

核心观点

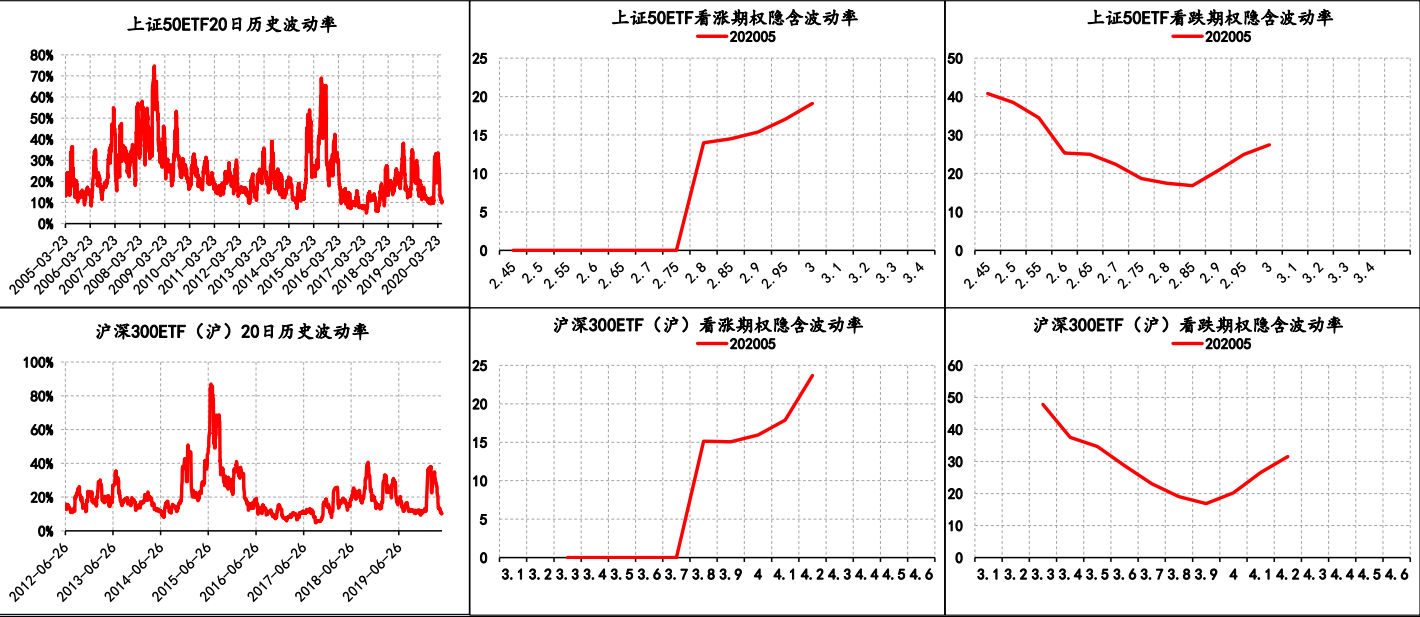
历史波动率上升的有：50ETF、300ETF（深）、300ETF（沪）、沪深300、沪金、沪铜、玉米、铁矿、白糖、甲醇

历史波动率下降的有：沪胶、豆粕、棉花、PTA、菜粕

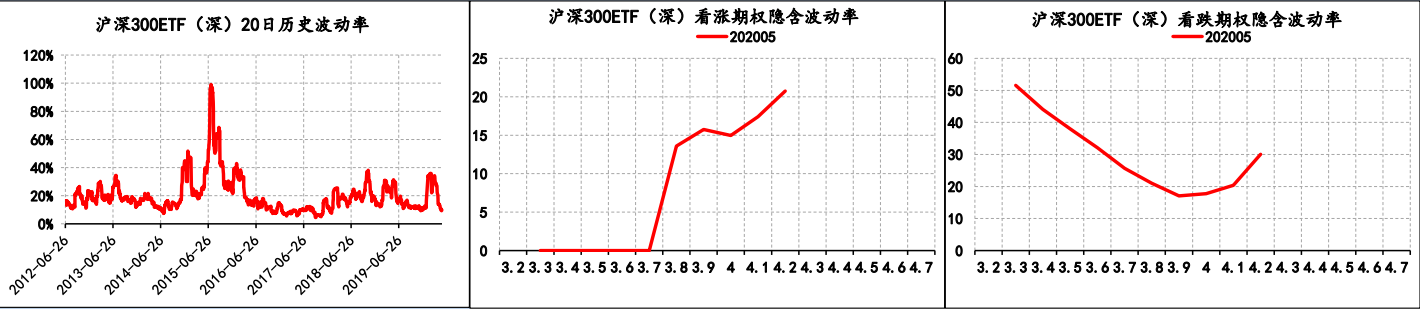
看涨期权隐波显著高于看跌期权的有：

看跌期权隐波显著高于看涨期权的有：沪深300指数

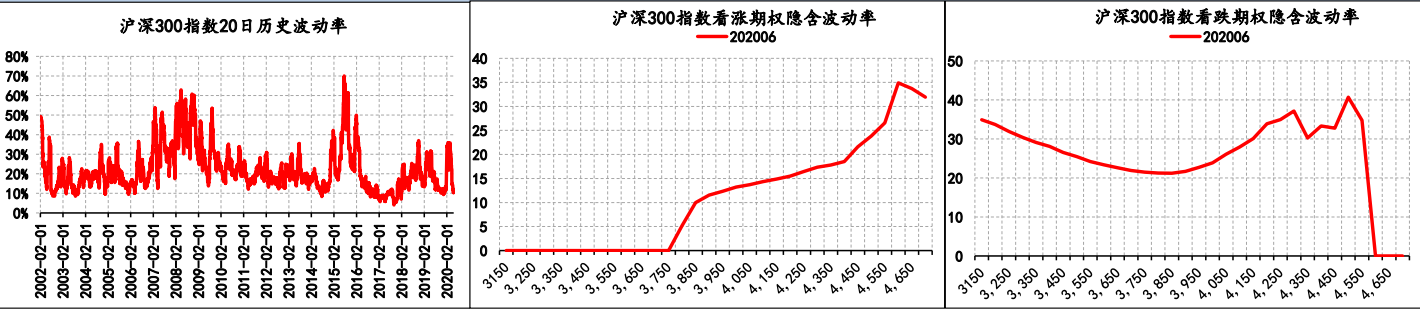
上交所期权

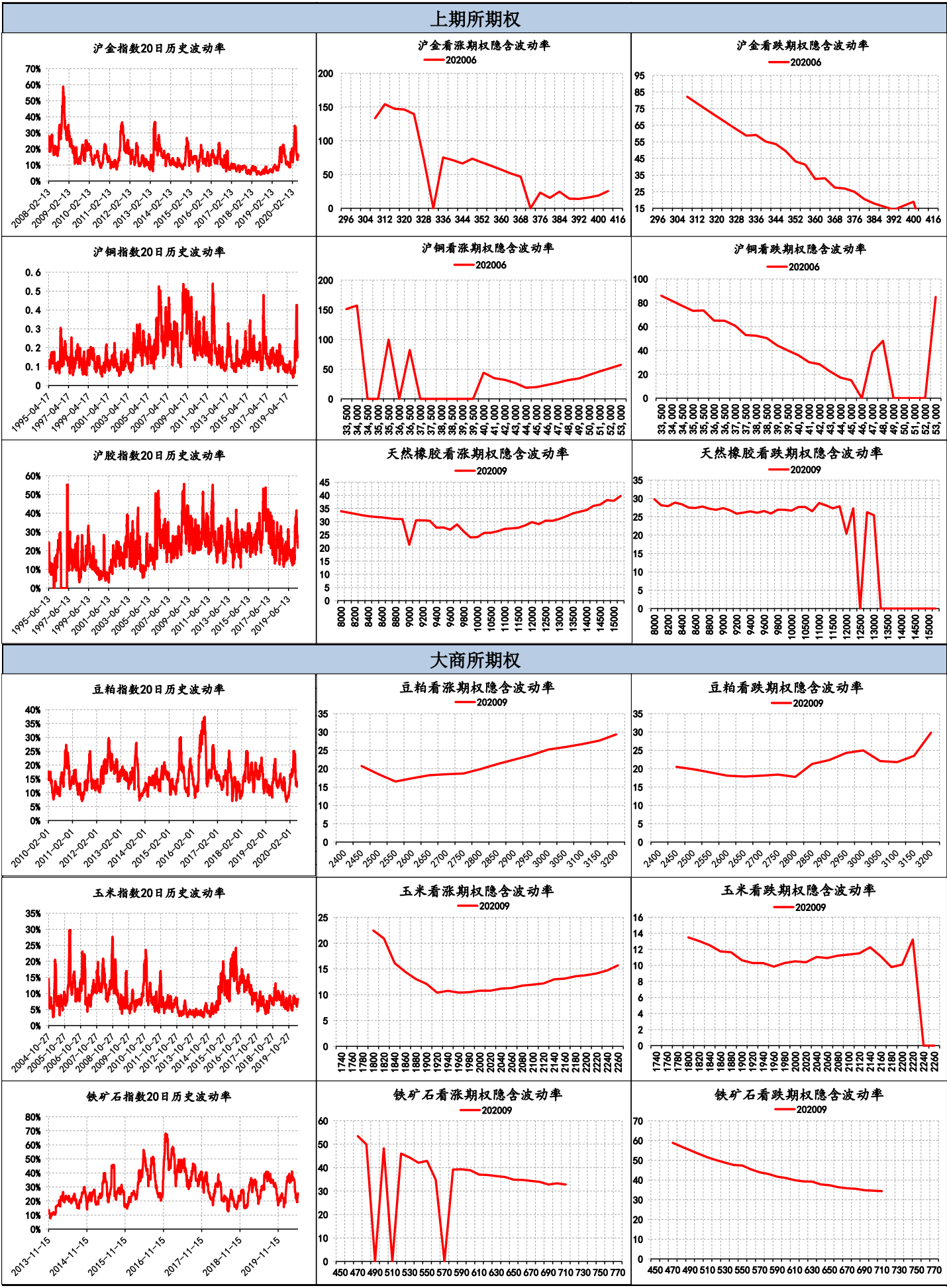


深交所期权

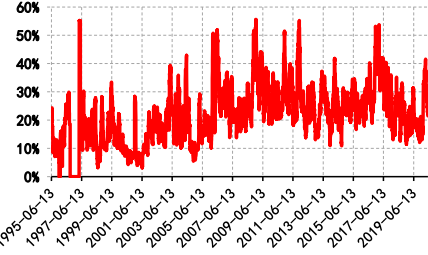


中金所期权

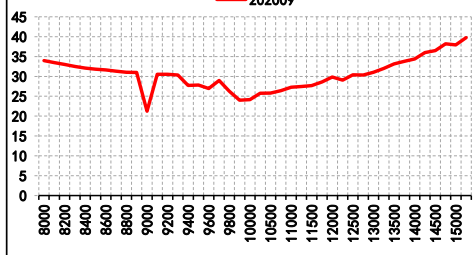




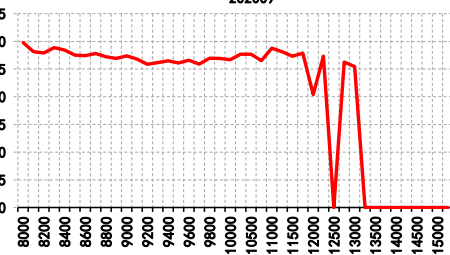
沪胶指数20日历史波动率



天然橡胶看涨期权隐含波动率  
202009

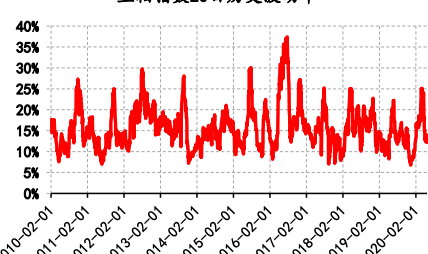


天然橡胶看跌期权隐含波动率  
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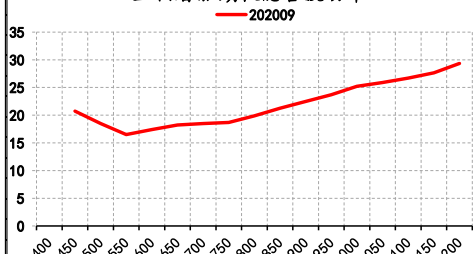


大商所期权

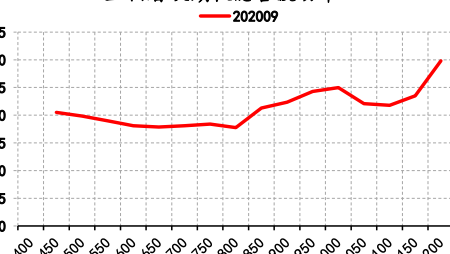
豆粕指数20日历史波动率



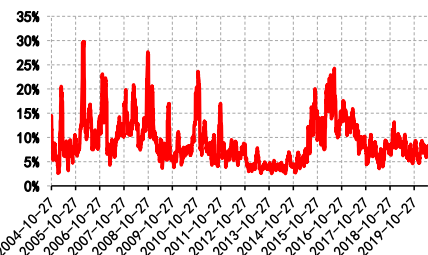
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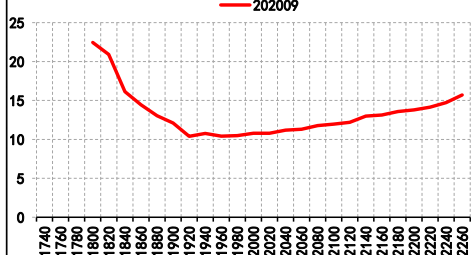
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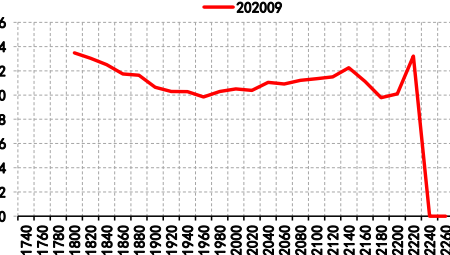
玉米指数20日历史波动率



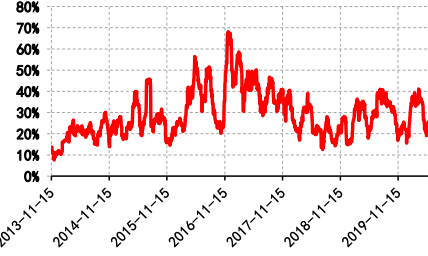
玉米看涨期权隐含波动率  
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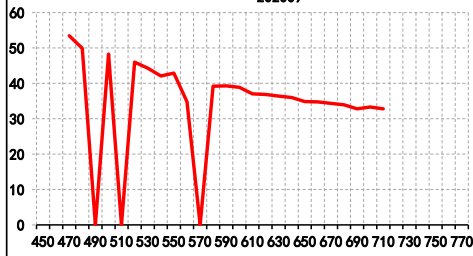
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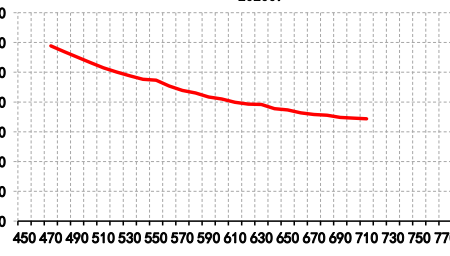
铁矿石指数20日历史波动率

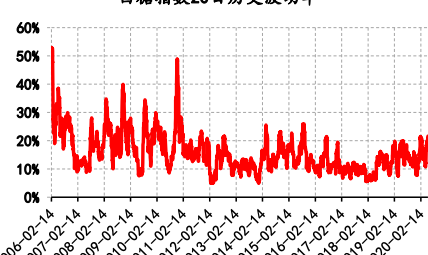
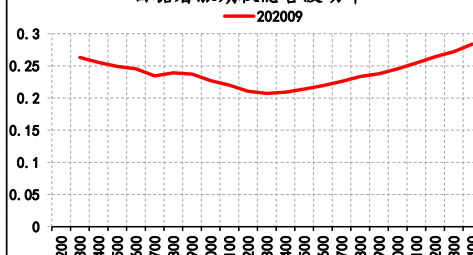
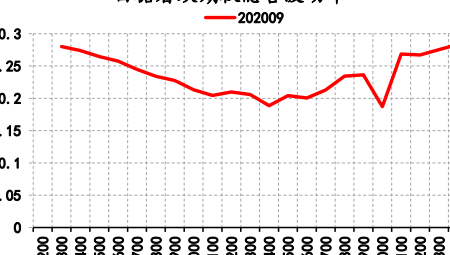
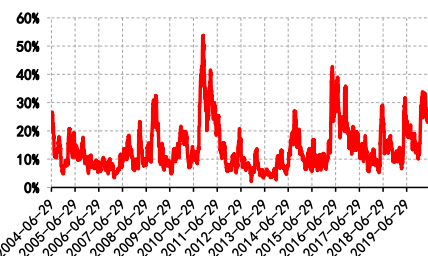
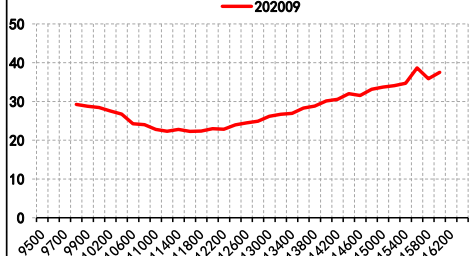
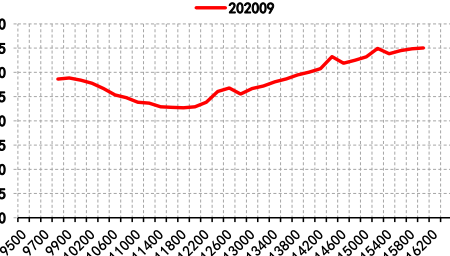
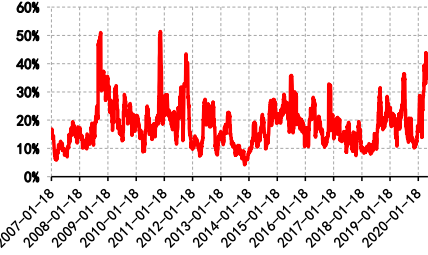
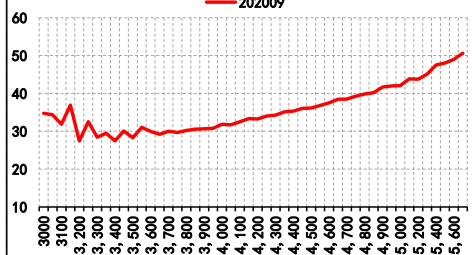
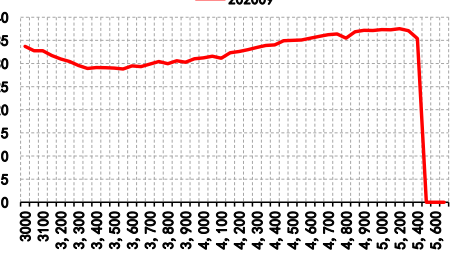
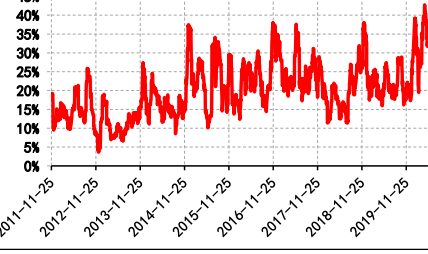
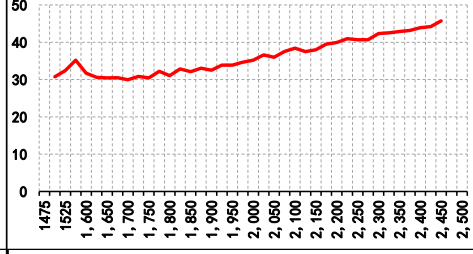
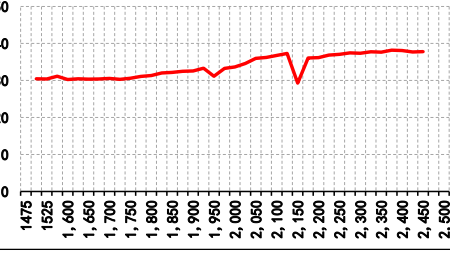
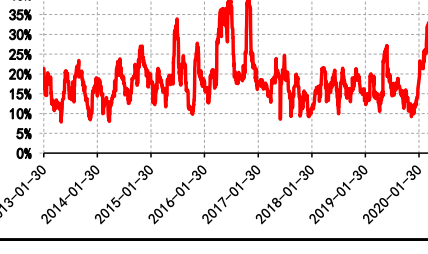
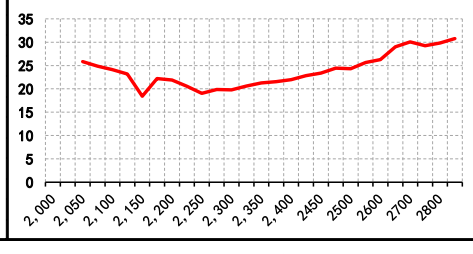
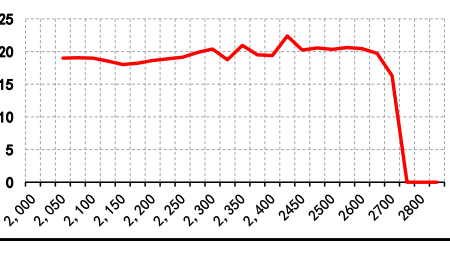


铁矿石看涨期权隐含波动率  
202009



铁矿石看跌期权隐含波动率  
202009



| 郑商所期权                                                                                                                                                                               |                                                                                                                                                                                               |                                                                                                                                                       |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|
| <div>白糖指数20日历史波动率</div>                                                                             | <div>白糖看涨期权隐含波动率</div> <div>202009</div>                                                                     | <div>白糖看跌期权隐含波动率</div> <div>202009</div>                            |
| <div>棉花指数20日历史波动率</div>                                                                             | <div>棉花看涨期权隐含波动率</div> <div>202009</div>                                                                     | <div>棉花看跌期权隐含波动率</div> <div>202009</div>                            |
| <div>TA指数20日历史波动率</div>                                                                             | <div>PTA看涨期权隐含波动率</div> <div>202009</div>                                                                    | <div>PTA看跌期权隐含波动率</div> <div>202009</div>                           |
| <div>甲醇指数20日历史波动率</div>                                                                            | <div>甲醇看涨期权隐含波动率</div> <div>202009</div>                                                                    | <div>甲醇看跌期权隐含波动率</div> <div>202009</div>                           |
| <div>菜粕指数20日历史波动率</div>                                                                           | <div>菜粕看涨期权隐含波动率</div> <div>202009</div>                                                                   | <div>菜粕看跌期权隐含波动率</div> <div>202009</div>                          |
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