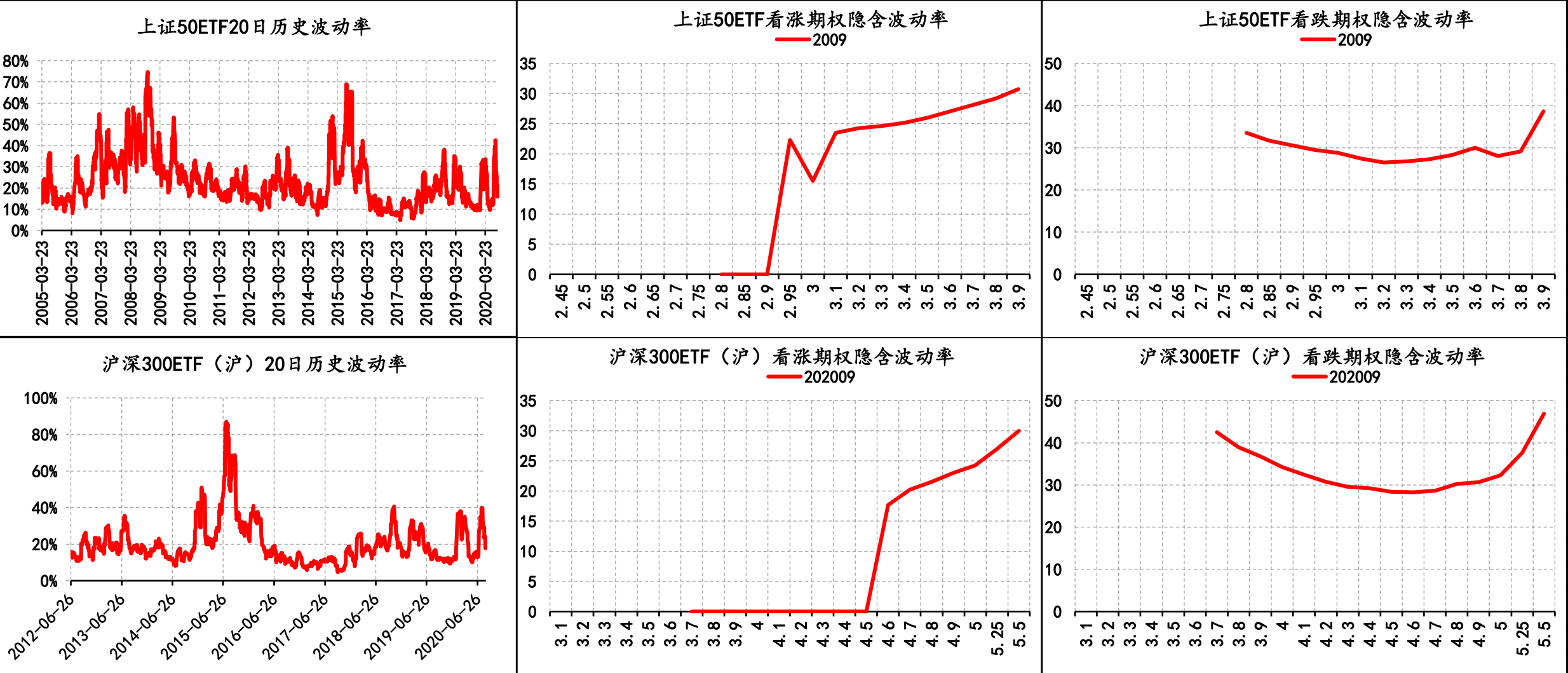


核心观点

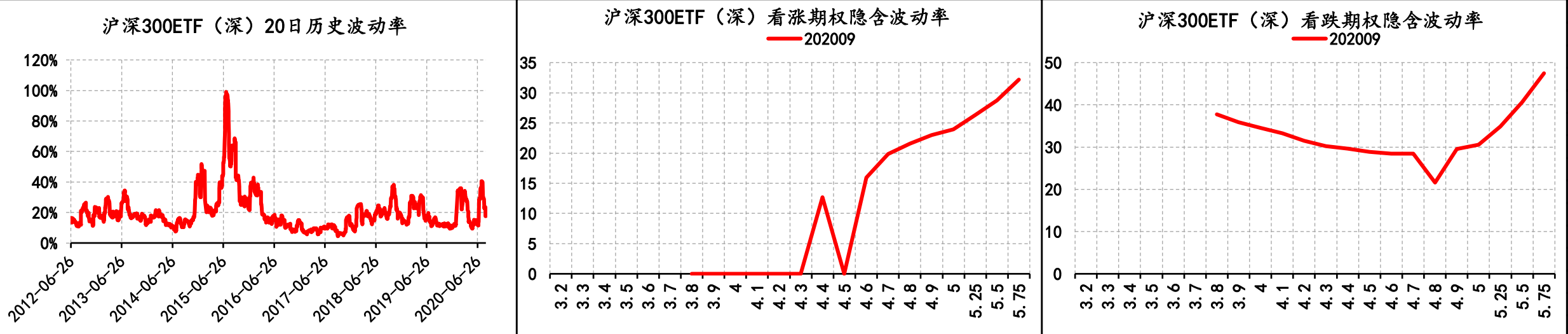
历史波动率上升的有：300ETF(沪)，300ETF(深)，沪深300，沪胶，甲醇

历史波动率下降的有：50ETF，铜，金，豆粕，玉米，铁矿石，白糖，棉花，PTA，菜粕

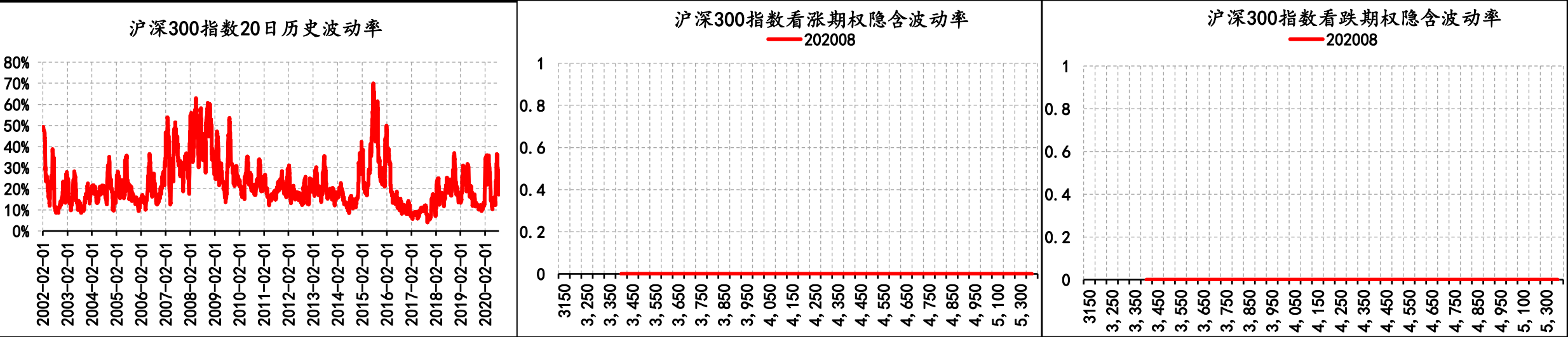
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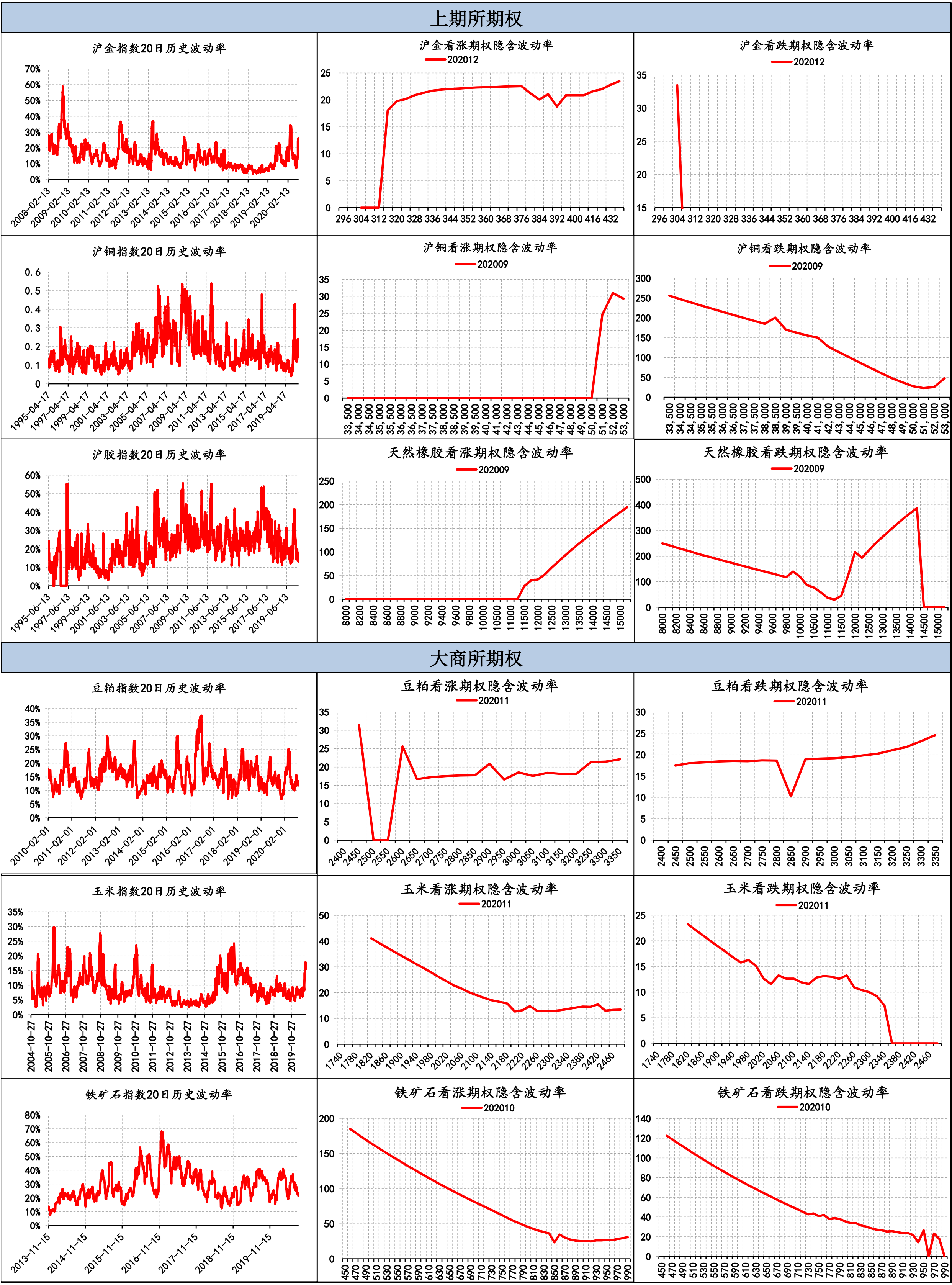


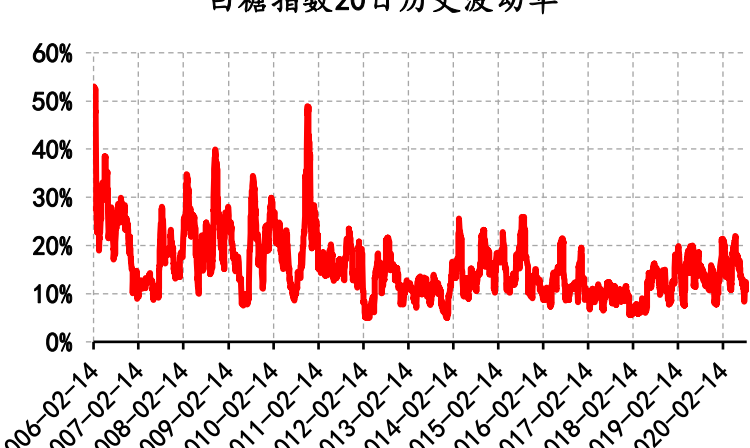
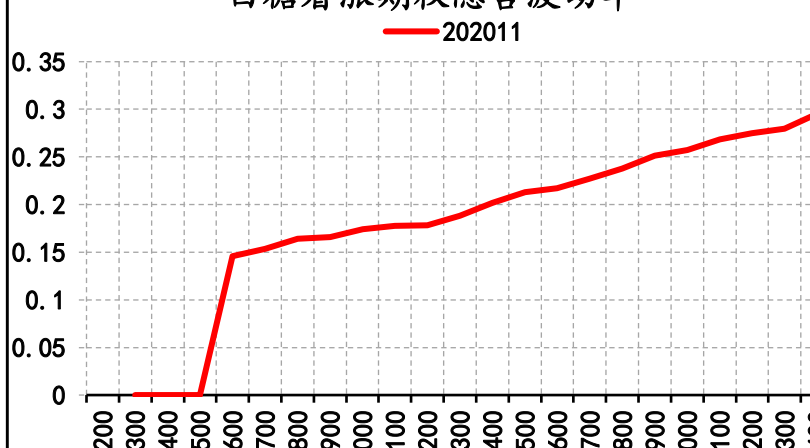
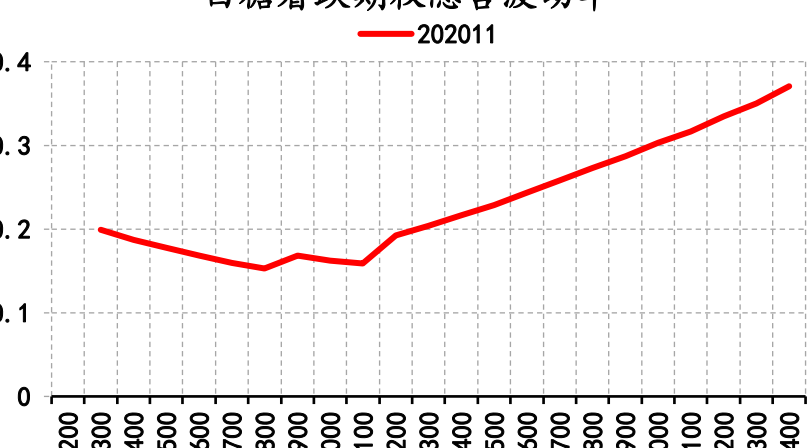
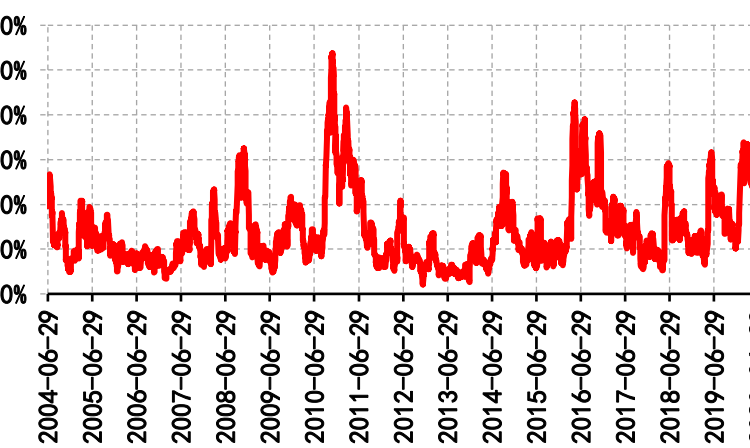
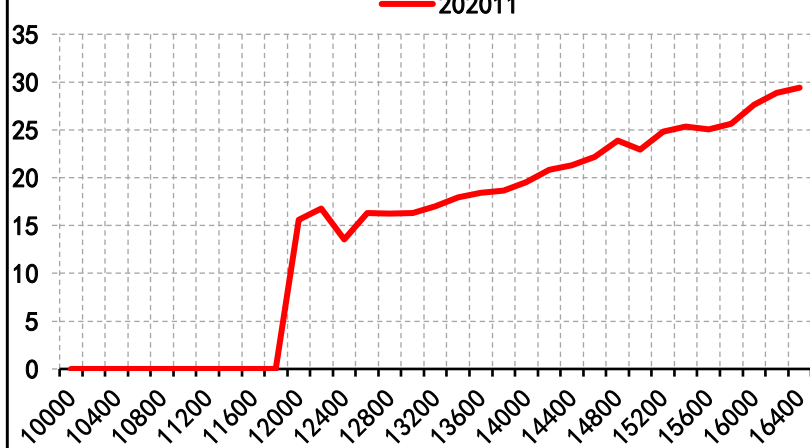
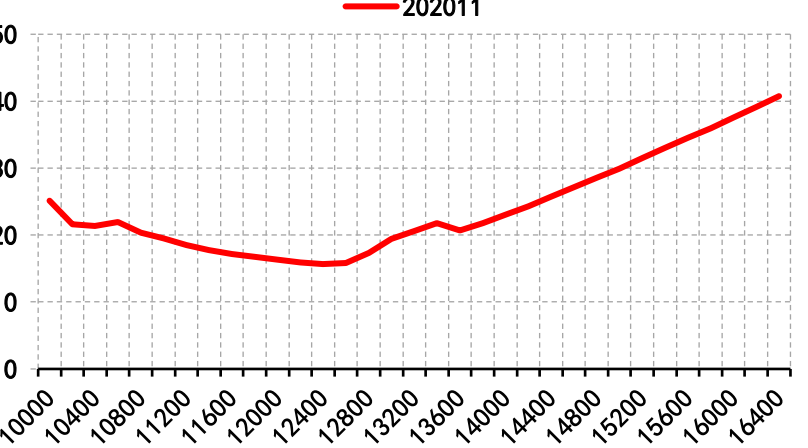
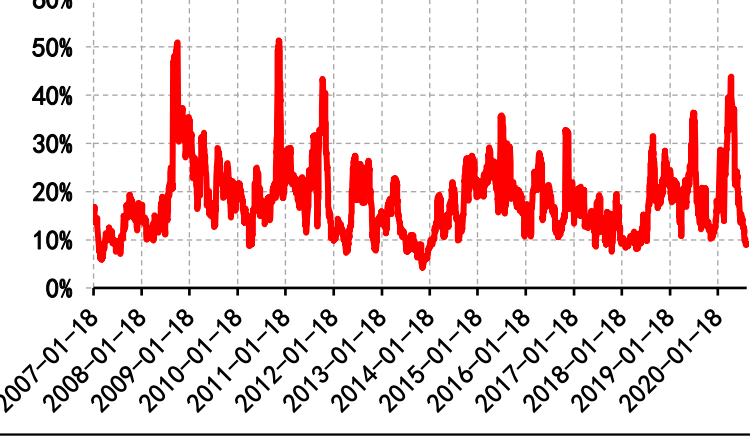
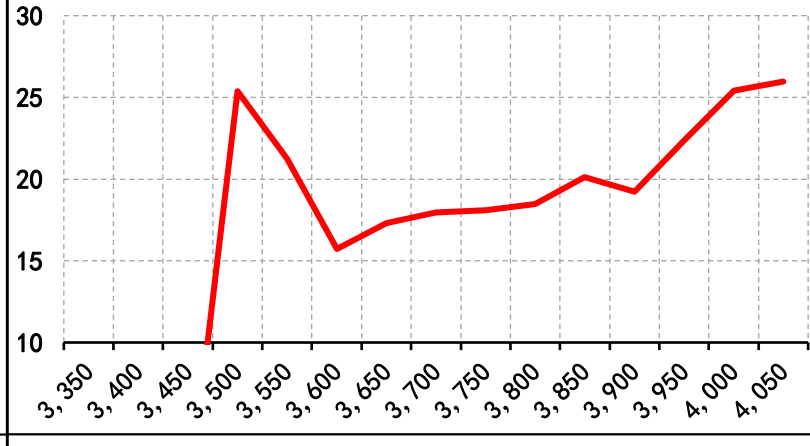
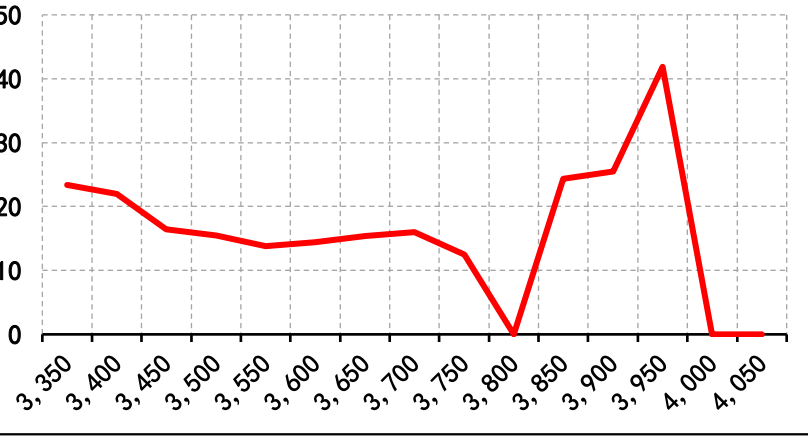
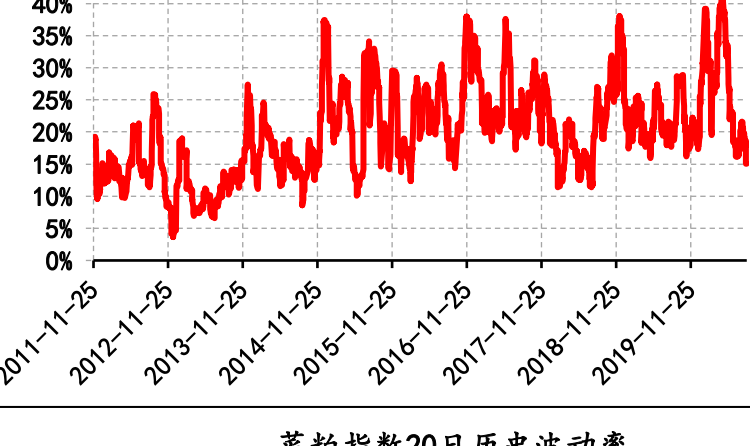
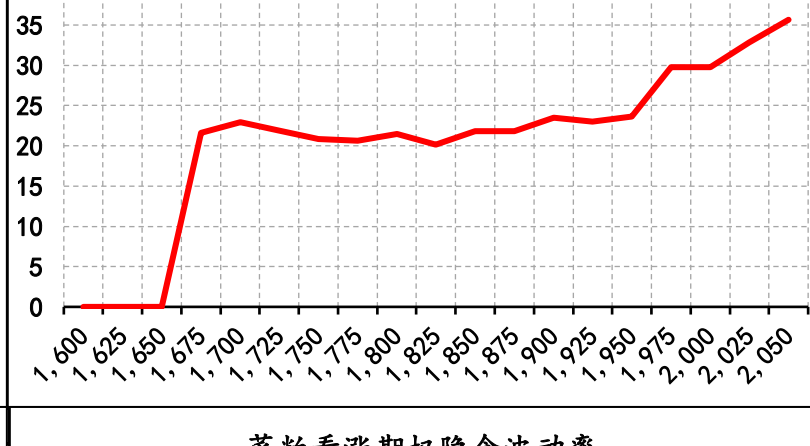
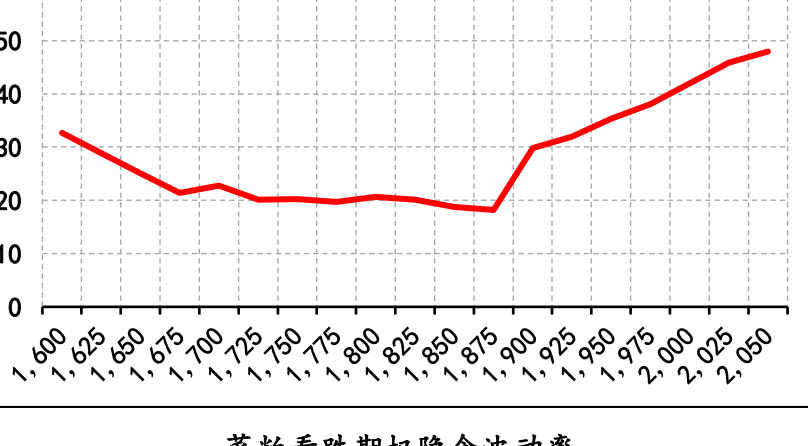
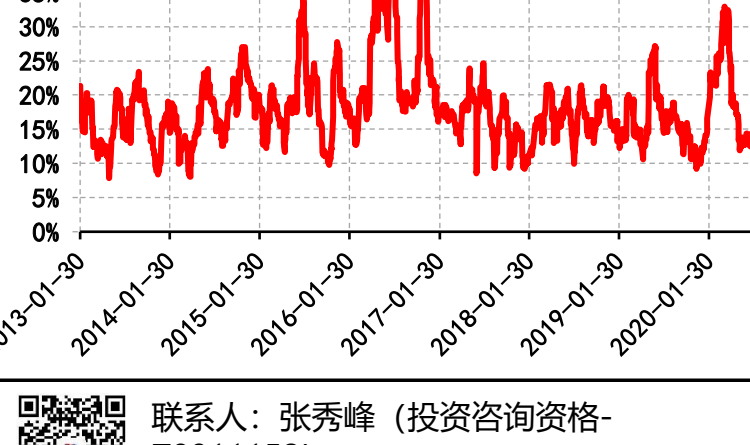
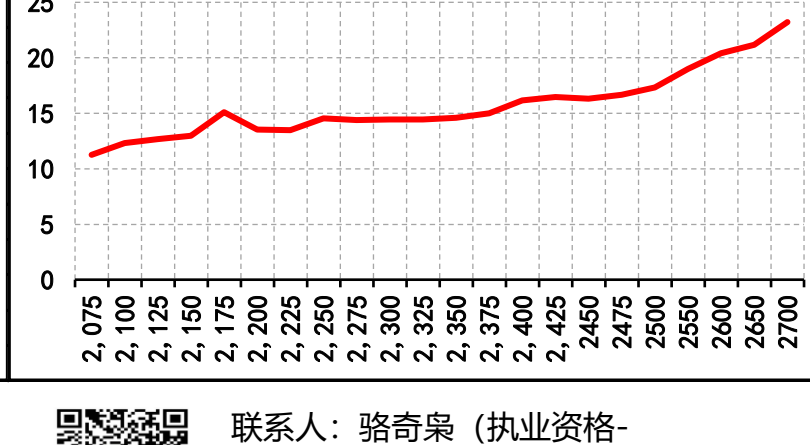
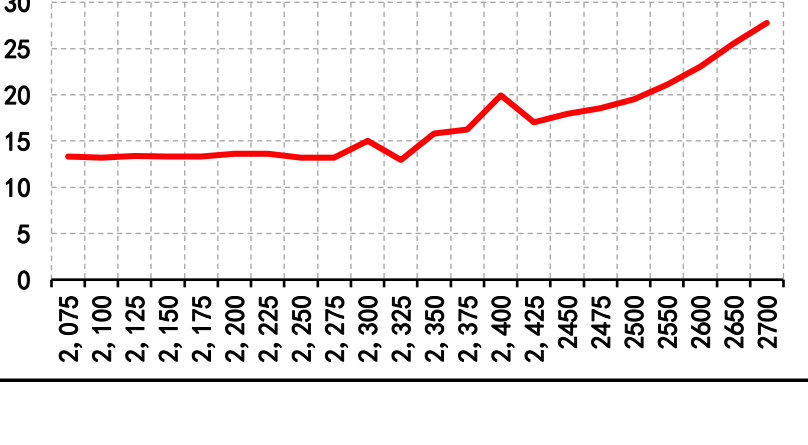
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白糖指数20日历史波动率 	白糖看涨期权隐含波动率 202011 	白糖看跌期权隐含波动率 202011 
棉花指数20日历史波动率 	棉花看涨期权隐含波动率 202011 	棉花看跌期权隐含波动率 202011 
TA指数20日历史波动率 	PTA看涨期权隐含波动率 202010 	PTA看跌期权隐含波动率 202010 
甲醇指数20日历史波动率 	甲醇看涨期权隐含波动率 202010 	甲醇看跌期权隐含波动率 202010 
莱粕指数20日历史波动率 	莱粕看涨期权隐含波动率 202011 	莱粕看跌期权隐含波动率 202011 
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