

农产品套利跟踪 20210305



信达期货
CINDA FUTURES

联系人：张秀峰

从业资格编号：F0289189

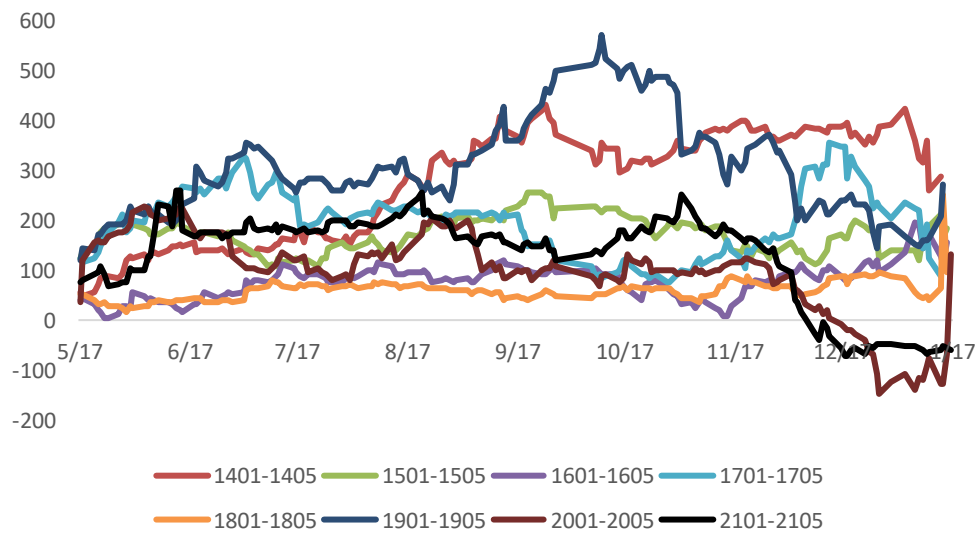
投资咨询编号：Z0011152

电话：0571-28132638

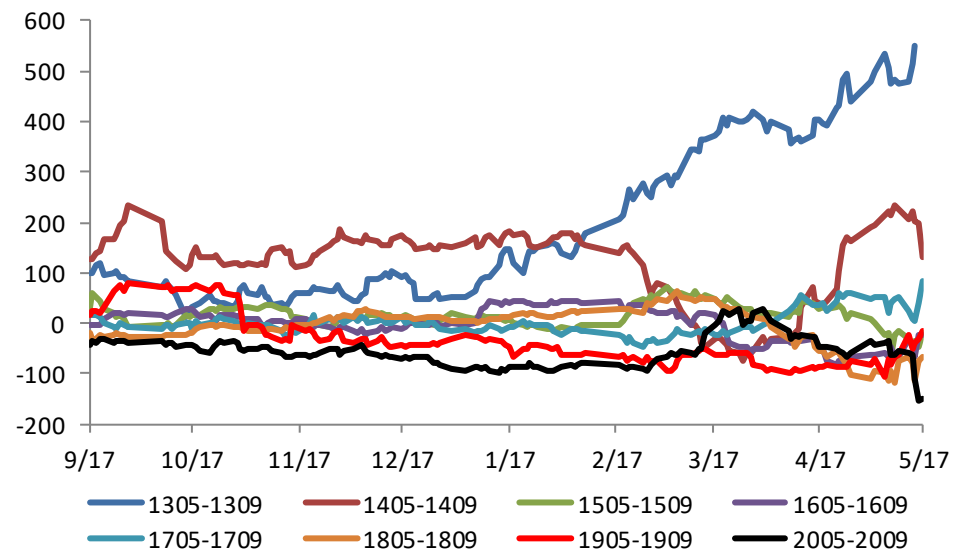
策略类型		策略组合	2021/3/4	2021/3/5	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.29	2.29	[1.8,2.7]	观望
		Y2105/M2105	2.68	2.67	[1.8,2.7]	观望
		Y2109/M2109	2.37	2.35	[1.8,2.6]	观望
		Y 现货/M 现货	2.61	2.71	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.56	3.56	[2.5,3.5]	观望
		OI2105/RM2105	3.72	3.72	[2.5,3.2]	观望
		OI2109/RM2109	3.53	3.53	[2.3,3.2]	观望
		OI 现货/RM 现货	3.89	3.89	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	1856	1867	[0,1000]	观望
		OI2105-Y2105	1588	1580	[0,1200]	-
		OI2109-Y2109	1932	1981	[0,1200]	观望
		OI 现货-Y 现货	1716	1574	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1146	1144	[500,1500]	观望
		Y2105-P2105	1506	1512	[500,1500]	观望
		Y2109-P2109	1274	1248	[500,1500]	观望
		Y 现货-P 现货	1510	1550	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	3002	3011	[800,2000]	观望
		OI2105-P2105	3094	3092	[700,2000]	观望
		OI2009-P2109	3206	3229	[700,2000]	观望
		OI 现货-P 现货	3226	3124	[500,3000]	-
	豆粕-菜粕	M2101-RM2101	685	682	[500,1000]	观望
		M2105-RM005	513	526	[400,1000]	观望
		M2109-RM2109	577	588	[400,1000]	观望
		M 现货-RM 现货	719	649	[400,1500]	-

策略类型		策略组合	2021/3/4	2021/3/5	正常区间	操作建议
跨期	豆粕	M2101-M2105	29	13	[0,400]	观望
		M2105-M2109	-69	-67	[-100,200]	观望
		M2109-M2101	40	54	[-100,300]	观望
		主力合约基差	135	84	[-200,600]	-
	菜粕	RM2101-RM2105	-143	-143	[-100,100]	观望
		RM2105-RM2109	-5	-5	[-50,150]	观望
		RM2109-RM2101	148	148	[0,350]	观望
		主力合约基差	93	123	[0,600]	-
	豆油	Y2101-Y2105	-1238	-1246	[-150,150]	观望
		Y2105-Y2109	878	910	[-250,50]	观望
		Y2109-Y2101	360	336	[-200,0]	观望
		主力合约基差	1376	1652	[-400,150]	-
	棕榈油	P2101-P2105	-878	-878	[-300,100]	观望
		P2105-P2109	646	646	[-300,200]	观望
		P2109-P2101	232	232	[-200,200]	观望
		主力合约基差	990	1200	[-500,500]	-
	菜油	OI2101-OI2105	-970	-959	[-200,100]	观望
		O2105-OI2109	534	509	[-300,200]	观望
		OI2109-OI2101	436	450	[-200,500]	观望
		主力合约基差	1010	1095	[-100,1000]	-
	玉米	C2101-C2105	-94	-94	[-100,100]	观望
		C2105-C2109	48	48	[-100,150]	观望
		C2109-C2101	46	46	[-100,250]	观望
		主力合约基差	290	270	[-100,400]	-
	白糖	SR2101-SR2105	152	181	[-150,200]	观望
		SR2105-SR2109	-76	-82	[-150,200]	观望
		SR2109-SR2101	-76	-99	[-300,250]	观望
		主力合约基差	-128	-49	[-300,500]	-
	棉花	CF2101-CF2105	220	270	[-1000,1000]	观望
		CF2105-CF2109	-125	-170	[1000,2000]	观望
		CF2109-CF2101	-95	-100	[-1000,1000]	观望
		主力合约基差	491	176	[0,2000]	-

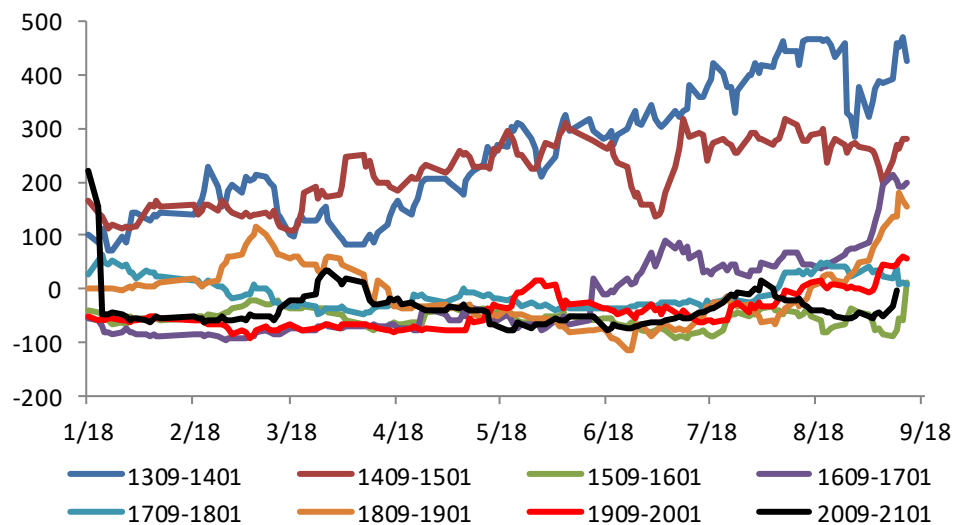
M01-M05



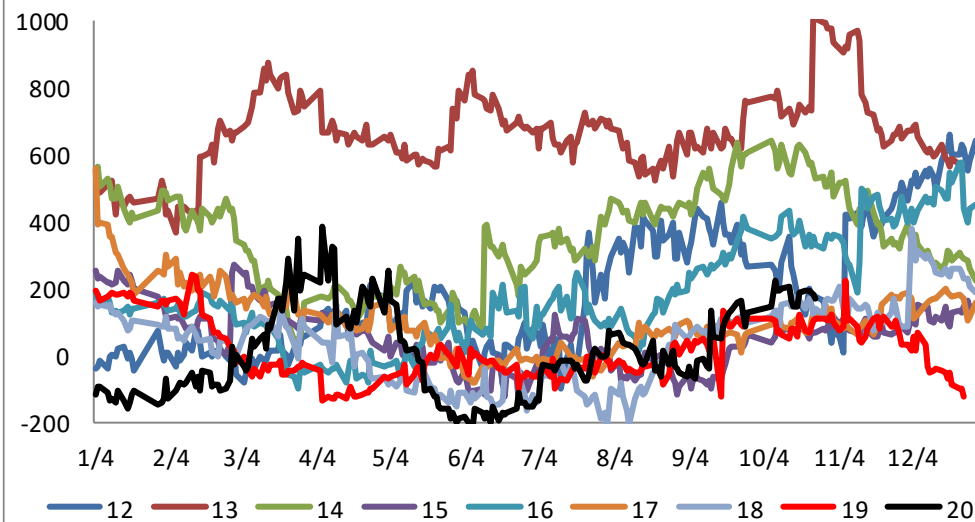
M05-M09



M09-M01

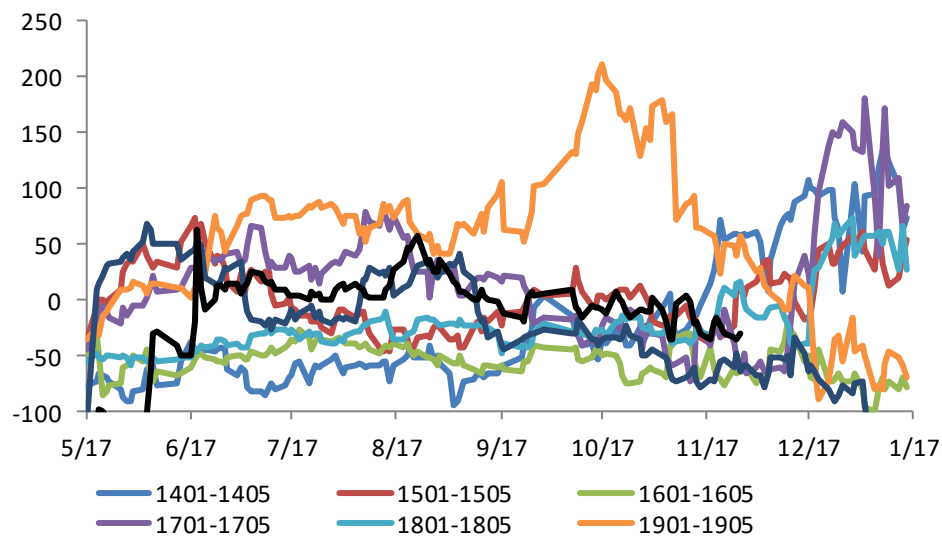


豆粕主力合约基差

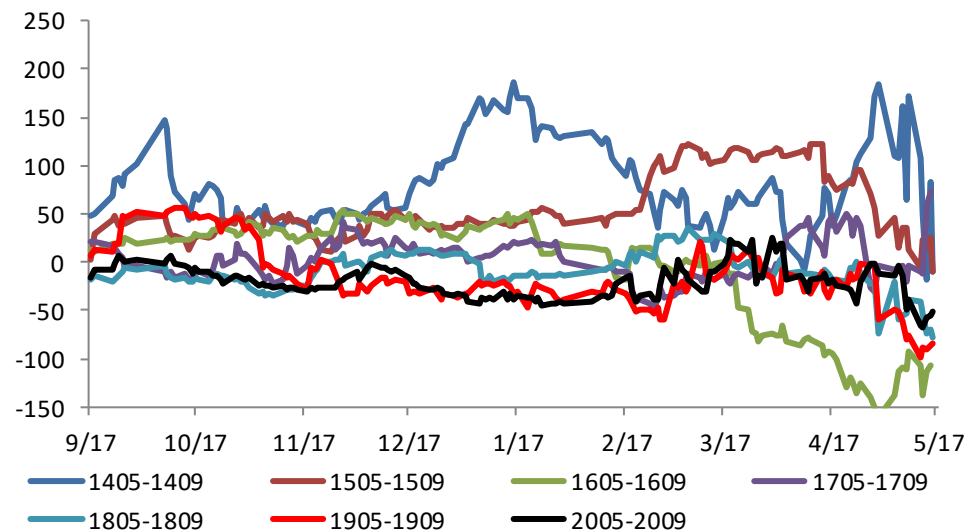


跨期套利跟踪：RM

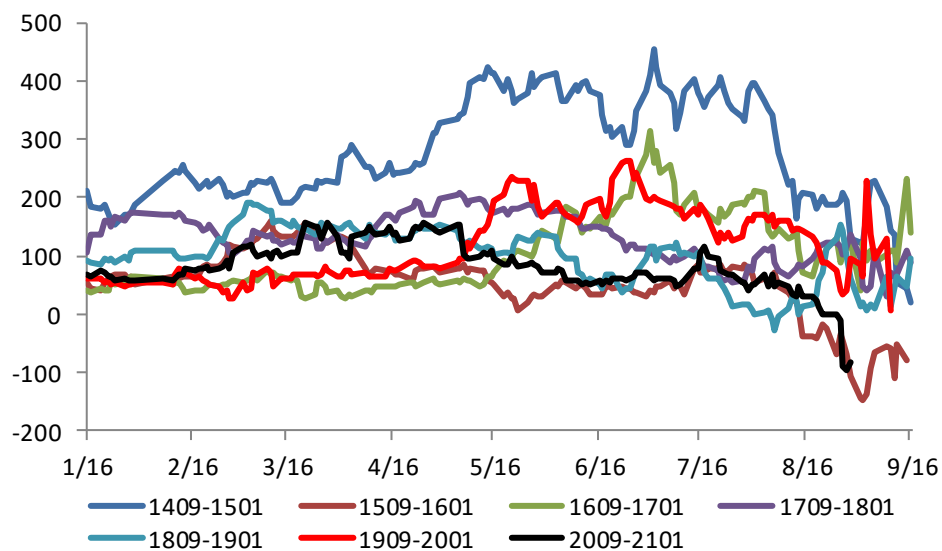
RM01-RM05



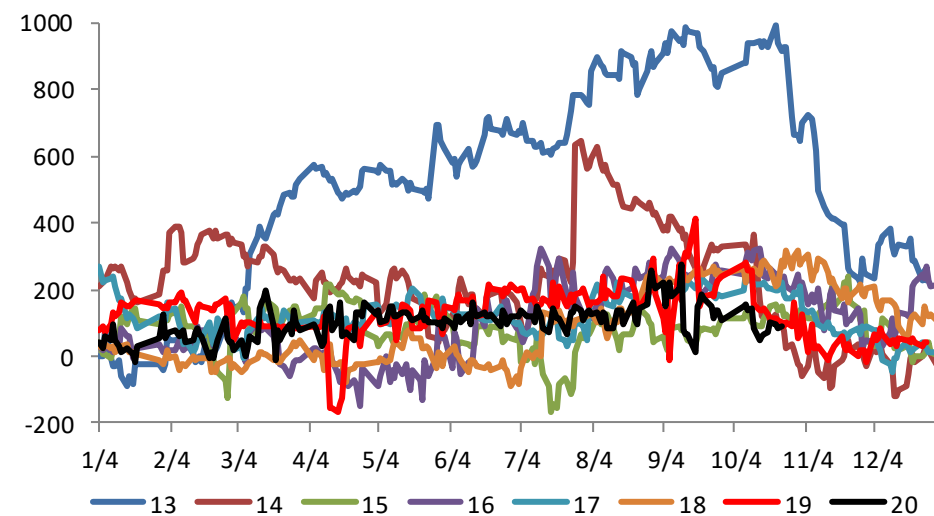
RM05-RM09



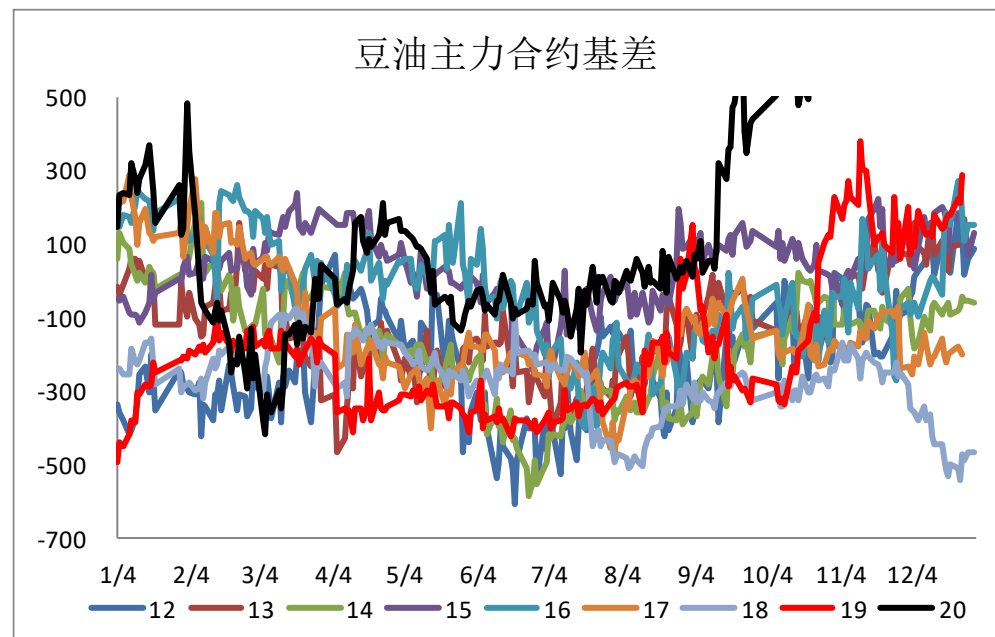
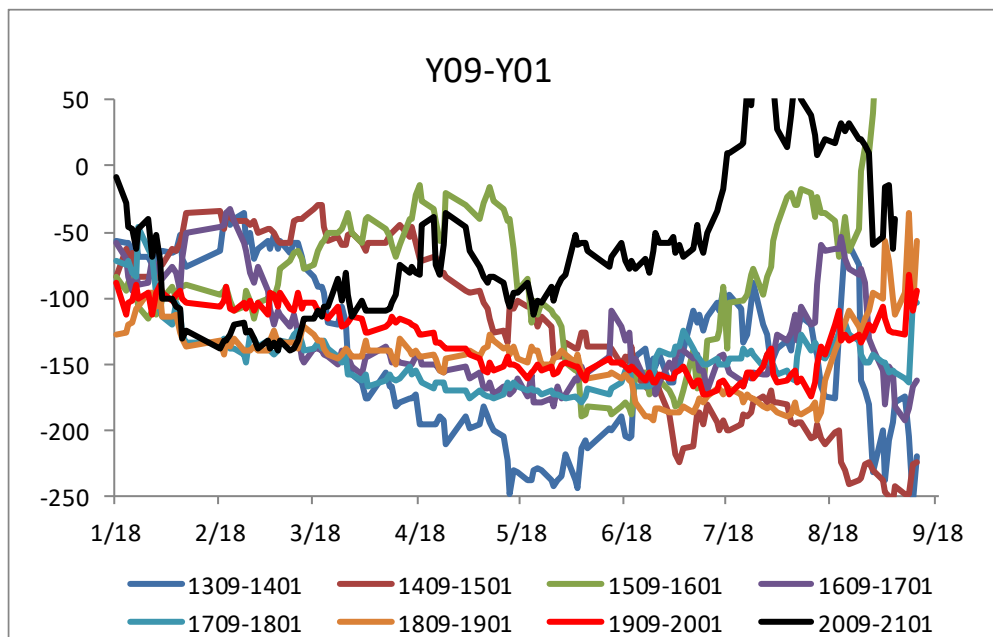
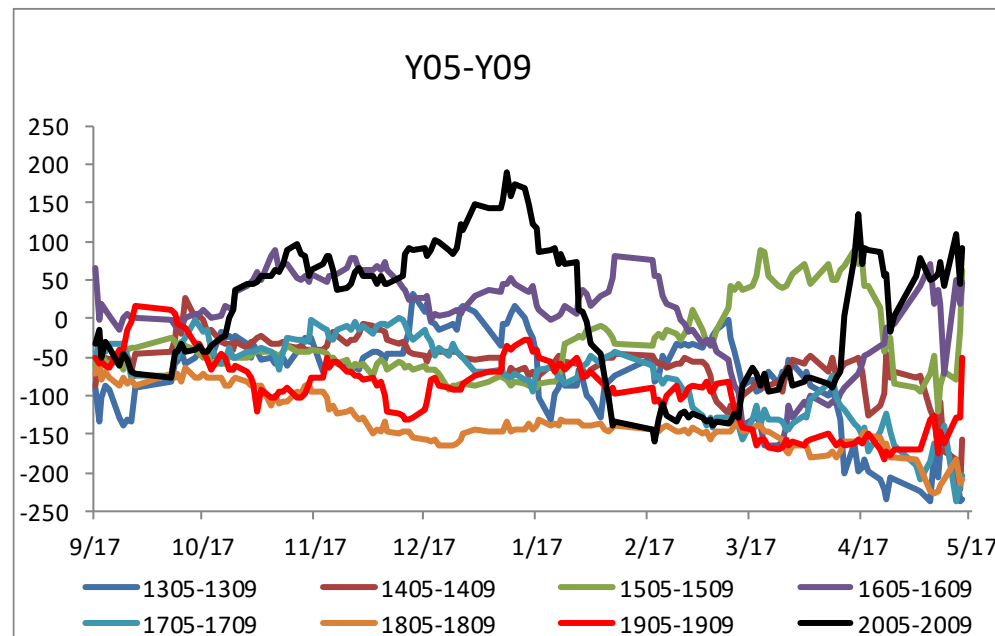
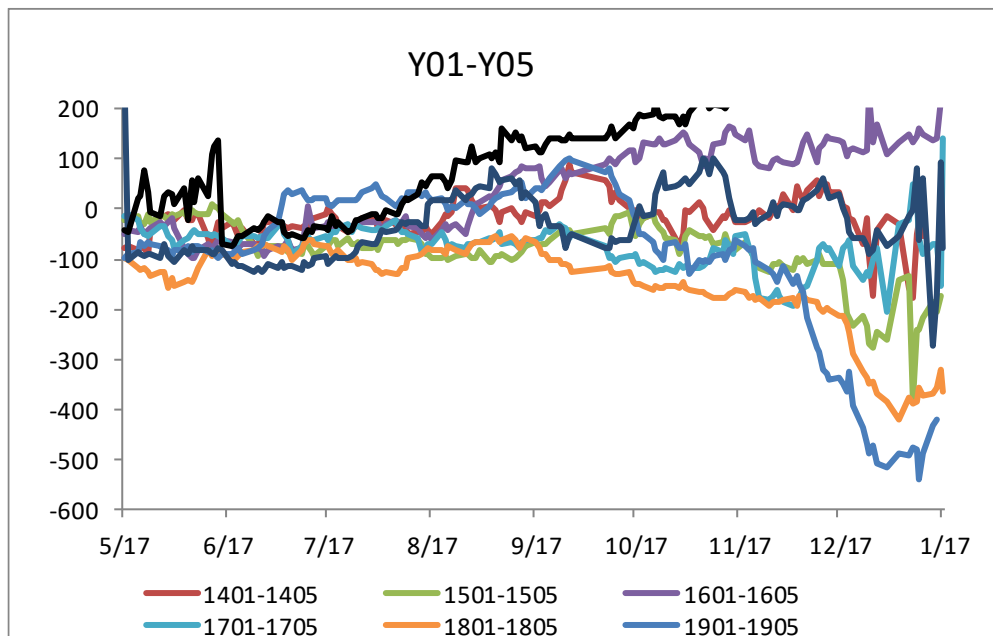
RM09-RM01



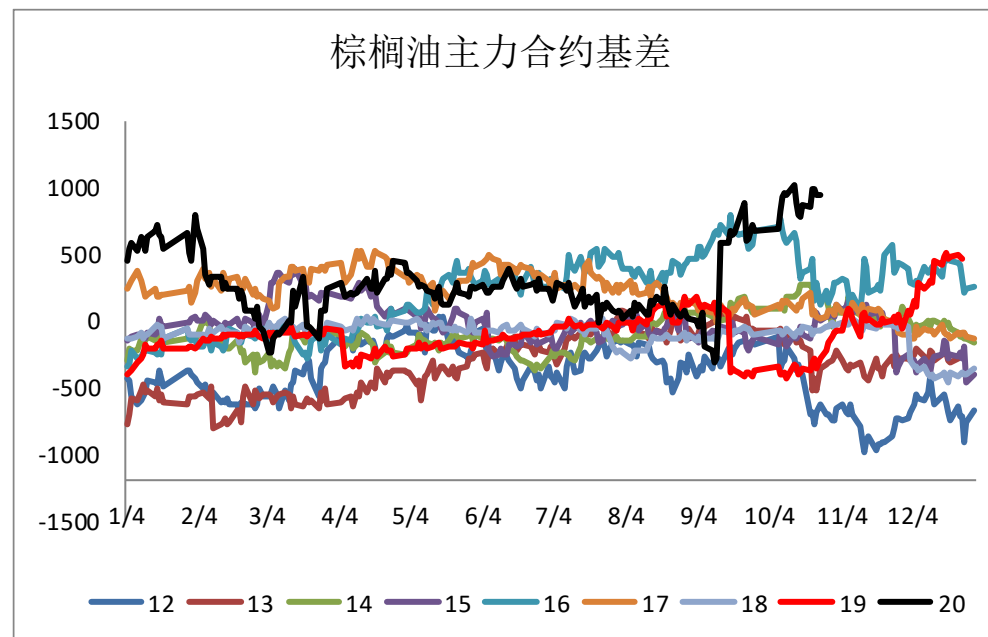
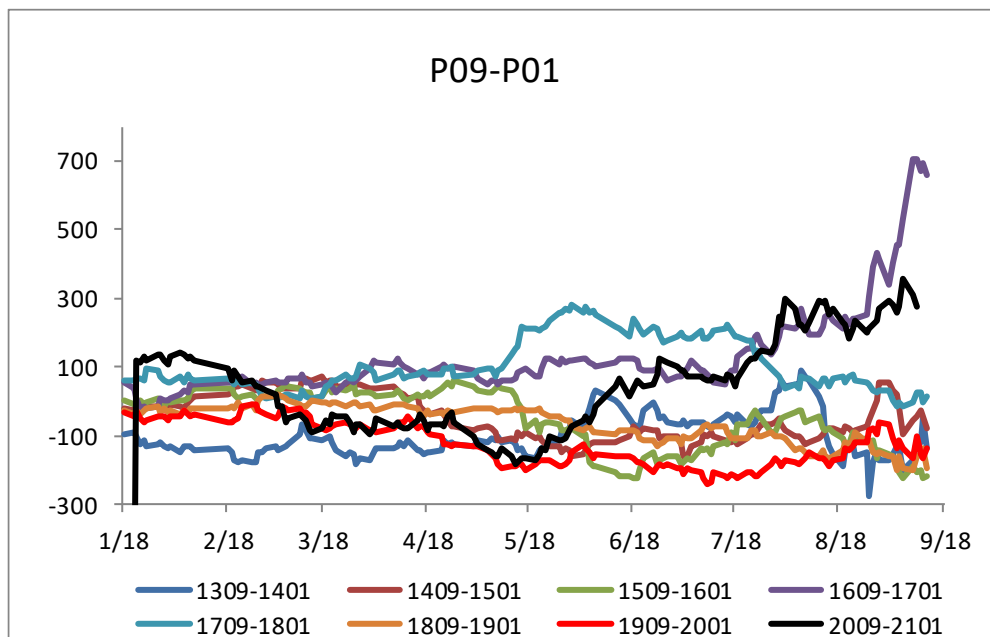
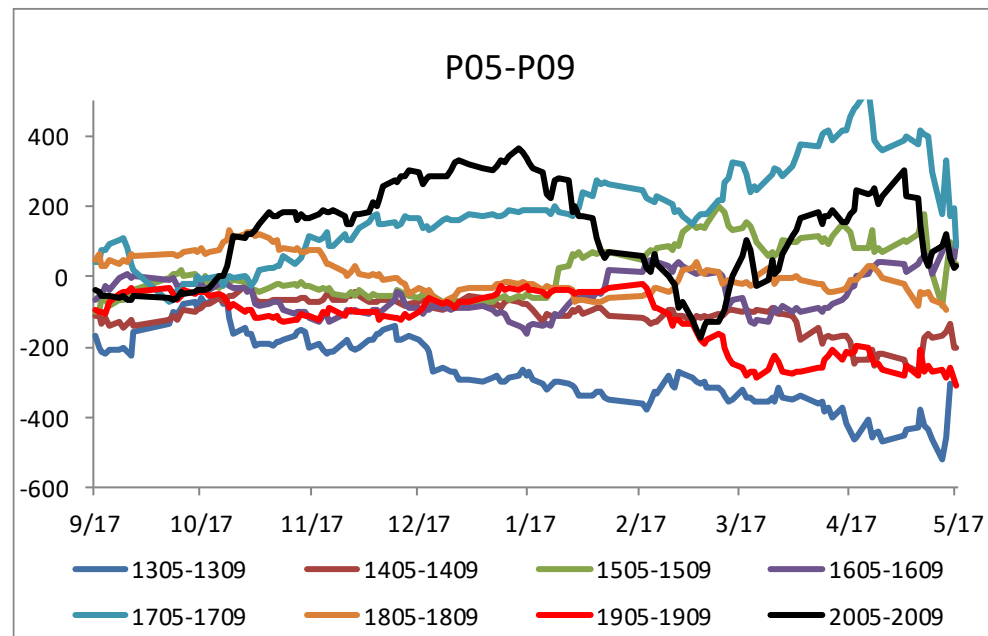
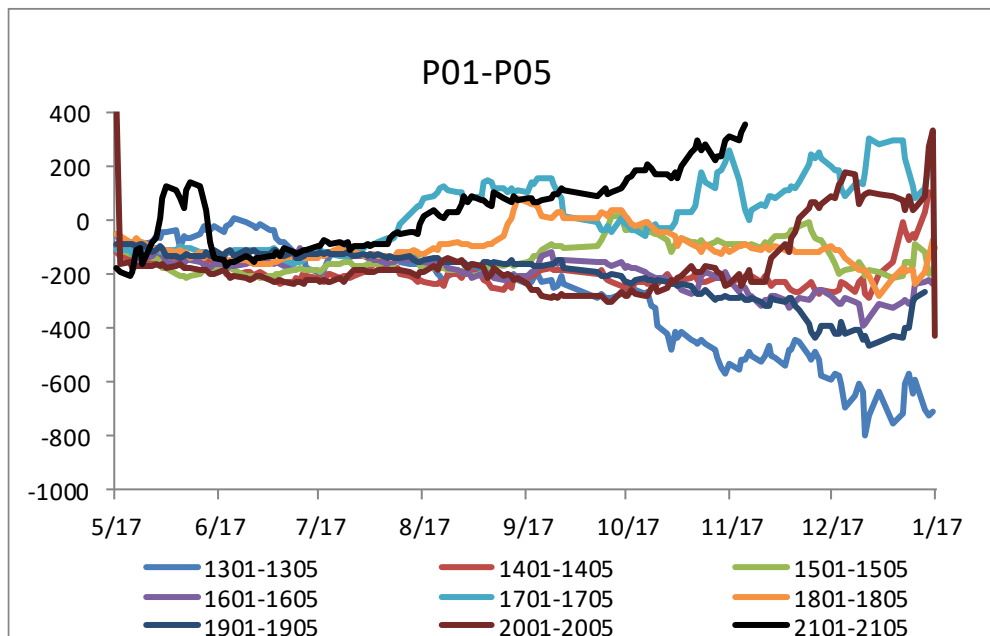
菜粕主力合约基差



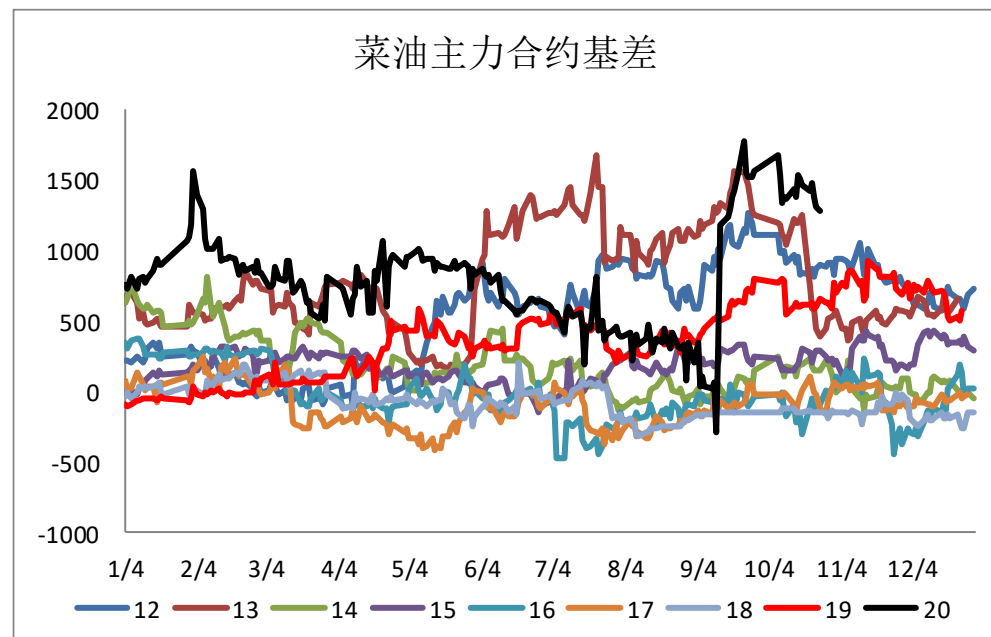
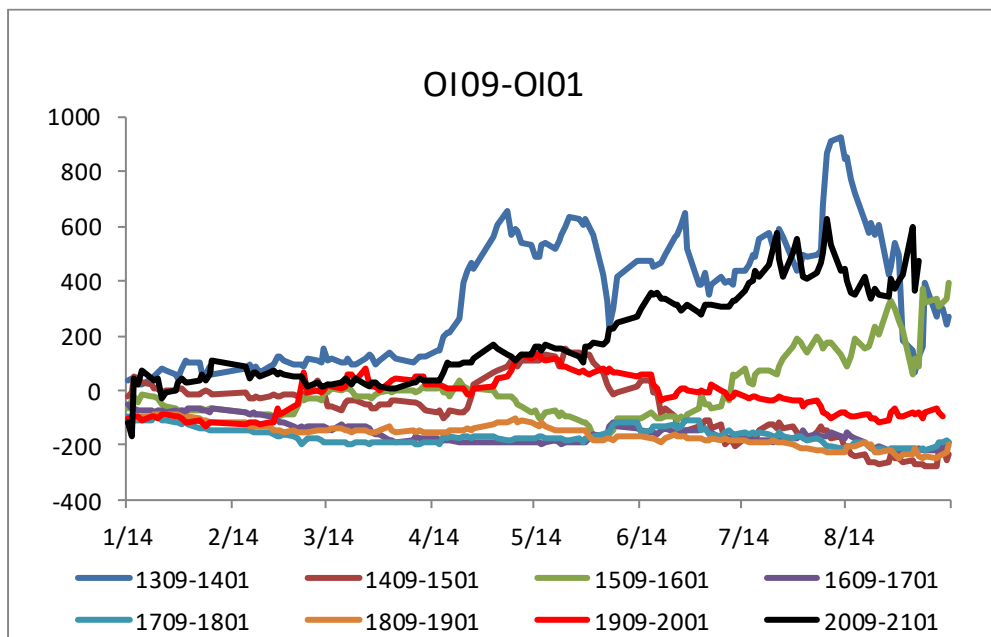
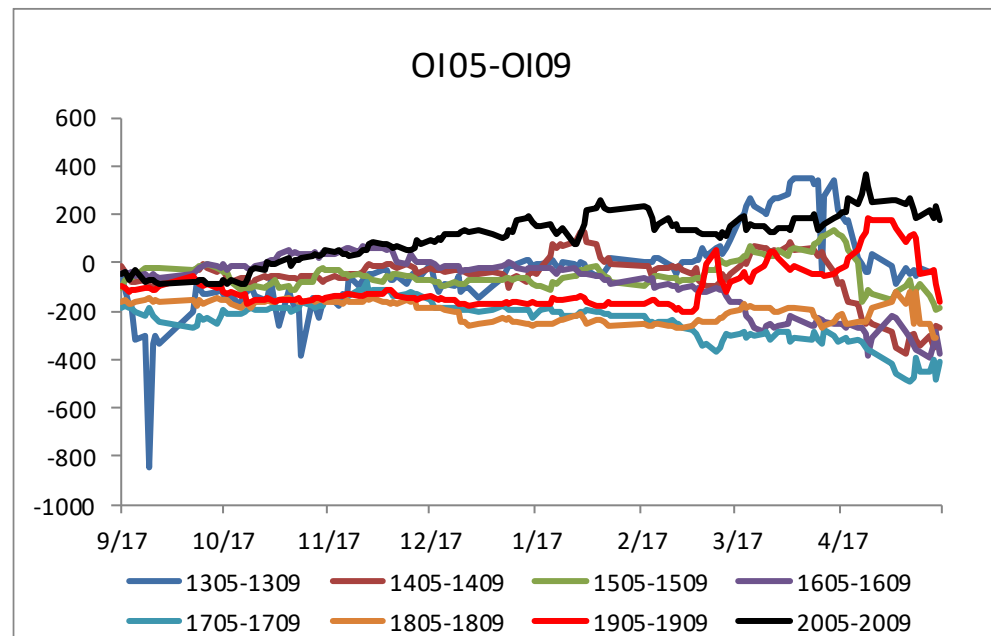
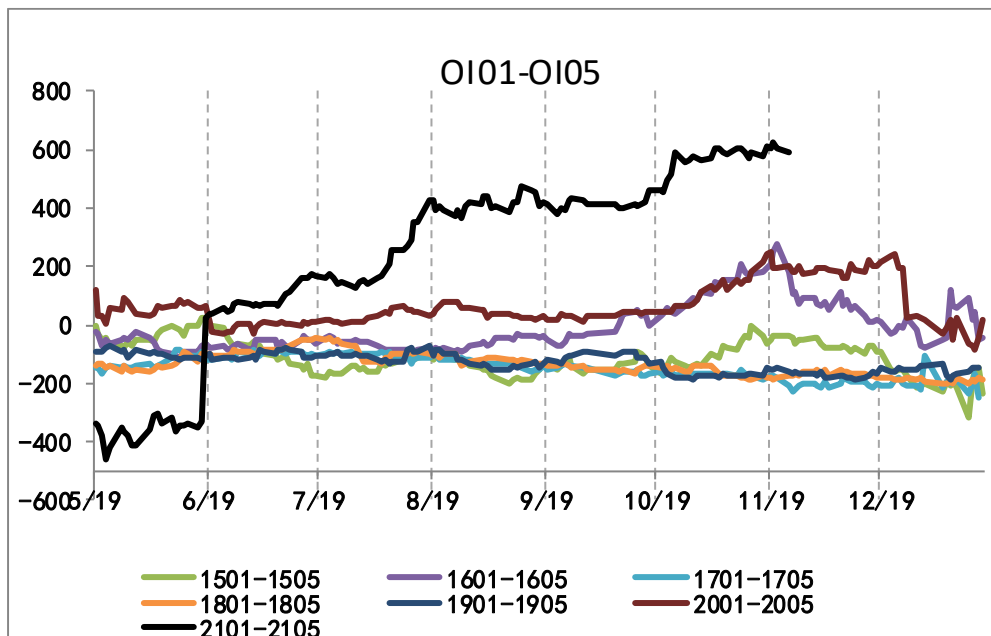
跨期套利跟踪：Y



跨期套利跟踪：P

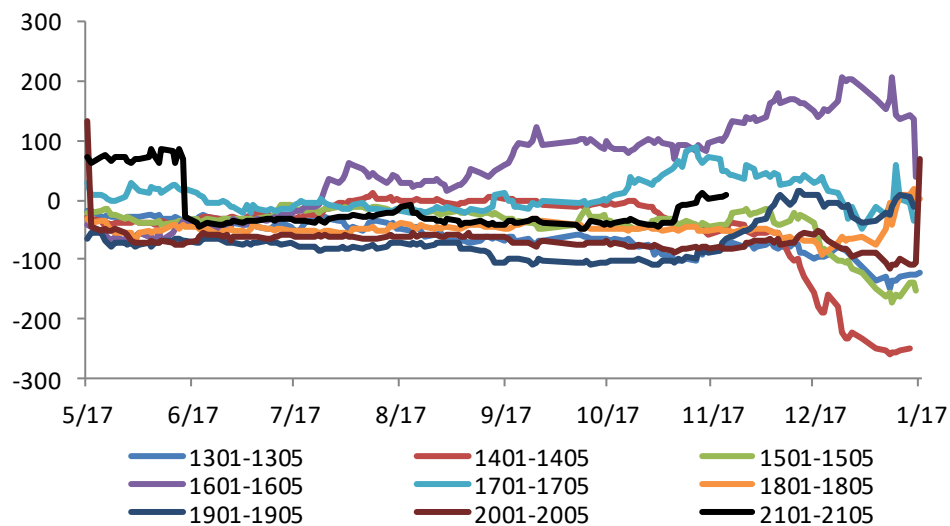


跨期套利跟踪：OI

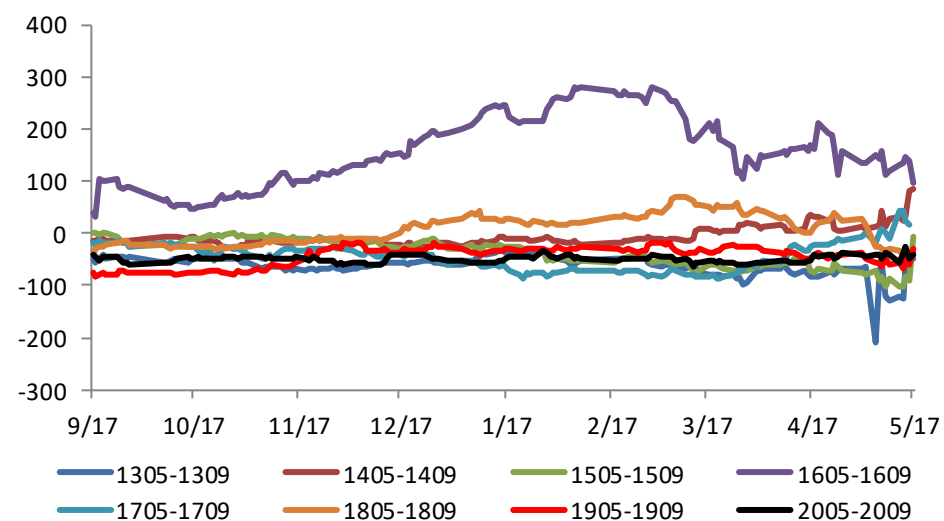


跨期套利跟踪：C

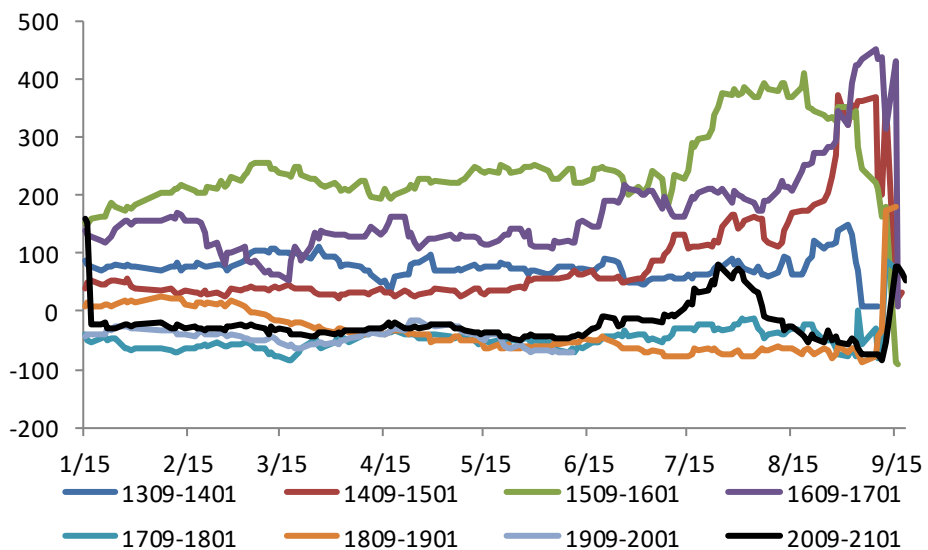
C01-C05



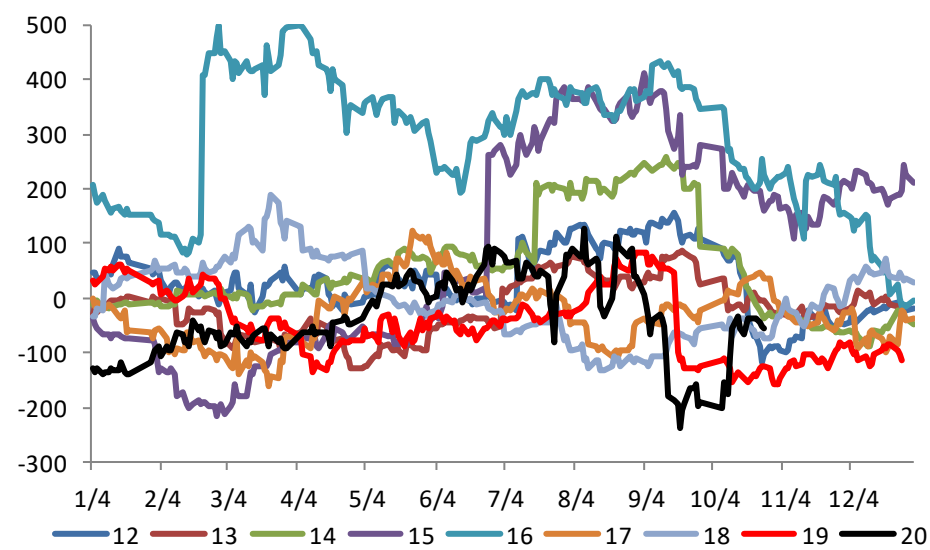
C05-C09



C09 - C01

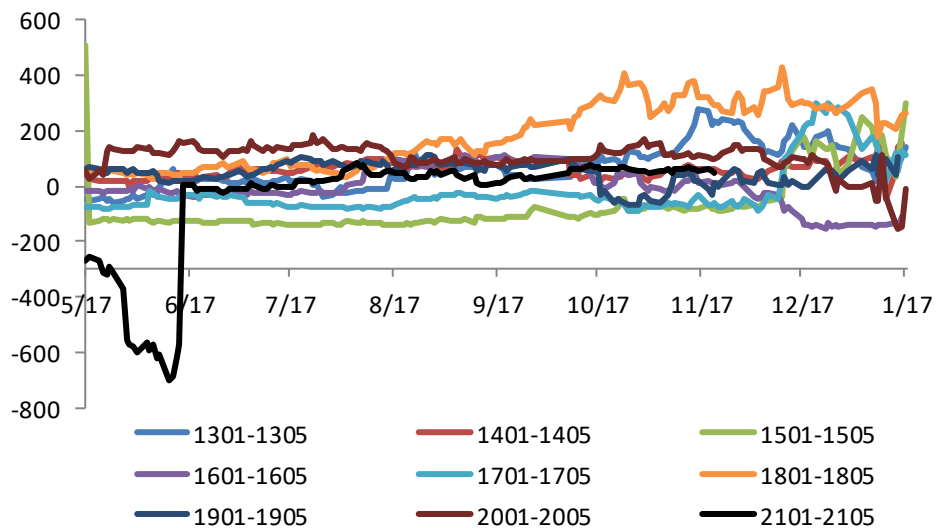


玉米主力合约基差

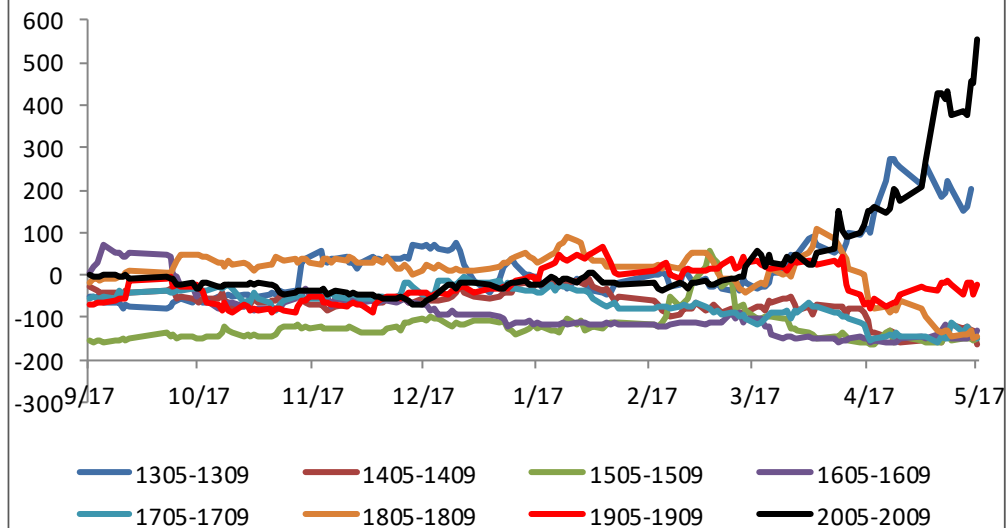


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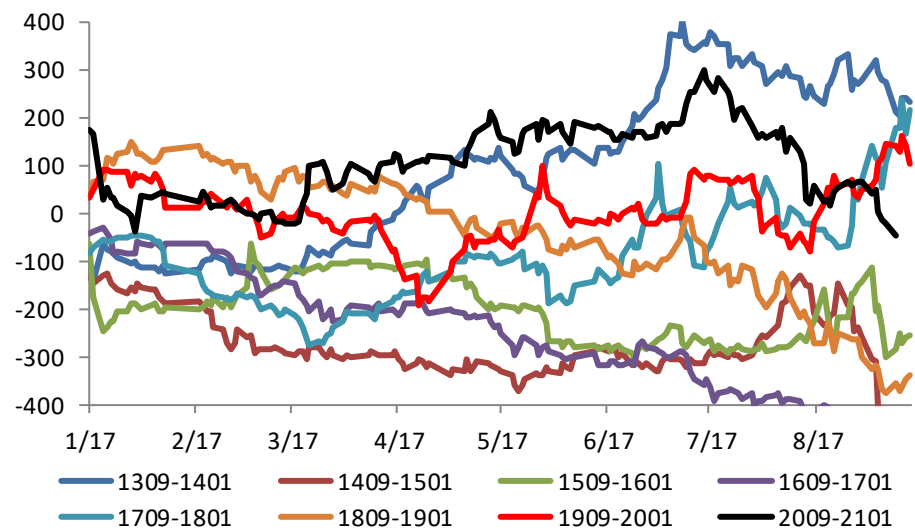
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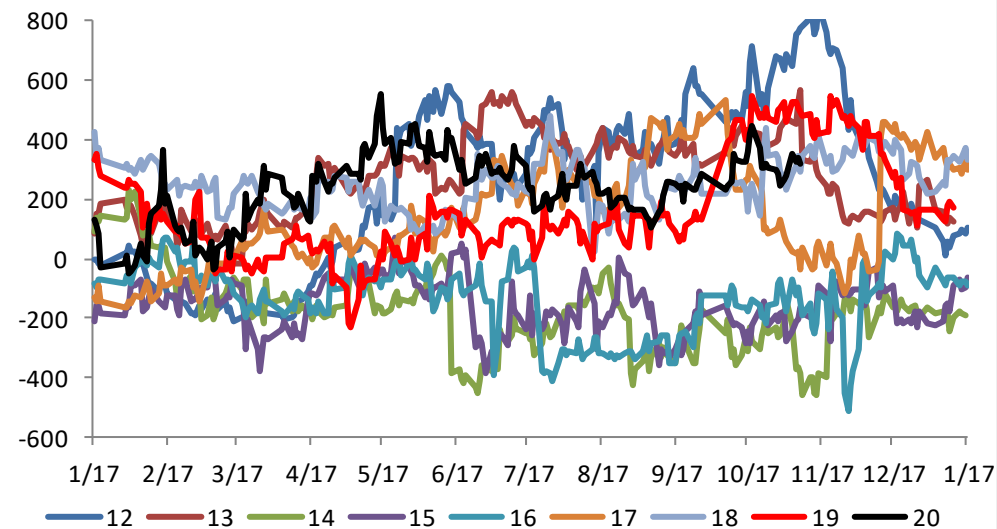
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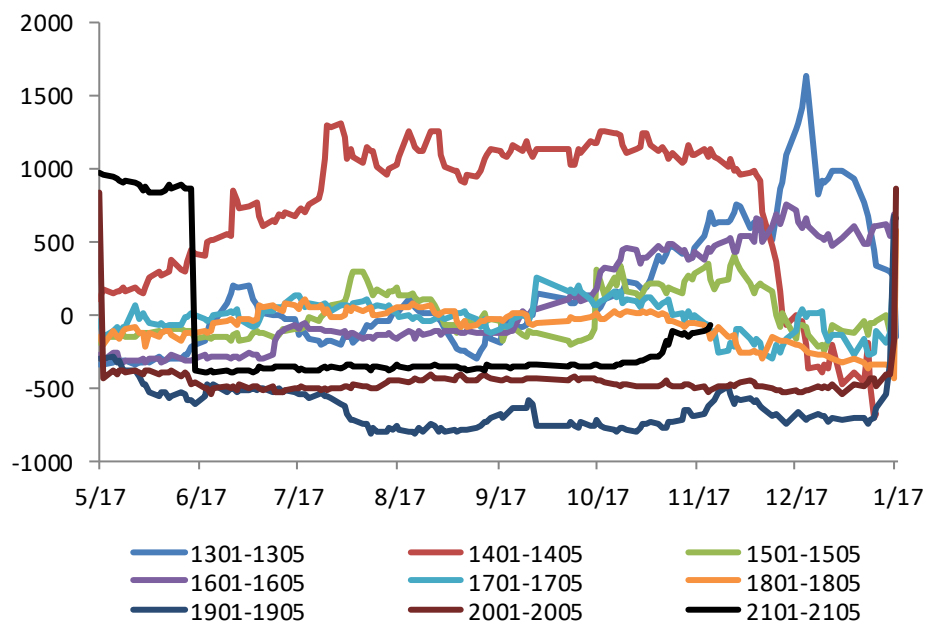
SR09 - SR01



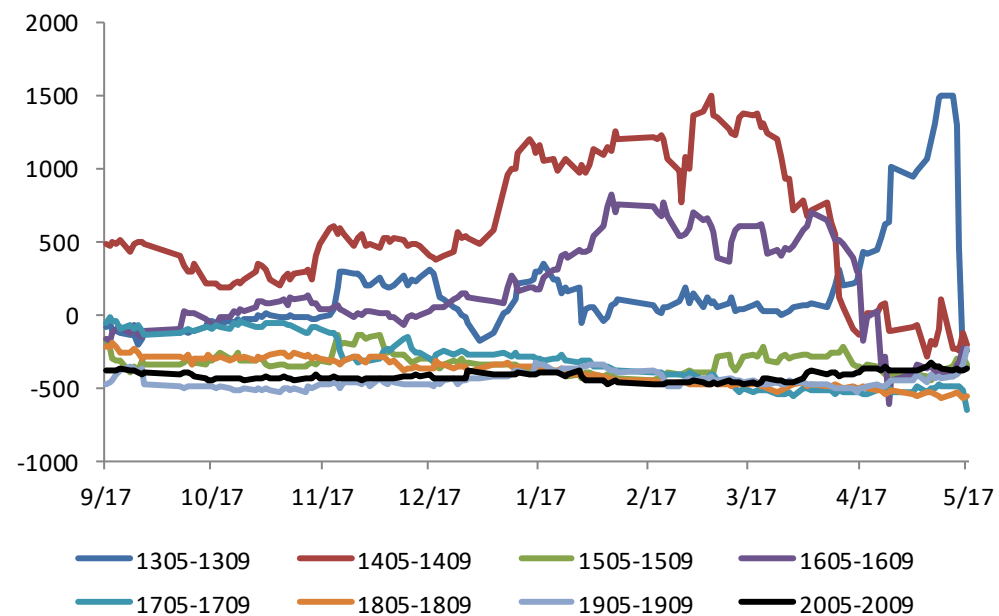
白糖主力合约基差



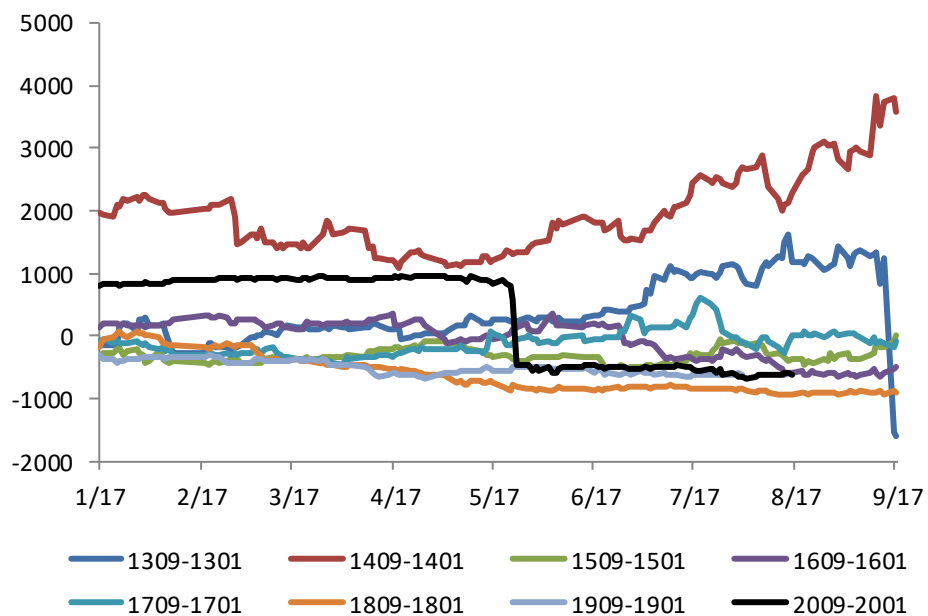
CF01-CF05



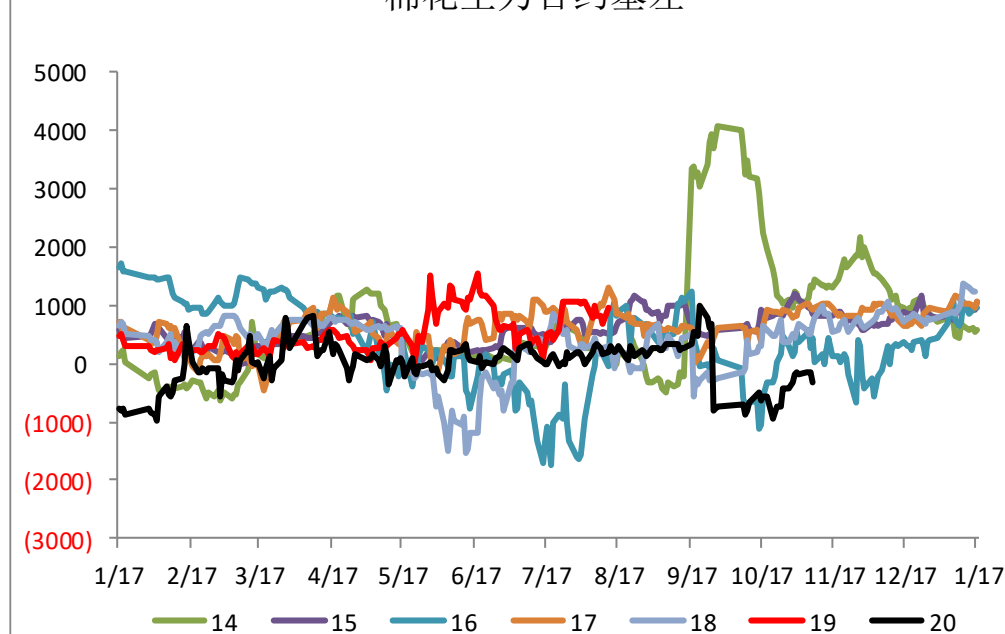
CF05-CF09



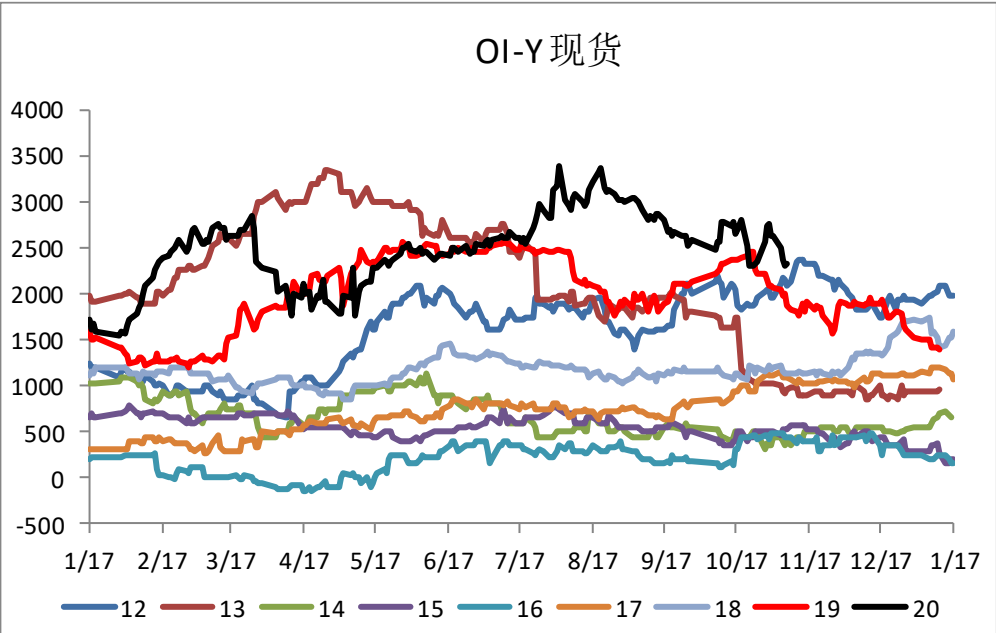
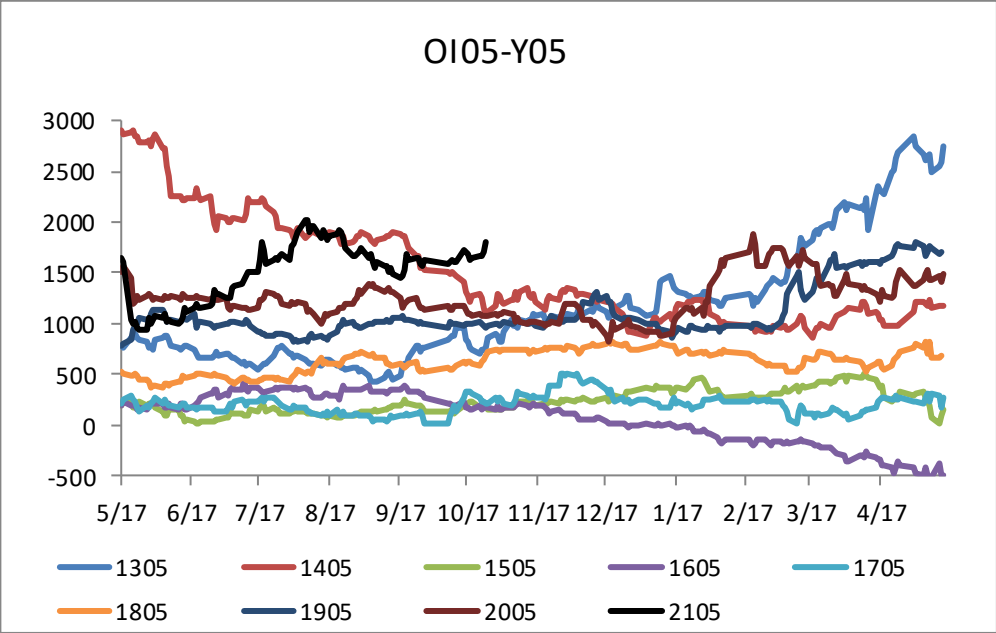
CF09-CF01



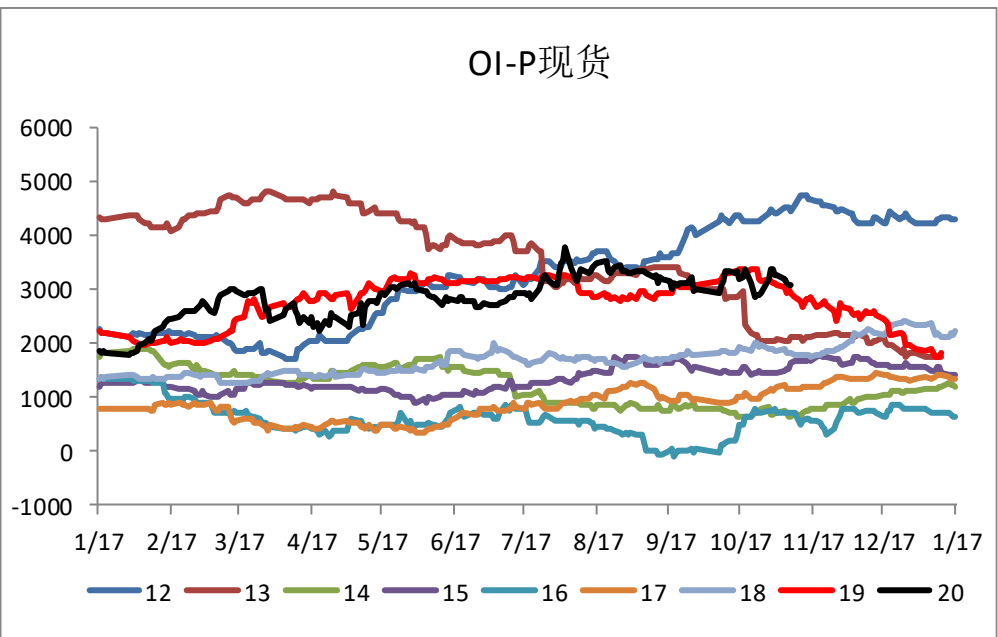
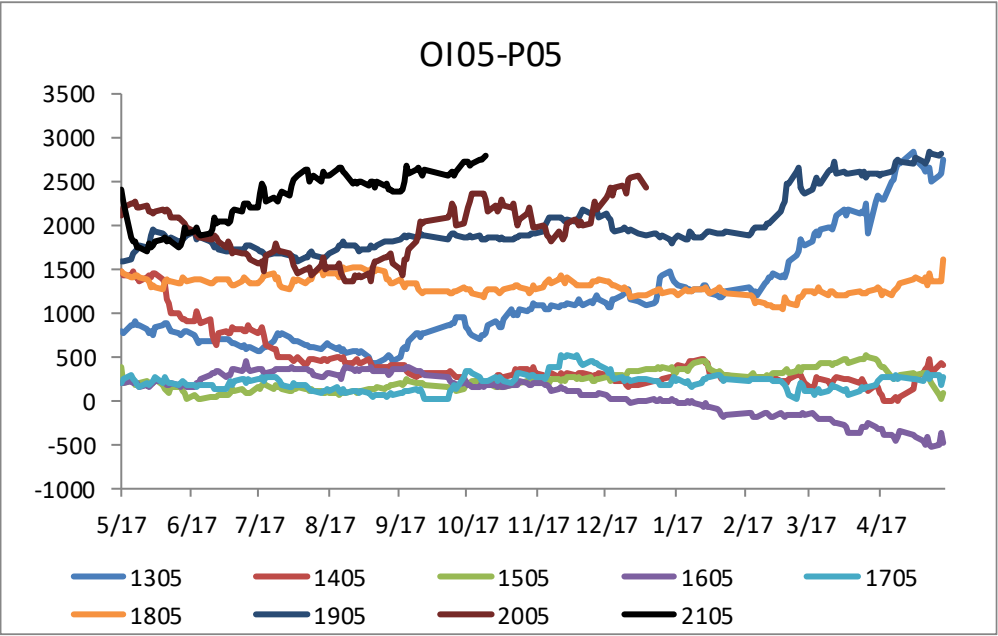
棉花主力合约基差



跨品种套利跟踪: OI-Y

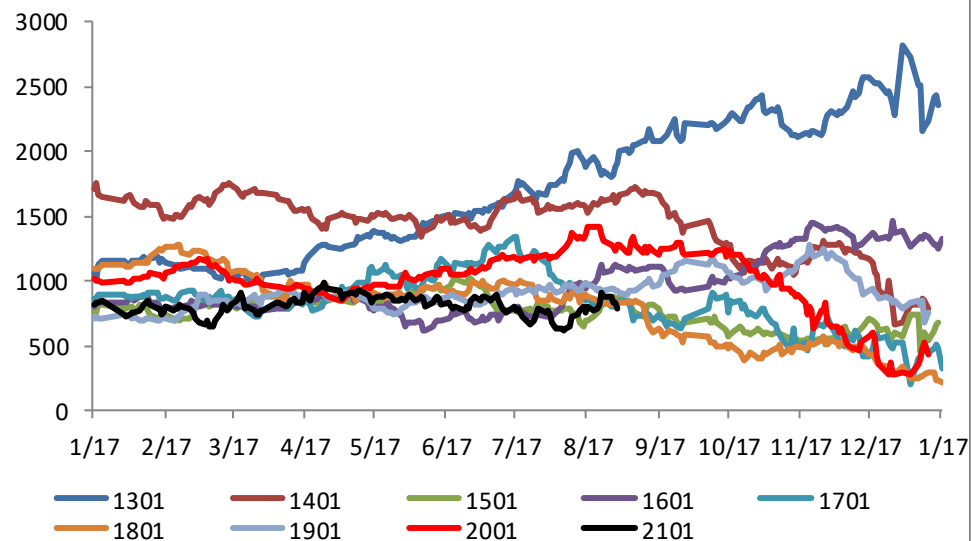


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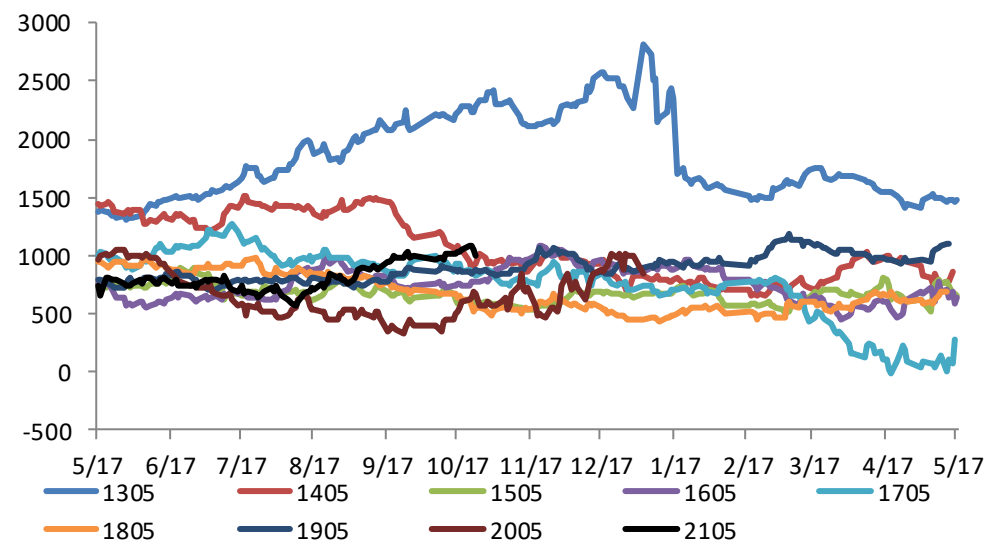


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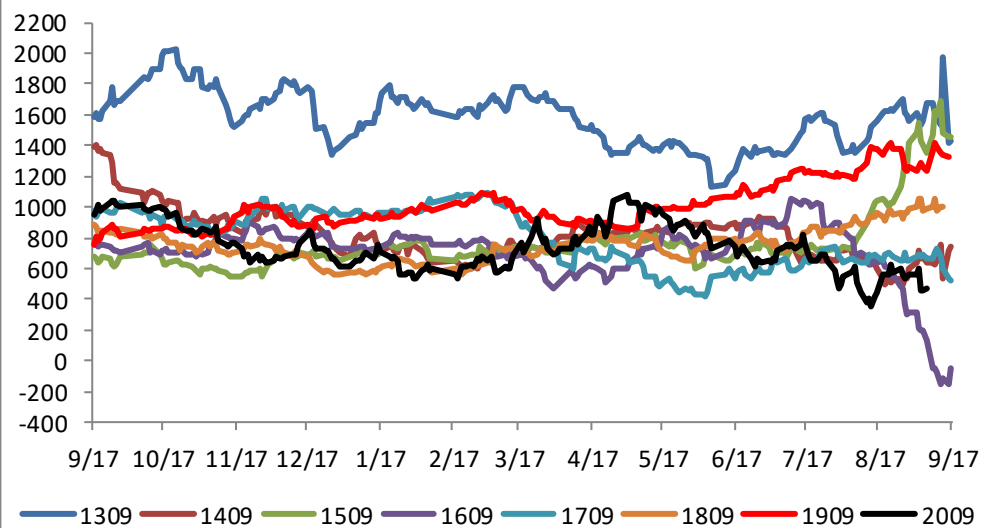
Y01-P01



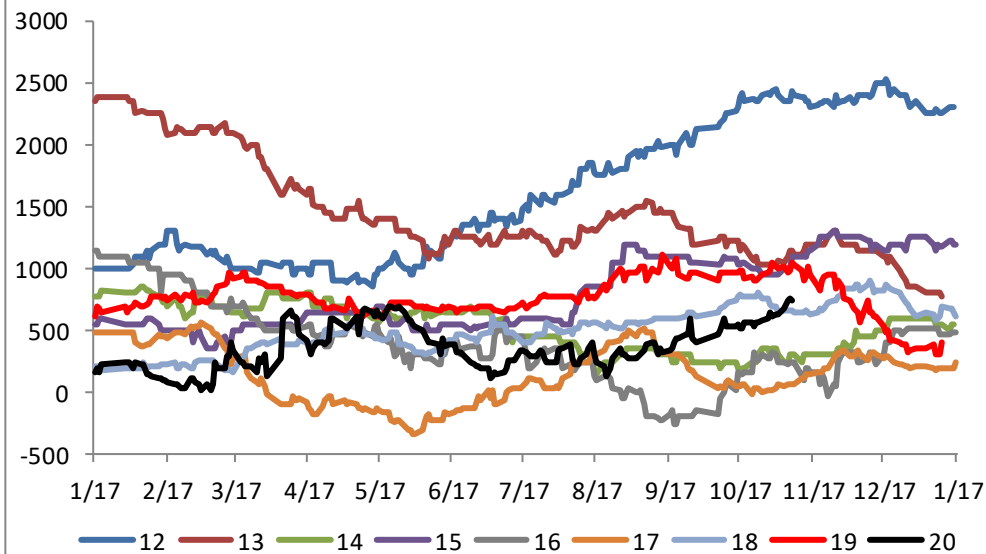
Y05-P05



Y09-P09

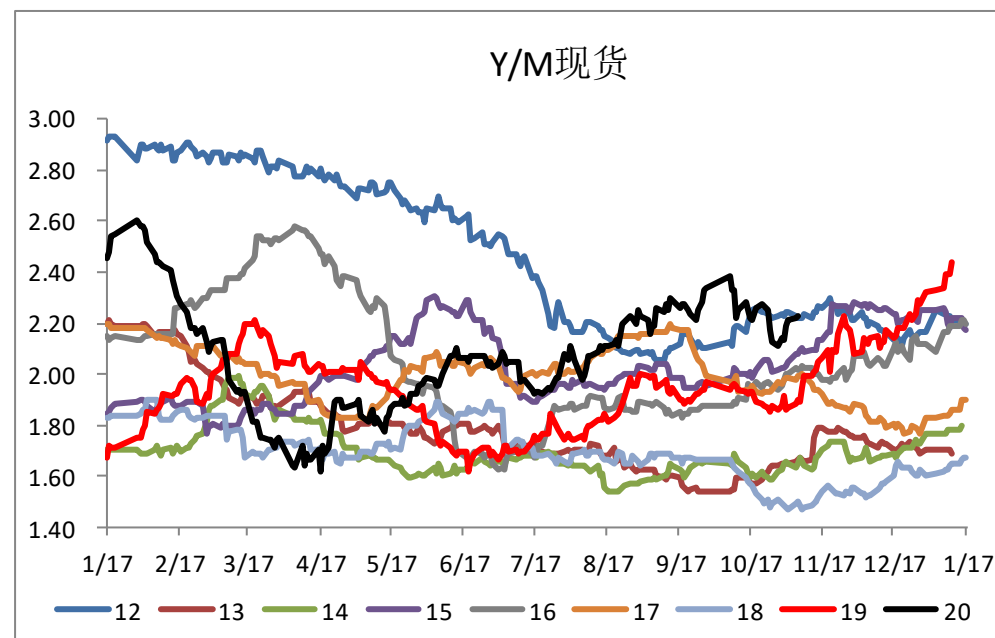
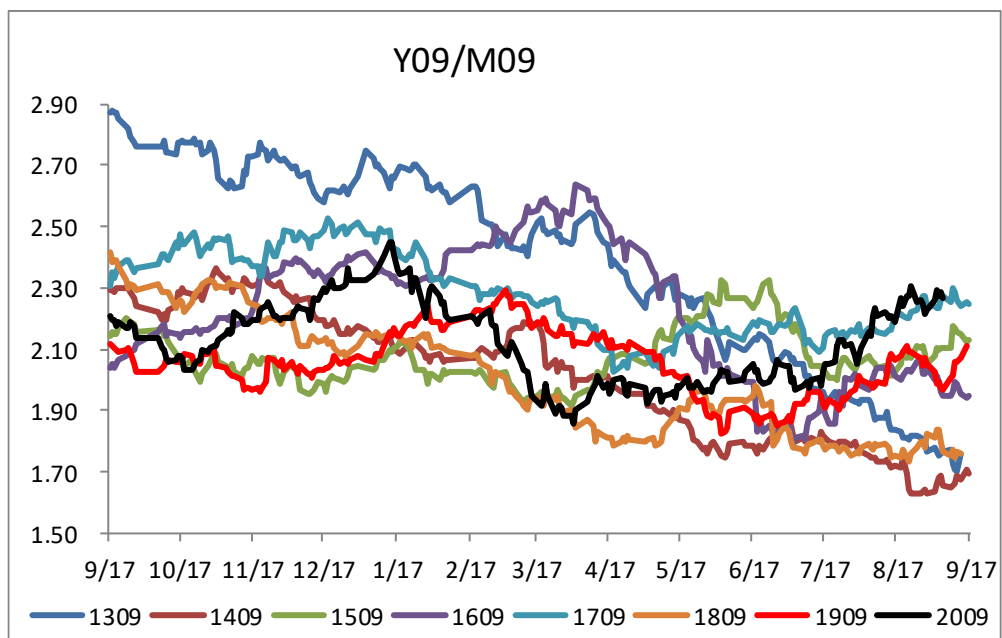
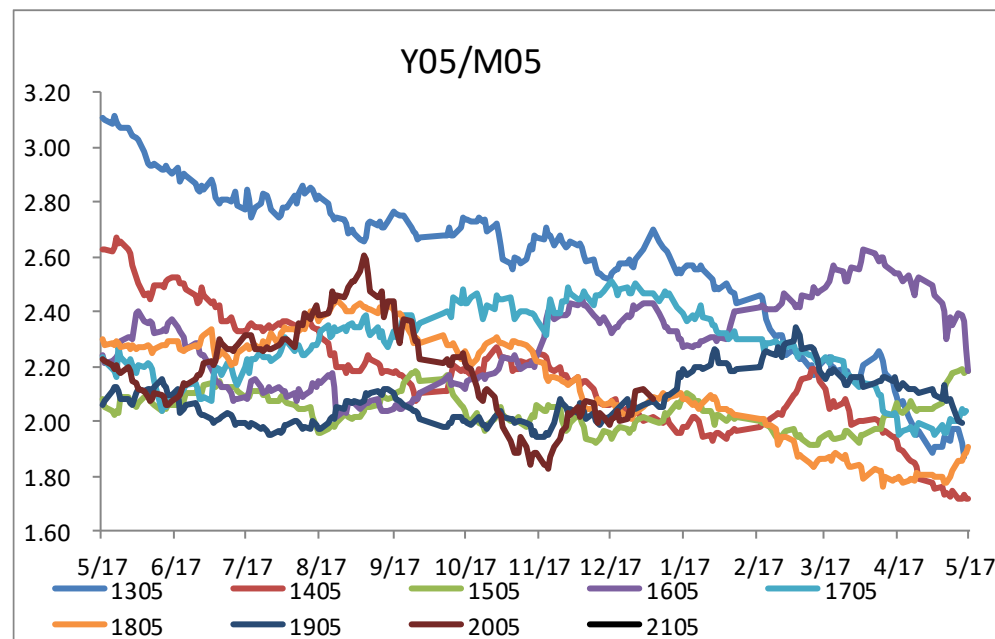
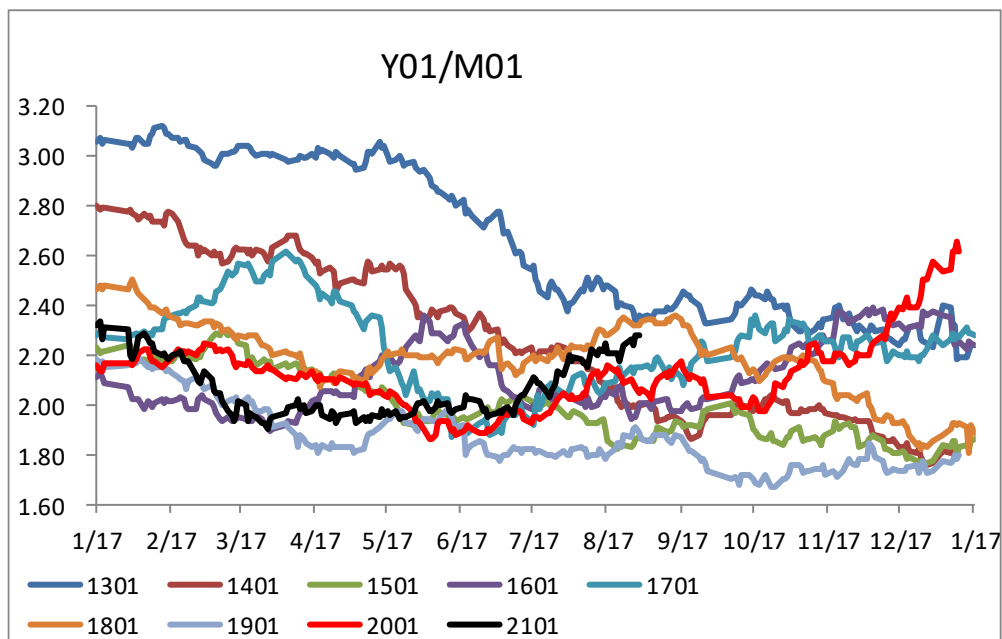


Y-P现货

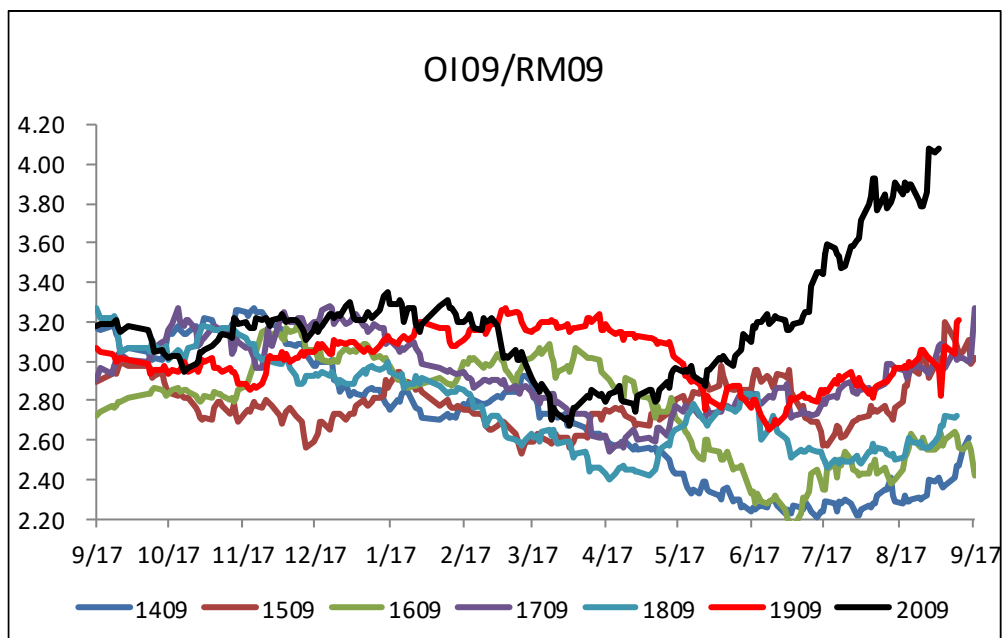
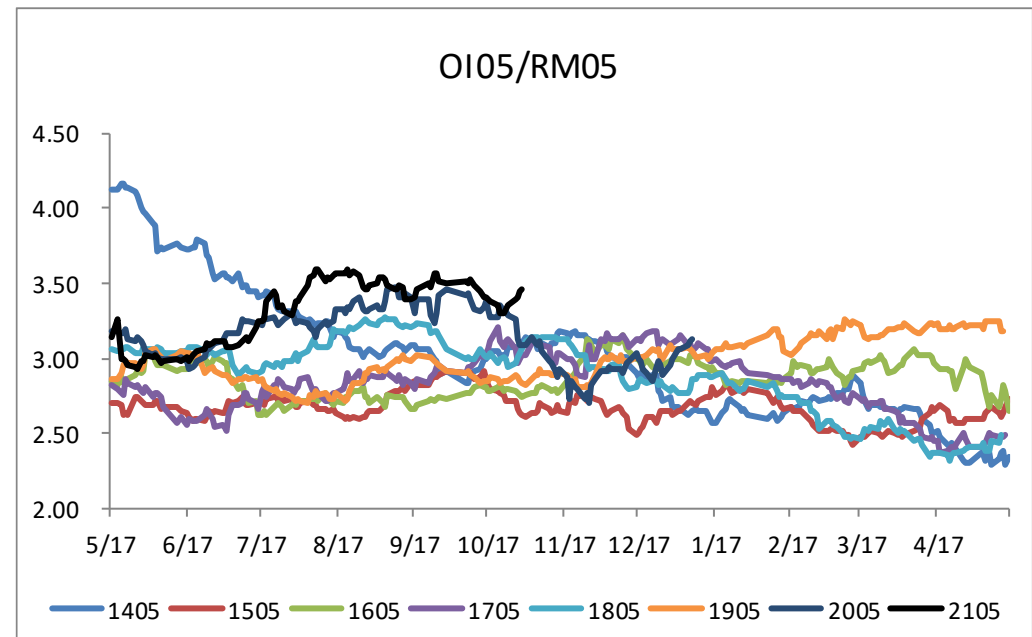
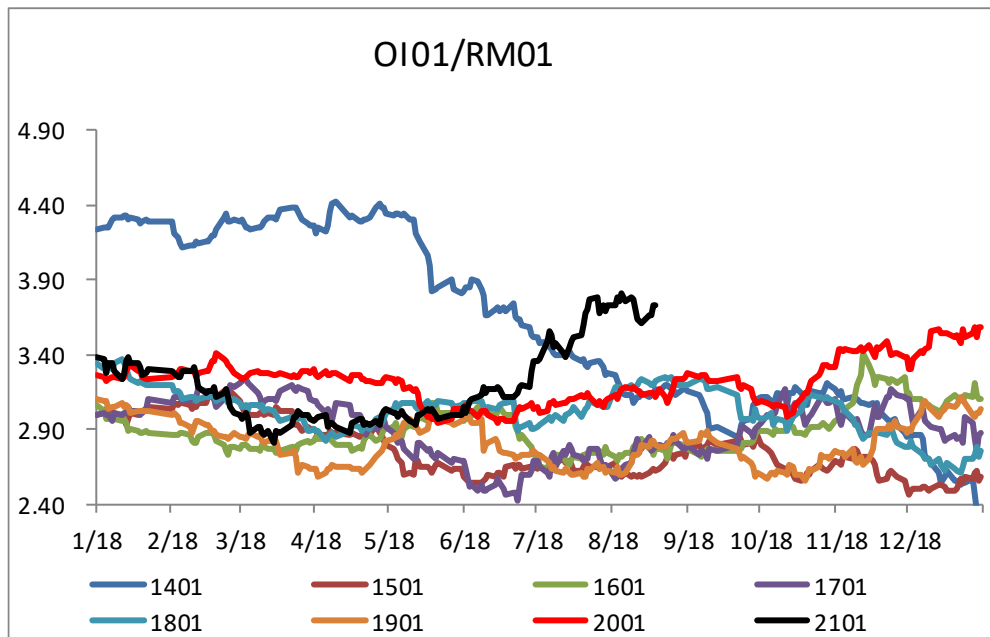


跨品种套利跟踪：Y/M

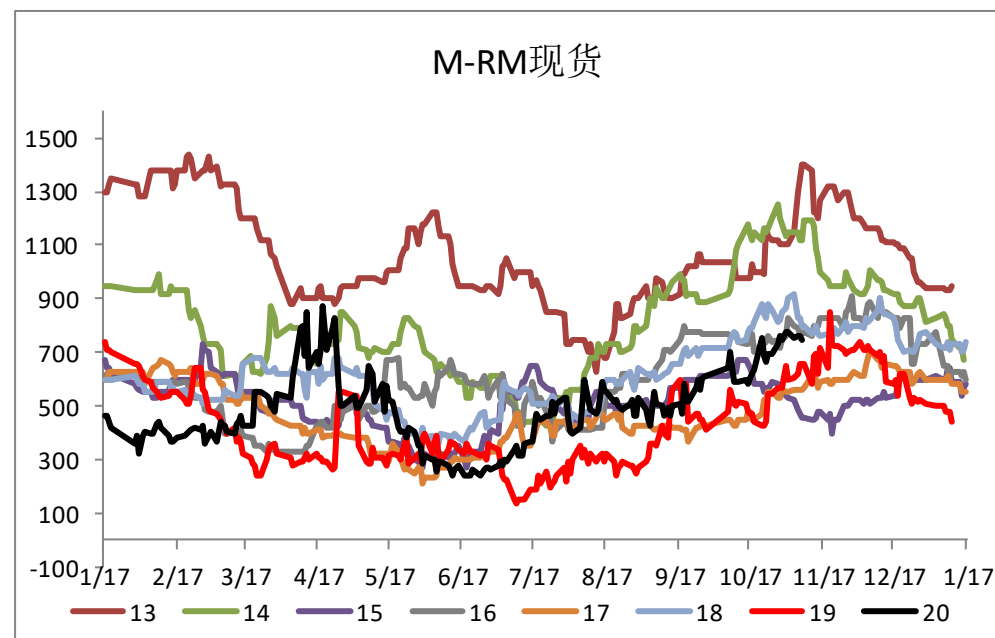
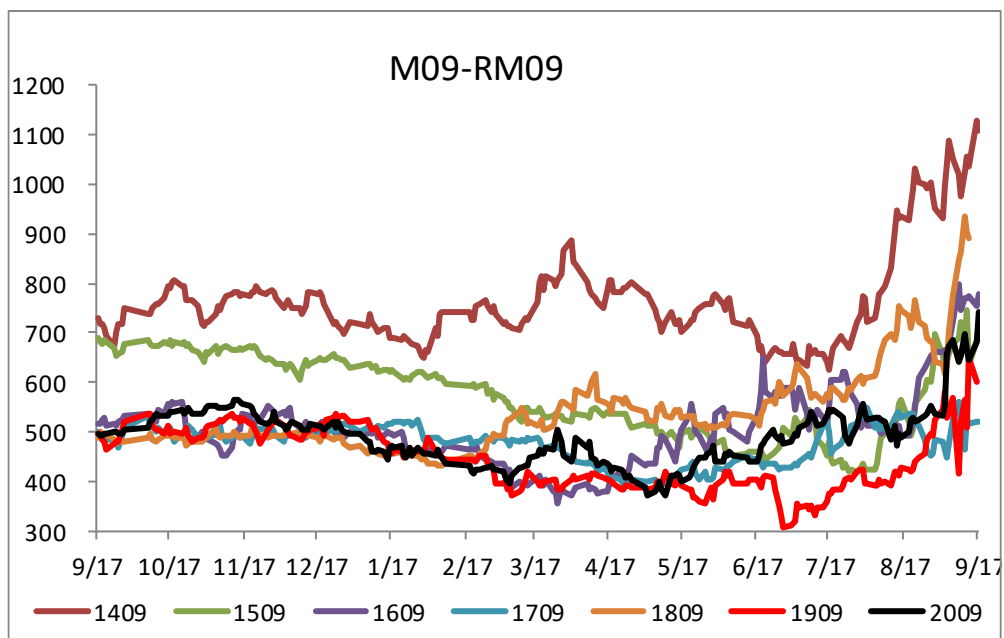
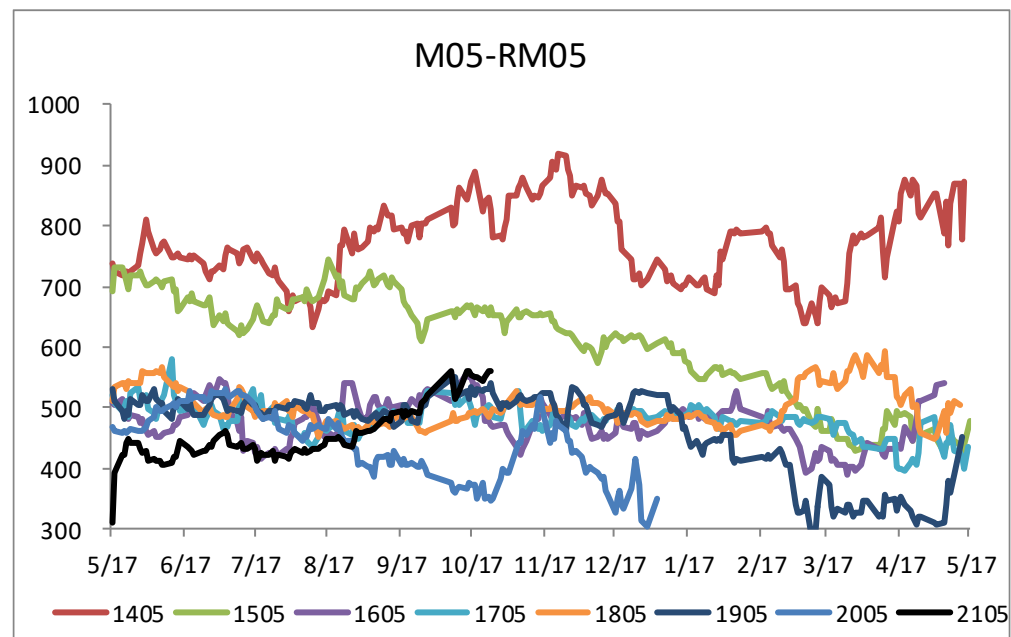
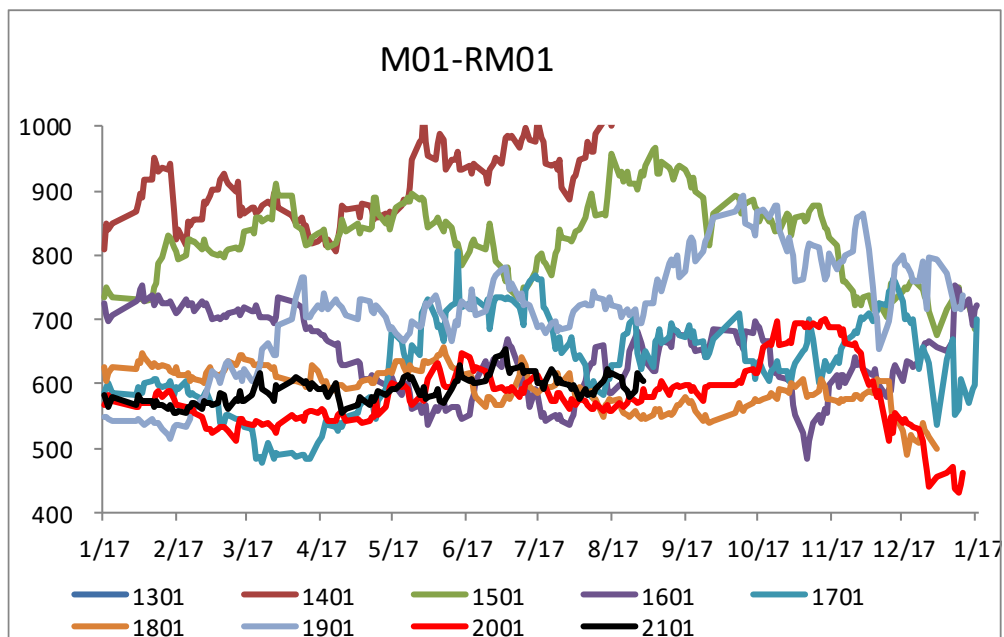
Y/M



跨品种套利跟踪: OI/RM



跨品种套利跟踪: M-RM



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