



信达期货
CINDA FUTURES

20170109

F0289189

0571-28132619

zhangxiufeng@cindasc.com

	34.7%			
	CFTC	CBOT		
		1/5/2017	1/6/2017	
		1012	995.2	-16.8
		318.3	311.5	-6.8
		35.17	35	-0.17
		3012	2994	-18
				-1.7%
				-2.1%
				-0.5%
				-0.6%
		3700	3700	0
		3280	3240	-40
		7280	7250	-30
		2520	2520	0
		7500	7500	0
		6400	6380	-20
				0.0%
				-1.2%
				-0.4%
				0.0%
				0.0%
				-0.3%
		1/5/2017	1/6/2017	
		280	219	-61
		430	622	192
		150	192	42
		188	105	-83
		570	668	98
				0, 600
				-300 200
				-300 200
				-100, 600
				-400, 1000
		1	5	9
		-	3450	3410
		-	7420	7270
		-	6320	6030
		-	7319	7436
		1	5	9
		-	-86.1	-24.265
		1/5/2017	1/6/2017	
		(40.02)	(76.97)	-36.95
				-350 300
	Y-P	880	870	-10
	MRM	760	720	-40
	Y09-Y01	98	246	148
	P09-P01	-276	-274	2
	0109-0101	388	386	-2
	M09-M01	-191	-230	-39
	RM09-RM01	-31	-127	-96
	Y-P09	974	960	-14
	Y-P01	600	440	-160
	M-RM09	508	503	-5
	M-RM01	668	606	-62
				500, 800
				600, 1000
				-200, 0
				-200, 0
				-600, 100
				0, 200
				0, 200
				550, 800
				550, 800
				500, 700
				500, 700

	1/5/2017	1/6/2017		
	650.23	652.43	2.204	-450 650
	89.66	89.66	0	90 130
	35.3	35.3	0	40,100
	25317	25317	0	
	3600	3600	0	
	18479	18479	0	
	1300	1300	0	
	0	0	0	
	12747	12747	0	
	A1705 CBOT			1000 /
	4200			
	M705		6 CBOT	USDA
			12 29	
	8.77			
	80-120			97.92
	3150-3370 /		10-40 /	
	RM705		8300	
			2470-2550 /	
	800			
	Y1705			
			90	05
	P1705 SGS		12	1.5%

Cl 1705 1 4

10

6783

50

7000

05

7400