农产品套利跟踪 20201209

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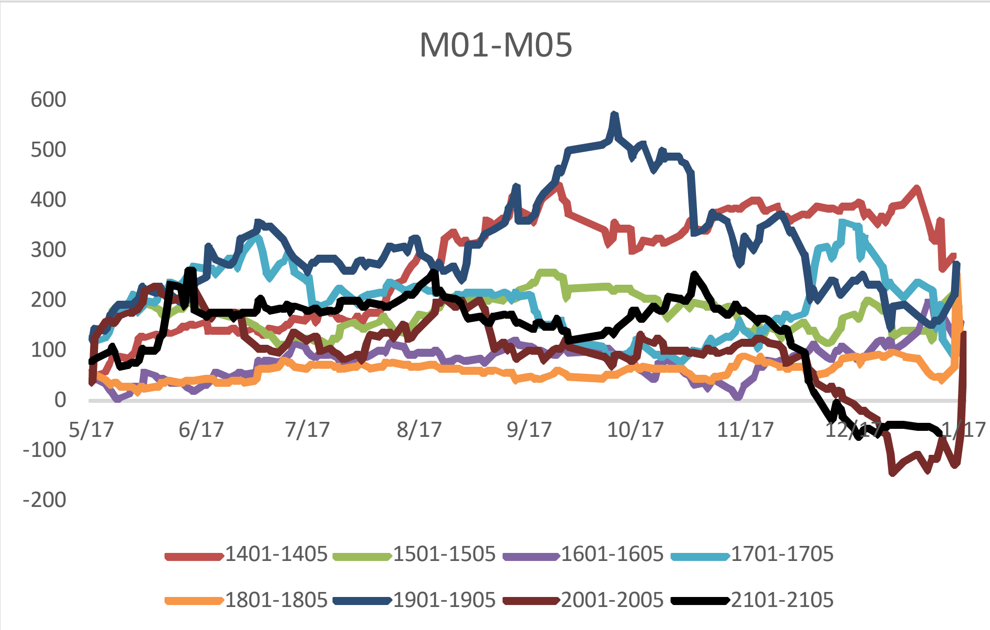
从业资格编号：F0289189
投资咨询编号：Z0011152
电话：0571-28132638

策略类型		策略组合	2020/12/11	2020/12/14	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.62	2.64	[1.8,2.7]	观望
		Y2105/M2105	2.40	2.41	[1.8,2.7]	观望
		Y2109/M2109	2.25	2.24	[1.8,2.6]	观望
		Y 现货/M 现货	2.55	2.58	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.91	3.88	[2.5,3.5]	观望
		OI2105/RM2105	3.65	3.63	[2.5,3.2]	观望
		OI2109/RM2109	3.47	3.44	[2.3,3.2]	观望
		OI 现货/RM 现货	4.16	4.13	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	1618	1600	[0,1000]	观望
		OI2105-Y2105	1758	1721	[0,1200]	-
		OI2109-Y2109	1751	1714	[0,1200]	观望
		OI 现货-Y 现货	2171	2112	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1032	1066	[500,1500]	观望
		Y2105-P2105	854	862	[500,1500]	观望
		Y2109-P2109	930	934	[500,1500]	观望
		Y 现货-P 现货	1020	1070	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	2650	2666	[800,2000]	观望
		OI2105-P2105	2612	2583	[700,2000]	观望
		OI2O09-P2109	2681	2648	[700,2000]	观望
		OI 现货-P 现货	3191	3182	[500,3000]	-
	豆粕-菜粕	M2101-RM2101	586	564	[500,1000]	观望
		M2105-RM005	576	572	[400,1000]	观望
		M2109-RM2109	605	604	[400,1000]	观望
		M 现货-RM 现货	651	625	[400,1500]	-

策略类型		策略组合	2020/12/11	2020/12/14	正常区间	操作建议
跨期	豆粕	M2101-M2105	-57	-66	[0,400]	观望
		M2105-M2109	-54	-56	[-100,200]	观望
		M2109-M2101	111	122	[-100,300]	观望
		主力合约基差	-78	-103	[-200,600]	-
	菜粕	RM2101-RM2105	-67	-58	[-100,100]	观望
		RM2105-RM2109	-25	-24	[-50,150]	观望
		RM2109-RM2101	92	82	[0,350]	观望
		主力合约基差	-24	-24	[0,600]	-
	豆油	Y2101-Y2105	532	526	[-150,150]	观望
		Y2105-Y2109	362	396	[-250,50]	观望
		Y2109-Y2101	-894	-922	[-200,0]	观望
		主力合约基差	970	1012	[-400,150]	-
	棕榈油	P2101-P2105	354	322	[-300,100]	观望
		P2105-P2109	438	468	[-300,200]	观望
		P2109-P2101	-792	-790	[-200,200]	观望
		主力合约基差	730	726	[-500,500]	-
	菜油	OI2101-OI2105	392	405	[-200,100]	观望
		O2105-OI2109	369	403	[-300,200]	观望
		OI2109-OI2101	-761	-808	[-200,500]	观望
		主力合约基差	1240	1260	[-100,1000]	-
	玉米	C2101-C2105	-62	-64	[-100,100]	观望
		C2105-C2109	-12	-20	[-100,150]	观望
		C2109-C2101	74	84	[-100,250]	观望
		主力合约基差	26	22	[-100,400]	-
	白糖	SR2101-SR2105	30	34	[-150,200]	观望
		SR2105-SR2109	-48	-42	[-150,200]	观望
		SR2109-SR2101	18	8	[-300,250]	观望
		主力合约基差	45	39	[-300,500]	-
	棉花	CF2101-CF2105	-210	-165	[-1000,1000]	观望
		CF2105-CF2109	-185	-190	[1000,2000]	观望
		CF2109-CF2101	395	355	[-1000,1000]	观望
		主力合约基差	-357	-374	[0,2000]	-

跨期套利跟踪：M



M01-M05
600
500
400
300
200
100
0
-100
-200
5/17
6/17
7/17
8/17
9/17
10/17
11/17
12/17
1/17
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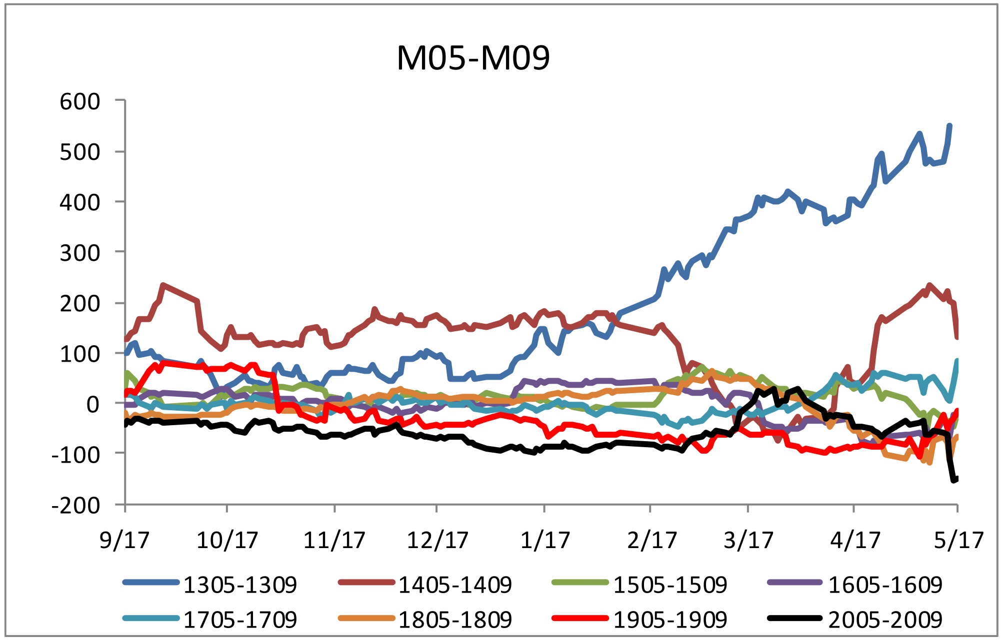
1601-1605
1701-1705
1801-1805
1901-1905
2001-2005
2101-2105



M05-M09
600
500
400
300
200
100
0
-100
-200
9/17
10/17
11/17
12/17
1/17
2/17
3/17
4/17
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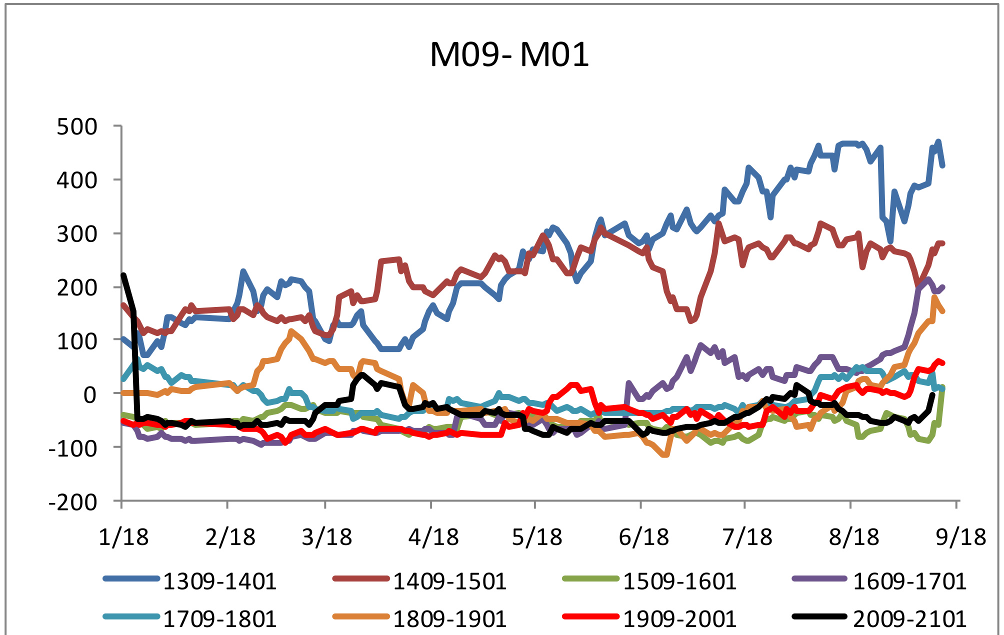
1905-1909
2005-2009



M09- M01
500
400
300
200
100
0
-100
-200
1/18
2/18
3/18
4/18
5/18
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7/18
8/18
9/18
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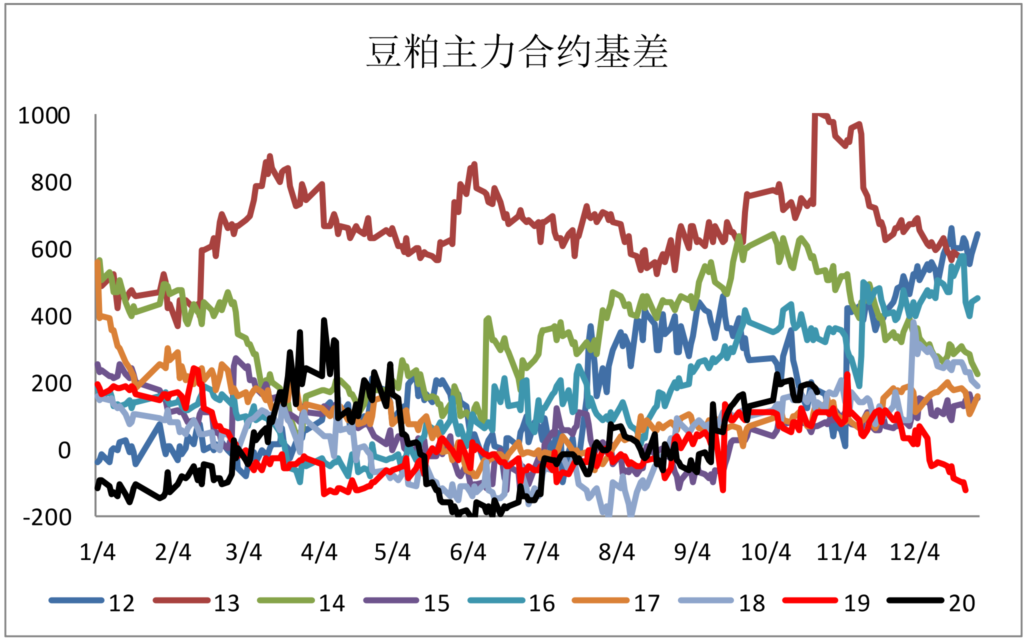
1909-2001
2009-2101



豆粕主力合约基差
1000
800
600
400
200
0
-200
1/4
2/4
3/4
4/4
5/4
6/4
7/4
8/4
9/4
10/4
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12/4
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16
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19
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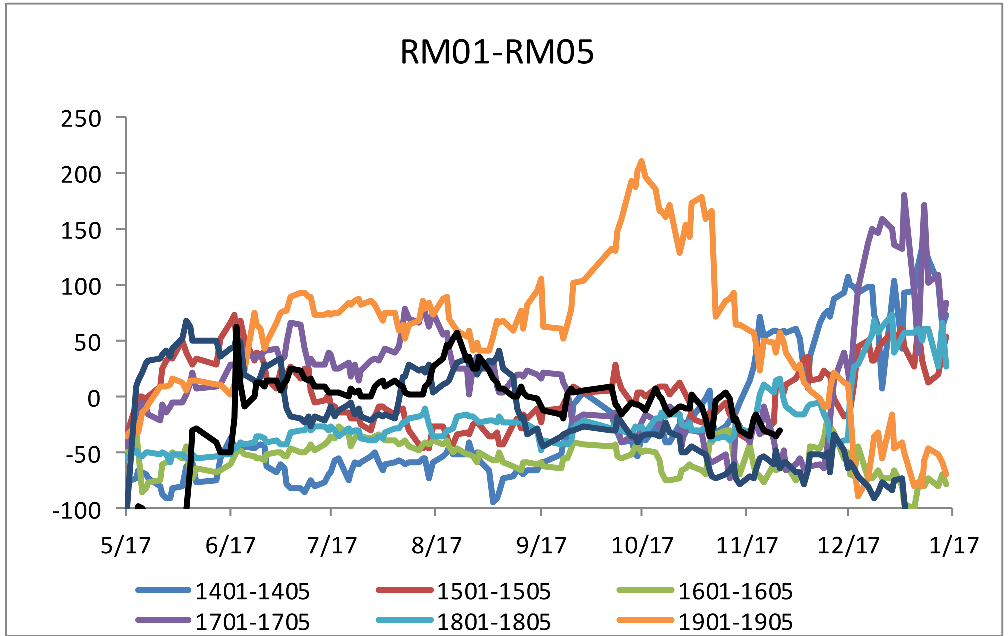
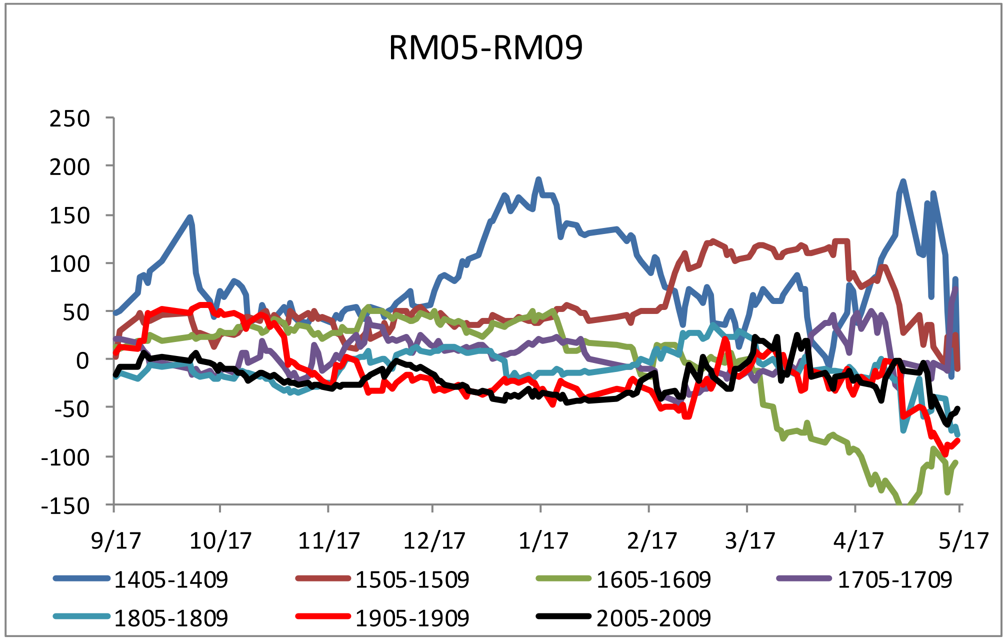
跨期套利跟踪：RM



RM01-RM05
250
200
150
100
50
0
-50
-100
5/17
6/17
7/17
8/17
9/17
10/17
11/17
12/17
1/17
1401-1405
1501-1505
1601-1605
1701-1705
1801-1805
1901-1905



RM05-RM09
250
200
150
100
50
0
-50
-100
-150
9/17
10/17
11/17
12/17
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2/17
3/17
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1405-1409
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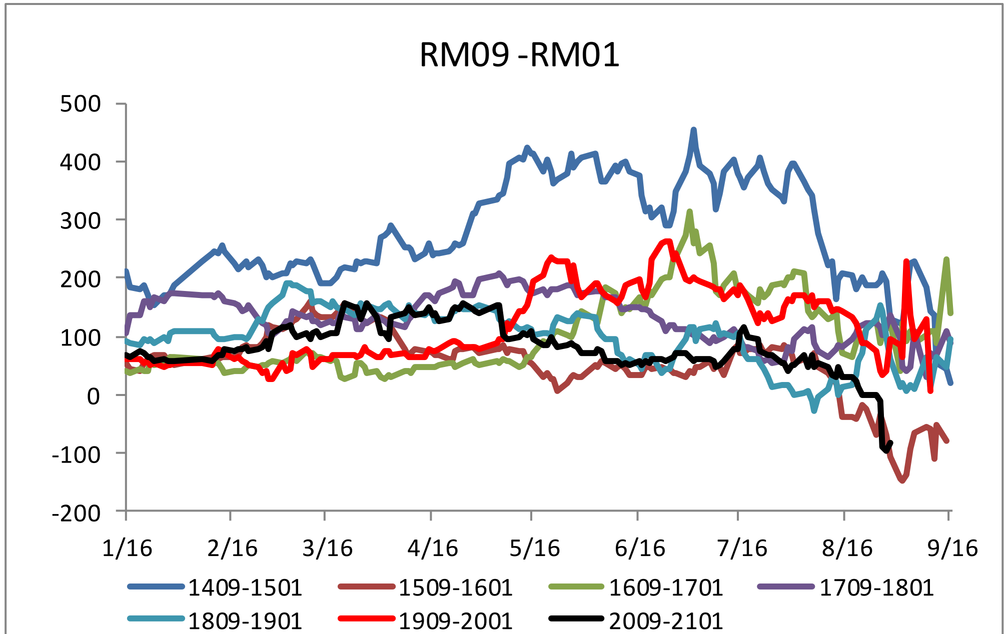
2005-2009



RM09 -RM01
500
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300
200
100
0
-100
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2/16
3/16
4/16
5/16
6/16
7/16
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1409-1501
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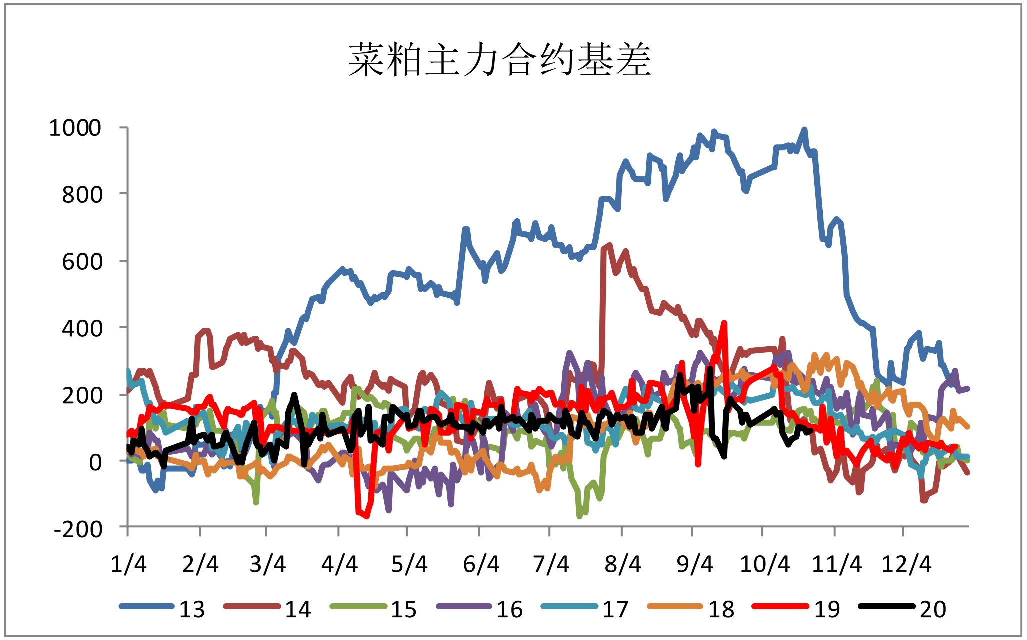
1909-2001
2009-2101



菜粕主力合约基差
1000
800
600
400
200
0
-200
1/4
2/4
3/4
4/4
5/4
6/4
7/4
8/4
9/4
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11/4
12/4
13
14
15
16
17
18
19
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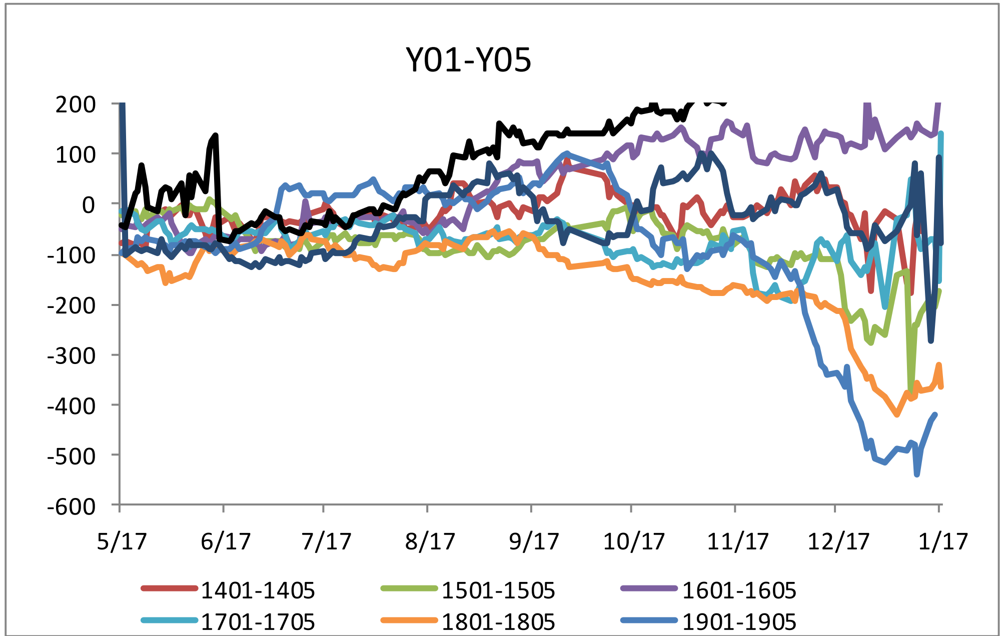
跨期套利跟踪：Y



Y01-Y05
200
100
0
-100
-200
-300
-400
-500
-600
5/17
6/17
7/17
8/17
9/17
10/17
11/17
12/17
1/17
1401-1405
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1601-1605
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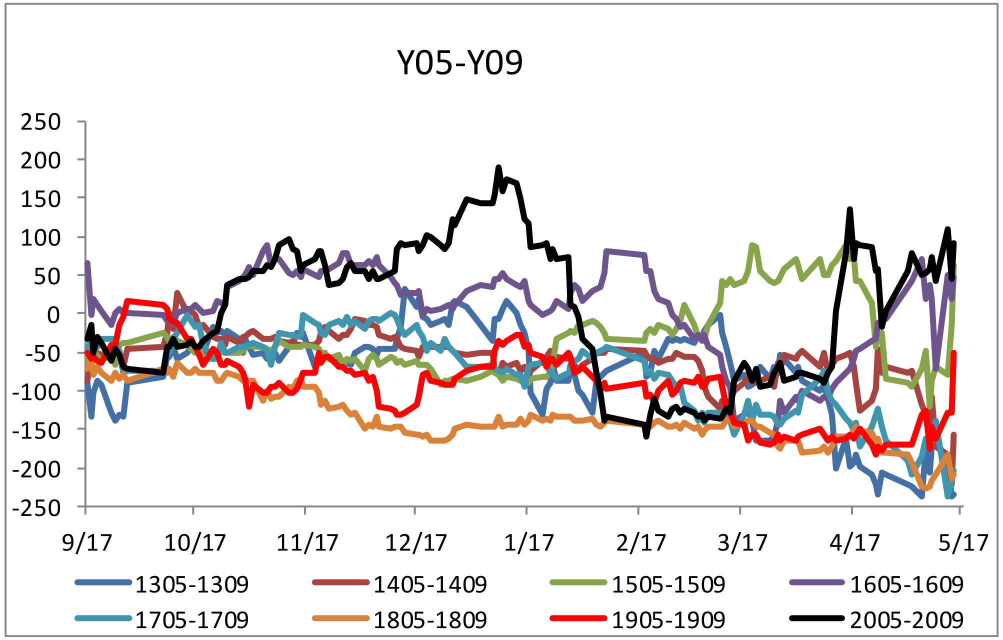
1801-1805
1901-1905



Y05-Y09
250
200
150
100
50
0
-50
-100
-150
-200
-250
9/17
10/17
11/17
12/17
1/17
2/17
3/17
4/17
5/17
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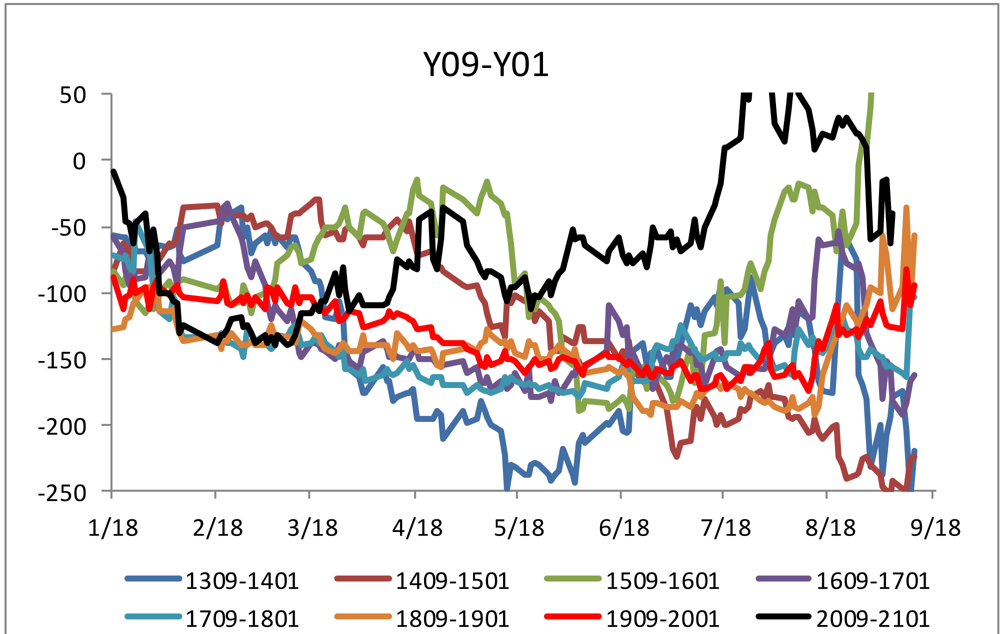
1905-1909
2005-2009



Y09-Y01
50
0
-50
-100
-150
-200
-250
1/18
2/18
3/18
4/18
5/18
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7/18
8/18
9/18
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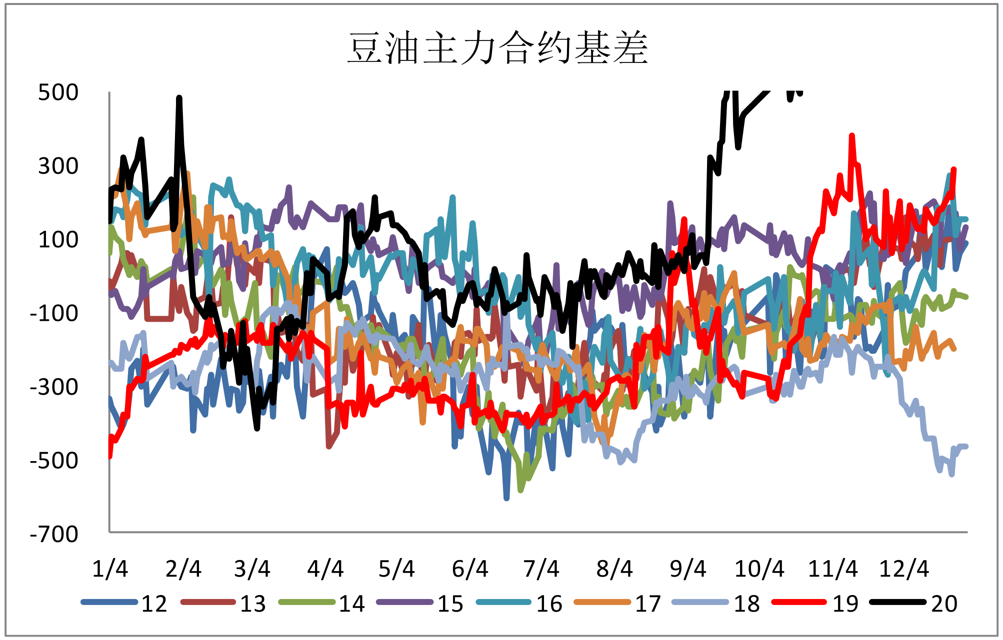
1809-1901
1909-2001
2009-2101



豆油主力合约基差
500
300
100
-100
-300
-500
-700
1/4
2/4
3/4
4/4
5/4
6/4
7/4
8/4
9/4
10/4
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12/4
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16
17
18
19
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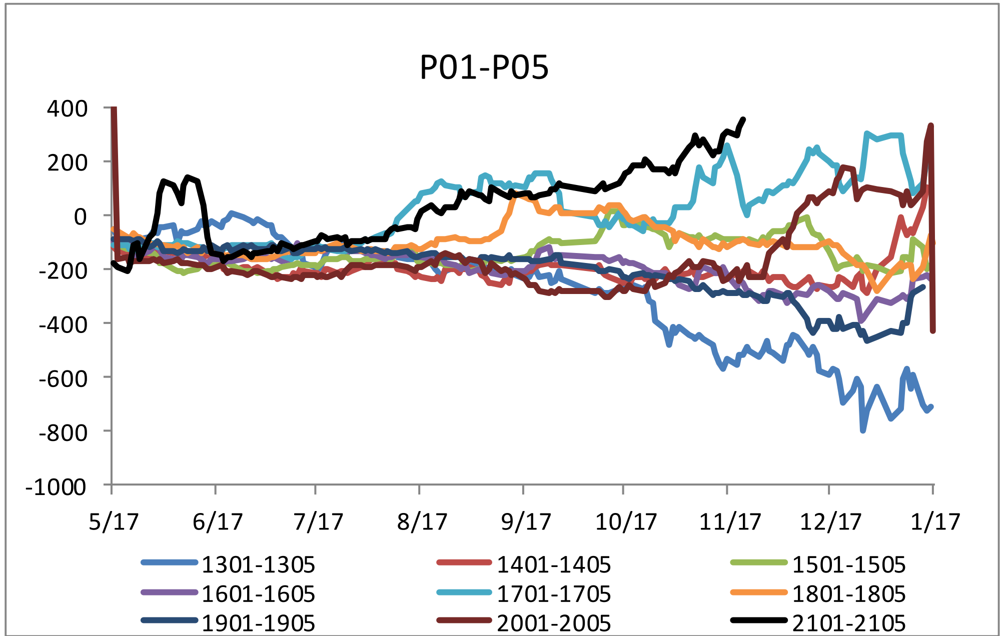
跨期套利跟踪：P


P01-P05
400
200
0
-200
-400
-600
-800
-1000
5/17
6/17
7/17
8/17
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10/17
11/17
12/17
1/17
1301-1305
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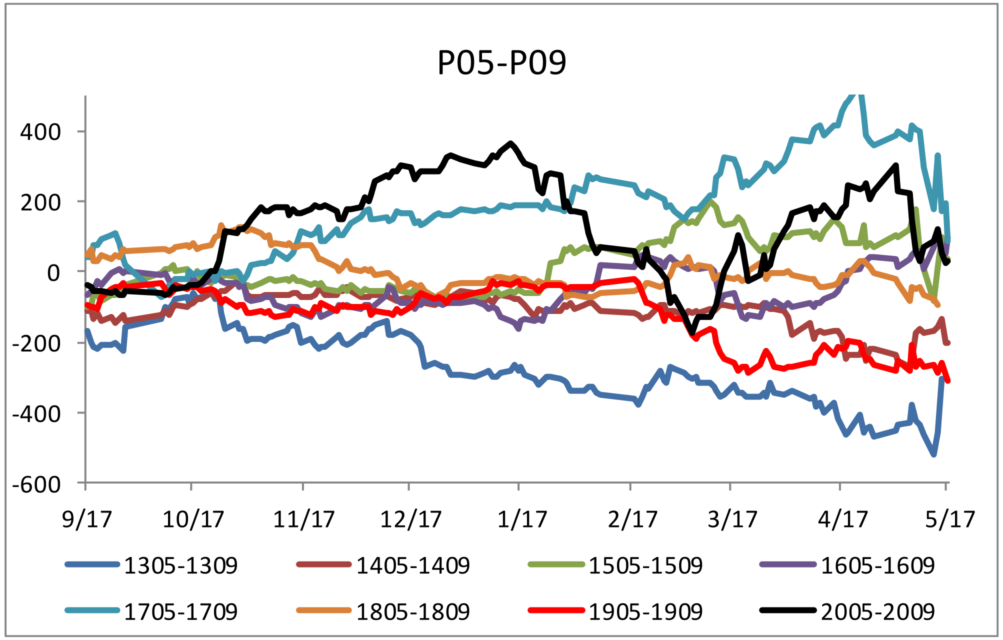
1801-1805
1901-1905
2001-2005
2101-2105


P05-P09
400
200
0
-200
-400
-600
9/17
10/17
11/17
12/17
1/17
2/17
3/17
4/17
5/17
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1405-1409
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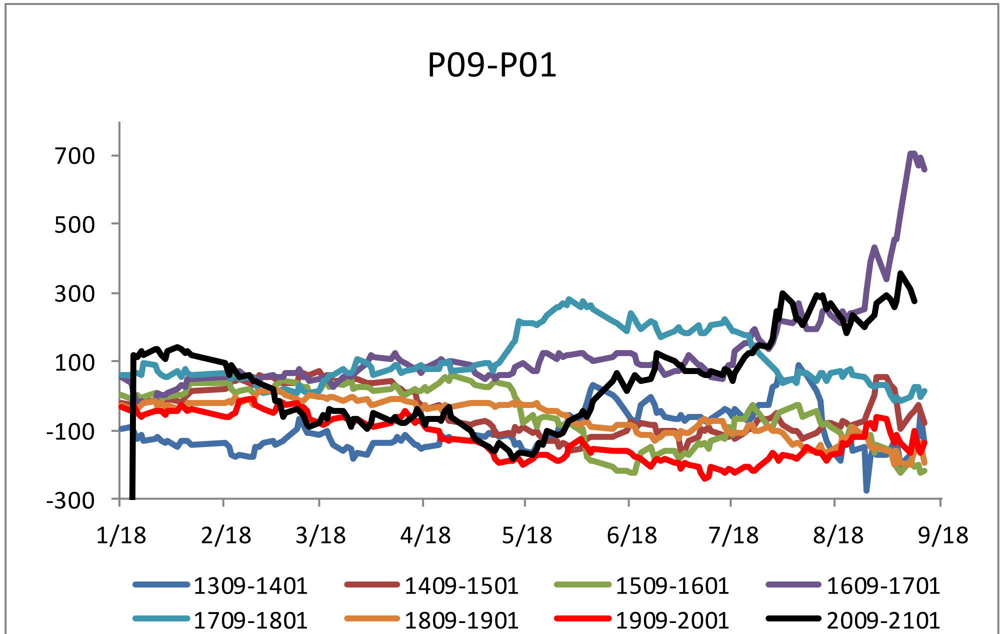
1805-1809
1905-1909
2005-2009


P09-P01
700
500
300
100
-100
-300
1/18
2/18
3/18
4/18
5/18
6/18
7/18
8/18
9/18
1309-1401
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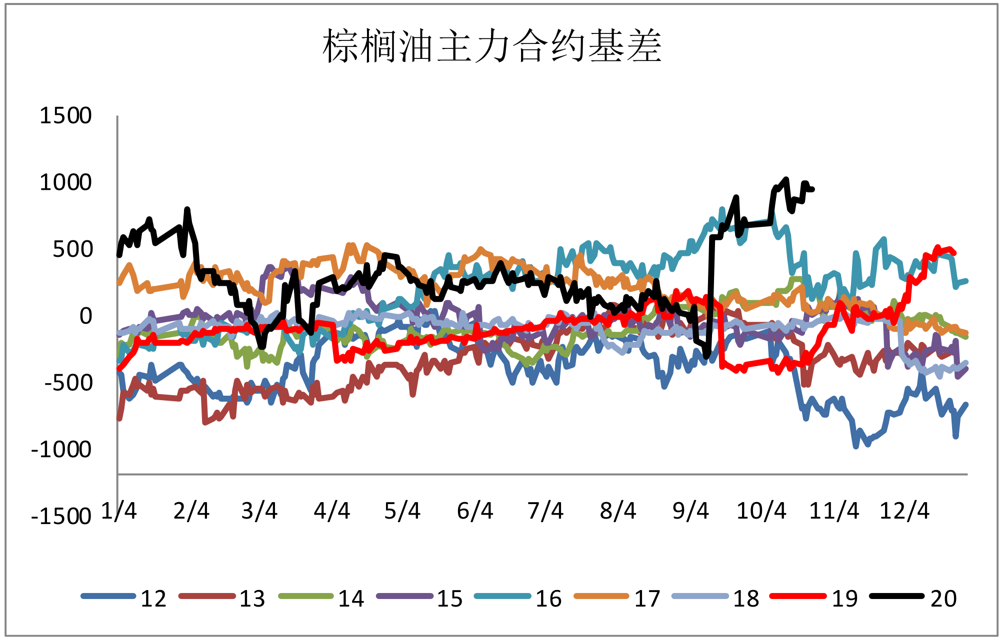
1709-1801
1809-1901
1909-2001
2009-2101


棕榈油主力合约基差
1500
1000
500
0
-500
-1000
-1500
1/4
2/4
3/4
4/4
5/4
6/4
7/4
8/4
9/4
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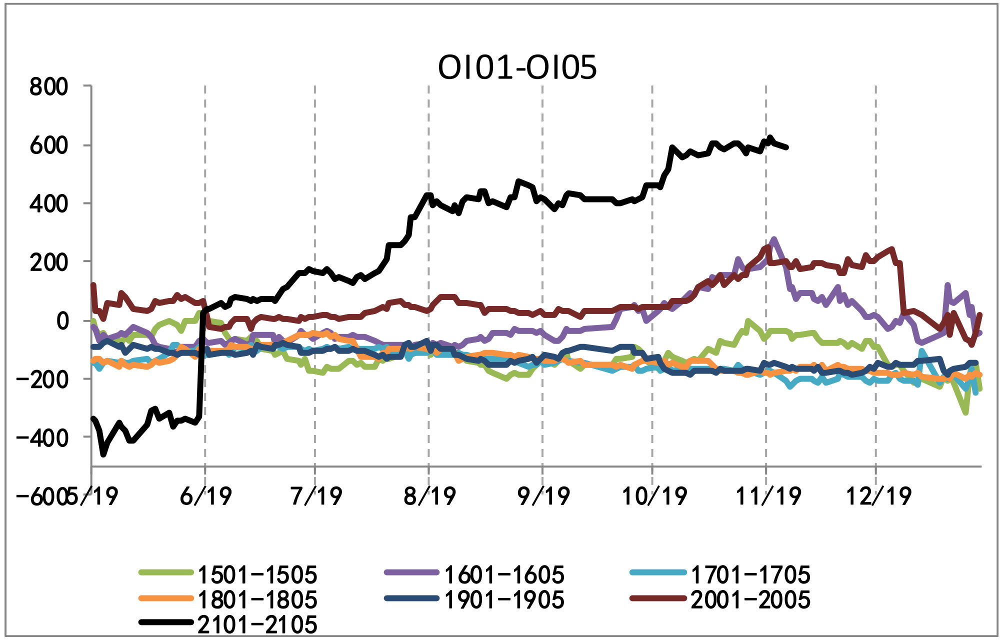
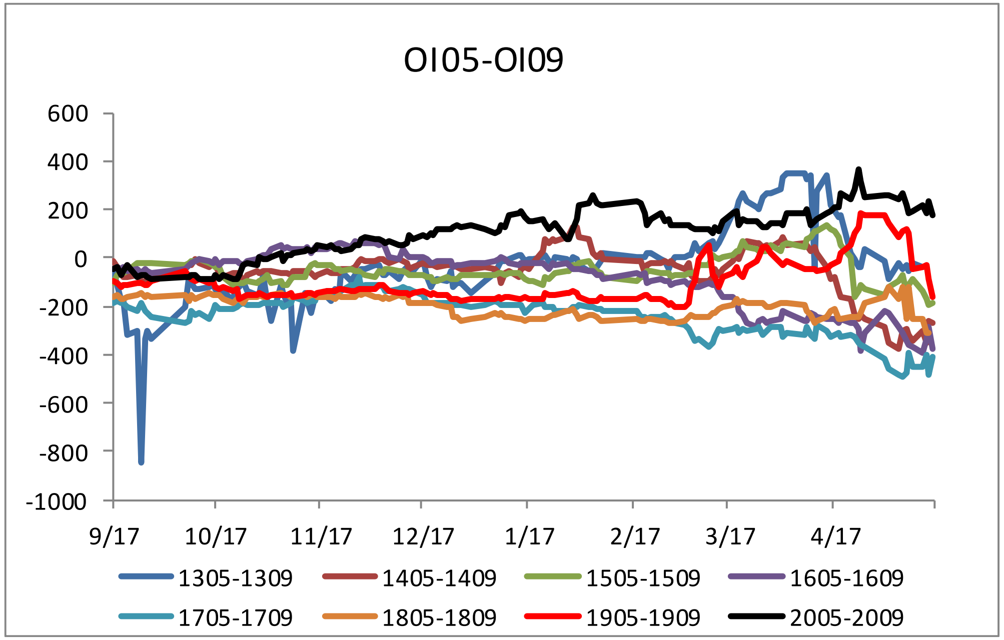
跨期套利跟踪：OI


OI01-OI05
800
600
400
200
0
−200
−400
−600
5/19
6/19
7/19
8/19
9/19
10/19
11/19
12/19
1501−1505
1601−1605
1701−1705
1801−1805
1901−1905
2001−2005
2101−2105


OI05-OI09
600
400
200
0
-200
-400
-600
-800
-1000
9/17
10/17
11/17
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1/17
2/17
3/17
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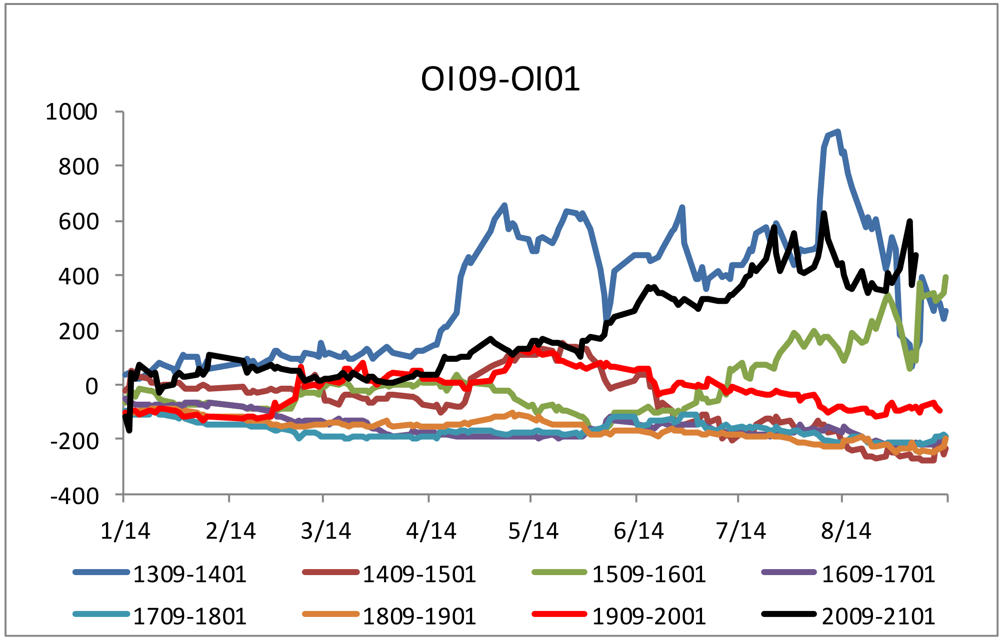
1905-1909
2005-2009


OI09-OI01
1000
800
600
400
200
0
-200
-400
1/14
2/14
3/14
4/14
5/14
6/14
7/14
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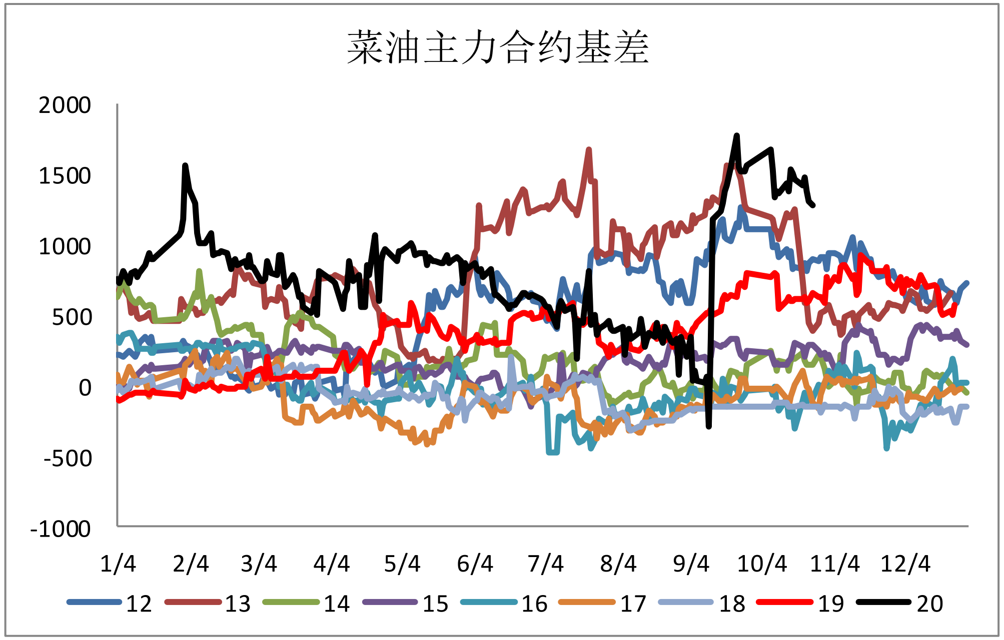
1909-2001
2009-2101


菜油主力合约基差
2000
1500
1000
500
0
-500
-1000
1/4
2/4
3/4
4/4
5/4
6/4
7/4
8/4
9/4
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12/4
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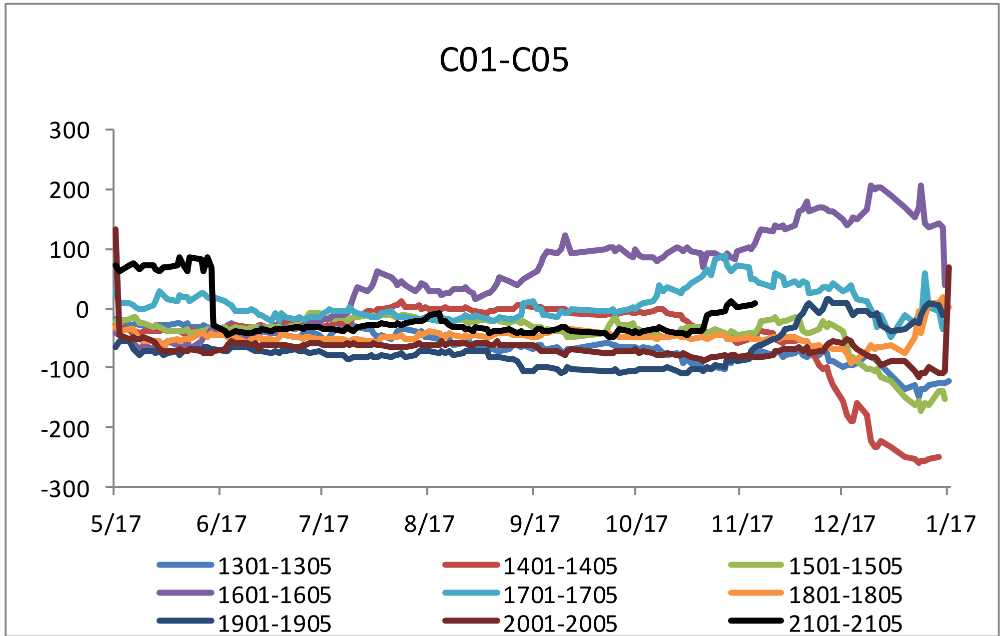
跨期套利跟踪：C



C01-C05
300
200
100
0
-100
-200
-300
5/17
6/17
7/17
8/17
9/17
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11/17
12/17
1/17
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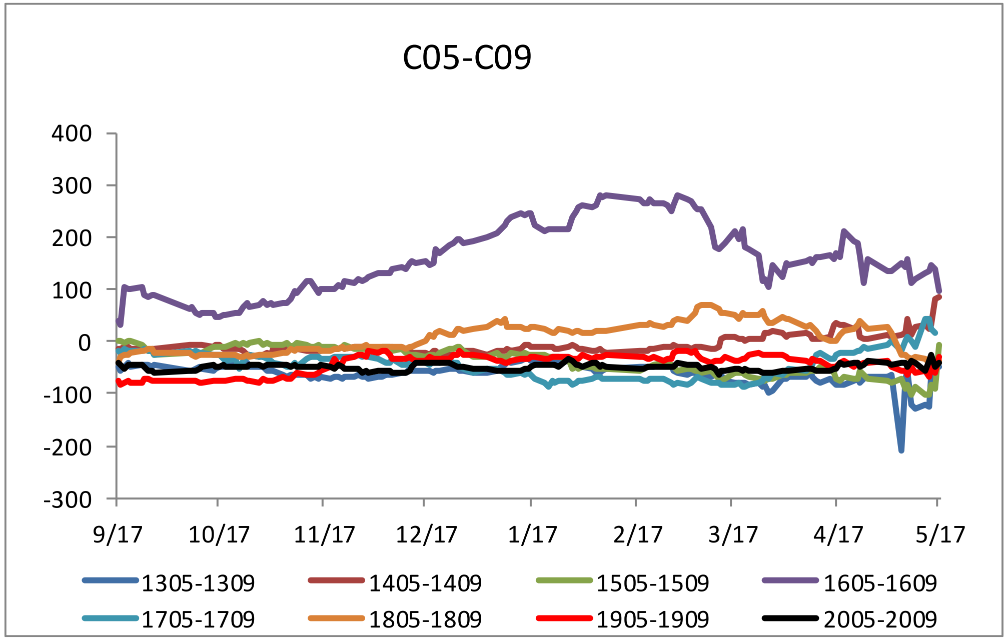
2001-2005
2101-2105



C05-C09
400
300
200
100
0
-100
-200
-300
9/17
10/17
11/17
12/17
1/17
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3/17
4/17
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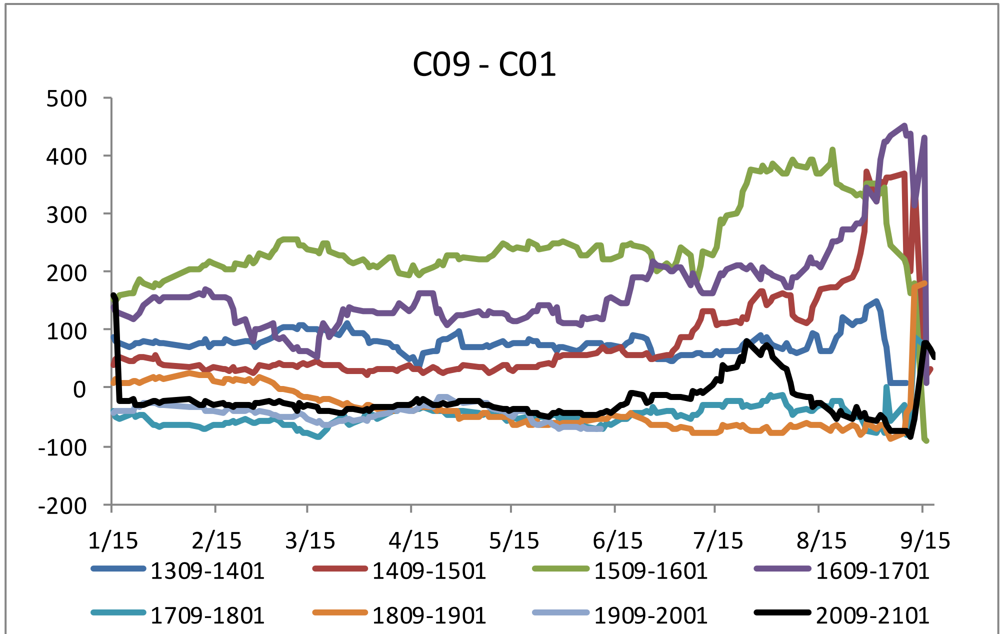
2005-2009



C09 - C01
500
400
300
200
100
0
-100
-200
1/15
2/15
3/15
4/15
5/15
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7/15
8/15
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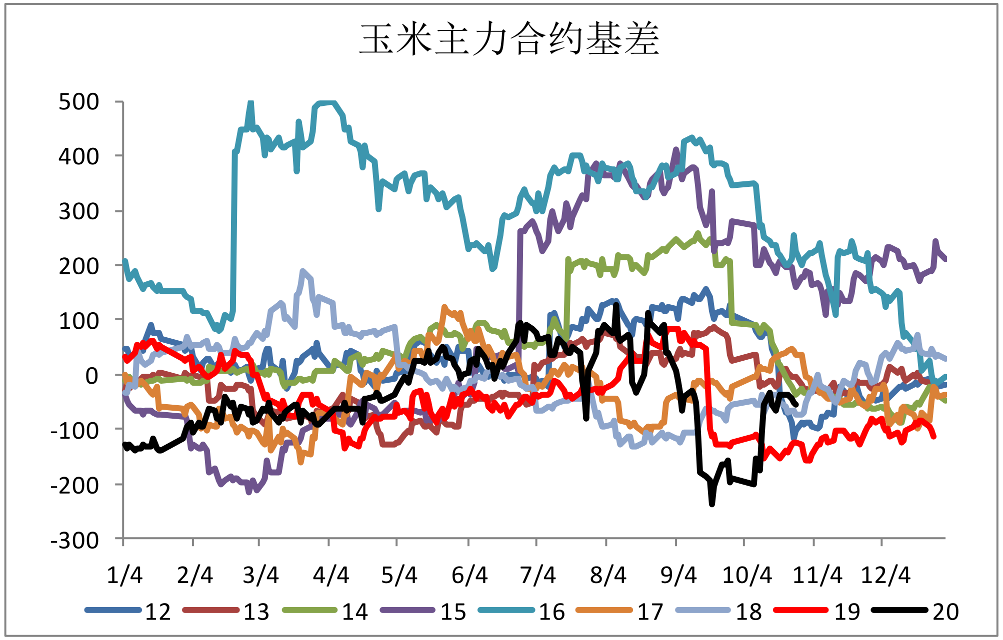
2009-2101



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
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12/4
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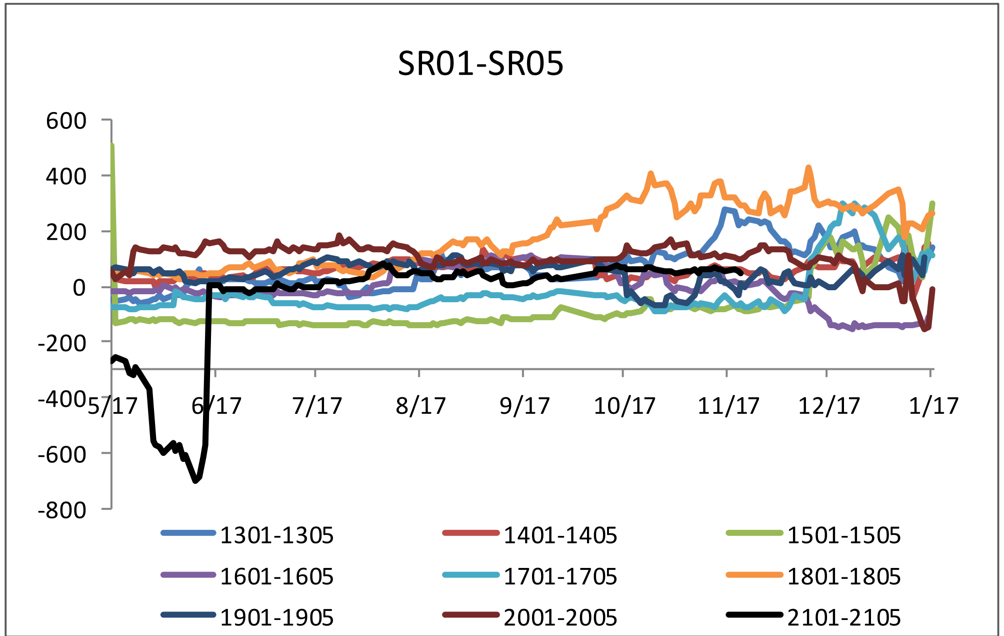
跨期套利跟踪：SR



SR01-SR05
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400
200
0
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-400
-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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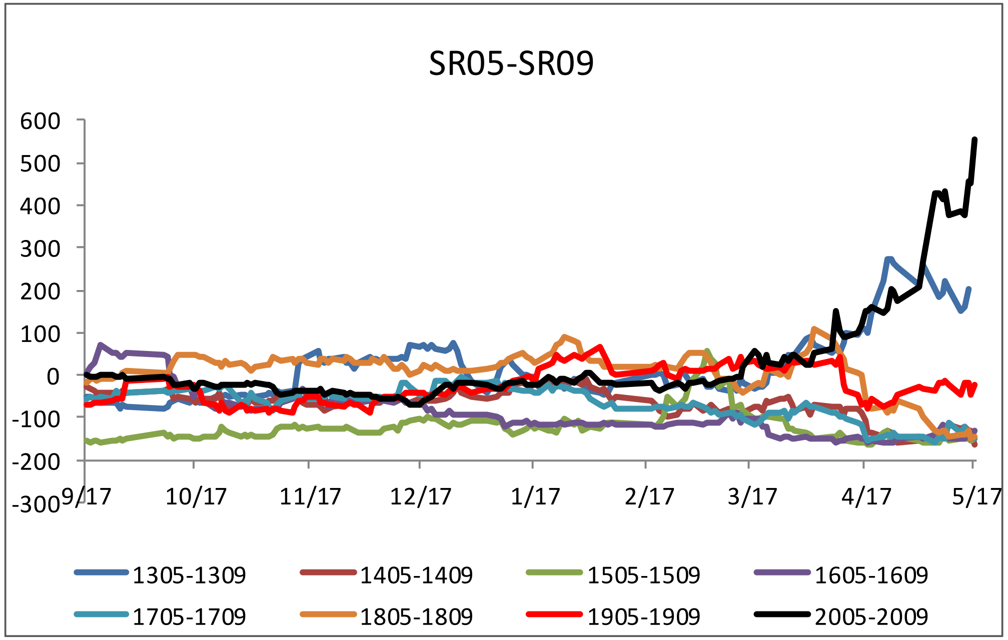
1901-1905
2001-2005
2101-2105



SR05-SR09
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9/17
10/17
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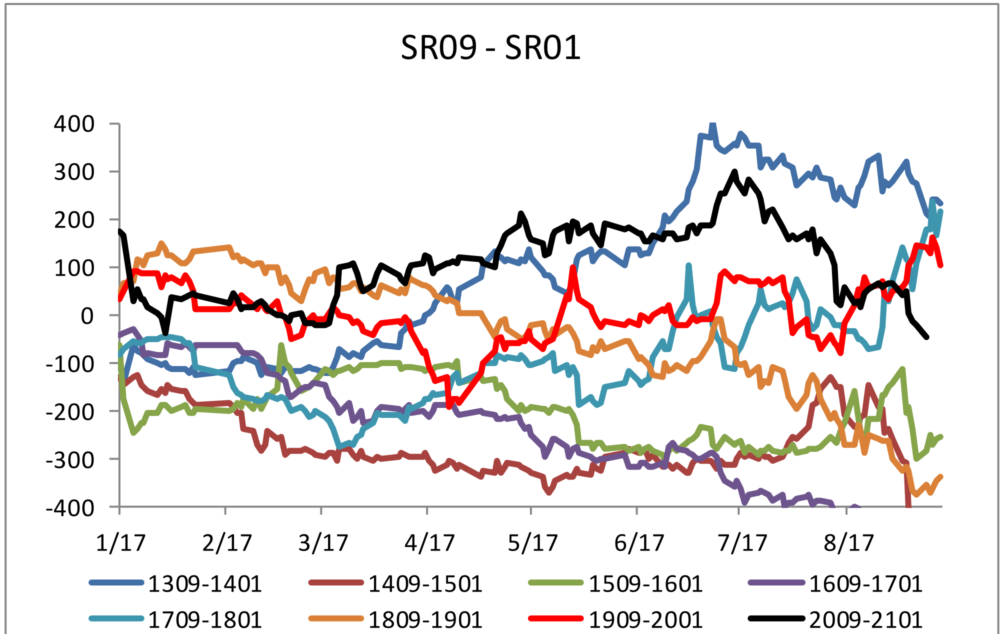
1905-1909
2005-2009



SR09 - SR01
400
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100
0
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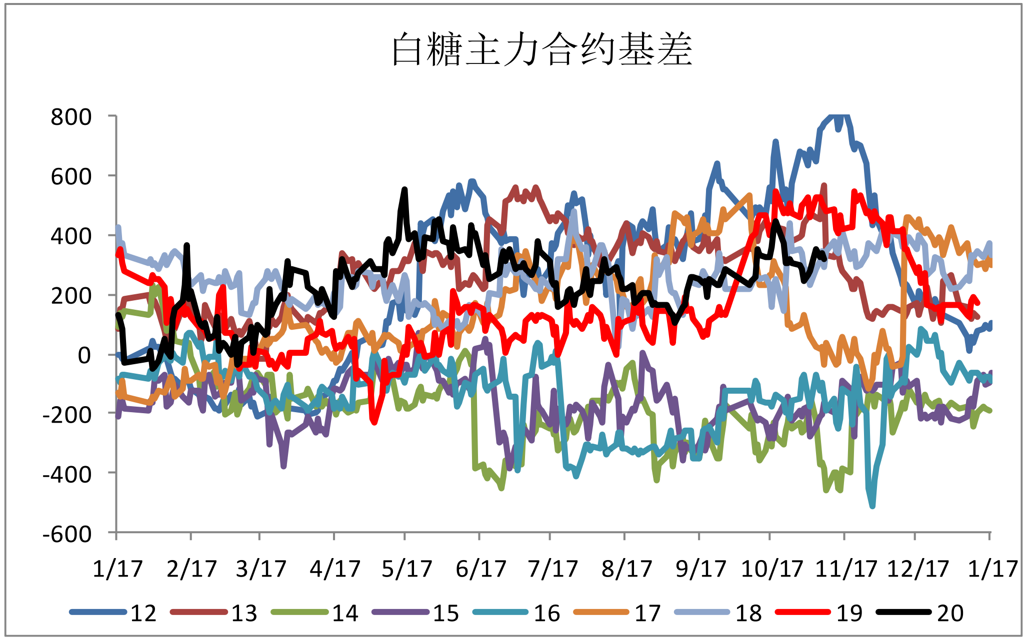
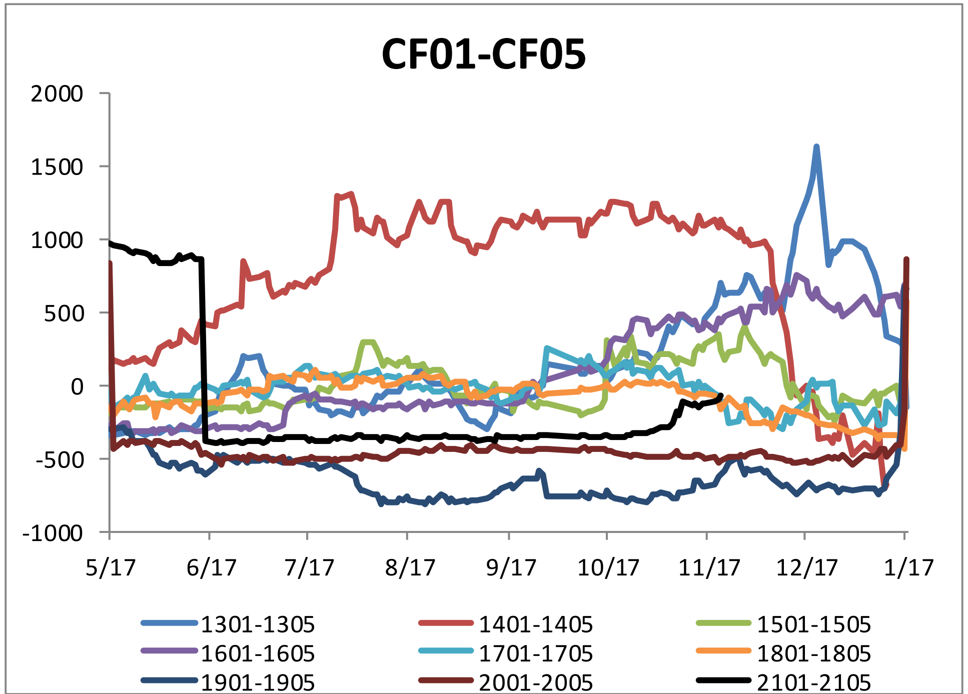
-300
-400
1/17
2/17
3/17
4/17
5/17
6/17
7/17
8/17
1309-1401
1409-1501
1509-1601
1609-1701
1709-1801
1809-1901
1909-2001
2009-2101



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
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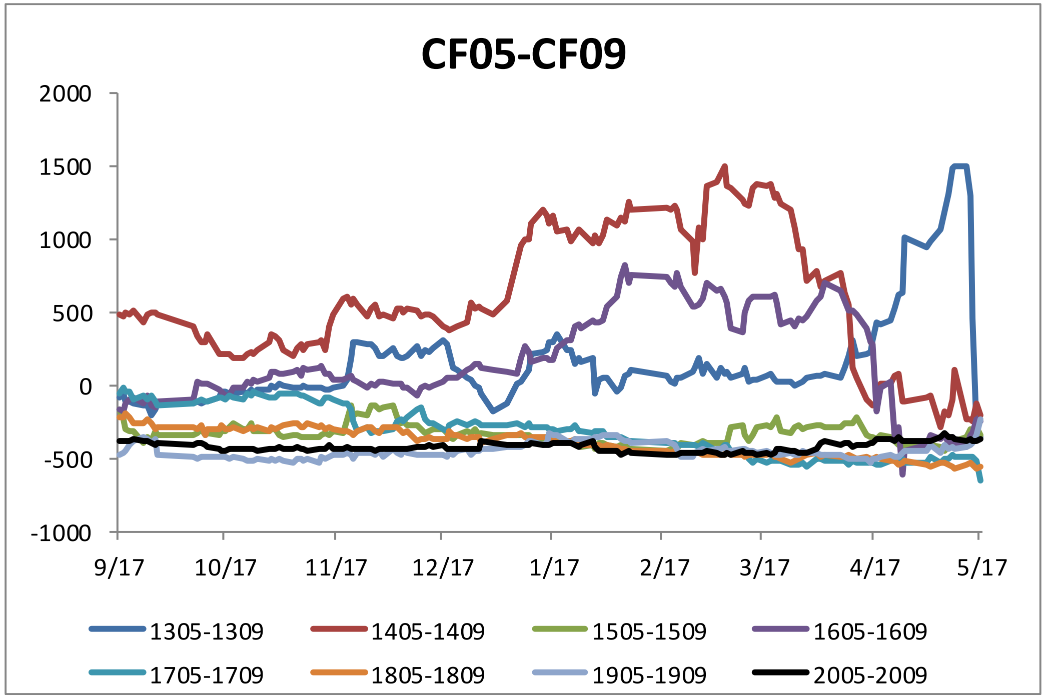
1500
1000
500
0
-500
-1000
5/17
6/17
7/17
8/17
9/17
10/17
11/17
12/17
1/17
1301-1305
1401-1405
1501-1505
1601-1605
1701-1705
1801-1805
1901-1905
2001-2005
2101-2105



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
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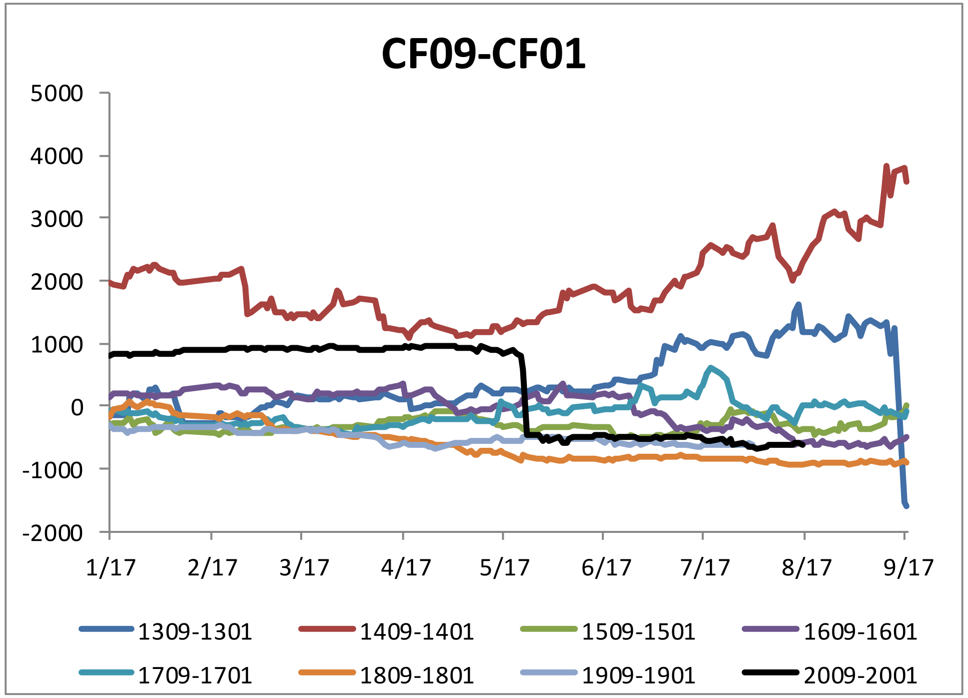
1405-1409
1505-1509
1605-1609
1705-1709
1805-1809
1905-1909
2005-2009



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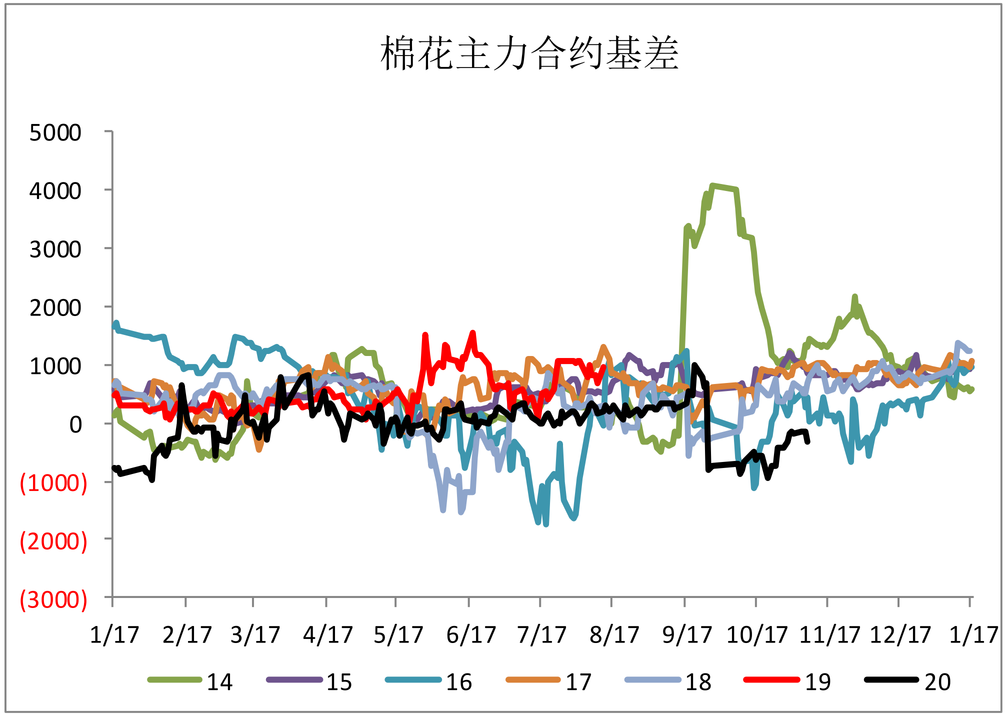
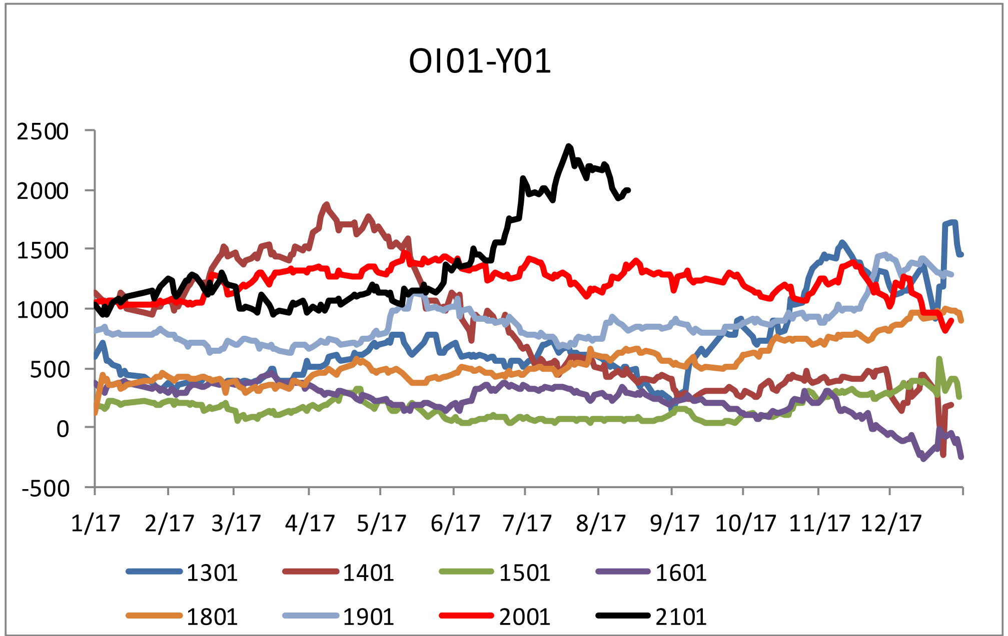
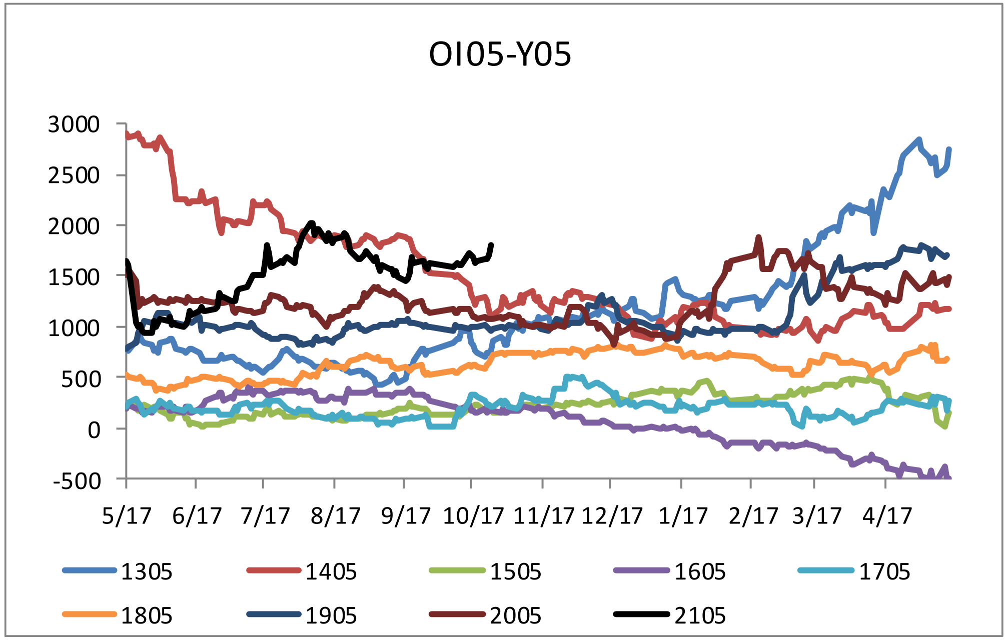
1409-1401
1509-1501
1609-1601
1709-1701
1809-1801
1909-1901
2009-2001



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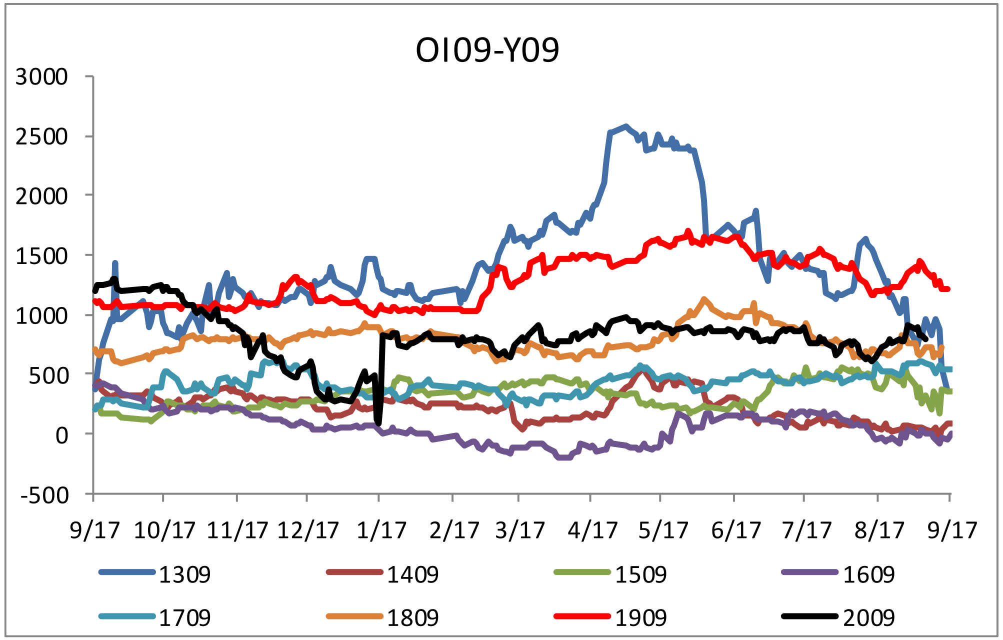
1500
1000
500
0
-500
5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17
1305 1405 1505 1605 1705
1805 1905 2005 2105


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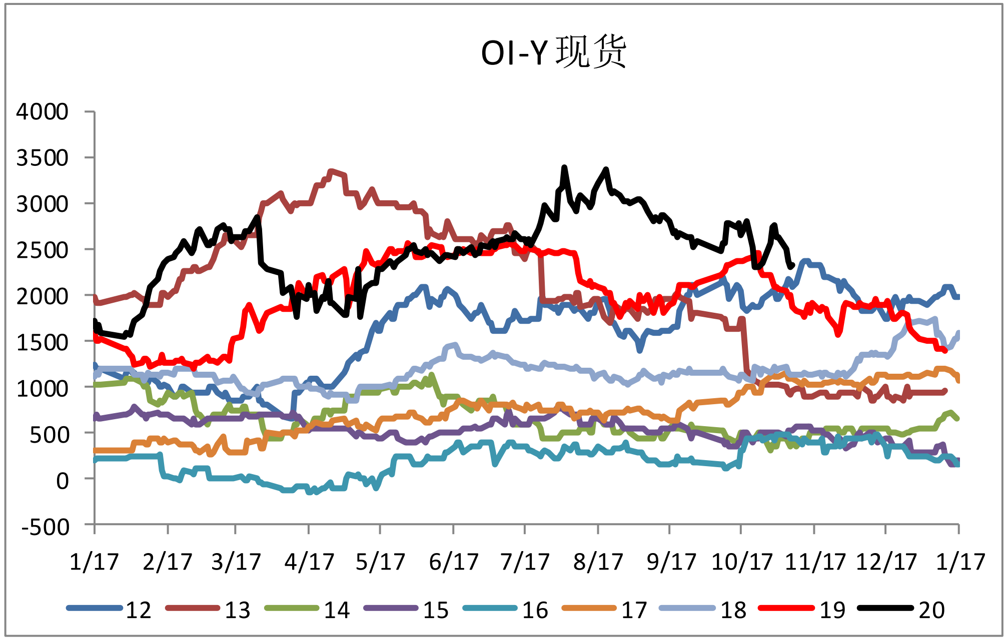
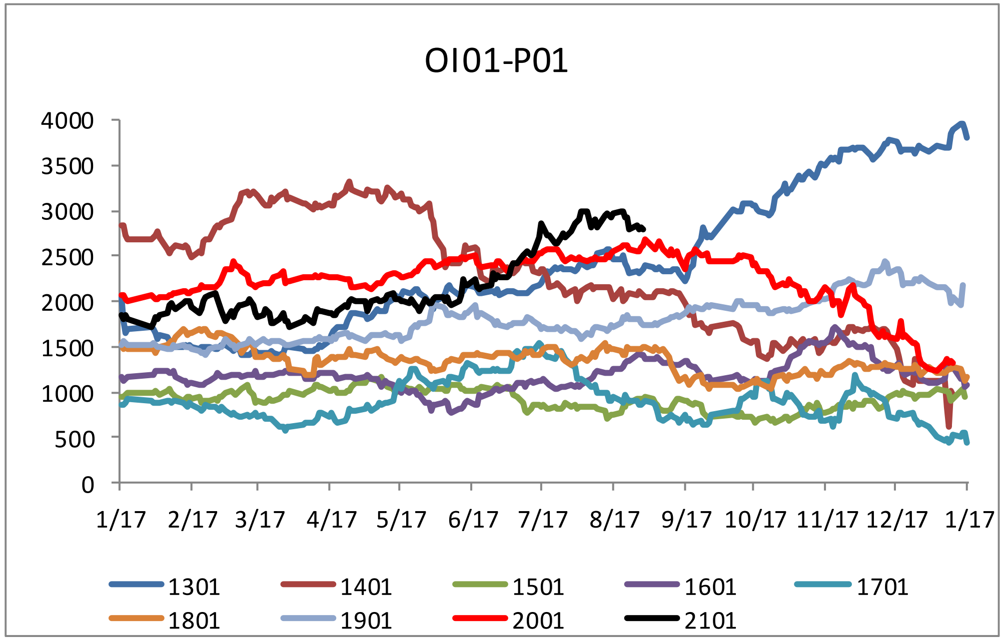
9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17
1309 1409 1509 1609
1709 1809 1909 2009


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
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11/17
12/17
1/17
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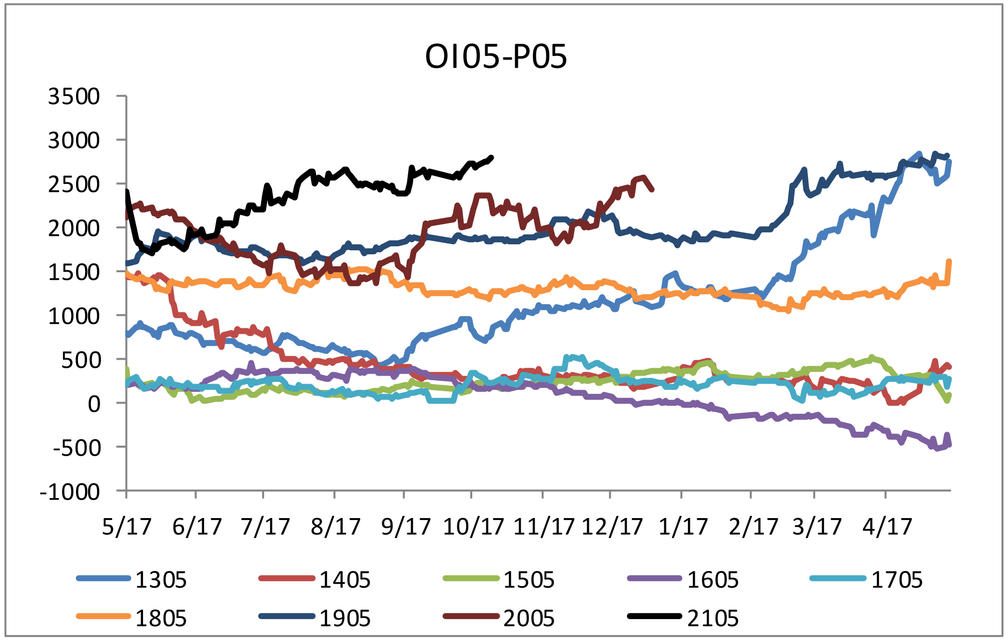
1801
1901
2001
2101



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
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4/17
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1605
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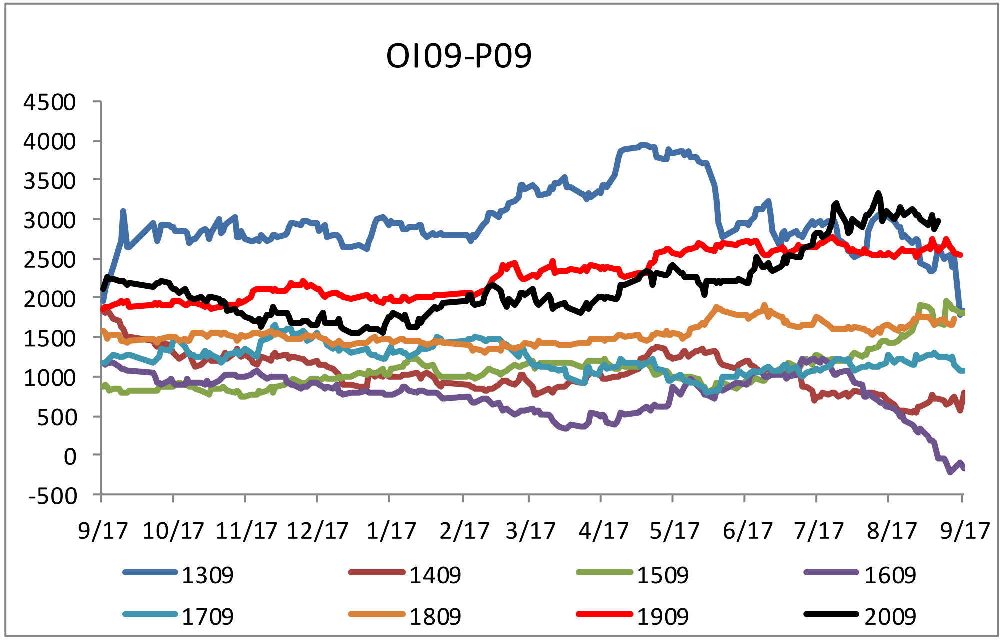
2005
2105



OI09-P09
4500
4000
3500
3000
2500
2000
1500
1000
500
0
-500
9/17
10/17
11/17
12/17
1/17
2/17
3/17
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9/17
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1509
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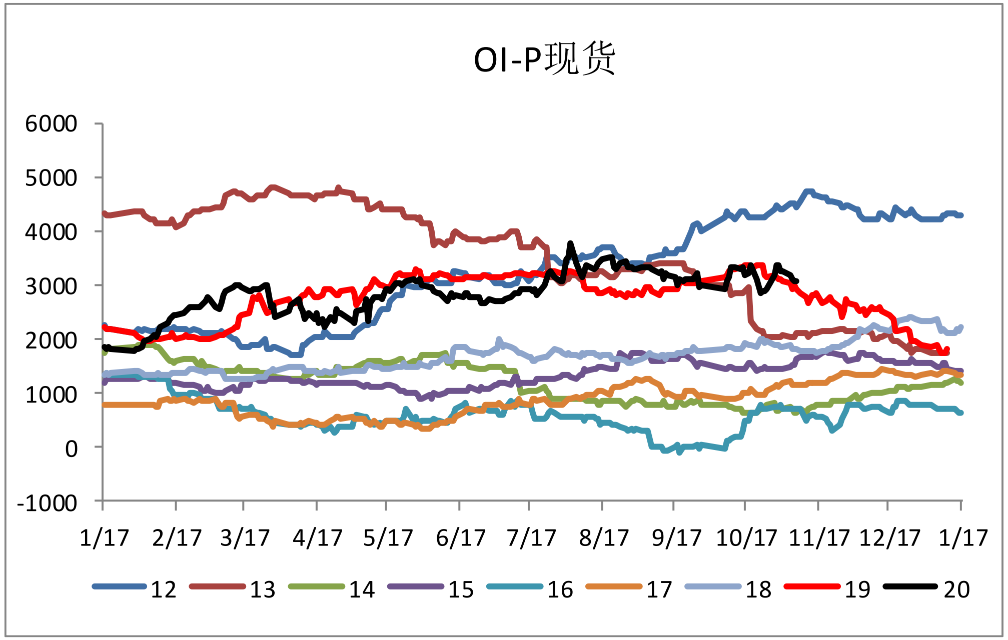
1809
1909
2009



OI-P现货
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5000
4000
3000
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1000
0
-1000
1/17
2/17
3/17
4/17
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6/17
7/17
8/17
9/17
10/17
11/17
12/17
1/17
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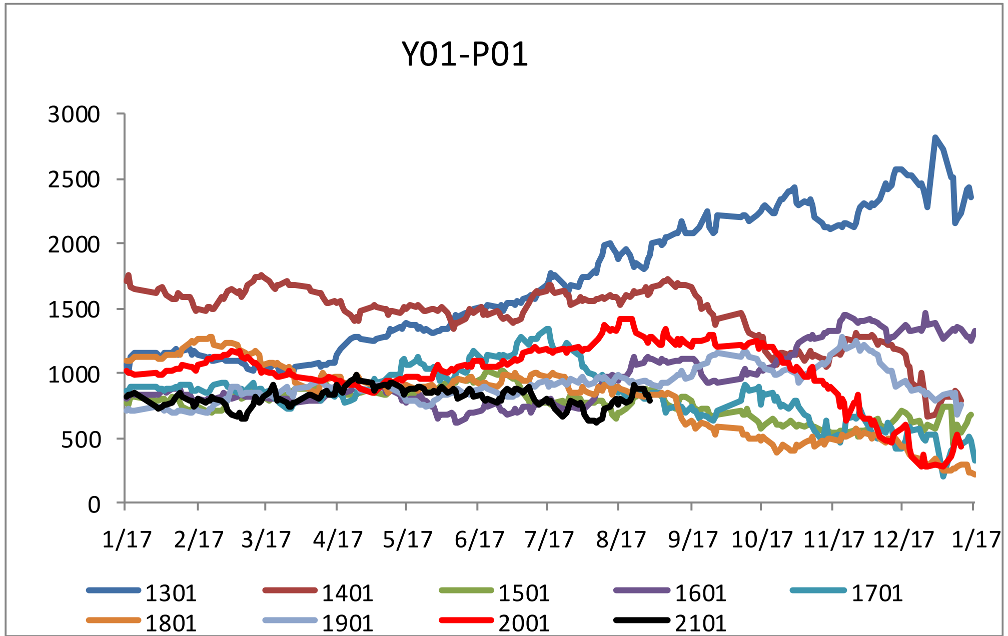
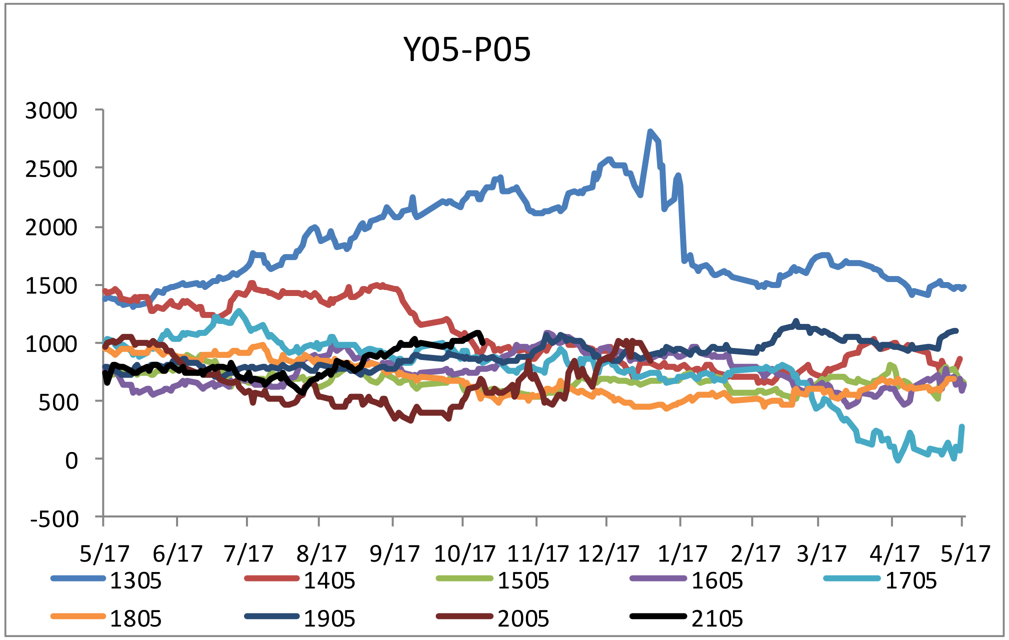
跨品种套利跟踪：Y-P



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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-500
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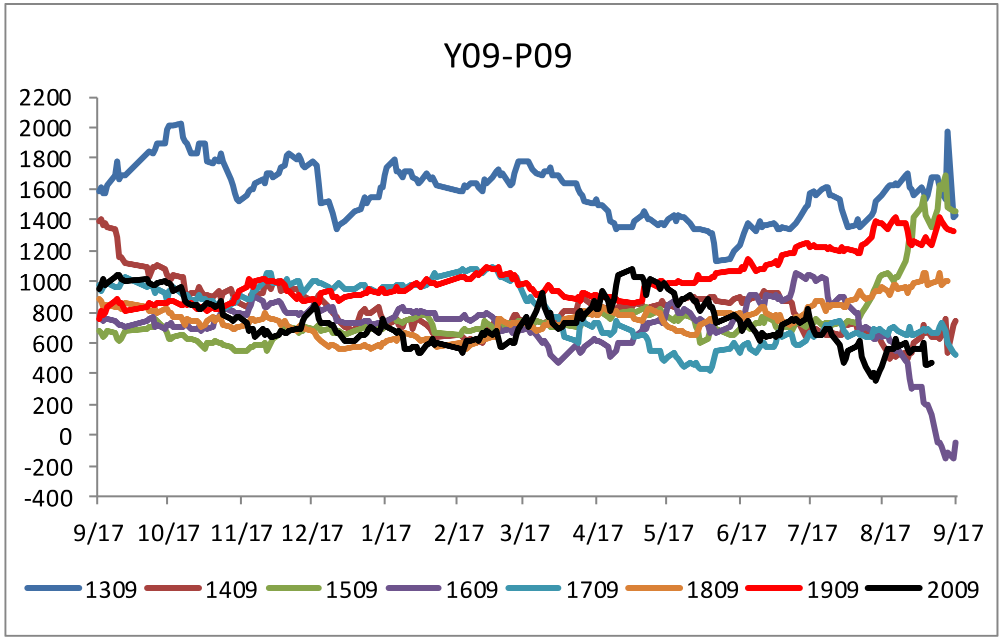
1805
1905
2005
2105



Y09-P09
2200
2000
1800
1600
1400
1200
1000
800
600
400
200
0
-200
-400
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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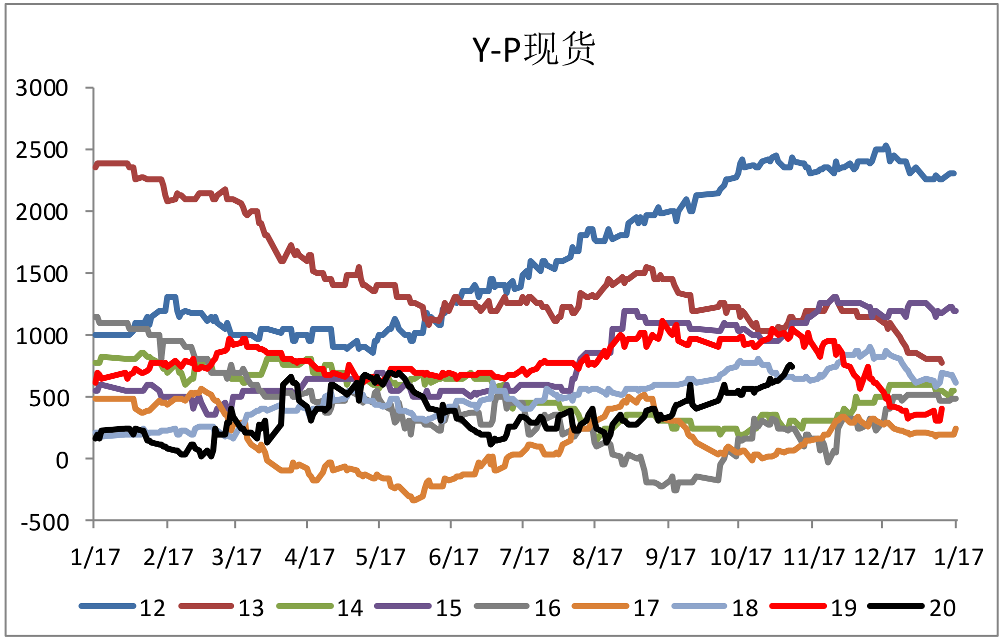
1409
1509
1609
1709
1809
1909
2009



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
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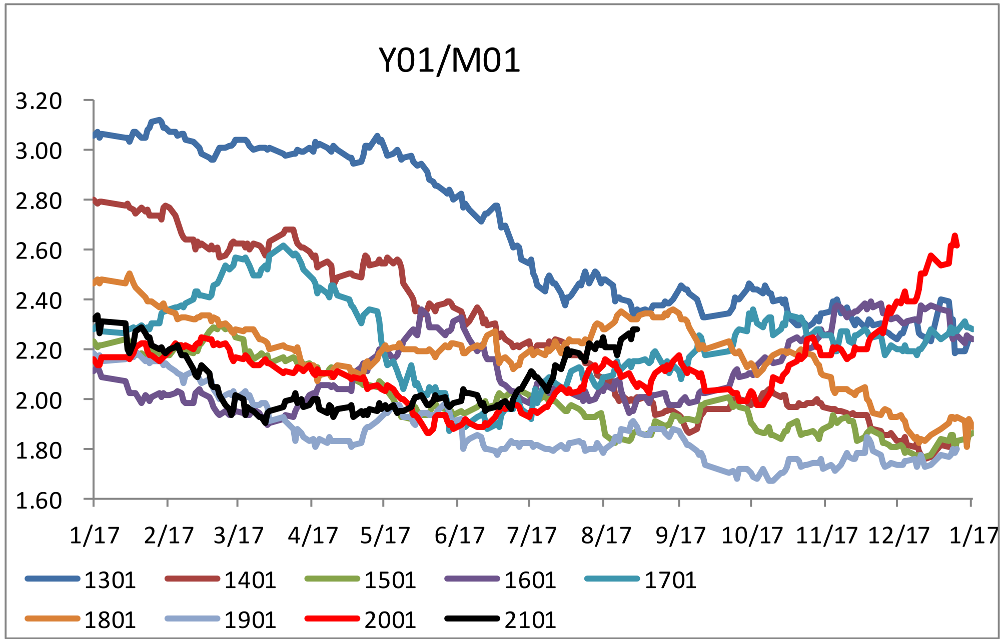
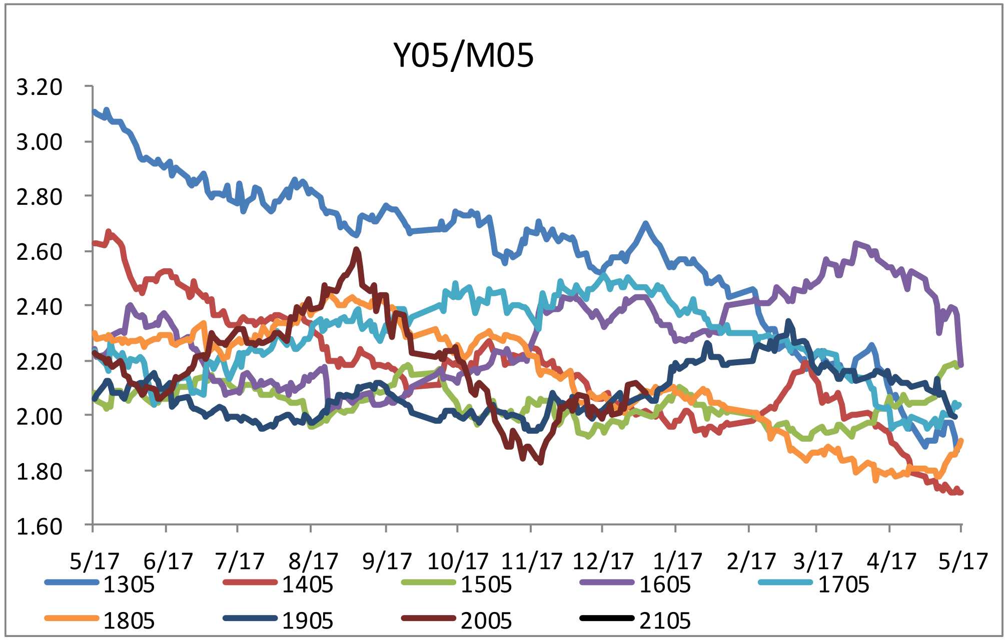
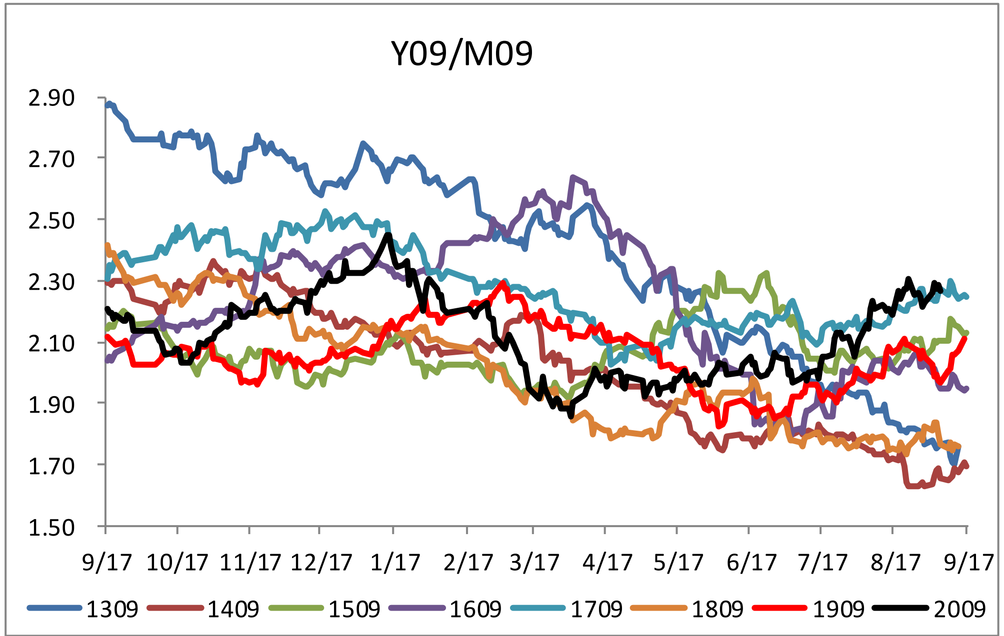
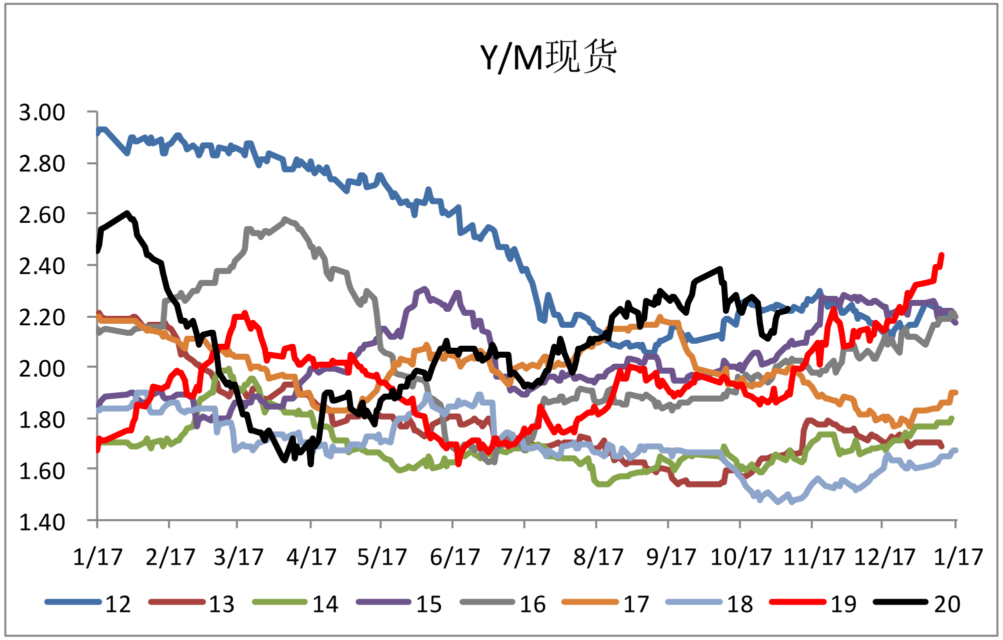
跨品种套利跟踪：Y/M

Y/M

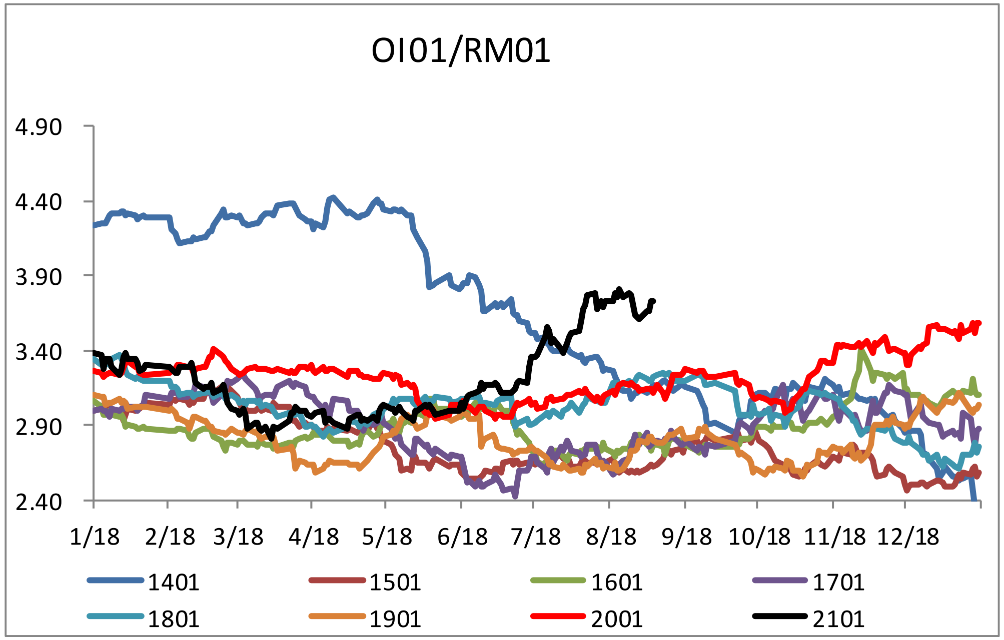


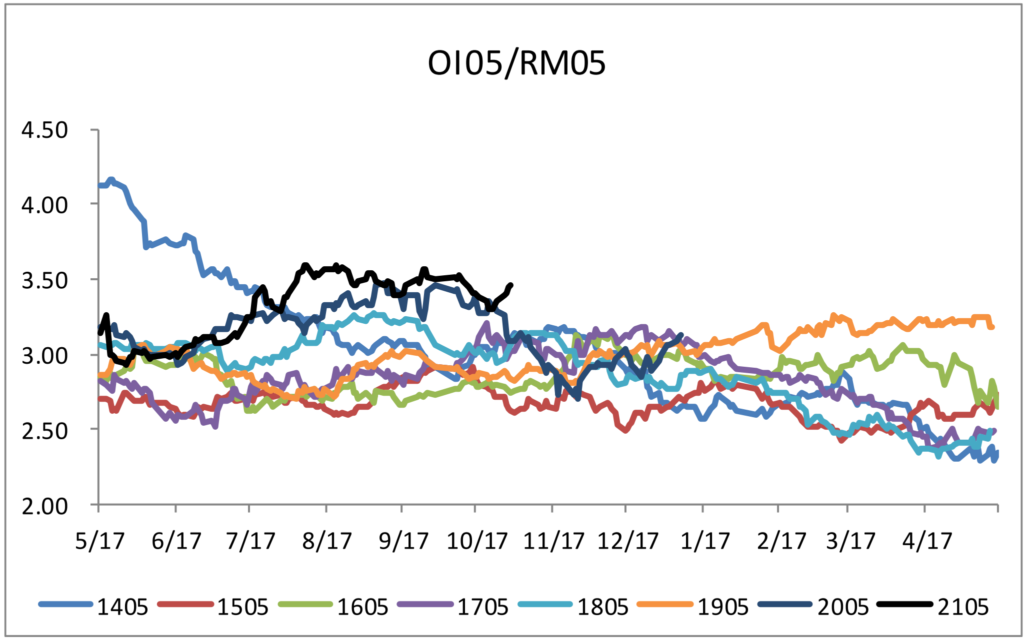


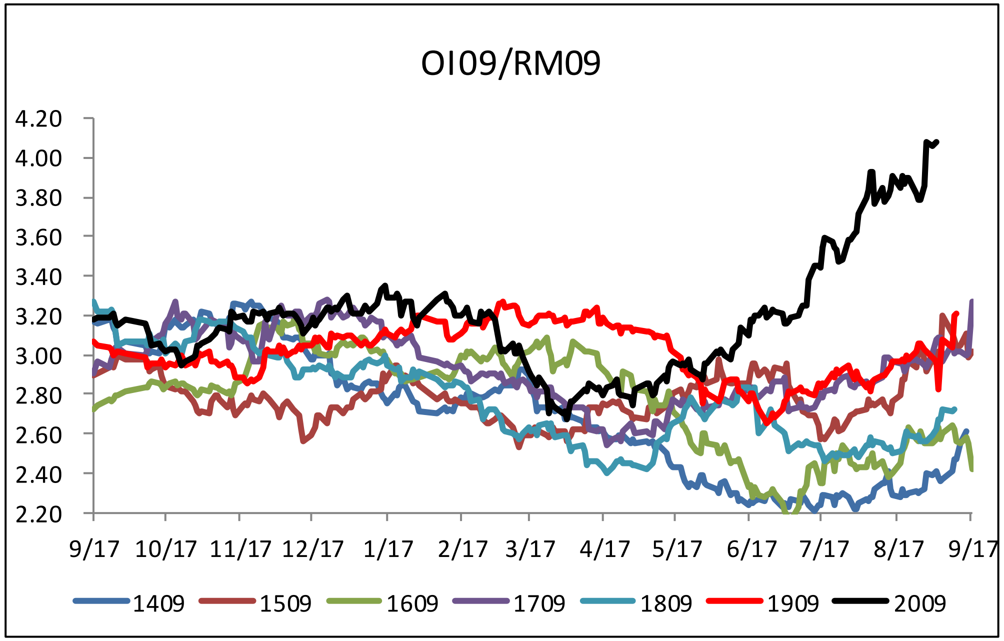




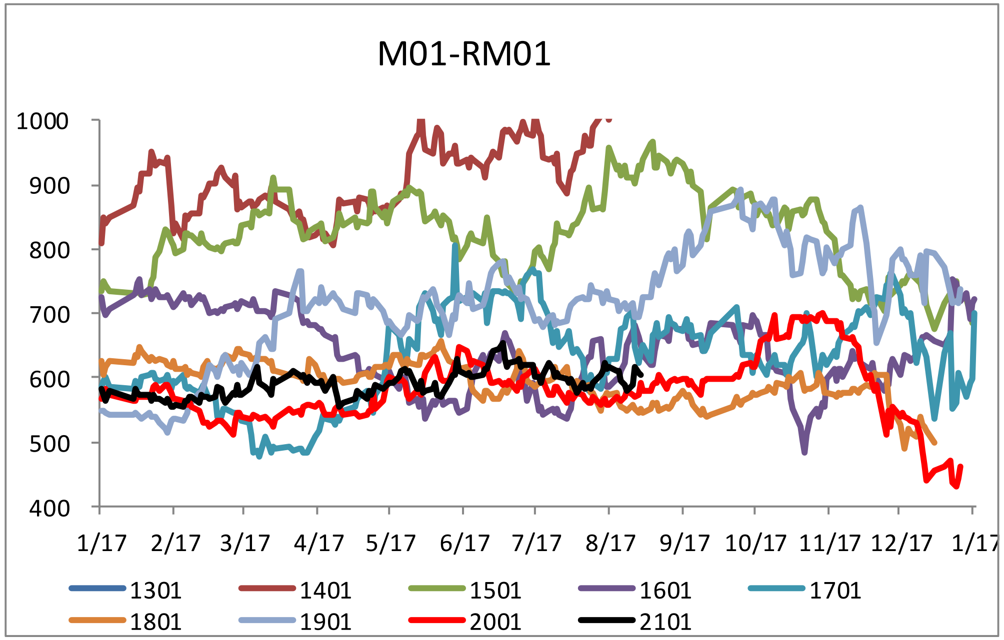
跨品种套利跟踪：OI/RM







跨品种套利跟踪：M-RM


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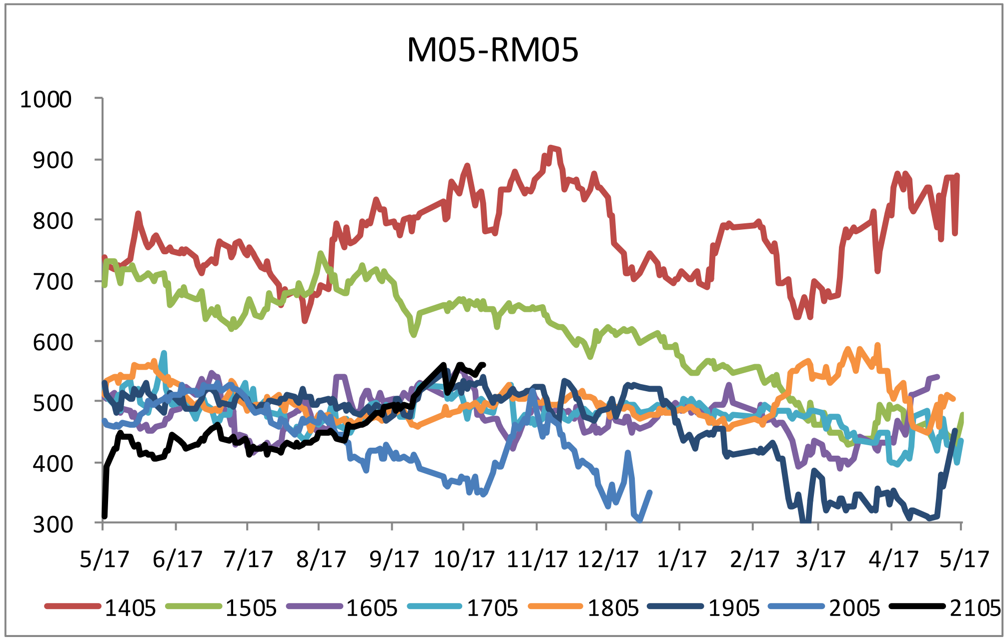
400
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17
1301
1401
1501
1601
1701
1801
1901
2001
2101


M05-RM05
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900
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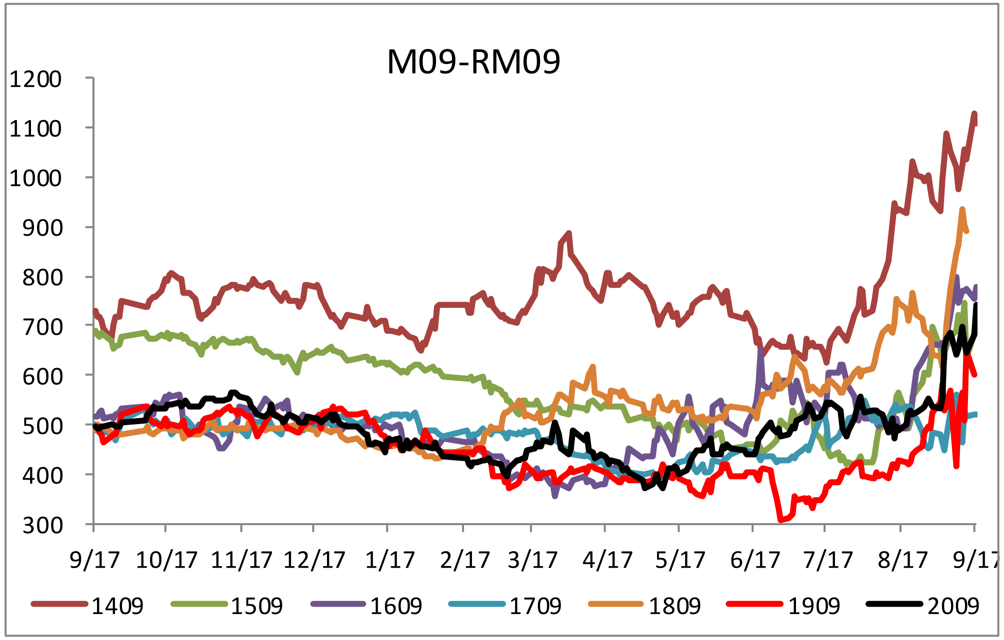
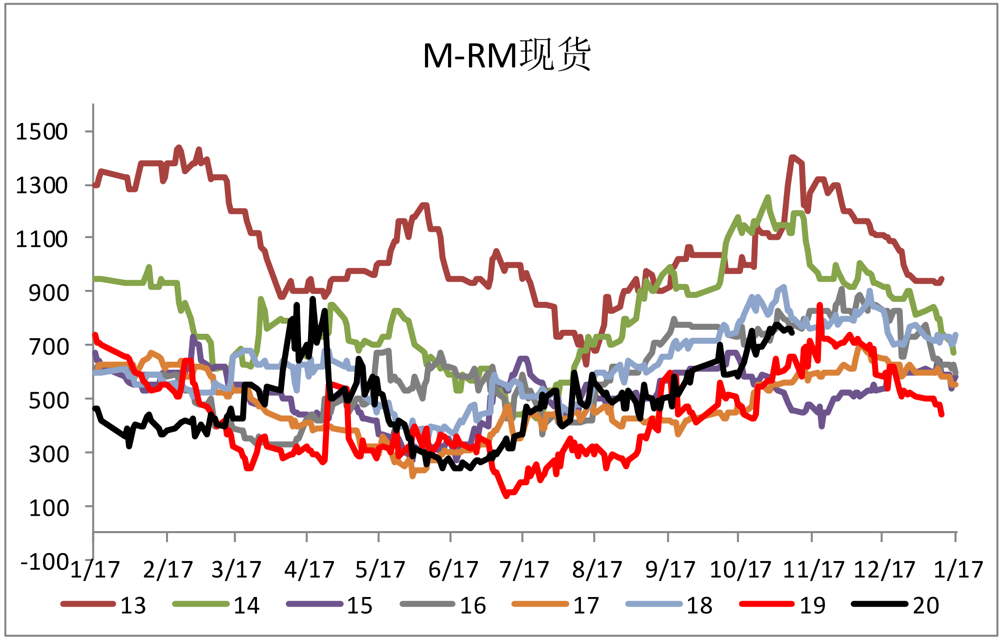
700
600
500
400
300
5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17 5/17
1405
1505
1605
1705
1805
1905
2005
2105


M09-RM09
1200
1100
1000
900
800
700
600
500
400
300
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
1500
1300
1100
900
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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
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