

## 农产品套利跟踪 20210113



**信达期货**  
CINDA FUTURES

联系人：张秀峰

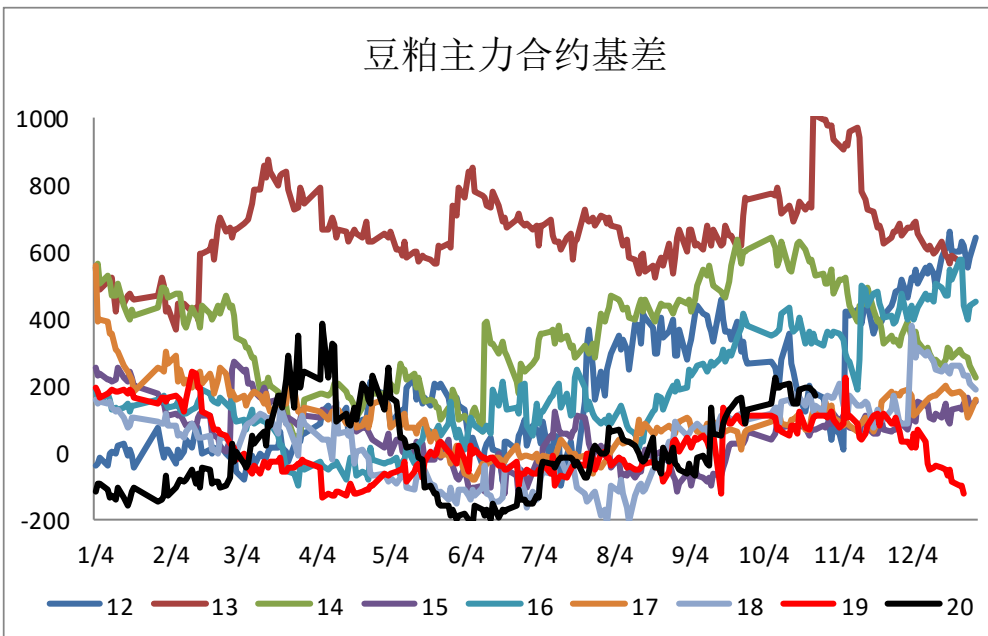
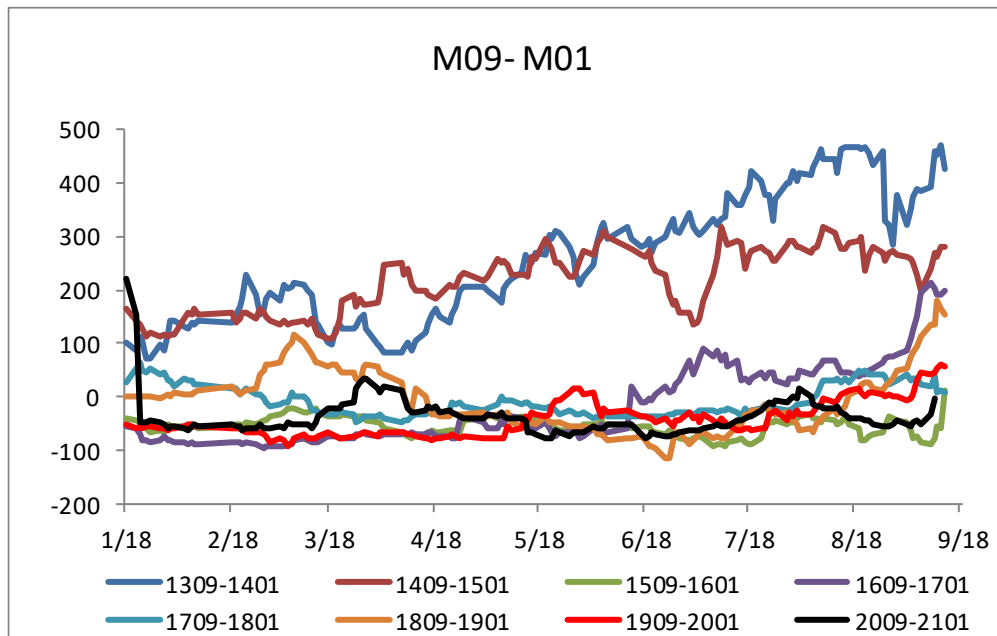
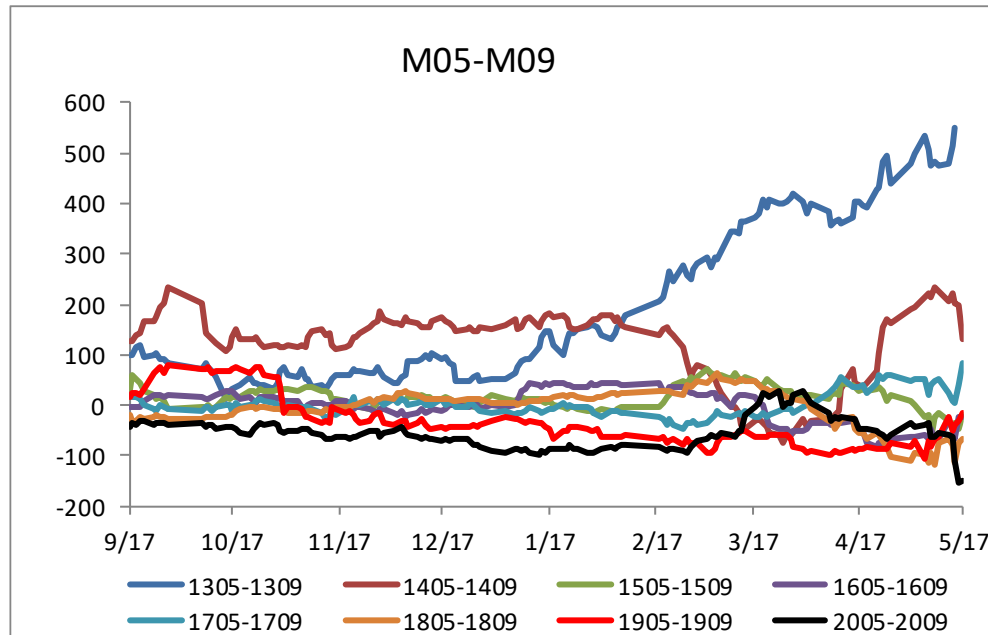
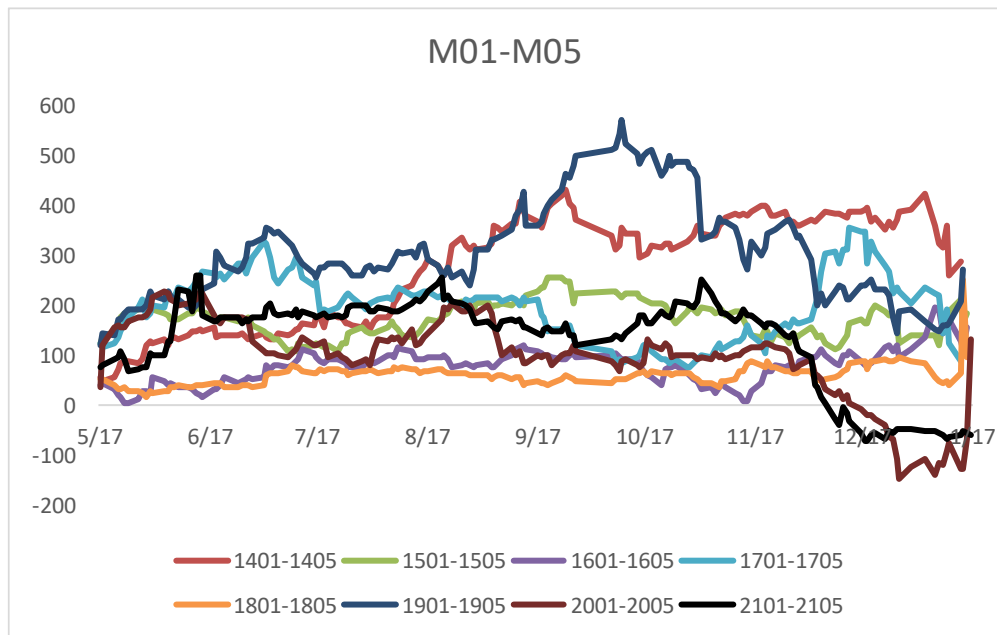
从业资格编号：F0289189

投资咨询编号：Z0011152

电话：0571-28132638

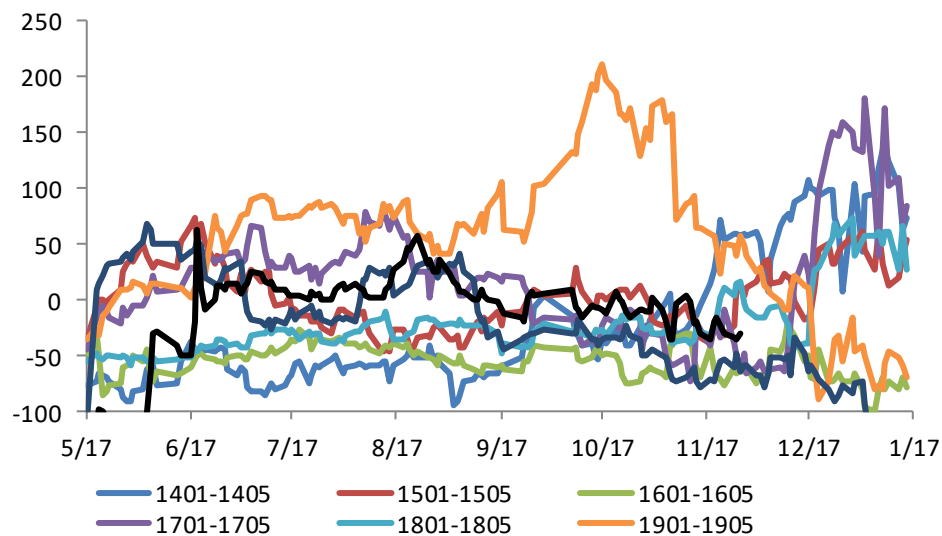
策略类型		策略组合	2021/1/12	2021/1/13	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.38	2.38	[1.8,2.7]	观望
		Y2105/M2105	2.20	2.11	[1.8,2.7]	观望
		Y2109/M2109	2.08	2.00	[1.8,2.6]	观望
		Y 现货/M 现货	2.24	2.20	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.71	3.60	[2.5,3.5]	观望
		OI2105/RM2105	3.35	3.19	[2.5,3.2]	观望
		OI2109/RM2109	3.22	3.07	[2.3,3.2]	观望
		OI 现货/RM 现货	3.72	3.56	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	1570	1600	[0,1000]	观望
		OI2105-Y2105	2065	2083	[0,1200]	-
		OI2109-Y2109	2105	2075	[0,1200]	观望
		OI 现货-Y 现货	2462	2404	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1150	1300	[500,1500]	观望
		Y2105-P2105	902	932	[500,1500]	观望
		Y2109-P2109	936	952	[500,1500]	观望
		Y 现货-P 现货	990	1060	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	2720	2900	[800,2000]	观望
		OI2105-P2105	2967	3015	[700,2000]	观望
		OI2009-P2109	3041	3027	[700,2000]	观望
		OI 现货-P 现货	3452	3464	[500,3000]	-
豆粕-菜粕	M2101-RM2101	890	796	[500,1000]	观望	
	M2105-RM005	625	621	[400,1000]	观望	
	M2109-RM2109	630	638	[400,1000]	观望	
	M 现货-RM 现货	804	778	[400,1500]	-	

策略类型		策略组合	2021/1/12	2021/1/13	正常区间	操作建议
跨期	豆粕	M2101-M2105	25	-115	[0,400]	观望
		M2105-M2109	5	8	[-100,200]	观望
		M2109-M2101	-30	107	[-100,300]	观望
		主力合约基差	90	63	[-200,600]	-
	菜粕	RM2101-RM2105	-240	-290	[-100,100]	观望
		RM2105-RM2109	10	25	[-50,150]	观望
		RM2109-RM2101	230	265	[0,350]	观望
		主力合约基差	16	23	[0,600]	-
	豆油	Y2101-Y2105	692	722	[-150,150]	观望
		Y2105-Y2109	460	432	[-250,50]	观望
		Y2109-Y2101	-1152	-1154	[-200,0]	观望
		主力合约基差	992	1074	[-400,150]	-
	棕榈油	P2101-P2105	444	354	[-300,100]	观望
		P2105-P2109	494	452	[-300,200]	观望
		P2109-P2101	-938	-806	[-200,200]	观望
		主力合约基差	788	816	[-500,500]	-
	菜油	OI2101-OI2105	197	239	[-200,100]	观望
		O2105-OI2109	420	440	[-300,200]	观望
		OI2109-OI2101	-617	-679	[-200,500]	观望
		主力合约基差	1199	1253	[-100,1000]	-
	玉米	C2101-C2105	-48	0	[-100,100]	观望
		C2105-C2109	47	-2824	[-100,150]	观望
		C2109-C2101	1	2824	[-100,250]	观望
		主力合约基差	89	86	[-100,400]	-
	白糖	SR2101-SR2105	-89	-39	[-150,200]	观望
		SR2105-SR2109	-66	-70	[-150,200]	观望
		SR2109-SR2101	155	109	[-300,250]	观望
		主力合约基差	-28	-78	[-300,500]	-
	棉花	CF2101-CF2105	20	-10	[-1000,1000]	观望
		CF2105-CF2109	-180	-185	[1000,2000]	观望
		CF2109-CF2101	160	195	[-1000,1000]	观望
		主力合约基差	-189	-273	[0,2000]	-

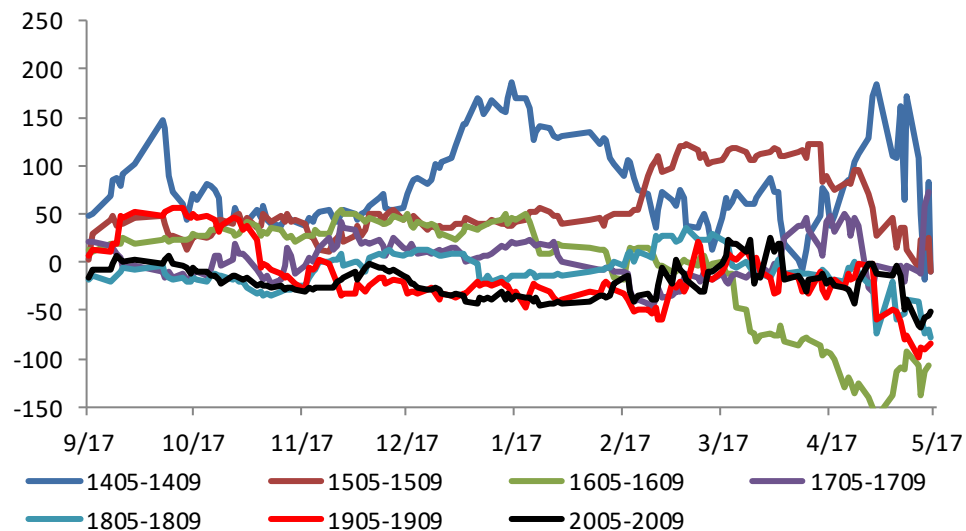


# 跨期套利跟踪：RM

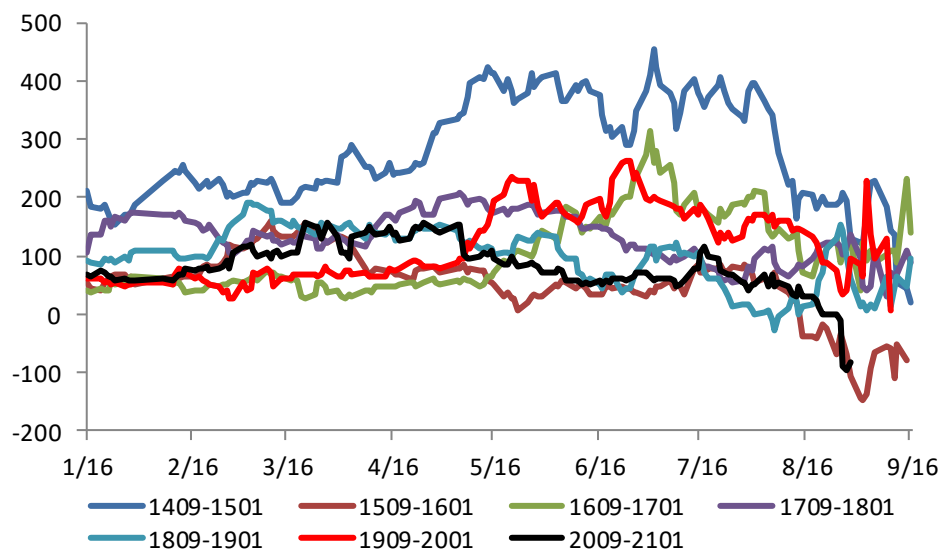
## RM01-RM05



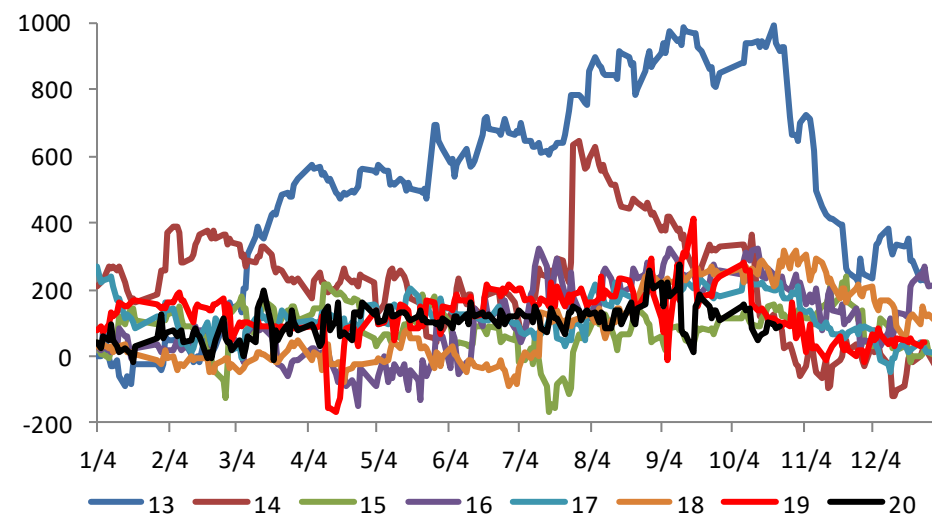
## RM05-RM09



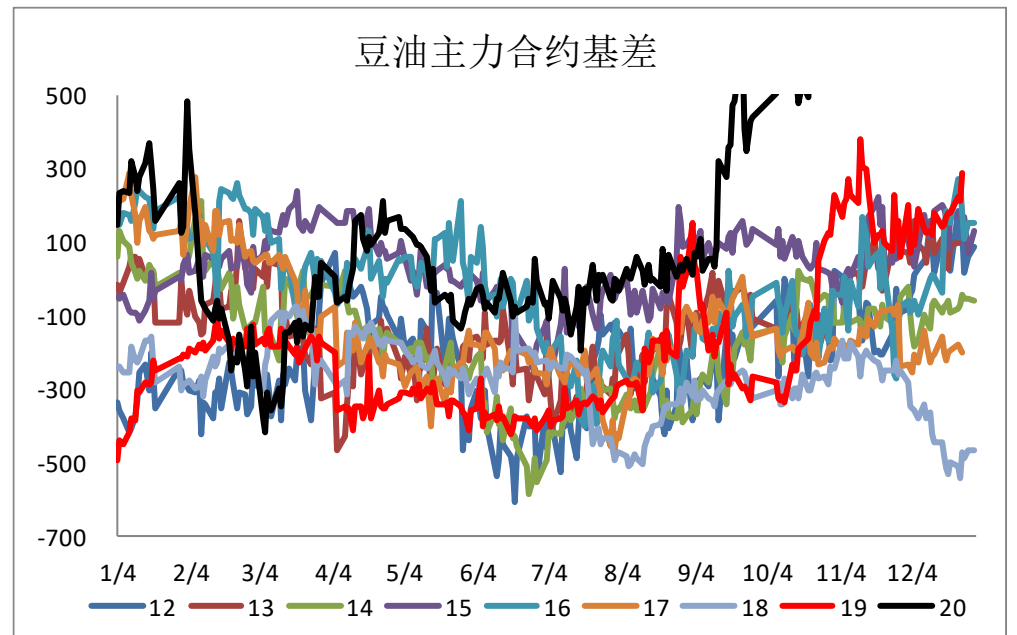
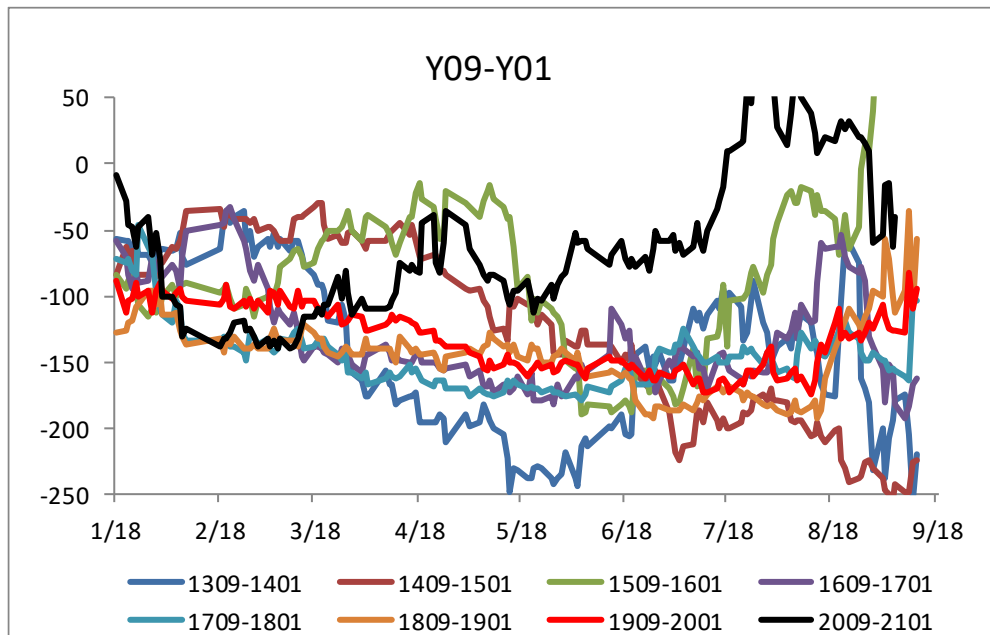
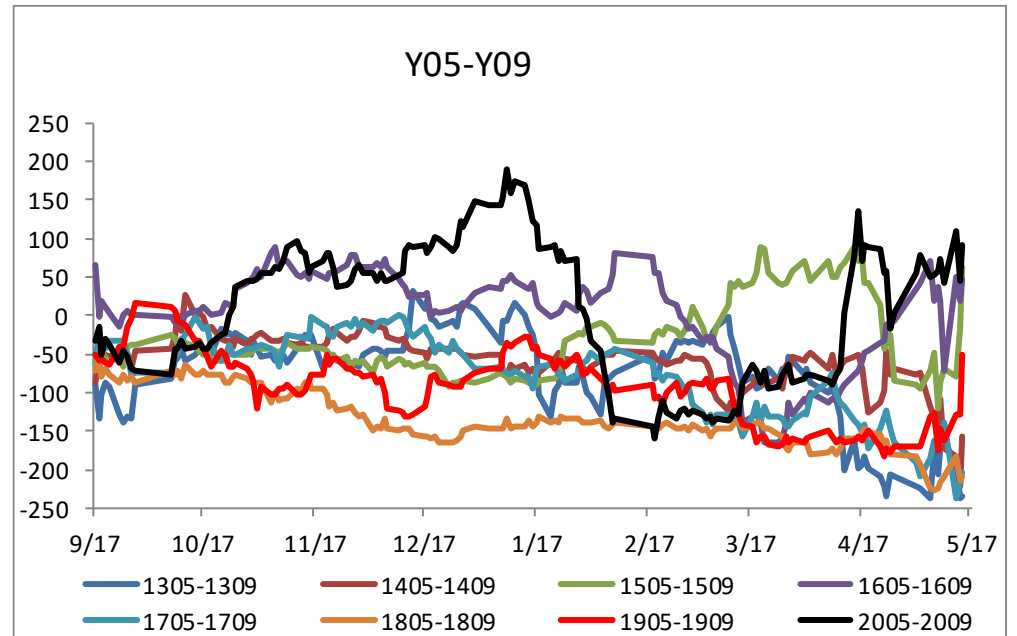
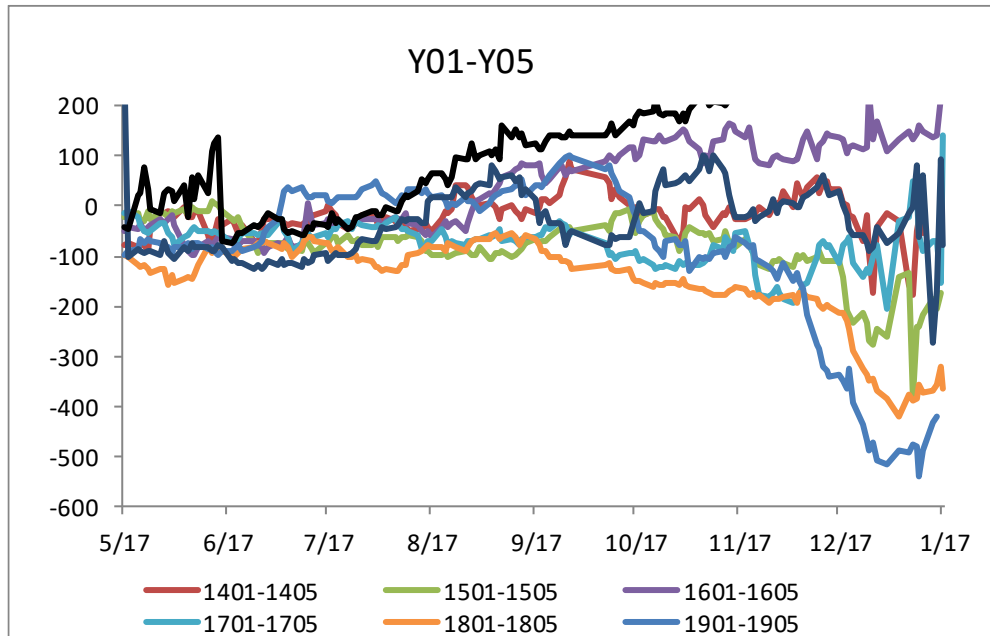
## RM09 -RM01



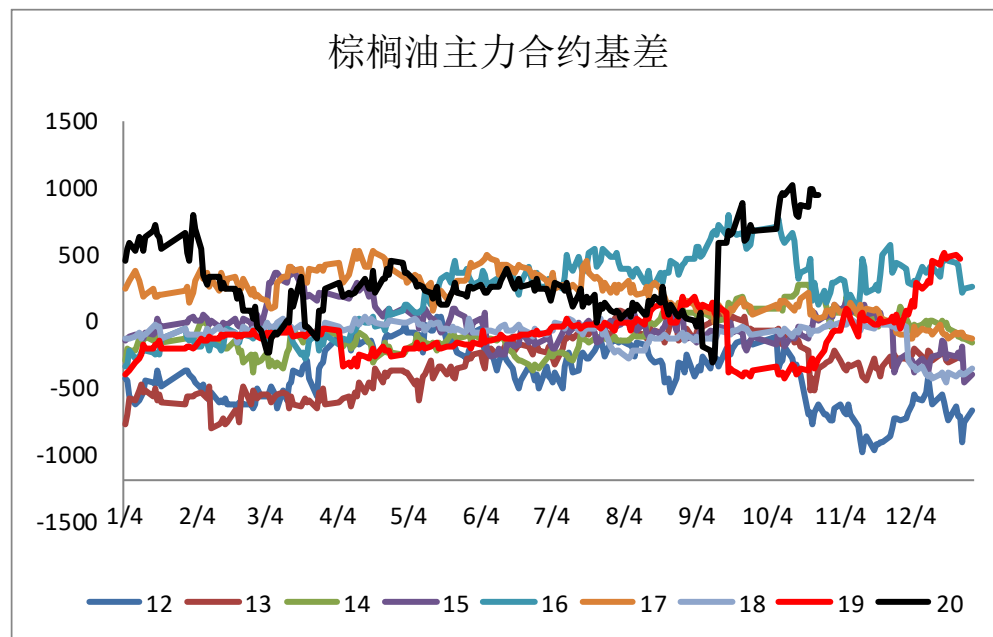
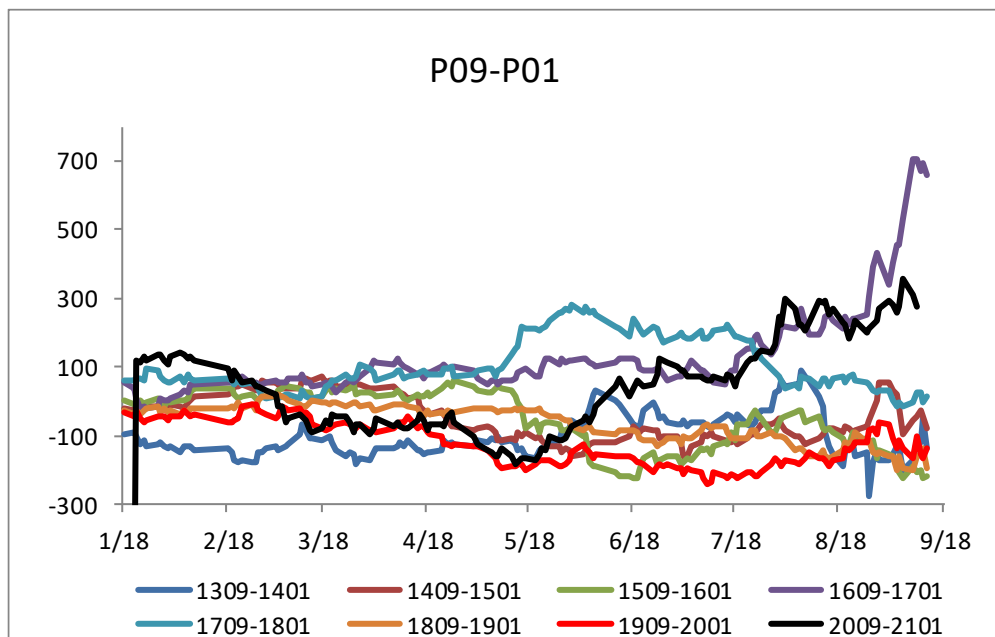
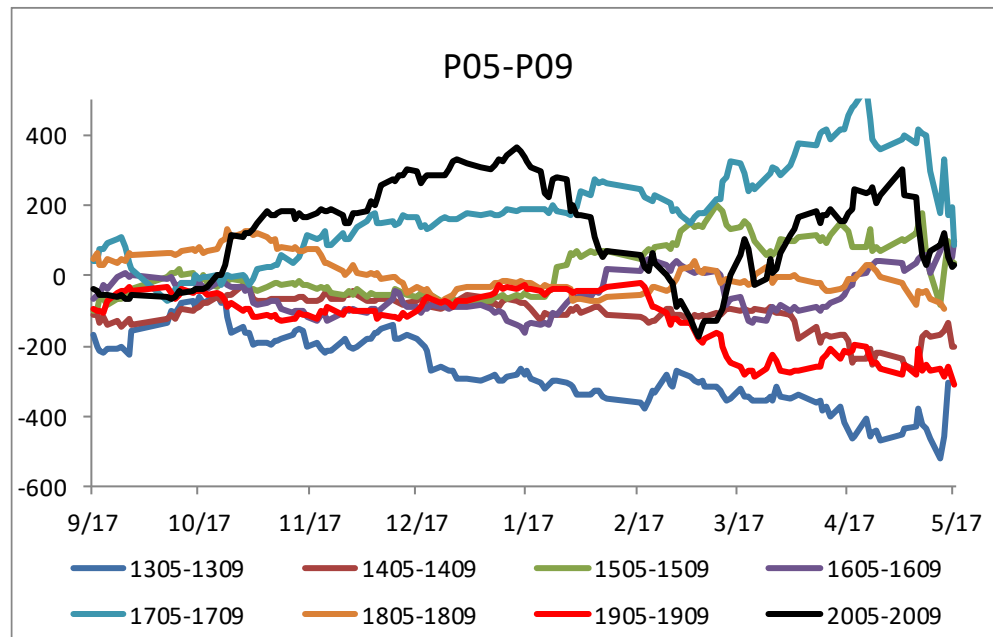
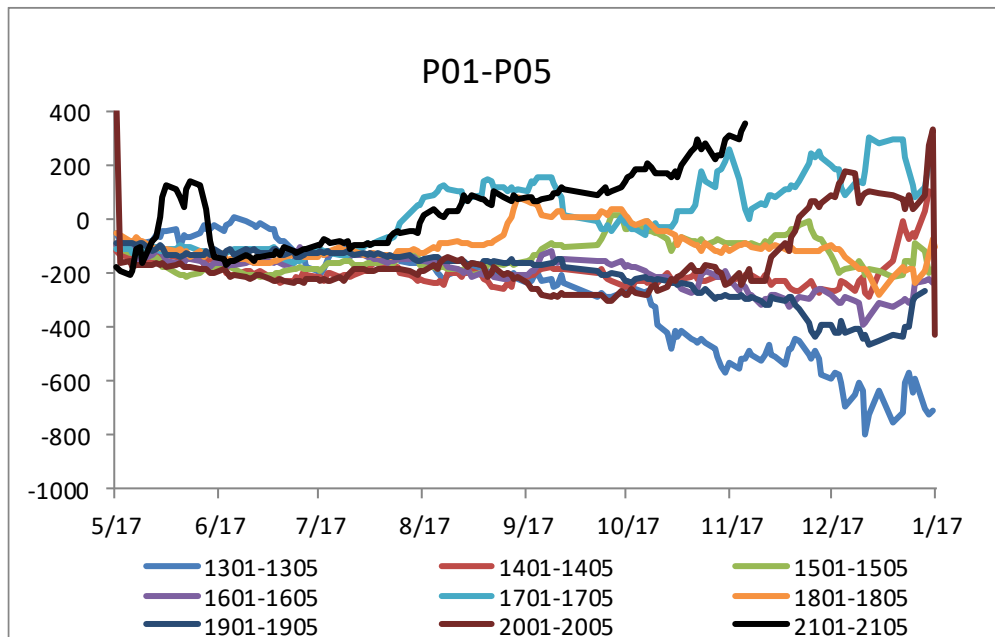
## 菜粕主力合约基差



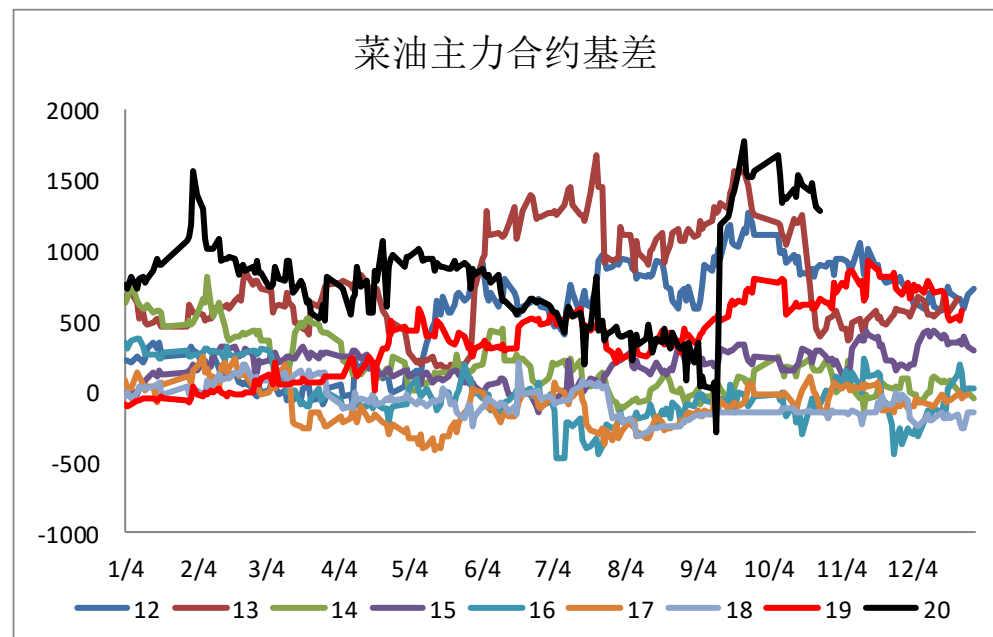
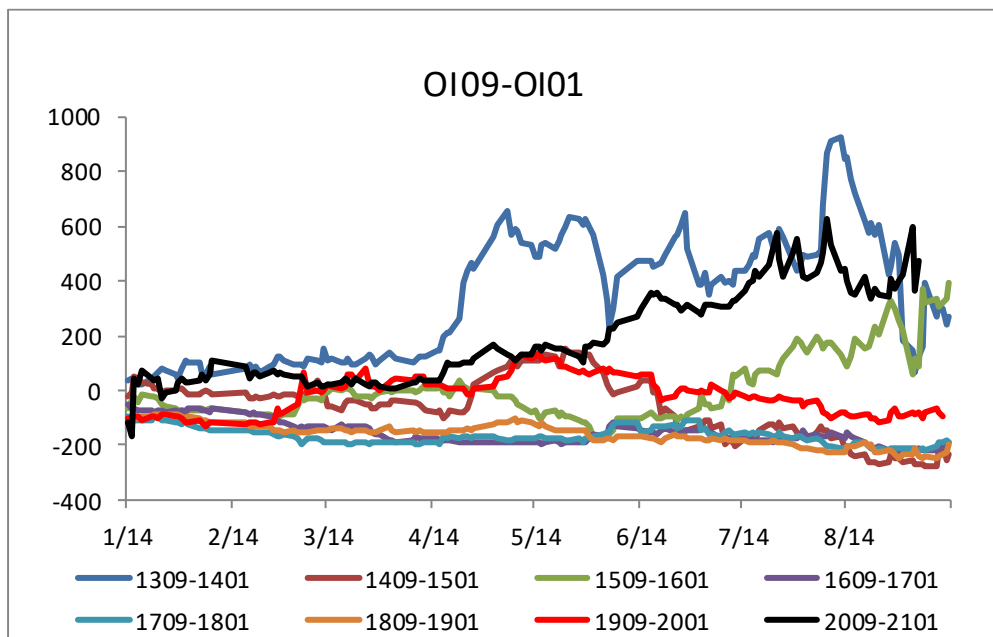
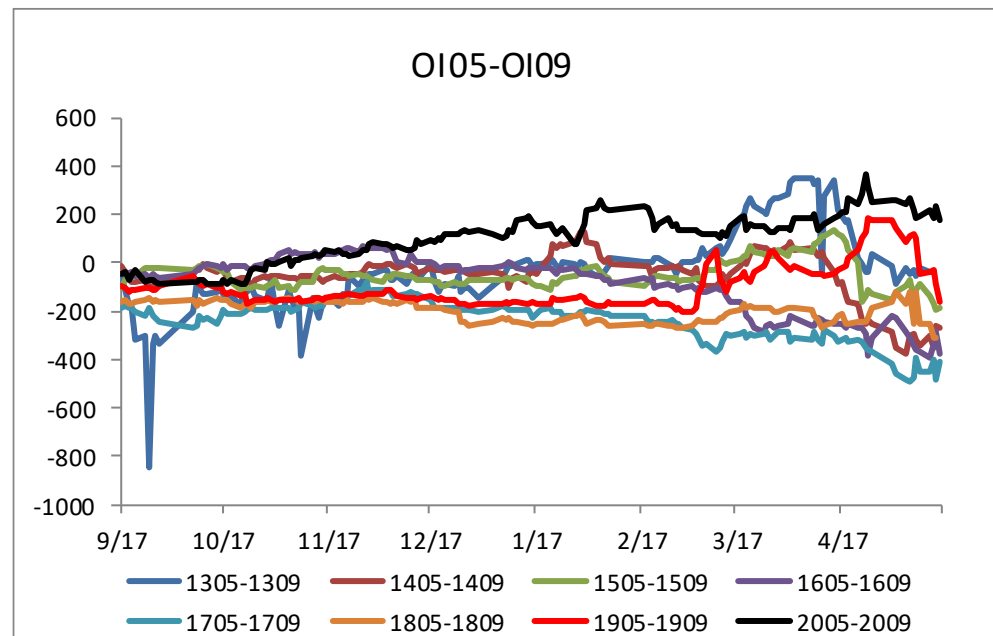
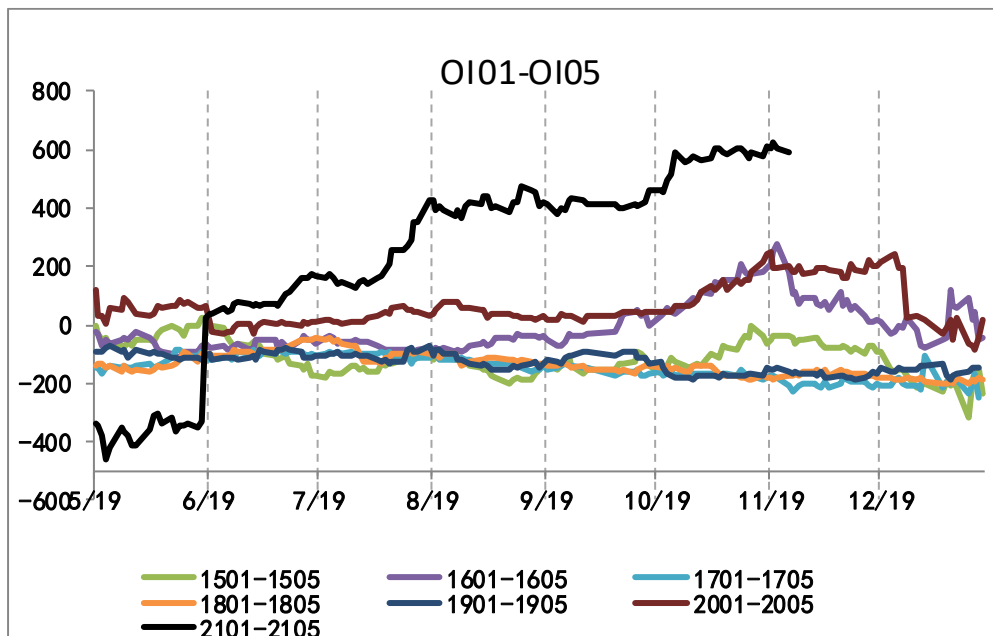
# 跨期套利跟踪：Y



# 跨期套利跟踪：P

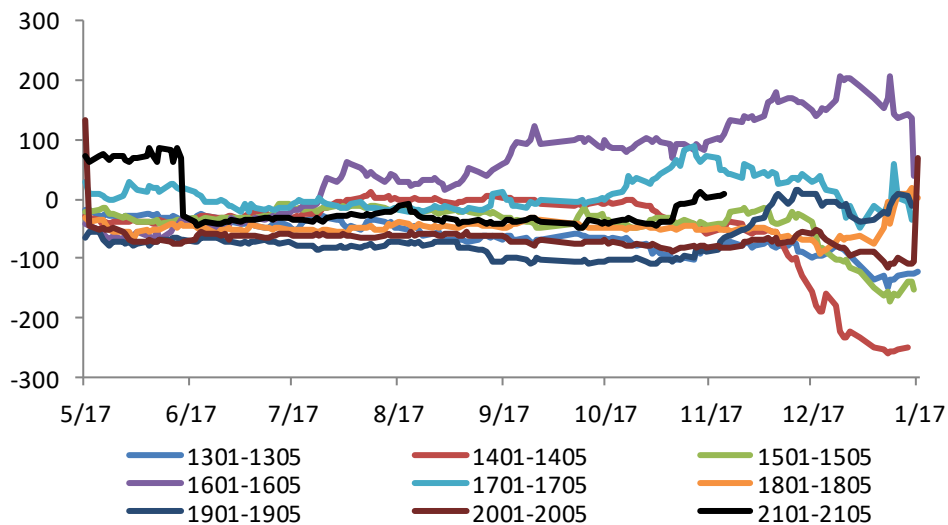


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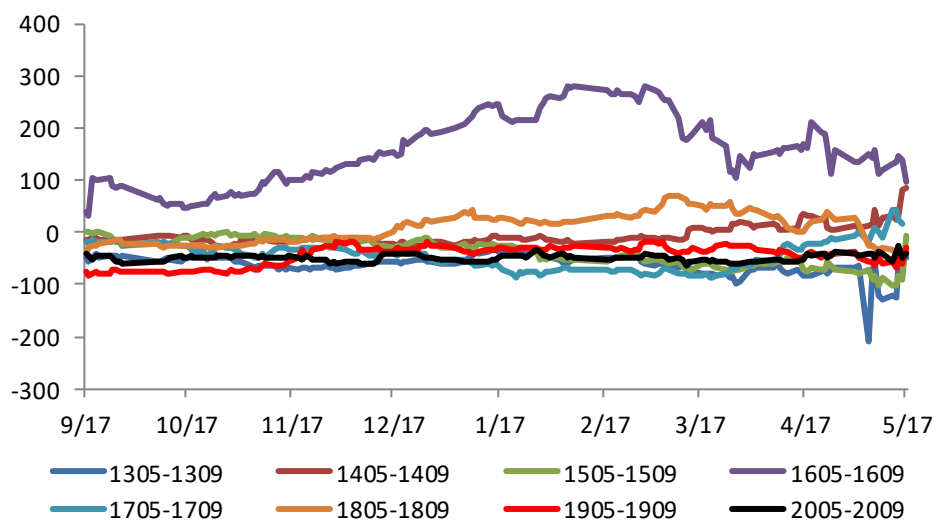


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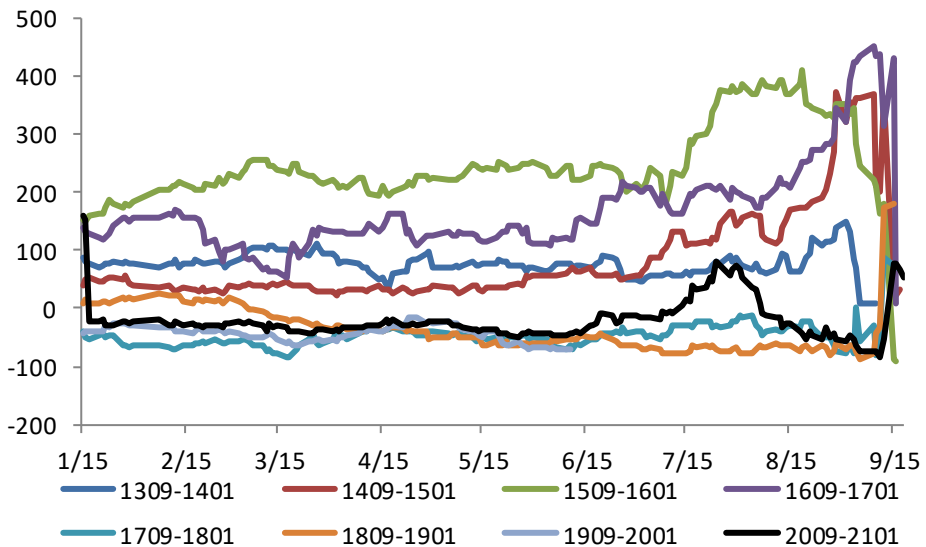
## C01-C05



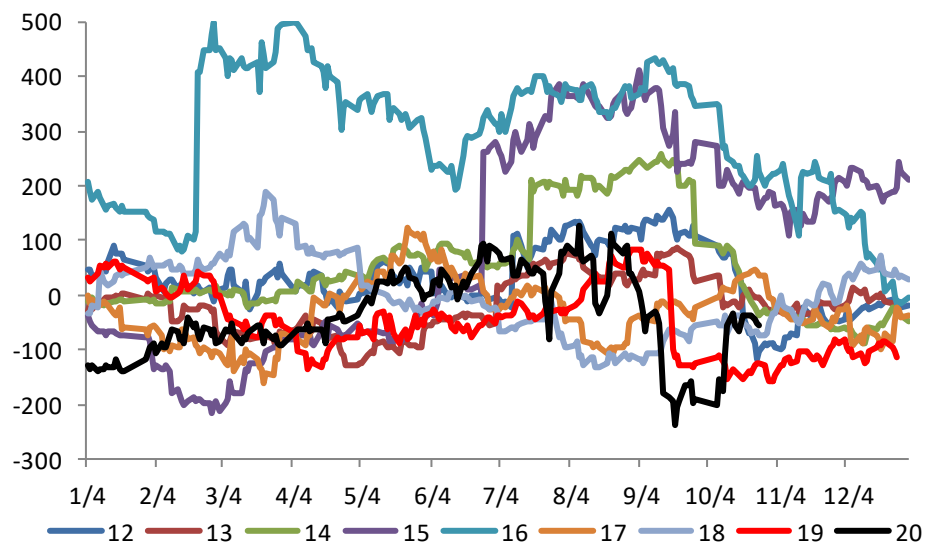
## C05-C09



## C09 - C01



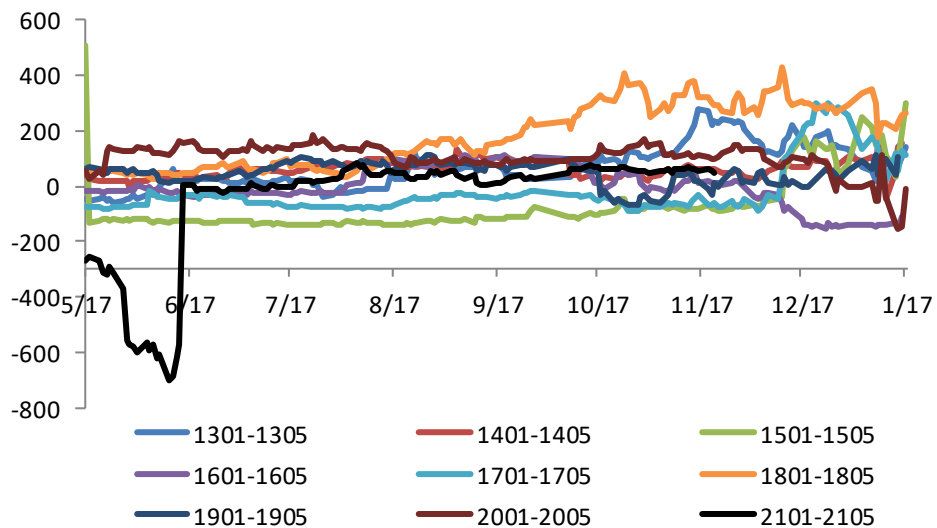
## 玉米主力合约基差



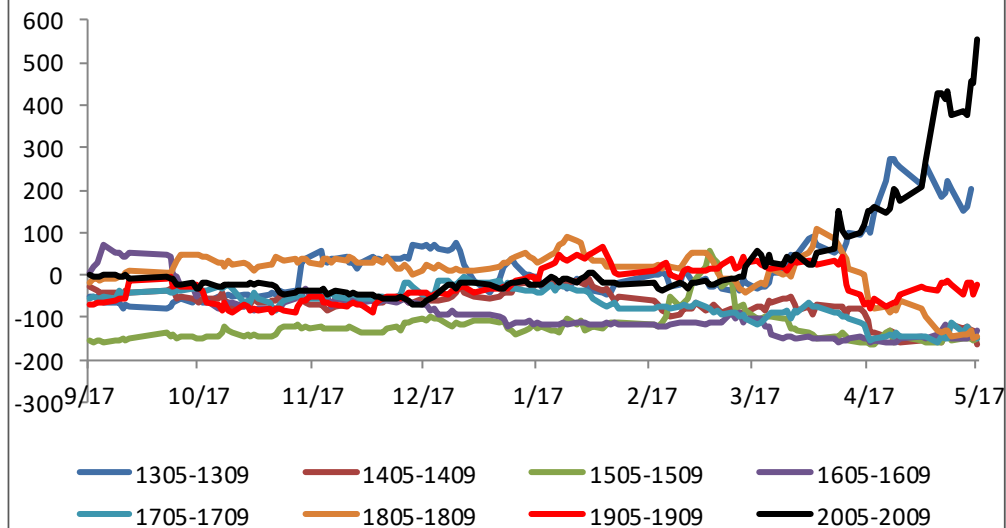


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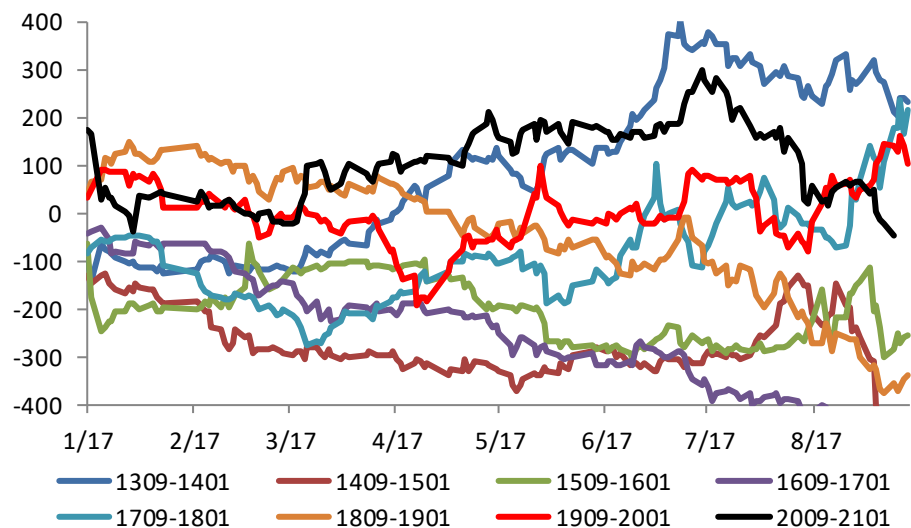
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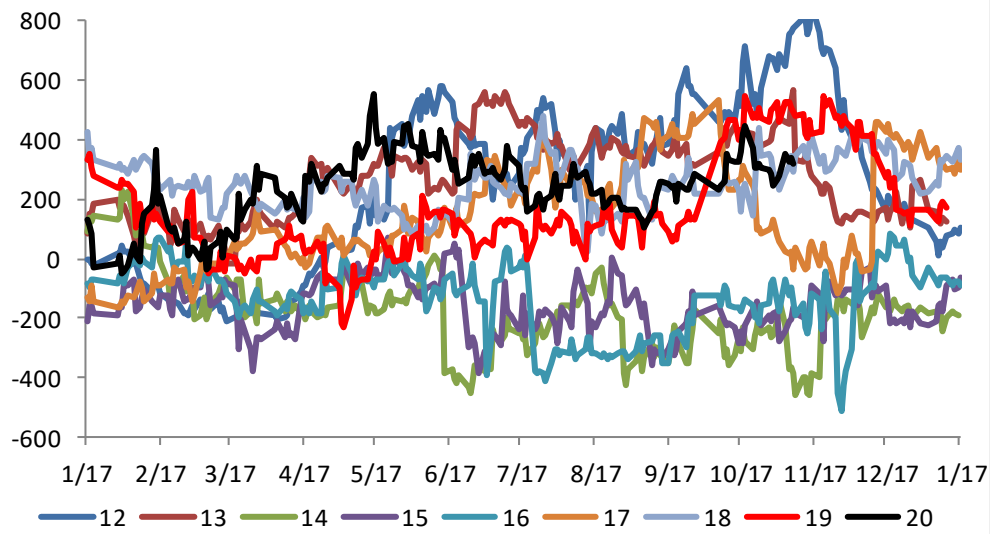
## SR05-SR09



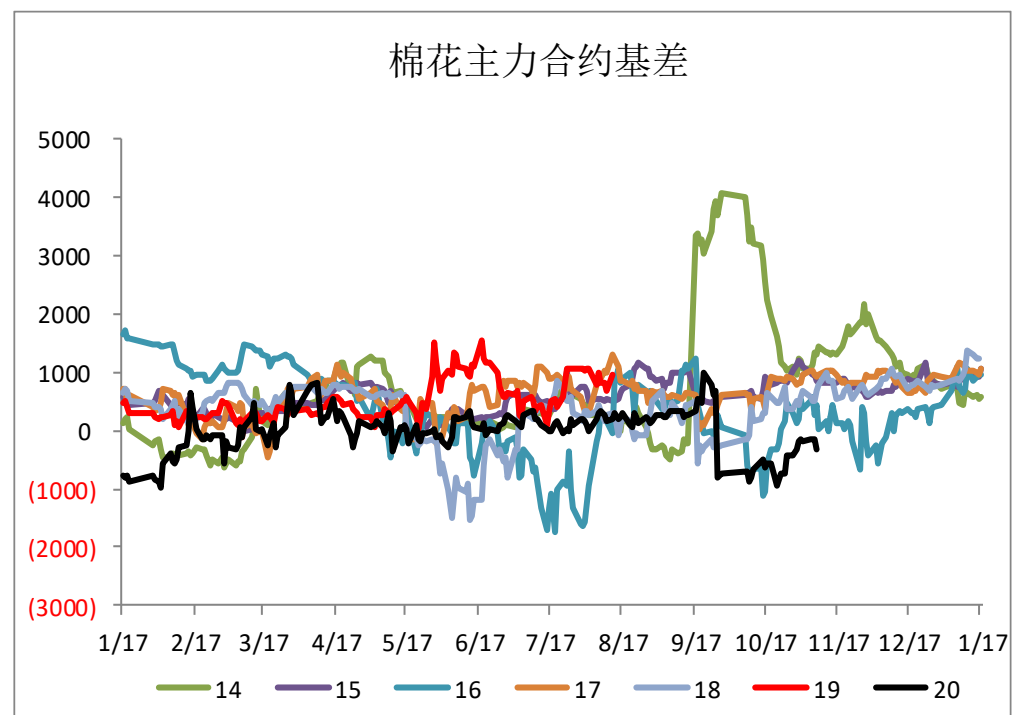
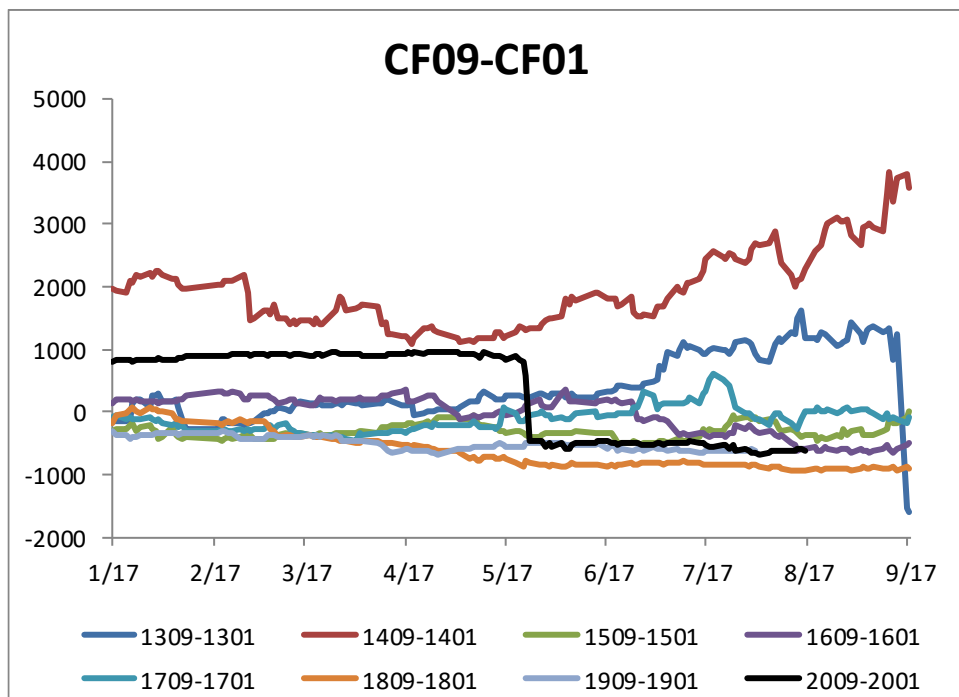
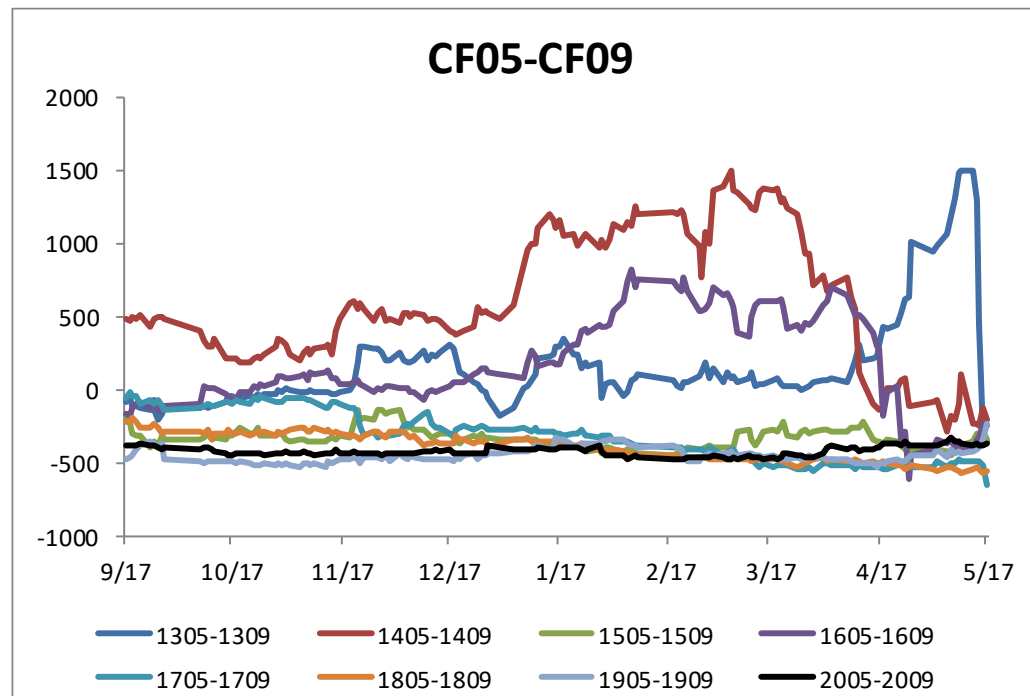
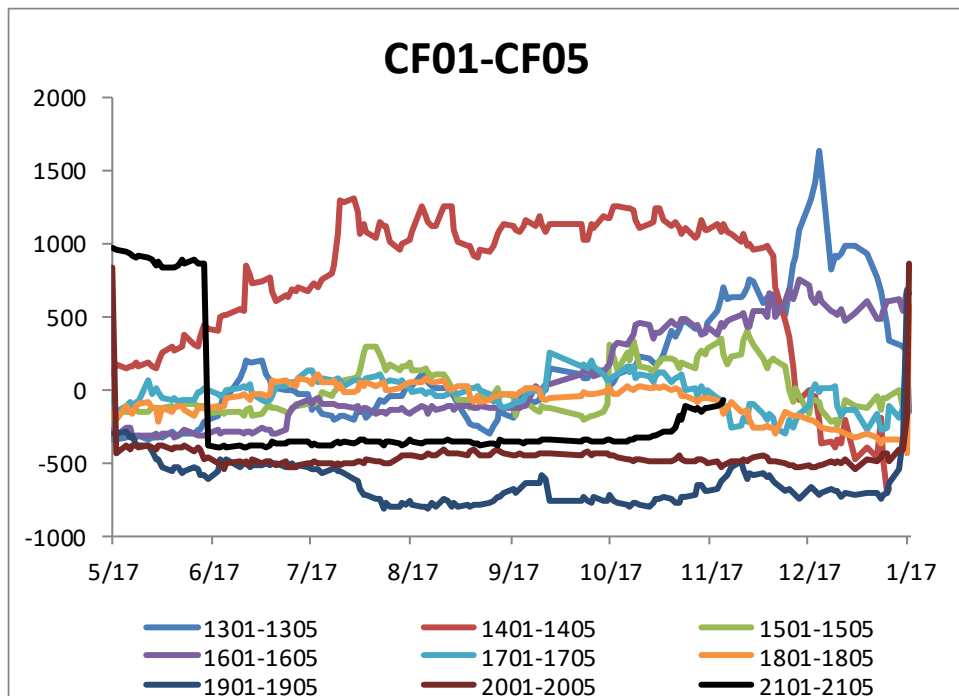
## SR09 - SR01



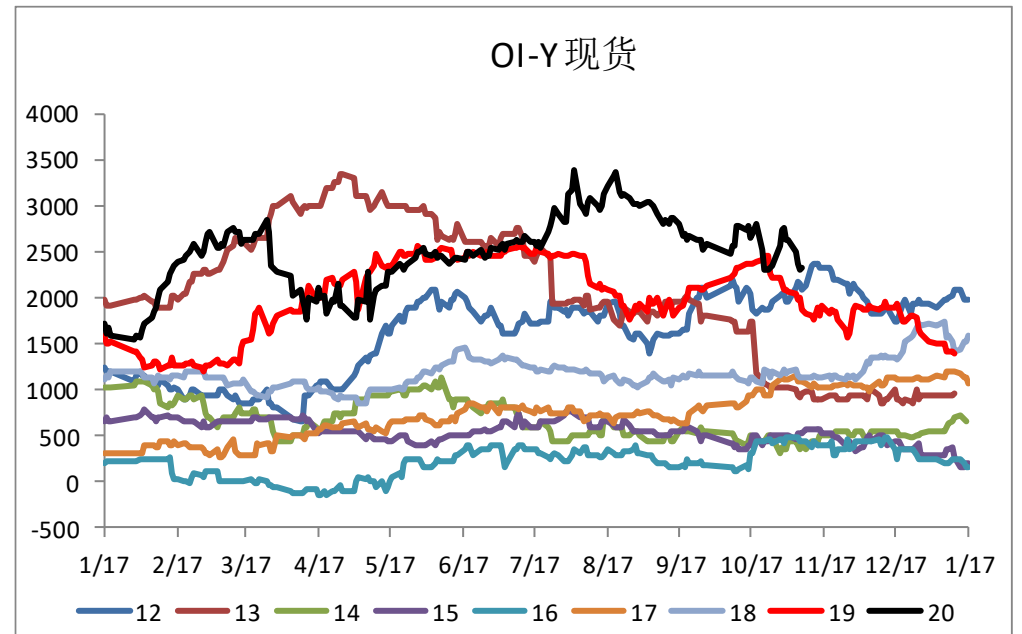
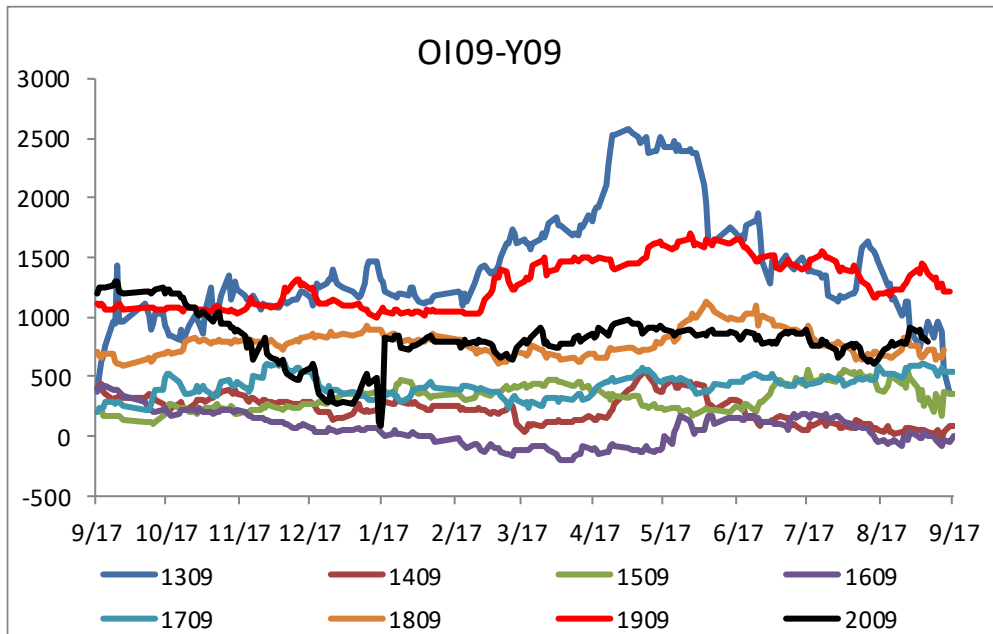
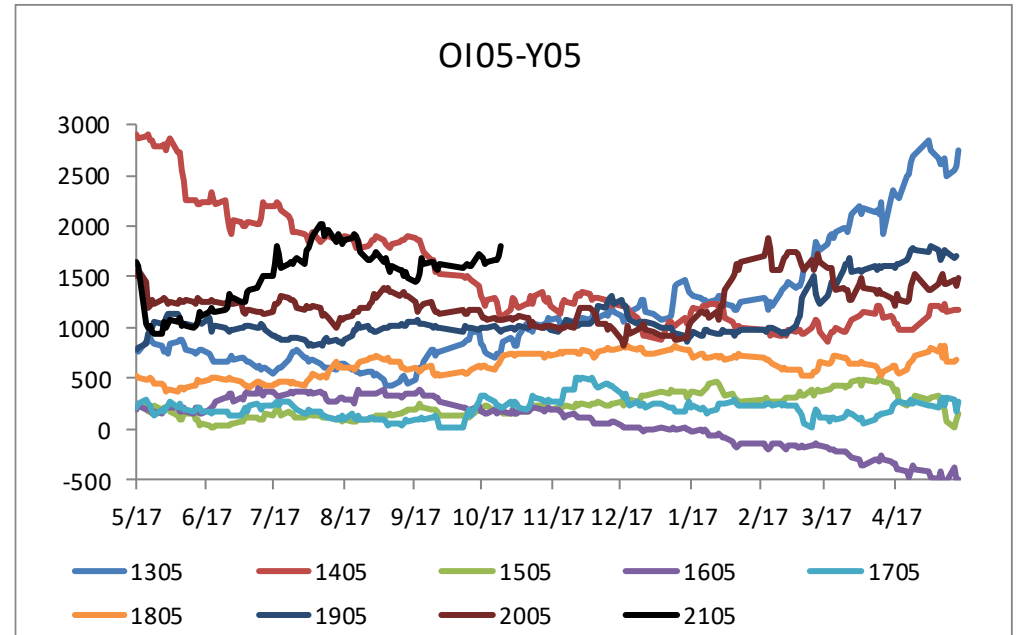
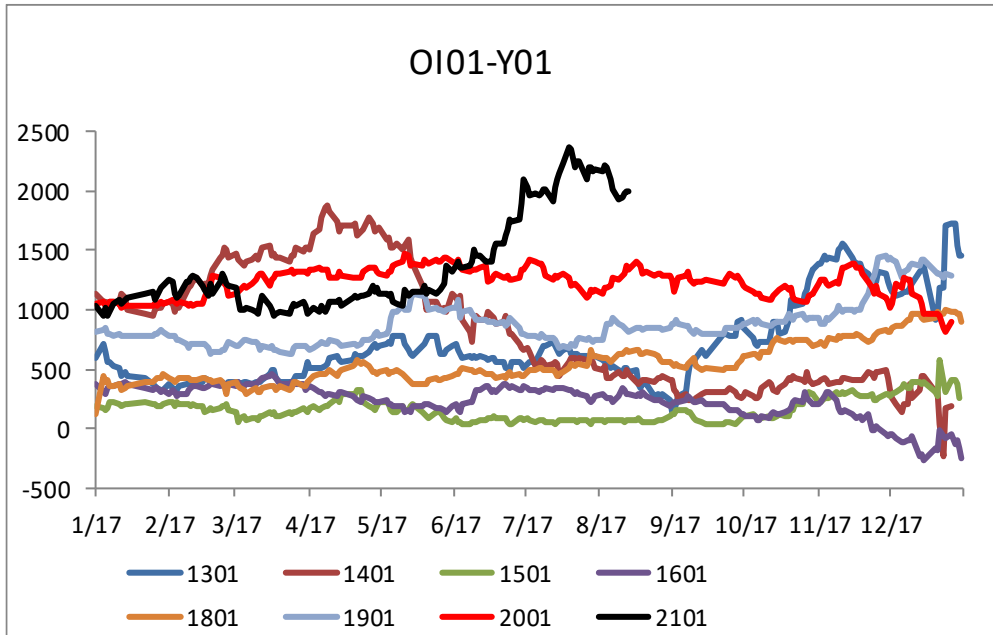
## 白糖主力合约基差



# 跨期套利跟踪：CF

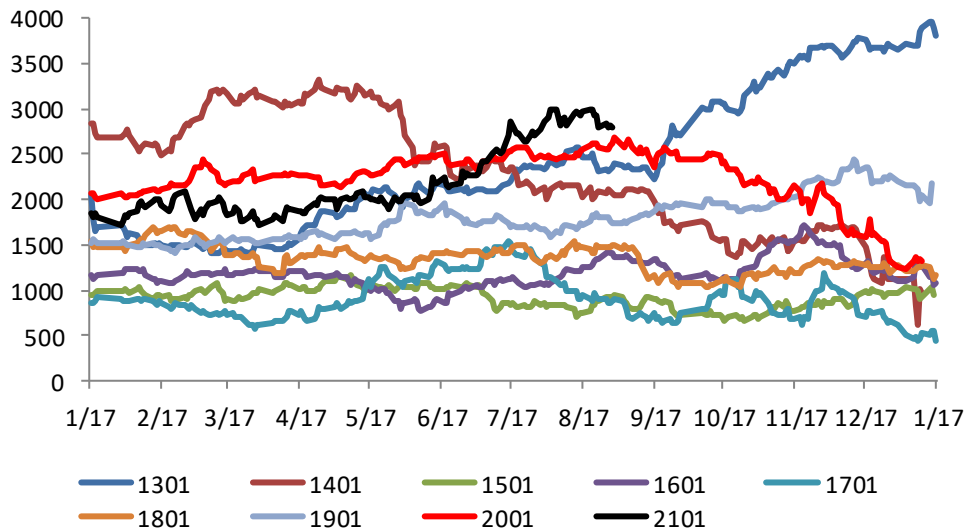


# 跨品种套利跟踪：OI-Y

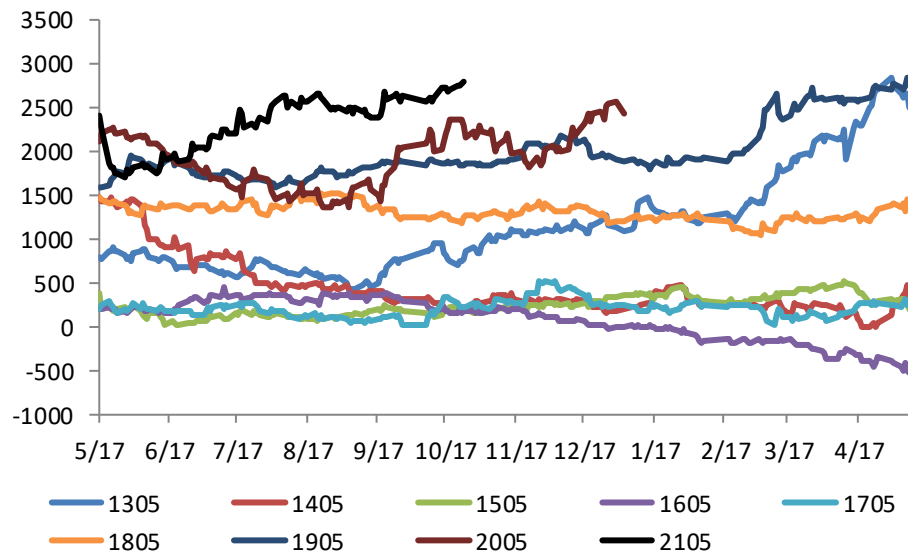


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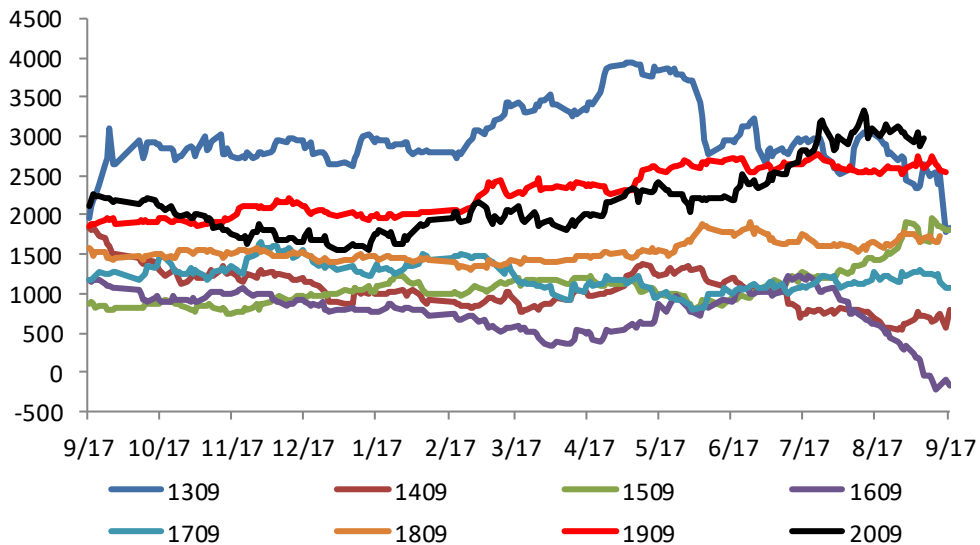
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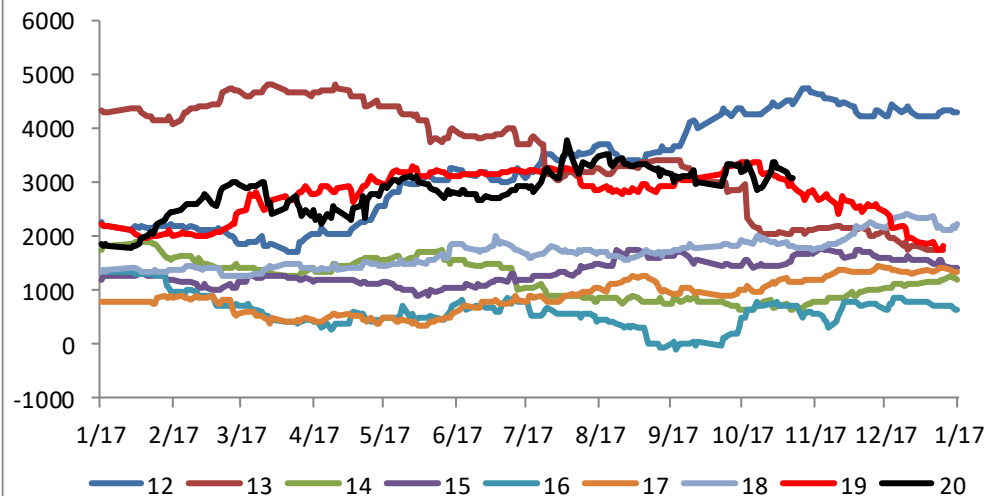
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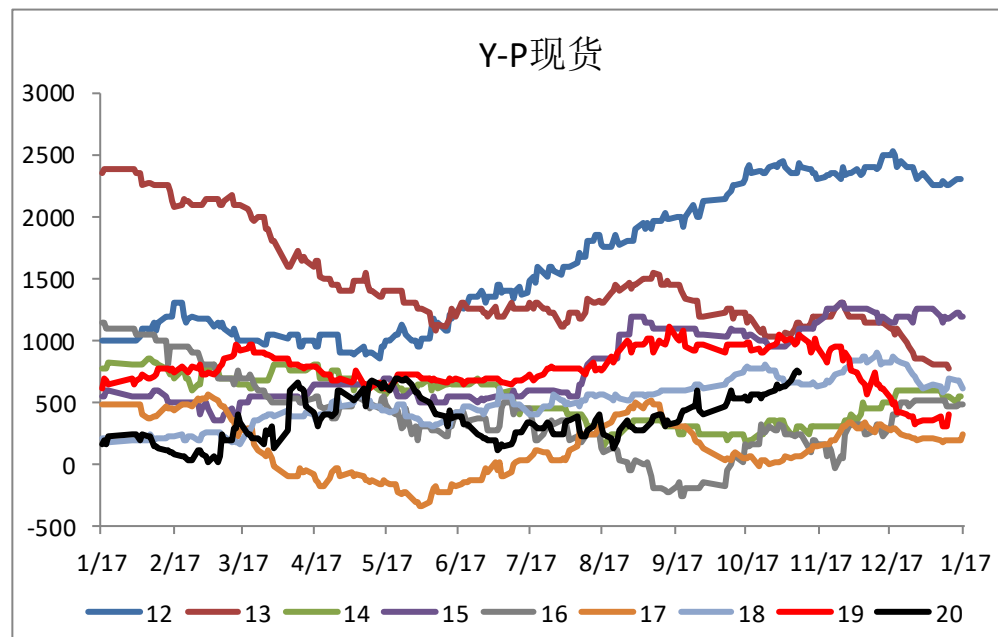
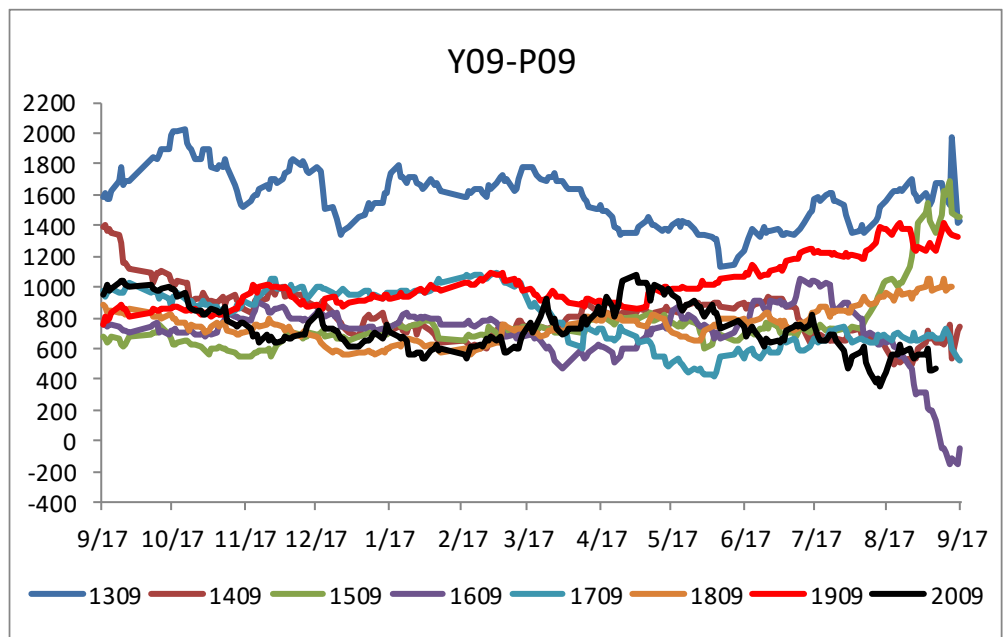
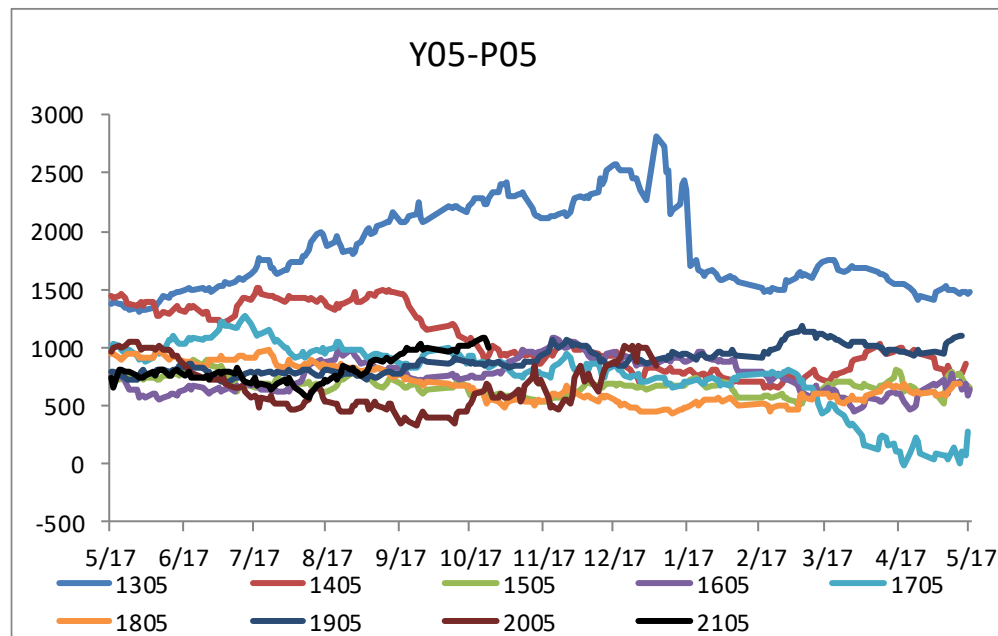
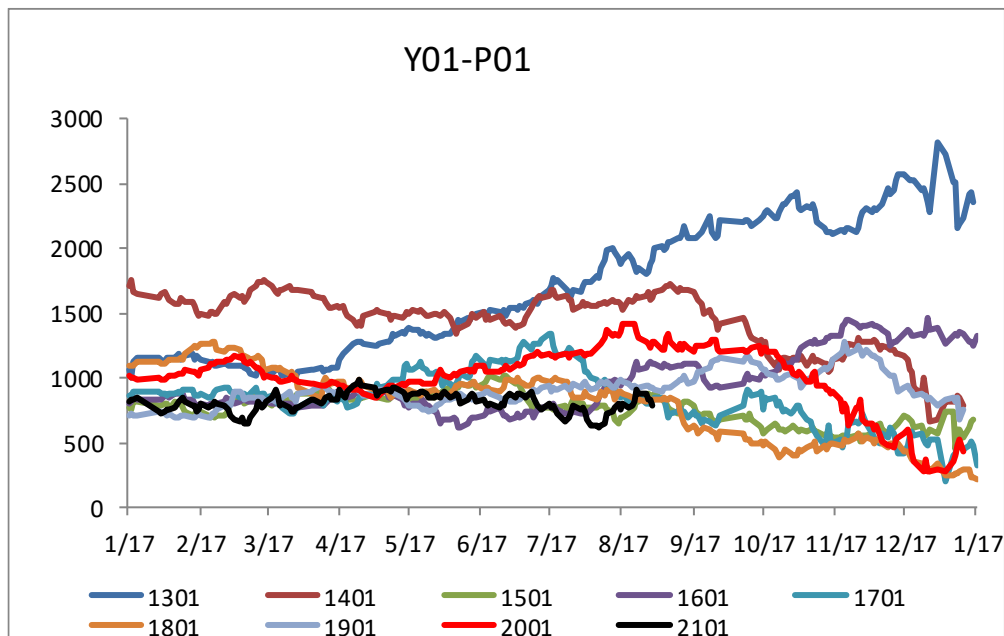
## OI09-P09



## OI-P现货

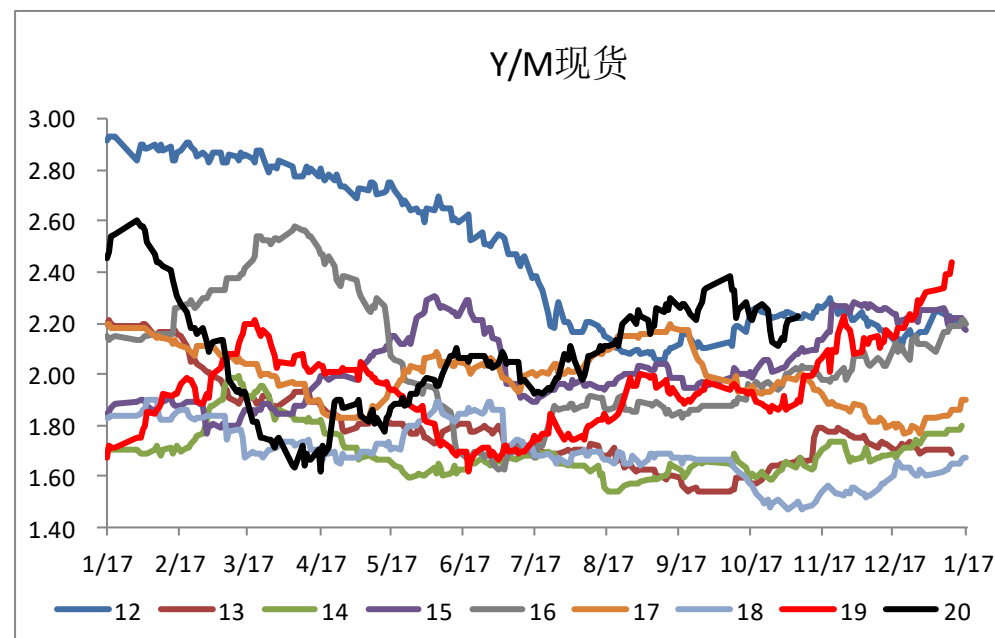
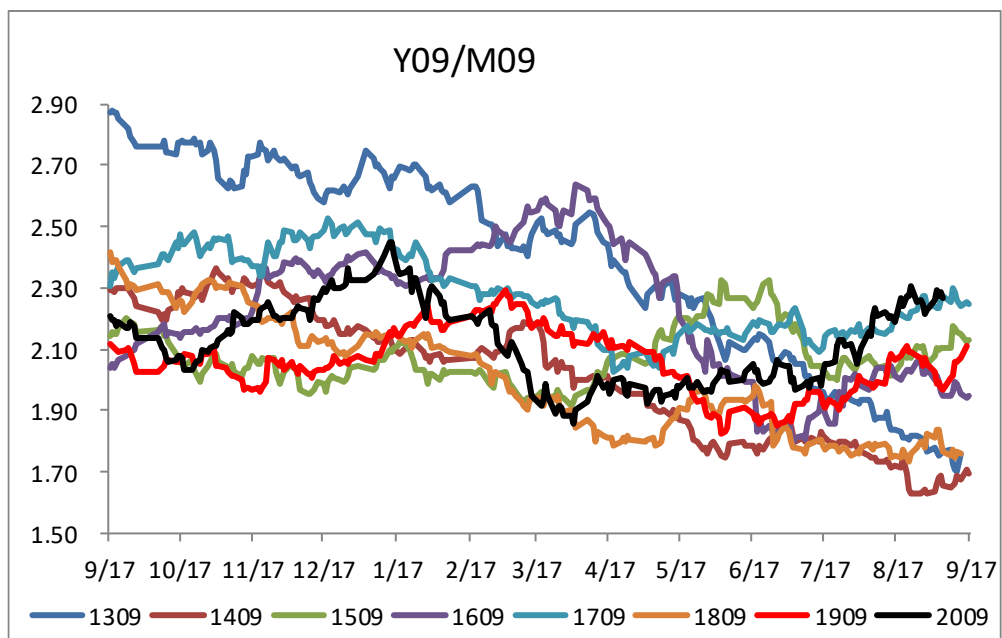
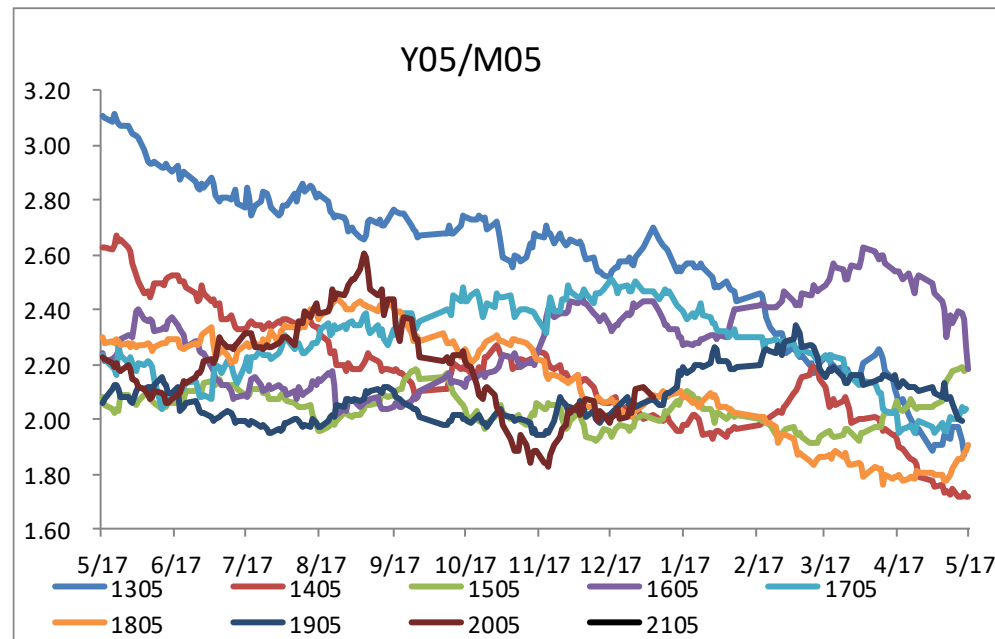
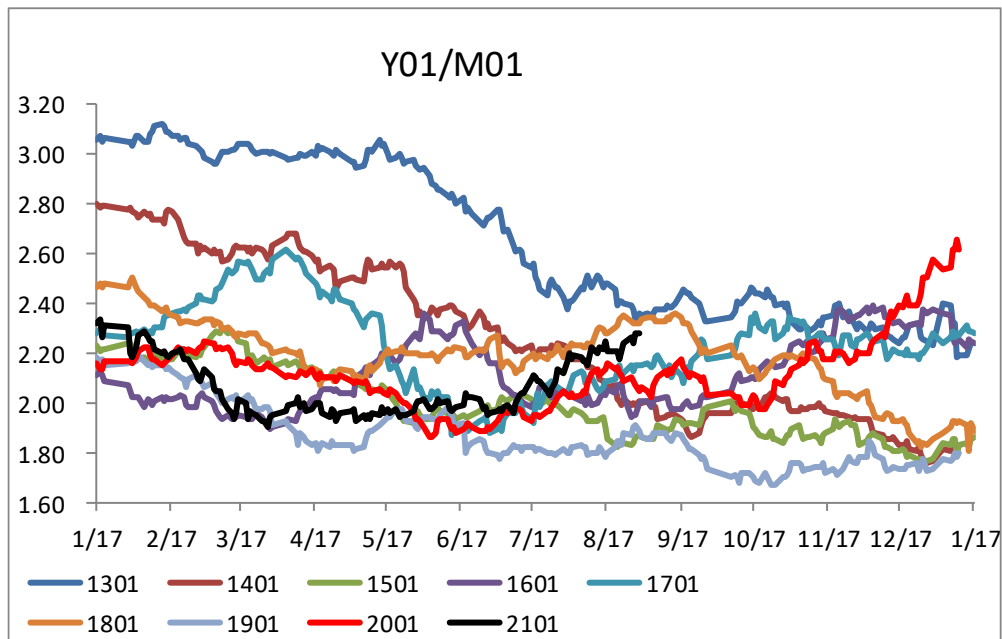


# 跨品种套利跟踪：Y-P



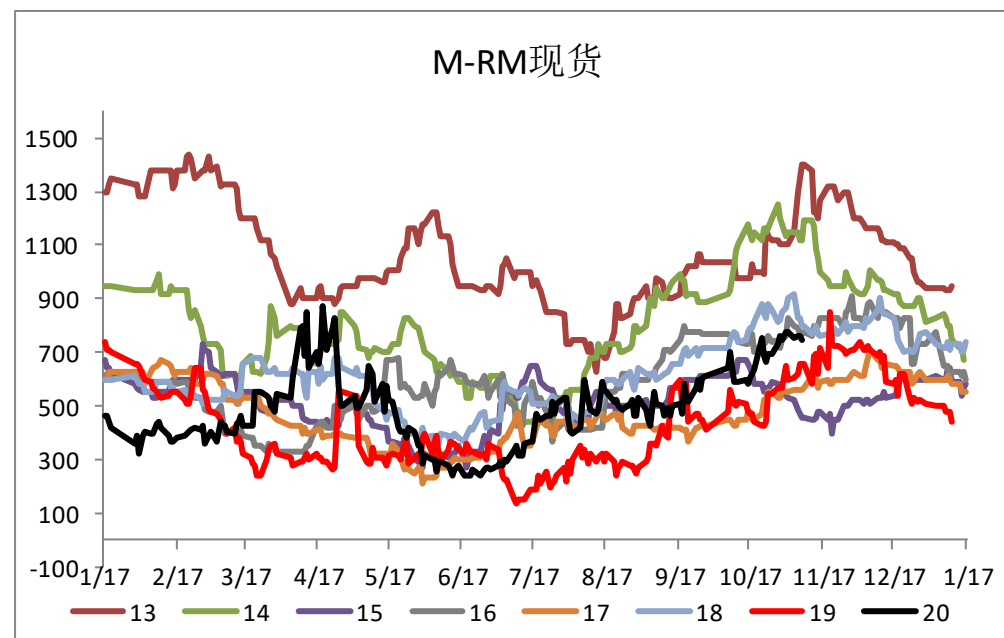
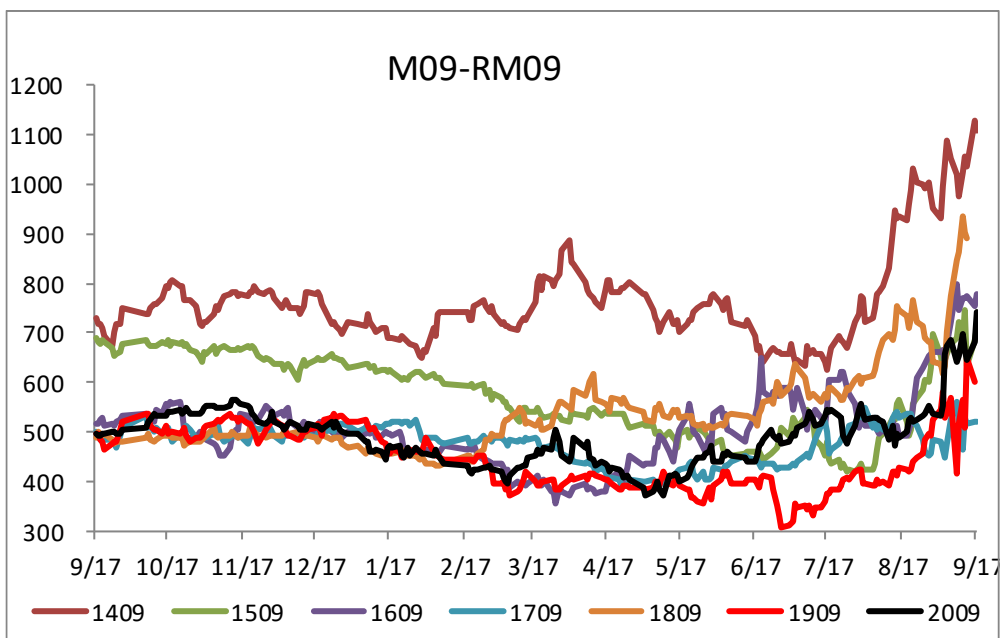
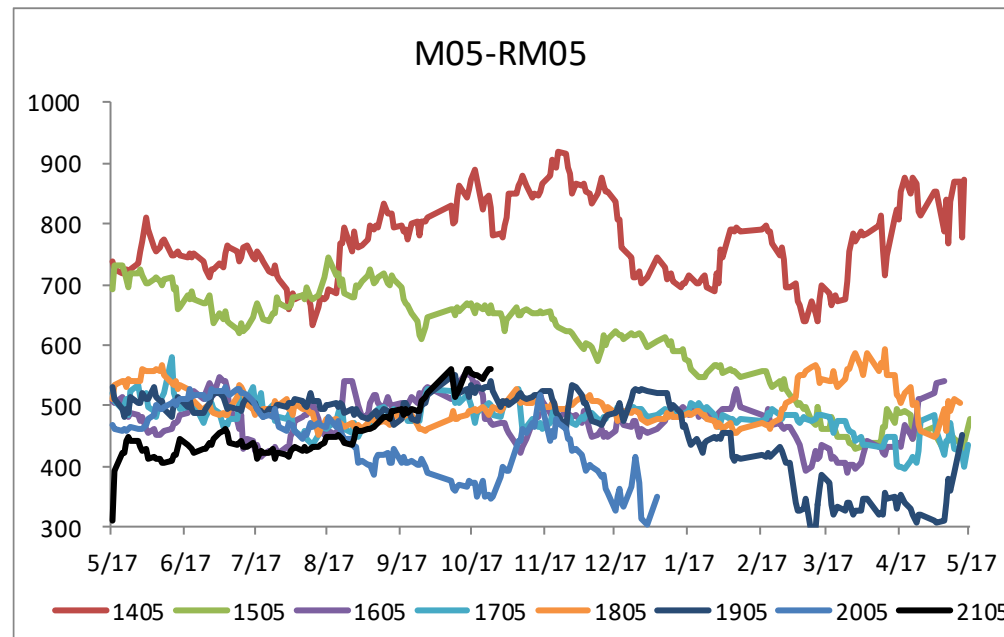
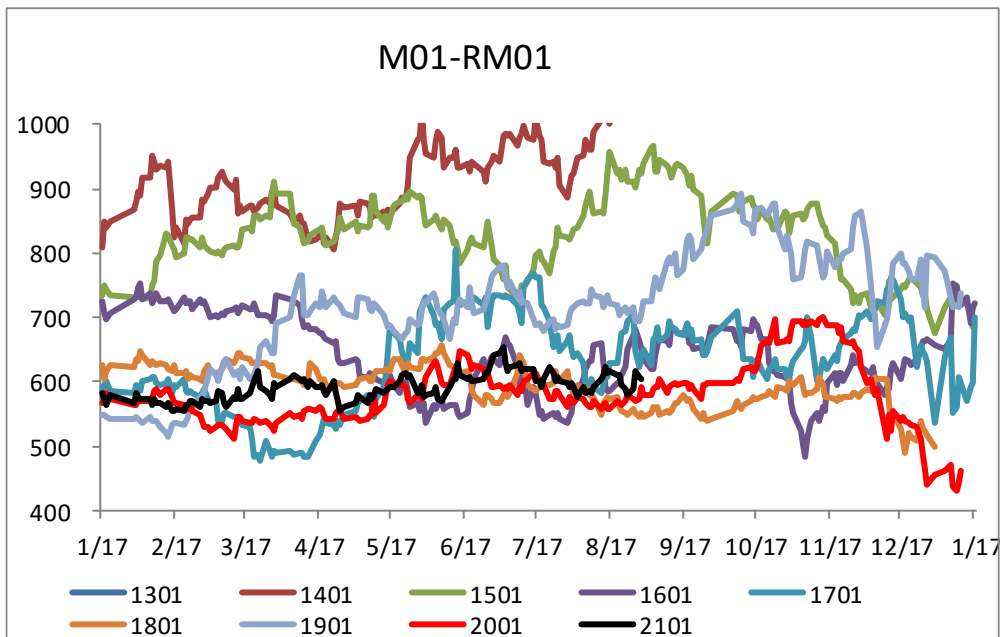
# 跨品种套利跟踪：Y/M

Y/M





# 跨品种套利跟踪: M-RM





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