

## 农产品套利跟踪 20210309



**信达期货**  
CINDA FUTURES

联系人：张秀峰

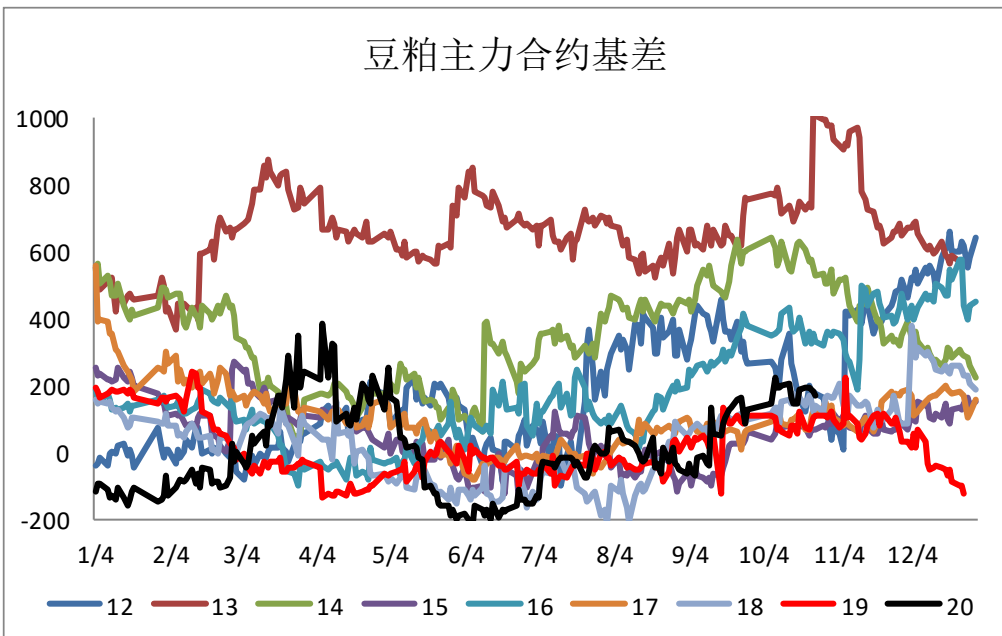
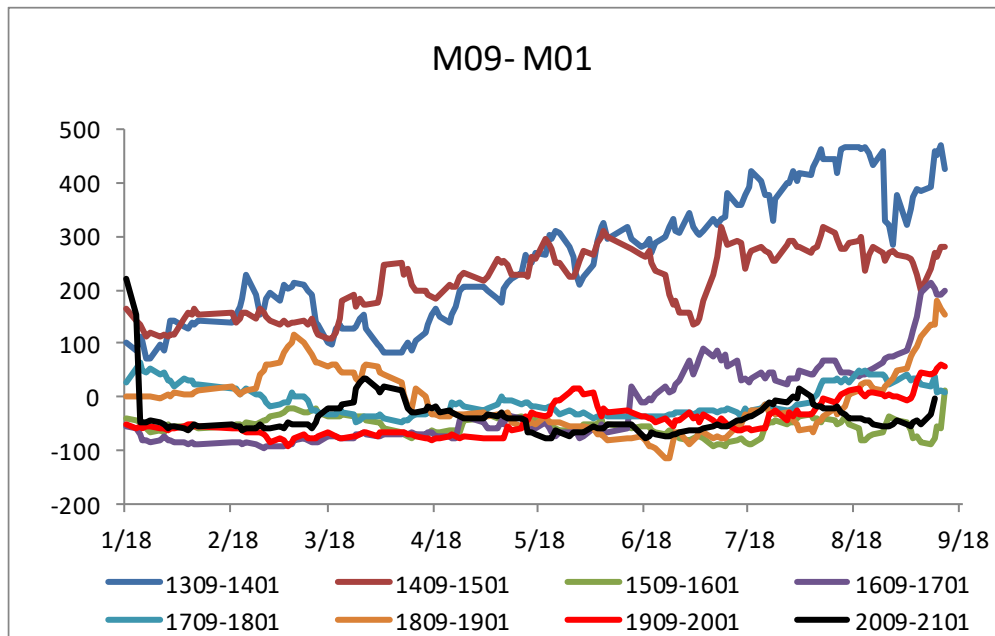
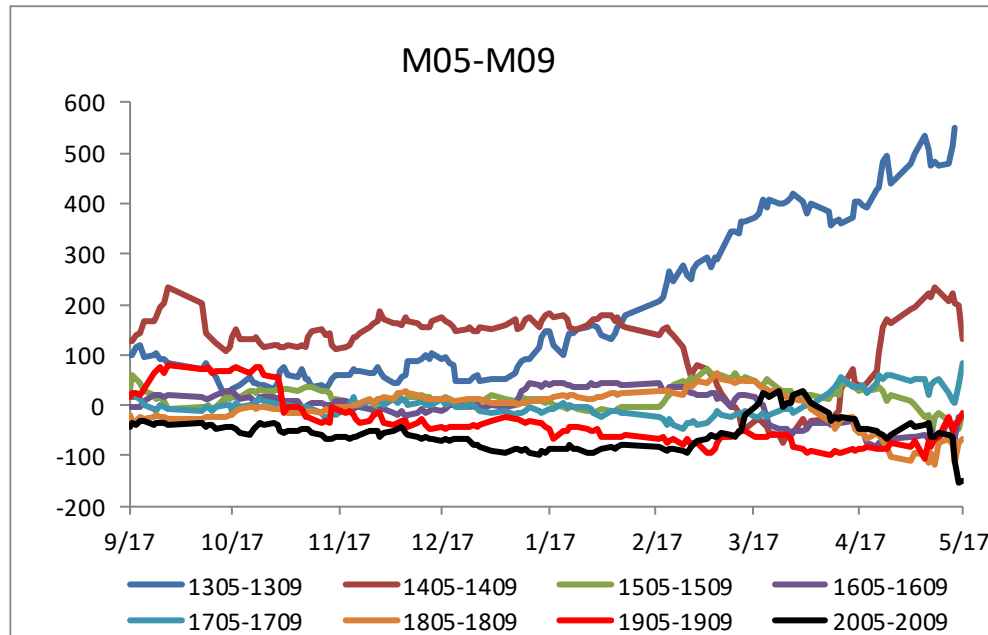
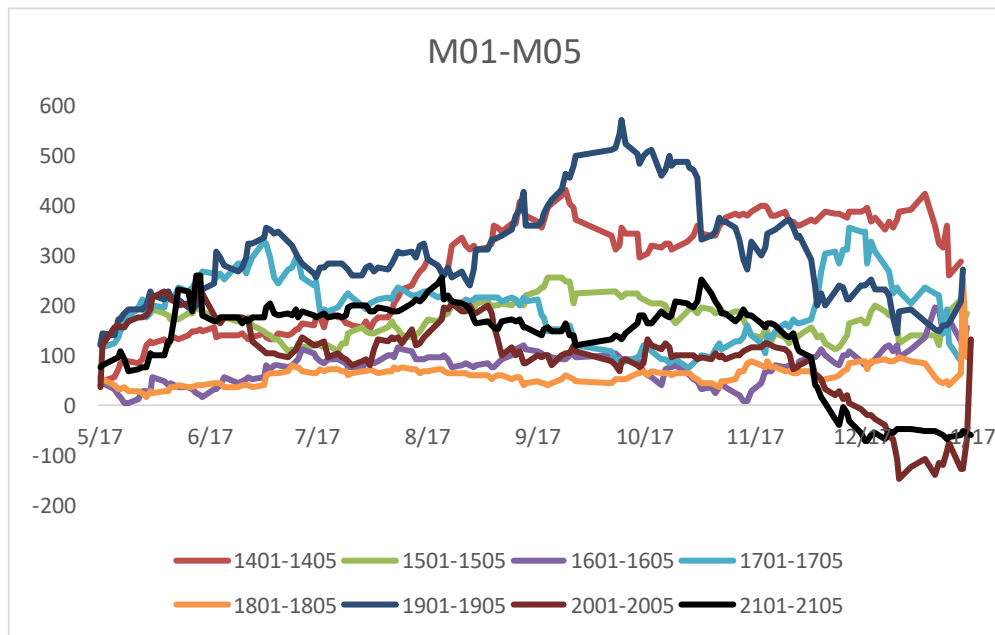
从业资格编号：F0289189

投资咨询编号：Z0011152

电话：0571-28132638

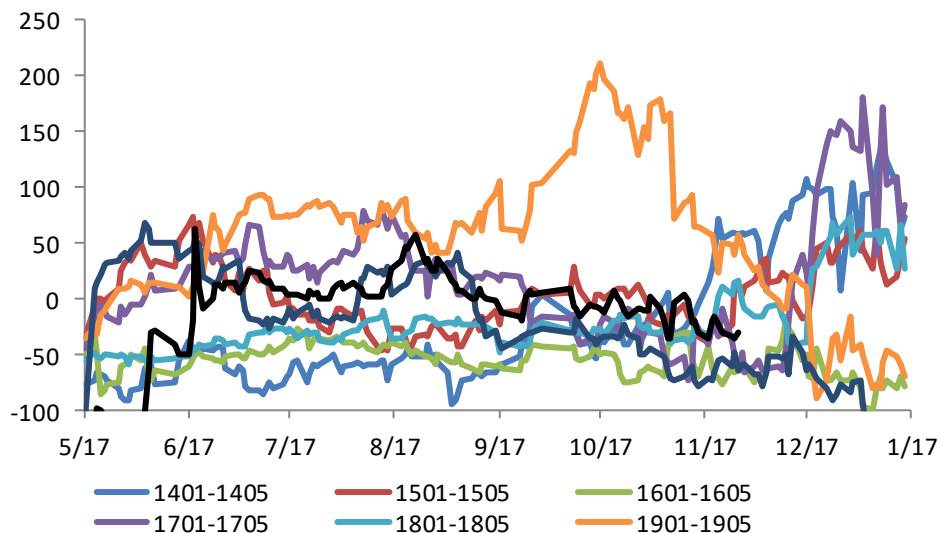
策略类型		策略组合	2021/3/8	2021/3/9	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.34	2.36	[1.8,2.7]	观望
		Y2105/M2105	2.75	2.79	[1.8,2.7]	观望
		Y2109/M2109	2.40	2.41	[1.8,2.6]	观望
		Y 现货/M 现货	2.76	2.84	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.68	3.71	[2.5,3.5]	观望
		OI2105/RM2105	3.74	3.80	[2.5,3.2]	观望
		OI2109/RM2109	3.55	3.62	[2.3,3.2]	观望
		OI 现货/RM 现货	3.96	4.09	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	2016	1969	[0,1000]	观望
		OI2105-Y2105	1647	1567	[0,1200]	-
		OI2109-Y2109	2120	2151	[0,1200]	观望
		OI 现货-Y 现货	1751	1720	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1206	1242	[500,1500]	观望
		Y2105-P2105	1612	1730	[500,1500]	观望
		Y2109-P2109	1270	1300	[500,1500]	观望
		Y 现货-P 现货	1630	1740	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	3222	3211	[800,2000]	观望
		OI2105-P2105	3259	3297	[700,2000]	观望
		OI2009-P2109	3390	3451	[700,2000]	观望
		OI 现货-P 现货	3381	3460	[500,3000]	-
豆粕-菜粕	M2101-RM2101	703	704	[500,1000]	观望	
	M2105-RM005	460	474	[400,1000]	观望	
	M2109-RM2109	542	552	[400,1000]	观望	
	M 现货-RM 现货	626	645	[400,1500]	-	

策略类型		策略组合	2021/3/8	2021/3/9	正常区间	操作建议
跨期	豆粕	M2101-M2105	13	26	[0,400]	观望
		M2105-M2109	-78	-80	[-100,200]	观望
		M2109-M2101	65	54	[-100,300]	观望
		主力合约基差	78	102	[-200,600]	-
	菜粕	RM2101-RM2105	-230	-204	[-100,100]	观望
		RM2105-RM2109	4	-2	[-50,150]	观望
		RM2109-RM2101	226	206	[0,350]	观望
		主力合约基差	94	109	[0,600]	-
	豆油	Y2101-Y2105	-1368	-1398	[-150,150]	观望
		Y2105-Y2109	1022	1094	[-250,50]	观望
		Y2109-Y2101	346	304	[-200,0]	观望
		主力合约基差	1684	1976	[-400,150]	-
	棕榈油	P2101-P2105	-962	-910	[-300,100]	观望
		P2105-P2109	680	664	[-300,200]	观望
		P2109-P2101	282	246	[-200,200]	观望
		主力合约基差	1174	1386	[-500,500]	-
	菜油	OI2101-OI2105	-999	-996	[-200,100]	观望
		O2105-OI2109	549	510	[-300,200]	观望
		OI2109-OI2101	450	486	[-200,500]	观望
		主力合约基差	1165	1395	[-100,1000]	-
	玉米	C2101-C2105	-117	-97	[-100,100]	观望
		C2105-C2109	63	44	[-100,150]	观望
		C2109-C2101	54	53	[-100,250]	观望
		主力合约基差	199	223	[-100,400]	-
	白糖	SR2101-SR2105	184	177	[-150,200]	观望
		SR2105-SR2109	-91	-86	[-150,200]	观望
		SR2109-SR2101	-93	-91	[-300,250]	观望
		主力合约基差	-93	-30	[-300,500]	-
棉花	CF2101-CF2105	290	320	[-1000,1000]	观望	
	CF2105-CF2109	-200	-195	[1000,2000]	观望	
	CF2109-CF2101	-90	-125	[-1000,1000]	观望	
	主力合约基差	64	329	[0,2000]	-	

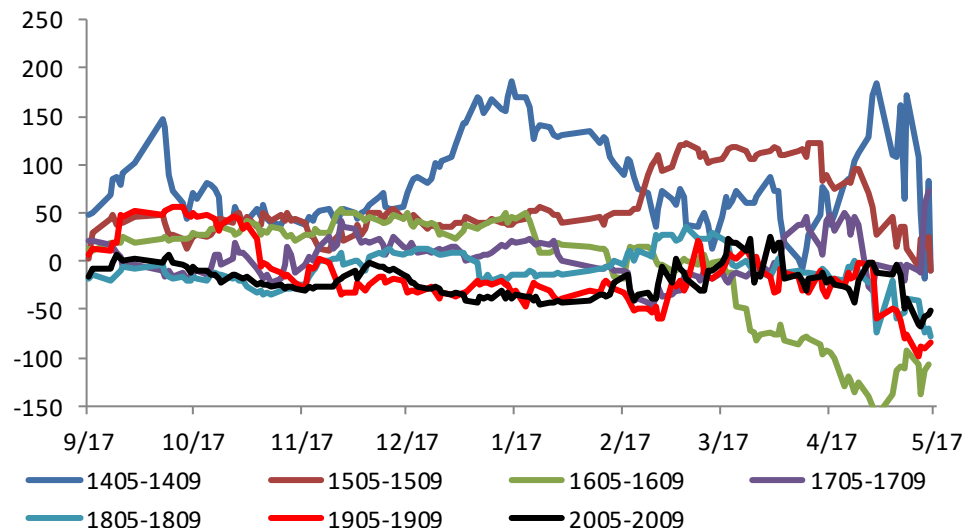


# 跨期套利跟踪：RM

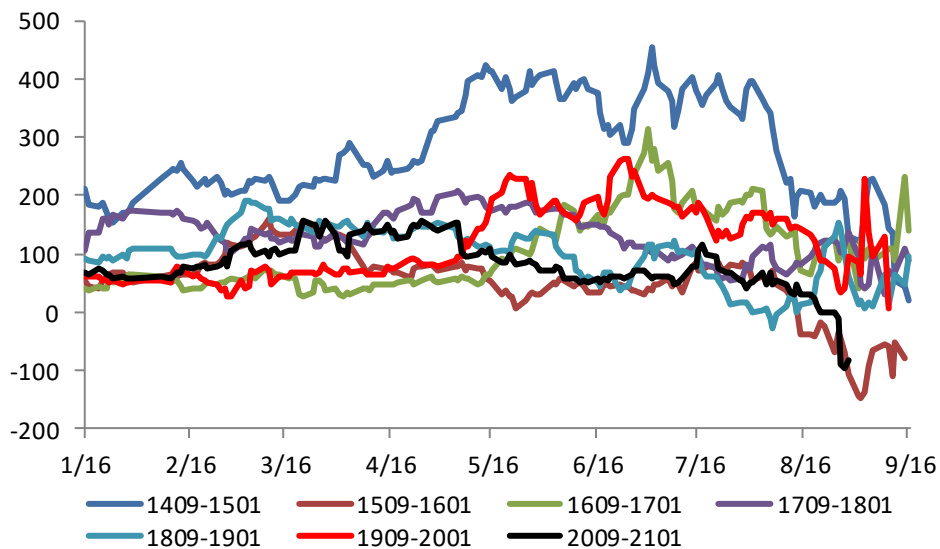
## RM01-RM05



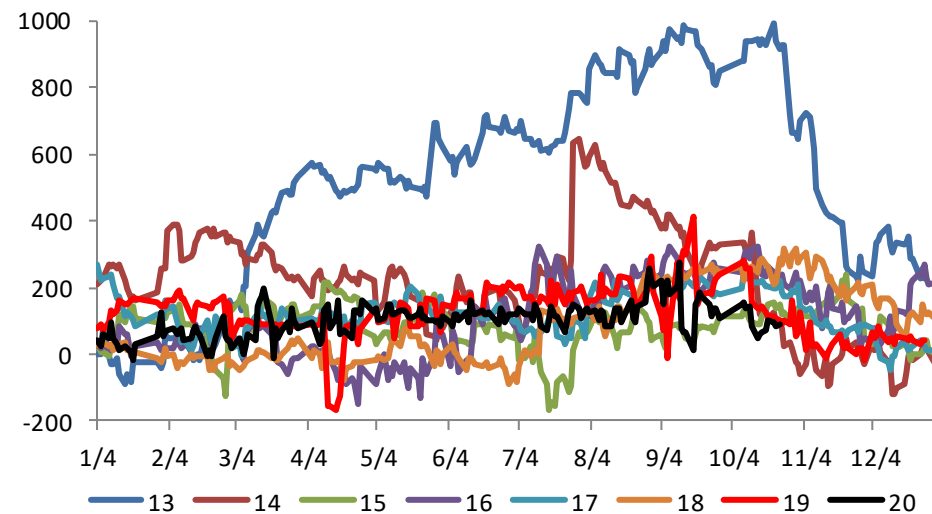
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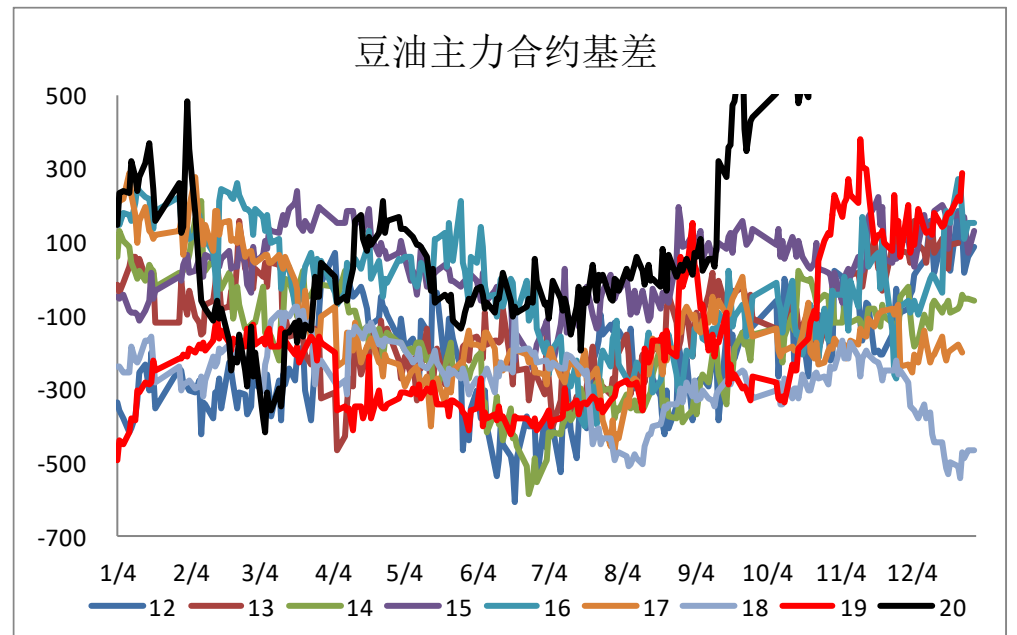
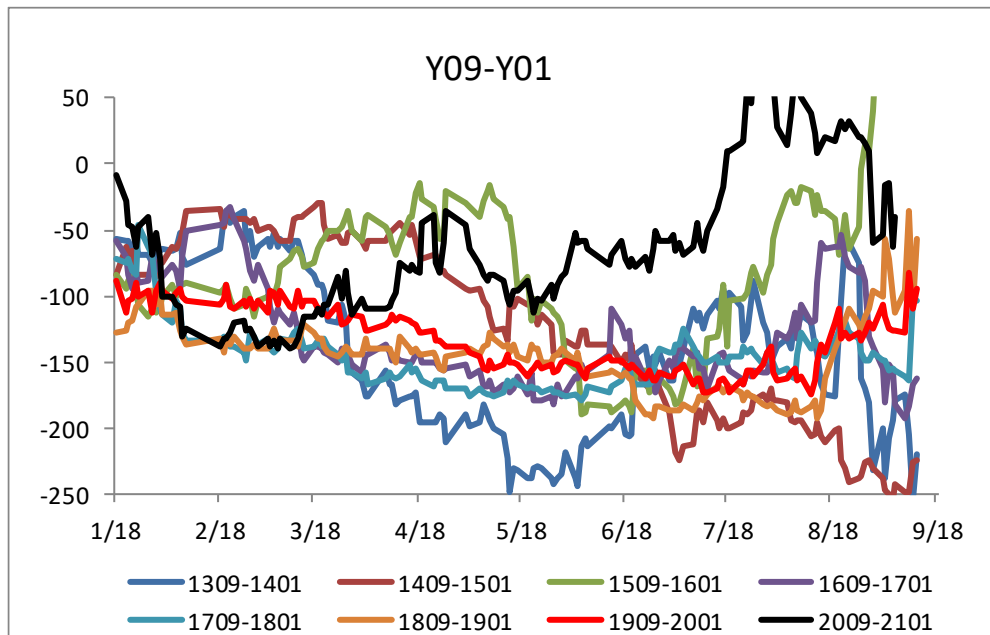
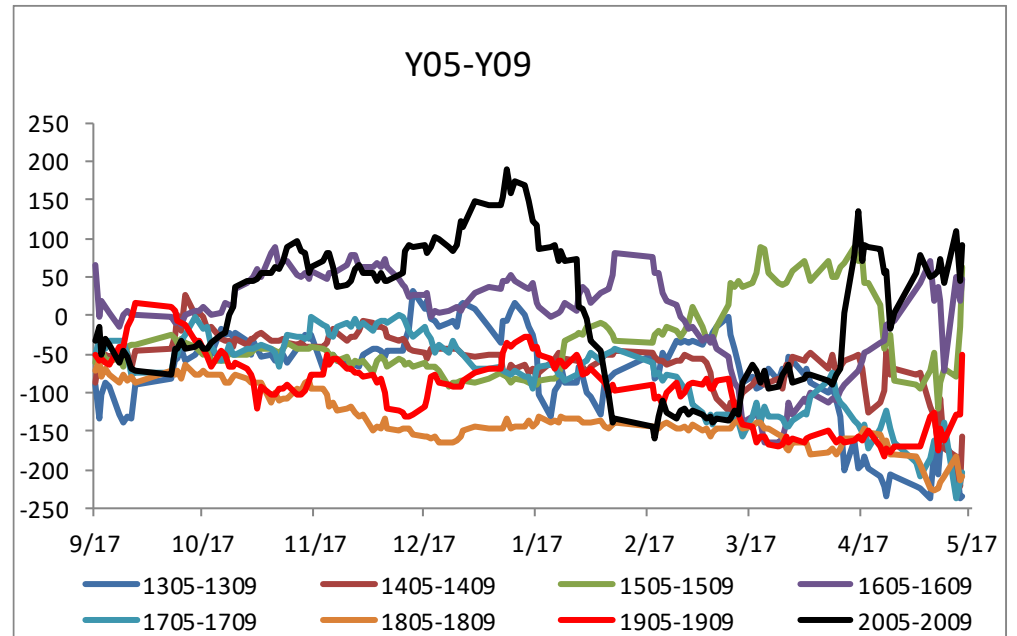
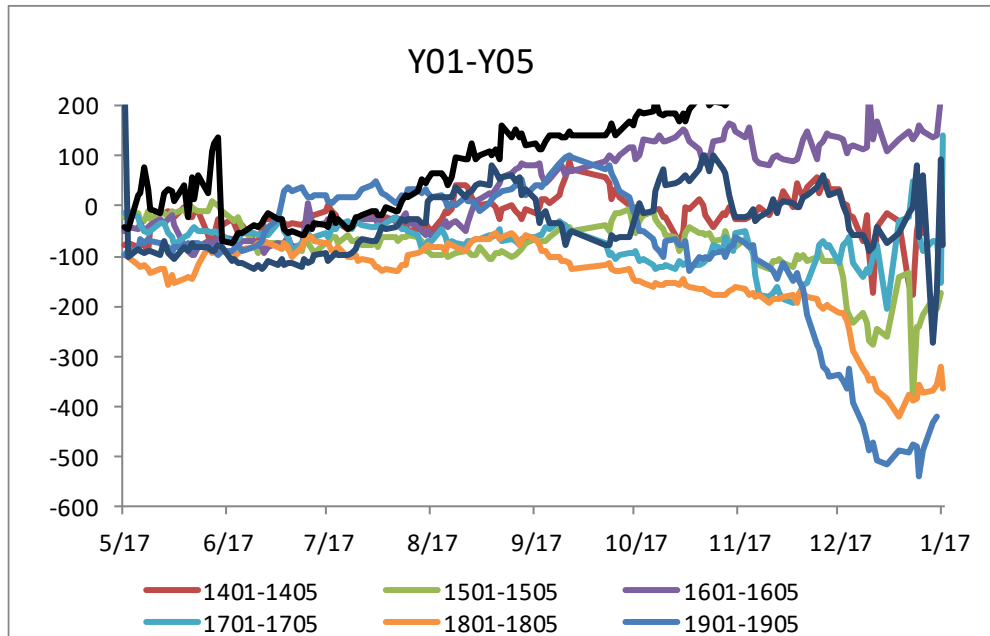
## RM09 -RM01



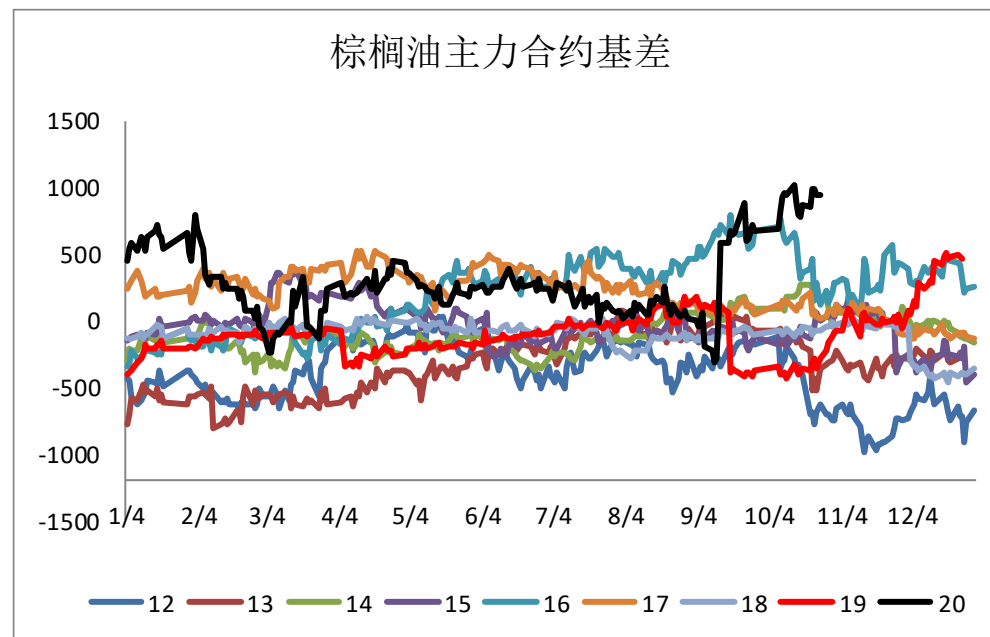
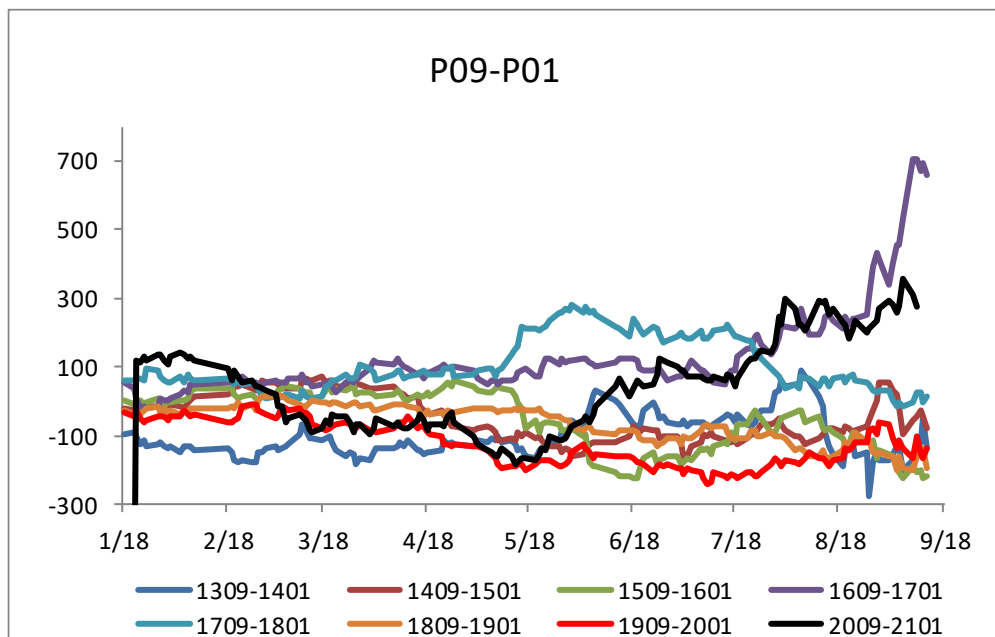
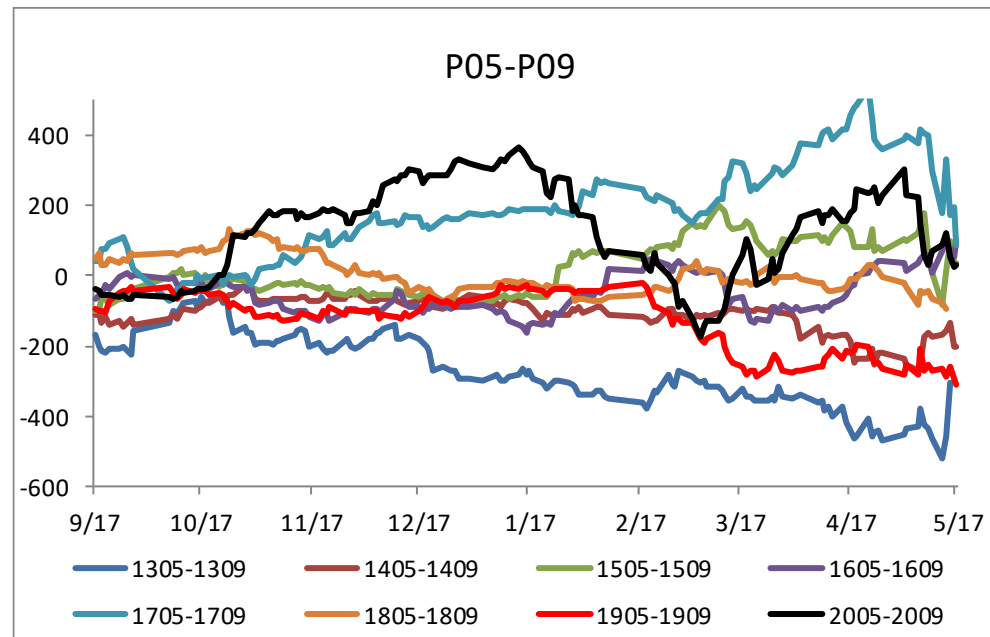
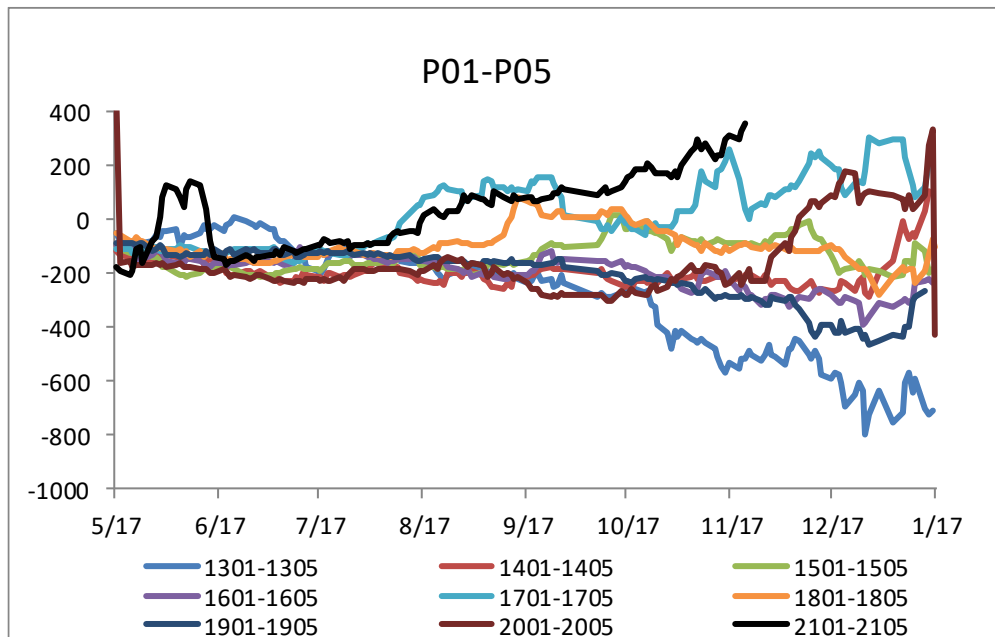
## 菜粕主力合约基差



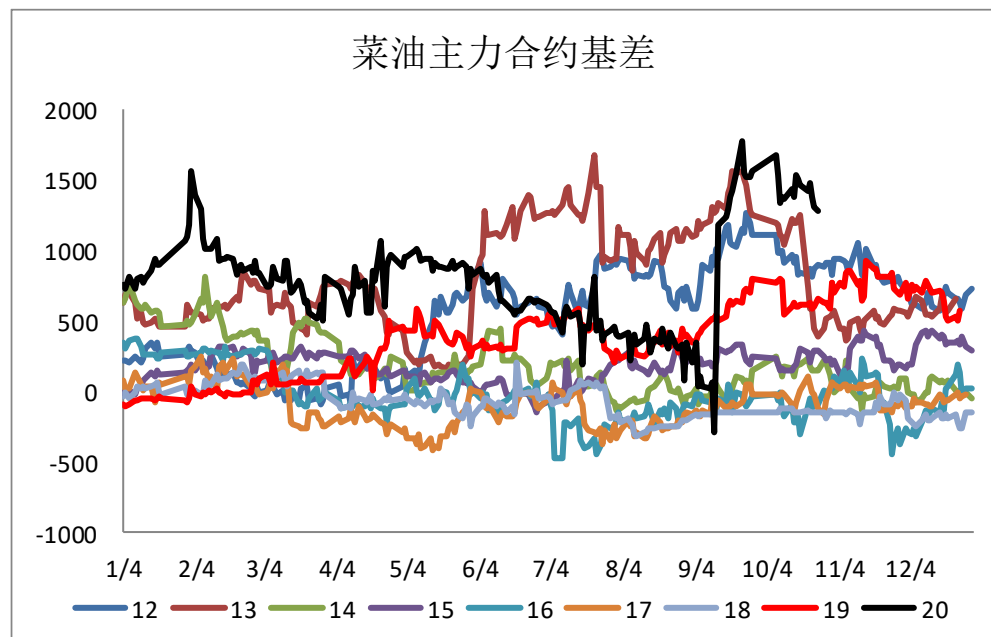
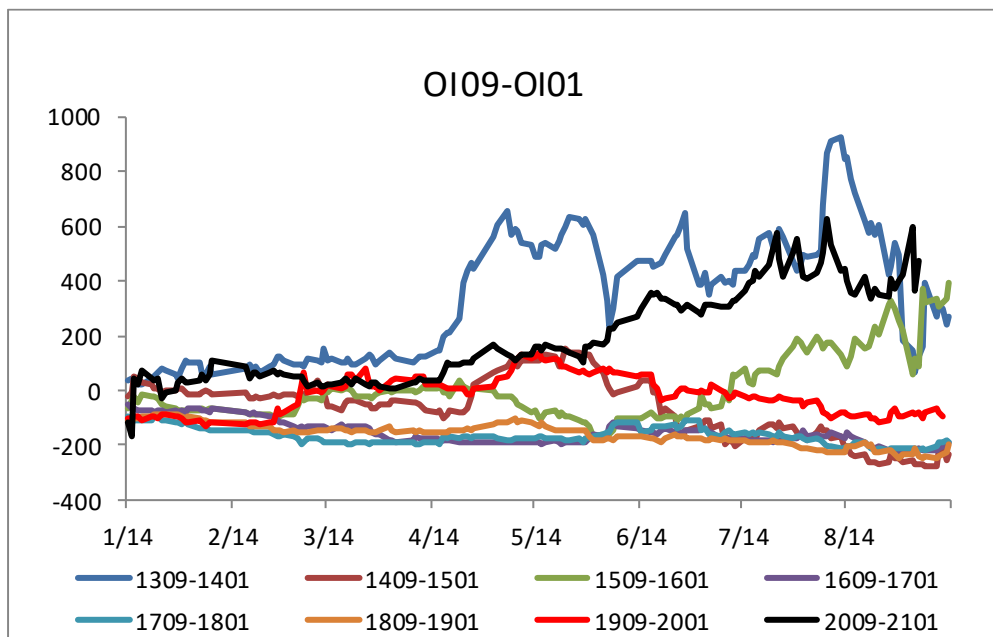
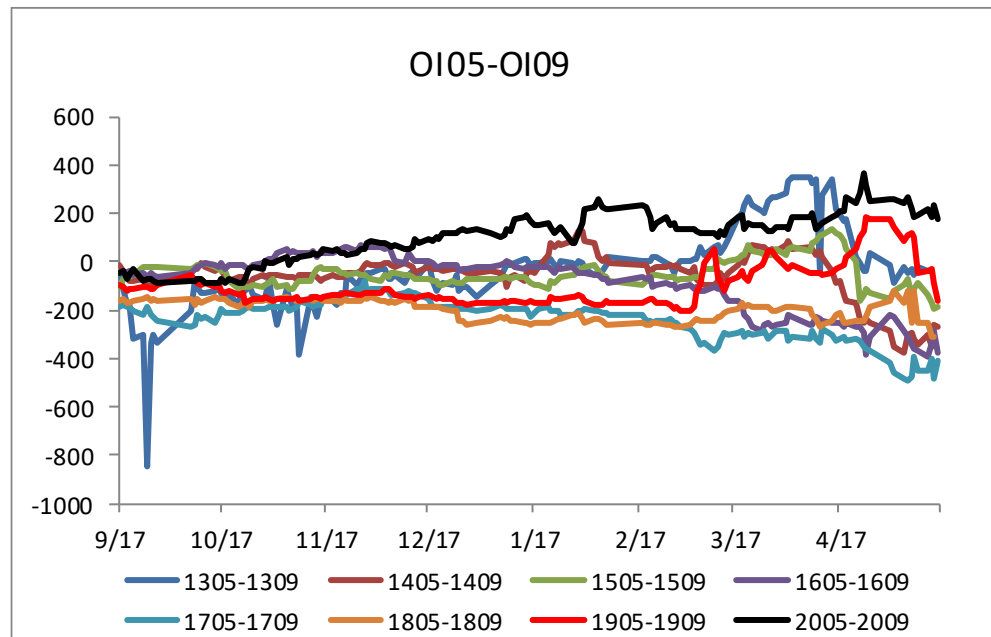
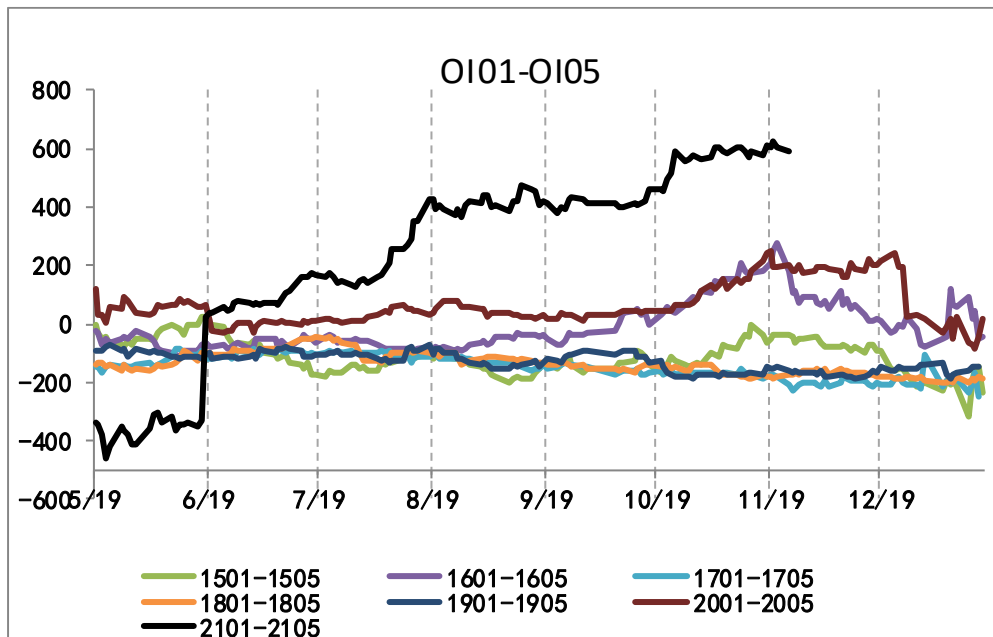
# 跨期套利跟踪：Y



# 跨期套利跟踪：P



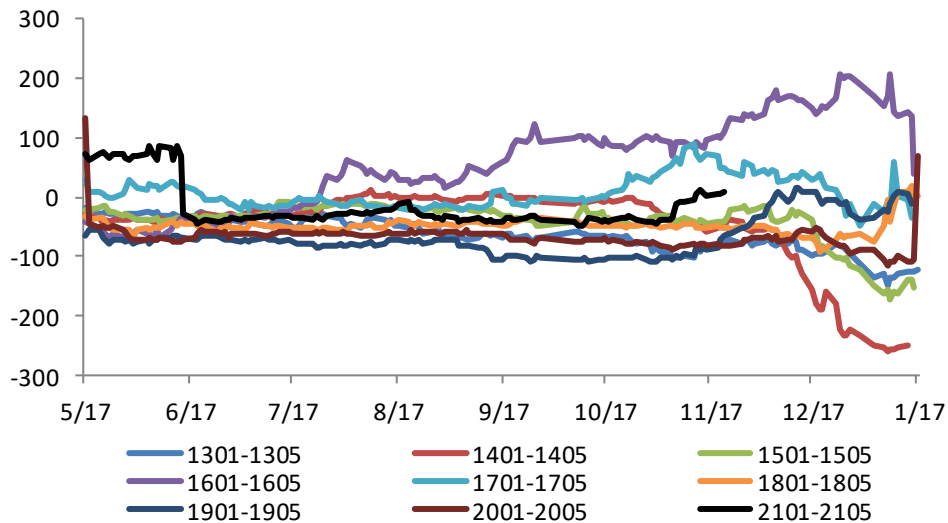
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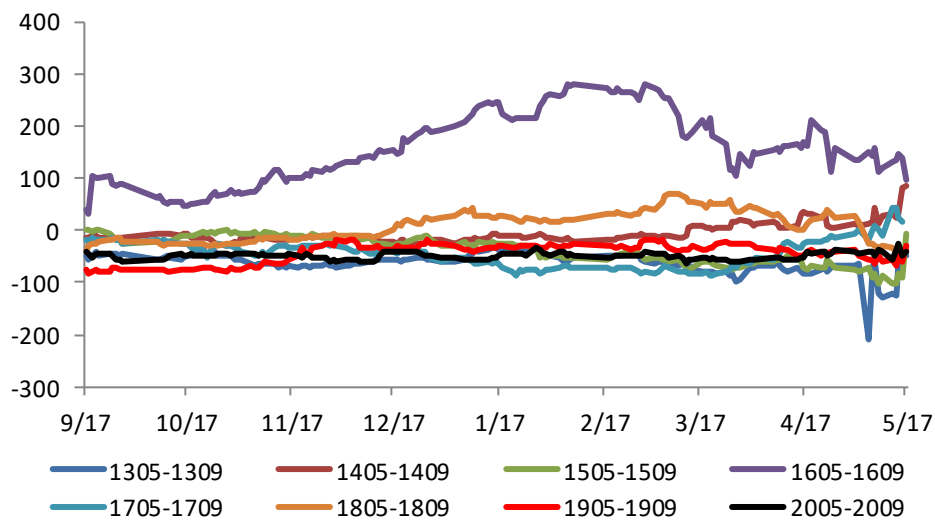


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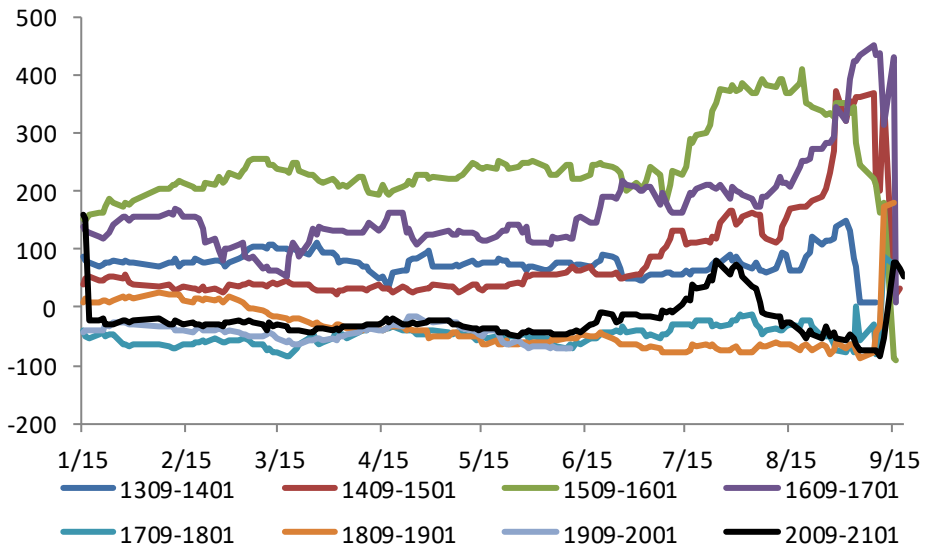
## C01-C05



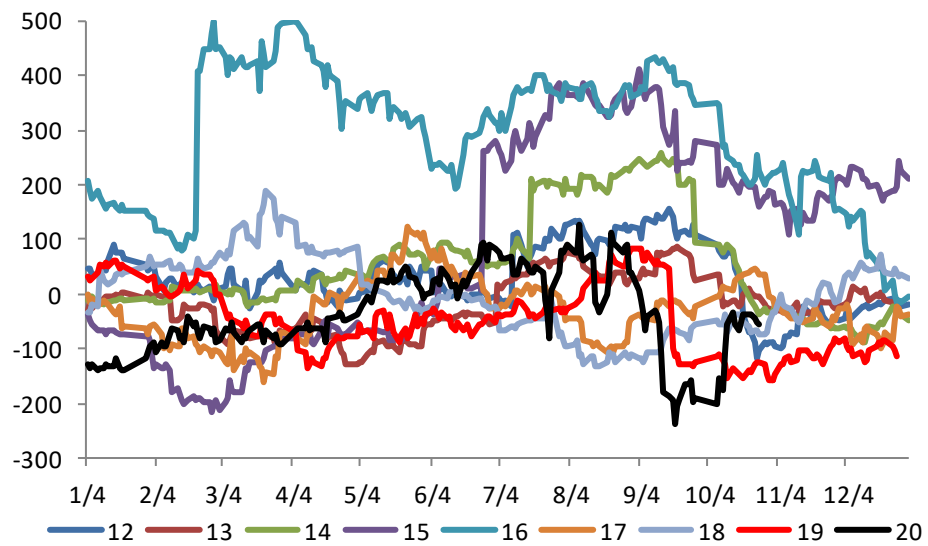
## C05-C09



## C09 - C01



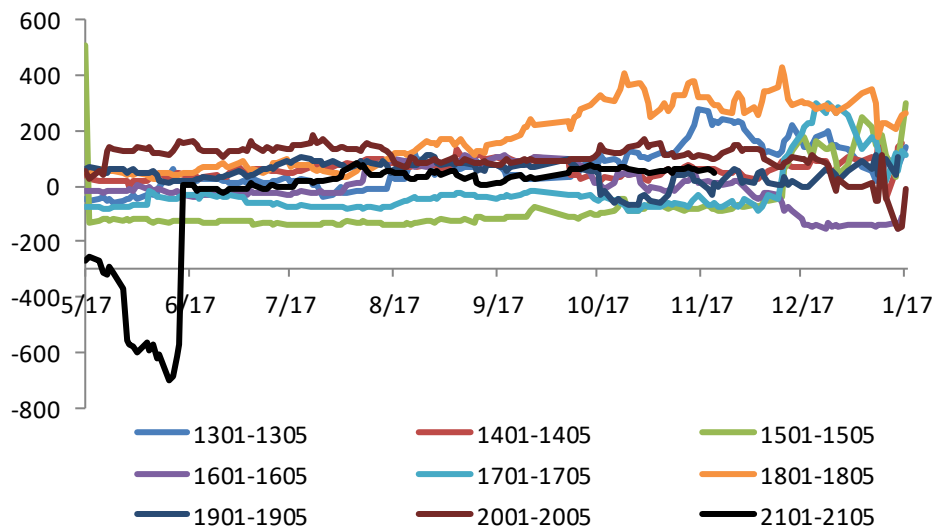
## 玉米主力合约基差



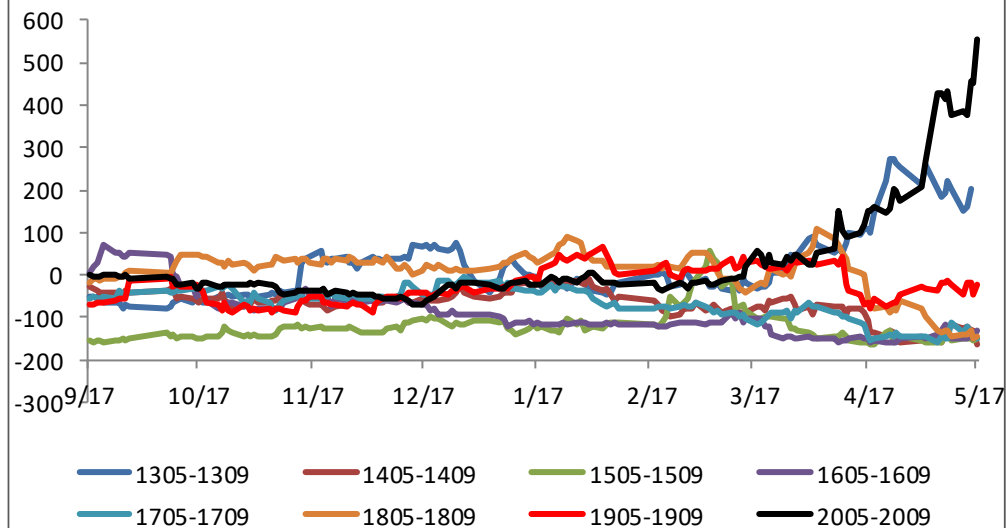


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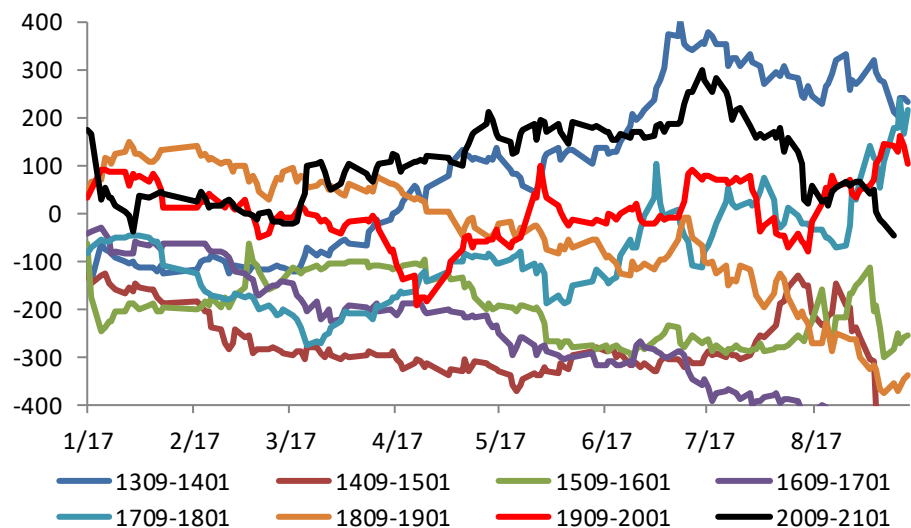
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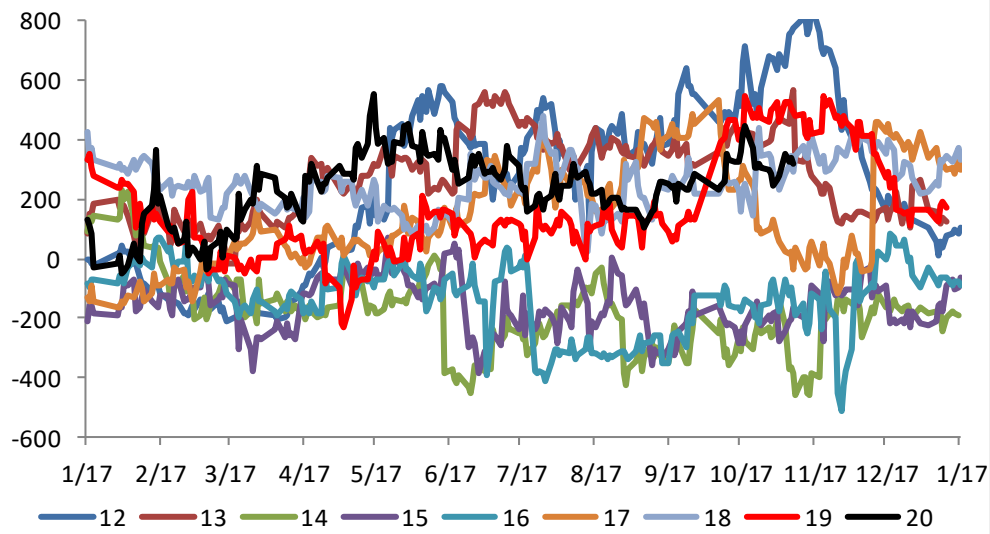
## SR05-SR09



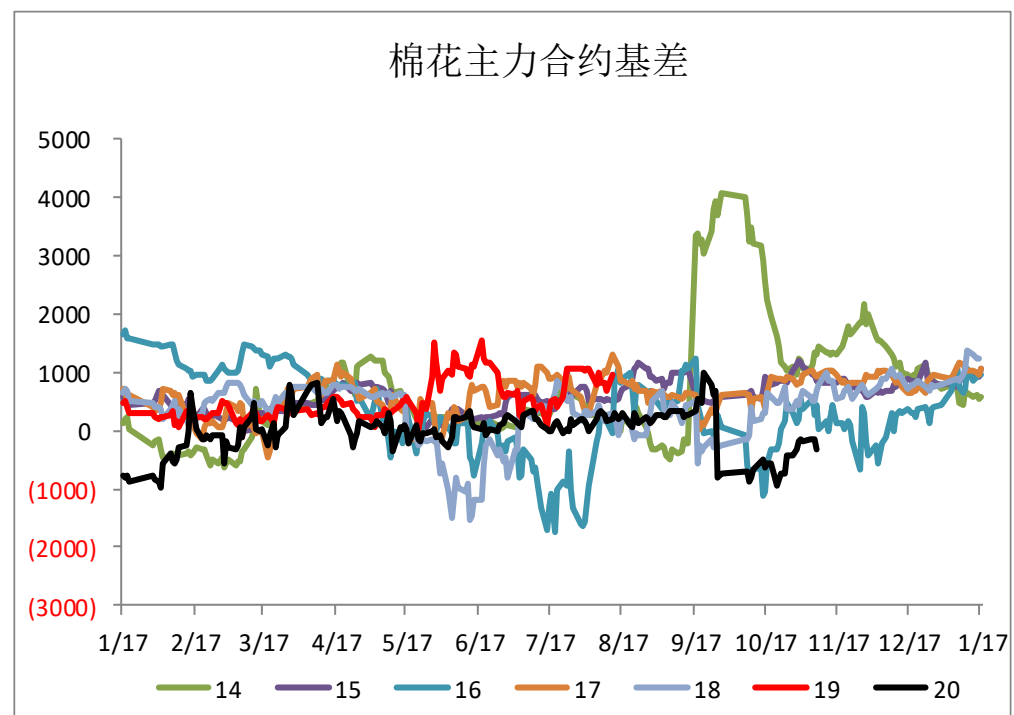
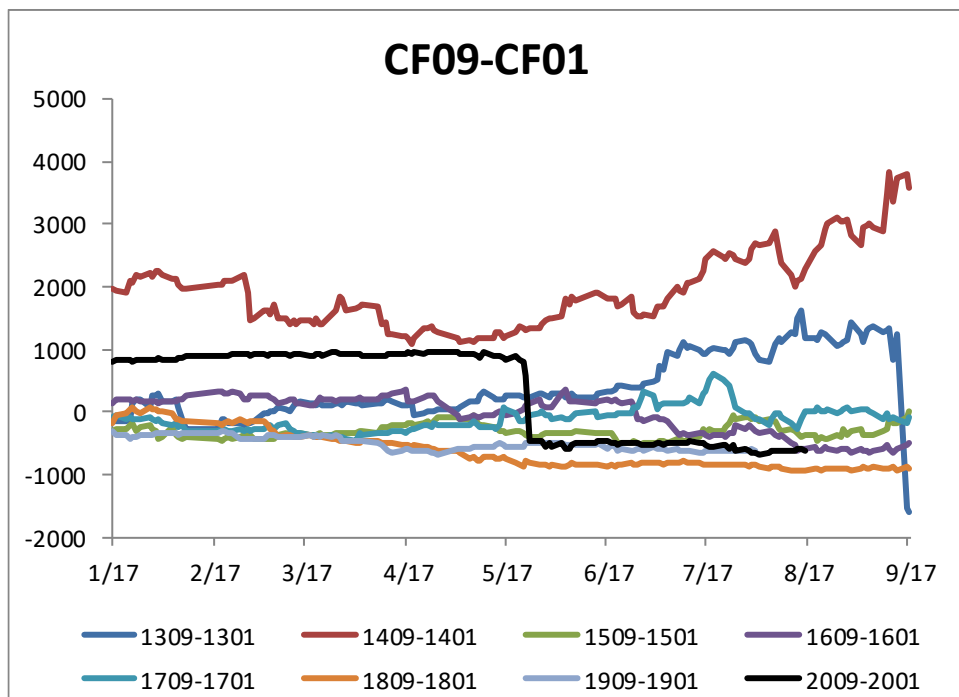
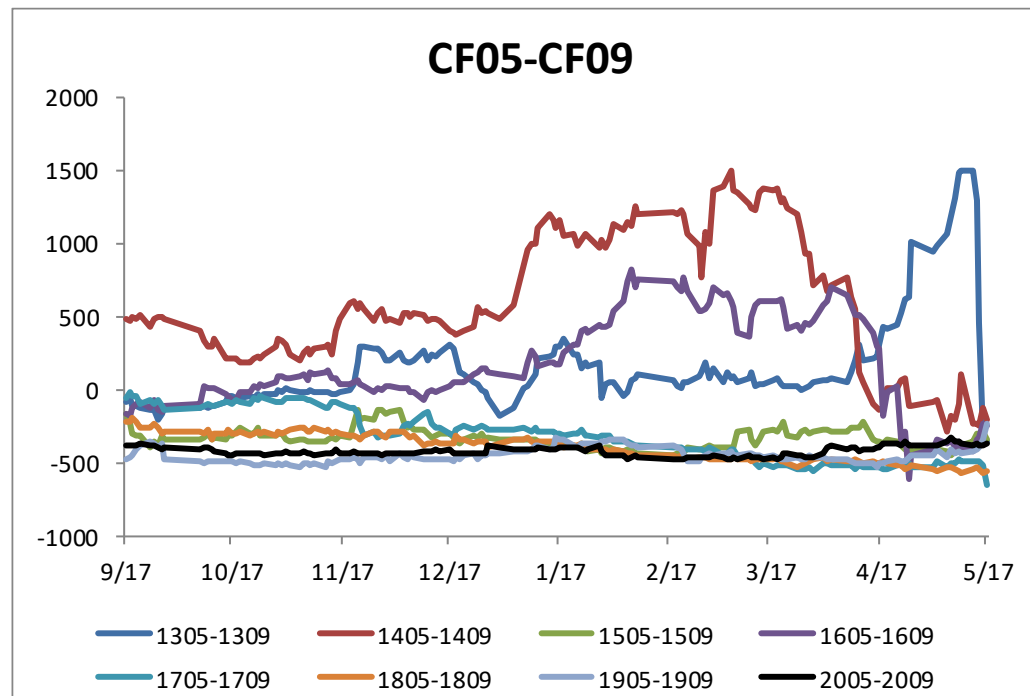
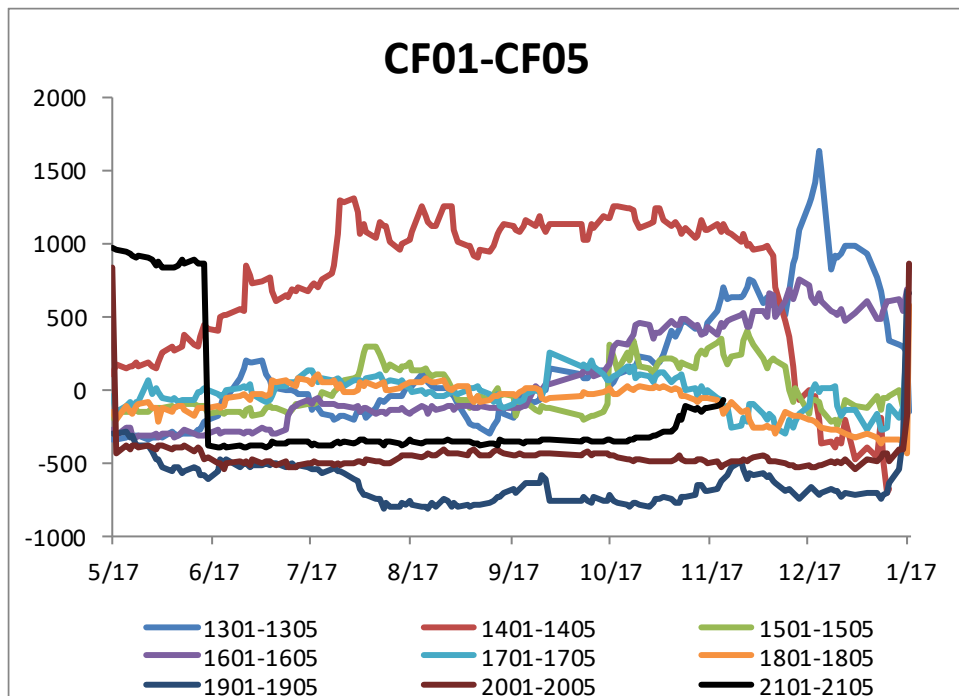
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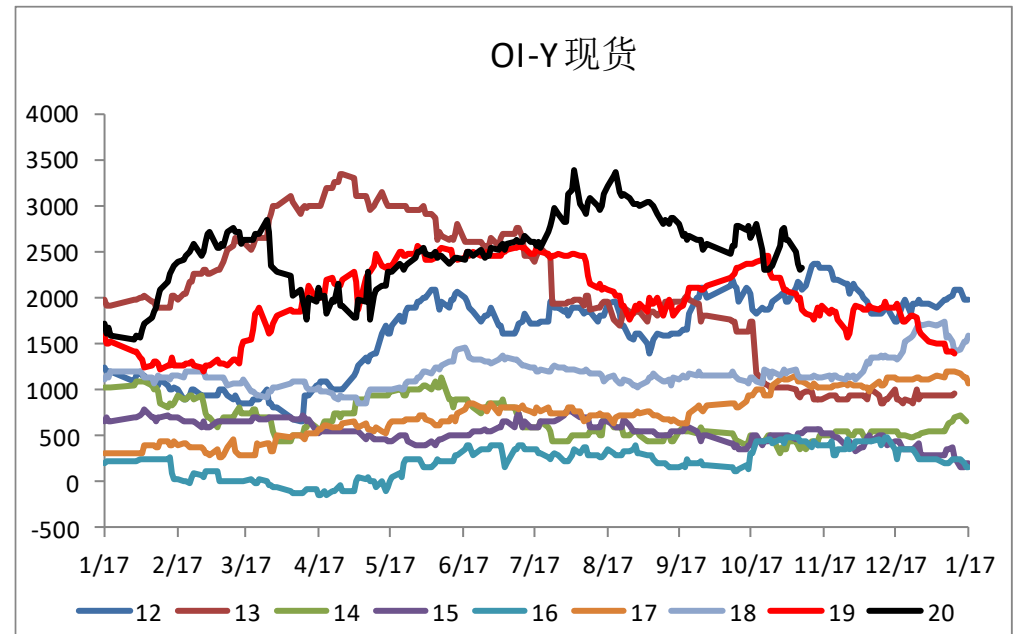
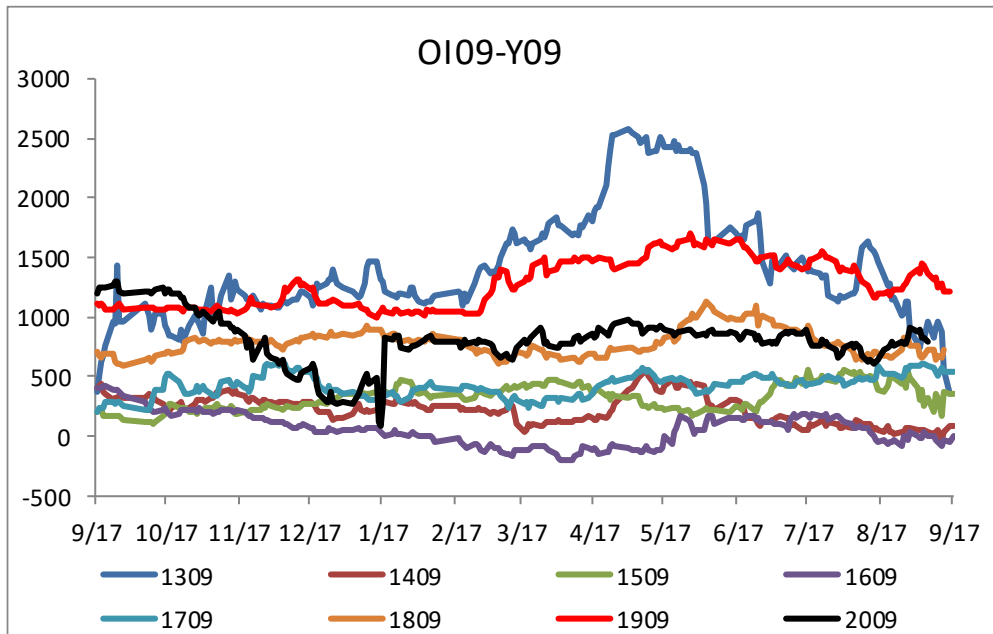
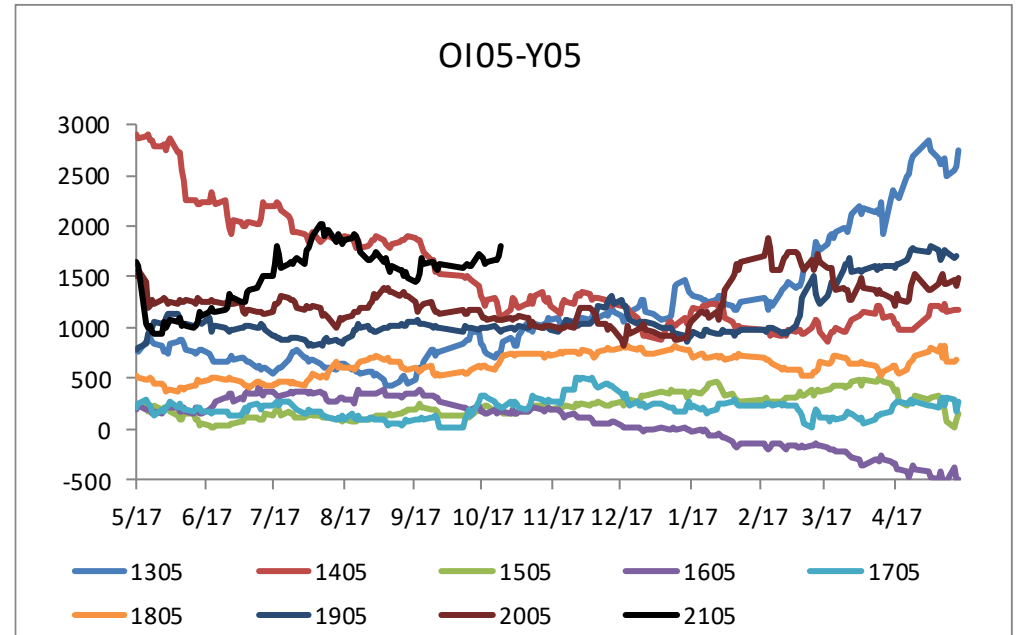
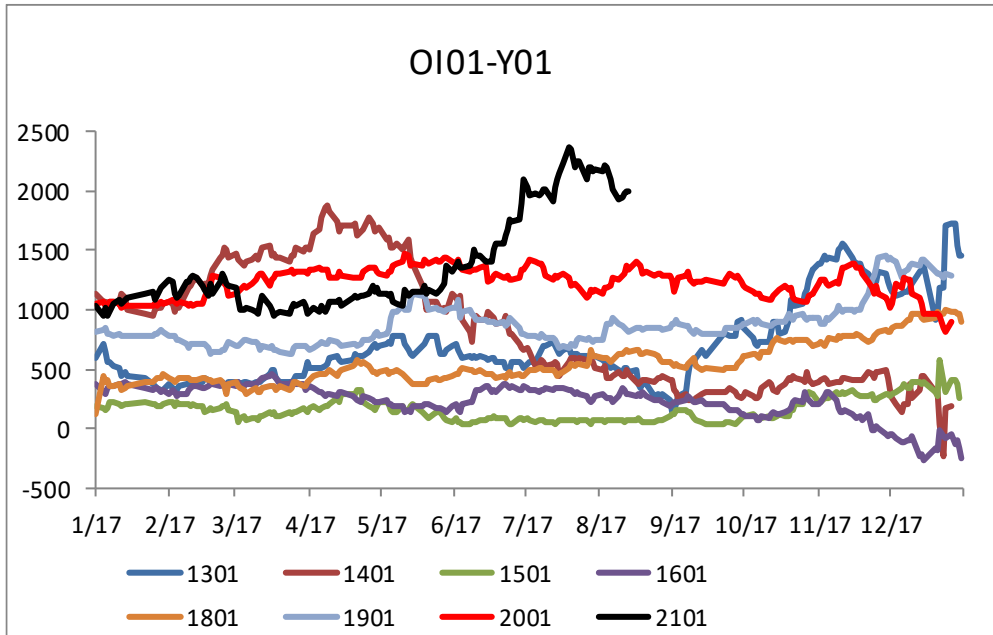
## 白糖主力合约基差



# 跨期套利跟踪：CF

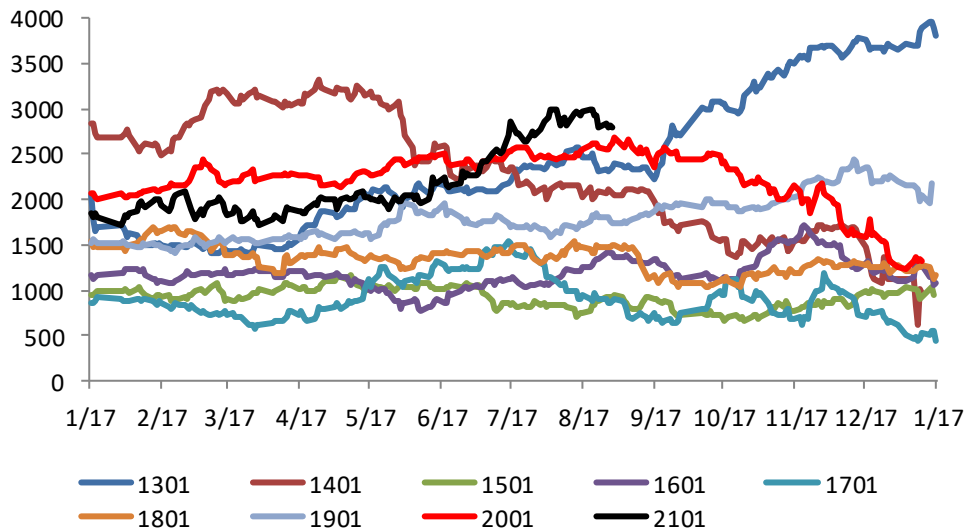


# 跨品种套利跟踪：OI-Y

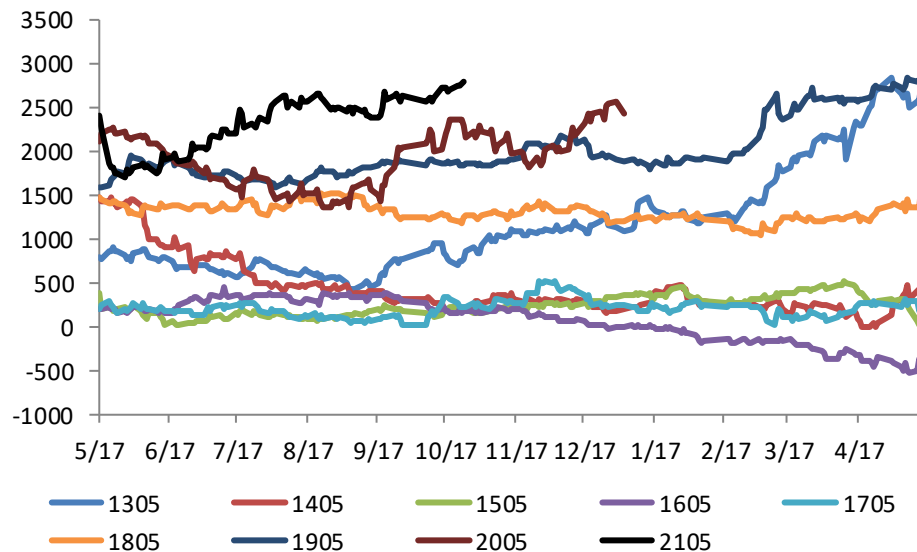


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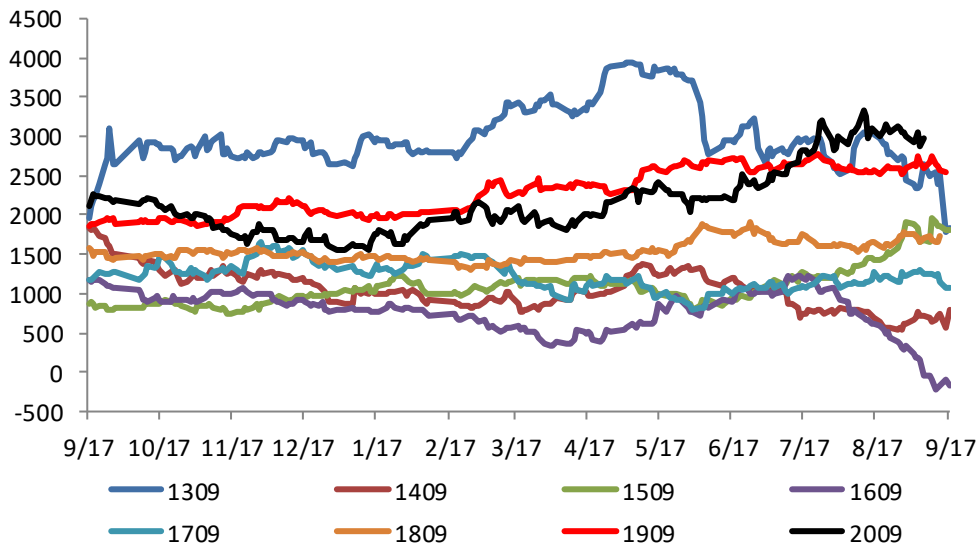
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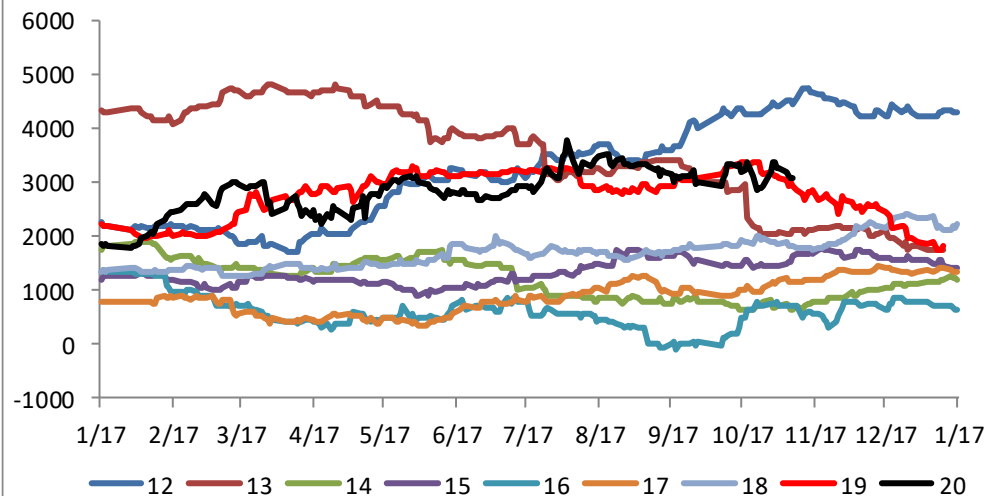
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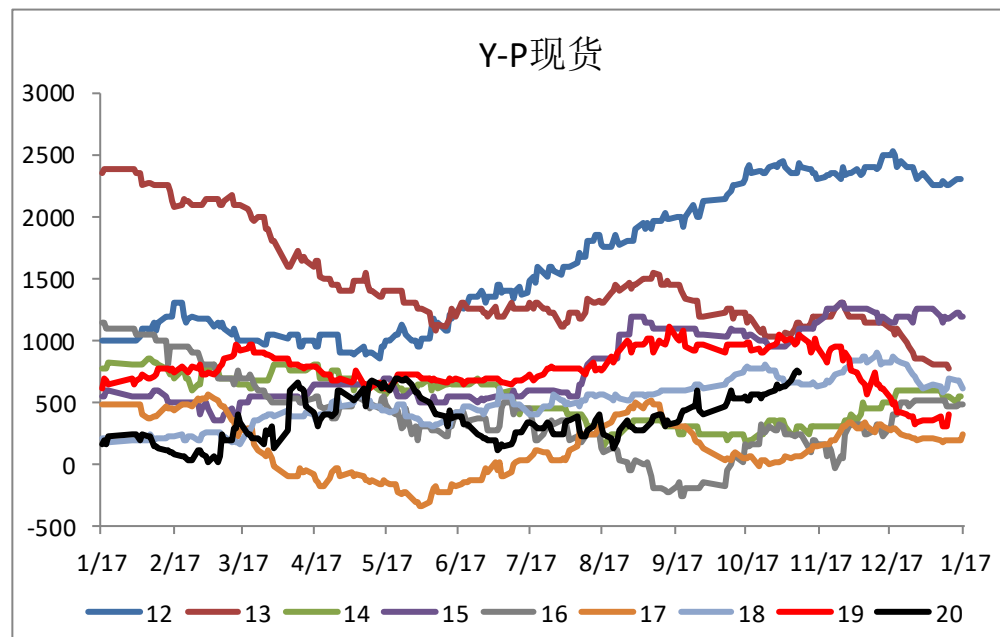
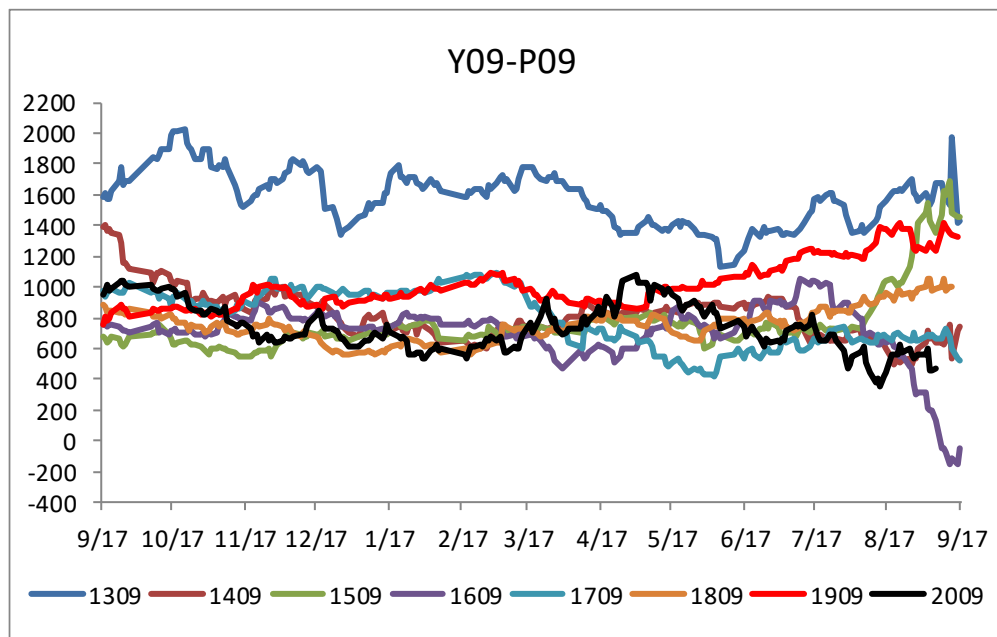
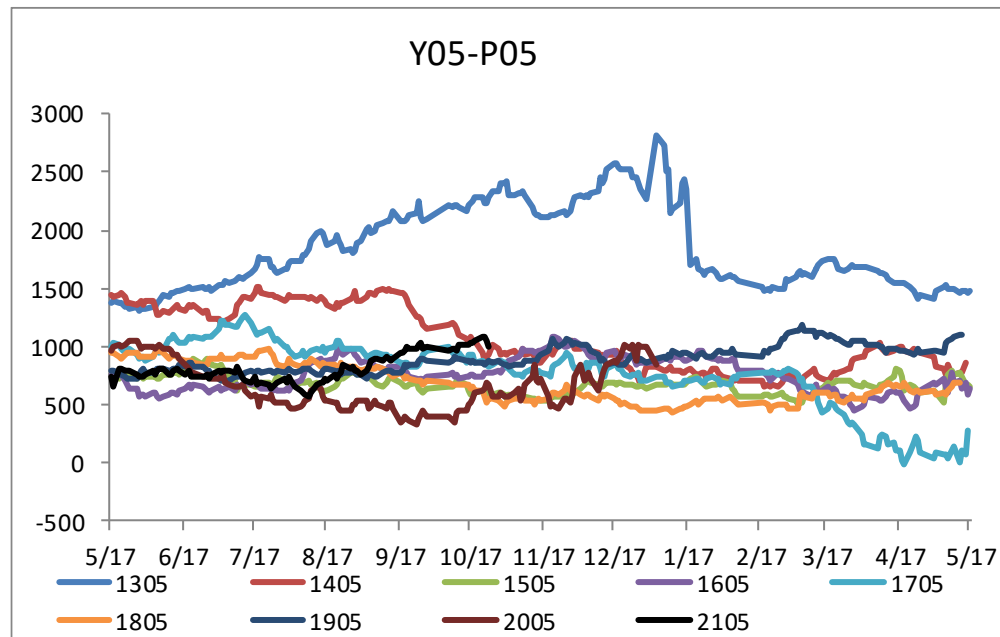
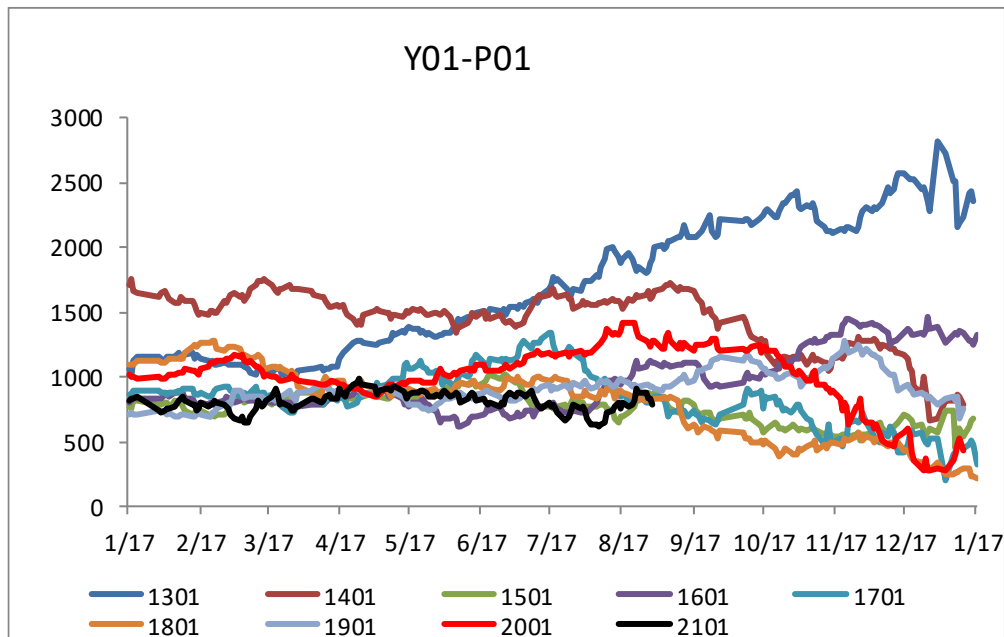
## OI09-P09



## OI-P现货

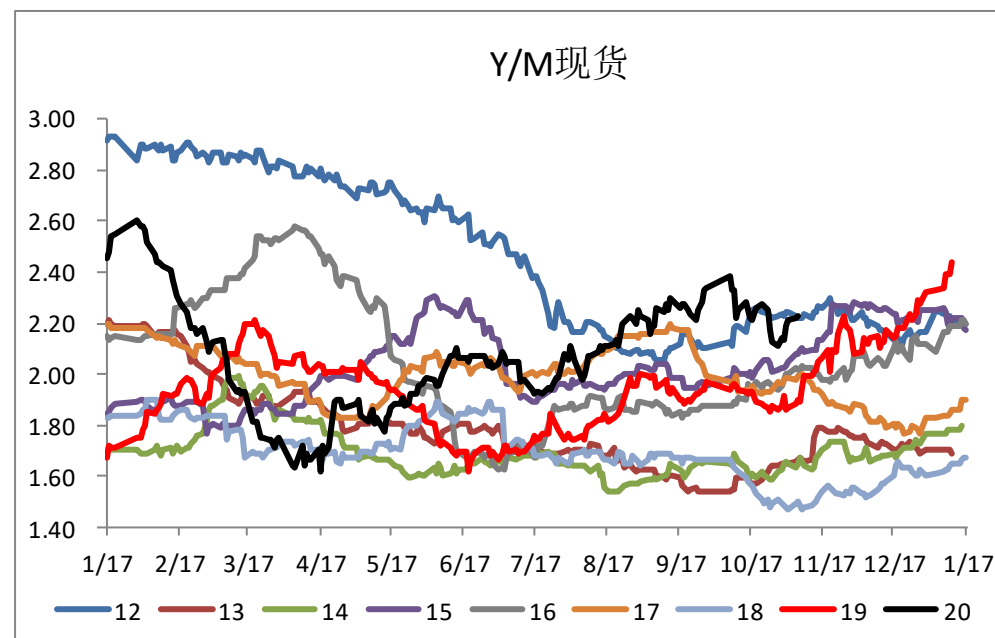
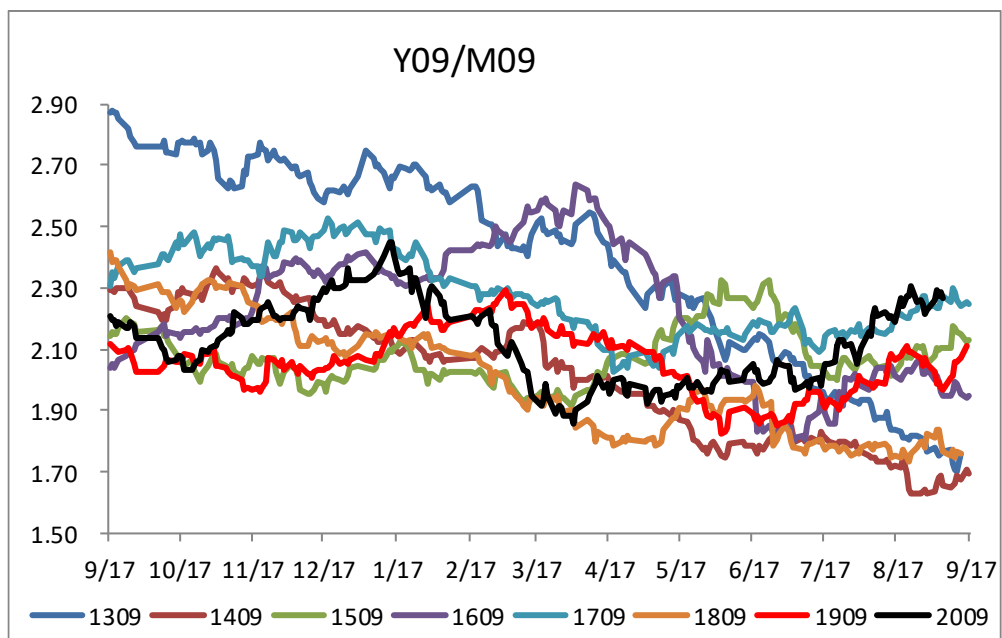
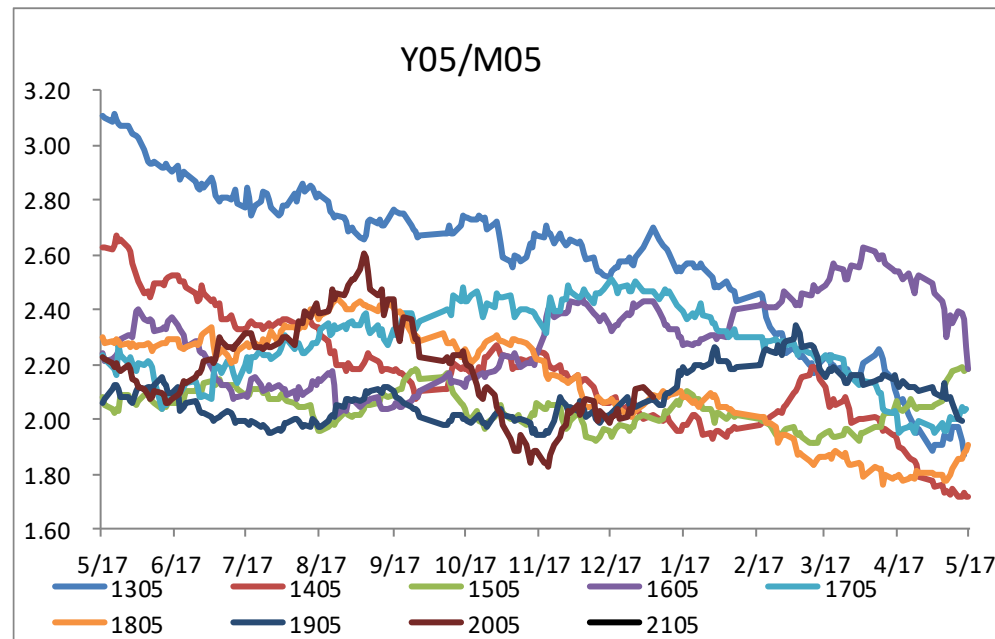
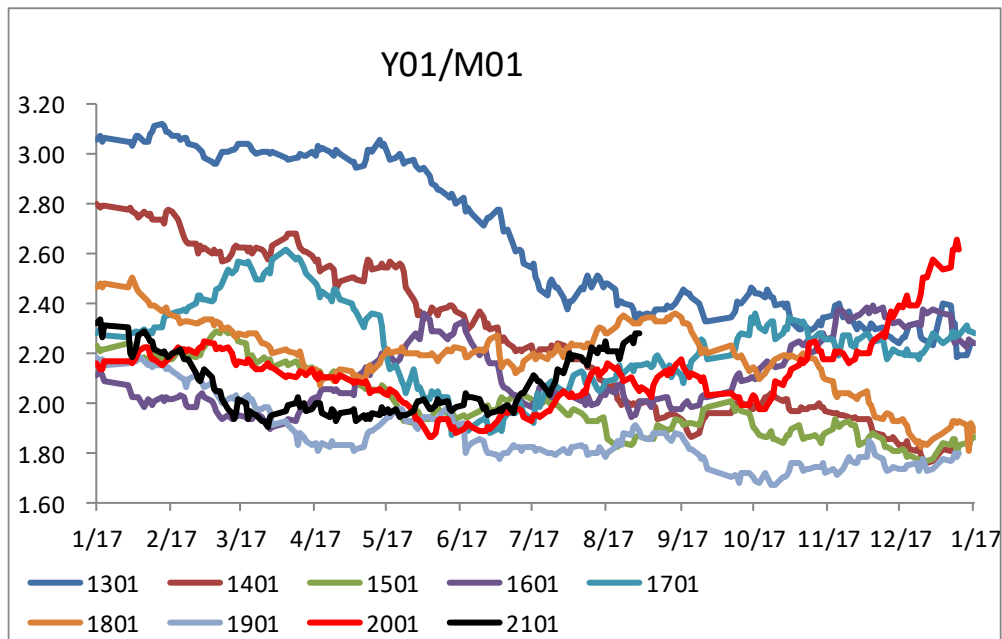


# 跨品种套利跟踪：Y-P

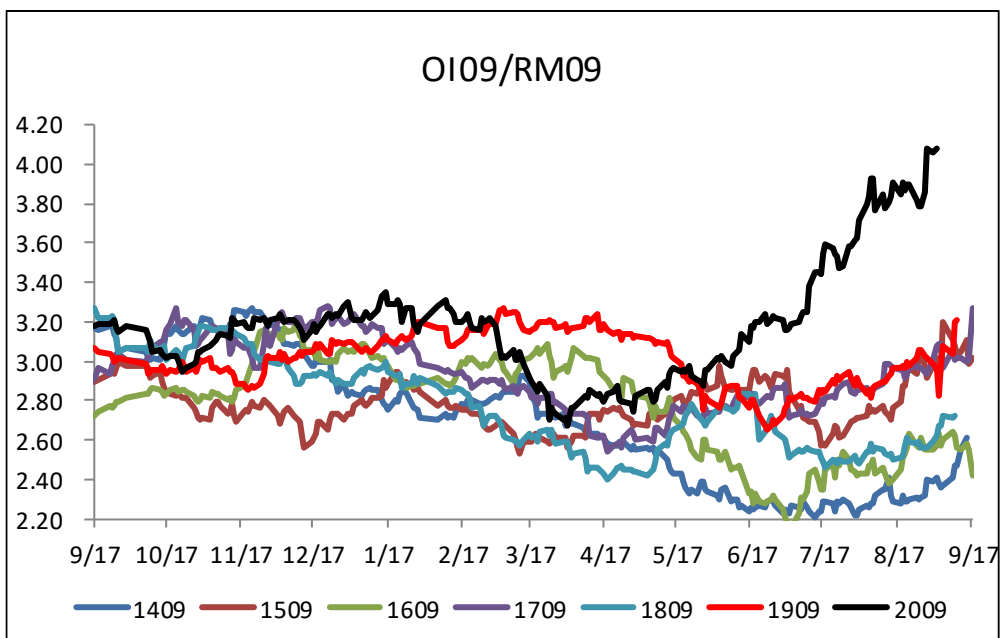
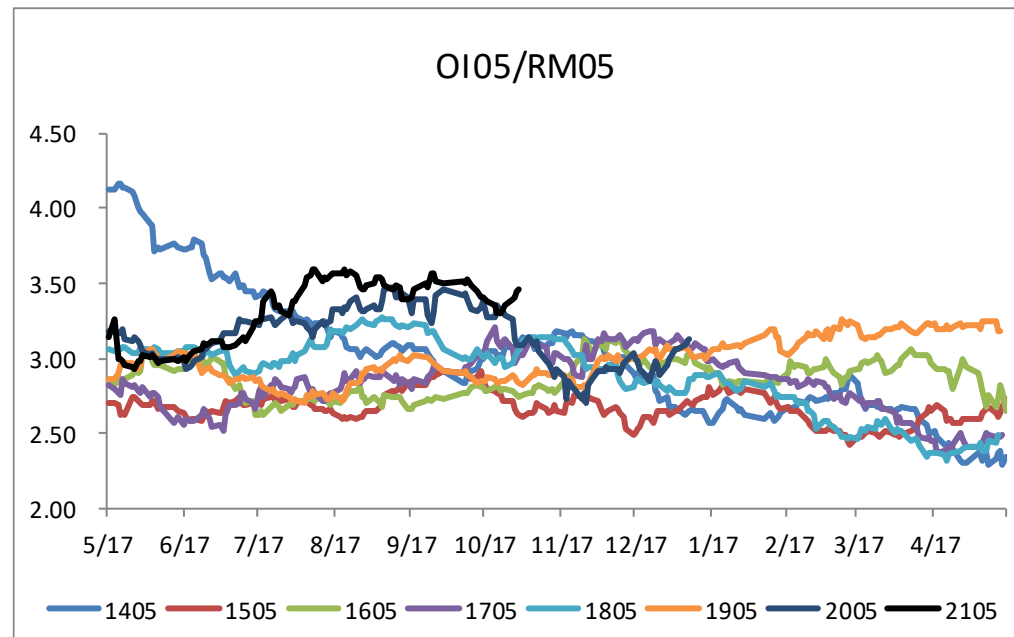
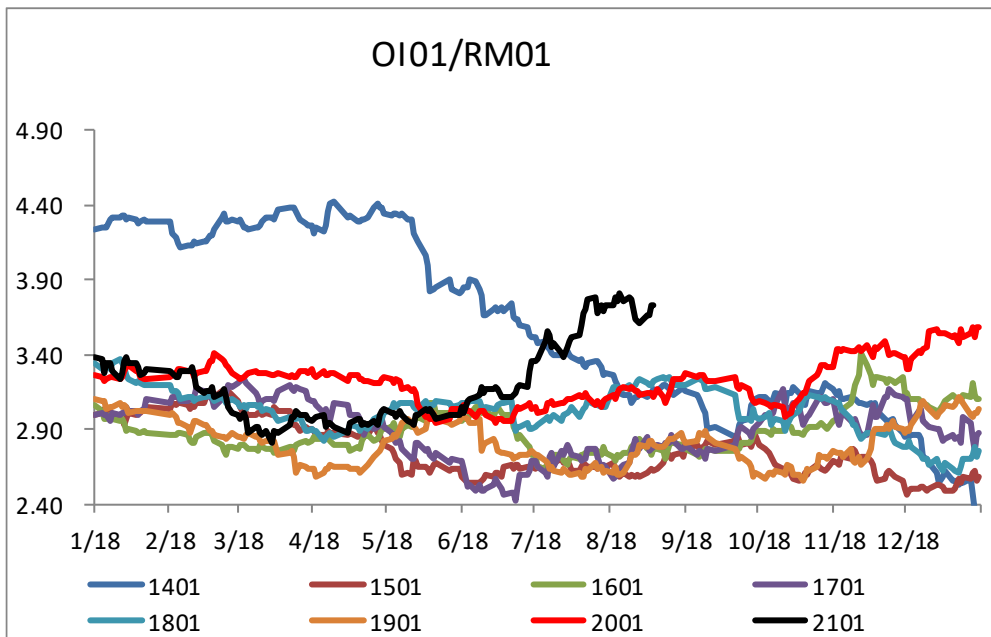


# 跨品种套利跟踪：Y/M

Y/M

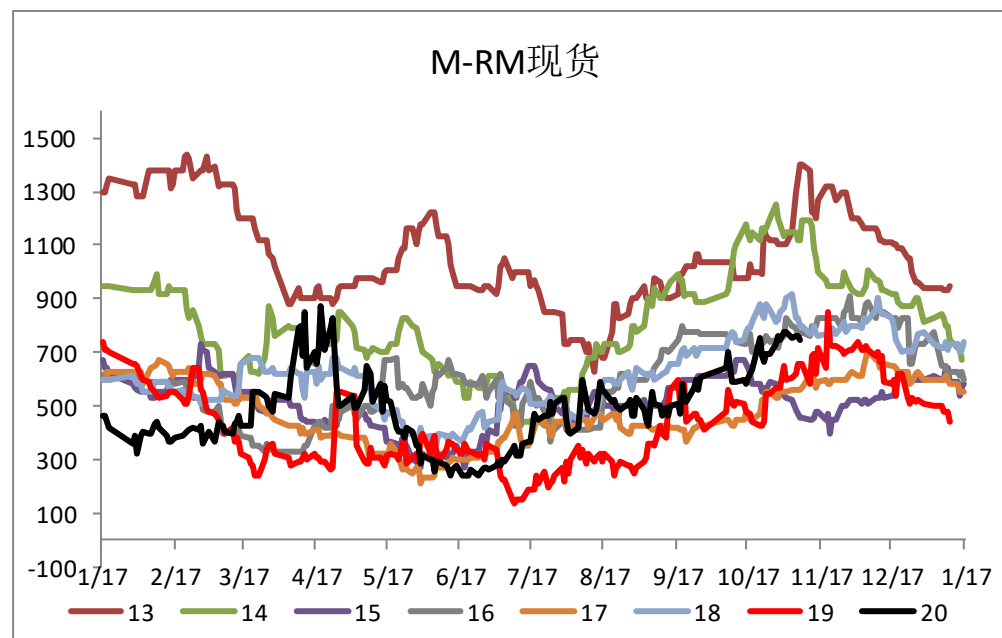
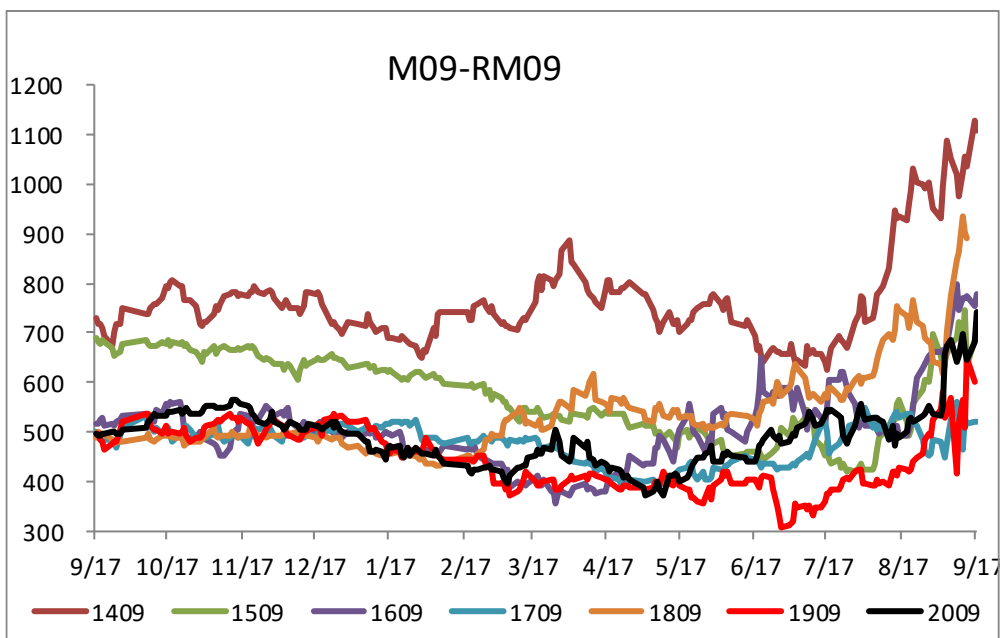
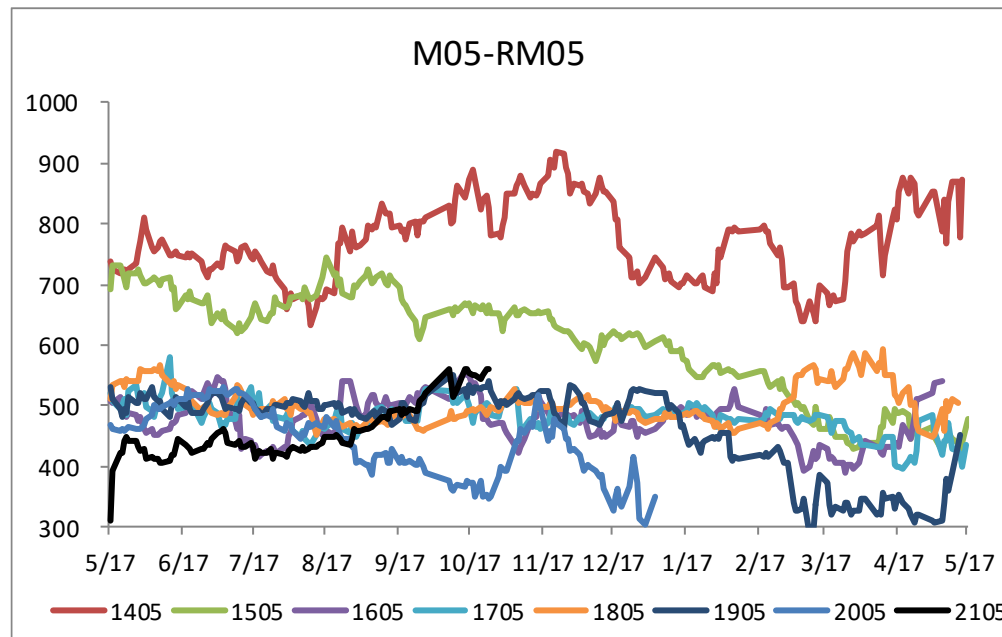
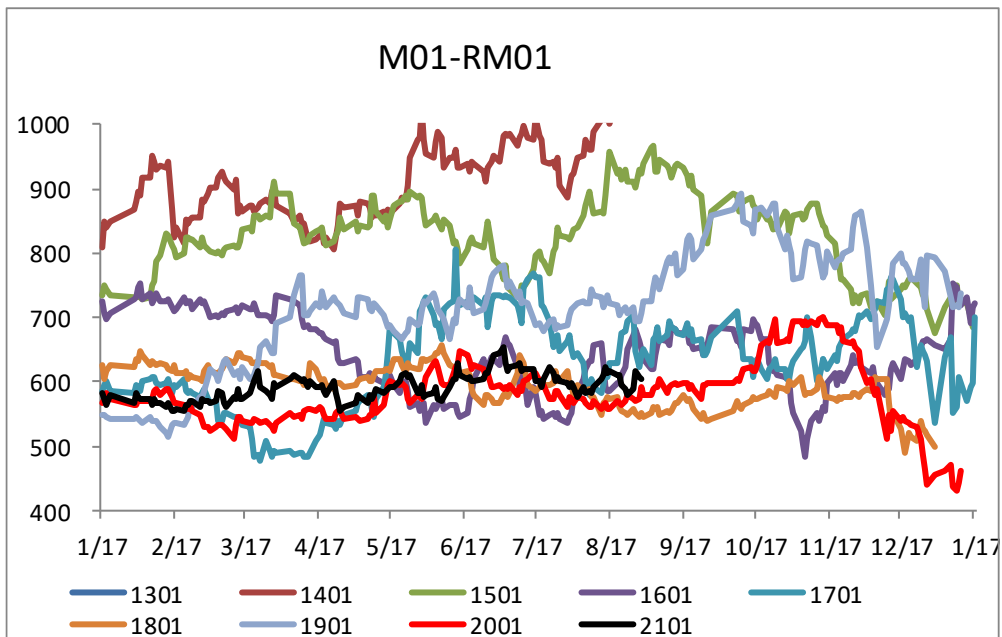


# 跨品种套利跟踪: OI/RM





# 跨品种套利跟踪: M-RM



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