

农产品套利跟踪 20210219



信达期货
CINDA FUTURES

联系人：张秀峰

从业资格编号：F0289189

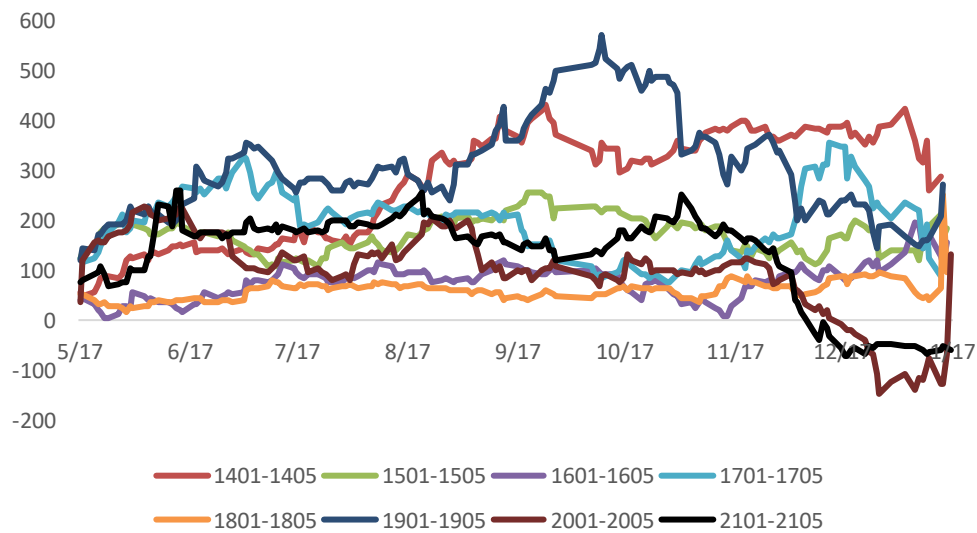
投资咨询编号：Z0011152

电话：0571-28132638

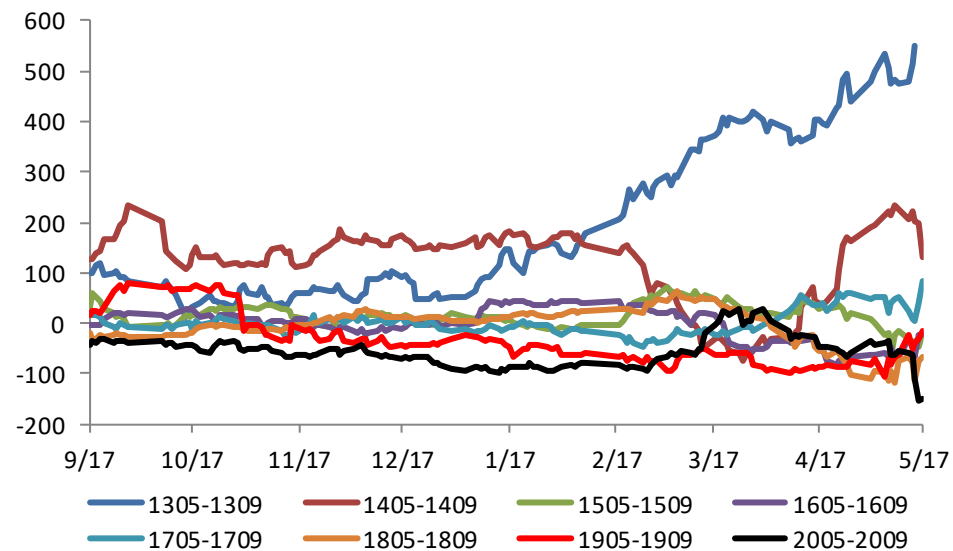
策略类型		策略组合	2021/2/18	2021/2/19	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.21	2.23	[1.8,2.7]	观望
		Y2105/M2105	2.35	2.39	[1.8,2.7]	观望
		Y2109/M2109	2.14	2.17	[1.8,2.6]	观望
		Y 现货/M 现货	2.28	2.35	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.41	3.44	[2.5,3.5]	观望
		OI2105/RM2105	3.45	3.49	[2.5,3.2]	观望
		OI2109/RM2109	3.29	3.32	[2.3,3.2]	观望
		OI 现货/RM 现货	3.60	3.83	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	1764	1792	[0,1000]	观望
		OI2105-Y2105	1944	1903	[0,1200]	-
		OI2109-Y2109	2091	2068	[0,1200]	观望
		OI 现货-Y 现货	1935	2300	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1056	1064	[500,1500]	观望
		Y2105-P2105	1060	1066	[500,1500]	观望
		Y2109-P2109	944	942	[500,1500]	观望
		Y 现货-P 现货	1050	1080	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	2820	2856	[800,2000]	观望
		OI2105-P2105	3004	2969	[700,2000]	观望
		OI2009-P2109	3035	3010	[700,2000]	观望
		OI 现货-P 现货	2985	3380	[500,3000]	-
	豆粕-菜粕	M2101-RM2101	660	661	[500,1000]	观望
		M2105-RM005	555	544	[400,1000]	观望
		M2109-RM2109	592	587	[400,1000]	观望
		M 现货-RM 现货	821	821	[400,1500]	-

策略类型		策略组合	2021/2/18	2021/2/19	正常区间	操作建议
跨期	豆粕	M2101-M2105	-142	-112	[0,400]	观望
		M2105-M2109	-15	-26	[-100,200]	观望
		M2109-M2101	157	138	[-100,300]	观望
		主力合约基差	243	212	[-200,600]	-
	菜粕	RM2101-RM2105	-247	-229	[-100,100]	观望
		RM2105-RM2109	22	17	[-50,150]	观望
		RM2109-RM2101	225	212	[0,350]	观望
		主力合约基差	114	78	[0,600]	-
	豆油	Y2101-Y2105	-778	-824	[-150,150]	观望
		Y2105-Y2109	690	718	[-250,50]	观望
		Y2109-Y2101	88	106	[-200,0]	观望
		主力合约基差	1246	1326	[-400,150]	-
	棕榈油	P2101-P2105	-774	-822	[-300,100]	观望
		P2105-P2109	574	594	[-300,200]	观望
		P2109-P2101	200	228	[-200,200]	观望
		主力合约基差	990	1038	[-500,500]	-
	菜油	OI2101-OI2105	-958	-935	[-200,100]	观望
		O2105-OI2109	543	553	[-300,200]	观望
		OI2109-OI2101	415	382	[-200,500]	观望
		主力合约基差	940	1408	[-100,1000]	-
	玉米	C2101-C2105	-136	-126	[-100,100]	观望
		C2105-C2109	40	38	[-100,150]	观望
		C2109-C2101	96	88	[-100,250]	观望
		主力合约基差	142	153	[-100,400]	-
	白糖	SR2101-SR2105	195	186	[-150,200]	观望
		SR2105-SR2109	-63	-65	[-150,200]	观望
		SR2109-SR2101	-132	-121	[-300,250]	观望
		主力合约基差	-119	-127	[-300,500]	-
	棉花	CF2101-CF2105	295	255	[-1000,1000]	观望
		CF2105-CF2109	-180	-180	[1000,2000]	观望
		CF2109-CF2101	-115	-75	[-1000,1000]	观望
		主力合约基差	-274	-262	[0,2000]	-

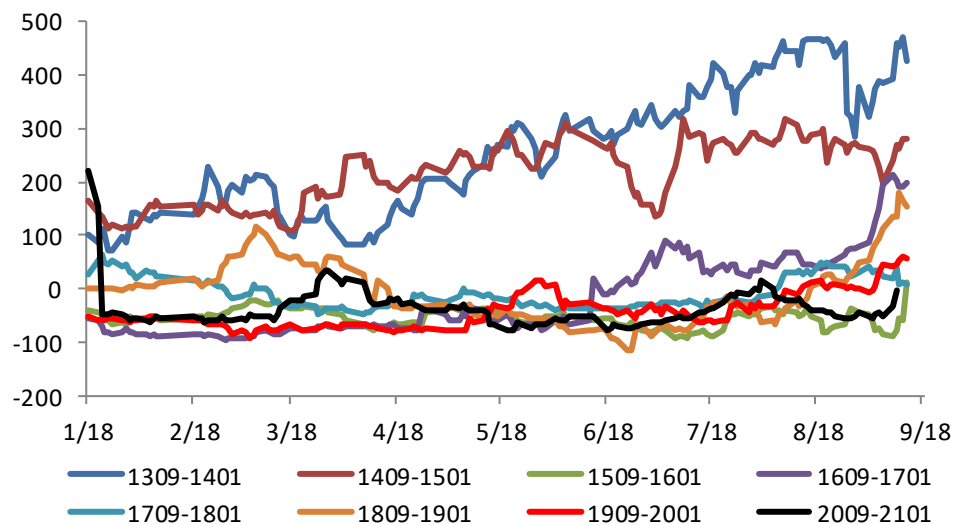
M01-M05



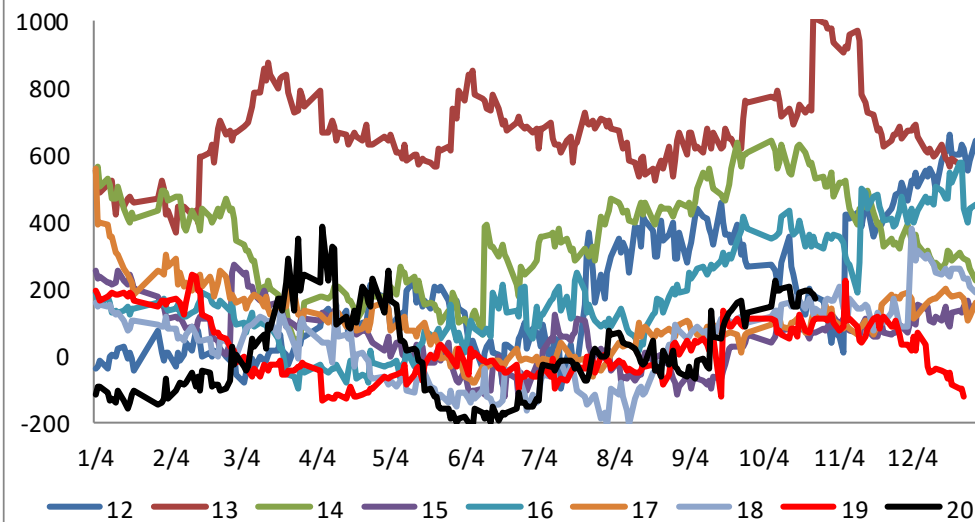
M05-M09



M09-M01

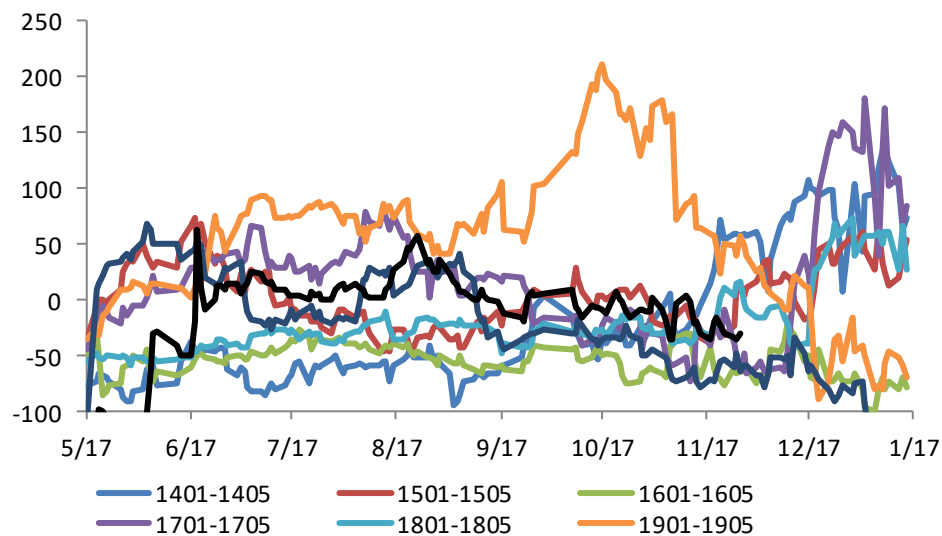


豆粕主力合约基差

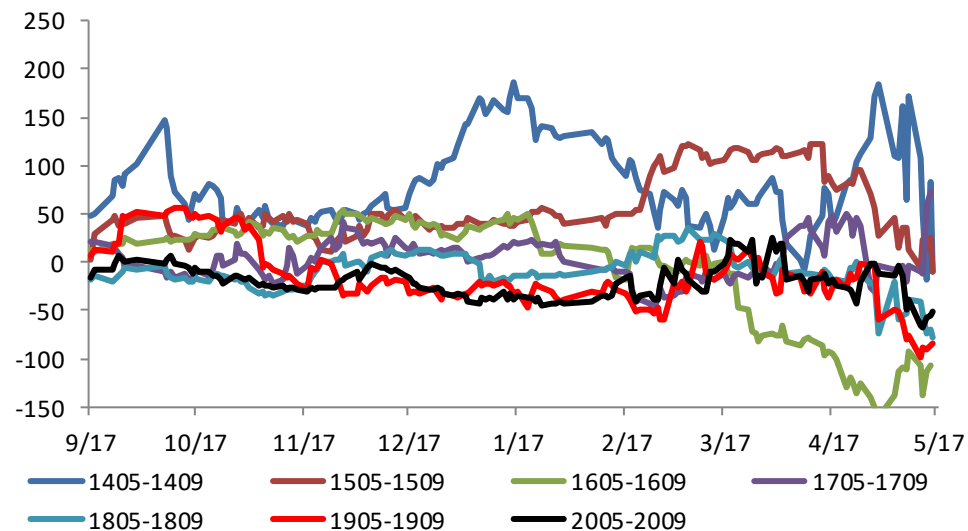


跨期套利跟踪：RM

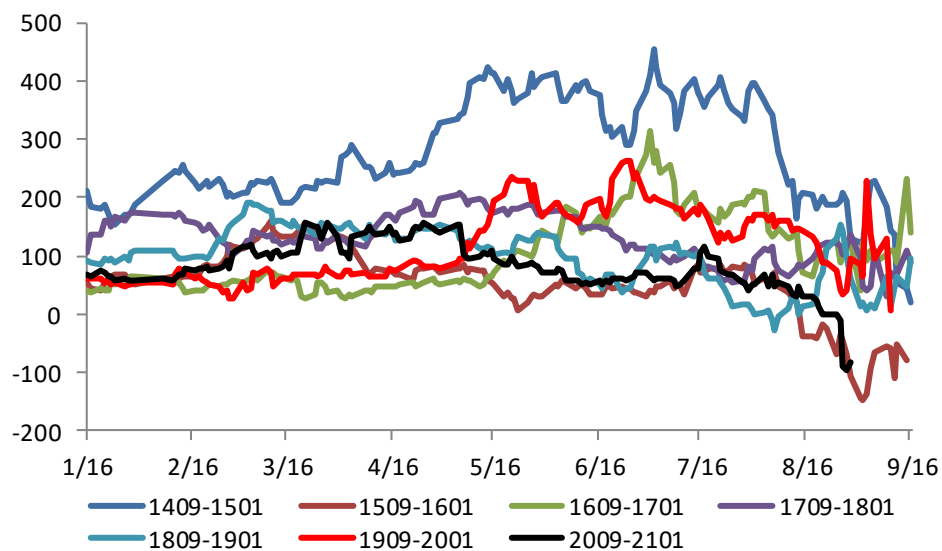
RM01-RM05



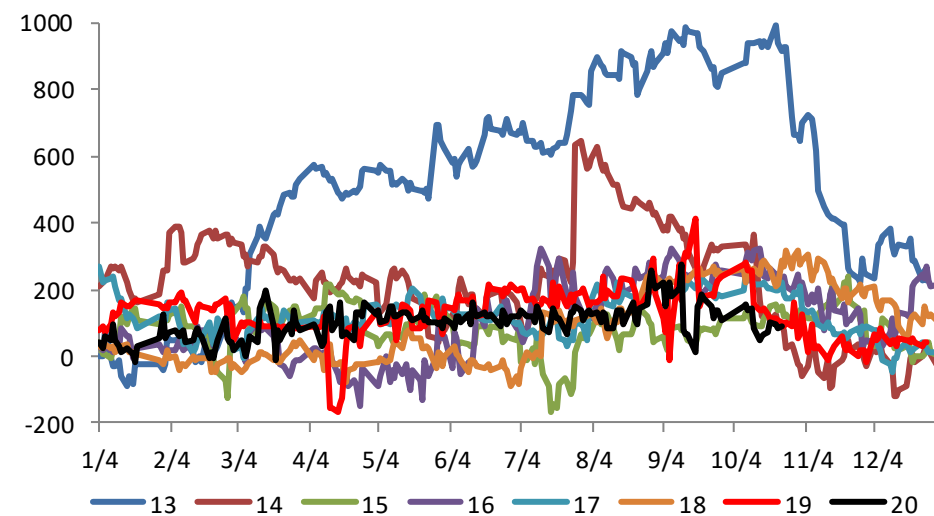
RM05-RM09



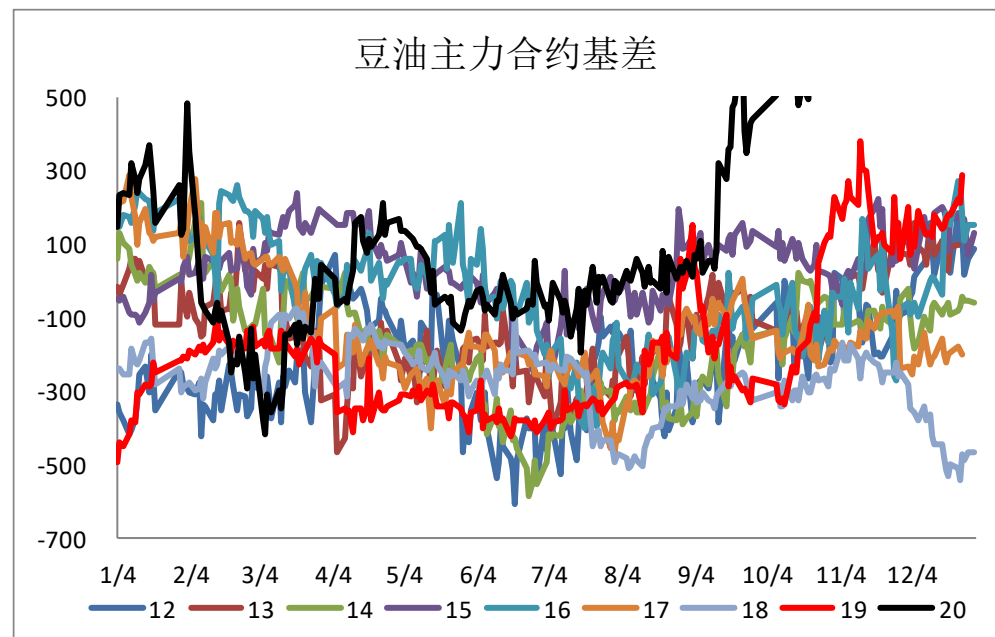
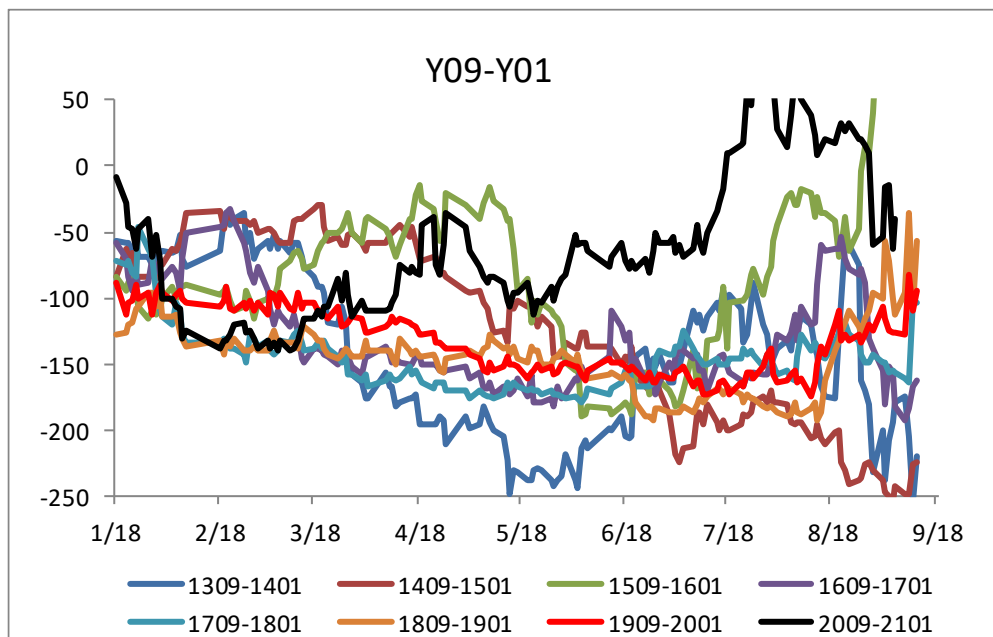
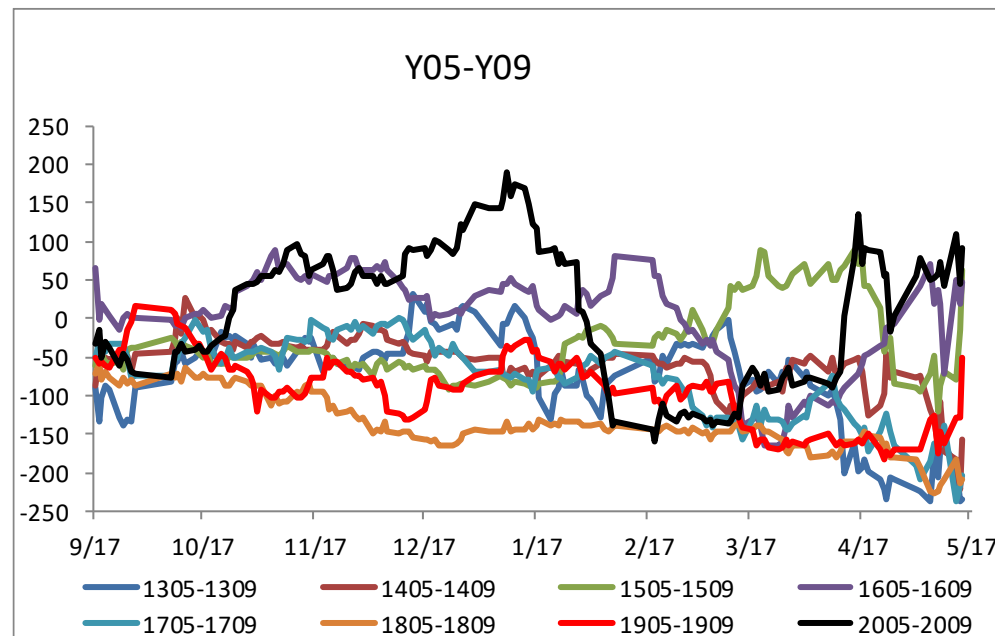
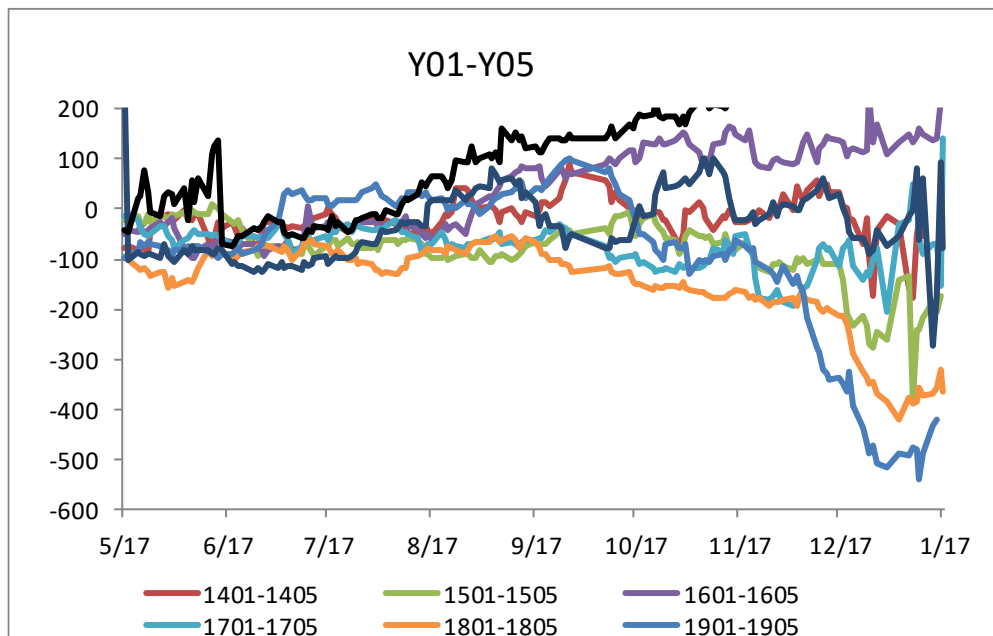
RM09-RM01



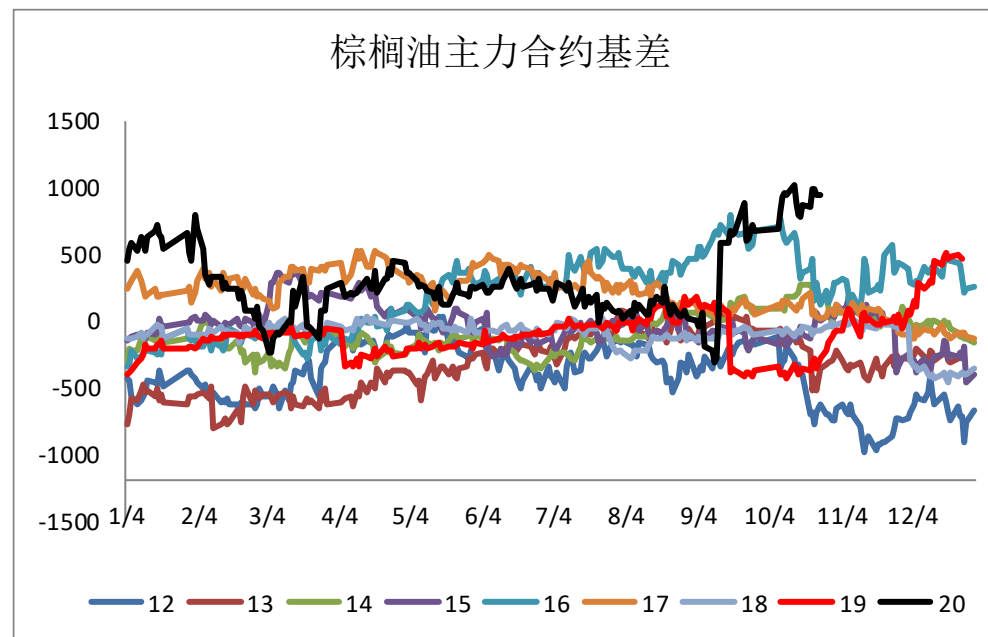
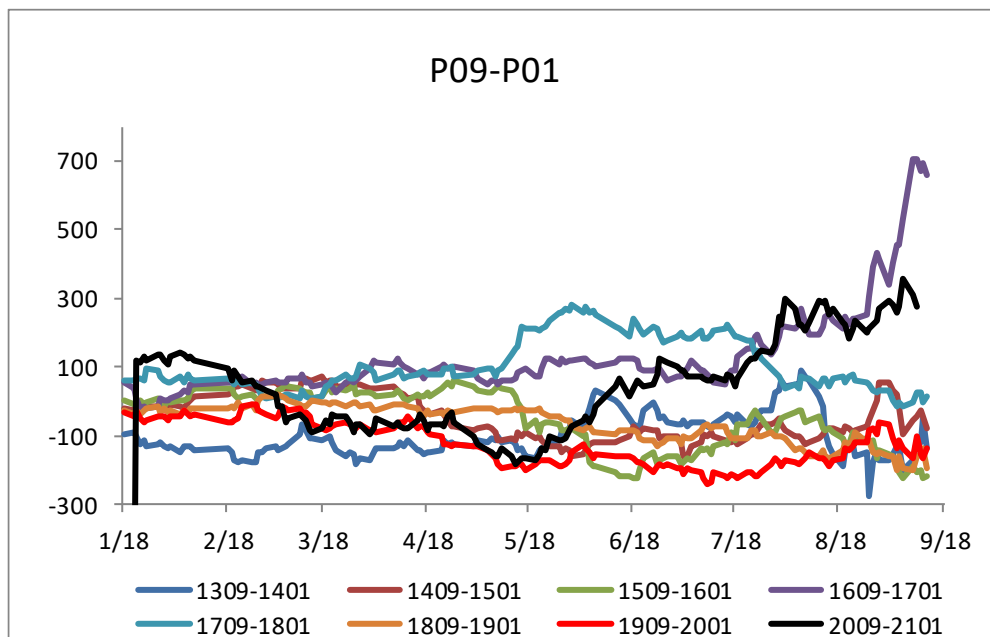
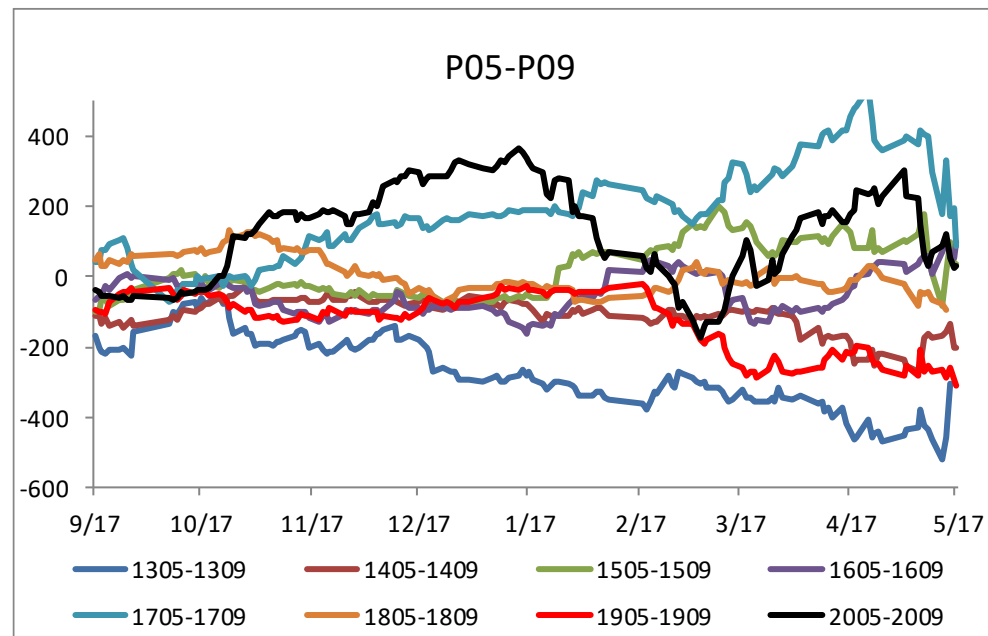
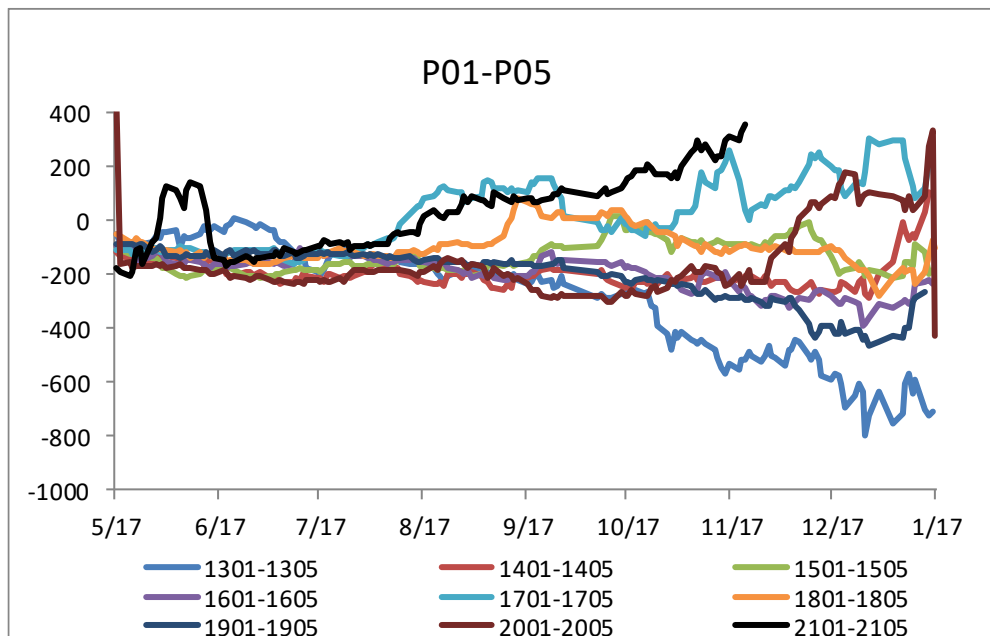
菜粕主力合约基差



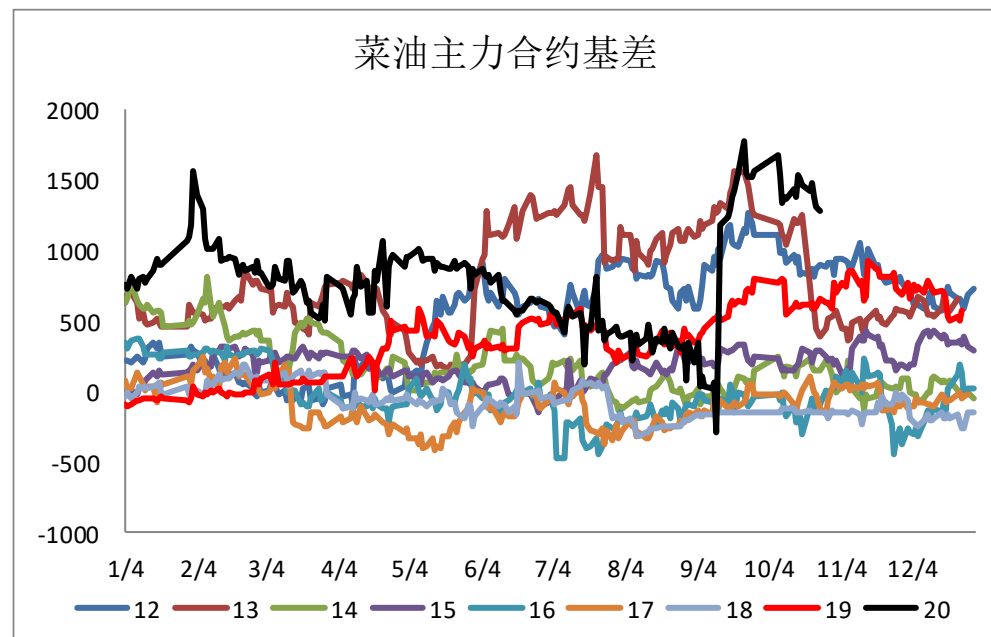
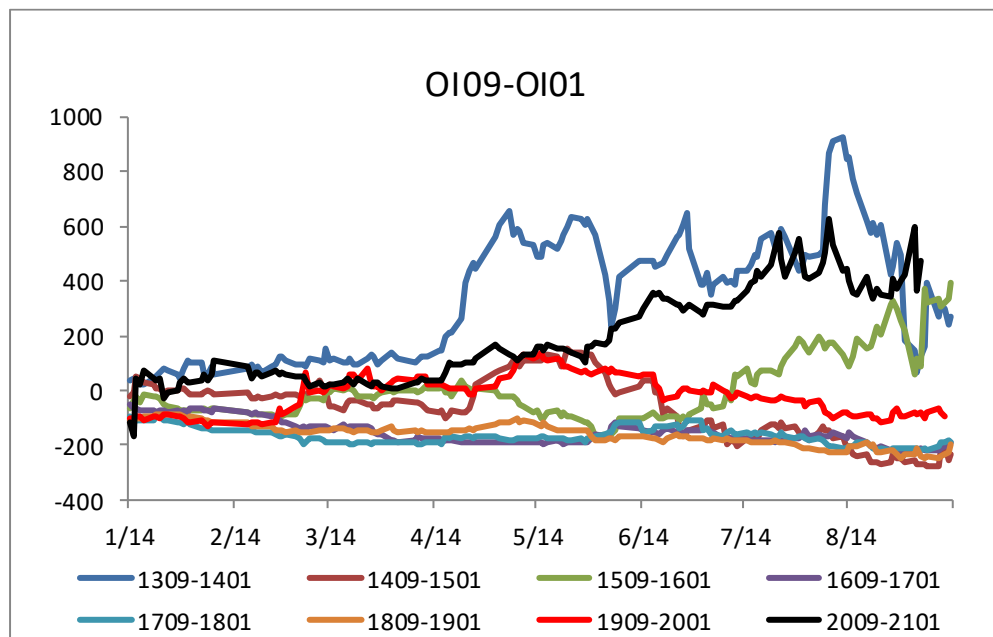
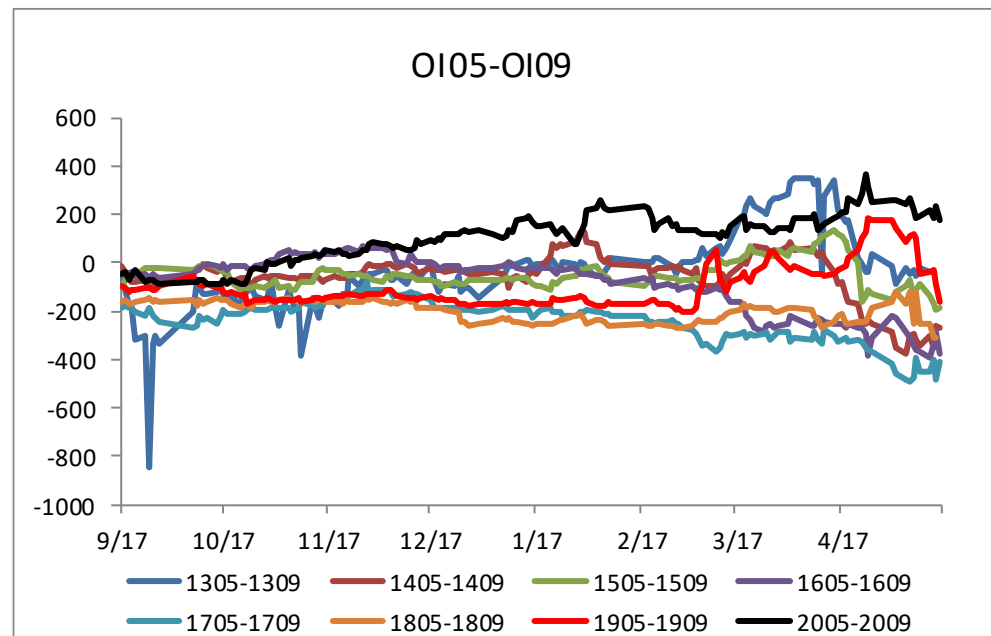
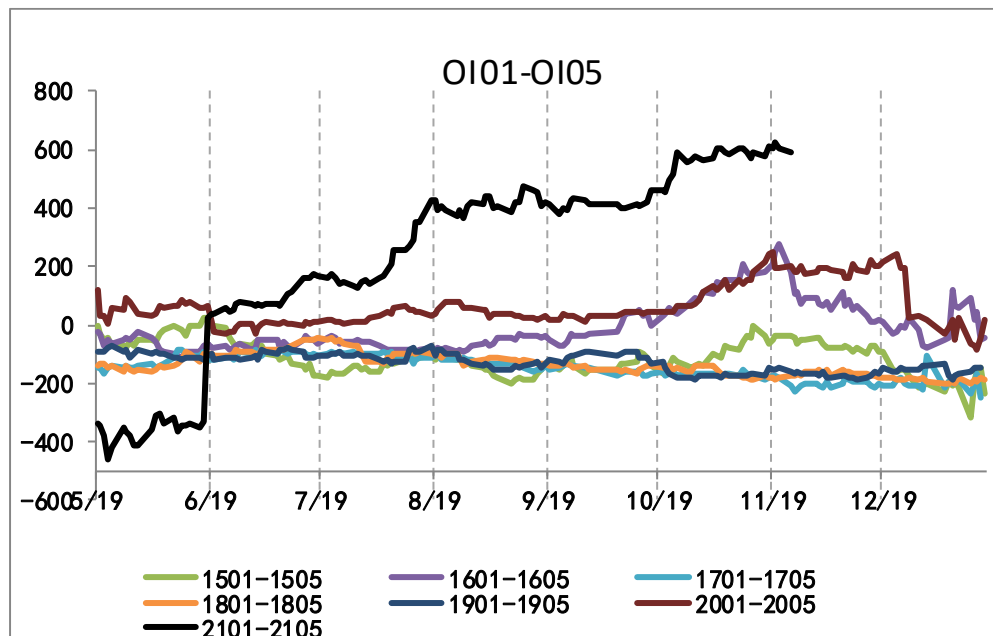
跨期套利跟踪：Y



跨期套利跟踪：P

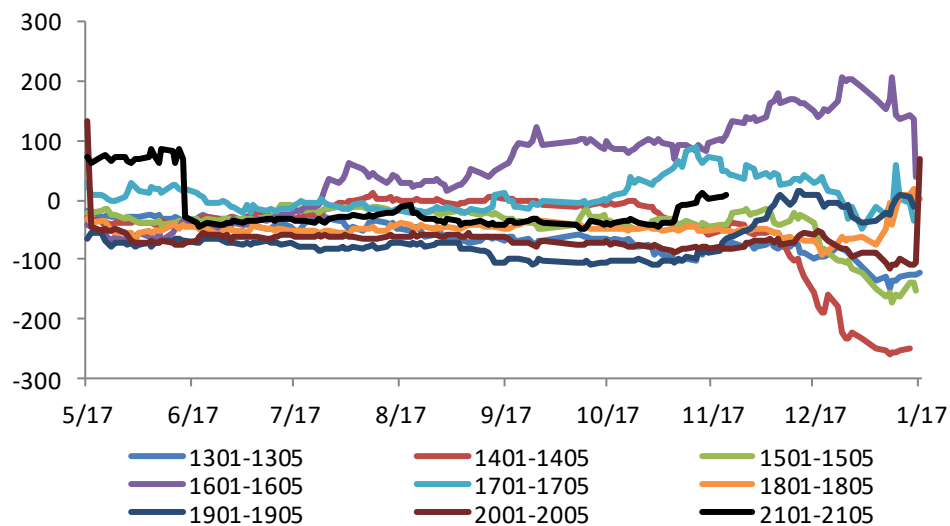


跨期套利跟踪：OI

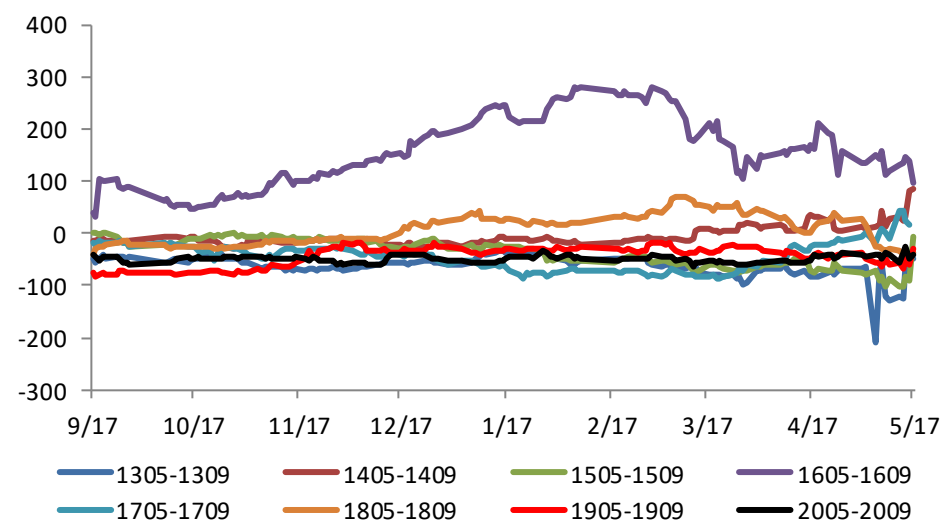


跨期套利跟踪：C

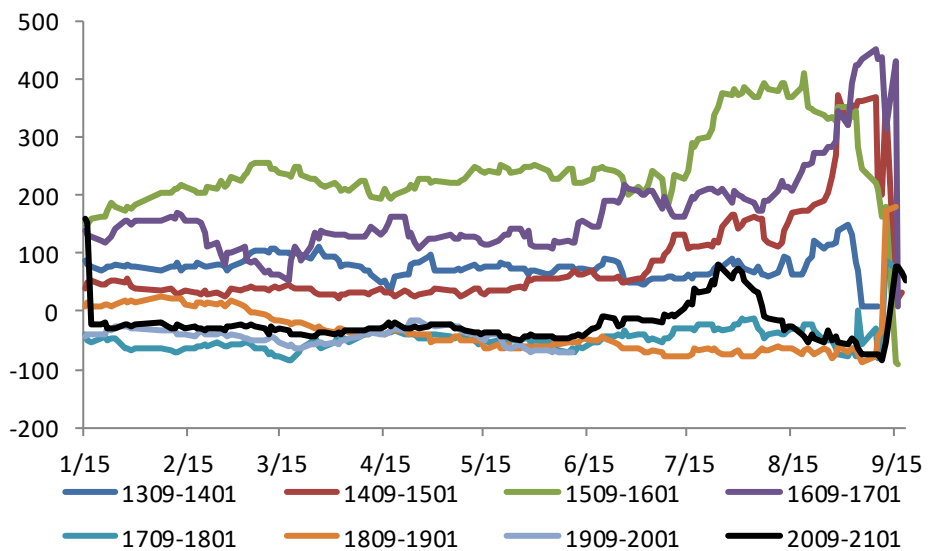
C01-C05



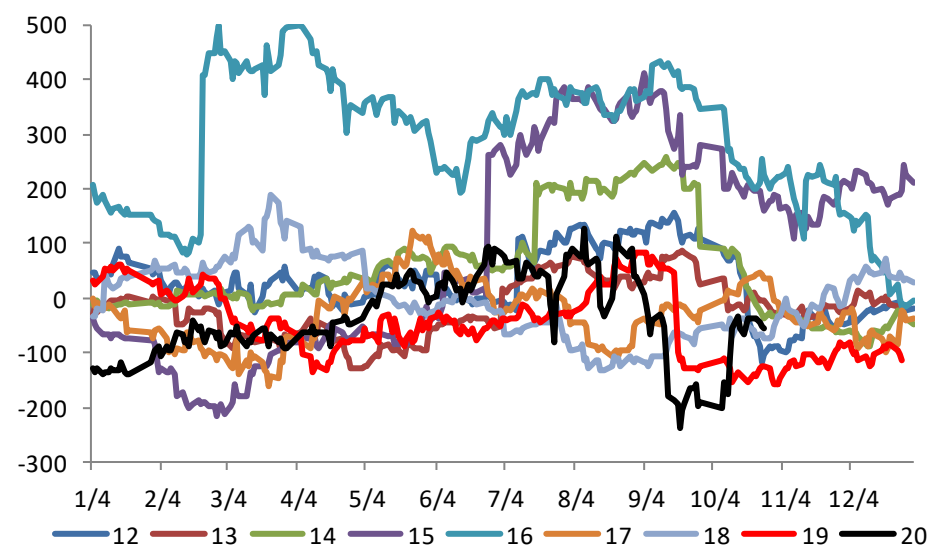
C05-C09



C09 - C01

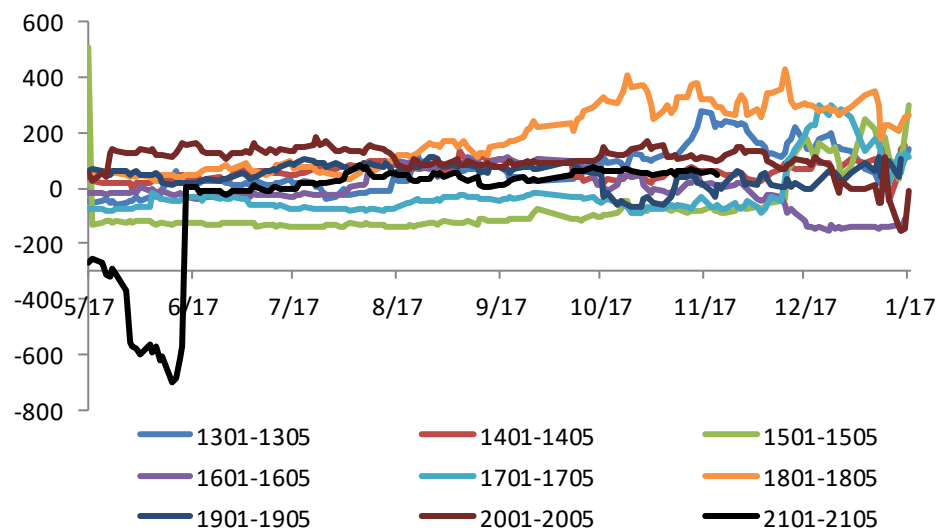


玉米主力合约基差

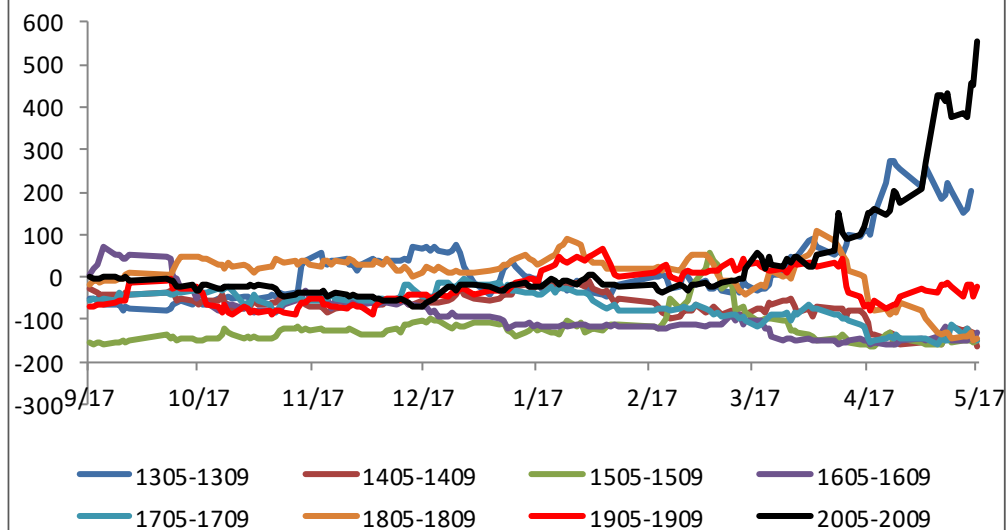


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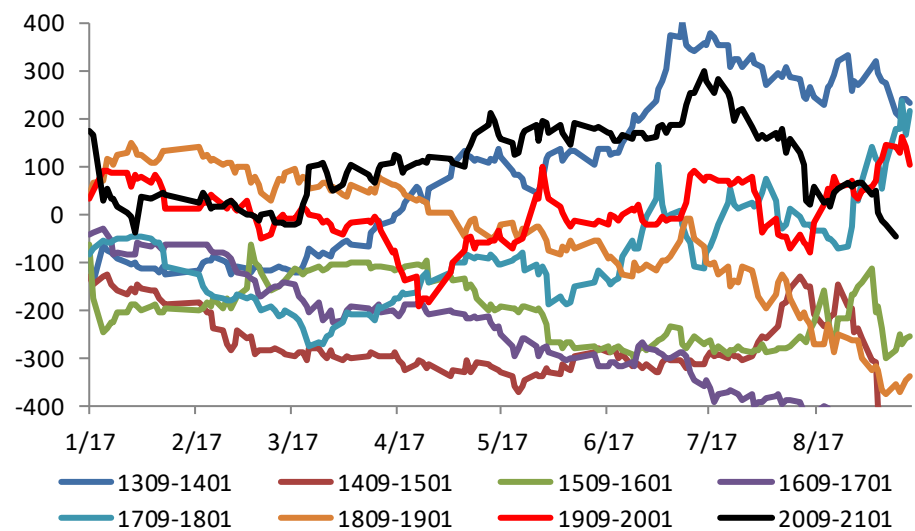
SR01-SR05



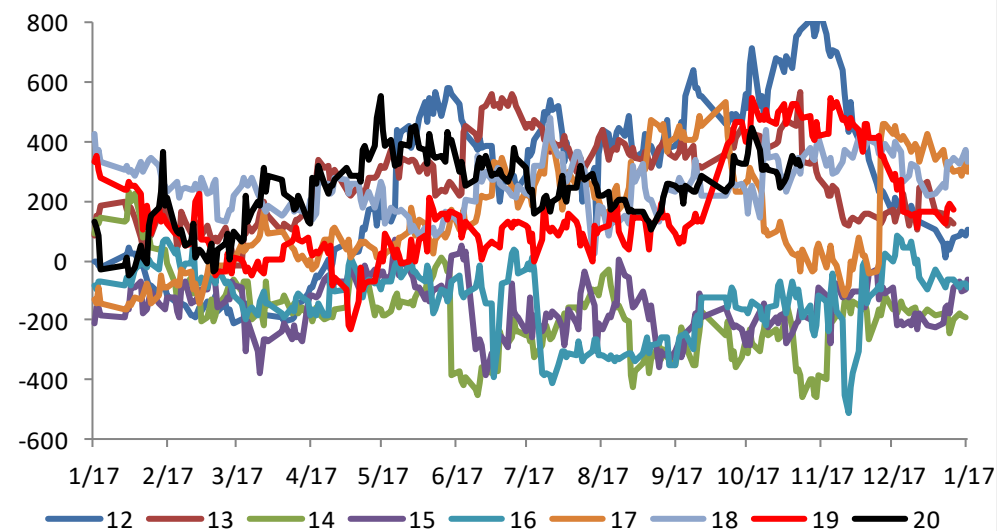
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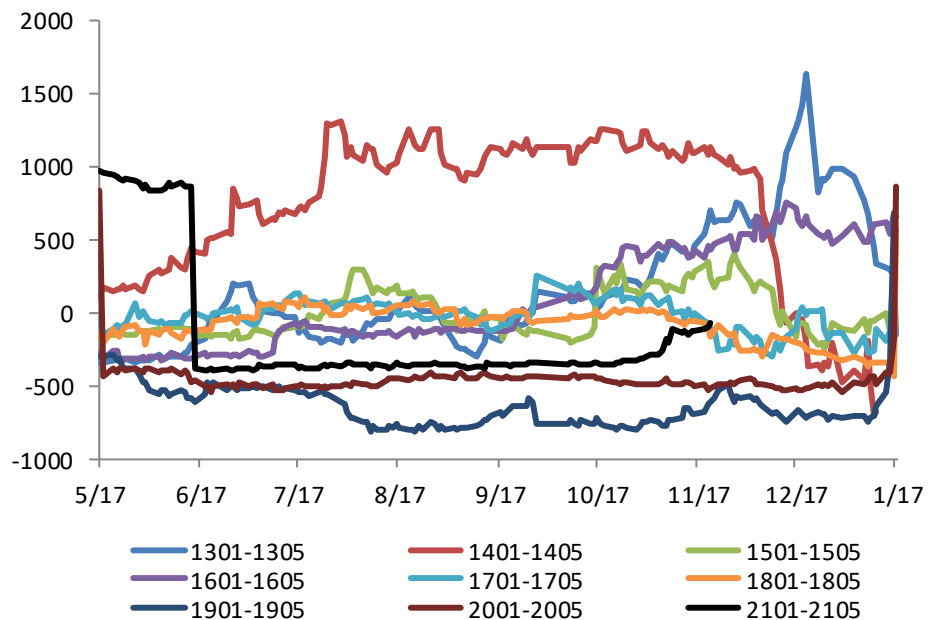
SR09 - SR01



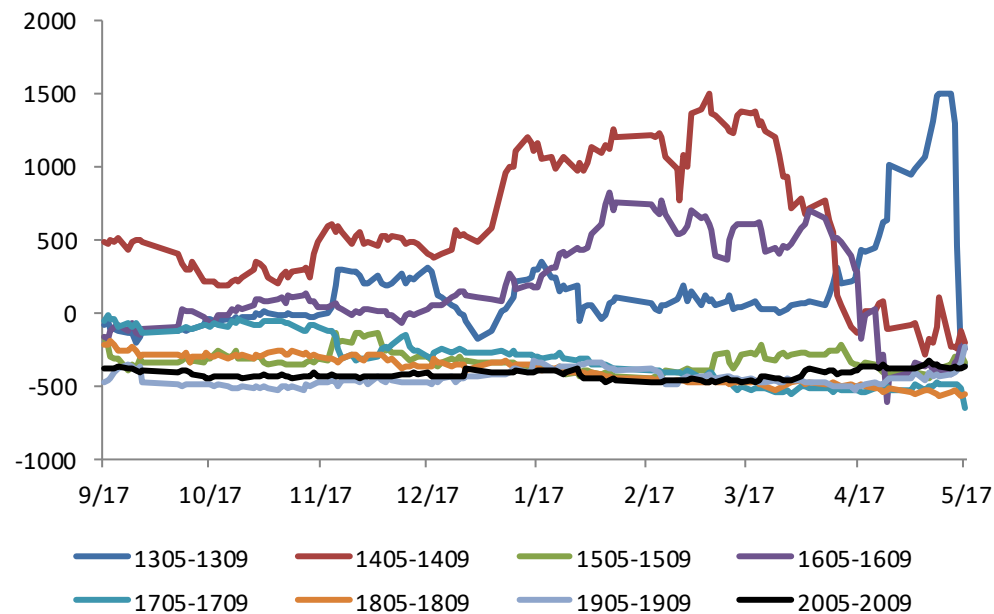
白糖主力合约基差



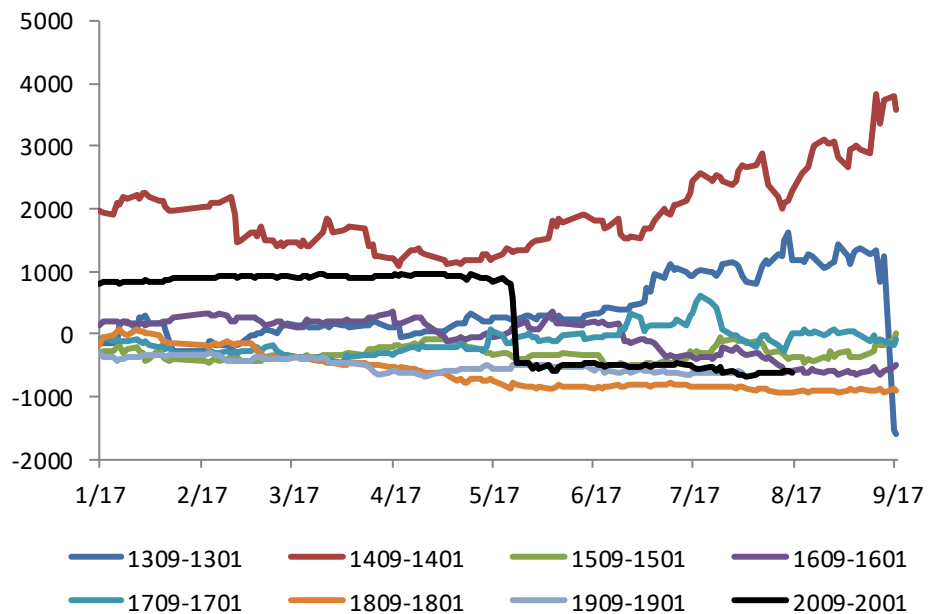
CF01-CF05



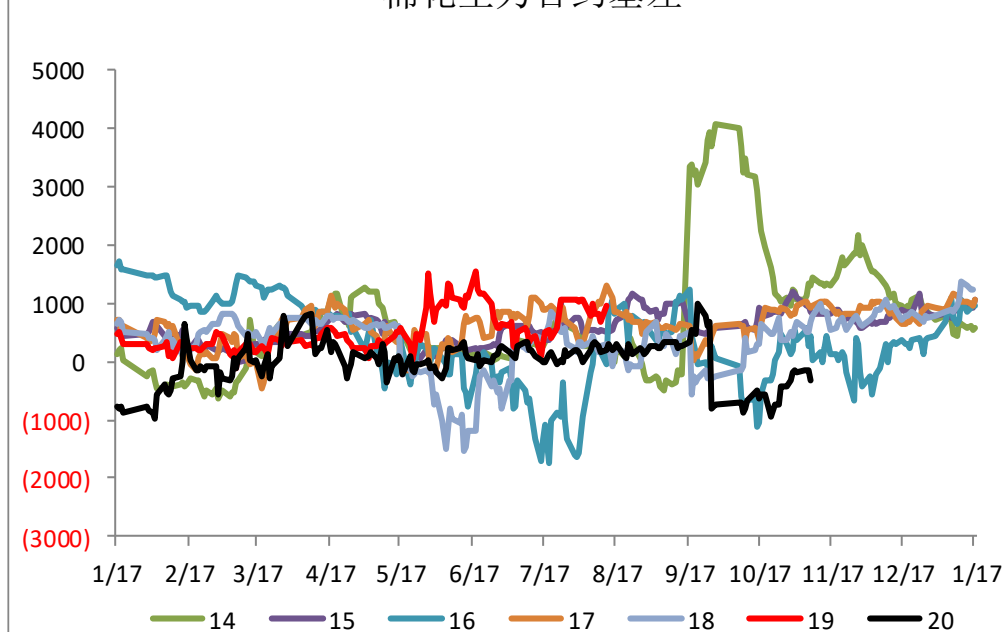
CF05-CF09



CF09-CF01

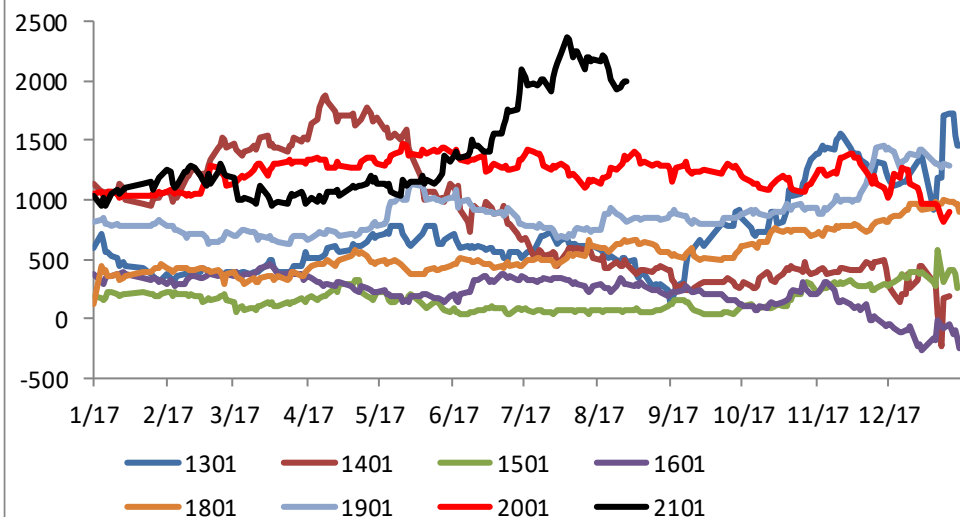


棉花主力合约基差

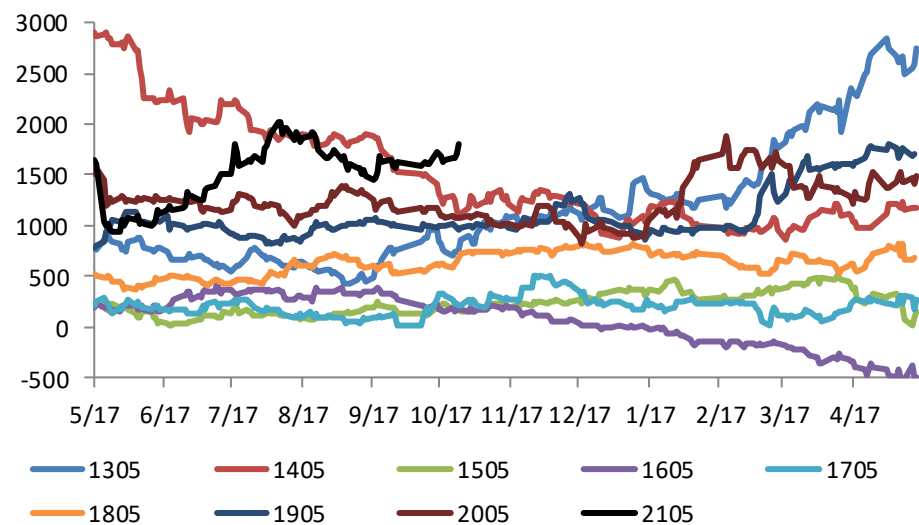


跨品种套利跟踪：OI-Y

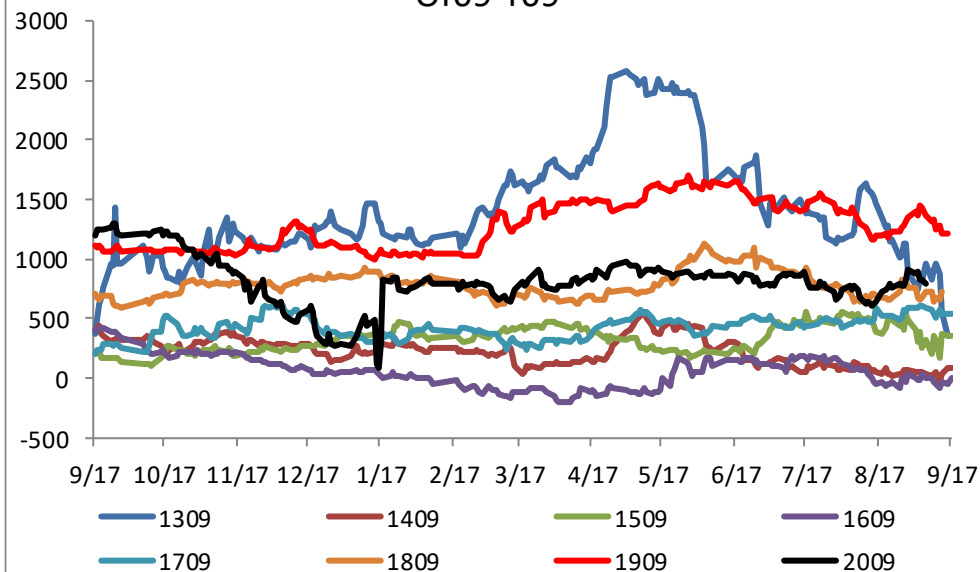
OI01-Y01



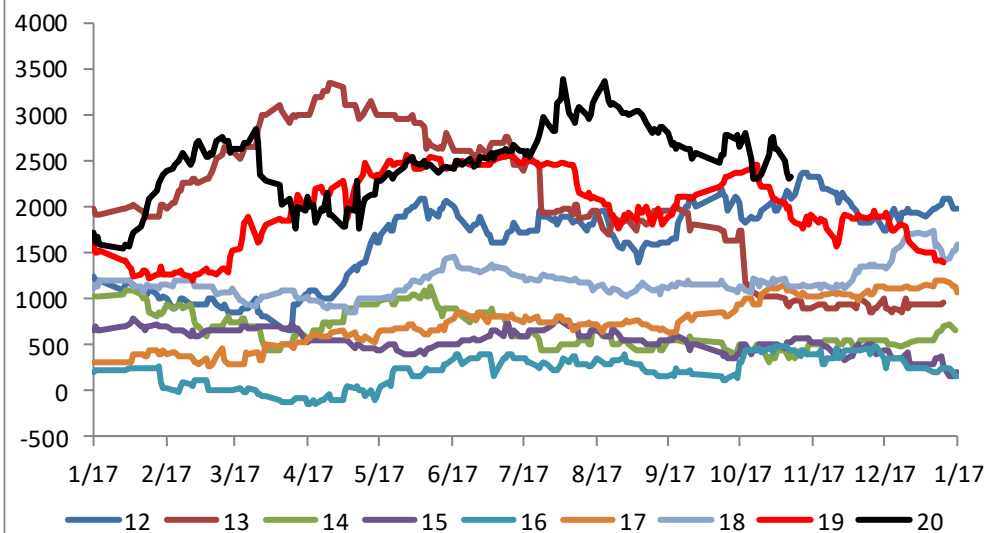
OI05-Y05



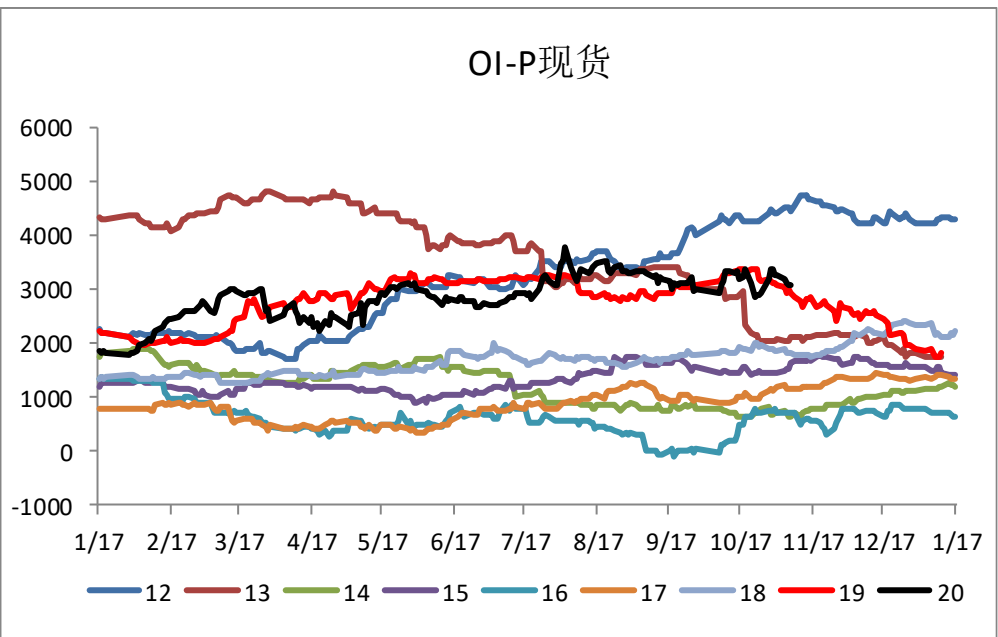
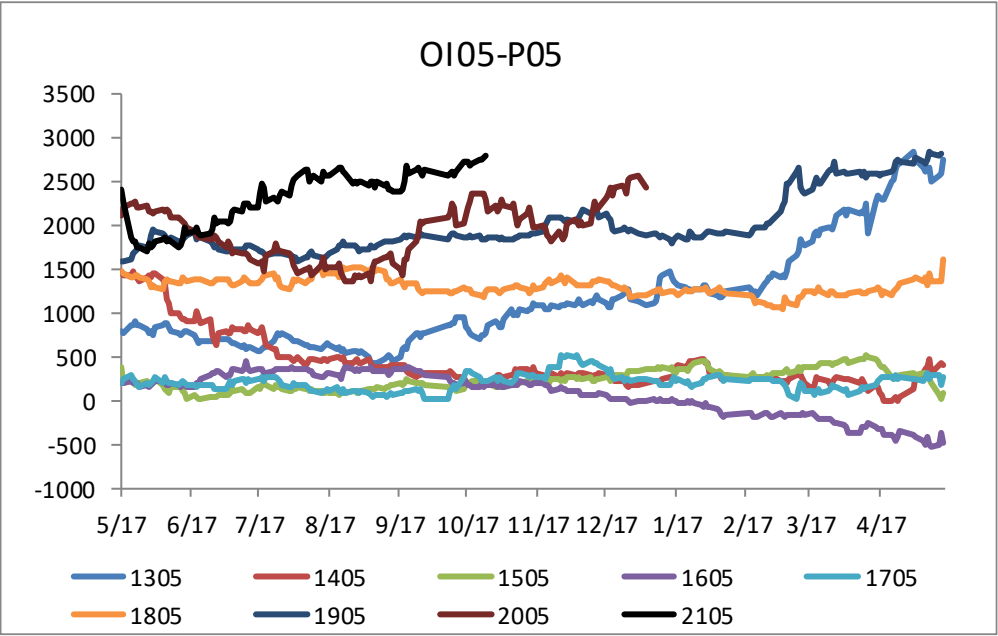
OI09-Y09



OI-Y 现货

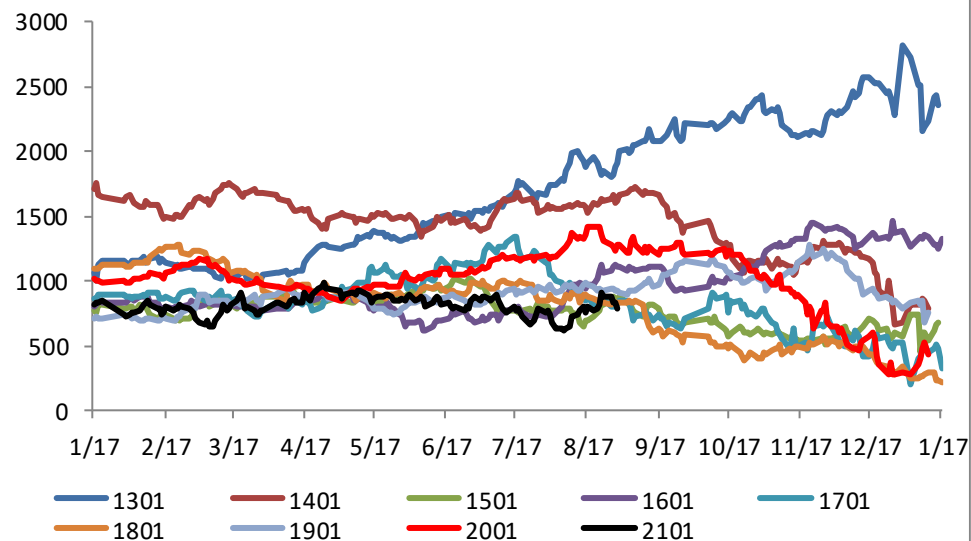


跨品种套利跟踪：OI-P

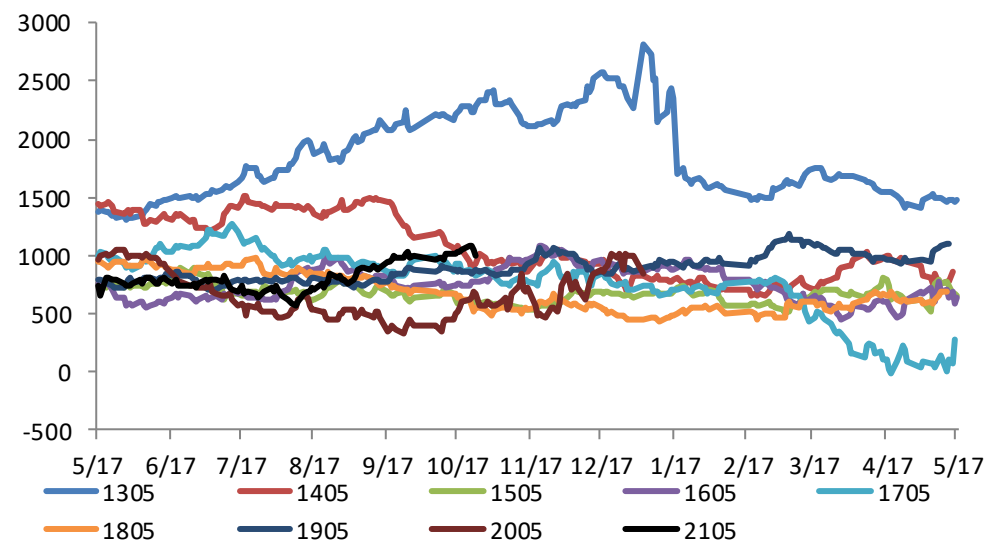


跨品种套利跟踪：Y-P

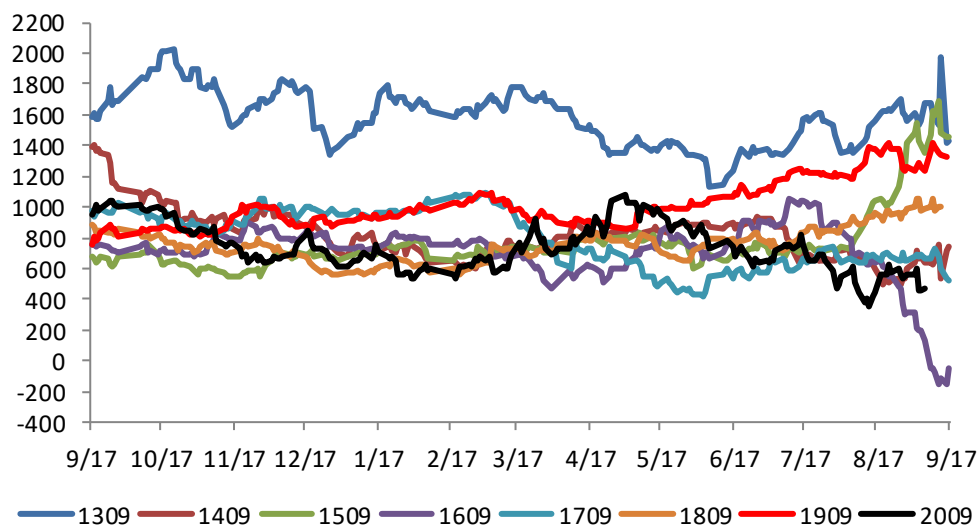
Y01-P01



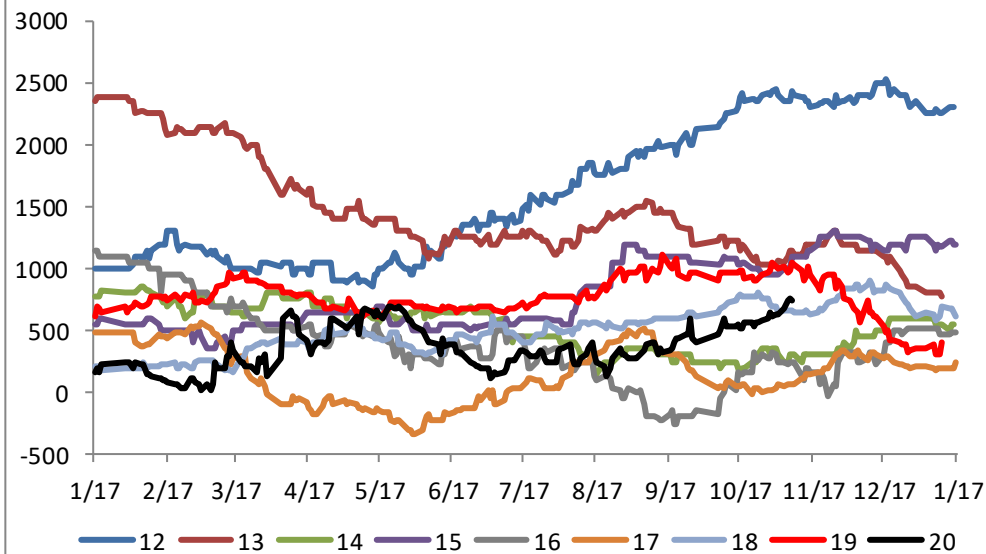
Y05-P05



Y09-P09

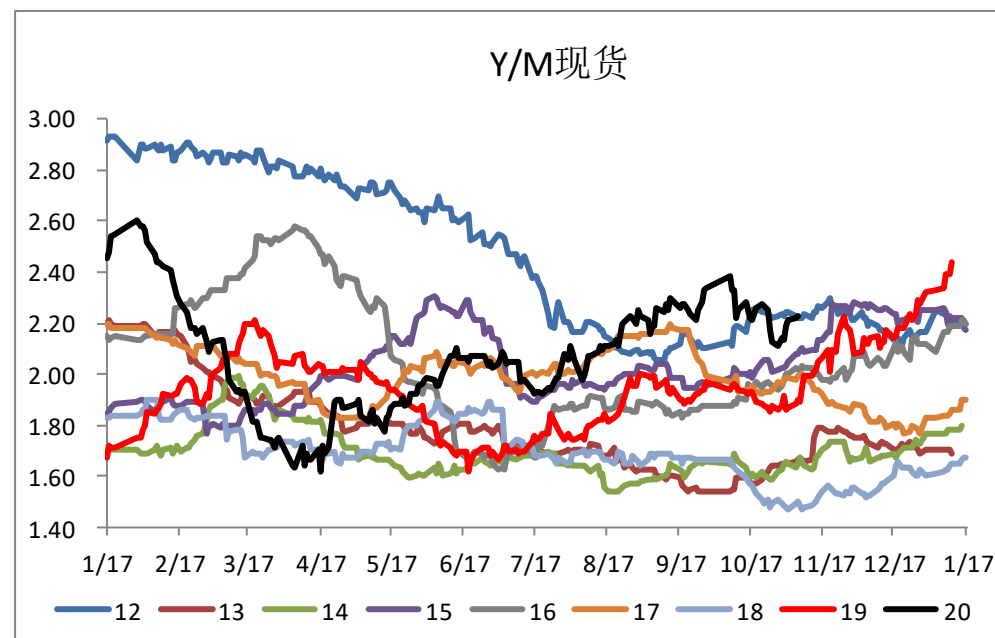
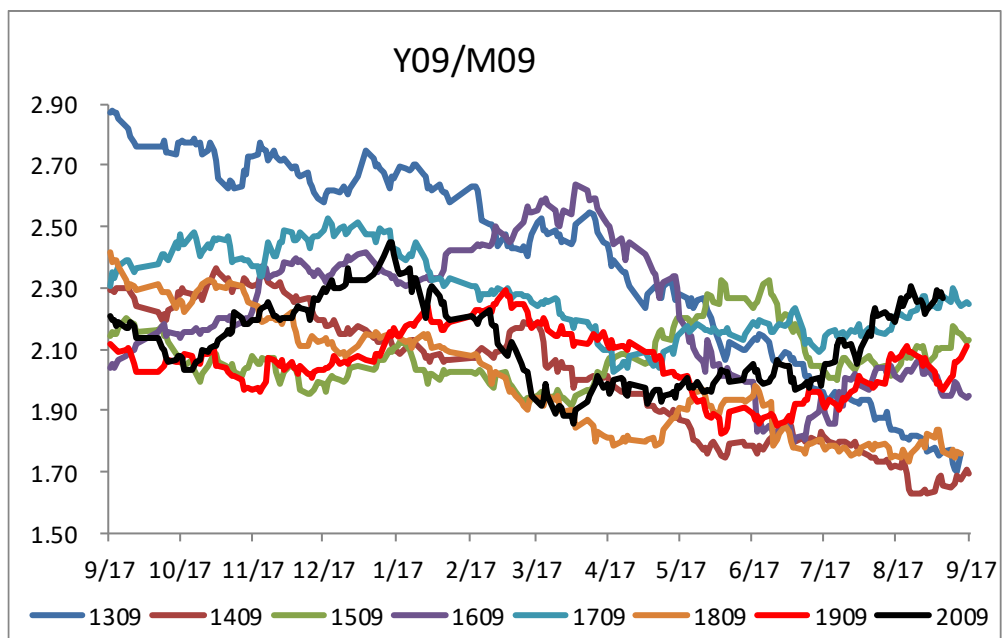
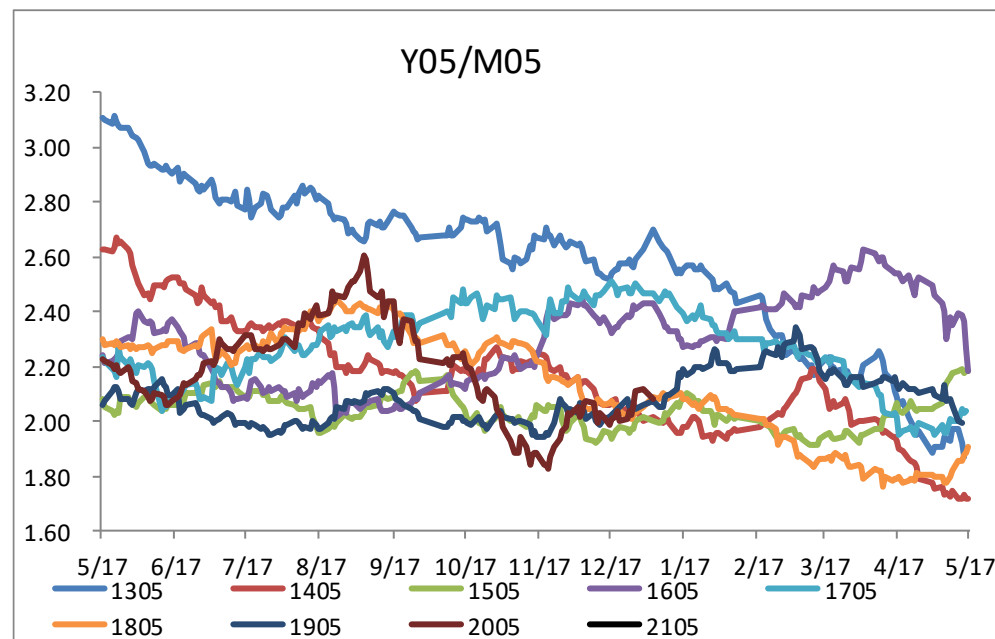
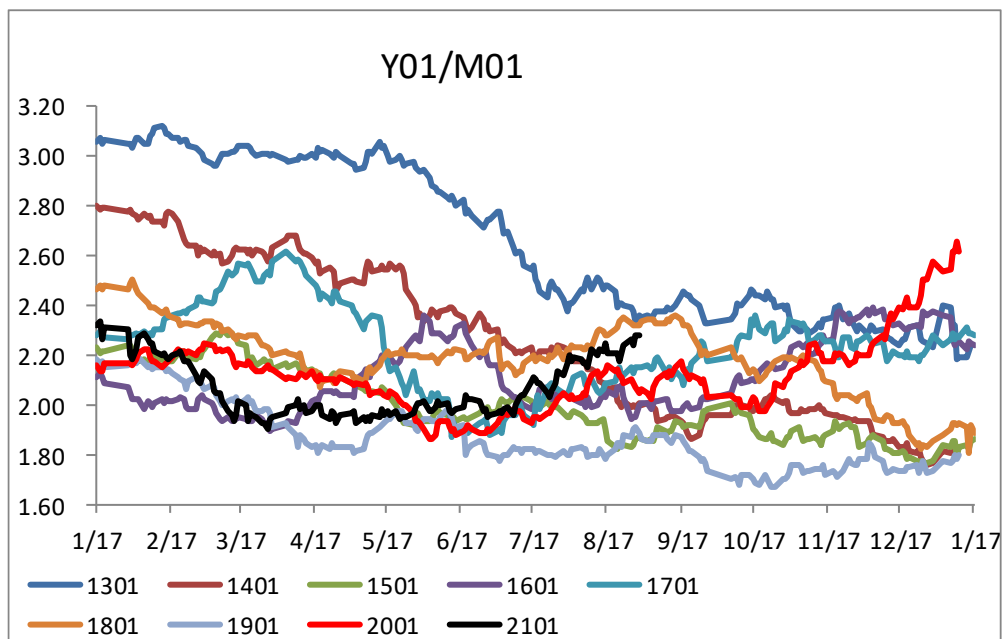


Y-P现货

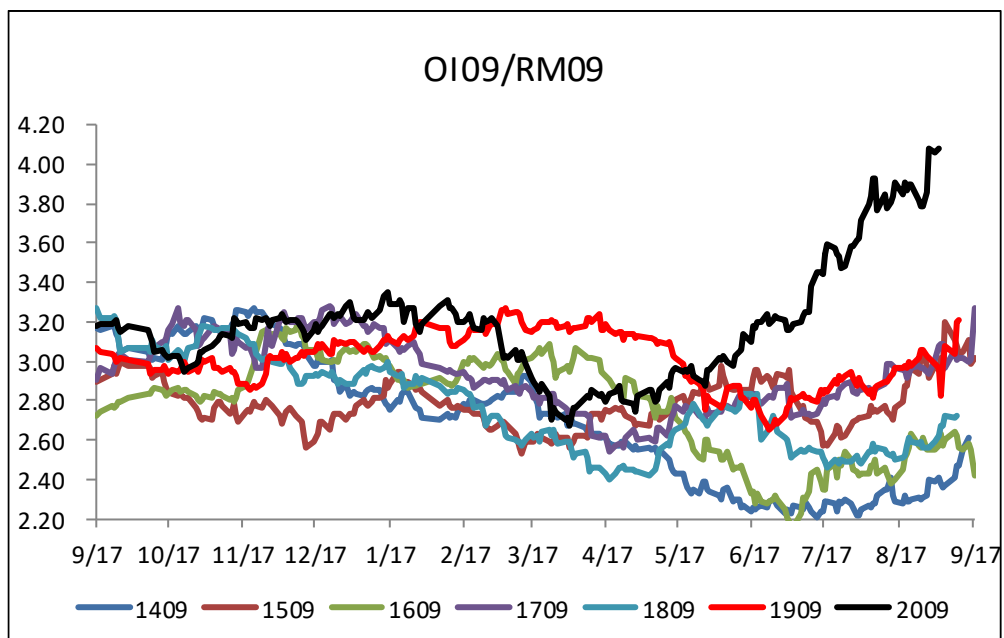
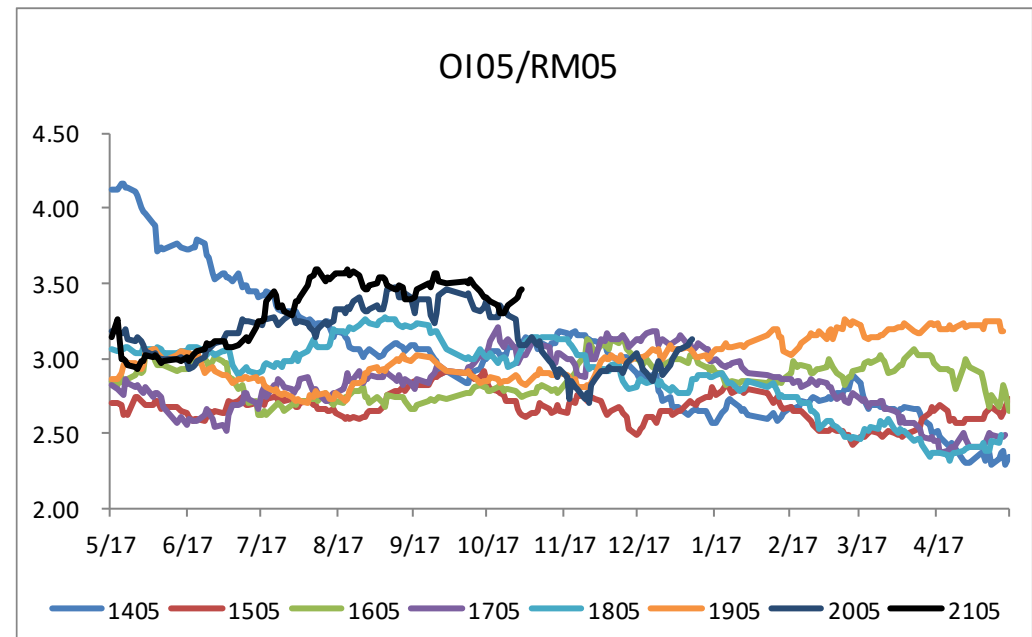
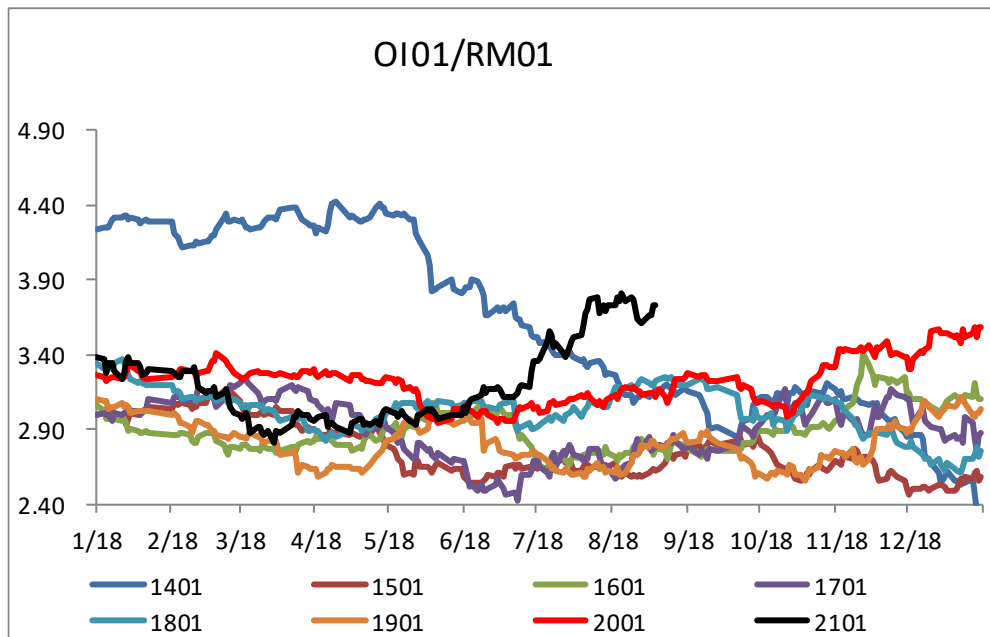


跨品种套利跟踪：Y/M

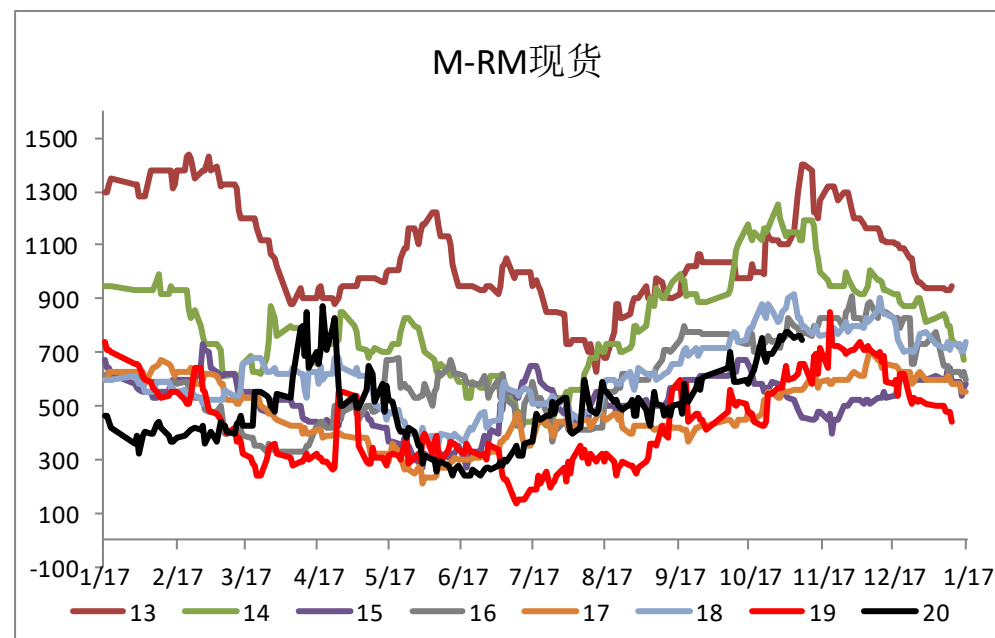
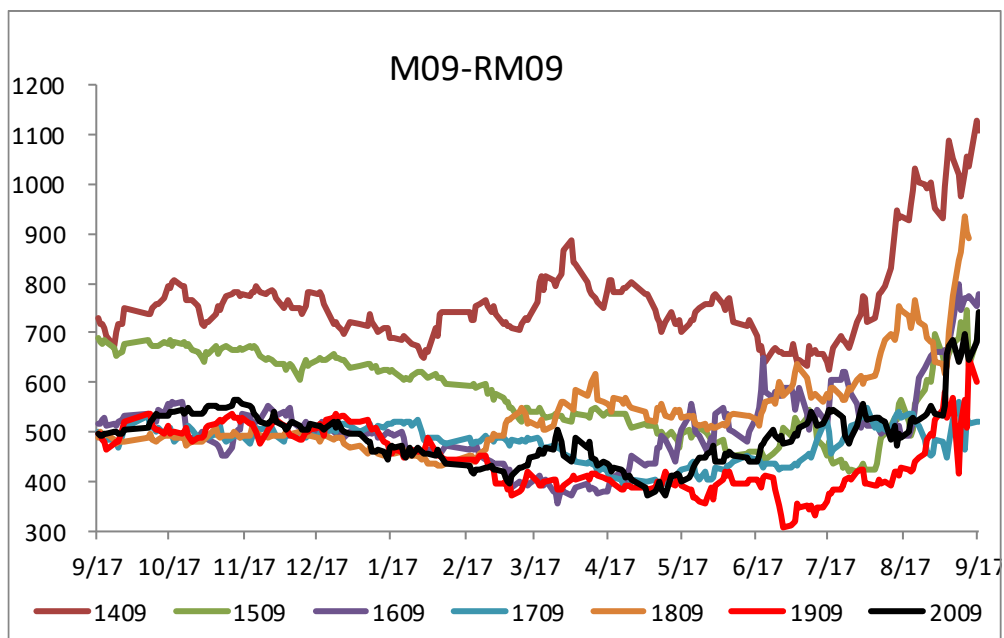
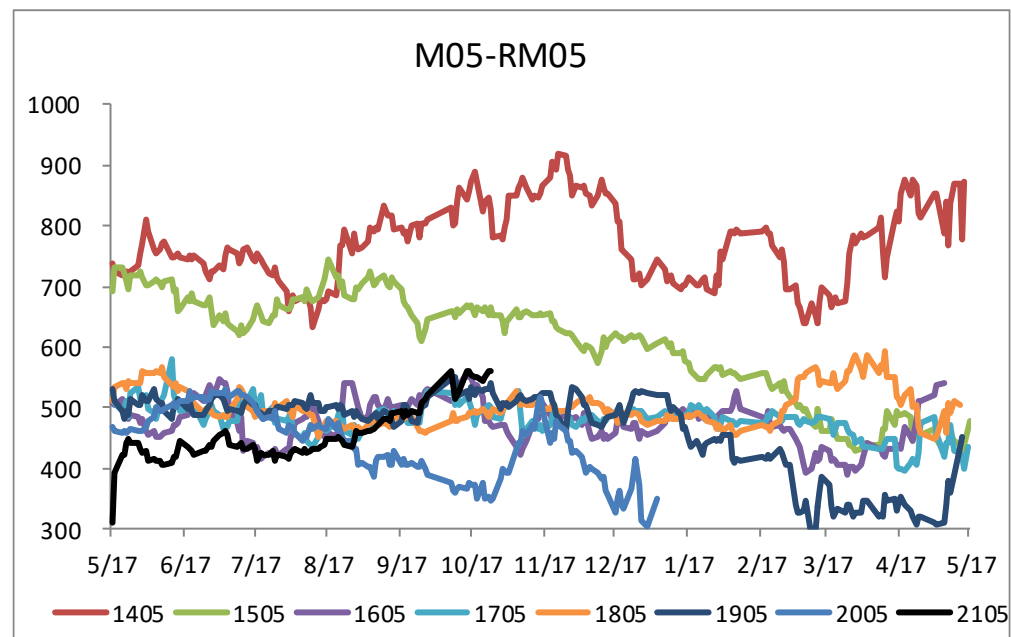
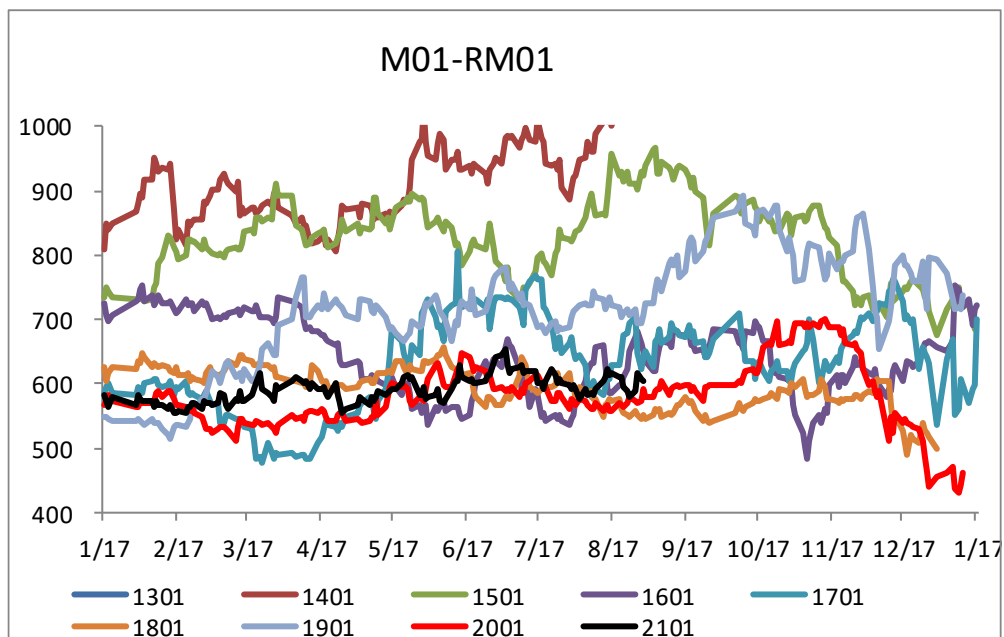
Y/M



跨品种套利跟踪: OI/RM



跨品种套利跟踪: M-RM



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