

农产品套利跟踪 20210308



信达期货
CINDA FUTURES

联系人：张秀峰

从业资格编号：F0289189

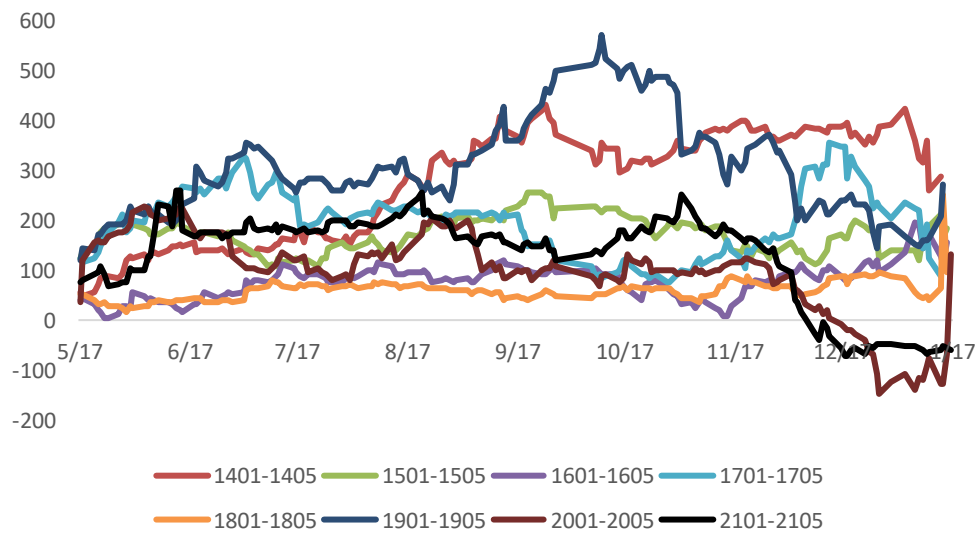
投资咨询编号：Z0011152

电话：0571-28132638

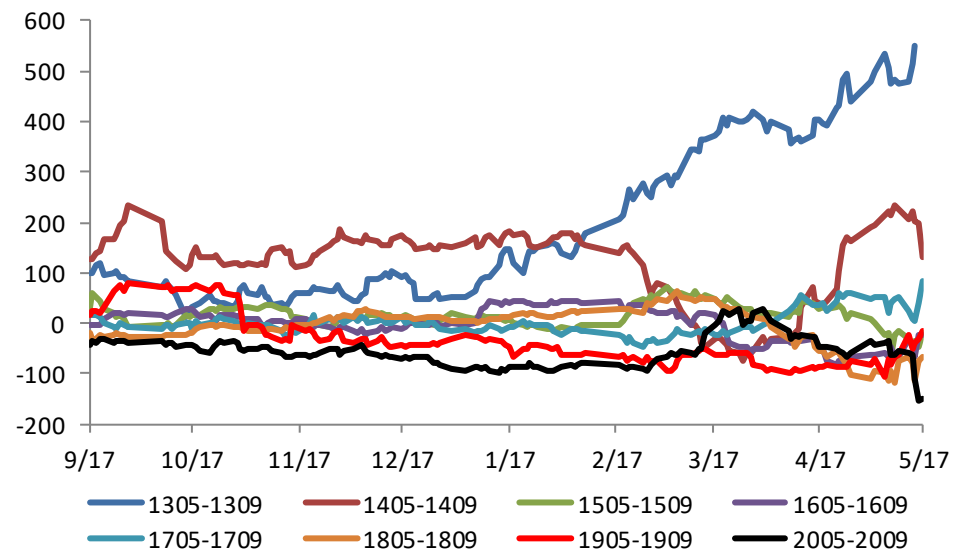
策略类型		策略组合	2021/3/5	2021/3/8	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.29	2.34	[1.8,2.7]	观望
		Y2105/M2105	2.67	2.75	[1.8,2.7]	观望
		Y2109/M2109	2.35	2.40	[1.8,2.6]	观望
		Y 现货/M 现货	2.71	2.76	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.57	3.68	[2.5,3.5]	观望
		OI2105/RM2105	3.67	3.74	[2.5,3.2]	观望
		OI2109/RM2109	3.50	3.55	[2.3,3.2]	观望
		OI 现货/RM 现货	3.89	3.96	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	1867	2016	[0,1000]	观望
		OI2105-Y2105	1580	1647	[0,1200]	-
		OI2109-Y2109	1981	2120	[0,1200]	观望
		OI 现货-Y 现货	1574	1751	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1146	1206	[500,1500]	观望
		Y2105-P2105	1484	1612	[500,1500]	观望
		Y2109-P2109	1250	1270	[500,1500]	观望
		Y 现货-P 现货	1550	1630	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	3013	3222	[800,2000]	观望
		OI2105-P2105	3064	3259	[700,2000]	观望
		OI2009-P2109	3231	3390	[700,2000]	观望
		OI 现货-P 现货	3124	3381	[500,3000]	-
	豆粕-菜粕	M2101-RM2101	688	703	[500,1000]	观望
		M2105-RM005	488	460	[400,1000]	观望
		M2109-RM2109	560	542	[400,1000]	观望
		M 现货-RM 现货	649	626	[400,1500]	-

策略类型		策略组合	2021/3/5	2021/3/8	正常区间	操作建议
跨期	豆粕	M2101-M2105	13	13	[0,400]	观望
		M2105-M2109	-67	-78	[-100,200]	观望
		M2109-M2101	54	65	[-100,300]	观望
		主力合约基差	84	78	[-200,600]	-
	菜粕	RM2101-RM2105	-187	-230	[-100,100]	观望
		RM2105-RM2109	5	4	[-50,150]	观望
		RM2109-RM2101	182	226	[0,350]	观望
		主力合约基差	95	94	[0,600]	-
	豆油	Y2101-Y2105	-1246	-1368	[-150,150]	观望
		Y2105-Y2109	910	1022	[-250,50]	观望
		Y2109-Y2101	336	346	[-200,0]	观望
		主力合约基差	1652	1684	[-400,150]	-
	棕榈油	P2101-P2105	-908	-962	[-300,100]	观望
		P2105-P2109	676	680	[-300,200]	观望
		P2109-P2101	232	282	[-200,200]	观望
		主力合约基差	1202	1174	[-500,500]	-
	菜油	OI2101-OI2105	-959	-999	[-200,100]	观望
		O2105-OI2109	509	549	[-300,200]	观望
		OI2109-OI2101	450	450	[-200,500]	观望
		主力合约基差	1095	1165	[-100,1000]	-
	玉米	C2101-C2105	-119	-117	[-100,100]	观望
		C2105-C2109	54	63	[-100,150]	观望
		C2109-C2101	65	54	[-100,250]	观望
		主力合约基差	215	199	[-100,400]	-
	白糖	SR2101-SR2105	181	184	[-150,200]	观望
		SR2105-SR2109	-82	-91	[-150,200]	观望
		SR2109-SR2101	-99	-93	[-300,250]	观望
		主力合约基差	-49	-93	[-300,500]	-
	棉花	CF2101-CF2105	270	290	[-1000,1000]	观望
		CF2105-CF2109	-170	-200	[1000,2000]	观望
		CF2109-CF2101	-100	-90	[-1000,1000]	观望
		主力合约基差	176	64	[0,2000]	-

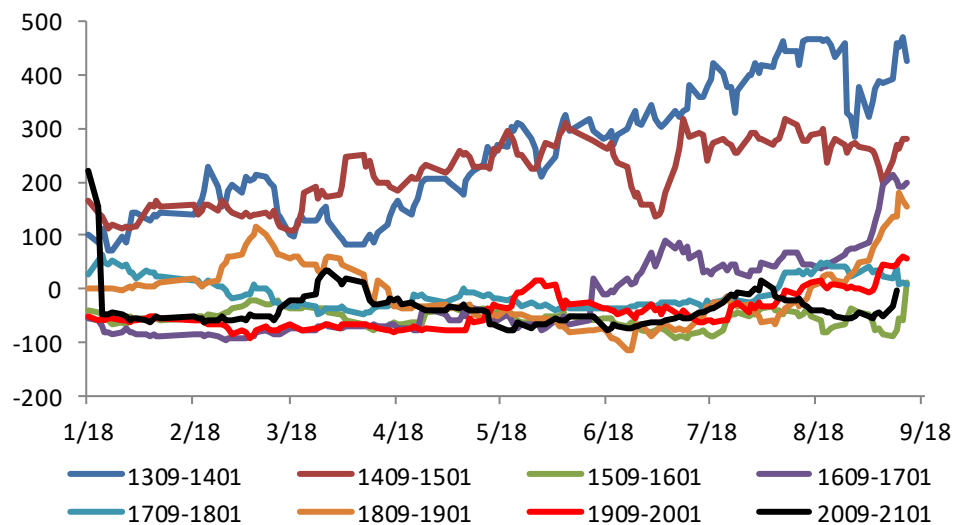
M01-M05



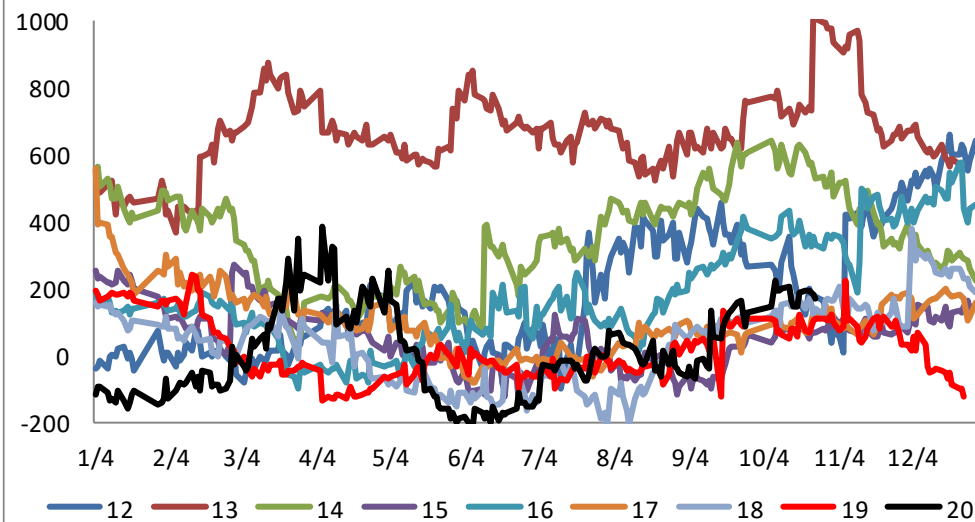
M05-M09



M09-M01

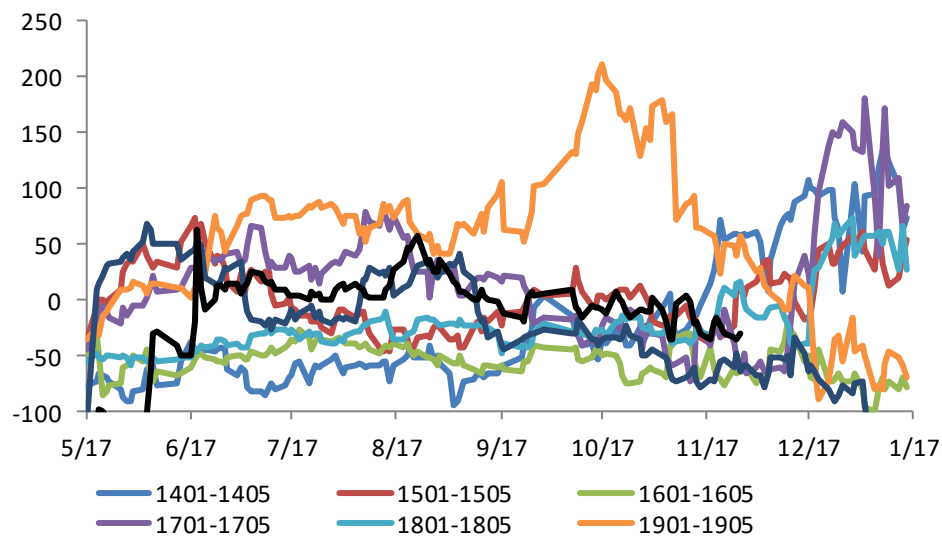


豆粕主力合约基差

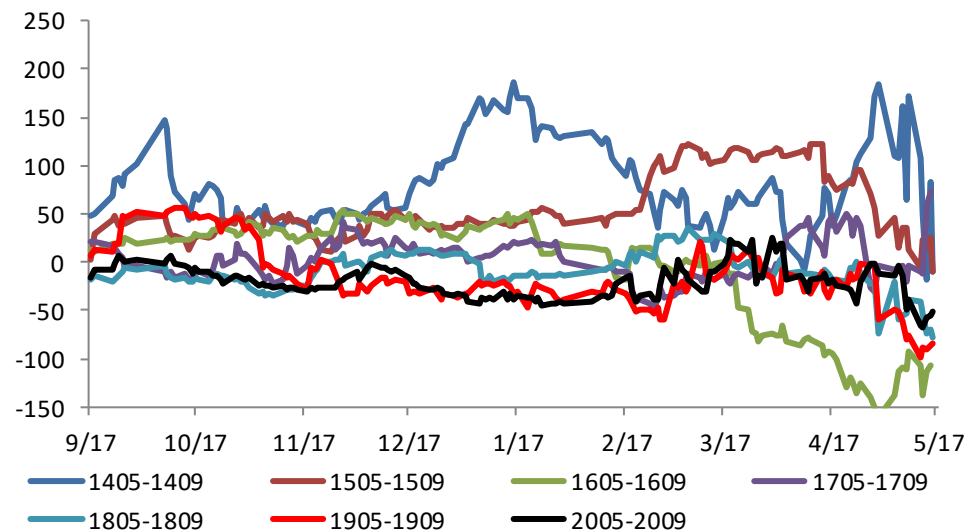


跨期套利跟踪：RM

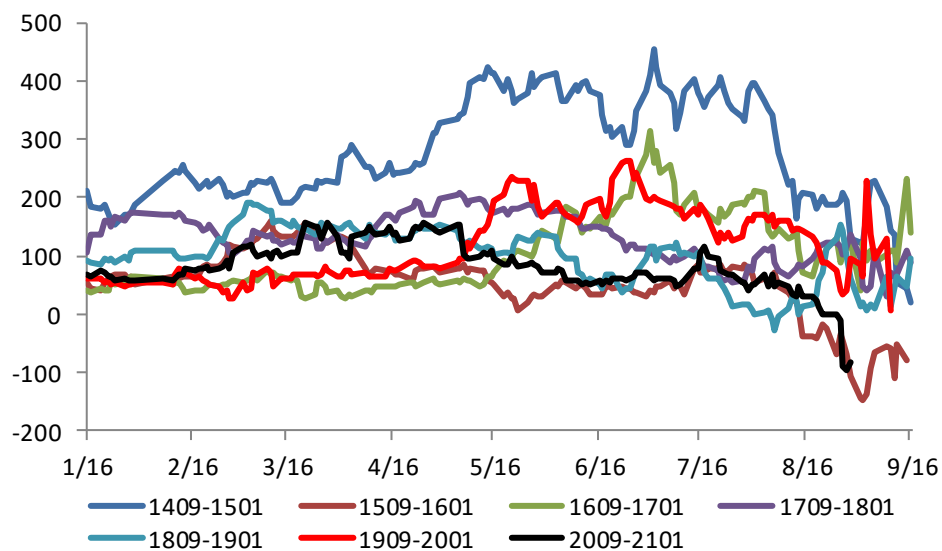
RM01-RM05



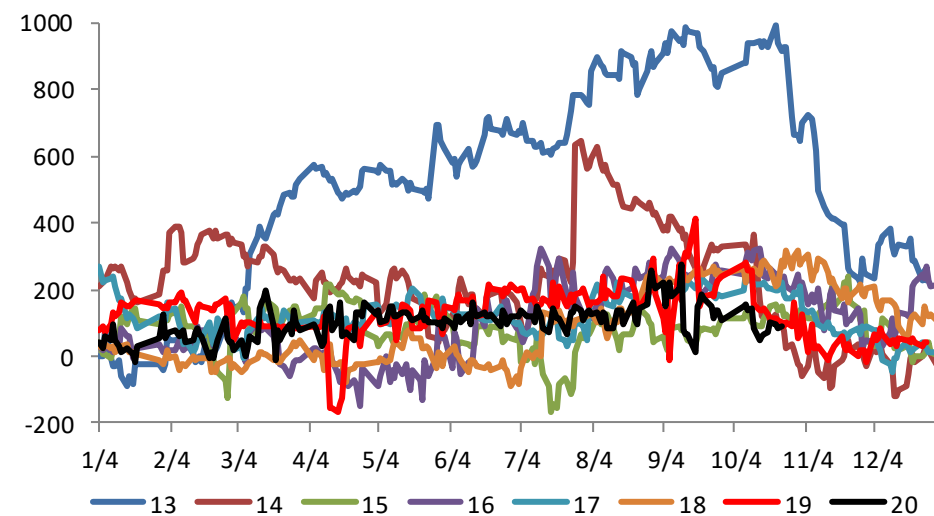
RM05-RM09



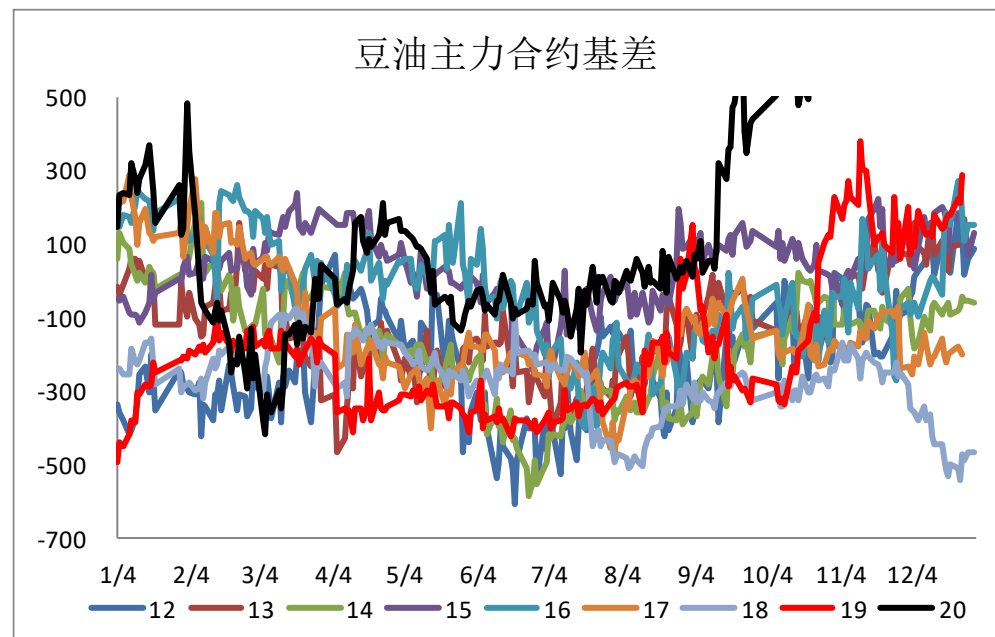
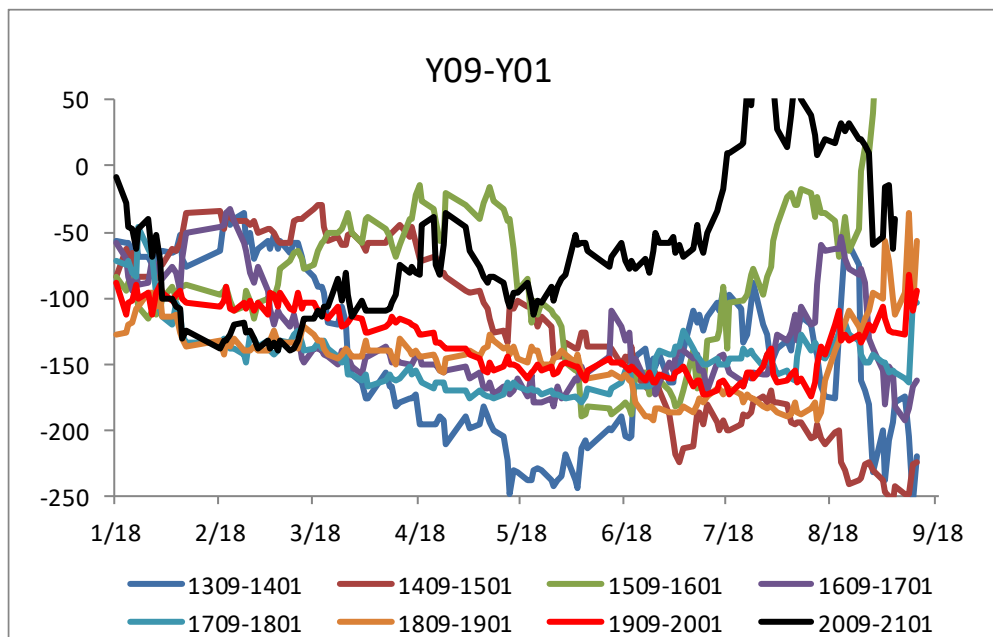
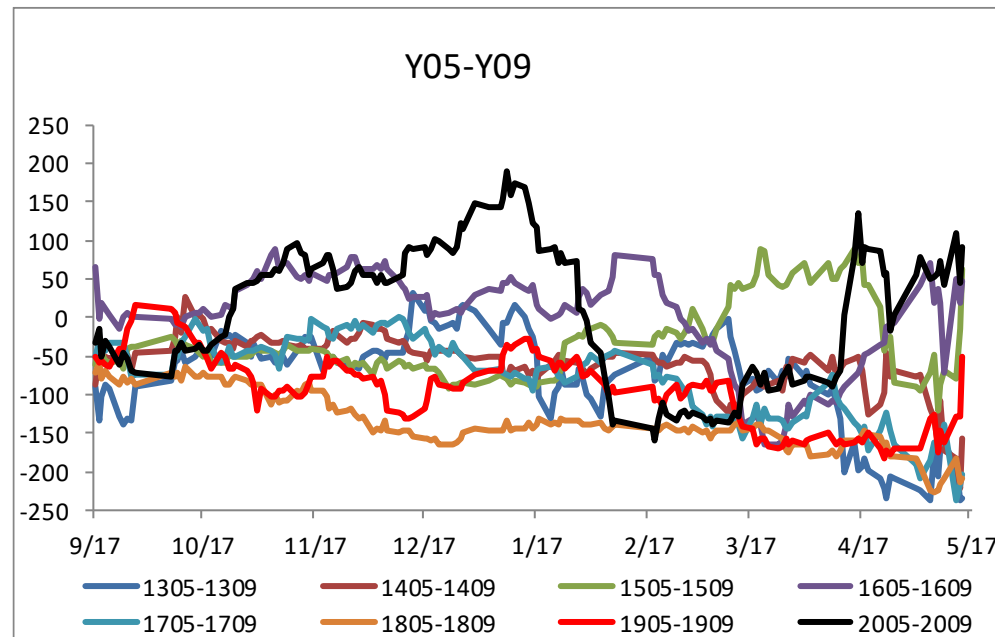
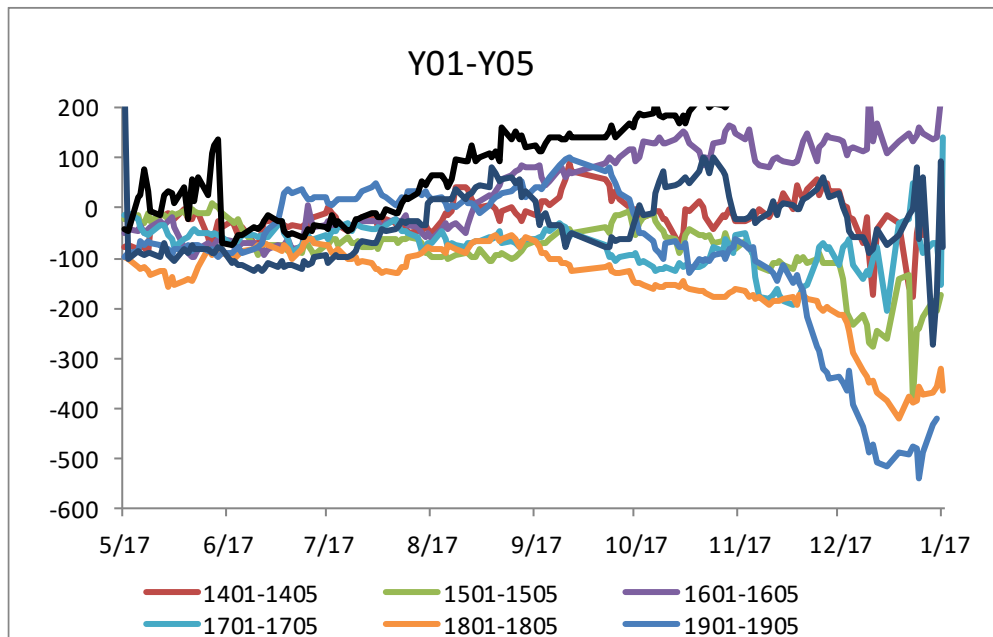
RM09-RM01



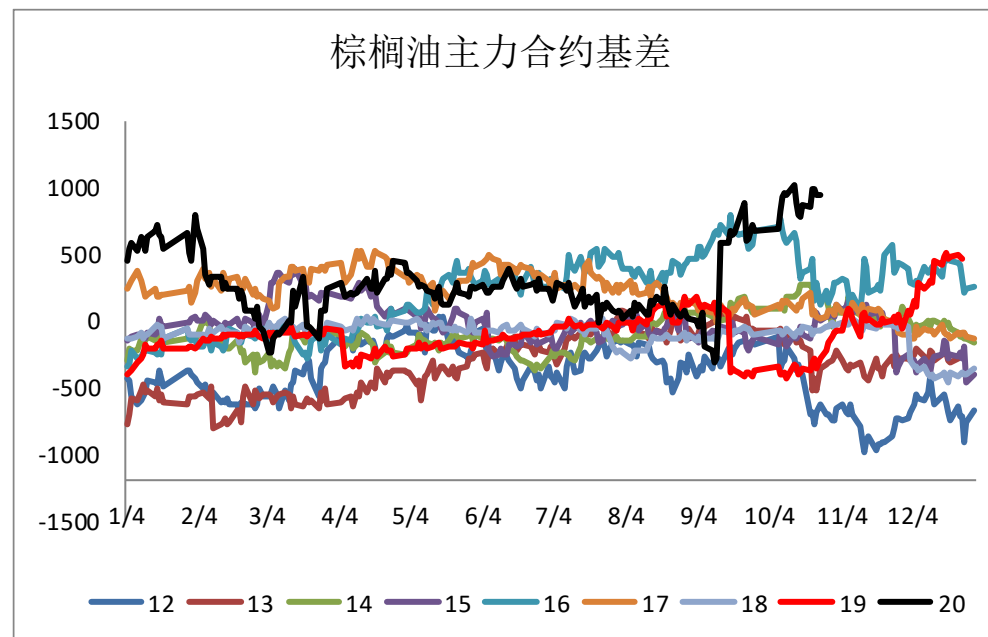
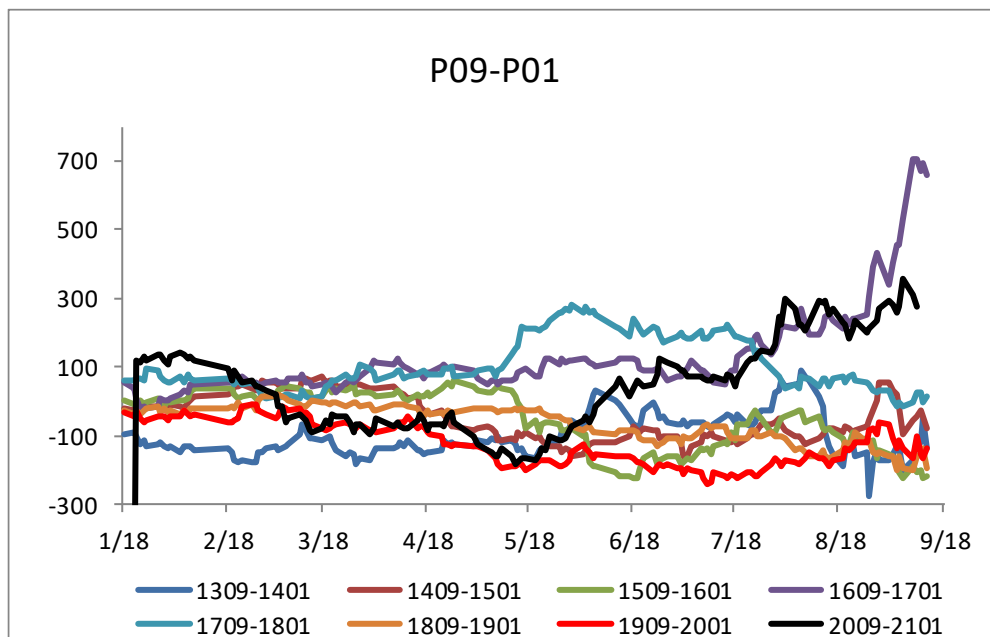
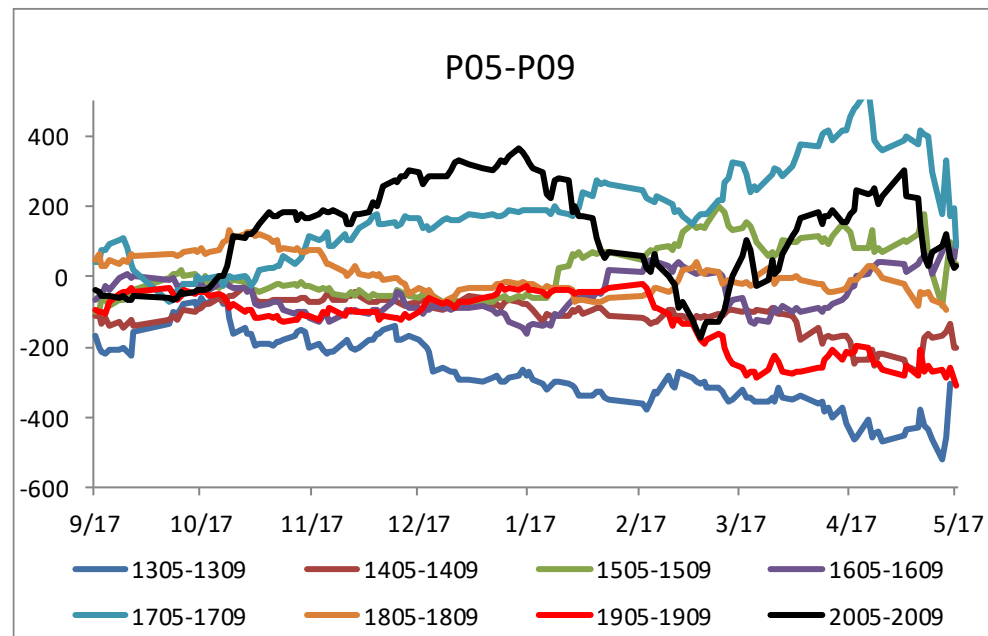
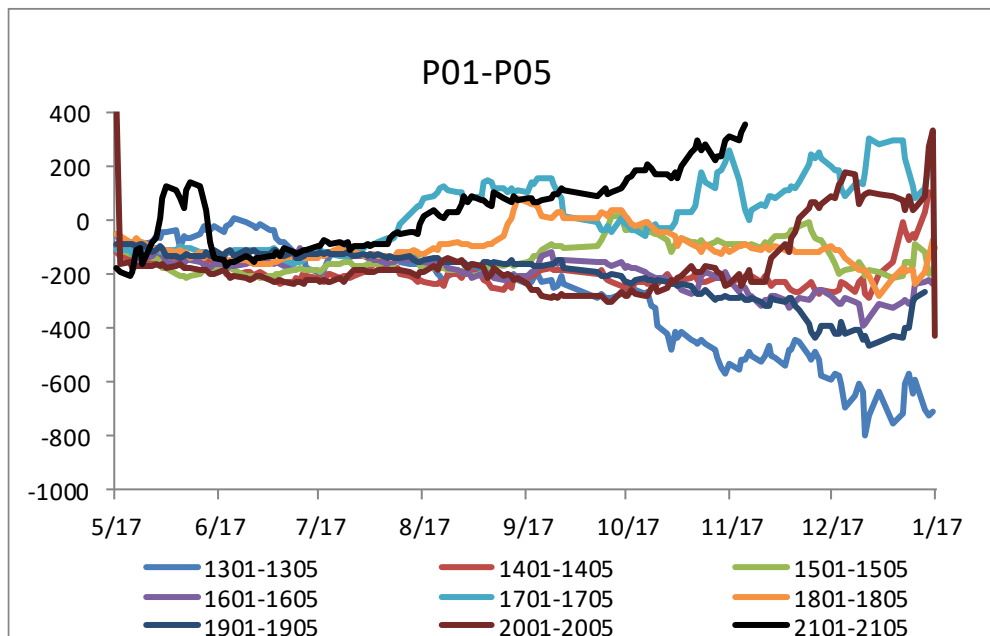
菜粕主力合约基差



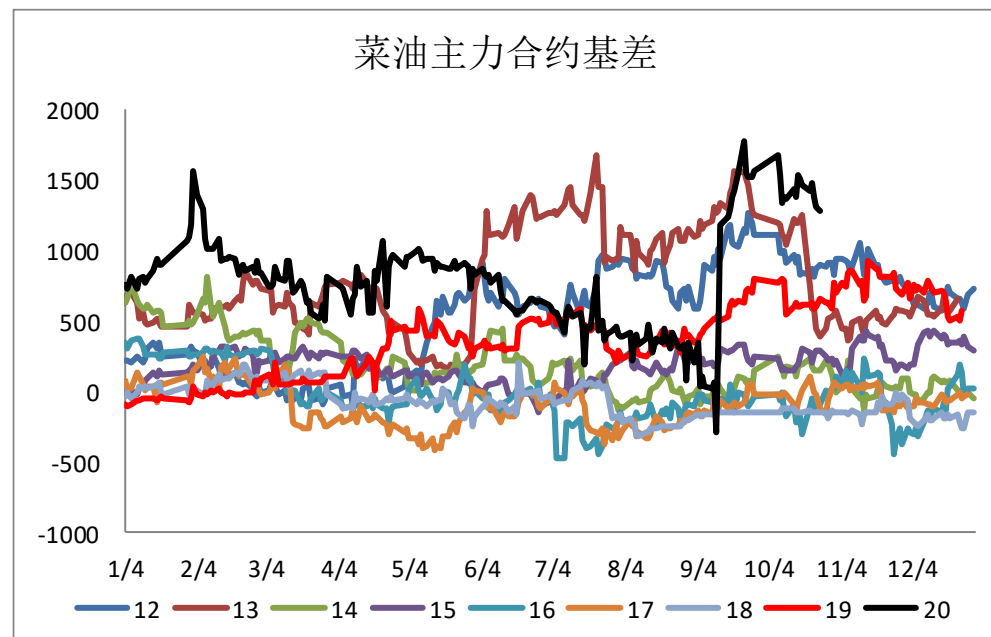
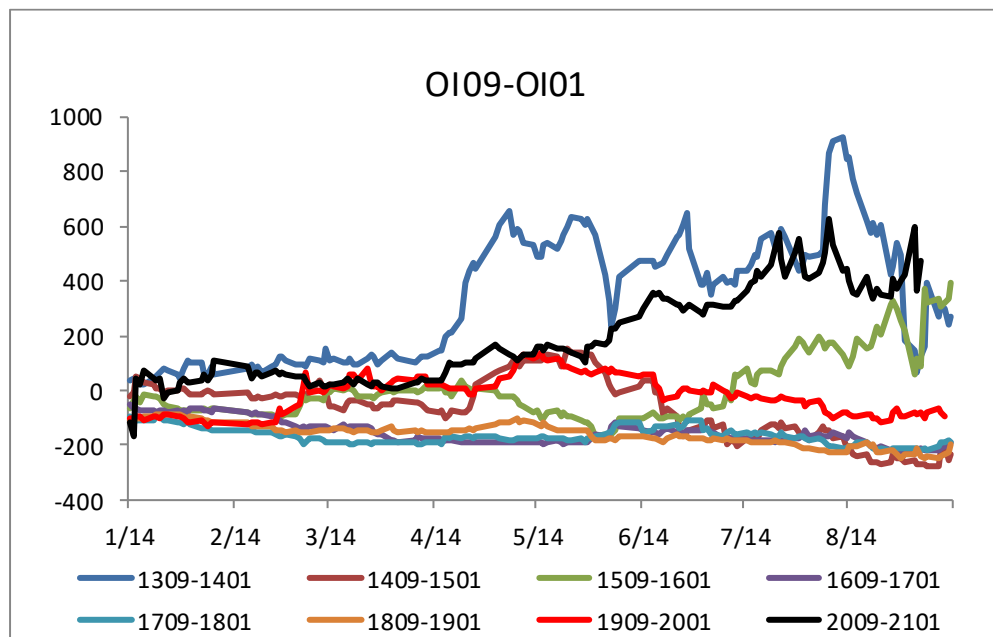
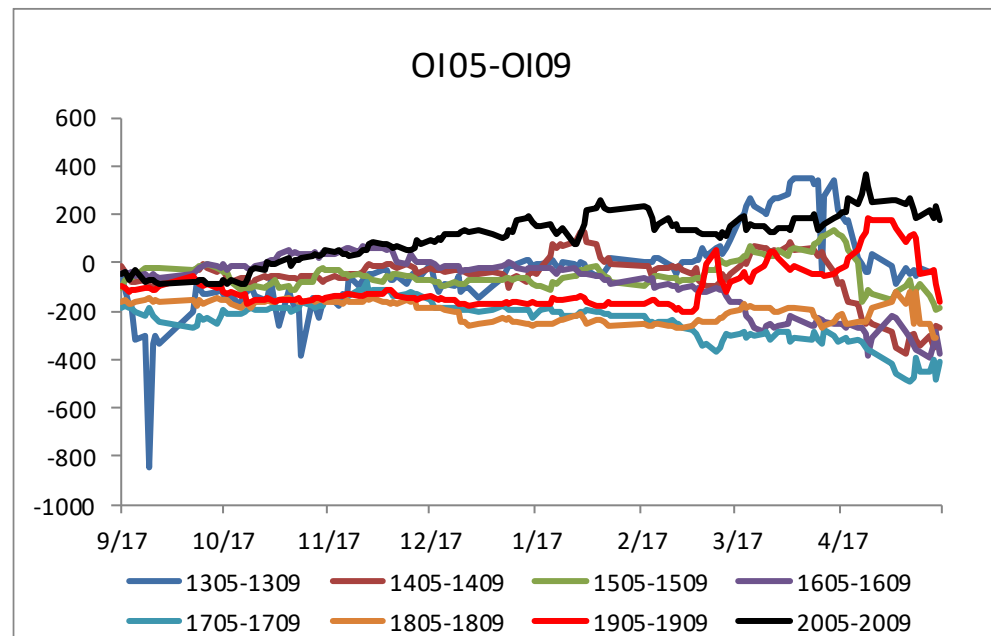
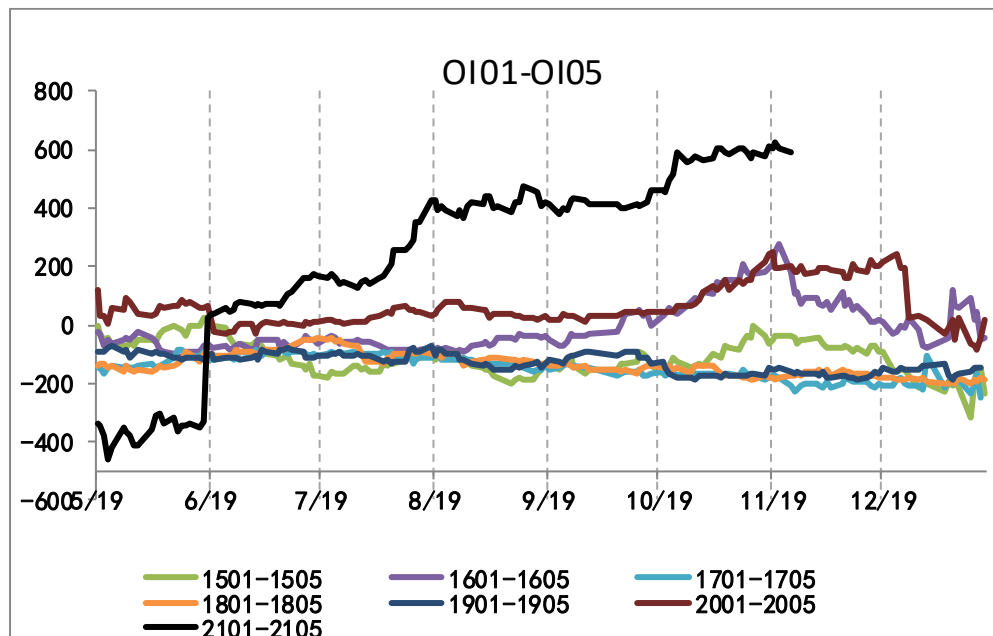
跨期套利跟踪：Y



跨期套利跟踪：P

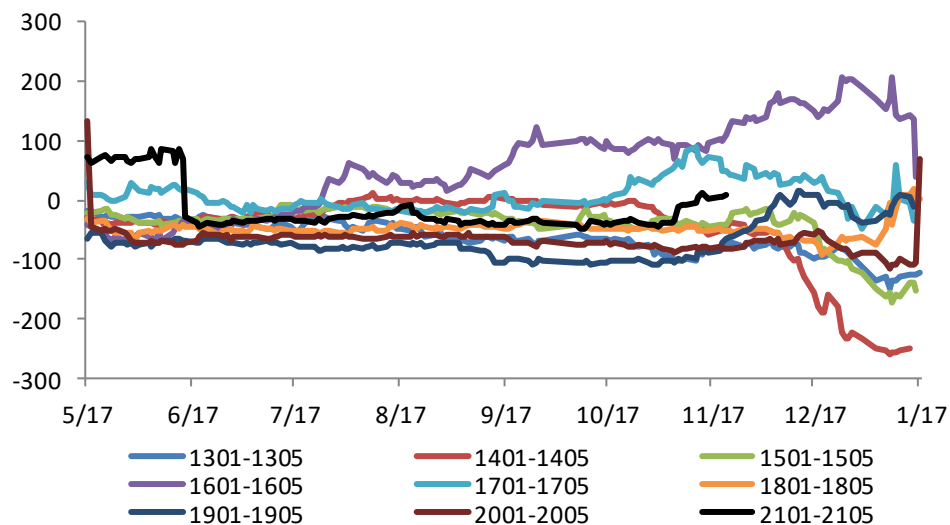


跨期套利跟踪：OI

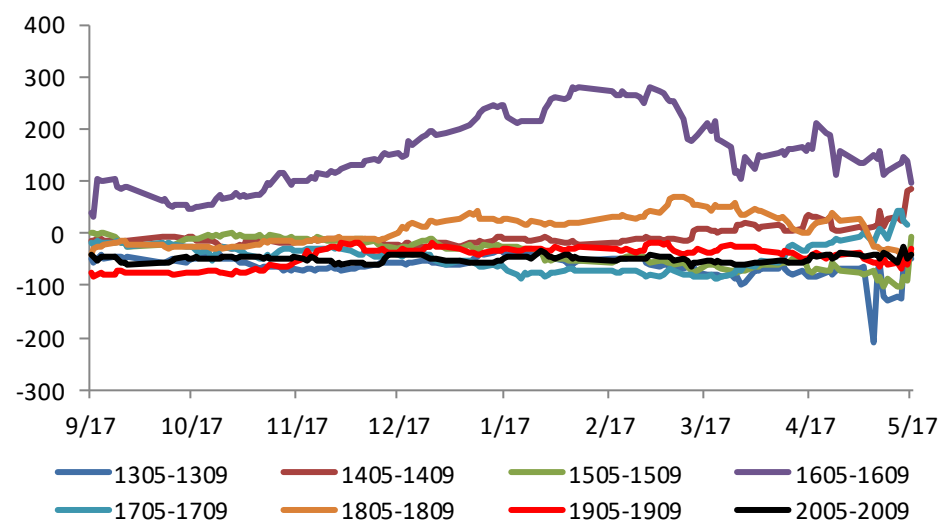


跨期套利跟踪：C

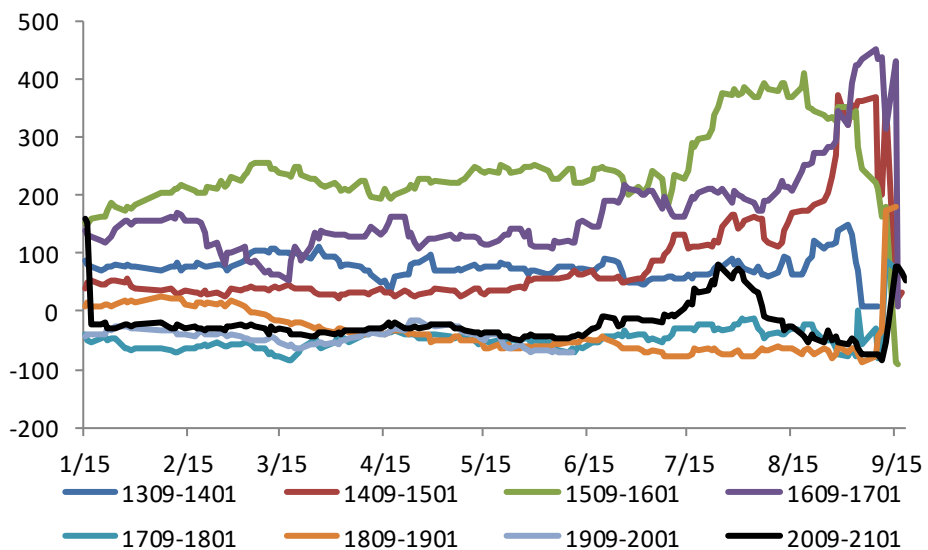
C01-C05



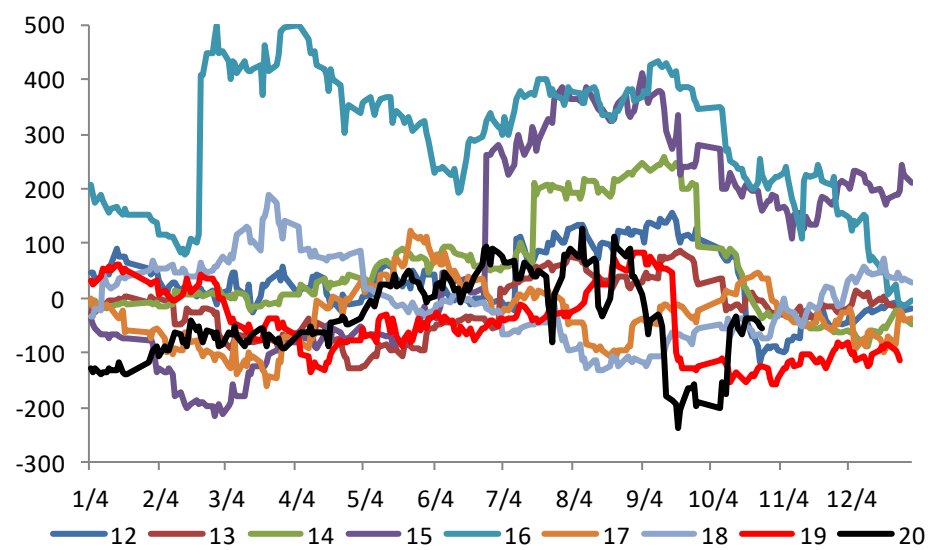
C05-C09



C09 - C01

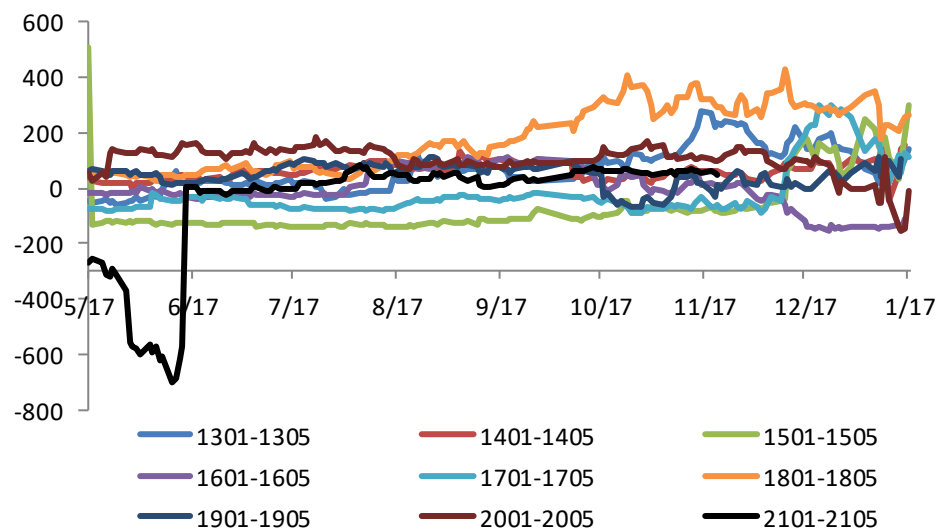


玉米主力合约基差

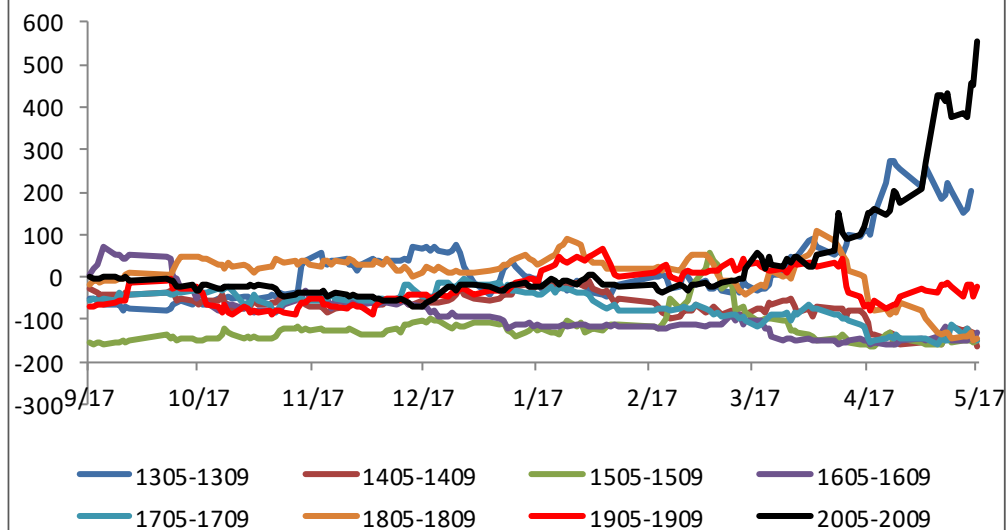


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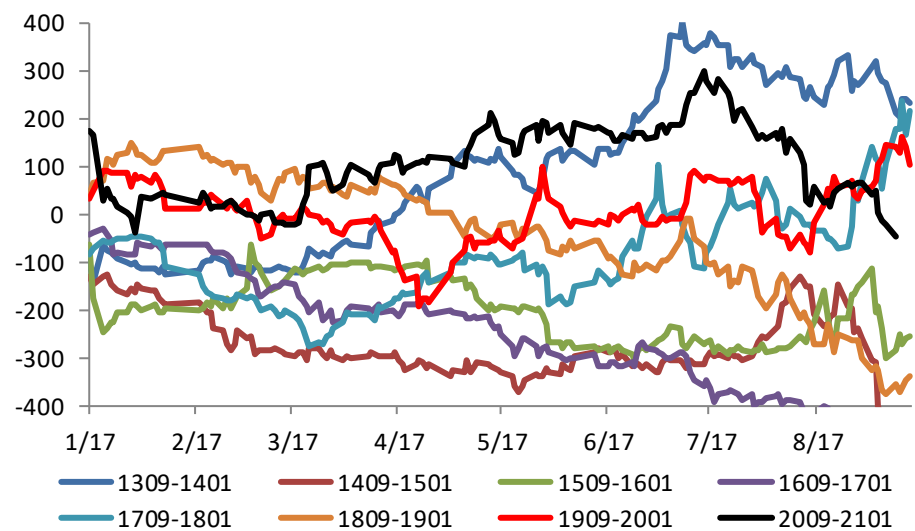
SR01-SR05



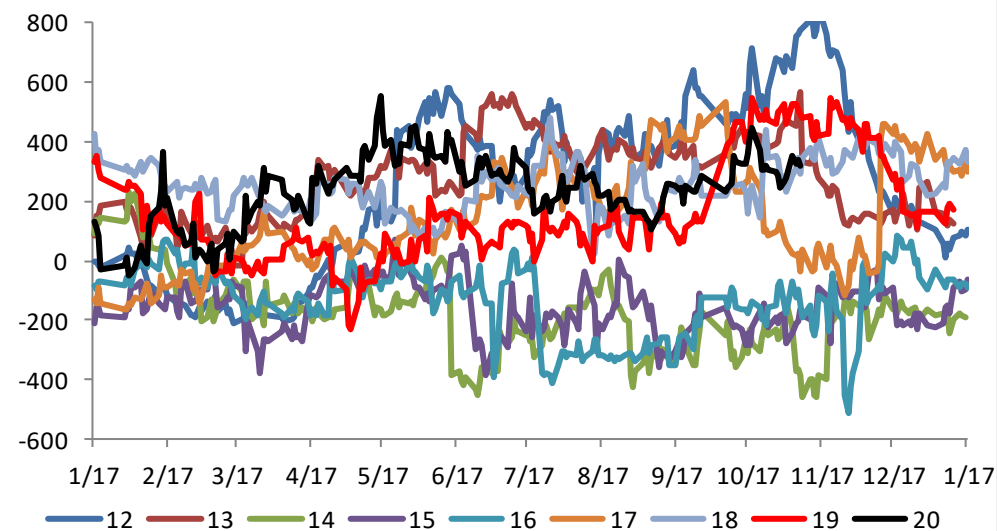
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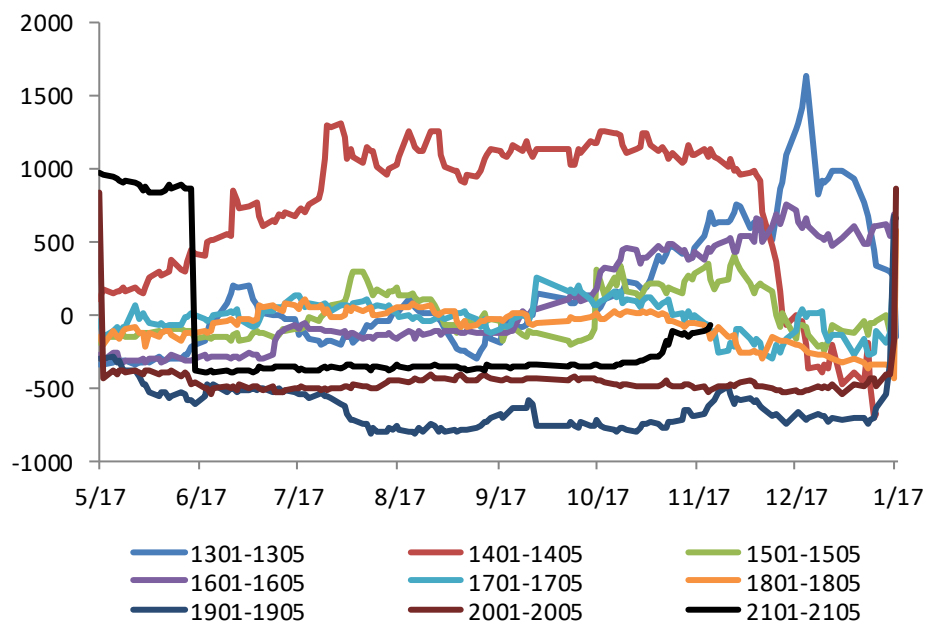
SR09 - SR01



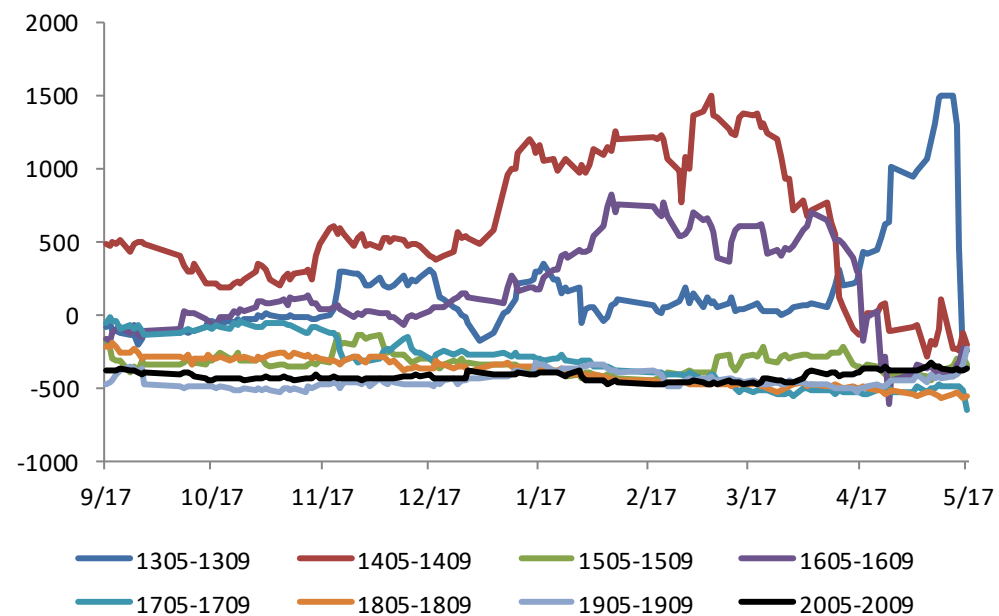
白糖主力合约基差



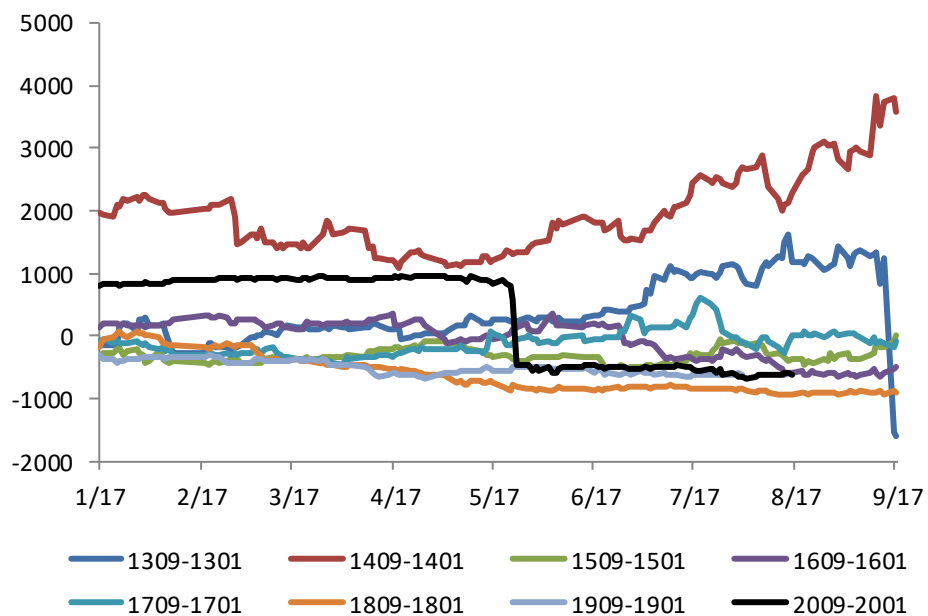
CF01-CF05



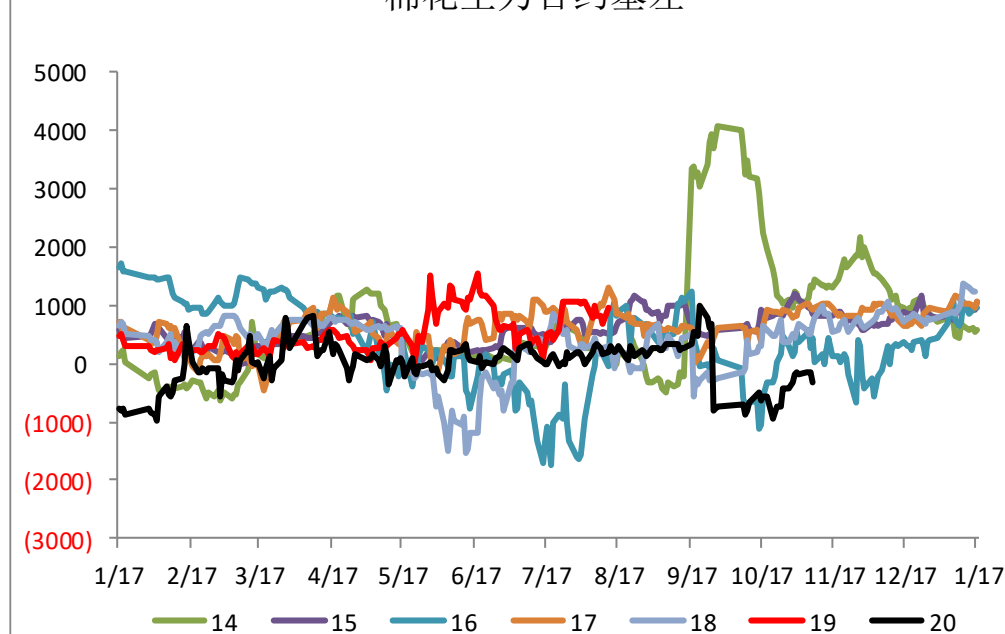
CF05-CF09



CF09-CF01

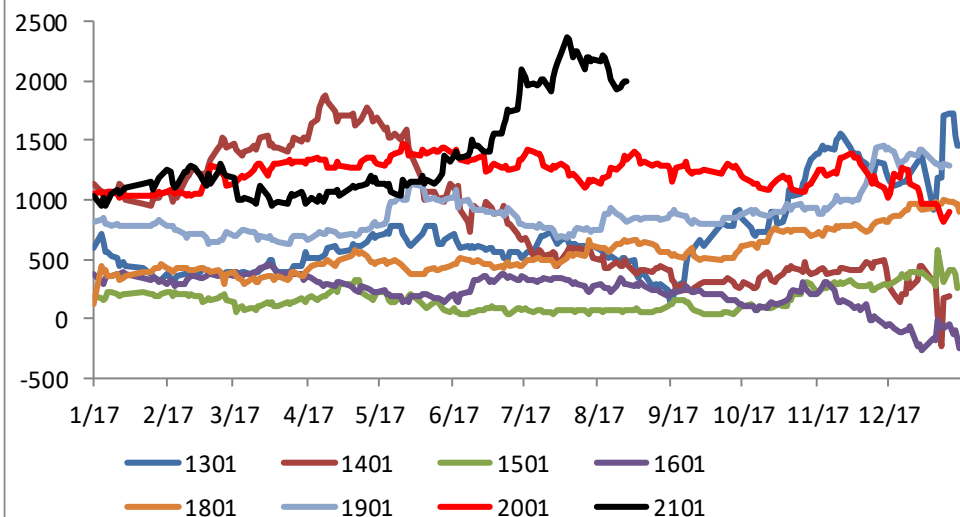


棉花主力合约基差

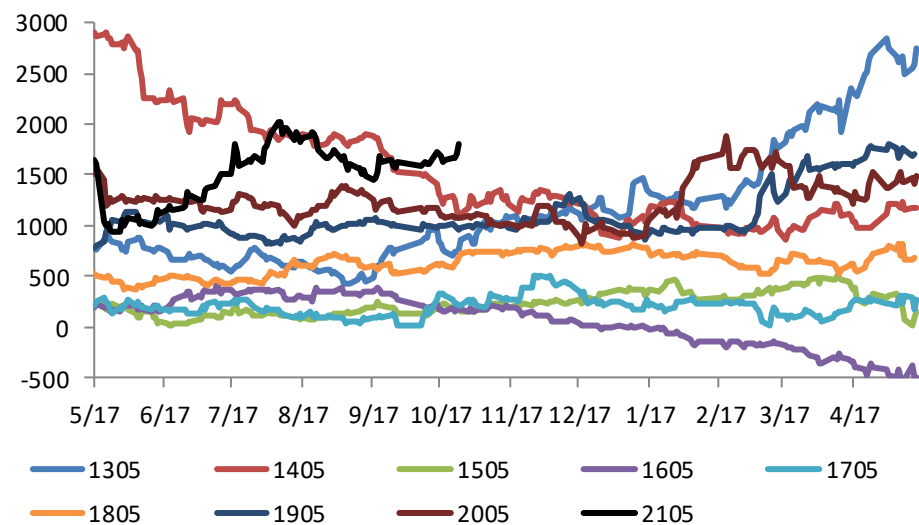


跨品种套利跟踪：OI-Y

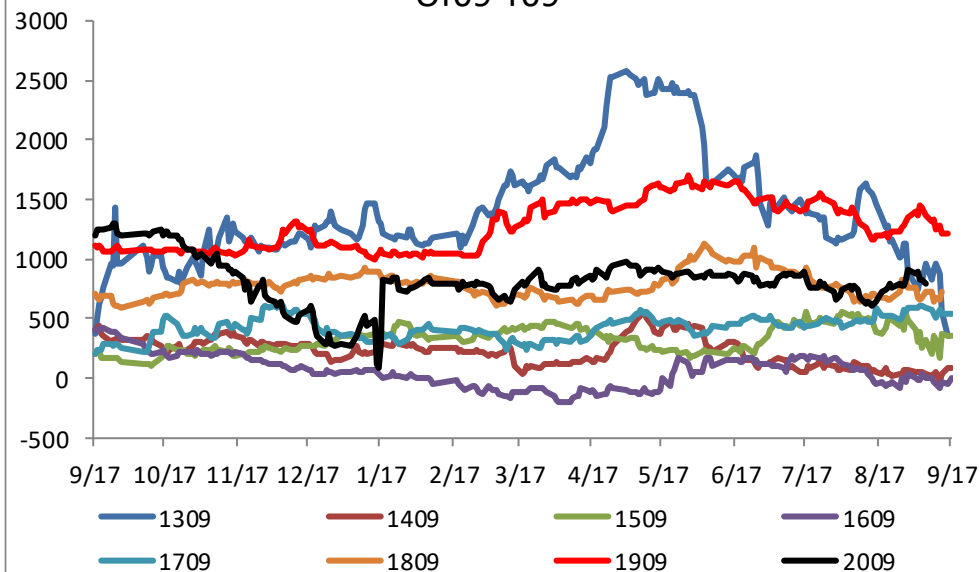
OI01-Y01



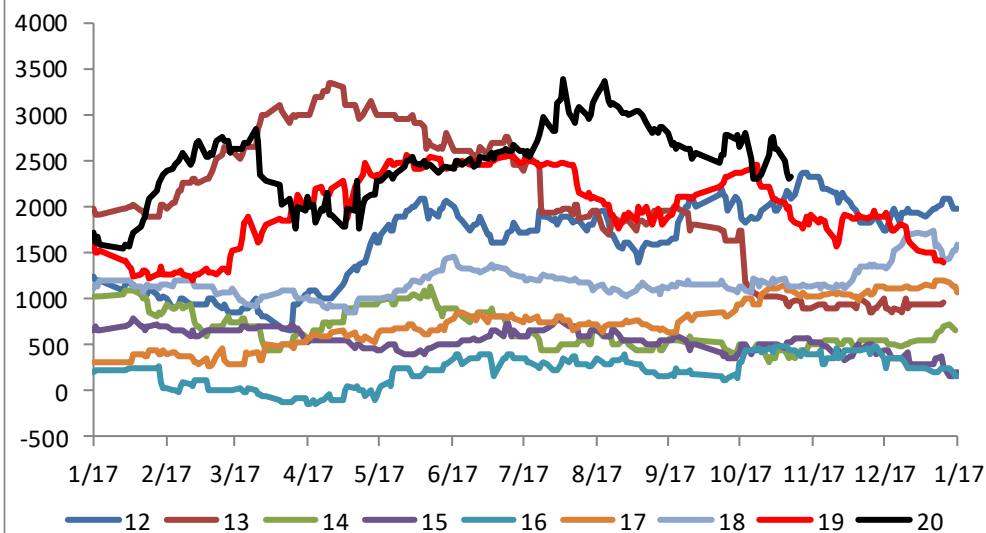
OI05-Y05



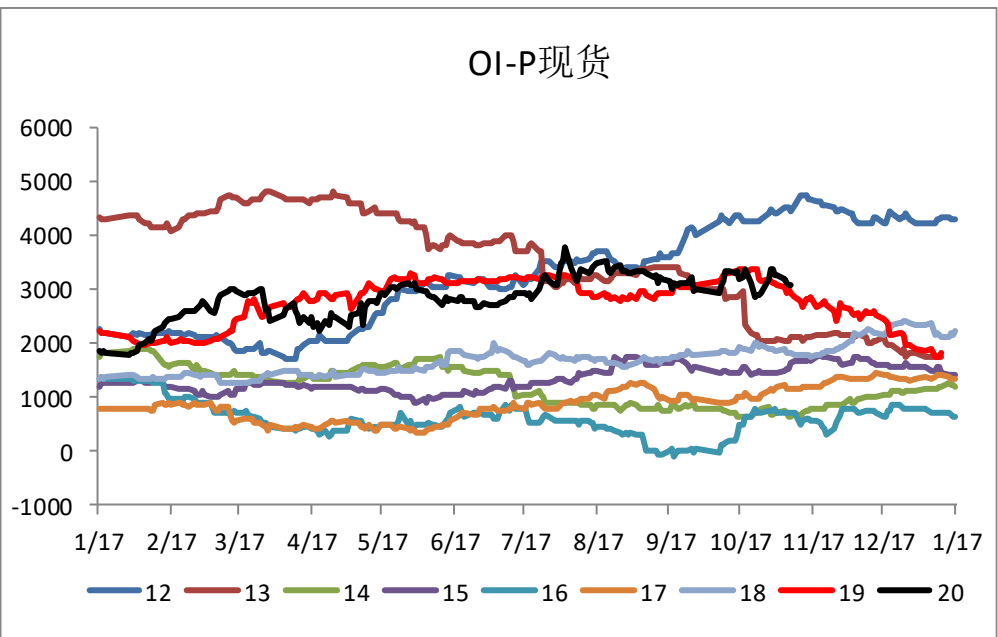
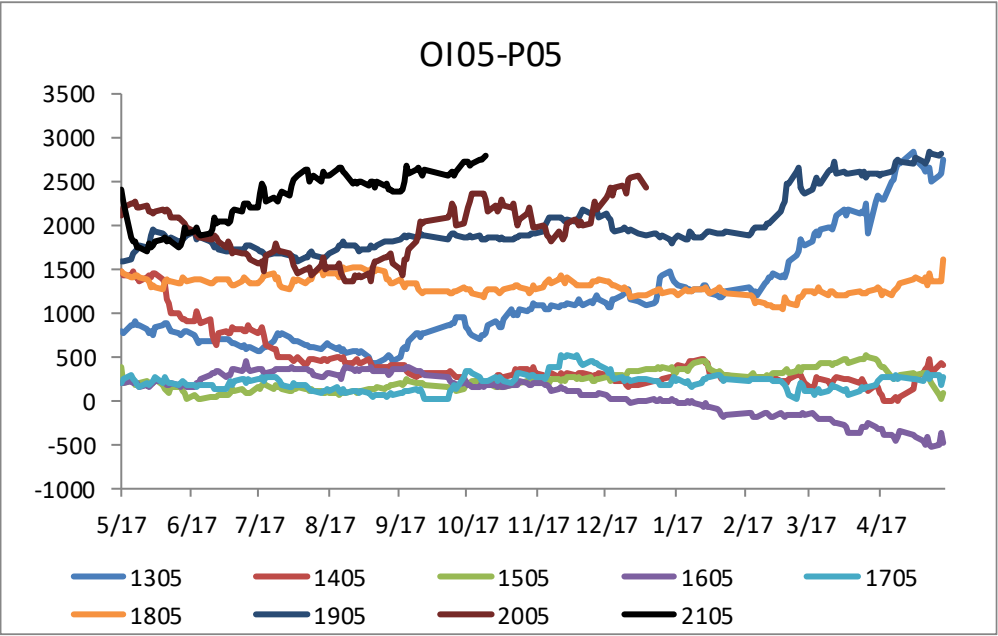
OI09-Y09



OI-Y 现货

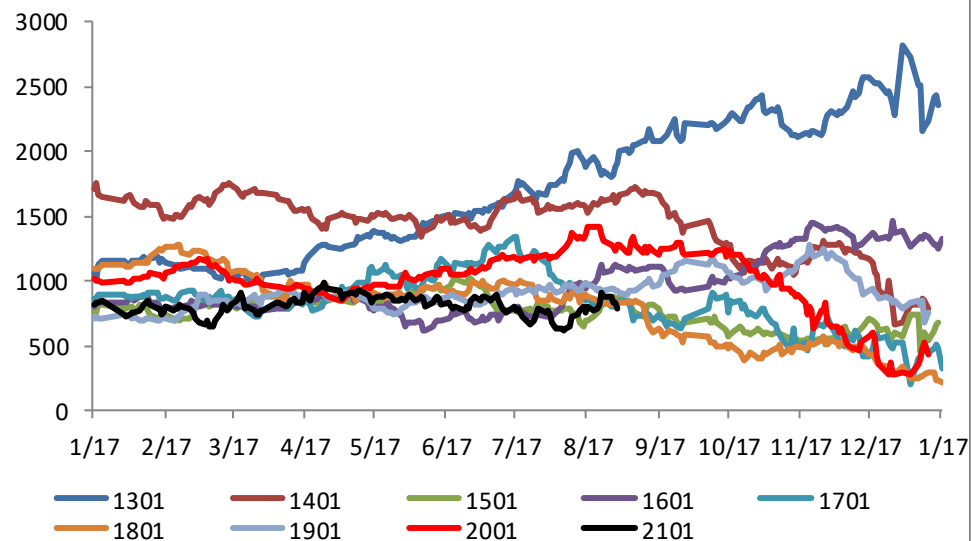


跨品种套利跟踪：OI-P

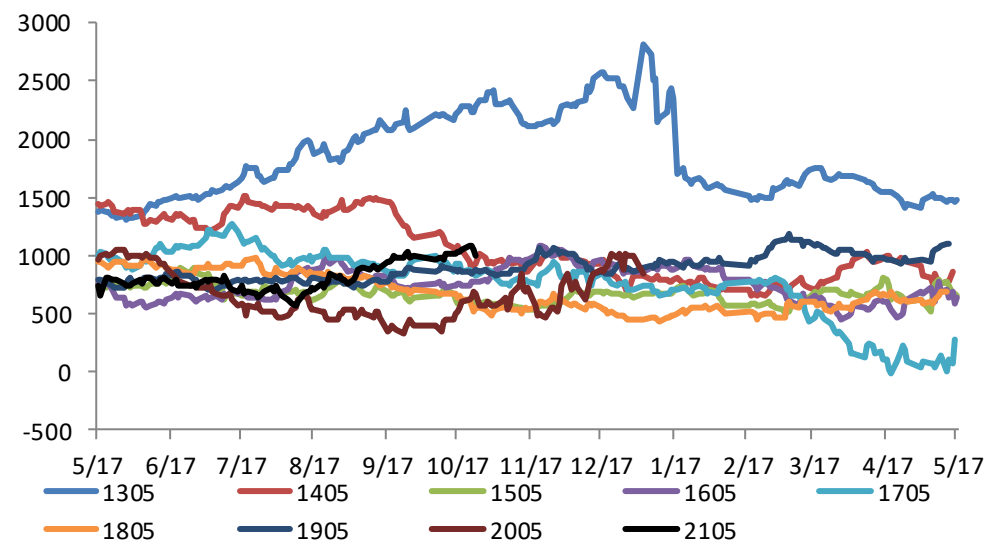


跨品种套利跟踪：Y-P

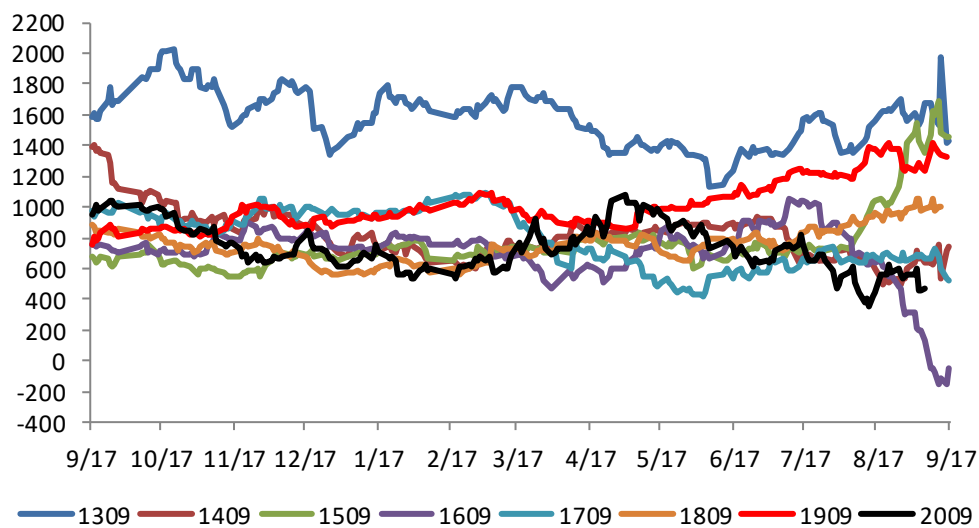
Y01-P01



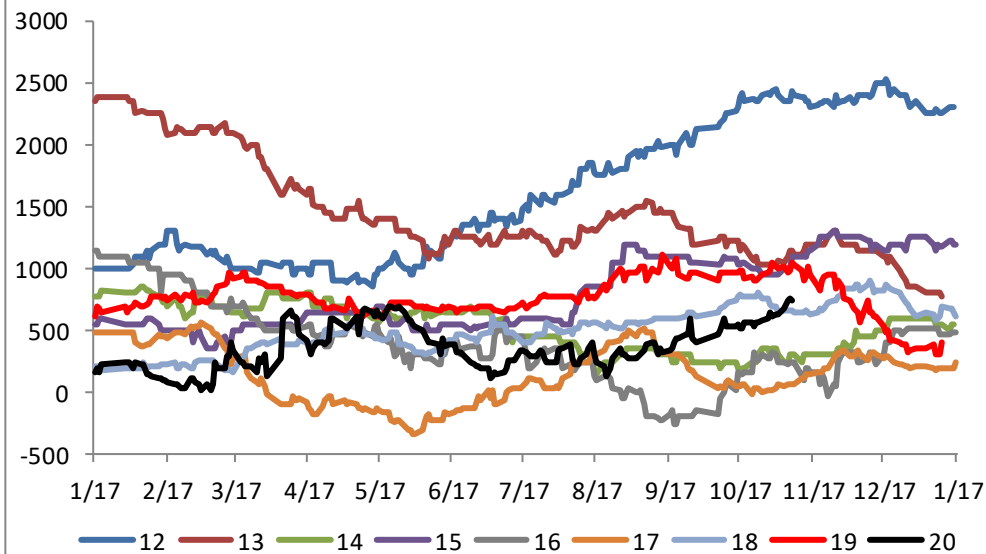
Y05-P05



Y09-P09

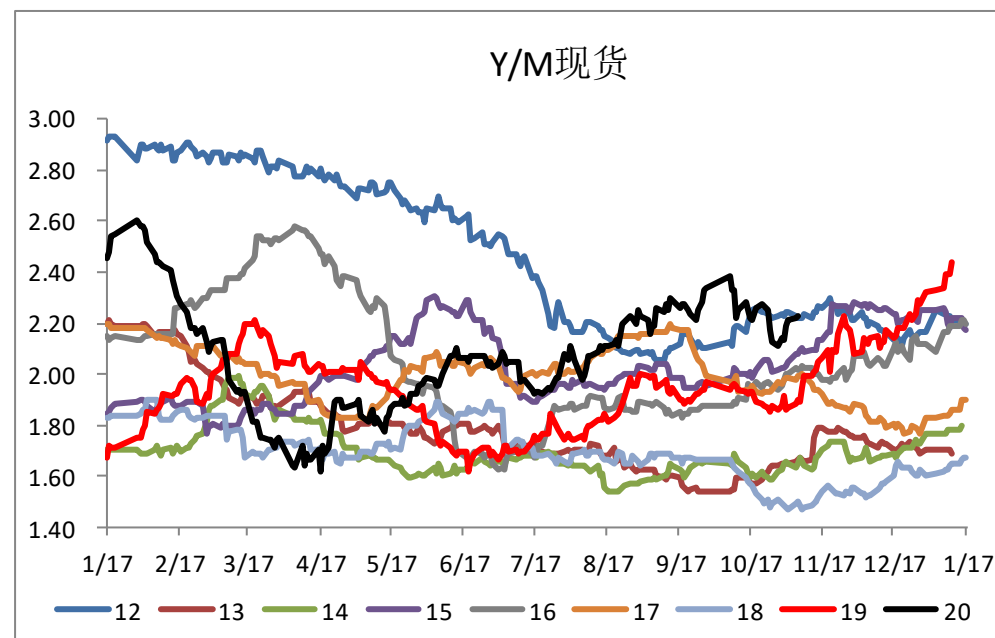
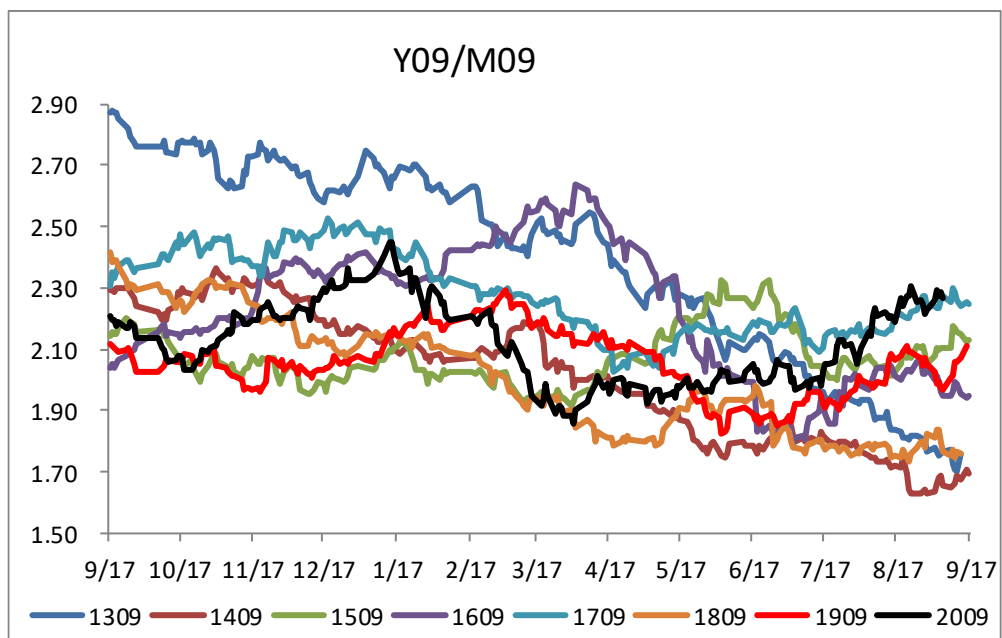
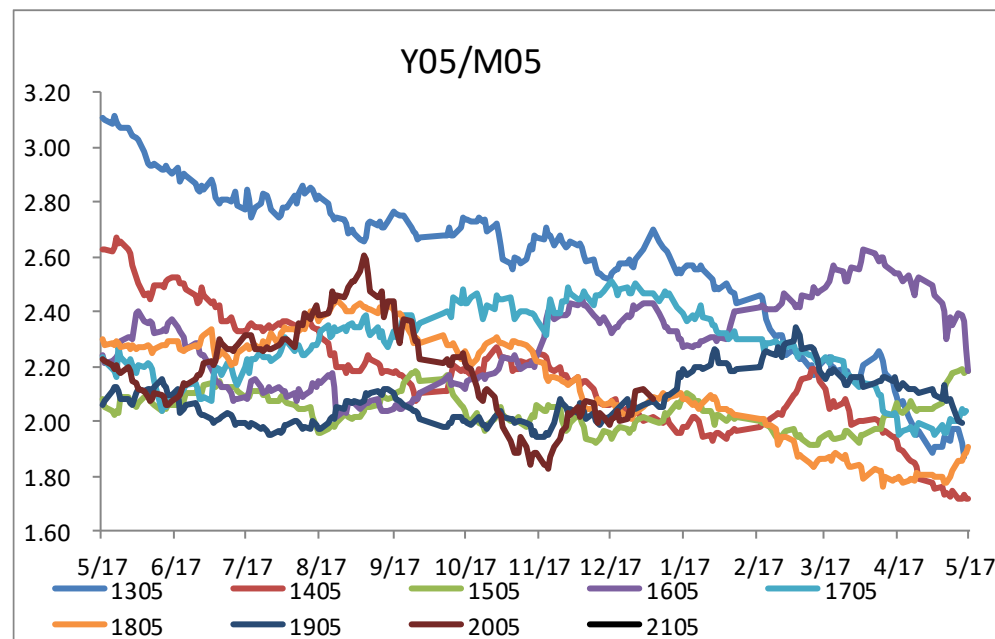
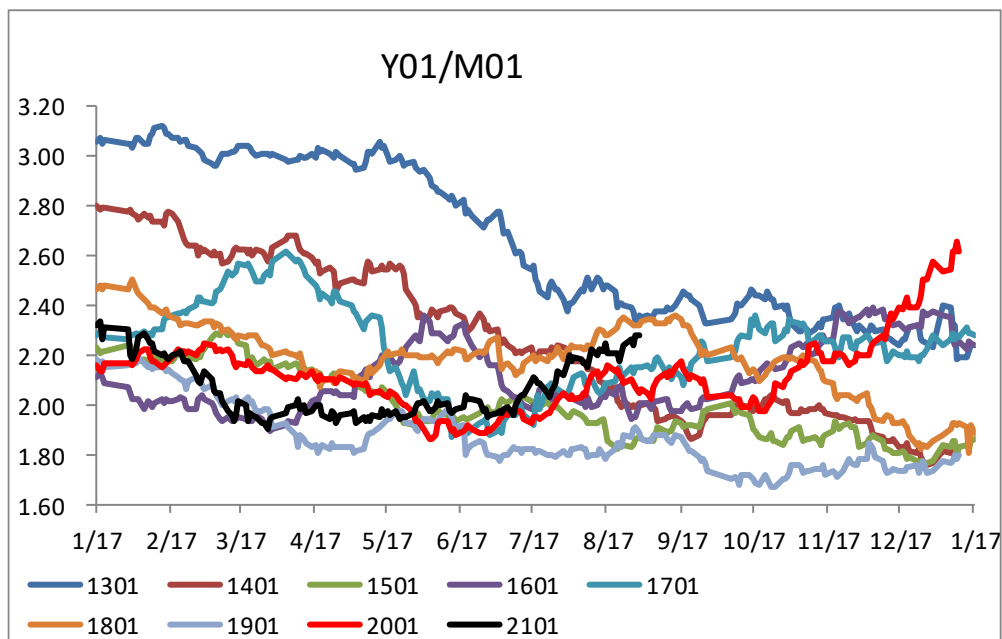


Y-P现货

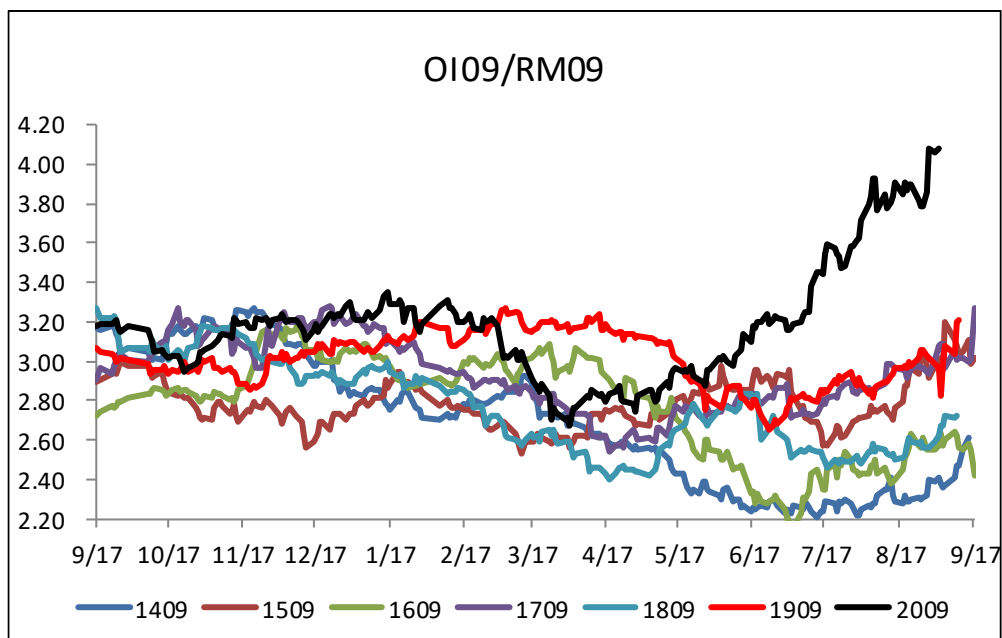
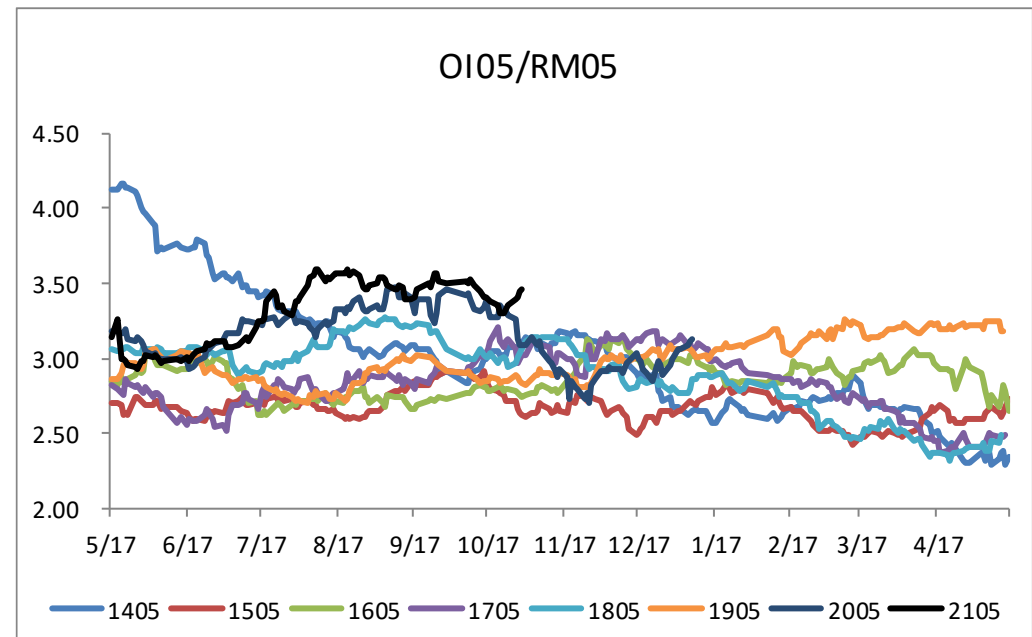
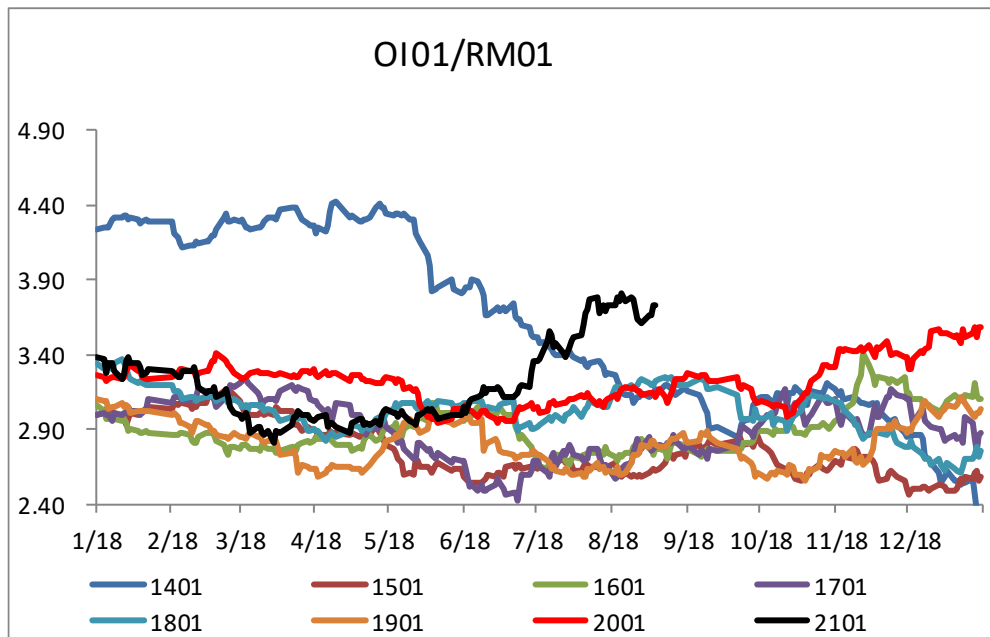


跨品种套利跟踪：Y/M

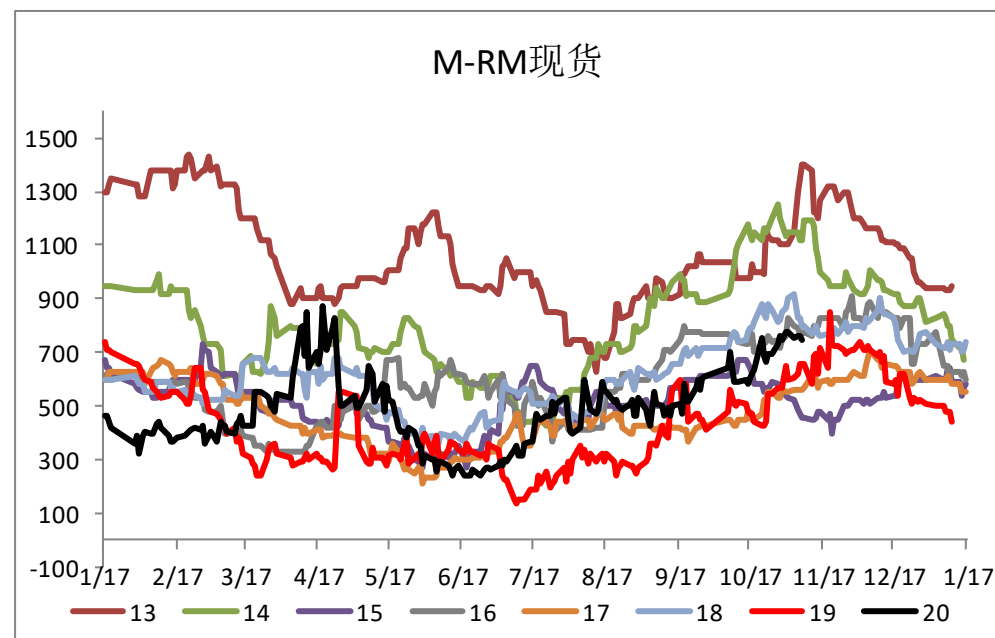
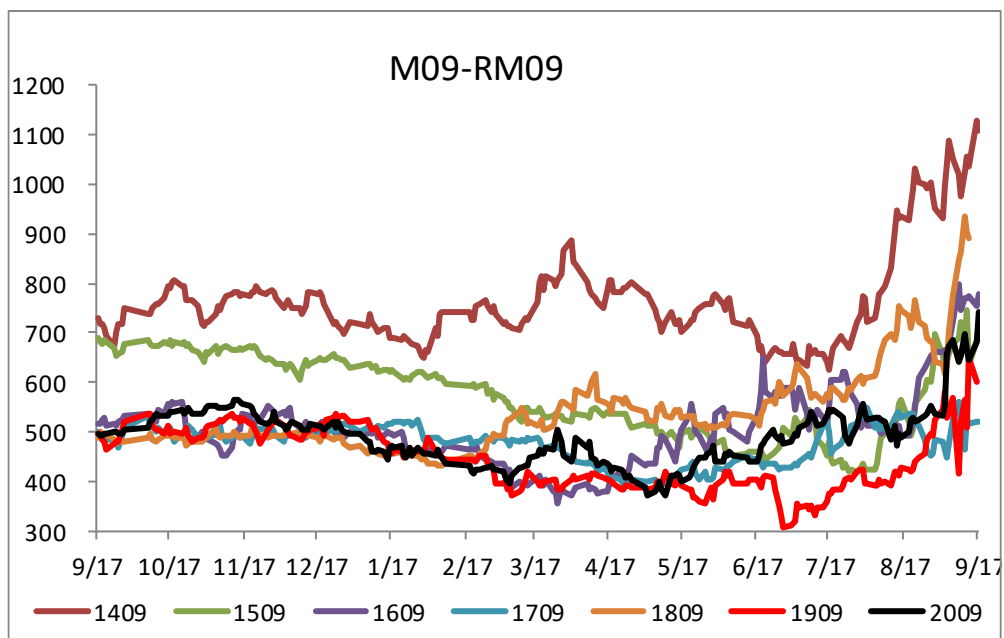
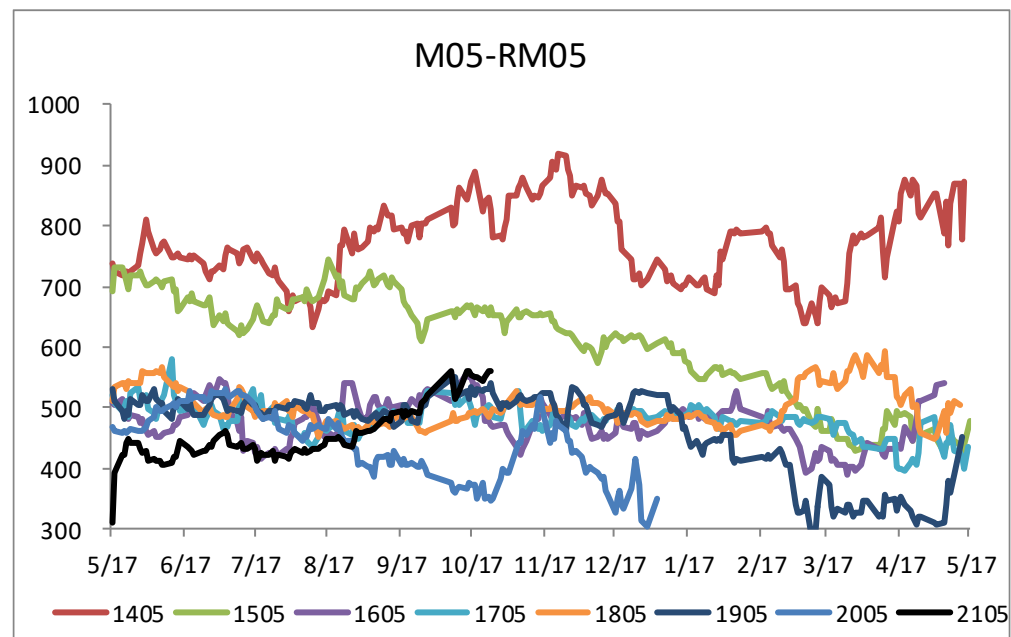
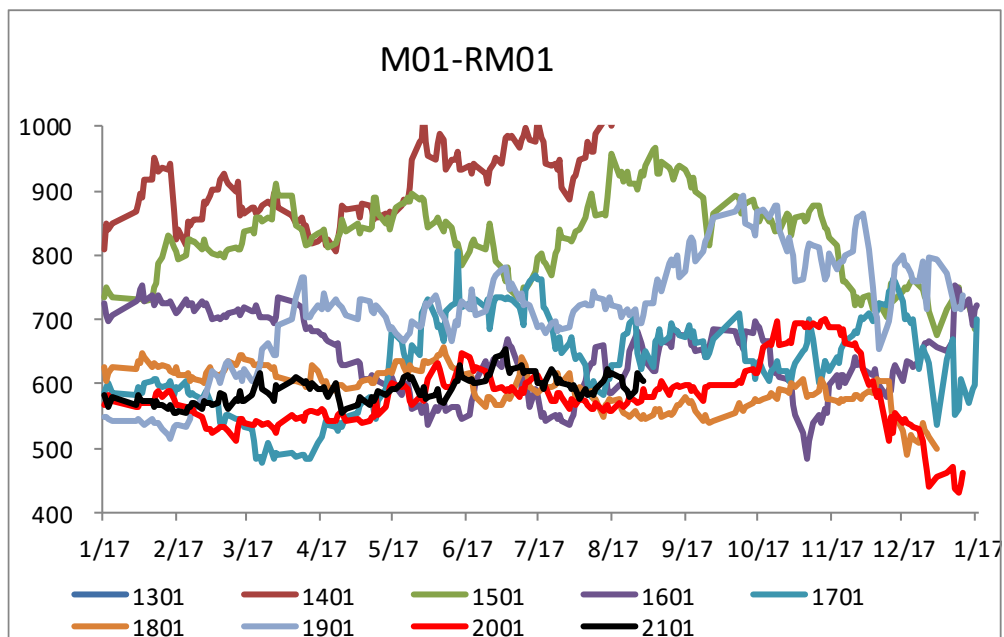
Y/M



跨品种套利跟踪: OI/RM



跨品种套利跟踪: M-RM



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