

核心观点

历史波动率上升的有：

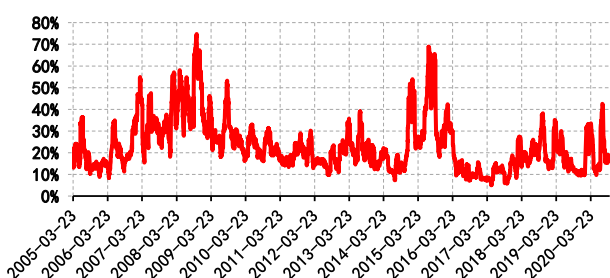
50ETF, 300ETF(沪), 300ETF(深), 沪深300, 金, 沪胶, 豆粕, 玉米, 铁矿石, 白糖, 棉花, 甲醇, 菜粕

历史波动率下降的有：

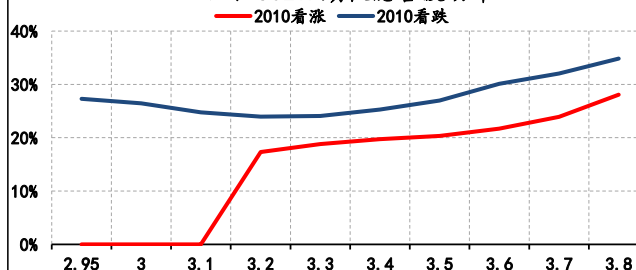
铜, PTA

上交所期权

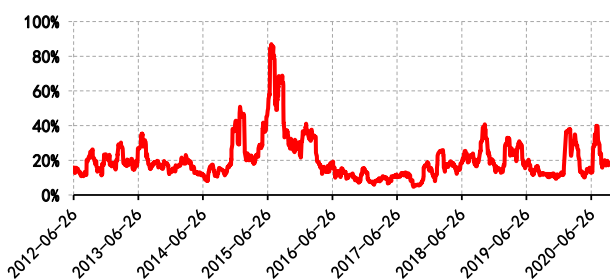
上证50ETF20日历史波动率



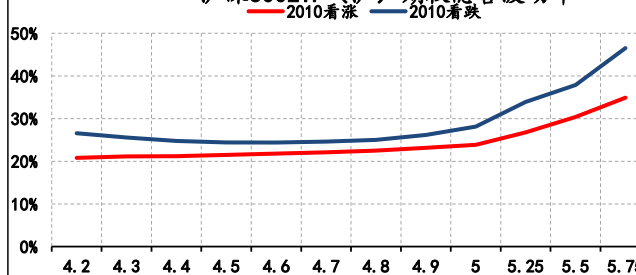
上证50ETF期权隐含波动率



沪深300ETF(沪)20日历史波动率

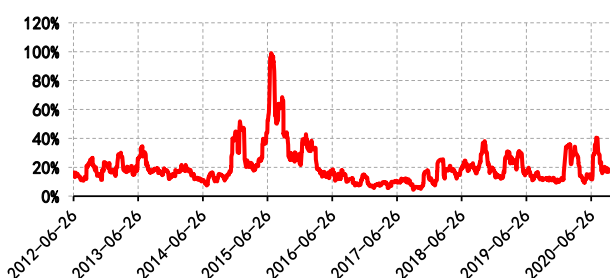


沪深300ETF(沪)期权隐含波动率

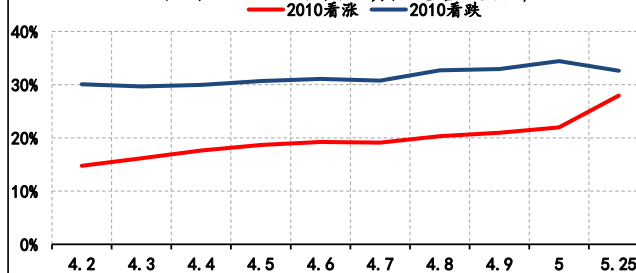


深交所期权

沪深300ETF(深)20日历史波动率

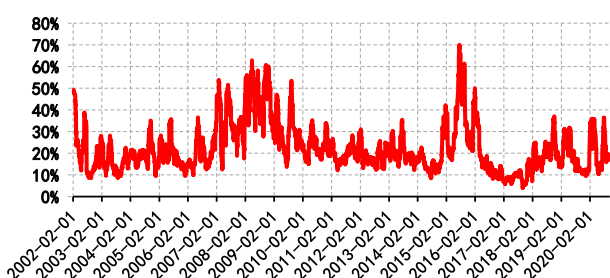


沪深300ETF(深)期权隐含波动率

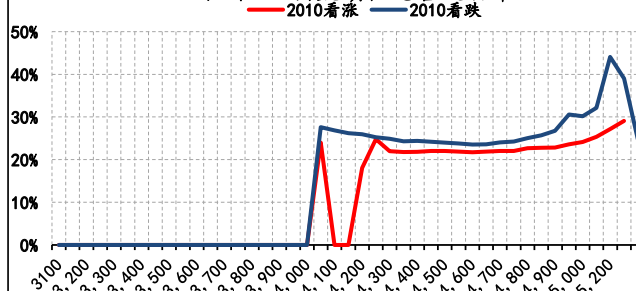


中金所期权

沪深300指数20日历史波动率

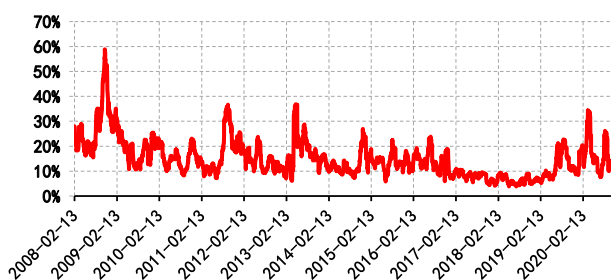


沪深300指数期权隐含波动率



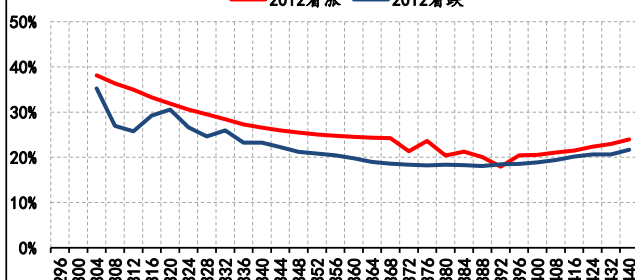
上期所期权

沪金指数20日历史波动率

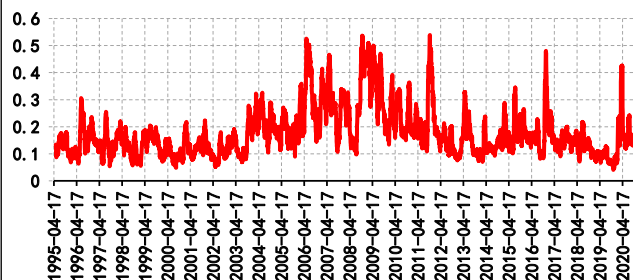


沪金期权隐含波动率

— 2012看涨 — 2012看跌

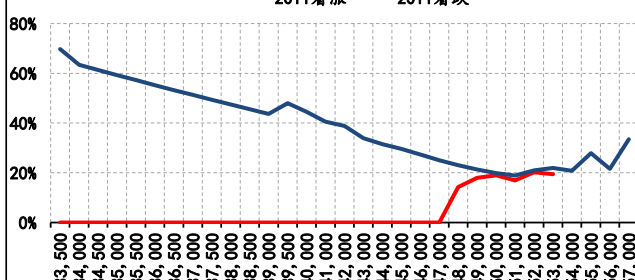


沪铜指数20日历史波动率

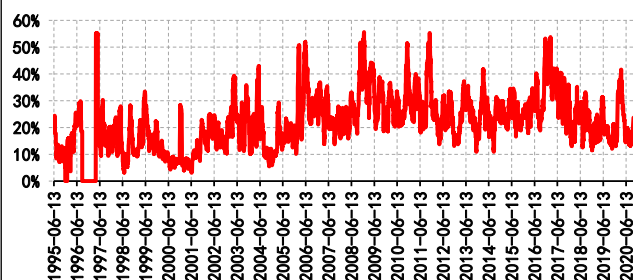


沪铜期权隐含波动率

— 2011看涨 — 2011看跌

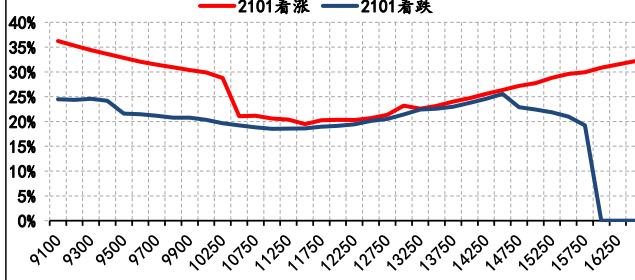


沪胶指数20日历史波动率



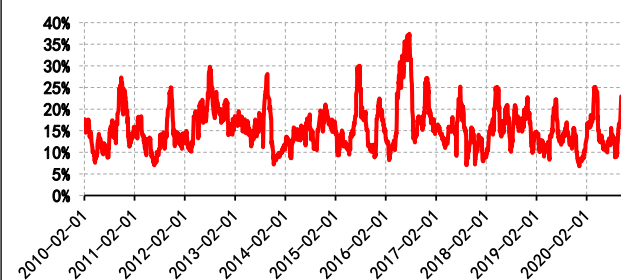
天然橡胶期权隐含波动率

— 2101看涨 — 2101看跌



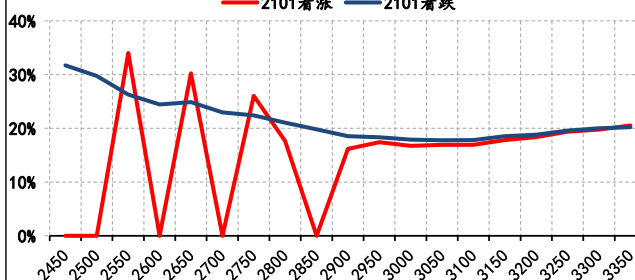
大商所期权

豆粕指数20日历史波动率

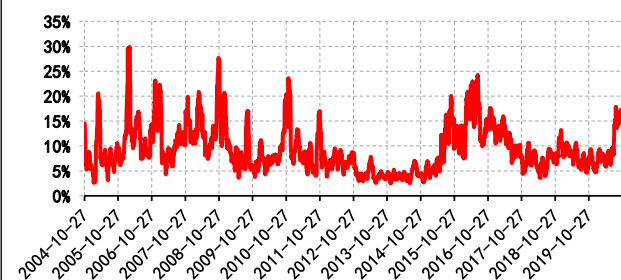


豆粕期权隐含波动率

— 2101看涨 — 2101看跌

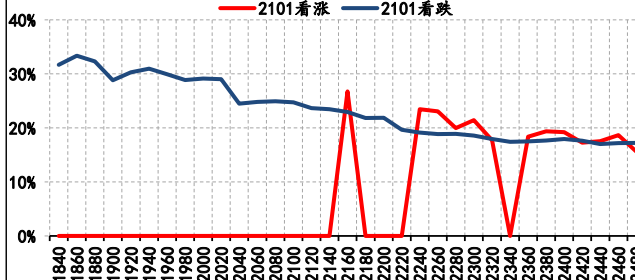


玉米指数20日历史波动率

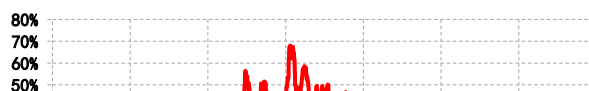


玉米期权隐含波动率

— 2101看涨 — 2101看跌



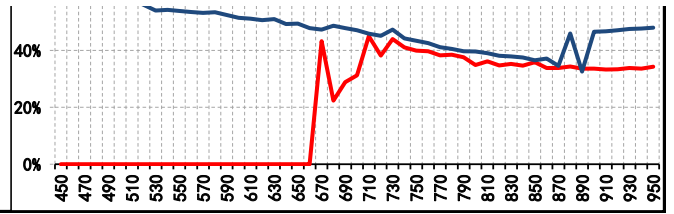
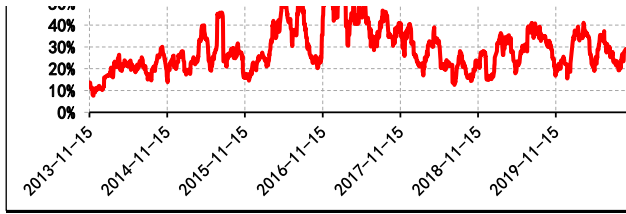
铁矿石指数20日历史波动率



铁矿石期权隐含波动率

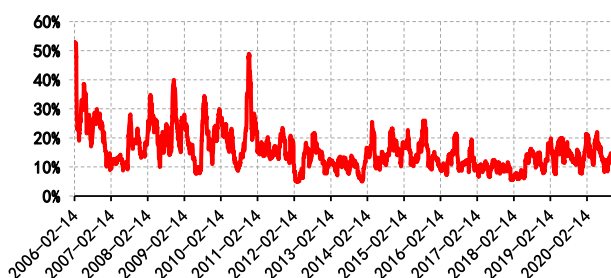
— 2101看涨 — 2101看跌



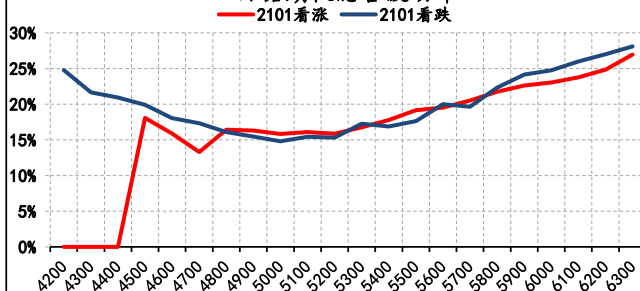


郑商所期权

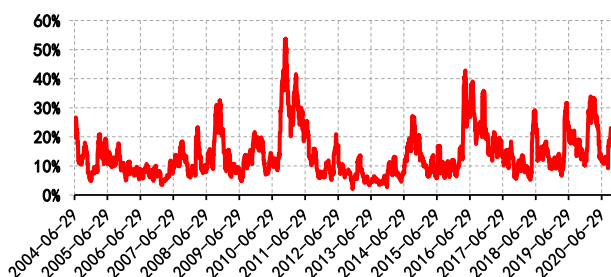
白糖指数20日历史波动率



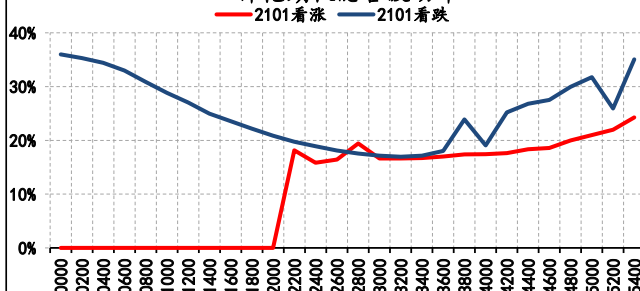
白糖期权隐含波动率



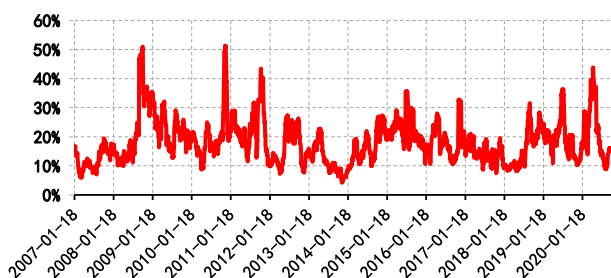
棉花指数20日历史波动率



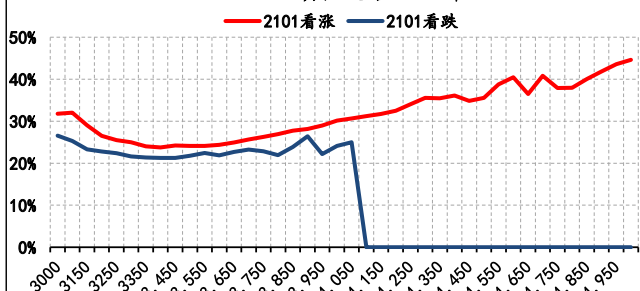
棉花期权隐含波动率



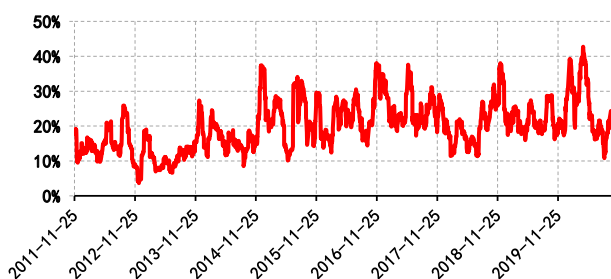
PTA指数20日历史波动率



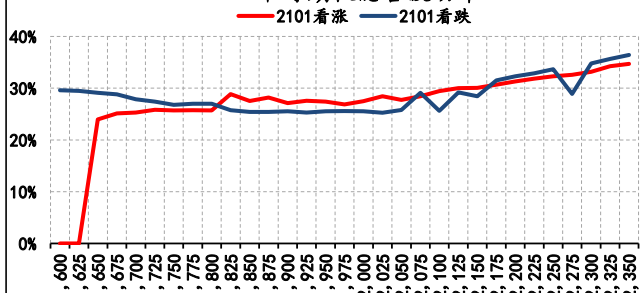
PTA期权隐含波动率



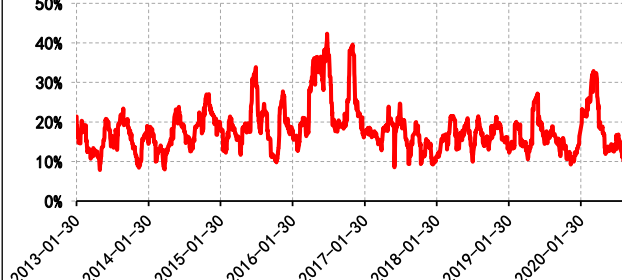
甲醇指数20日历史波动率



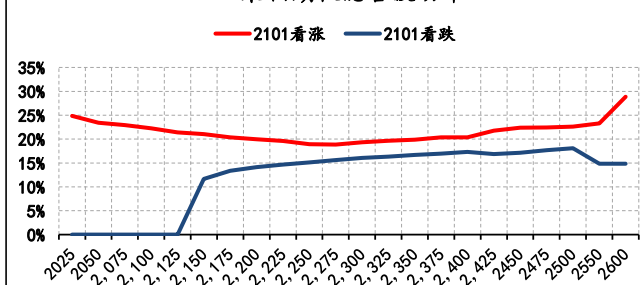
甲醇期权隐含波动率



菜粕指数20日历史波动率



菜粕期权隐含波动率



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