

农产品套利跟踪 20170428



信达期货
CINDA FUTURES

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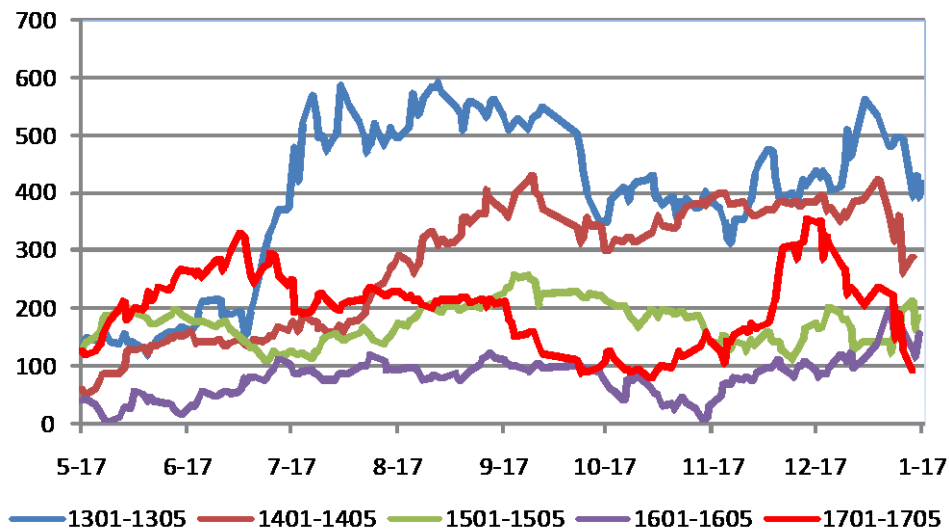
电话：0571-28132528

策略类型		策略组合	2017-4-27	2017-4-28	正常区间	操作建议
跨期	豆粕	M1705-M1709	49	52	[-150, 200]	观望
		M1709-M1801	-22	-16	[-100, 600]	观望
		主力合约基差	158	151	[0, 600]	-
	菜粕	RM705-RM709	-27	-31	[-50, 100]	观望
		RM709-RM801	171	180	[0, 300]	观望
		主力合约基差	-42	-49	[-200, 600]	-
	豆油	Y1705-Y1709	-190	-208	[-150, 100]	观望
		Y1709-Y1801	-176	-170	[-200, 0]	观望
		主力合约基差	-6	50	[-100, 400]	-
	棕榈油	P1705-P1709	388	402	[-300, 300]	观望
		P1709-P1801	88	92	[-200, 200]	观望
		主力合约基差	318	362	[-600, 600]	-
	菜油	OI1705-OI1709	-420	-462	[-400, 200]	观望
		OI1709-OI1801	-164	-172	[-300, 900]	观望
		主力合约基差	-192	-162	[0, 1000]	-
	玉米	C1705-C1709	-6	-1	[-100, 100]	观望
		C1709-C1801	-39	-40	[-100, 200]	观望
		主力合约基差	27	38	[-200, 300]	-
	白糖	SR1705-SR1709	-146	-144	[-200, 100]	观望
		SR1709-SR1801	-123	-103	[-300, 100]	观望
		主力合约基差	101	110	[-400, 400]	-

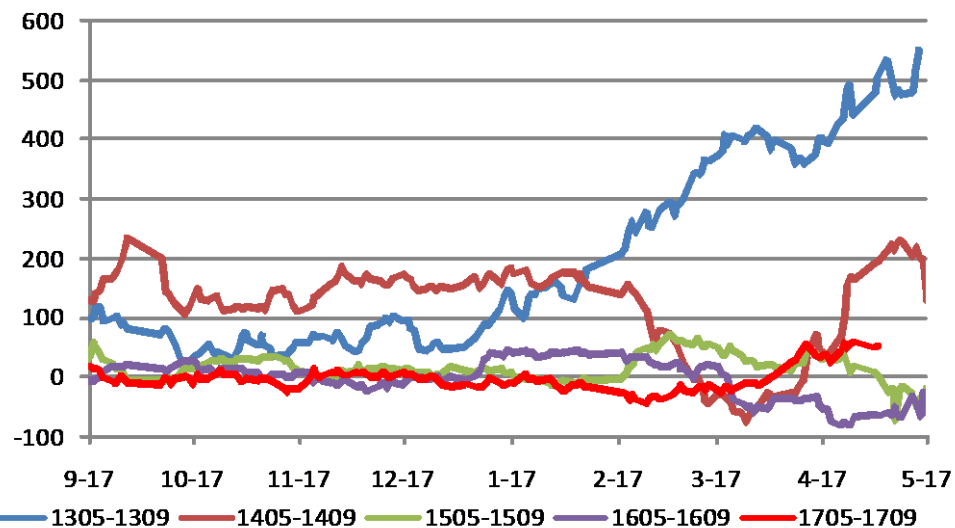
跨品种	豆油/豆粕	Y1801/M1801	2.14	2.13	[1.9, 2.9]	观望
		Y1705/M1705	1.99	1.97	[1.9, 2.7]	观望
		Y1709/M1709	2.09	2.08	[1.7, 2.5]	平仓
		Y 现货/M 现货	1.98	1.99	[1.9, 2.7]	-
	菜油/菜粕	OI1801/RM801	2.93	2.92	[2.5, 3.5]	观望
		OI1705/RM705	2.50	2.47	[2.5, 3.2]	观望
		OI1709/RM709	2.65	2.63	[2.2, 3.2]	观望
		OI 现货/RM 现货	2.62	2.62	[2, 3.5]	-
	菜油-豆油	OI1801-Y1801	484	494	[-200, 800]	观望
		OI1705-Y1705	266	238	[0, 1000]	观望
		OI1709-Y1709	496	492	[-200, 600]	价差扩大 目标 620 止损 420
		OI 现货-Y 现货	310	280	[0, 1500]	-
	豆油-棕榈油	Y1801-P1801	938	904	[500, 1500]	观望
		Y1705-P1705	96	32	[500, 1500]	观望
		Y1709-P1709	674	642	[500, 1200]	价差扩大 目标 1000 止损 600
		Y 现货-P 现货	350	330	[0, 2000]	-
	菜油-棕榈油	OI1801-P1801	1422	1398	[500, 2000]	观望
		OI1705-P1705	362	270	[0, 1000]	观望
		OI1709-P1709	1170	1134	[500, 1500]	观望
		OI 现货-P 现货	660	610	[0, 3000]	-

跨期套利跟踪：M

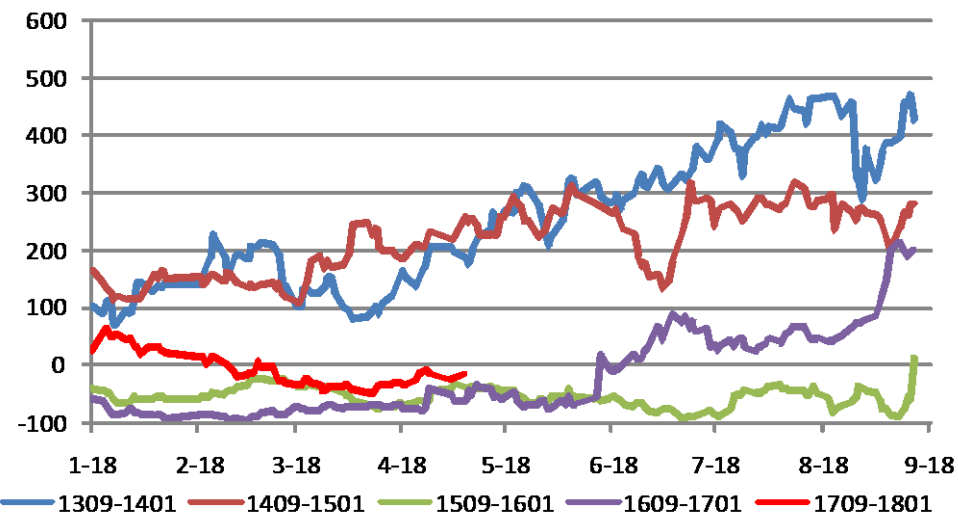
M01-M05



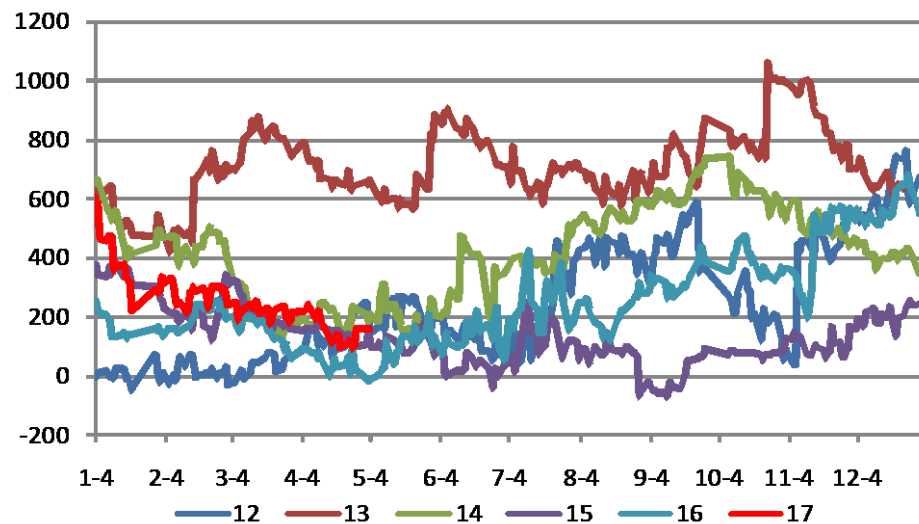
M05-M09



M09-M01

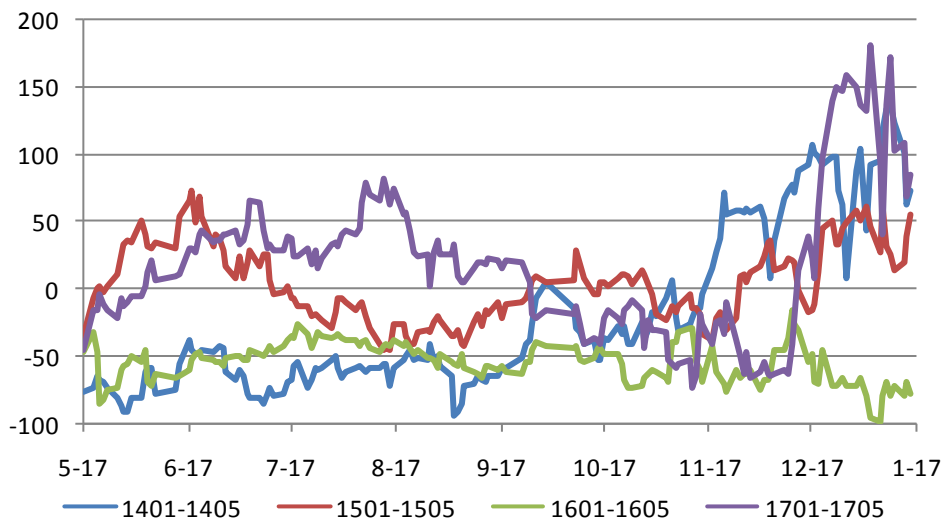


豆粕主力合约基差（张家港）

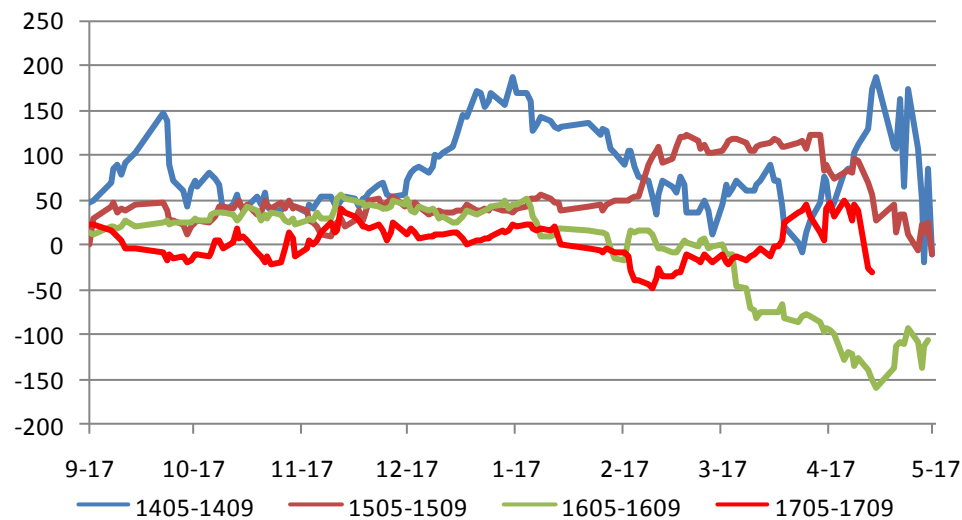


跨期套利跟踪：RM

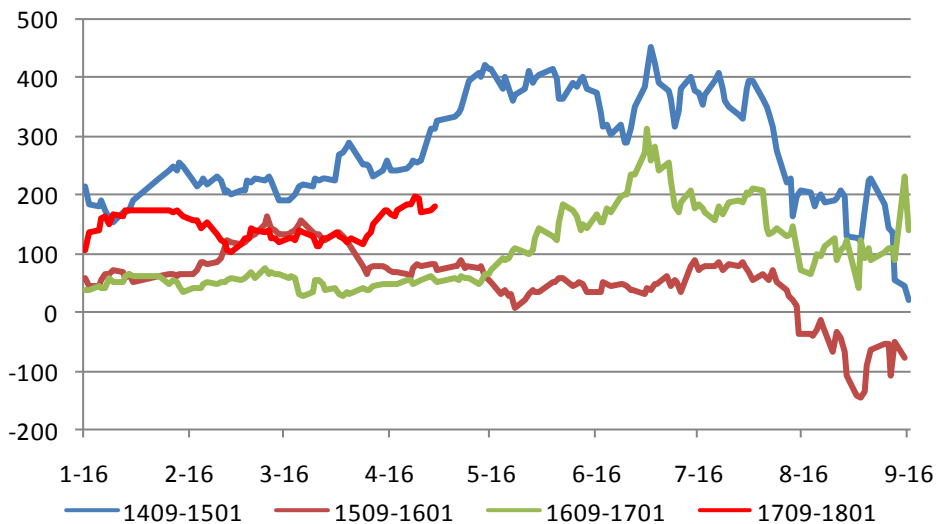
RM01-RM05



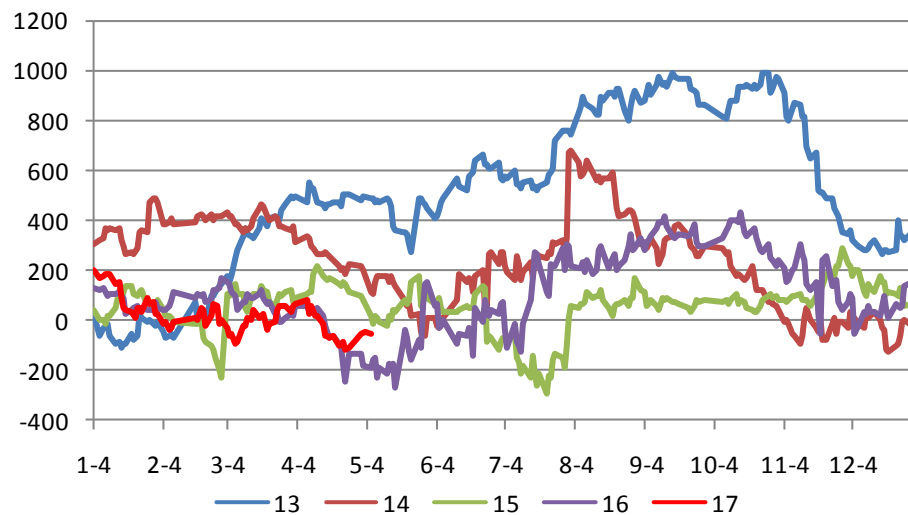
RM05-RM09



RM09-RM01

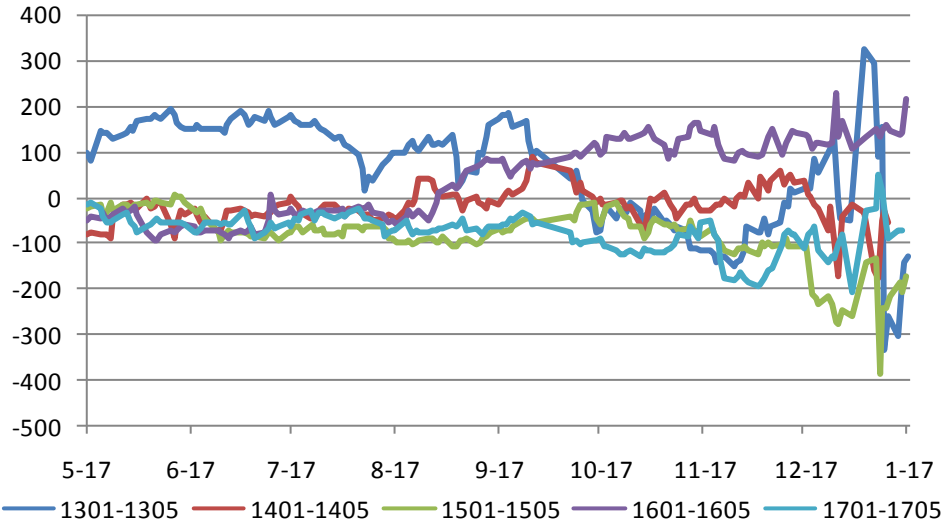


菜粕主力合约基差（湖北）

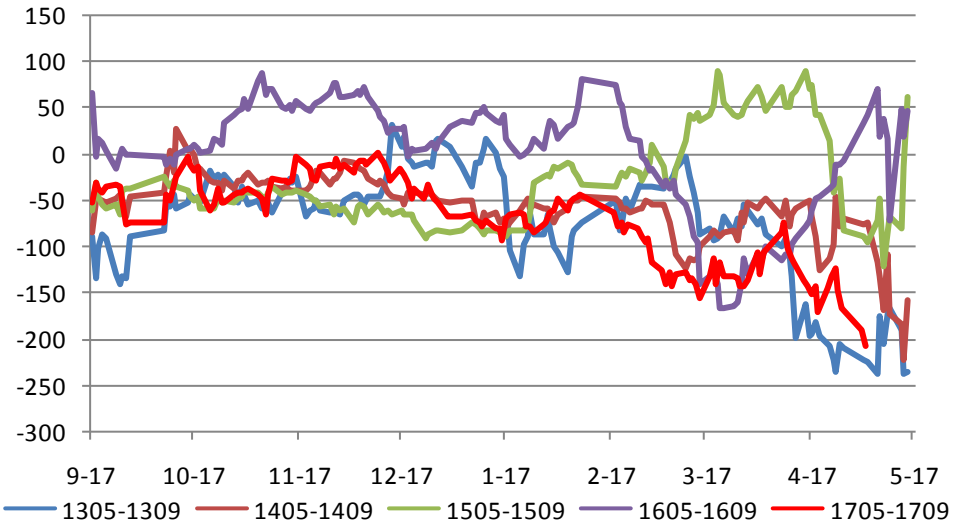


跨期套利跟踪：Y

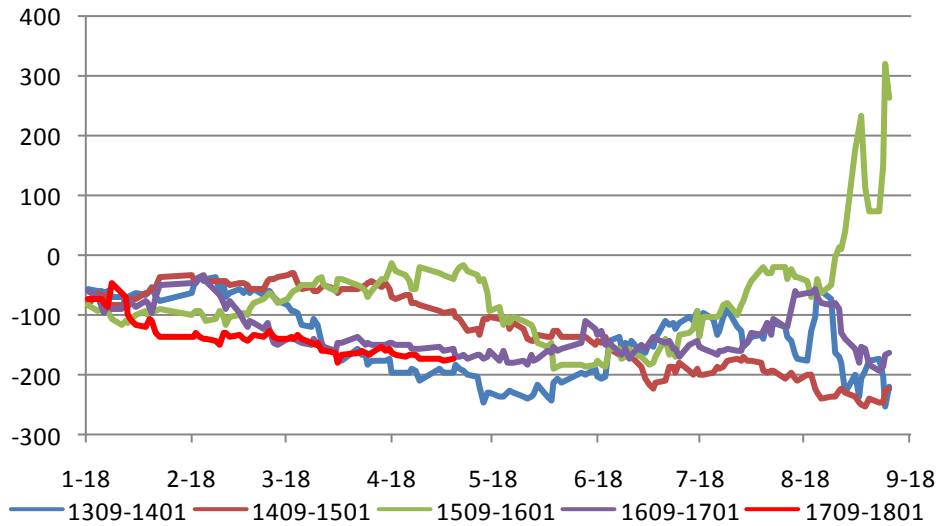
Y01-Y05



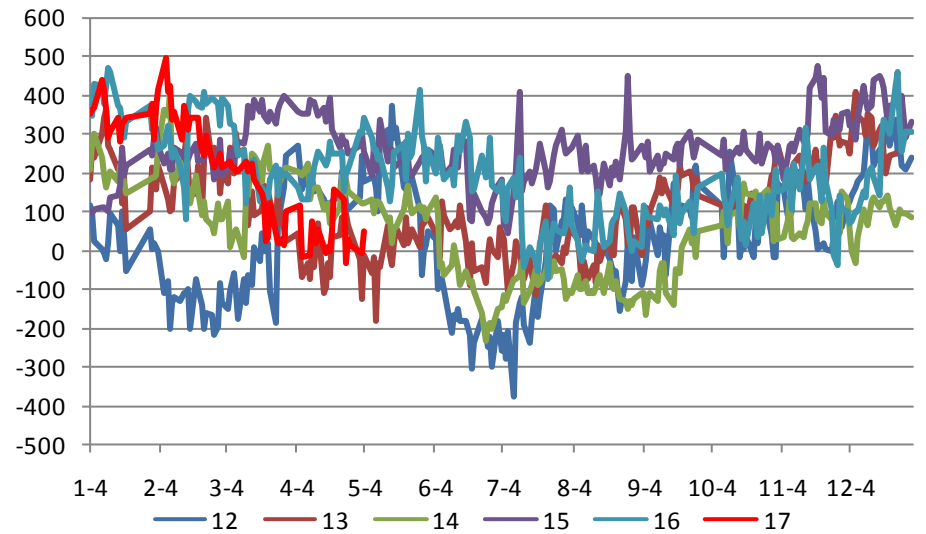
Y05-Y09



Y09-Y01

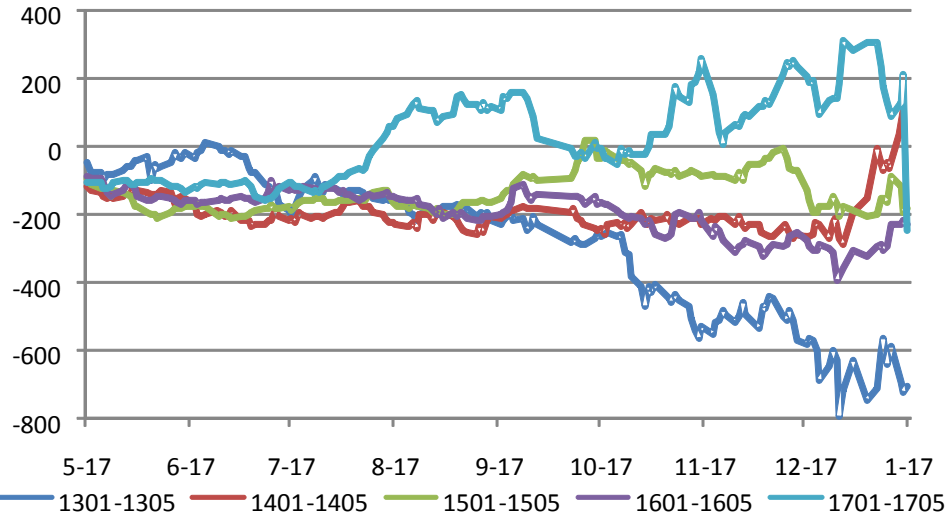


豆油主力合约基差（张家港）

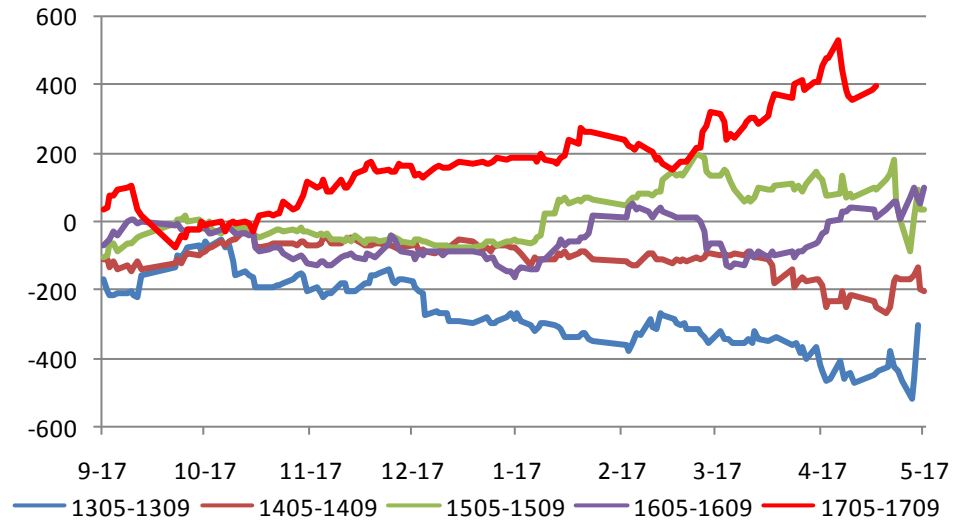


跨期套利跟踪: P

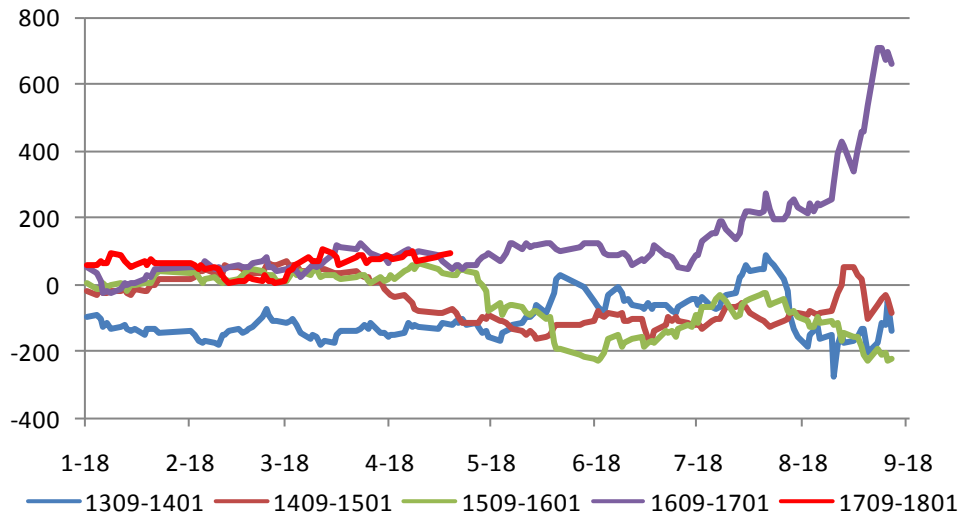
P01-P05



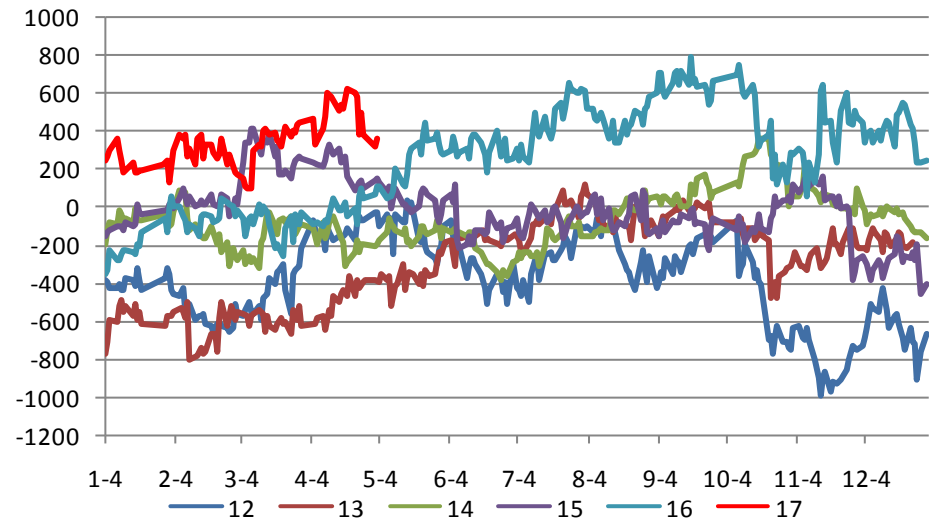
P05-P09



P09-P01

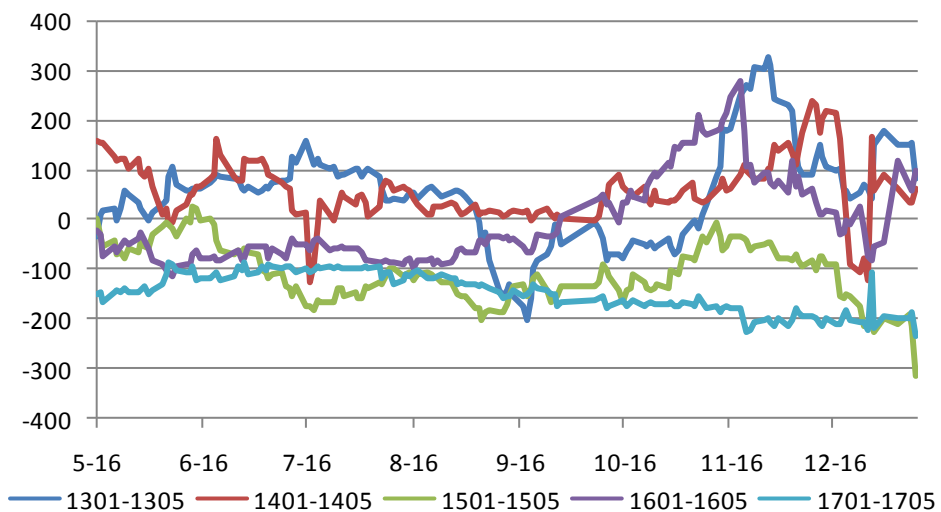


棕榈油主力合约基差 (广东)

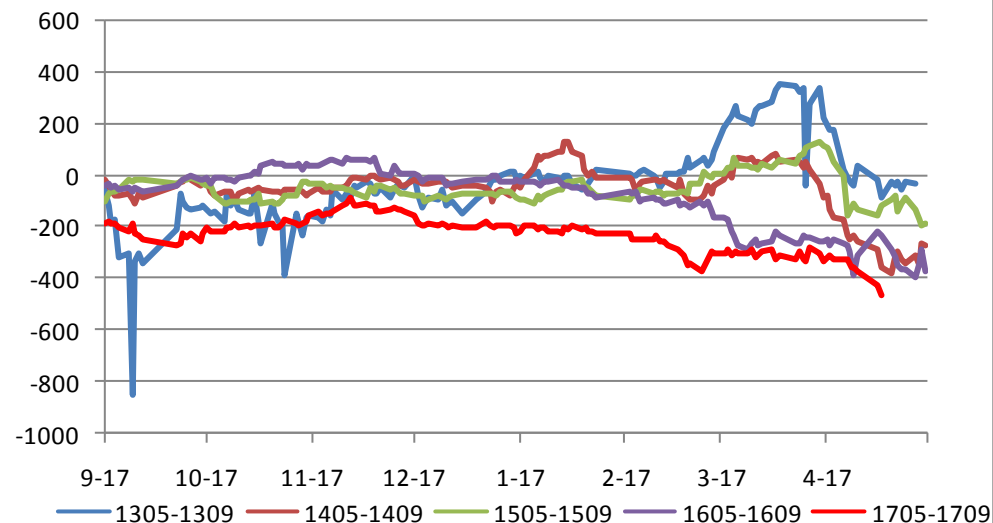


跨期套利跟踪: OI

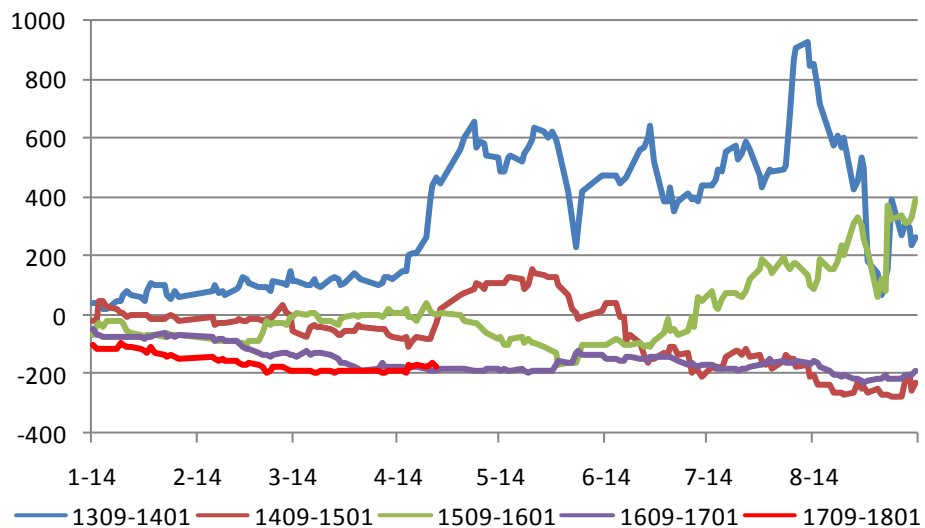
OI01-OI05



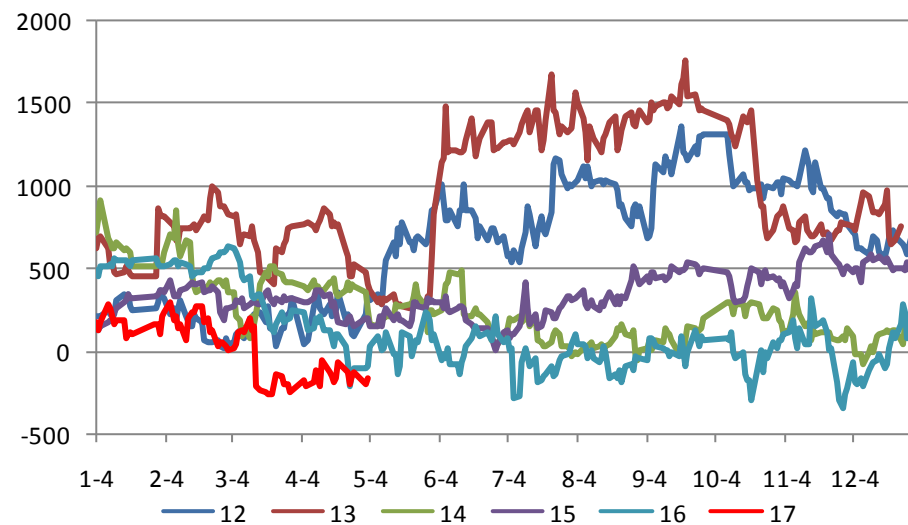
OI05-OI09



OI09-OI01

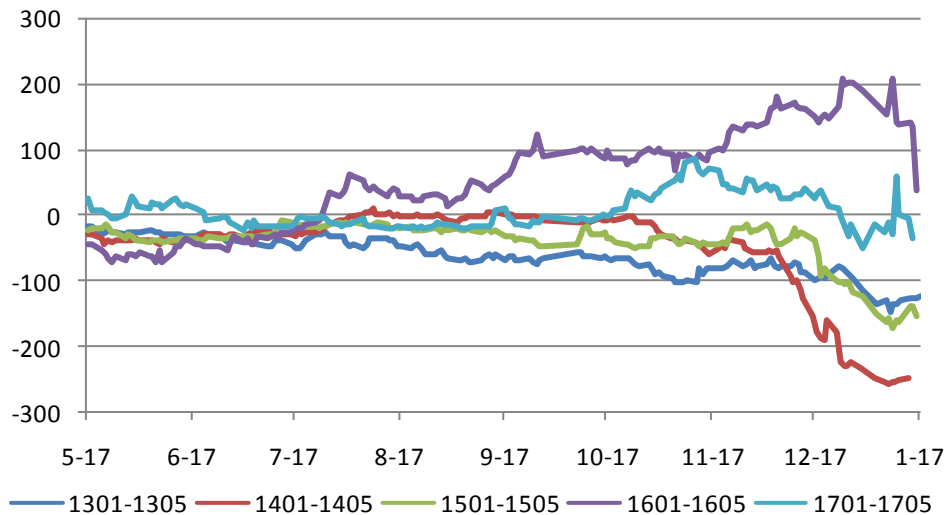


菜油主力合约基差 (安徽)

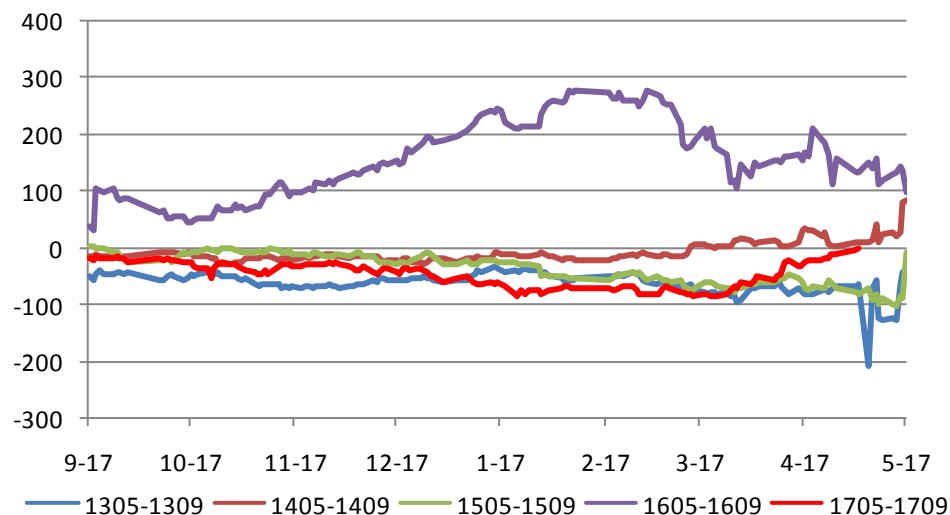


跨期套利跟踪：C

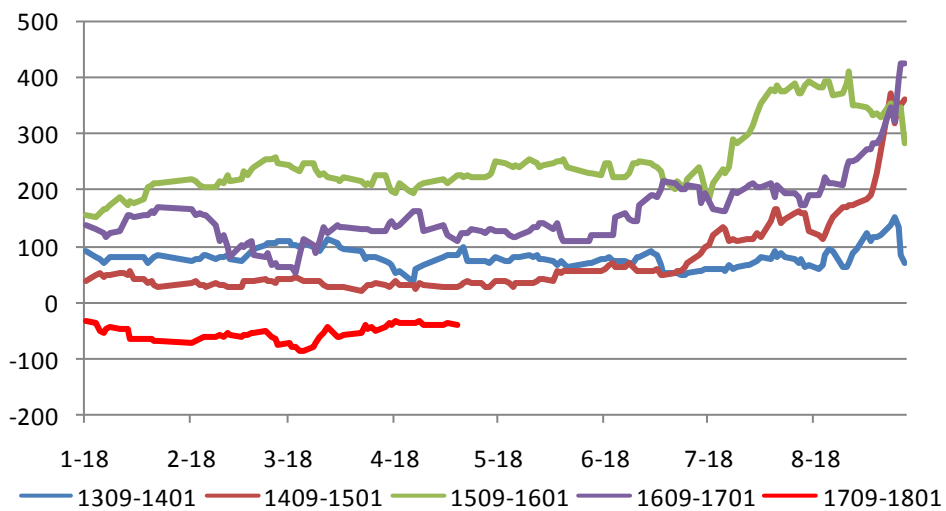
C01-C05



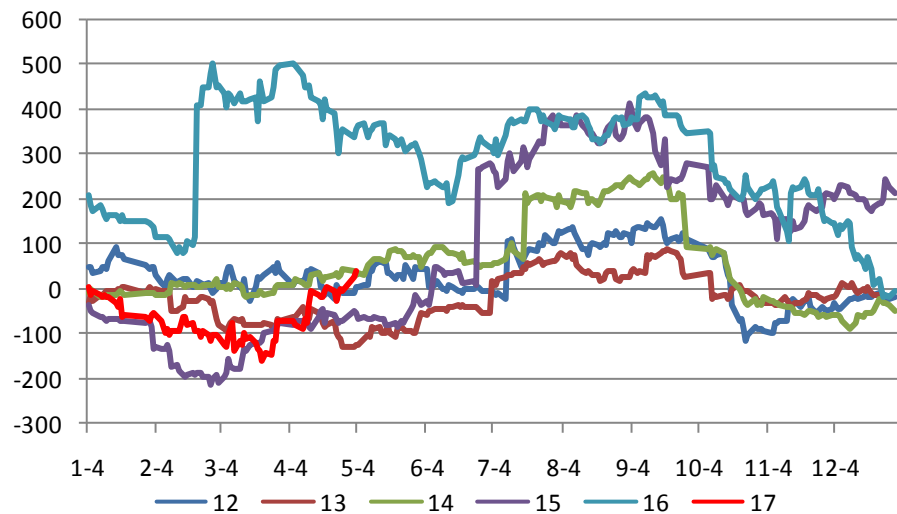
C05-C09



C09 - C01

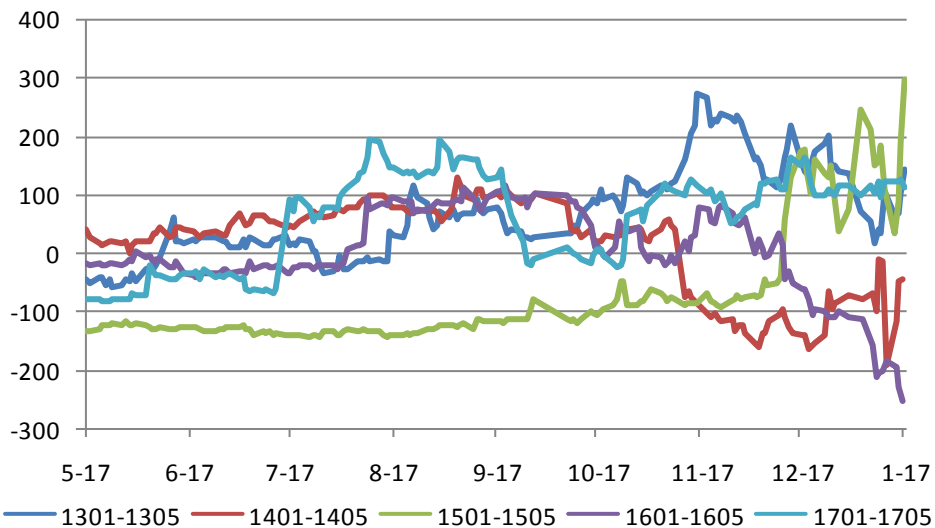


玉米主力合约基差（大连）

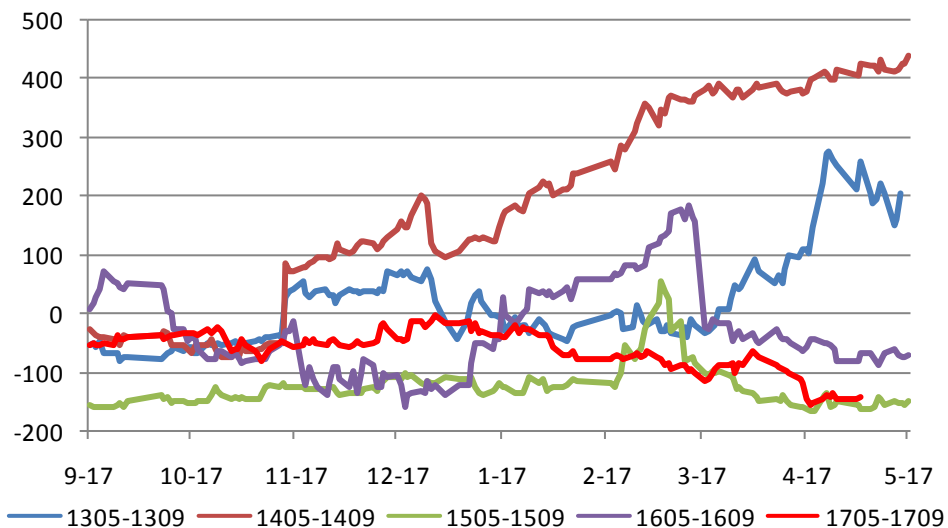


跨期套利跟踪：SR

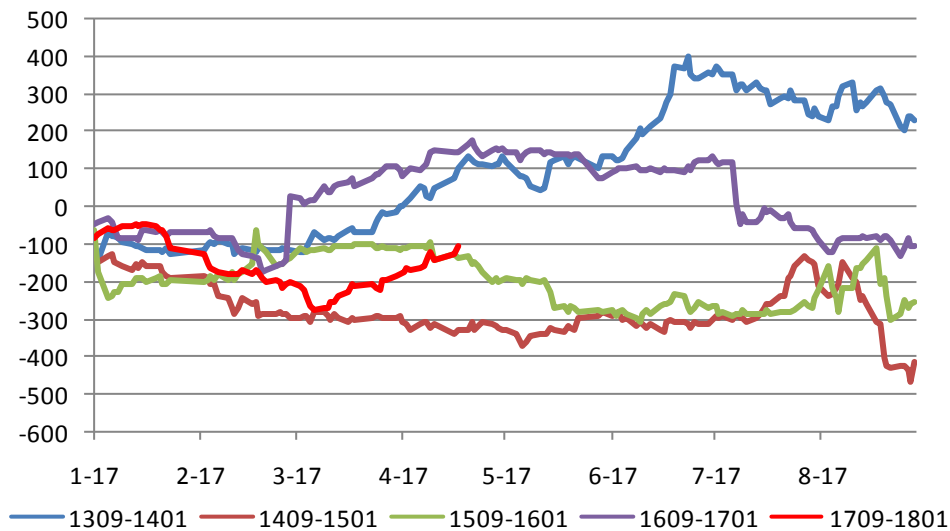
SR01-SR05



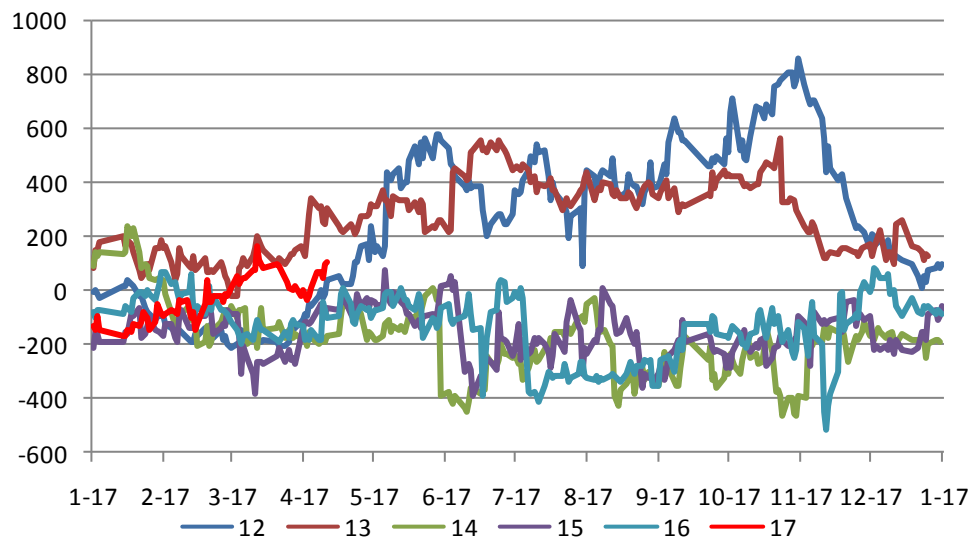
SR05-SR09



SR09SR01

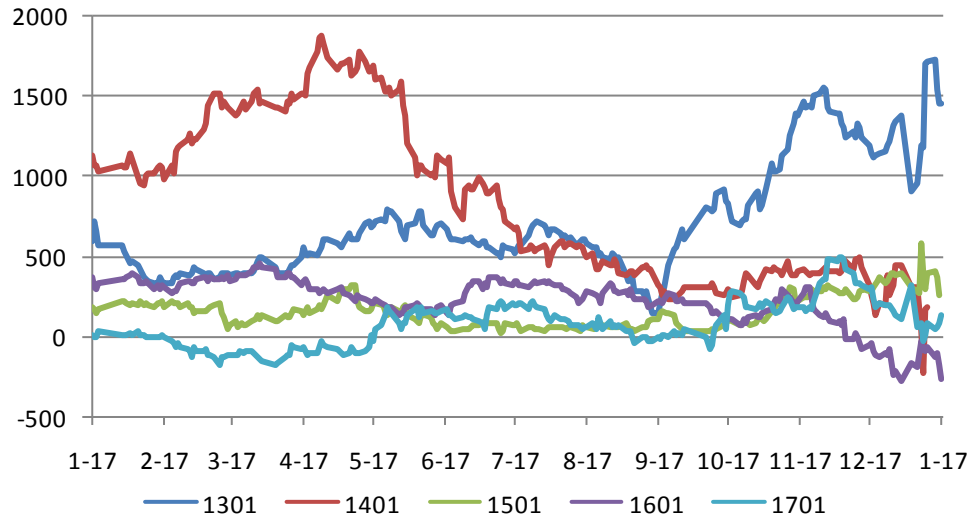


白糖主力合约基差（柳州）

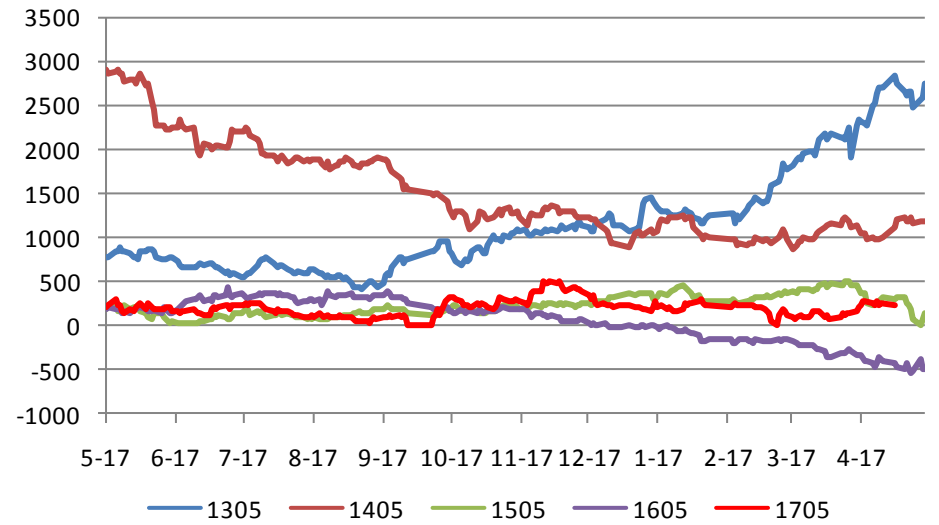


跨品种套利跟踪：OI-Y

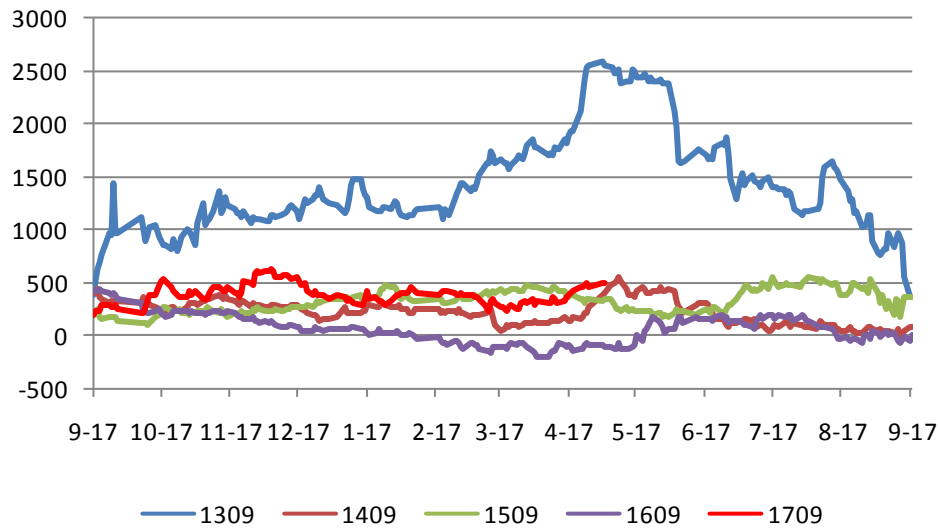
OI01-Y01



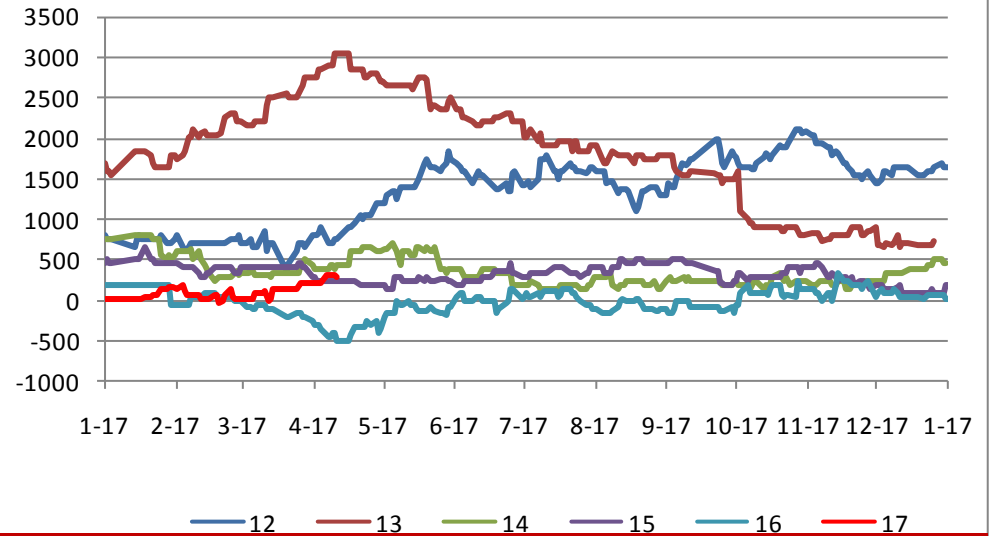
OI05-Y05



OI09-Y09

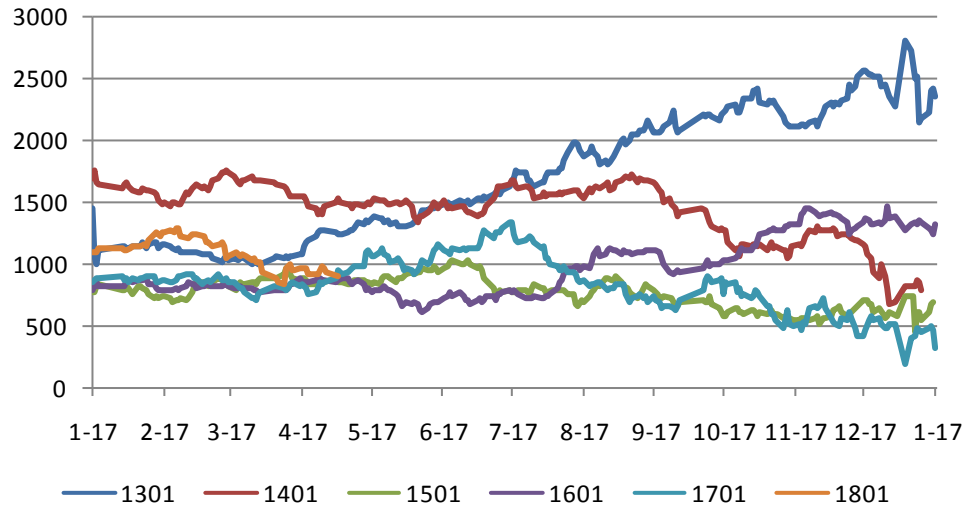


OI (安徽) -Y (张家港) 现货

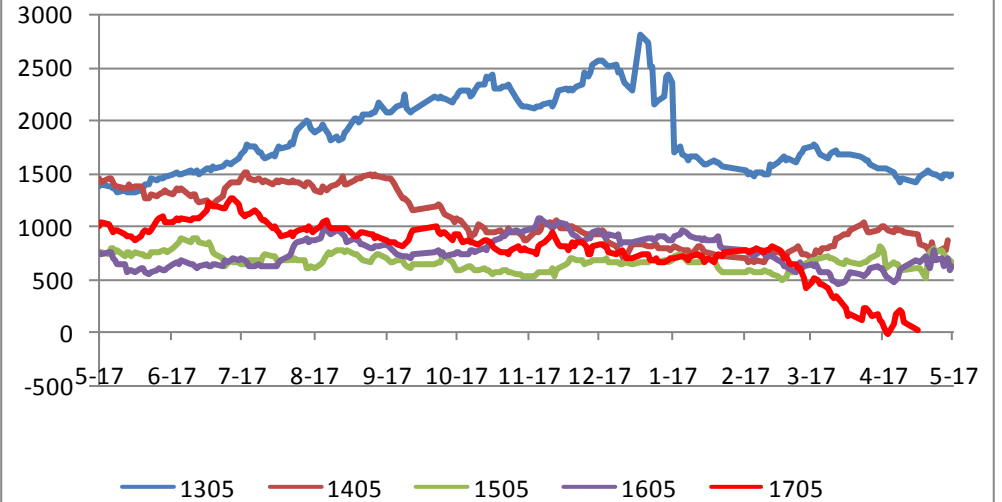


跨品种套利跟踪：Y-P

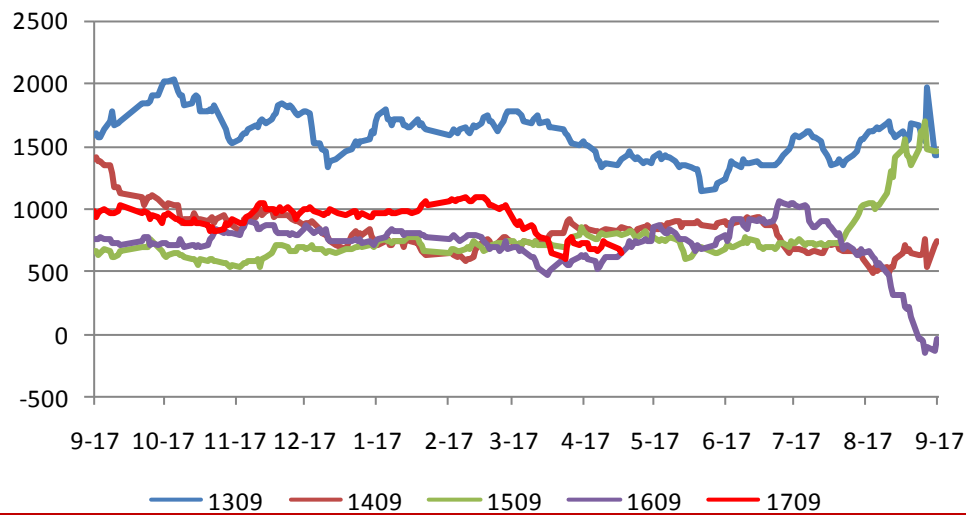
Y01-P01



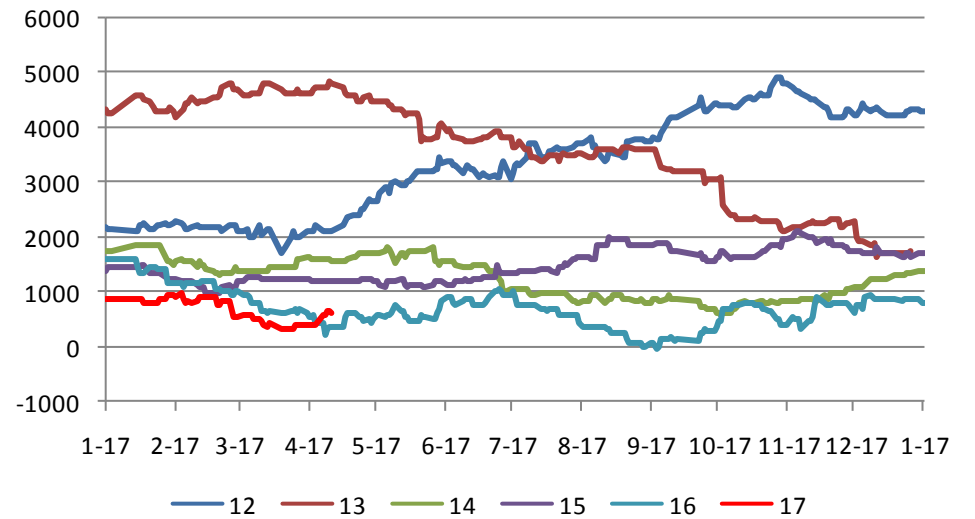
Y05-P05



Y09-P09

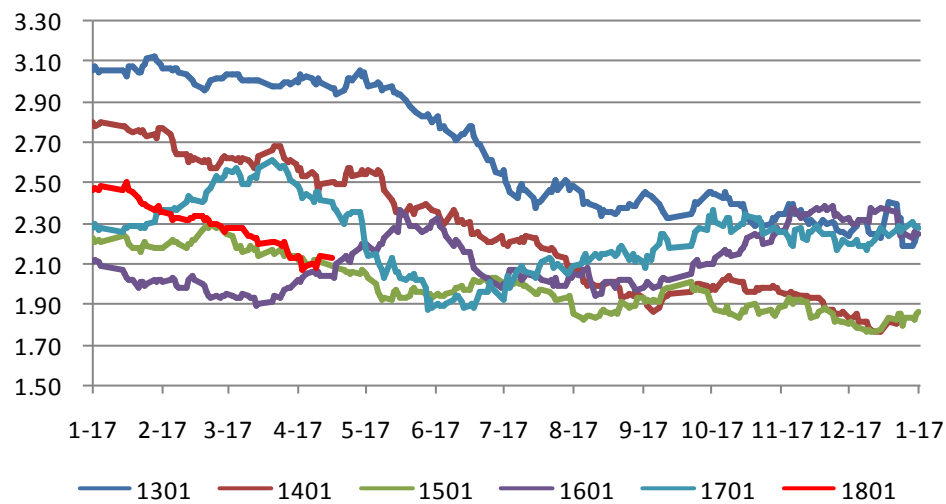


OI (安徽) -P (广东) 现货

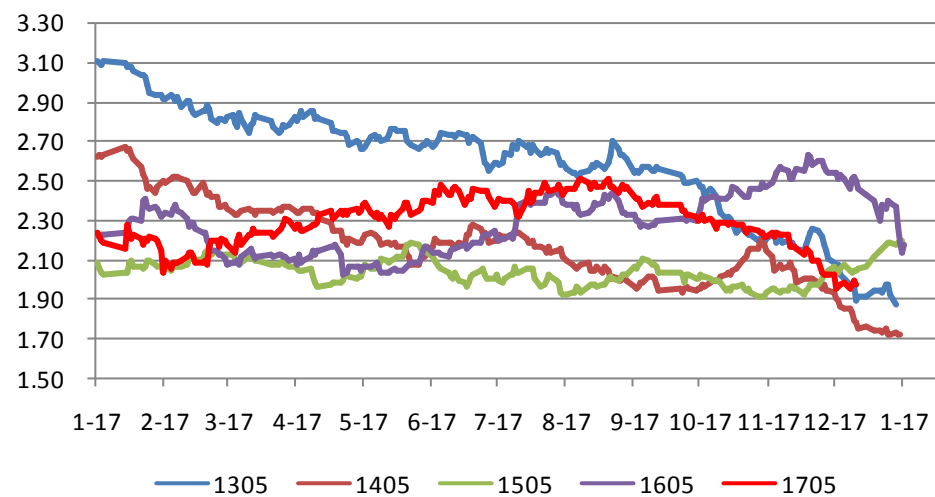


跨品种套利跟踪：Y/M

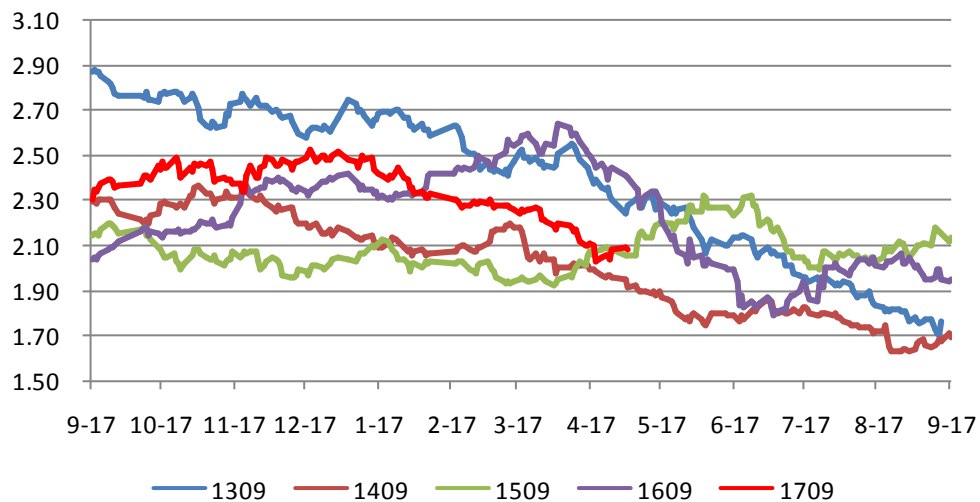
Y01/M01



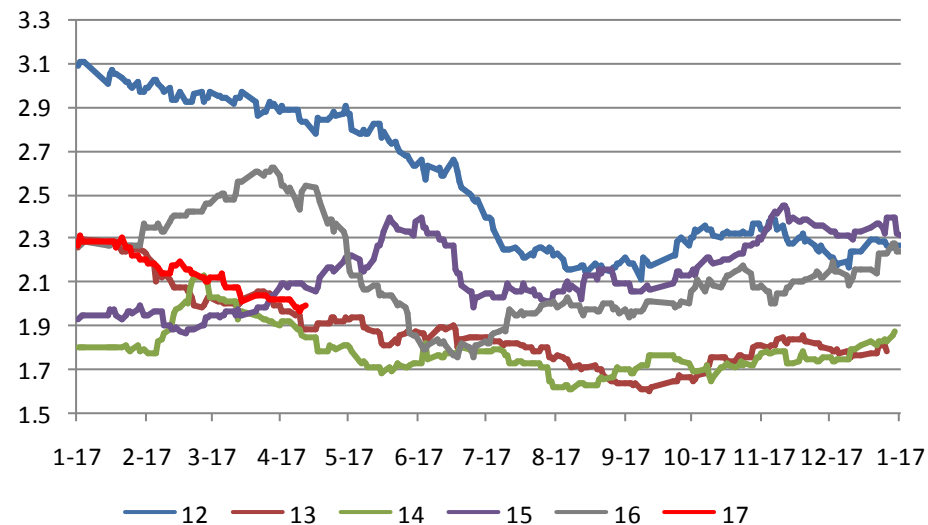
Y05/M05



Y09/M09

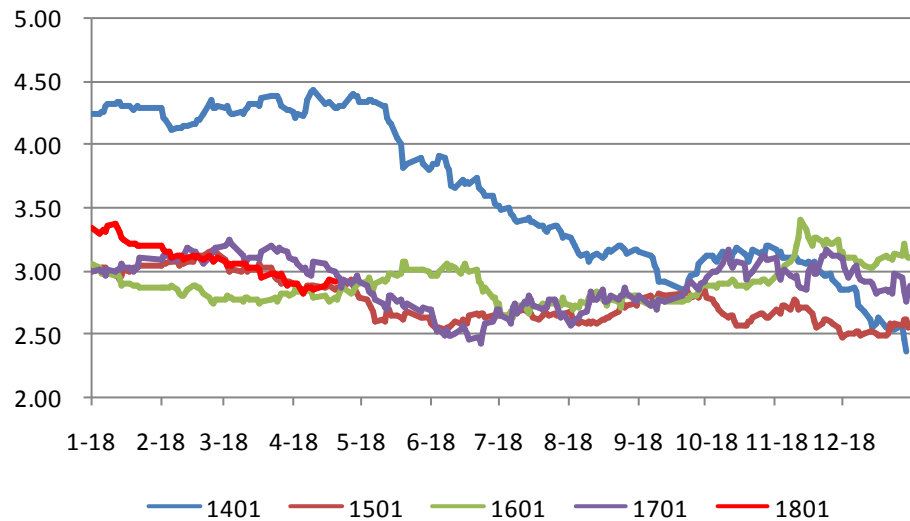


Y (张家港) /M (张家港) 现货

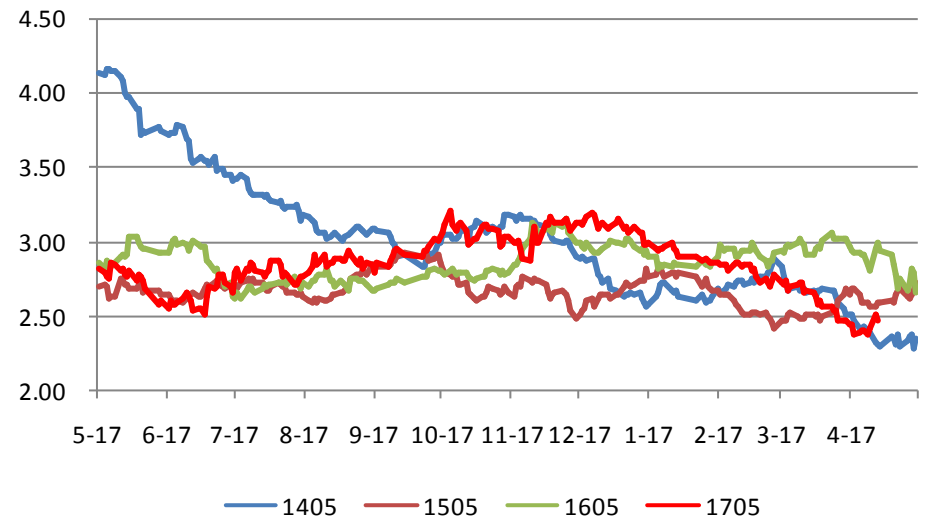


跨品种套利跟踪: OI/RM

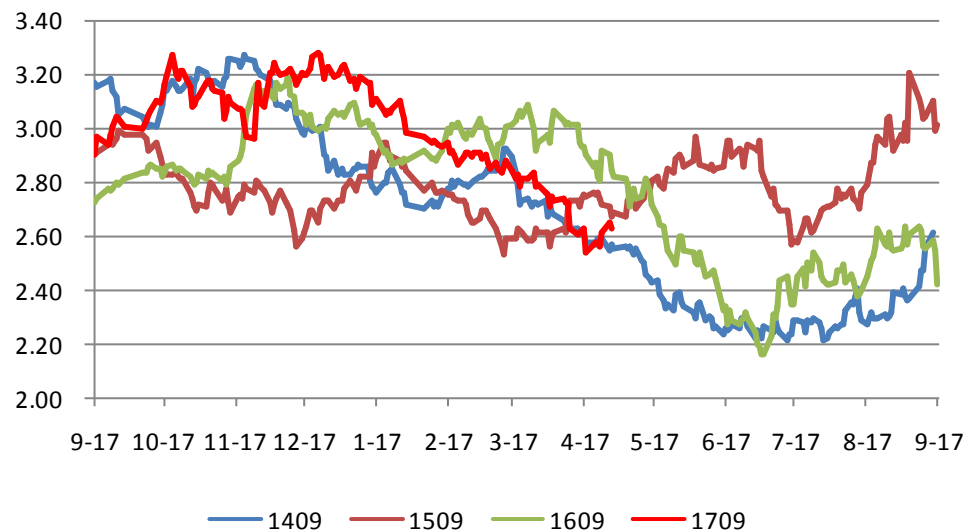
OI01/RM01



OI05/RM05



OI09/RM09



OI (安徽) /RM (湖北) 现货

