

场内期权周报

投资咨询部

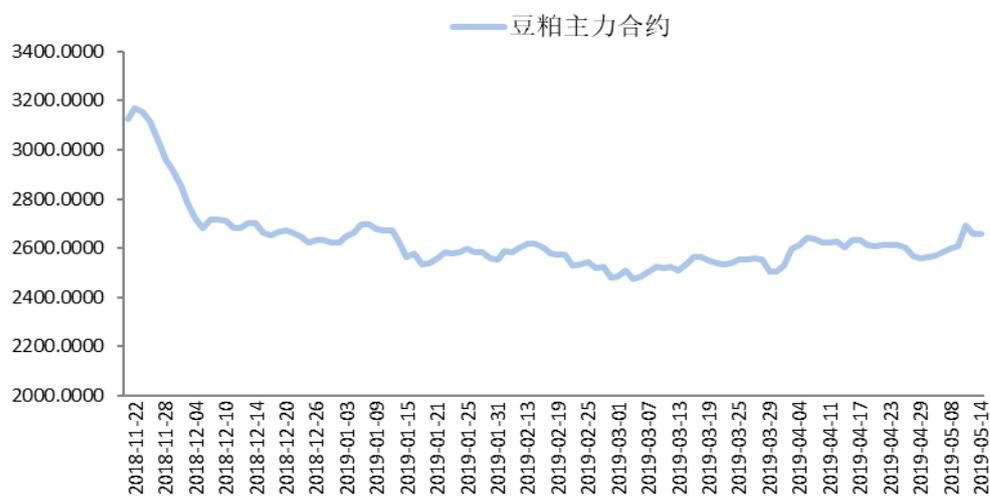
波动率分析:

交易策略:



一、【标的分析】

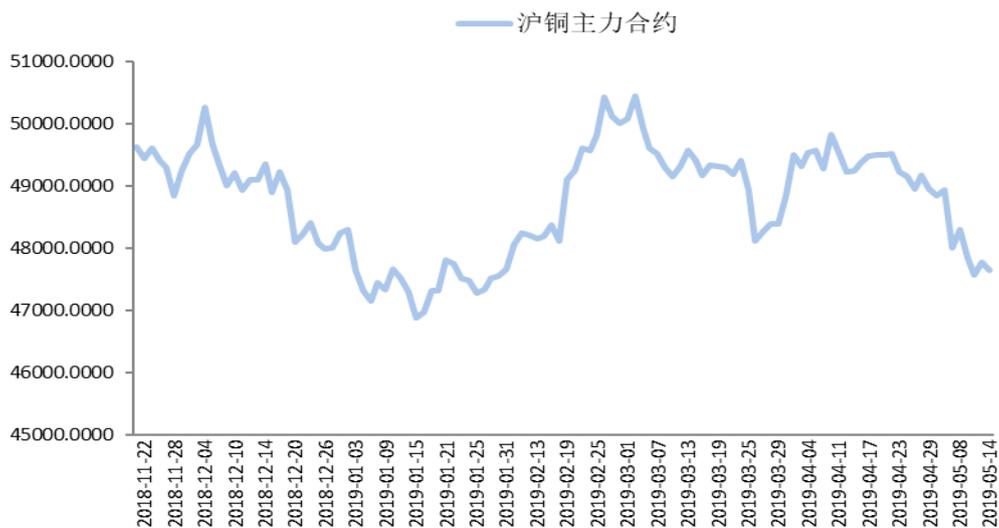
1.1 豆粕



1.2 白糖



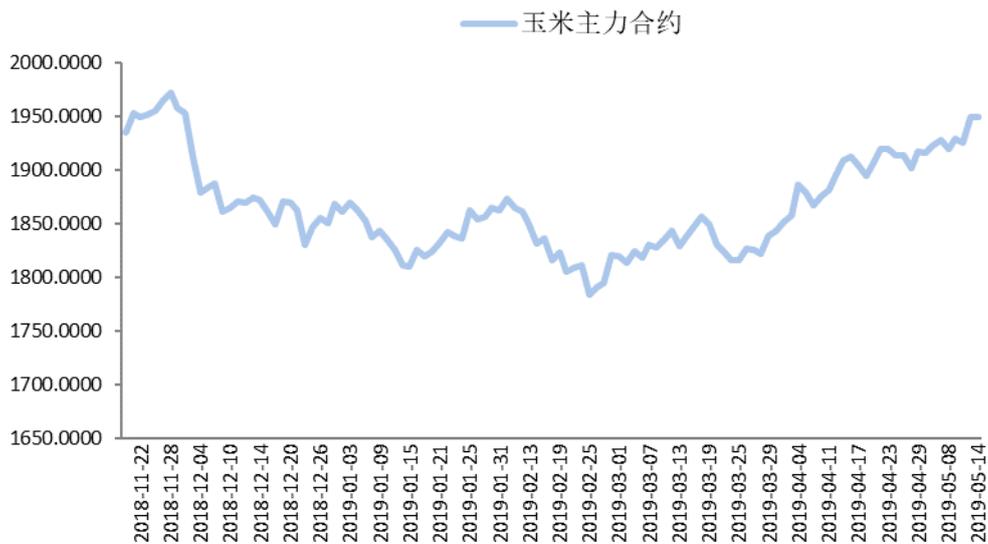
1.3 沪铜



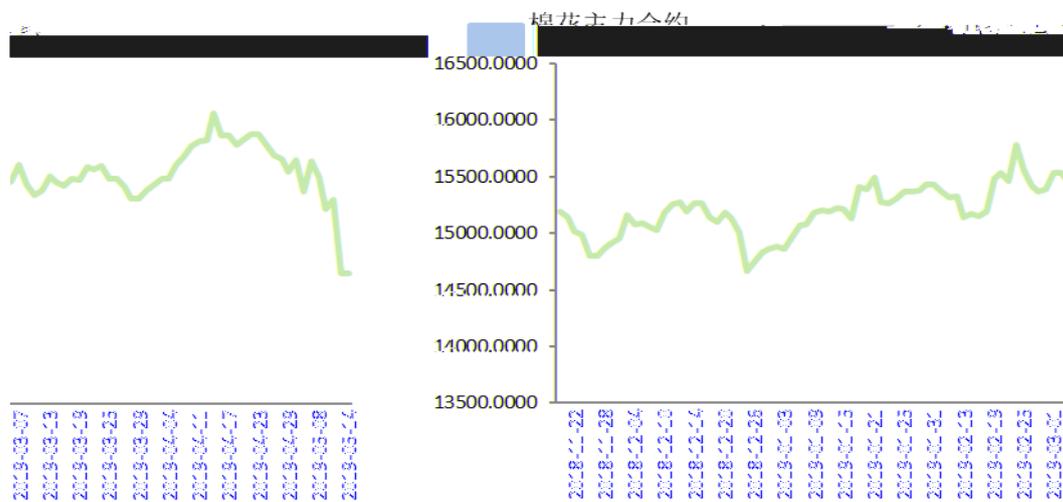
1.4 橡胶



1.5 玉米

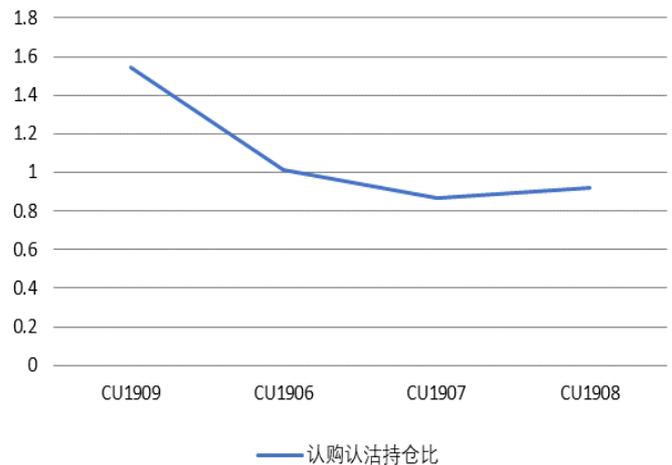
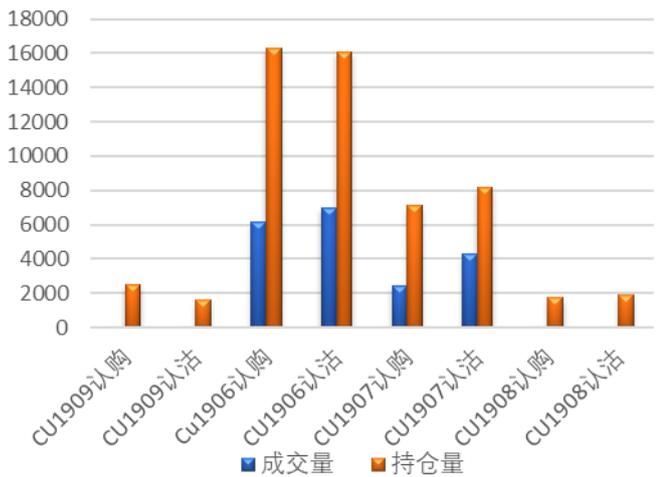
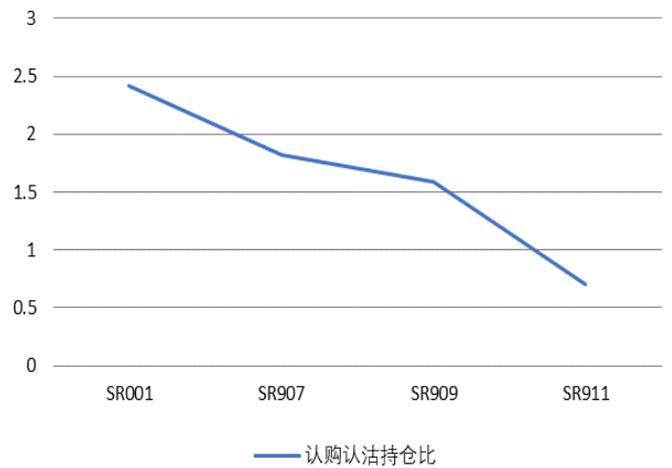
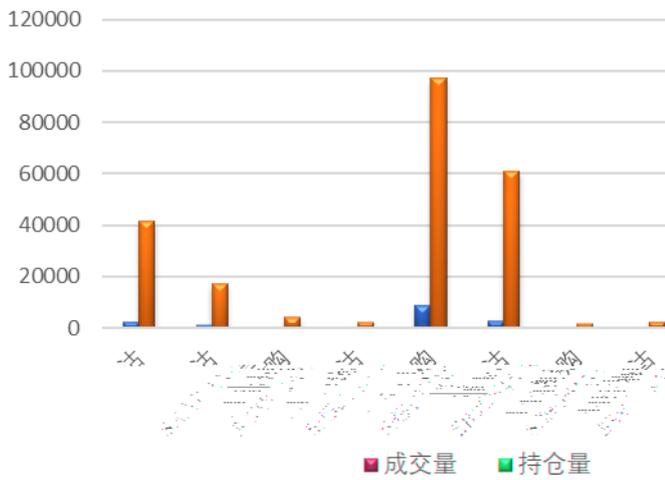
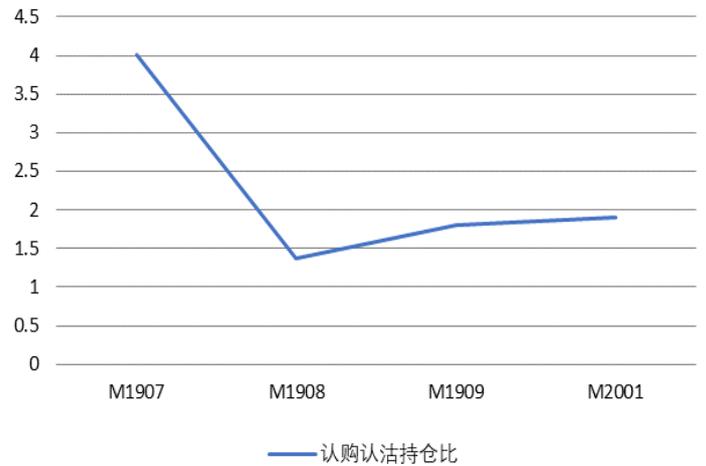
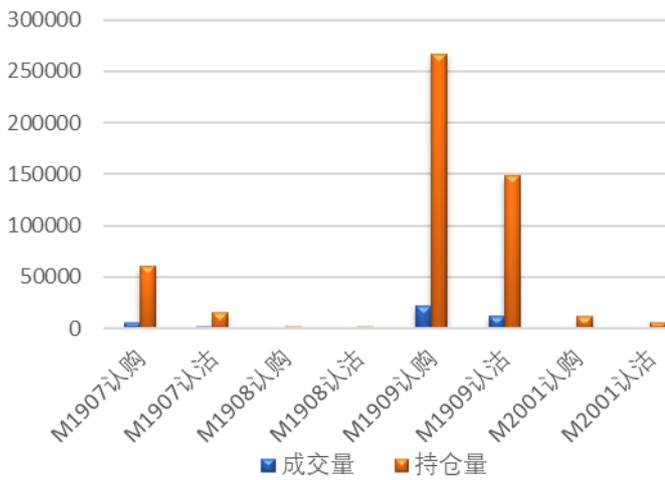


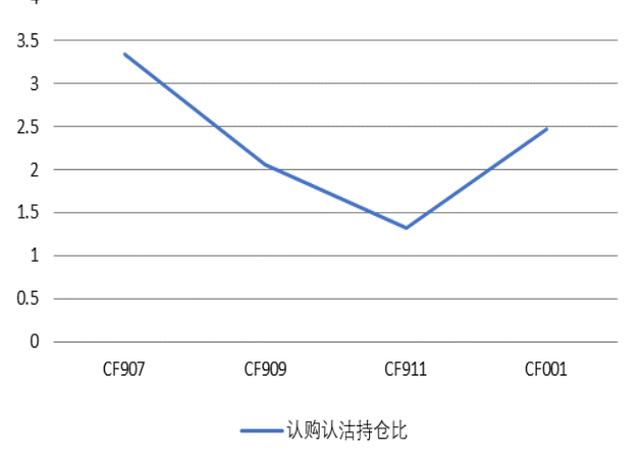
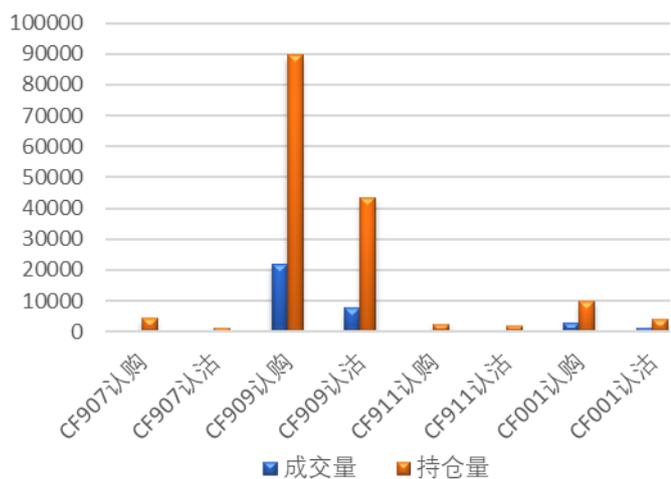
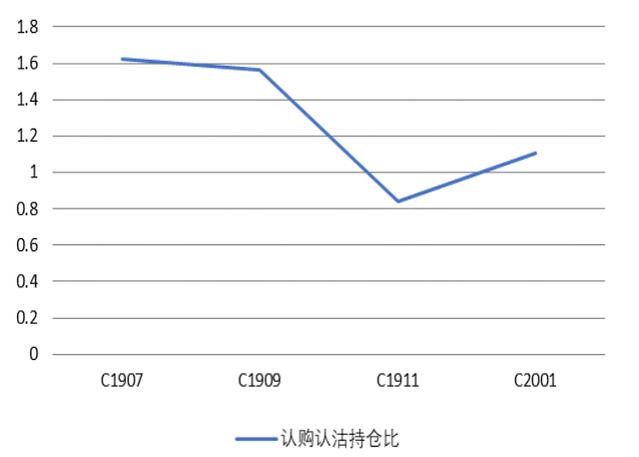
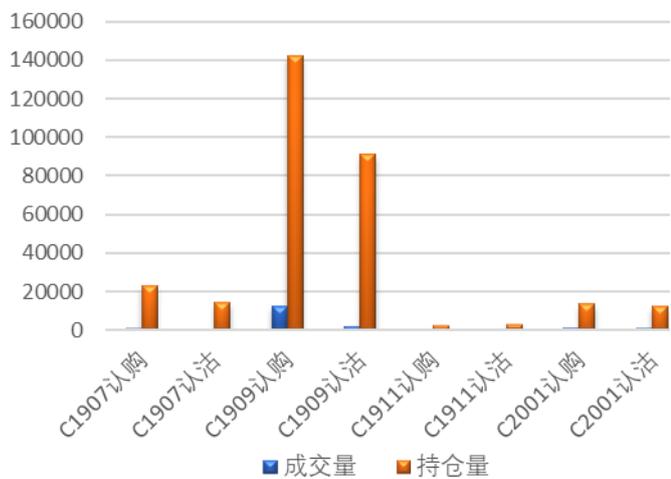
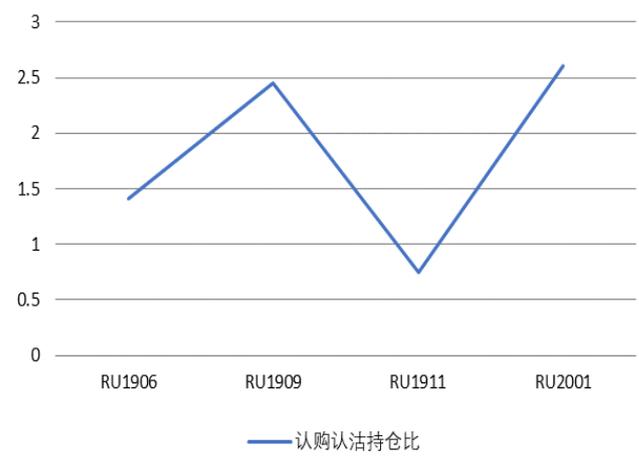
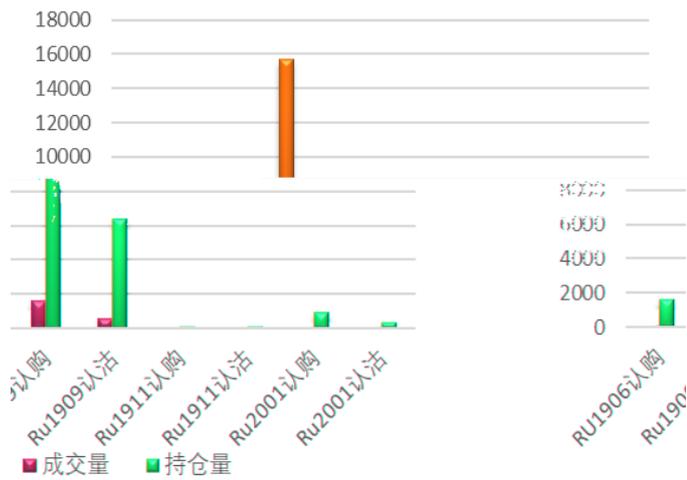
1.6 棉花



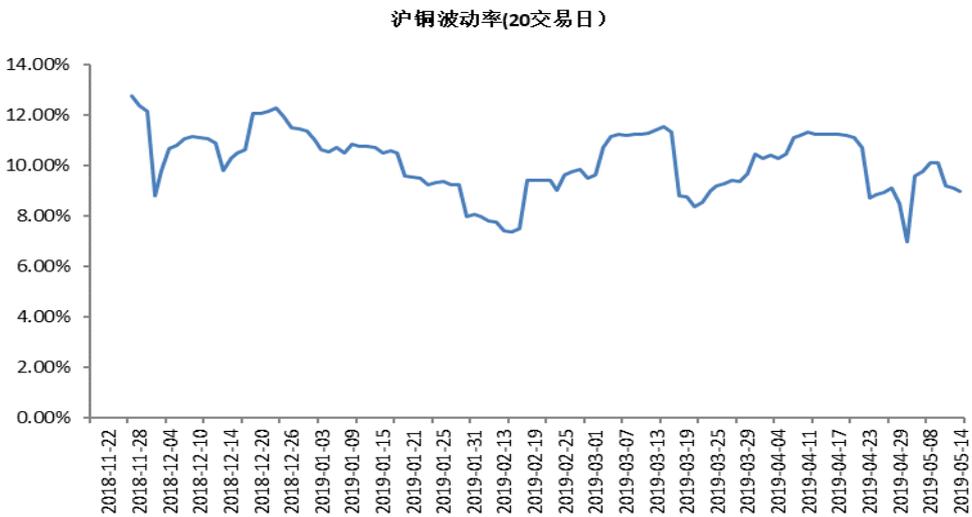
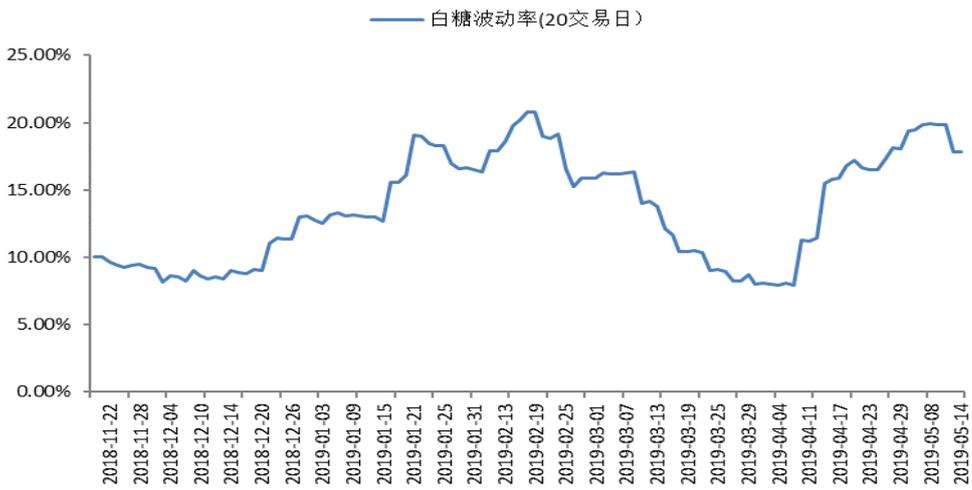
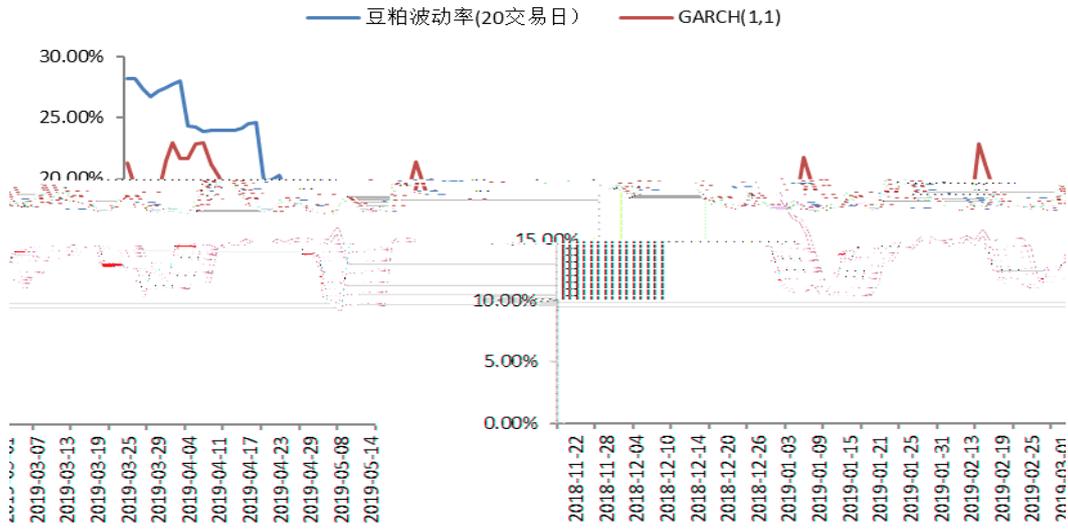
二、【期权数据分析】

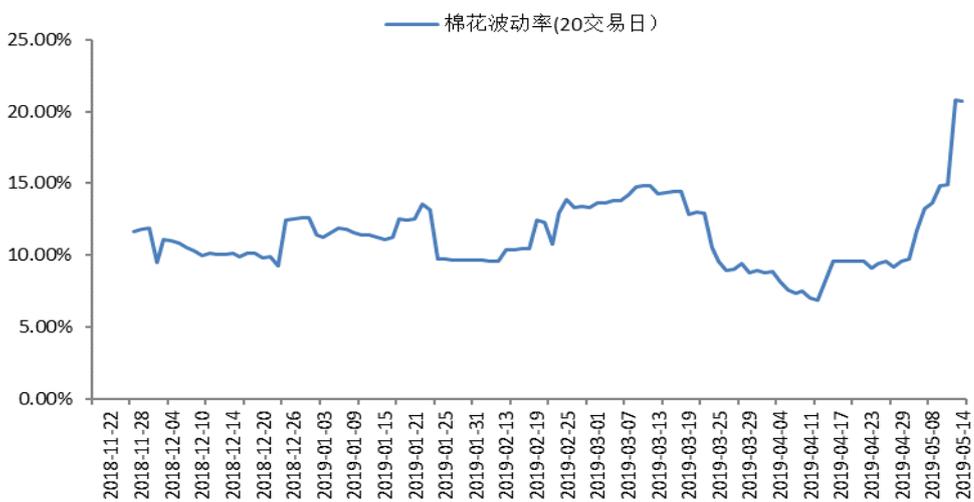
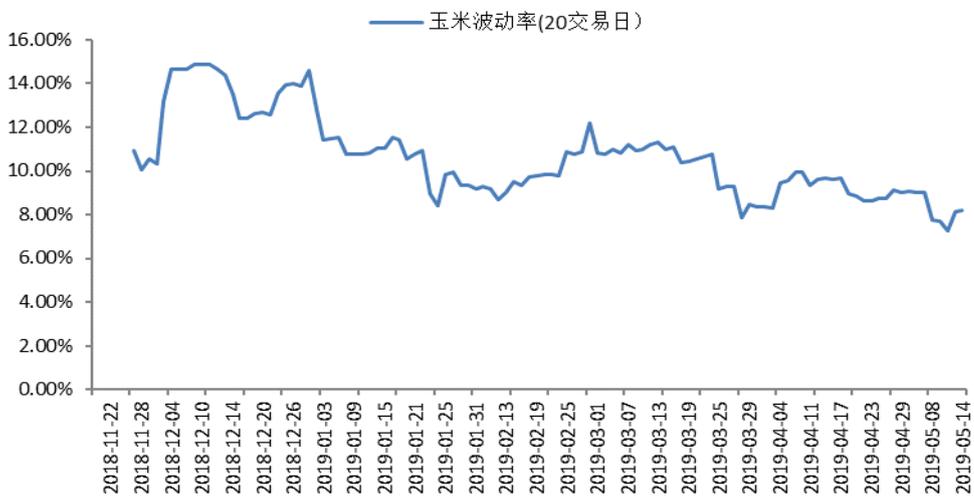
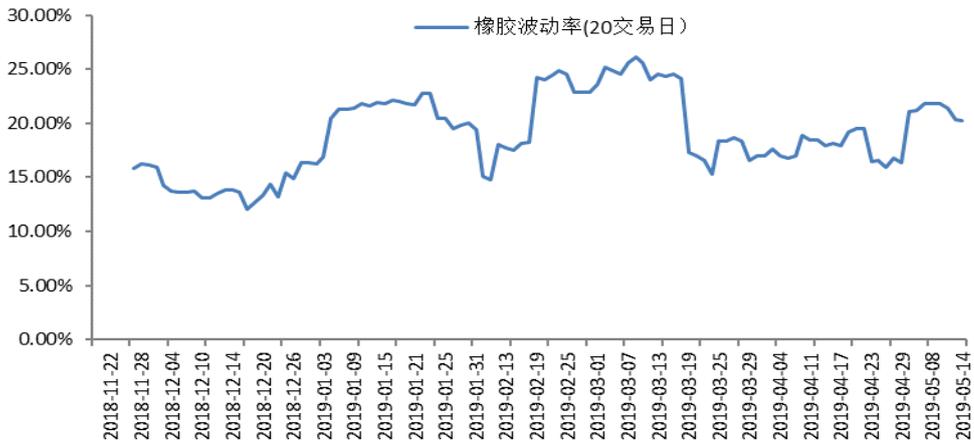
1、各场内期权成交持仓及 PCR



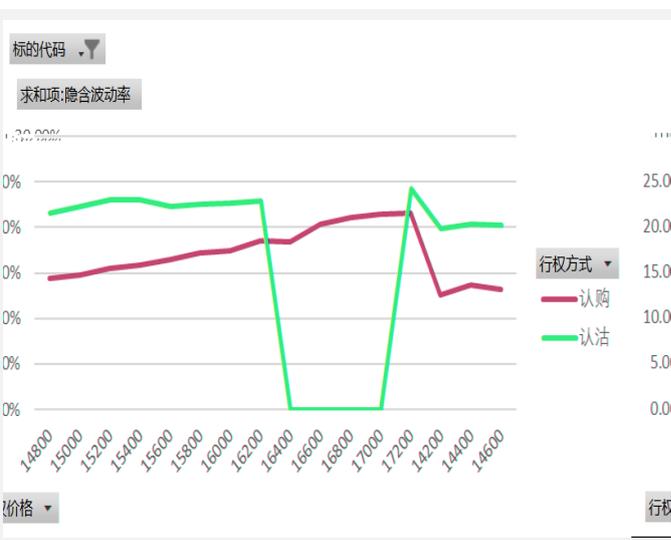
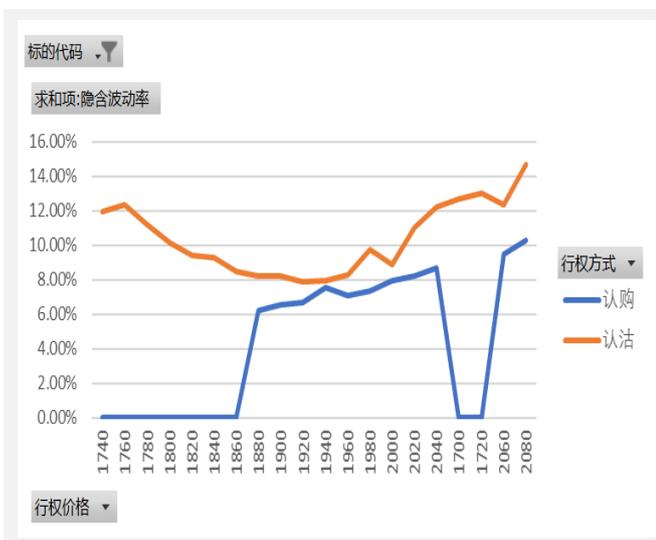
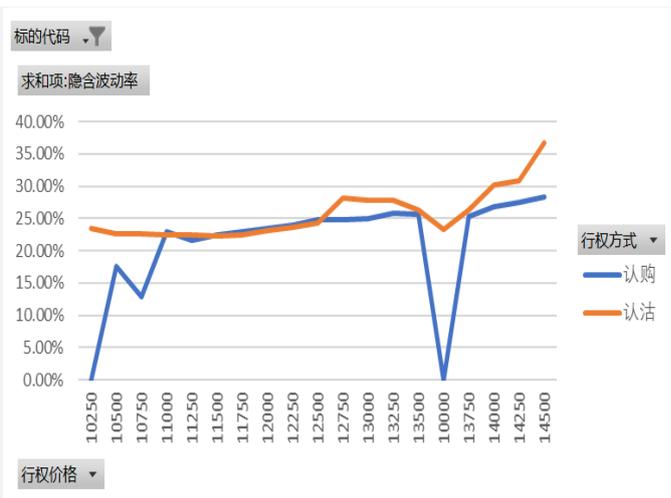
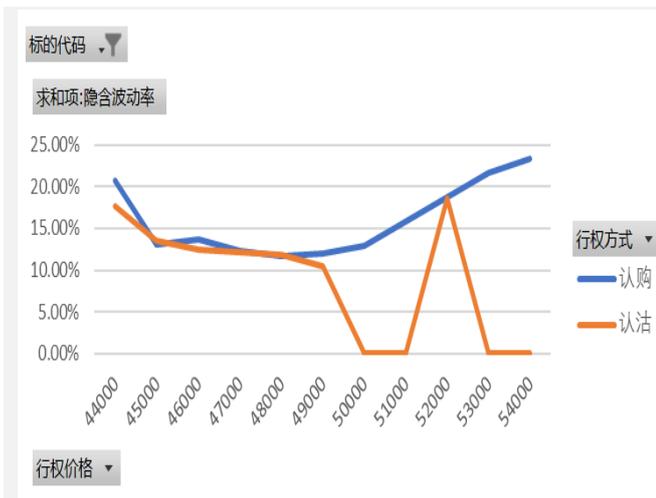
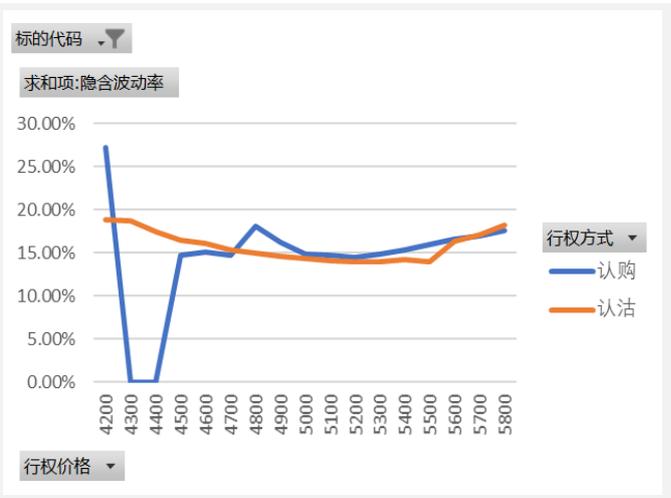
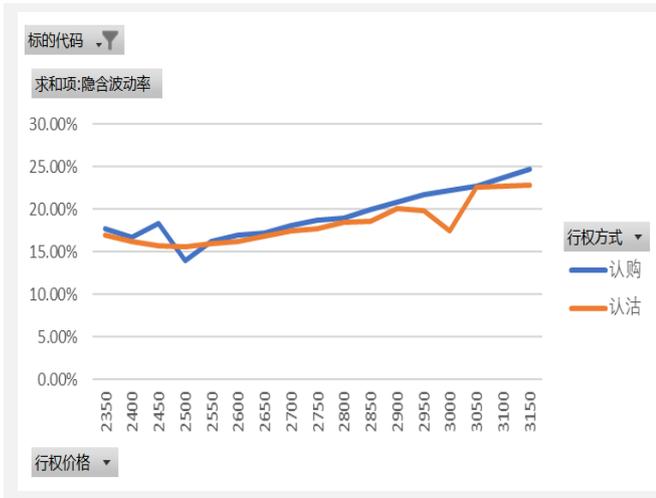


2、各品种历史波动率走势





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

5.13		沪锡SI11006				橡胶RU11009				棉花CF909			
买价波动率	卖价波动率	买价	卖价	买价波动率	卖价波动率	买价	卖价	买价波动率	卖价波动率	买价	卖价		
11.02%	13.92%	1.12%	1.38%	9.55%	11.82%	1.98%	2.38%	16.95%	20.38%	1.29%	1.63%		
11.07%	13.93%	1.06%	1.36%	8.69%	11.15%	2.02%	2.49%	16.56%	20.41%	1.35%	1.70%		
11.20%	15.47%	1.13%	1.36%	9.66%	11.62%	1.73%	2.66%	14.79%	22.74%	1.31%	1.81%		
10.53%	13.45%	1.07%	1.43%	8.77%	11.70%	2.02%	2.50%	16.57%	20.47%	1.28%	1.64%		
10.09%	14.87%	1.01%	1.31%	8.63%	11.20%	1.88%	2.47%	16.07%	21.11%	1.18%	1.74%		
SR909		5.13 玉米C1909				豆粕M1909				白糖			
买价波动率	卖价波动率	买价	卖价	买价波动率	卖价波动率	买价	卖价	买价波动率	卖价波动率	买价	卖价		
11.33%	14.22%	0.89%	1.15%	7.58%	9.79%	1.50%	1.87%	12.79%	15.99%	1.33%	1.66%		
11.72%	14.59%	0.92%	1.18%	7.54%	9.67%	1.63%	2.04%	13.36%	16.72%	1.43%	1.78%		
11.54%	15.47%	0.85%	1.05%	7.26%	8.97%	1.59%	1.94%	13.59%	16.58%	1.35%	1.81%		
13.16%	15.59%	1.00%	1.26%	8.19%	10.33%	1.61%	1.96%	13.16%	16.08%	1.61%	1.90%		
11.03%	16.24%	0.90%	1.12%	7.69%	9.57%	1.35%	1.96%	11.54%	16.75%	1.29%	1.90%		

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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