

农产品套利跟踪 20210209



信达期货
CINDA FUTURES

联系人：张秀峰

从业资格编号：F0289189

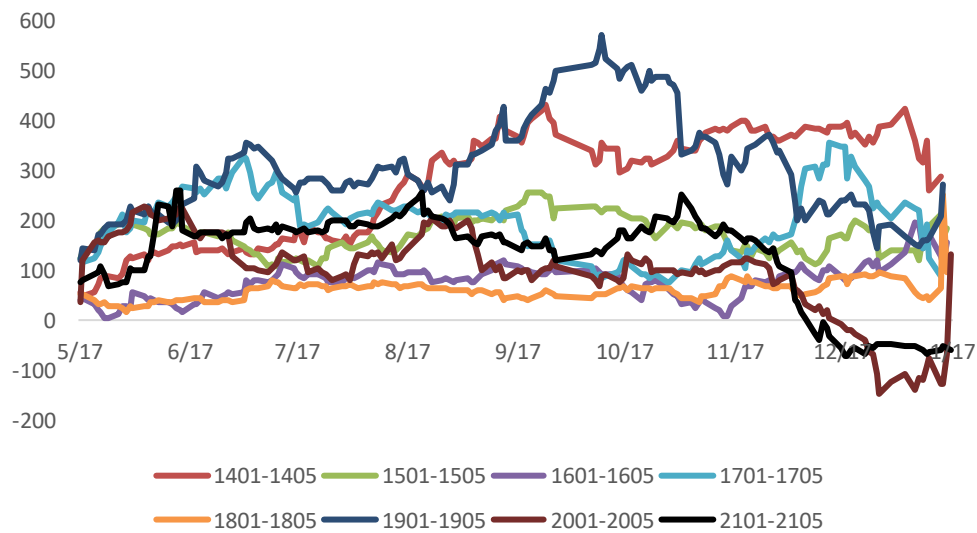
投资咨询编号：Z0011152

电话：0571-28132638

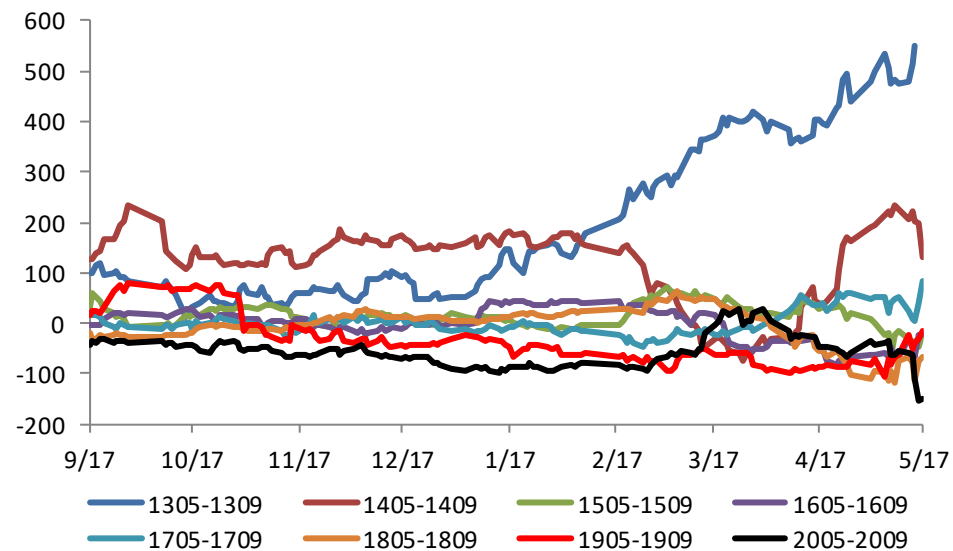
策略类型		策略组合	2021/2/8	2021/2/9	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.13	2.14	[1.8,2.7]	观望
		Y2105/M2105	2.24	2.27	[1.8,2.7]	观望
		Y2109/M2109	2.05	2.07	[1.8,2.6]	观望
		Y 现货/M 现货	2.30	2.24	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.29	3.28	[2.5,3.5]	观望
		OI2105/RM2105	3.36	3.34	[2.5,3.2]	观望
		OI2109/RM2109	3.19	3.18	[2.3,3.2]	观望
		OI 现货/RM 现货	3.66	3.66	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	1664	1646	[0,1000]	观望
		OI2105-Y2105	1937	1829	[0,1200]	-
		OI2109-Y2109	1993	1938	[0,1200]	观望
		OI 现货-Y 现货	2195	2195	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1016	1038	[500,1500]	观望
		Y2105-P2105	1082	1082	[500,1500]	观望
		Y2109-P2109	950	956	[500,1500]	观望
		Y 现货-P 现货	1220	1220	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	2680	2684	[800,2000]	观望
		OI2105-P2105	3019	2911	[700,2000]	观望
		OI2009-P2109	2943	2894	[700,2000]	观望
		OI 现货-P 现货	3415	3415	[500,3000]	-
	豆粕-菜粕	M2101-RM2101	669	676	[500,1000]	观望
		M2105-RM005	574	578	[400,1000]	观望
		M2109-RM2109	620	630	[400,1000]	观望
		M 现货-RM 现货	719	819	[400,1500]	-

策略类型		策略组合	2021/2/8	2021/2/9	正常区间	操作建议
跨期	豆粕	M2101-M2105	-133	-137	[0,400]	观望
		M2105-M2109	-29	-25	[-100,200]	观望
		M2109-M2101	162	162	[-100,300]	观望
		主力合约基差	111	155	[-200,600]	-
	菜粕	RM2101-RM2105	-228	-235	[-100,100]	观望
		RM2105-RM2109	17	27	[-50,150]	观望
		RM2109-RM2101	211	208	[0,350]	观望
		主力合约基差	112	66	[0,600]	-
	豆油	Y2101-Y2105	-678	-752	[-150,150]	观望
		Y2105-Y2109	596	640	[-250,50]	观望
		Y2109-Y2101	82	112	[-200,0]	观望
		主力合约基差	1326	1144	[-400,150]	-
	棕榈油	P2101-P2105	-612	-708	[-300,100]	观望
		P2105-P2109	464	514	[-300,200]	观望
		P2109-P2101	148	194	[-200,200]	观望
		主力合约基差	906	730	[-500,500]	-
	菜油	OI2101-OI2105	-951	-935	[-200,100]	观望
		O2105-OI2109	540	531	[-300,200]	观望
		OI2109-OI2101	411	404	[-200,500]	观望
		主力合约基差	1378	1251	[-100,1000]	-
	玉米	C2101-C2105	-103	-102	[-100,100]	观望
		C2105-C2109	13	16	[-100,150]	观望
		C2109-C2101	90	86	[-100,250]	观望
		主力合约基差	189	177	[-100,400]	-
	白糖	SR2101-SR2105	187	187	[-150,200]	观望
		SR2105-SR2109	-72	-74	[-150,200]	观望
		SR2109-SR2101	-115	-113	[-300,250]	观望
		主力合约基差	-50	-5	[-300,500]	-
	棉花	CF2101-CF2105	225	245	[-1000,1000]	观望
		CF2105-CF2109	-130	-155	[1000,2000]	观望
		CF2109-CF2101	-95	-90	[-1000,1000]	观望
		主力合约基差	-137	-179	[0,2000]	-

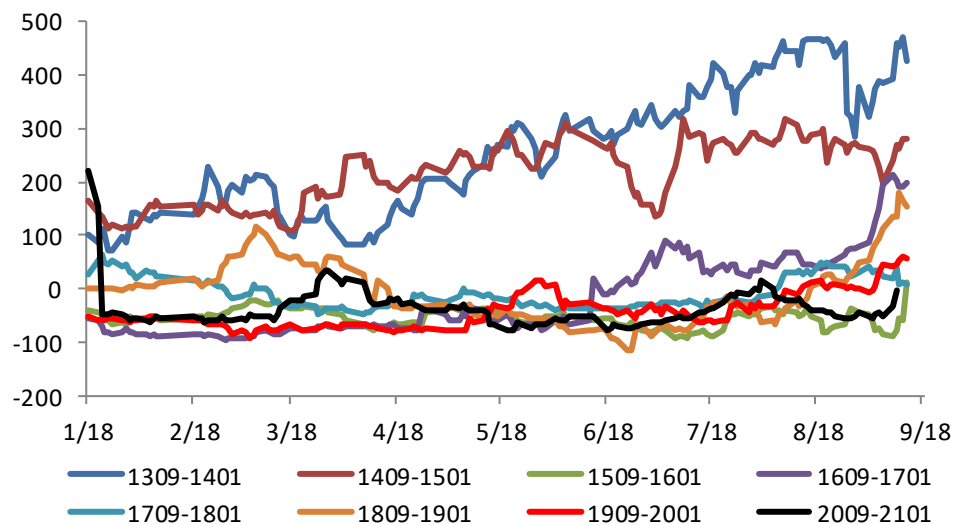
M01-M05



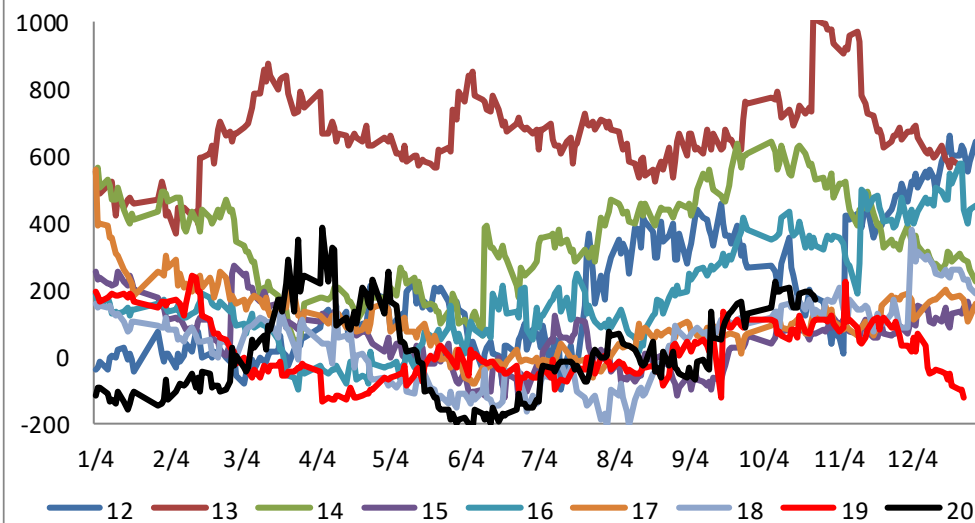
M05-M09



M09-M01

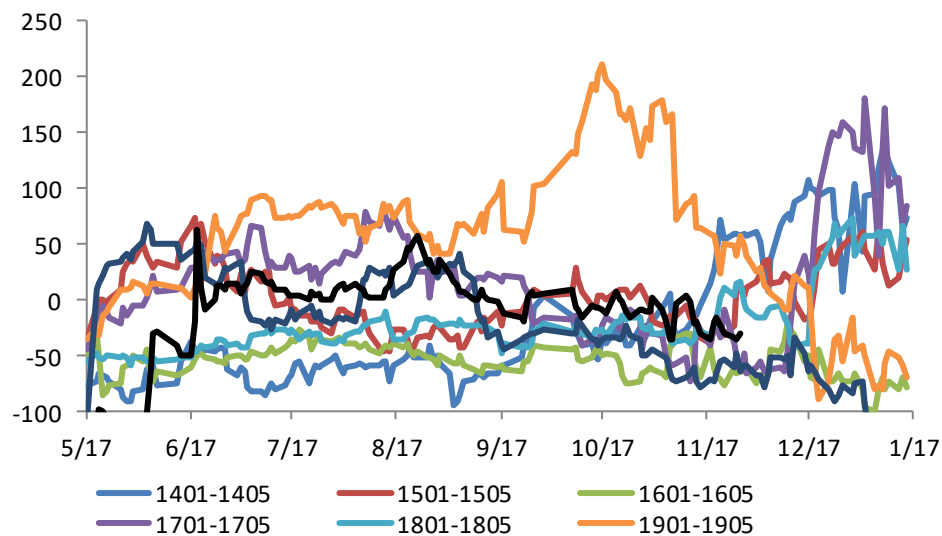


豆粕主力合约基差

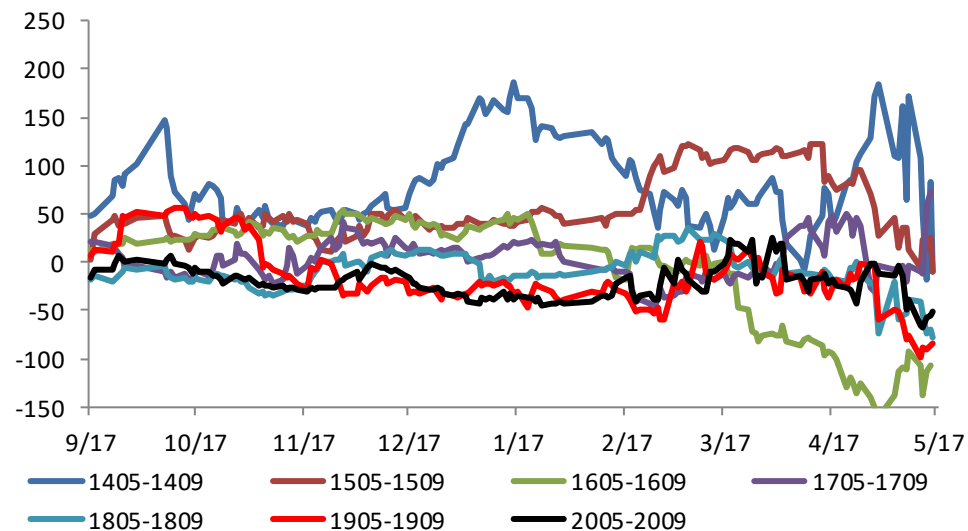


跨期套利跟踪：RM

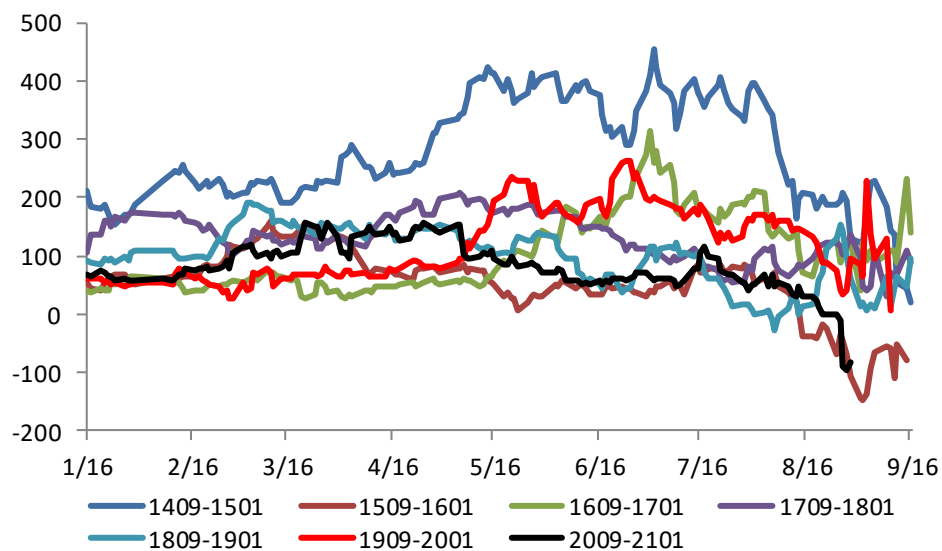
RM01-RM05



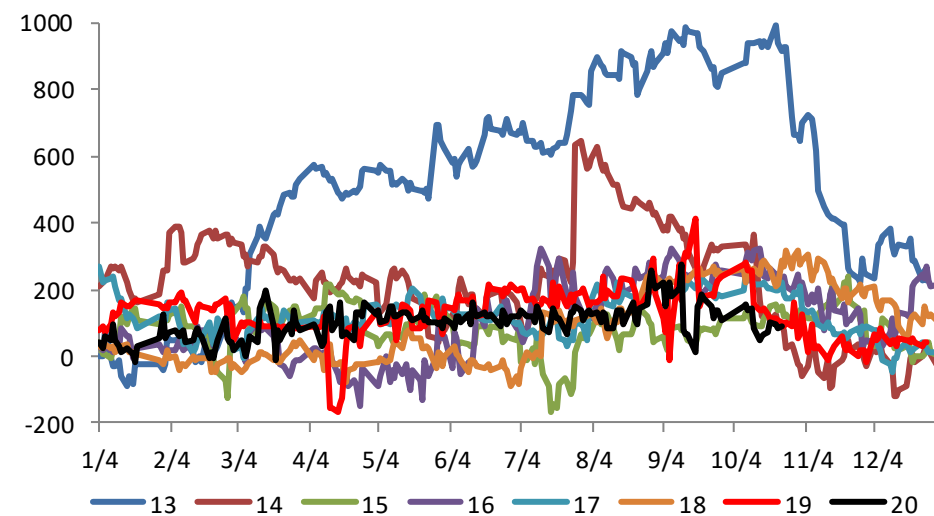
RM05-RM09



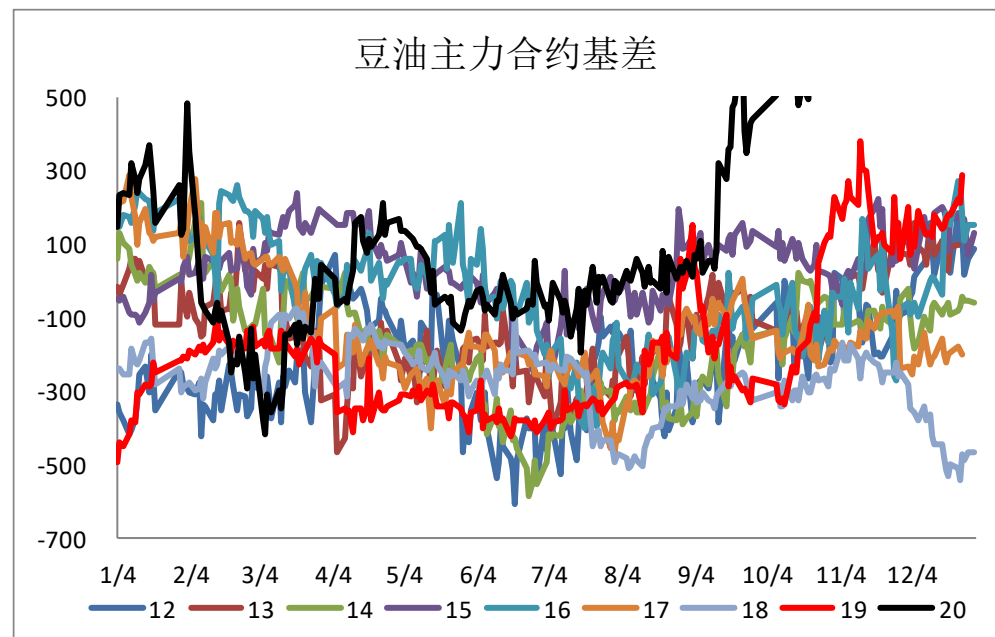
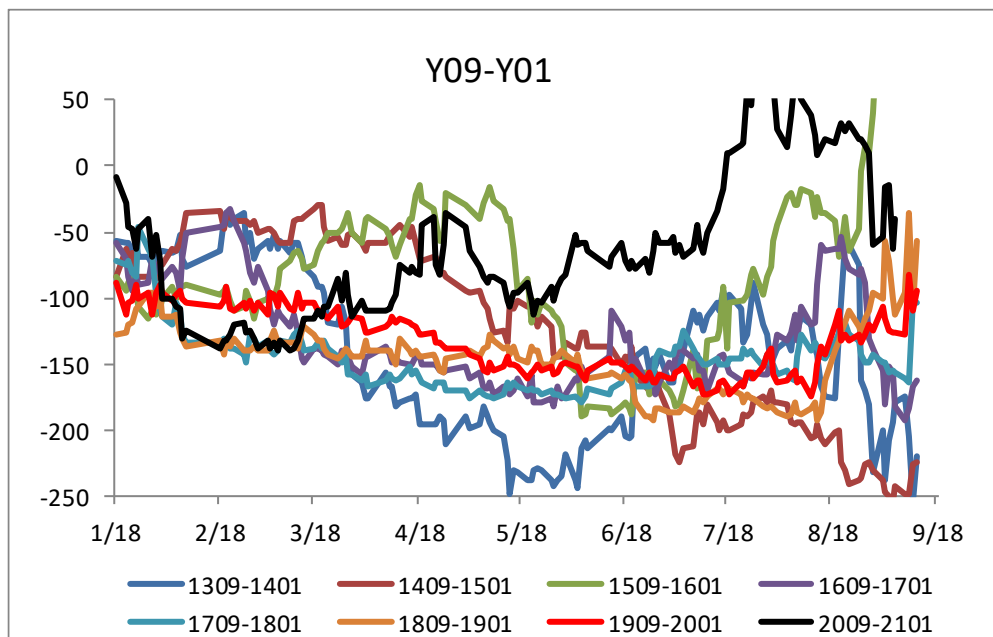
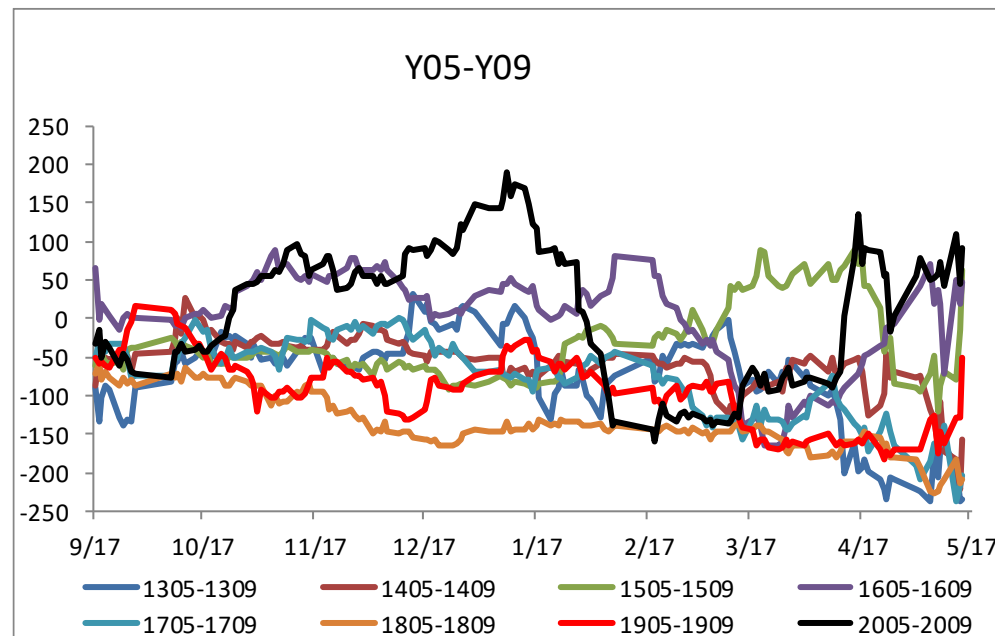
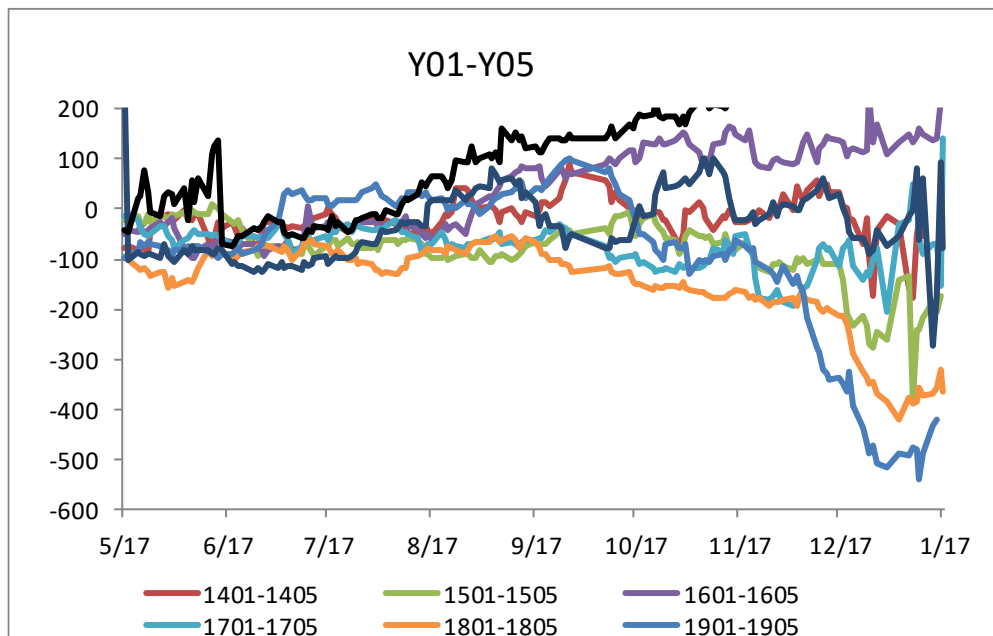
RM09-RM01



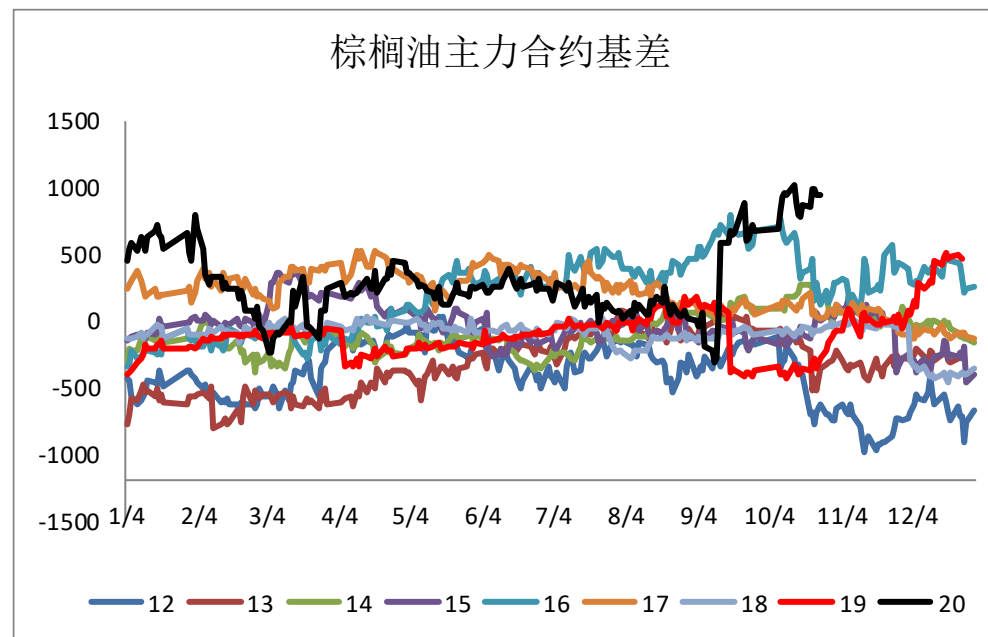
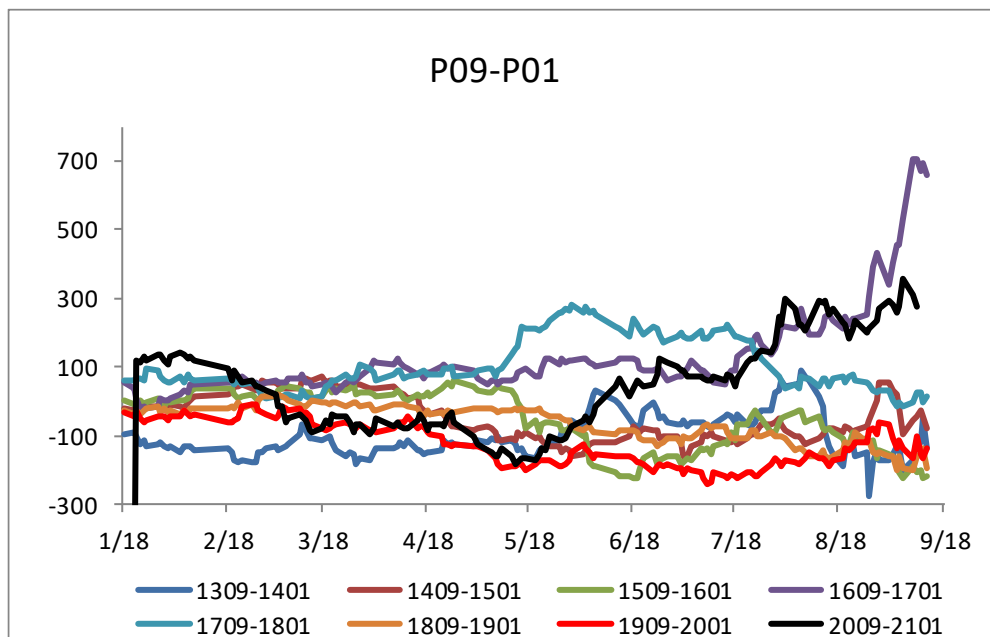
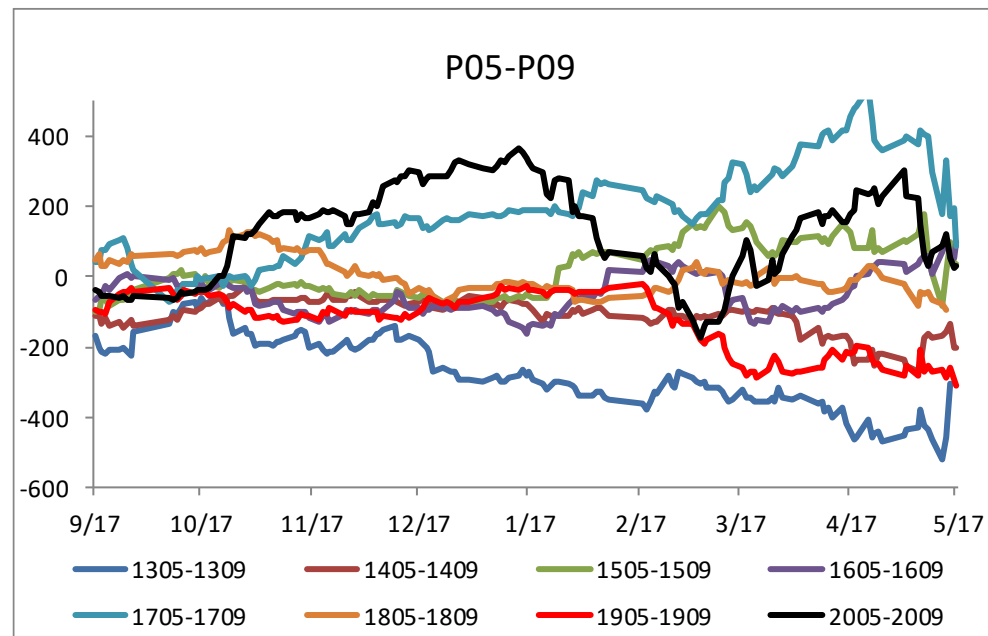
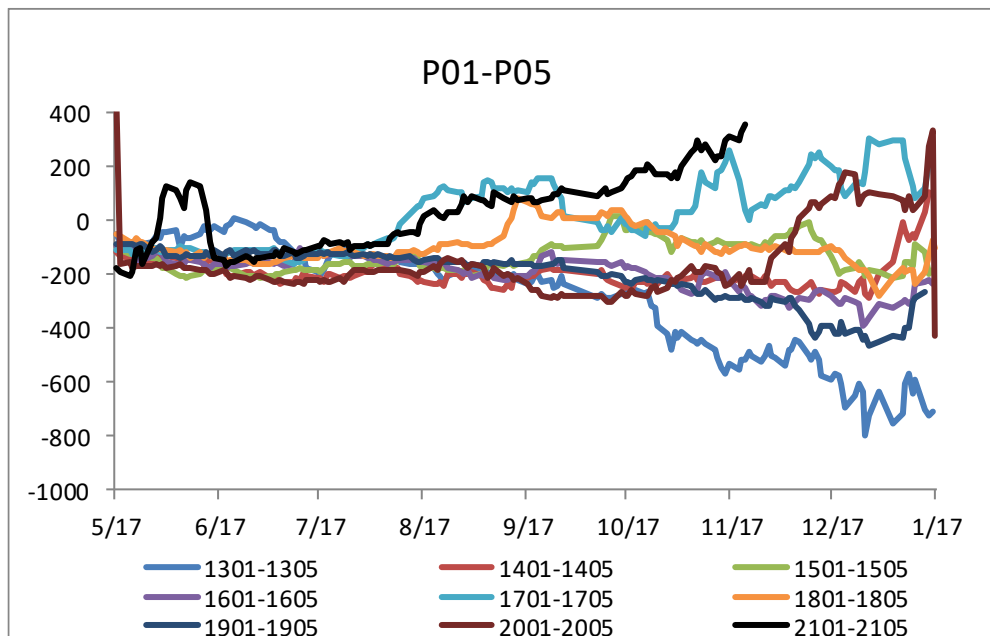
菜粕主力合约基差



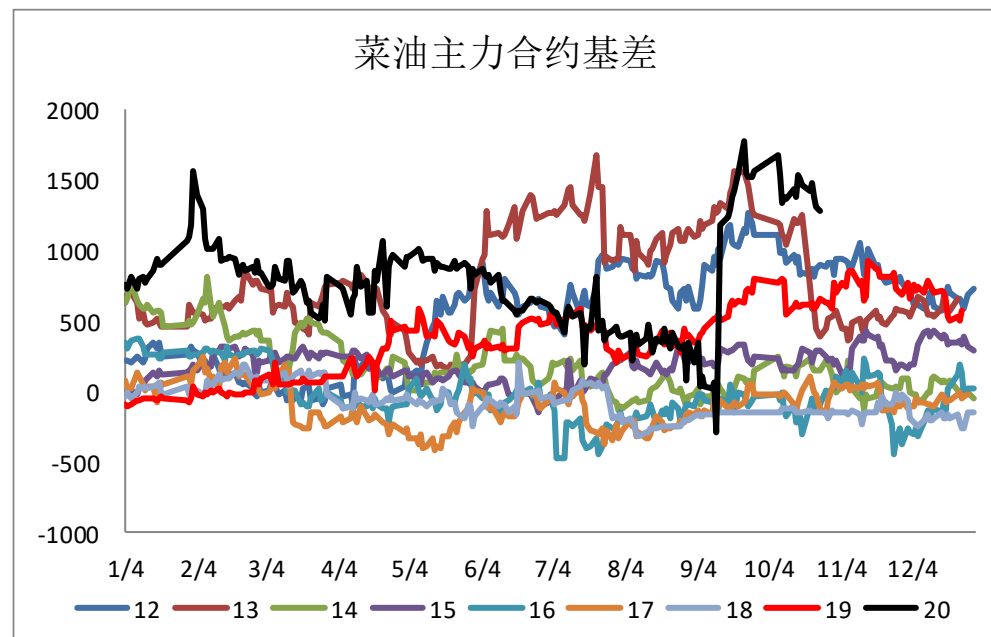
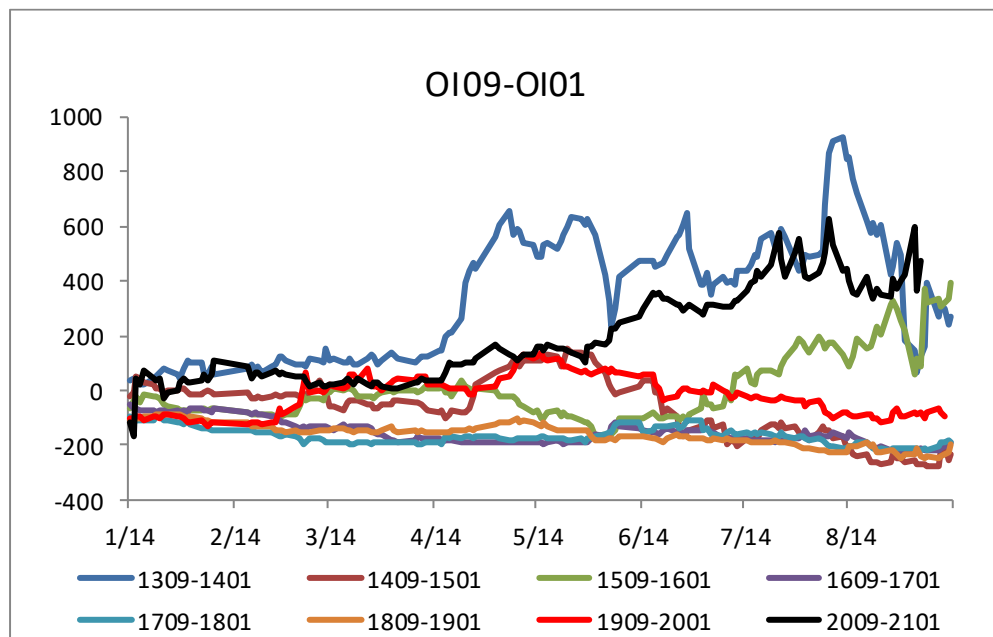
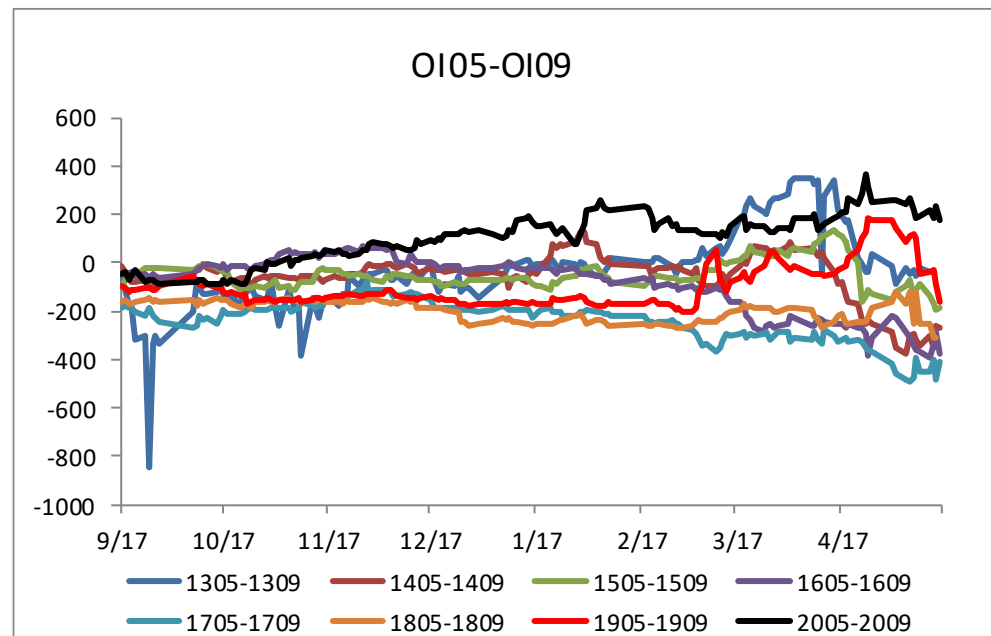
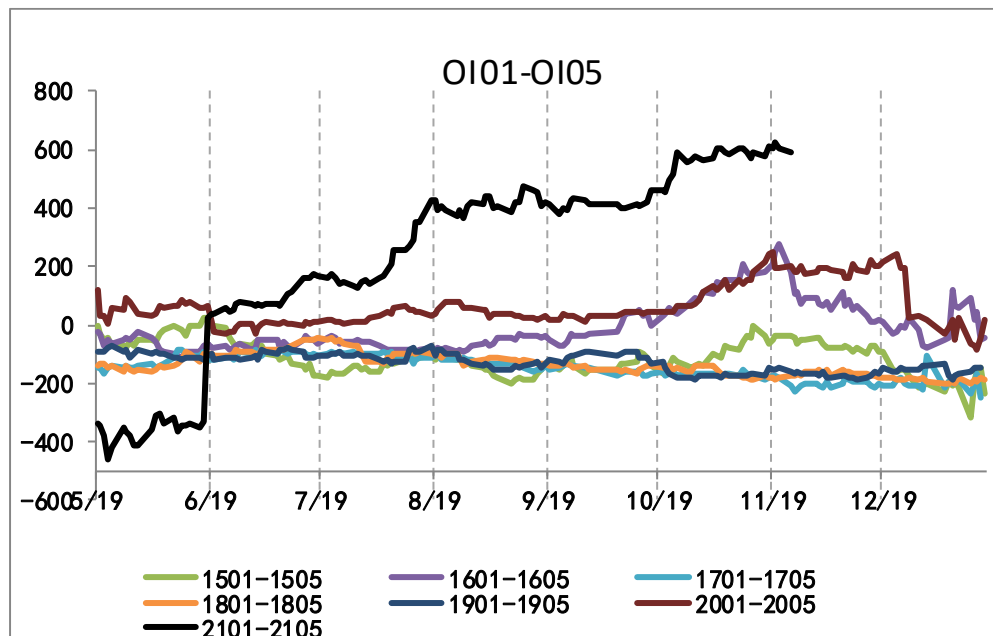
跨期套利跟踪：Y



跨期套利跟踪：P

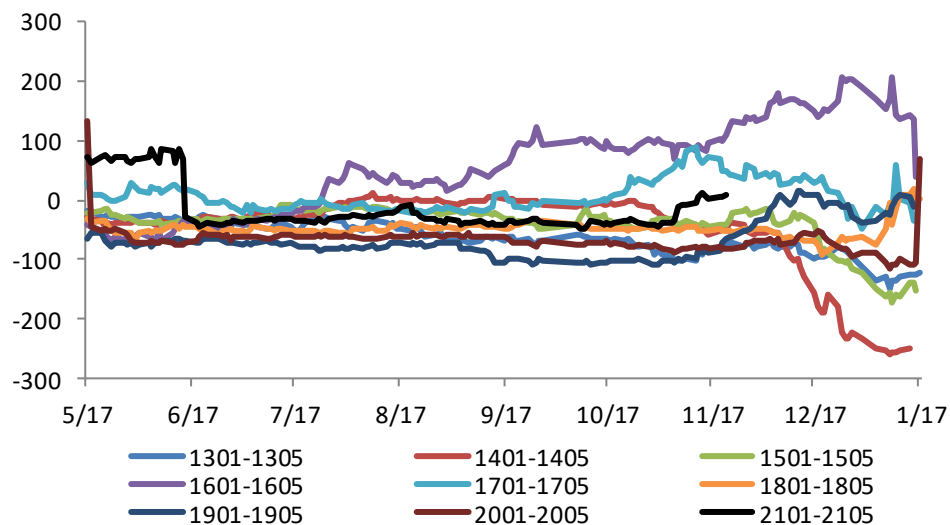


跨期套利跟踪：OI

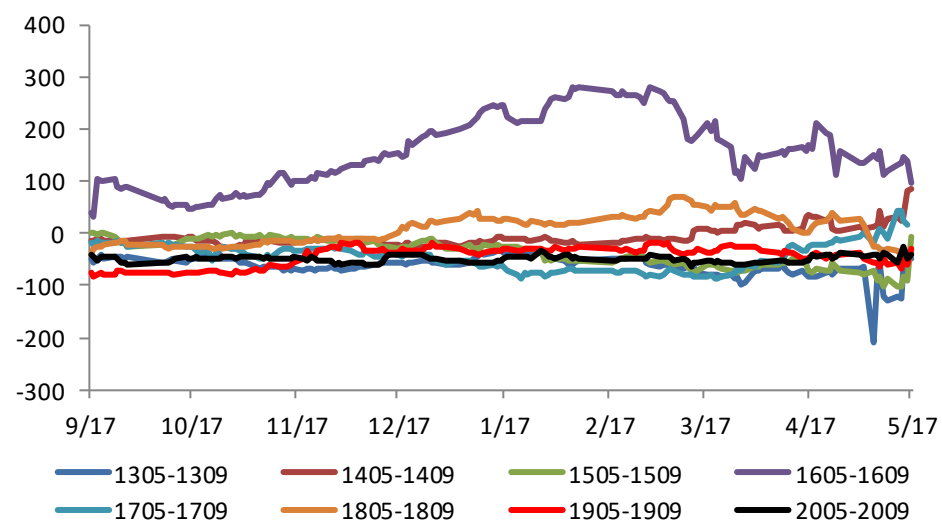


跨期套利跟踪：C

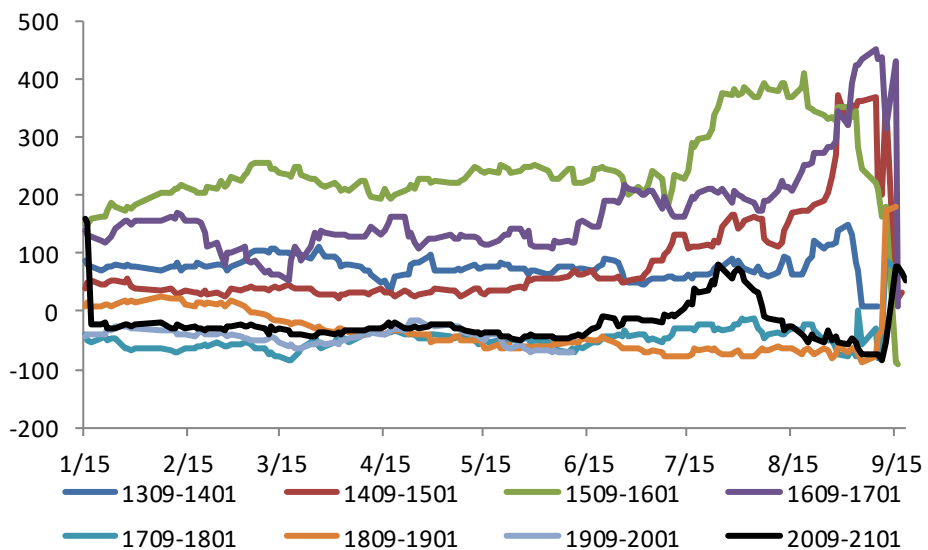
C01-C05



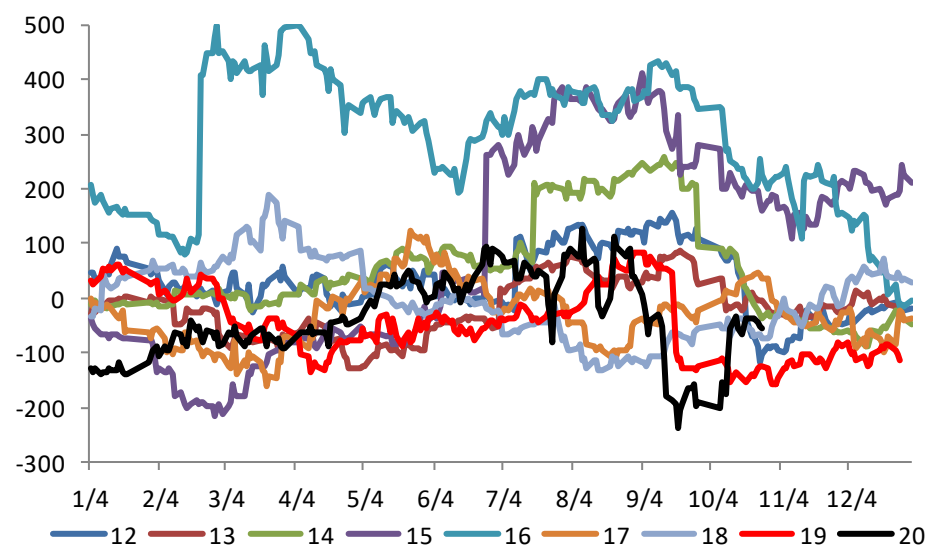
C05-C09



C09 - C01

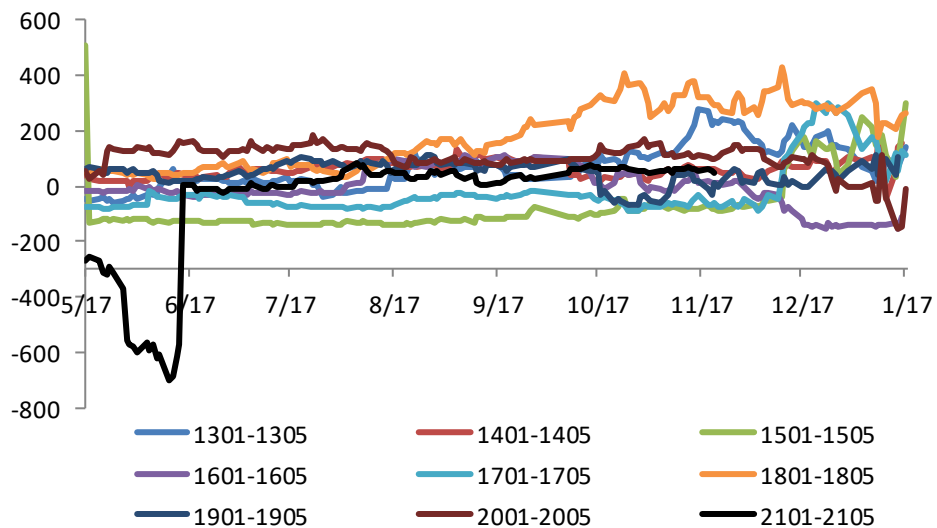


玉米主力合约基差

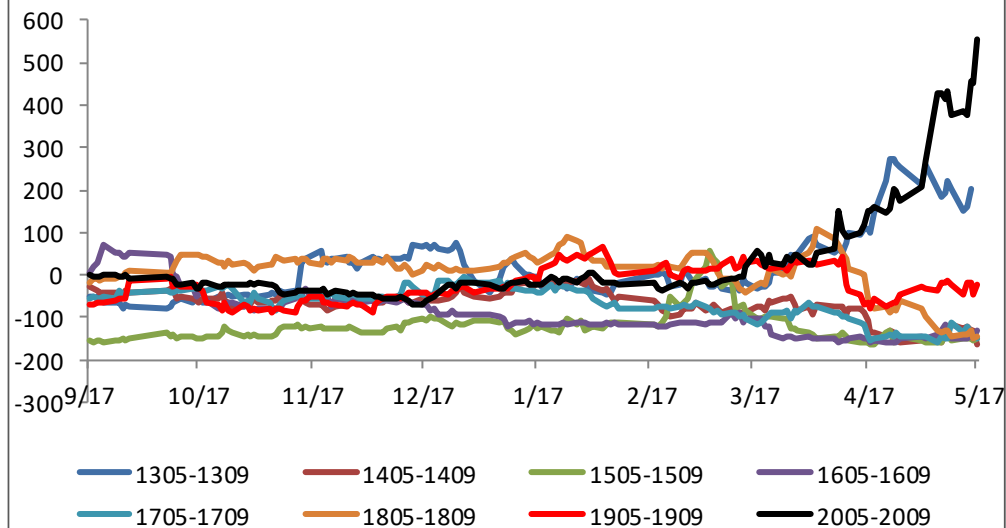


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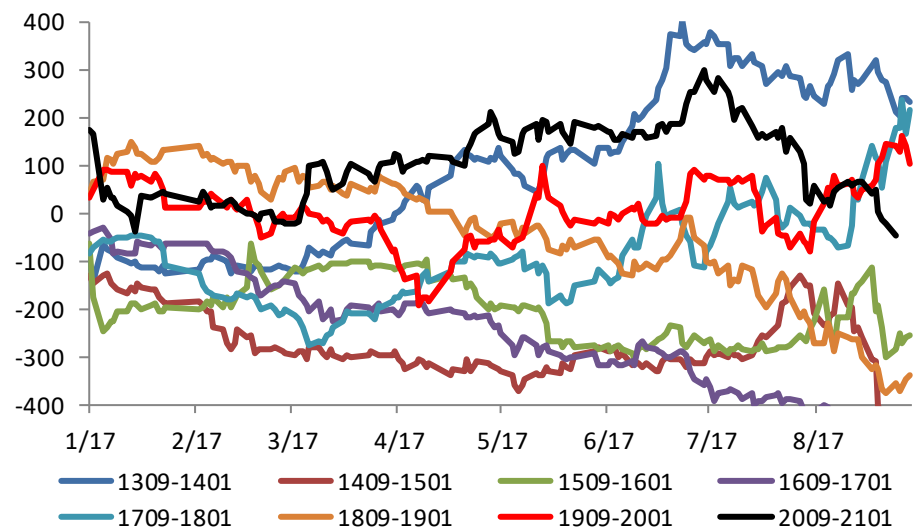
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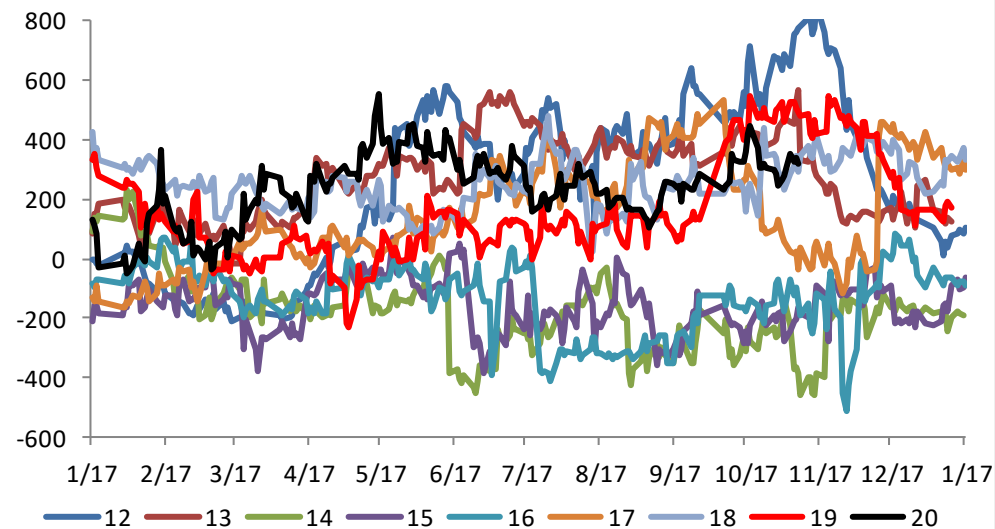
SR05-SR09



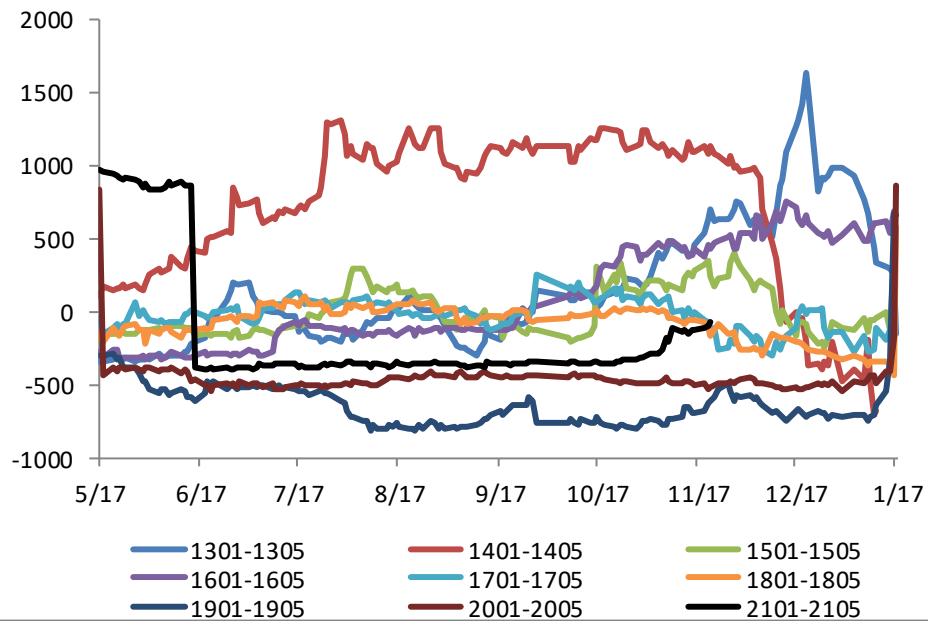
SR09 - SR01



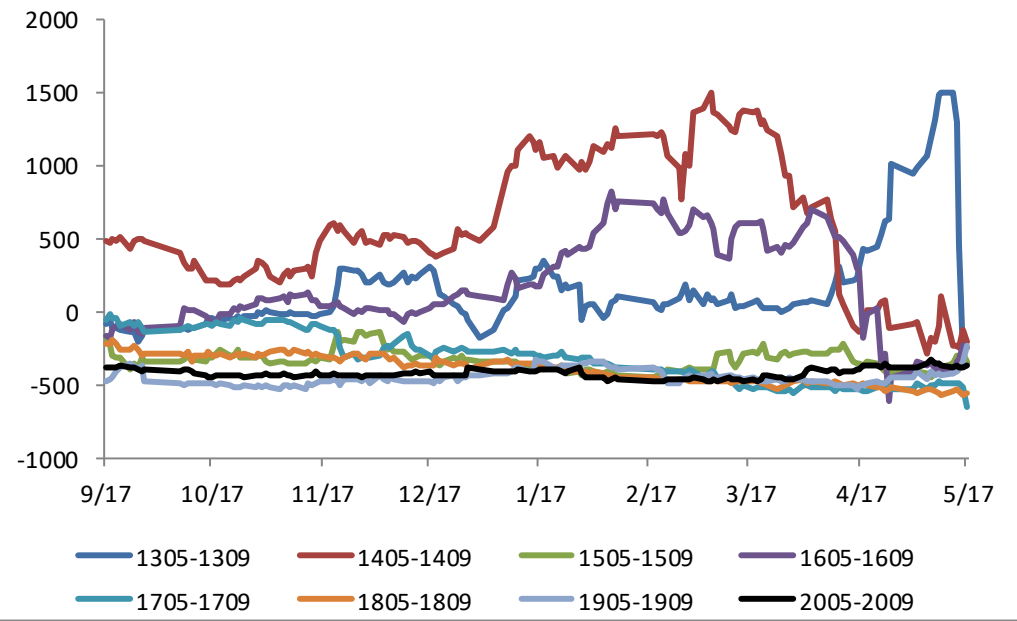
白糖主力合约基差



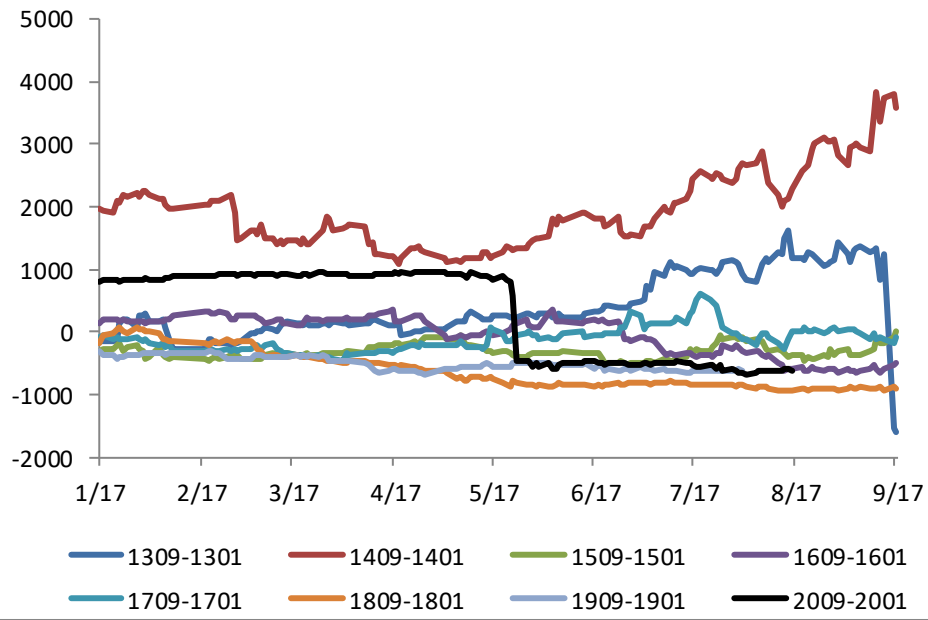
CF01-CF05



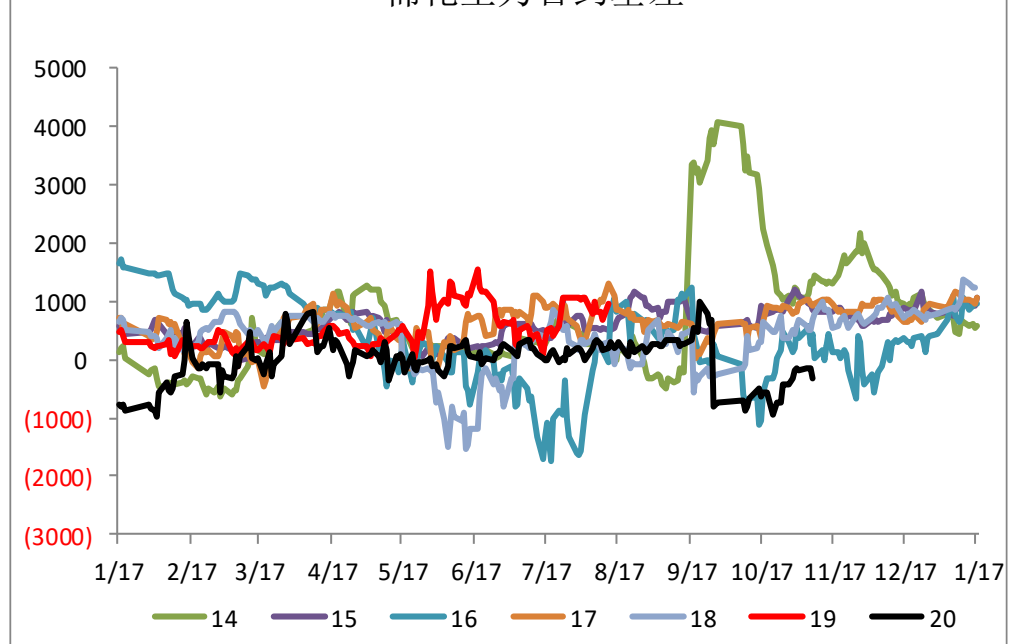
CF05-CF09



CF09-CF01

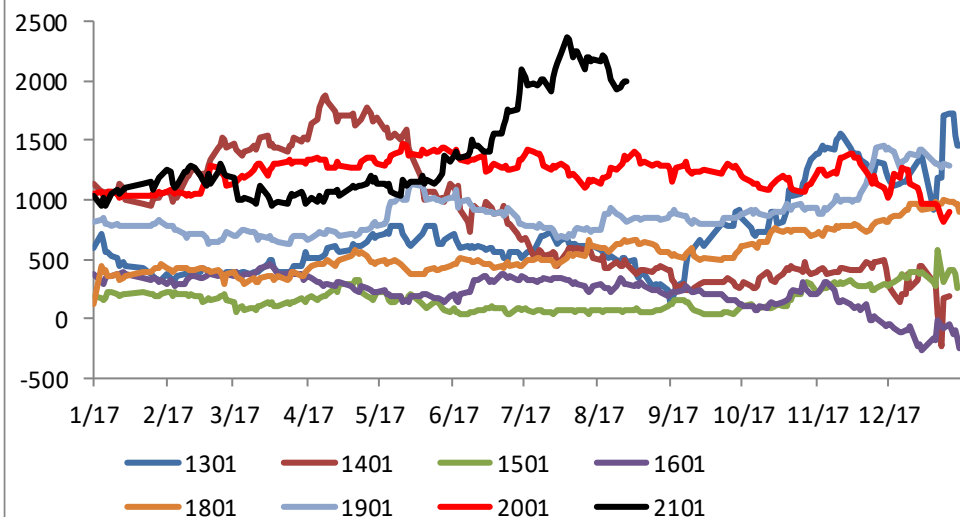


棉花主力合约基差

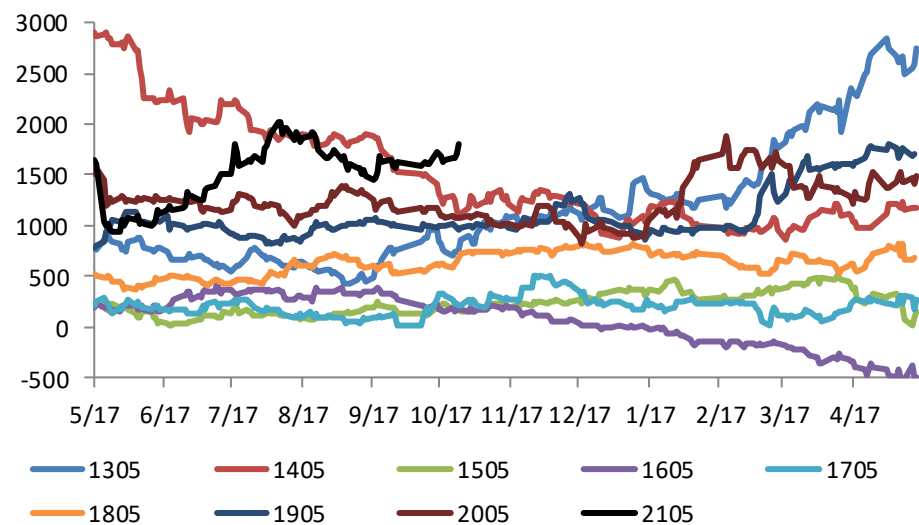


跨品种套利跟踪：OI-Y

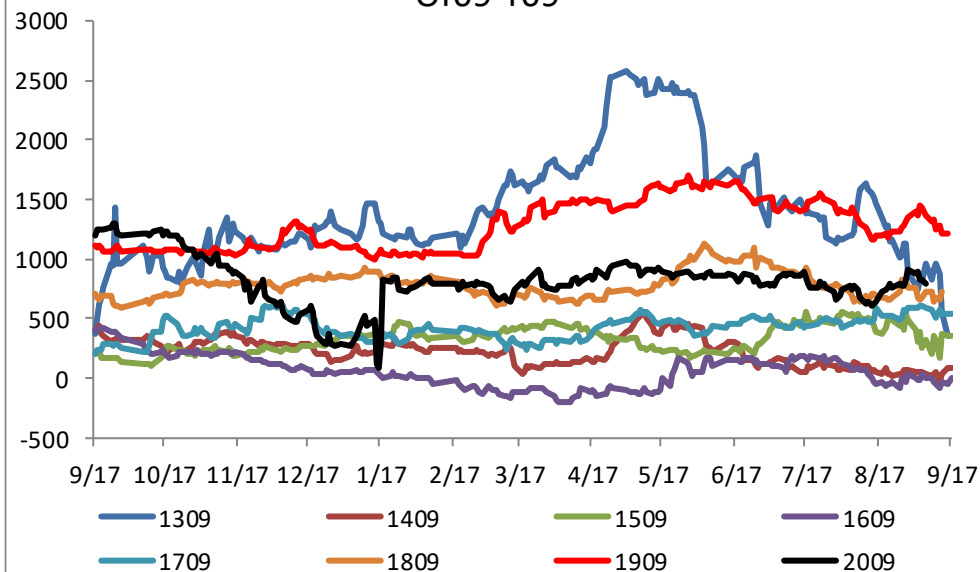
OI01-Y01



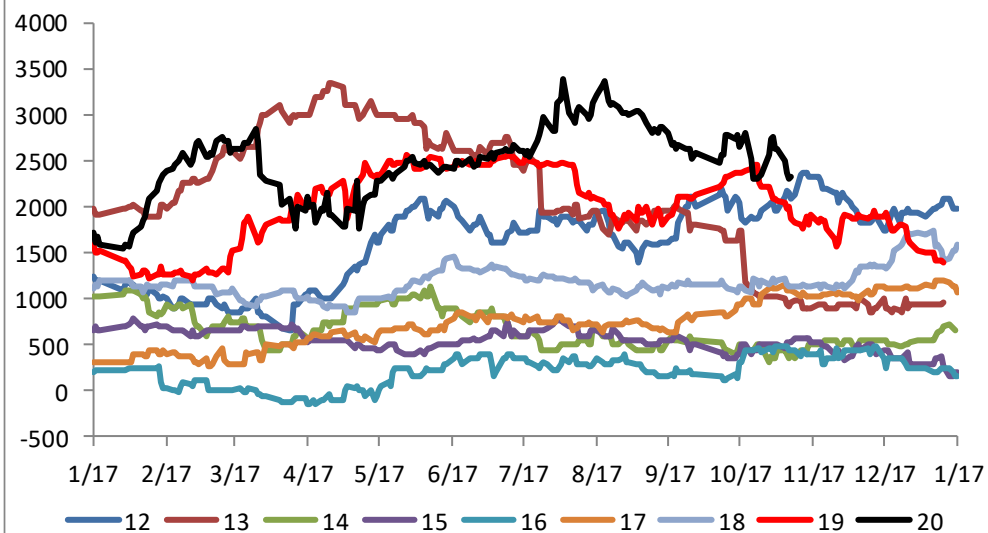
OI05-Y05



OI09-Y09

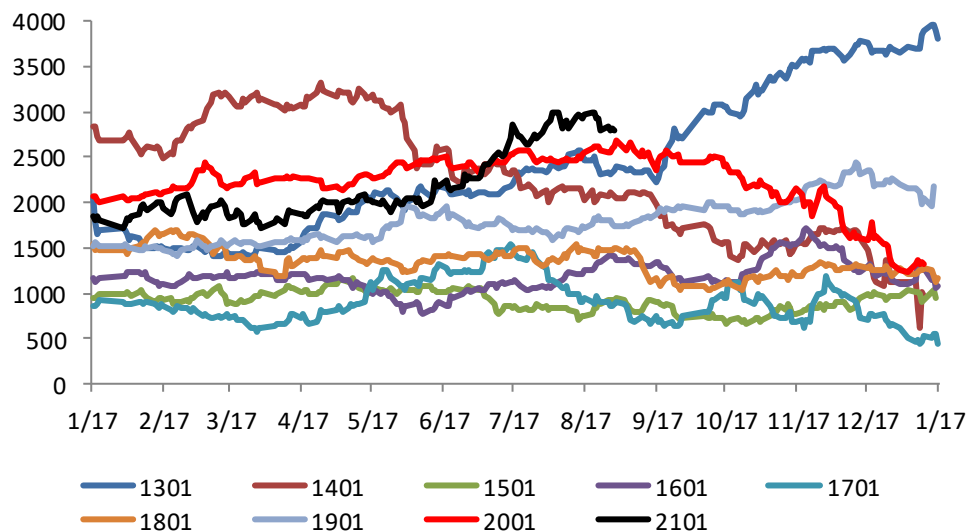


OI-Y 现货

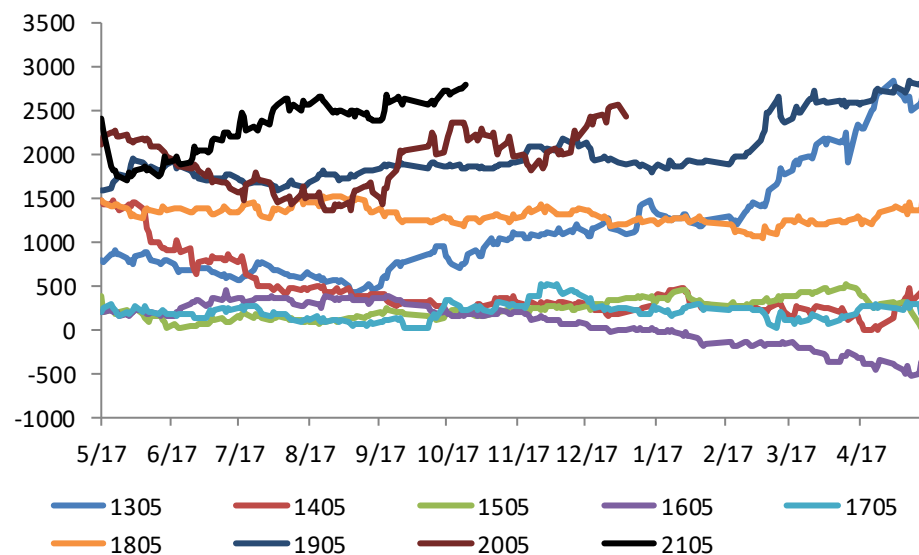


跨品种套利跟踪：OI-P

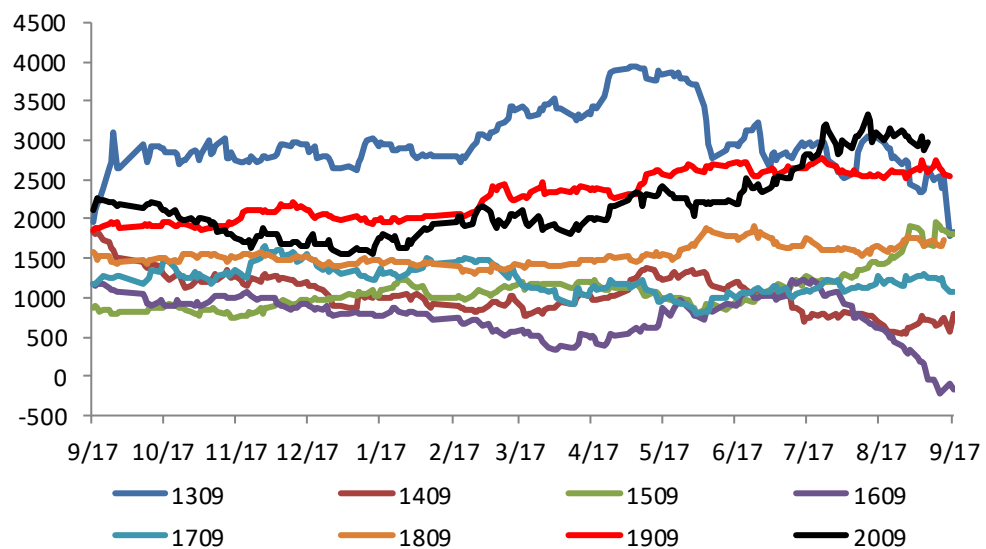
OI01-P01



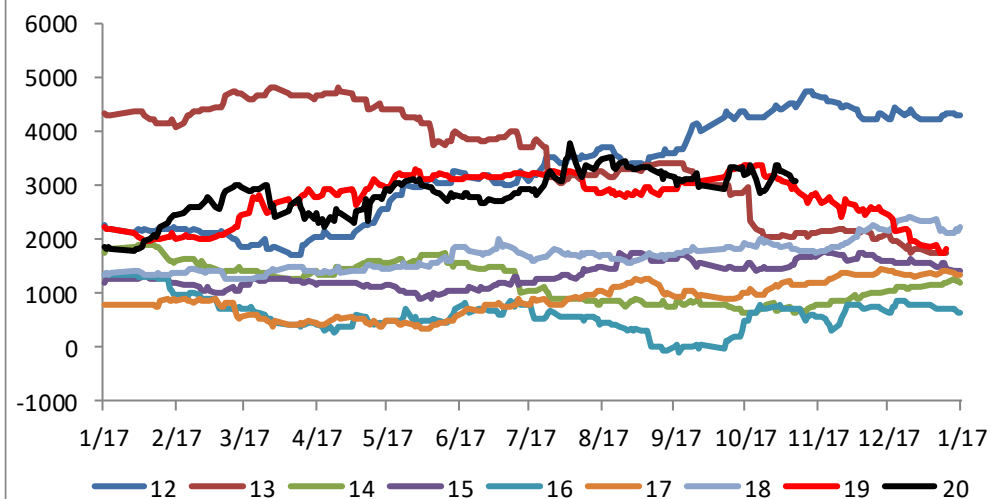
OI05-P05



OI09-P09

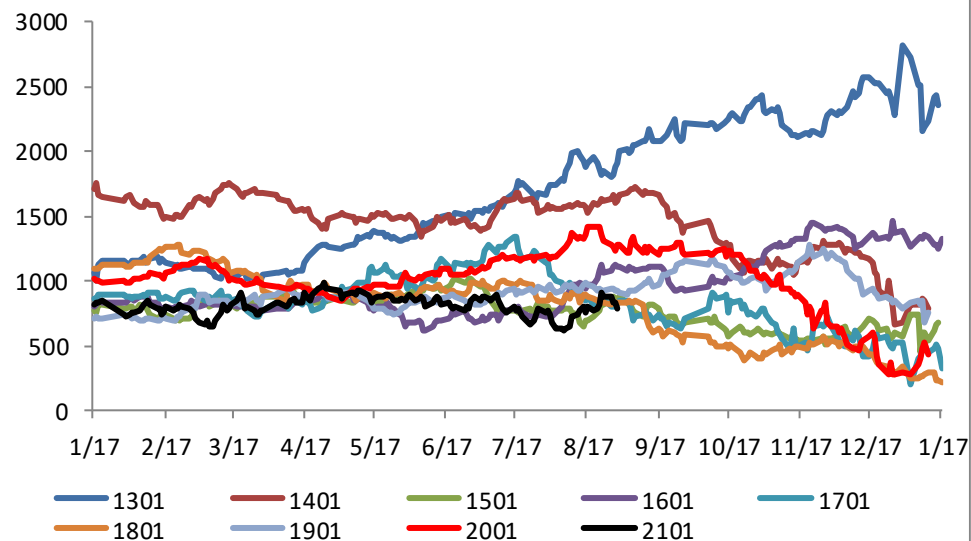


OI-P现货

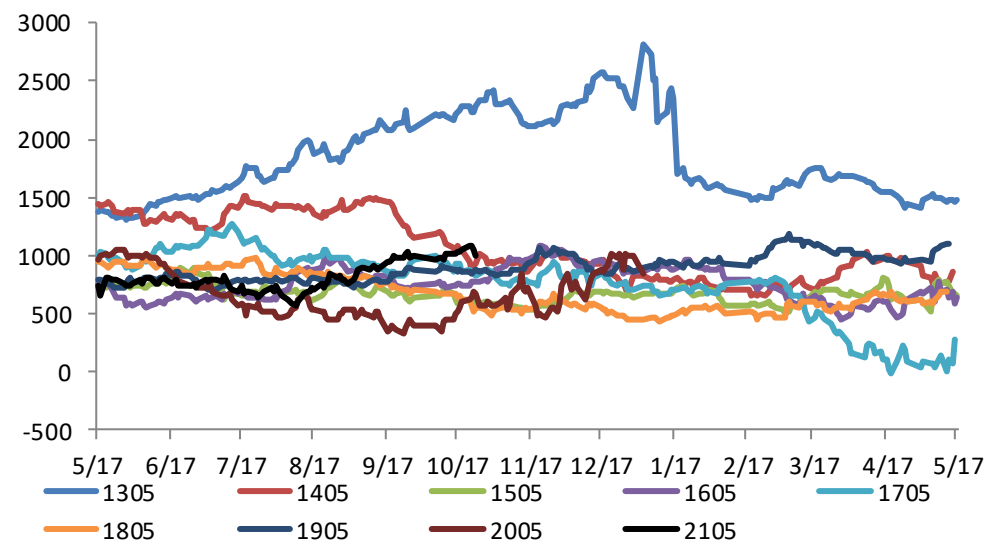


跨品种套利跟踪：Y-P

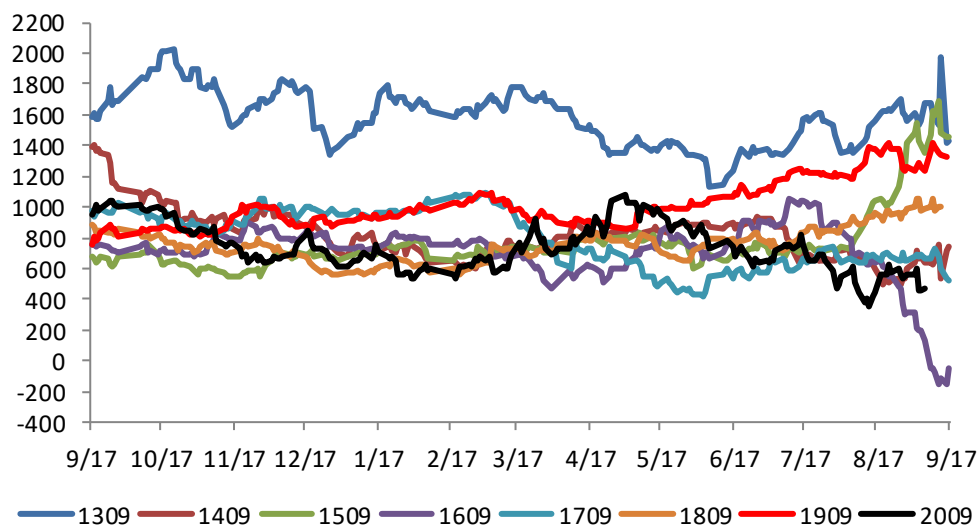
Y01-P01



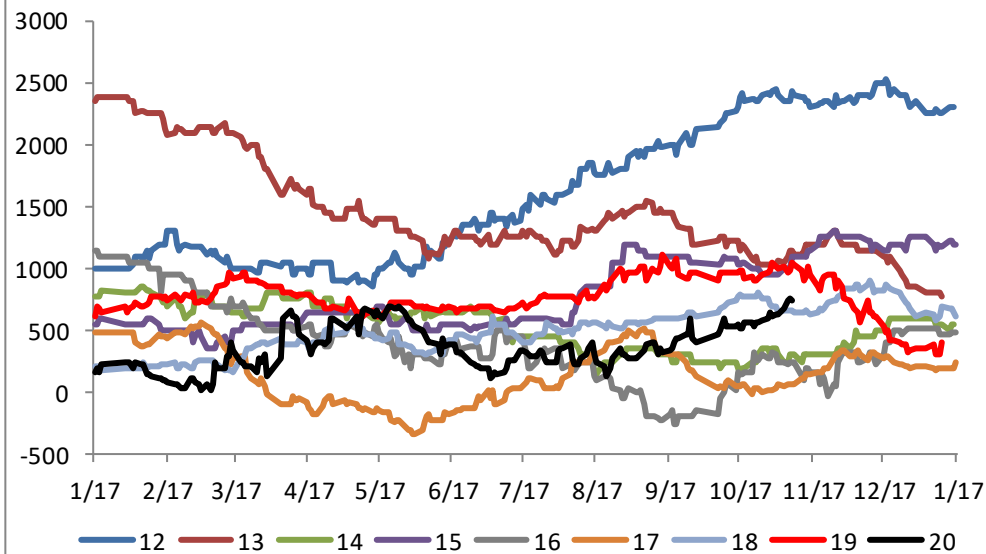
Y05-P05



Y09-P09

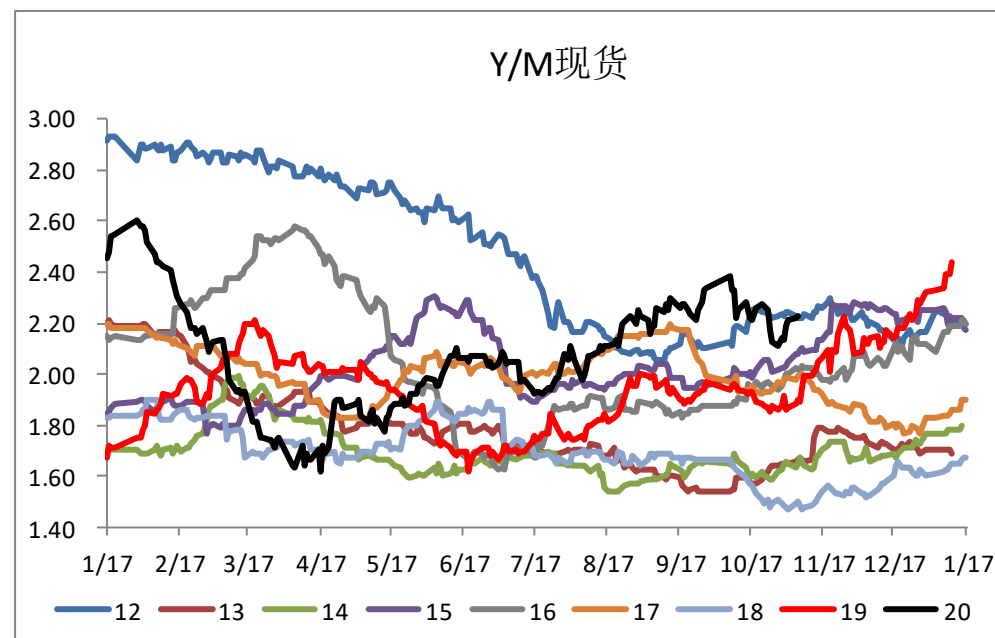
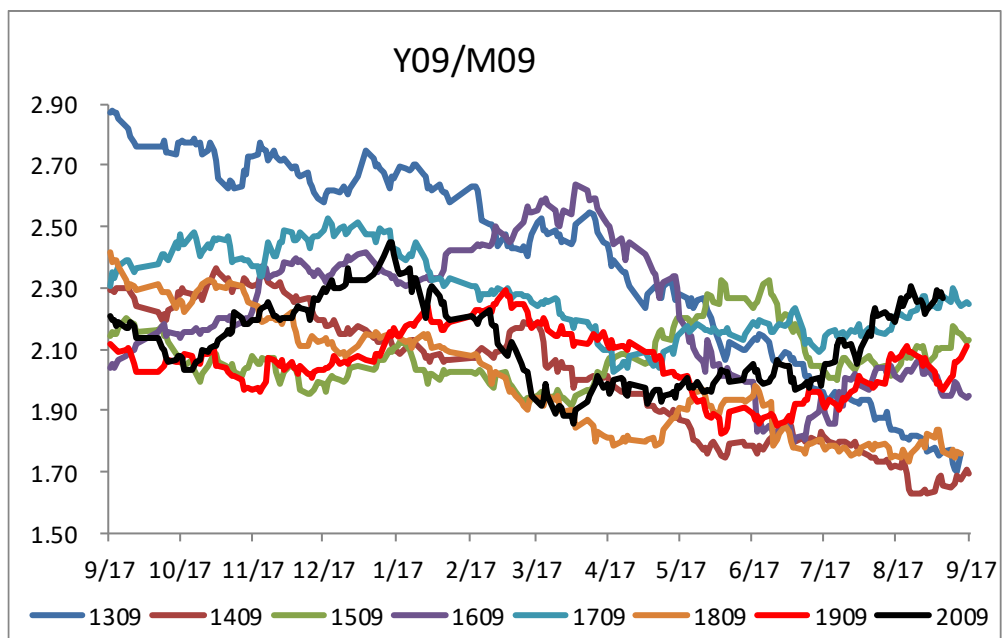
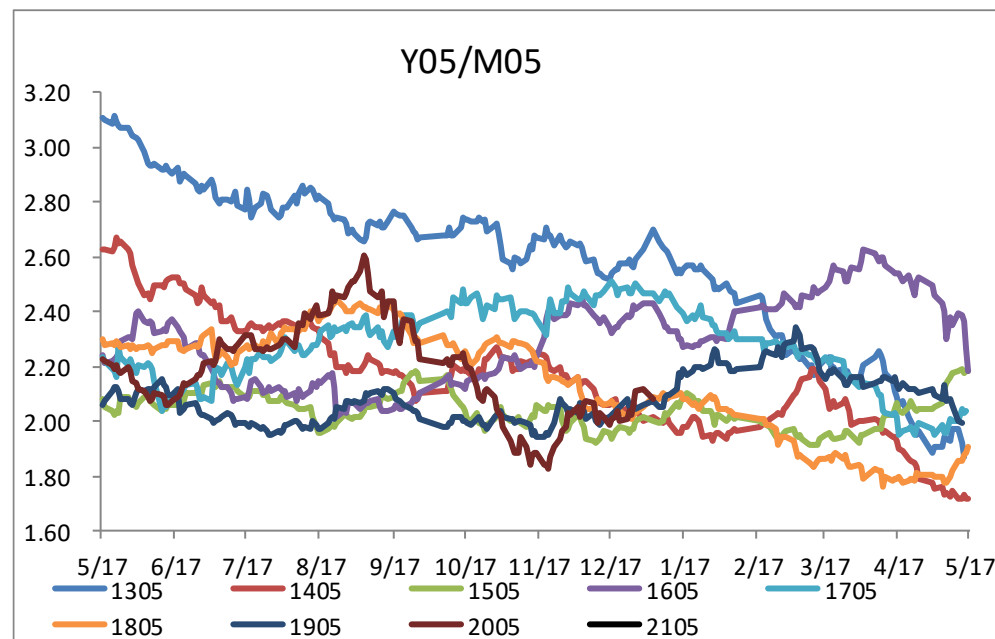
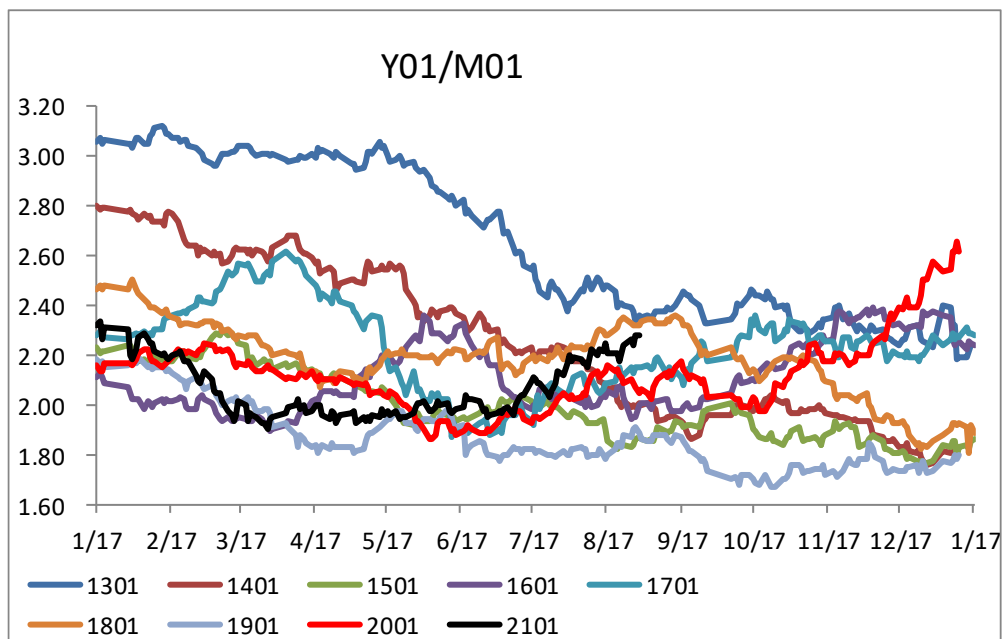


Y-P现货

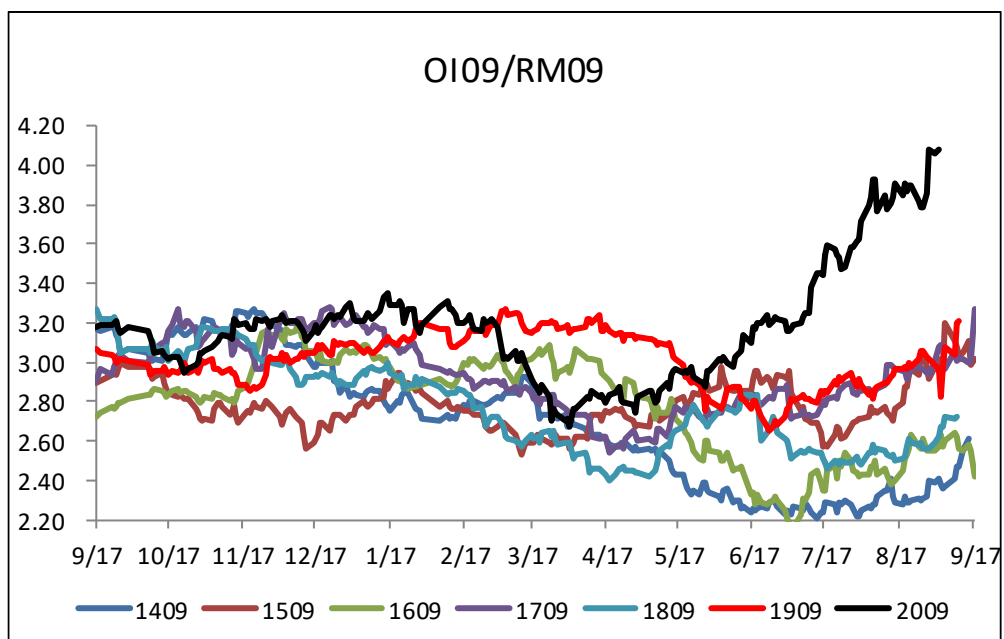
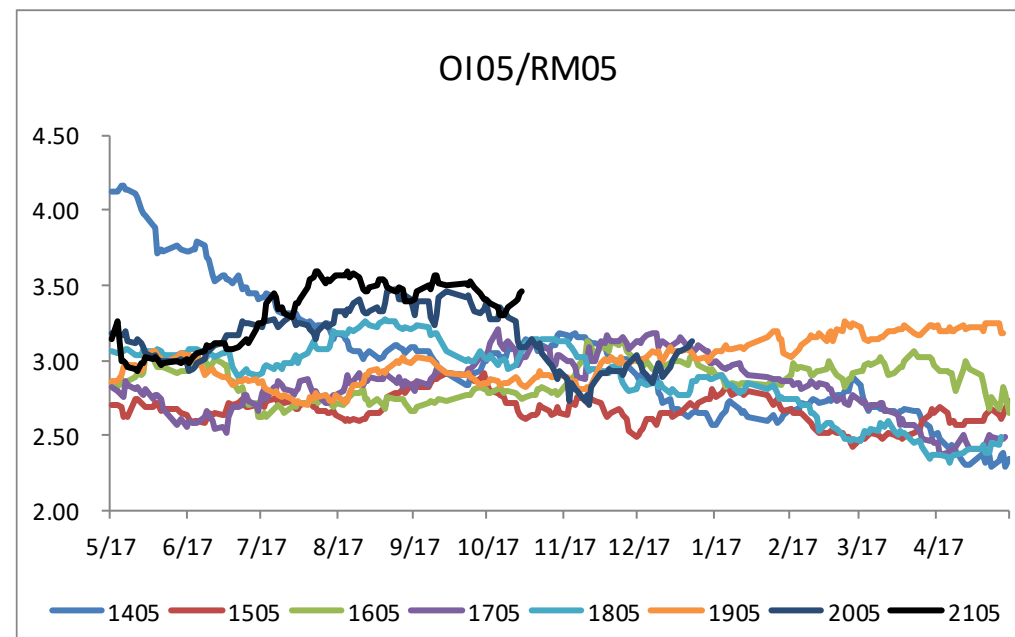
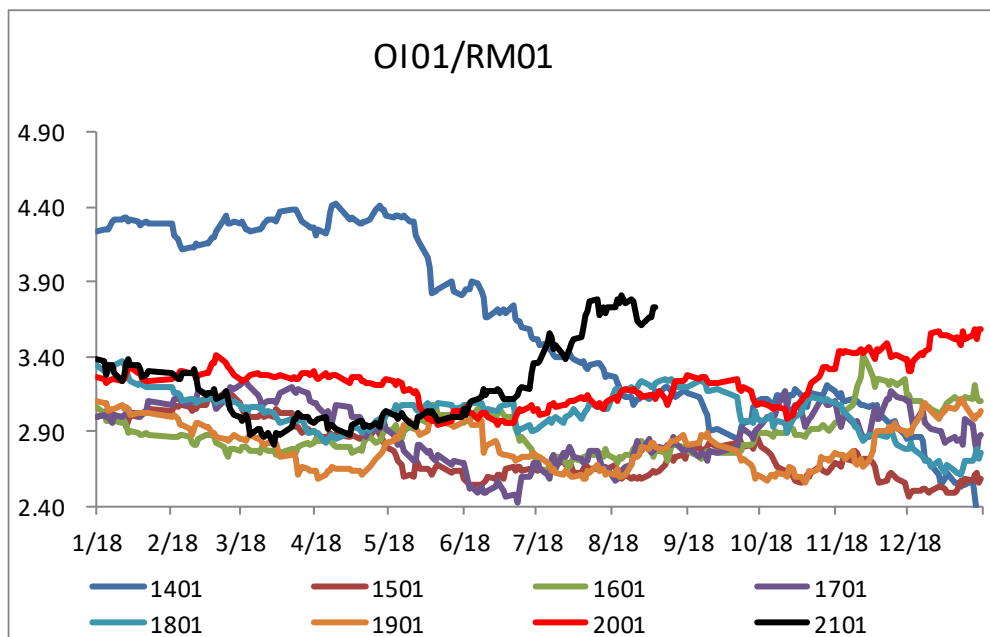


跨品种套利跟踪：Y/M

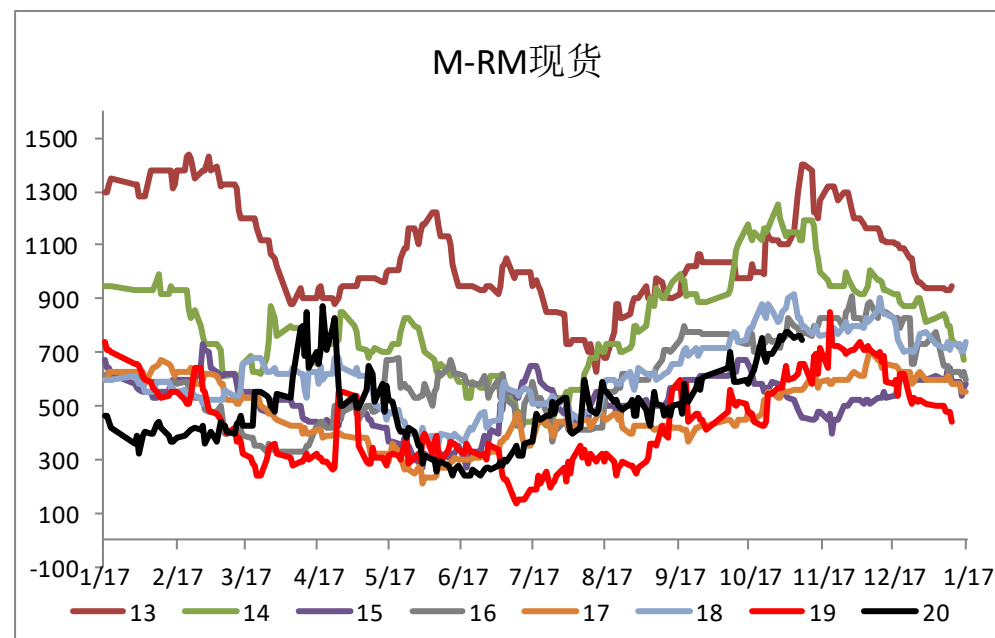
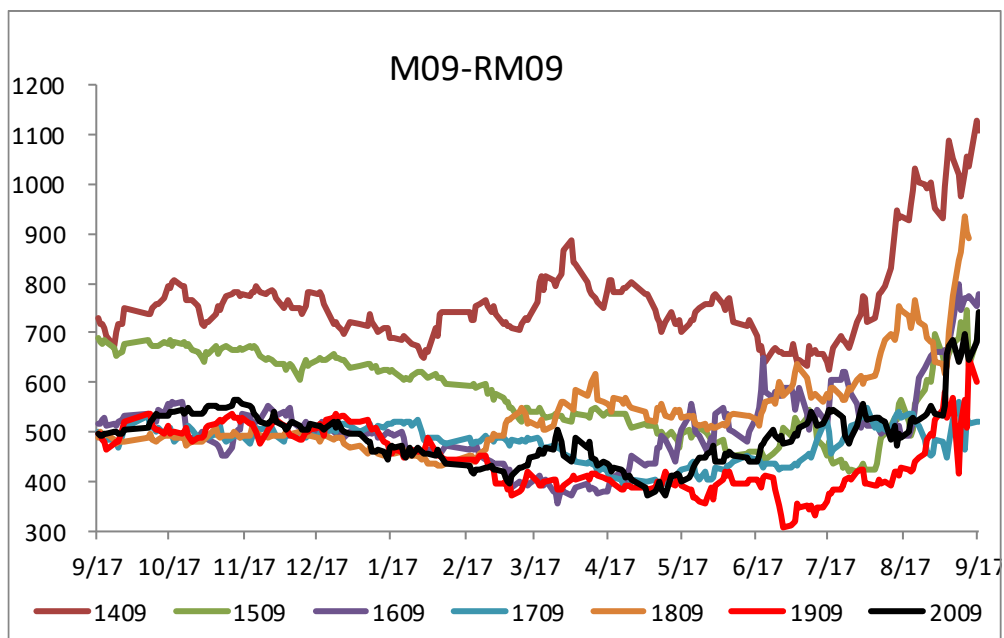
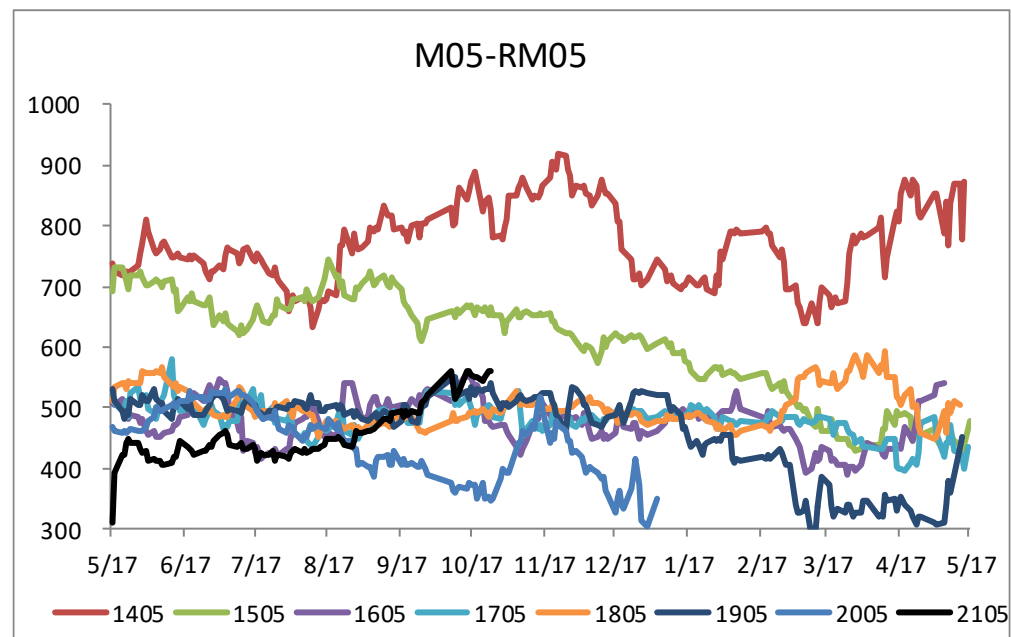
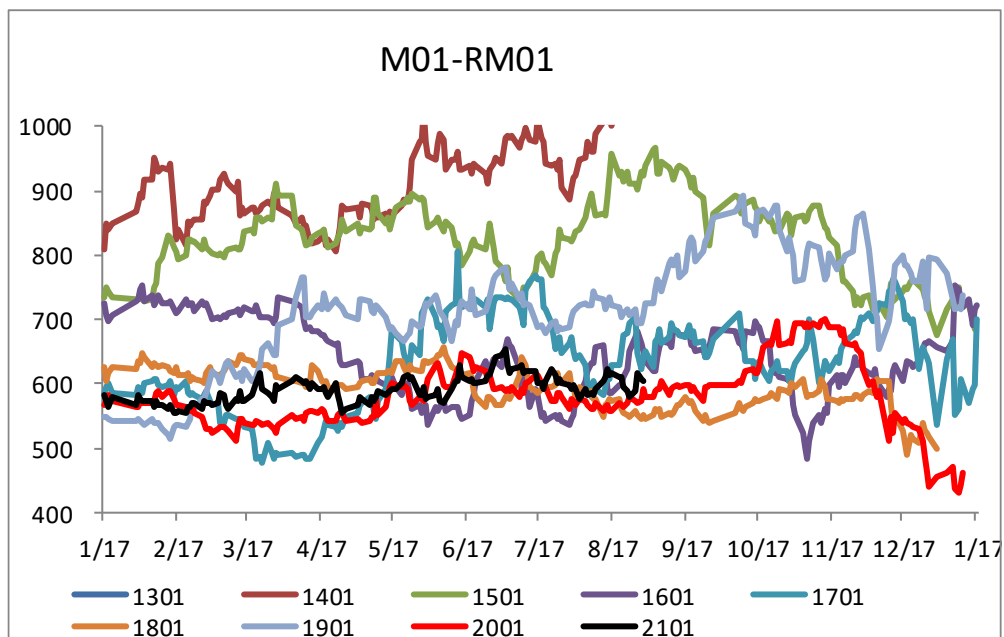
Y/M



跨品种套利跟踪: OI/RM



跨品种套利跟踪: M-RM



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