

核心观点

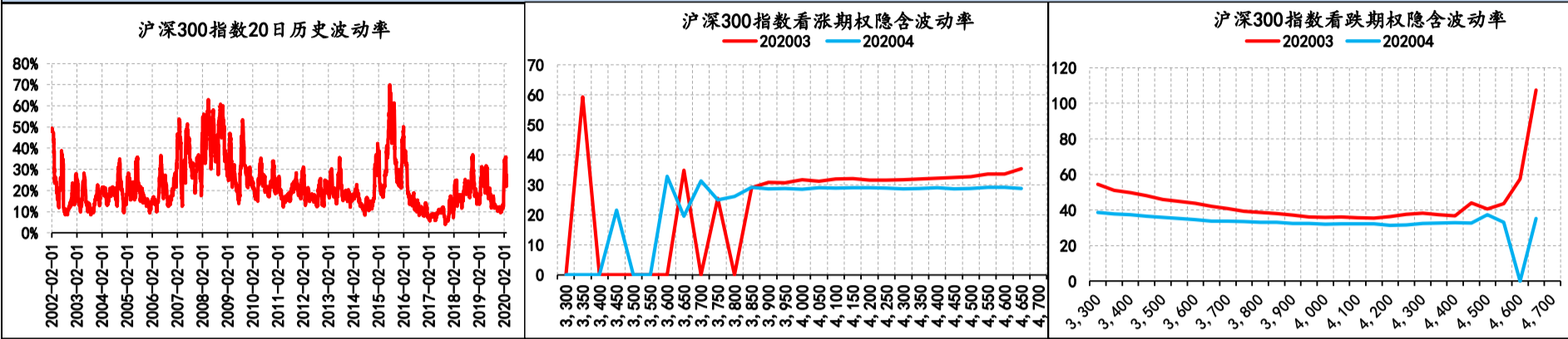
历史波动率上升的有：玉米

历史波动率下降的有：沪深300指数、沪金、沪铜、橡胶、豆粕、玉米、铁矿石、白糖、PTA、甲醇、菜粕

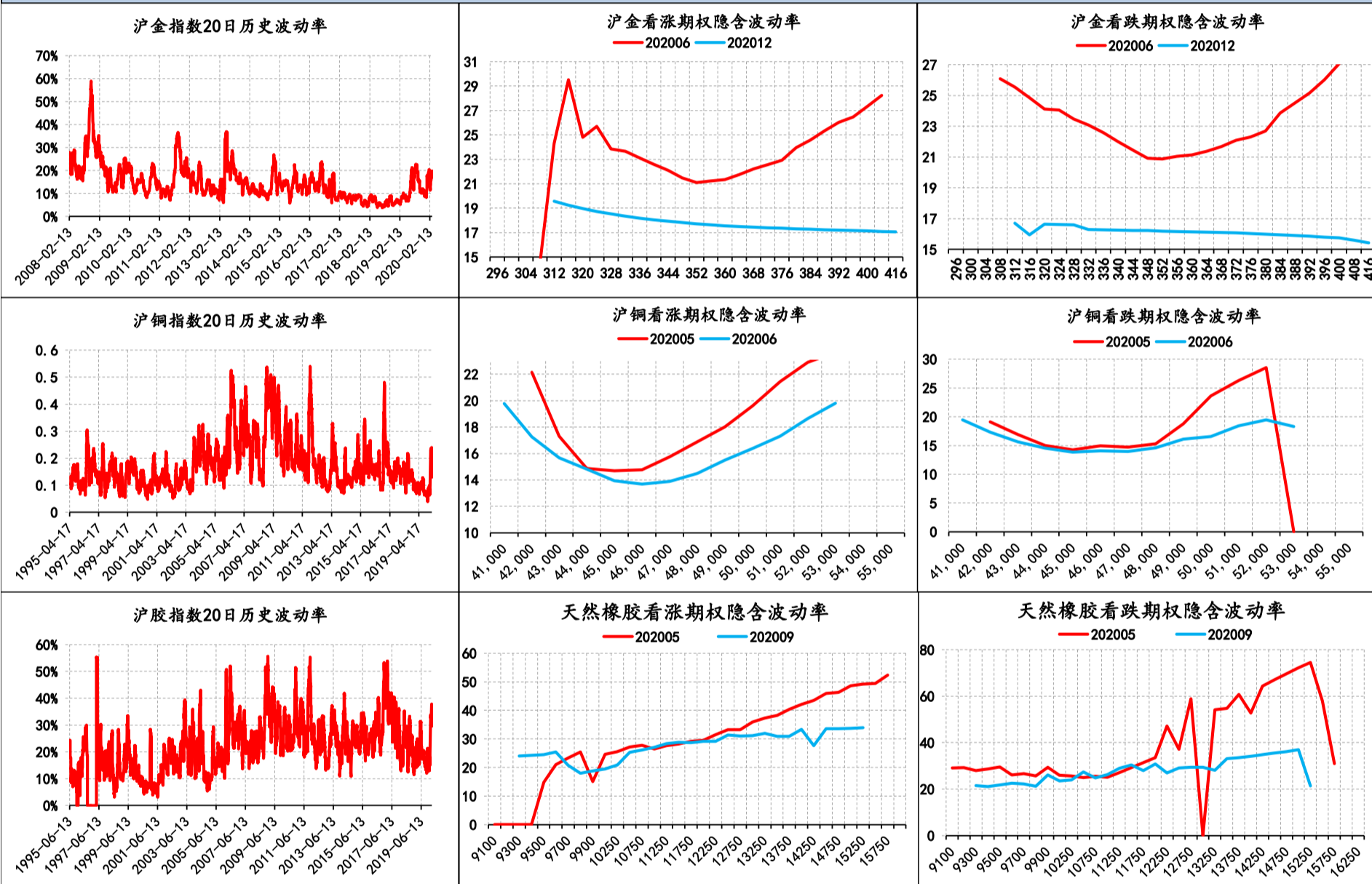
看涨期权隐波显著高于看跌期权的有：——

看跌期权隐波显著高于看涨期权的有：沪深300指数

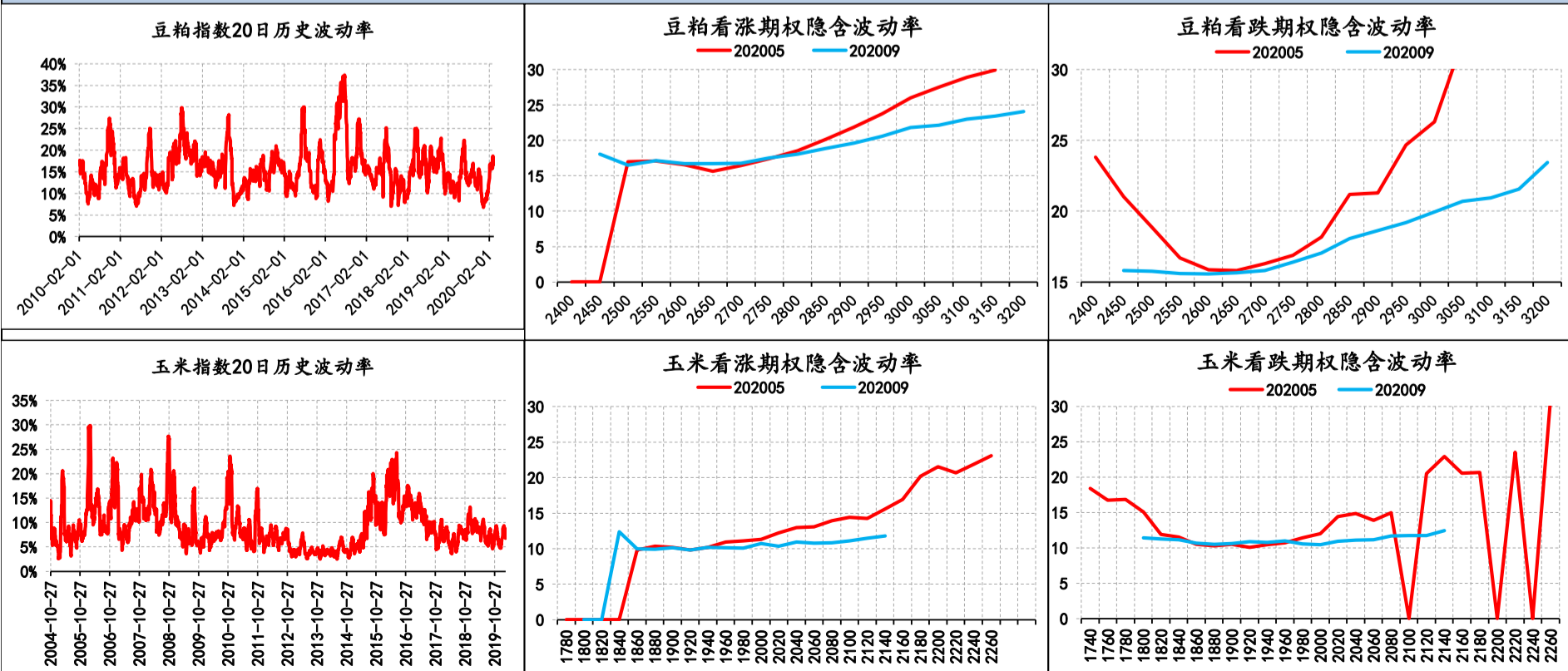
中金所期权

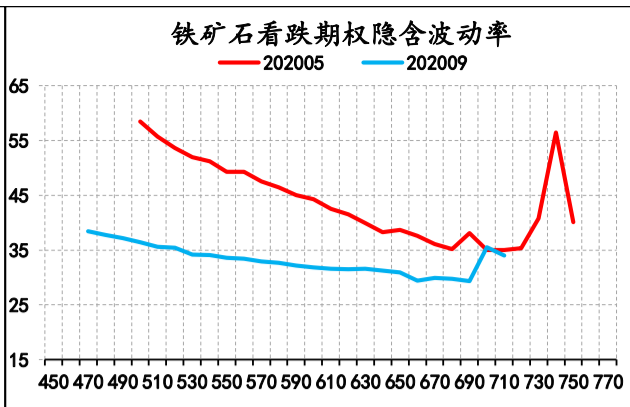
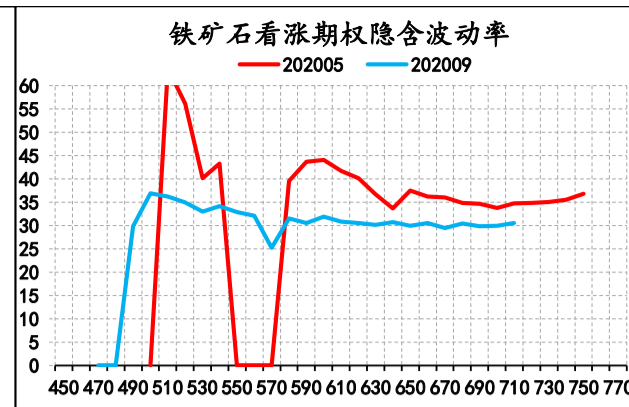
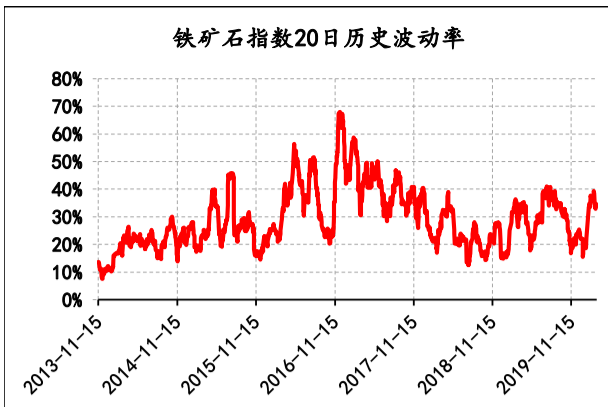


上期所期权

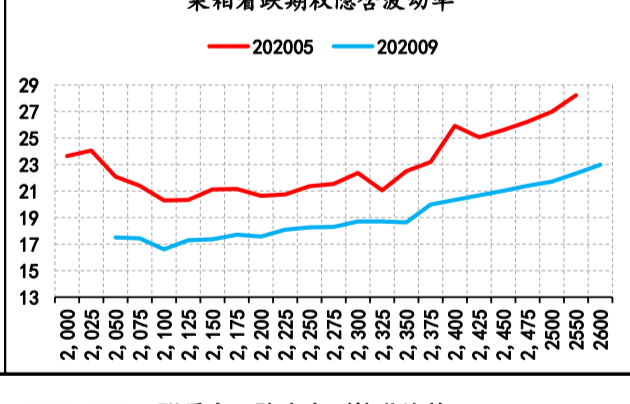
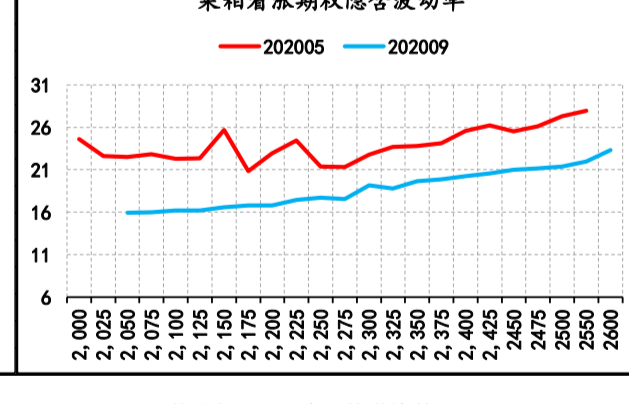
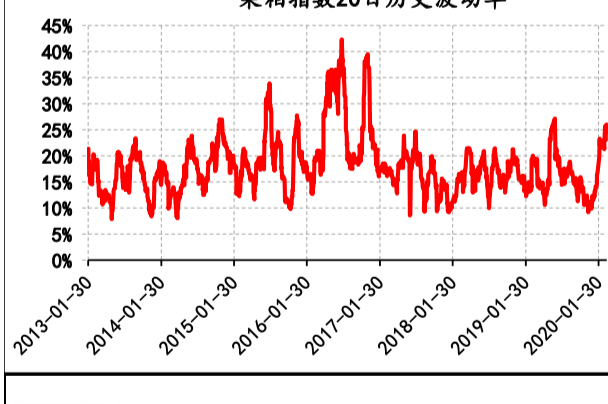
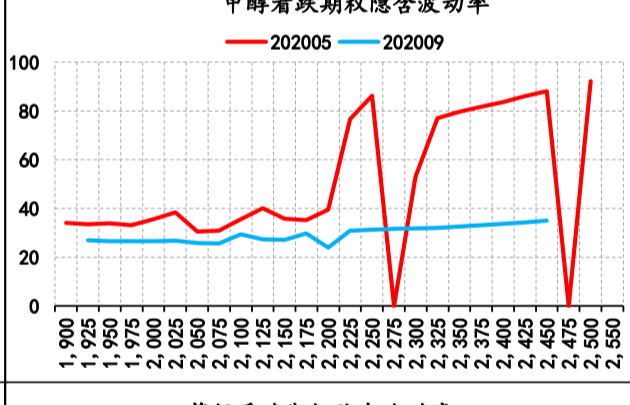
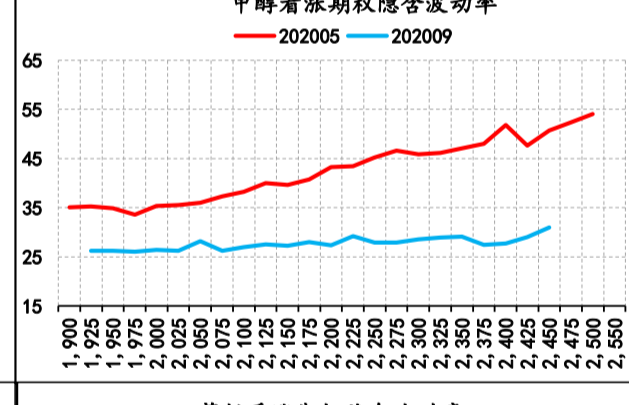
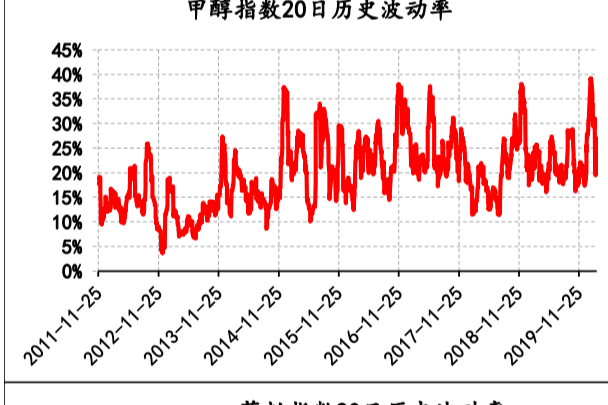
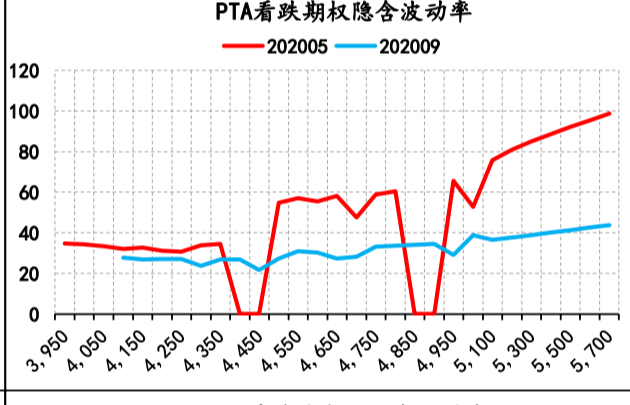
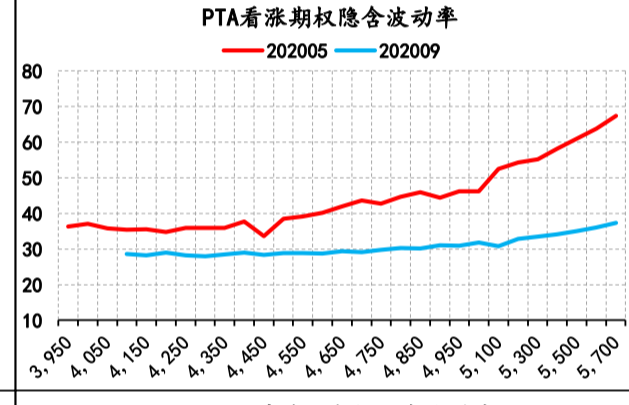
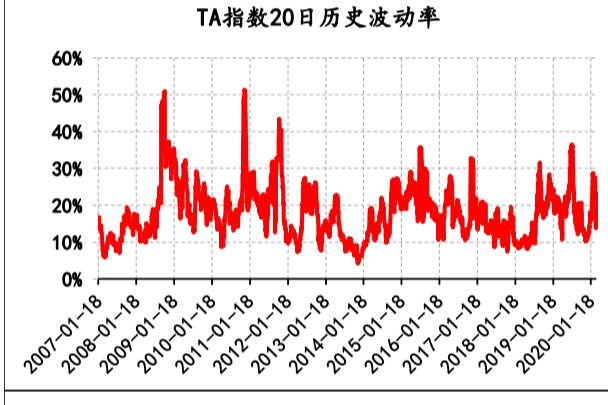
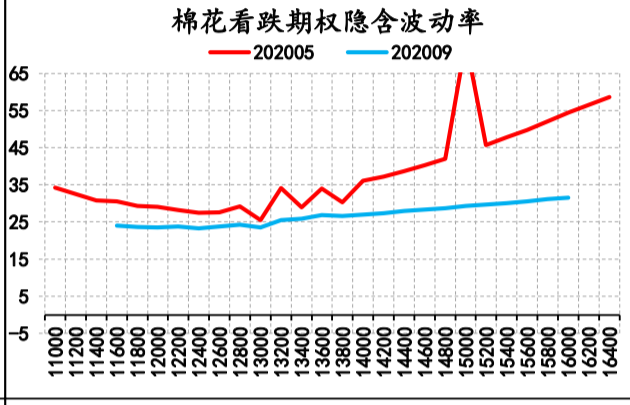
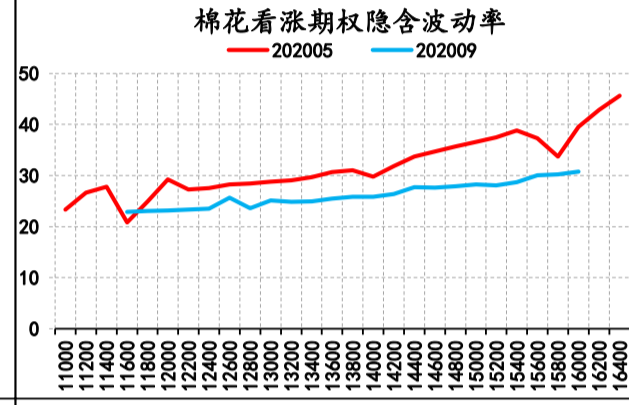
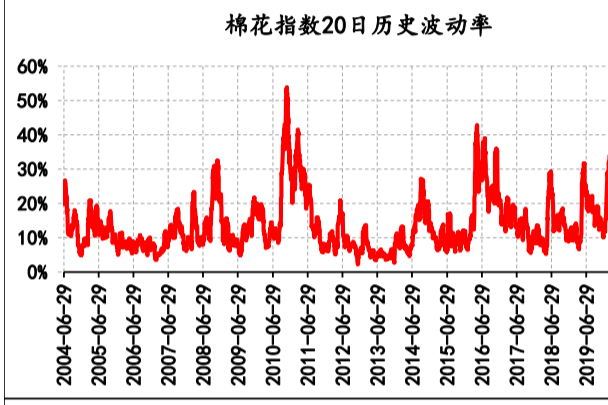
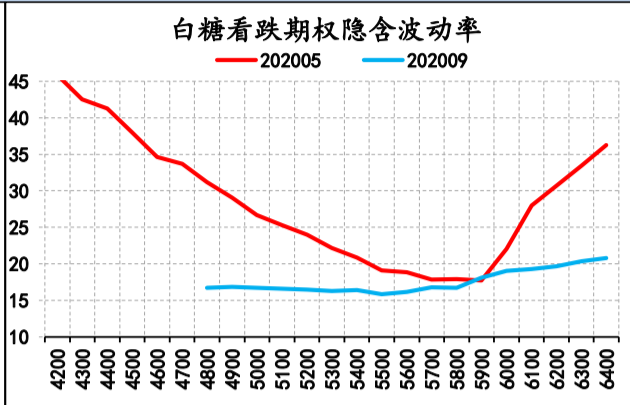
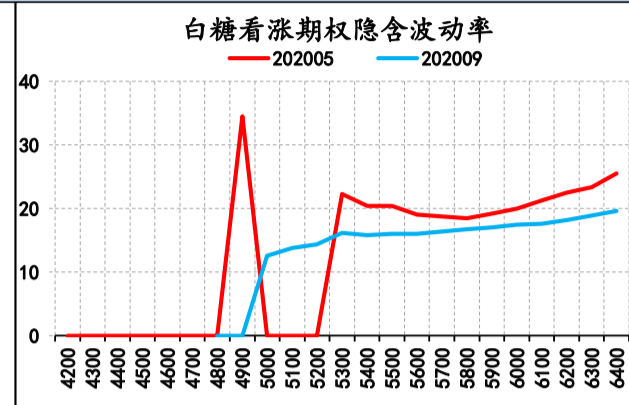
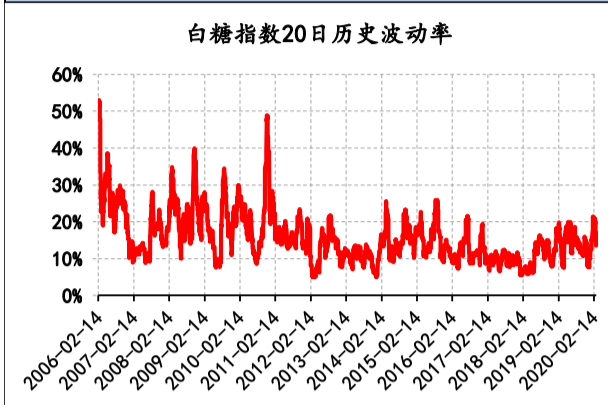


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