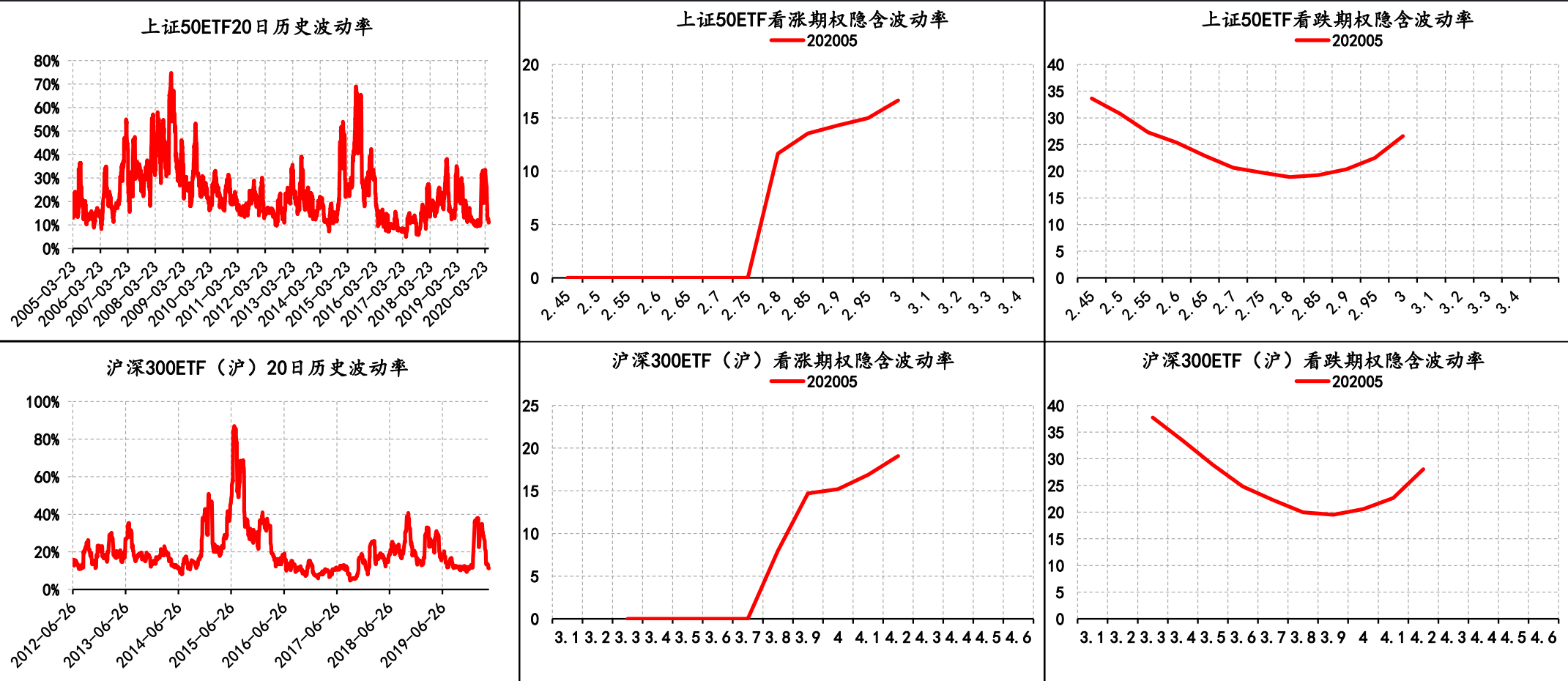


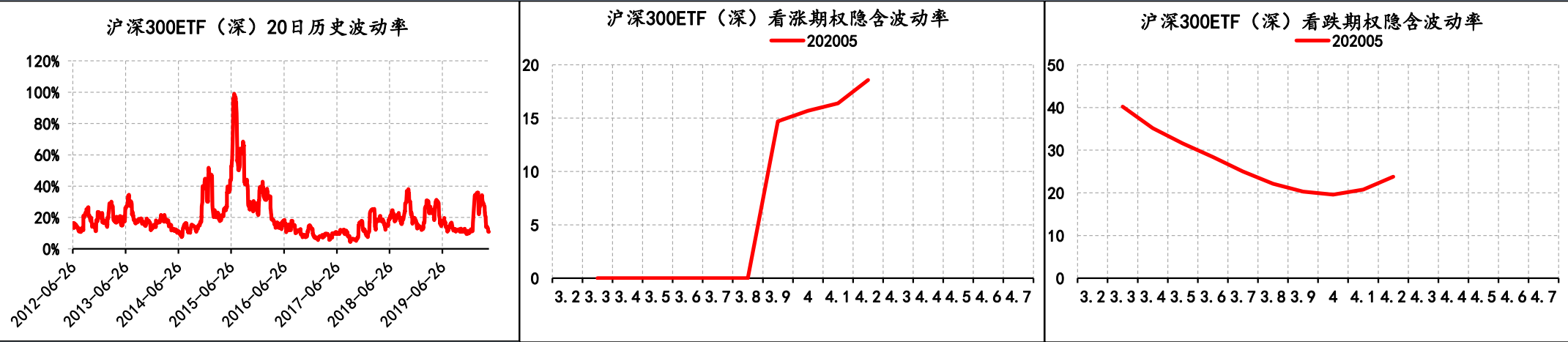
核心观点

历史波动率上升的有：50ETF、300ETF（沪）、沪深300、沪金、沪铜、沪胶
 历史波动率下降的有：300ETF（深）、玉米、铁矿、棉花、PTA、甲醇、菜粕
 看涨期权隐波显著高于看跌期权的有：沪铜、甲醇
 看跌期权隐波显著高于看涨期权的有：50ETF、300ETF（沪）、300ETF（深）、沪深300

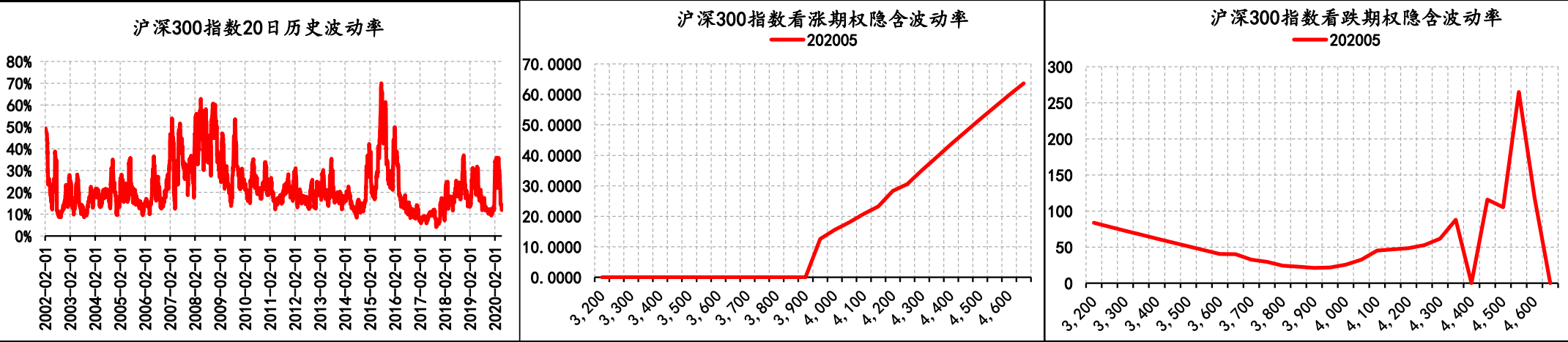
上交所期权



深交所期权

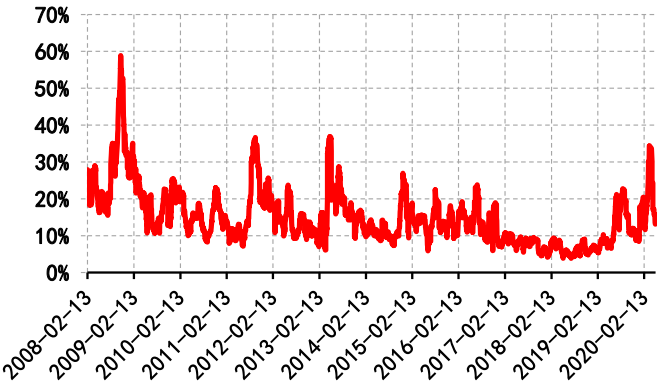


中金所期权



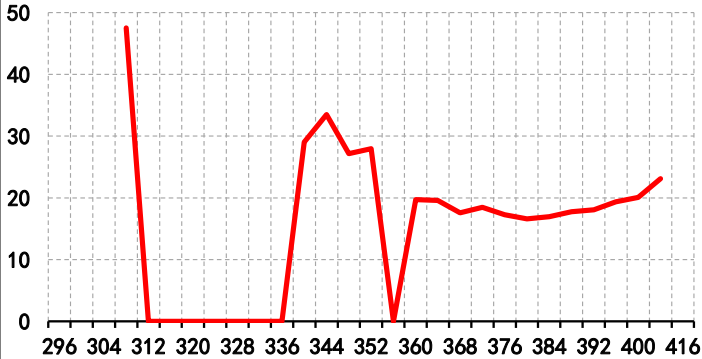
上期所期权

沪金指数20日历史波动率



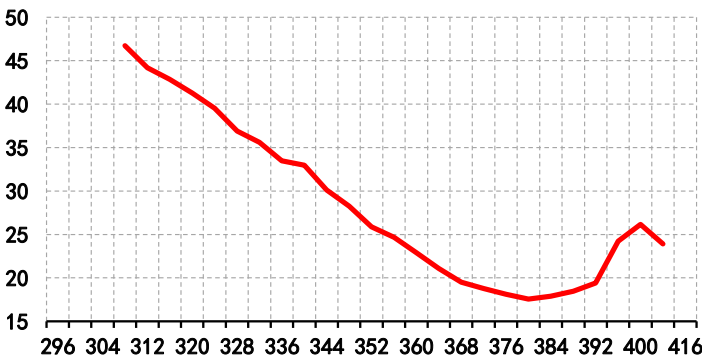
沪金看涨期权隐含波动率

202006

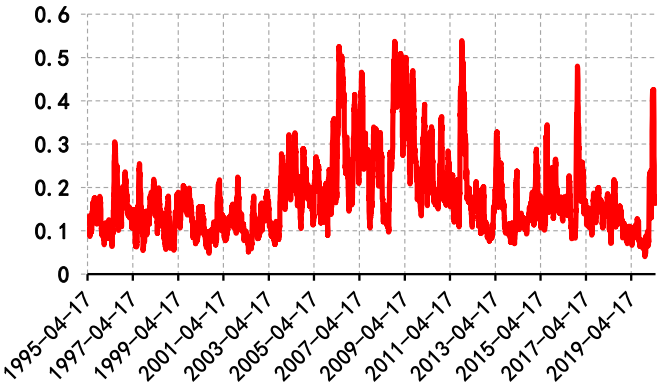


沪金看跌期权隐含波动率

202006

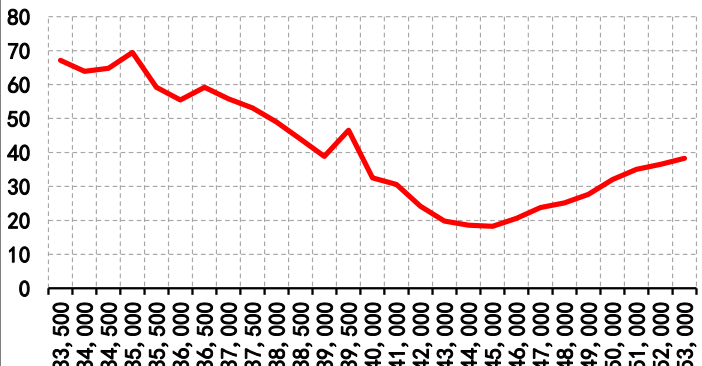


沪铜指数20日历史波动率



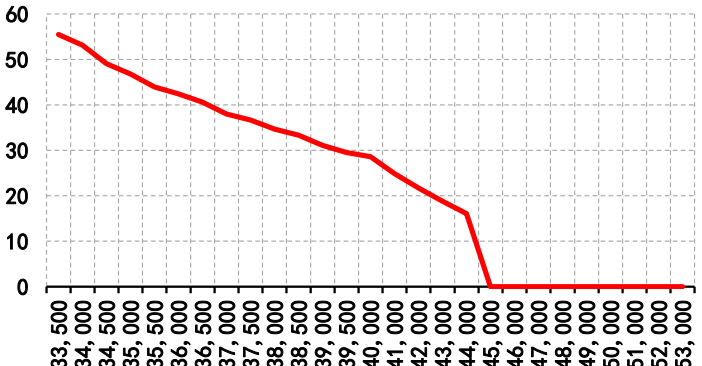
沪铜看涨期权隐含波动率

202006

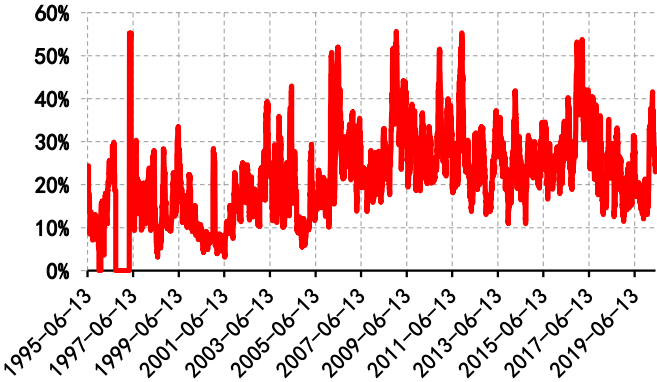


沪铜看跌期权隐含波动率

202006

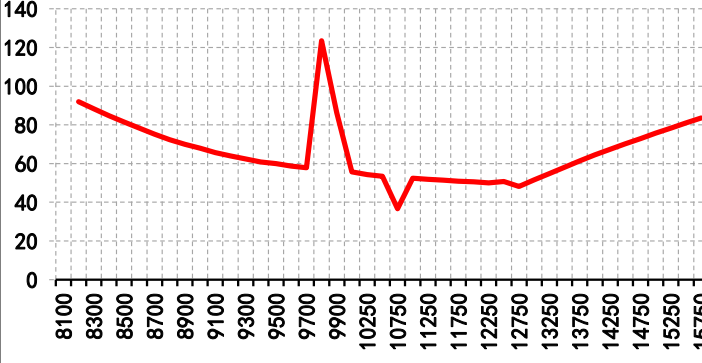


沪胶指数20日历史波动率



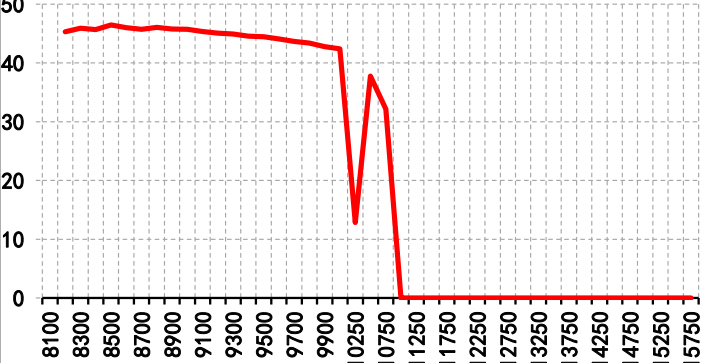
天然橡胶看涨期权隐含波动率

202006



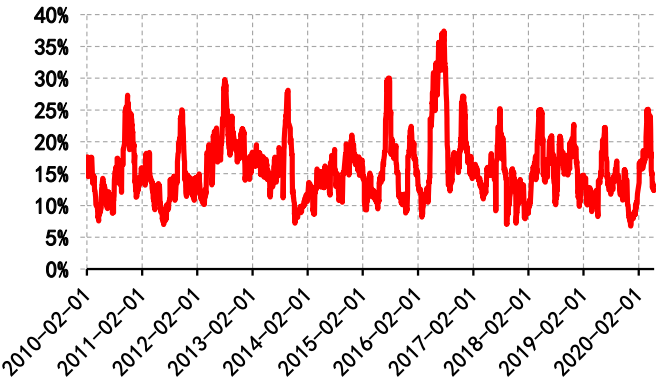
天然橡胶看跌期权隐含波动率

202006



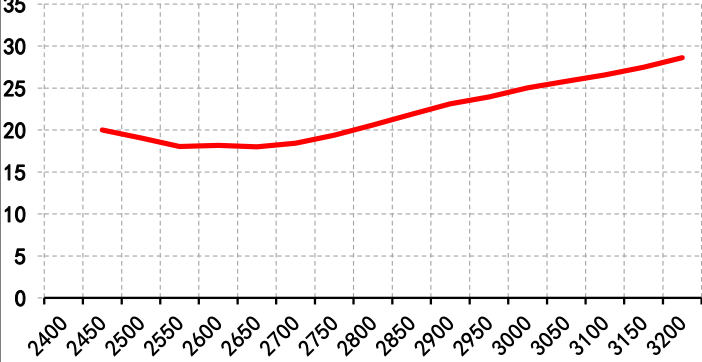
大商所期权

豆粕指数20日历史波动率



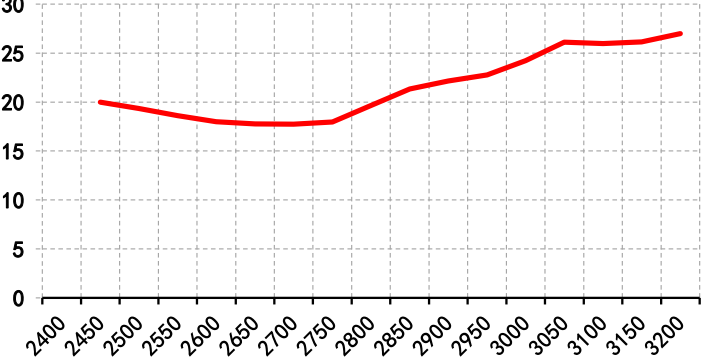
豆粕看涨期权隐含波动率

202009

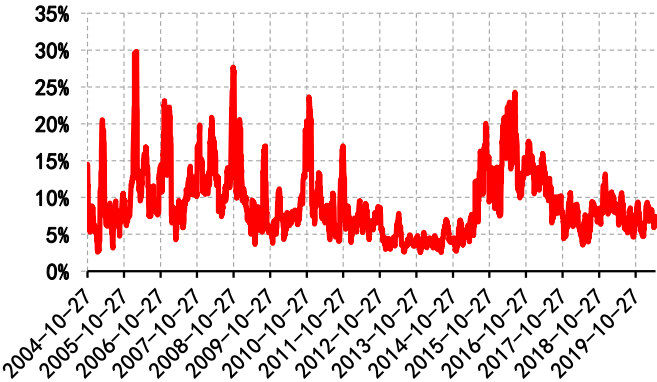


豆粕看跌期权隐含波动率

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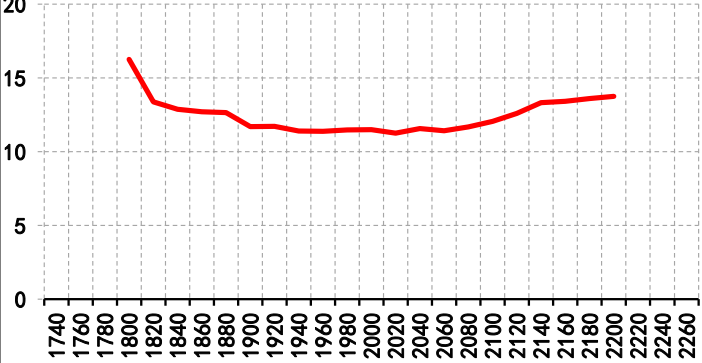


玉米指数20日历史波动率



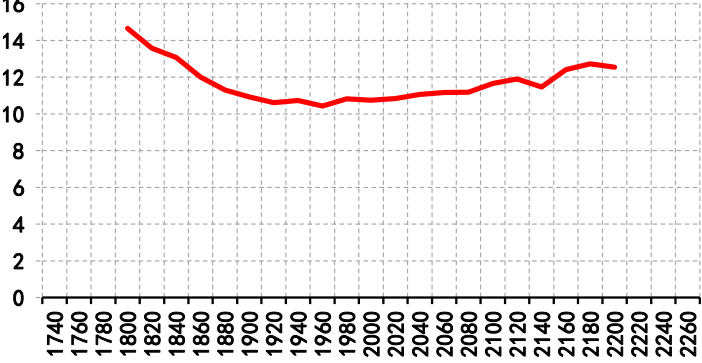
玉米看涨期权隐含波动率

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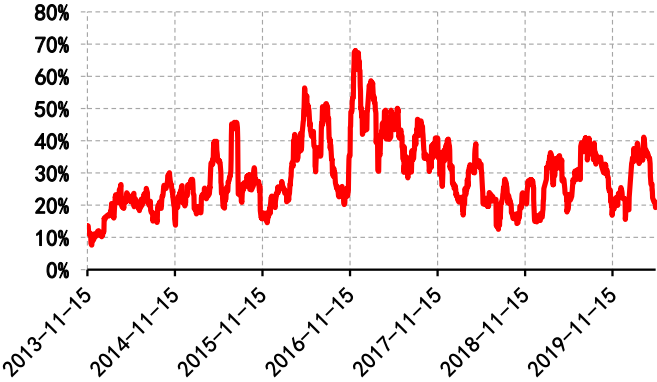


玉米看跌期权隐含波动率

202009

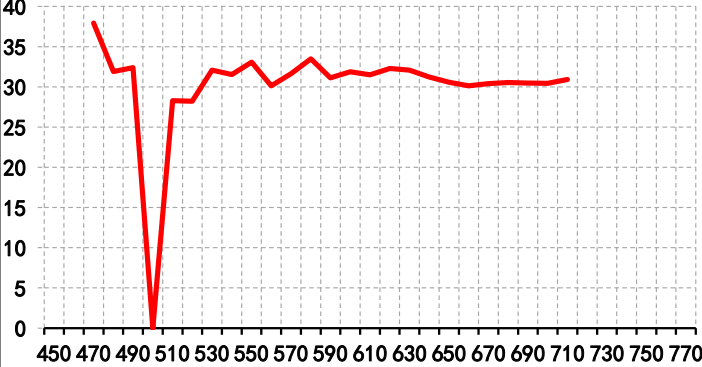


铁矿石指数20日历史波动率



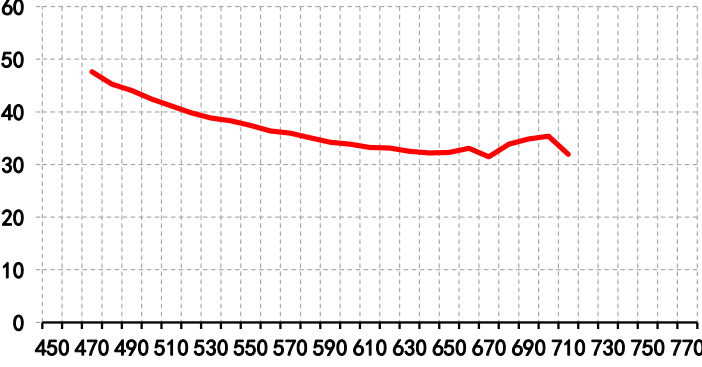
铁矿石看涨期权隐含波动率

202009



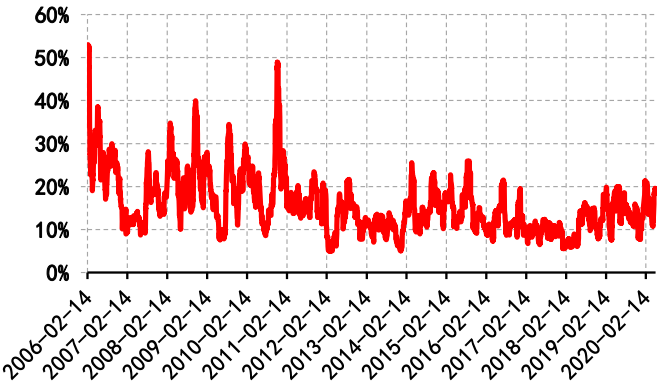
铁矿石看跌期权隐含波动率

202009

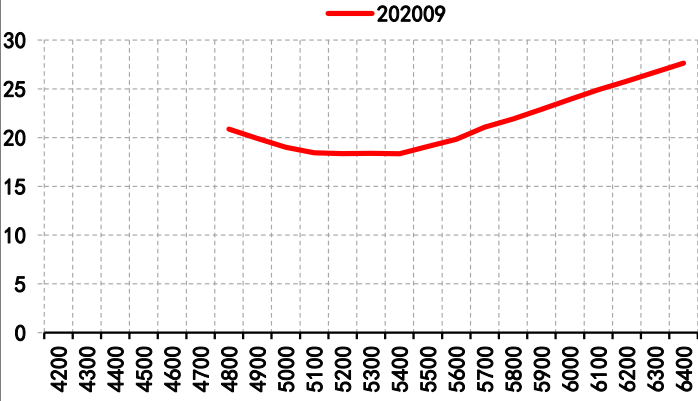


郑商所期权

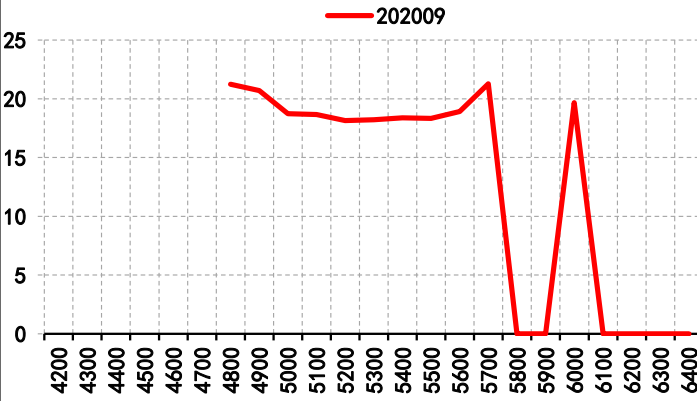
白糖指数20日历史波动率



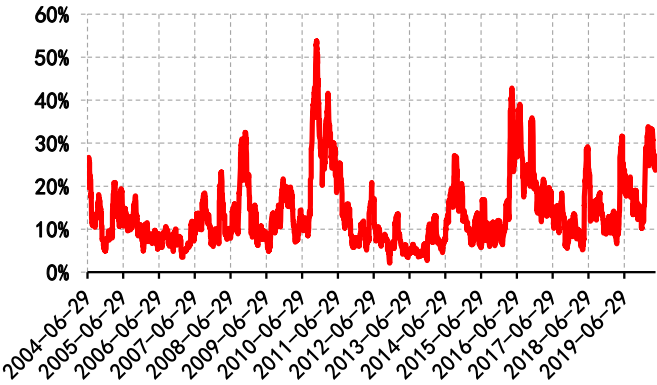
白糖看涨期权隐含波动率



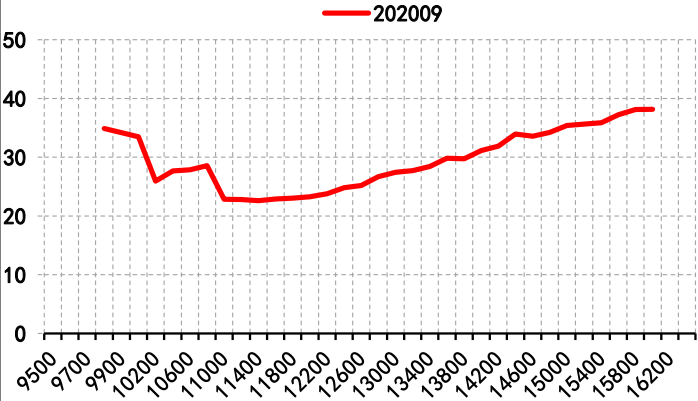
白糖看跌期权隐含波动率



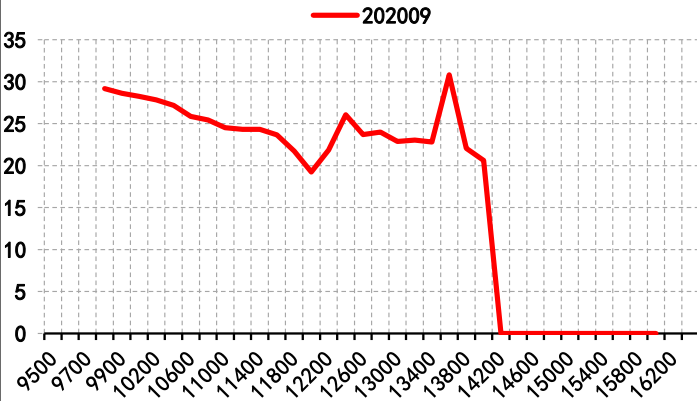
棉花指数20日历史波动率



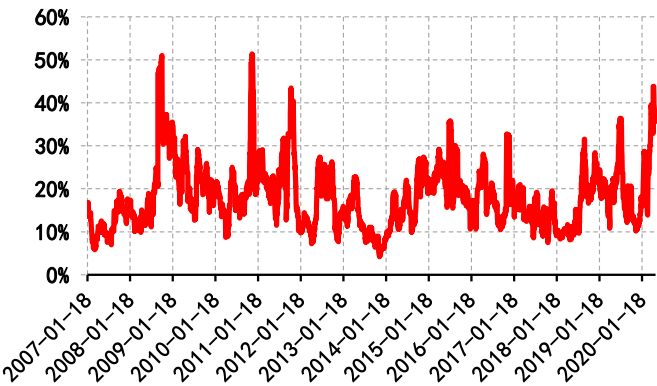
棉花看涨期权隐含波动率



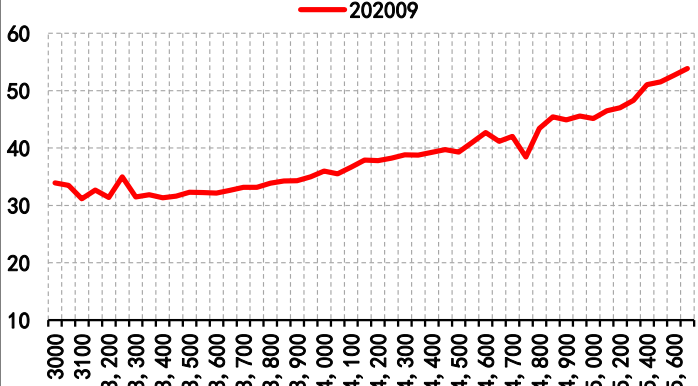
棉花看跌期权隐含波动率



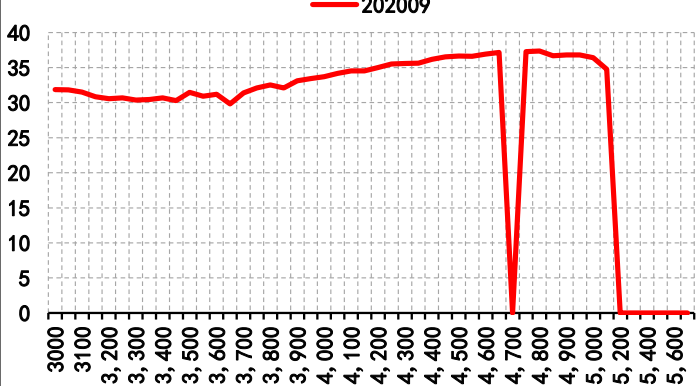
TA指数20日历史波动率



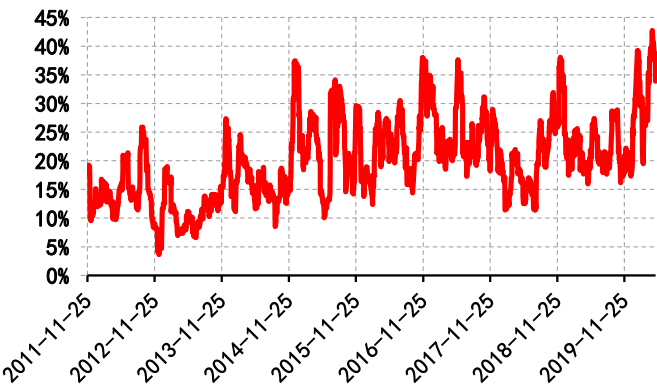
PTA看涨期权隐含波动率



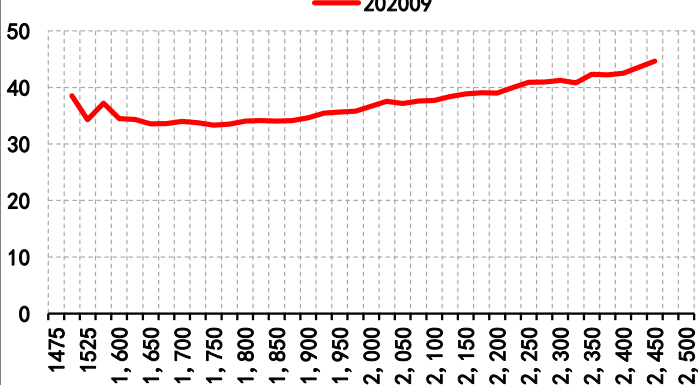
PTA看跌期权隐含波动率



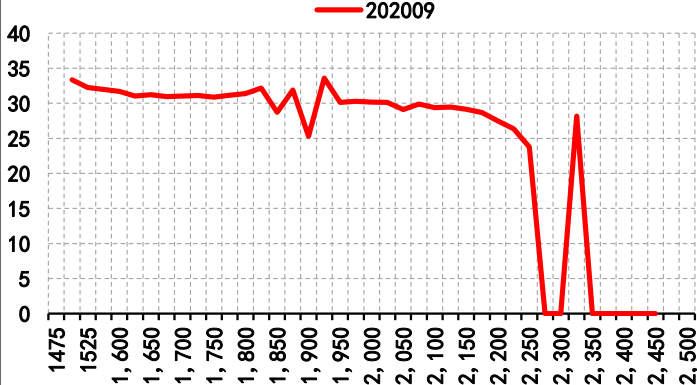
甲醇指数20日历史波动率



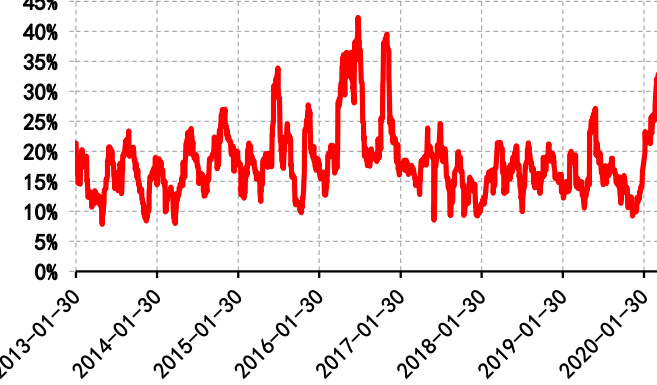
甲醇看涨期权隐含波动率



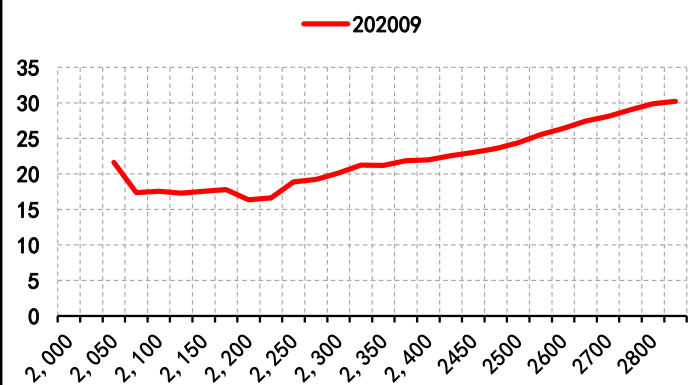
甲醇看跌期权隐含波动率



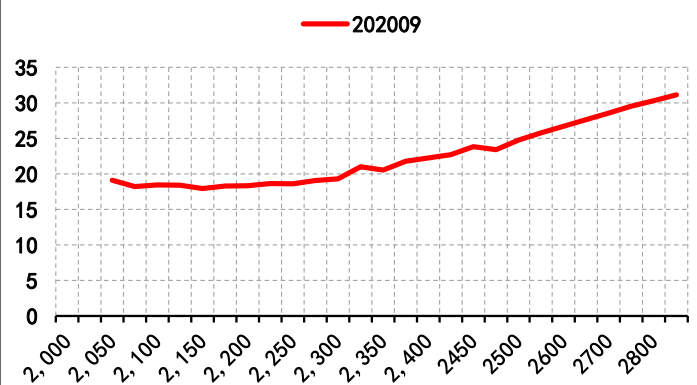
菜粕指数20日历史波动率



菜粕看涨期权隐含波动率



菜粕看跌期权隐含波动率



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