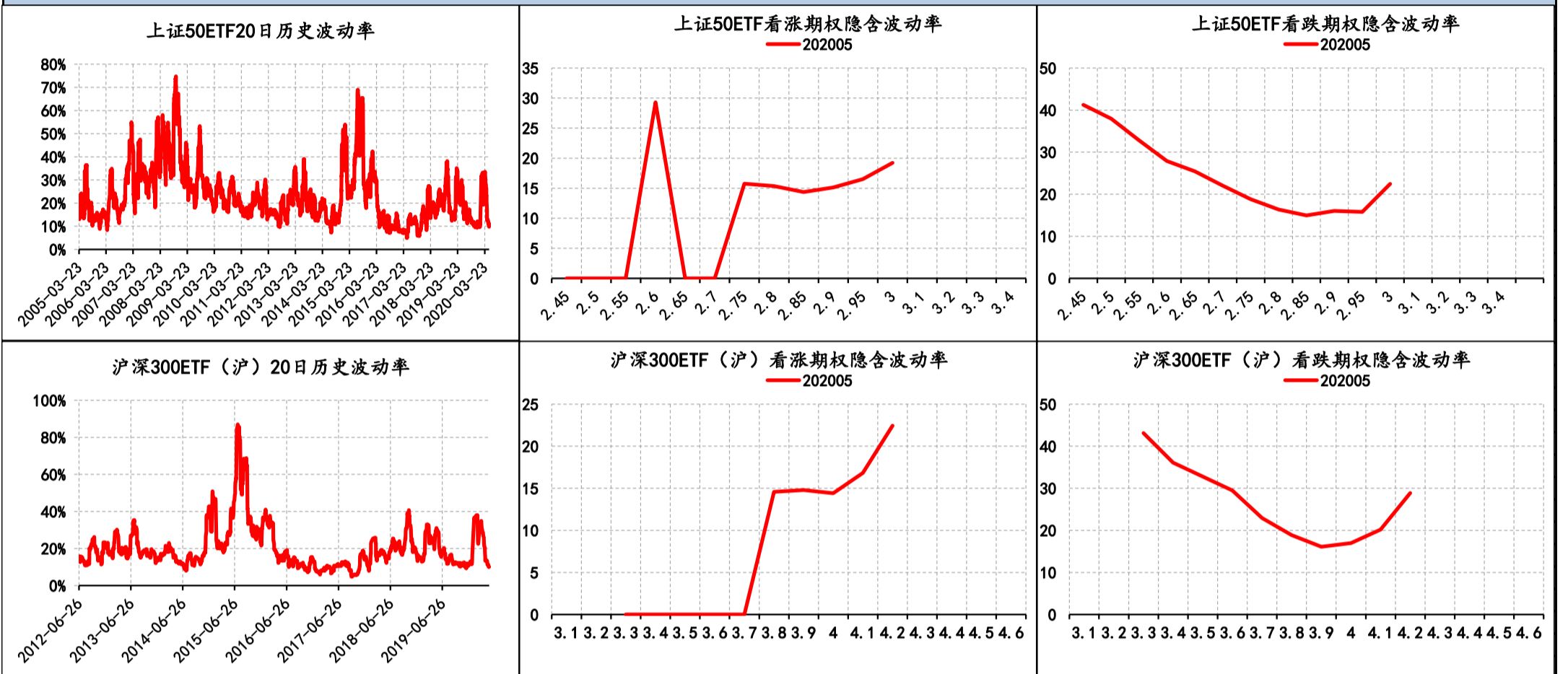


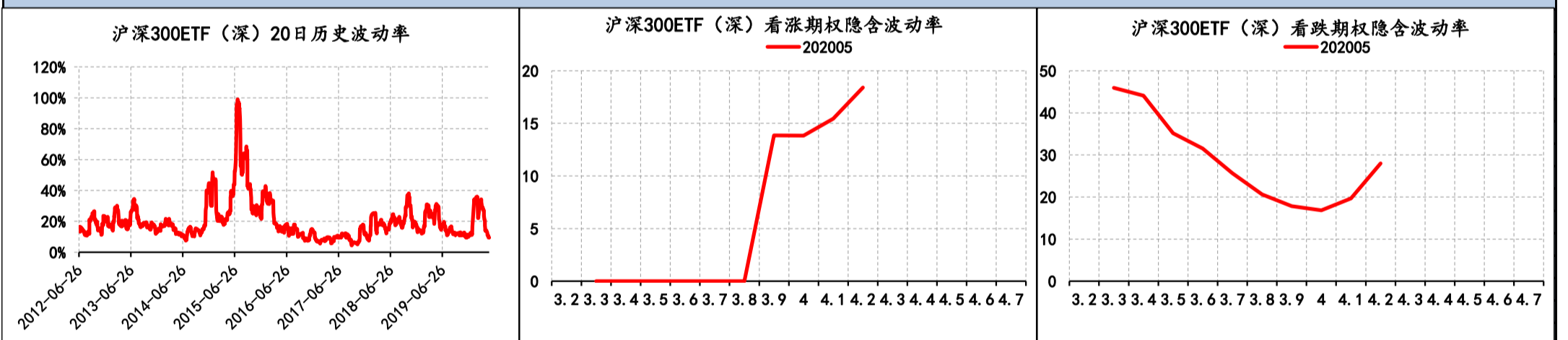
## 核心观点

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

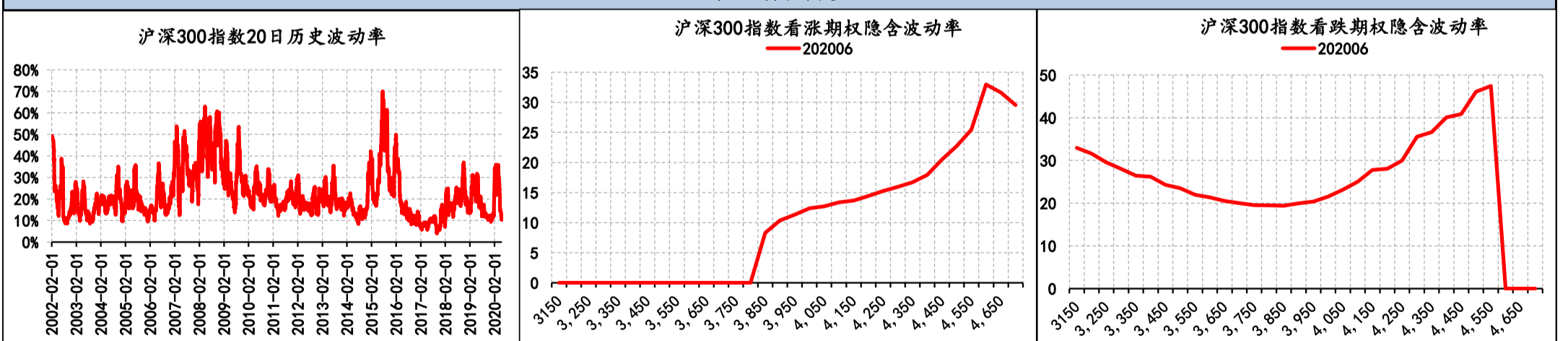
## 上交所期权



## 深交所期权

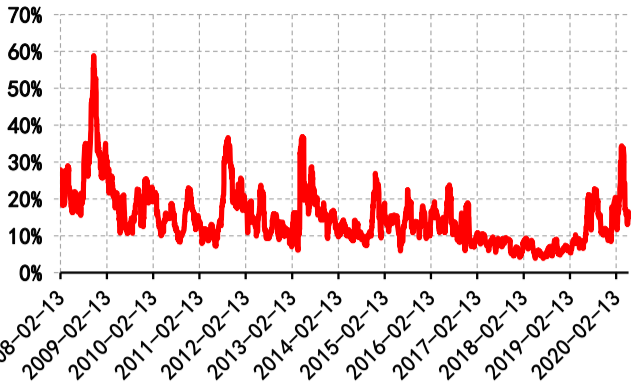


## 中金所期权

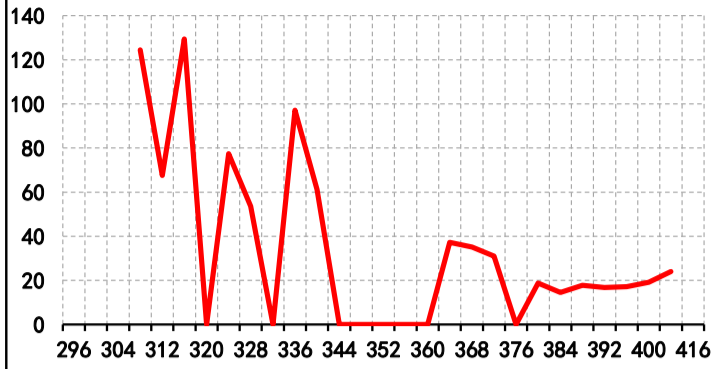


### 上期所期权

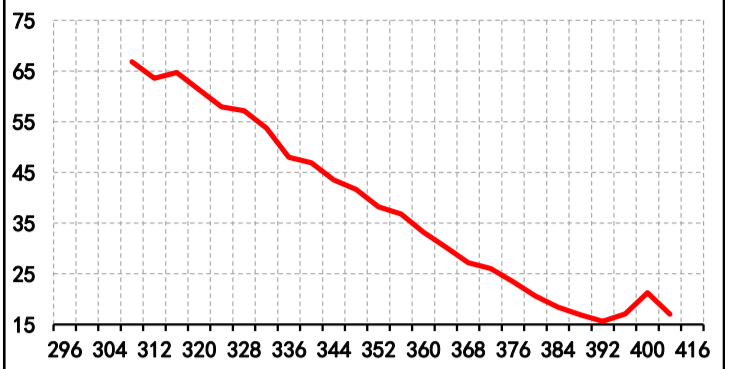
#### 沪金指数20日历史波动率



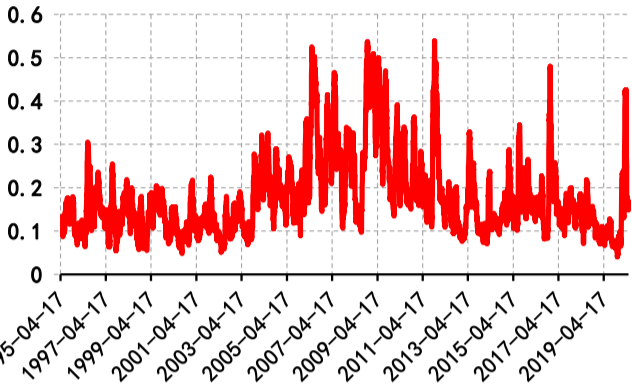
#### 沪金看涨期权隐含波动率



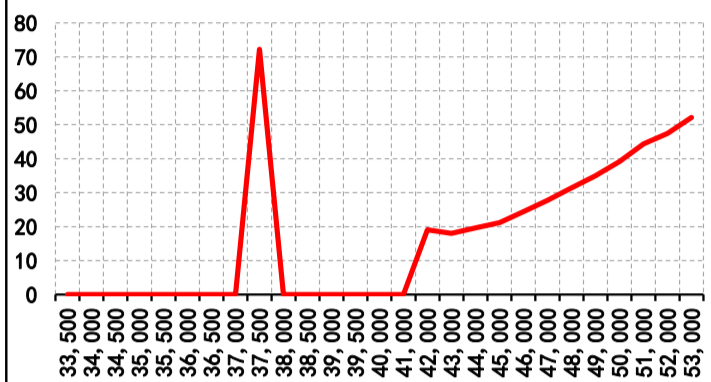
#### 沪金看跌期权隐含波动率



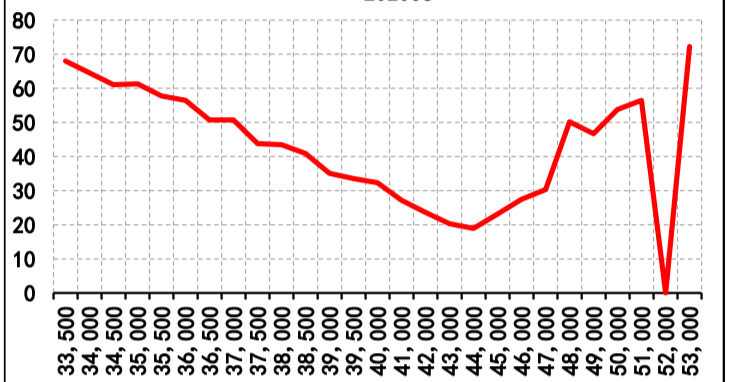
#### 沪铜指数20日历史波动率



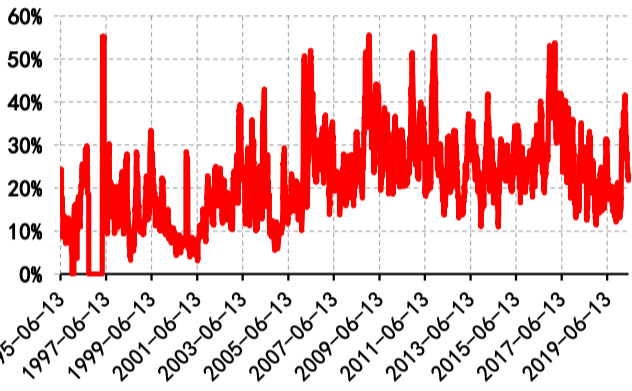
#### 沪铜看涨期权隐含波动率



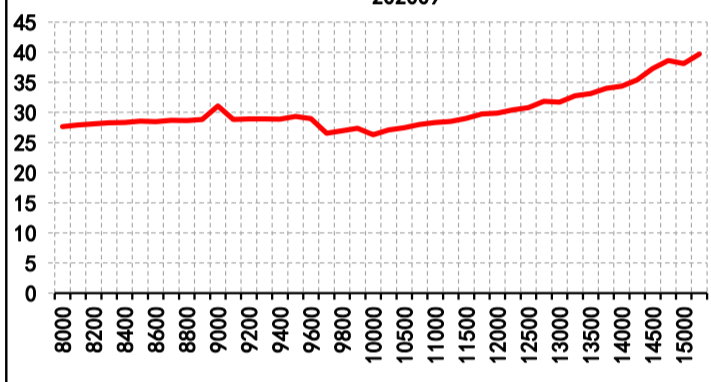
#### 沪铜看跌期权隐含波动率



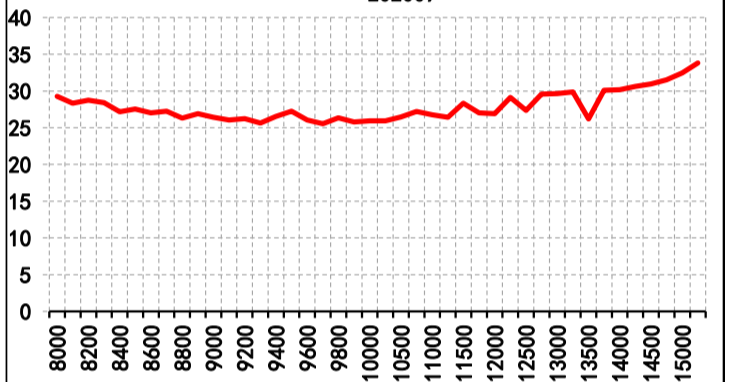
#### 沪胶指数20日历史波动率



#### 天然橡胶看涨期权隐含波动率

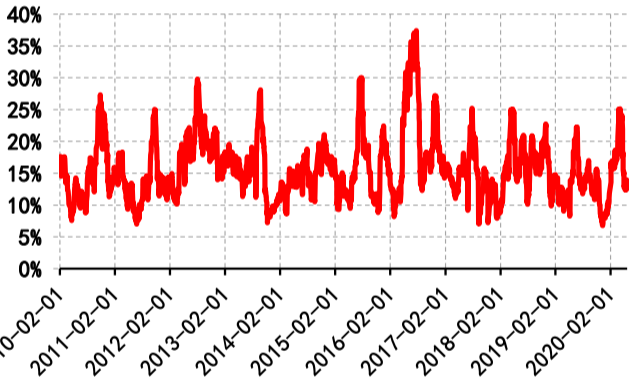


#### 天然橡胶看跌期权隐含波动率

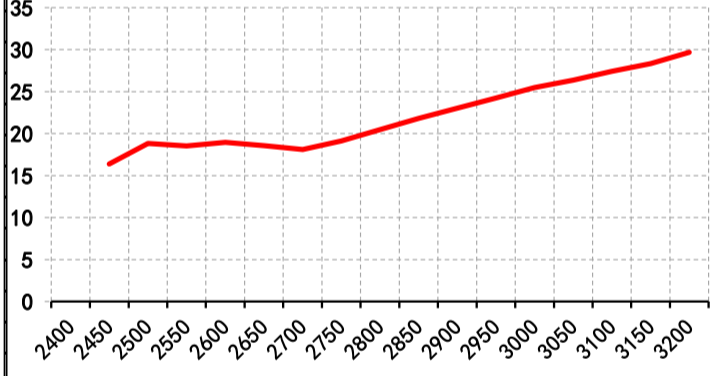


### 大商所期权

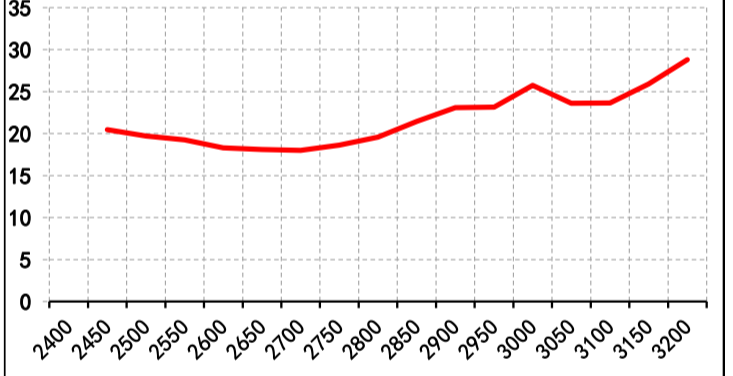
#### 豆粕指数20日历史波动率



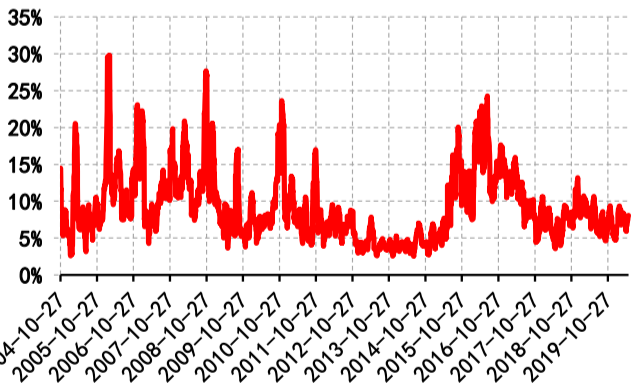
#### 豆粕看涨期权隐含波动率



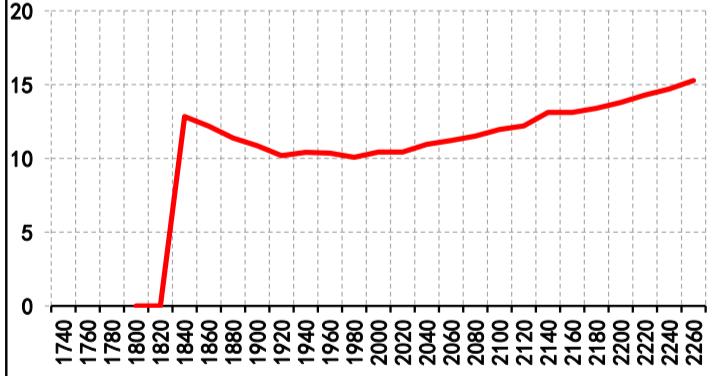
#### 豆粕看跌期权隐含波动率



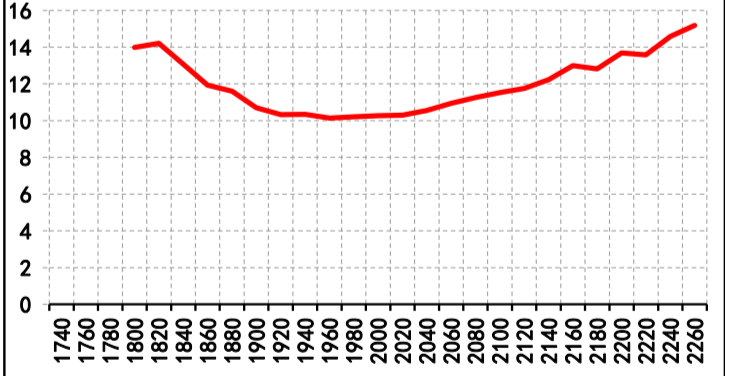
#### 玉米指数20日历史波动率



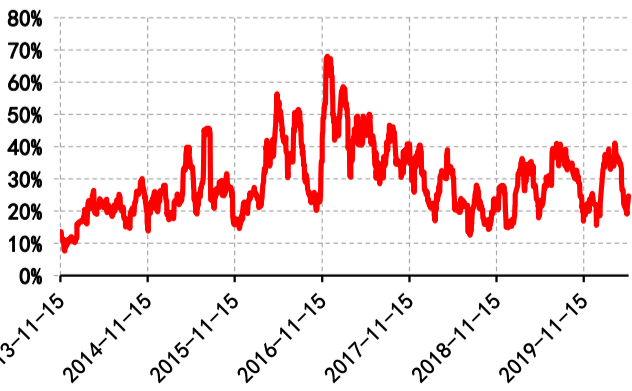
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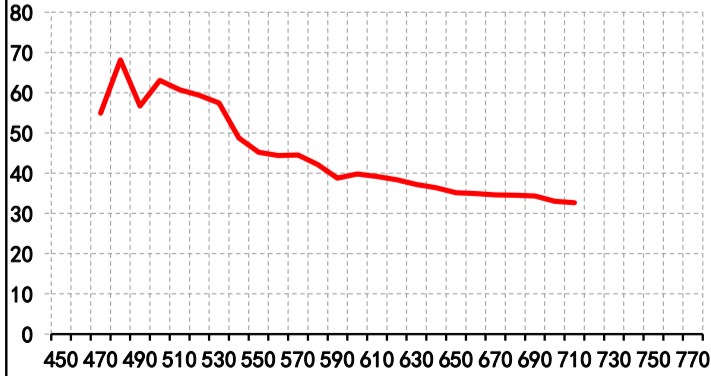
#### 玉米看跌期权隐含波动率



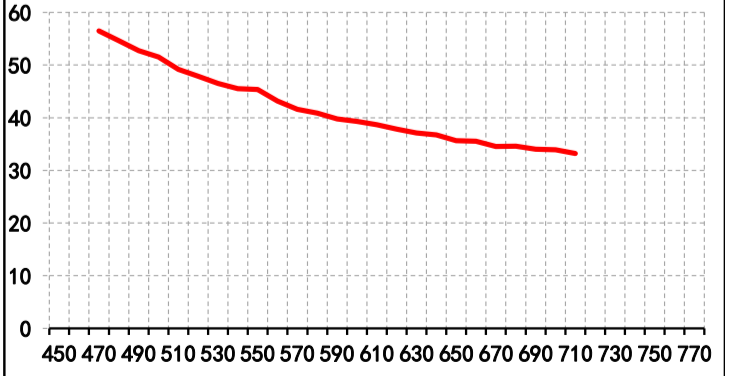
#### 铁矿石指数20日历史波动率



#### 铁矿石看涨期权隐含波动率



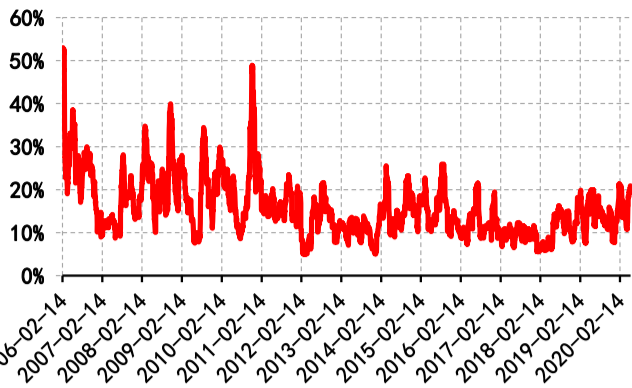
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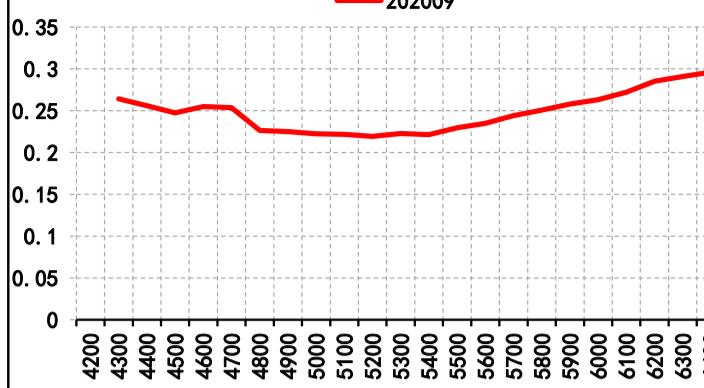


# 郑商所期权

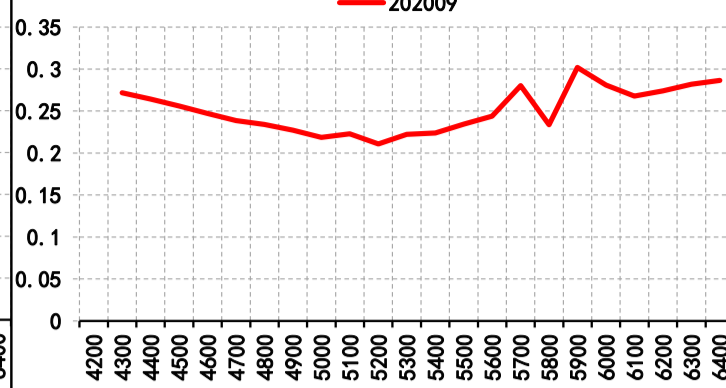
白糖指数20日历史波动率



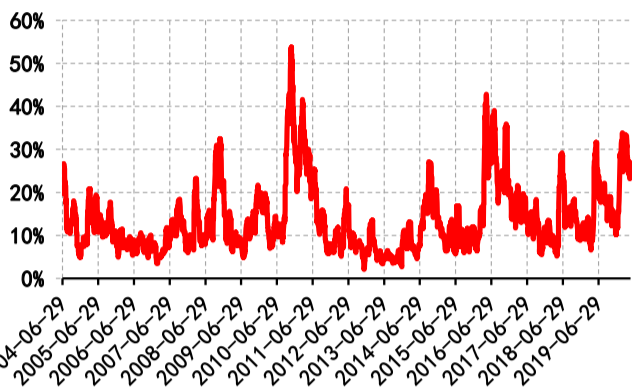
白糖看涨期权隐含波动率



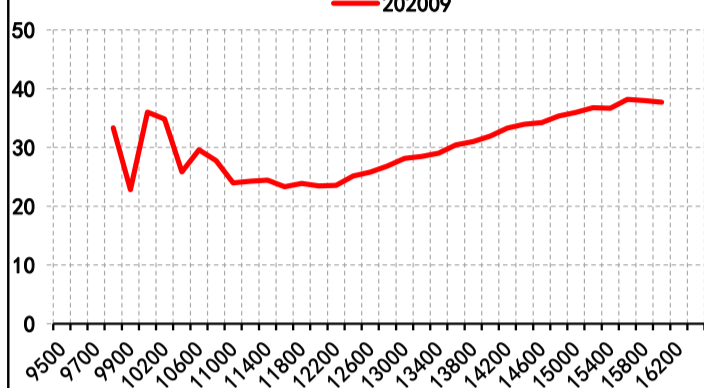
白糖看跌期权隐含波动率



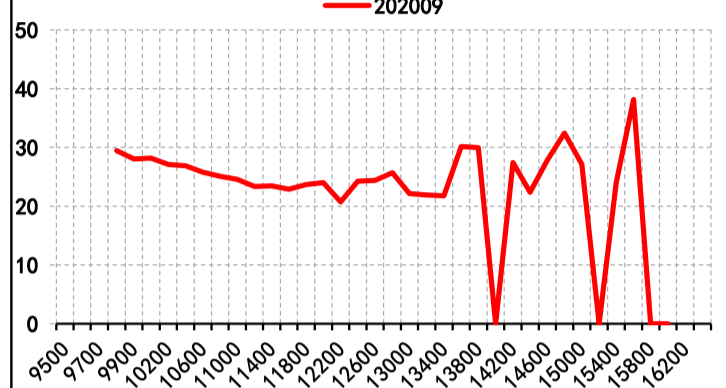
棉花指数20日历史波动率



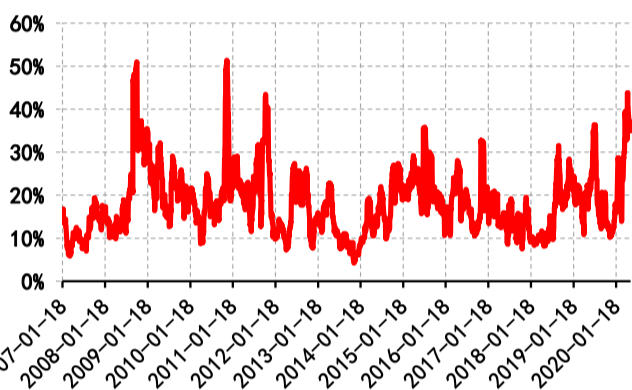
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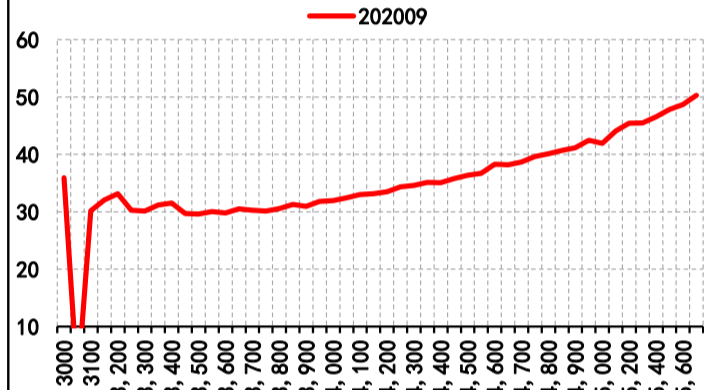
棉花看跌期权隐含波动率



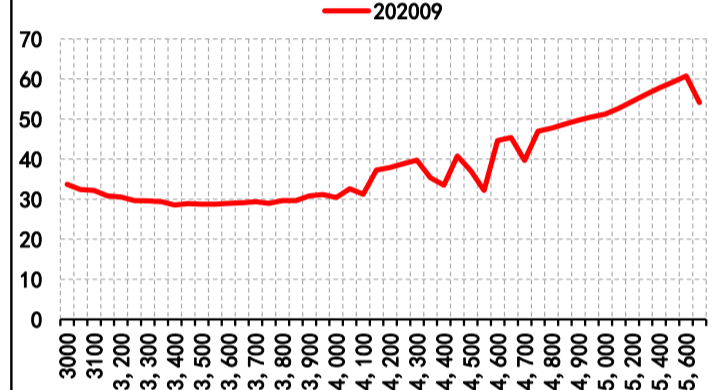
TA指数20日历史波动率



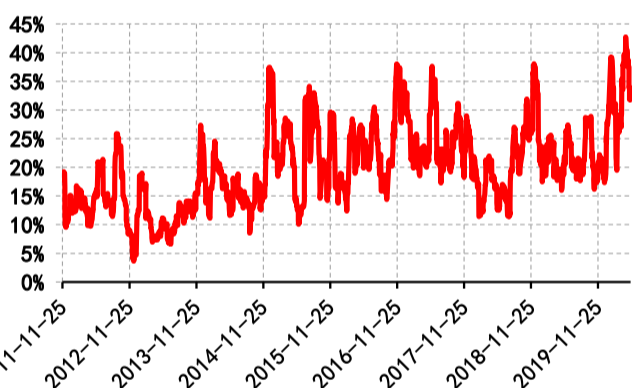
PTA看涨期权隐含波动率



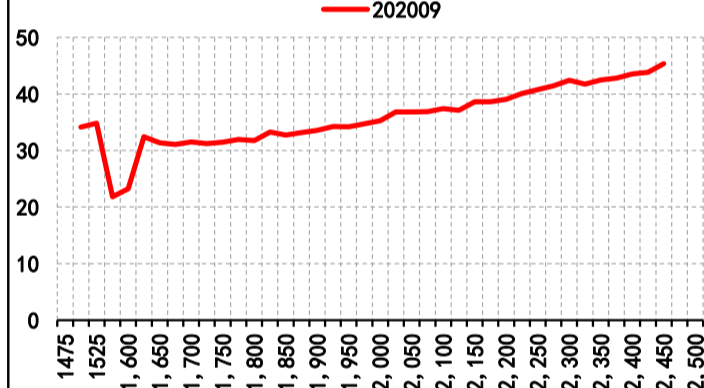
PTA看跌期权隐含波动率



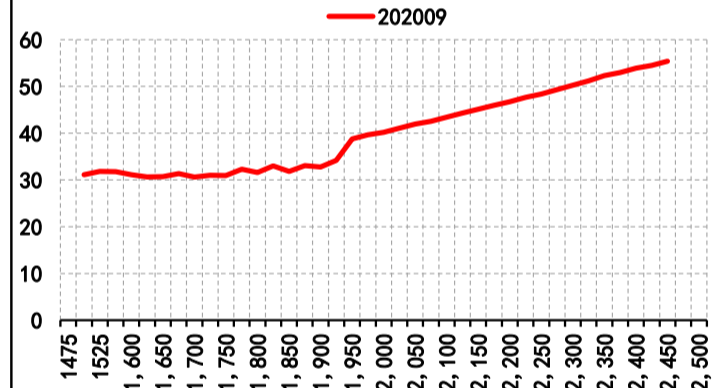
甲醇指数20日历史波动率



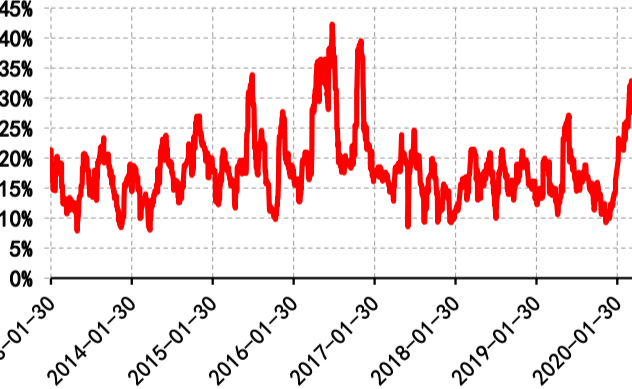
甲醇看涨期权隐含波动率



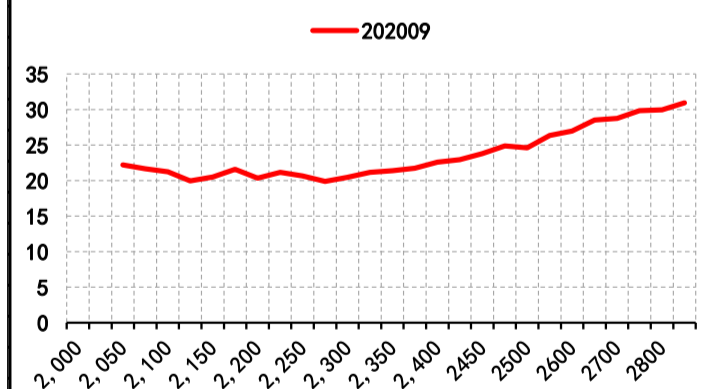
甲醇看跌期权隐含波动率



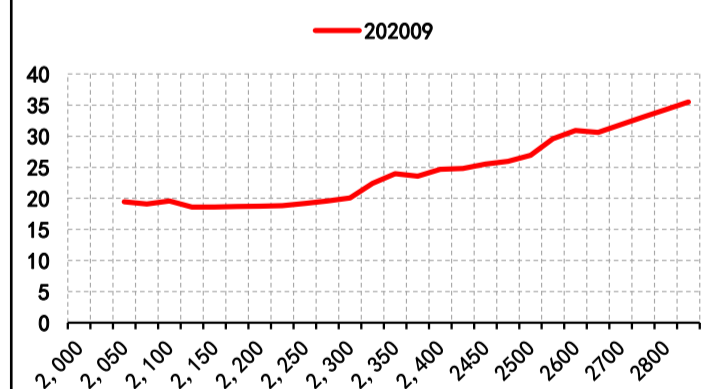
菜粕指数20日历史波动率



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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