

核心观点

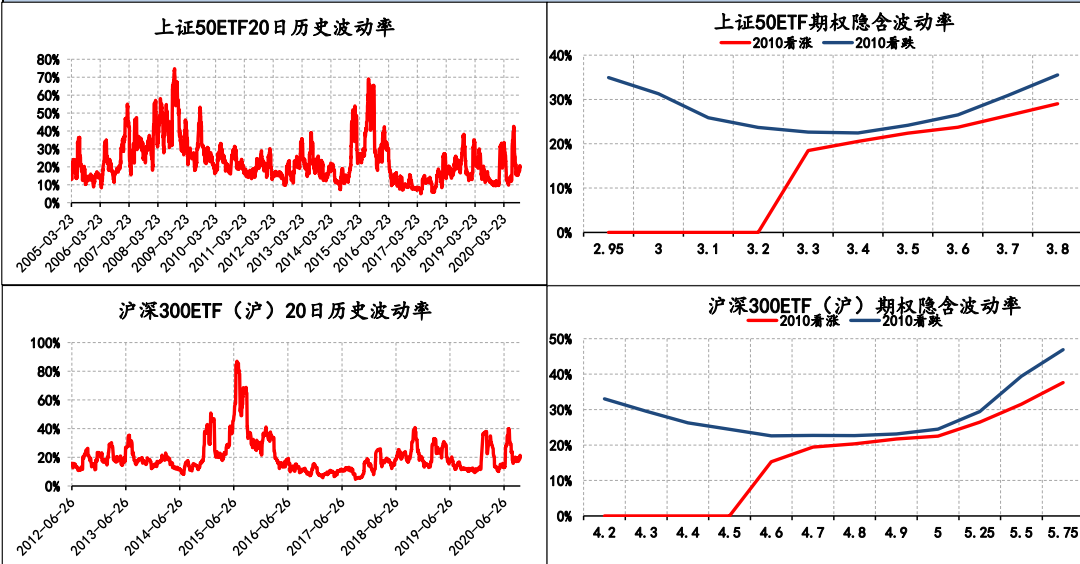
历史波动率上升的有：

铜，豆粕，铁矿石，棉花，甲醇，菜粕

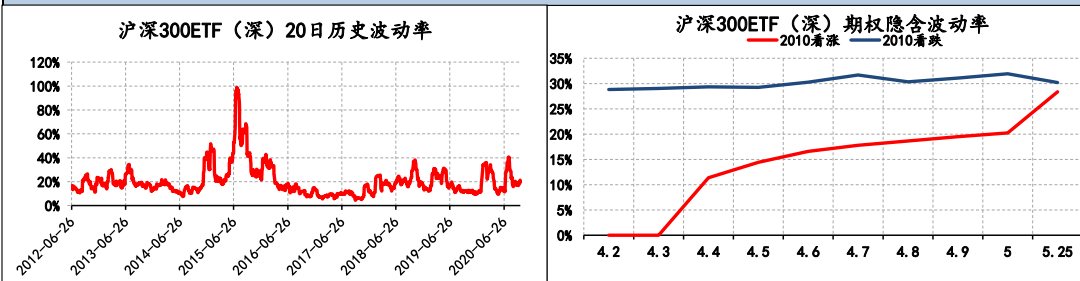
历史波动率下降的有：

50ETF，300ETF(沪)，300ETF(深)，沪深300，金，沪胶，玉米，白糖，PTA

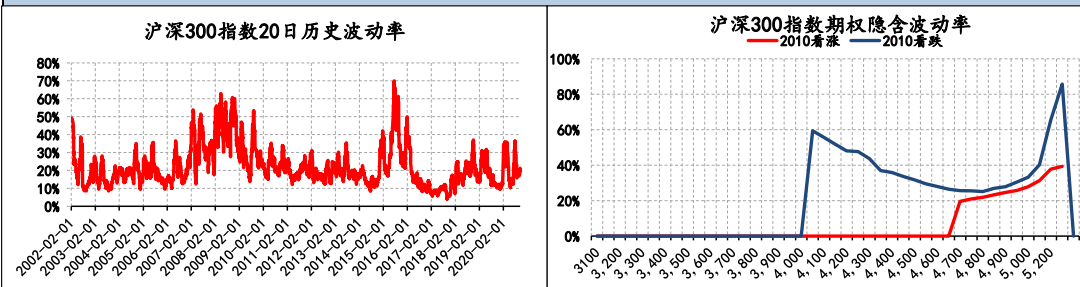
上交所期权



深交所期权

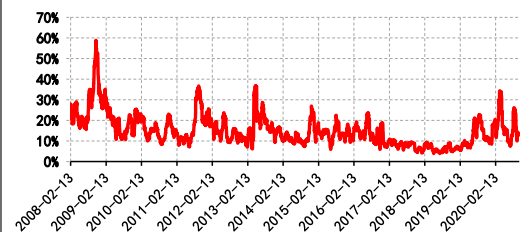


中金所期权

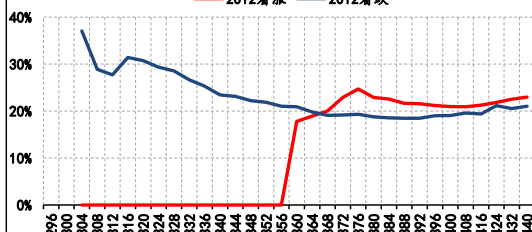


上期所期权

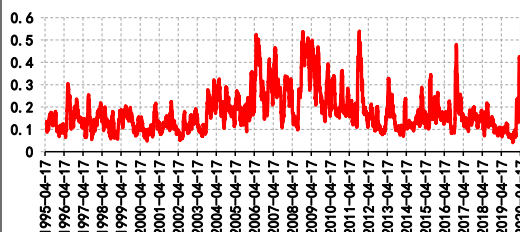
沪金指数20日历史波动率



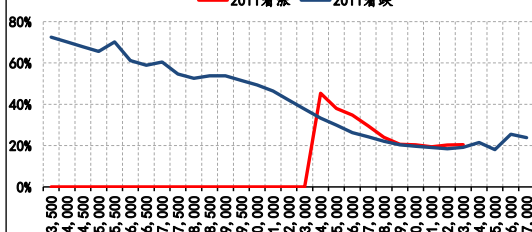
沪金期权隐含波动率



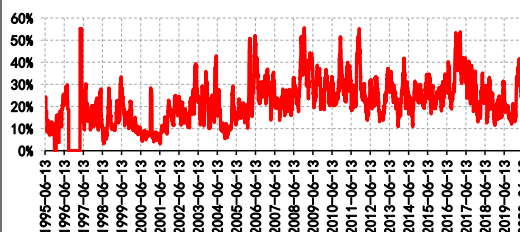
沪铜指数20日历史波动率



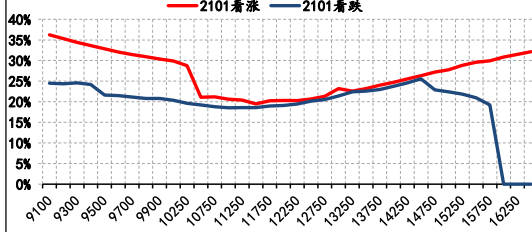
沪铜期权隐含波动率



沪胶指数20日历史波动率

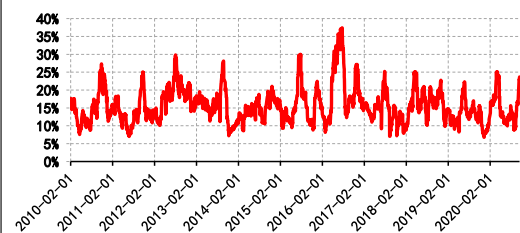


天然橡胶期权隐含波动率

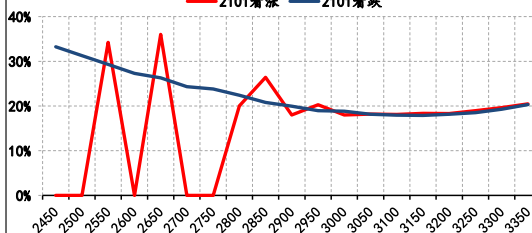


大商所期权

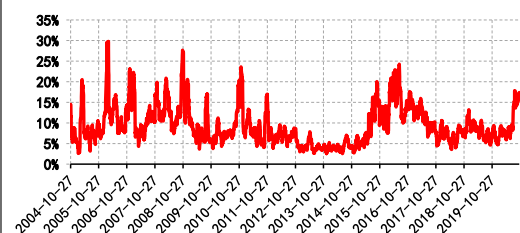
豆粕指数20日历史波动率



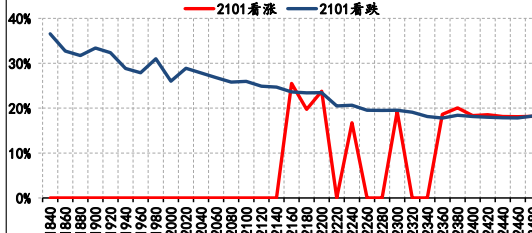
豆粕期权隐含波动率



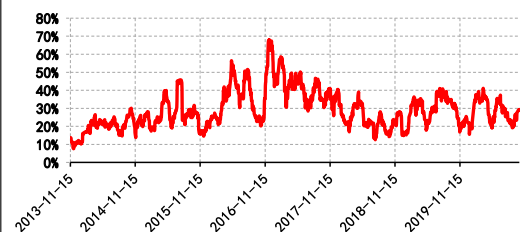
玉米指数20日历史波动率



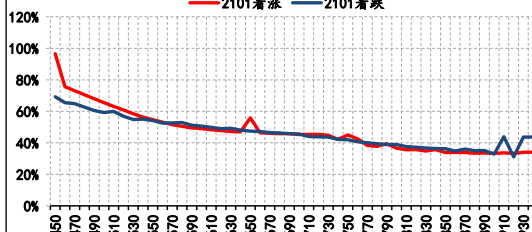
玉米期权隐含波动率



铁矿石指数20日历史波动率

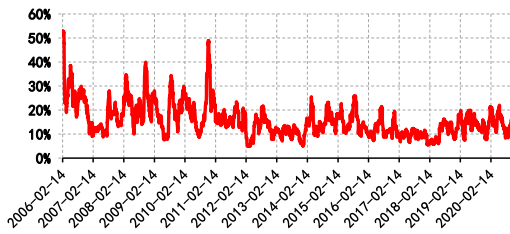


铁矿石期权隐含波动率

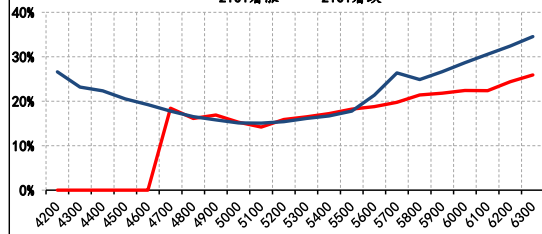


郑商所期权

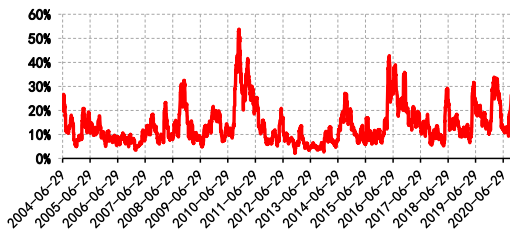
白糖指数20日历史波动率



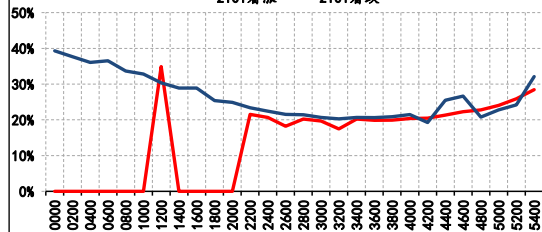
白糖期权隐含波动率



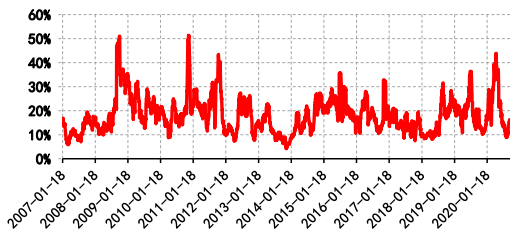
棉花指数20日历史波动率



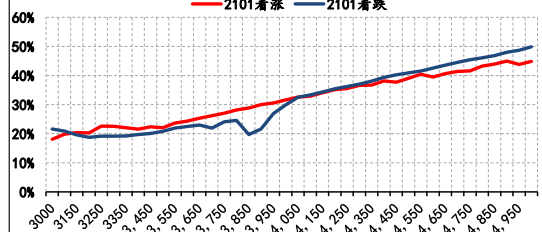
棉花期权隐含波动率



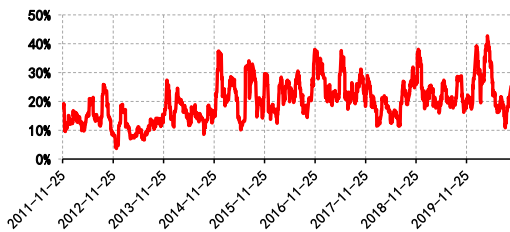
PTA指数20日历史波动率



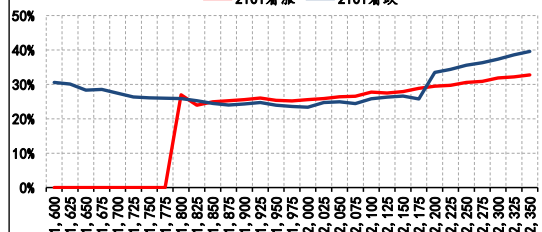
PTA期权隐含波动率



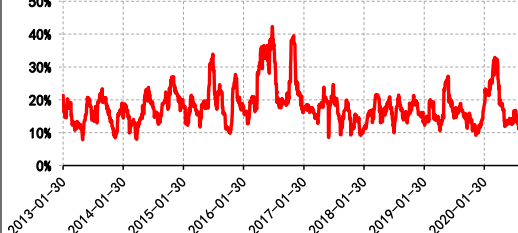
甲醇指数20日历史波动率



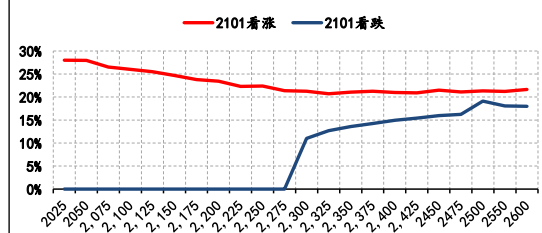
甲醇期权隐含波动率



莱粕指数20日历史波动率



莱粕期权隐含波动率



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