农产品套利跟踪 20201222

联系人：张秀峰

从业资格编号：F0289189

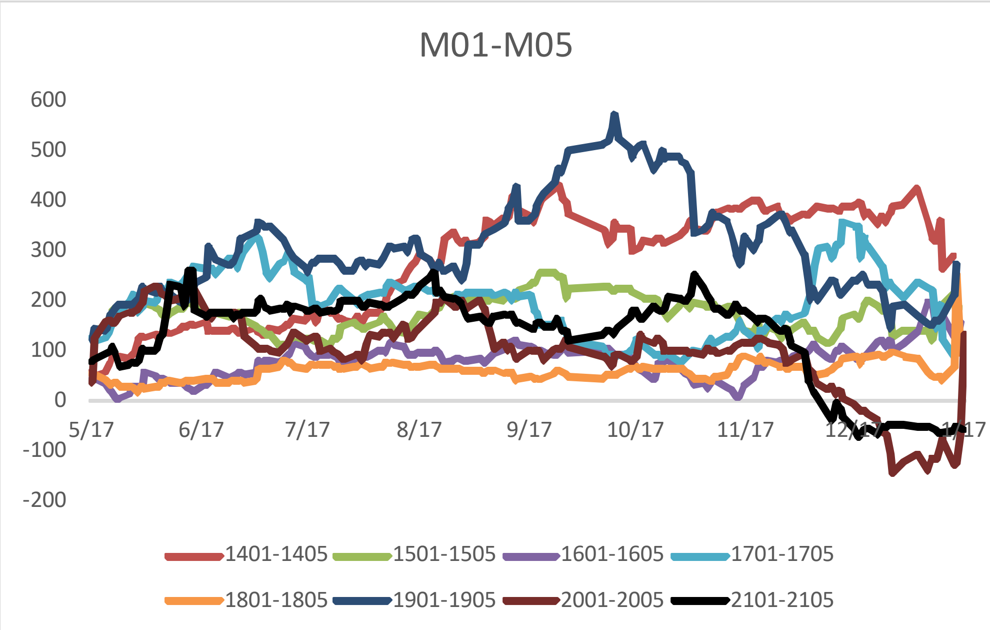
投资咨询编号：Z0011152

电话：0571-28132638

策略类型		策略组合	2020/12/21	2020/12/22	正常区间	操作建议
跨品种	豆油/豆粕	Y2101/M2101	2.59	2.54	[1.8,2.7]	观望
		Y2105/M2105	2.33	2.27	[1.8,2.7]	观望
		Y2109/M2109	2.18	2.12	[1.8,2.6]	观望
		Y 现货/M 现货	2.52	2.48	[1.6,2.5]	-
	菜油/菜粕	OI2101/RM2101	3.64	3.56	[2.5,3.5]	观望
		OI2105/RM2105	3.43	3.36	[2.5,3.2]	观望
		OI2109/RM2109	3.29	3.23	[2.3,3.2]	观望
		OI 现货/RM 现货	3.92	3.87	[2.3,4.3]	-
	菜油-豆油	OI2101-Y2101	1281	1281	[0,1000]	观望
		OI2105-Y2105	1639	1681	[0,1200]	-
		OI2109-Y2109	1721	1735	[0,1200]	观望
		OI 现货-Y 现货	2080	1932	[0,1500]	-
	豆油-棕榈油	Y2101-P2101	1342	1328	[500,1500]	观望
		Y2105-P2105	920	936	[500,1500]	观望
		Y2109-P2109	958	942	[500,1500]	观望
		Y 现货-P 现货	1200	1180	[200,1500]	-
	菜油-棕榈油	OI2101-P2101	2623	2609	[800,2000]	观望
		OI2105-P2105	2559	2617	[700,2000]	观望
		OI2O09-P2109	2679	2677	[700,2000]	观望
		OI 现货-P 现货	3280	3112	[500,3000]	-
	豆粕-菜粕	M2101-RM2101	577	569	[500,1000]	观望
		M2105-RM005	576	583	[400,1000]	观望
		M2109-RM2109	606	615	[400,1000]	观望
		M 现货-RM 现货	613	674	[400,1500]	-

策略类型	策略组合		2020/12/21	2020/12/22	正常区间	操作建议
跨期	豆粕	M2101-M2105	-59	-75	[0,400]	观望
		M2105-M2109	-37	-41	[-100,200]	观望
		M2109-M2101	96	116	[-100,300]	观望
		主力合约基差	-100	-50	[-200,600]	-
	菜粕	RM2101-RM2105	-60	-61	[-100,100]	观望
		RM2105-RM2109	-7	-9	[-50,150]	观望
		RM2109-RM2101	67	70	[0,350]	观望
		主力合约基差	-7	-9	[0,600]	-
	豆油	Y2101-Y2105	696	716	[-150,150]	观望
		Y2105-Y2109	434	394	[-250,50]	观望
		Y2109-Y2101	-1130	-1110	[-200,0]	观望
		主力合约基差	1094	1286	[-400,150]	-
	棕榈油	P2101-P2105	274	324	[-300,100]	观望
		P2105-P2109	472	400	[-300,200]	观望
		P2109-P2101	-746	-724	[-200,200]	观望
		主力合约基差	702	898	[-500,500]	-
	菜油	OI2101-OI2105	338	316	[-200,100]	观望
		O2105-OI2109	352	340	[-300,200]	观望
		OI2109-OI2101	-690	-656	[-200,500]	观望
		主力合约基差	1303	1333	[-100,1000]	-
	玉米	C2101-C2105	-90	-87	[-100,100]	观望
		C2105-C2109	-7	-10	[-100,150]	观望
		C2109-C2101	97	97	[-100,250]	观望
		主力合约基差	-62	-66	[-100,400]	-
	白糖	SR2101-SR2105	-69	-78	[-150,200]	观望
		SR2105-SR2109	-45	-35	[-150,200]	观望
		SR2109-SR2101	114	113	[-300,250]	观望
		主力合约基差	-101	-97	[-300,500]	-
	棉花	CF2101-CF2105	-140	-5	[-1000,1000]	观望
		CF2105-CF2109	-150	-165	[1000,2000]	观望
		CF2109-CF2101	290	170	[-1000,1000]	观望
		主力合约基差	-269	281	[0,2000]	-

跨期套利跟踪：M



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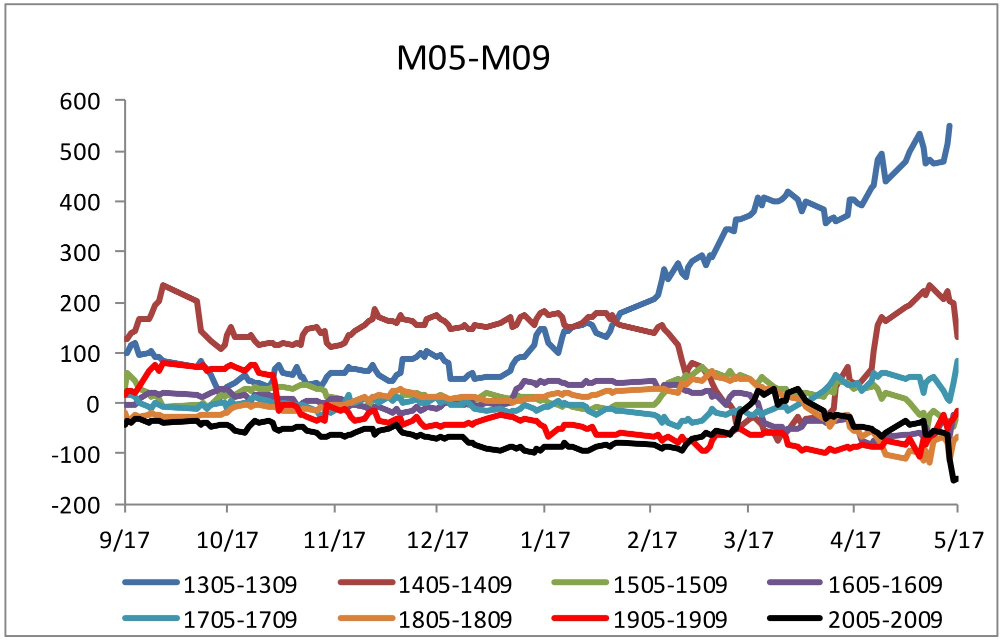
1601-1605
1701-1705
1801-1805
1901-1905
2001-2005
2101-2105



M05-M09
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500
400
300
200
100
0
-100
-200
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10/17
11/17
12/17
1/17
2/17
3/17
4/17
5/17
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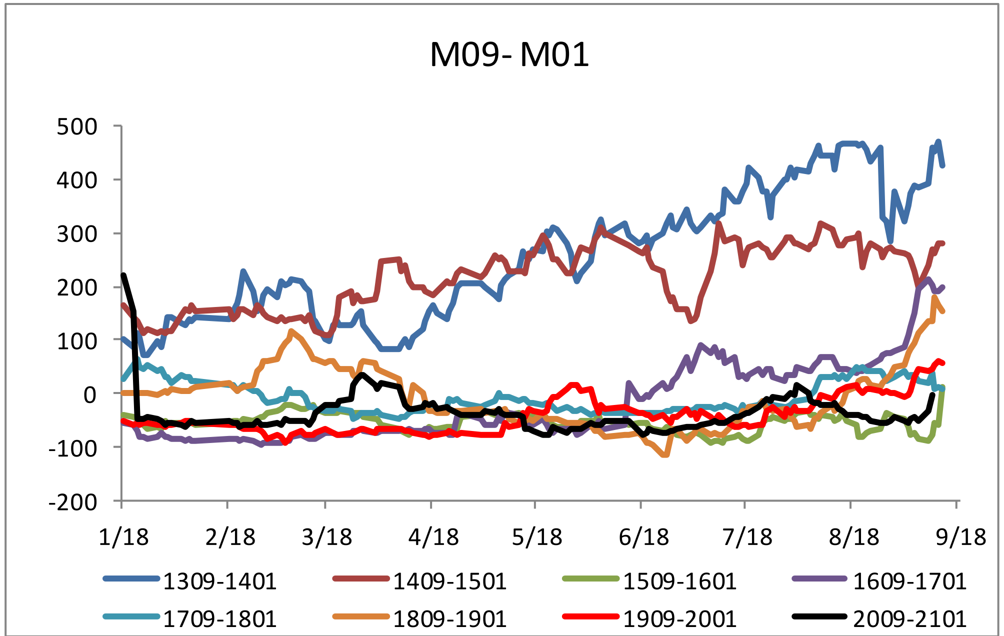
1805-1809
1905-1909
2005-2009



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
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1709-1801
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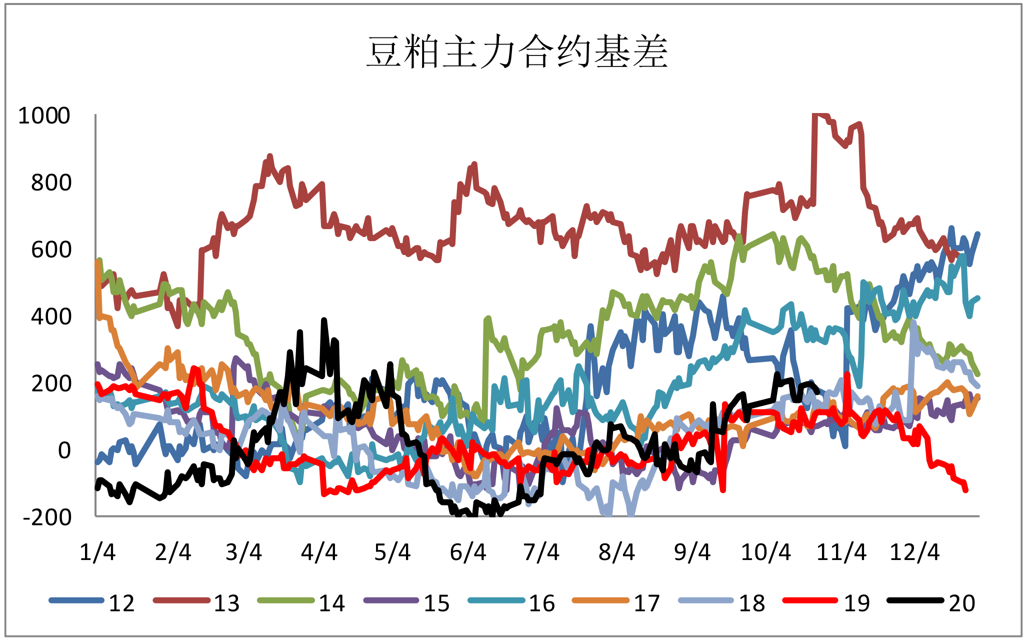
2009-2101



豆粕主力合约基差
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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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19
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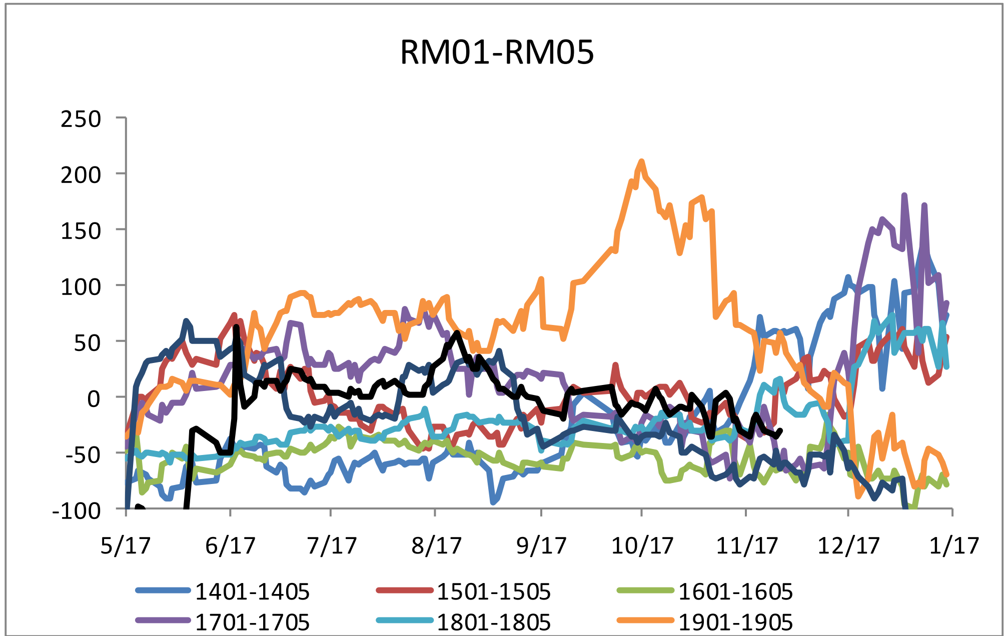
跨期套利跟踪：RM


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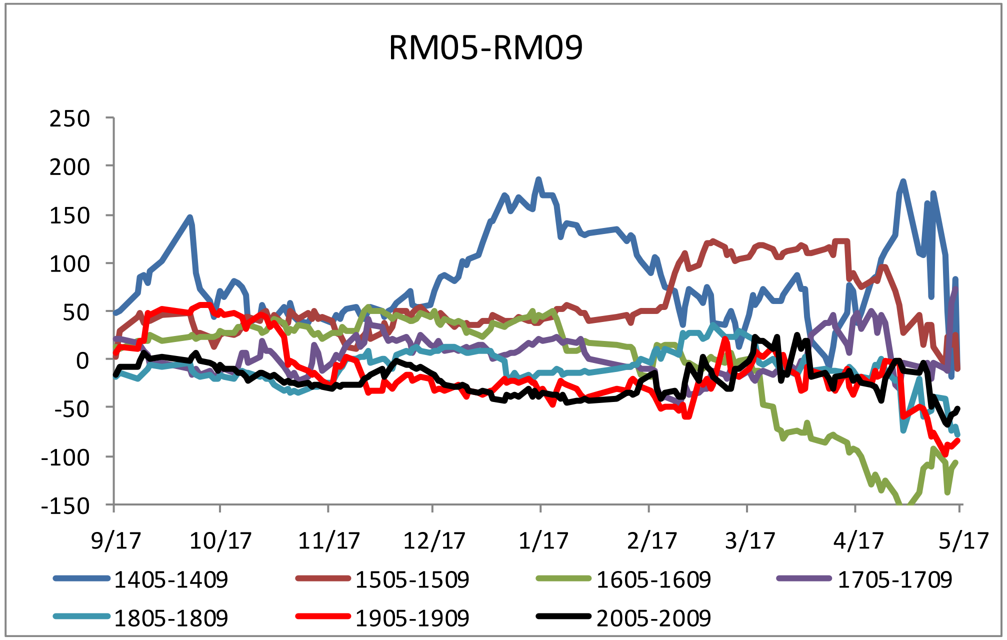
1/17
1401-1405
1501-1505
1601-1605
1701-1705
1801-1805
1901-1905


RM05-RM09
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150
100
50
0
-50
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-150
9/17
10/17
11/17
12/17
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2/17
3/17
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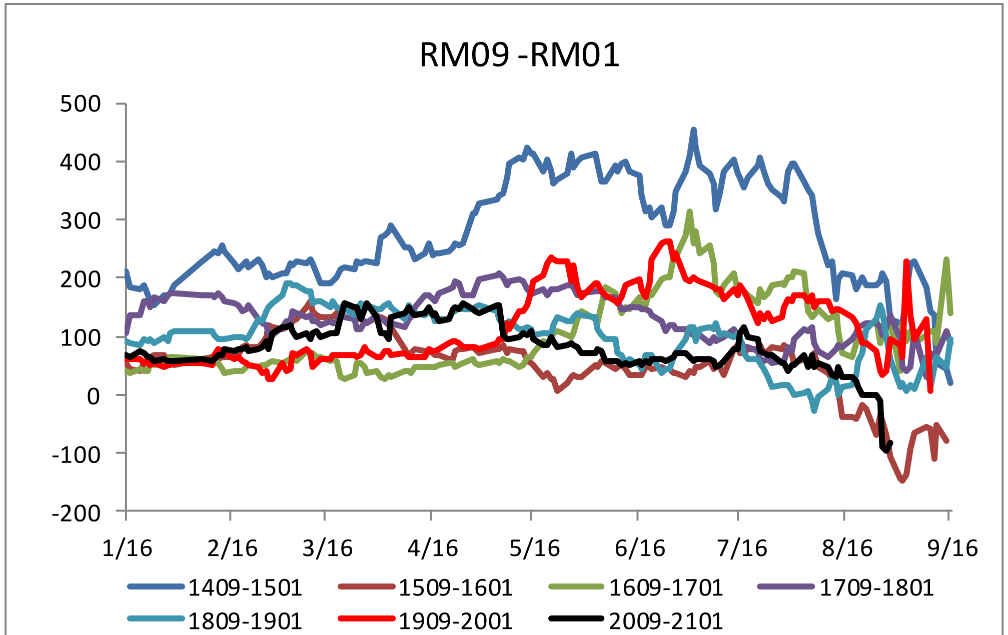
1905-1909
2005-2009


RM09 -RM01
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-200
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2/16
3/16
4/16
5/16
6/16
7/16
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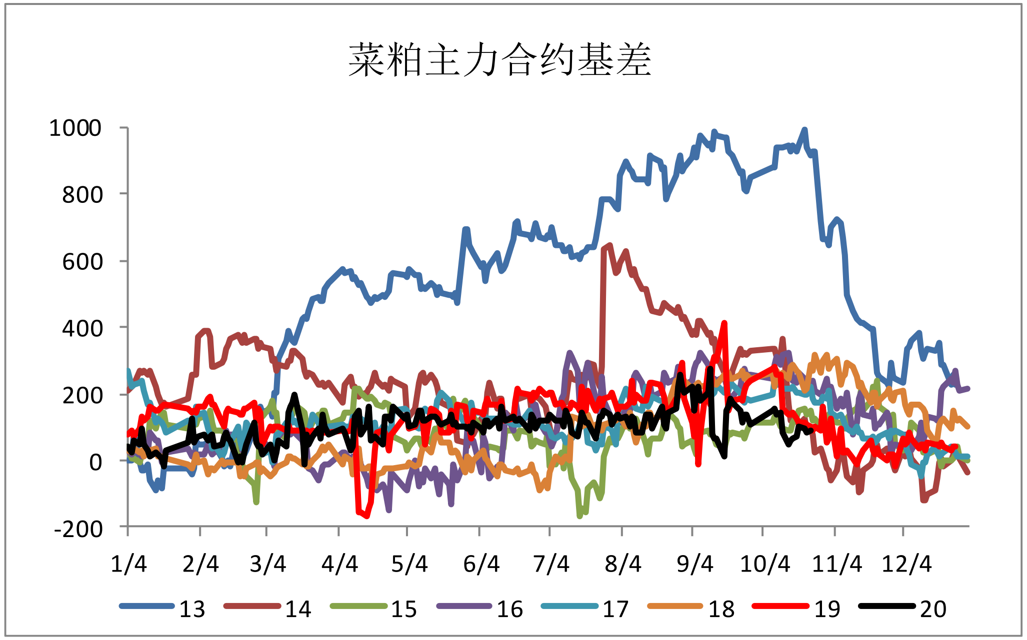
1709-1801
1809-1901
1909-2001
2009-2101


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
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12/4
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19
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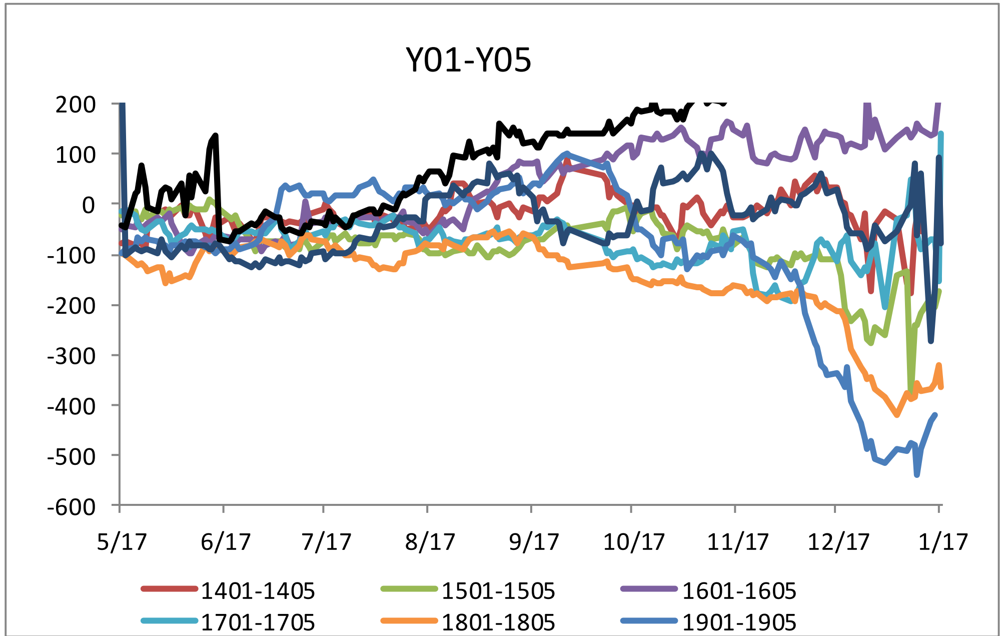
跨期套利跟踪：Y


Y01-Y05
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100
0
-100
-200
-300
-400
-500
-600
5/17
6/17
7/17
8/17
9/17
10/17
11/17
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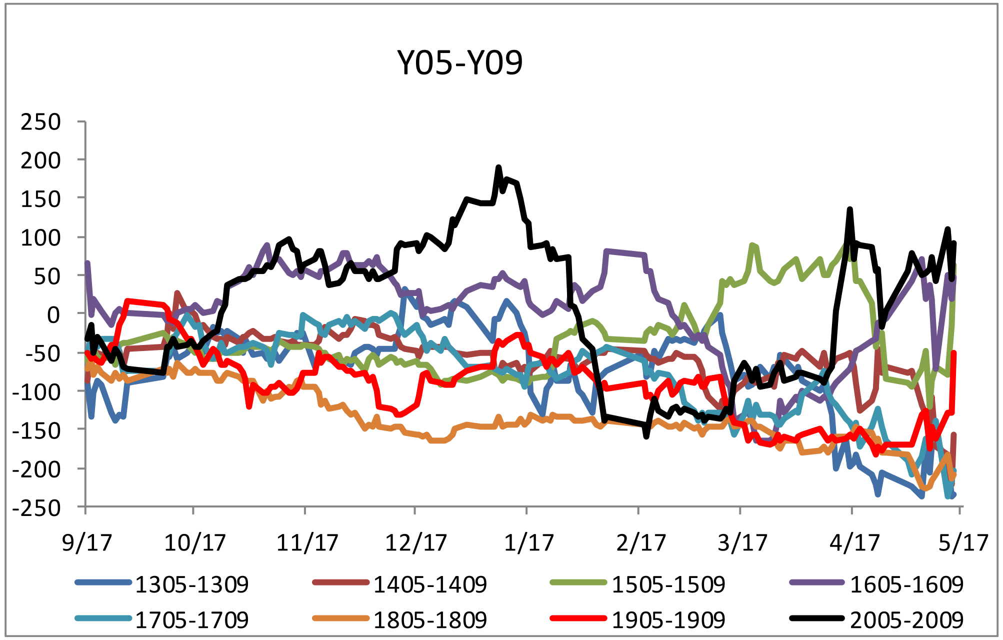
1/17
1401-1405
1501-1505
1601-1605
1701-1705
1801-1805
1901-1905


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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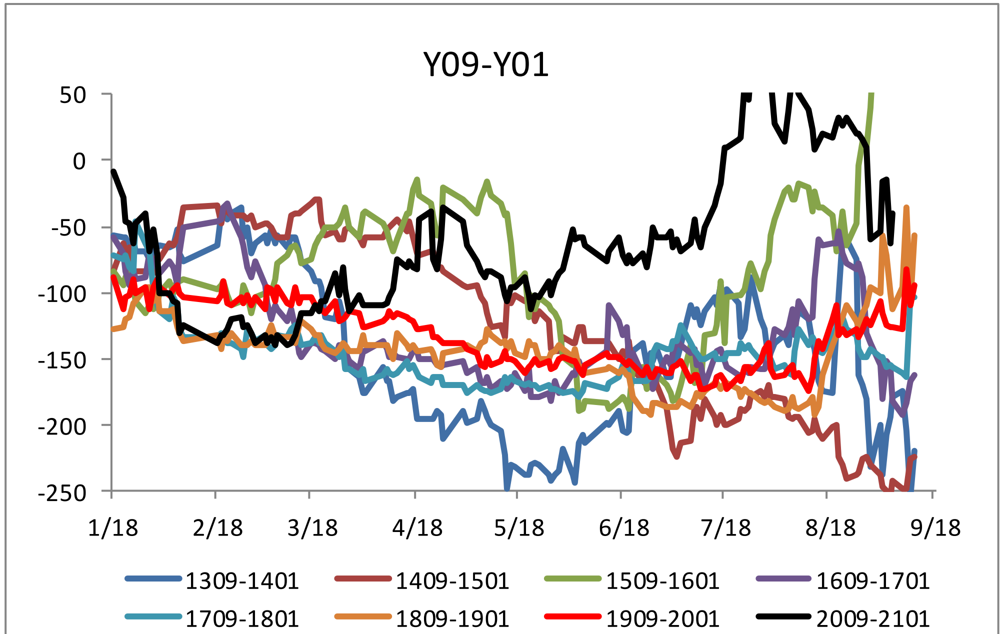
1905-1909
2005-2009


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
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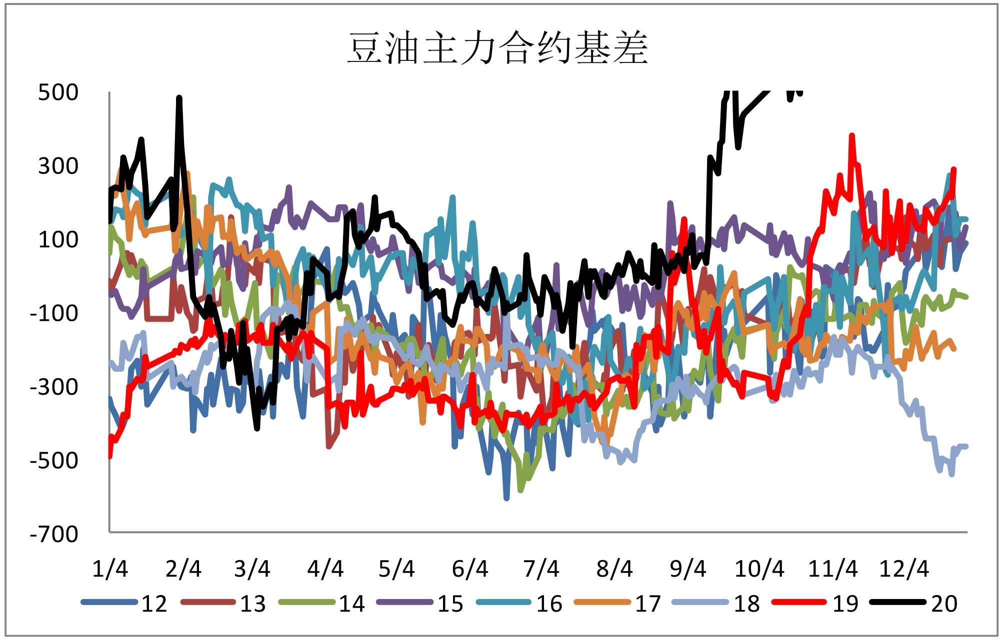
1809-1901
1909-2001
2009-2101


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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19
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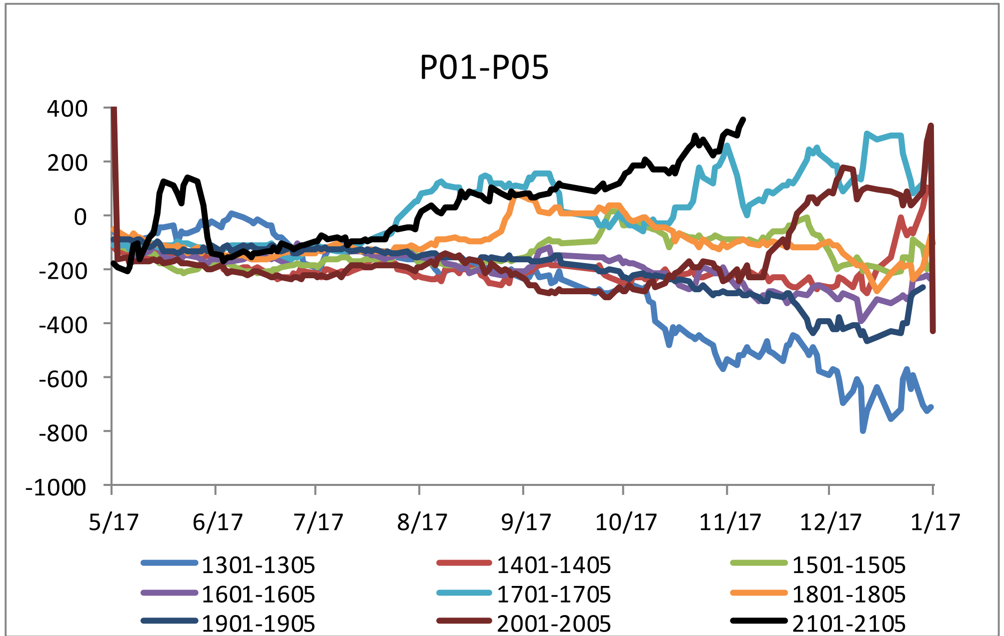
跨期套利跟踪：P



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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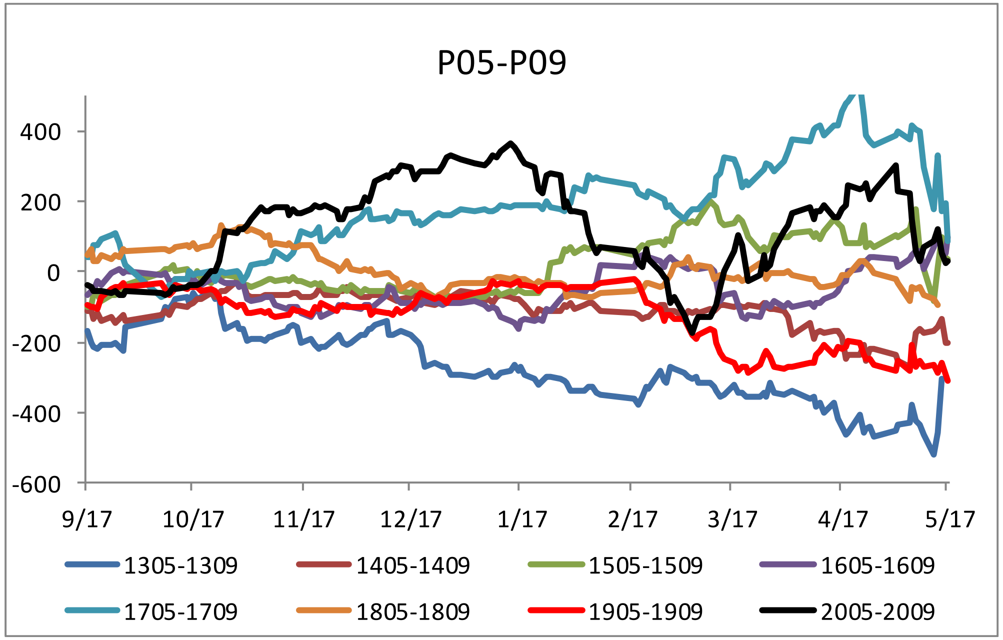
2001-2005
2101-2105



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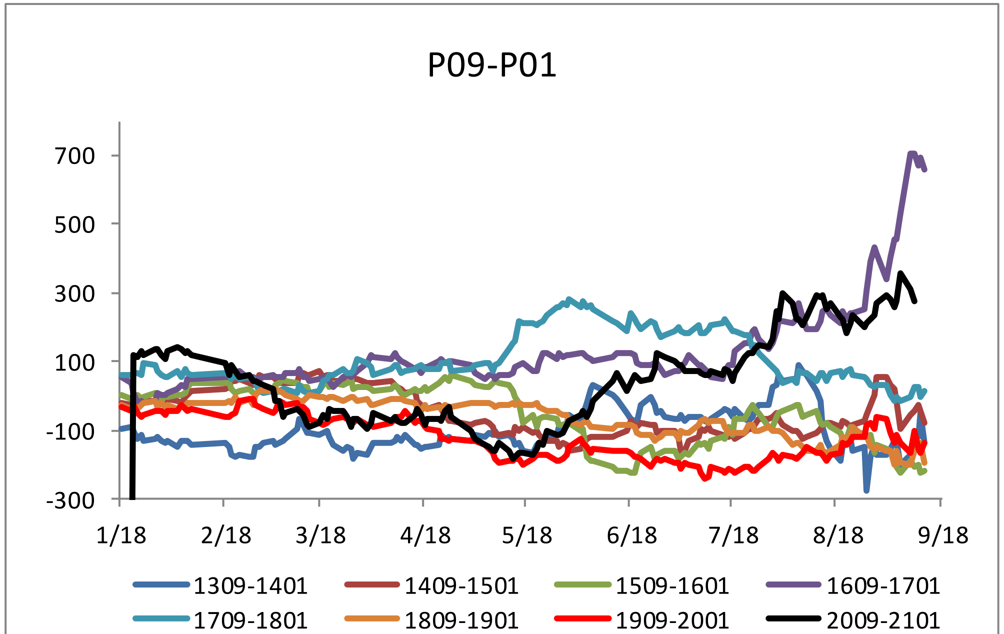
1905-1909
2005-2009



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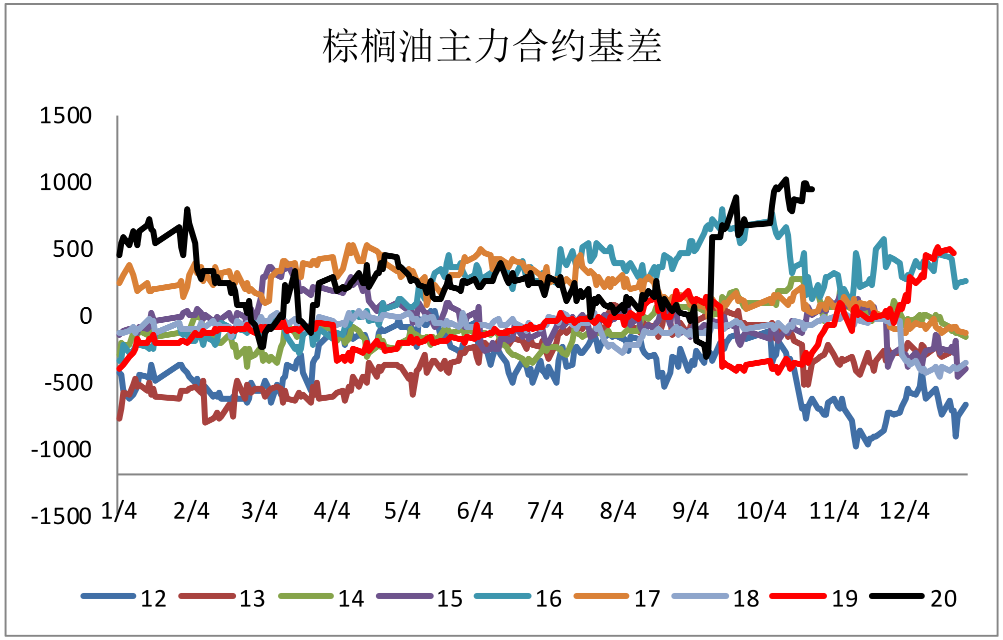
1709-1801
1809-1901
1909-2001
2009-2101



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
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跨期套利跟踪：OI

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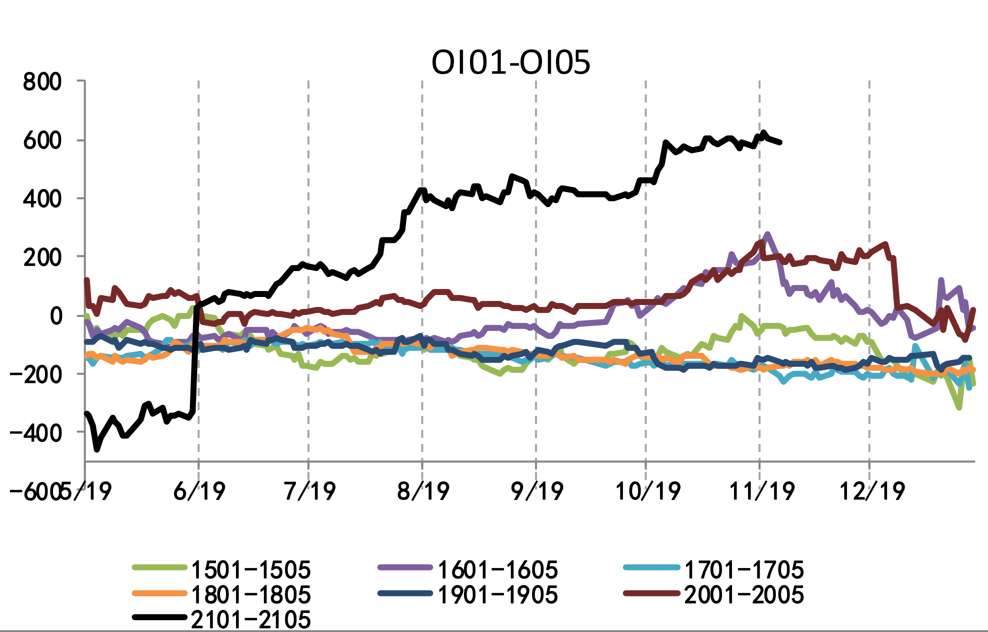

OI01-OI05
800
600
400
200
0
−200
−400
−600
5/19
6/19
7/19
8/19
9/19
10/19
11/19
12/19
1501−1505
1601−1605
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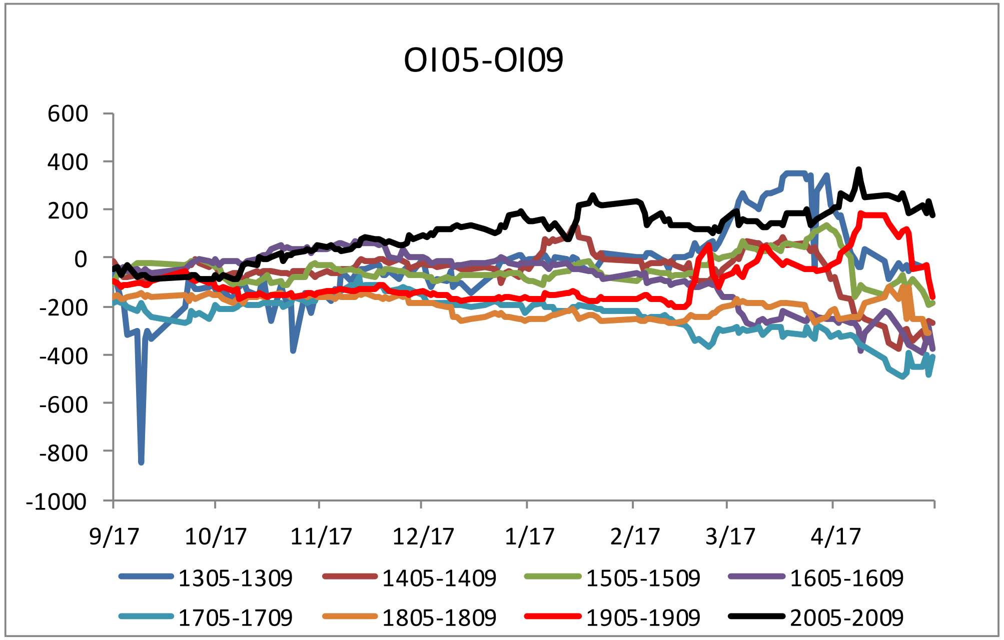
1801−1805
1901−1905
2001−2005
2101−2105



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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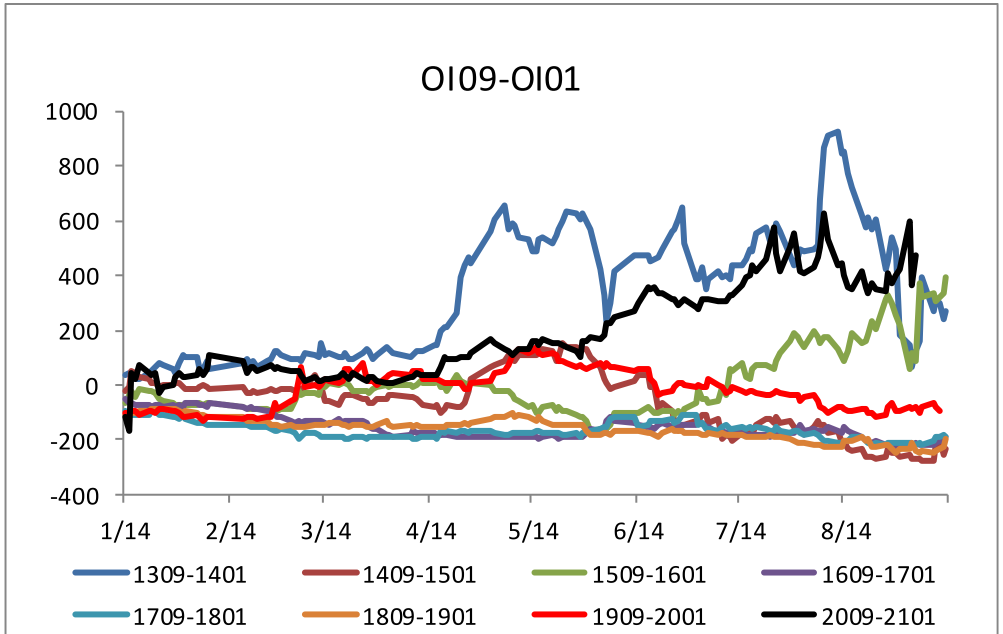
2005-2009



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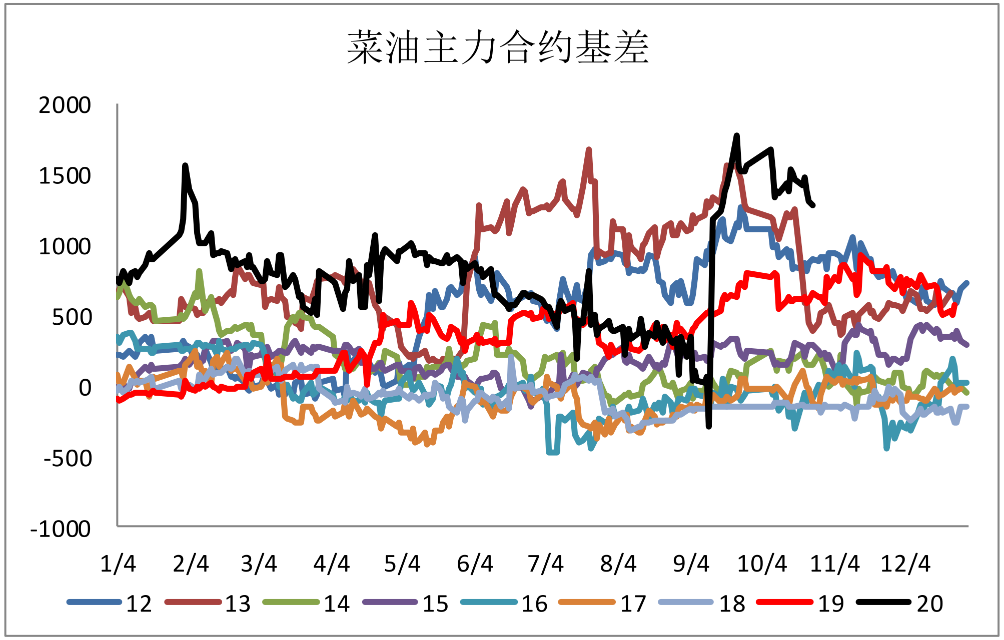
2009-2101



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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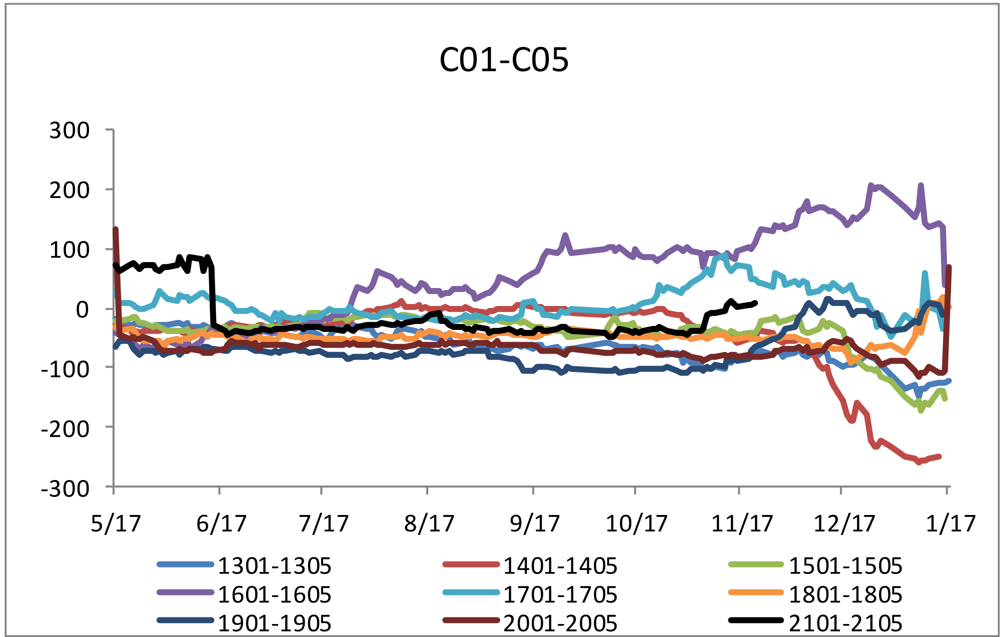
跨期套利跟踪：C



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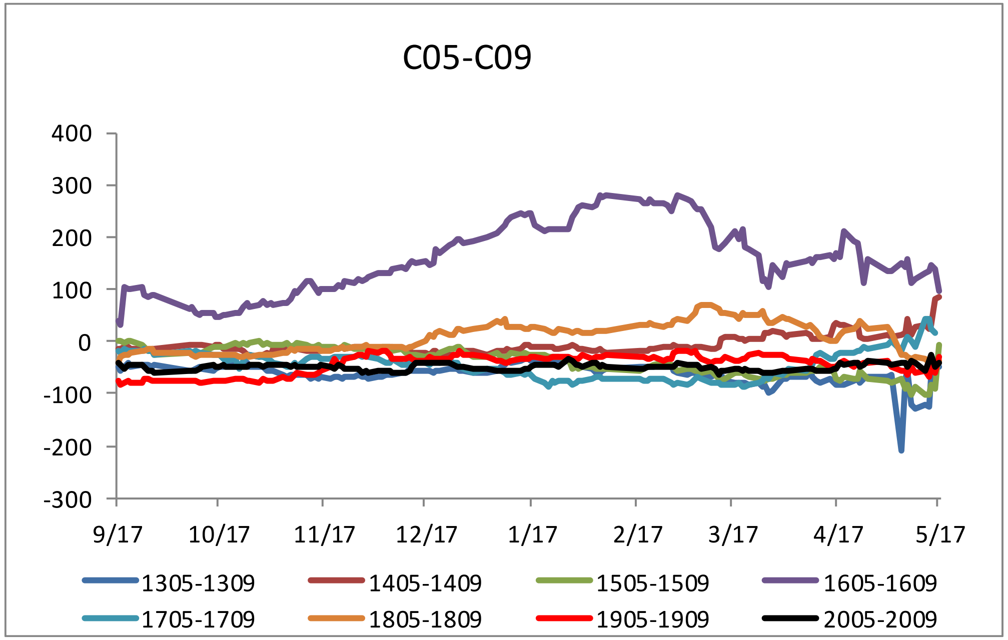
2001-2005
2101-2105



C05-C09
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11/17
12/17
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3/17
4/17
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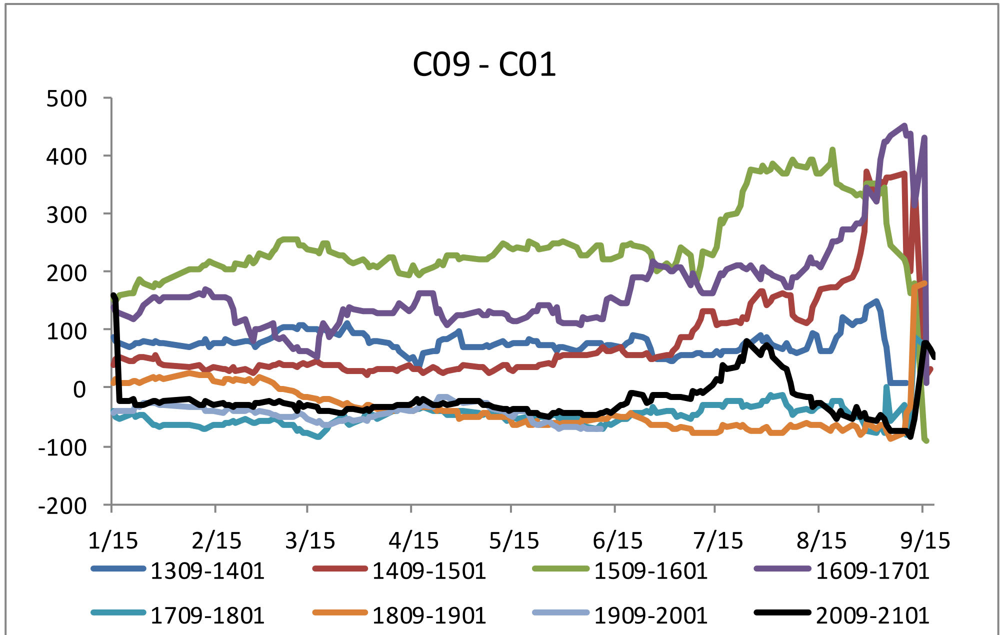
2005-2009



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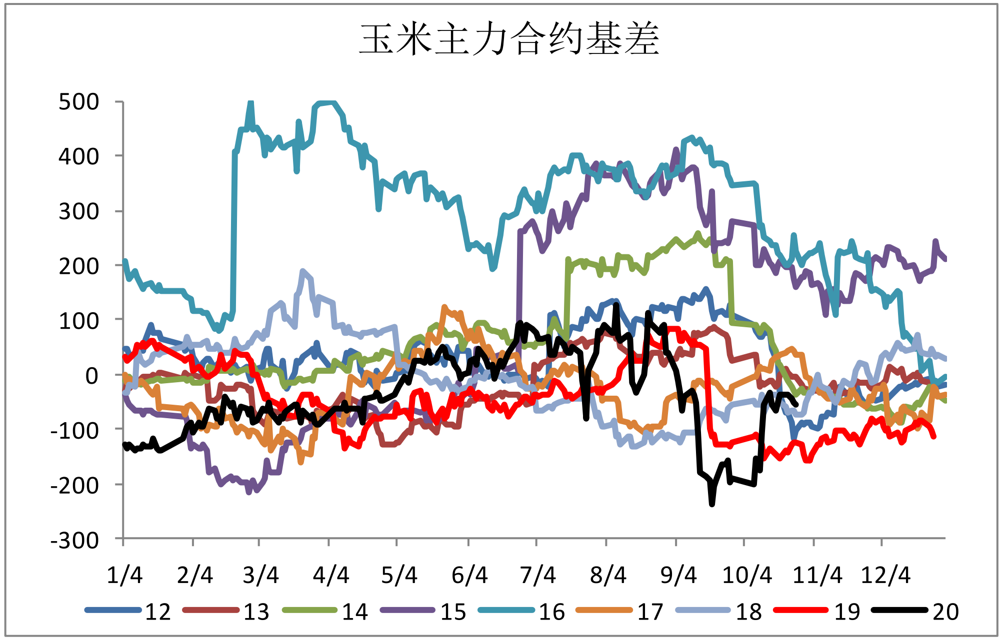
2009-2101



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
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12/4
12
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19
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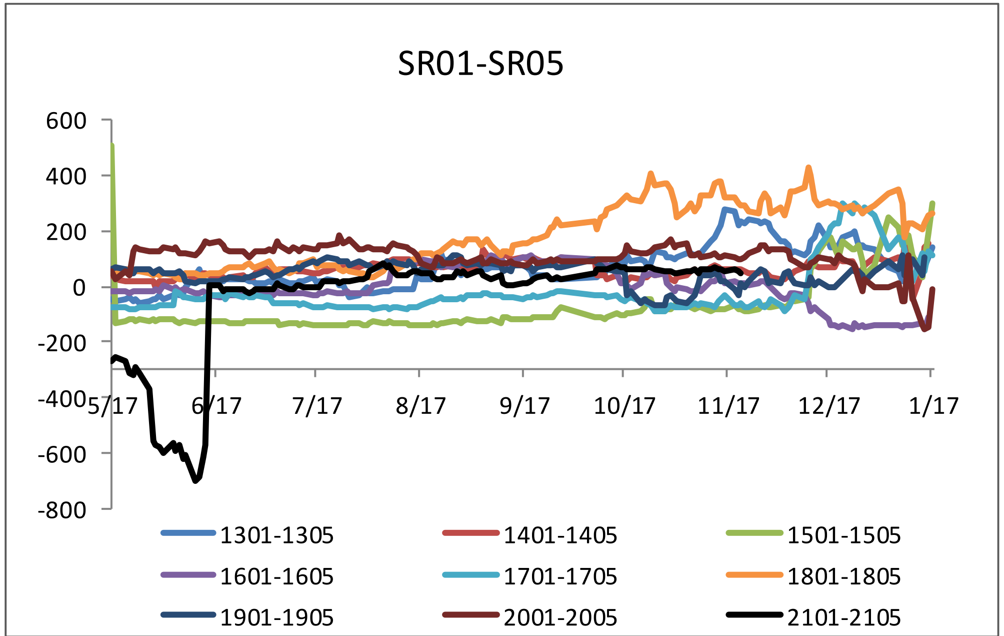
跨期套利跟踪：SR


SR01-SR05
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400
200
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-200
-400
-600
-800
5/17
6/17
7/17
8/17
9/17
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11/17
12/17
1/17
1301-1305
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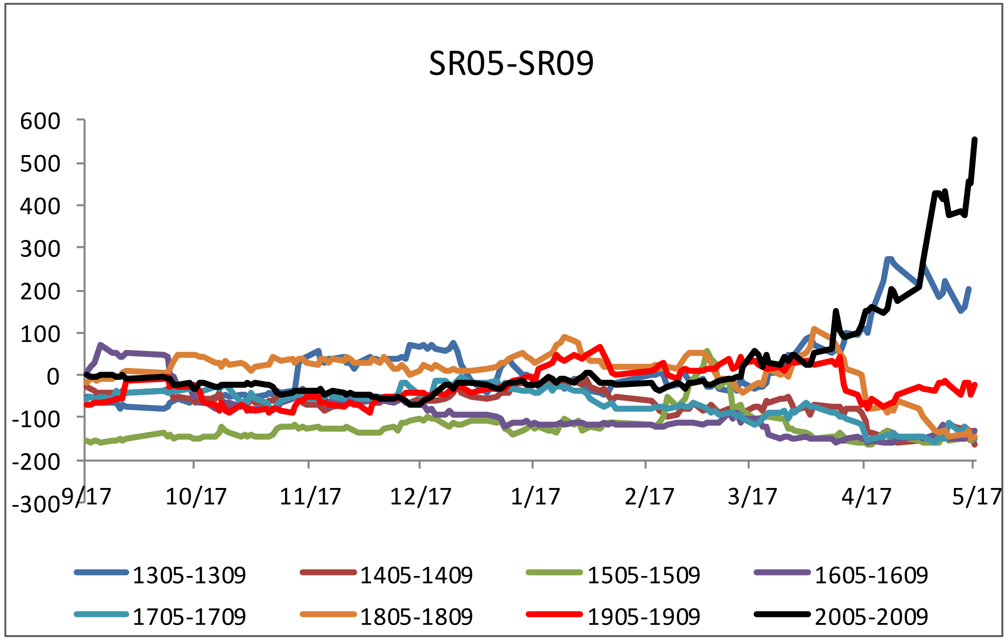
1501-1505
1601-1605
1701-1705
1801-1805
1901-1905
2001-2005
2101-2105


SR05-SR09
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10/17
11/17
12/17
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2/17
3/17
4/17
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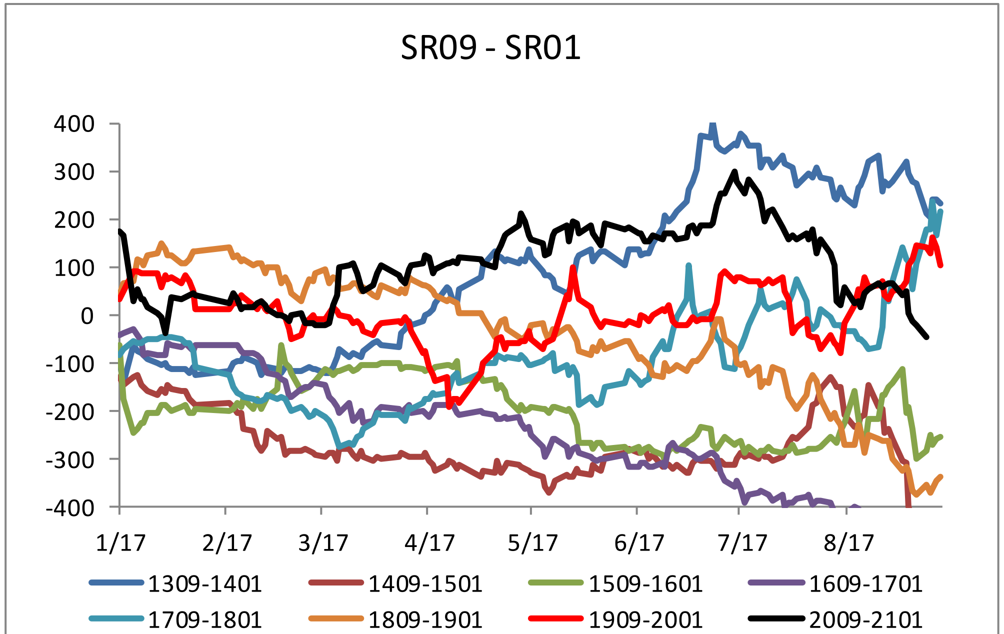
1905-1909
2005-2009


SR09 - SR01
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200
100
0
-100
-200
-300
-400
1/17
2/17
3/17
4/17
5/17
6/17
7/17
8/17
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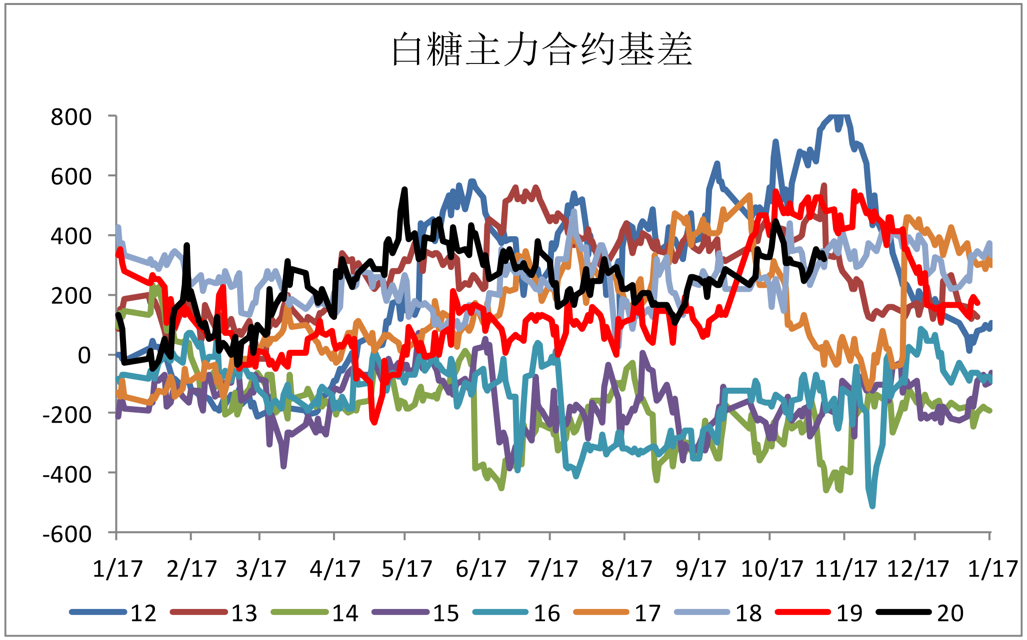
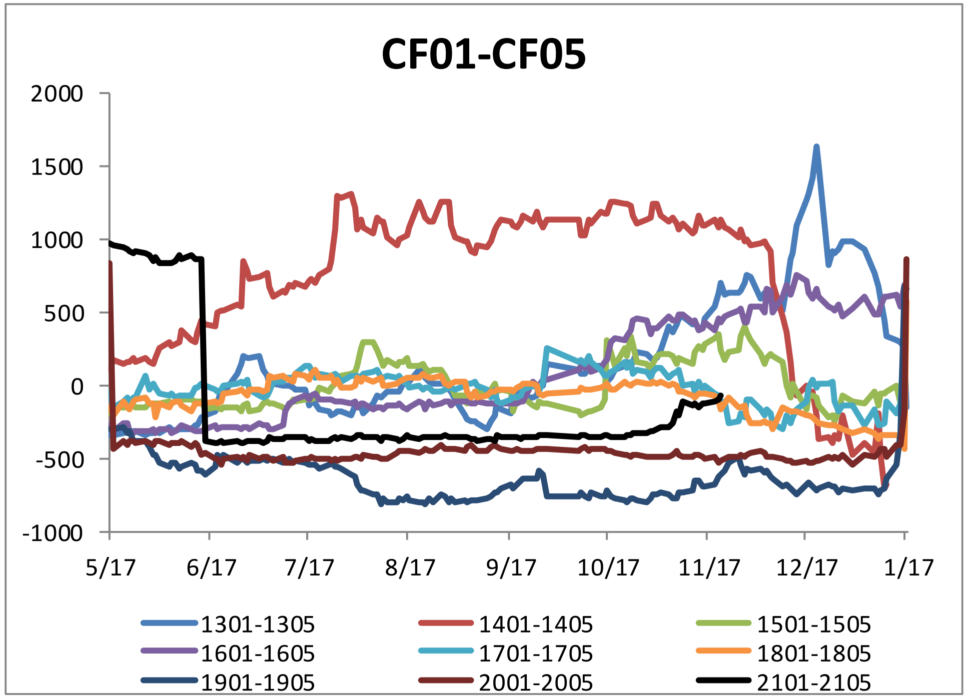
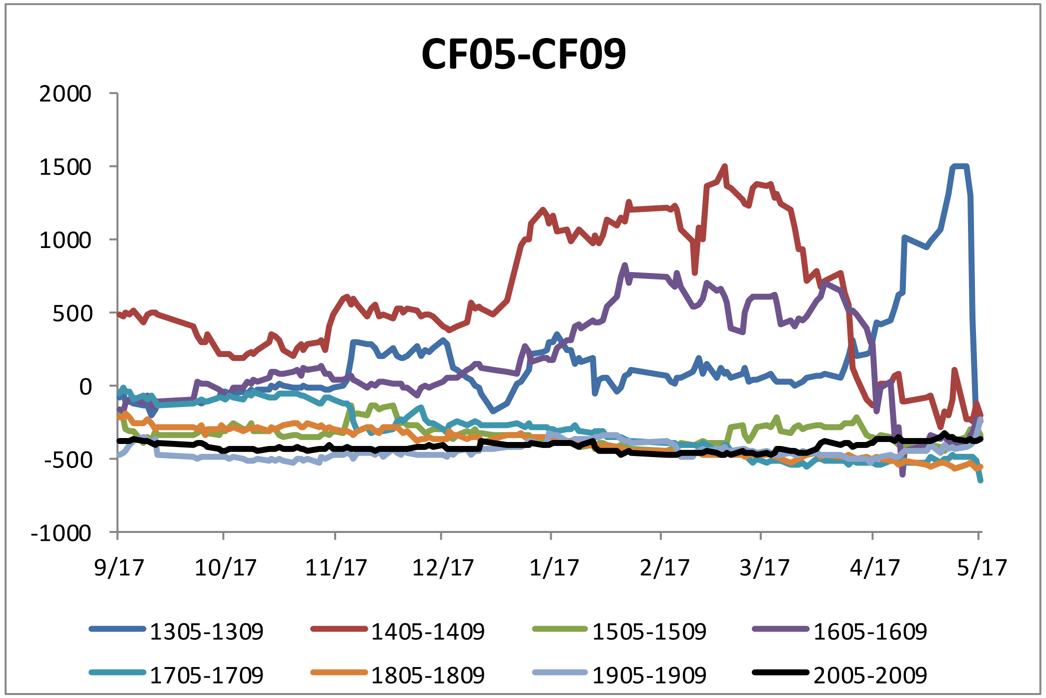
1409-1501
1509-1601
1609-1701
1709-1801
1809-1901
1909-2001
2009-2101


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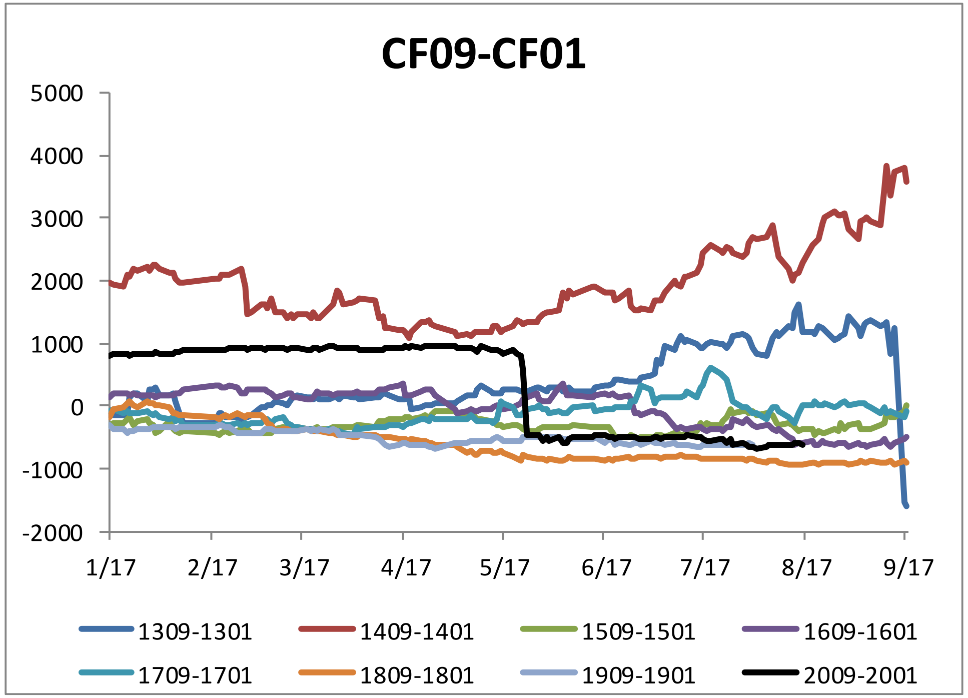
1405-1409
1505-1509
1605-1609
1705-1709
1805-1809
1905-1909
2005-2009


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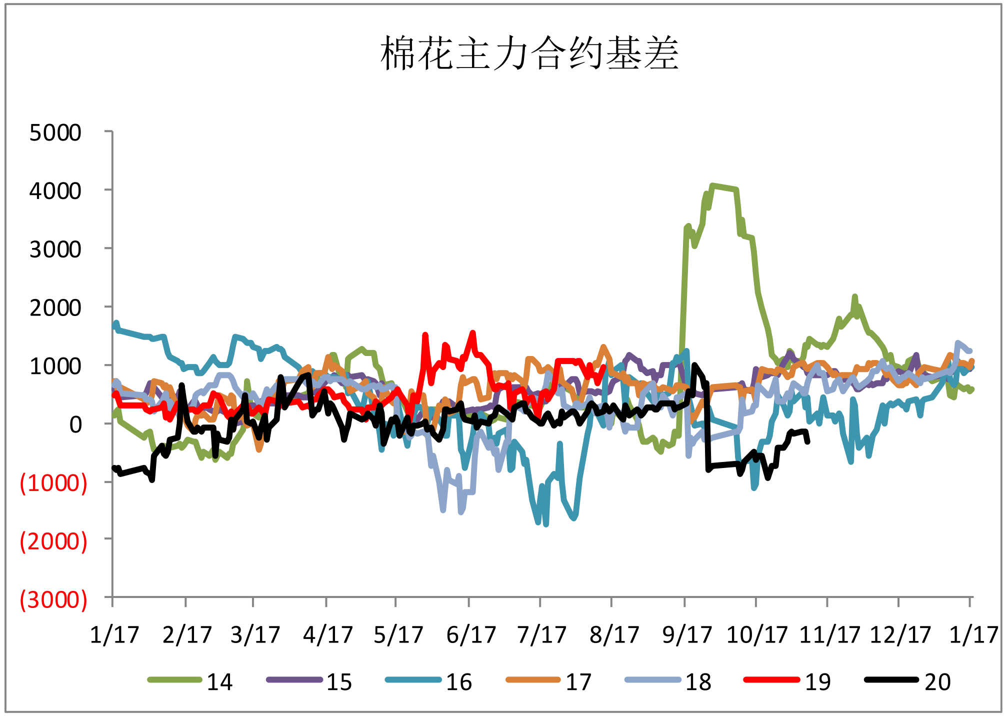
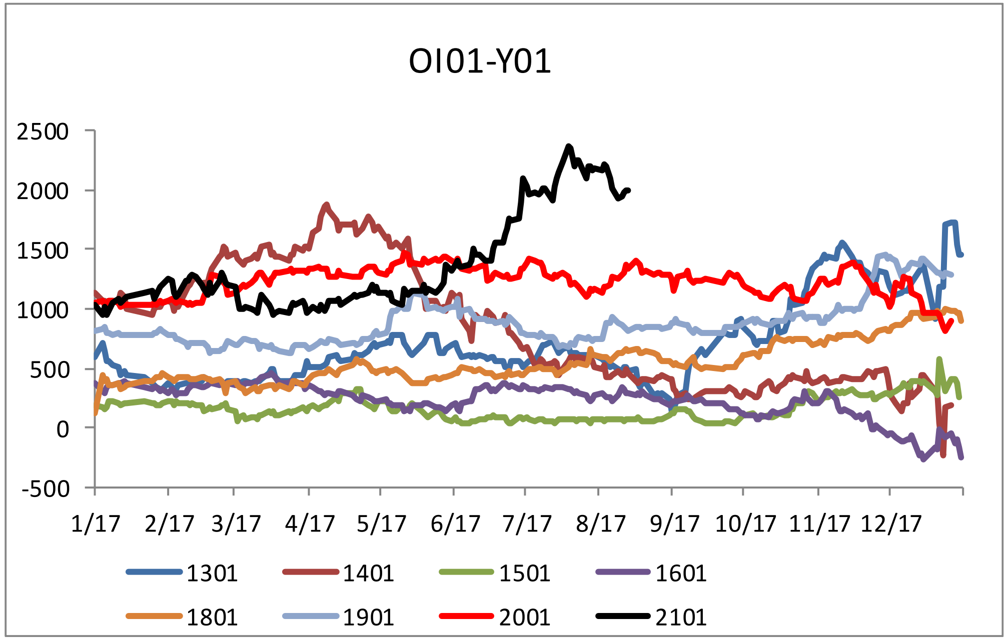
7/17
8/17
9/17
1309-1301
1409-1401
1509-1501
1609-1601
1709-1701
1809-1801
1909-1901
2009-2001


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
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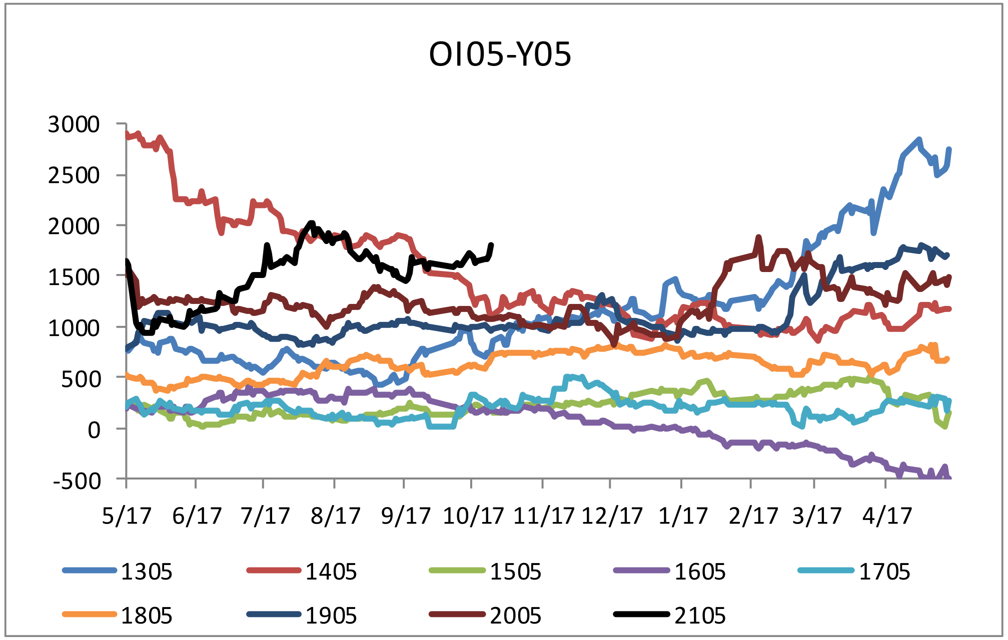
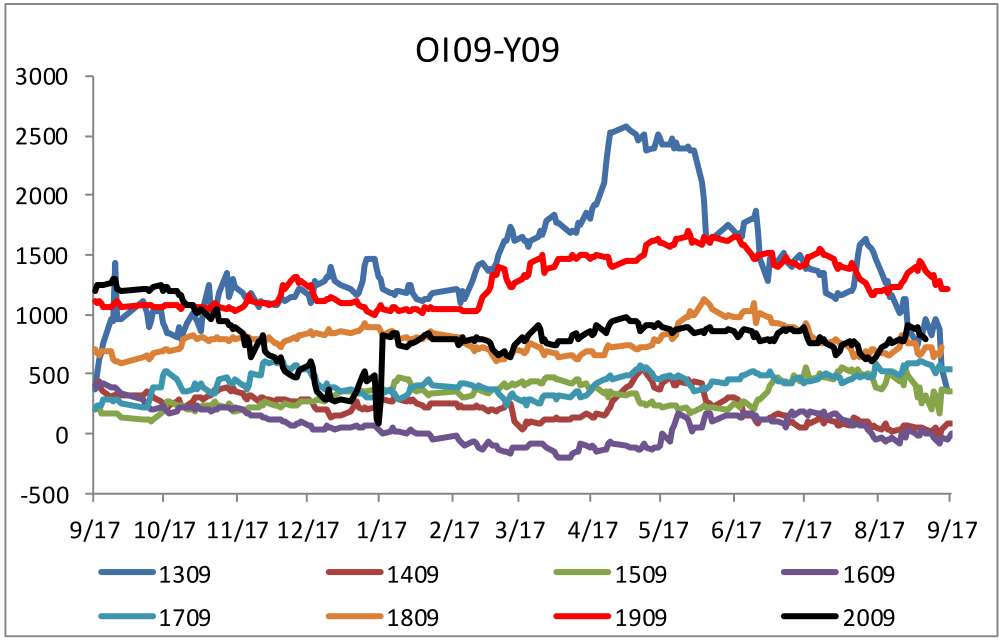
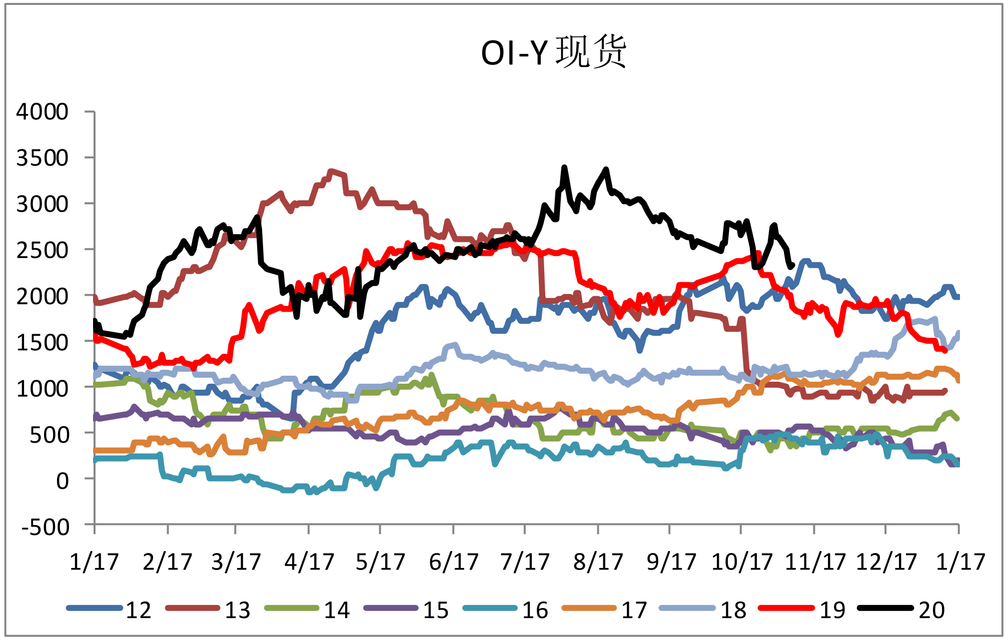
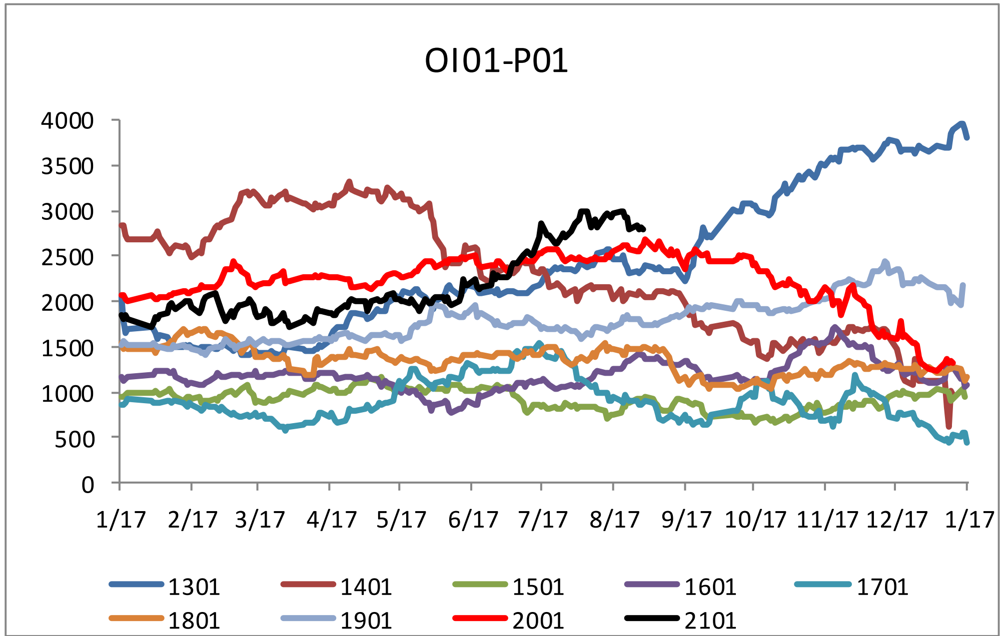
-500
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17
1301 1401 1501 1601
1801 1901 2001 2101

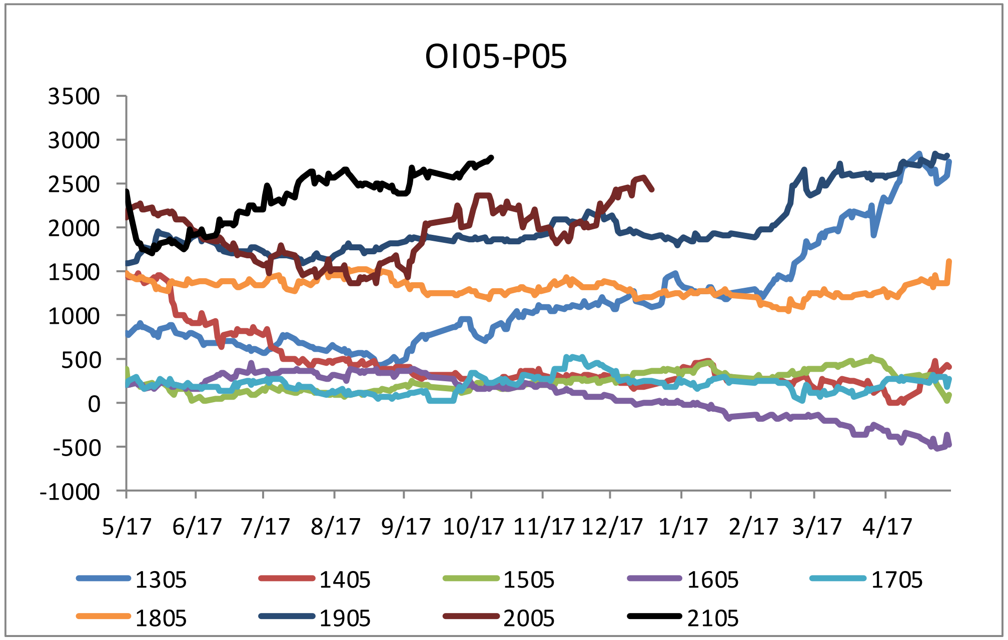

OI05-Y05
3000
2500
2000
1500
1000
500
0
-500
5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17
1305 1405 1505 1605 1705
1805 1905 2005 2105

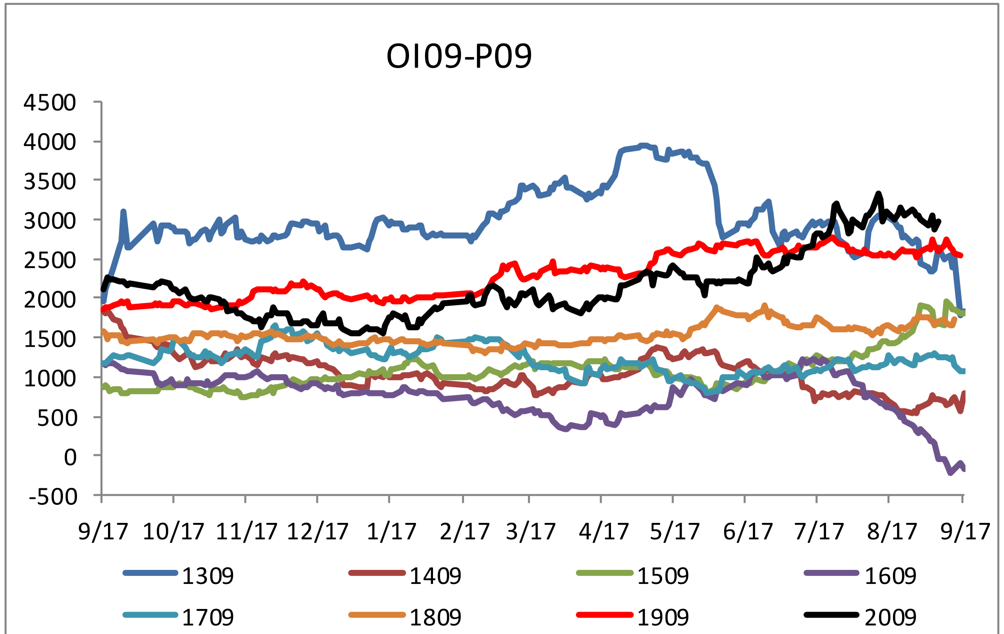

OI09-Y09
3000
2500
2000
1500
1000
500
0
-500
9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17
1309 1409 1509 1609
1709 1809 1909 2009

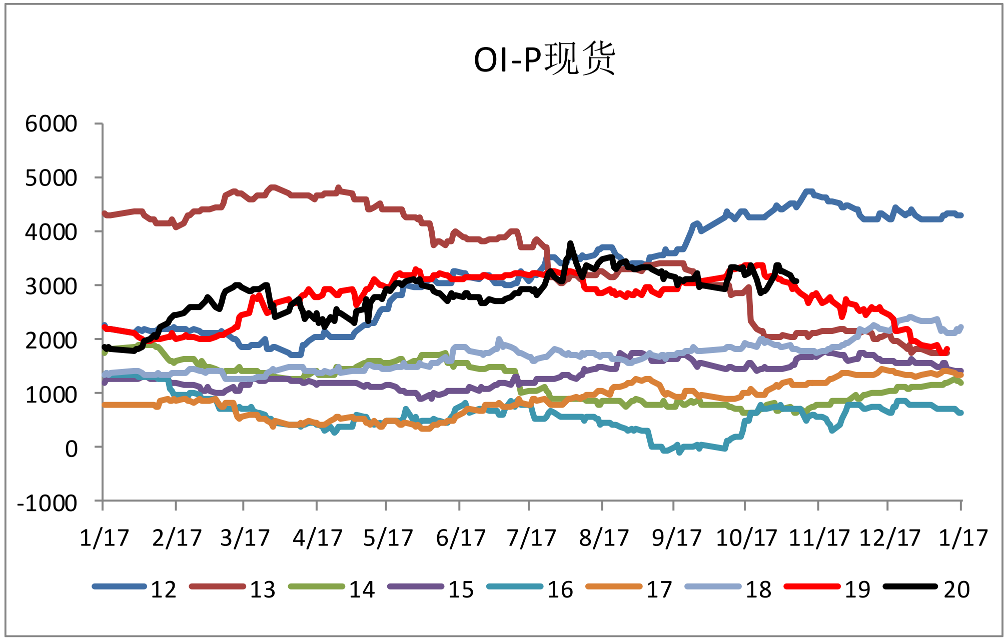

OI-Y 现货
4000
3500
3000
2500
2000
1500
1000
500
0
-500
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17
12 13 14 15 16 17 18 19 20

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
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 4/17 5/17 6/17 7/17 8/17 9/17
1309 1409 1509 1609
1709 1809 1909 2009


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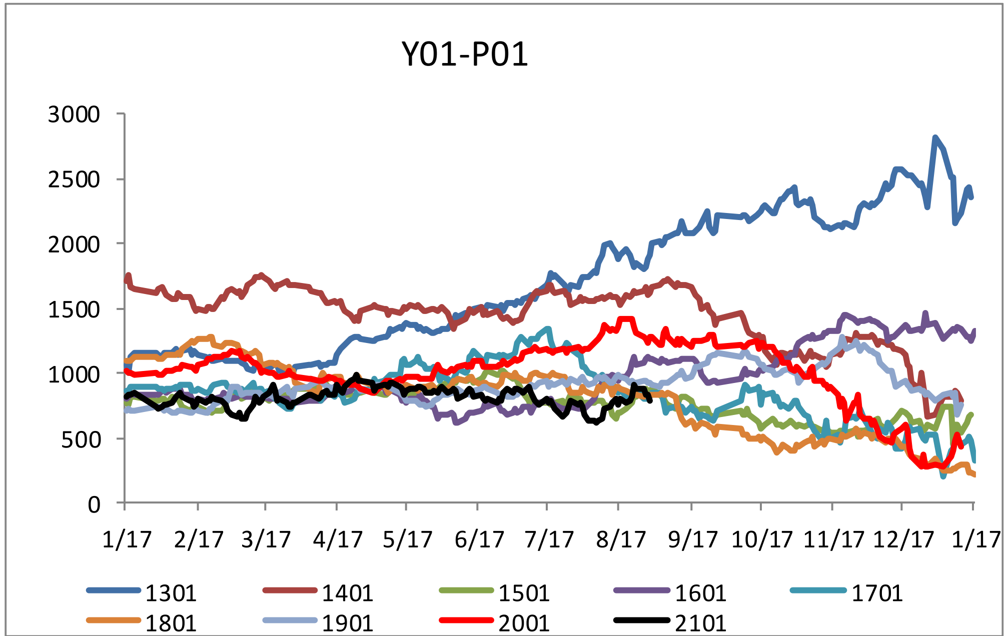
5000
4000
3000
2000
1000
0
-1000
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17
12 13 14 15 16 17 18 19 20

跨品种套利跟踪：Y-P


Y01-P01
3000
2500
2000
1500
1000
500
0
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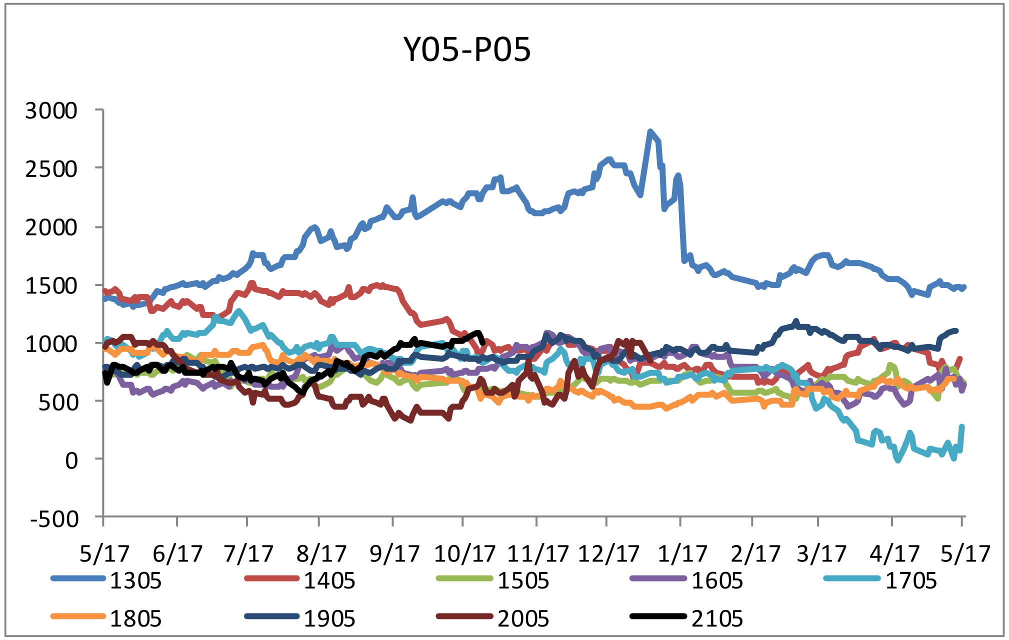
1301 1401 1501 1601 1701
1801 1901 2001 2101


Y05-P05
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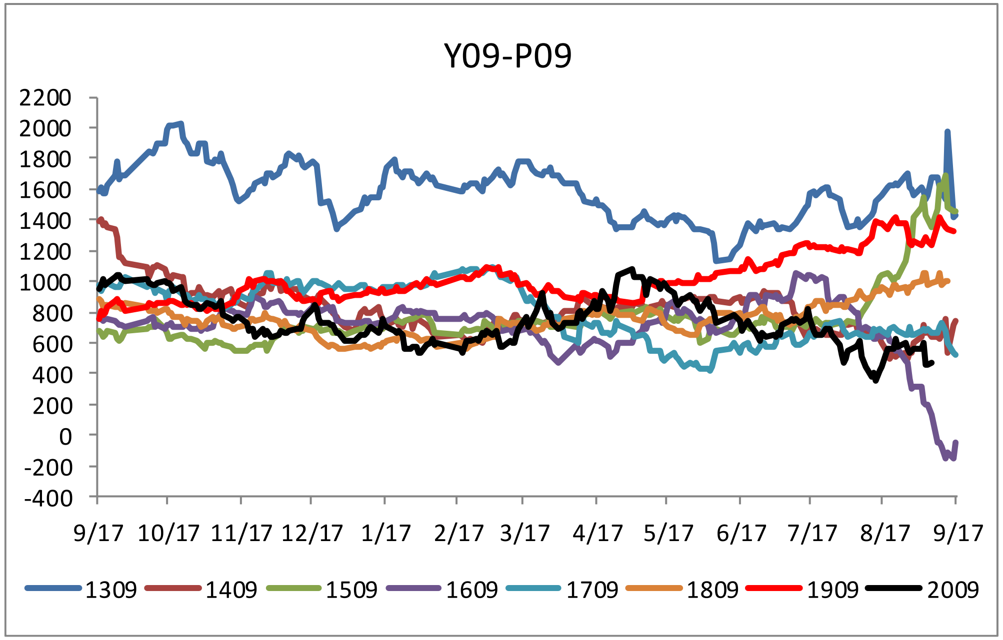
2500
2000
1500
1000
500
0
-500
5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17 5/17
1305 1405 1505 1605 1705
1805 1905 2005 2105


Y09-P09
2200
2000
1800
1600
1400
1200
1000
800
600
400
200
0
-200
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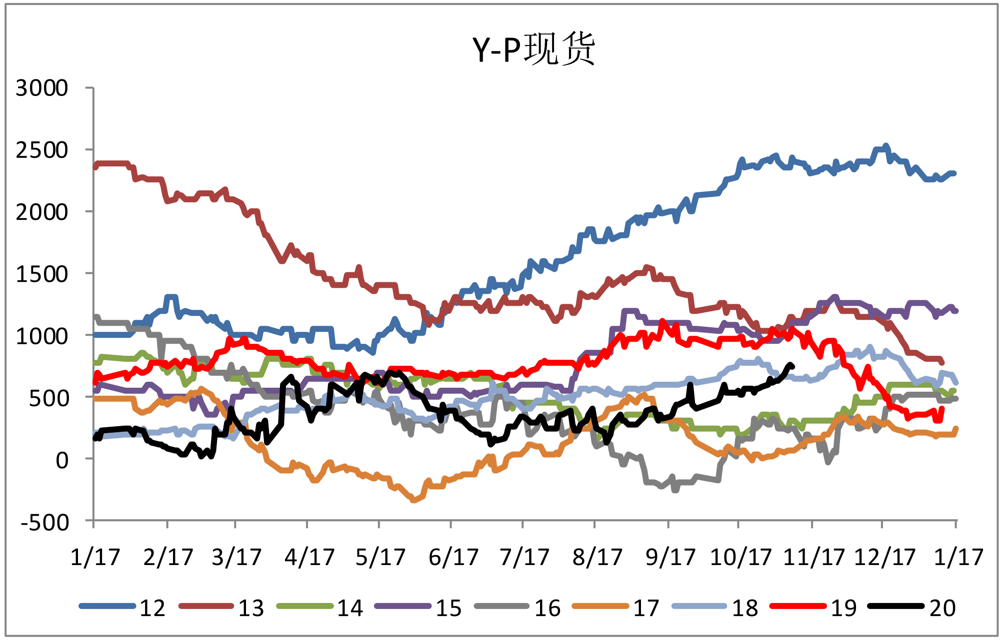
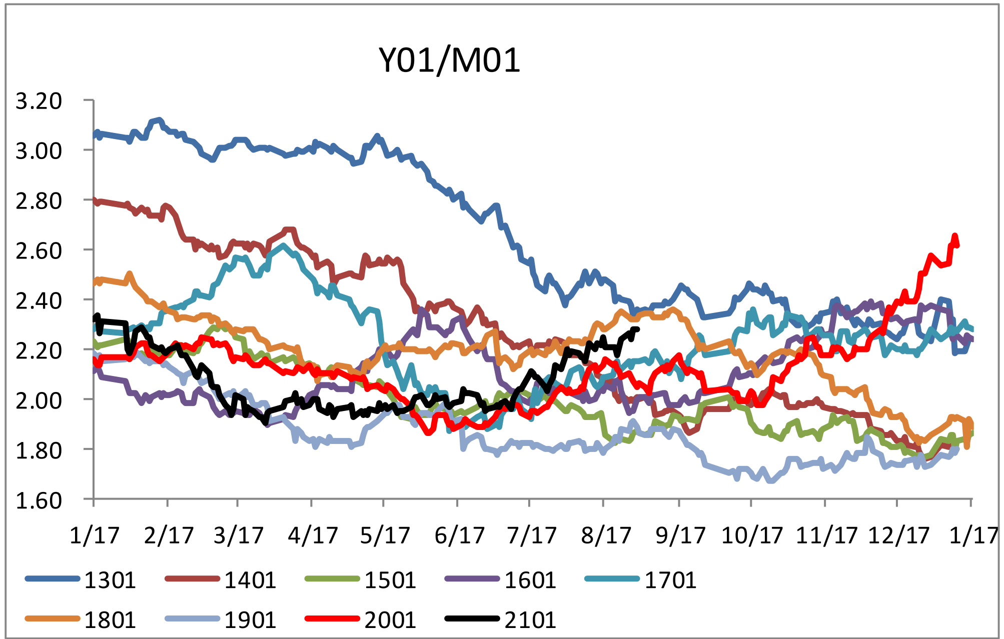
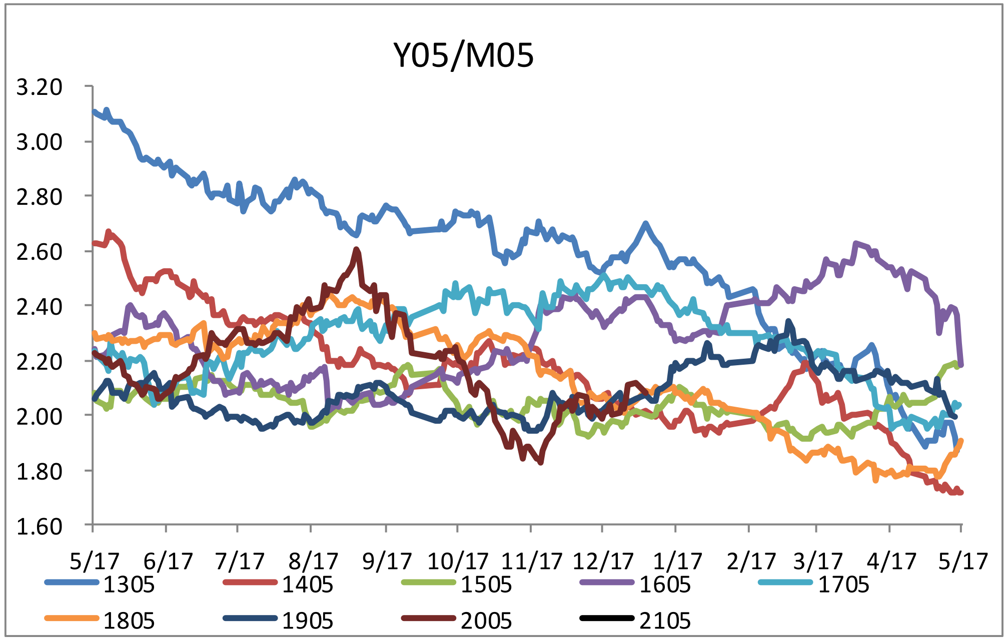
9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17
1309 1409 1509 1609 1709 1809 1909 2009

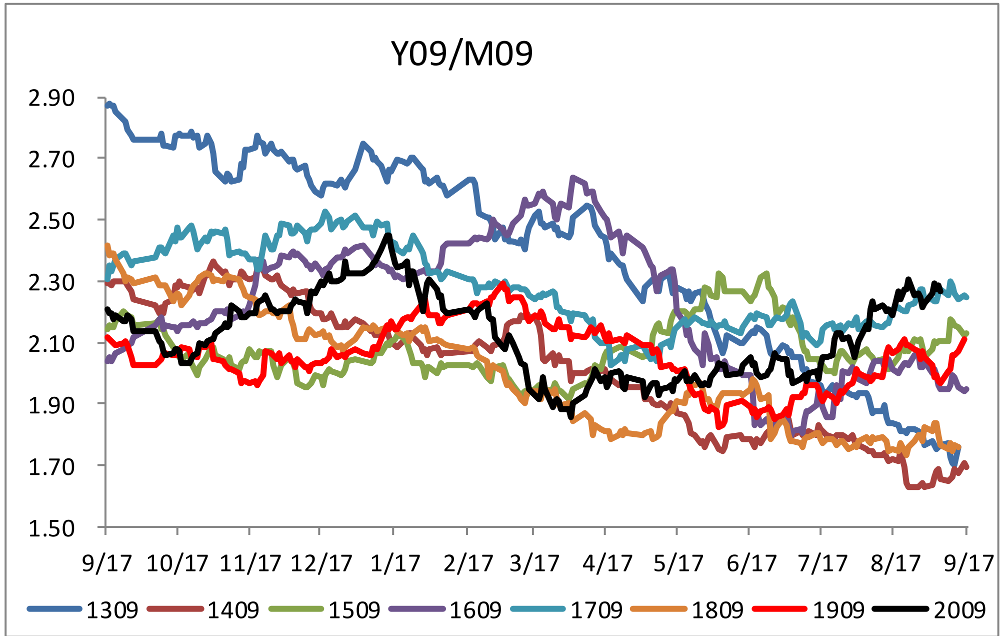

Y-P现货
3000
2500
2000
1500
1000
500
0
-500
1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17 10/17 11/17 12/17 1/17
12 13 14 15 16 17 18 19 20

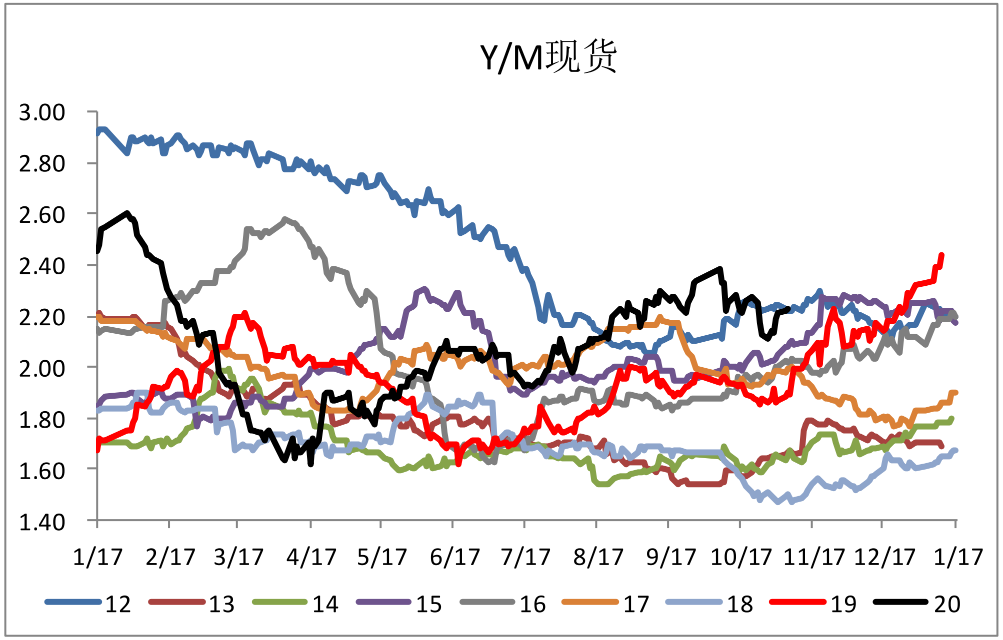
跨品种套利跟踪：Y/M

Y/M

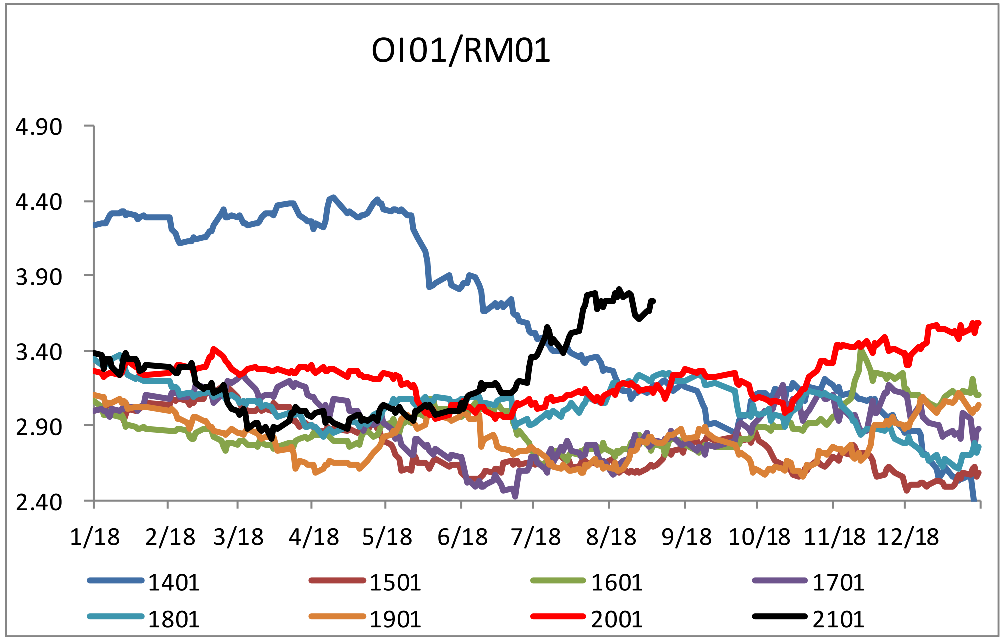


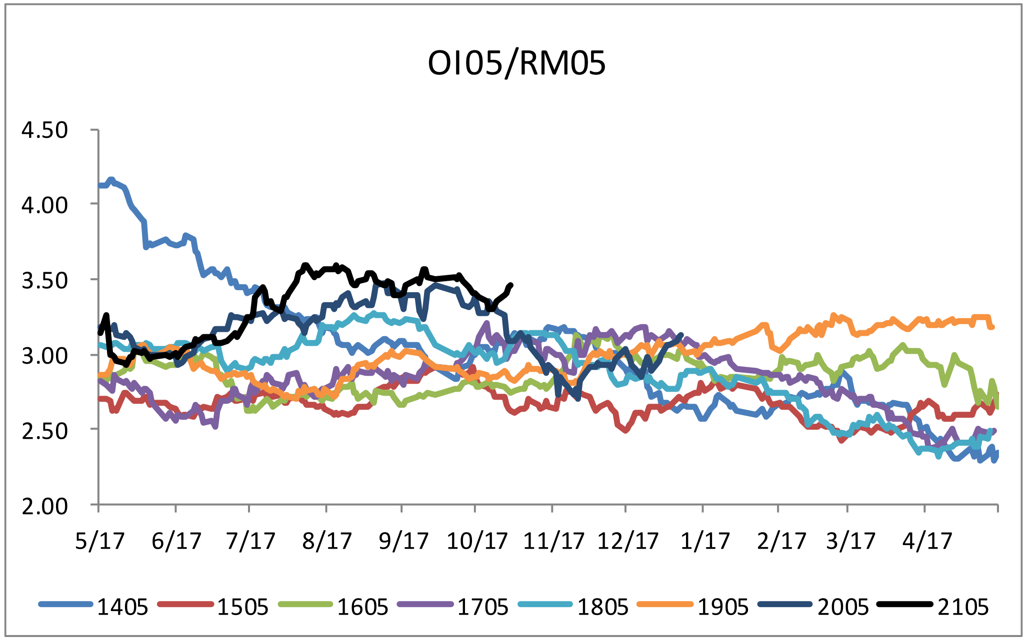


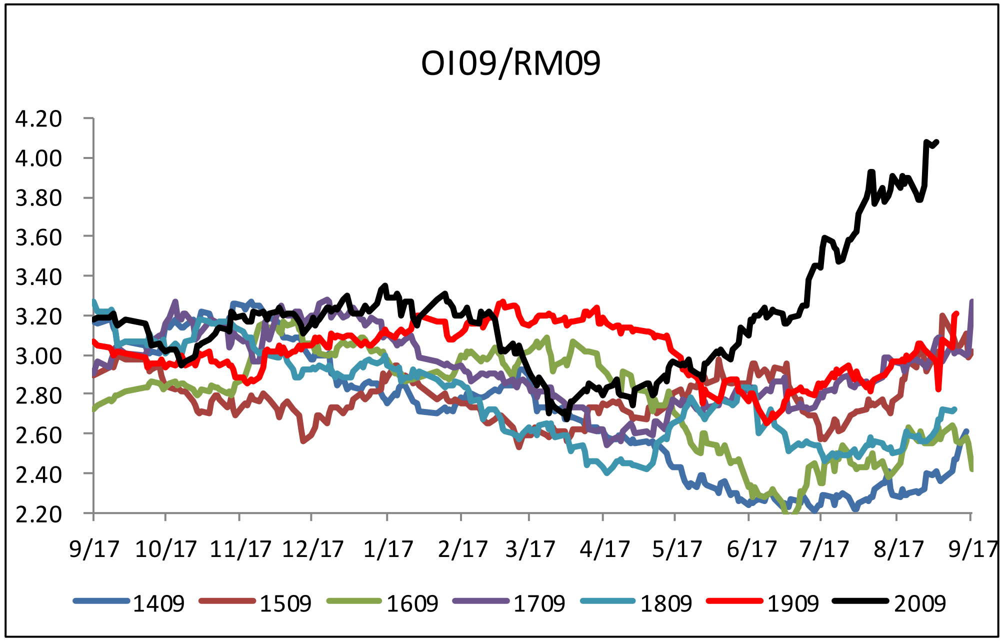




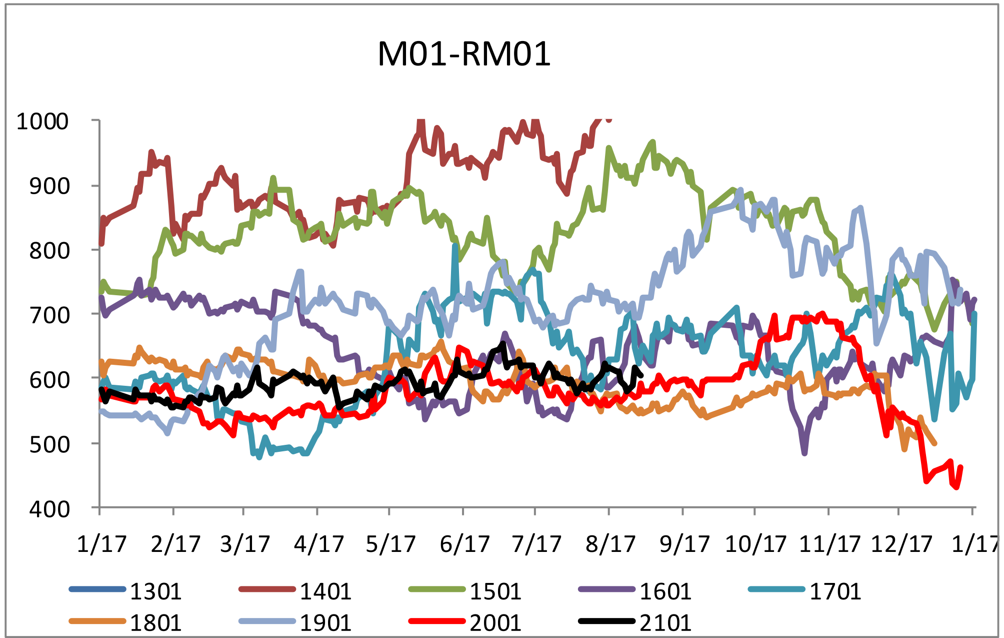
跨品种套利跟踪：OI/RM

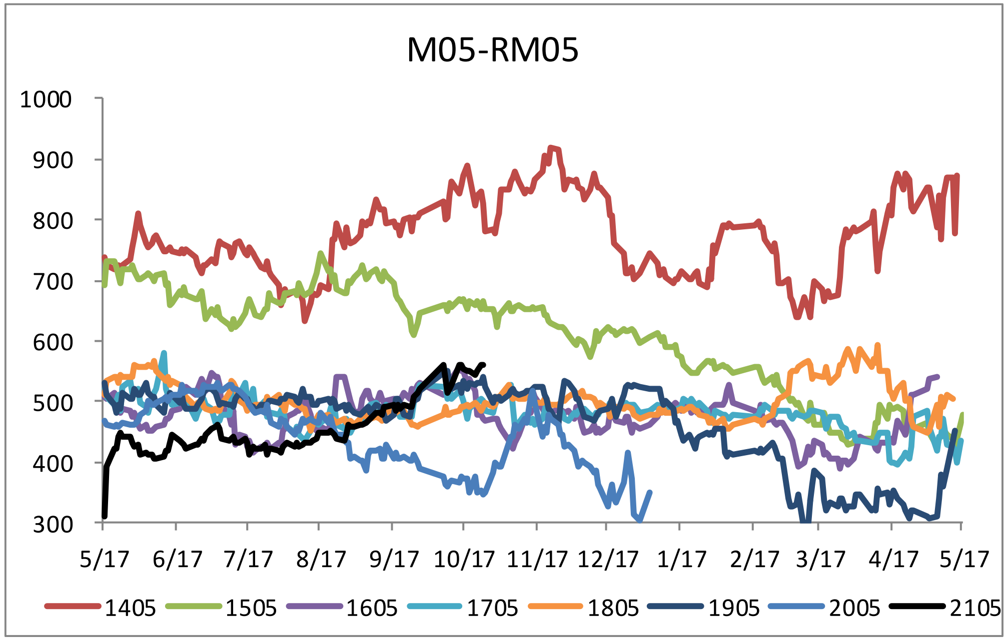






跨品种套利跟踪：M-RM


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
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600
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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
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1605
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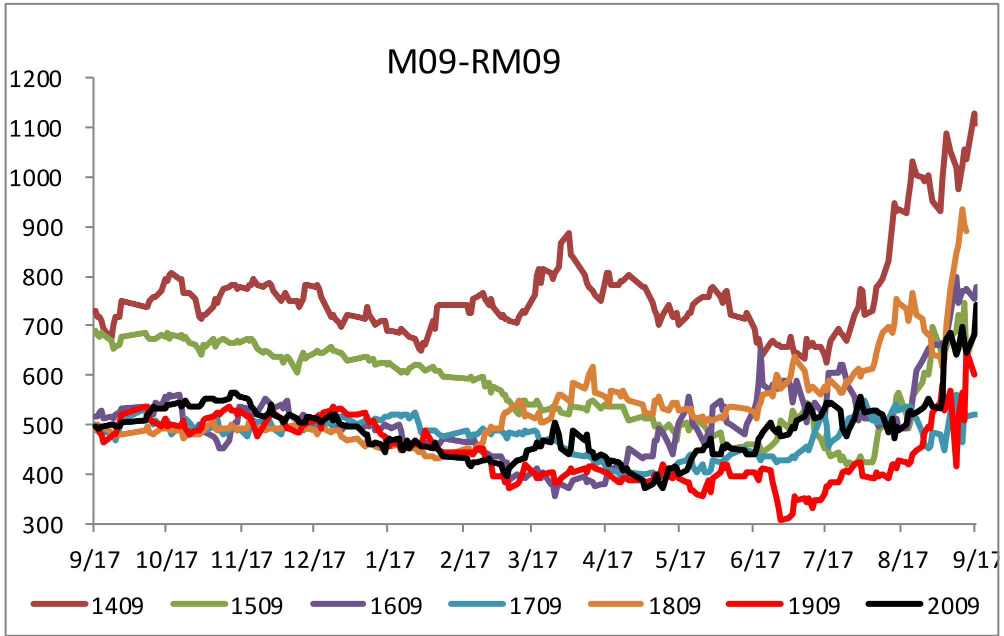
1805
1905
2005
2105


M09-RM09
1200
1100
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800
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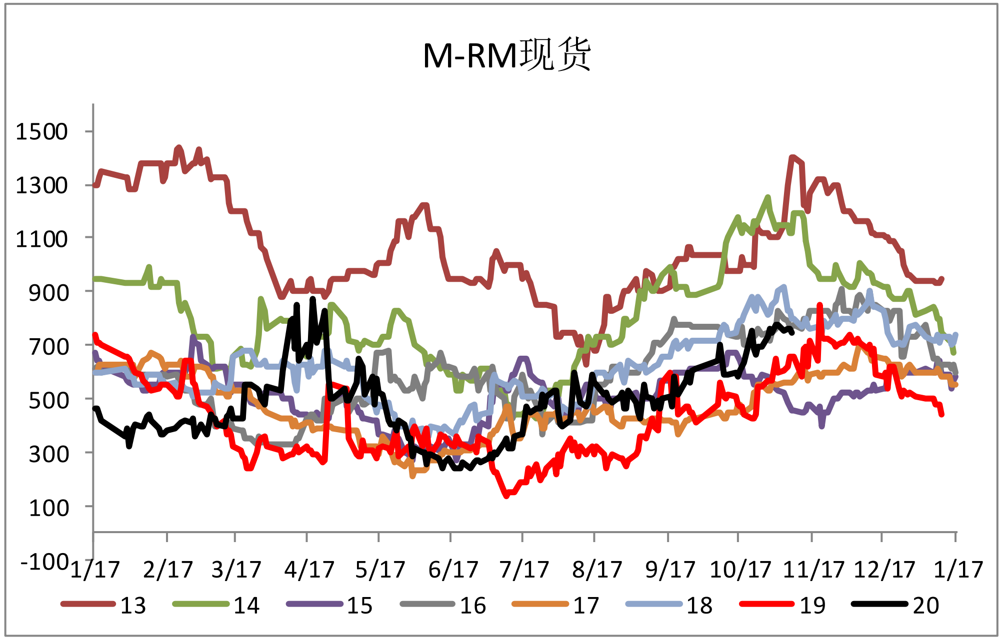
500
400
300
9/17 10/17 11/17 12/17 1/17 2/17 3/17 4/17 5/17 6/17 7/17 8/17 9/17
1409
1509
1609
1709
1809
1909
2009


M-RM现货
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-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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19
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重要声明