

农产品套利跟踪 20210208



信达期货
CINDA FUTURES

联系人：张秀峰

从业资格编号：F0289189

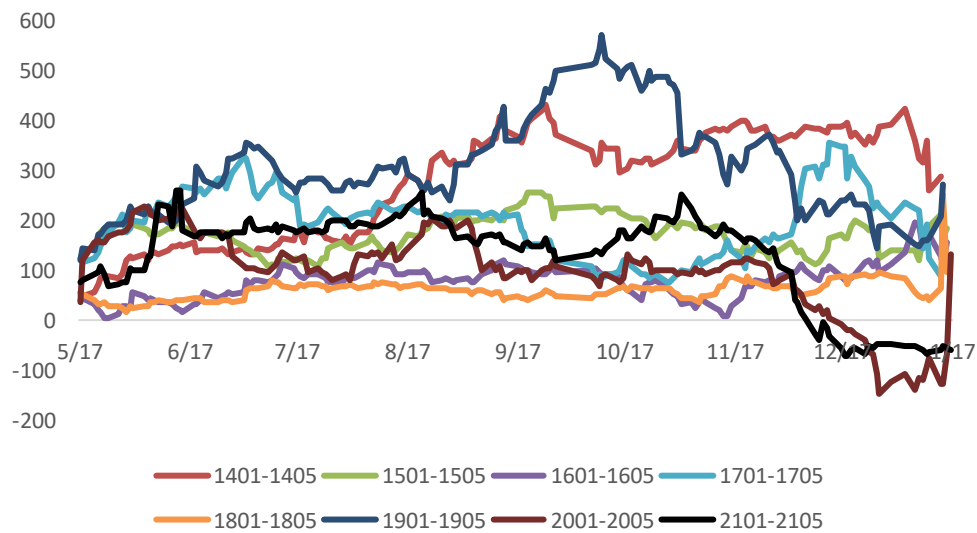
投资咨询编号：Z0011152

电话：0571-28132638

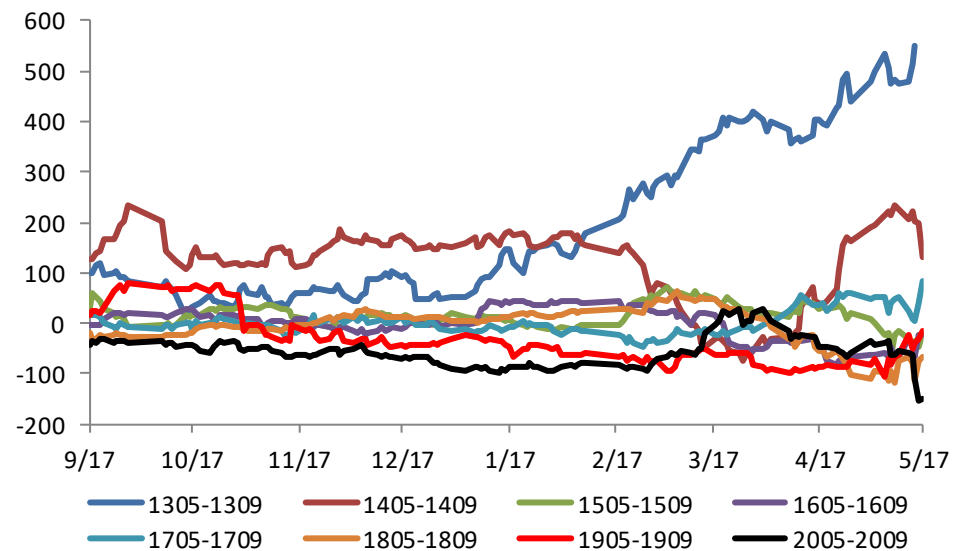
策略类型		策略组合	2021/2/5	2021/2/8	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.10	2.13	[1.8,2.7]	观望
		Y2105/M2105	2.20	2.24	[1.8,2.7]	观望
		Y2109/M2109	2.02	2.05	[1.8,2.6]	观望
		Y 现货/M 现货	2.25	2.30	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.24	3.29	[2.5,3.5]	观望
		OI2105/RM2105	3.31	3.36	[2.5,3.2]	观望
		OI2109/RM2109	3.16	3.19	[2.3,3.2]	观望
		OI 现货/RM 现货	3.56	3.66	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	1697	1664	[0,1000]	观望
		OI2105-Y2105	1953	1937	[0,1200]	-
		OI2109-Y2109	2016	1993	[0,1200]	观望
		OI 现货-Y 现货	2347	2195	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1022	1016	[500,1500]	观望
		Y2105-P2105	1128	1082	[500,1500]	观望
		Y2109-P2109	978	950	[500,1500]	观望
		Y 现货-P 现货	1100	1220	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	2719	2680	[800,2000]	观望
		OI2105-P2105	3081	3019	[700,2000]	观望
		OI2009-P2109	2994	2943	[700,2000]	观望
		OI 现货-P 现货	3447	3415	[500,3000]	-
	豆粕-菜粕	M2101-RM2101	663	669	[500,1000]	观望
		M2105-RM005	596	574	[400,1000]	观望
		M2109-RM2109	643	620	[400,1000]	观望
		M 现货-RM 现货	648	719	[400,1500]	-

策略类型		策略组合	2021/2/5	2021/2/8	正常区间	操作建议
跨期	豆粕	M2101-M2105	-153	-133	[0,400]	观望
		M2105-M2109	-22	-29	[-100,200]	观望
		M2109-M2101	175	162	[-100,300]	观望
		主力合约基差	63	111	[-200,600]	-
	菜粕	RM2101-RM2105	-220	-228	[-100,100]	观望
		RM2105-RM2109	25	17	[-50,150]	观望
		RM2109-RM2101	195	211	[0,350]	观望
		主力合约基差	158	112	[0,600]	-
	豆油	Y2101-Y2105	-666	-678	[-150,150]	观望
		Y2105-Y2109	588	596	[-250,50]	观望
		Y2109-Y2101	78	82	[-200,0]	观望
		主力合约基差	1166	1326	[-400,150]	-
	棕榈油	P2101-P2105	-560	-612	[-300,100]	观望
		P2105-P2109	438	464	[-300,200]	观望
		P2109-P2101	122	148	[-200,200]	观望
		主力合约基差	894	906	[-500,500]	-
	菜油	OI2101-OI2105	-922	-951	[-200,100]	观望
		O2105-OI2109	525	540	[-300,200]	观望
		OI2109-OI2101	397	411	[-200,500]	观望
		主力合约基差	1347	1378	[-100,1000]	-
	玉米	C2101-C2105	-143	-103	[-100,100]	观望
		C2105-C2109	38	13	[-100,150]	观望
		C2109-C2101	105	90	[-100,250]	观望
		主力合约基差	150	189	[-100,400]	-
	白糖	SR2101-SR2105	168	187	[-150,200]	观望
		SR2105-SR2109	-62	-72	[-150,200]	观望
		SR2109-SR2101	-106	-115	[-300,250]	观望
		主力合约基差	-107	-50	[-300,500]	-
	棉花	CF2101-CF2105	235	225	[-1000,1000]	观望
		CF2105-CF2109	-135	-130	[1000,2000]	观望
		CF2109-CF2101	-100	-95	[-1000,1000]	观望
		主力合约基差	-273	-137	[0,2000]	-

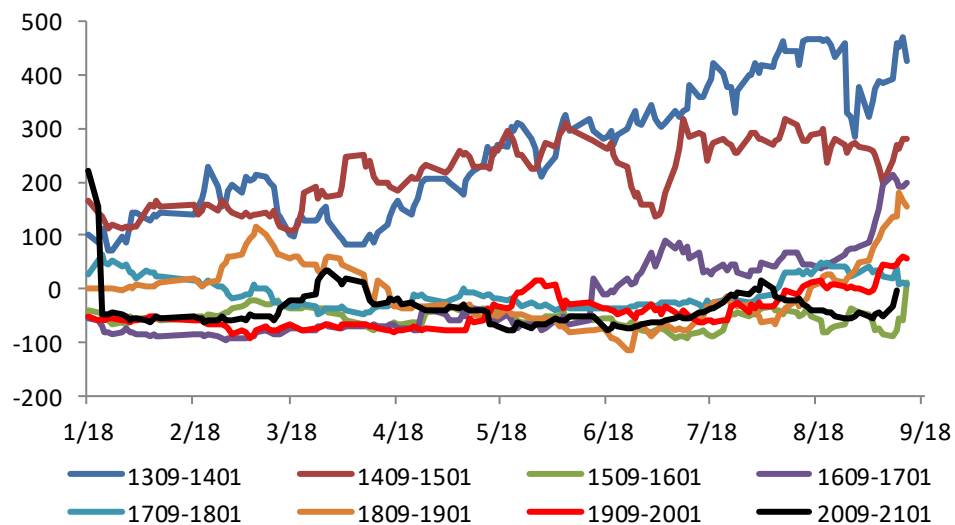
M01-M05



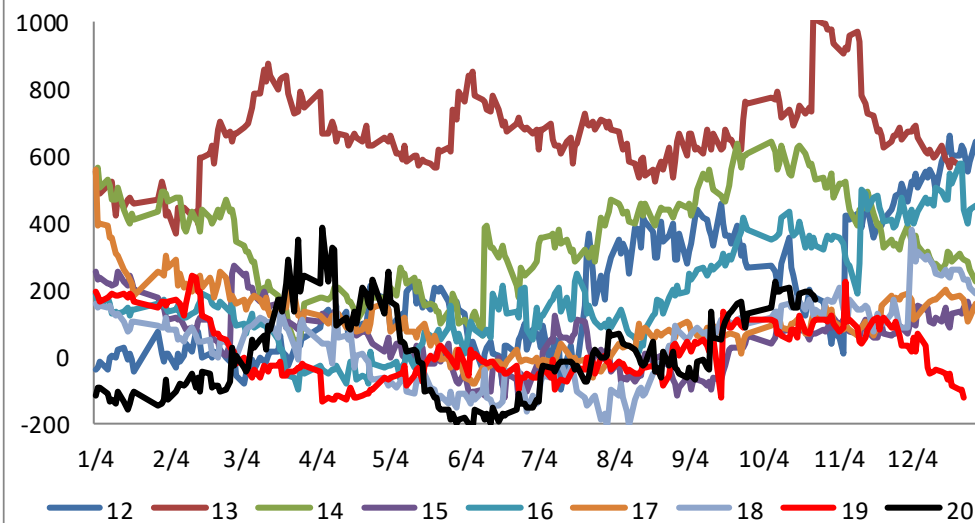
M05-M09



M09-M01

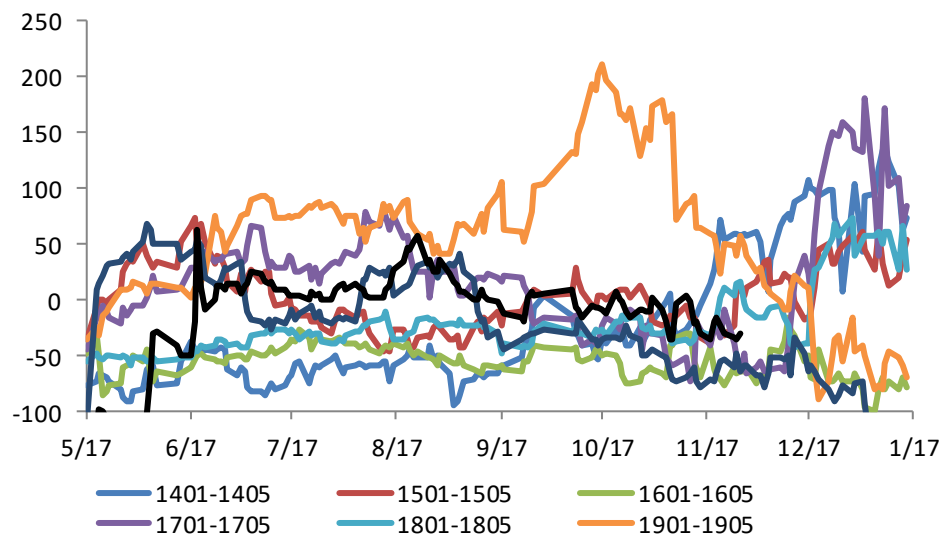


豆粕主力合约基差

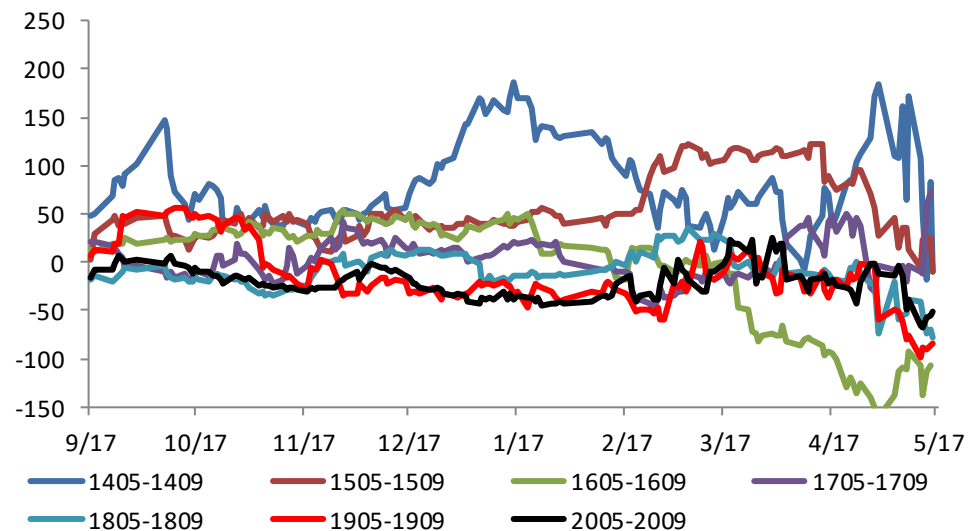


跨期套利跟踪：RM

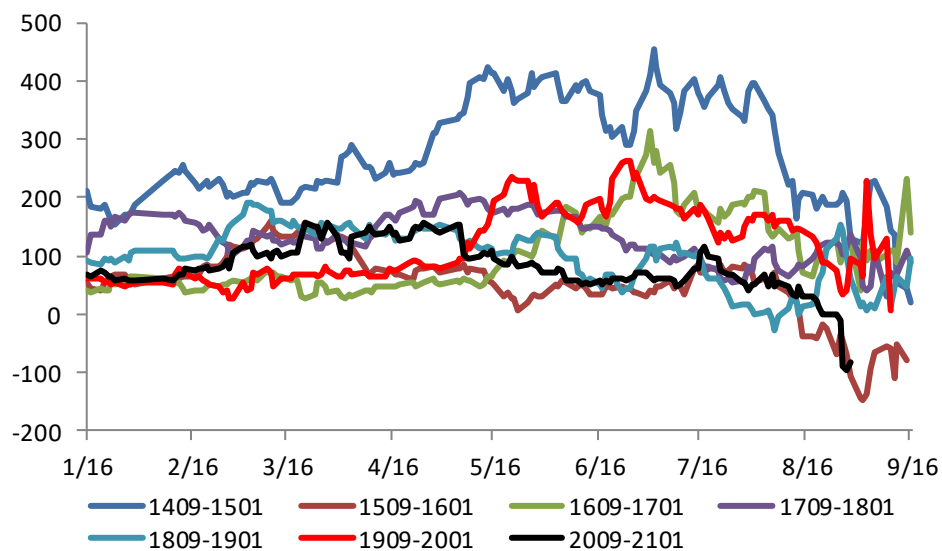
RM01-RM05



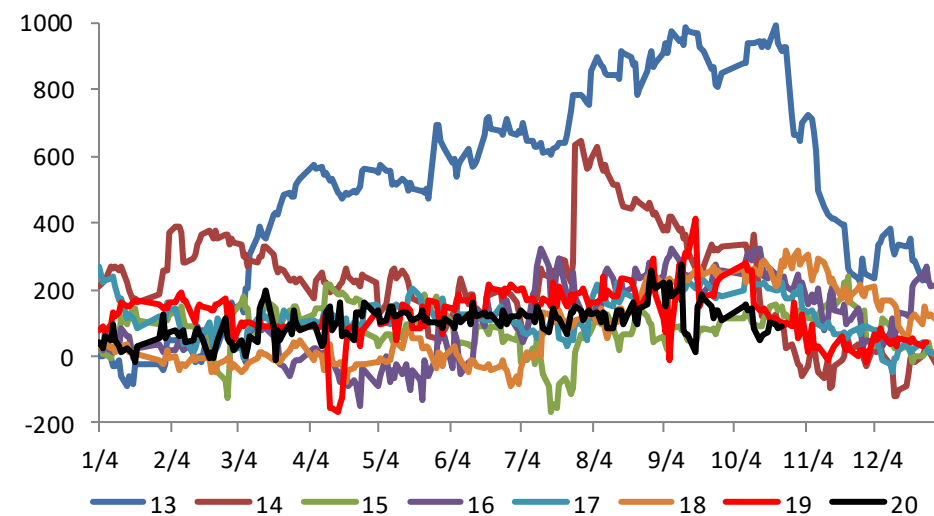
RM05-RM09



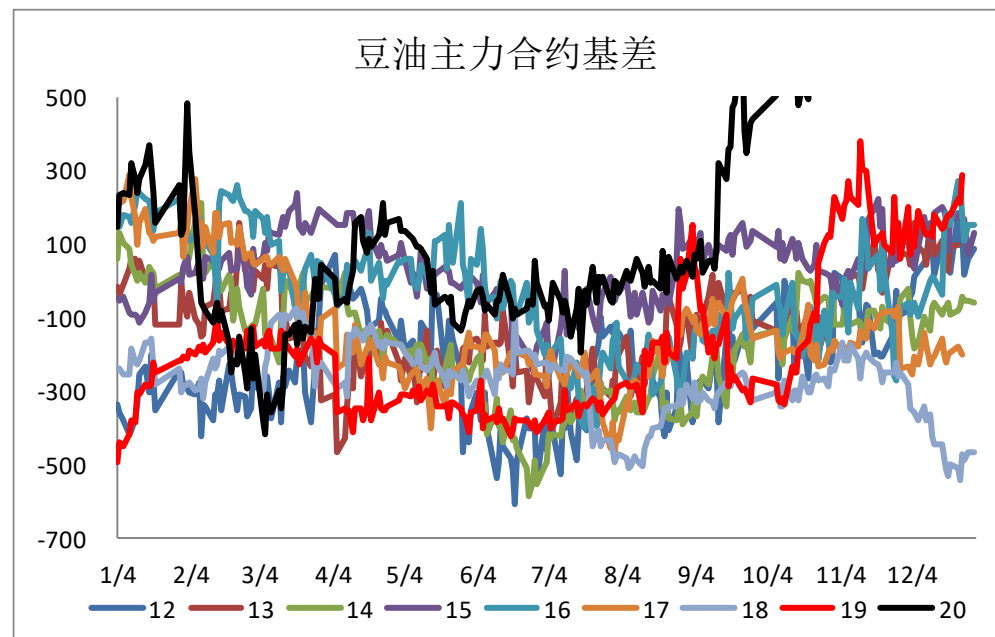
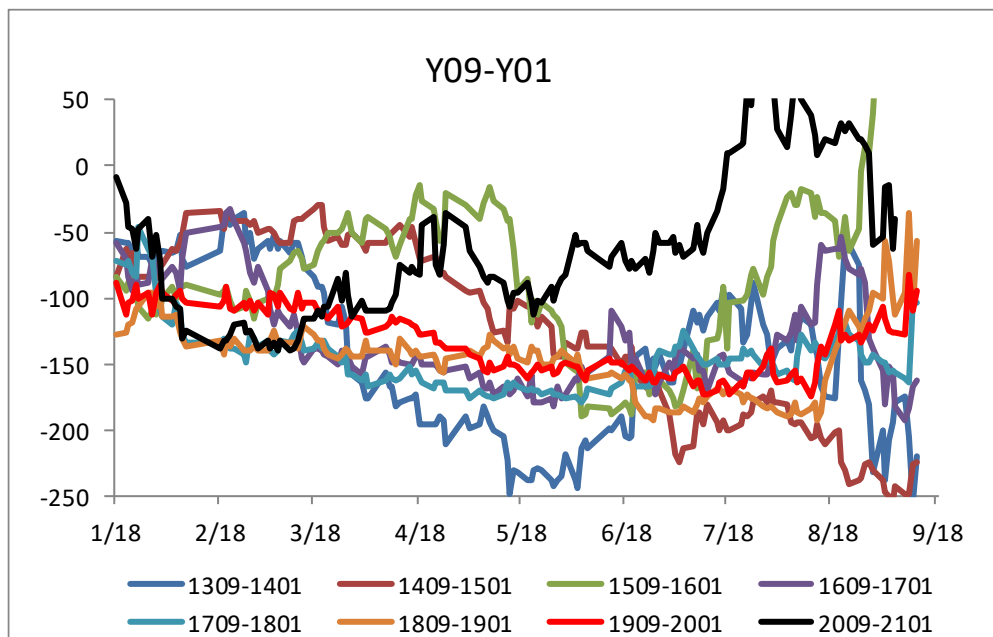
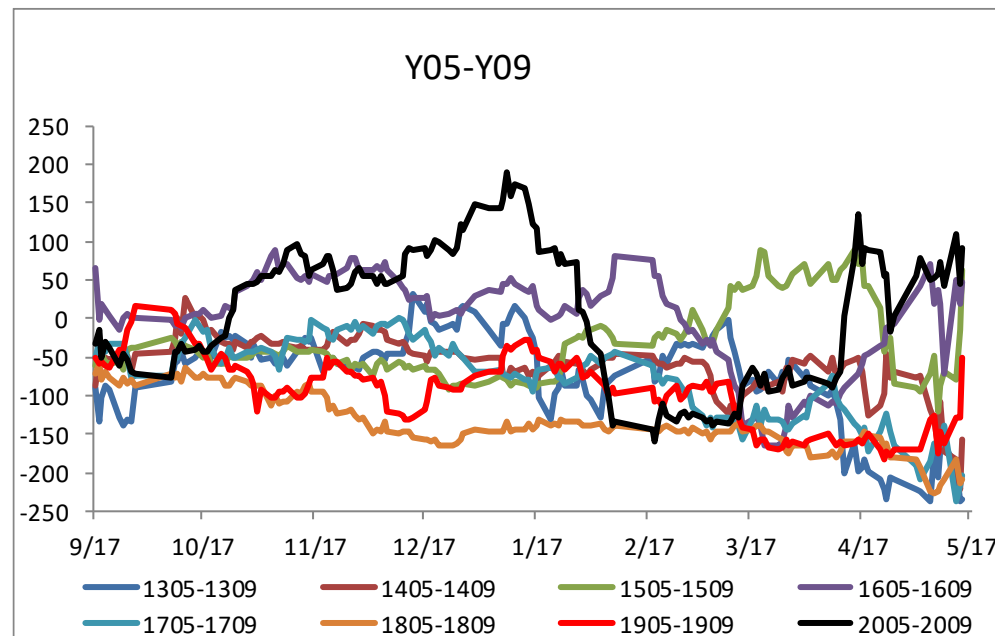
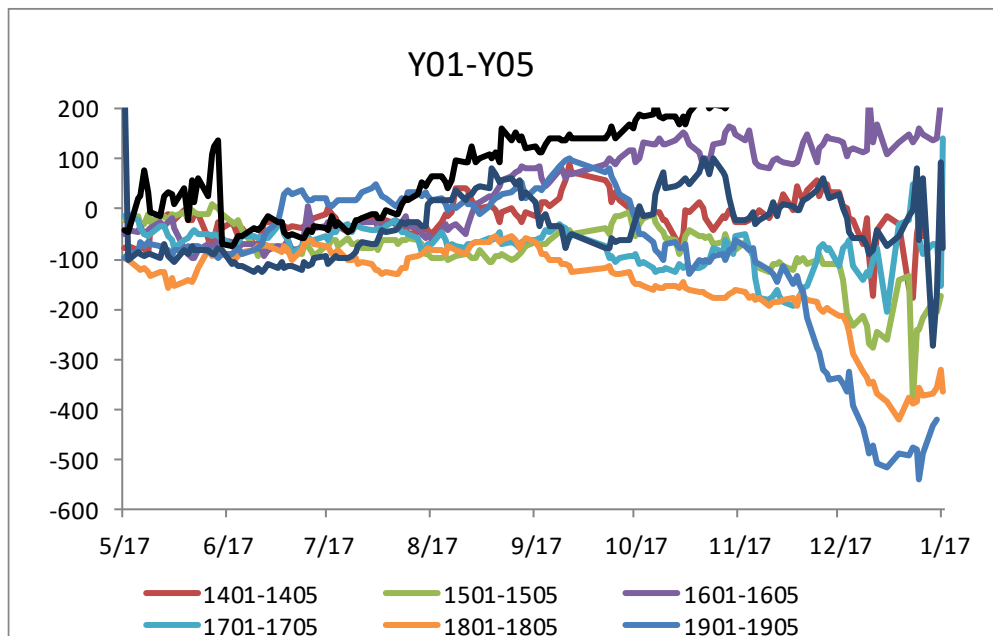
RM09-RM01



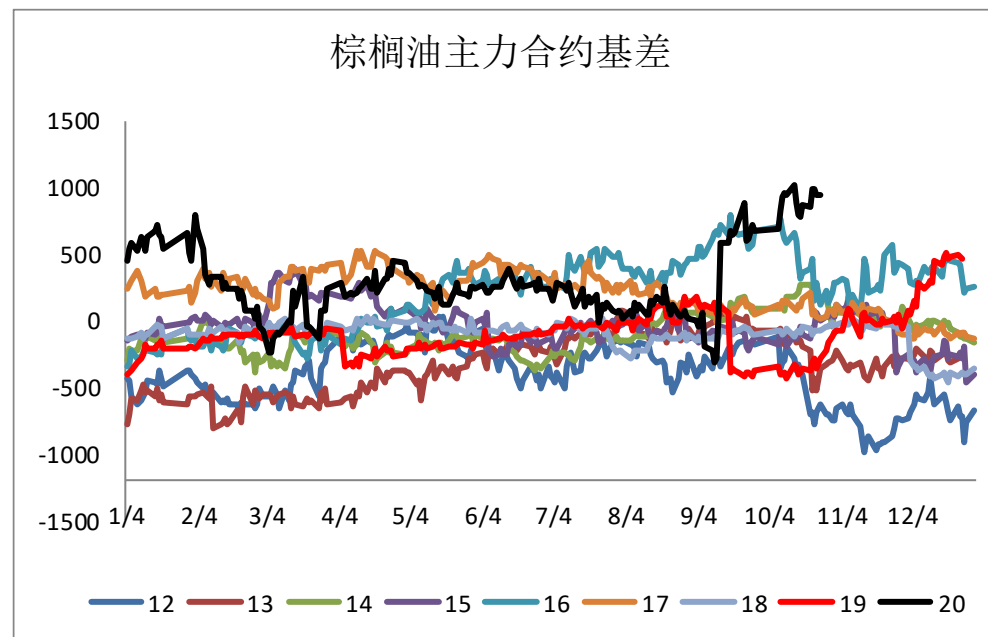
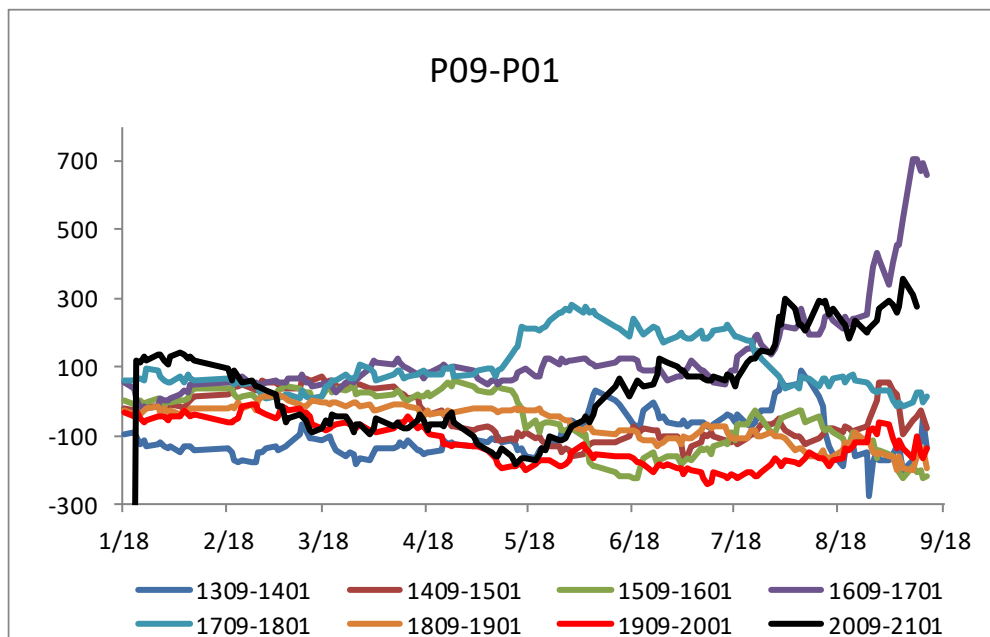
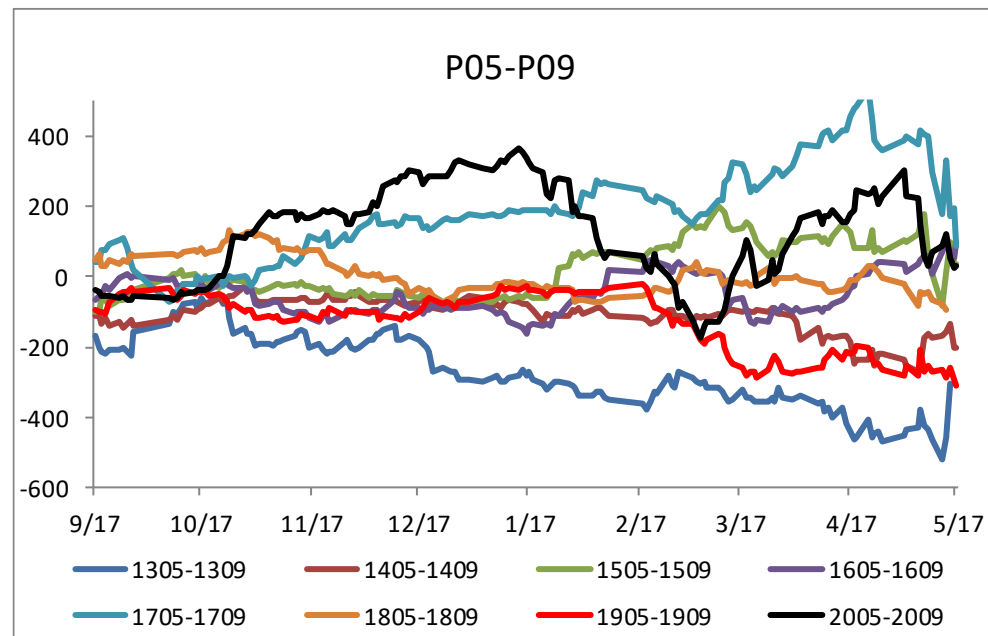
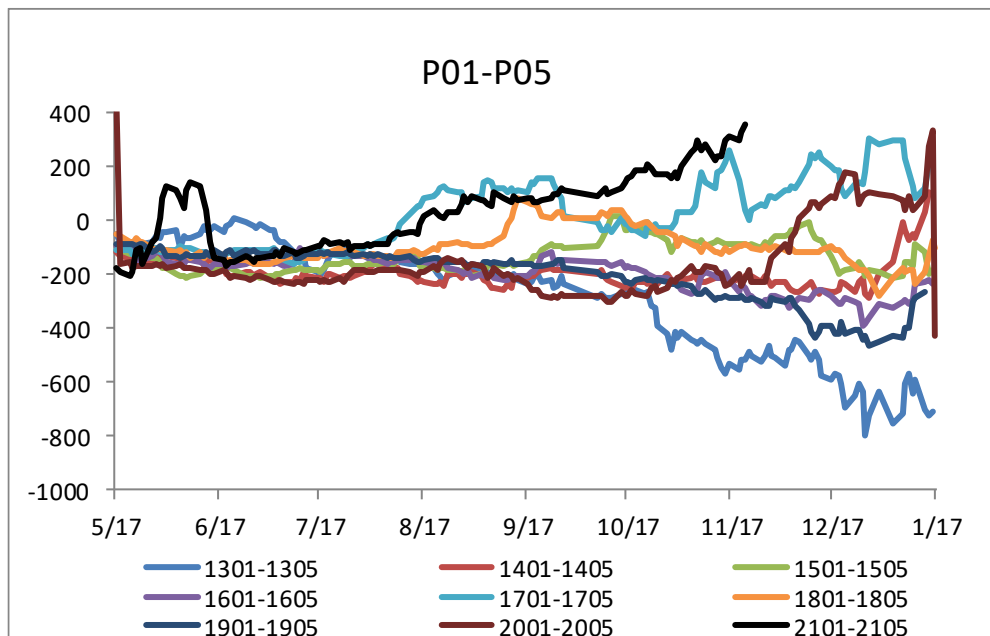
菜粕主力合约基差



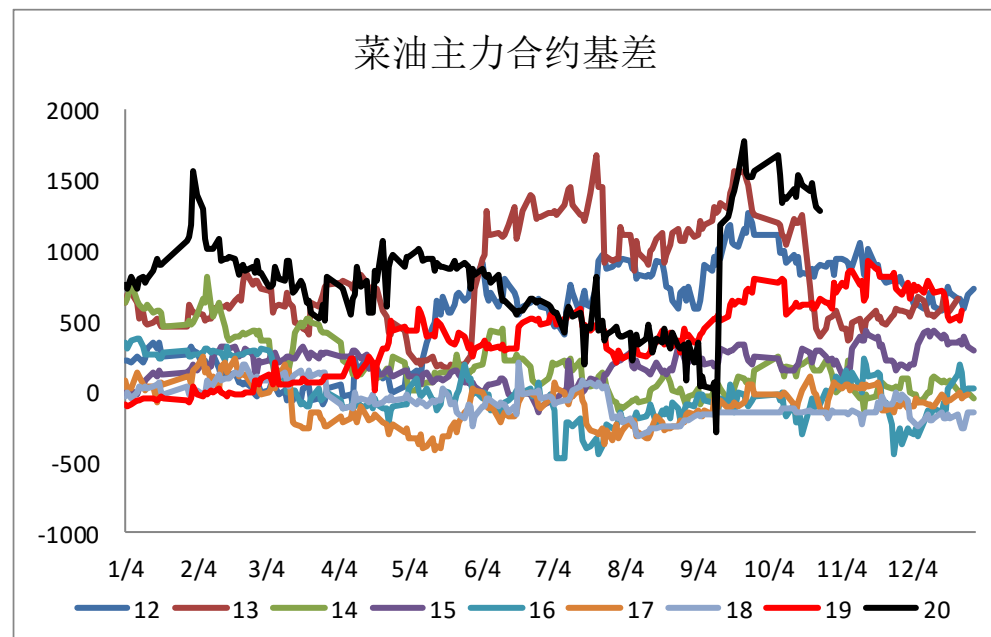
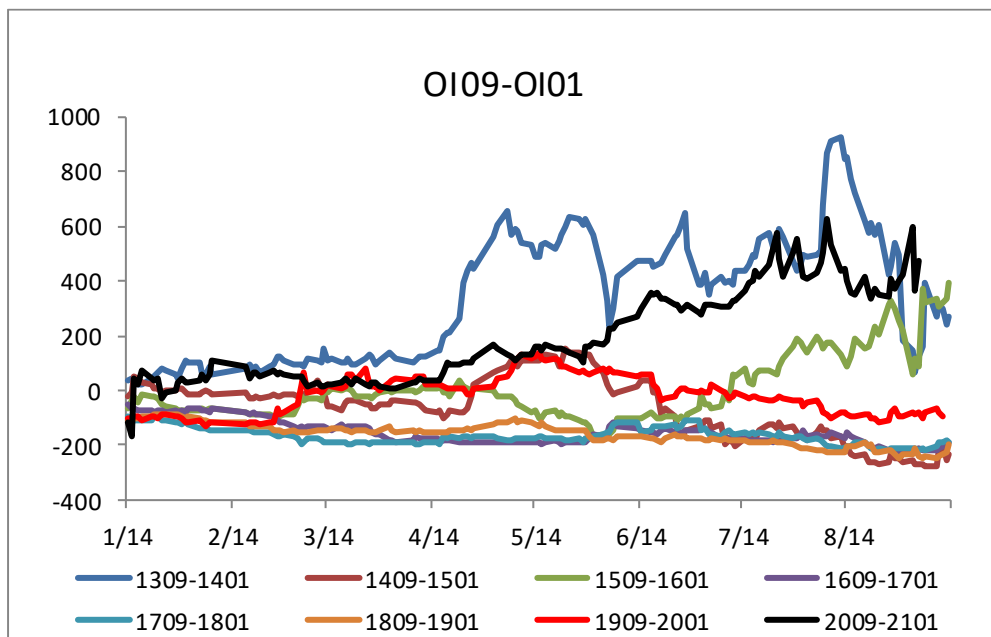
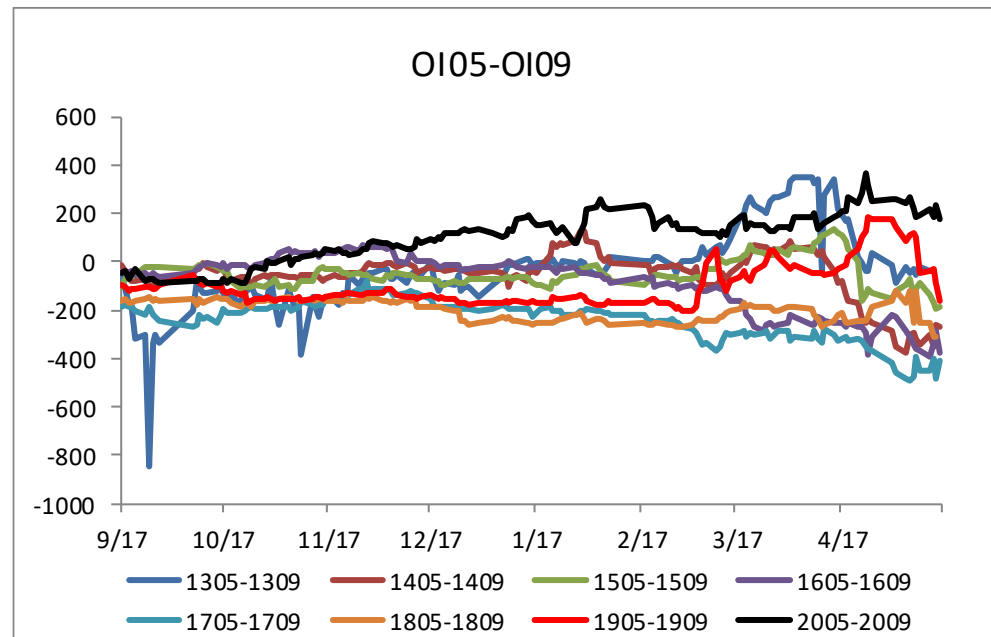
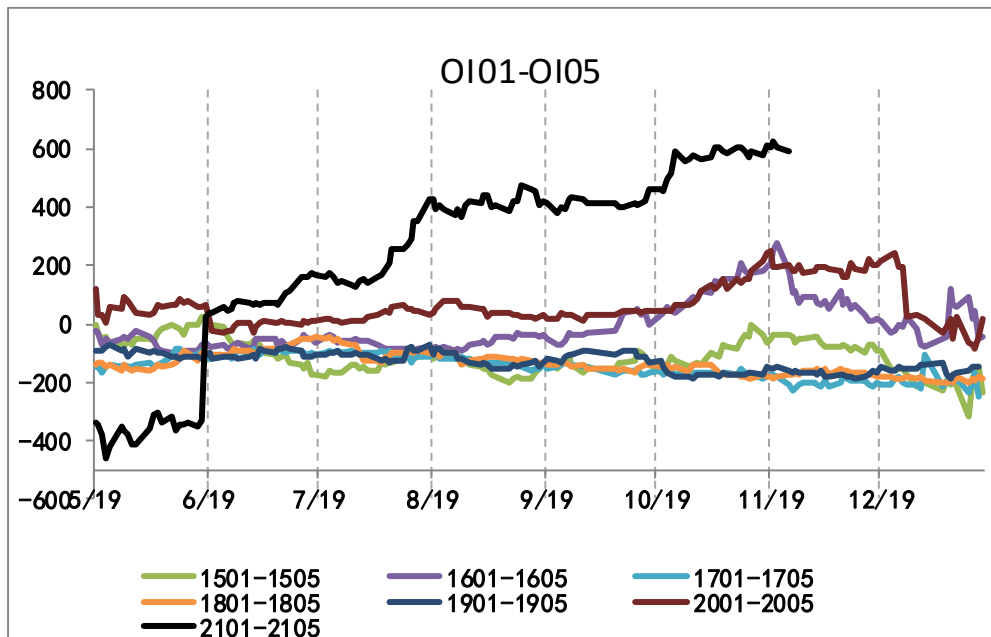
跨期套利跟踪：Y



跨期套利跟踪：P

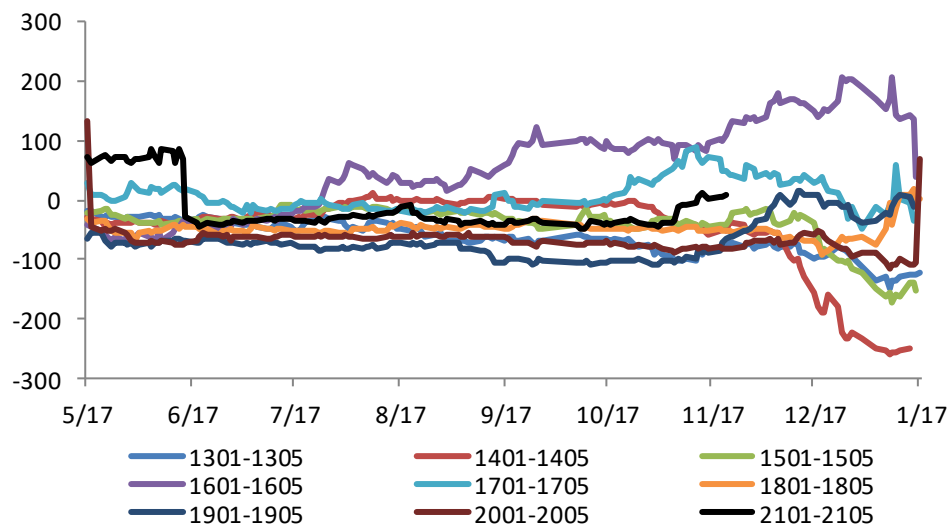


跨期套利跟踪：OI

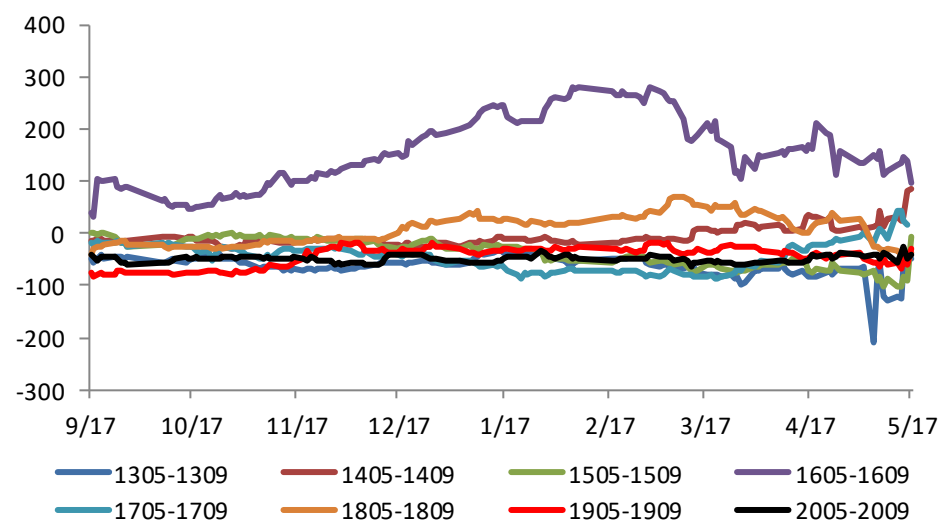


跨期套利跟踪：C

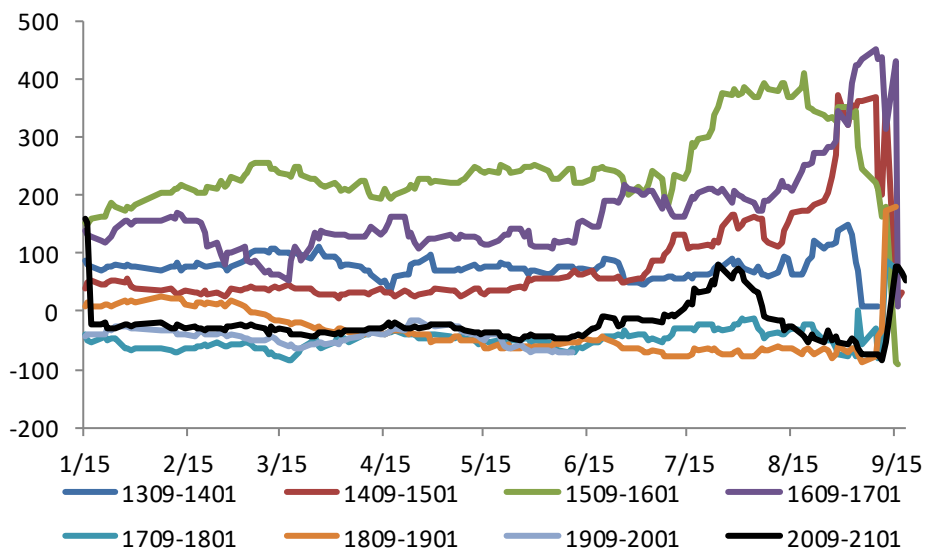
C01-C05



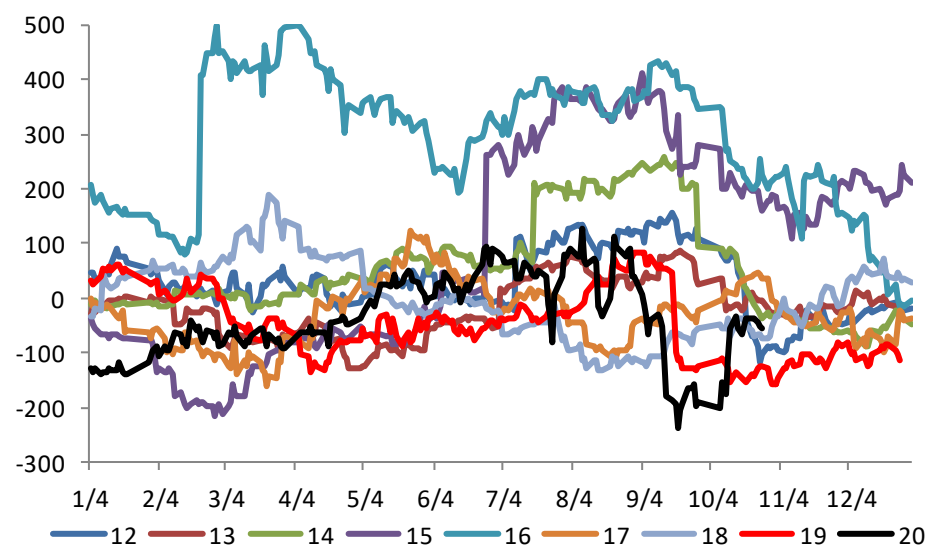
C05-C09



C09 - C01

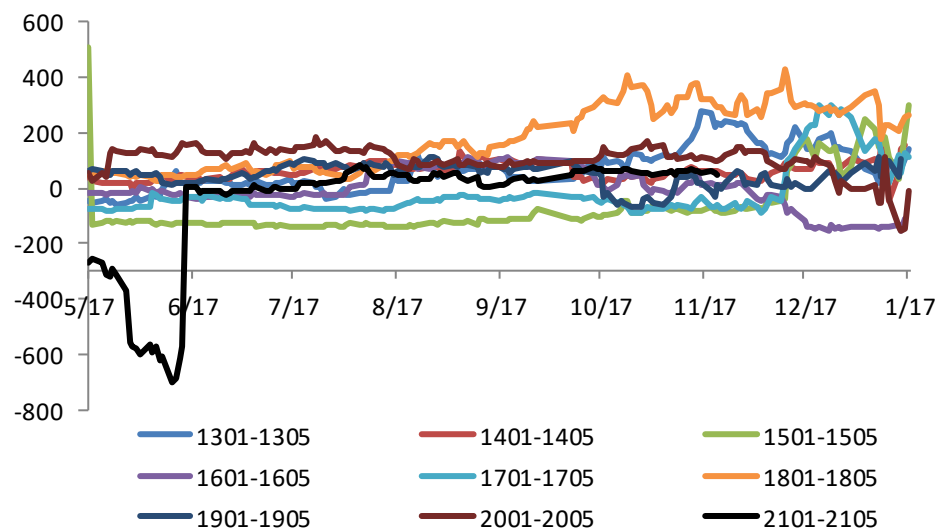


玉米主力合约基差

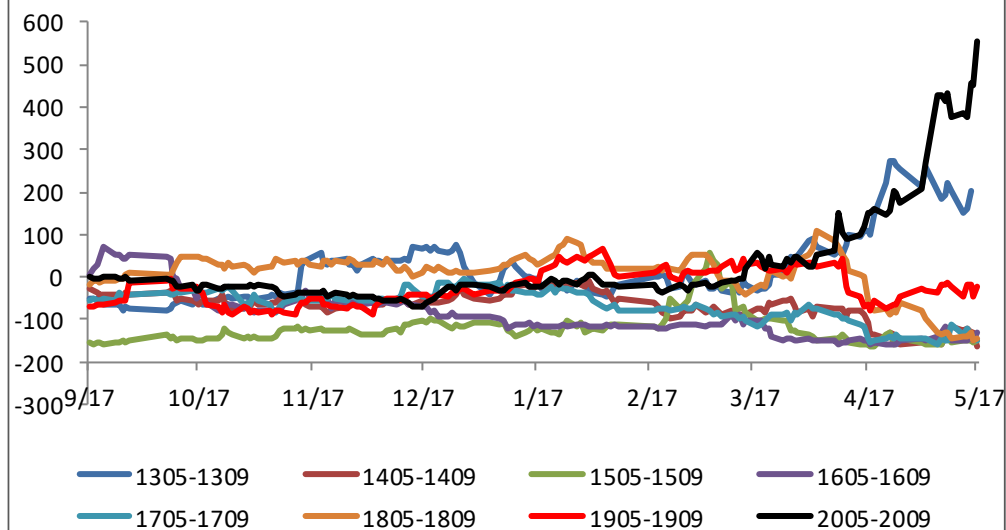


跨期套利跟踪：SR

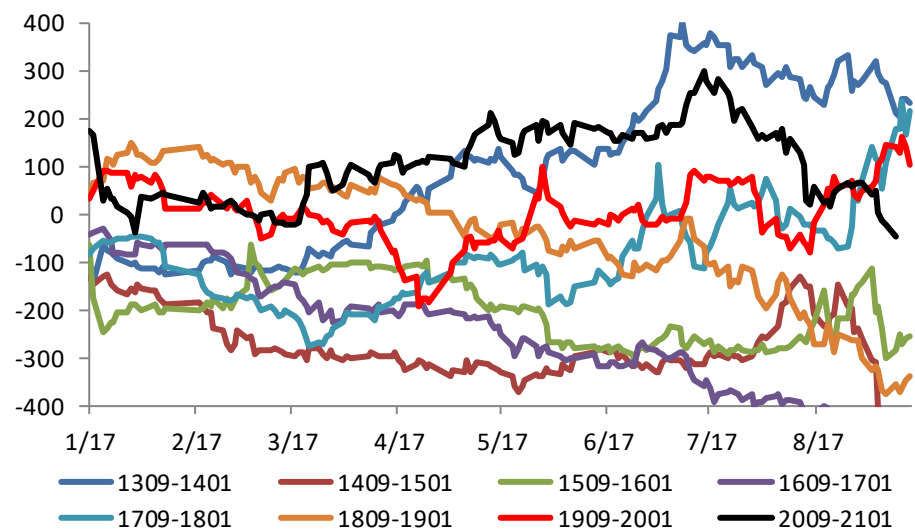
SR01-SR05



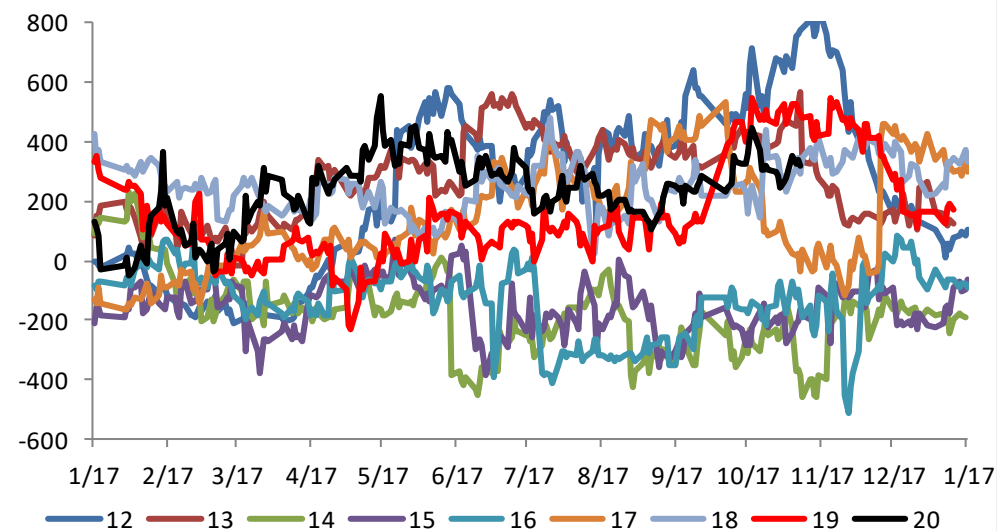
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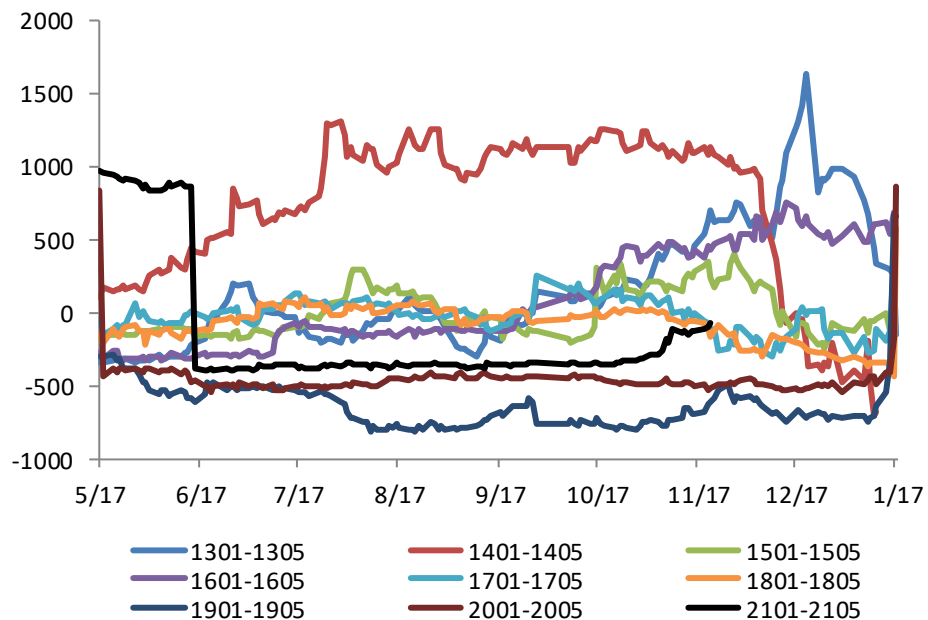
SR09 - SR01



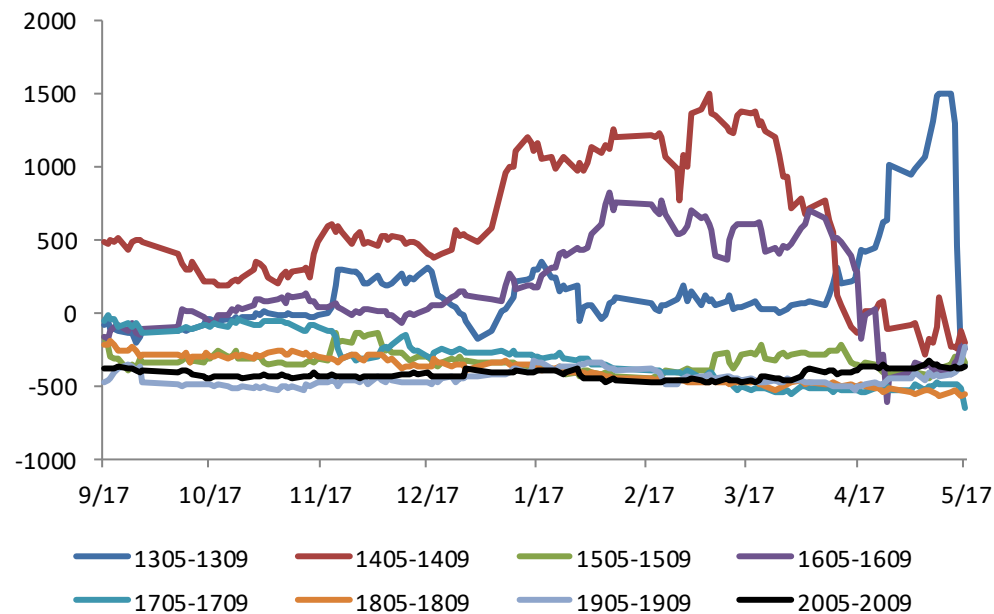
白糖主力合约基差



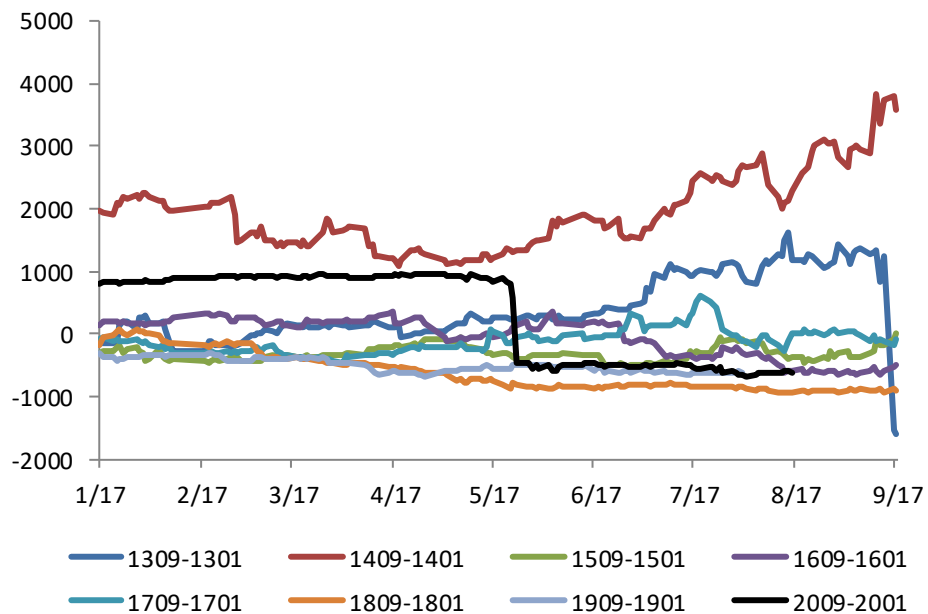
CF01-CF05



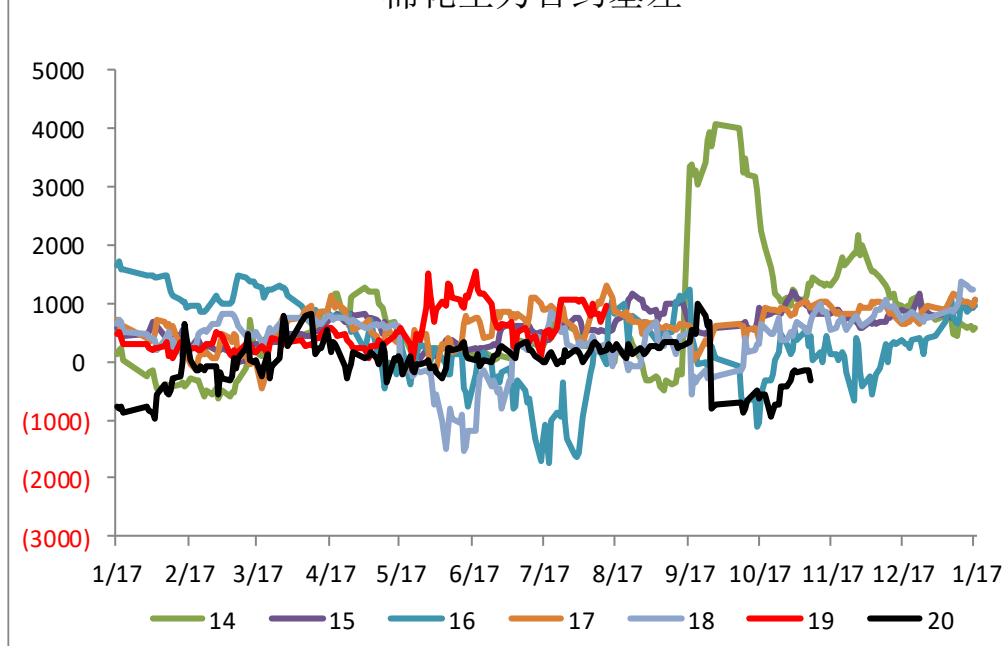
CF05-CF09



CF09-CF01

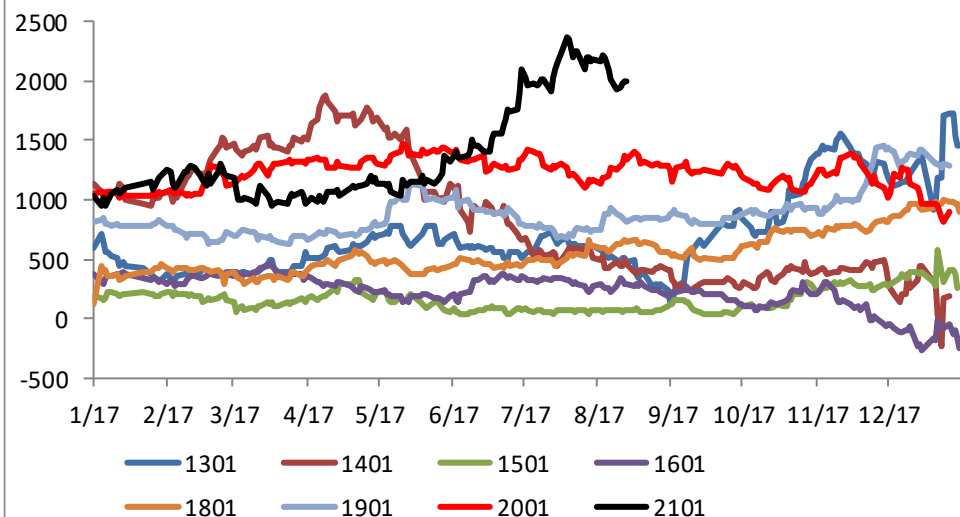


棉花主力合约基差

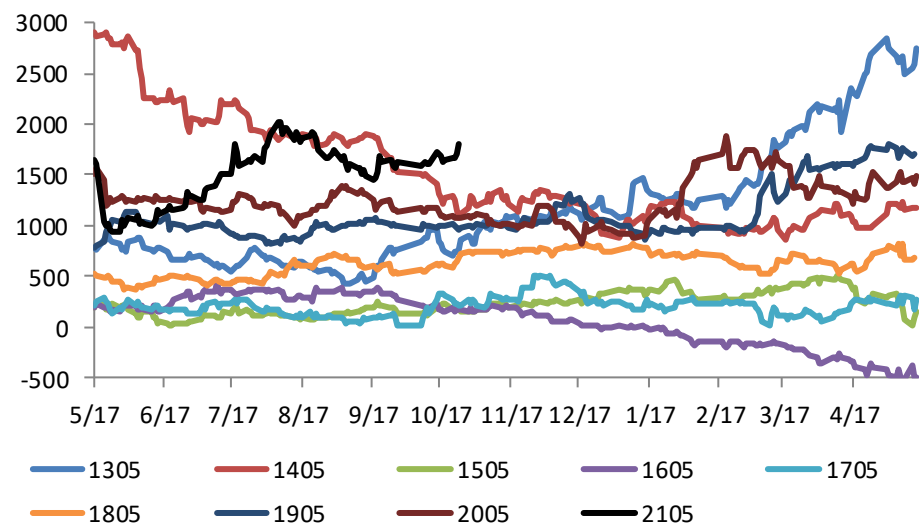


跨品种套利跟踪：OI-Y

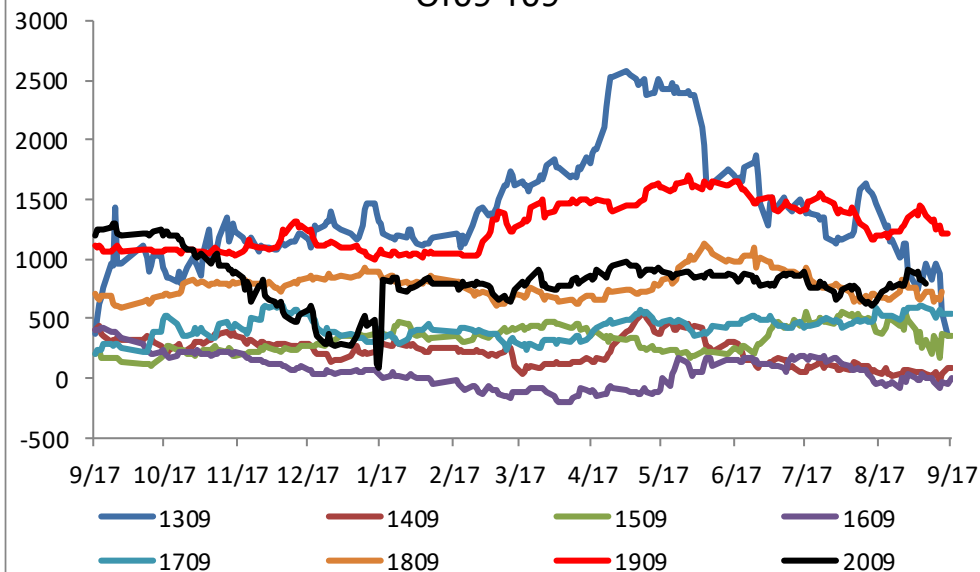
OI01-Y01



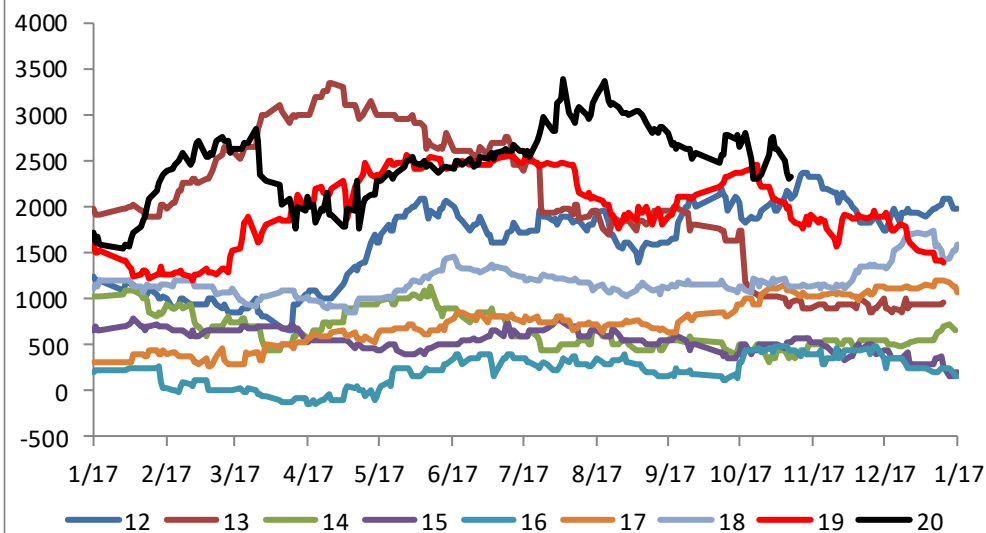
OI05-Y05



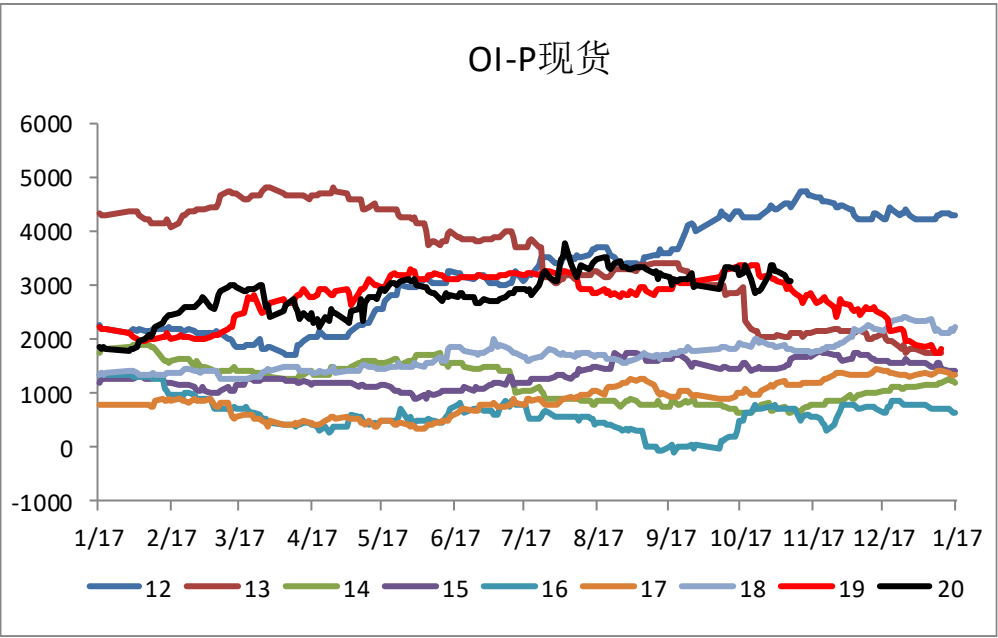
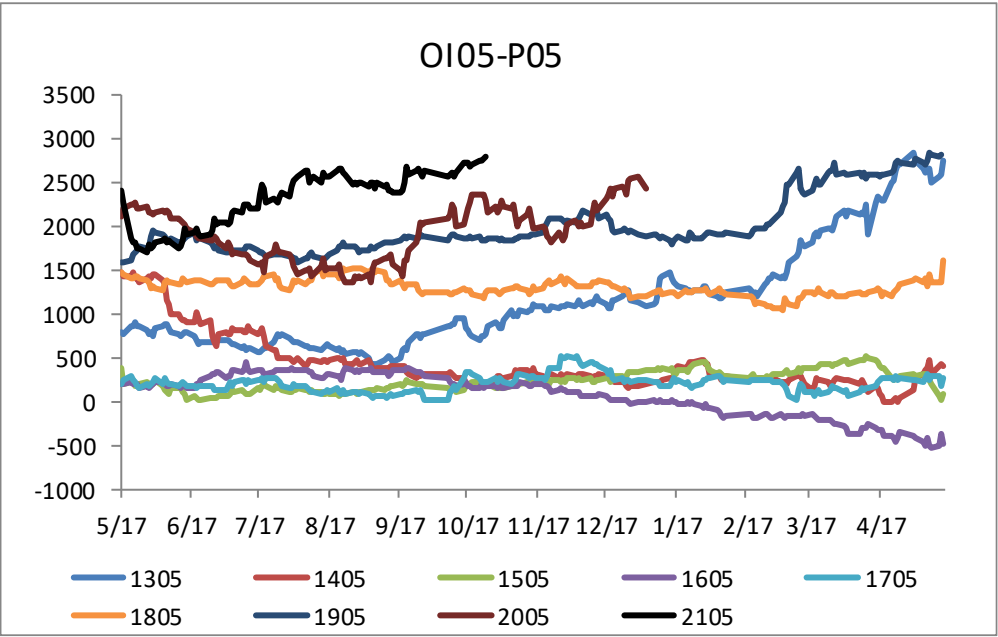
OI09-Y09



OI-Y 现货

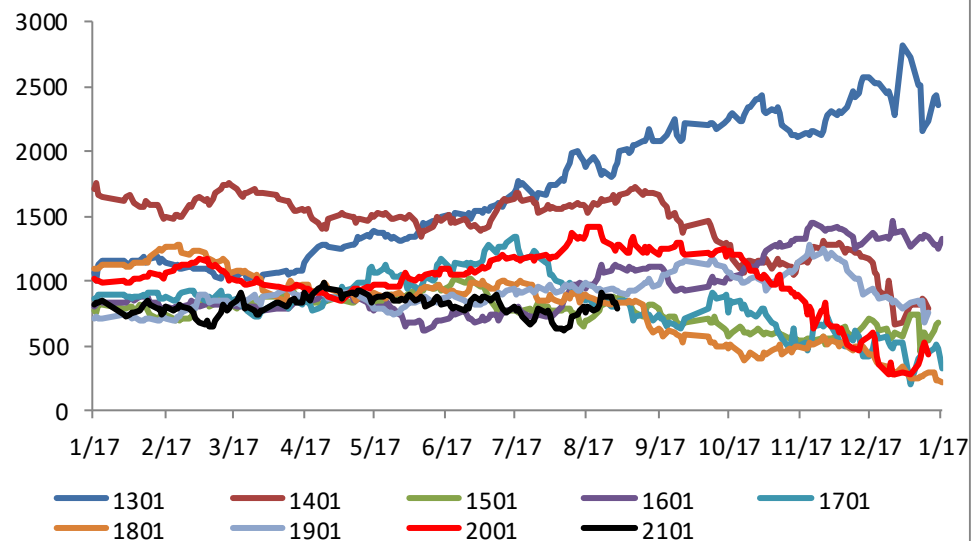


跨品种套利跟踪：OI-P

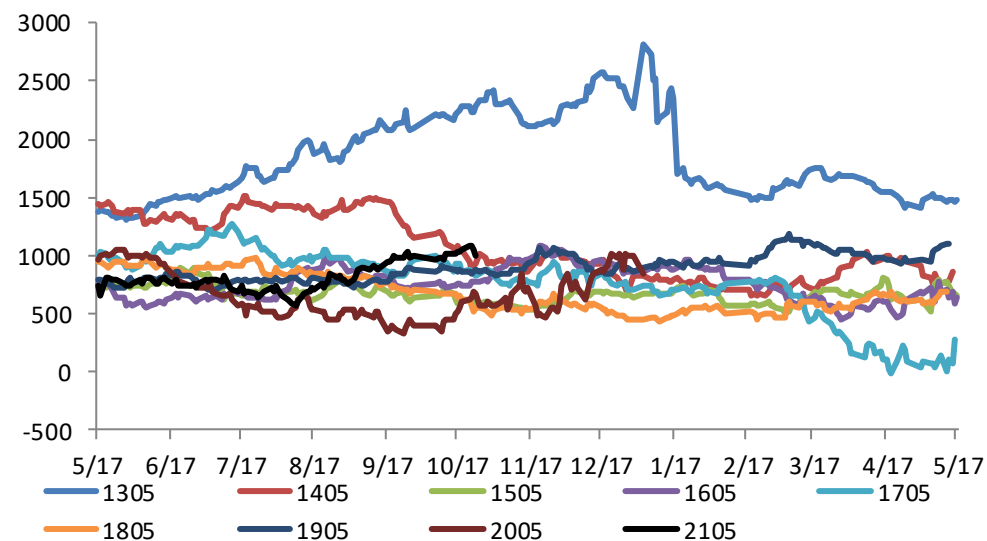


跨品种套利跟踪：Y-P

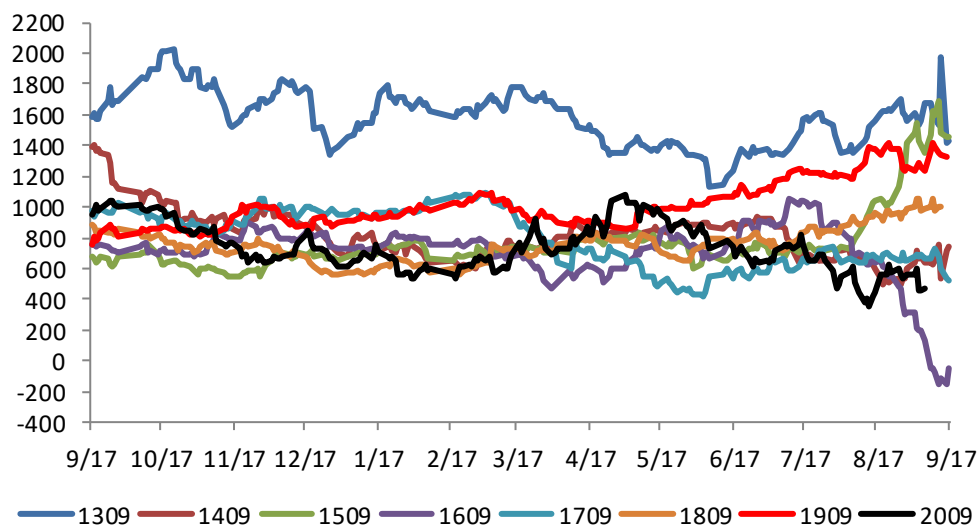
Y01-P01



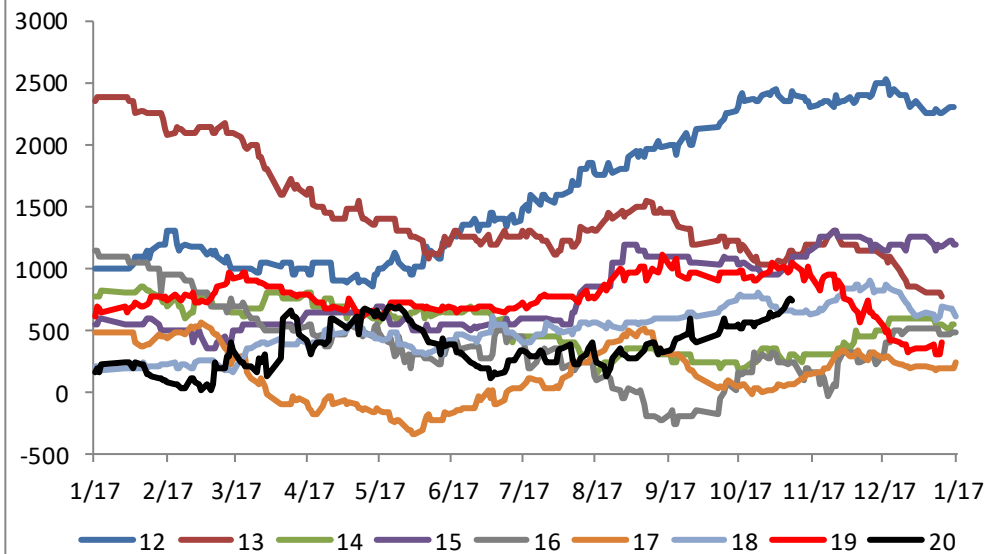
Y05-P05



Y09-P09

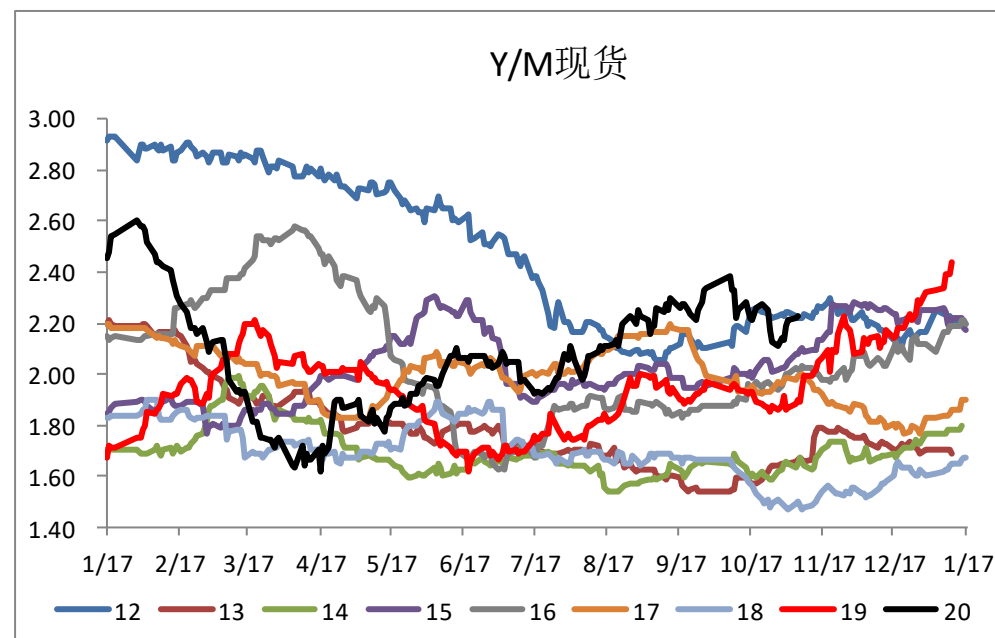
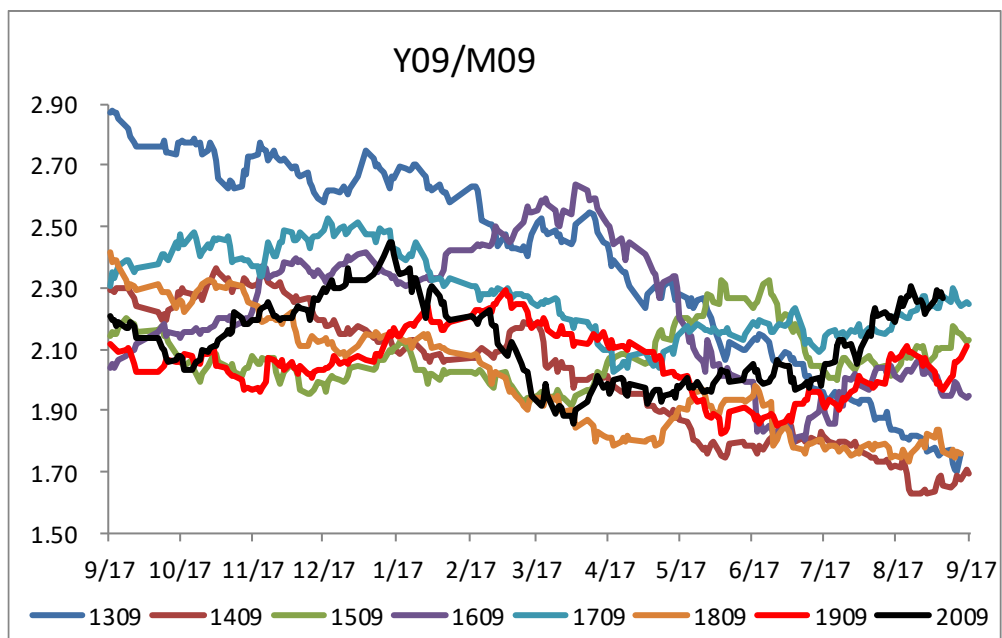
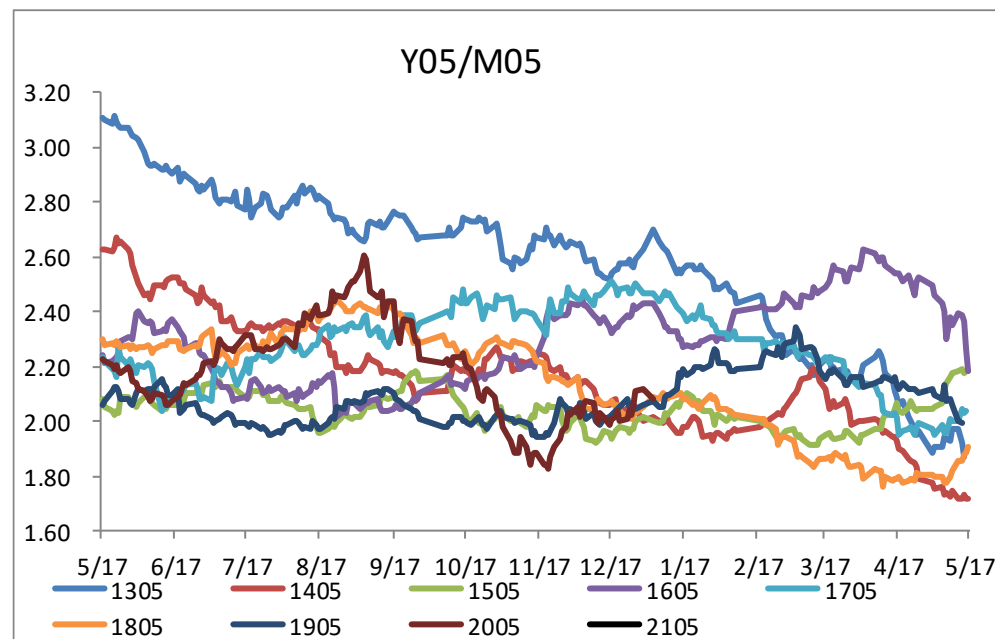
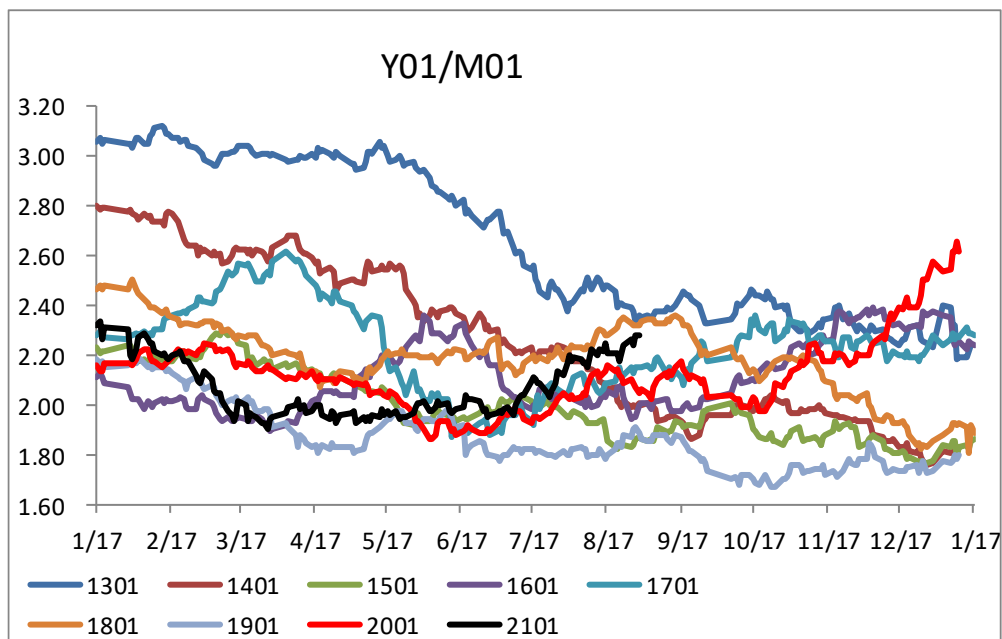


Y-P现货

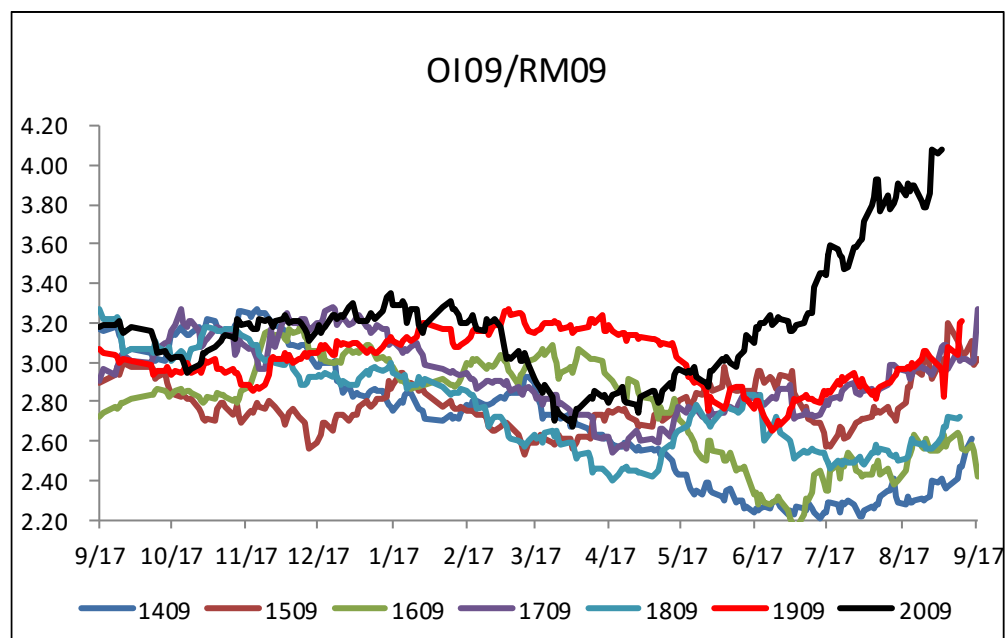
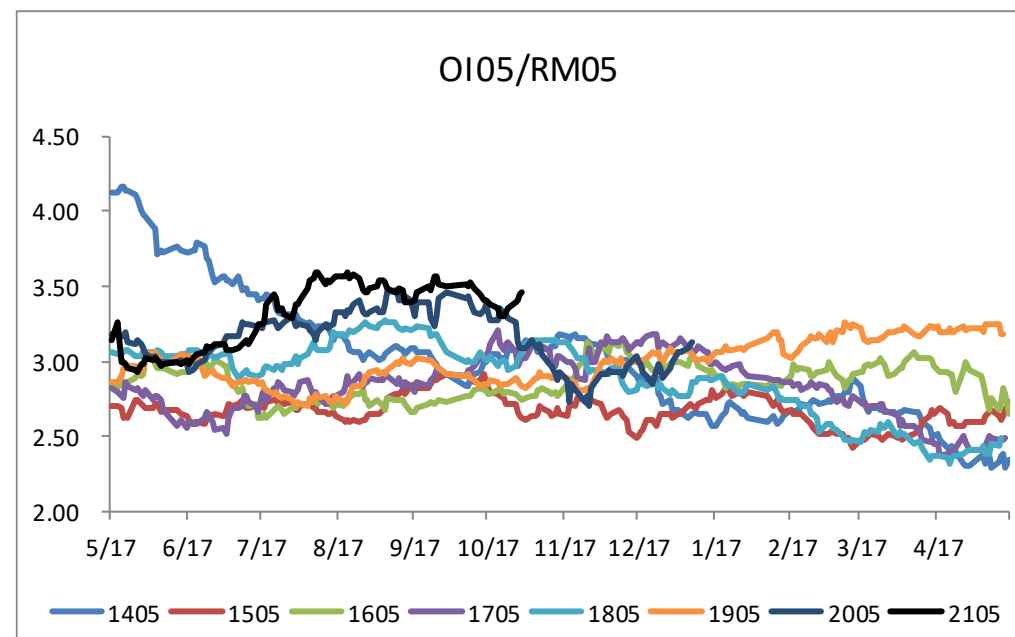
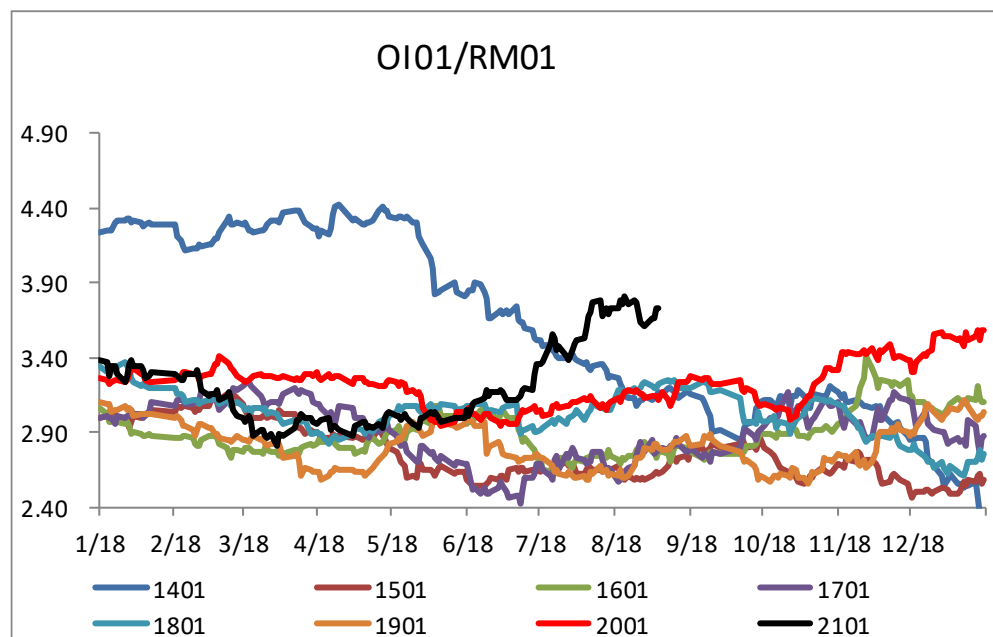


跨品种套利跟踪：Y/M

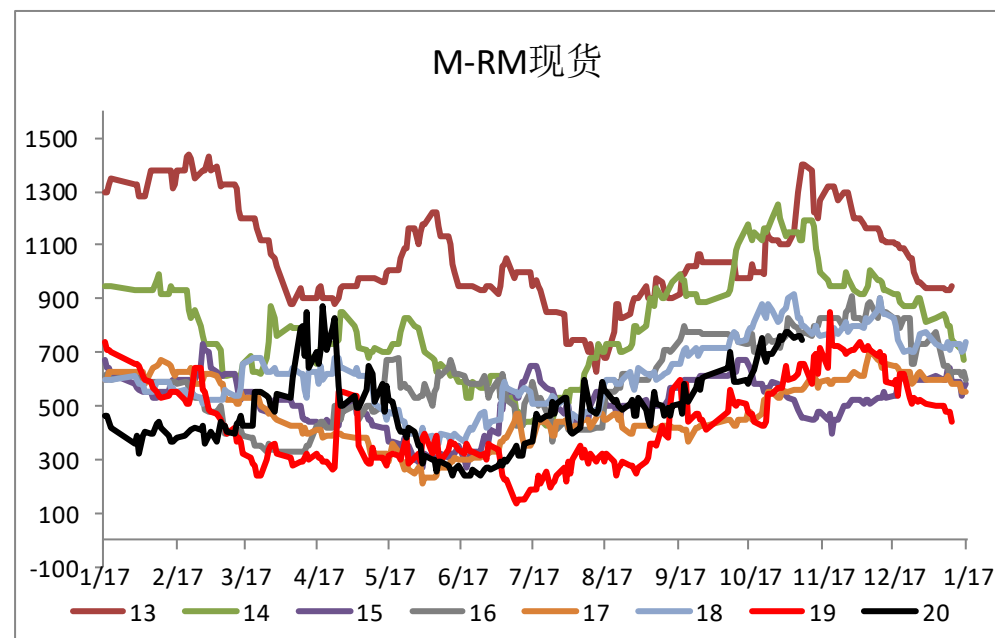
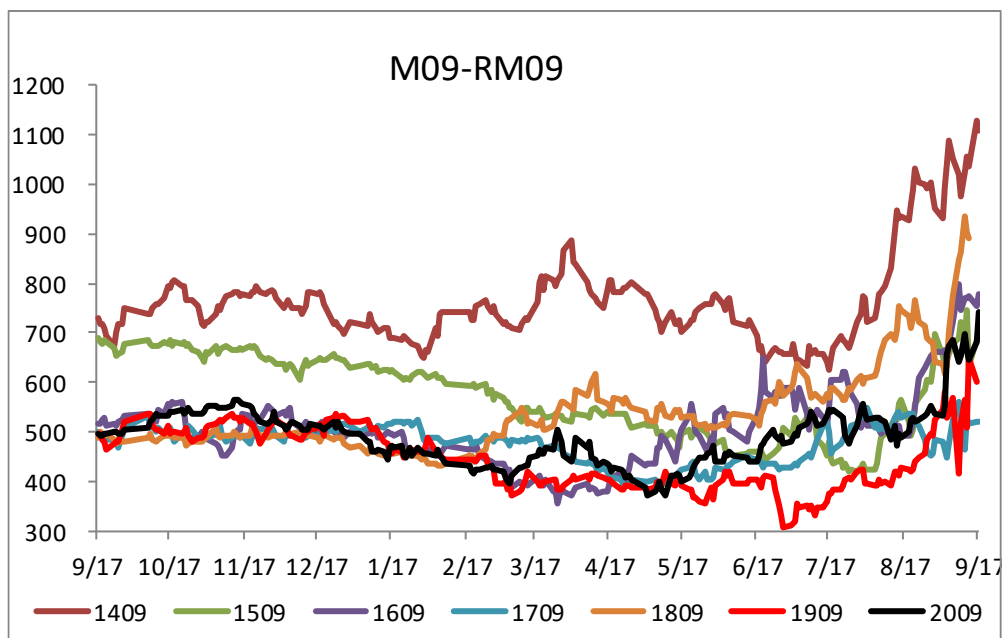
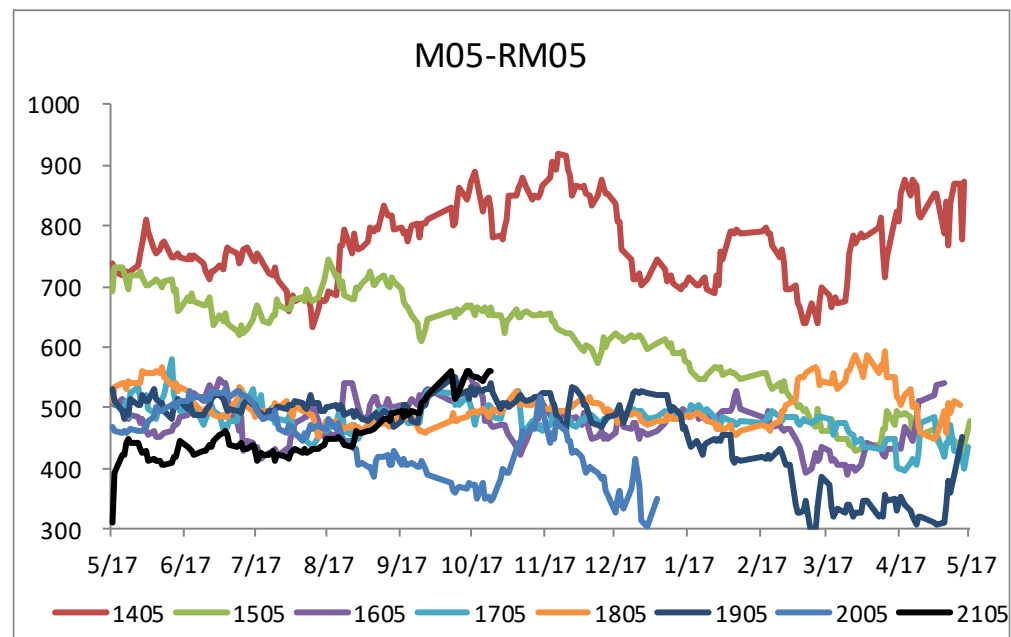
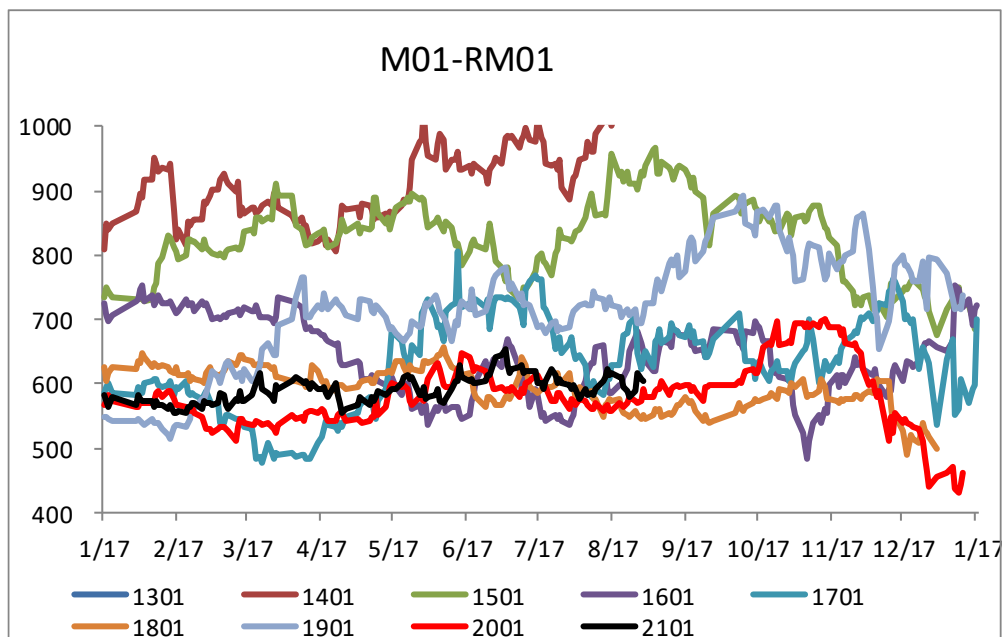
Y/M



跨品种套利跟踪: OI/RM



跨品种套利跟踪: M-RM



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