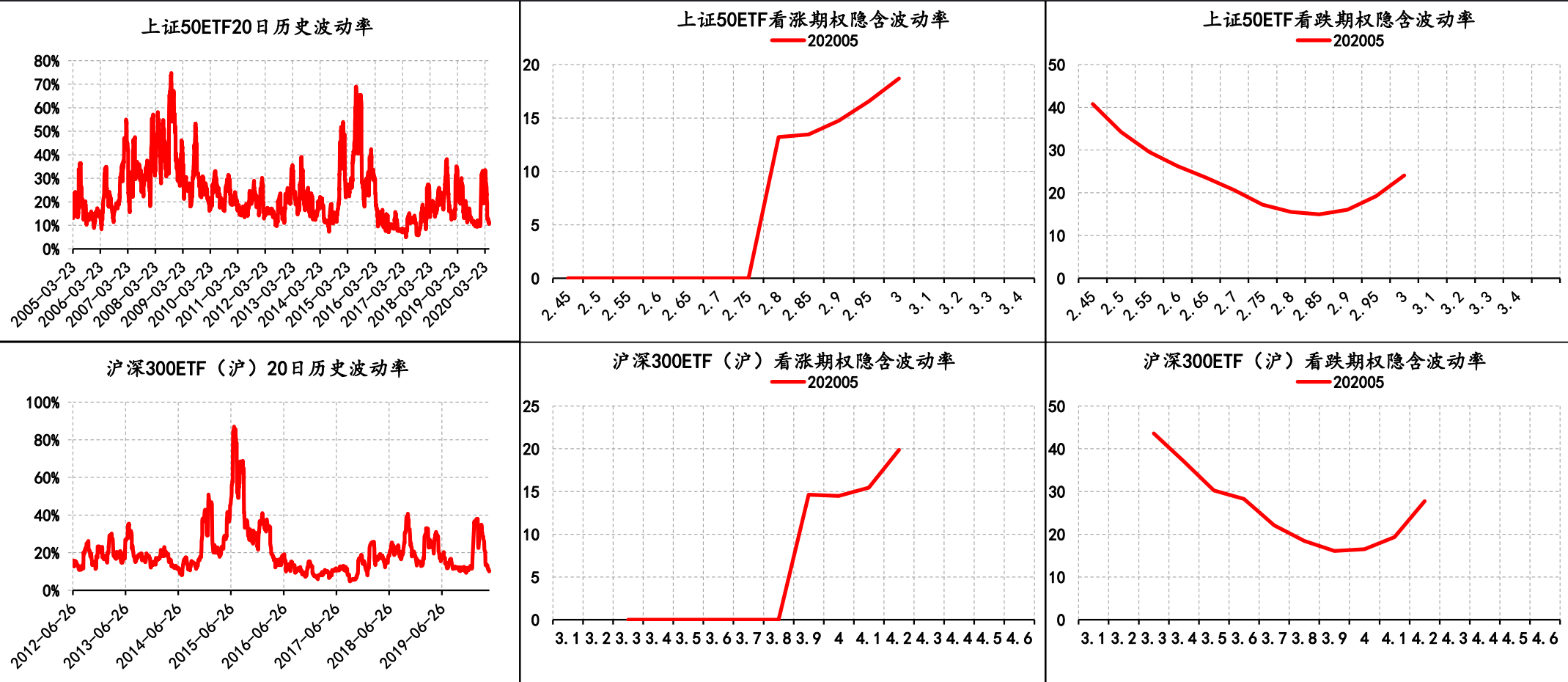


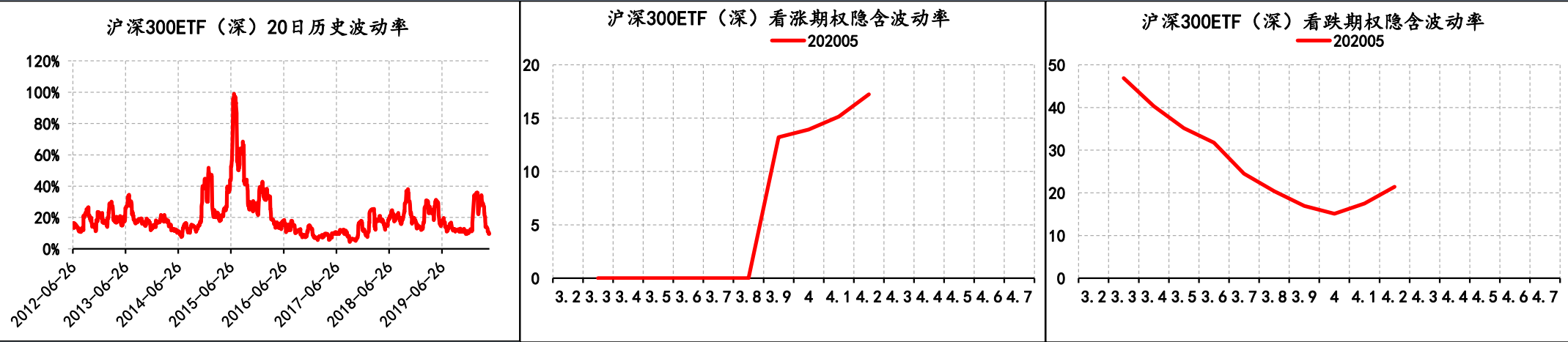
核心观点

历史波动率上升的有：50ETF、300ETF（沪）、沪深300、300ETF（深）、沪金、沪铜、玉米、铁矿、白糖、棉花
 历史波动率下降的有：沪胶、豆粕、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

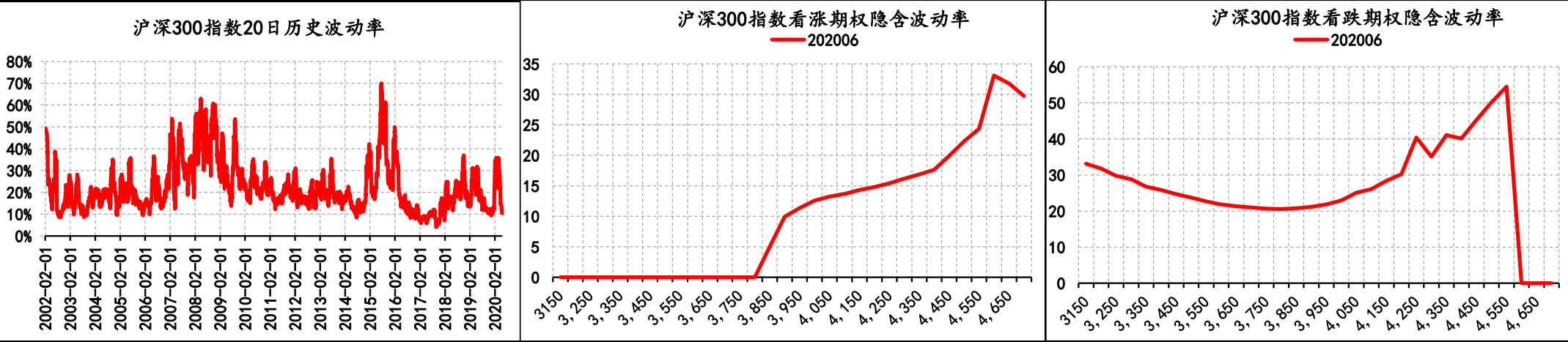
上交所期权



深交所期权

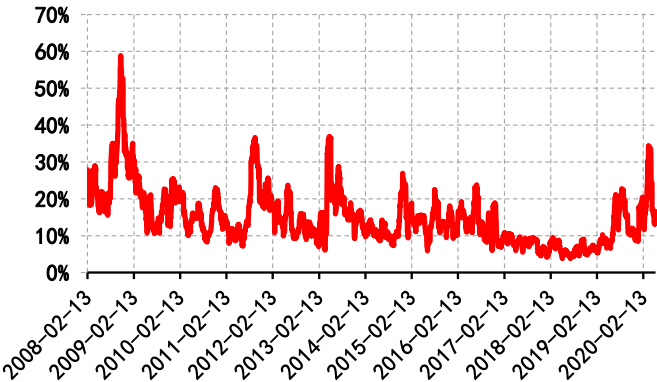


中金所期权

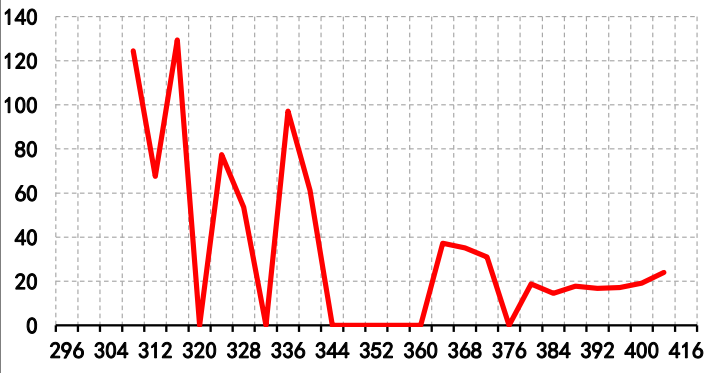


上期所期权

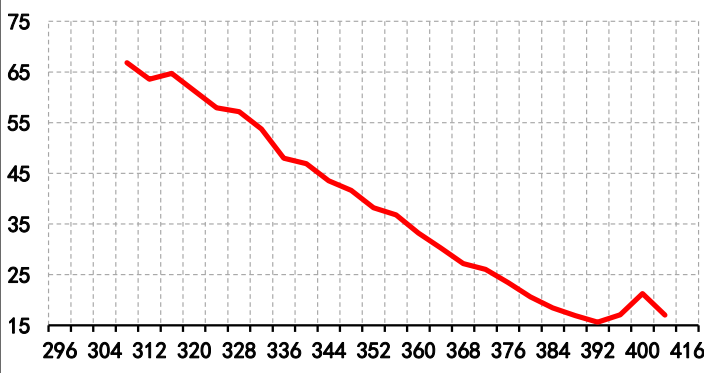
沪金指数20日历史波动率



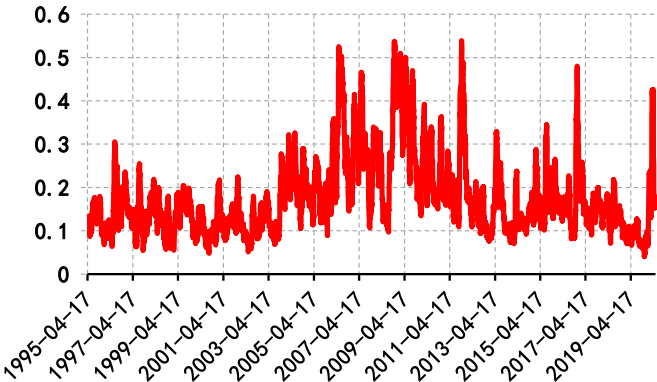
沪金看涨期权隐含波动率
202006



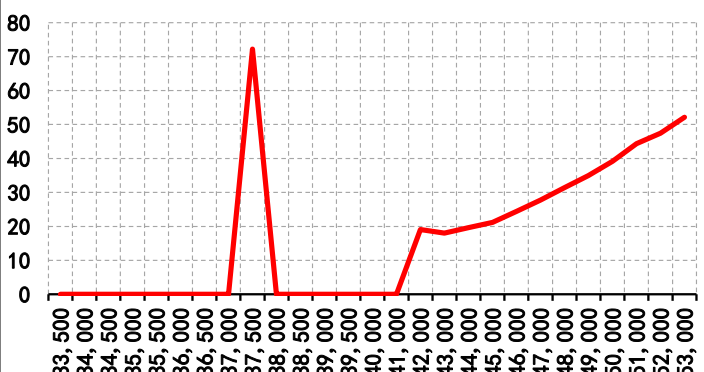
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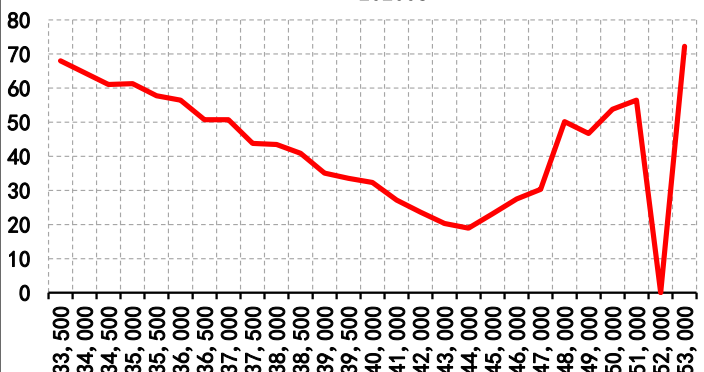
沪铜指数20日历史波动率



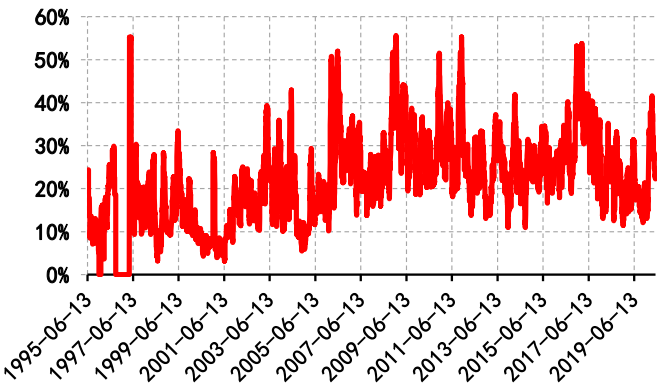
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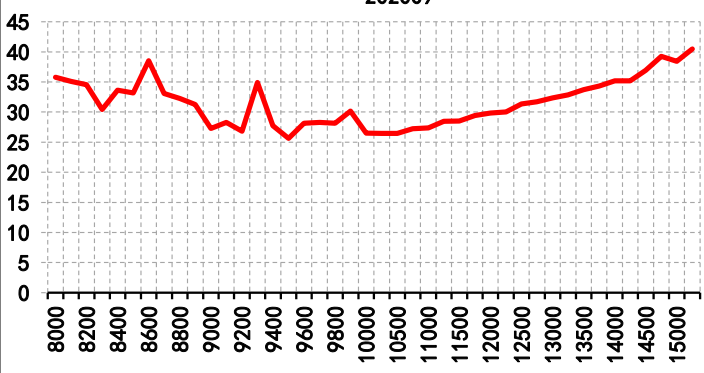
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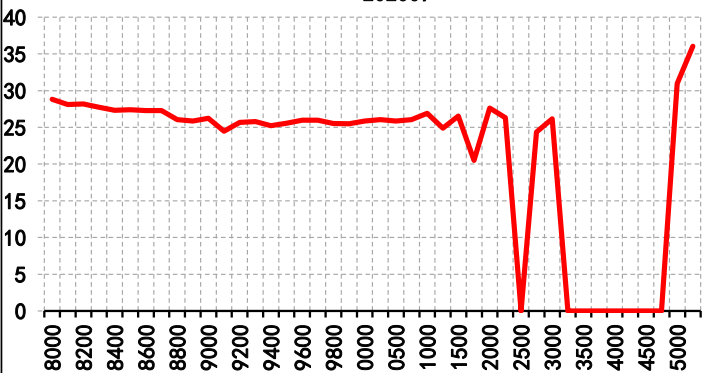
沪胶指数20日历史波动率



天然橡胶看涨期权隐含波动率
202009

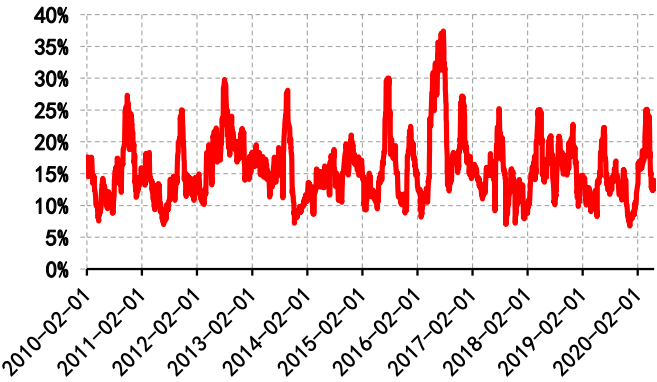


天然橡胶看跌期权隐含波动率
202009

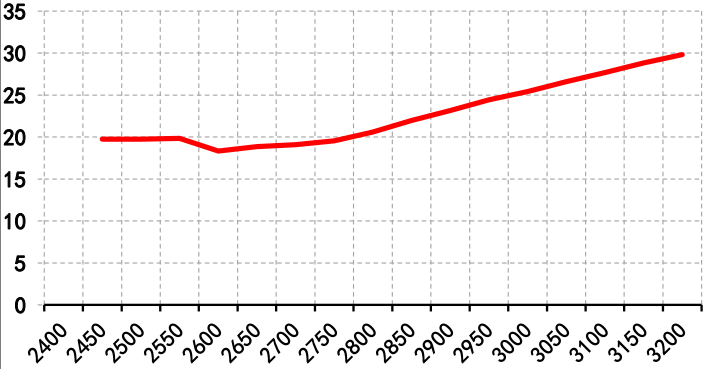


大商所期权

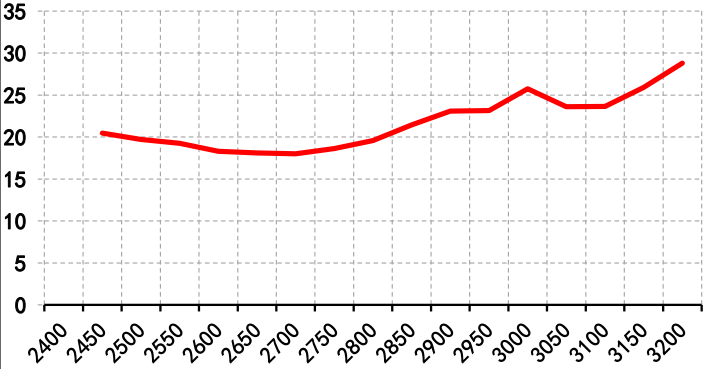
豆粕指数20日历史波动率



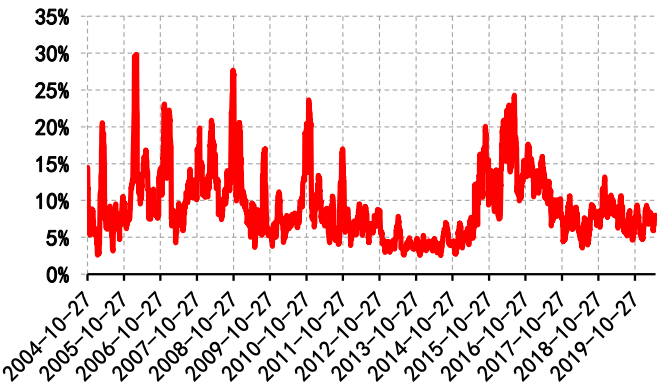
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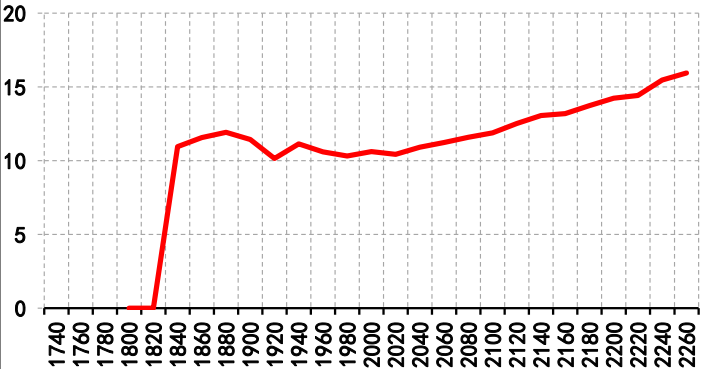
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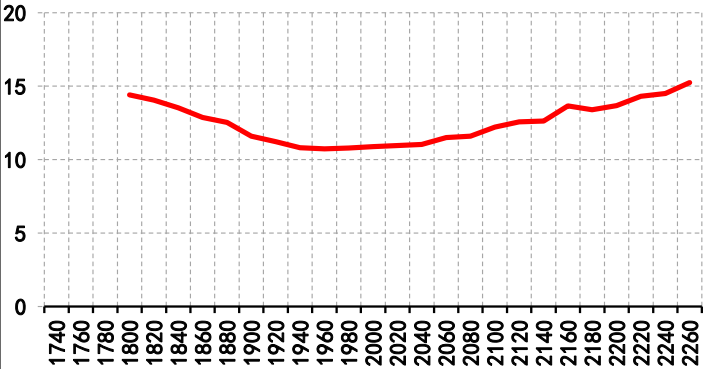
玉米指数20日历史波动率



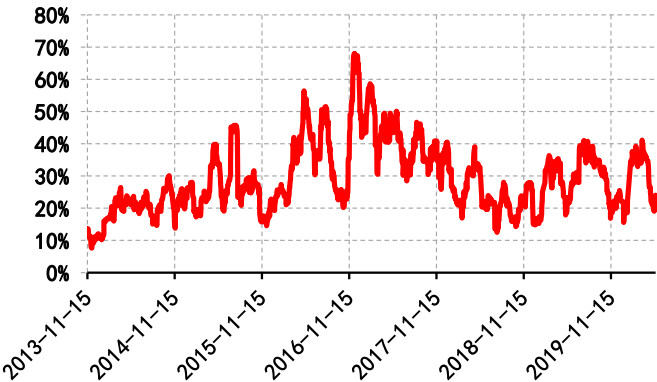
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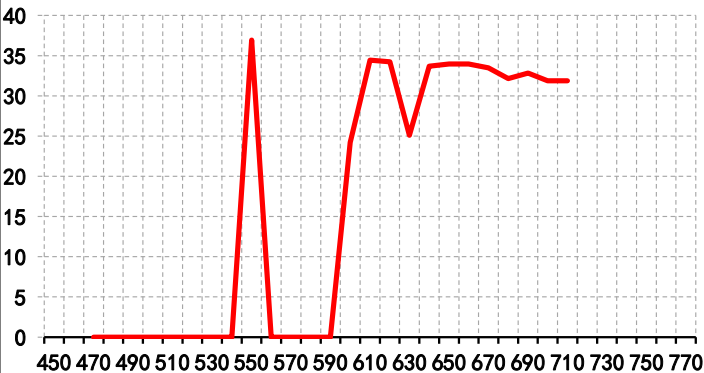
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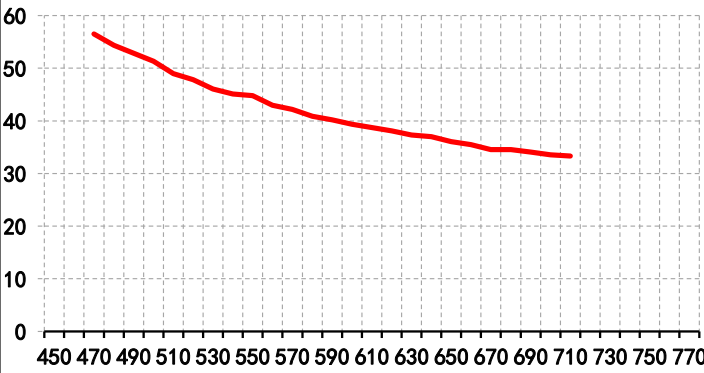
铁矿石指数20日历史波动率



铁矿石看涨期权隐含波动率
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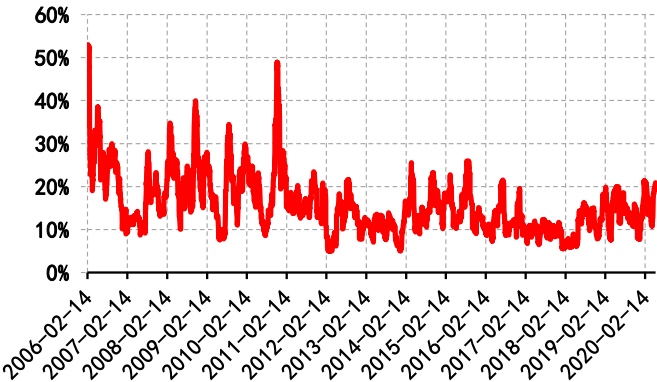


铁矿石看跌期权隐含波动率
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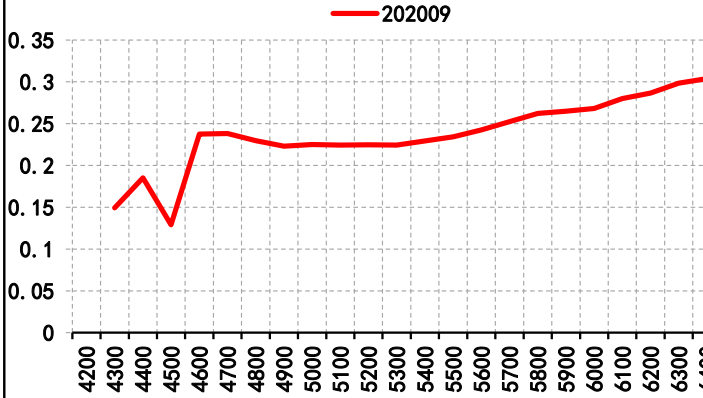


郑商所期权

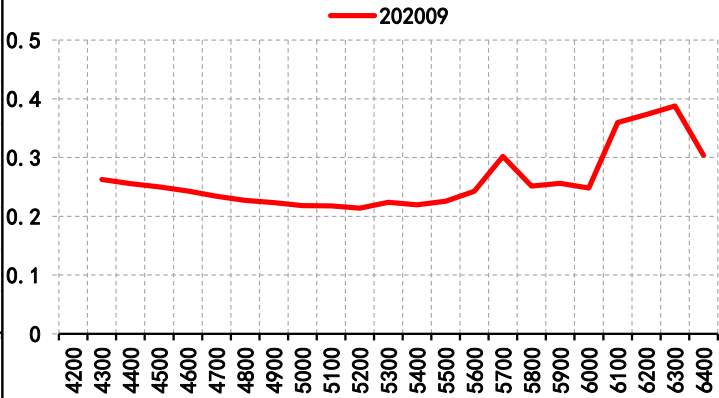
白糖指数20日历史波动率



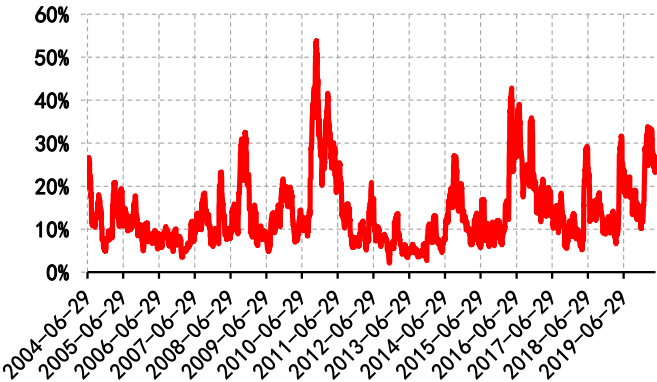
白糖看涨期权隐含波动率



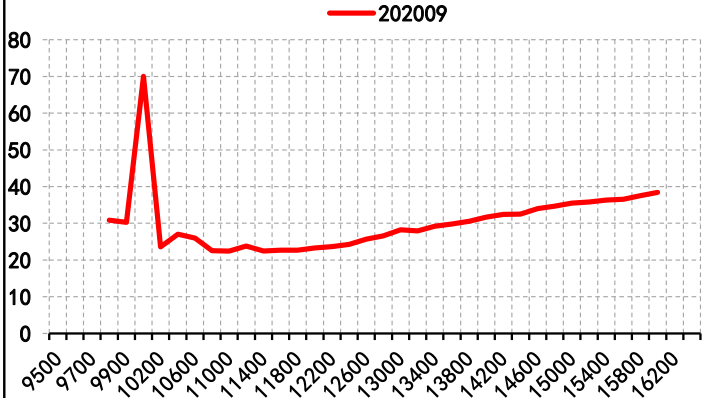
白糖看跌期权隐含波动率



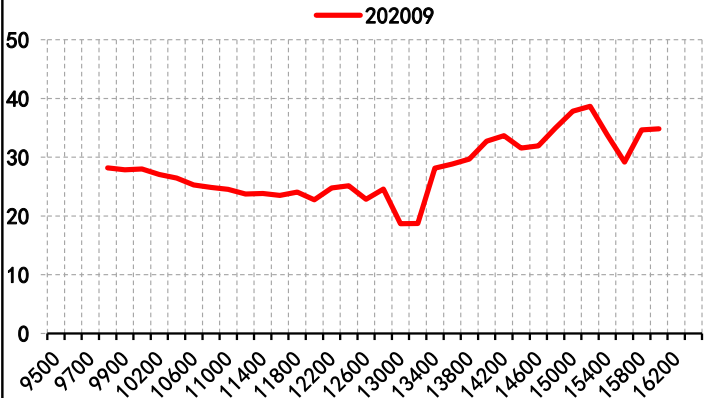
棉花指数20日历史波动率



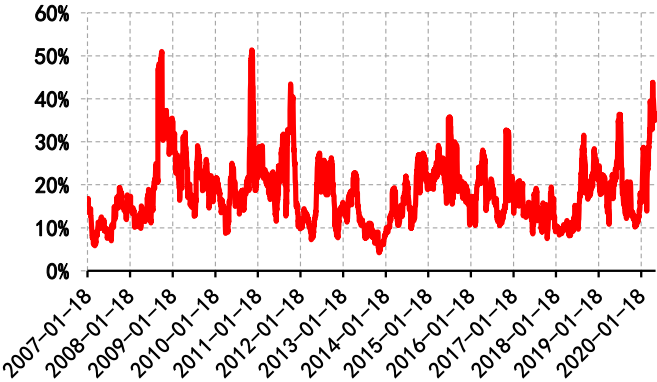
棉花看涨期权隐含波动率



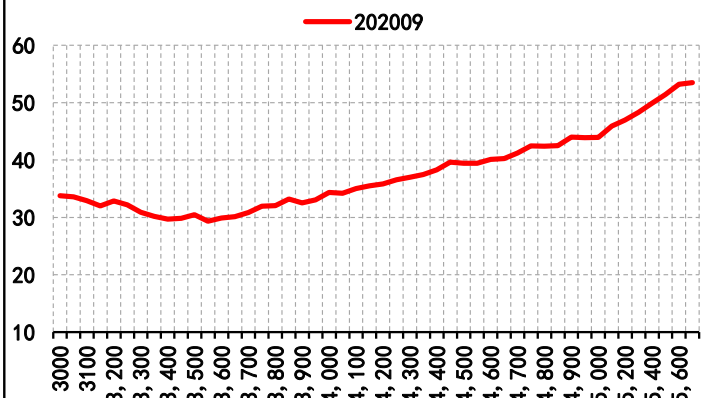
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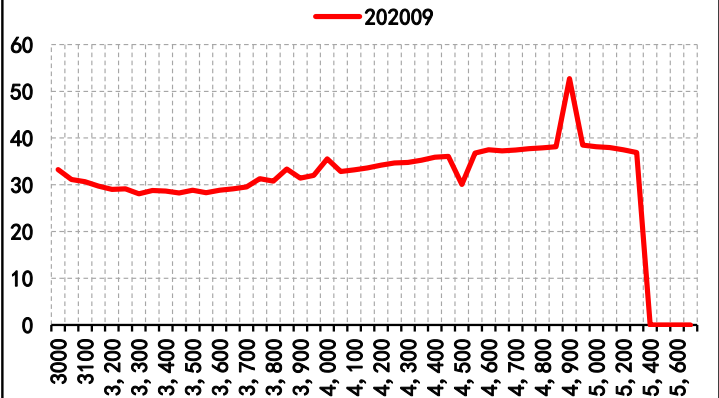
TA指数20日历史波动率



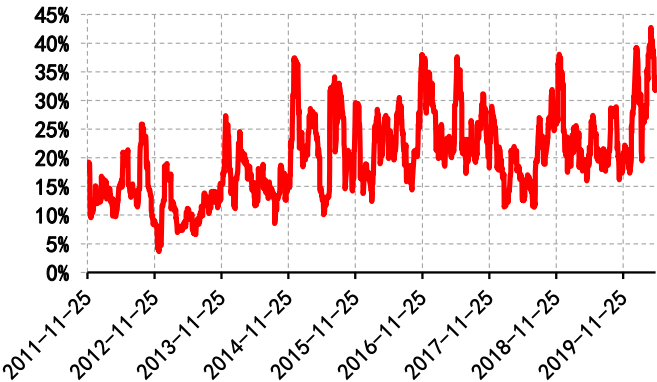
PTA看涨期权隐含波动率



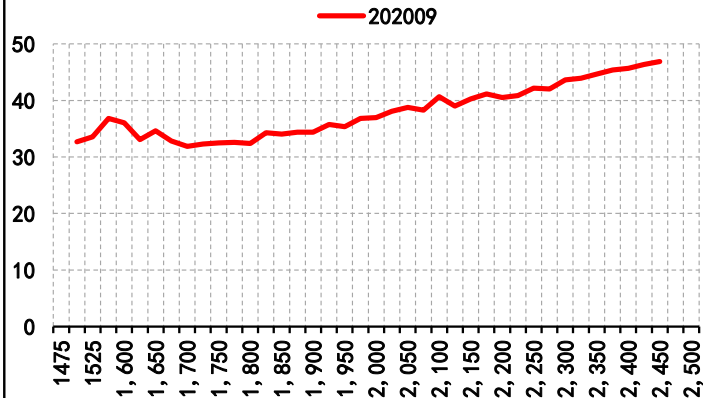
PTA看跌期权隐含波动率



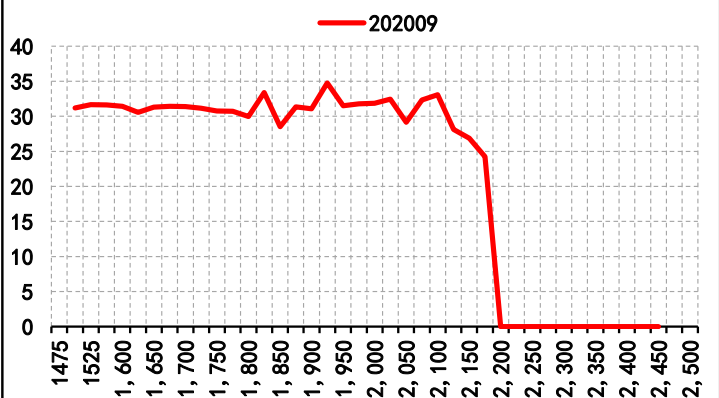
甲醇指数20日历史波动率



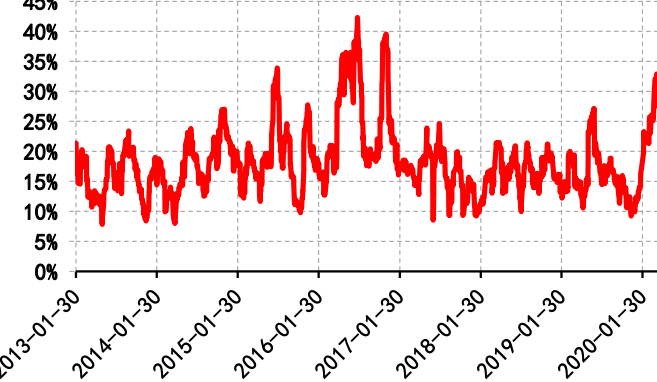
甲醇看涨期权隐含波动率



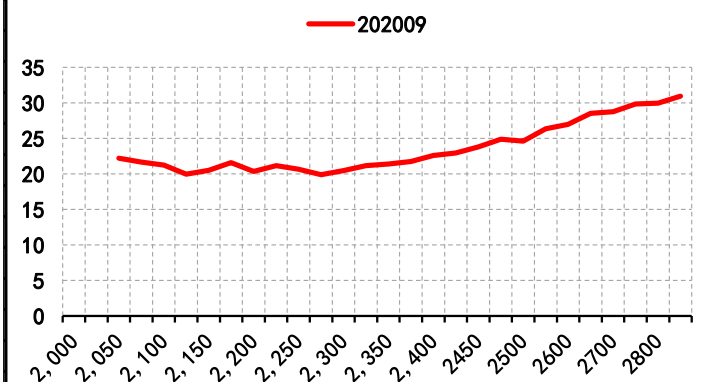
甲醇看跌期权隐含波动率



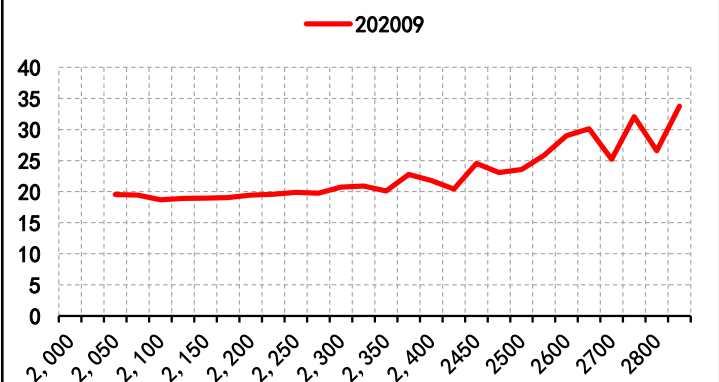
菜粕指数20日历史波动率



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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