

场内期权周报

投资咨询部

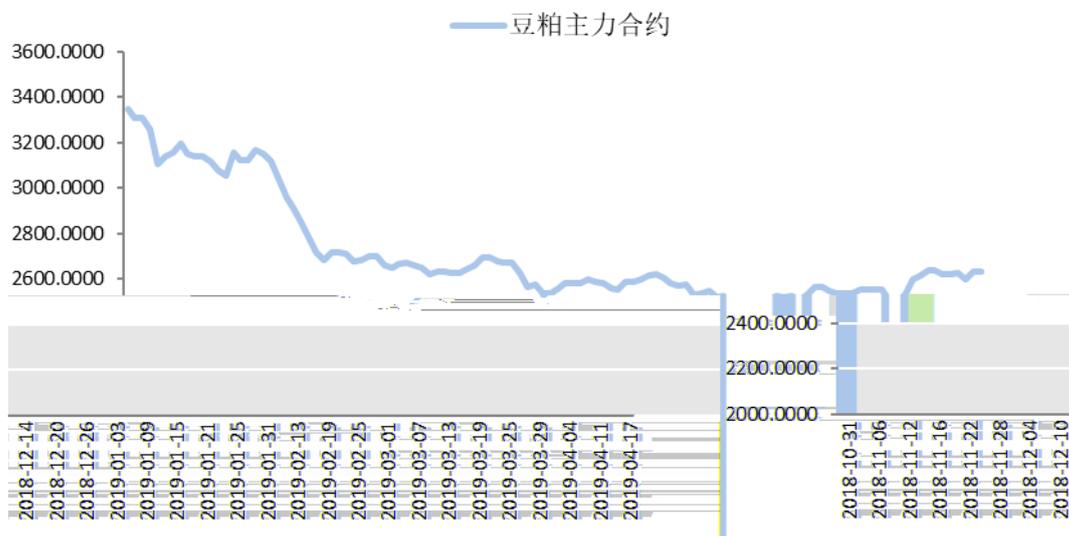
波动率分析:

交易策略:



一、【标的分析】

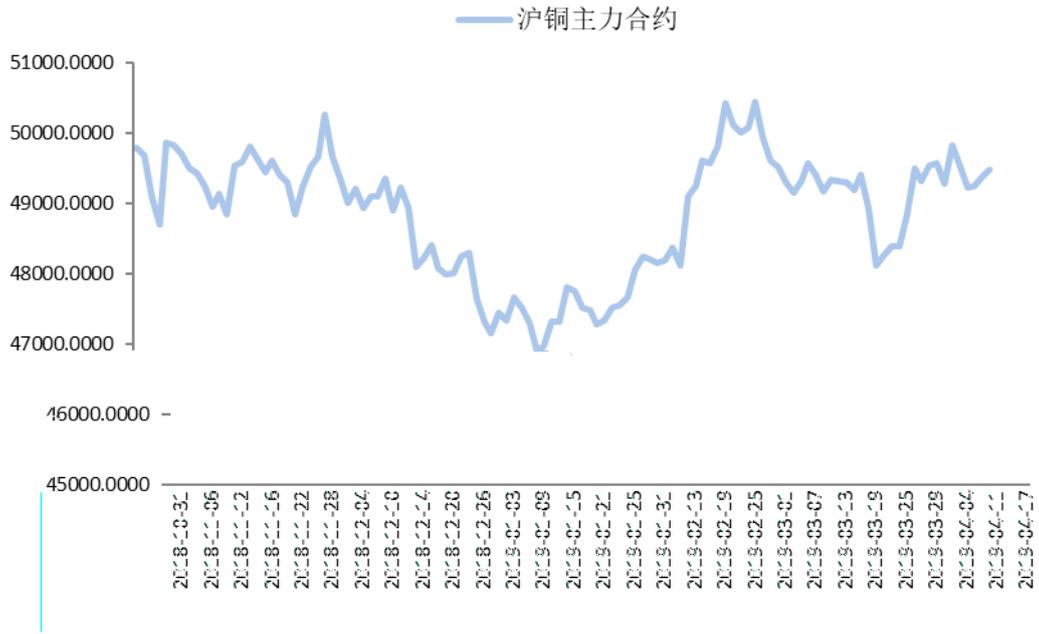
1.1 豆粕



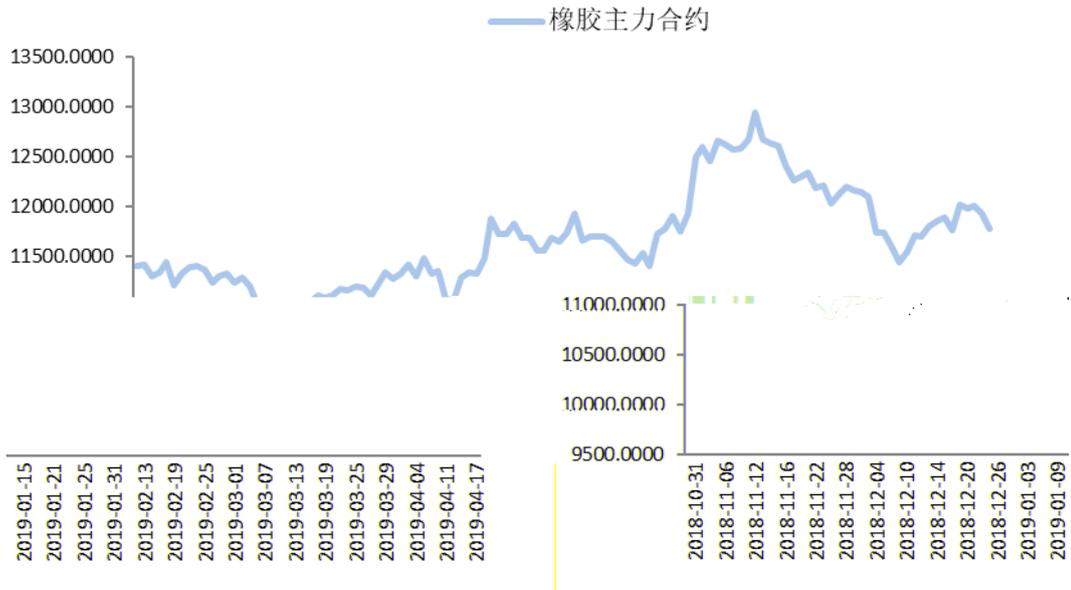
1.2 白糖



1.3 沪铜



1.4 橡胶



1.5 玉米

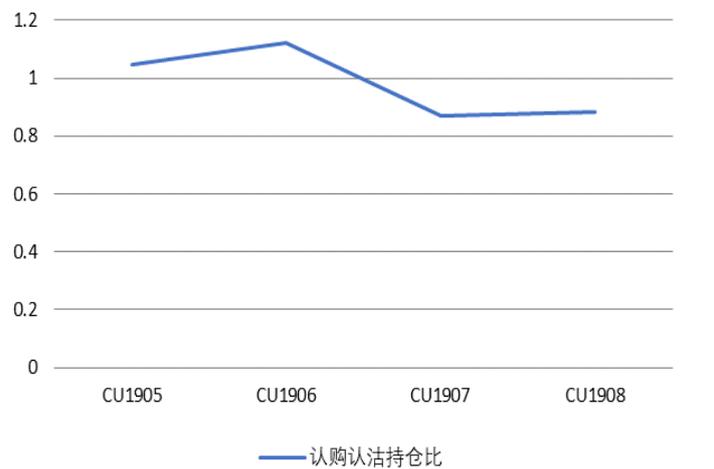
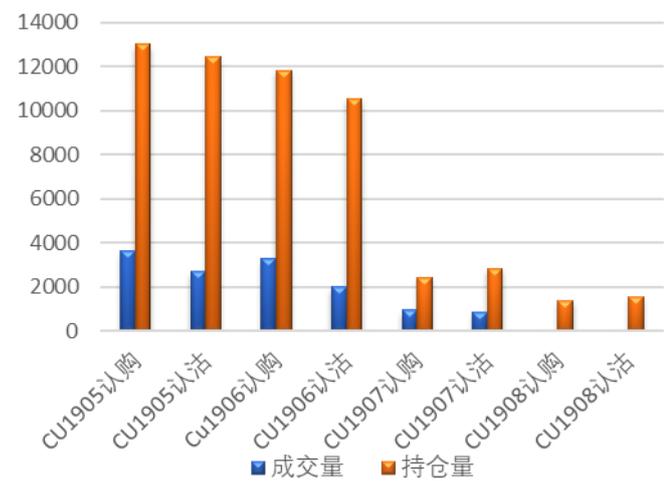
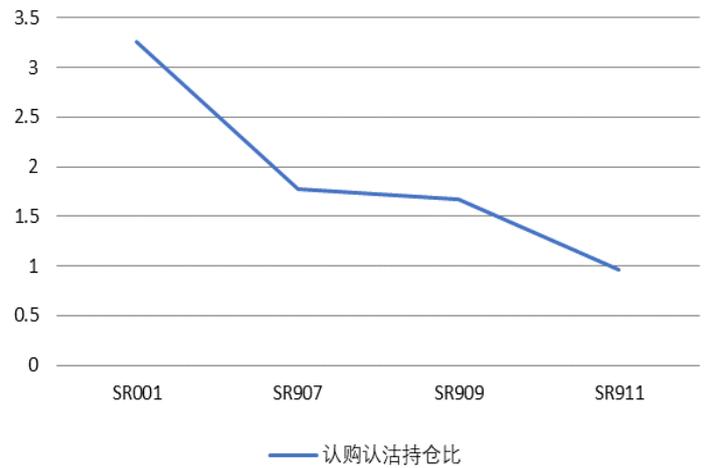
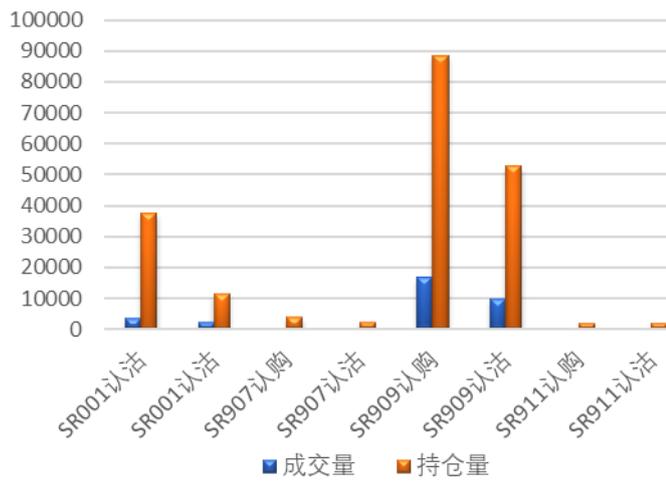
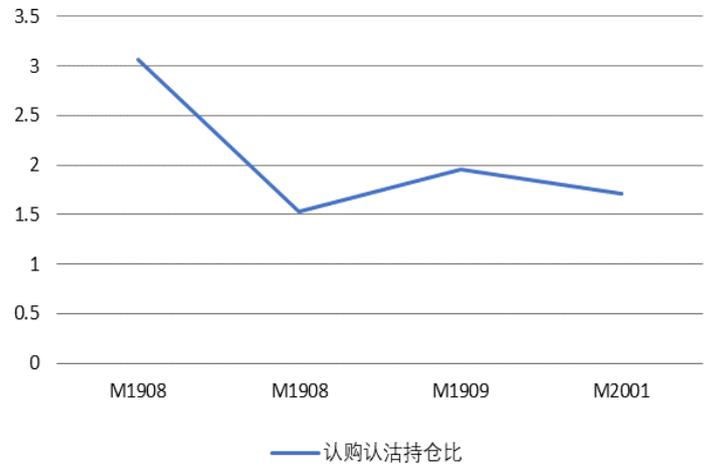
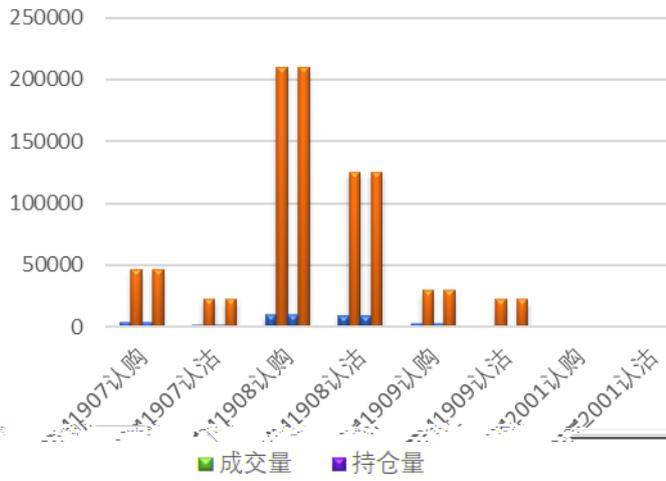


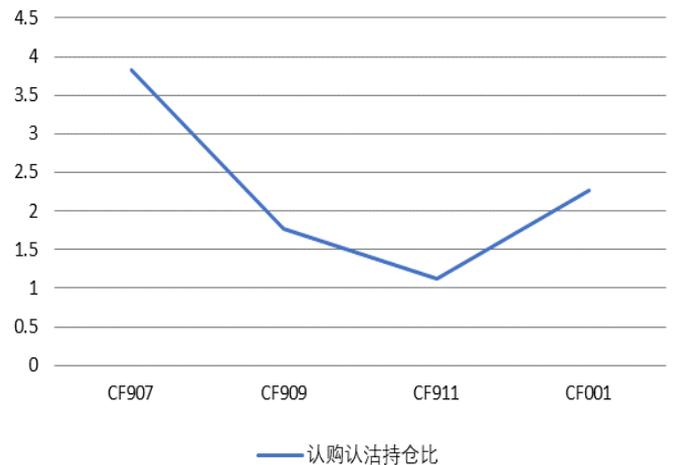
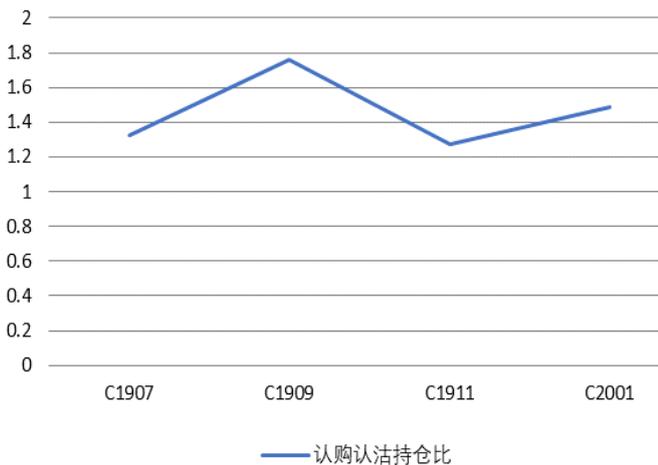
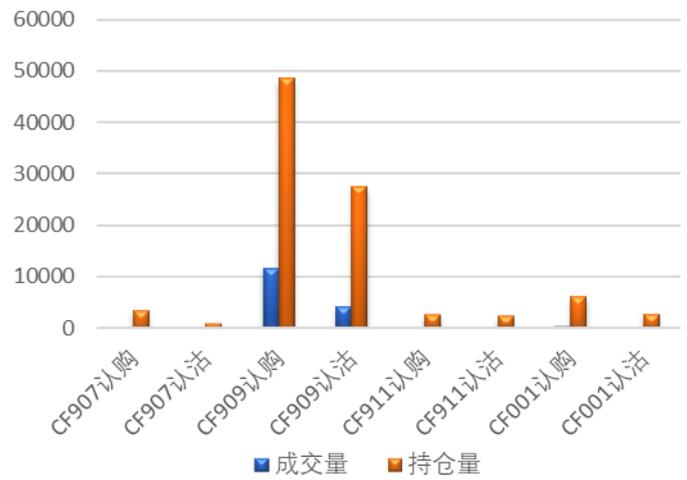
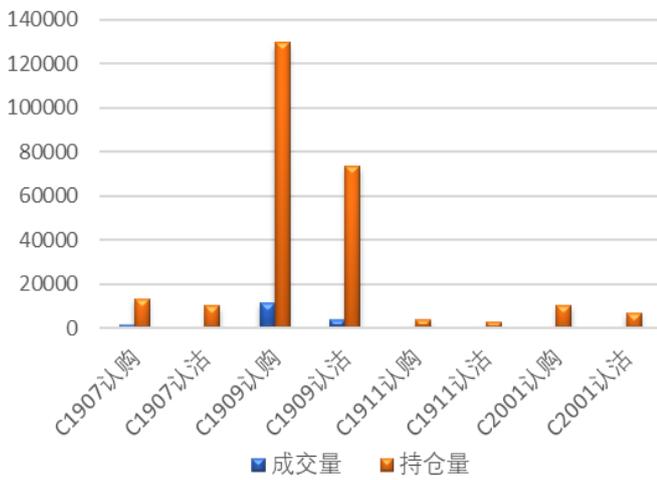
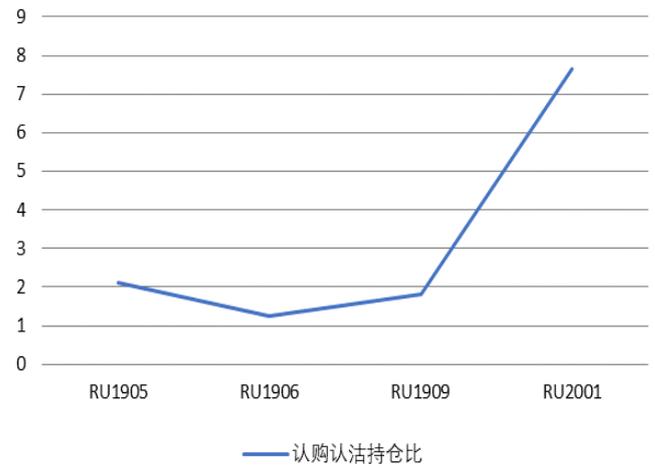
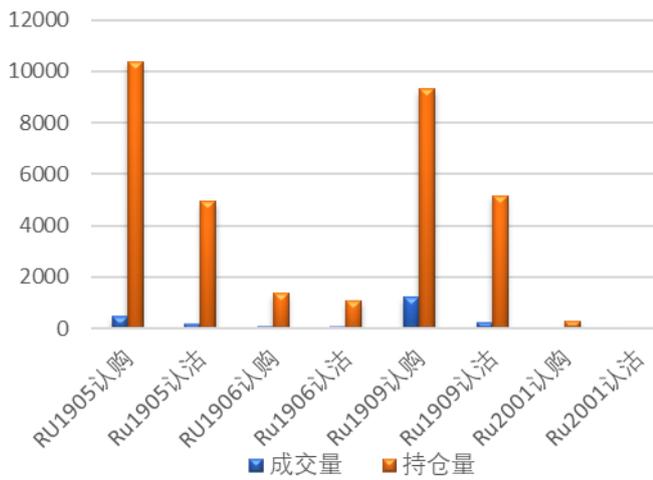
1.6 棉花



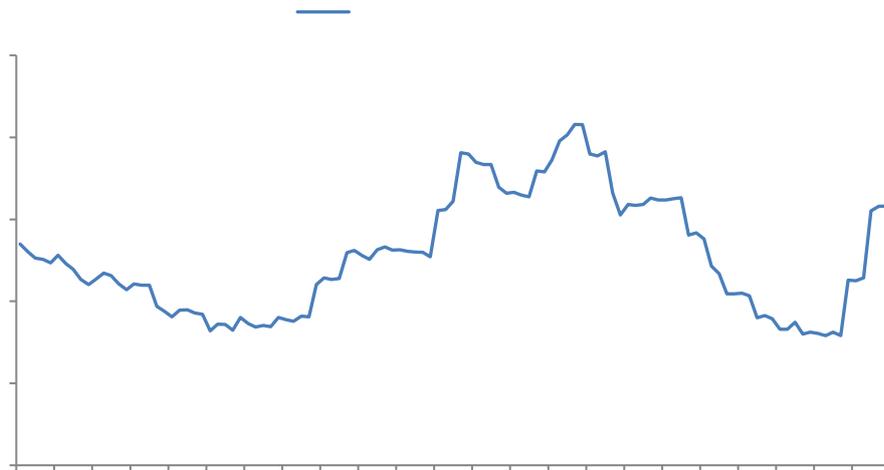
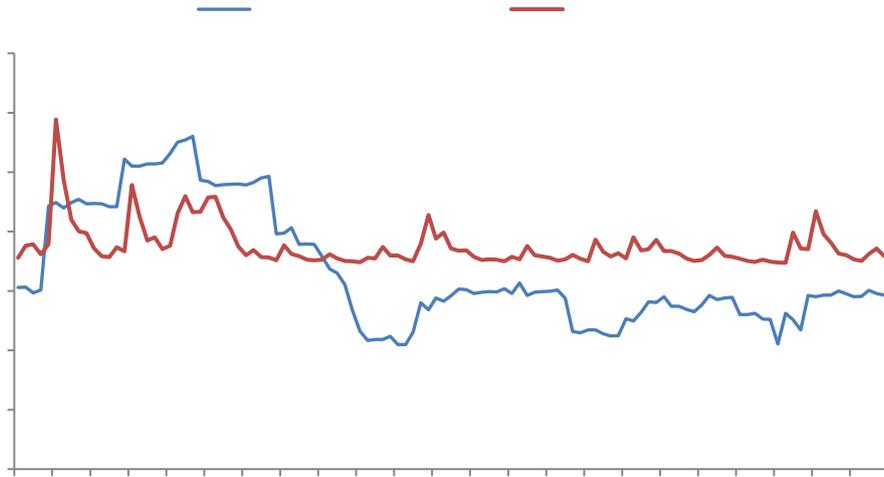
二、【期权数据分析】

1、各场内期权成交持仓及 PCR

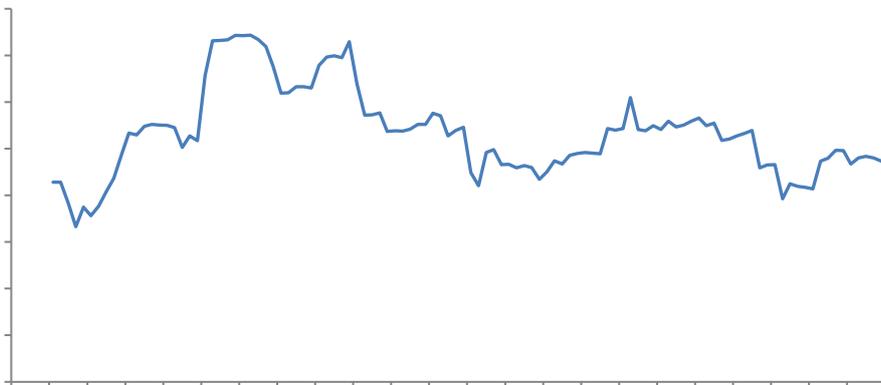
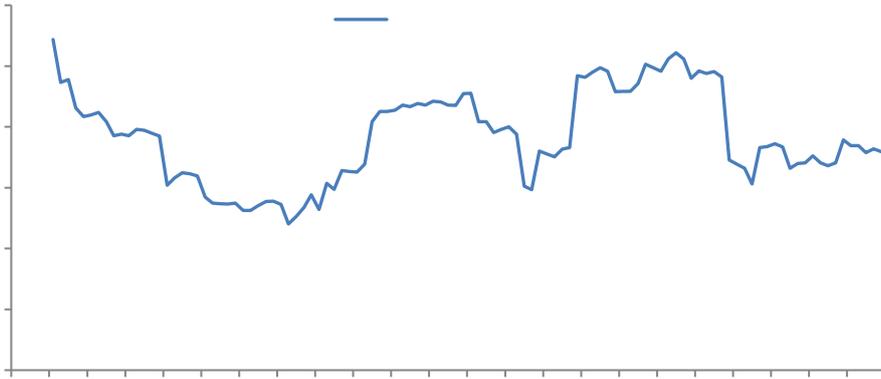
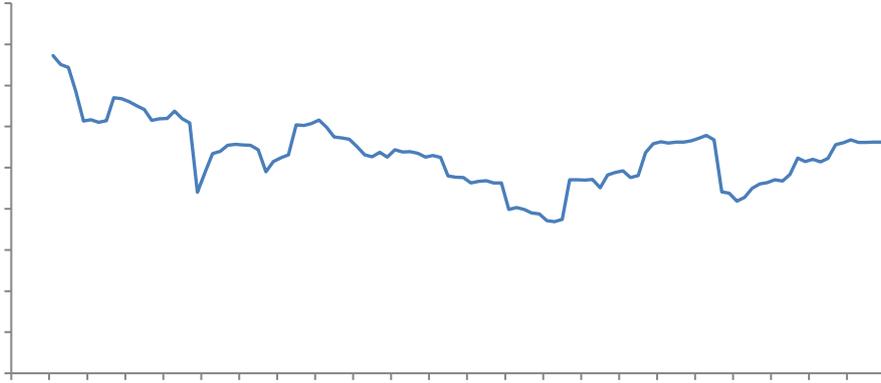


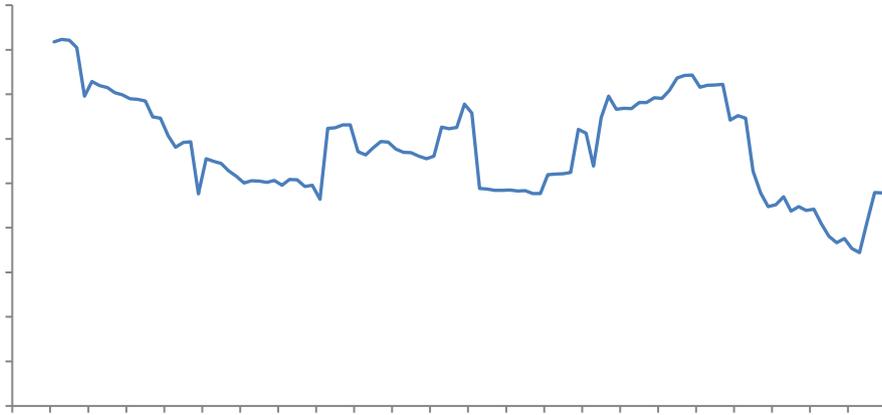


2、各品种历史波动率走势

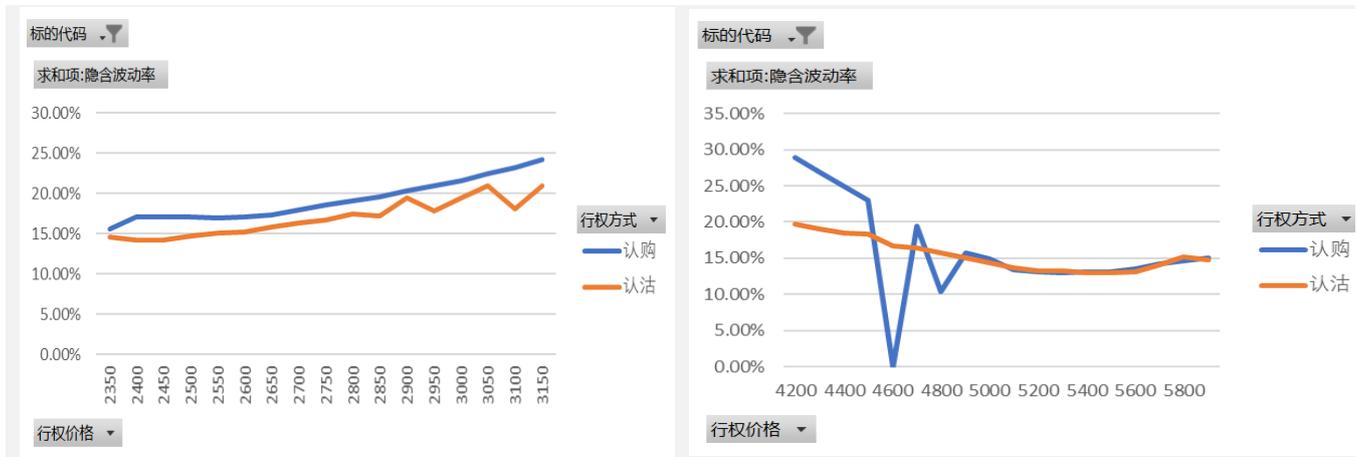


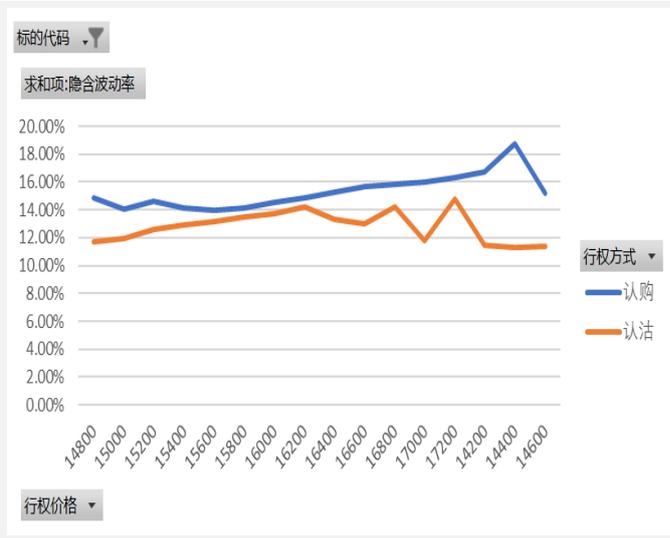
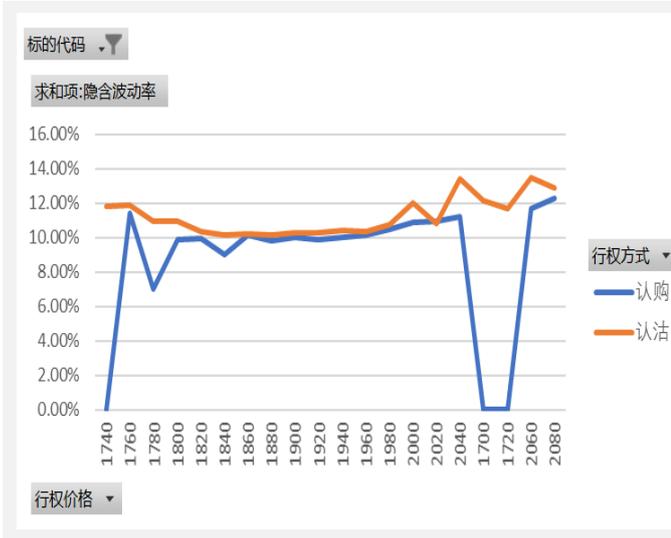
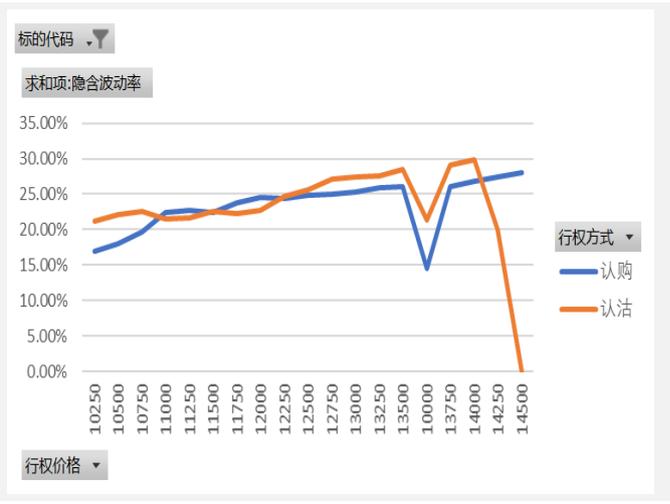
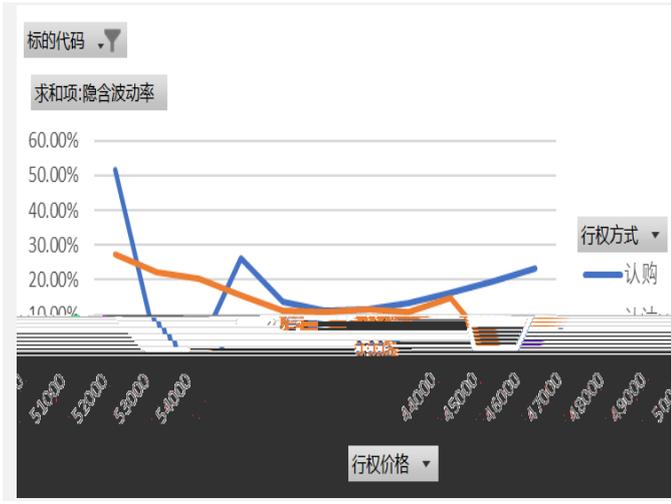
(20)





3、各品种主力合约隐含波动率微笑





4、场外市场参考波动率

4.16													
华泰													
鲁证													
国君													
永安													
中粮													
4.16													
华泰													
鲁证													
国君													
永安													
中粮													

三、【交易策略推荐】

1、方向交易策略

2、波动率交易

免责声明：

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