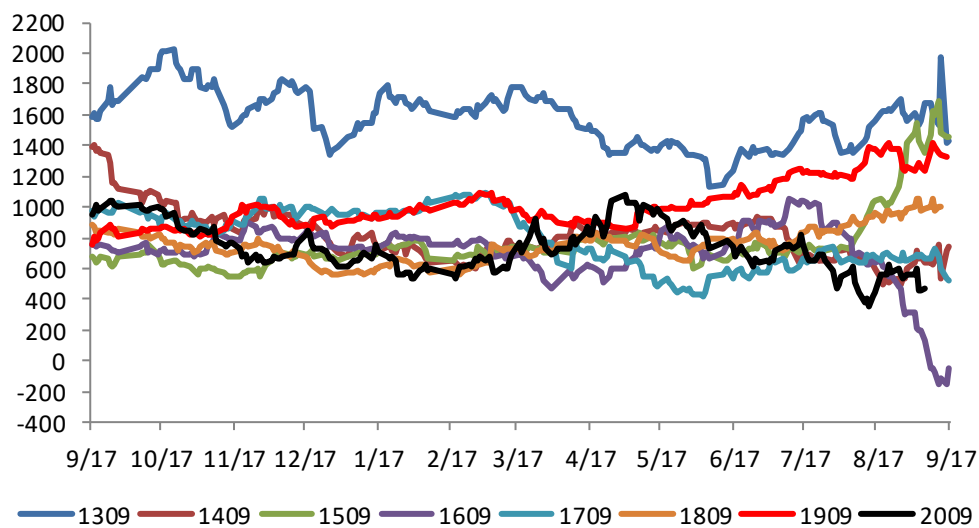
Y01-P01



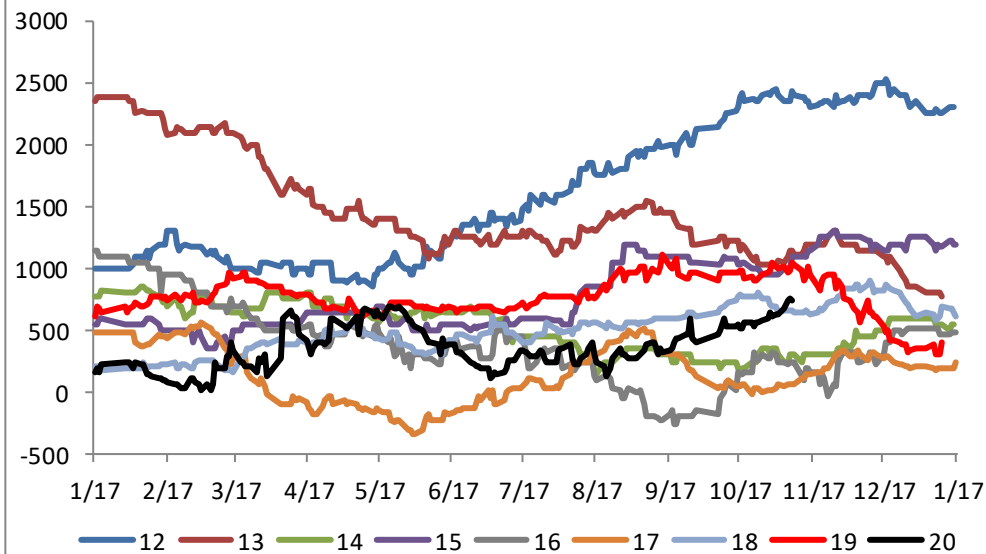
Y05-P05



Y09-P09

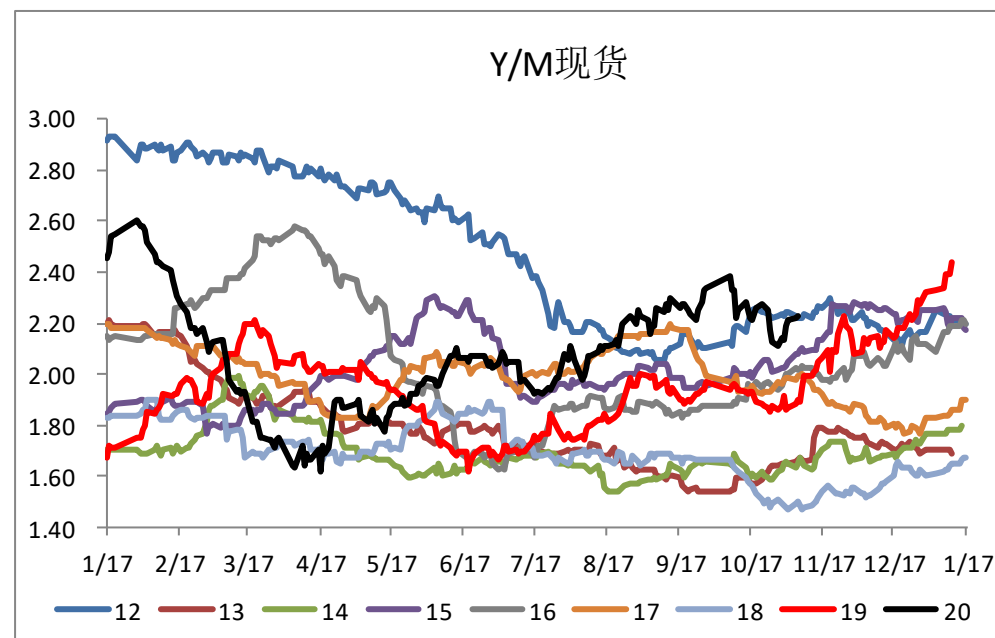
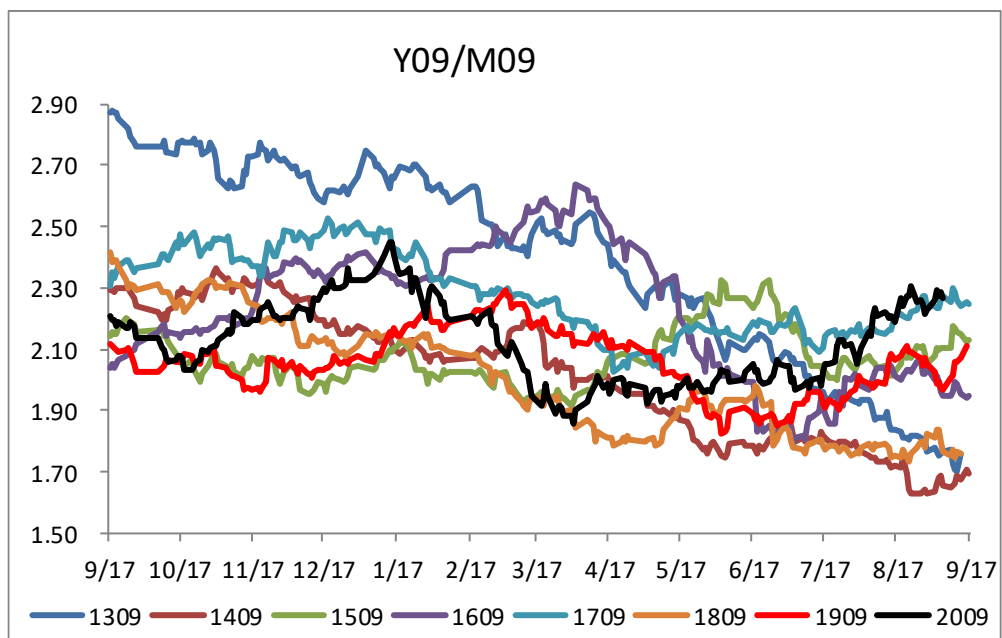
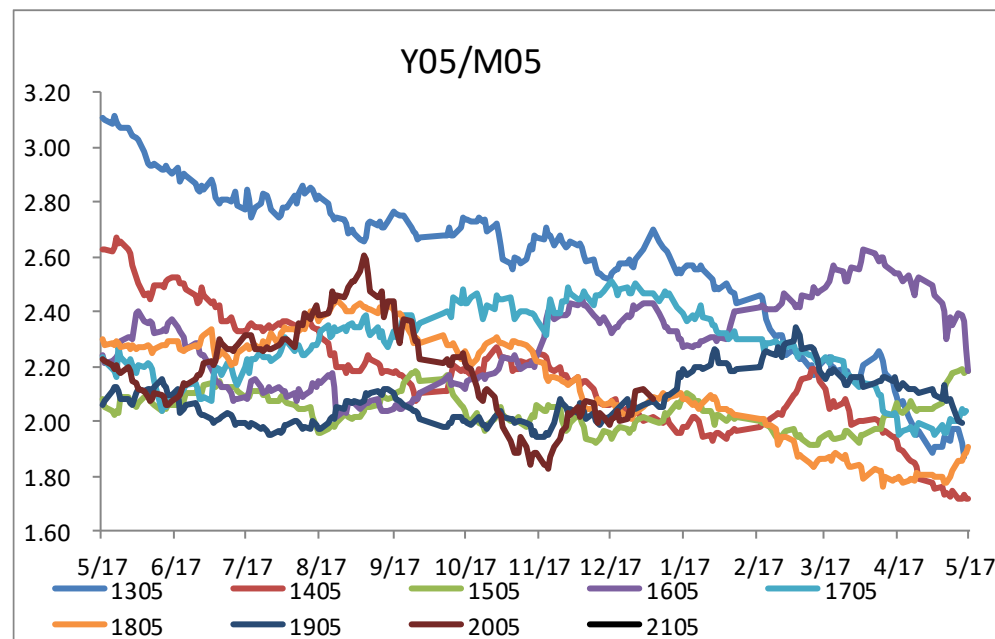
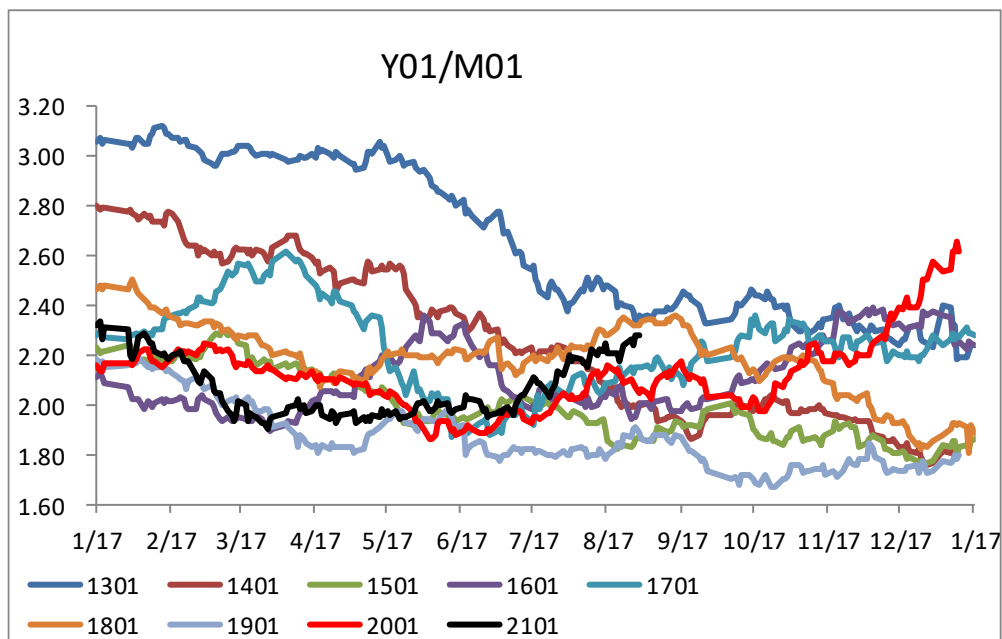


Y-P现货

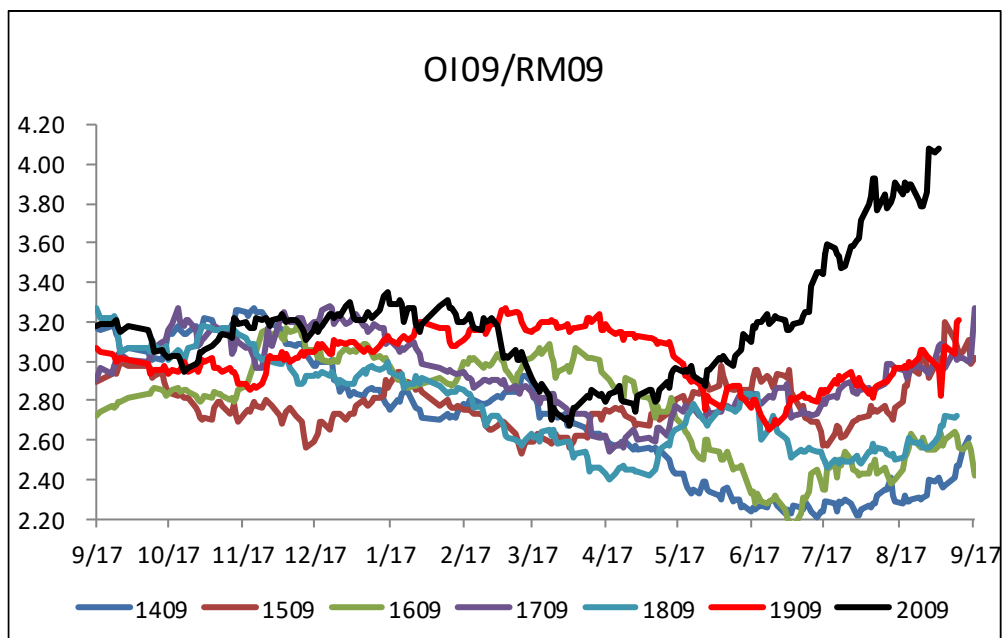
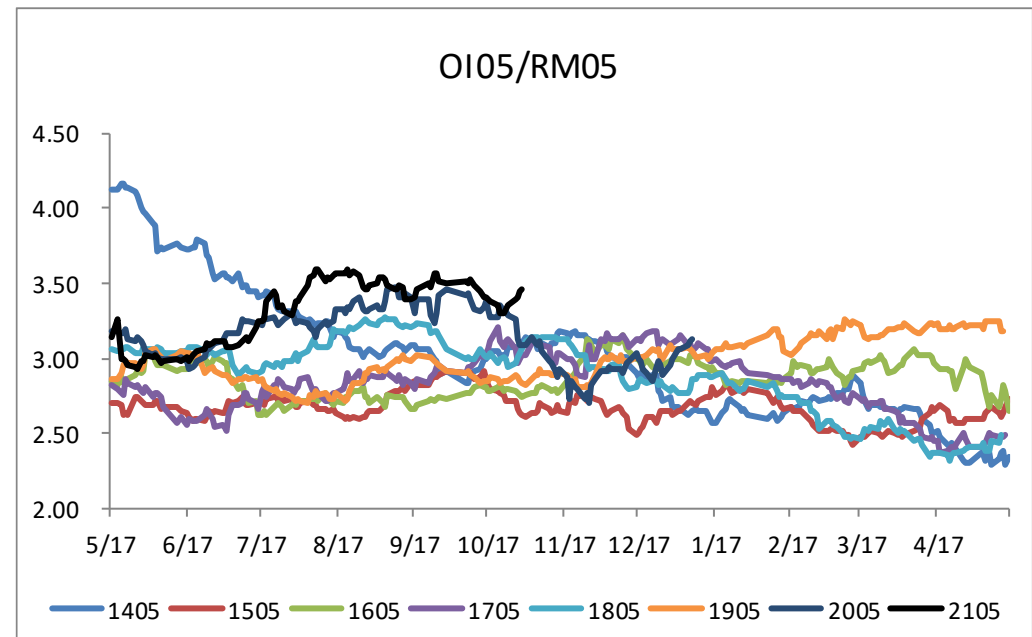
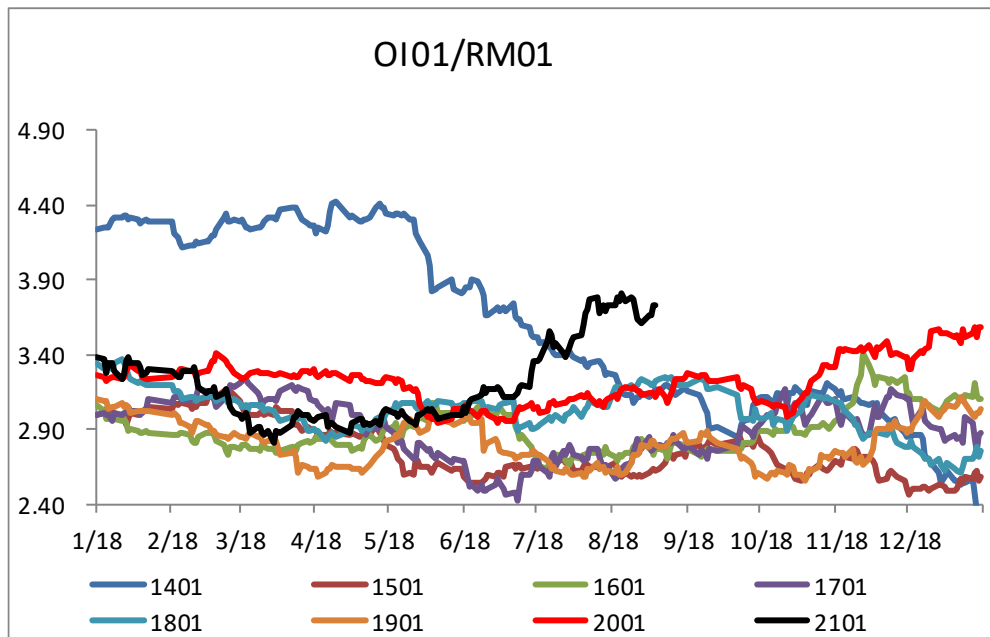


# 跨品种套利跟踪：Y/M

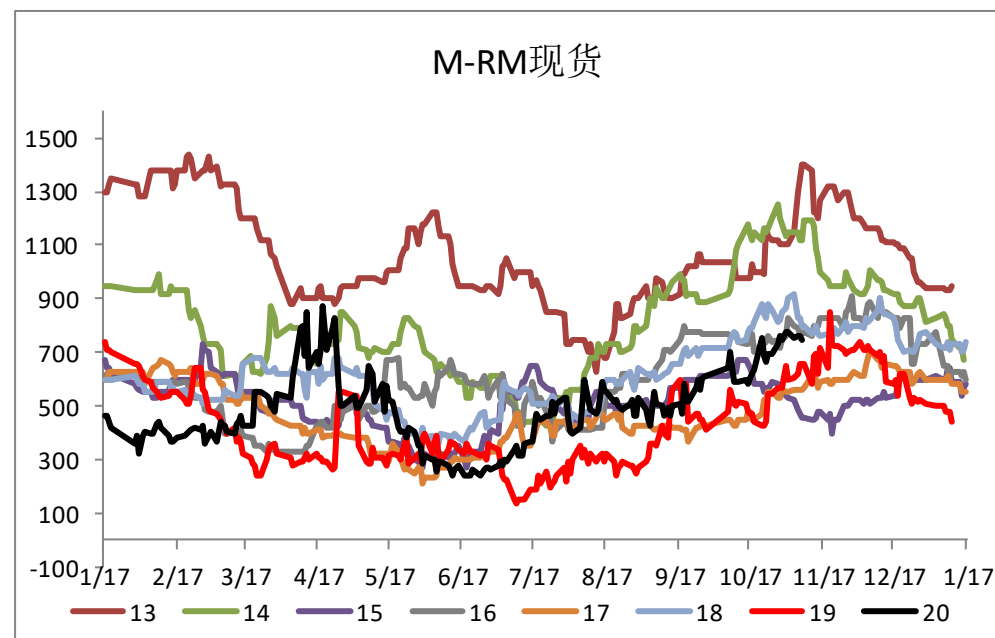
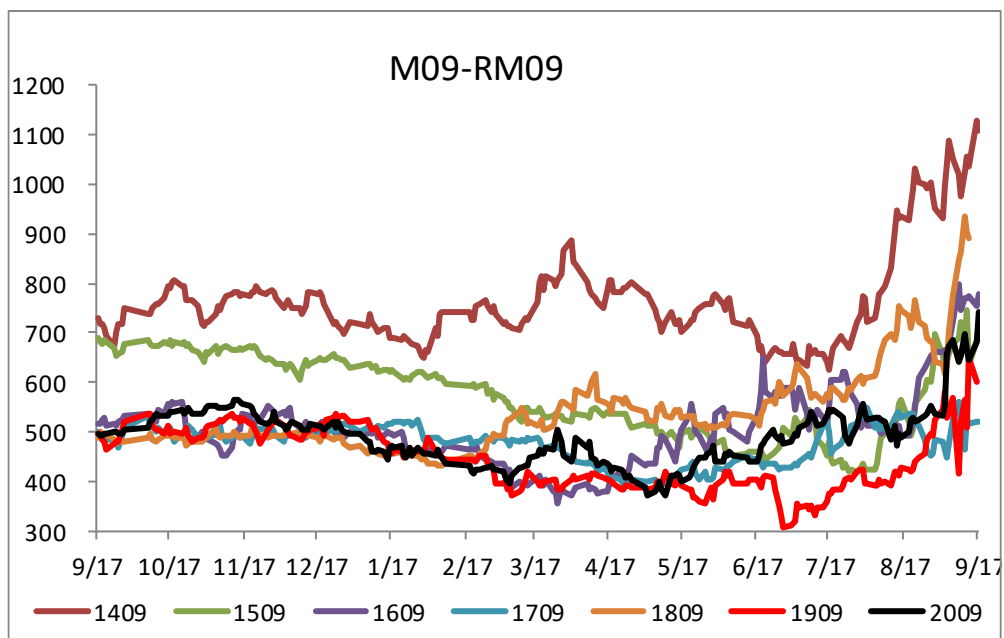
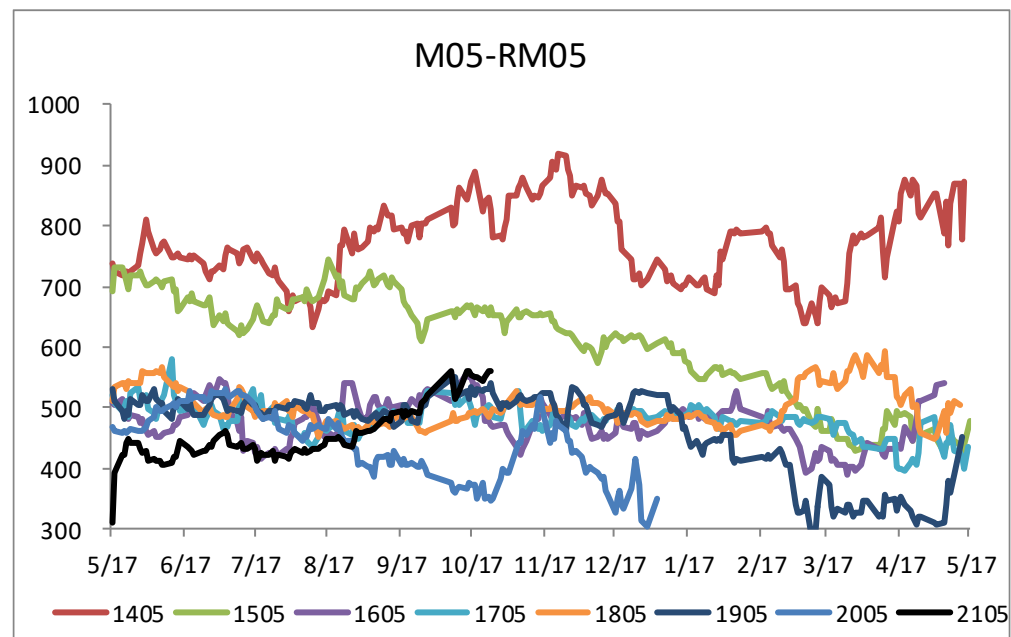
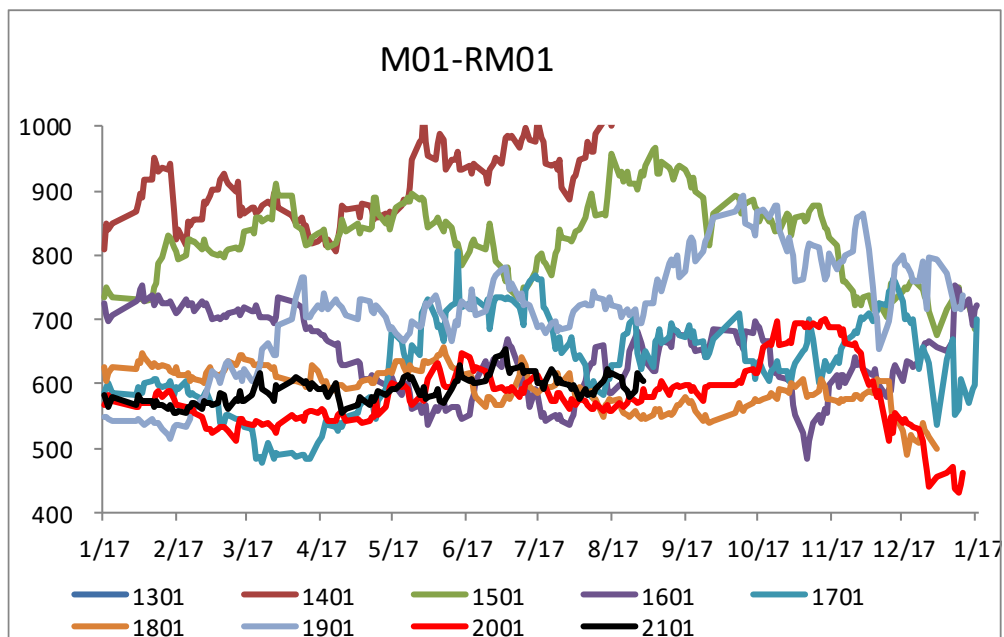
Y/M



## 跨品种套利跟踪: OI/RM



## 跨品种套利跟踪: M-RM



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