

核心观点

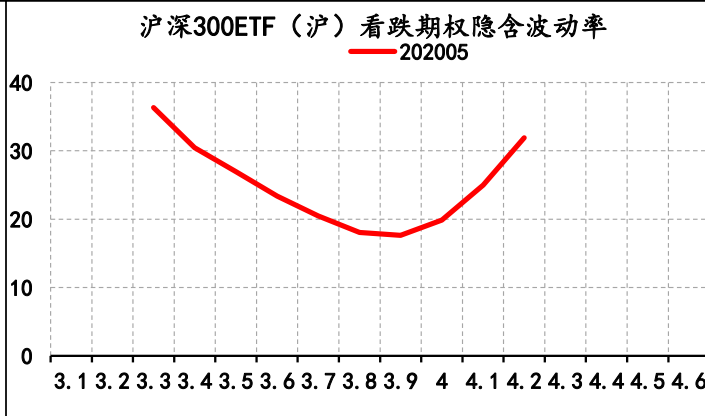
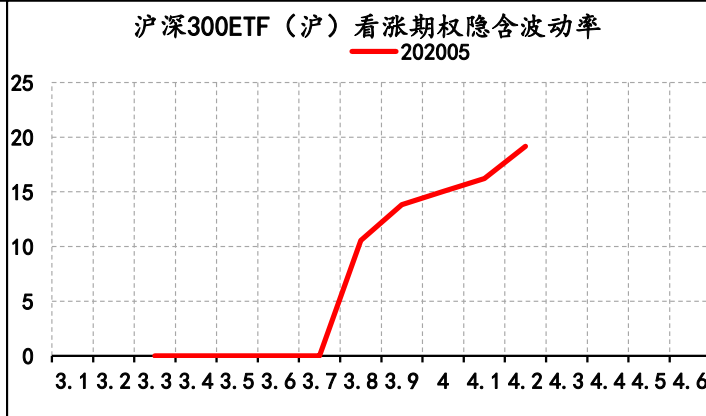
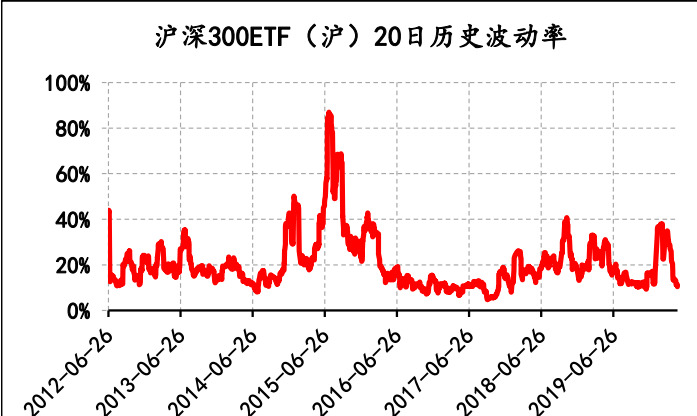
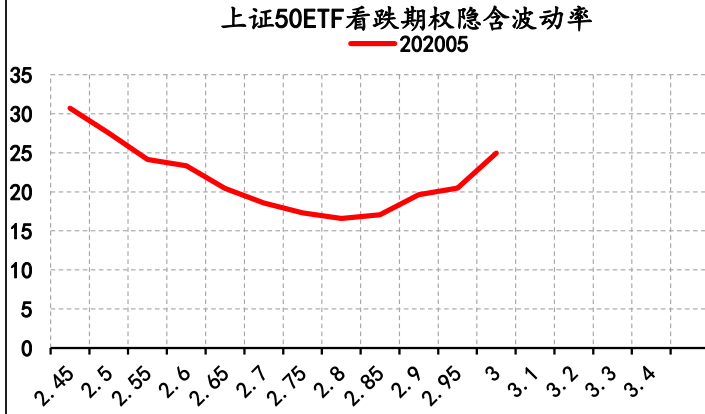
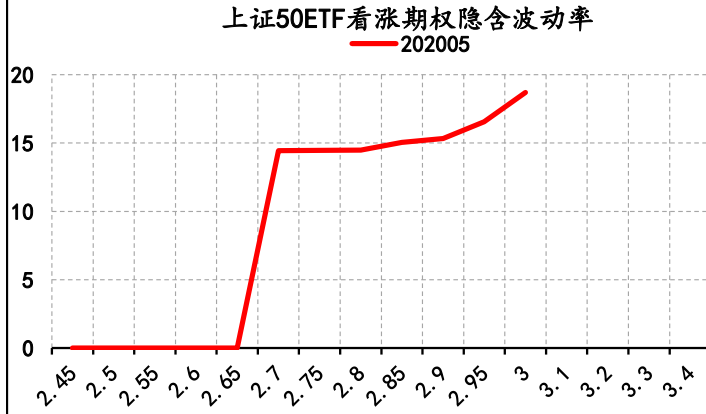
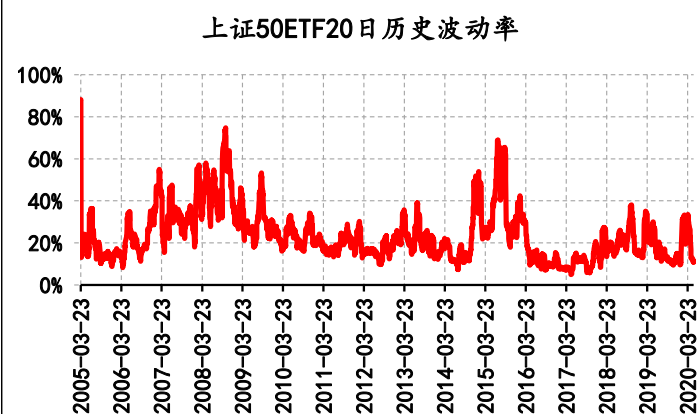
历史波动率上升的有：沪胶、铁矿、棉花、PTA

历史波动率下降的有：50ETF、300ETF（沪）、沪深300、300ETF（深）、沪金、沪铜、豆粕、玉米、白糖、甲醇、菜粕

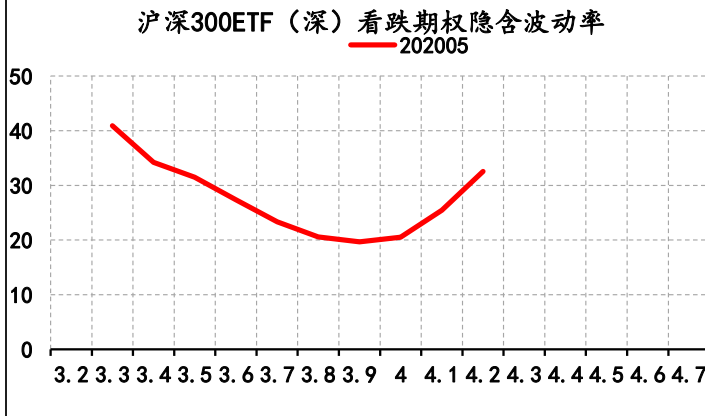
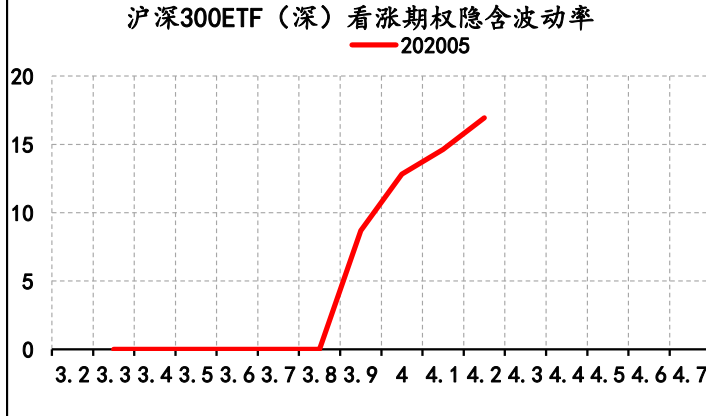
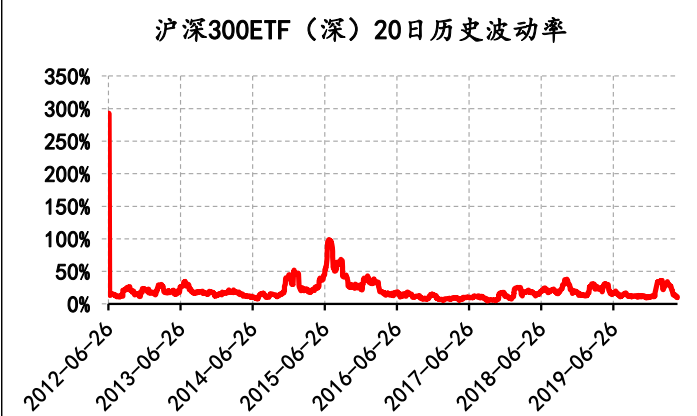
看涨期权隐波显著高于看跌期权的有：沪金、菜粕

看跌期权隐波显著高于看涨期权的有：300ETF（沪）、300ETF（深）、沪深300指数、沪铜

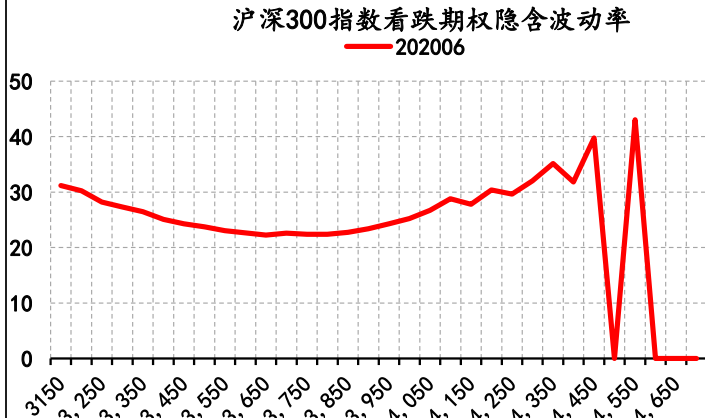
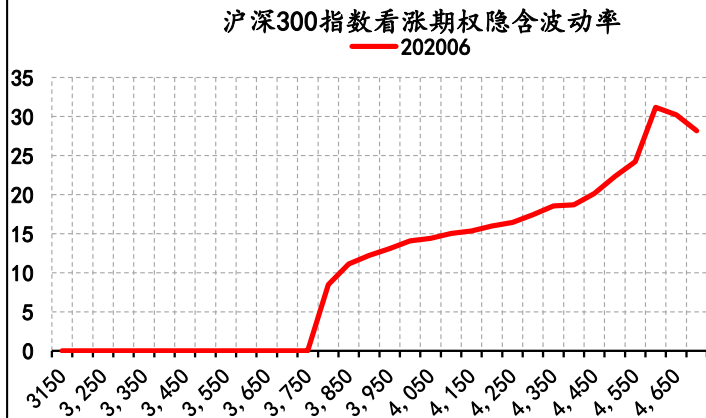
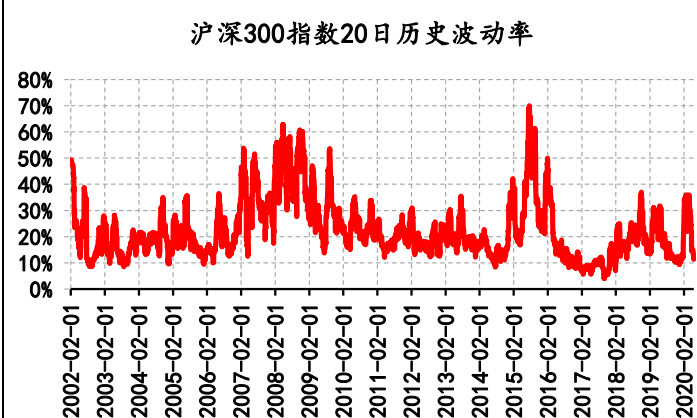
上交所期权

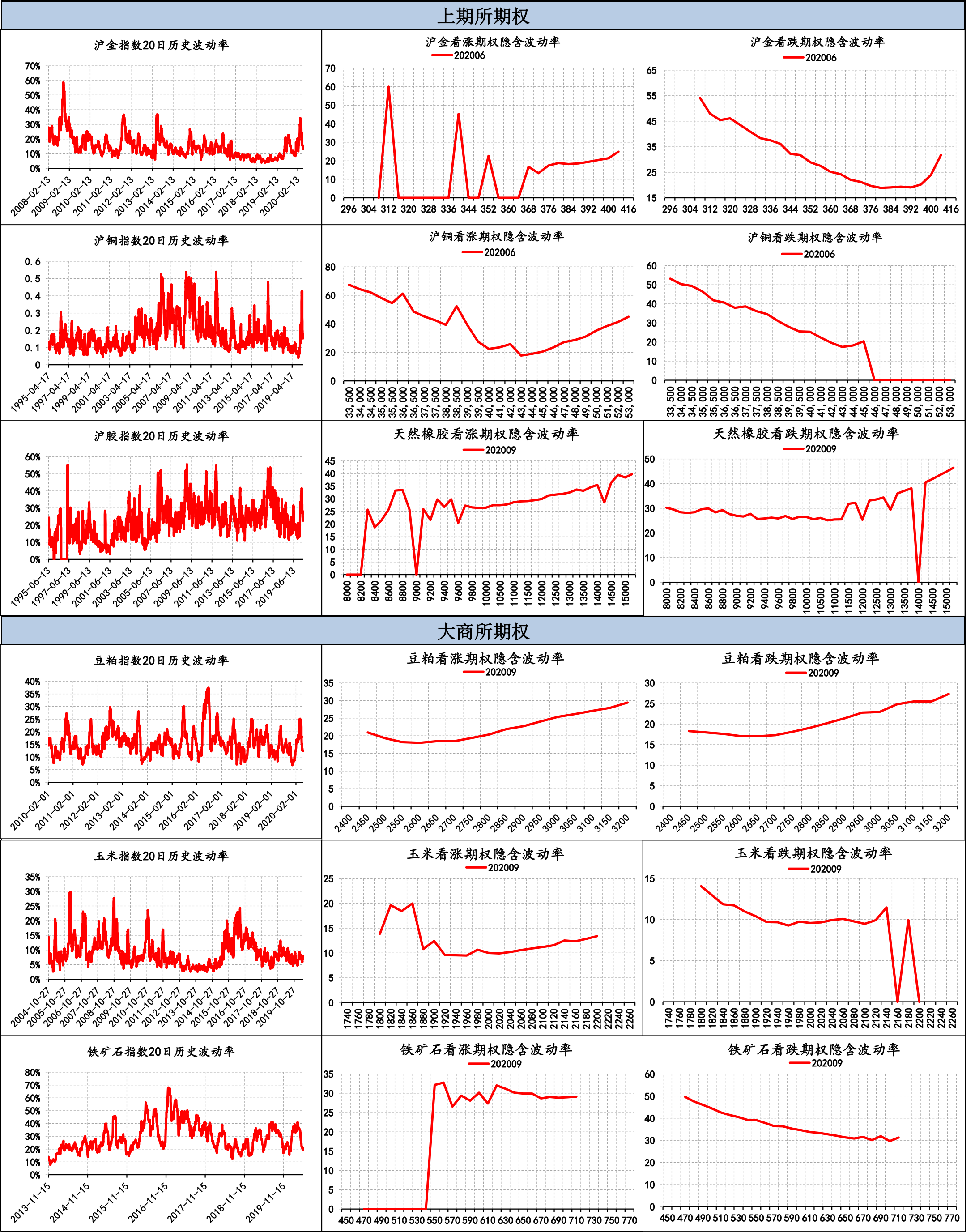


深交所期权



中金所期权





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

202009

玉米指数20日历史波动率

玉米看涨期权隐含波动率

202009

玉米看跌期权隐含波动率

202009

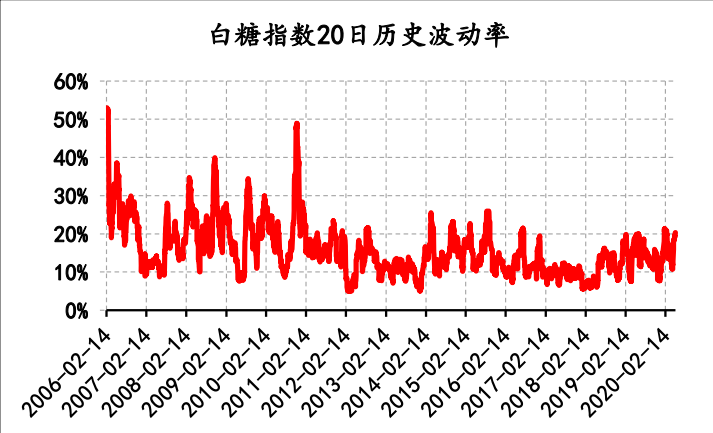
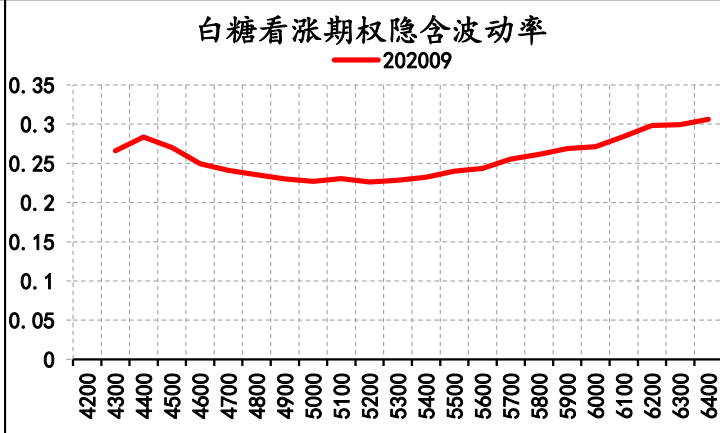
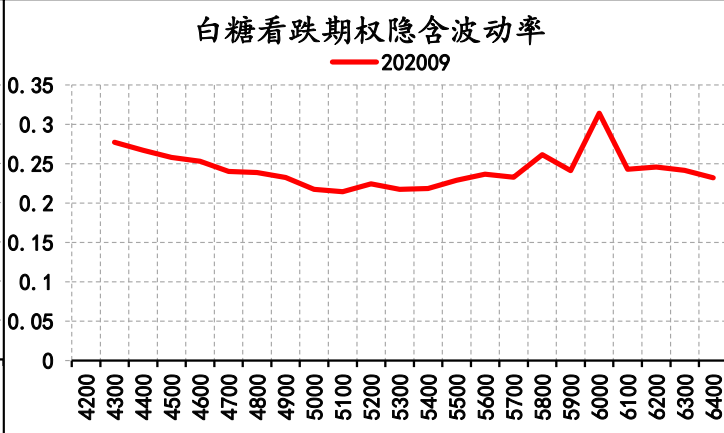
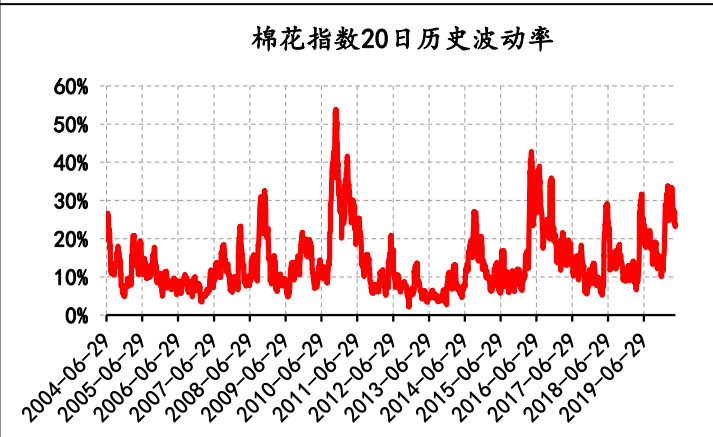
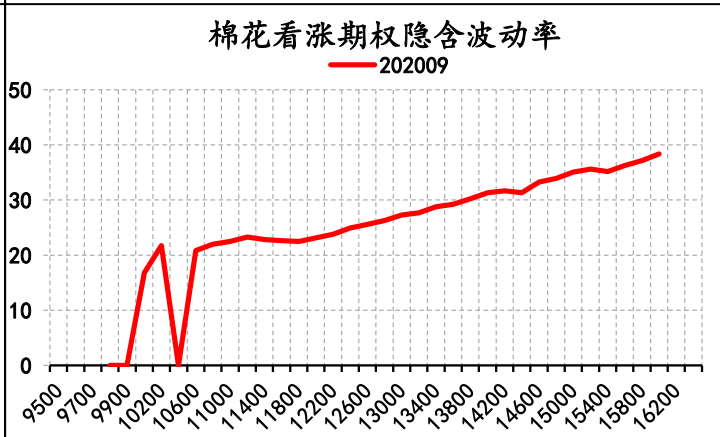
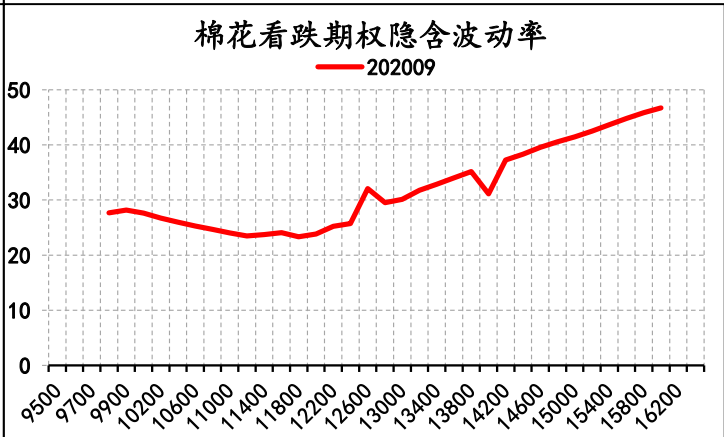
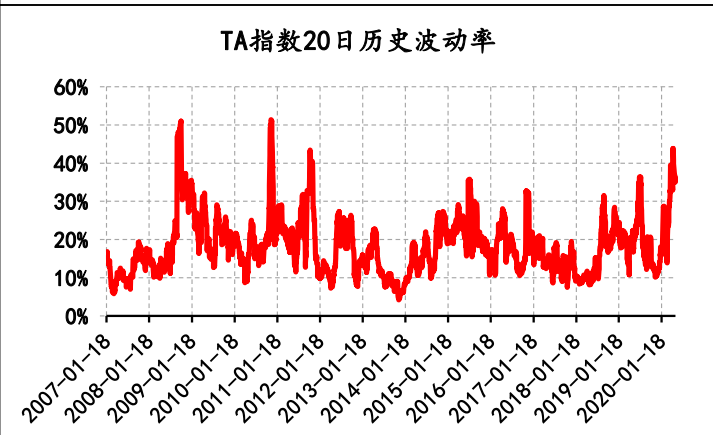
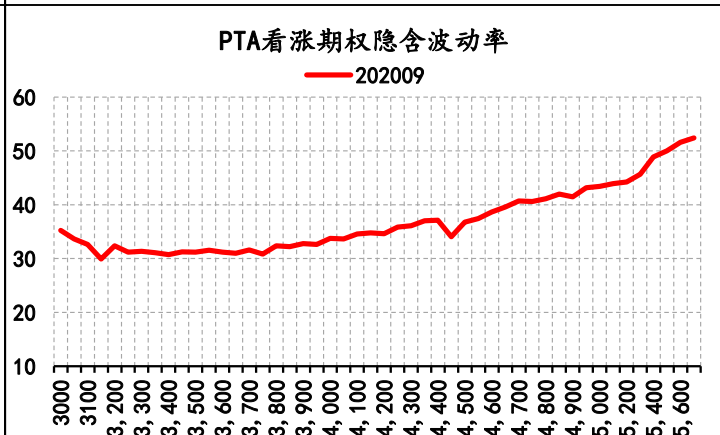
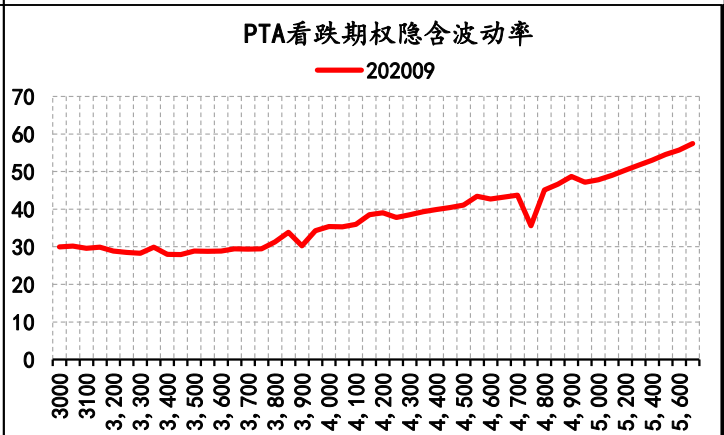
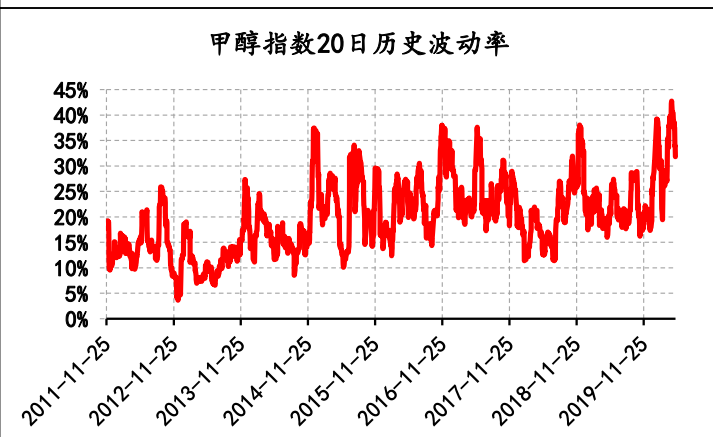
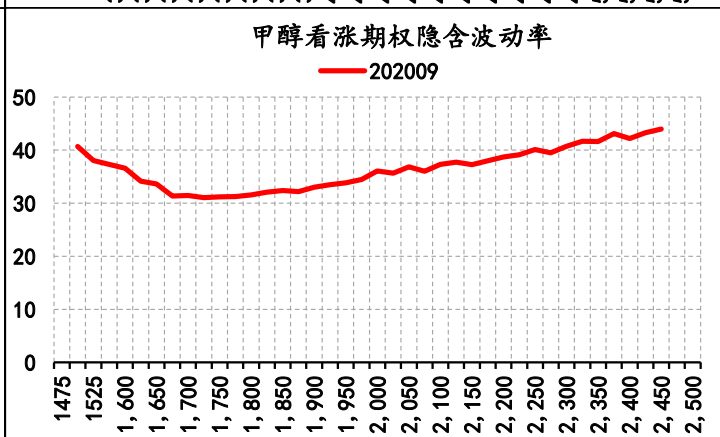
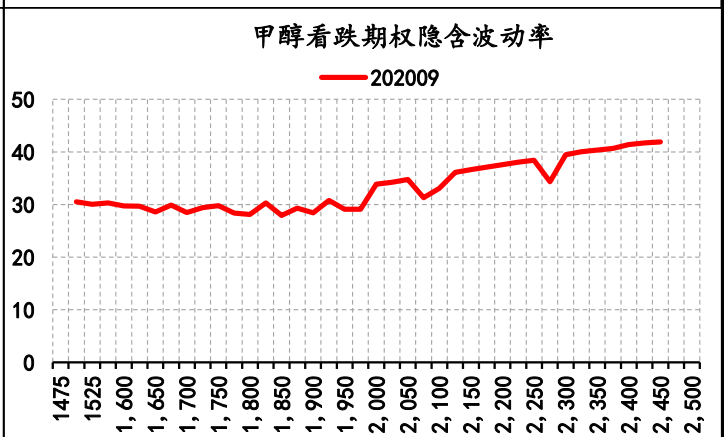
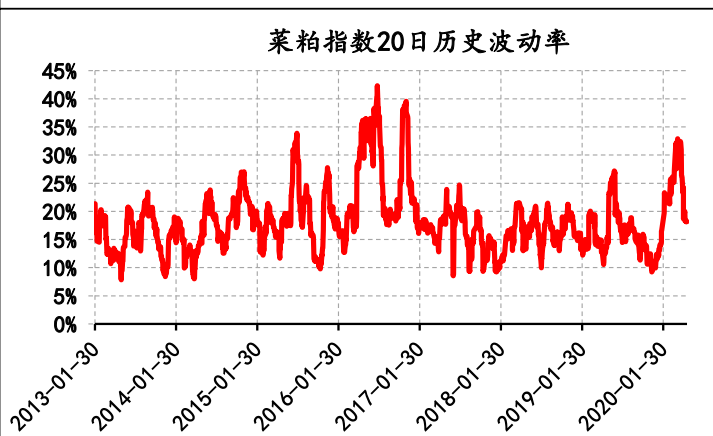
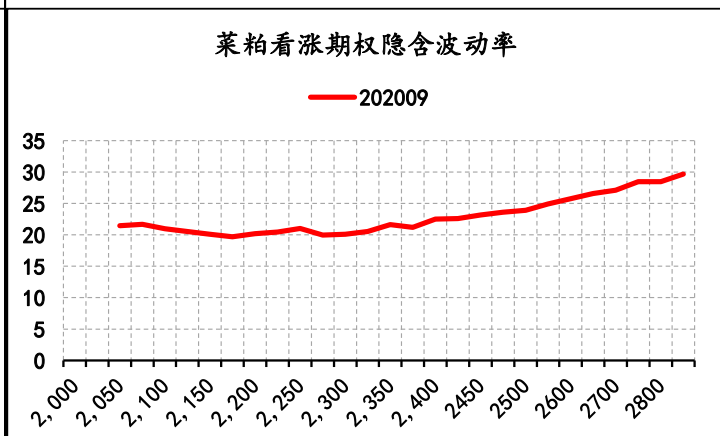
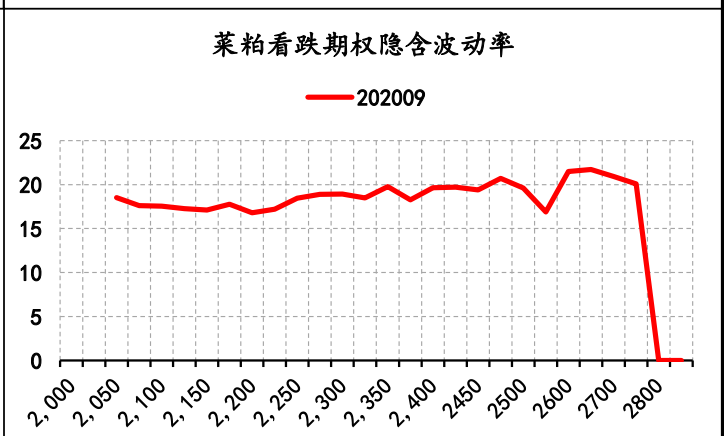
铁矿石指数20日历史波动率

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

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白糖指数20日历史波动率 	白糖看涨期权隐含波动率 202009 	白糖看跌期权隐含波动率 202009 
棉花指数20日历史波动率 	棉花看涨期权隐含波动率 202009 	棉花看跌期权隐含波动率 202009 
TA指数20日历史波动率 	PTA看涨期权隐含波动率 202009 	PTA看跌期权隐含波动率 202009 
甲醇指数20日历史波动率 	甲醇看涨期权隐含波动率 202009 	甲醇看跌期权隐含波动率 202009 
菜粕指数20日历史波动率 	菜粕看涨期权隐含波动率 202009 	菜粕看跌期权隐含波动率 202009 
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