

金融期权日报

2023/12/8

标的市场每日观察

品种	收盘价	涨跌	成交量 (亿手)	成交变化 (亿手)	当月 合成期货	当月基差	次月 合成期货	次月基差
50ETF	2.31	-0.01	8.46	1.22	2.31	-0.0037	2.31	-0.01
上证50	2274.83	-9.24	25.96	-4.72	2273.10	1.7292	2274.80	0.03
深100ETF	2.42	-0.01	0.30	-0.21	2.42	-0.0014	2.42	0.00
沪深300	3391.28	-8.32	97.71	-8.09	3386.19	5.0905	3386.56	4.72
上交所300ETF	3.45	-0.01	9.35	-0.67	3.46	-0.0018	3.46	0.00
深交所300ETF	3.52	-0.01	2.42	0.09	3.52	-0.0033	3.52	-0.01
上交所500ETF	5.58	0.00	2.58	0.67	5.57	0.0082	5.55	0.03
深交所500ETF	5.69	0.00	0.96	0.43	5.70	-0.0033	5.67	0.03
中证1000	6020.83	-2.97	148.54	4.22	6014.91	5.9215	5975.93	44.90
创业板ETF	1.83	-0.01	5.02	-0.33	1.83	-0.0022	1.83	0.00
华夏科创50ETF	0.89	0.00	23.44	1.77	0.89	-0.0023	0.89	0.00
易方达科创50ETF	0.87	0.00	5.63	0.43	0.87	-0.0013	0.87	0.00

期权市场每日观察

品种	成交量	变化	持仓量	变化	VL-PCR	OI-PCR	C最大持仓 (近月)	P最大持仓 (近月)
50ETF	1948133	-42636	2605391	55187	103.19%	55.36%	2.46	2.46
上证50	61572	1019	101943	3621	116.22%	42.26%	2400.00	2400.00
深100ETF	105945	-8954	163433	5266	106.58%	55.87%	2.60	2.35
沪深300	115390	-7351	232388	4001	90.26%	49.72%	3600.00	3500.00
上交所300ETF	1435209	8998	1789463	45975	97.19%	64.22%	3.70	3.50
深交所300ETF	221611	15613	302348	5592	95.71%	58.60%	3.70	3.70
上交所500ETF	622639	45764	784810	894	107.60%	81.95%	5.75	5.50
深交所500ETF	155597	2219	224268	4377	120.96%	82.84%	6.00	5.50
中证1000	102347	-2562	151059	944	91.11%	59.43%	6200.00	5800.00
创业板ETF	733447	-20355	1114071	39500	88.16%	48.70%	1.95	1.90
华夏科创50ETF	402769	5190	1144443	16026	82.33%	41.06%	0.95	0.90
易方达科创50ETF	192723	-18818	509061	11368	110.45%	39.78%	0.90	0.90

期权波动率每日观察 (近月)

品种	ATM-IV	IV变动	20日HV	HV变动	Skew	Skew变动
50ETF	15.53%	-0.14%	12.72%	-9.10%	-0.45%	-0.77%
上证50	16.85%	0.43%	10.39%	-5.95%	-1.84%	-2.14%
深100ETF	17.58%	0.22%	12.20%	-4.75%	1.25%	0.10%
沪深300	16.19%	-0.08%	10.01%	-8.17%	1.54%	4.68%
上交所300ETF	15.20%	0.07%	9.85%	-10.15%	-0.07%	2.17%
深交所300ETF	15.28%	-0.01%	9.95%	-9.88%	0.59%	0.20%
上交所500ETF	14.64%	-0.07%	10.82%	1.68%	-6.95%	1.60%
深交所500ETF	14.45%	-0.18%	11.04%	-1.77%	-6.78%	0.41%
中证1000	16.33%	0.18%	13.95%	-13.99%	-9.00%	1.50%
创业板ETF	18.97%	0.35%	14.24%	-0.81%	2.31%	0.33%
华夏科创50ETF	18.42%	0.57%	12.87%	-5.97%	10.53%	2.11%
易方达科创50ETF	18.59%	0.15%	13.98%	-0.35%	11.16%	2.80%

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2023/12/8

期权波动率每日观察（远月）

品种	ATM-IV	IV变动	Skew	Skew变动
50ETF	15.79%	0.02%	0.95%	-0.32%
上证50	17.34%	1.14%	1.27%	-0.15%
深100ETF	17.54%	0.22%	2.33%	0.25%
沪深300	16.31%	0.28%	0.24%	-0.63%
上交所300ETF	15.46%	0.13%	-1.16%	0.73%
深交所300ETF	15.27%	0.14%	0.00%	0.07%
上交所500ETF	14.74%	0.06%	-6.91%	0.44%
深交所500ETF	14.41%	-0.04%	-7.19%	-0.37%
中证1000	16.01%	0.28%	-5.75%	-0.42%
创业板ETF	19.13%	-0.07%	1.57%	0.11%
华夏科创50ETF	19.16%	0.09%	9.15%	1.11%
易方达科创50ETF	19.19%	-0.04%	5.71%	0.39%

金融期权日报

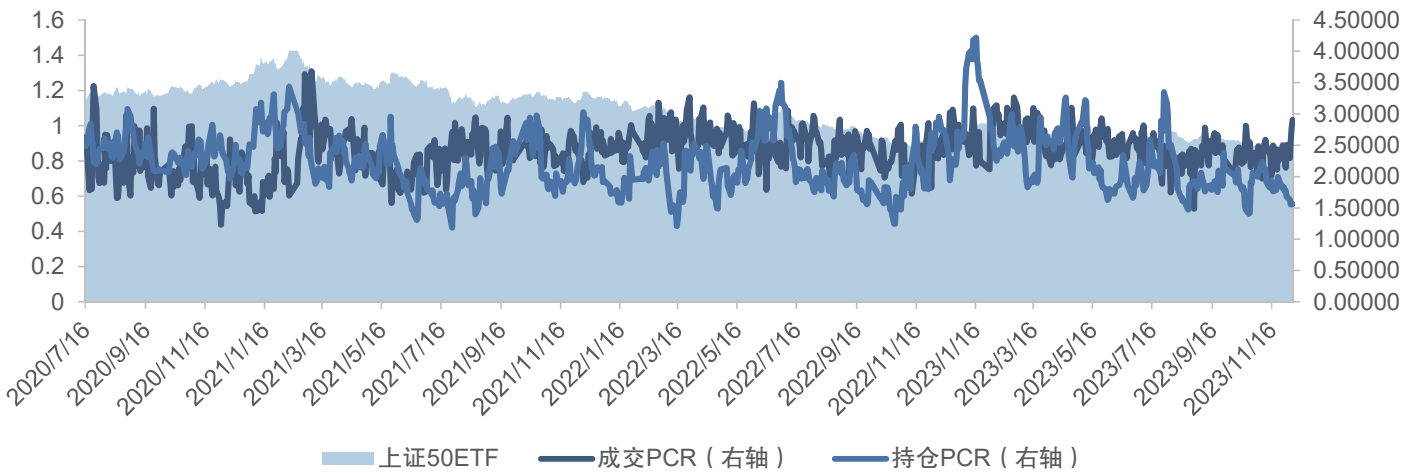
2023/12/8

50ETF期权

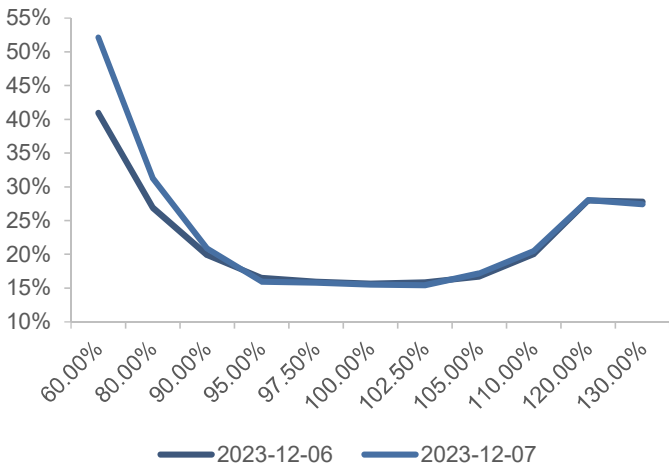
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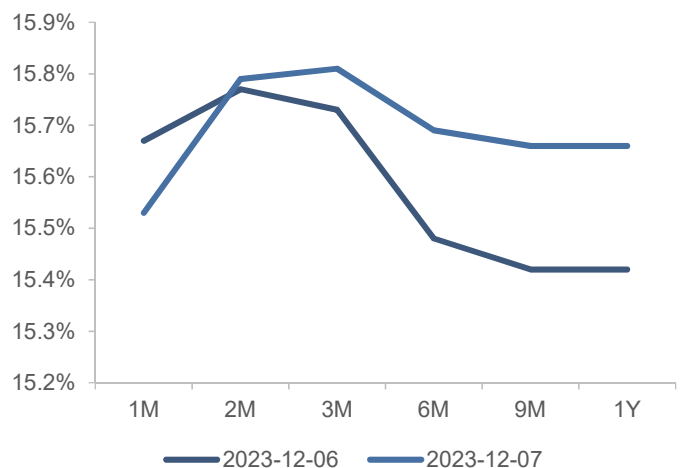
50ETF期权全合约PCR



50ETF期权偏度



50ETF期权波动率期限结构



金融期权日报

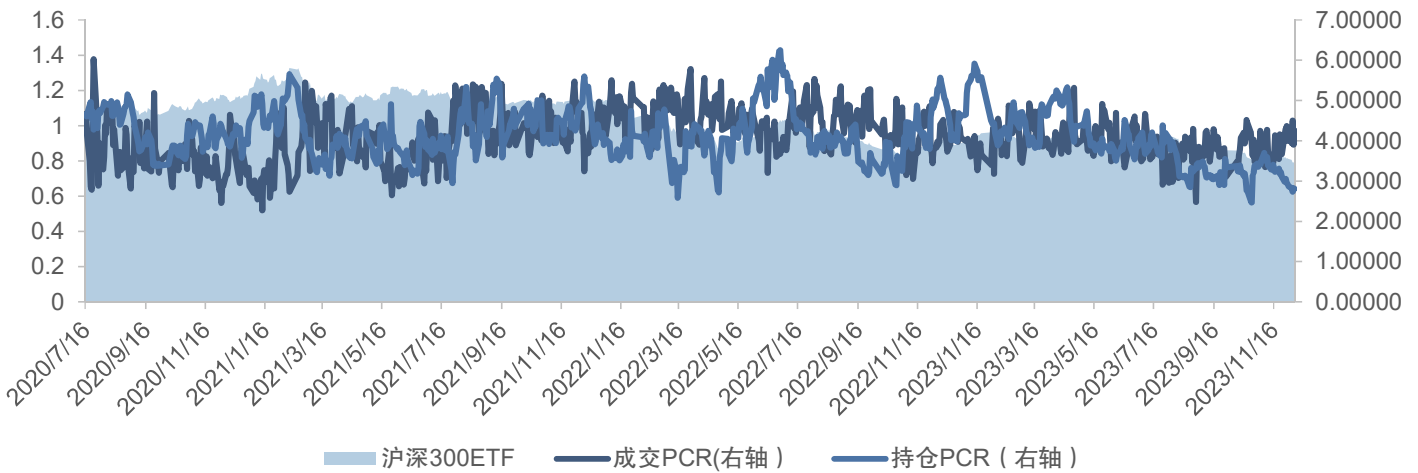
2023/12/8

华泰柏瑞300ETF期权

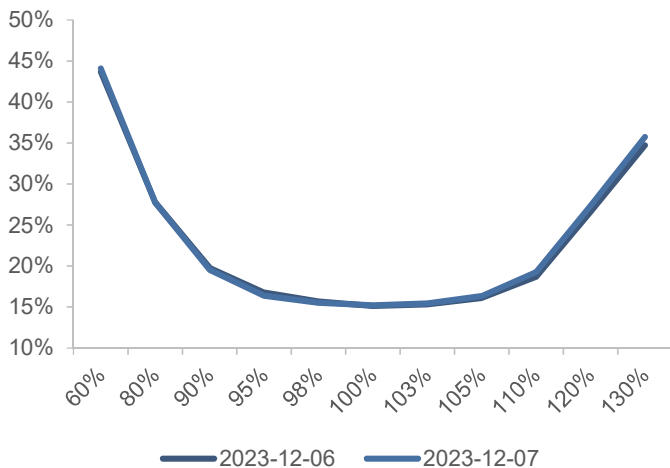
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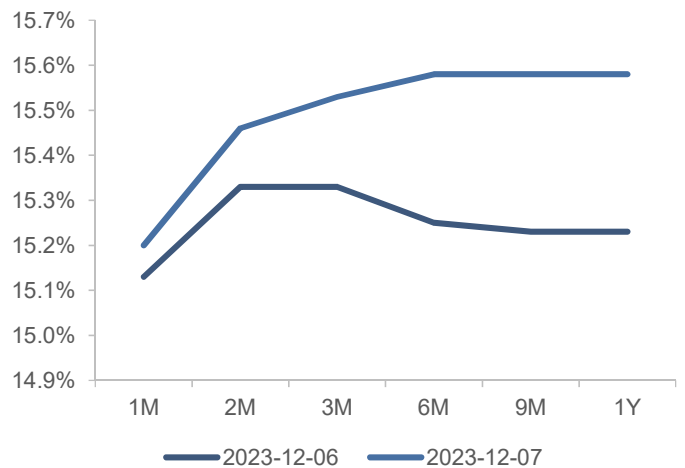
华泰柏瑞300ETF期权全合约PCR



华泰柏瑞300ETF期权偏度结构



华泰柏瑞300ETF期权波动率期限结构

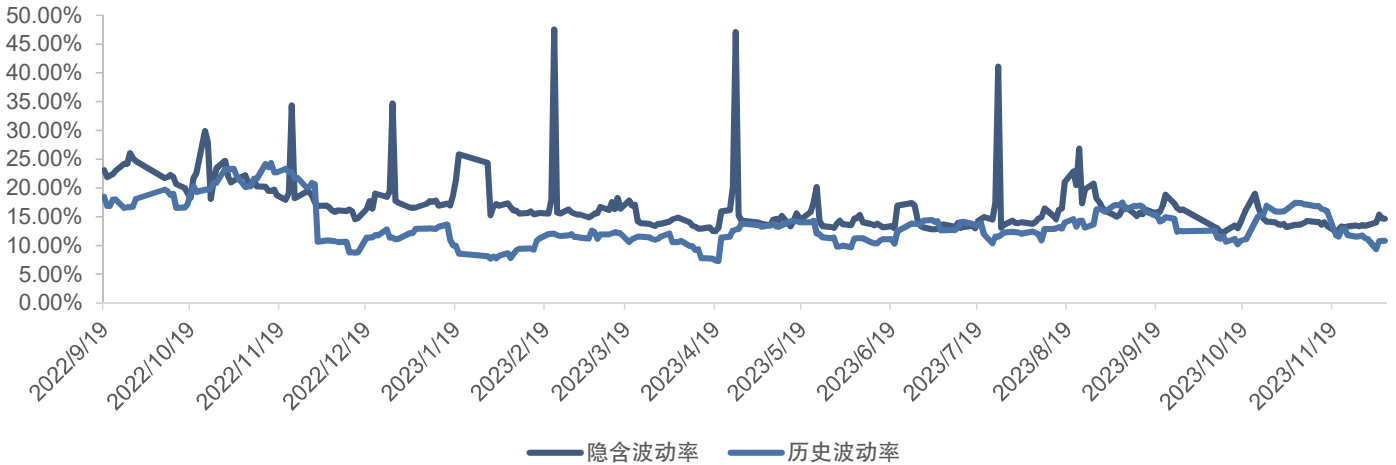


金融期权日报

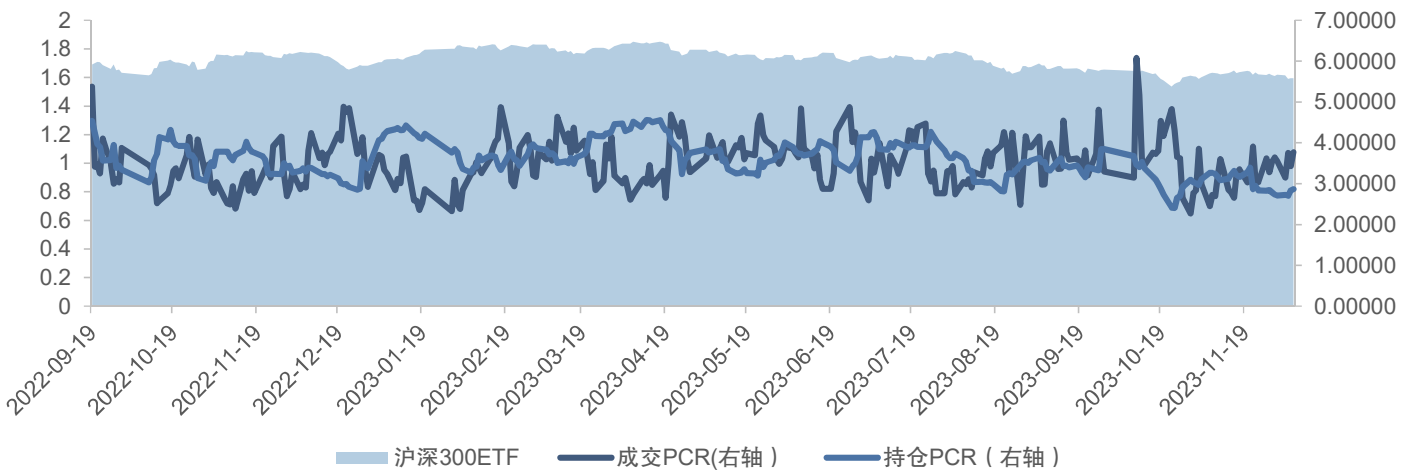
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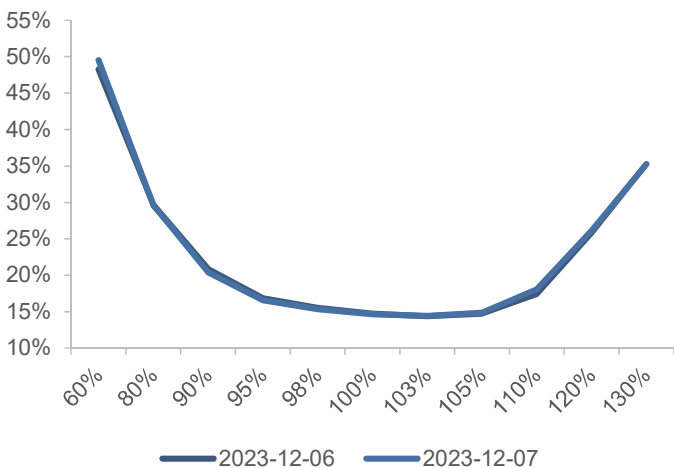
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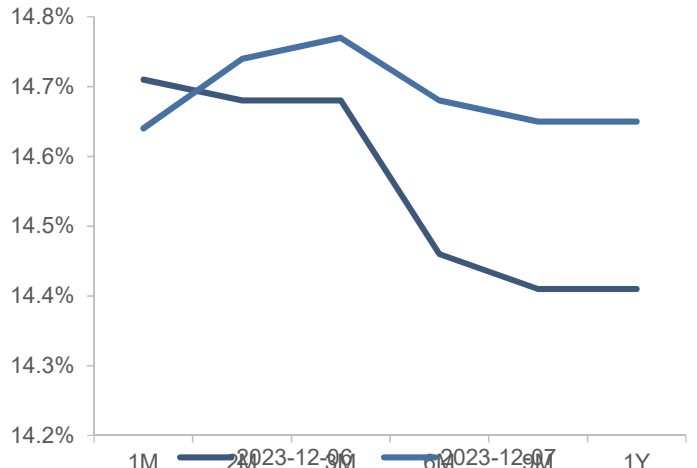
南方中证500ETF期权全合约PCR



南方中证500ETF期权偏度结构

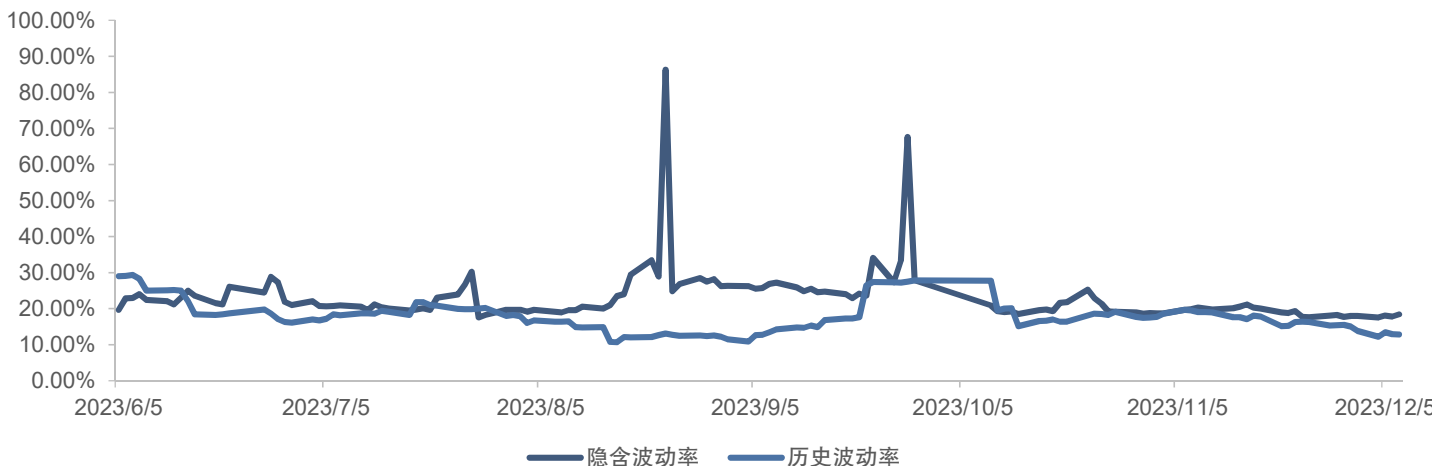


南方中证500ETF期权波动率期限结构

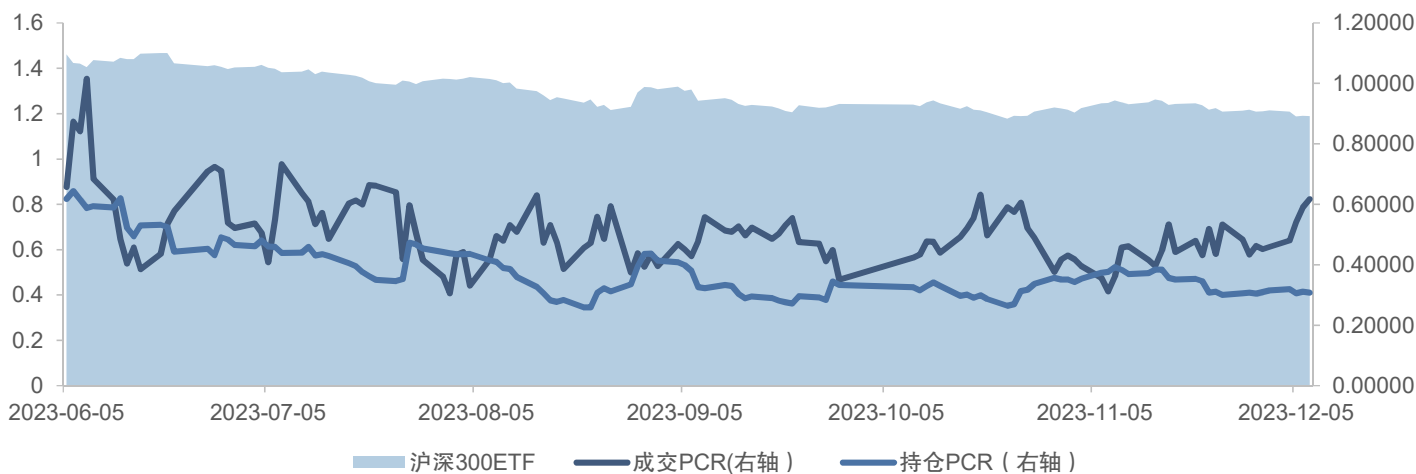


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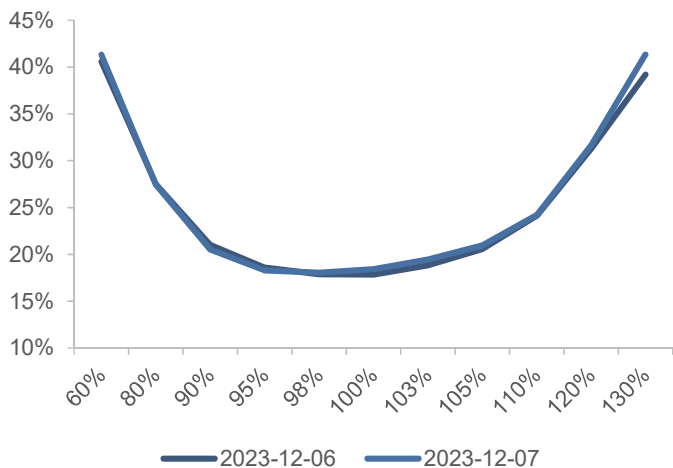
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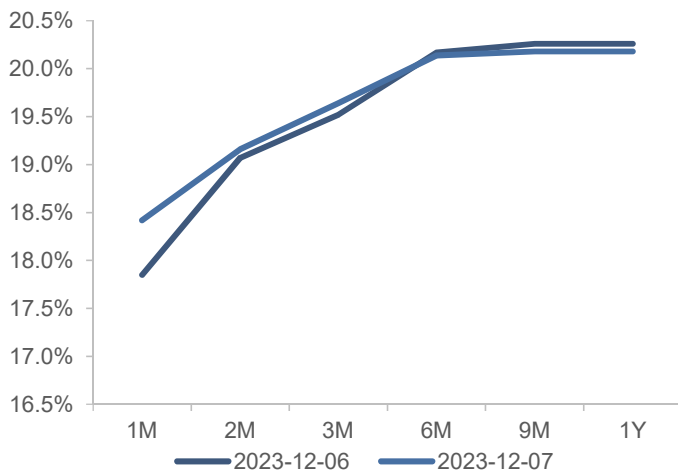
华夏上证科创50ETF期权全合约PCR



华夏上证科创50ETF期权偏度结构

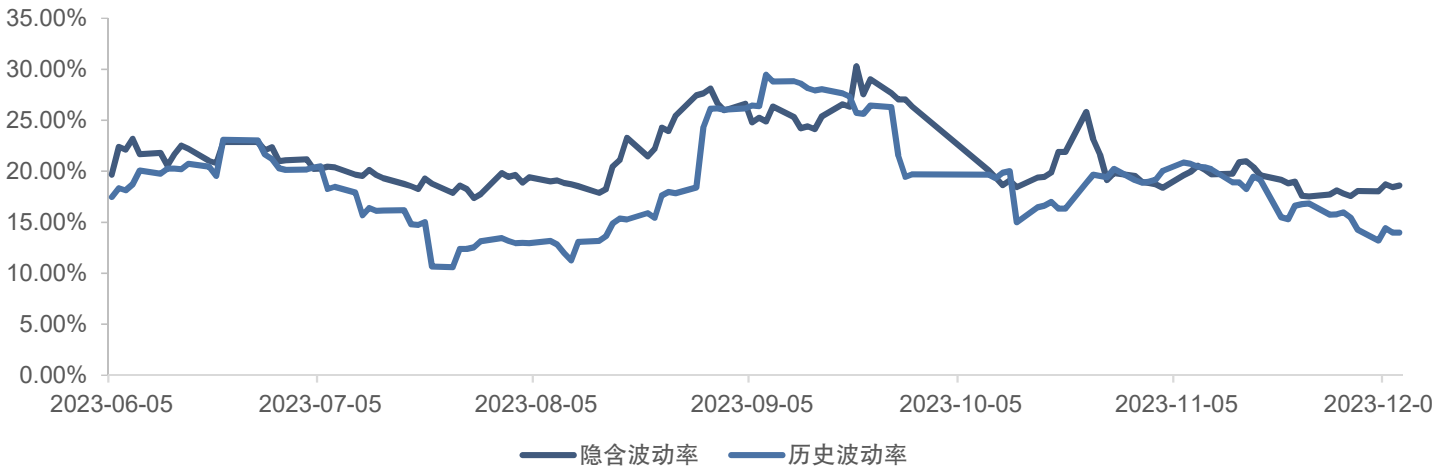


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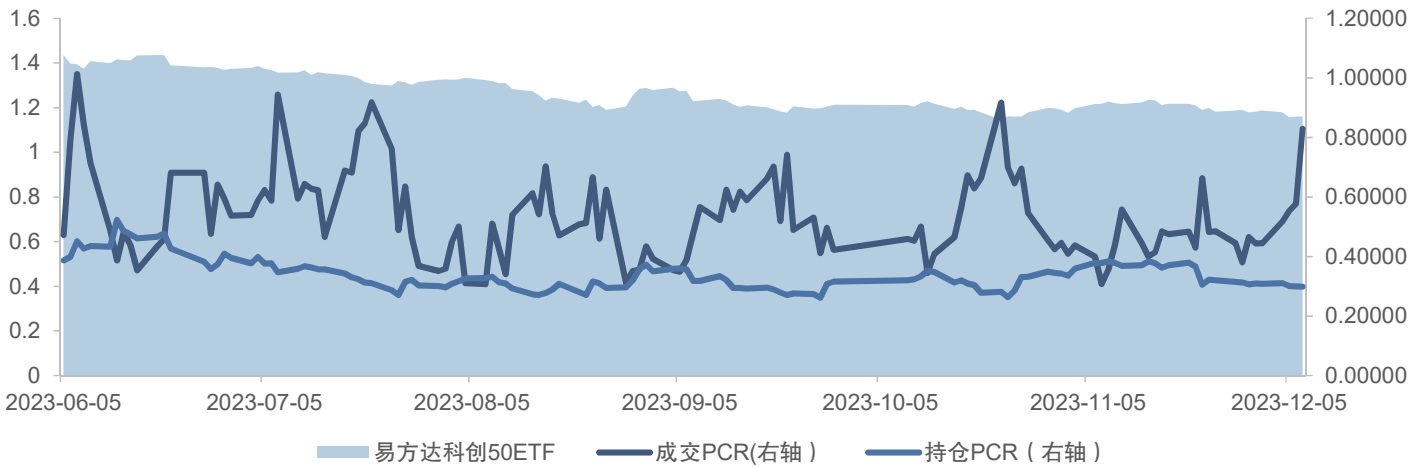


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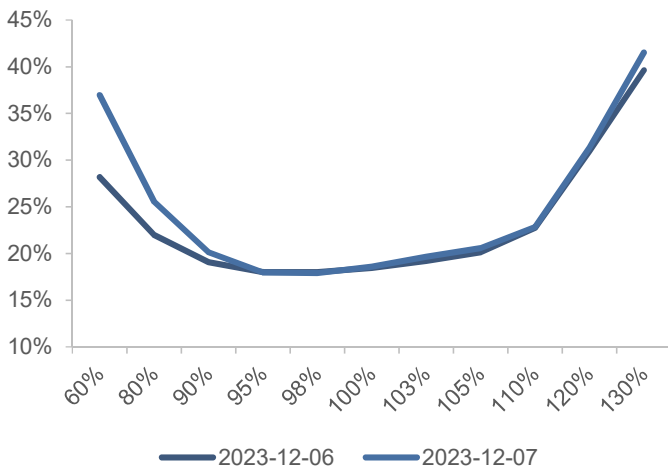
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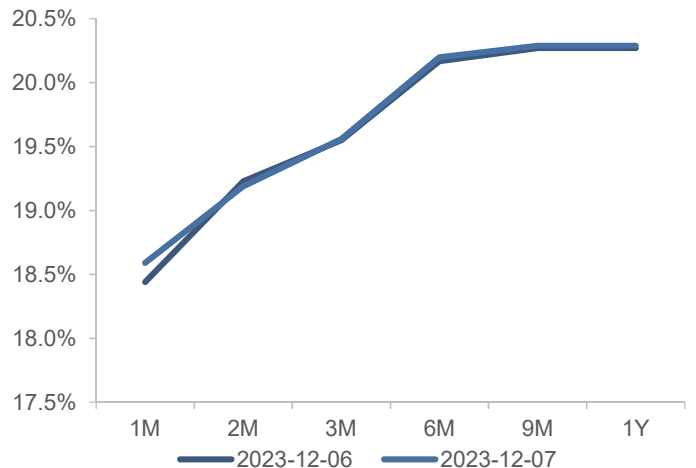
易方达科创50ETF期权全合约PCR



易方达科创50ETF期权偏度结构



易方达科创50ETF期权波动率期限结构



金融期权日报

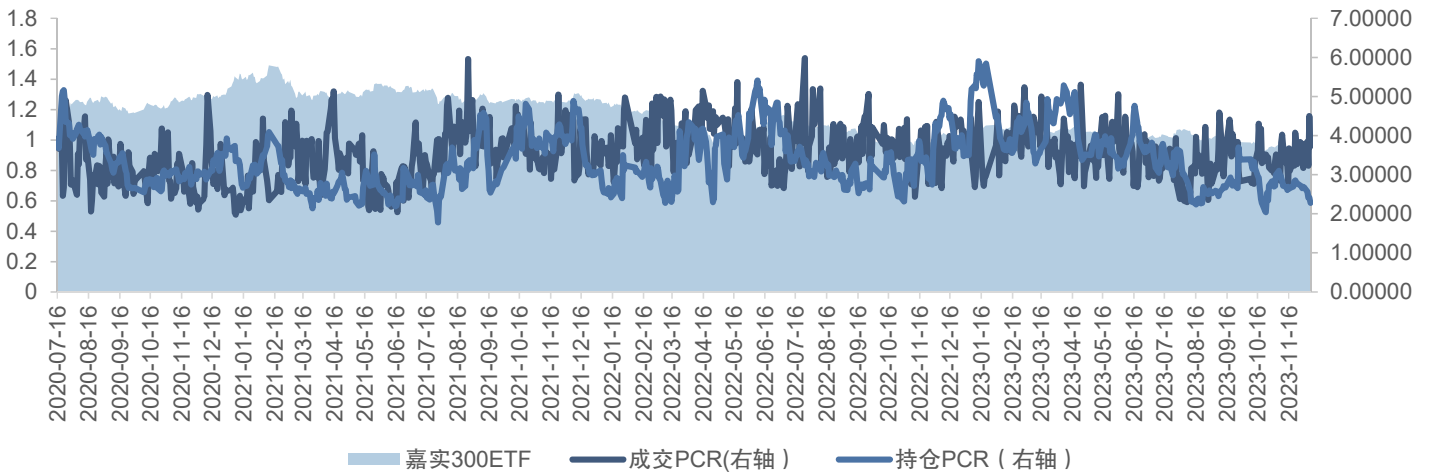
2023/12/8

嘉实300ETF期权

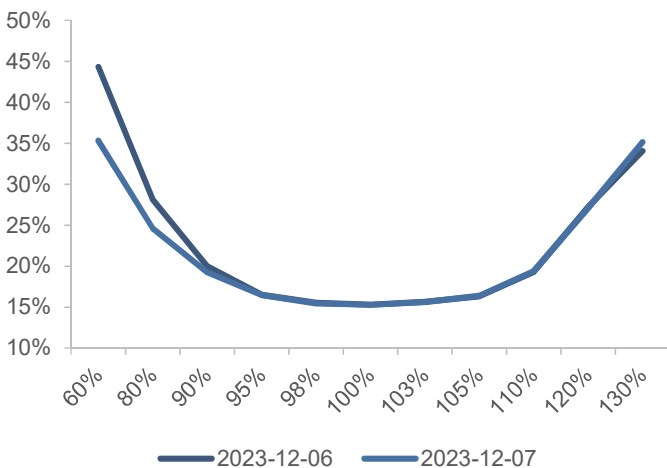
嘉实300ETF期权主力合约波动率走势图



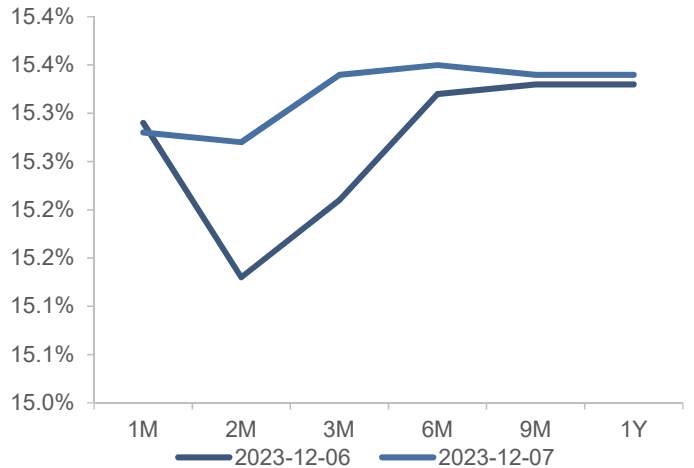
嘉实300ETF期权全合约PCR



嘉实300ETF期权波动率锥



嘉实300ETF期权波动率期限结构

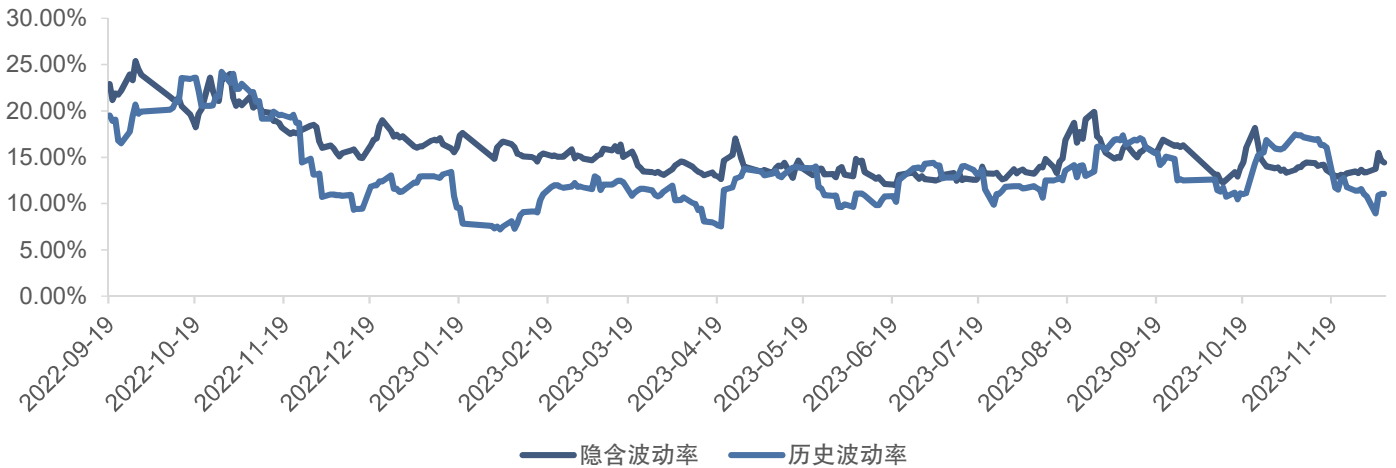


金融期权日报

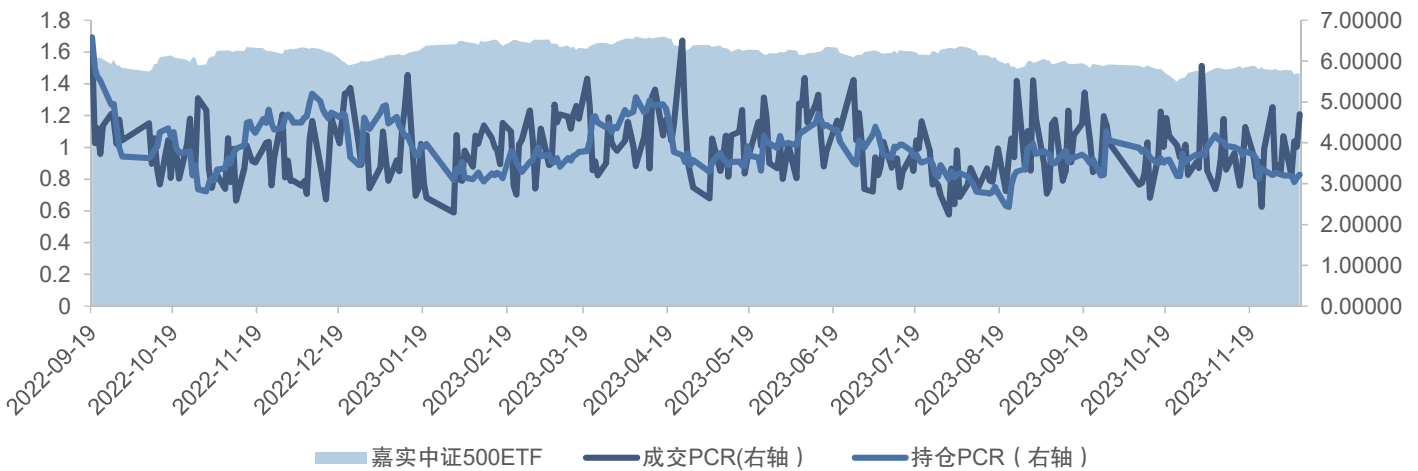
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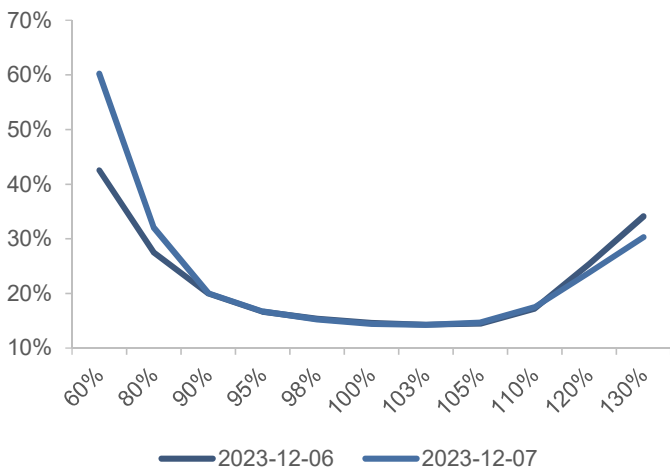
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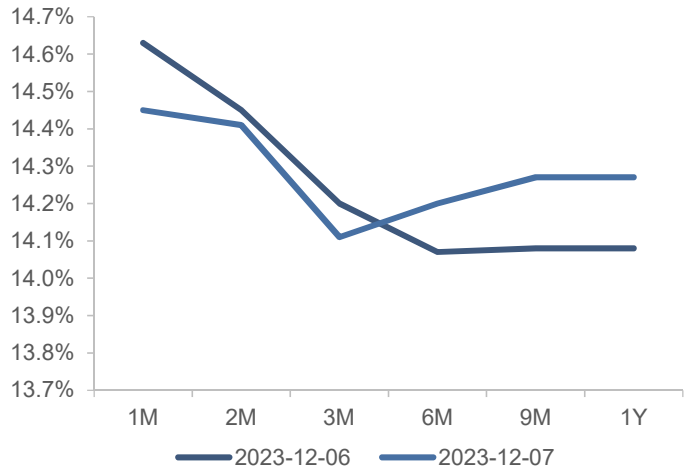
嘉实中证500ETF期权全合约PCR



嘉实中证500ETF期权偏度结构



嘉实中证500ETF期权波动率期限结构

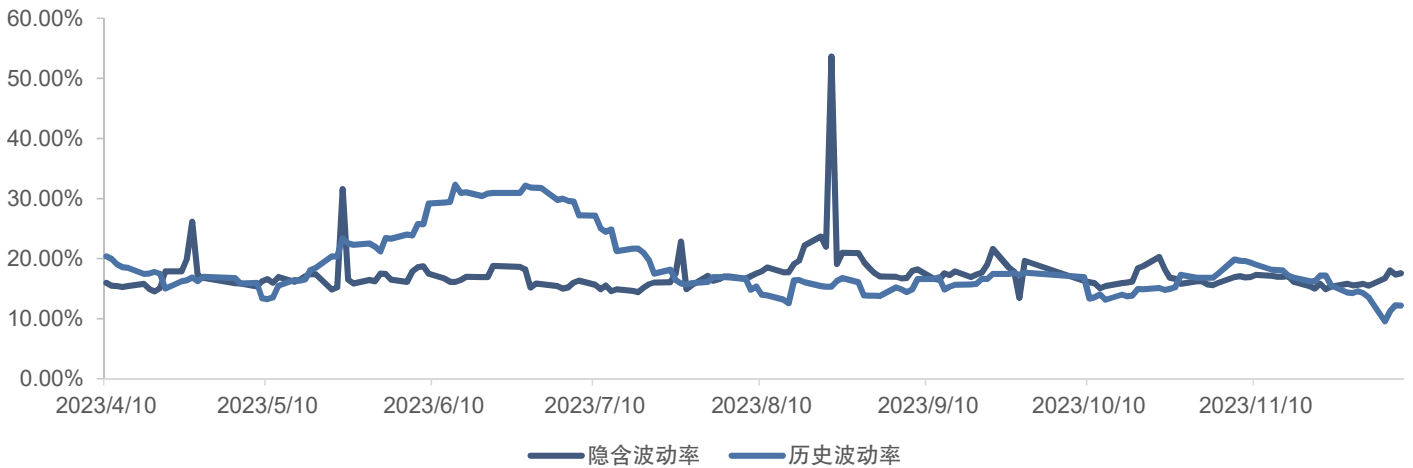


金融期权日报

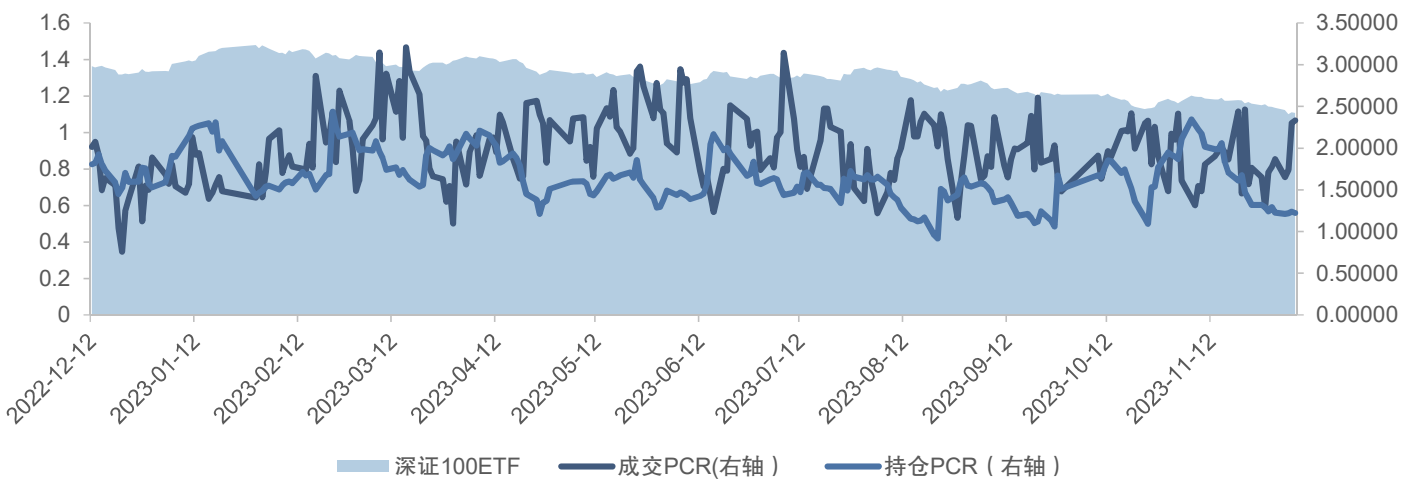
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深证100ETF期权

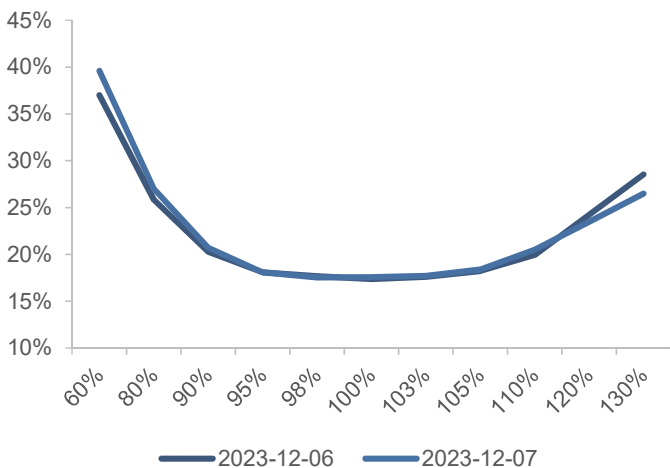
深证100ETF期权主力合约波动率走势图



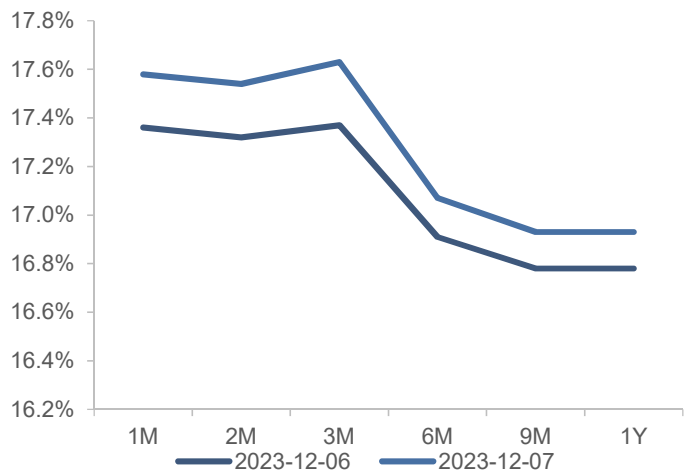
深证100ETF期权全合约PCR



深证100ETF期权偏度结构

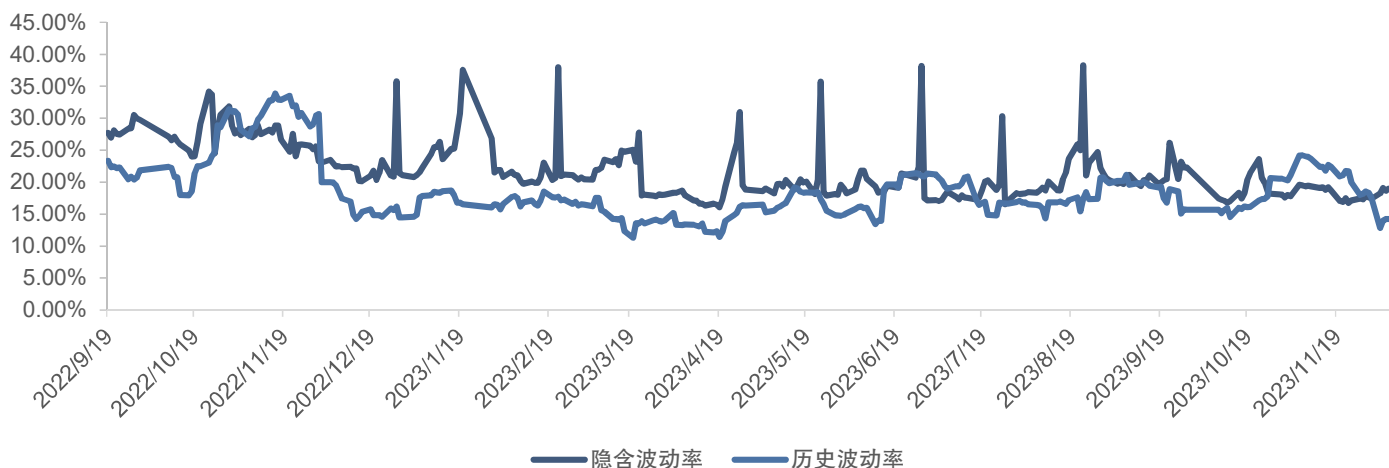


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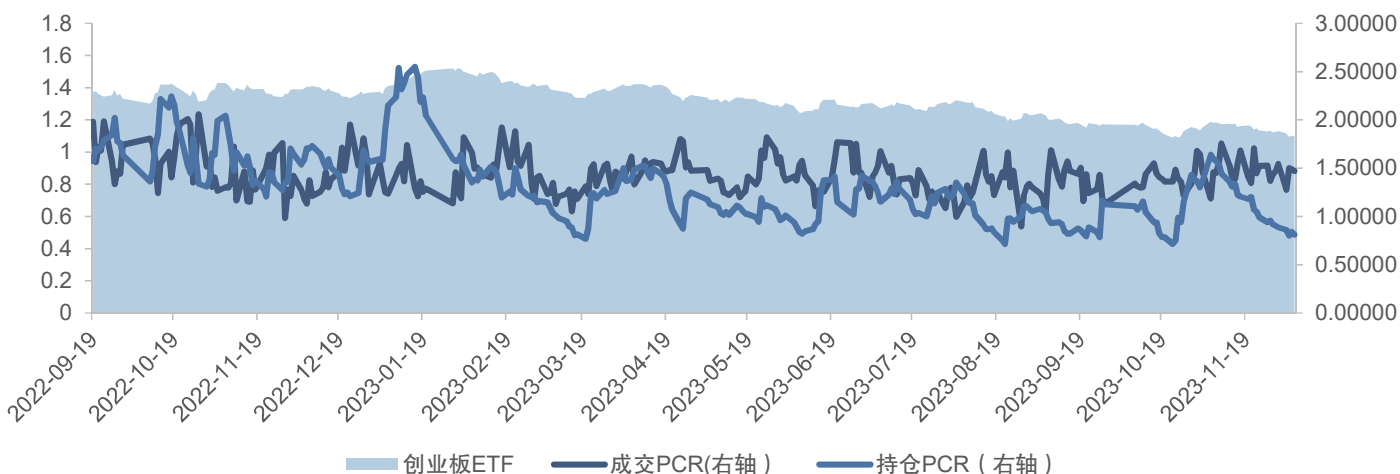


创业板ETF期权

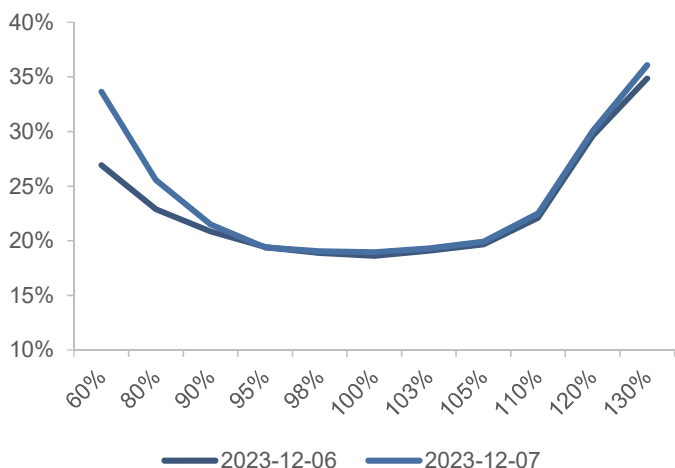
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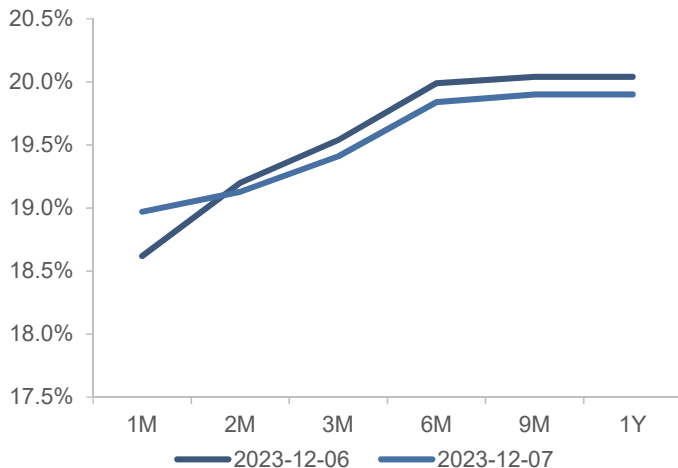
创业板ETF期权全合约PCR



创业板ETF期权偏度结构

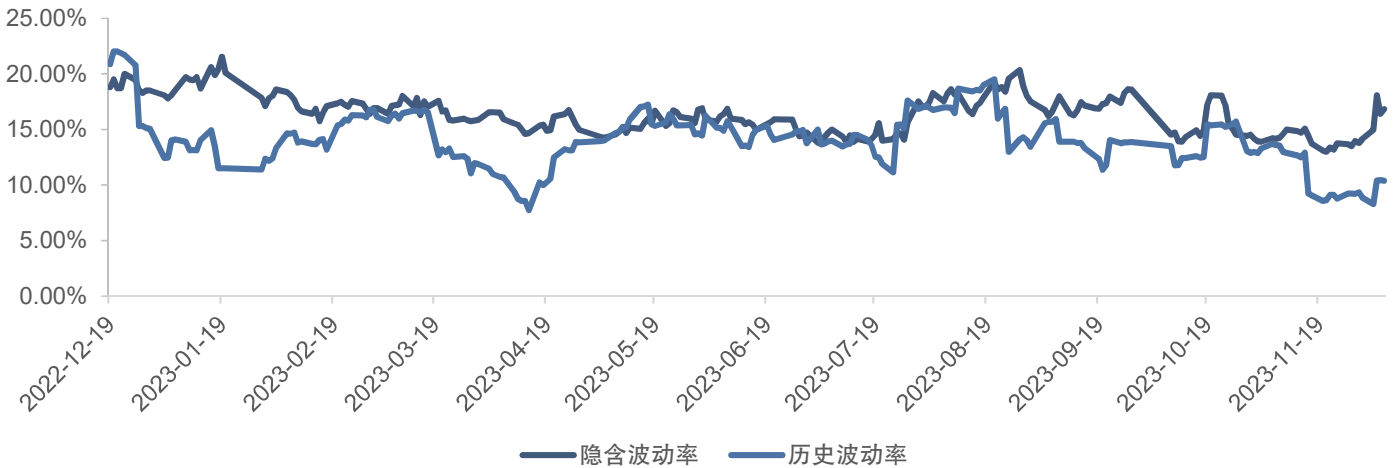


创业板ETF期权波动率期限结构

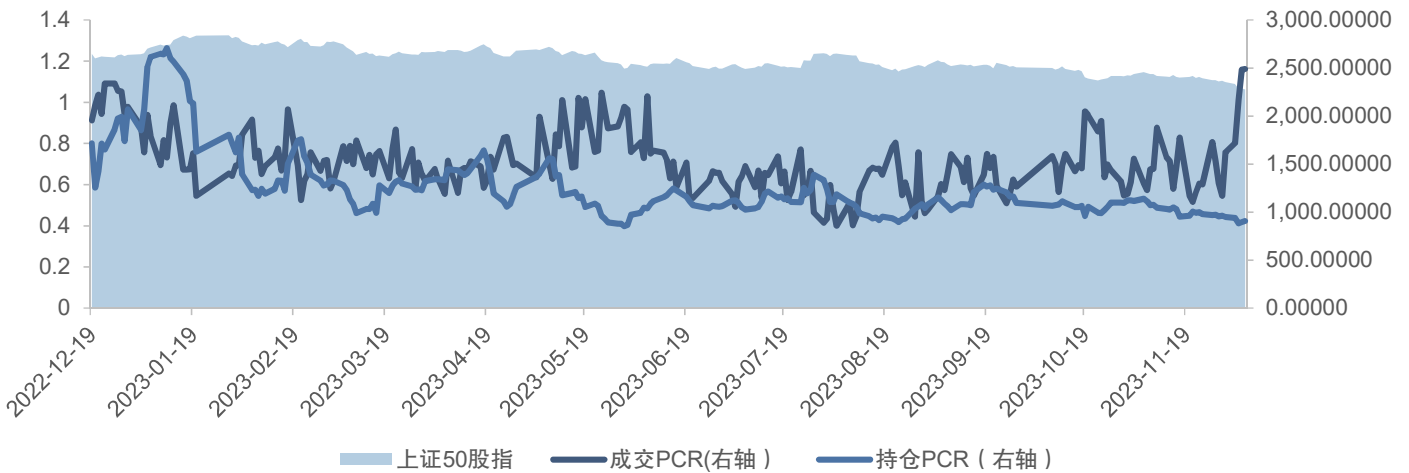


上证50股指期权

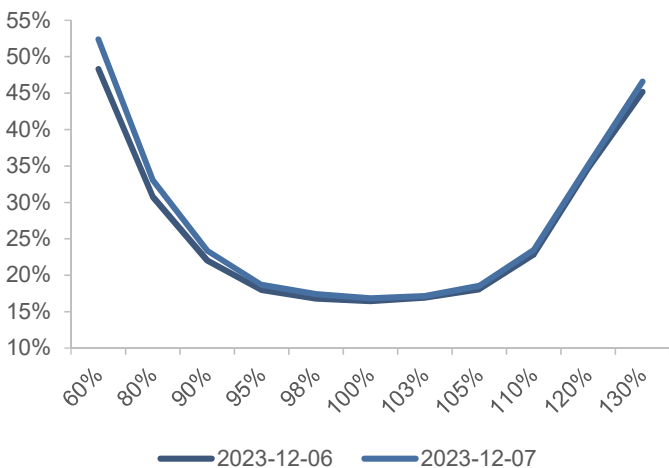
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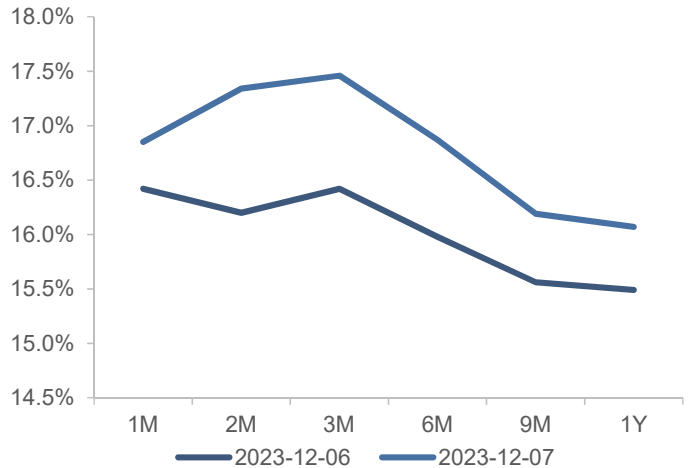
上证50股指期权全合约PCR



上证50股指期权偏度结构



上证50股指期权波动率期限结构

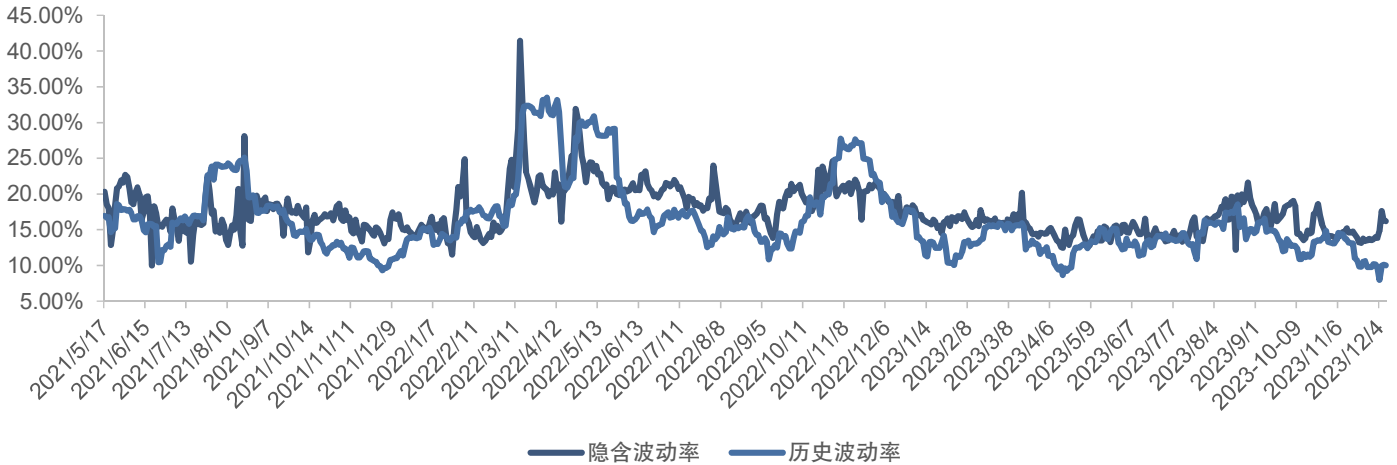


金融期权日报

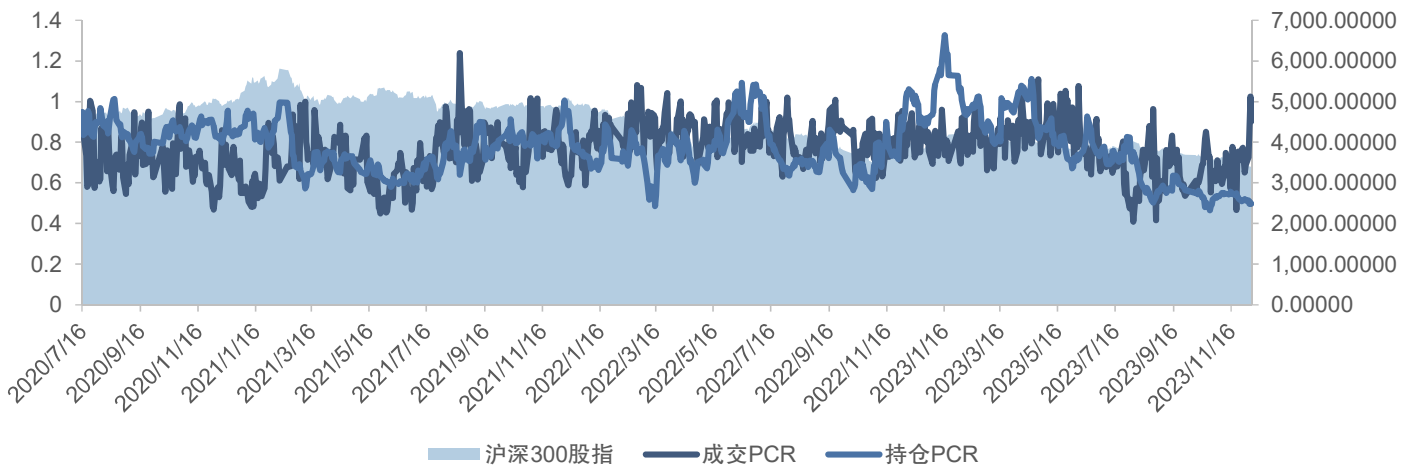
2023/12/8

沪深300股指期权

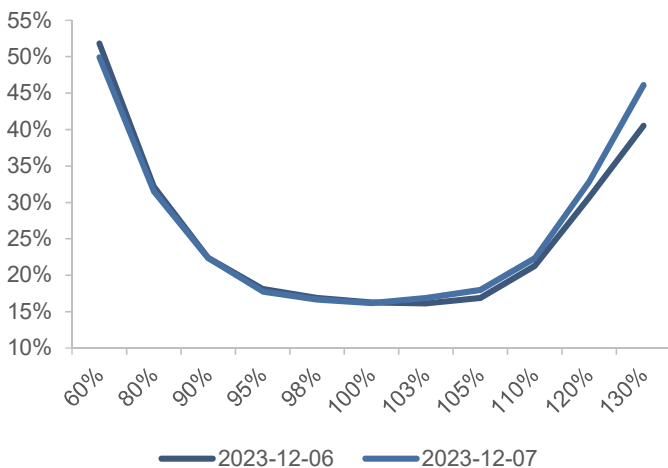
沪深300股指期权主力合约波动率走势图



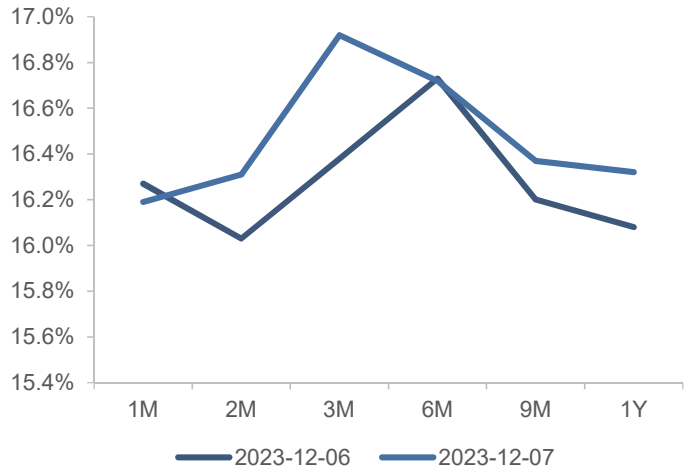
沪深300股指期权全合约PCR



沪深300股指期权偏度结构



沪深300股指期权波动率期限结构

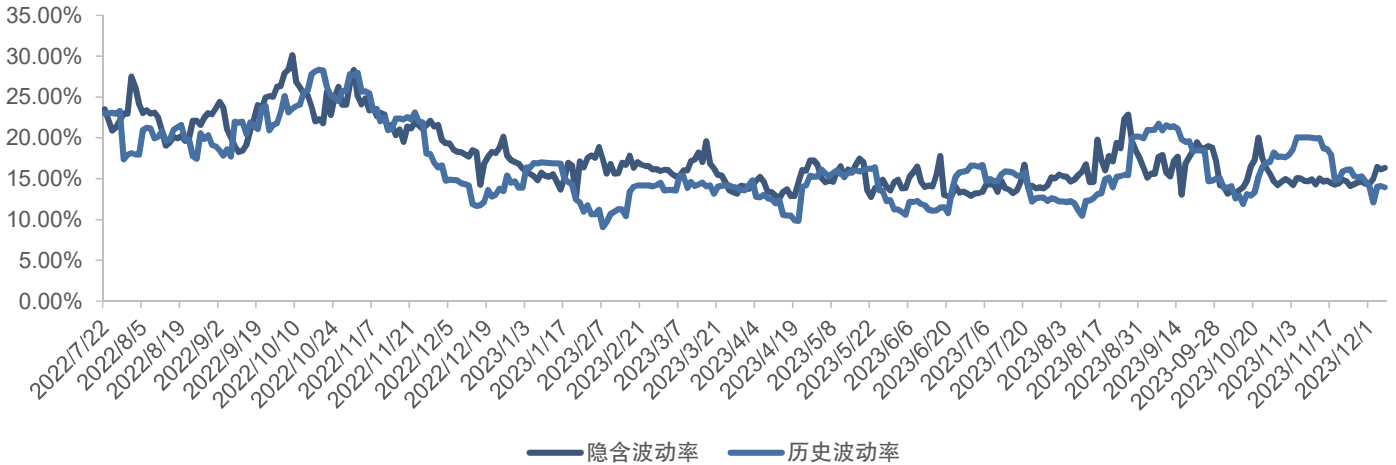


金融期权日报

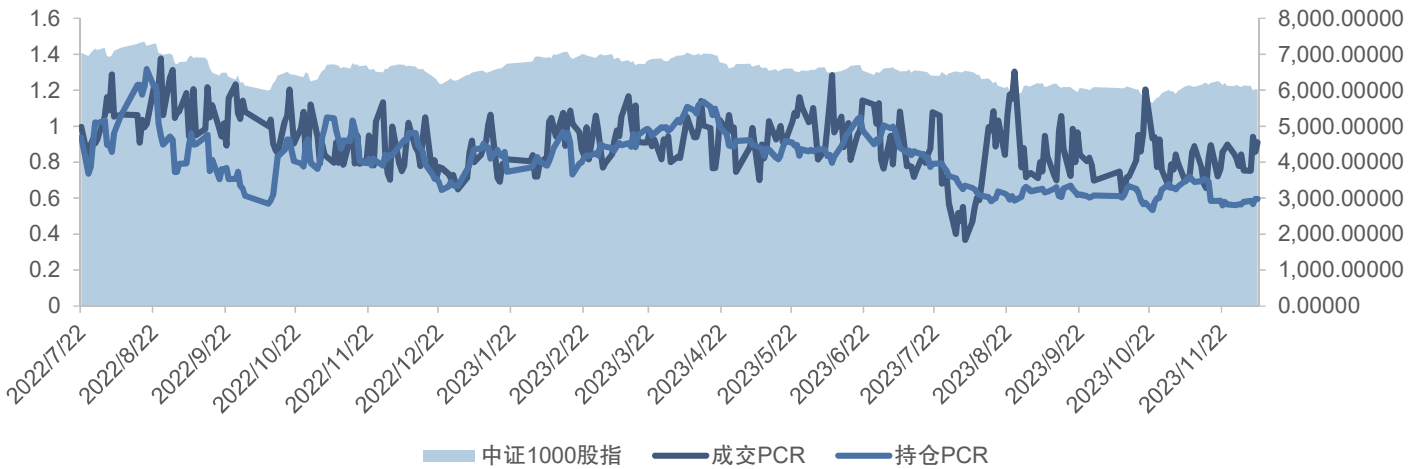
2023/12/8

中证1000股指期权

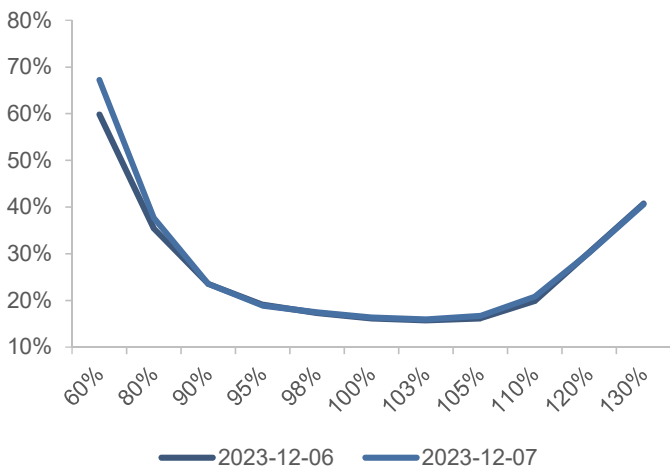
中证1000股指期权主力合约波动率走势图



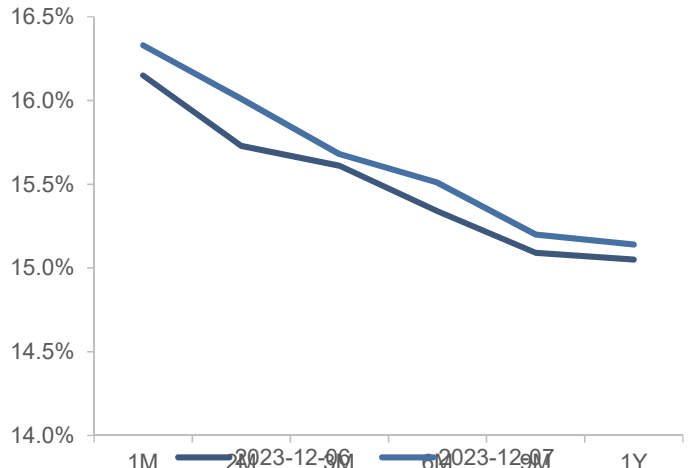
中证1000股指期权全合约PCR



中证1000股指期权偏度结构



中证1000股指期权波动率期限结构



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注：

- (1) 南华50ETF期权波动率指数和南华沪深300股指期权波动率指数是南华研究院根据芝加哥期权交易所 (CBOE) 波动率指数计算方法编制而成，是用来反映市场情绪的指标。
(2) 隐含波动率均取平值期权波动率。1101V/901V表示价值状态110的近月看涨期权与价值状态90的近月看跌期权隐含波动率的比值。近月IV/次近月IV表示近月平值期权与次近月平值期权隐含波动率的比值。

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周小舒，投资咨询证号：Z0014889
揭婷，从业资格证号：F03114103



南华期货公众号



南华期货视频号

Bigger mind, Bigger fortune
智慧创造财富