

场内期权周报

投资咨询部

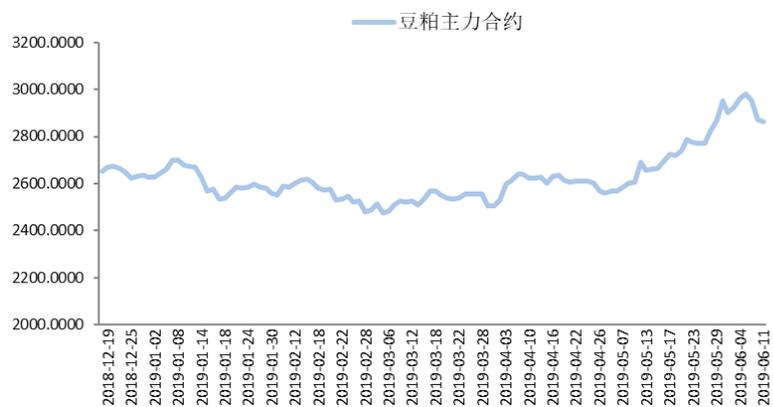
波动率分析:

交易策略:



一、【标的分析】

1.1 豆粕



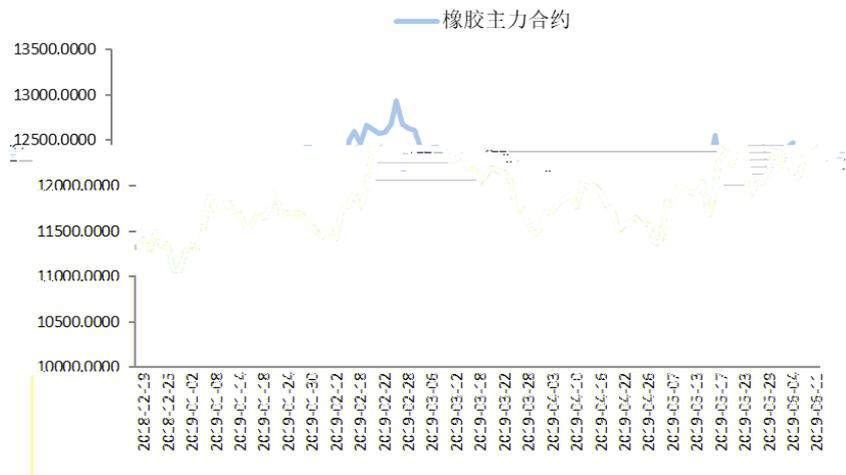
1.2 白糖



1.3 沪铜



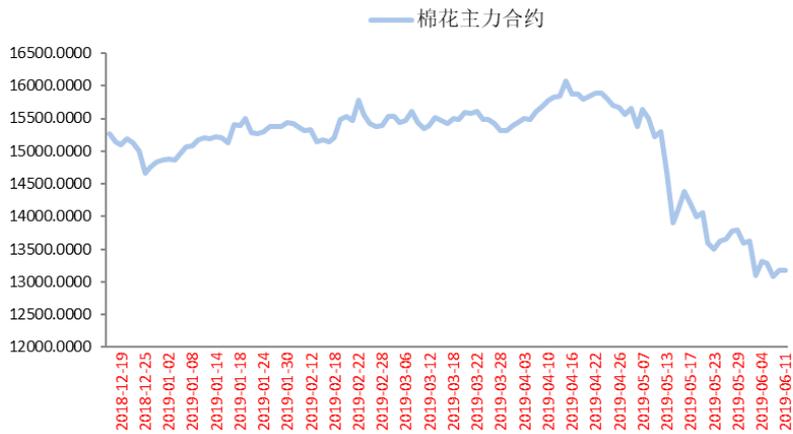
1.4 橡胶



1.5 玉米

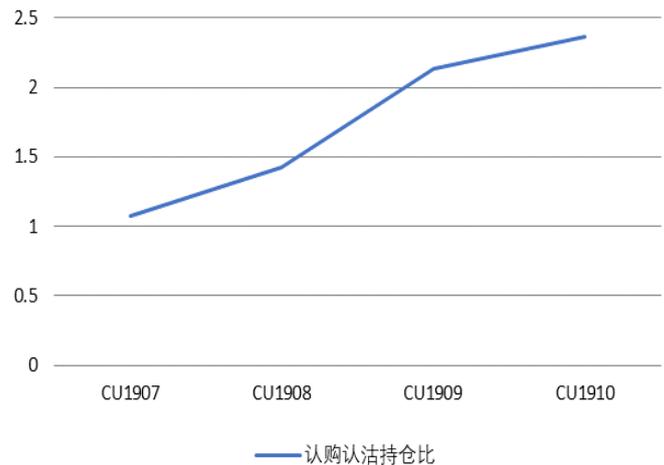
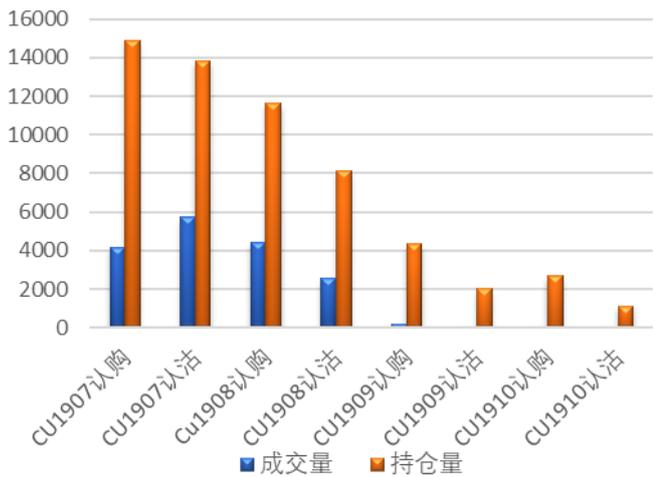
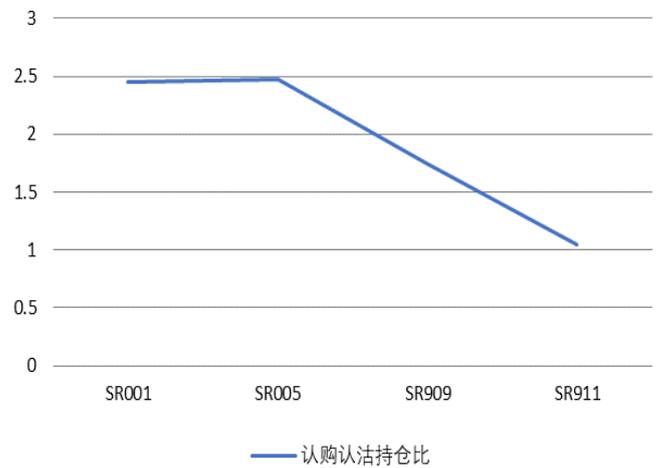
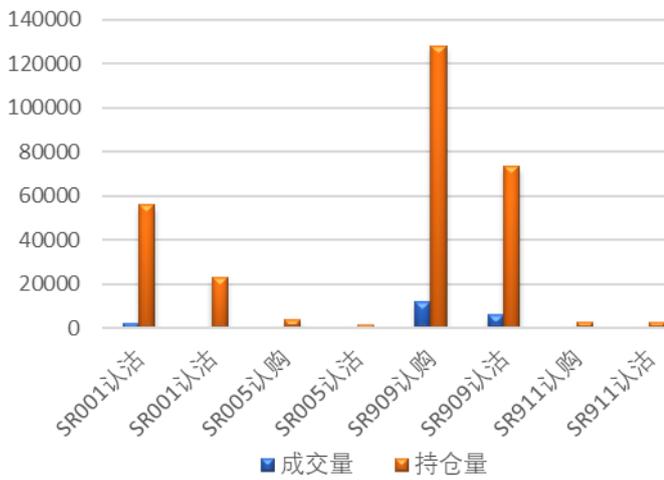
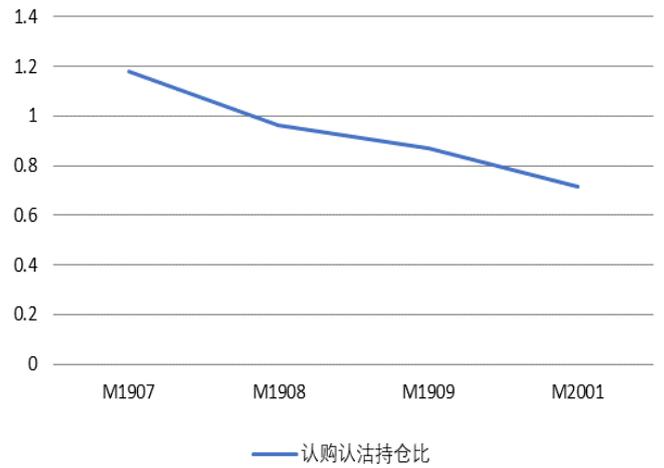
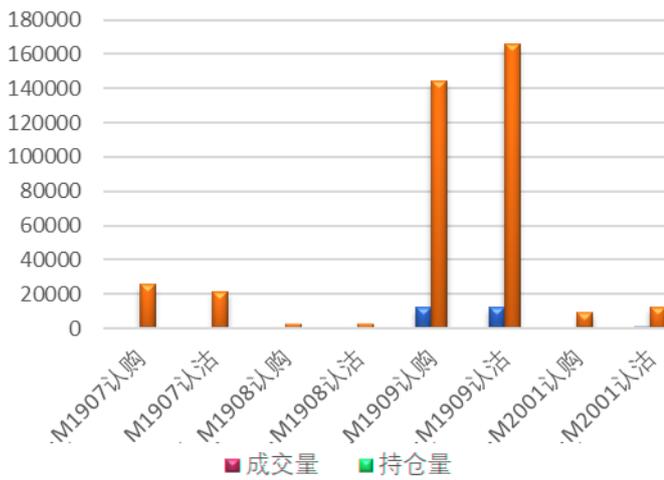


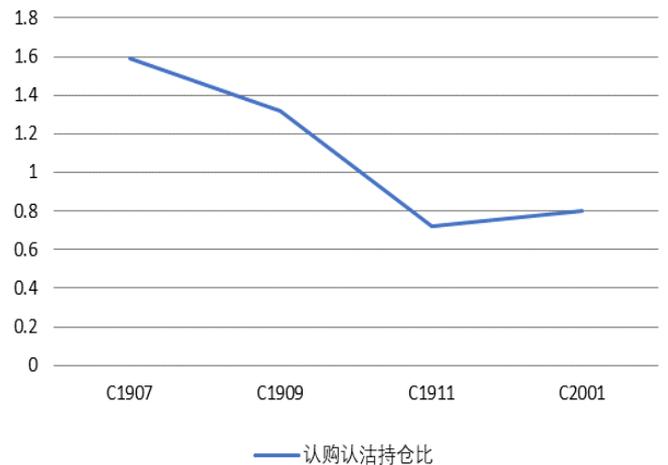
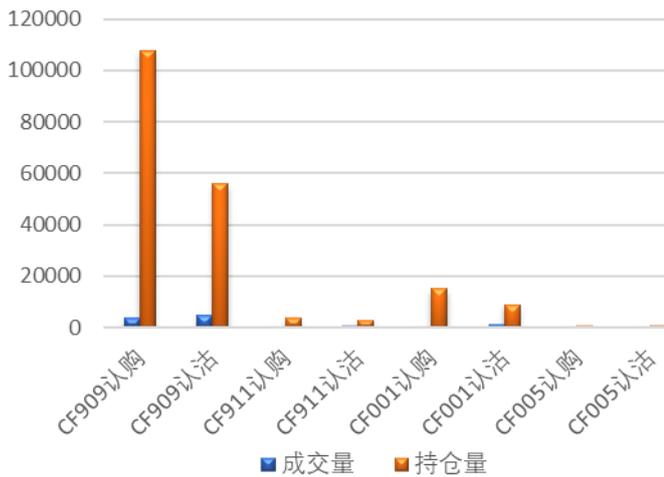
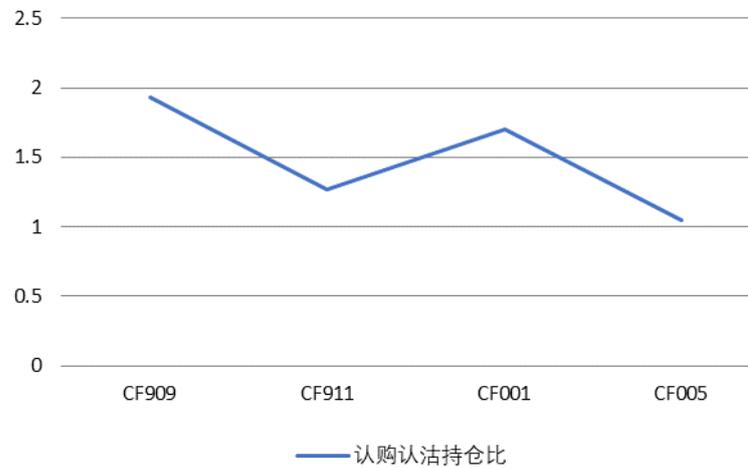
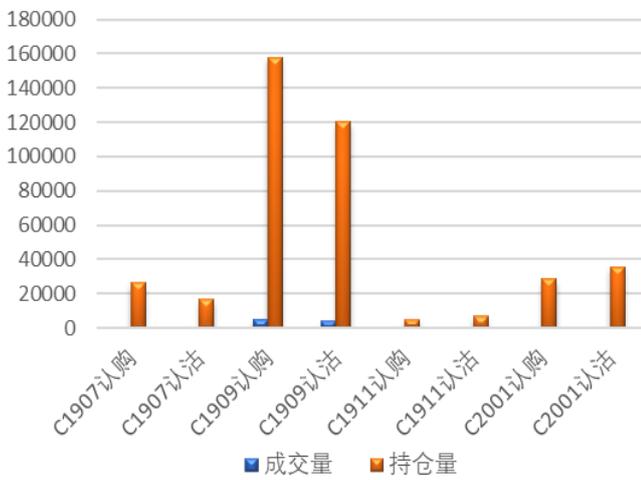
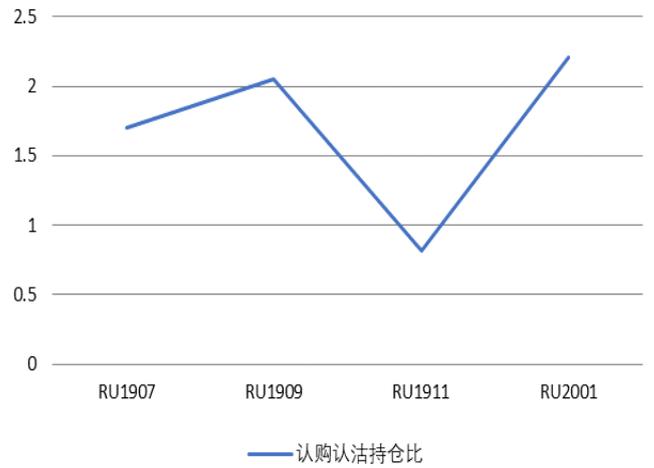
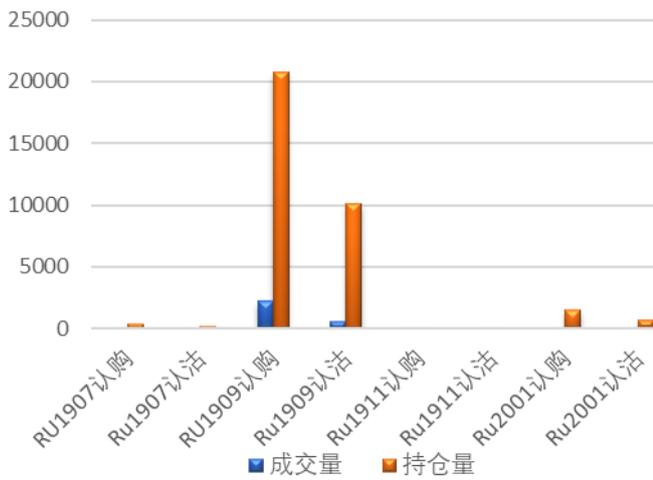
1.6 棉花



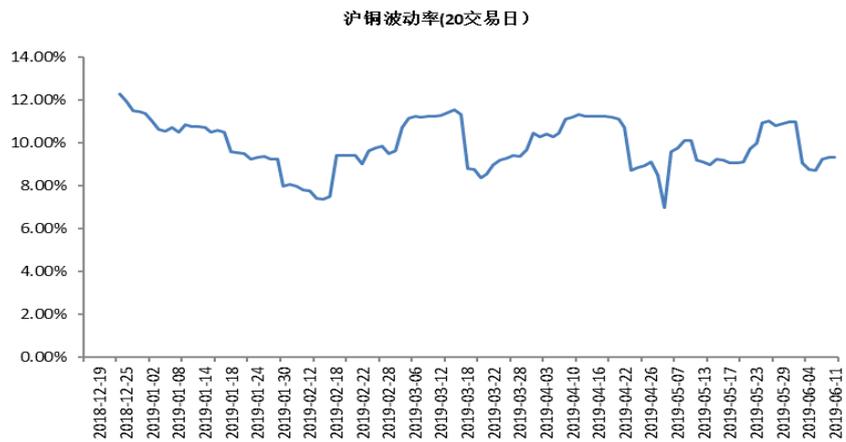
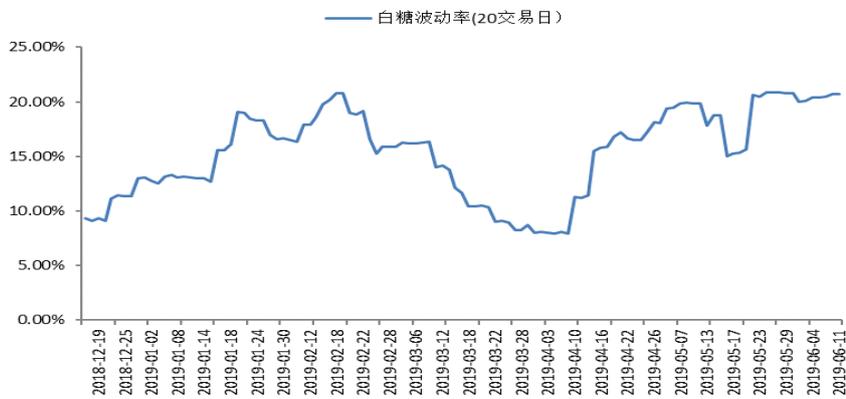
二、【期权数据分析】

1、各场内期权成交持仓及 PCR



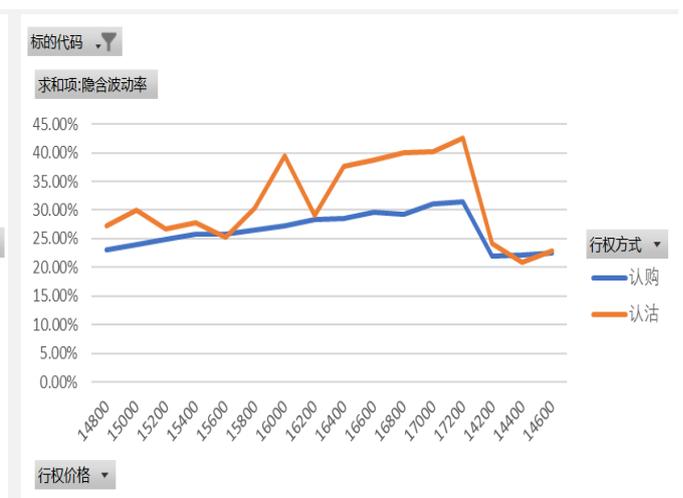
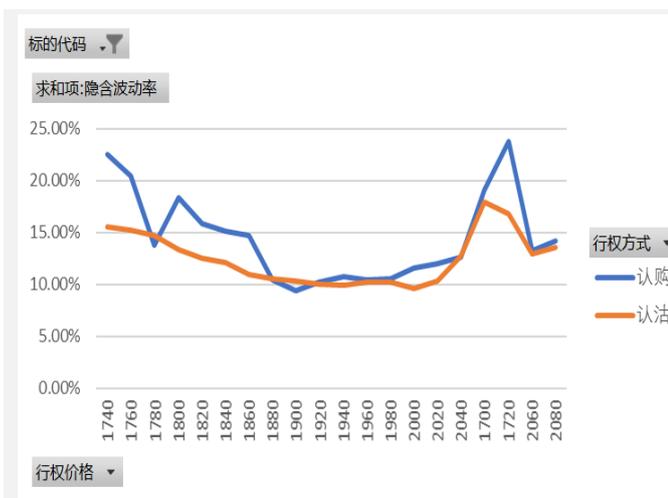
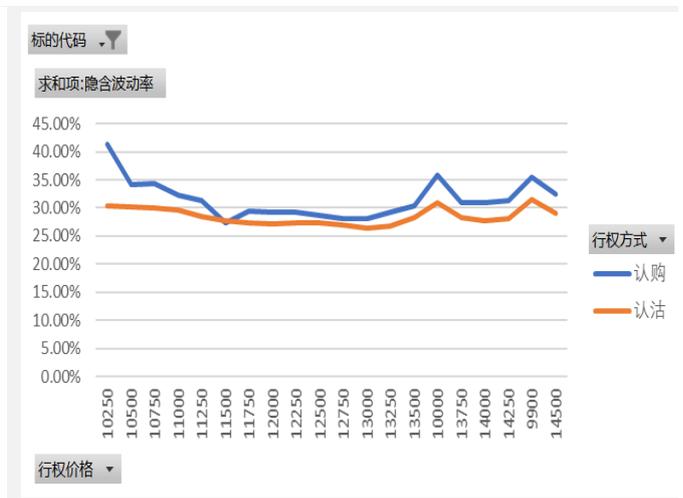
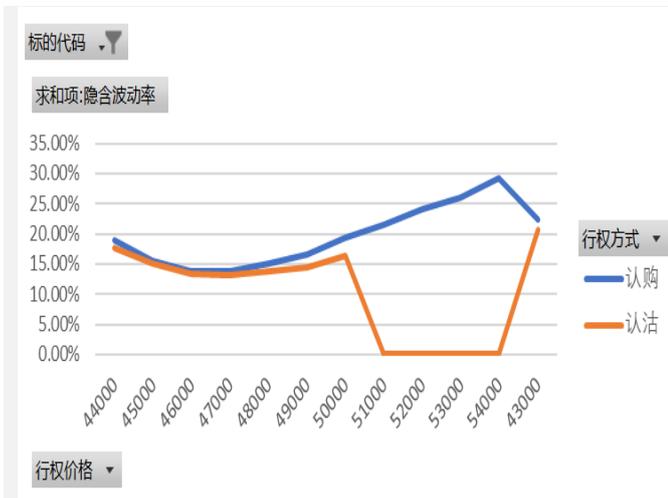
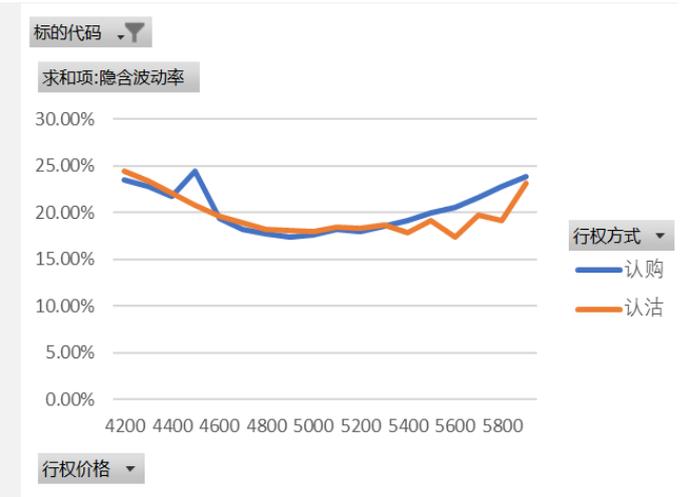
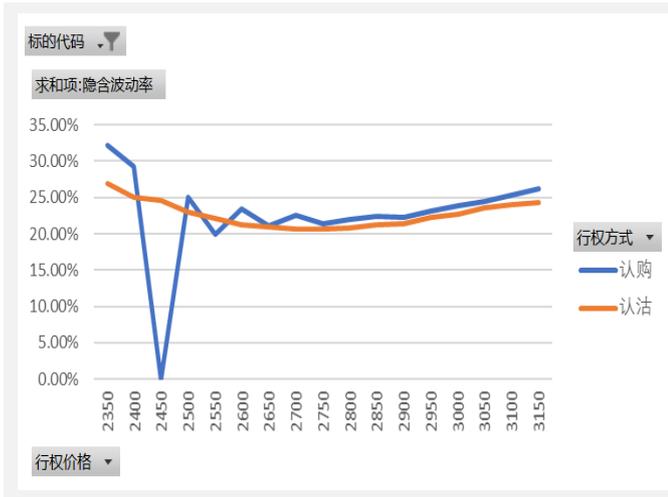


2、各品种历史波动率走势





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

6月11日	沪铜CU1908				橡胶RU1909				棉花CF909			
	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	买价波动率	卖价波动率
华泰	1.24%	1.51%	10.25%	12.48%	2.69%	3.18%	22.23%	26.28%	2.10%	2.83%	17.36%	23.39%
鲁证	1.27%	1.61%	10.47%	13.31%	2.66%	3.12%	21.97%	25.76%	2.26%	2.78%	18.69%	22.97%
国君	1.36%	1.54%	11.53%	13.05%	2.60%	3.02%	22.03%	25.59%	2.43%	3.14%	20.59%	26.61%
永安	1.27%	1.63%	10.50%	13.47%	2.56%	3.15%	21.16%	26.03%	2.12%	3.07%	17.52%	25.37%
中粮	1.26%	1.62%	10.41%	13.39%	2.41%	3.11%	19.92%	25.70%	2.05%	3.10%	16.94%	25.62%
6月11日	玉米C1909				豆粕M1909				白糖SR909			
	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	买价波动率	卖价波动率
华泰	1.05%	1.33%	8.68%	10.99%	2.13%	2.62%	17.60%	21.65%	1.79%	2.17%	14.79%	17.93%
鲁证	1.10%	1.25%	9.10%	10.32%	2.18%	2.63%	17.98%	21.71%	1.77%	2.14%	14.65%	17.67%
国君	1.06%	1.28%	8.98%	10.85%	2.24%	2.61%	18.98%	22.12%	1.75%	2.22%	14.83%	18.81%
永安	1.18%	1.44%	9.75%	11.90%	2.02%	2.74%	16.69%	22.64%	1.79%	2.14%	14.79%	17.69%
中粮	1.12%	1.36%	9.26%	11.24%	2.11%	2.65%	17.44%	21.90%	1.69%	2.29%	13.97%	18.93%

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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