期权品种历史波动率和隐含波动率跟踪 10/15

核心观点

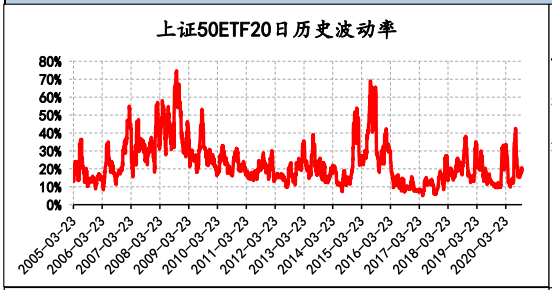
历史波动率上升的有：

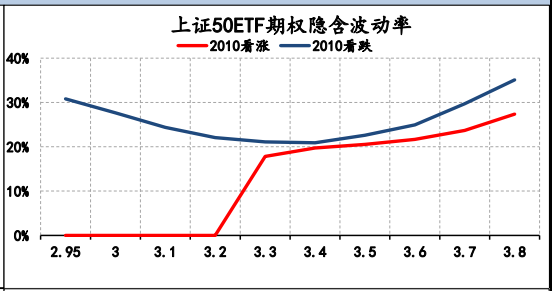
玉米

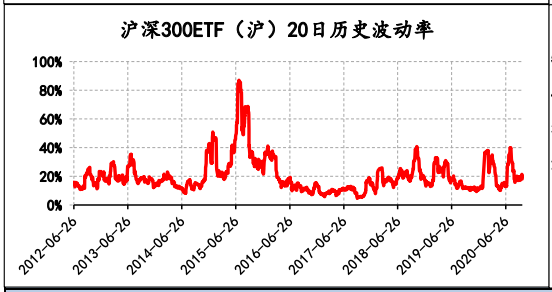
历史波动率下降的有：

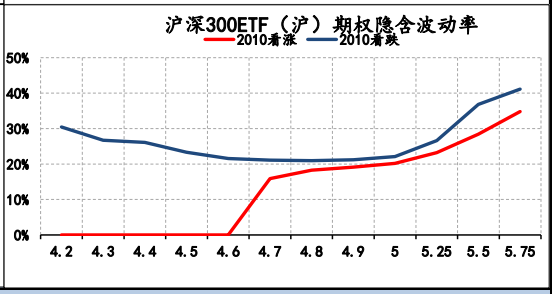
50ETF，300ETF(沪)，300ETF(深)，沪深300，铜，金，沪胶，豆粕，铁矿石，白糖，棉花，PTA，甲醇，菜粕

上交所期权









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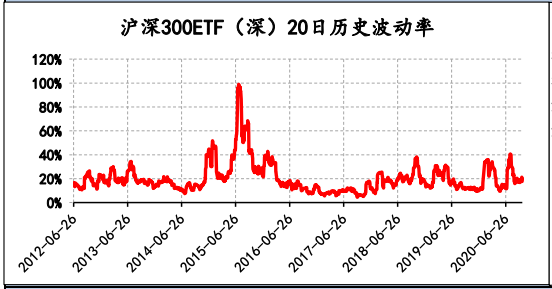

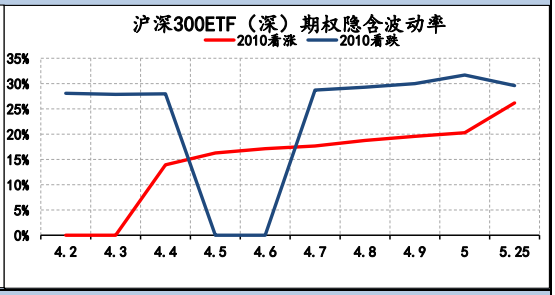

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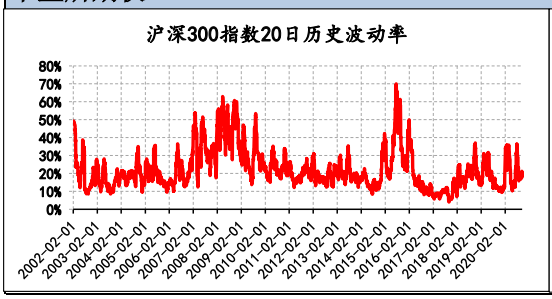

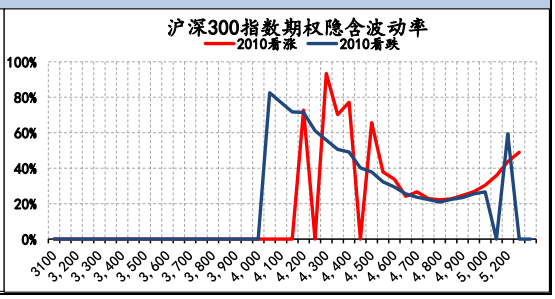

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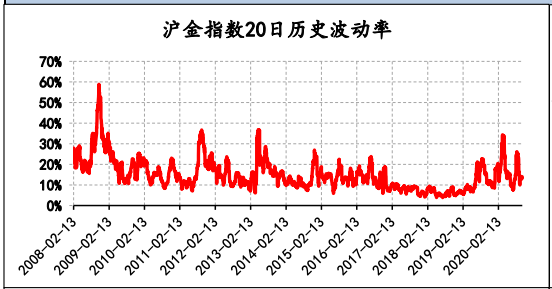
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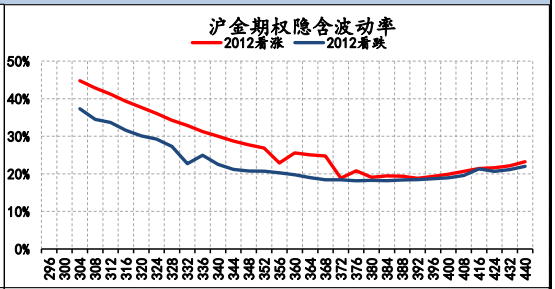
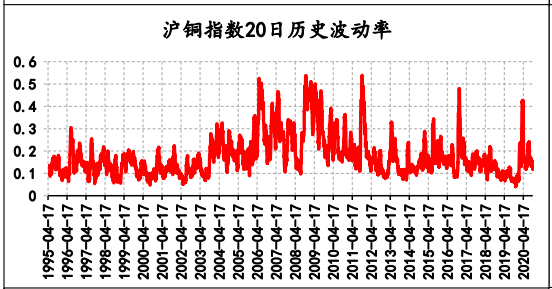

沪金期权隐含波动率
2012看涨
2012看跌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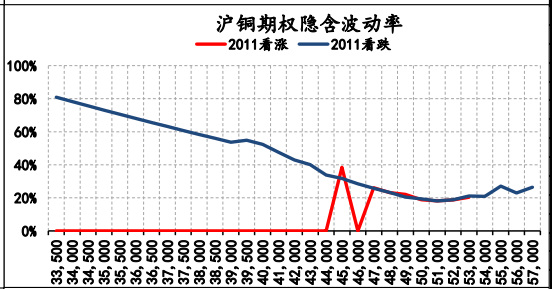
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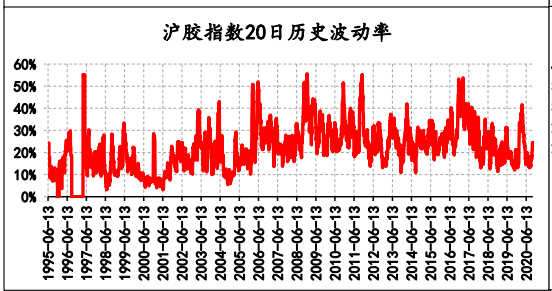
2011看涨
2011看跌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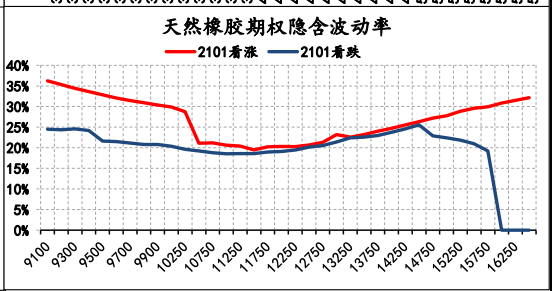
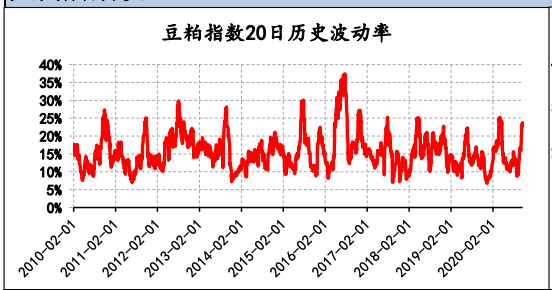

天然橡胶期权隐含波动率
2101看涨
2101看跌

大商所期权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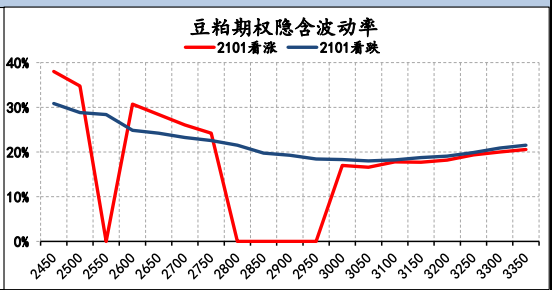
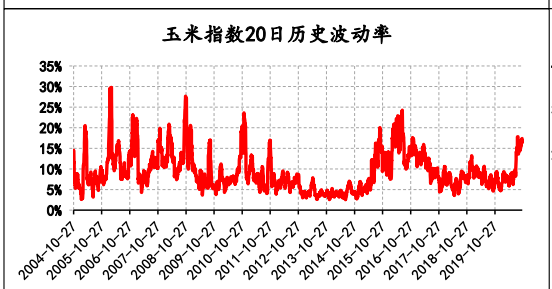
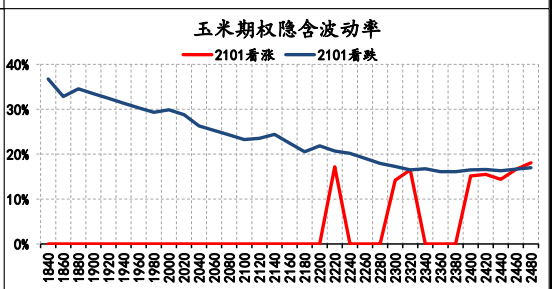

豆粕期权隐含波动率
2101看涨
2101看跌


玉米指数20日历史波动率


玉米期权隐含波动率
2101看涨
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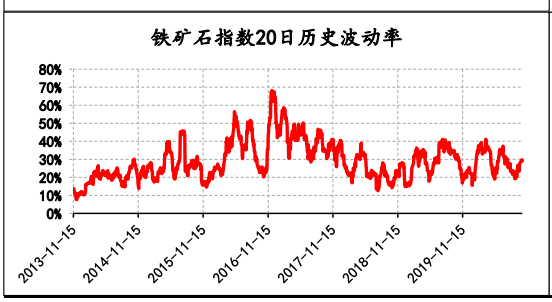
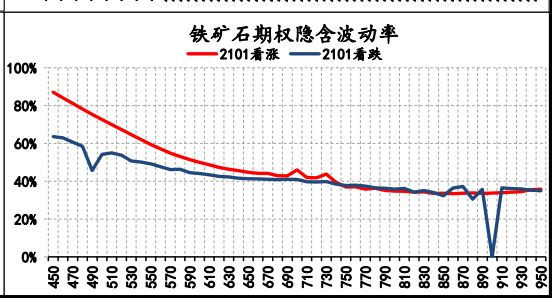
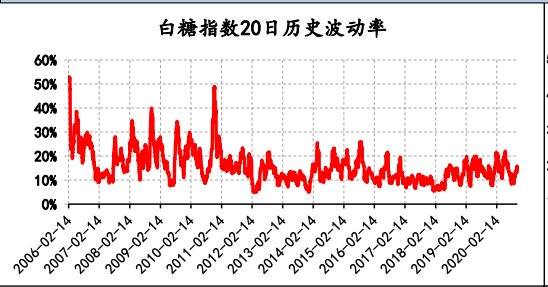
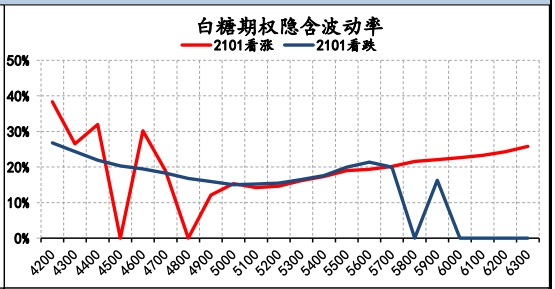
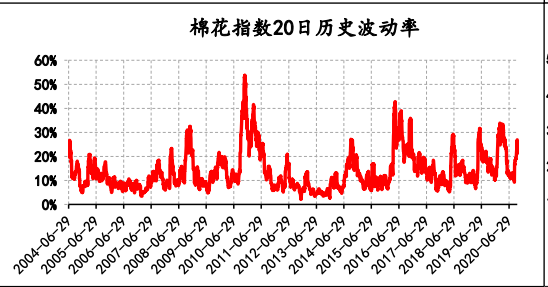

铁矿石指数20日历史波动率

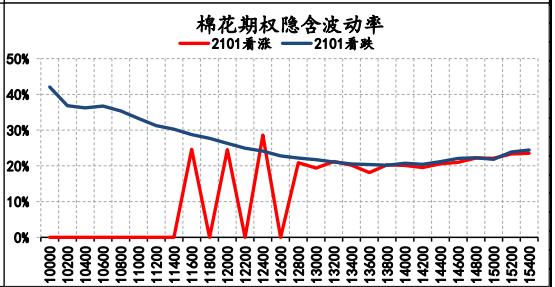

铁矿石期权隐含波动率
2101看涨
2101看跌

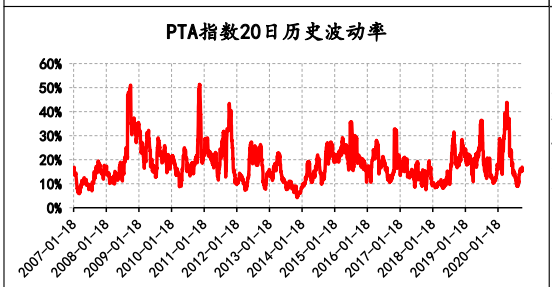
郑商所期权

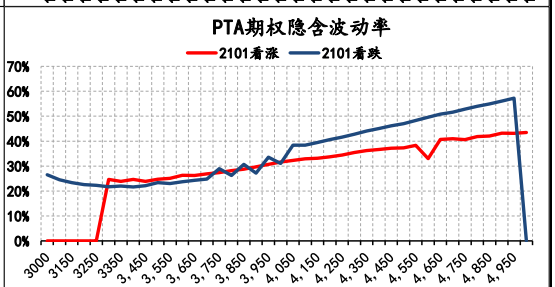


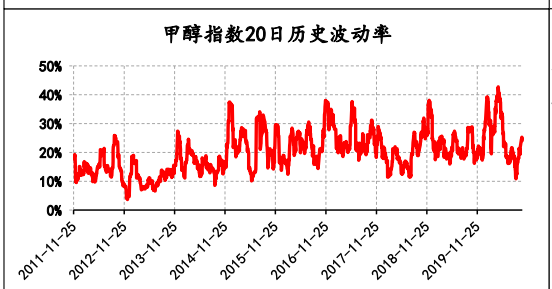


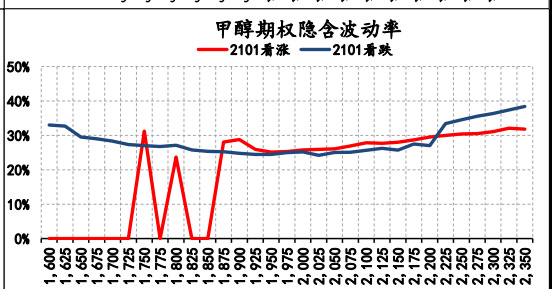


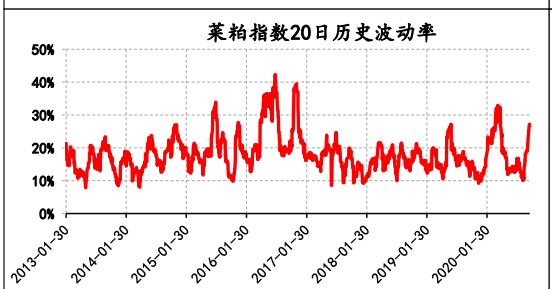


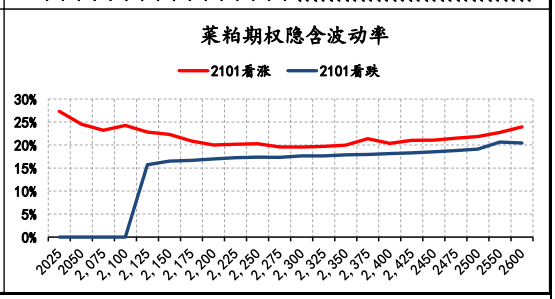












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