

农产品套利跟踪 20210218



信达期货
CINDA FUTURES

联系人：张秀峰

从业资格编号：F0289189

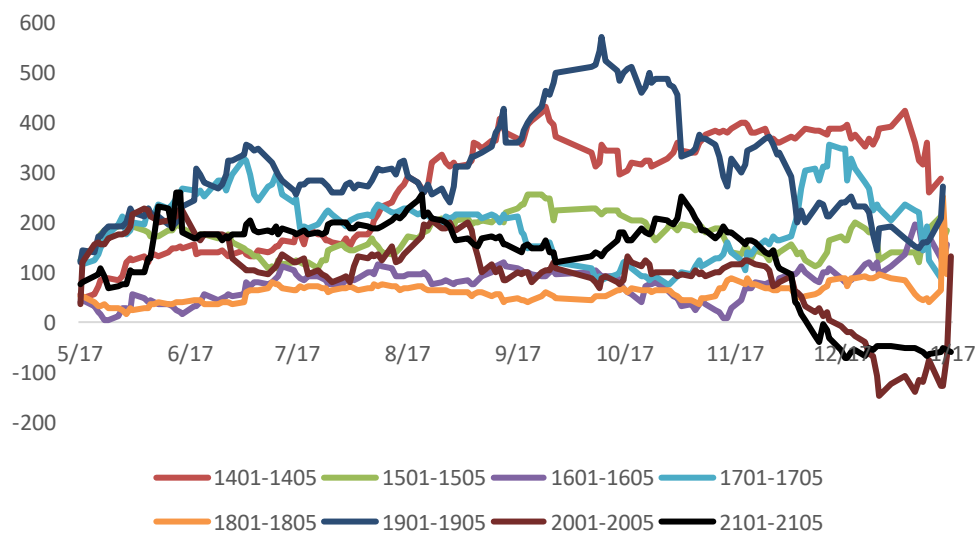
投资咨询编号：Z0011152

电话：0571-28132638

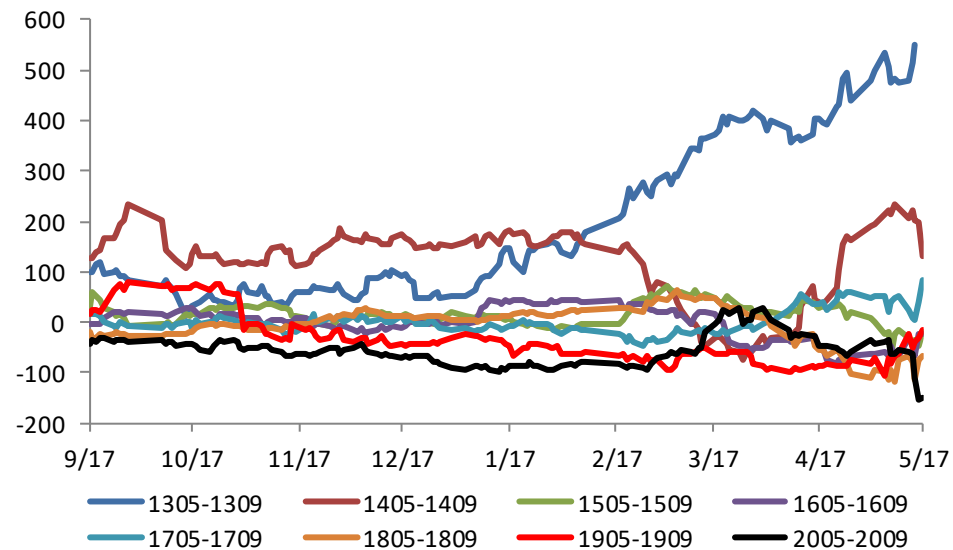
策略类型		策略组合	2021/2/10	2021/2/18	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.17	2.21	[1.8,2.7]	观望
		Y2105/M2105	2.30	2.35	[1.8,2.7]	观望
		Y2109/M2109	2.10	2.14	[1.8,2.6]	观望
		Y 现货/M 现货	2.24	2.28	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.36	3.41	[2.5,3.5]	观望
		OI2105/RM2105	3.40	3.45	[2.5,3.2]	观望
		OI2109/RM2109	3.25	3.29	[2.3,3.2]	观望
		OI 现货/RM 现货	3.66	3.60	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	1709	1764	[0,1000]	观望
		OI2105-Y2105	1895	1944	[0,1200]	-
		OI2109-Y2109	1995	2091	[0,1200]	观望
		OI 现货-Y 现货	2195	1935	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1064	1056	[500,1500]	观望
		Y2105-P2105	1106	1060	[500,1500]	观望
		Y2109-P2109	970	944	[500,1500]	观望
		Y 现货-P 现货	1220	1050	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	2773	2820	[800,2000]	观望
		OI2105-P2105	3001	3004	[700,2000]	观望
		OI2009-P2109	2965	3035	[700,2000]	观望
		OI 现货-P 现货	3415	2985	[500,3000]	-
	豆粕-菜粕	M2101-RM2101	670	660	[500,1000]	观望
		M2105-RM005	564	555	[400,1000]	观望
		M2109-RM2109	616	592	[400,1000]	观望
		M 现货-RM 现货	819	821	[400,1500]	-

策略类型		策略组合	2021/2/10	2021/2/18	正常区间	操作建议
跨期	豆粕	M2101-M2105	-128	-142	[0,400]	观望
		M2105-M2109	-30	-15	[-100,200]	观望
		M2109-M2101	158	157	[-100,300]	观望
		主力合约基差	200	243	[-200,600]	-
	菜粕	RM2101-RM2105	-234	-247	[-100,100]	观望
		RM2105-RM2109	22	22	[-50,150]	观望
		RM2109-RM2101	212	225	[0,350]	观望
		主力合约基差	97	114	[0,600]	-
	豆油	Y2101-Y2105	-730	-778	[-150,150]	观望
		Y2105-Y2109	622	690	[-250,50]	观望
		Y2109-Y2101	108	88	[-200,0]	观望
		主力合约基差	1124	1246	[-400,150]	-
	棕榈油	P2101-P2105	-688	-774	[-300,100]	观望
		P2105-P2109	486	574	[-300,200]	观望
		P2109-P2101	202	200	[-200,200]	观望
		主力合约基差	724	990	[-500,500]	-
	菜油	OI2101-OI2105	-916	-958	[-200,100]	观望
		O2105-OI2109	522	543	[-300,200]	观望
		OI2109-OI2101	394	415	[-200,500]	观望
		主力合约基差	1174	940	[-100,1000]	-
	玉米	C2101-C2105	-100	-136	[-100,100]	观望
		C2105-C2109	15	40	[-100,150]	观望
		C2109-C2101	85	96	[-100,250]	观望
		主力合约基差	178	142	[-100,400]	-
	白糖	SR2101-SR2105	214	195	[-150,200]	观望
		SR2105-SR2109	-72	-63	[-150,200]	观望
		SR2109-SR2101	-142	-132	[-300,250]	观望
		主力合约基差	7	-119	[-300,500]	-
	棉花	CF2101-CF2105	230	295	[-1000,1000]	观望
		CF2105-CF2109	-160	-180	[1000,2000]	观望
		CF2109-CF2101	-70	-115	[-1000,1000]	观望
		主力合约基差	-294	-274	[0,2000]	-

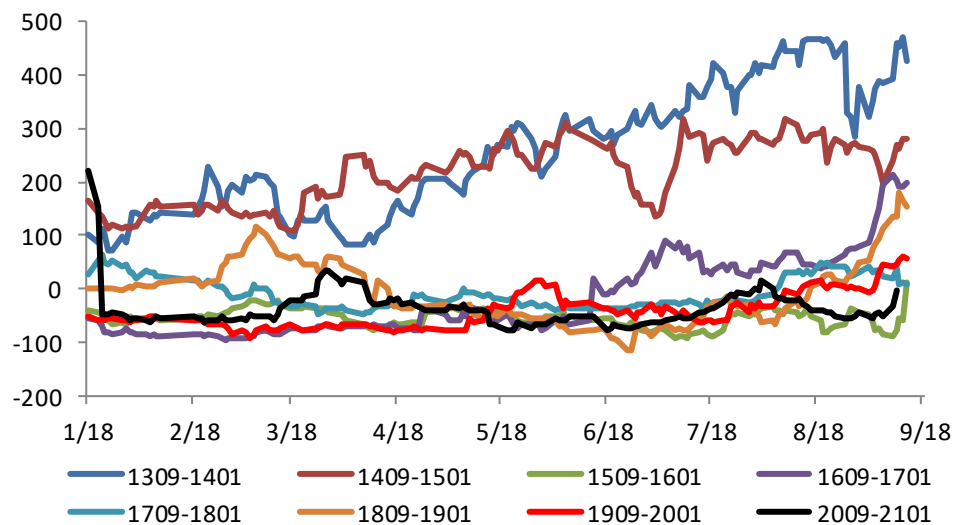
M01-M05



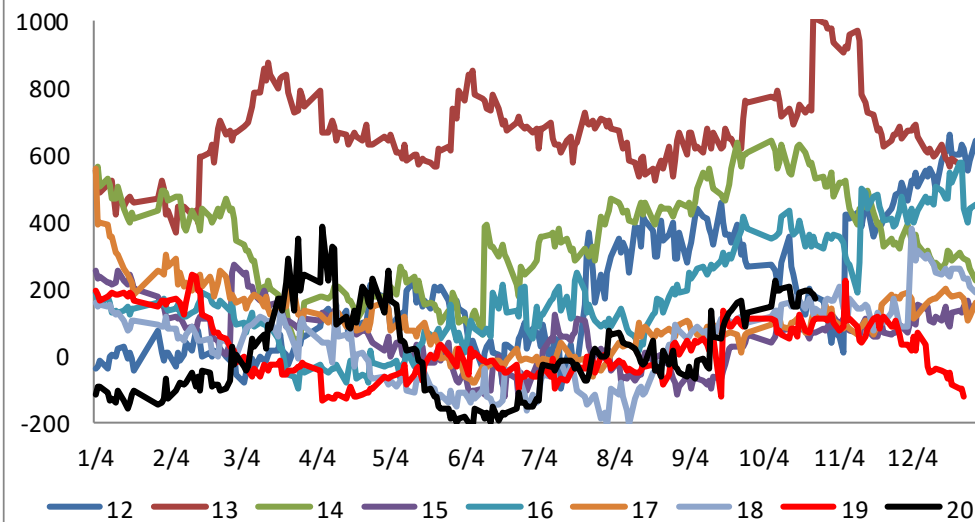
M05-M09



M09-M01

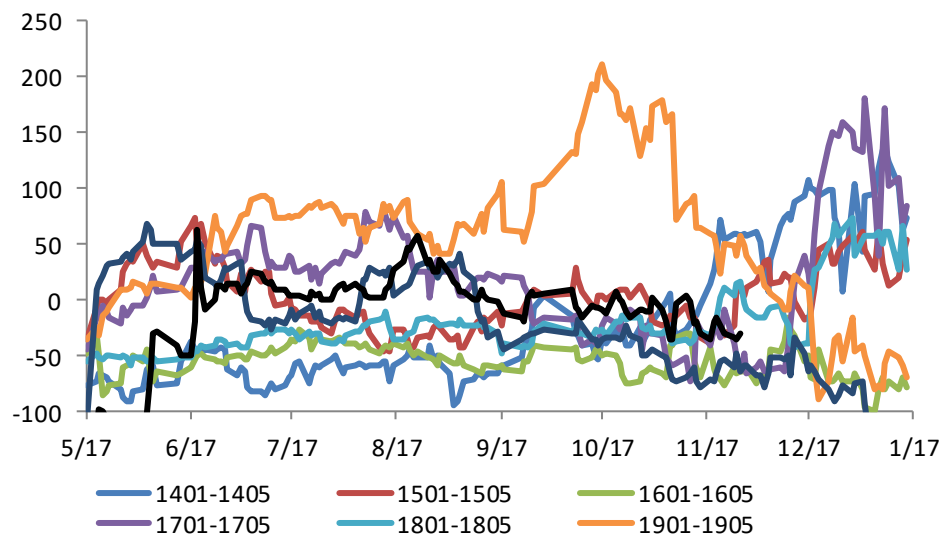


豆粕主力合约基差

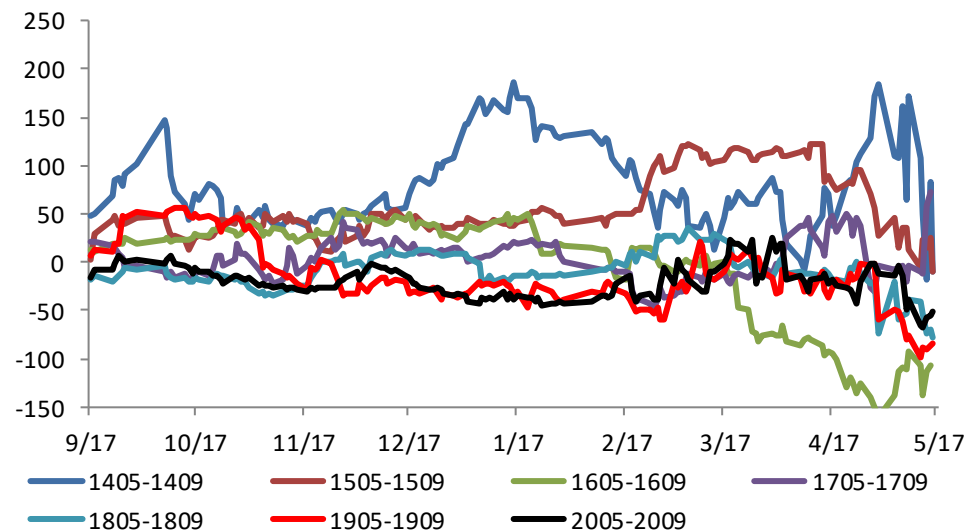


跨期套利跟踪：RM

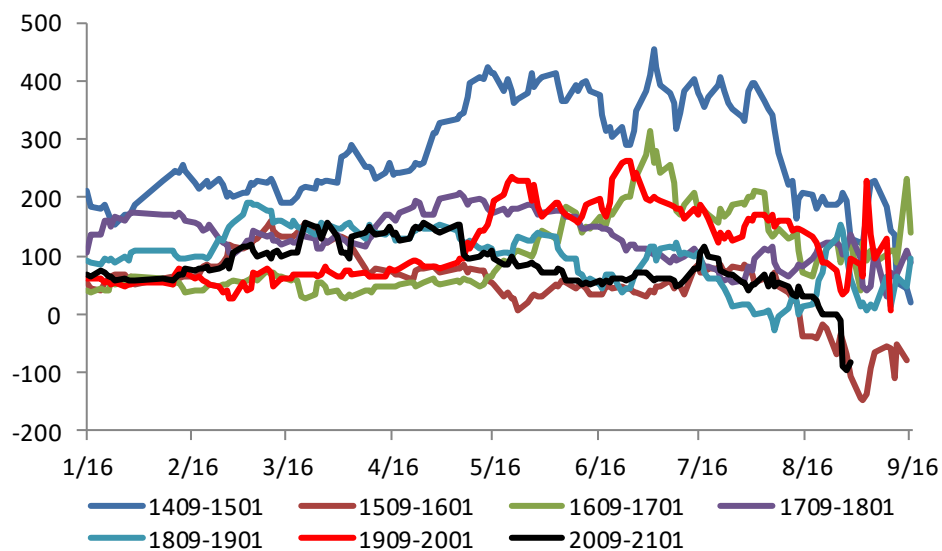
RM01-RM05



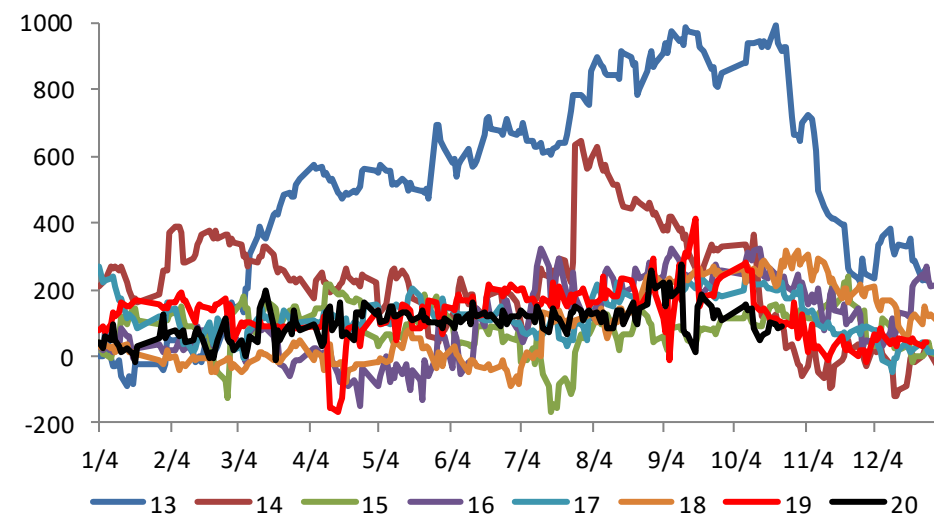
RM05-RM09



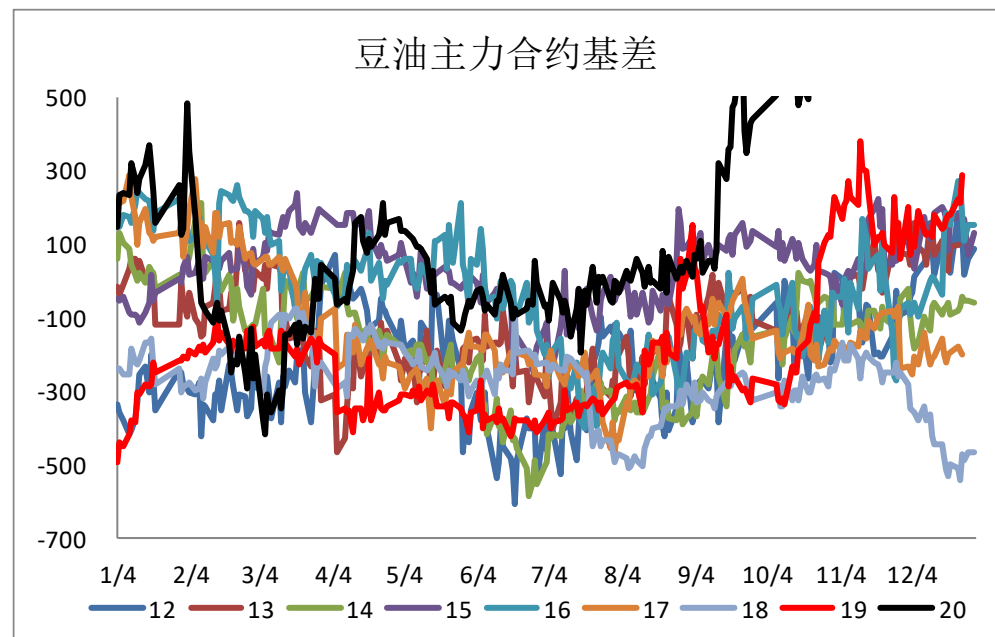
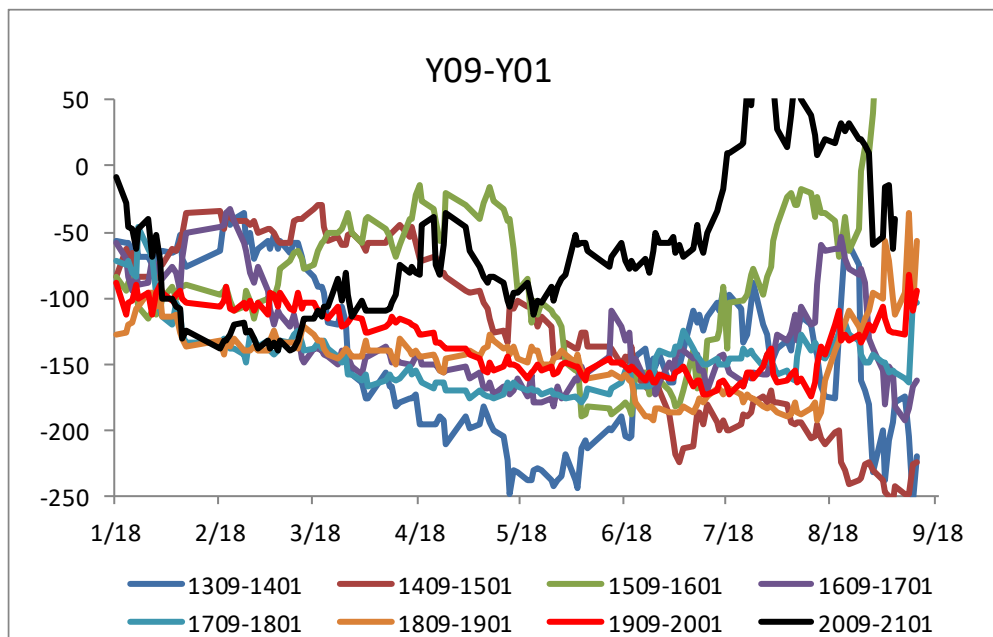
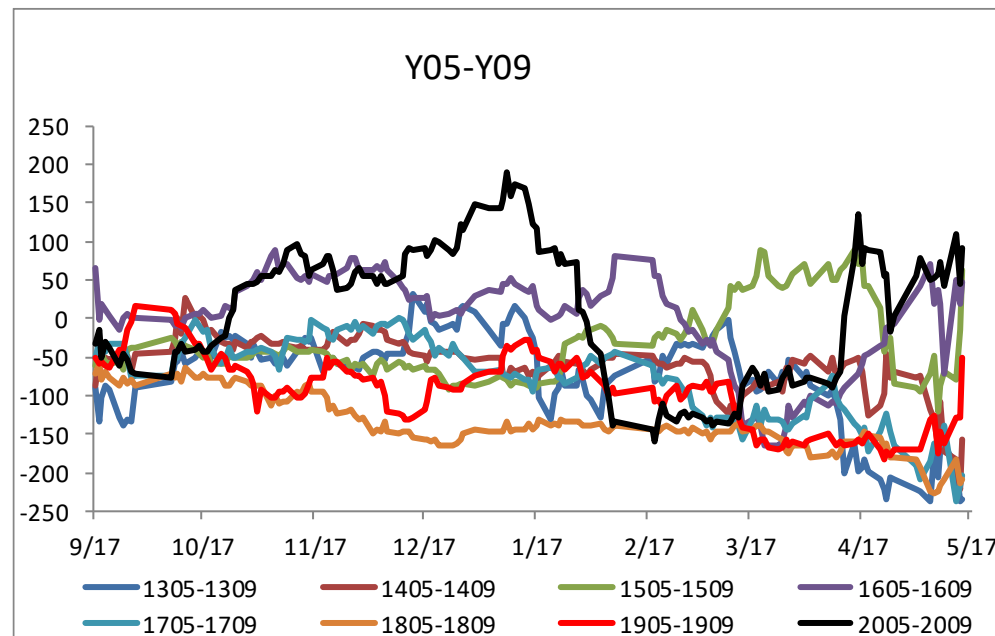
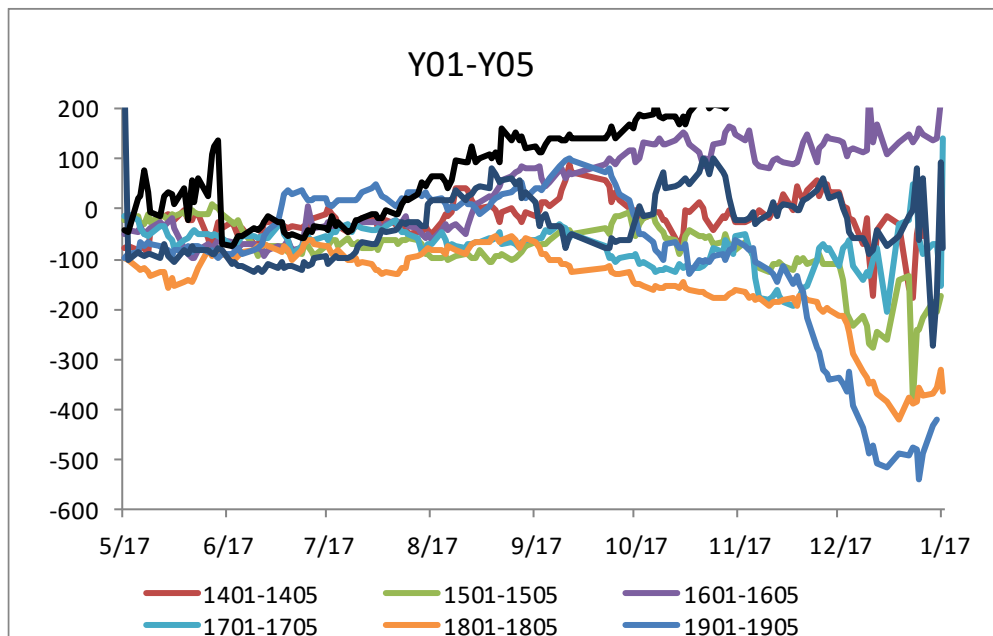
RM09-RM01



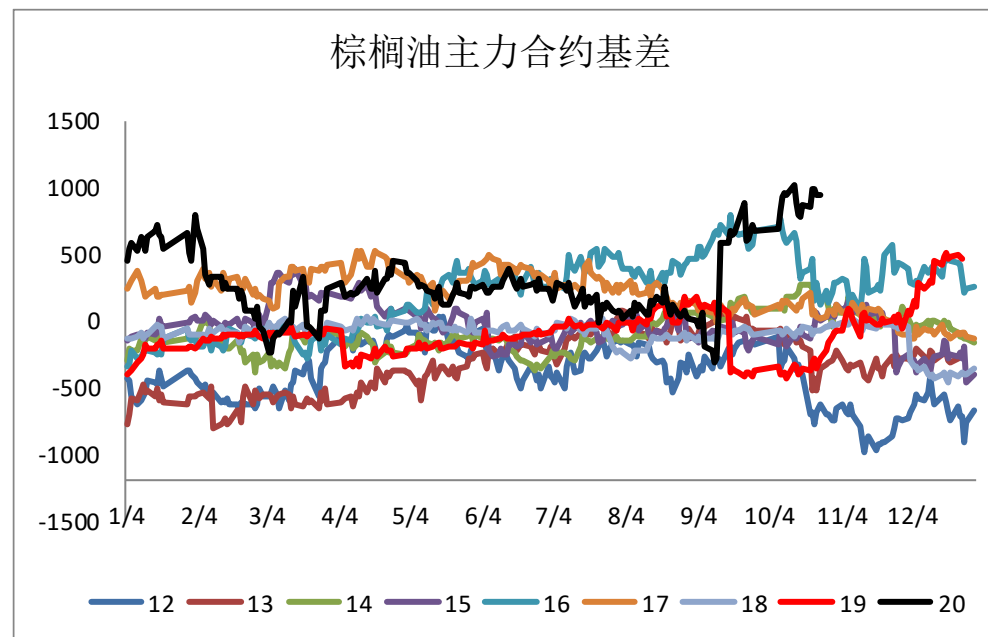
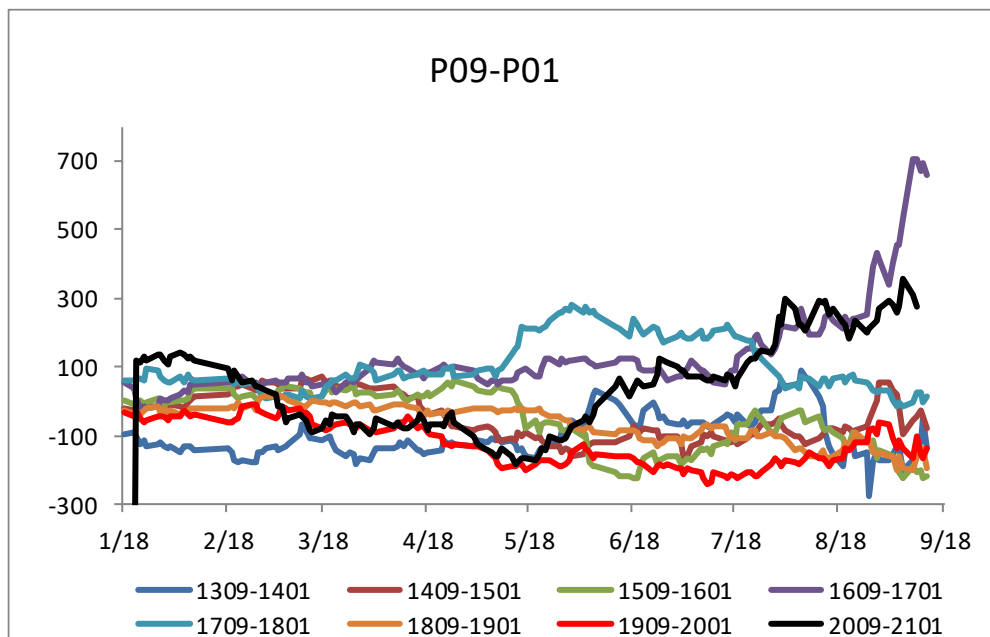
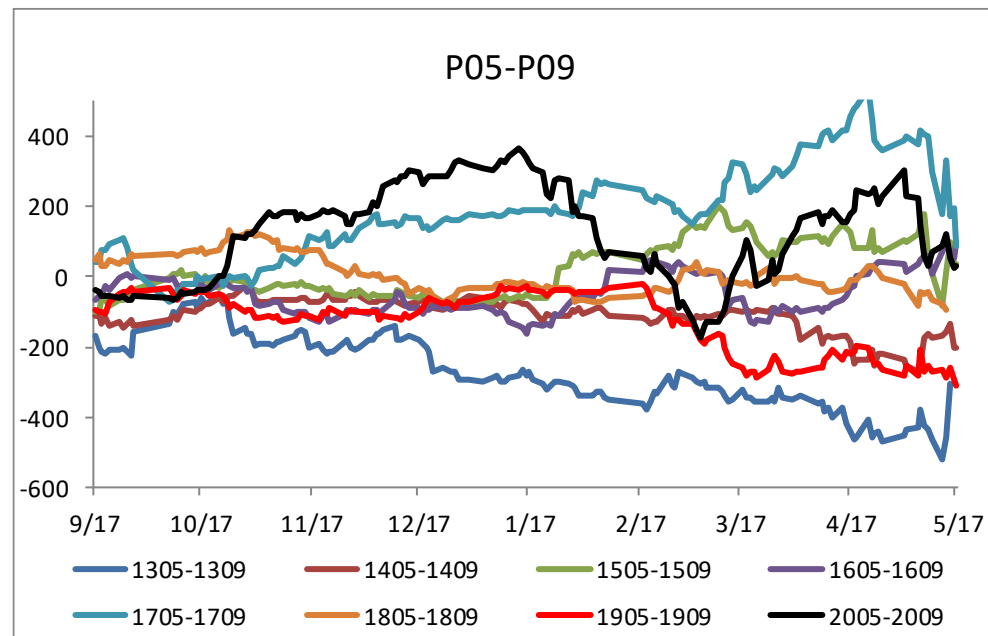
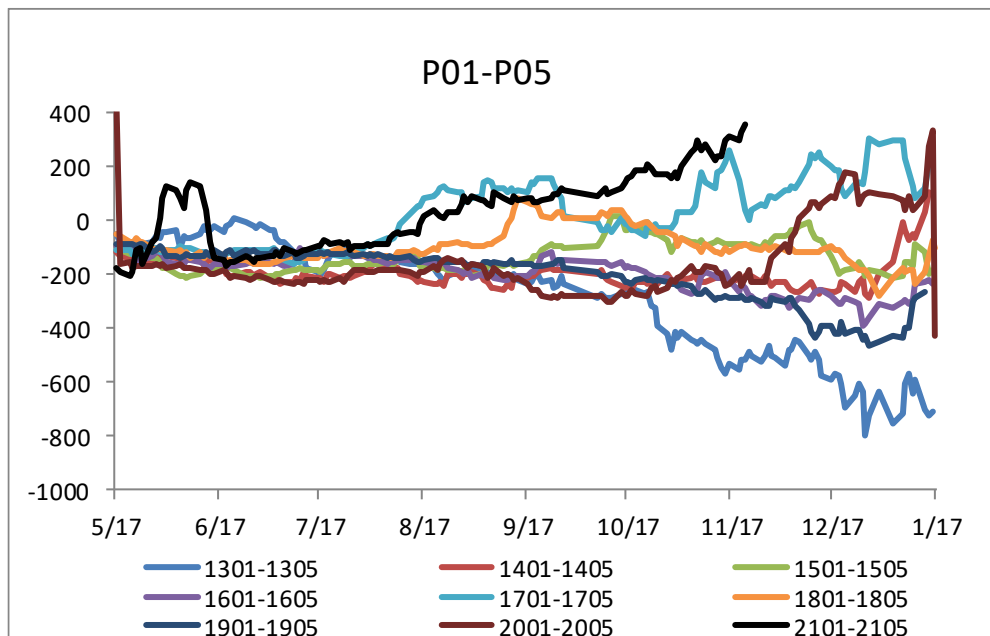
菜粕主力合约基差



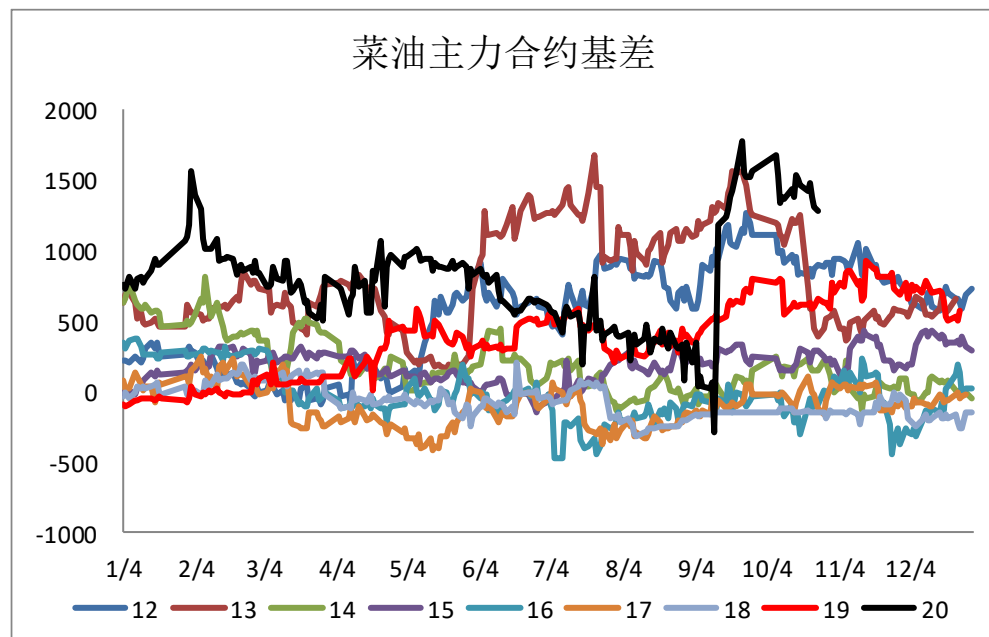
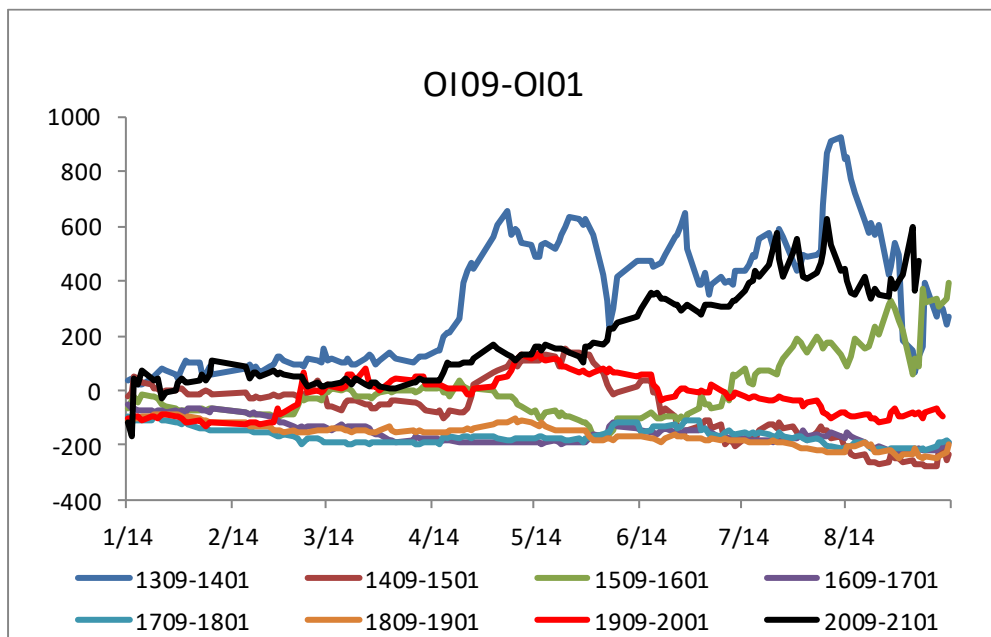
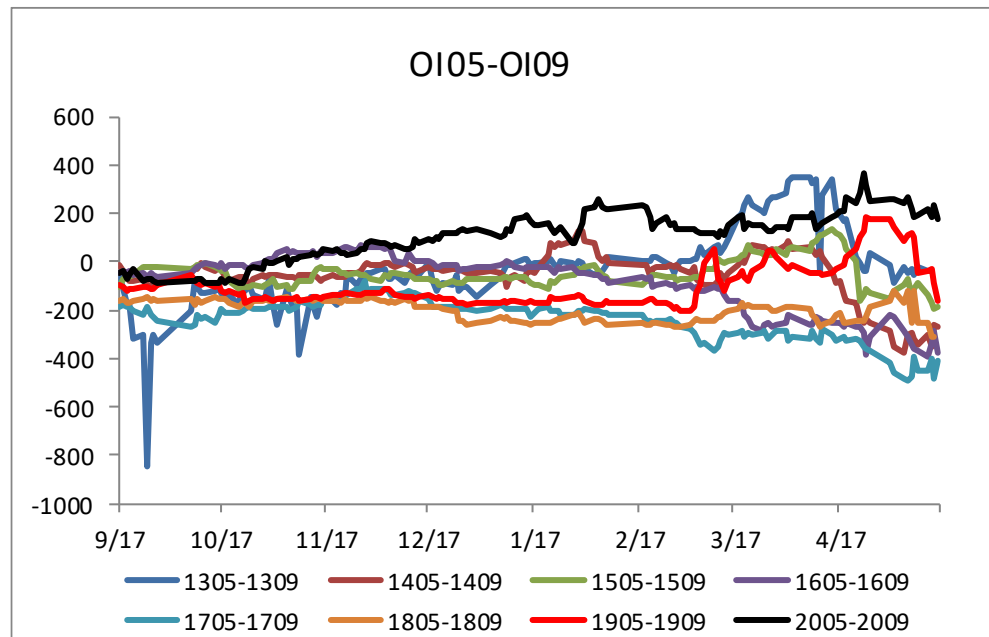
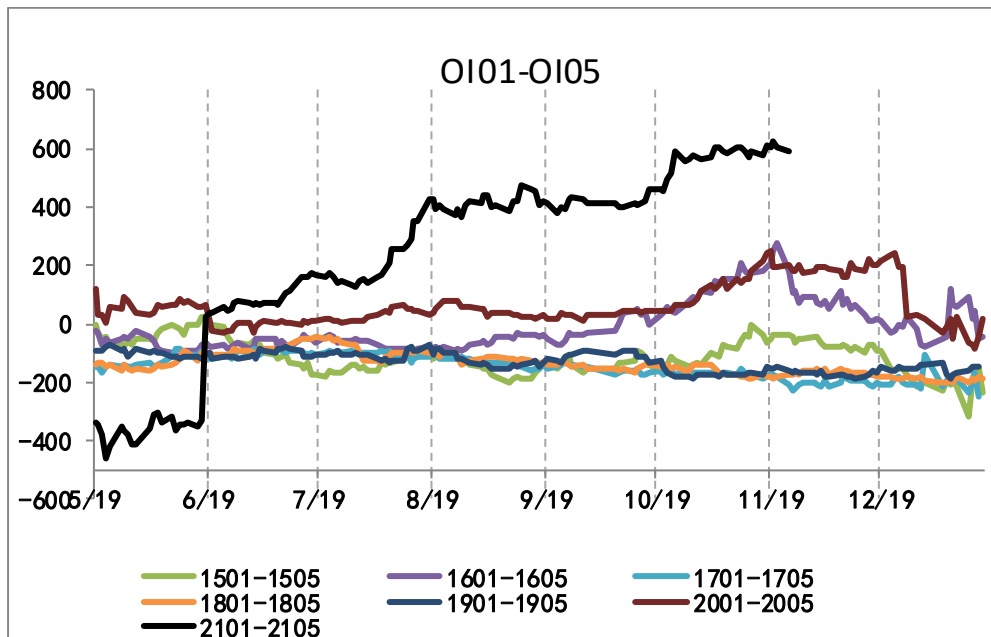
跨期套利跟踪：Y



跨期套利跟踪：P

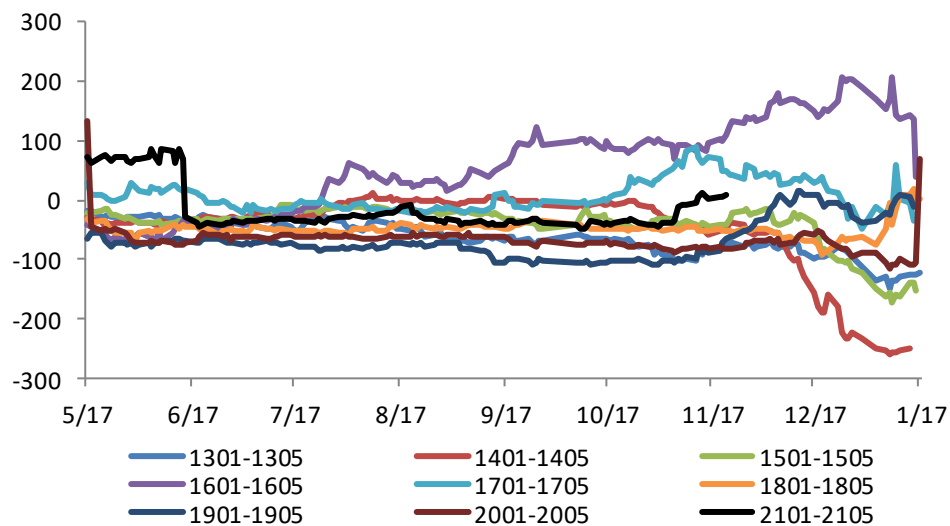


跨期套利跟踪：OI

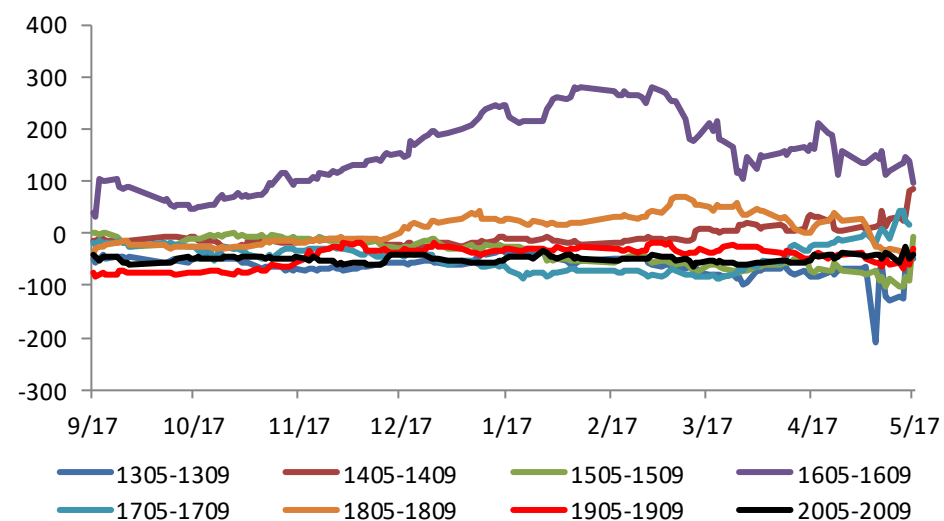


跨期套利跟踪：C

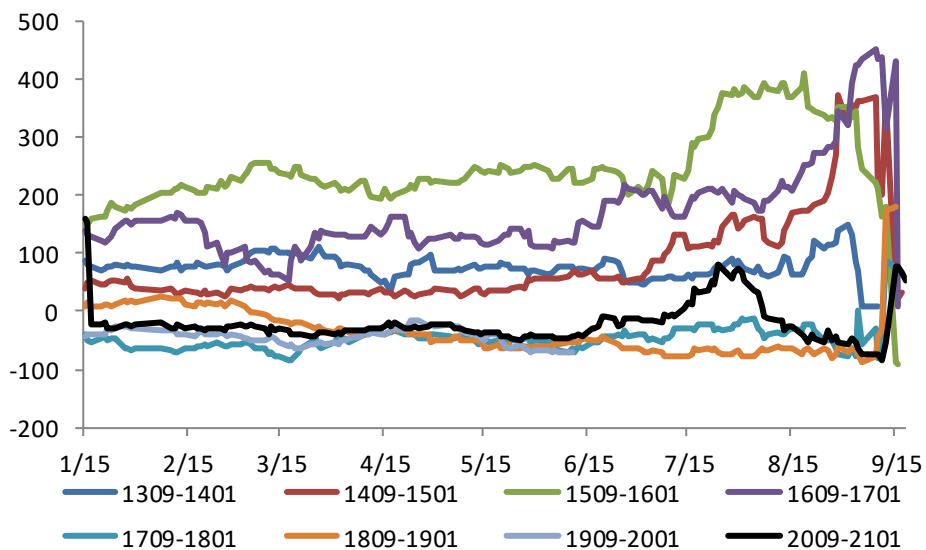
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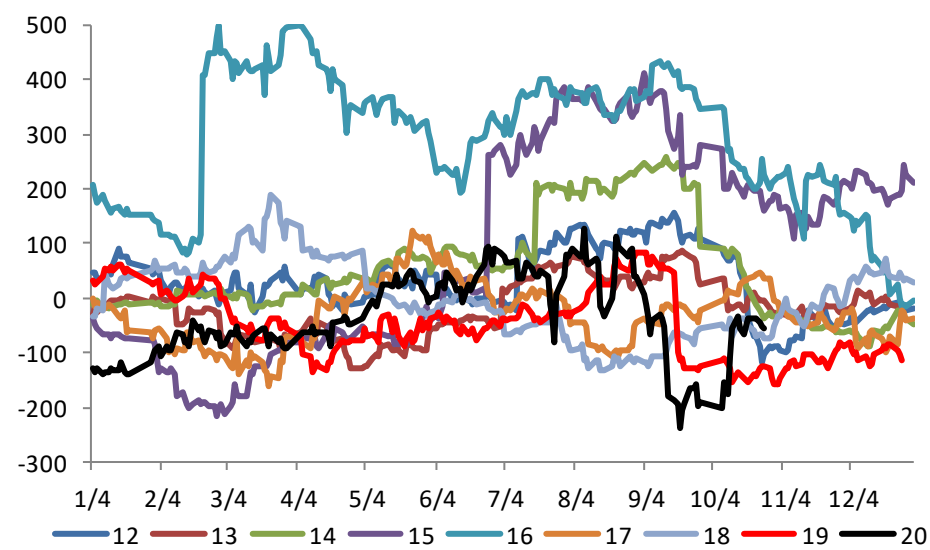
C05-C09



C09 - C01

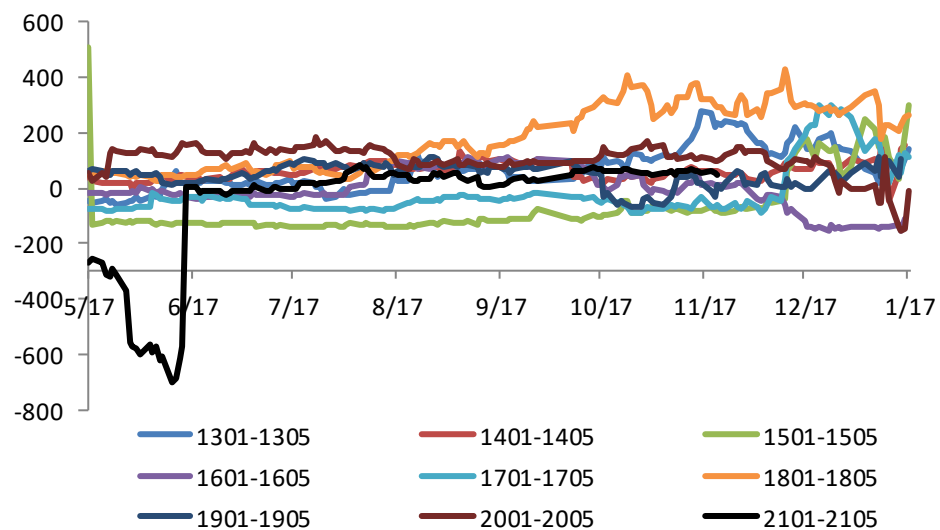


玉米主力合约基差

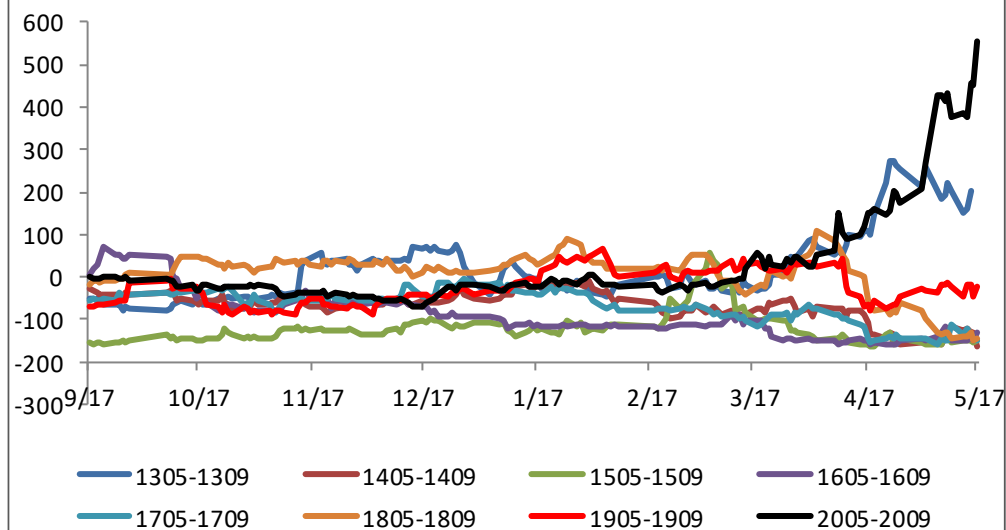


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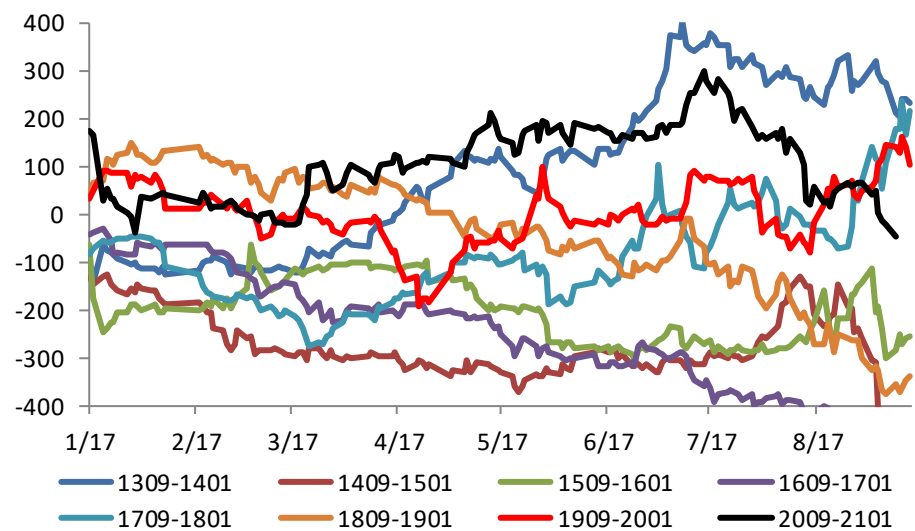
SR01-SR05



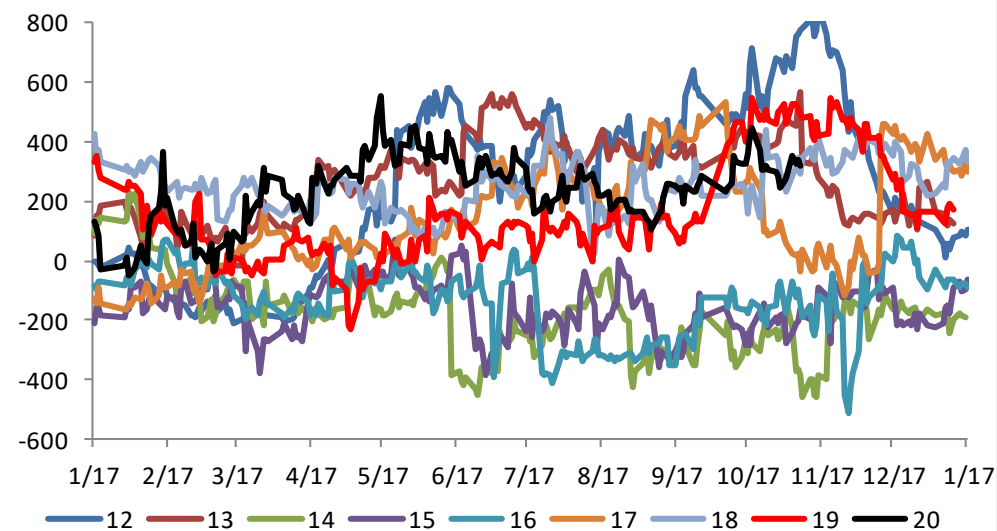
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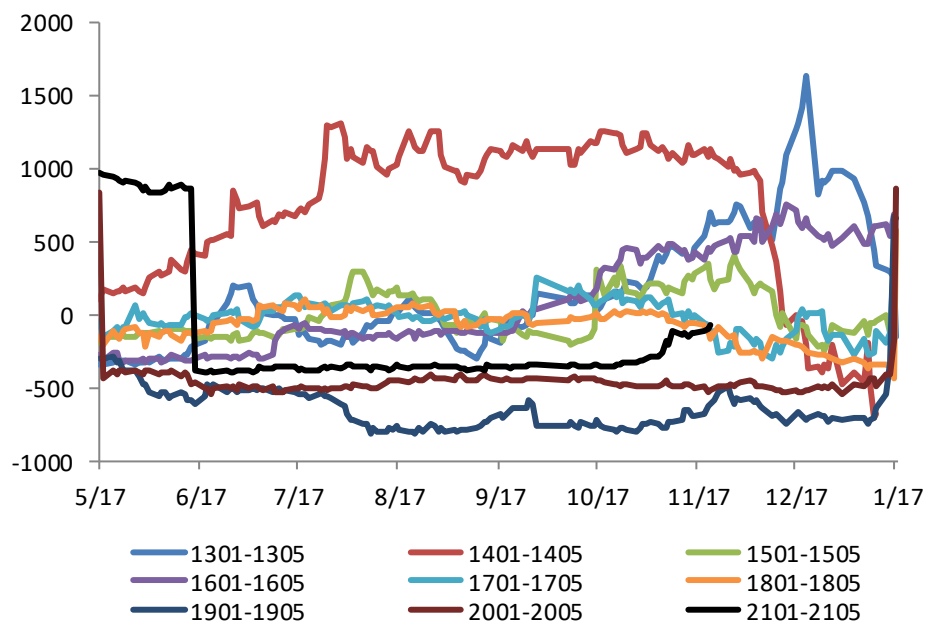
SR09 - SR01



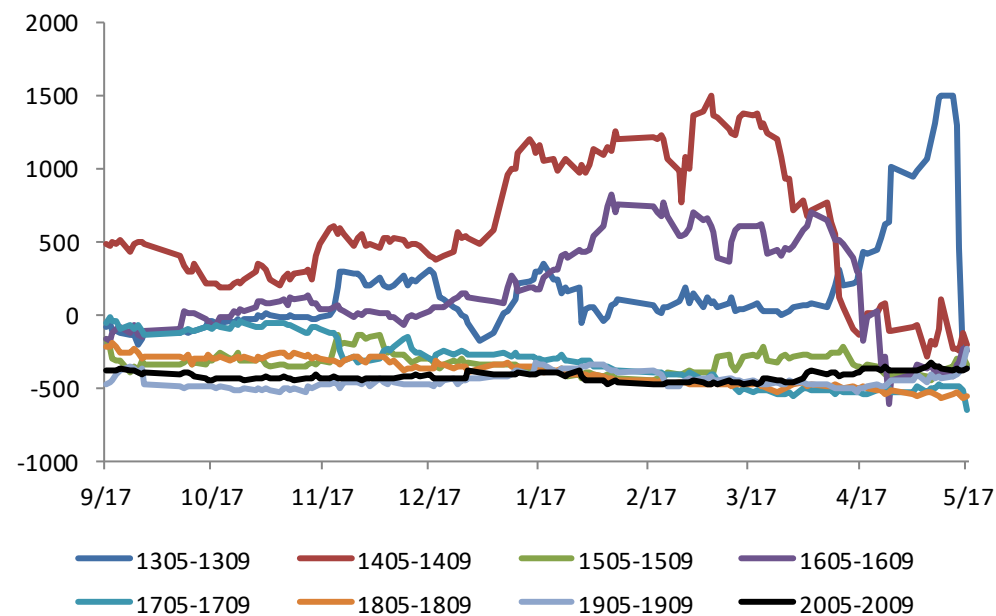
白糖主力合约基差



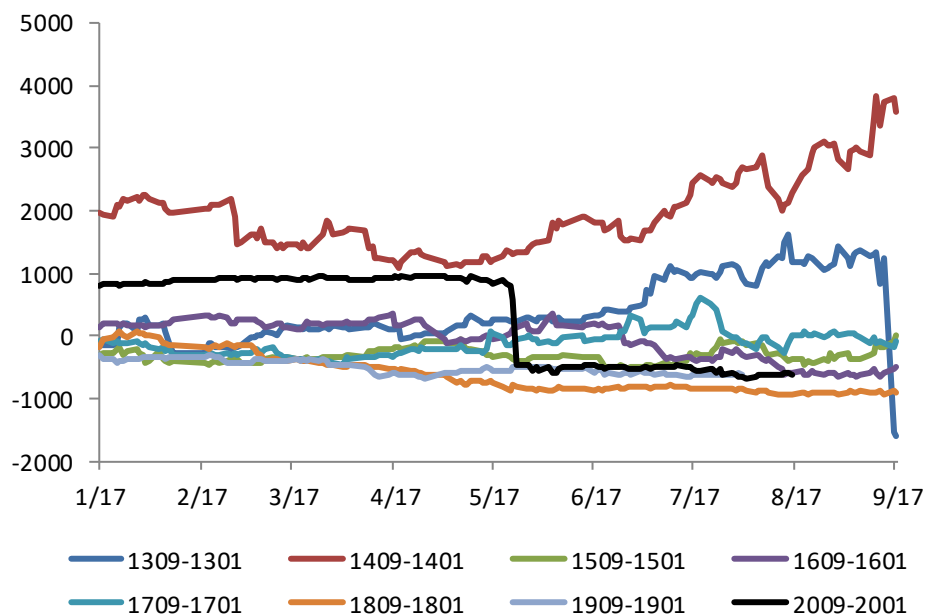
CF01-CF05



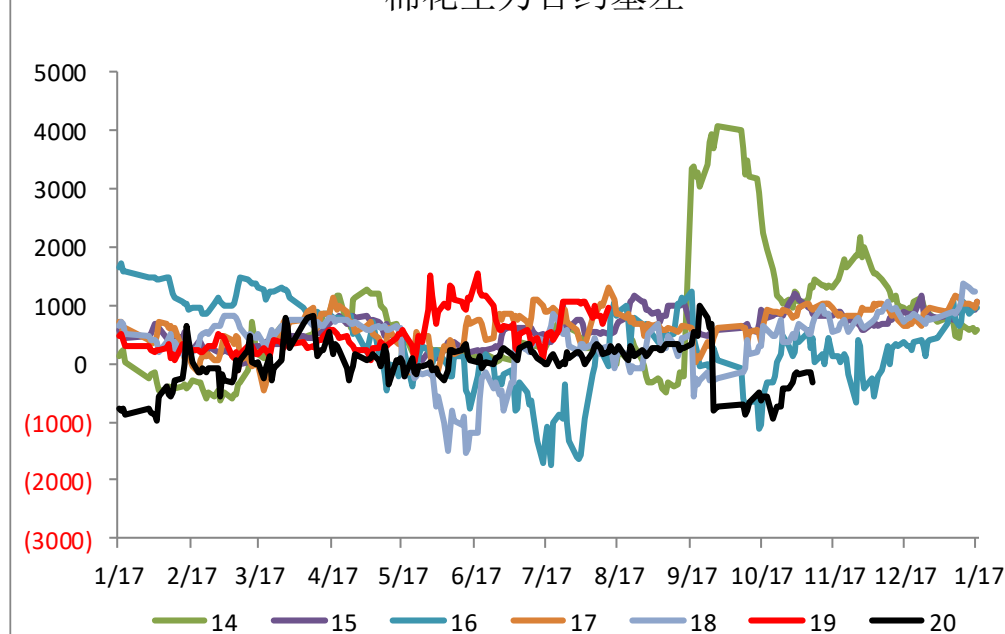
CF05-CF09



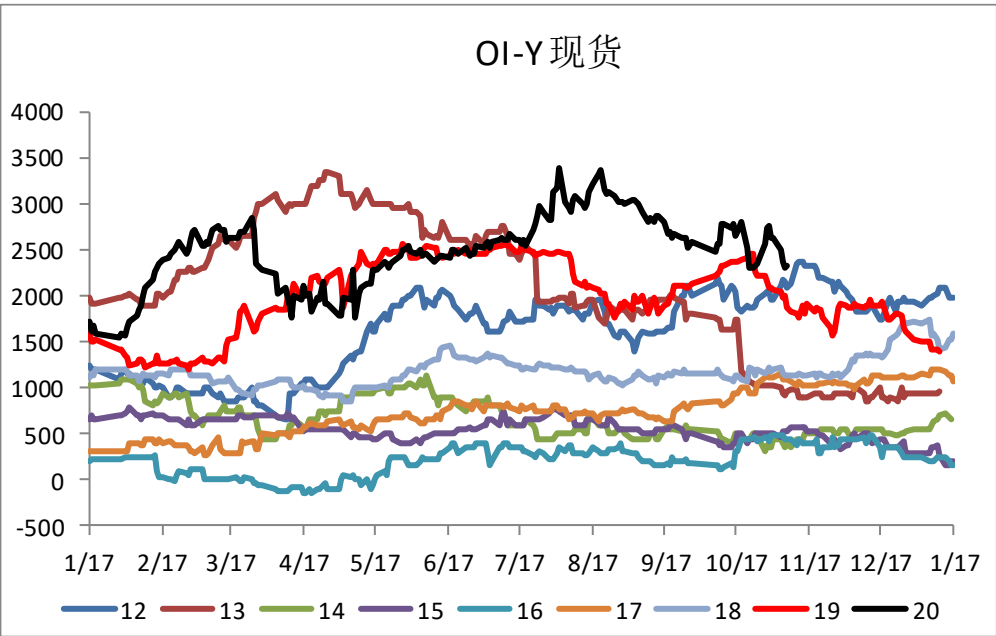
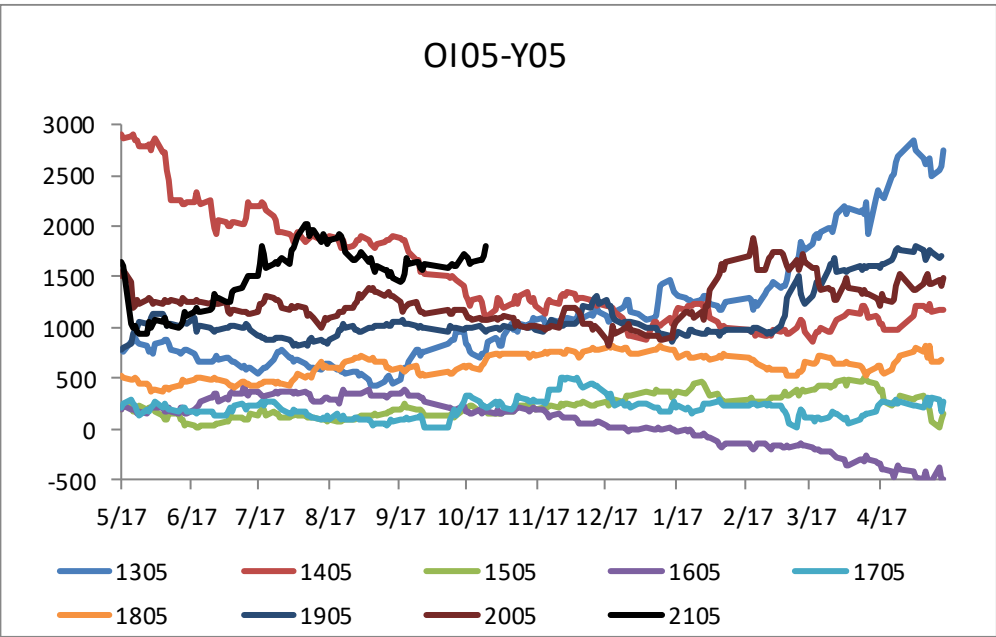
CF09-CF01



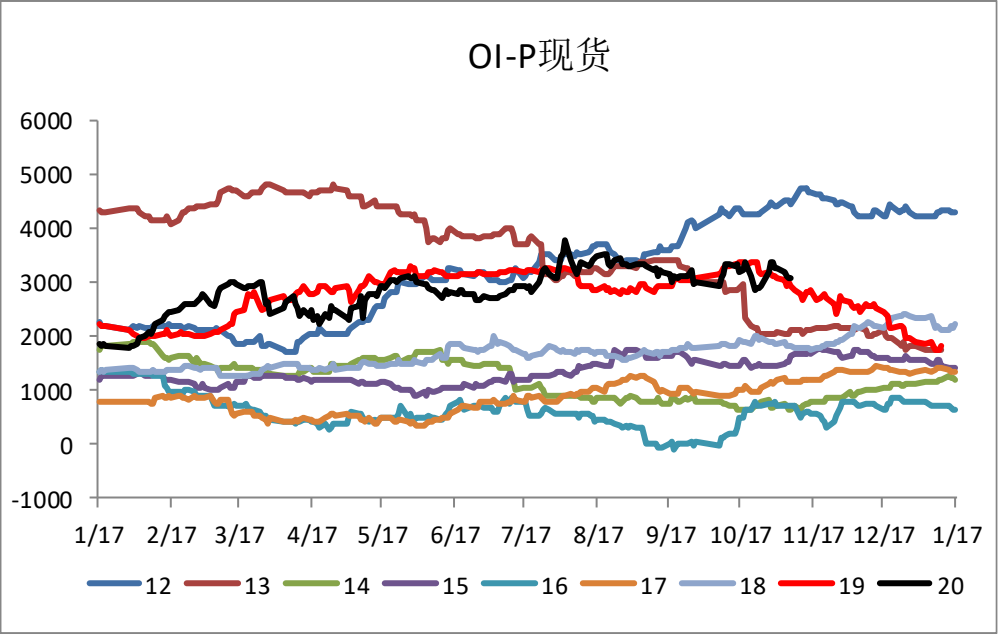
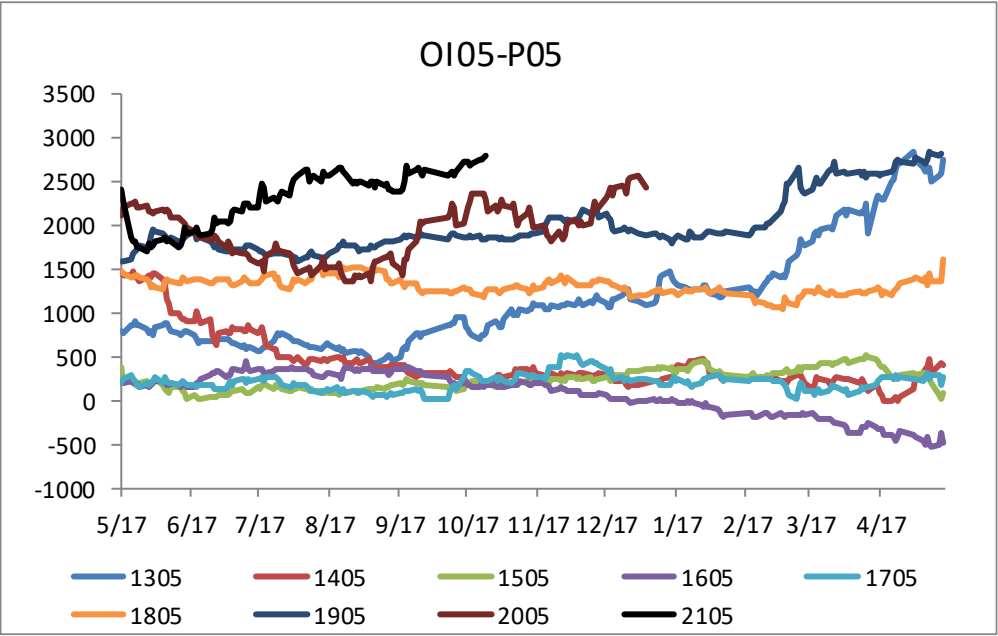
棉花主力合约基差



跨品种套利跟踪: OI-Y

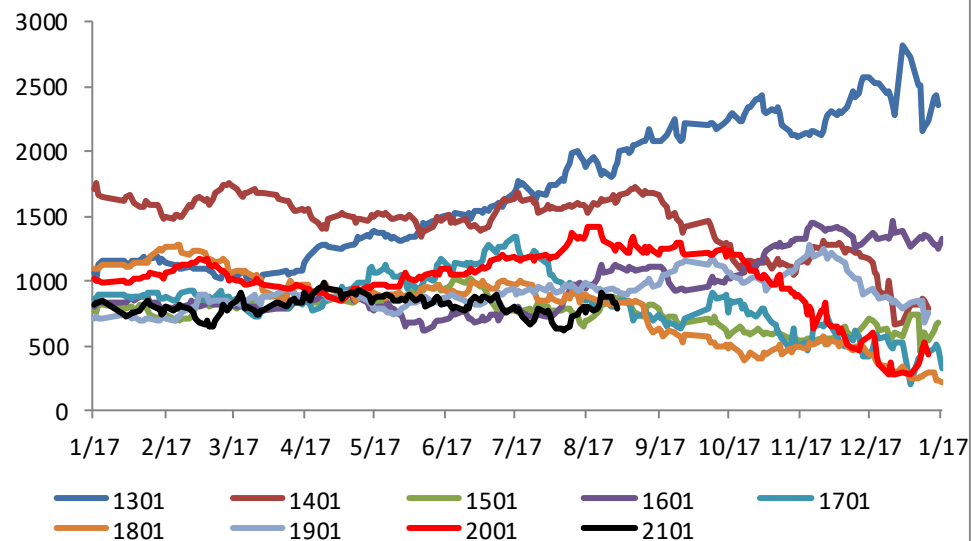


跨品种套利跟踪：OI-P

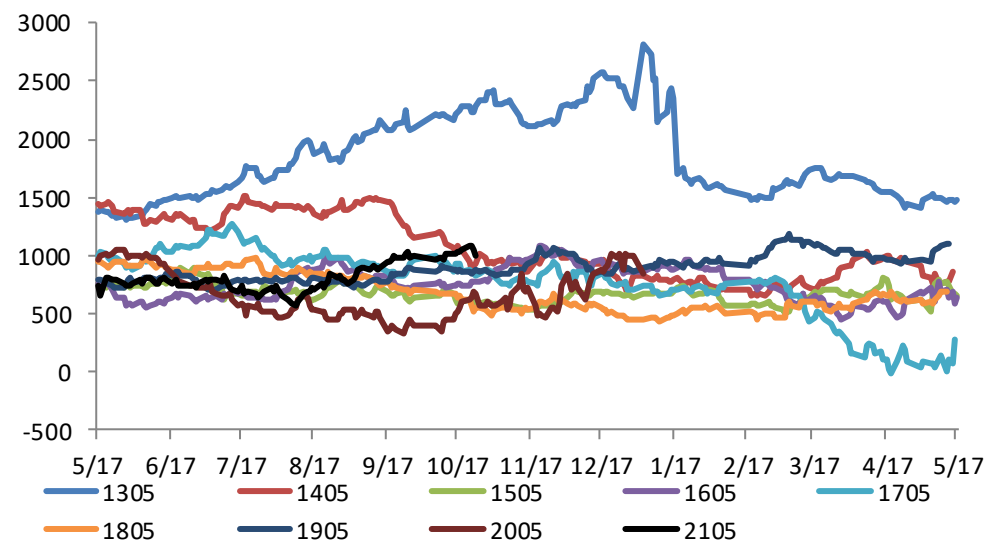


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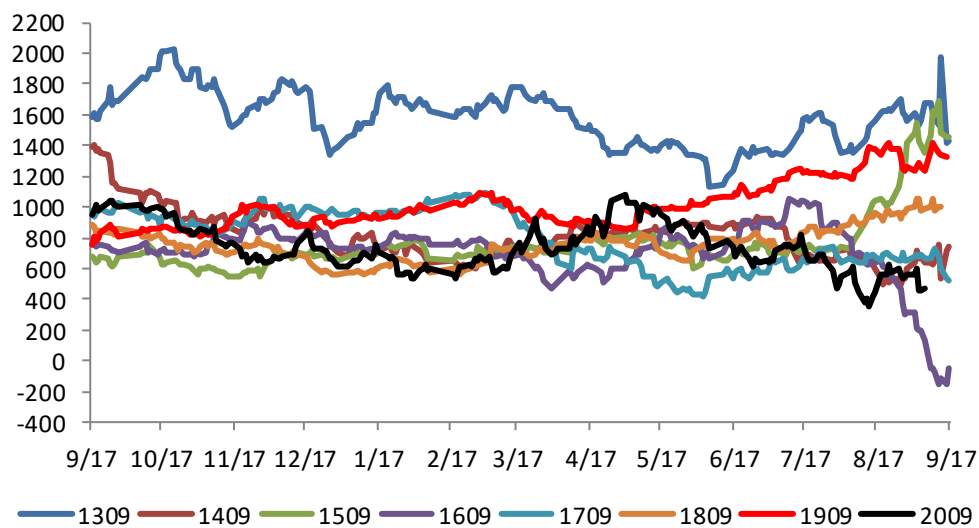
Y01-P01



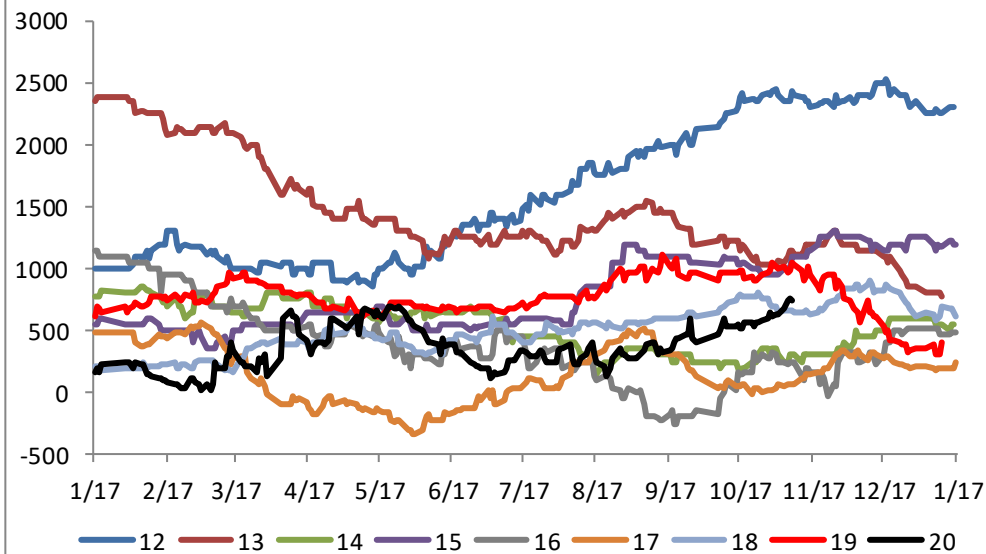
Y05-P05



Y09-P09

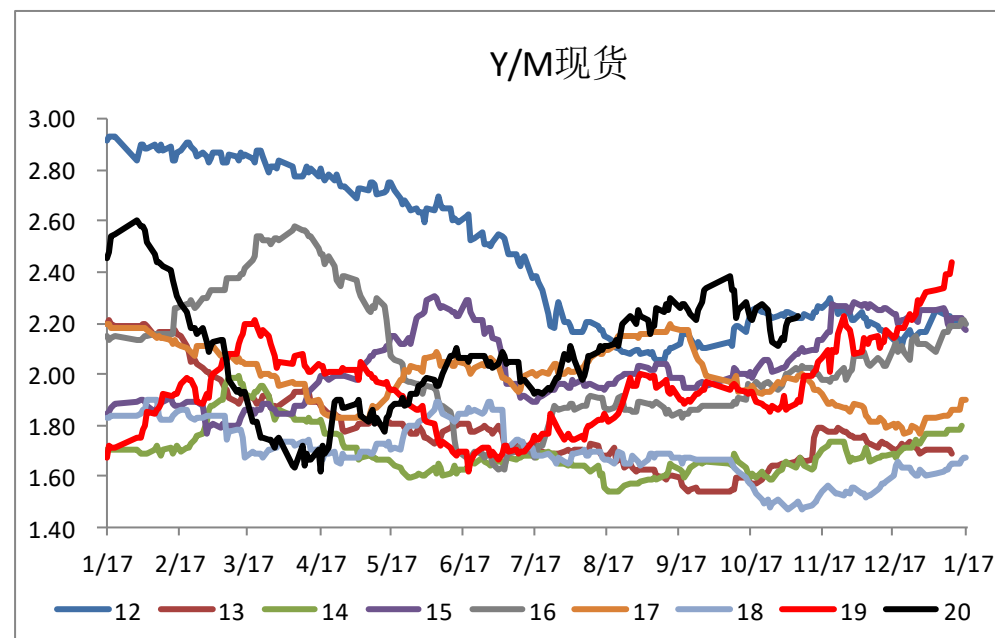
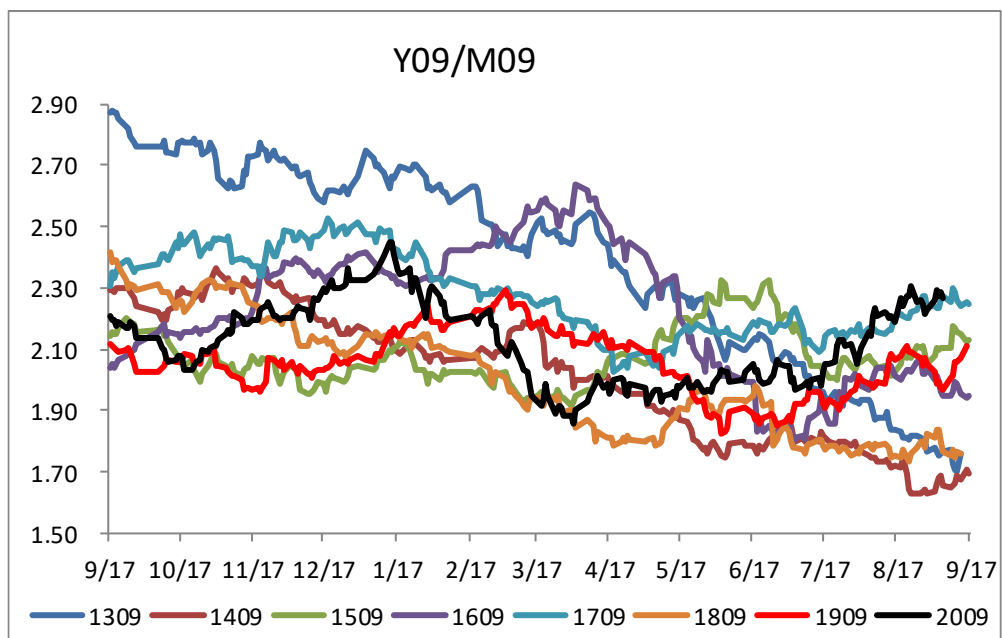
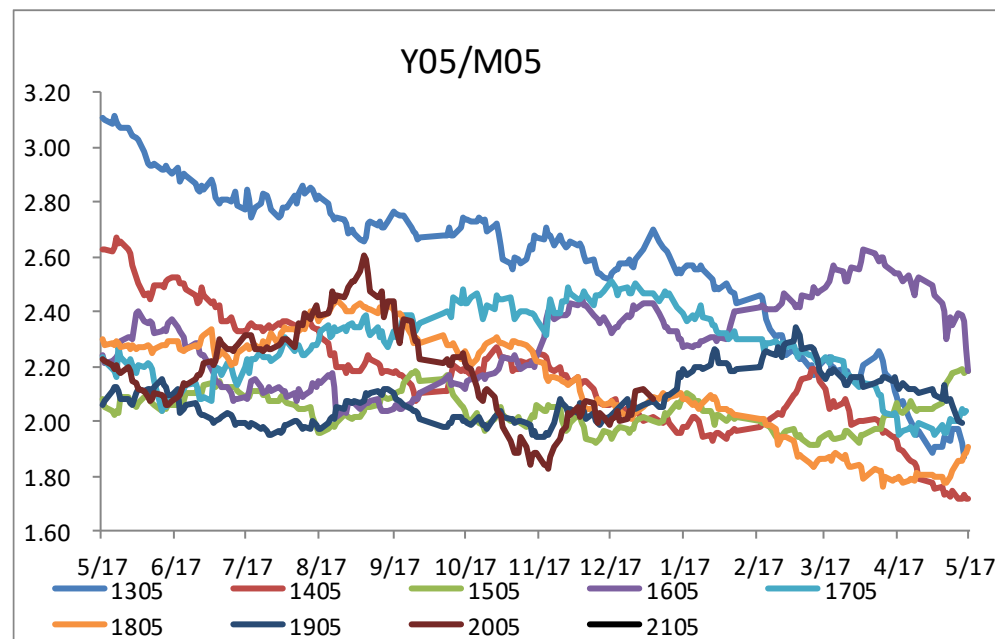
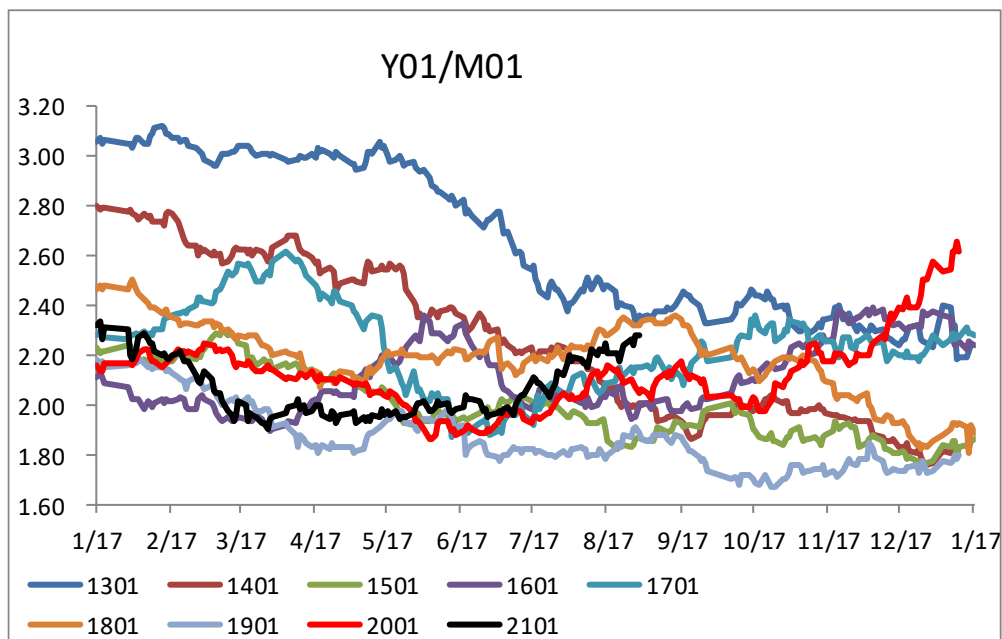


Y-P现货

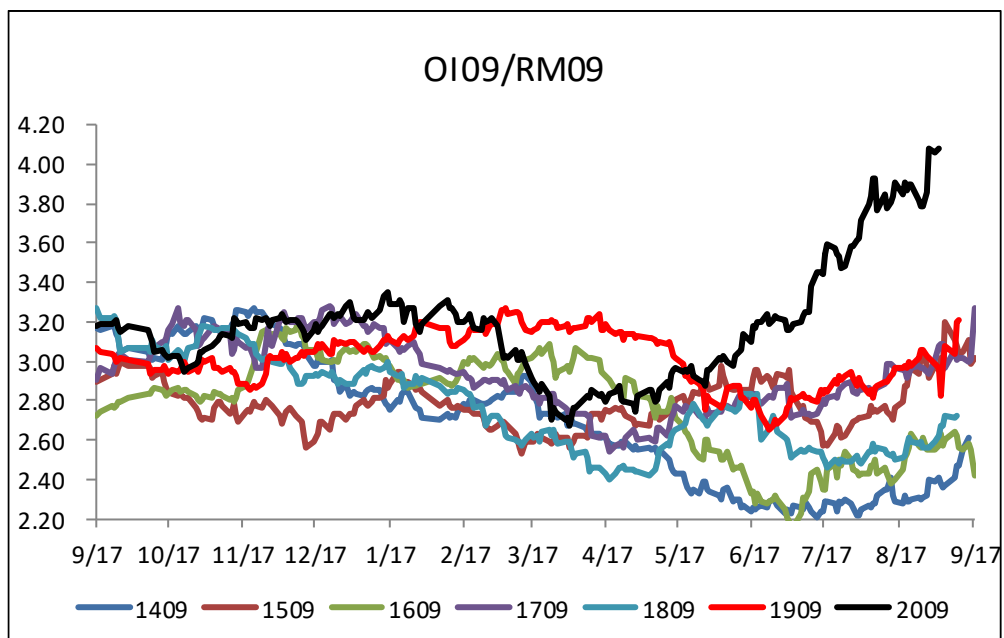
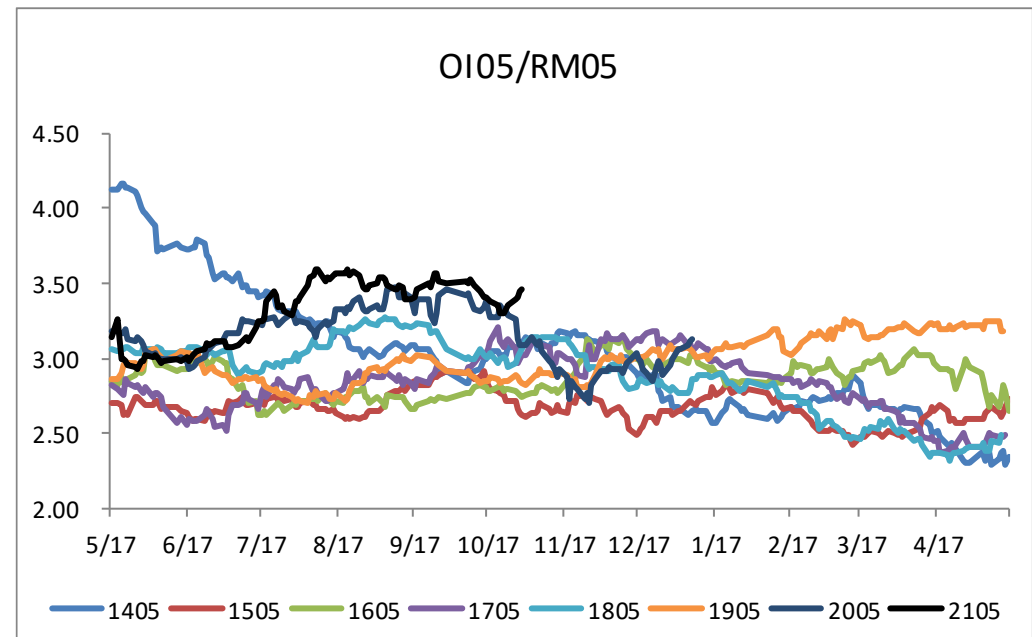
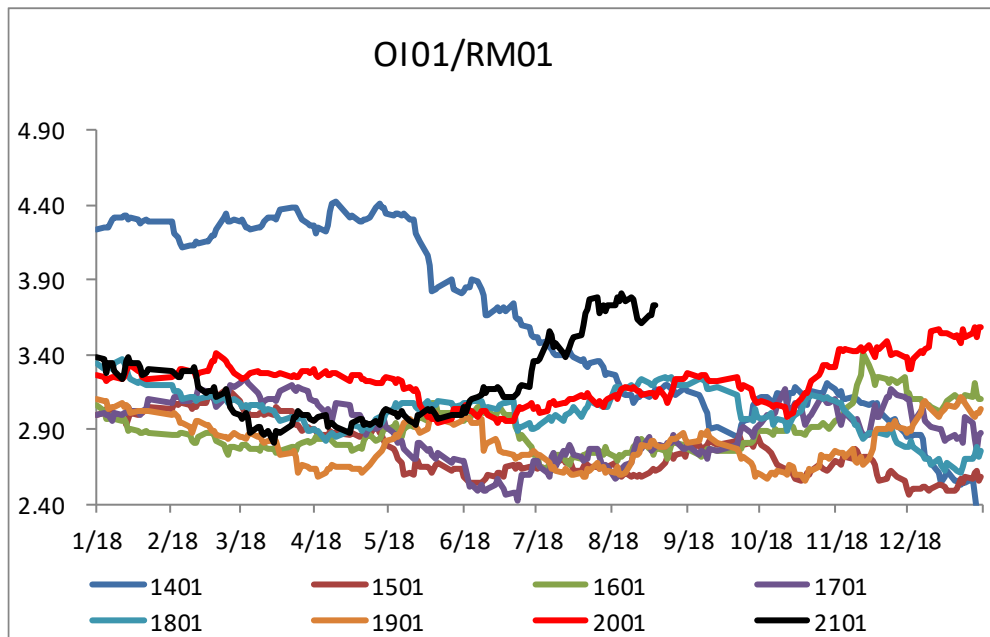


跨品种套利跟踪：Y/M

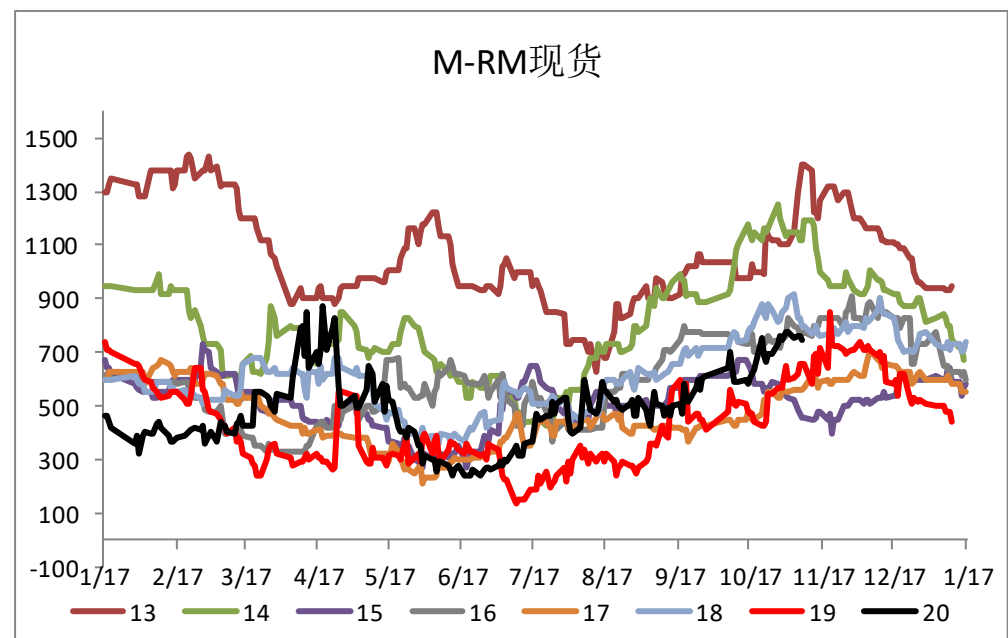
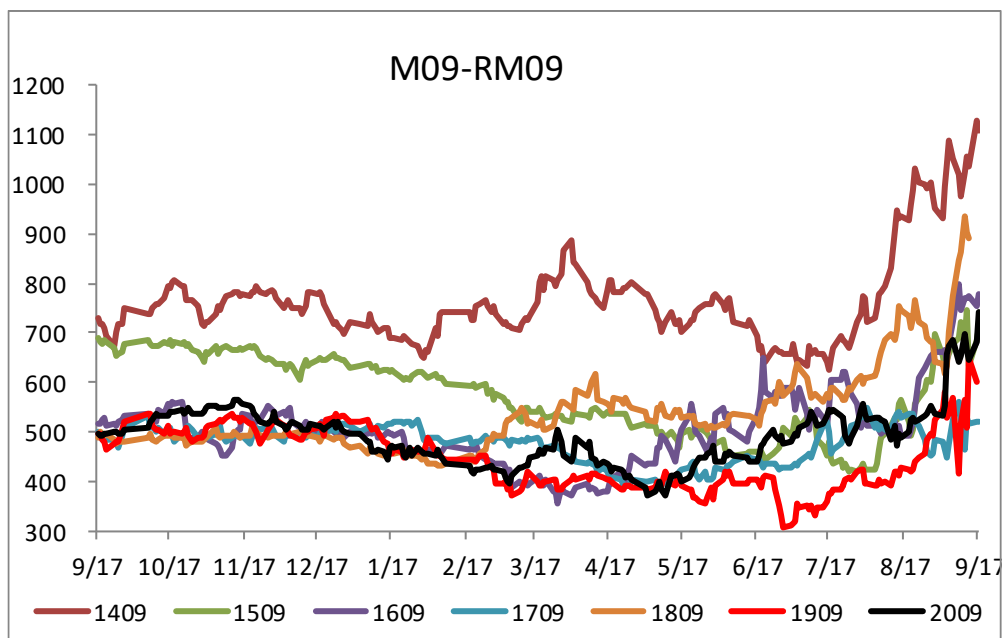
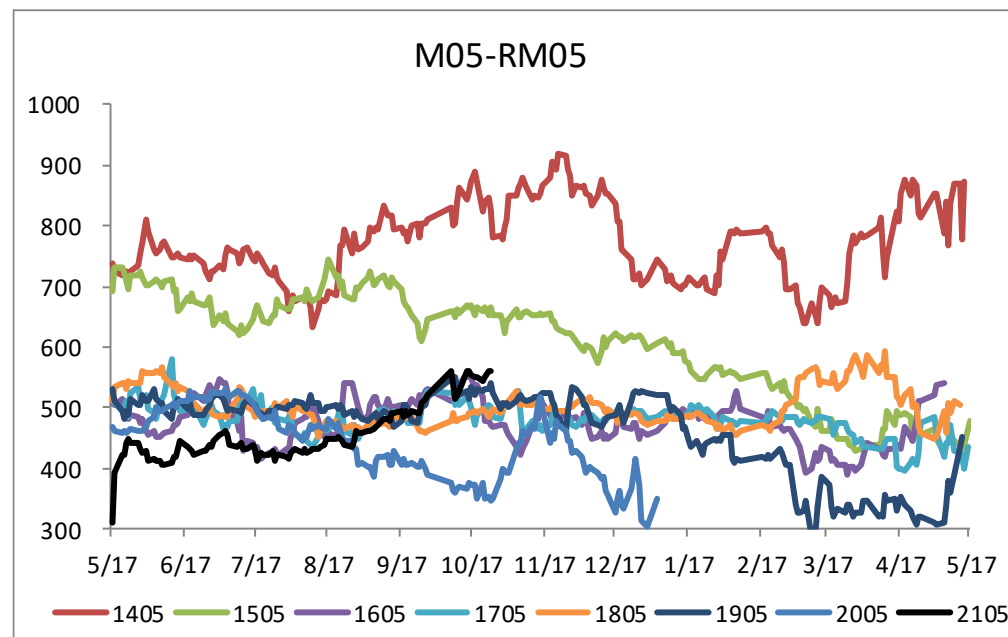
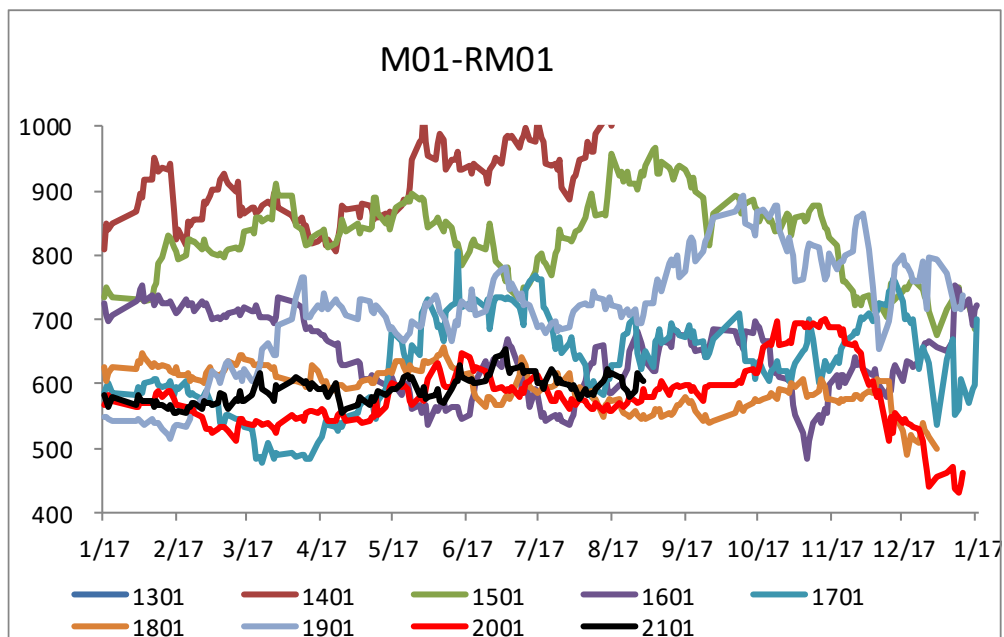
Y/M



跨品种套利跟踪: OI/RM



跨品种套利跟踪: M-RM



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