

核心观点

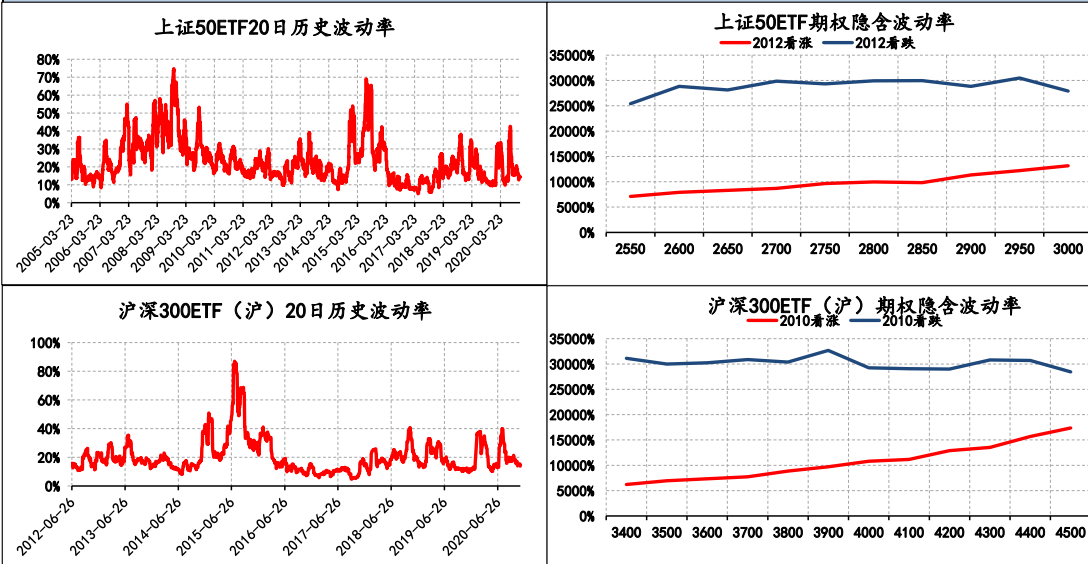
历史波动率上升的有：

沪胶，豆粕，玉米，棉花，菜粕

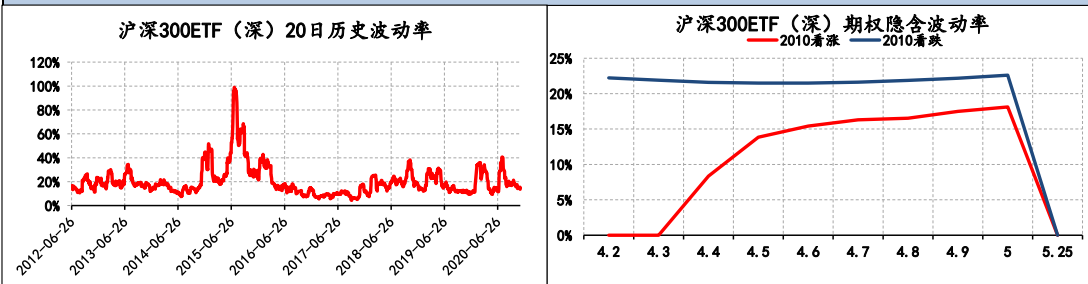
历史波动率下降的有：

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

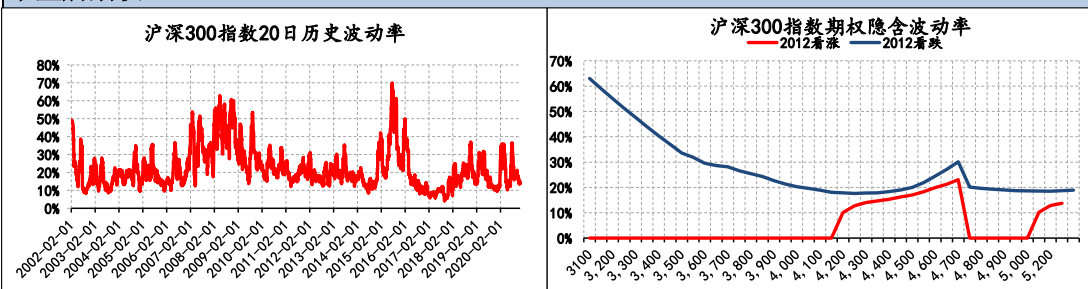
上交所期权



深交所期权

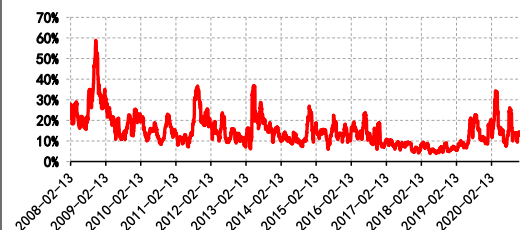


中金所期权

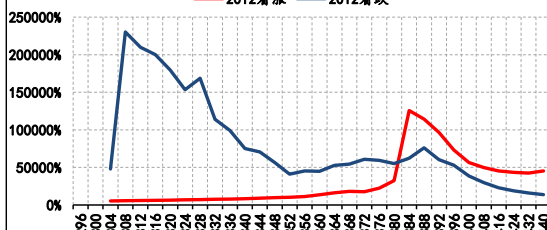


上期所期权

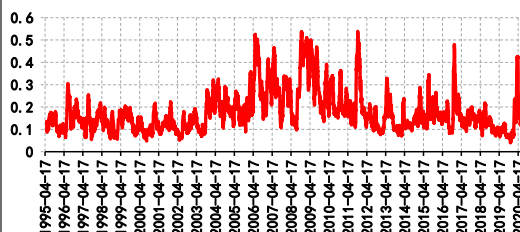
沪金指数20日历史波动率



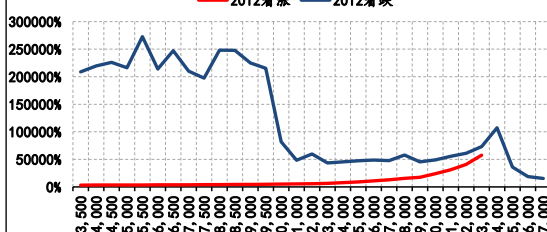
沪金期权隐含波动率



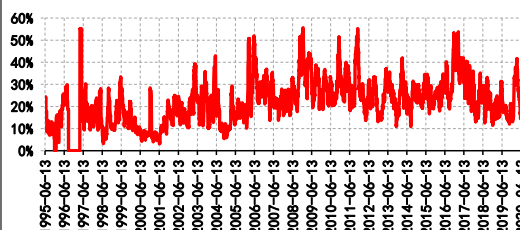
沪铜指数20日历史波动率



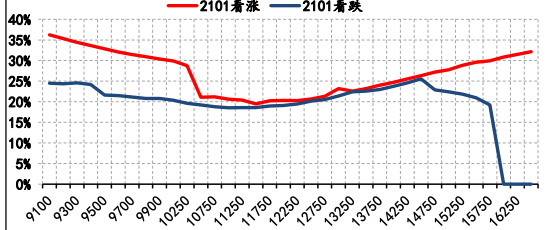
沪铜期权隐含波动率



沪胶指数20日历史波动率

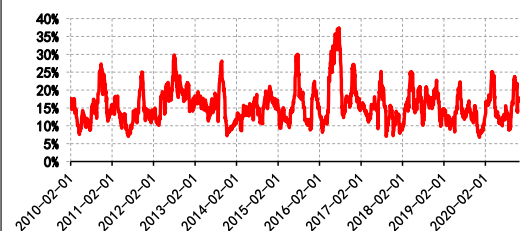


天然橡胶期权隐含波动率

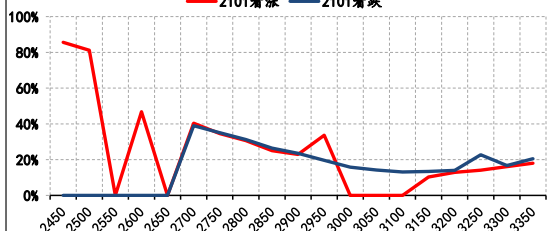


大商所期权

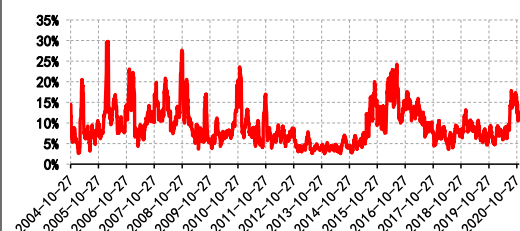
豆粕指数20日历史波动率



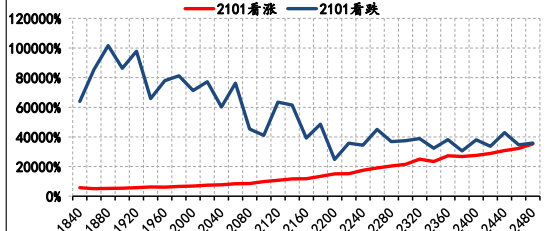
豆粕期权隐含波动率



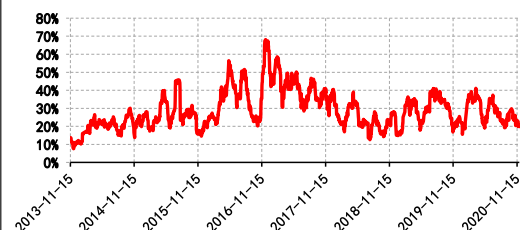
玉米指数20日历史波动率



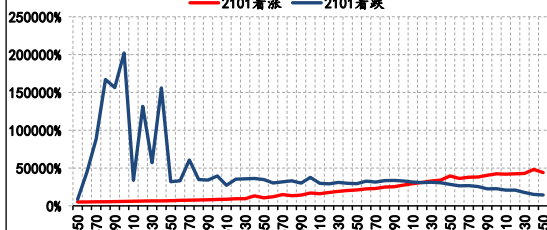
玉米期权隐含波动率



铁矿石指数20日历史波动率

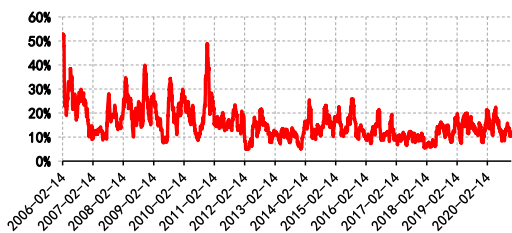


铁矿石期权隐含波动率



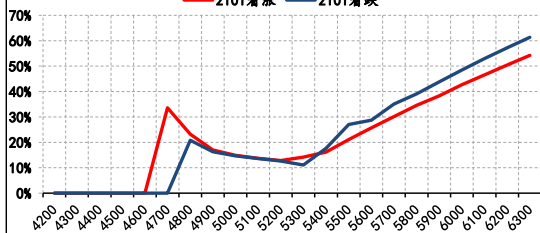
郑商所期权

白糖指数20日历史波动率

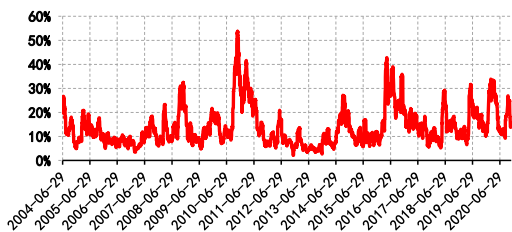


白糖期权隐含波动率

— 2101看涨 — 2101看跌

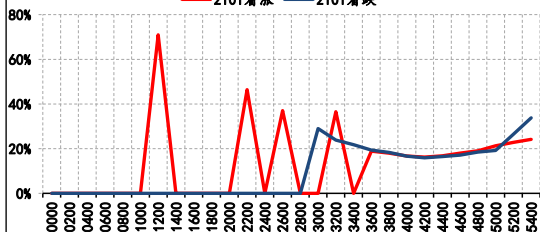


棉花指数20日历史波动率

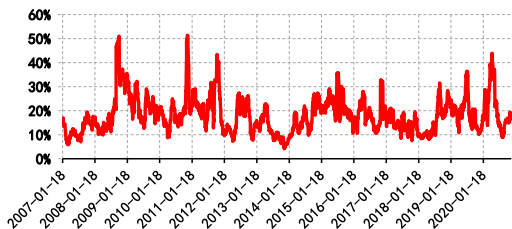


棉花期权隐含波动率

— 2101看涨 — 2101看跌

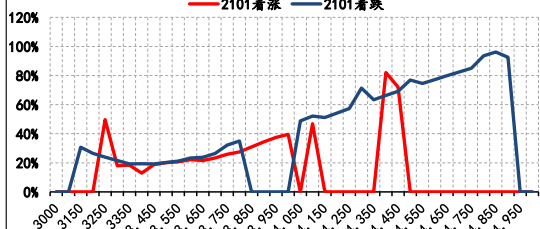


PTA指数20日历史波动率

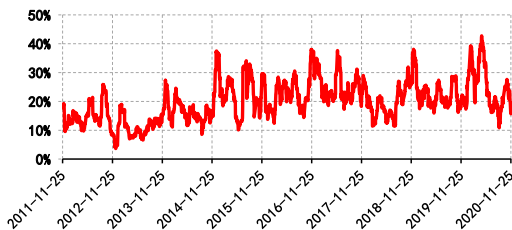


PTA期权隐含波动率

— 2101看涨 — 2101看跌

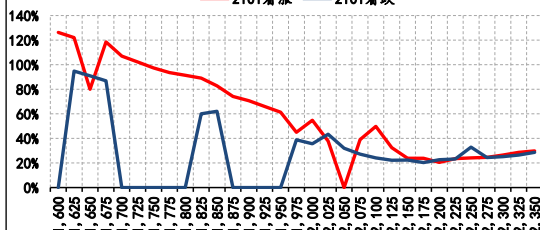


甲醇指数20日历史波动率

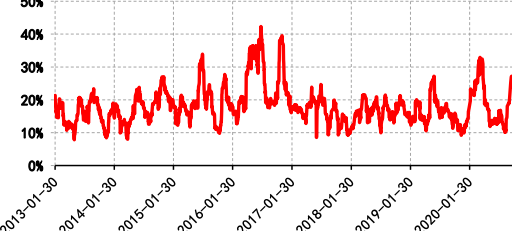


甲醇期权隐含波动率

— 2101看涨 — 2101看跌

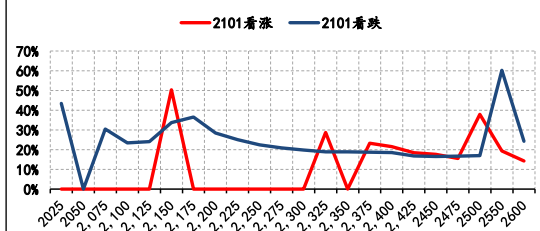


莱柏指数20日历史波动率



莱柏期权隐含波动率

— 2101看涨 — 2101看跌



联系人: 张秀峰 (投资咨询资格-Z0011152)
电话: 0571-28132619
邮箱: zhangxiufeng@cindasc.com



联系人: 骆奇臬 (执业资格-F3063756)
电话: 0571-28132592

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