农产品套利跟踪 20210310

信达期货 CINDA FUTURES

联系人：张秀峰

从业资格编号：F0289189

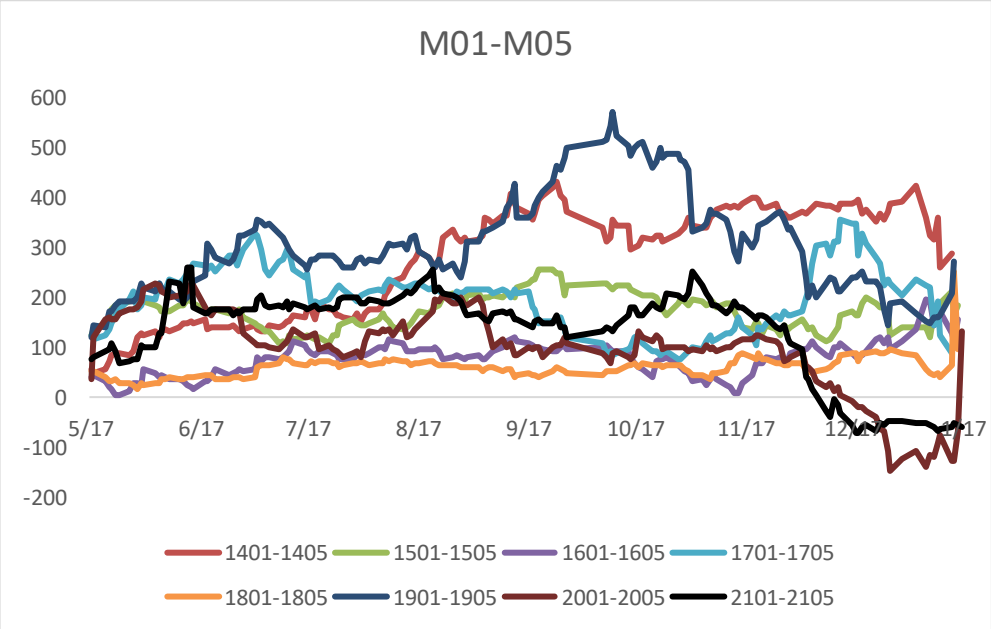
投资咨询编号：Z0011152

电话：0571-28132638

策略类型		策略组合	2021/3/9	2021/3/10	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.36	2.44	[1.8,2.7]	观望
		Y2105/M2105	2.79	2.86	[1.8,2.7]	观望
		Y2109/M2109	2.41	2.48	[1.8,2.6]	观望
		Y 现货/M 现货	2.84	2.87	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.71	3.81	[2.5,3.5]	观望
		OI2105/RM2105	3.80	3.89	[2.5,3.2]	观望
		OI2109/RM2109	3.62	3.70	[2.3,3.2]	观望
		OI 现货/RM 现货	4.09	4.04	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	1969	1840	[0,1000]	观望
		OI2105-Y2105	1567	1531	[0,1200]	-
		OI2109-Y2109	2151	2050	[0,1200]	观望
		OI 现货-Y 现货	1720	1553	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1242	1280	[500,1500]	观望
		Y2105-P2105	1730	1570	[500,1500]	观望
		Y2109-P2109	1300	1238	[500,1500]	观望
		Y 现货-P 现货	1740	1750	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	3211	3120	[800,2000]	观望
		OI2105-P2105	3297	3101	[700,2000]	观望
		OI2O09-P2109	3451	3288	[700,2000]	观望
		OI 现货-P 现货	3460	3303	[500,3000]	-
	豆粕-菜粕	M2101-RM2101	704	711	[500,1000]	观望
		M2105-RM005	474	466	[400,1000]	观望
		M2109-RM2109	552	552	[400,1000]	观望
		M 现货-RM 现货	645	595	[400,1500]	-

策略类型		策略组合	2021/3/9	2021/3/10	正常区间	操作建议
跨期	豆粕	M2101-M2105	26	42	[0,400]	观望
		M2105-M2109	-80	-87	[-100,200]	观望
		M2109-M2101	54	45	[-100,300]	观望
		主力合约基差	102	74	[-200,600]	-
	菜粕	RM2101-RM2105	-204	-203	[-100,100]	观望
		RM2105-RM2109	-2	-1	[-50,150]	观望
		RM2109-RM2101	206	204	[0,350]	观望
		主力合约基差	109	131	[0,600]	-
	豆油	Y2101-Y2105	-1398	-1294	[-150,150]	观望
		Y2105-Y2109	1094	1044	[-250,50]	观望
		Y2109-Y2101	304	250	[-200,0]	观望
		主力合约基差	1976	1732	[-400,150]	-
	棕榈油	P2101-P2105	-910	-1004	[-300,100]	观望
		P2105-P2109	664	712	[-300,200]	观望
		P2109-P2101	246	292	[-200,200]	观望
		主力合约基差	1386	1070	[-500,500]	-
	菜油	OI2101-OI2105	-996	-985	[-200,100]	观望
		O2105-OI2109	510	525	[-300,200]	观望
		OI2109-OI2101	486	460	[-200,500]	观望
		主力合约基差	1395	1085	[-100,1000]	-
	玉米	C2101-C2105	-97	-66	[-100,100]	观望
		C2105-C2109	44	30	[-100,150]	观望
		C2109-C2101	53	36	[-100,250]	观望
		主力合约基差	223	224	[-100,400]	-
	白糖	SR2101-SR2105	177	173	[-150,200]	观望
		SR2105-SR2109	-86	-86	[-150,200]	观望
		SR2109-SR2101	-91	-87	[-300,250]	观望
		主力合约基差	-30	-4	[-300,500]	-
	棉花	CF2101-CF2105	320	355	[-1000,1000]	观望
		CF2105-CF2109	-195	-220	[1000,2000]	观望
		CF2109-CF2101	-125	-135	[-1000,1000]	观望
		主力合约基差	329	248	[0,2000]	-

跨期套利跟踪：M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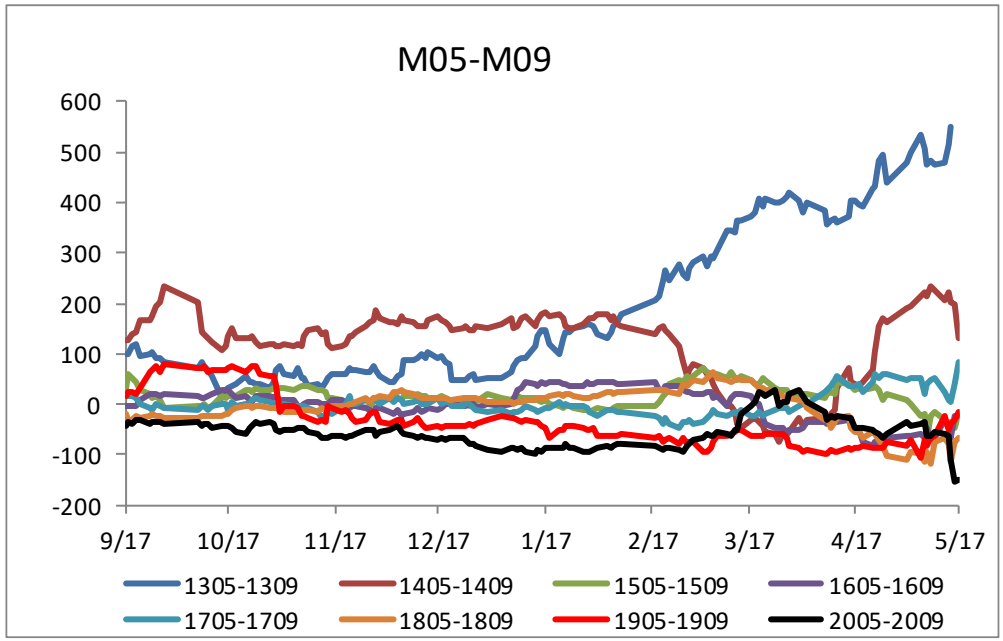
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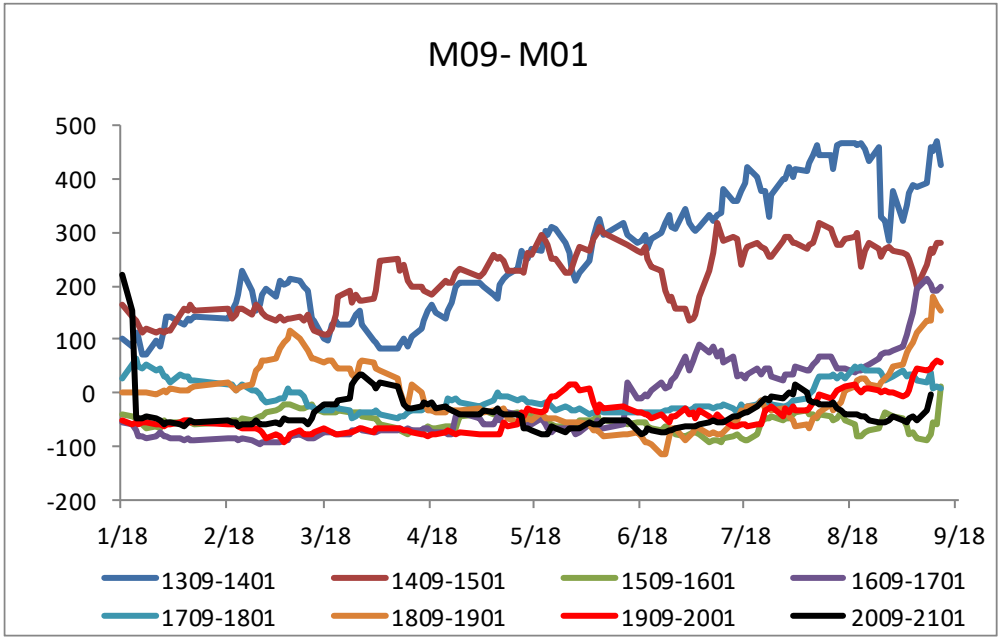
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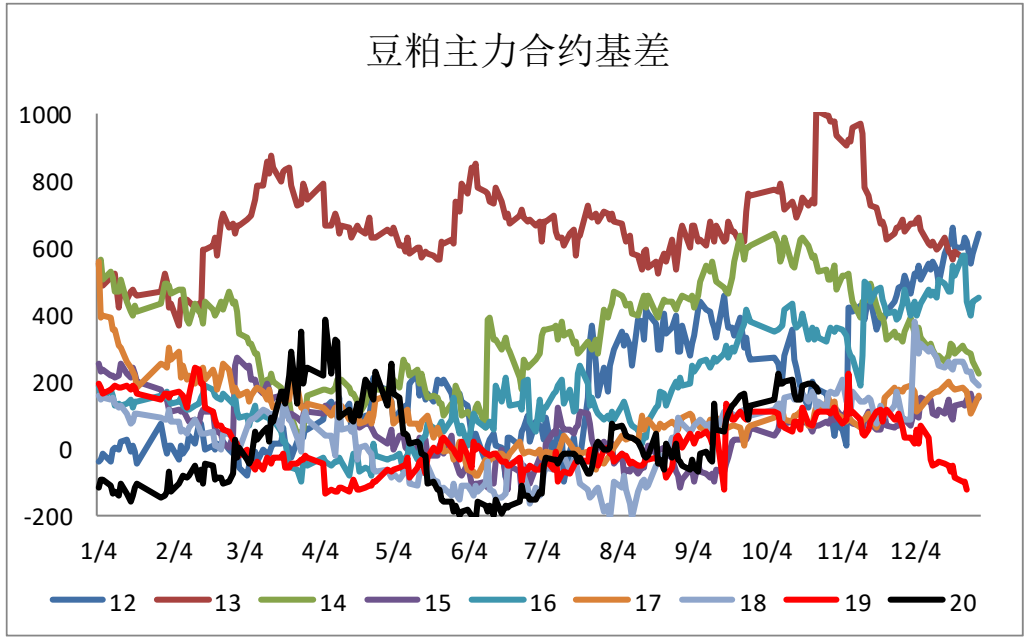
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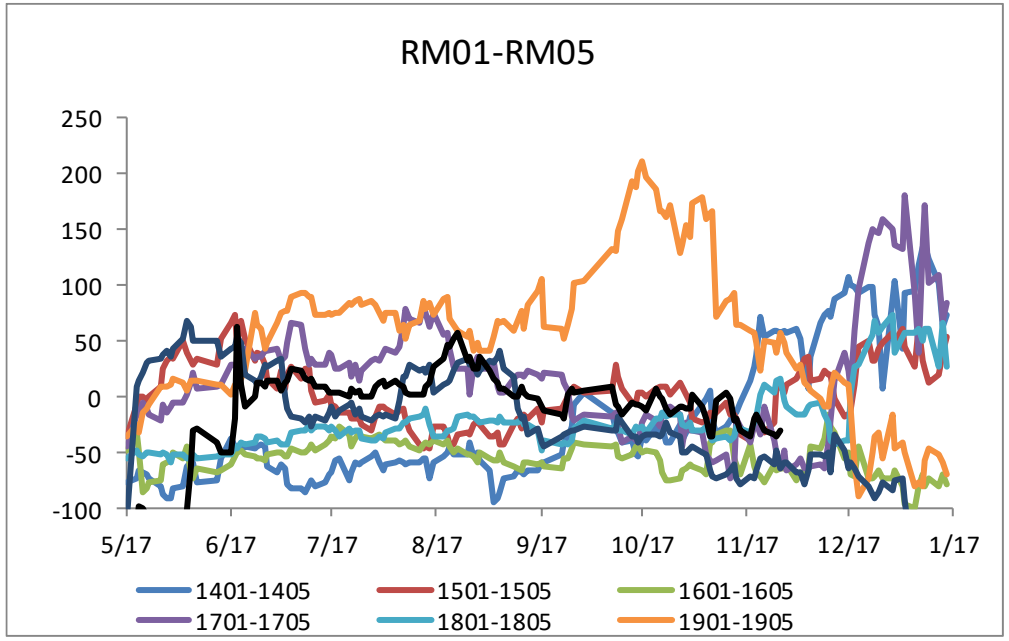
跨期套利跟踪：RM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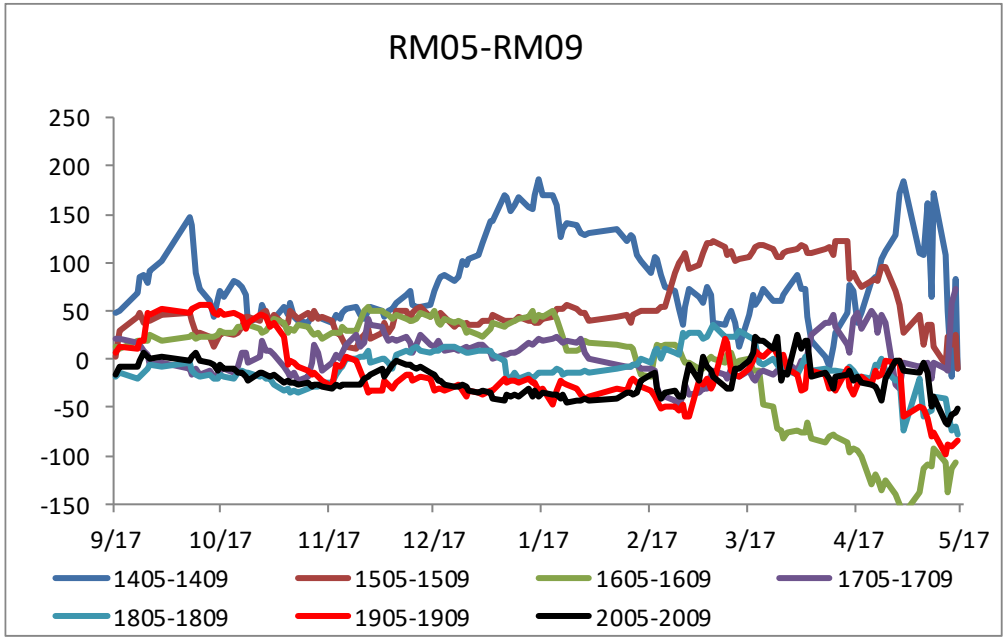
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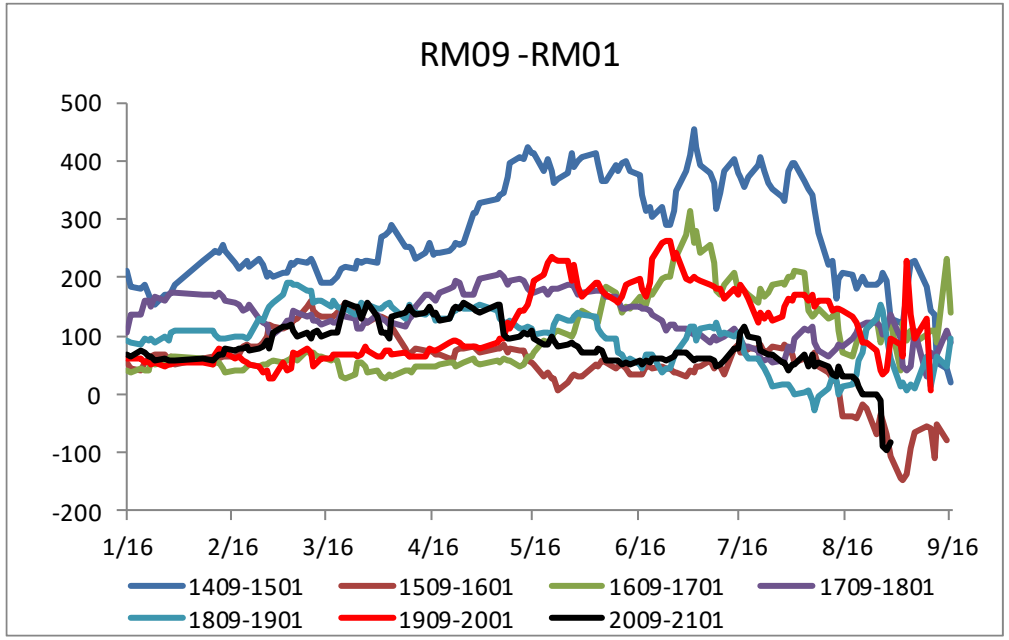
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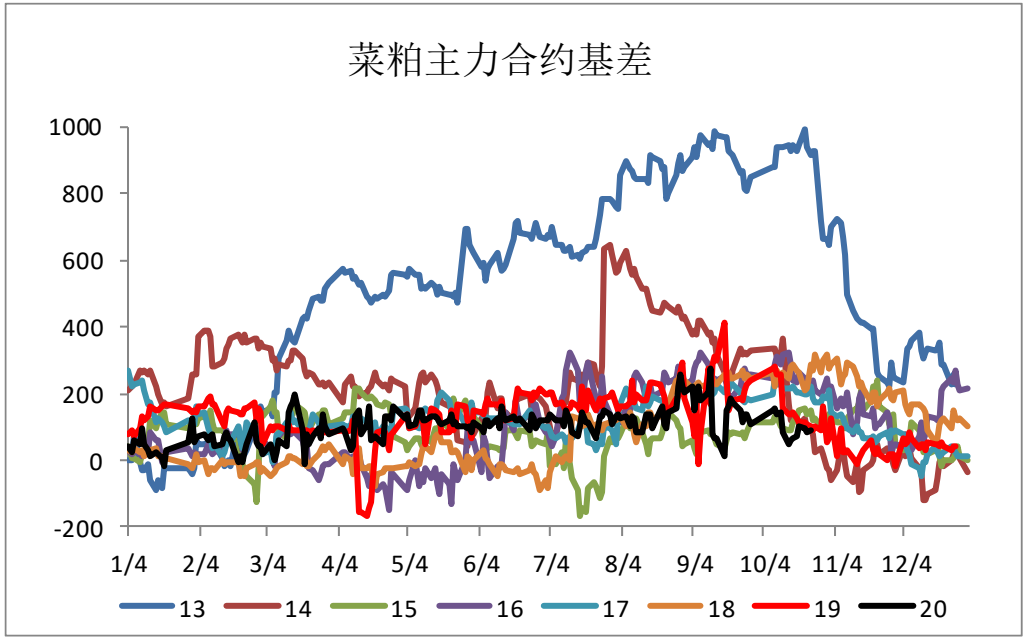
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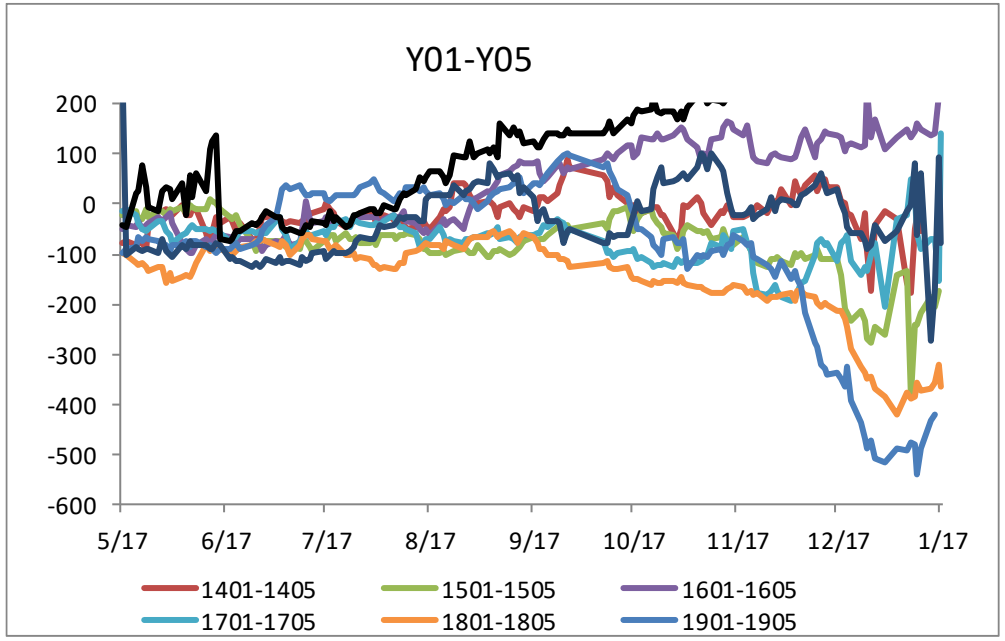
跨期套利跟踪：Y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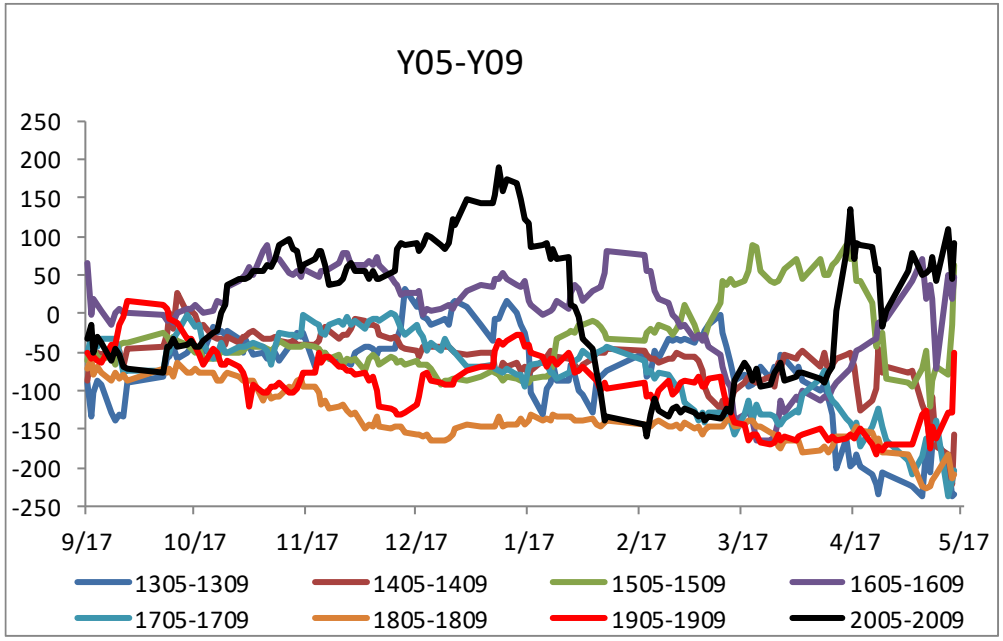
1801-1805
1901-1905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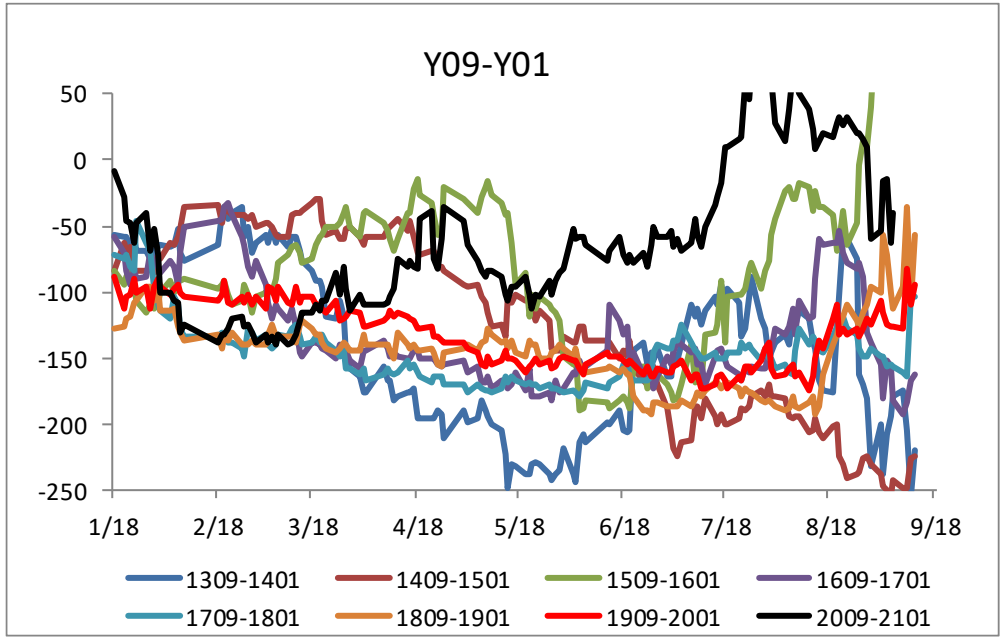
2005-2009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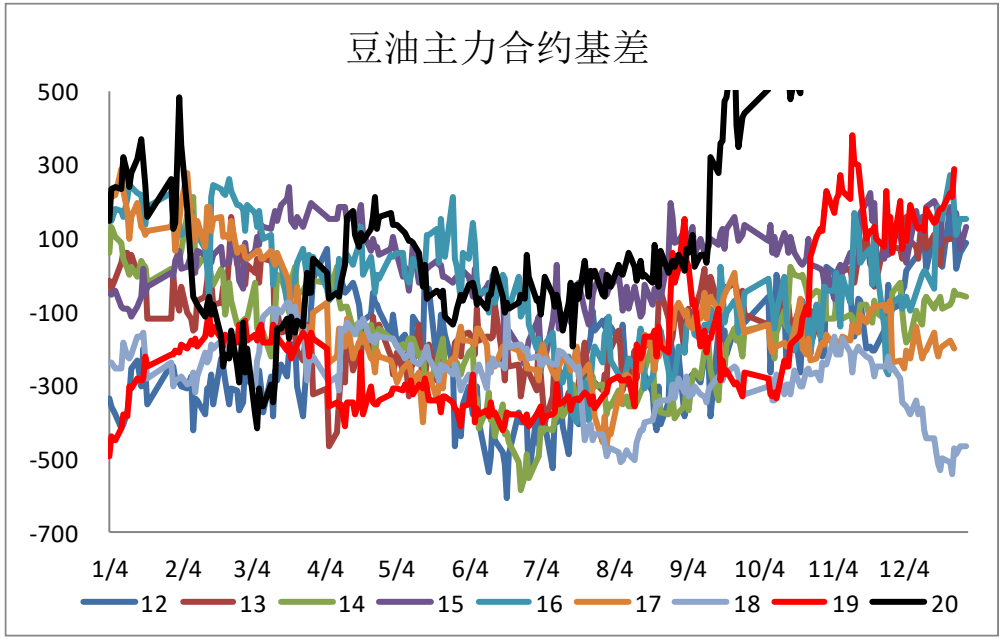
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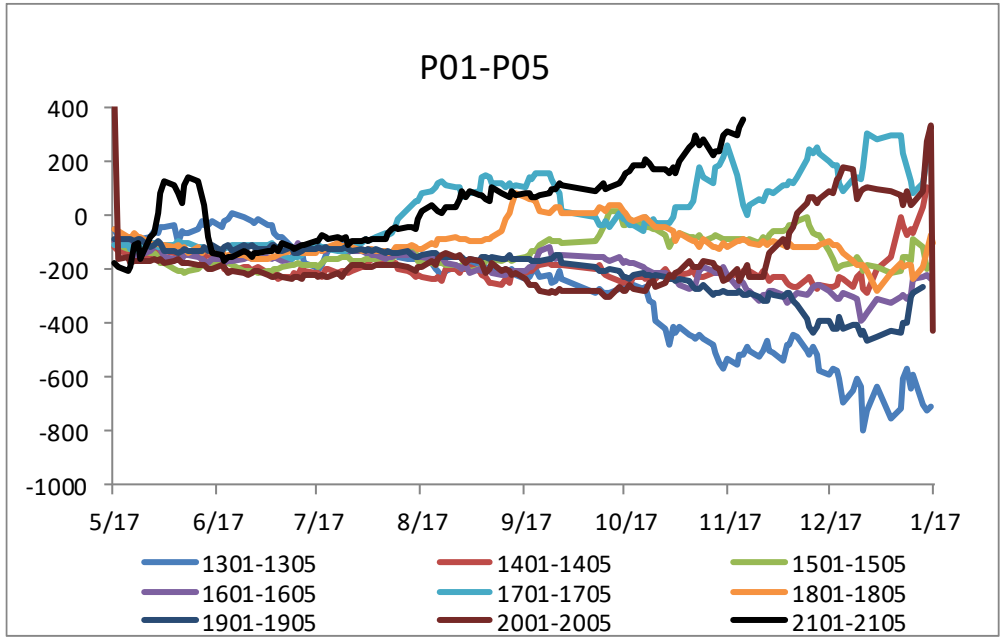
跨期套利跟踪：P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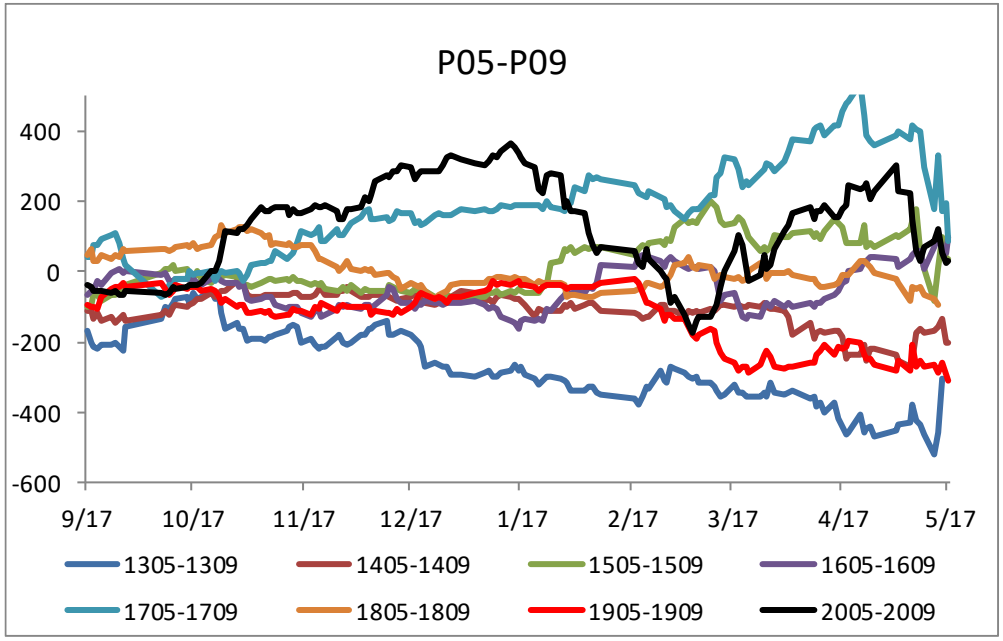
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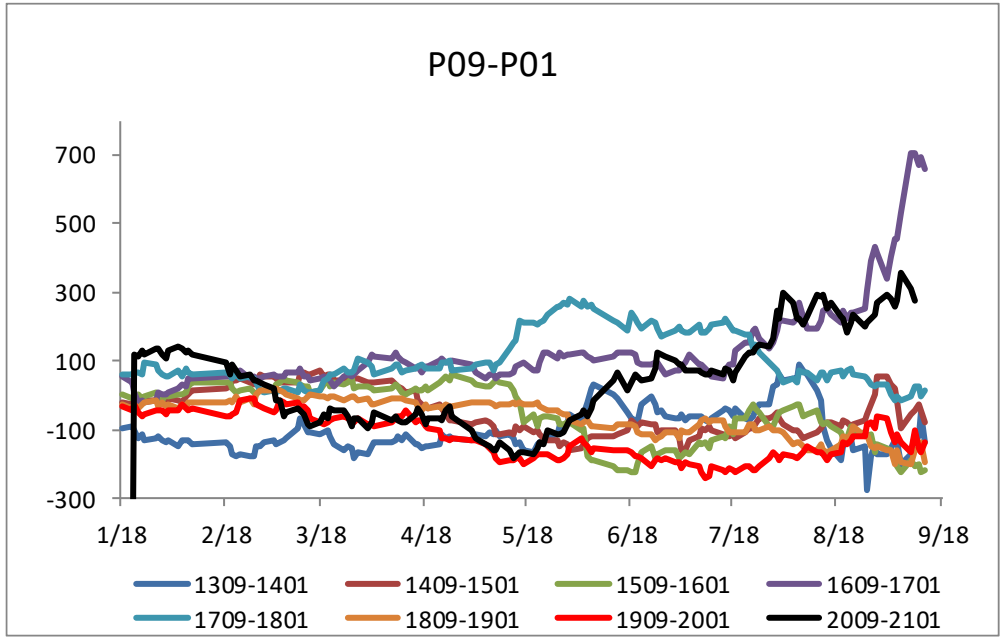
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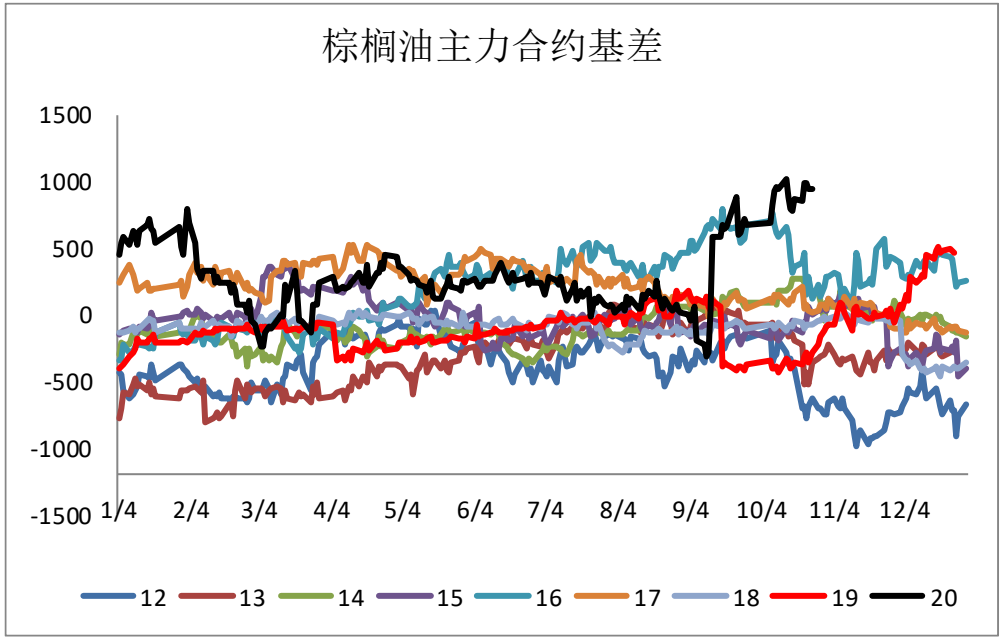
棕榈油主力合约基差
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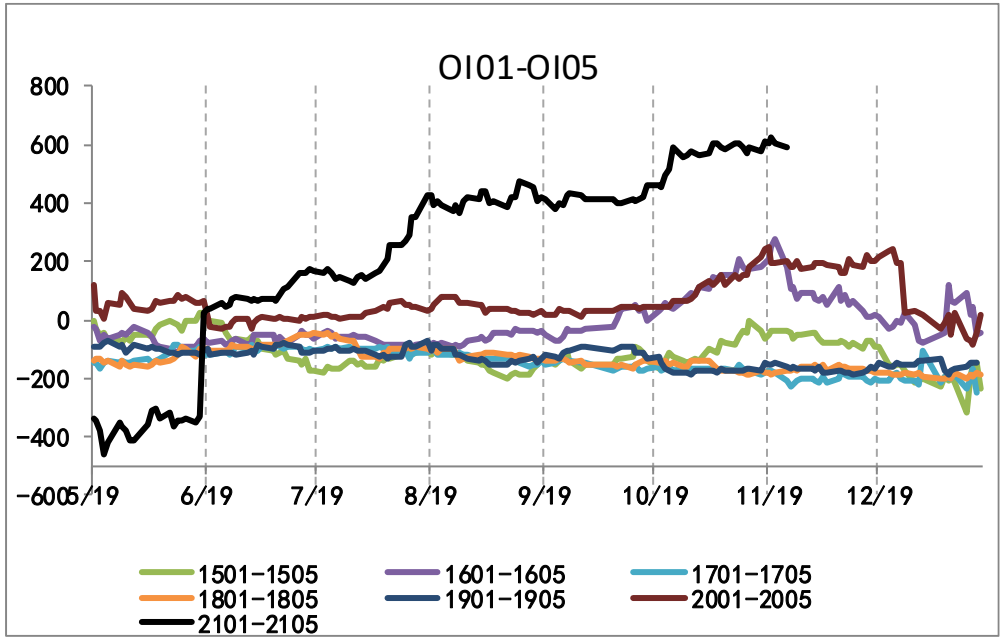
跨期套利跟踪：OI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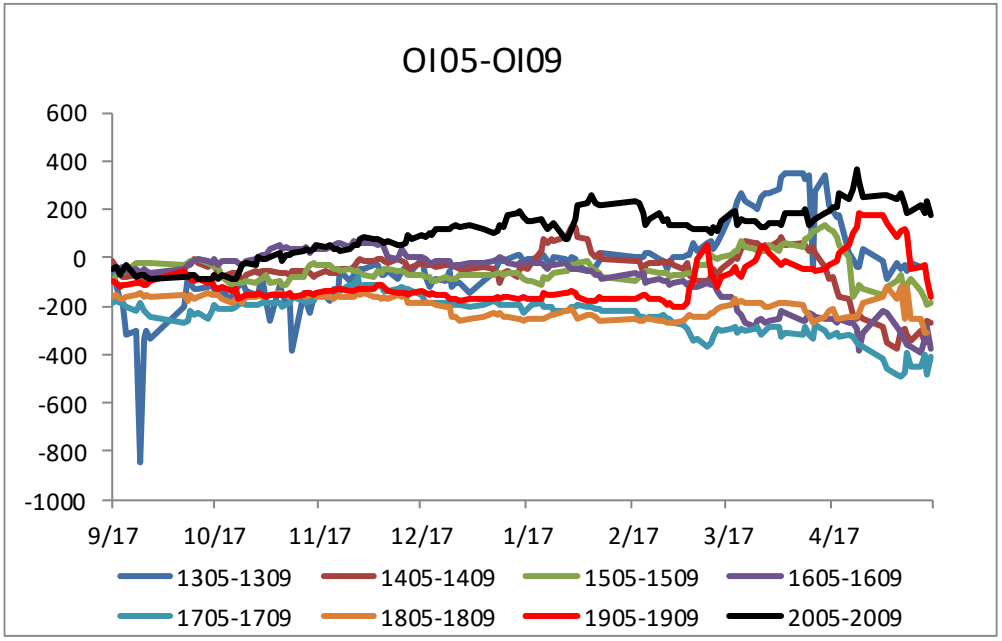
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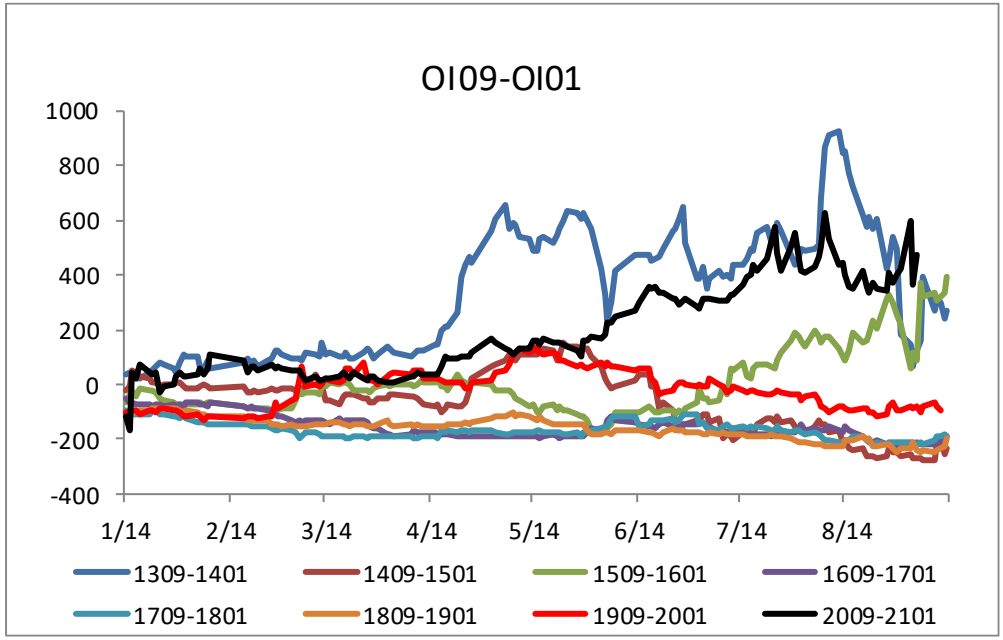
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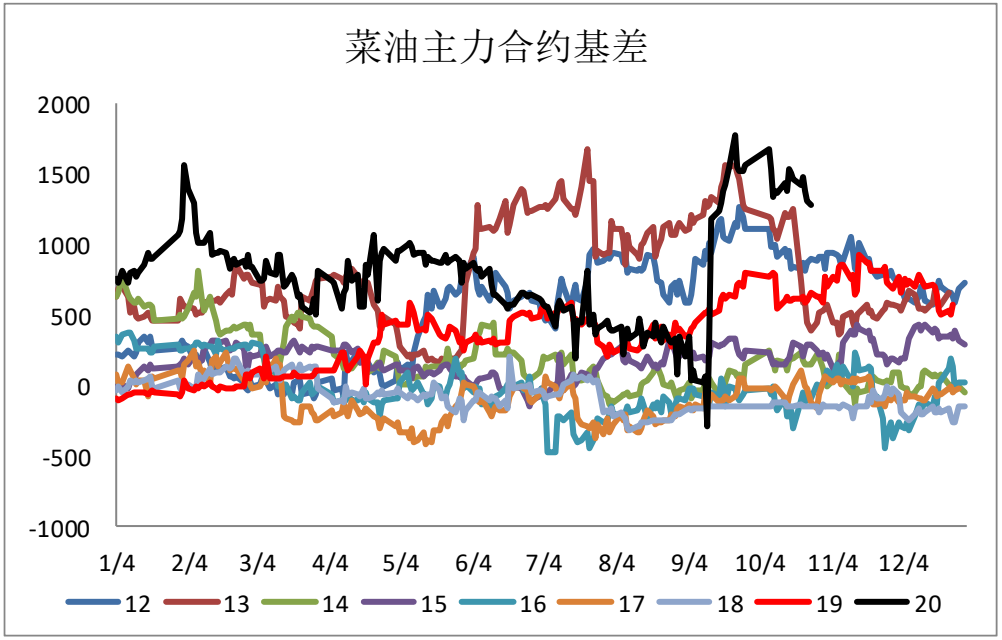
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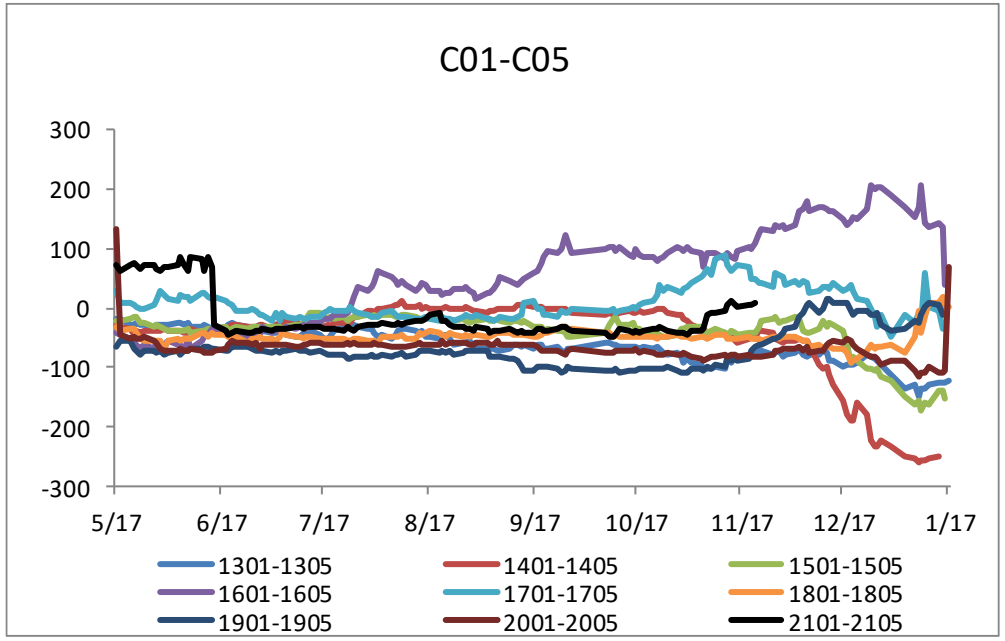
跨期套利跟踪：C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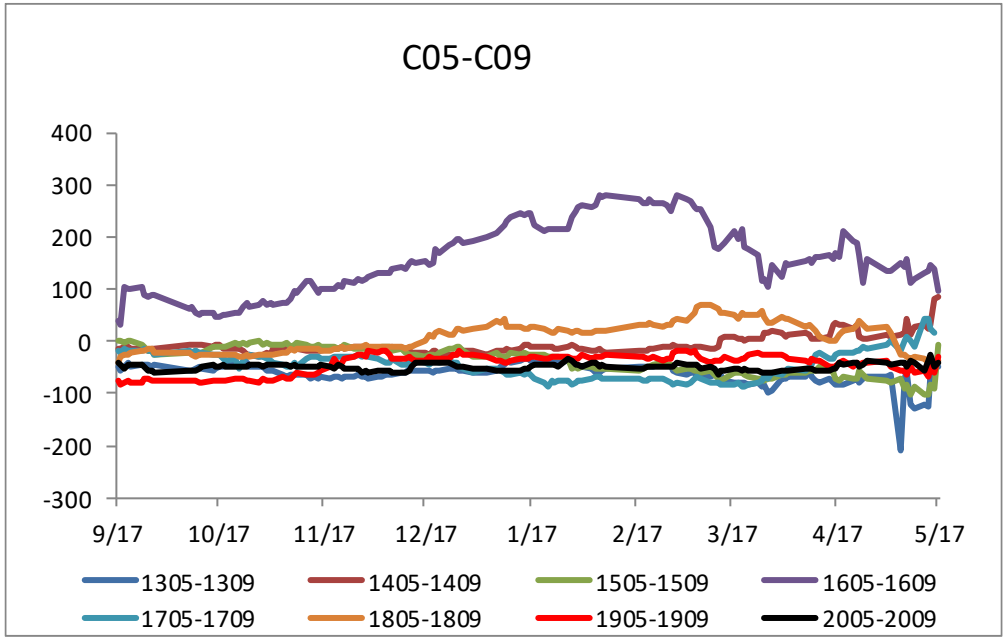
2001-2005
2101-2105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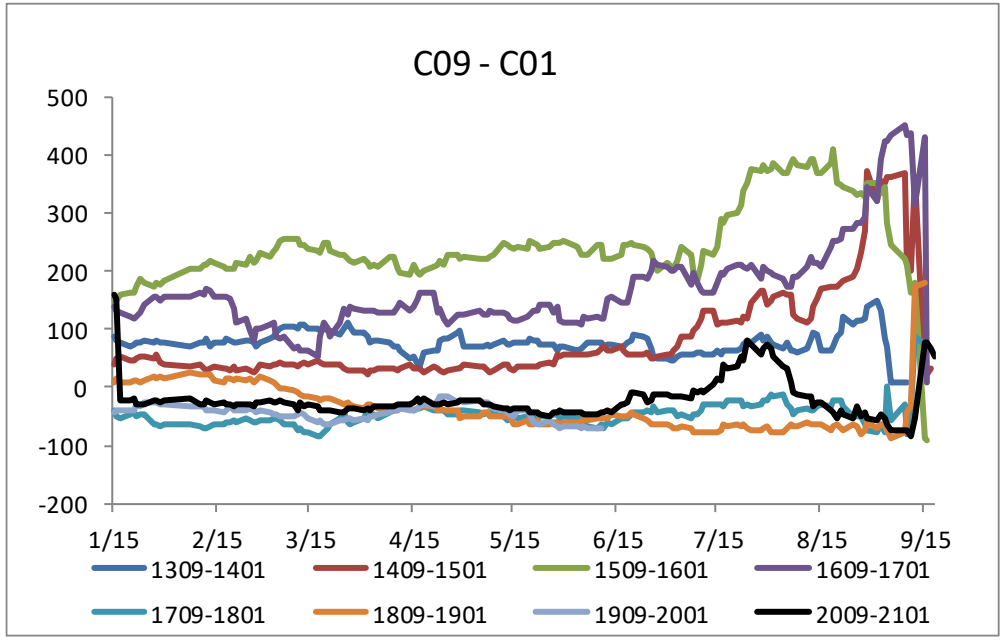
2005-2009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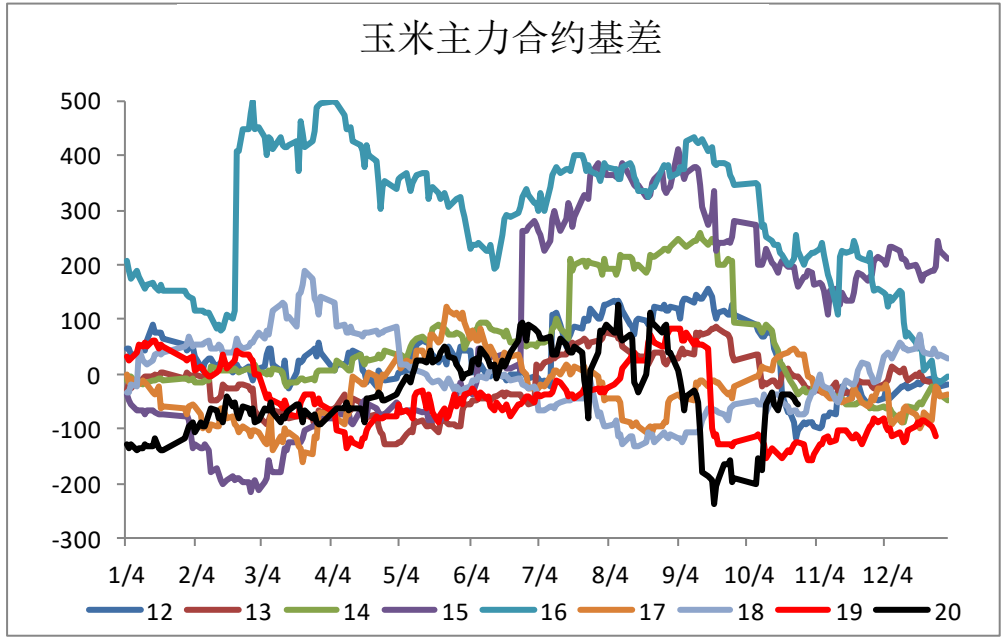
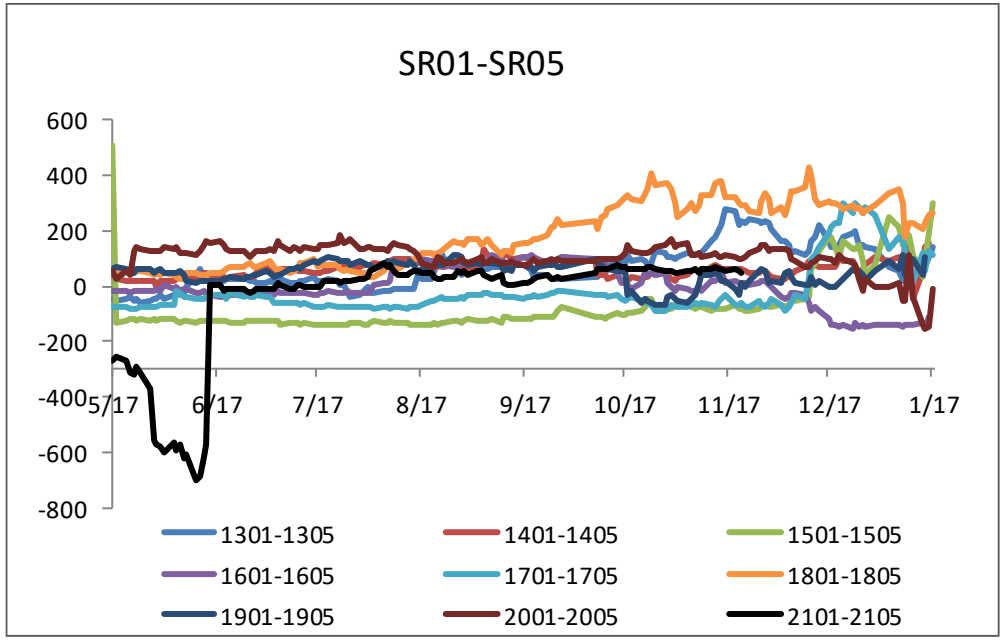
2009-2101


玉米主力合约基差
500
400
300
200
100
0
-100
-200
-300
1/4
2/4
3/4
4/4
5/4
6/4
7/4
8/4
9/4
10/4
11/4
12/4
12
13
14
15
16
17
18
19
20

跨期套利跟踪：SR


SR01-SR05
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200
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-600
-800
5/17
6/17
7/17
8/17
9/17
10/17
11/17
12/17
1/17
1301-1305
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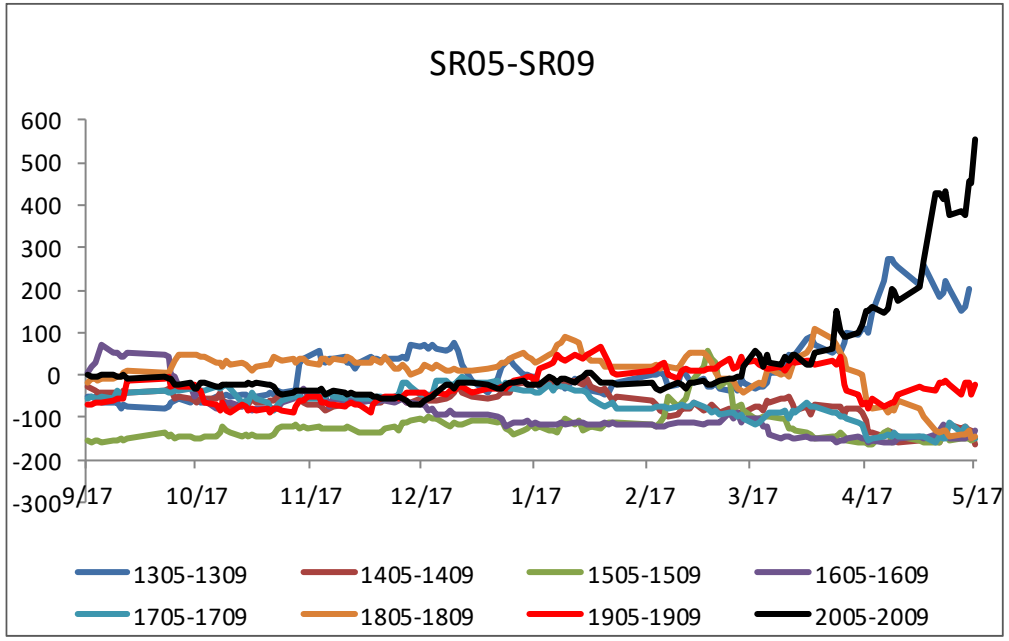
1801-1805
1901-1905
2001-2005
2101-2105


SR05-SR09
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200
100
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-100
-200
-300
9/17
10/17
11/17
12/17
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2/17
3/17
4/17
5/17
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1405-1409
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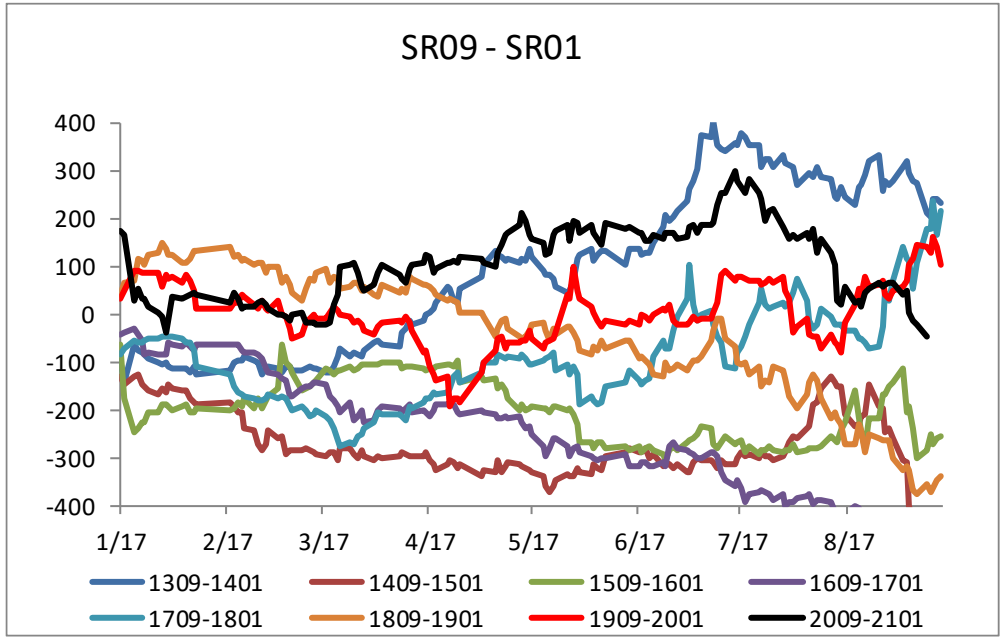
1705-1709
1805-1809
1905-1909
2005-2009


SR09 - SR01
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300
200
100
0
-100
-200
-300
-400
1/17
2/17
3/17
4/17
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6/17
7/17
8/17
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1409-1501
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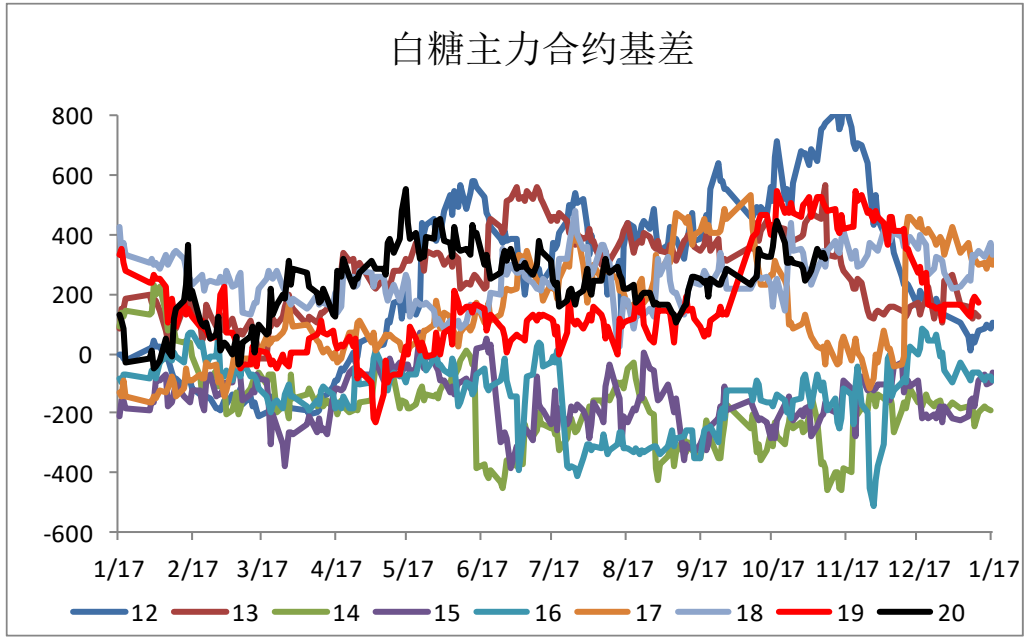
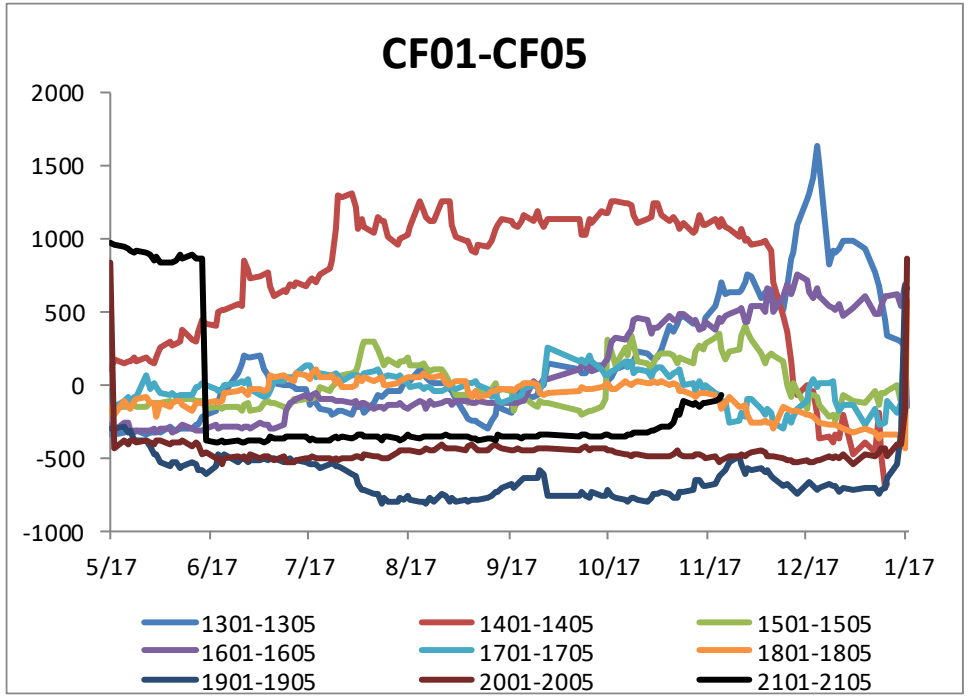
1609-1701
1709-1801
1809-1901
1909-2001
2009-2101


白糖主力合约基差
800
600
400
200
0
-200
-400
-600
1/17
2/17
3/17
4/17
5/17
6/17
7/17
8/17
9/17
10/17
11/17
12/17
1/17
12
13
14
15
16
17
18
19
20

跨期套利跟踪：CF


CF01-CF05
2000
1500
1000
500
0
-500
-1000
5/17
6/17
7/17
8/17
9/17
10/17
11/17
12/17
1/17
1301-1305
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1501-1505
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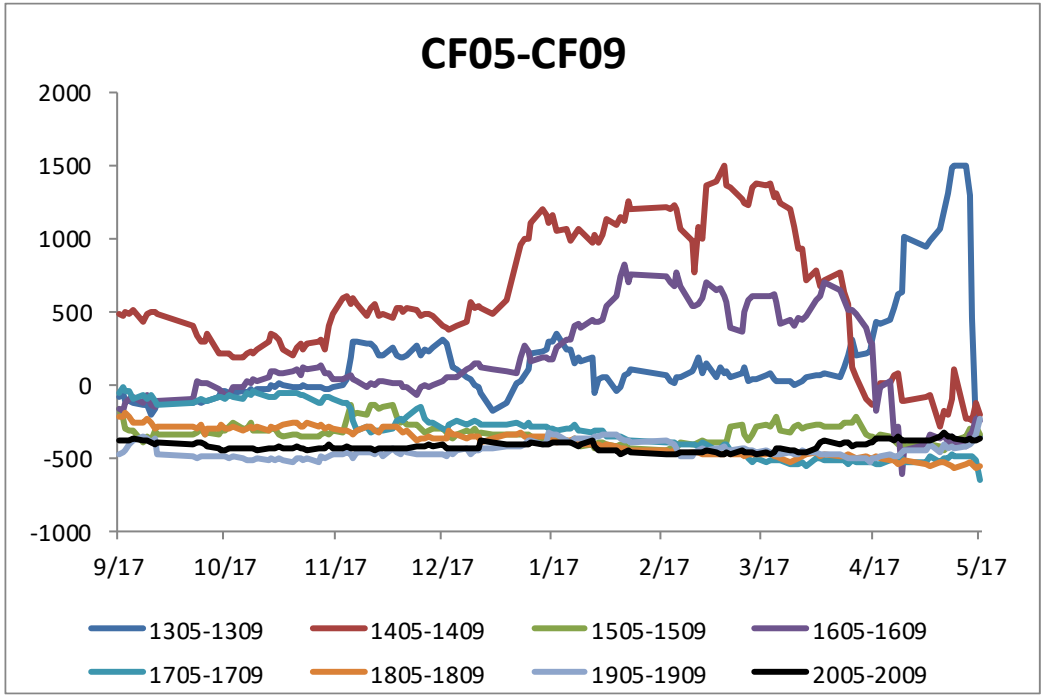
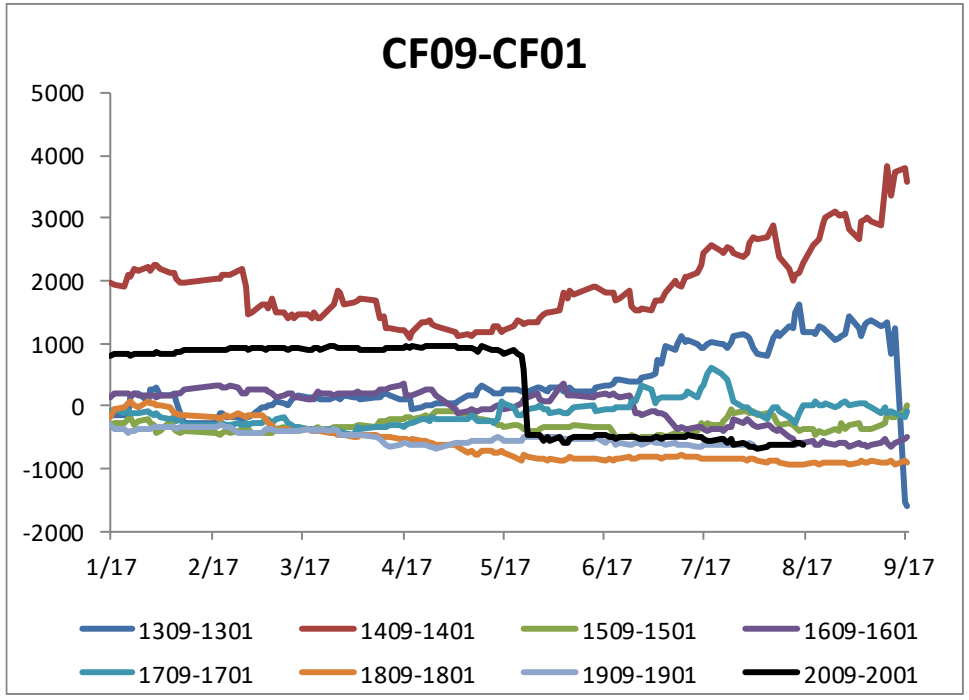
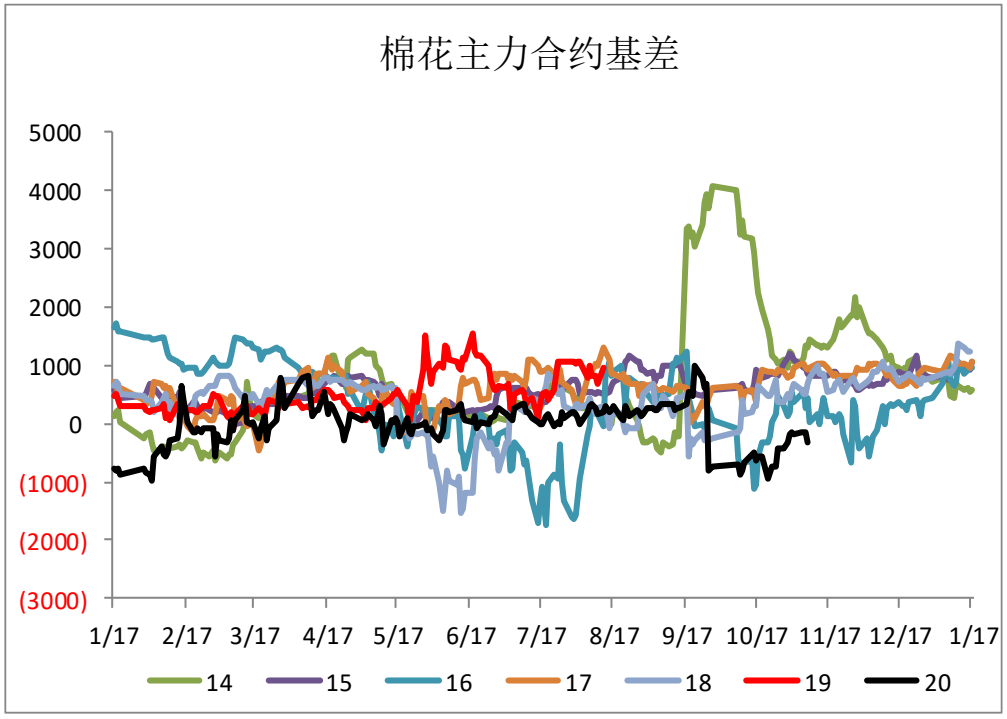
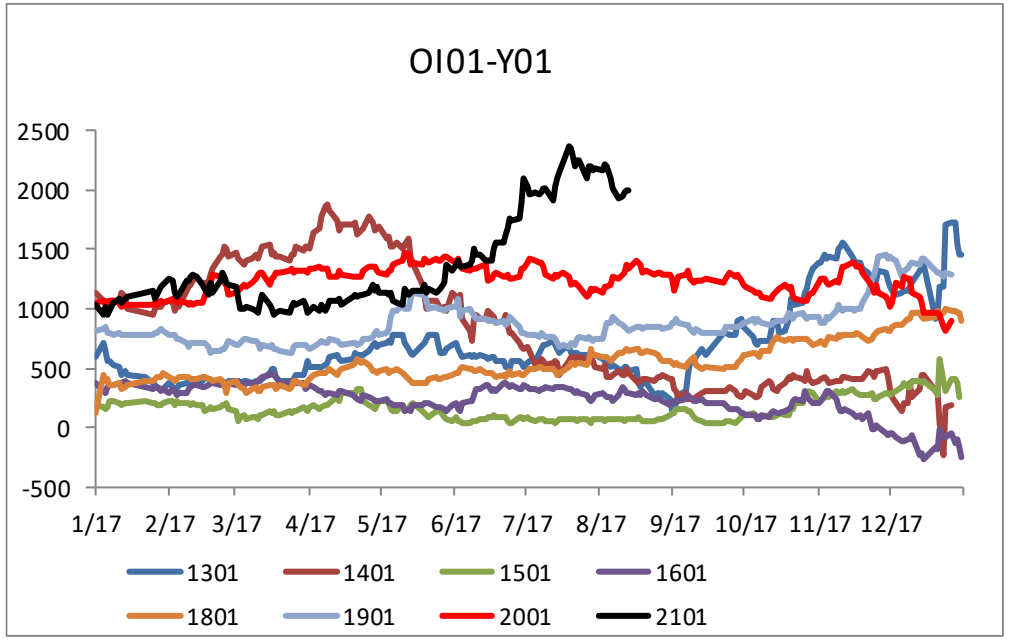
1701-1705
1801-1805
1901-1905
2001-2005
2101-2105

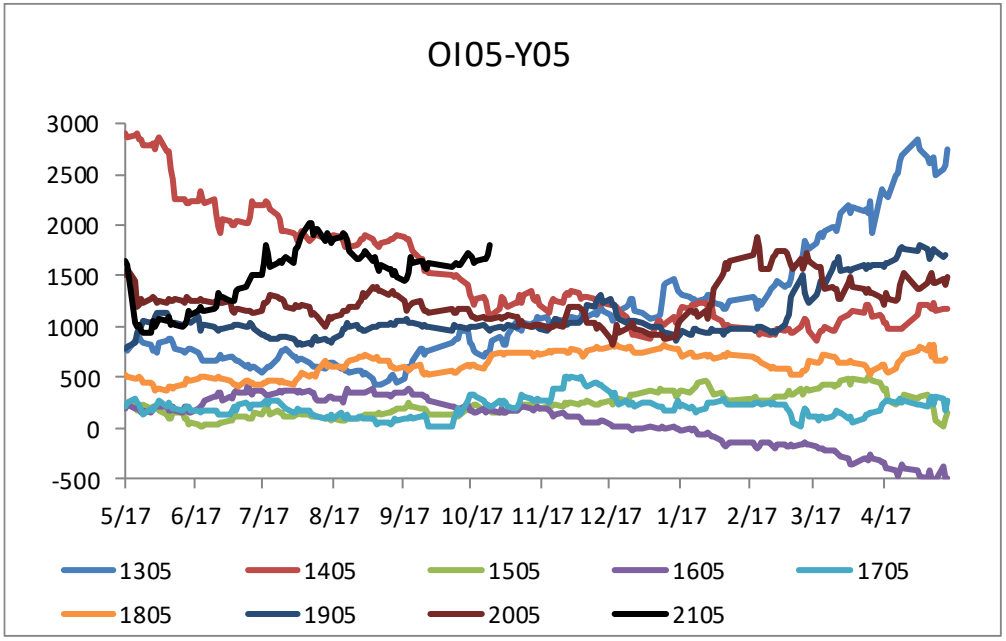

CF05-CF09
2000
1500
1000
500
0
-500
-1000
9/17
10/17
11/17
12/17
1/17
2/17
3/17
4/17
5/17
1305-1309
1405-1409
1505-1509
1605-1609
1705-1709
1805-1809
1905-1909
2005-2009

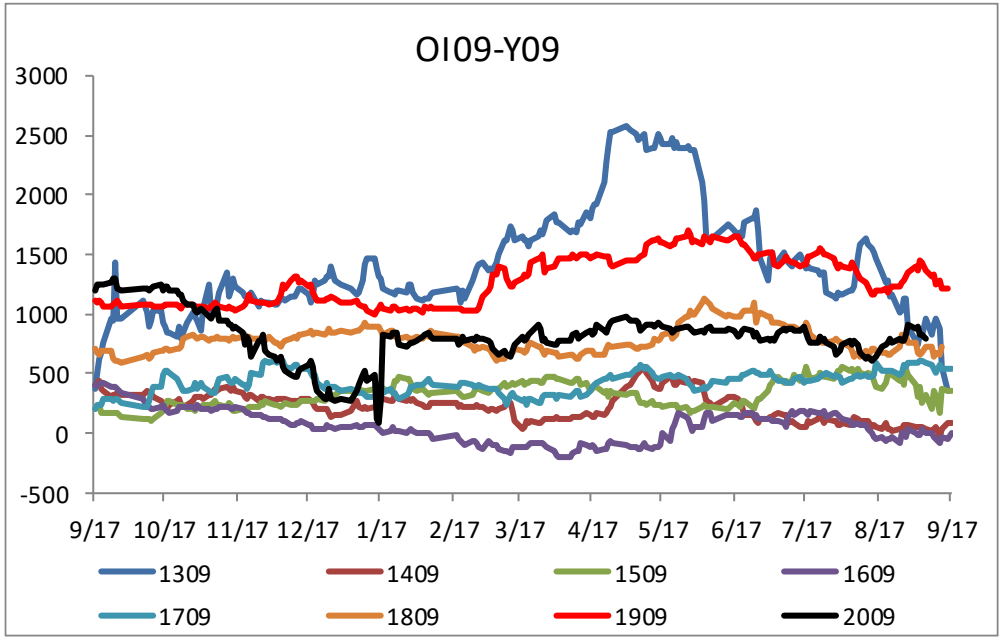

CF09-CF01
5000
4000
3000
2000
1000
0
-1000
-2000
1/17
2/17
3/17
4/17
5/17
6/17
7/17
8/17
9/17
1309-1301
1409-1401
1509-1501
1609-1601
1709-1701
1809-1801
1909-1901
2009-2001

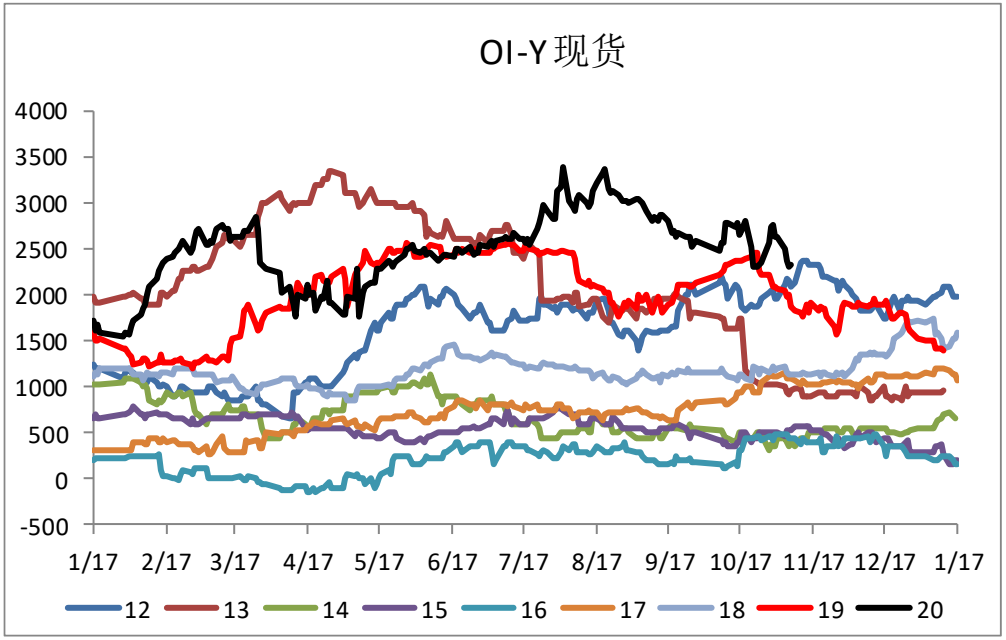

棉花主力合约基差
5000
4000
3000
2000
1000
0
(1000)
(2000)
(3000)
1/17
2/17
3/17
4/17
5/17
6/17
7/17
8/17
9/17
10/17
11/17
12/17
1/17
14
15
16
17
18
19
20

跨品种套利跟踪：OI-Y

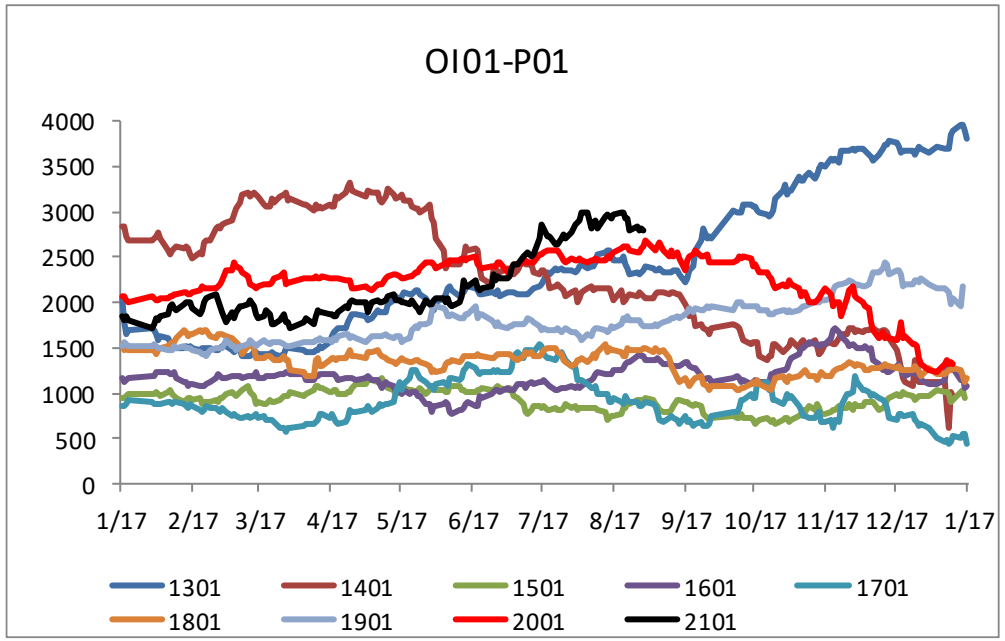

OI01-Y01
2500
2000
1500
1000
500
0
-500
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17
1301 1401 1501 1601
1801 1901 2001 2101

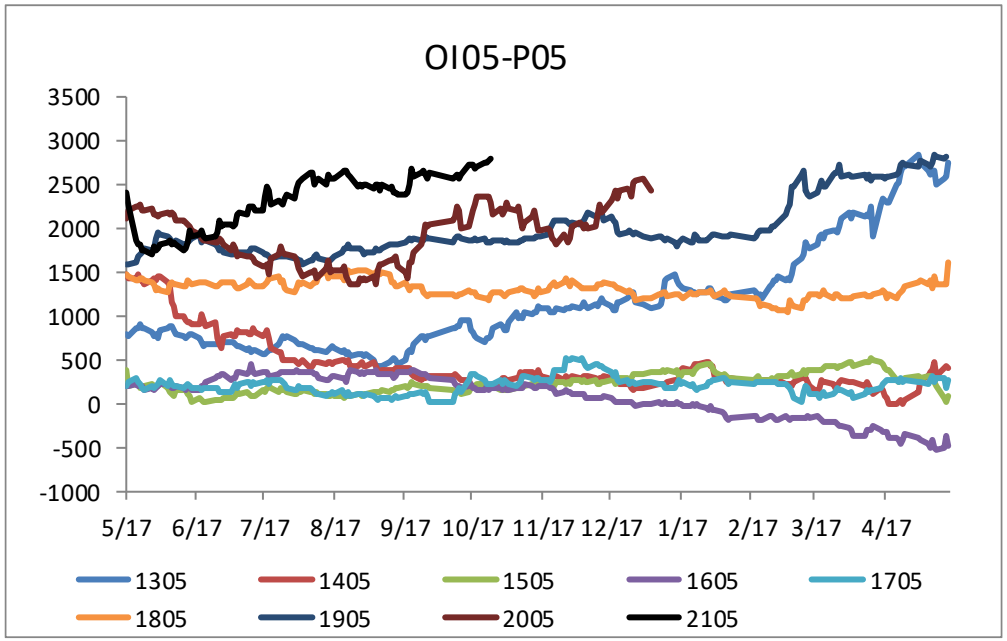

OI05-Y05
3000
2500
2000
1500
1000
500
0
-500
5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17
1305 1405 1505 1605 1705
1805 1905 2005 2105

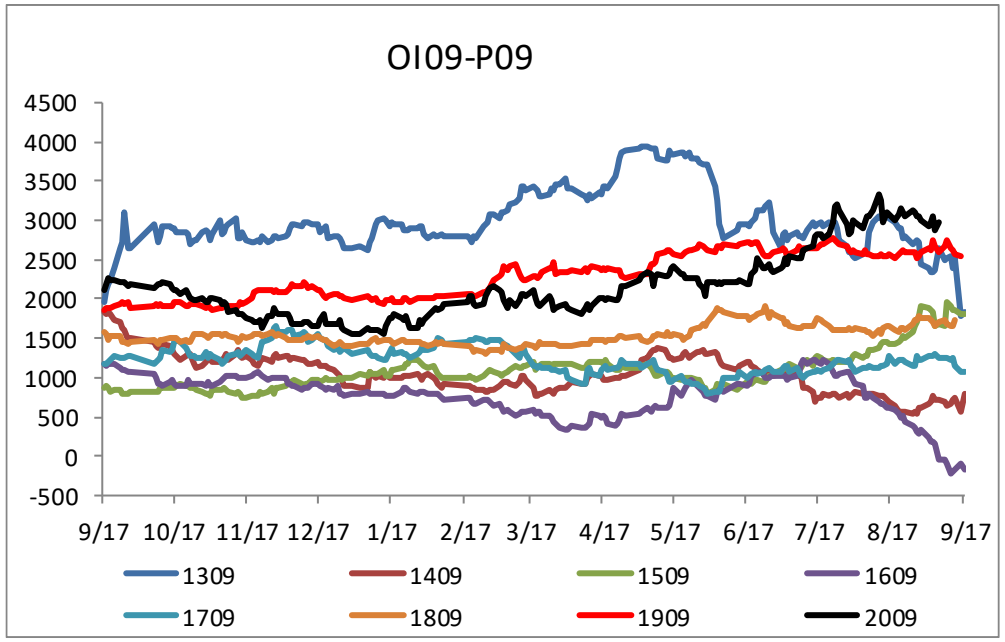

OI09-Y09
3000
2500
2000
1500
1000
500
0
-500
9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17
1309 1409 1509 1609
1709 1809 1909 2009


OI-Y 现货
4000
3500
3000
2500
2000
1500
1000
500
0
-500
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17
12 13 14 15 16 17 18 19 20

跨品种套利跟踪：OI-P


OI01-P01
4000
3500
3000
2500
2000
1500
1000
500
0
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17
1301 1401 1501 1601 1701
1801 1901 2001 2101


OI05-P05
3500
3000
2500
2000
1500
1000
500
0
-500
-1000
5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17
1305 1405 1505 1605 1705
1805 1905 2005 2105


OI09-P09
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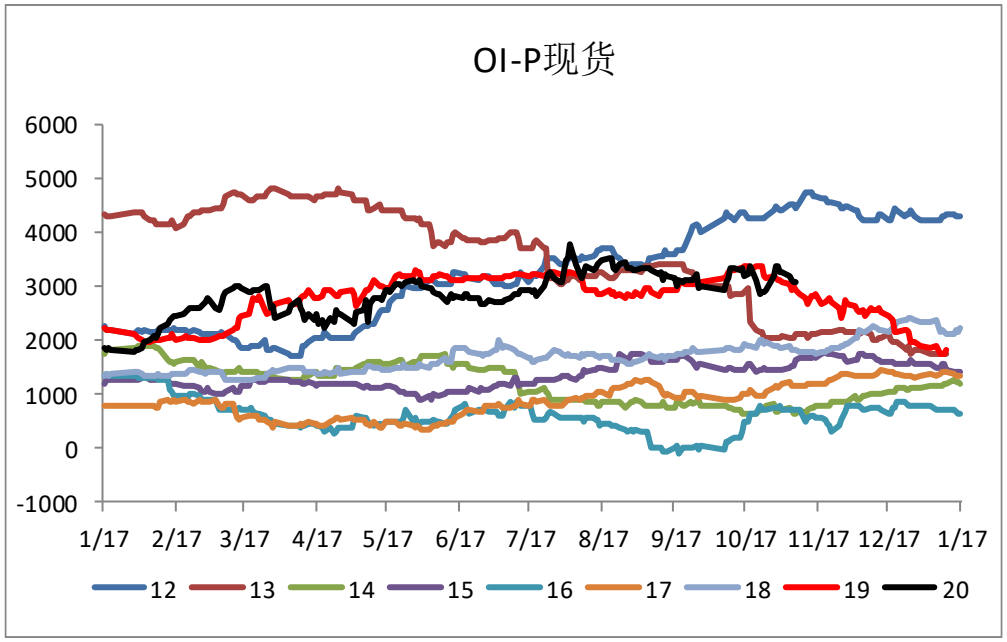
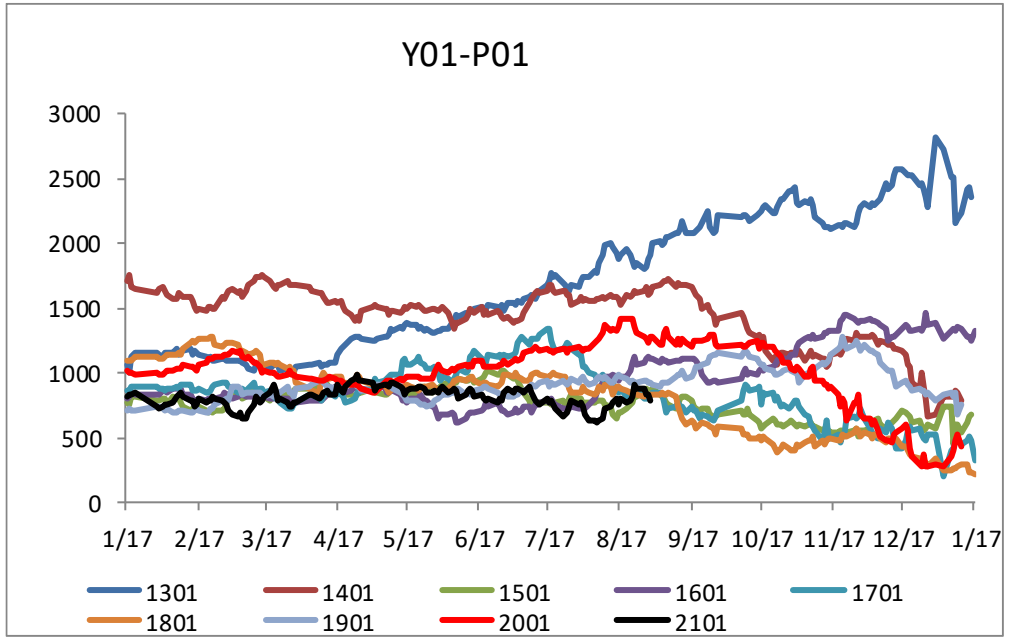
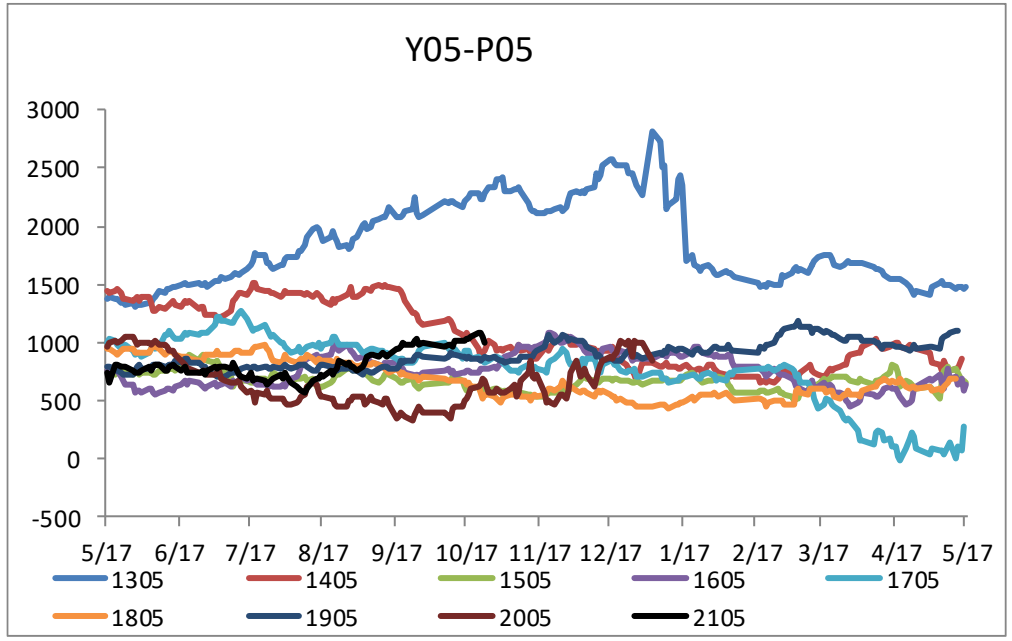
3500
3000
2500
2000
1500
1000
500
0
-500
9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17
1309 1409 1509 1609
1709 1809 1909 2009


OI-P现货
6000
5000
4000
3000
2000
1000
0
-1000
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17
12 13 14 15 16 17 18 19 20

跨品种套利跟踪：Y-P


Y01-P01
3000
2500
2000
1500
1000
500
0
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17
1301 1401 1501 1601 1701
1801 1901 2001 2101


Y05-P05
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2500
2000
1500
1000
500
0
-500
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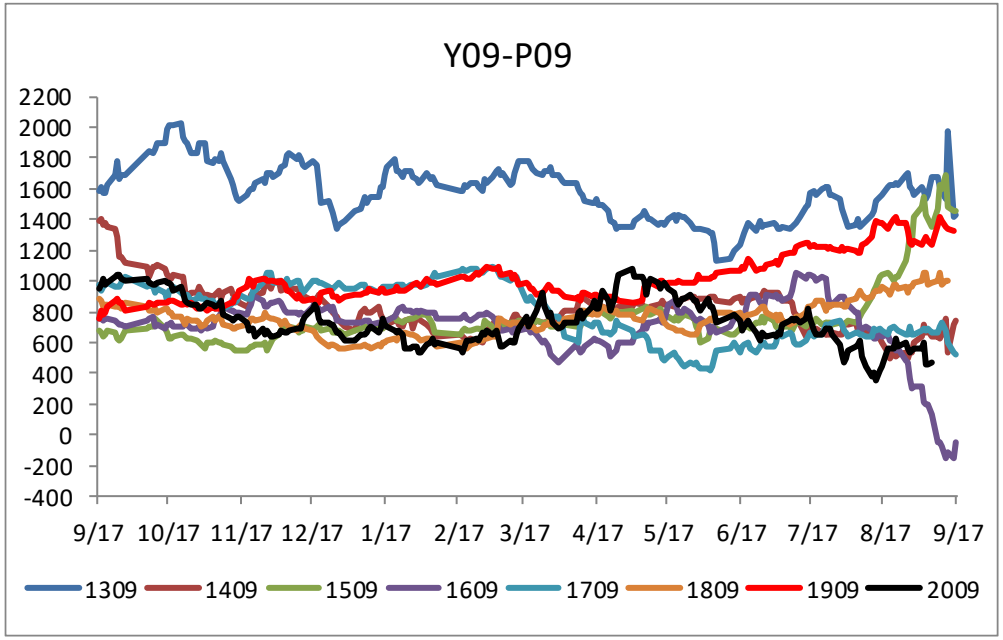
1805 1905 2005 2105


Y09-P09
2200
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1800
1600
1400
1200
1000
800
600
400
200
0
-200
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9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17
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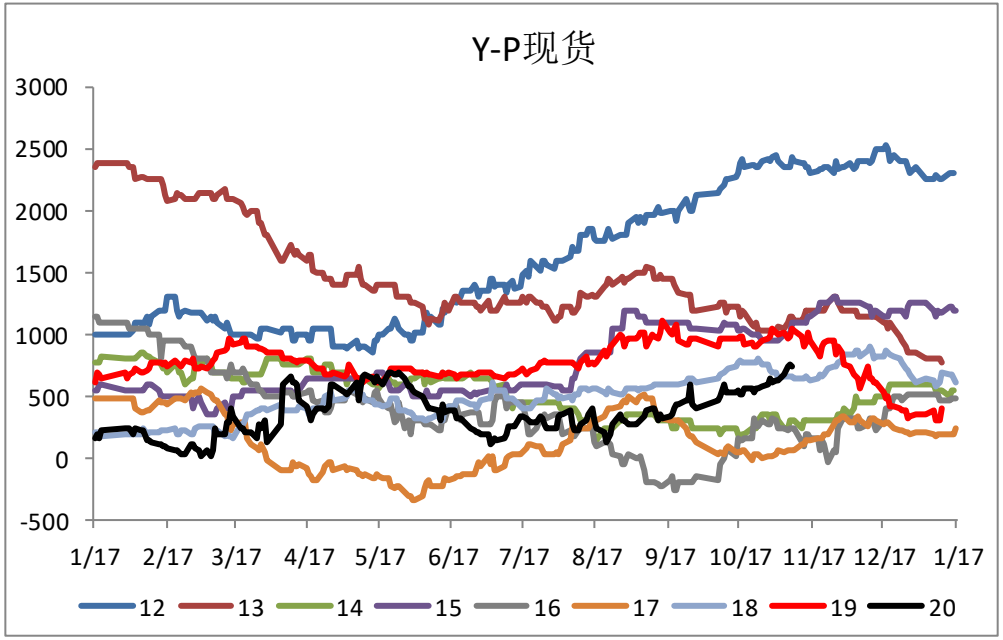
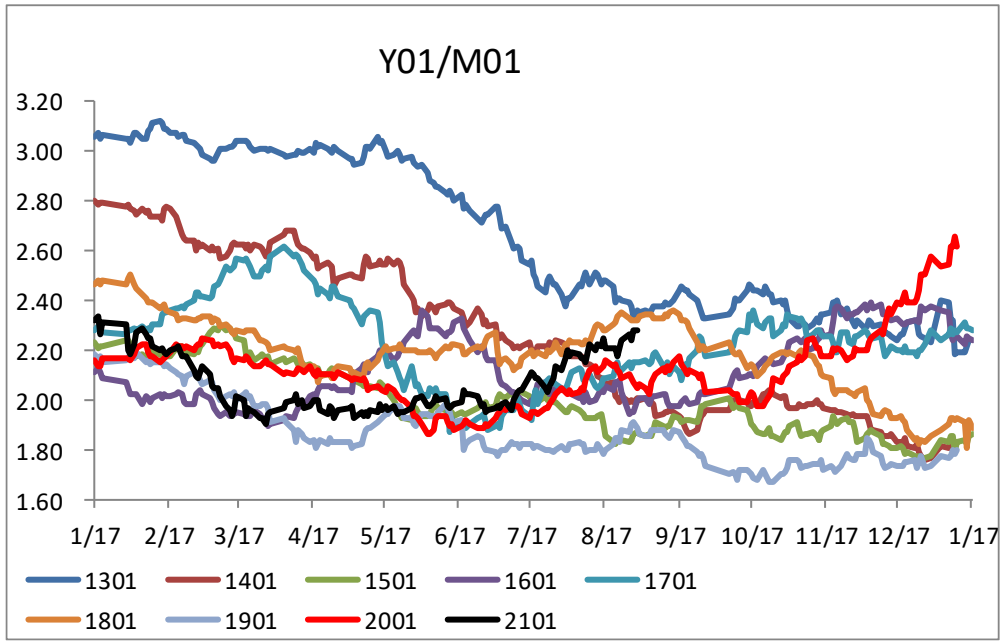
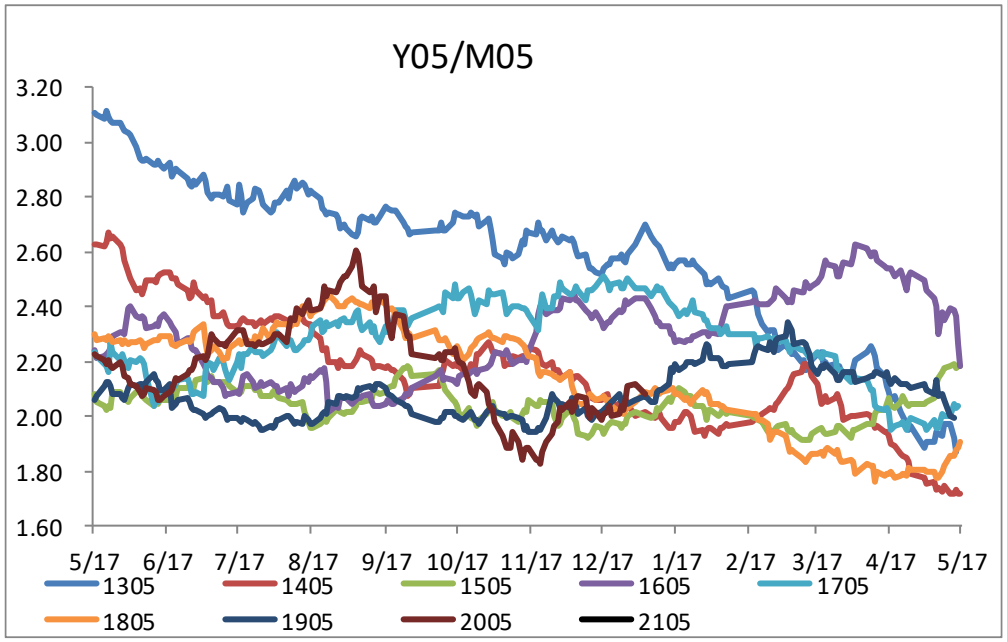
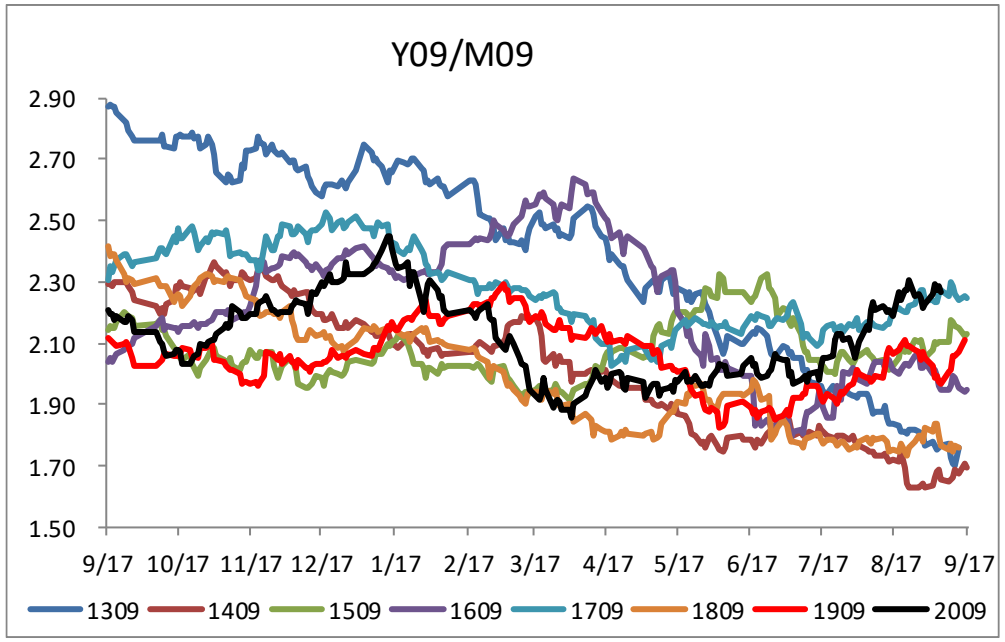

Y-P现货
3000
2500
2000
1500
1000
500
0
-500
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17
12 13 14 15 16 17 18 19 20

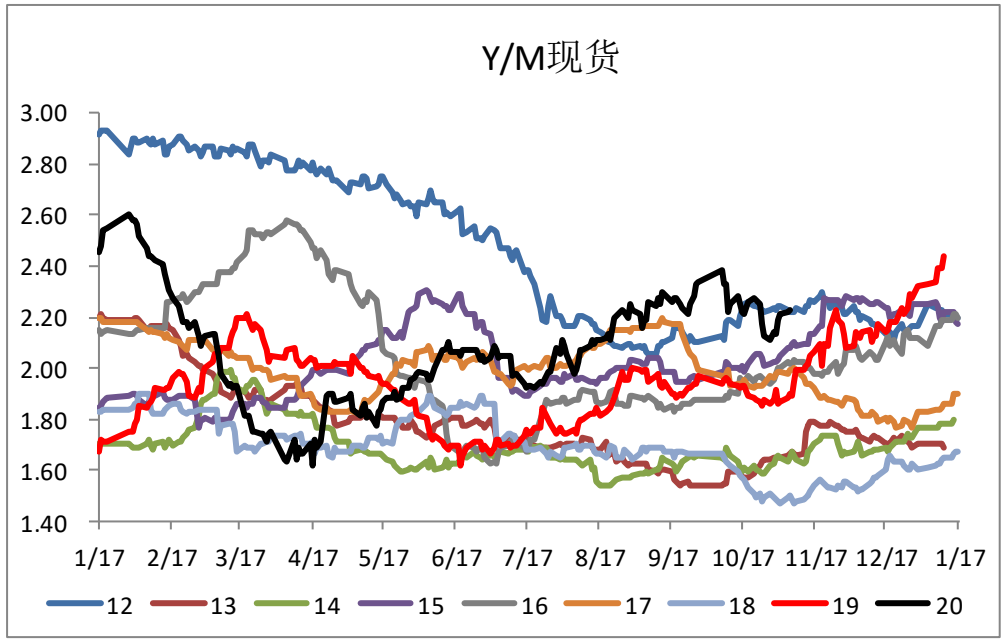
跨品种套利跟踪：Y/M

Y/M

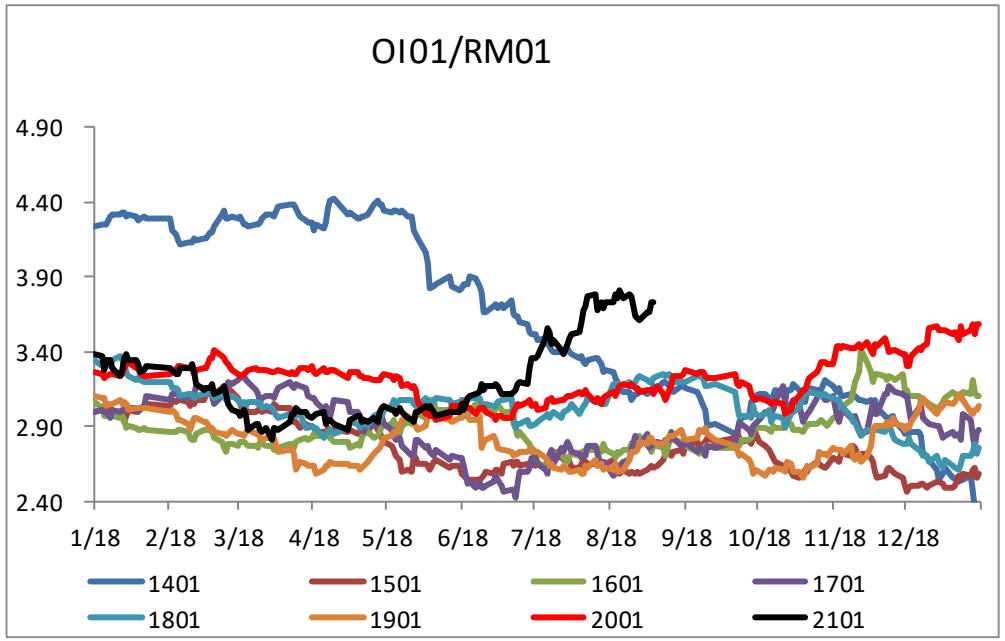


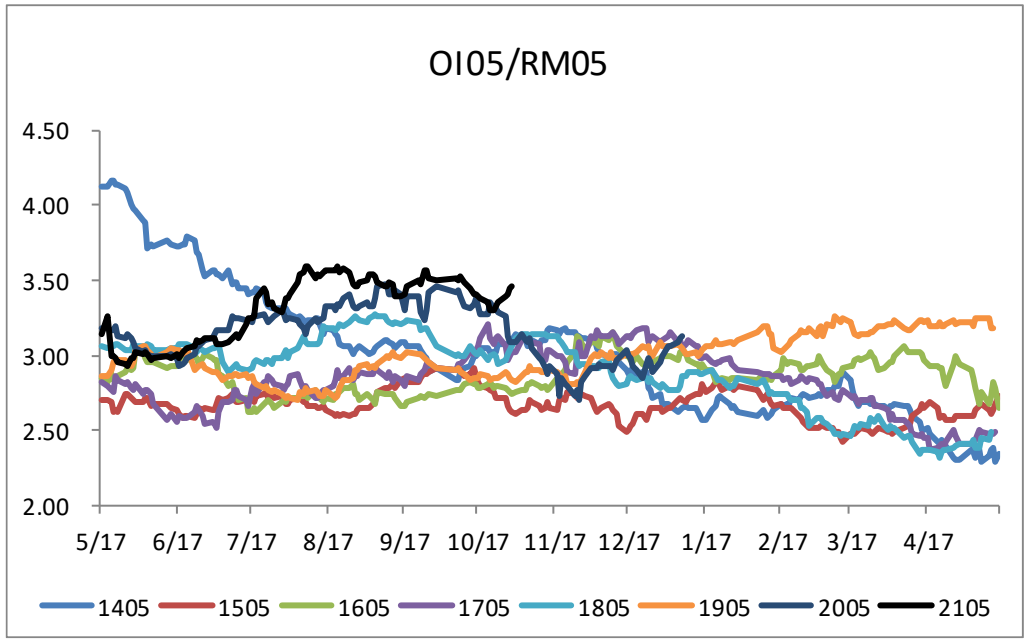


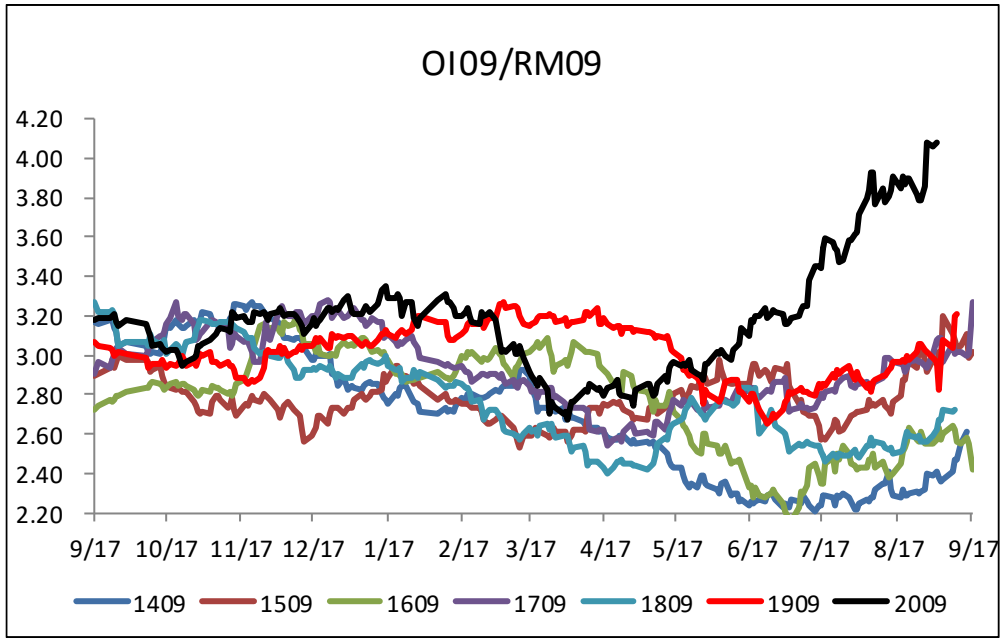




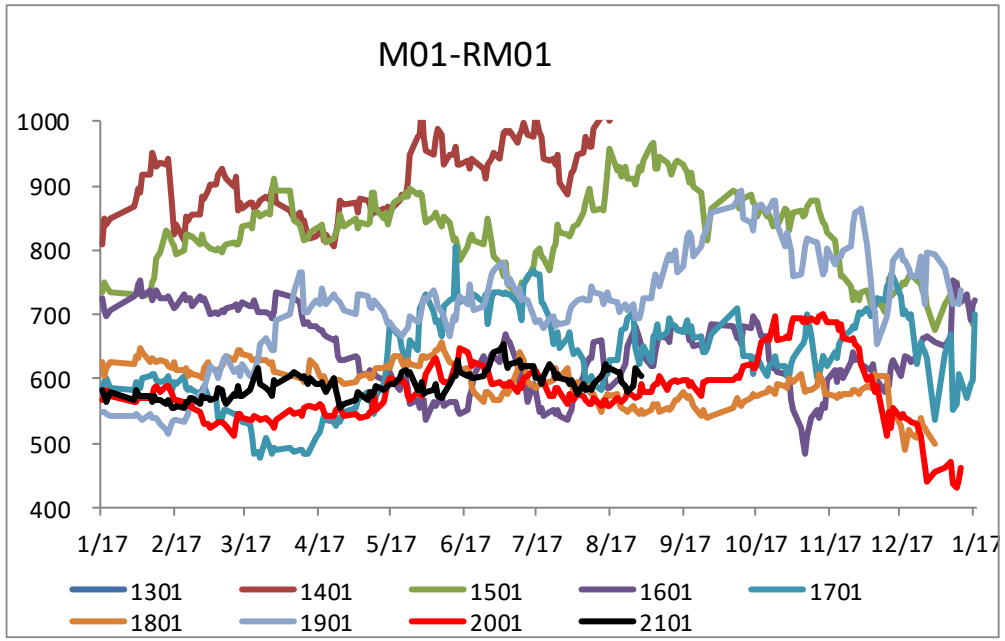
跨品种套利跟踪：OI/RM

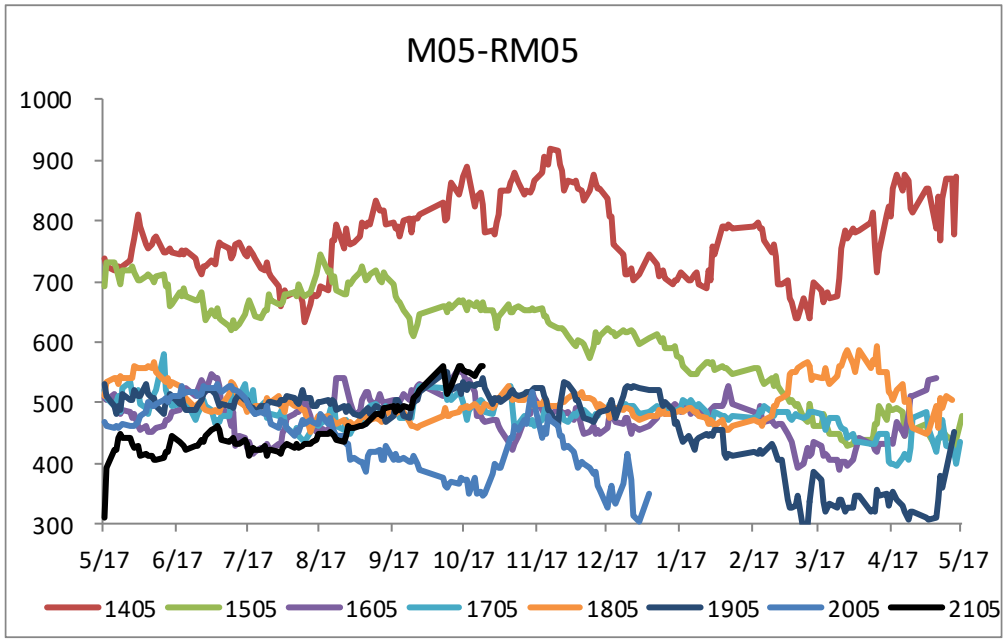






跨品种套利跟踪：M-RM


M01-RM01
1000
900
800
700
600
500
400
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17
1301 1401 1501 1601 1701
1801 1901 2001 2101


M05-RM05
1000
900
800
700
600
500
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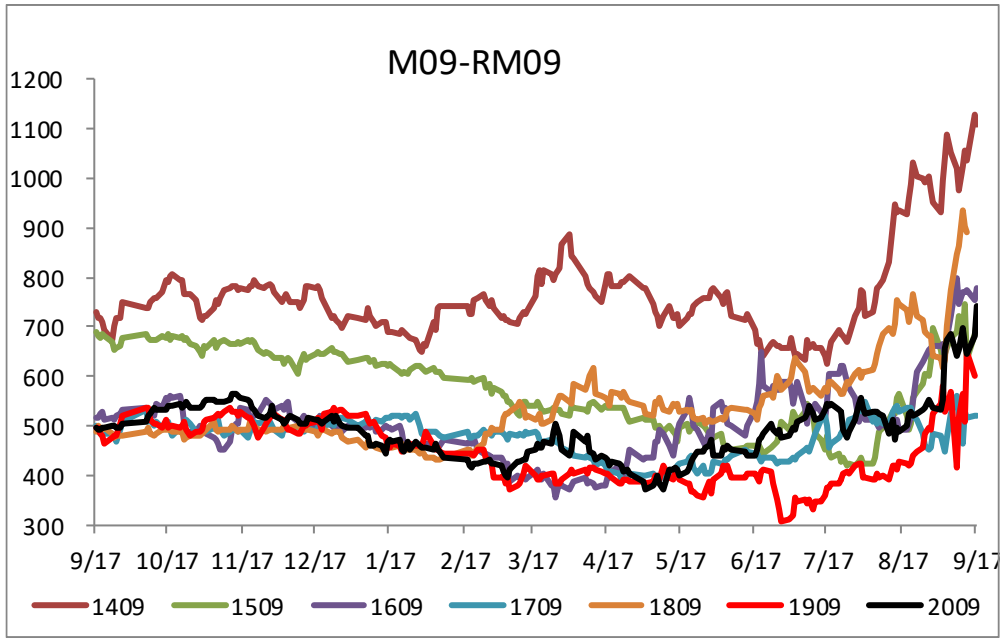
5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17 5/17
1405 1505 1605 1705 1805 1905 2005 2105


M09-RM09
1200
1100
1000
900
800
700
600
500
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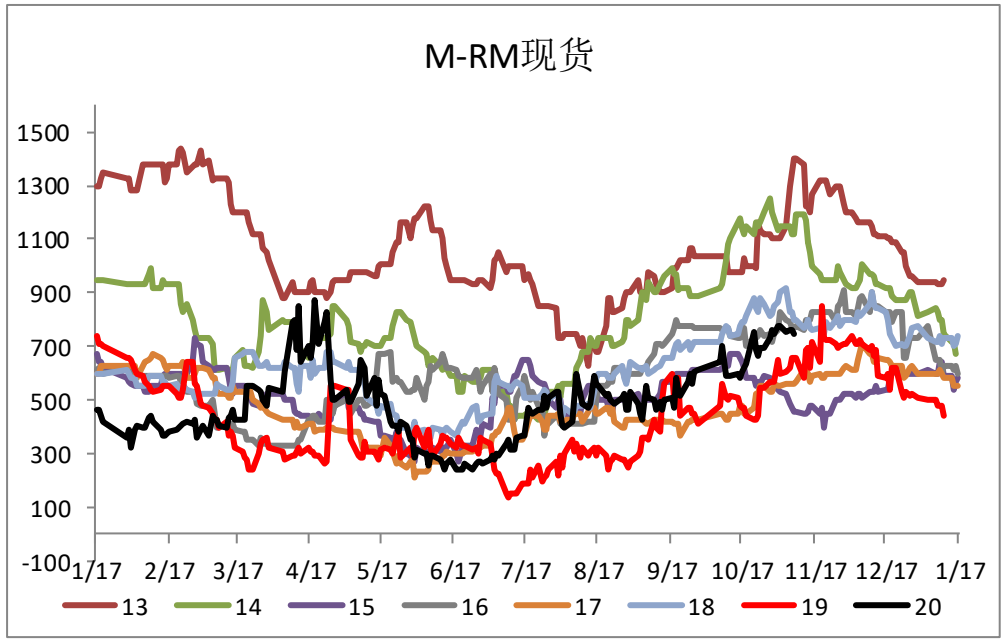
9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17
1409 1509 1609 1709 1809 1909 2009


M-RM现货
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1300
1100
900
700
500
300
100
-100
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17
13 14 15 16 17 18 19 20

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