

核心观点

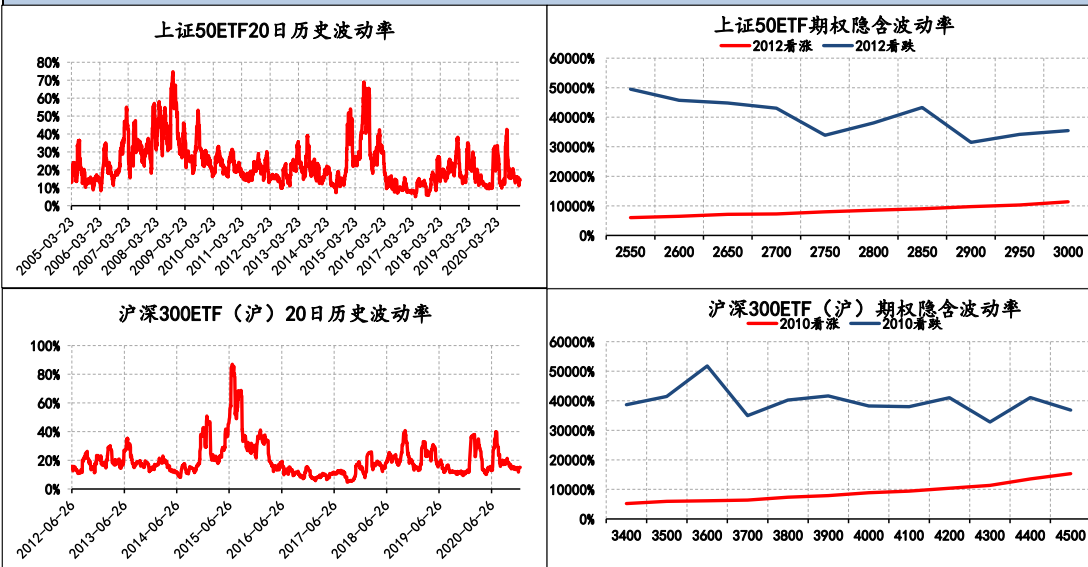
历史波动率上升的有：

300ETF(沪)，铜，金，沪胶，铁矿石，白糖，棉花，PTA

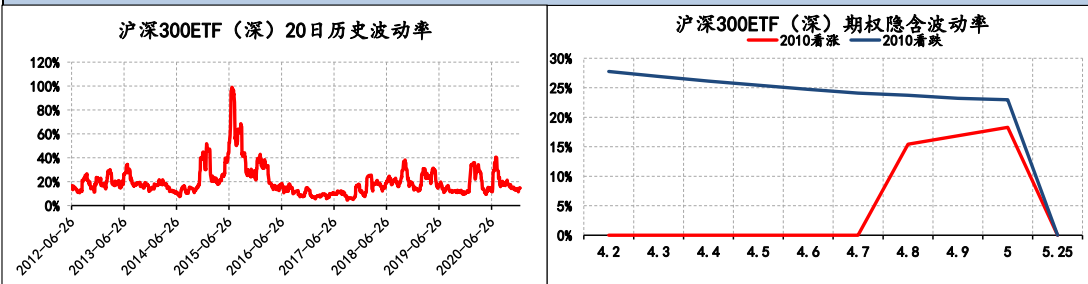
历史波动率下降的有：

50ETF，300ETF(深)，沪深300，豆粕，玉米，甲醇，菜粕

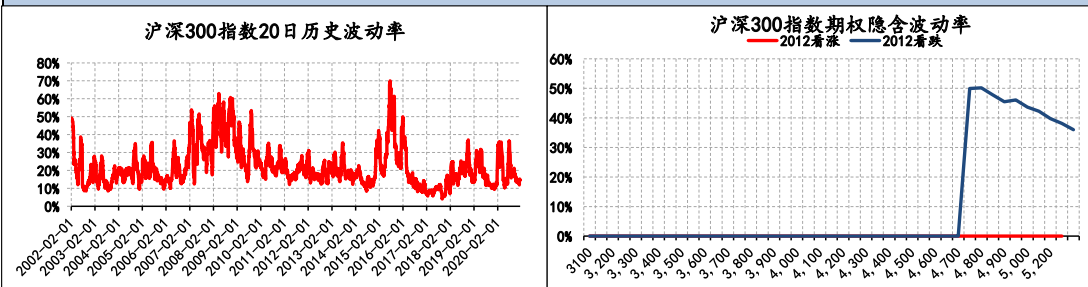
上交所期权



深交所期权

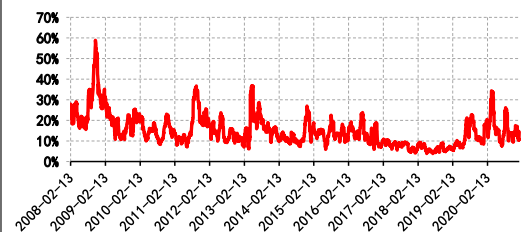


中金所期权

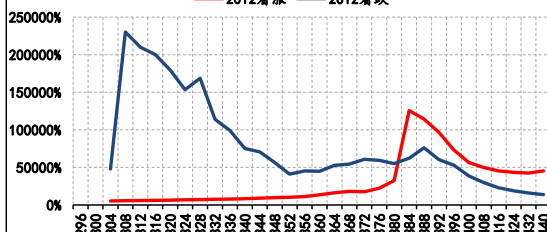


上期所期权

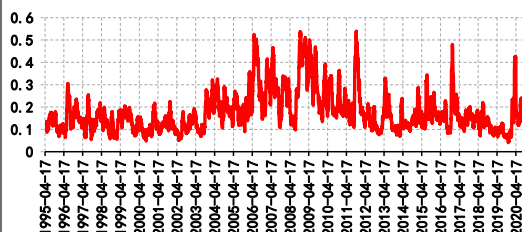
沪金指数20日历史波动率



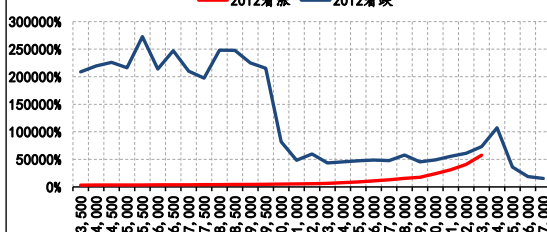
沪金期权隐含波动率



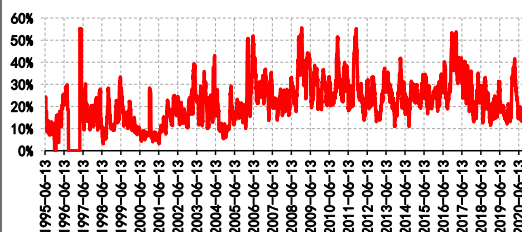
沪铜指数20日历史波动率



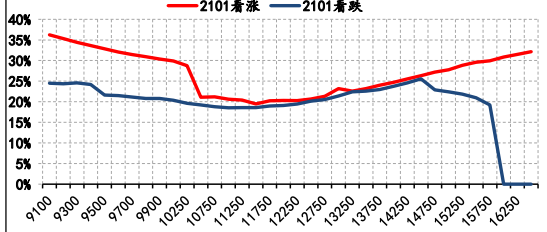
沪铜期权隐含波动率



沪胶指数20日历史波动率

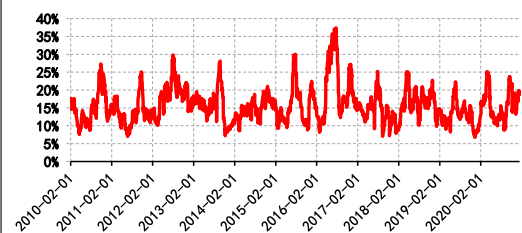


天然橡胶期权隐含波动率

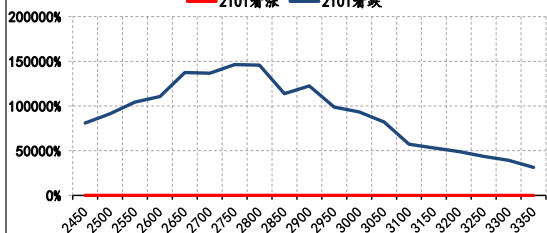


大商所期权

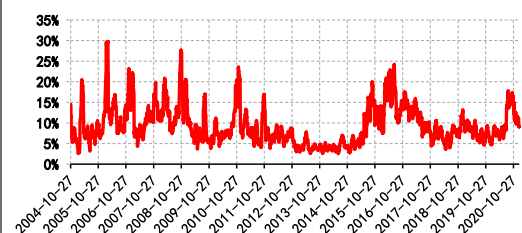
豆粕指数20日历史波动率



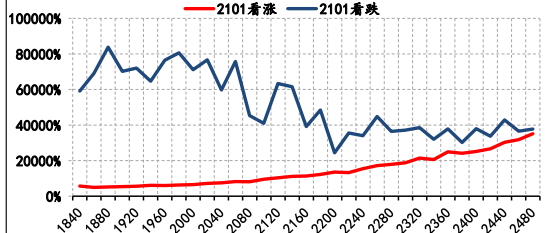
豆粕期权隐含波动率



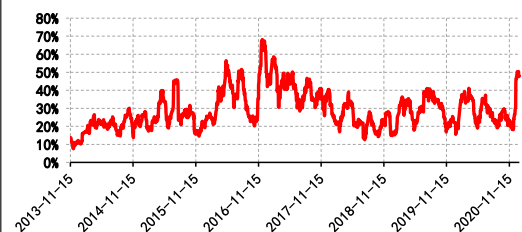
玉米指数20日历史波动率



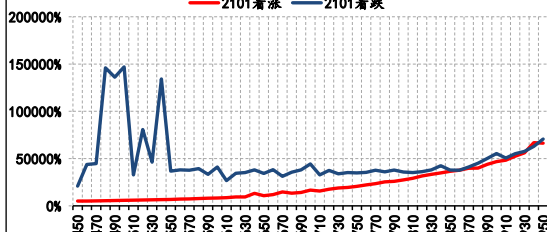
玉米期权隐含波动率



铁矿石指数20日历史波动率

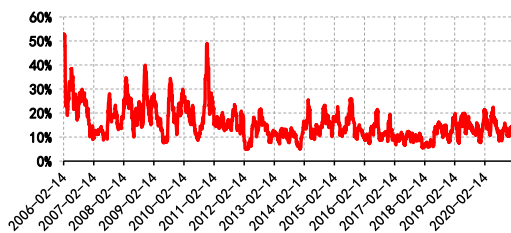


铁矿石期权隐含波动率

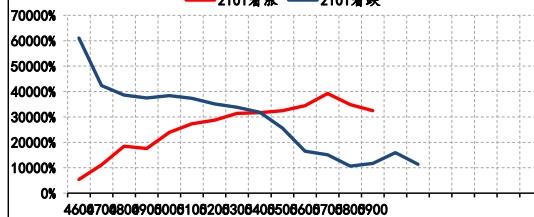


郑商所期权

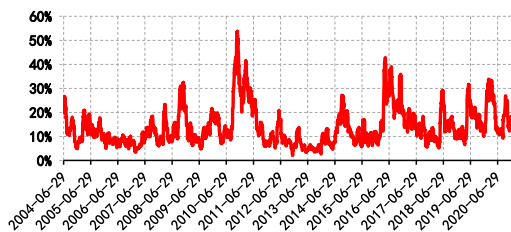
白糖指数20日历史波动率



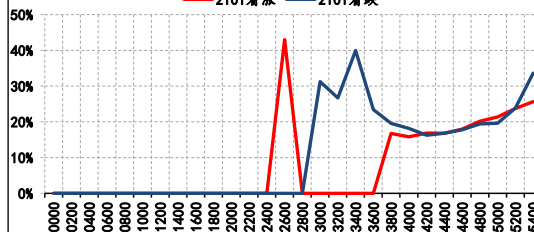
白糖期权隐含波动率



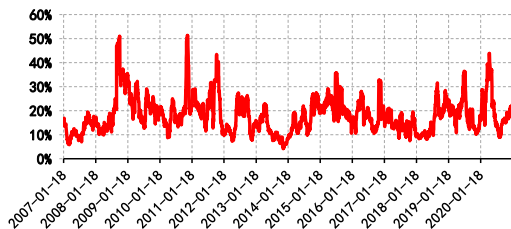
棉花指数20日历史波动率



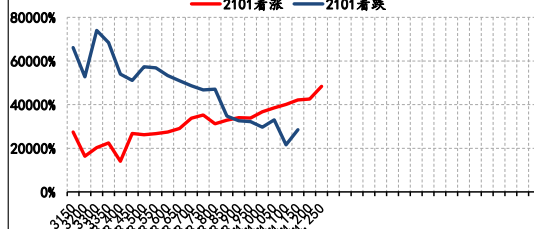
棉花期权隐含波动率



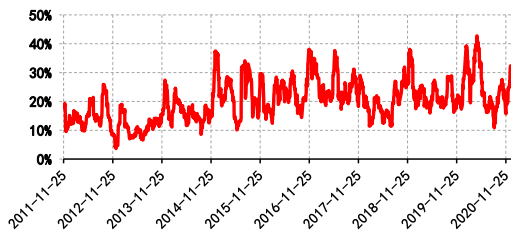
PTA指数20日历史波动率



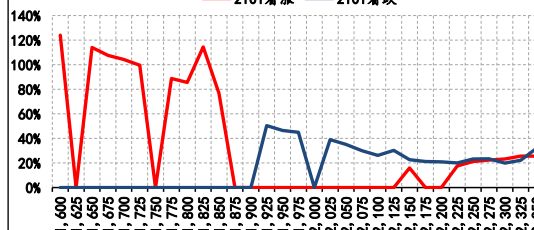
PTA期权隐含波动率



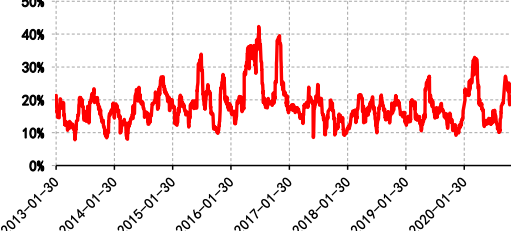
甲醇指数20日历史波动率



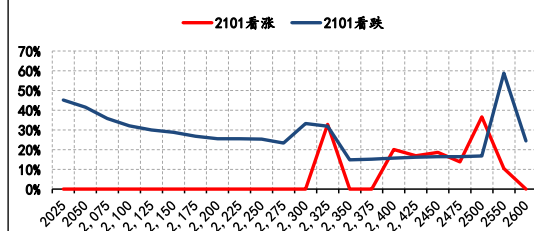
甲醇期权隐含波动率



莱柏指数20日历史波动率



莱柏期权隐含波动率



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: 骆奇杲 (执业资格-F3063756)
电话: 0571-28132592

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