

商品期货指数波动率跟踪

2022年03月30日

20日历史波动率百分位高于90%:

不锈钢、沪镍、沪锡、纸浆、棕榈油、原油、PTA、燃油
菜油、沥青、低硫燃油、LPG、沪铝、甲醇、菜粕、沪锌
玻璃、聚丙烯、豆粕、苹果、沪金、焦煤、短纤

20日历史波动率百分位低于10%:

无

20日历史波动率绝对值前五:

沪镍、低硫燃油、原油、燃油、不锈钢

20日历史波动率绝对值后五:

玉米、棉花、白糖、鸡蛋、豆一

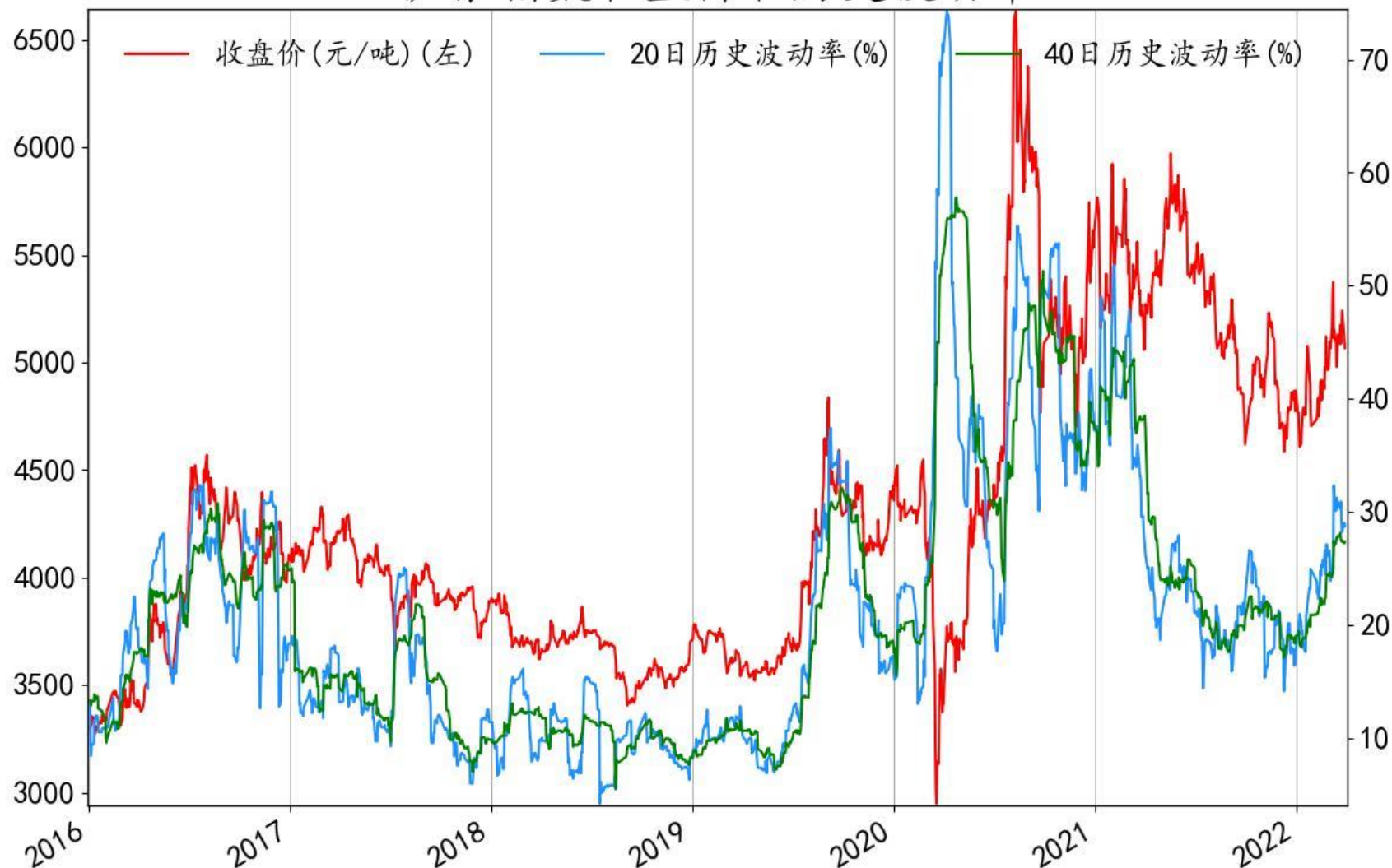
	百分位	绝对值
沪银	79.25%	28.75%
沪金	91.90%	20.01%
沪铝	96.90%	32.14%
沪铜	67.52%	17.14%
沪镍	99.93%	137.87%
沪铅	54.48%	17.35%
沪锡	99.93%	59.12%
沪锌	95.72%	38.32%
不锈钢	100.00%	66.46%
热卷	64.10%	26.85%
铁矿石	89.72%	56.53%
焦炭	88.67%	47.25%
焦煤	91.70%	56.25%

	百分位	绝对值
螺纹	63.64%	27.12%
硅铁	84.58%	37.46%
锰硅	37.88%	18.84%
玻璃	95.39%	41.14%
纯碱	86.96%	47.00%
燃油	99.07%	80.62%
低硫燃油	98.10%	85.73%
LPG	97.32%	56.62%
原油	99.18%	85.59%
动力煤	88.21%	38.74%
PVC	66.60%	21.39%
沥青	98.48%	63.77%
苯乙烯	63.53%	31.74%

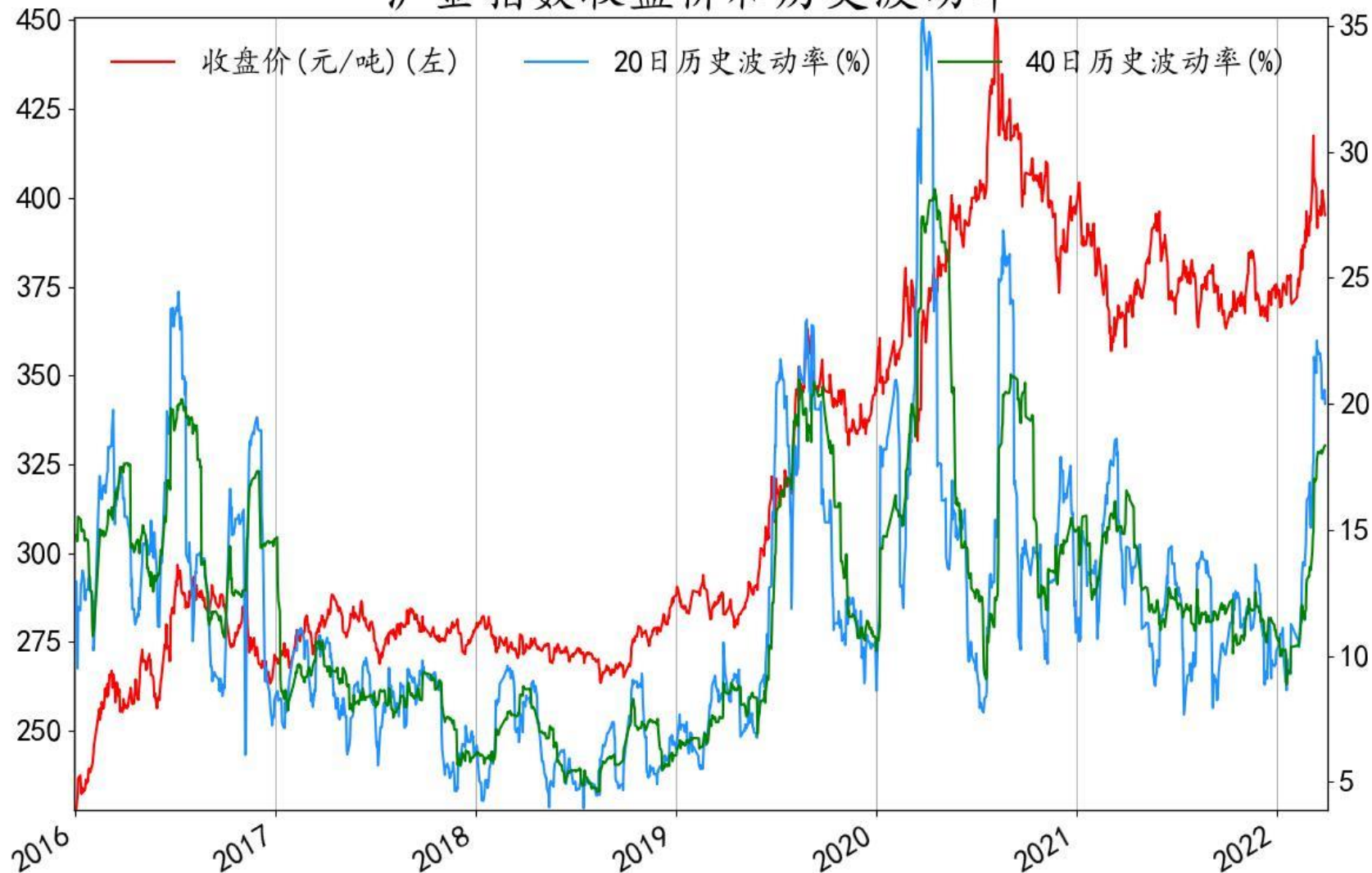
	百分位	绝对值
乙二醇	87.89%	44.65%
聚乙烯	89.33%	28.04%
甲醇	96.90%	43.77%
20号胶	29.81%	22.46%
短纤	90.41%	41.55%
聚丙烯	94.86%	34.18%
橡胶	35.44%	21.59%
纸浆	99.48%	36.90%
PTA	99.08%	55.65%
尿素	74.50%	30.48%
玉米	54.55%	10.54%
豆一	57.97%	16.26%
豆粕	93.54%	27.70%

	百分位	绝对值
菜油	98.68%	30.43%
棕榈油	99.21%	51.70%
花生	53.05%	18.14%
菜粕	96.18%	36.74%
豆油	89.39%	26.10%
棉花	15.09%	10.93%
白糖	36.82%	11.24%
苹果	93.42%	38.53%
红枣	74.72%	29.27%
玉米淀粉	83.86%	17.67%
鸡蛋	30.50%	14.39%
生猪	49.14%	23.78%

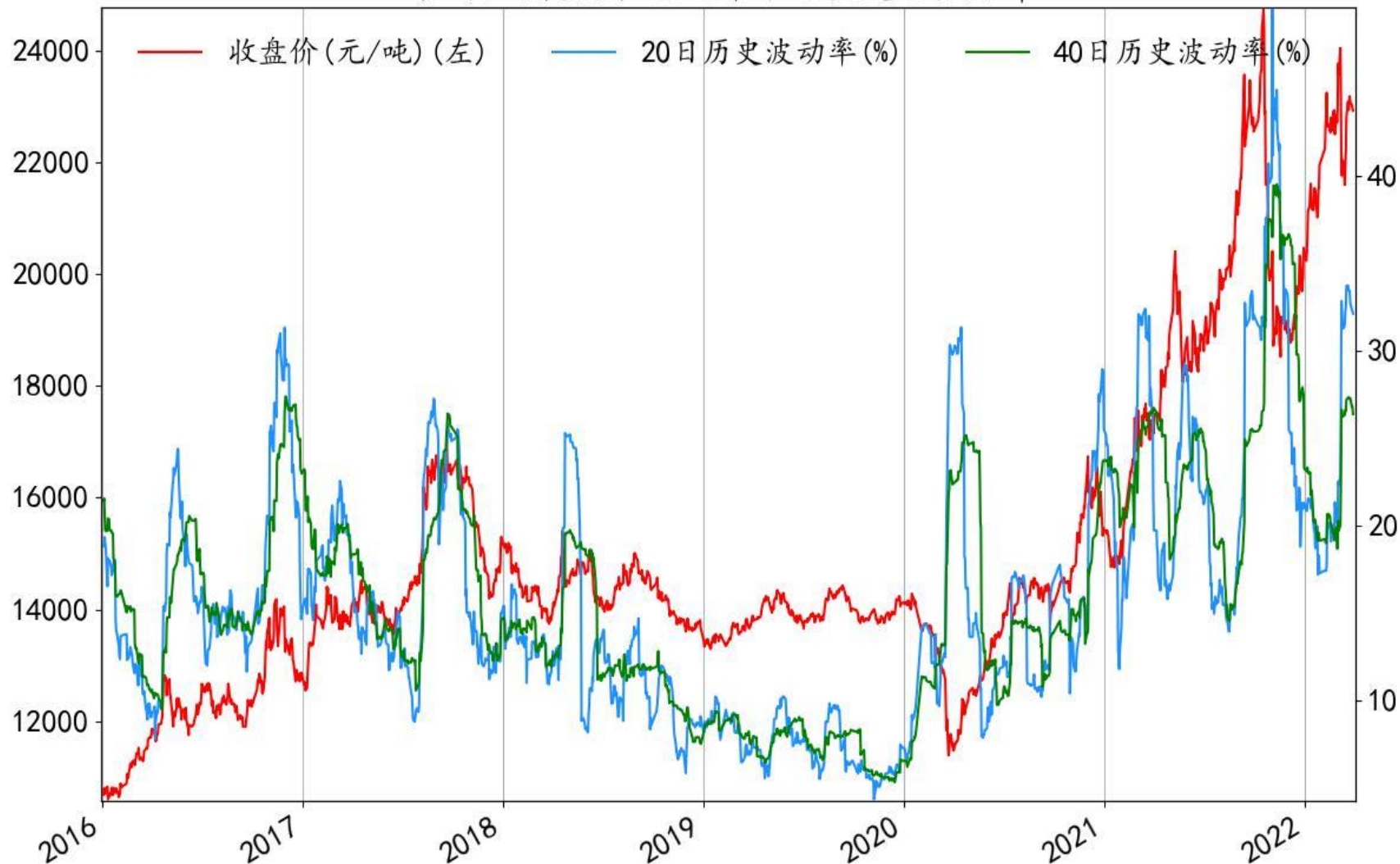
沪银指数收盘价和历史波动率



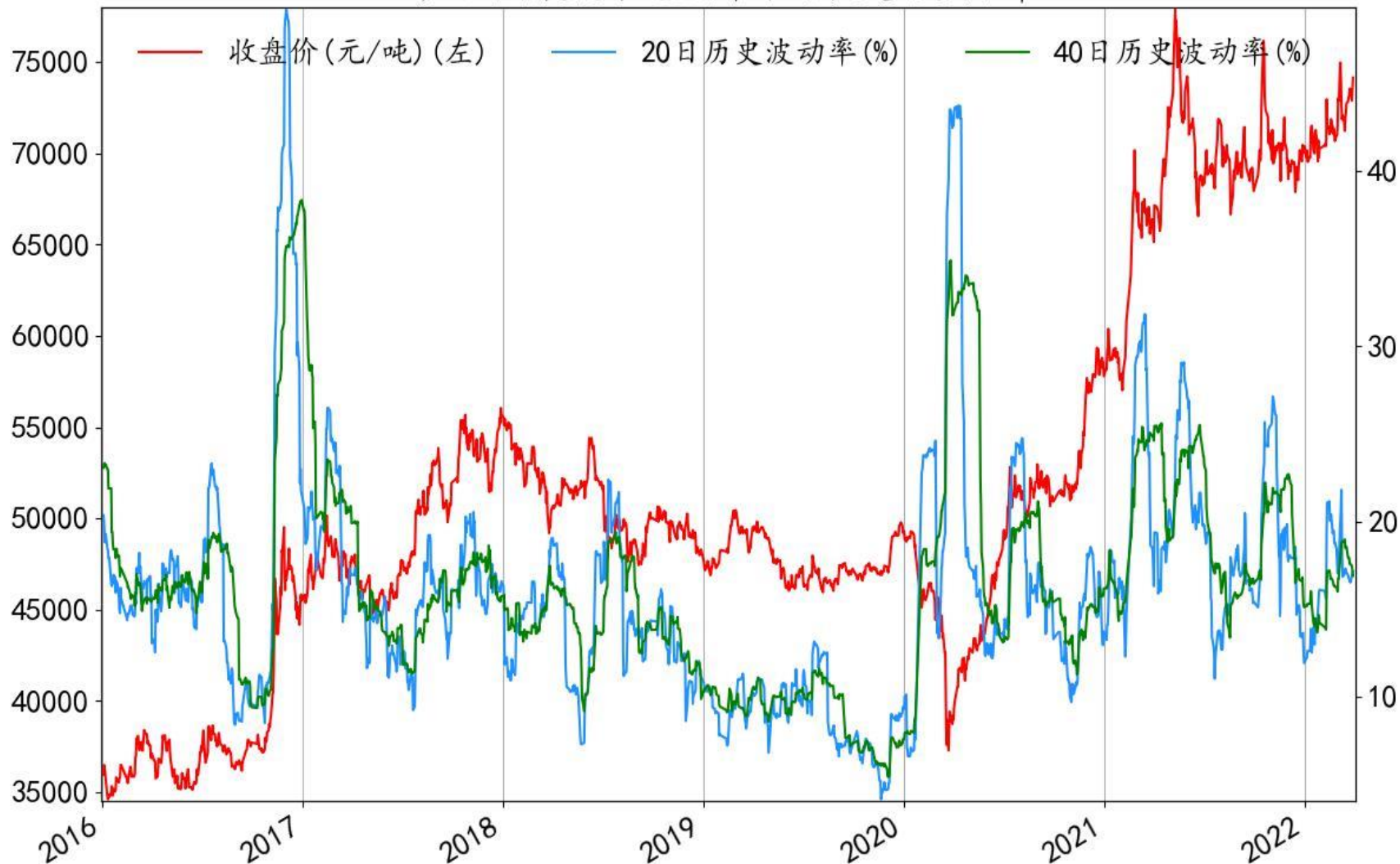
沪金指数收盘价和历史波动率



沪铝指数收盘价和历史波动率



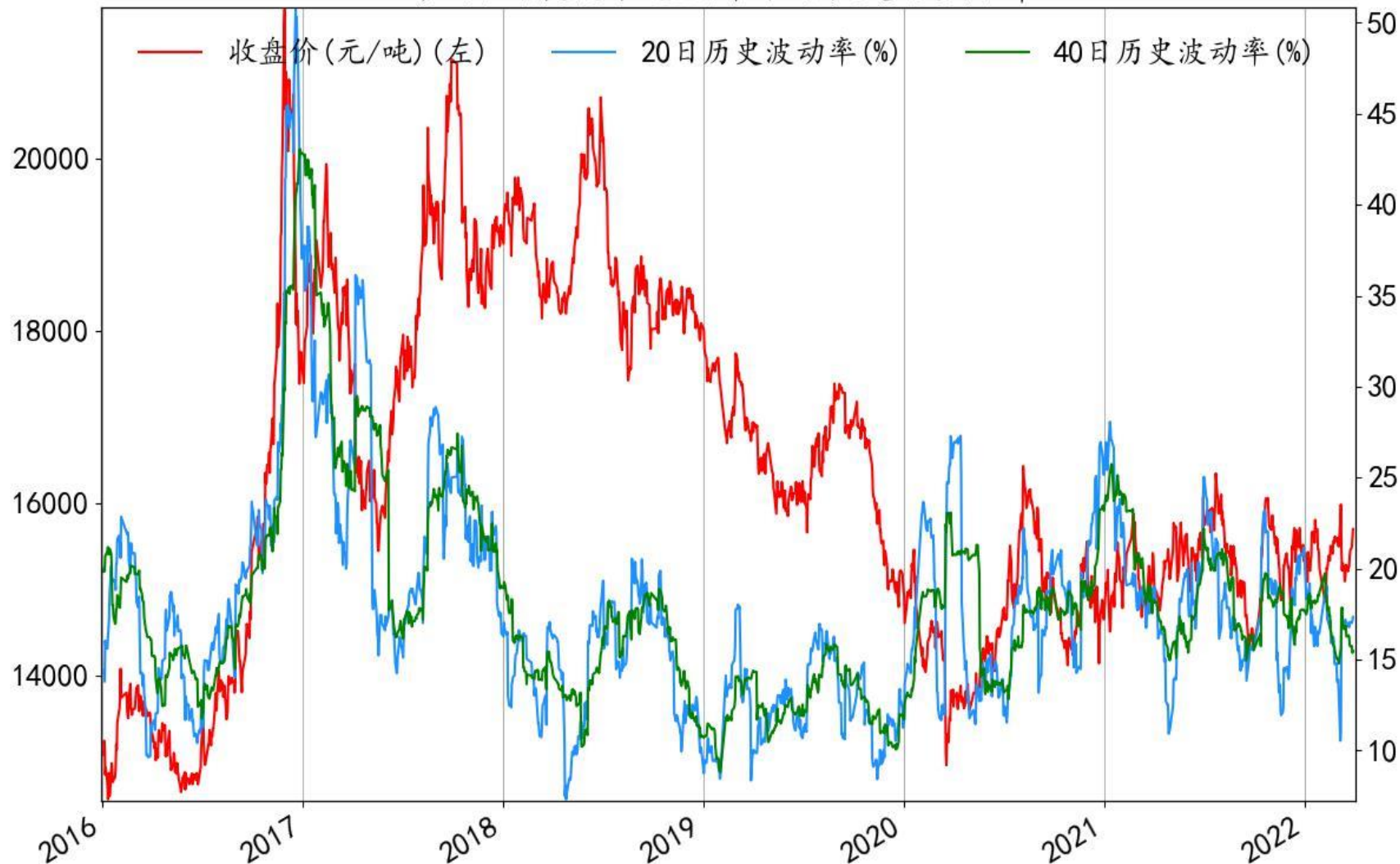
沪铜指数收盘价和历史波动率



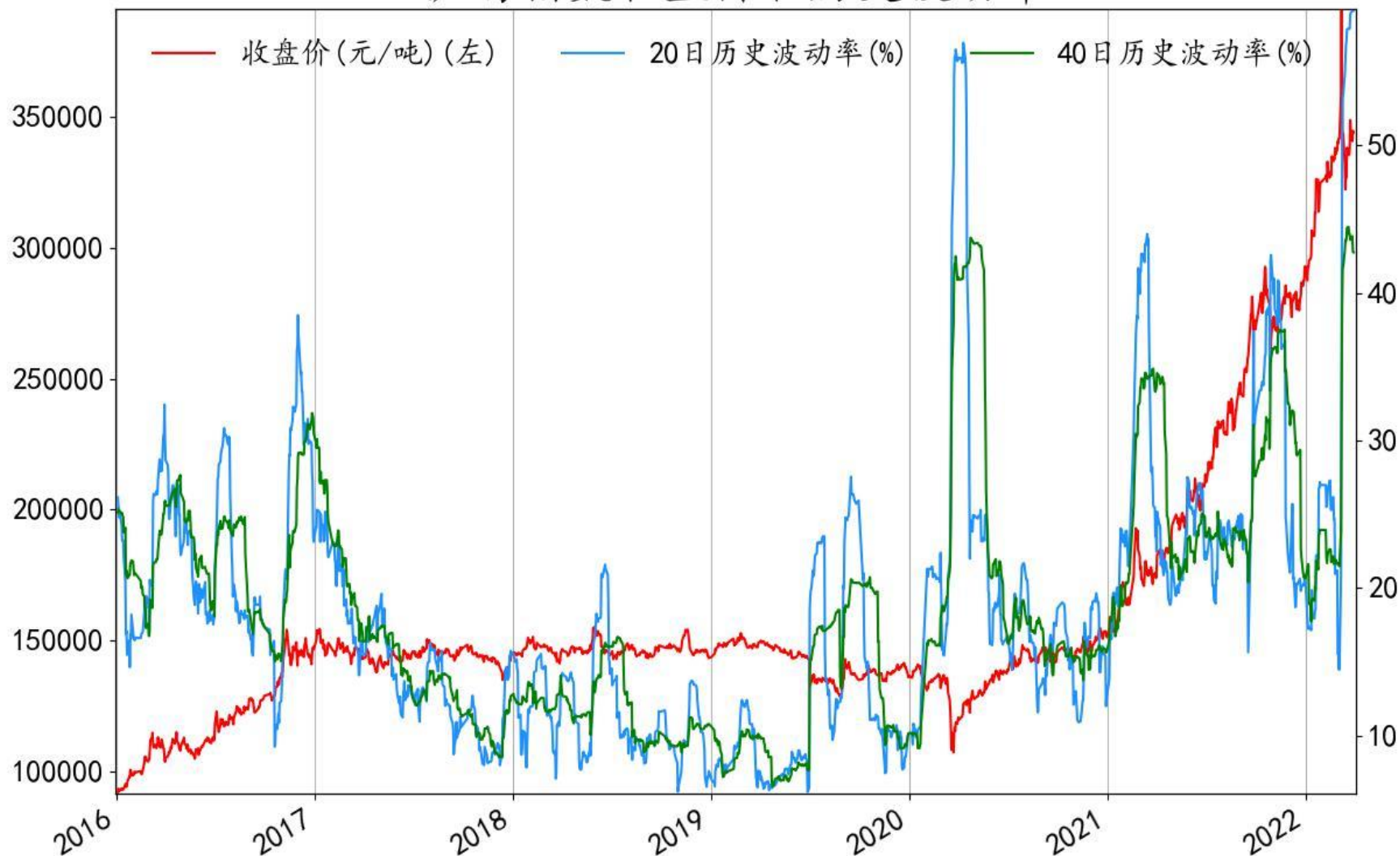
沪镍指数收盘价和历史波动率



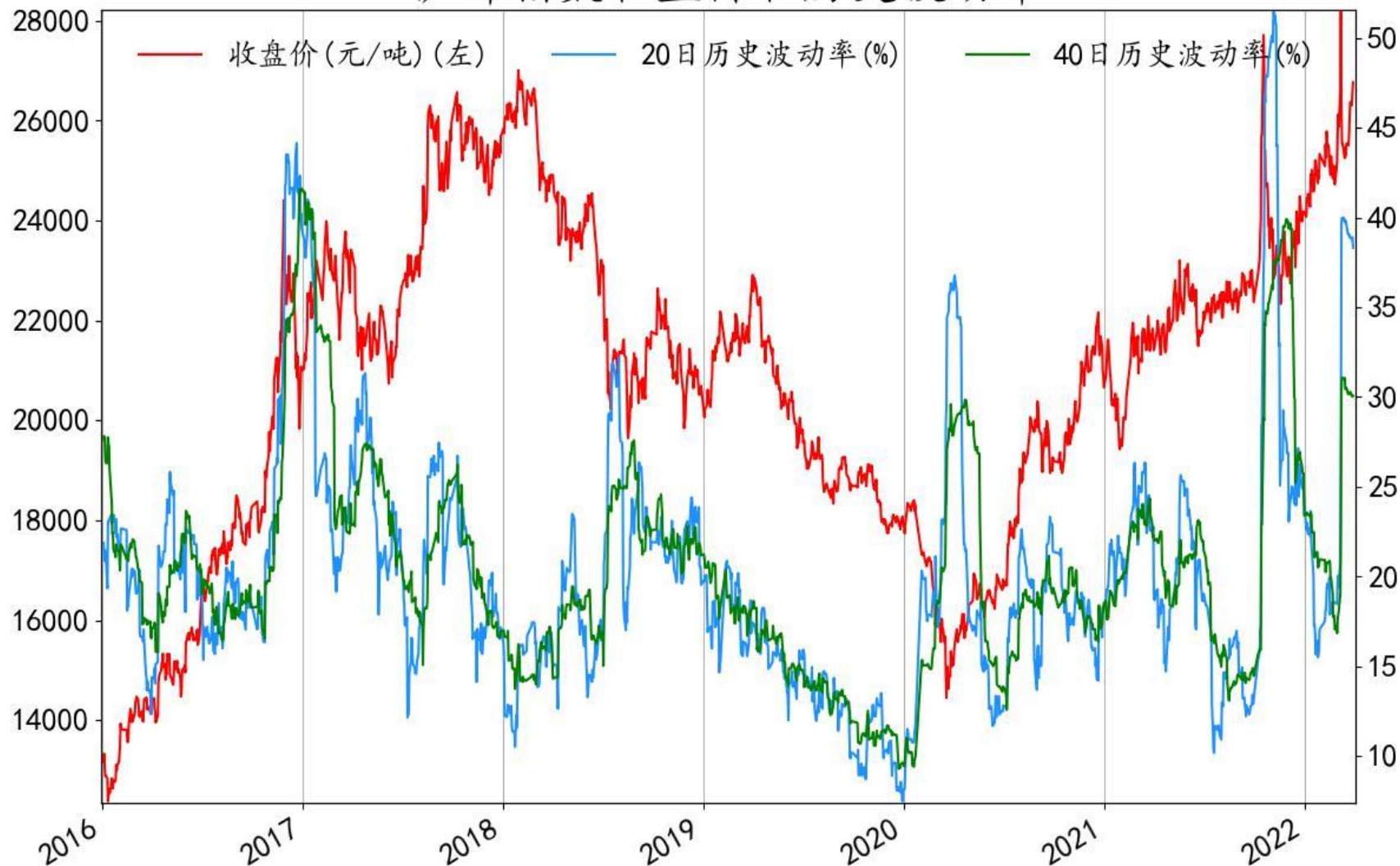
沪铅指数收盘价和历史波动率



沪锡指数收盘价和历史波动率



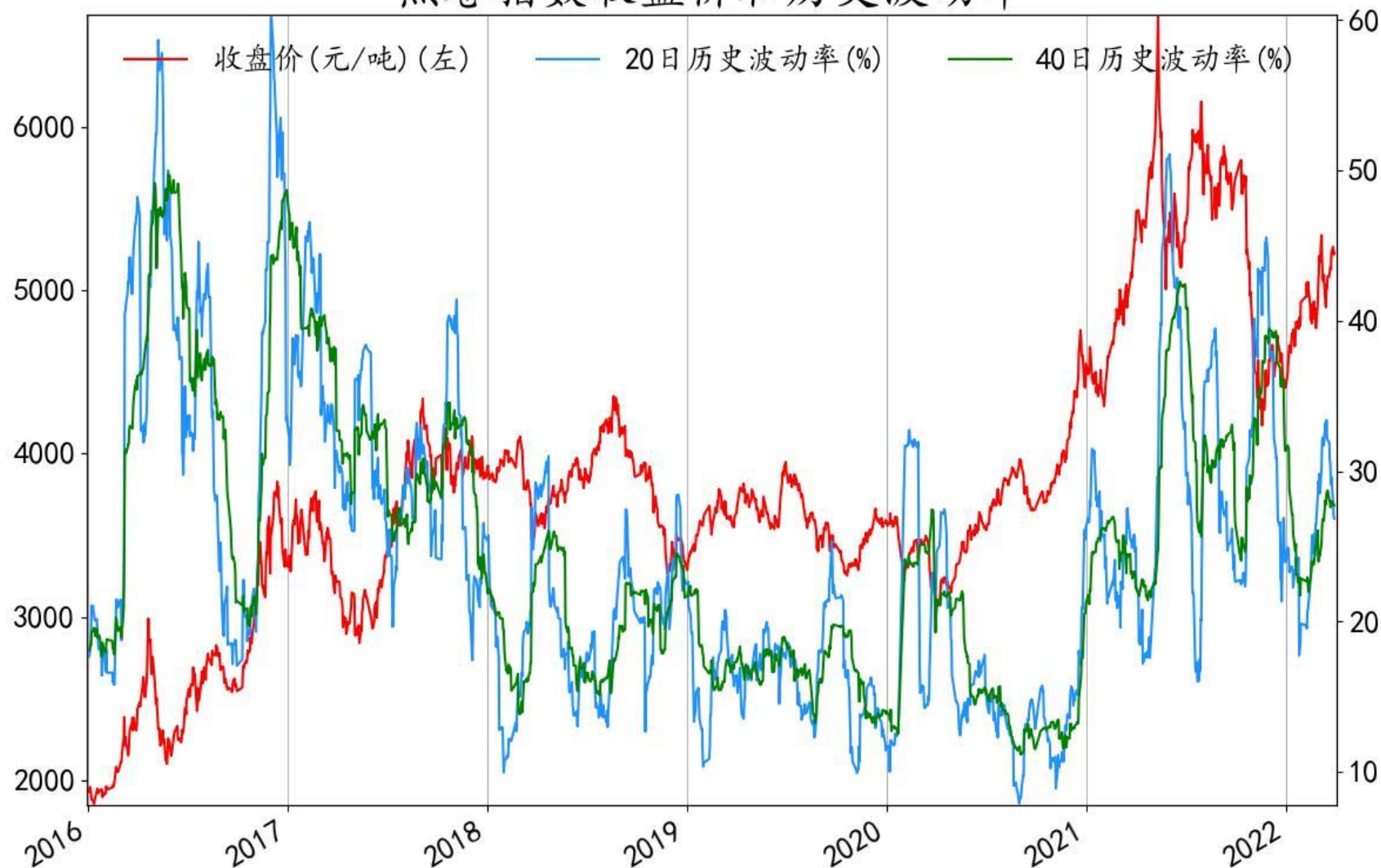
沪锌指数收盘价和历史波动率



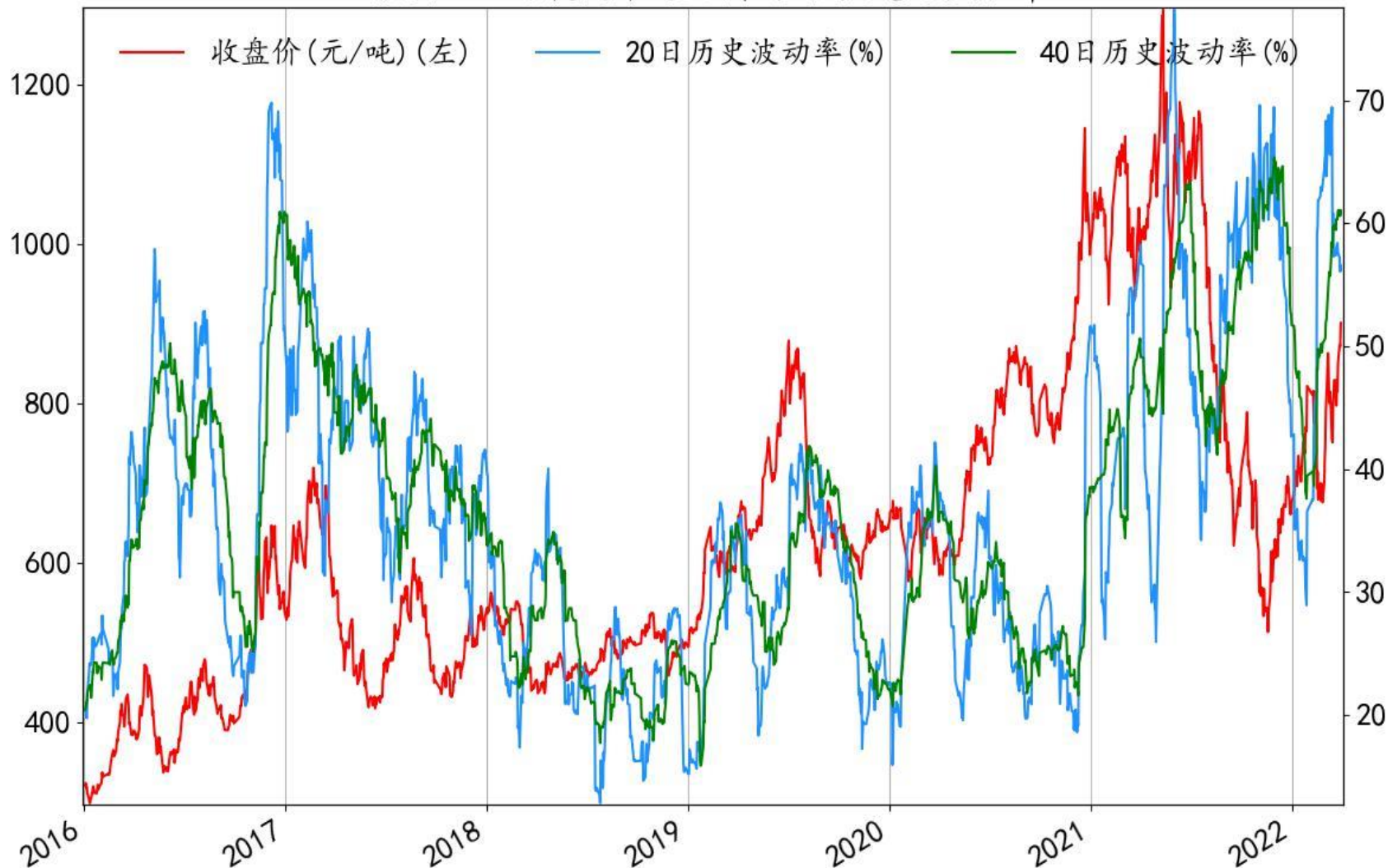
不锈钢指数收盘价和历史波动率



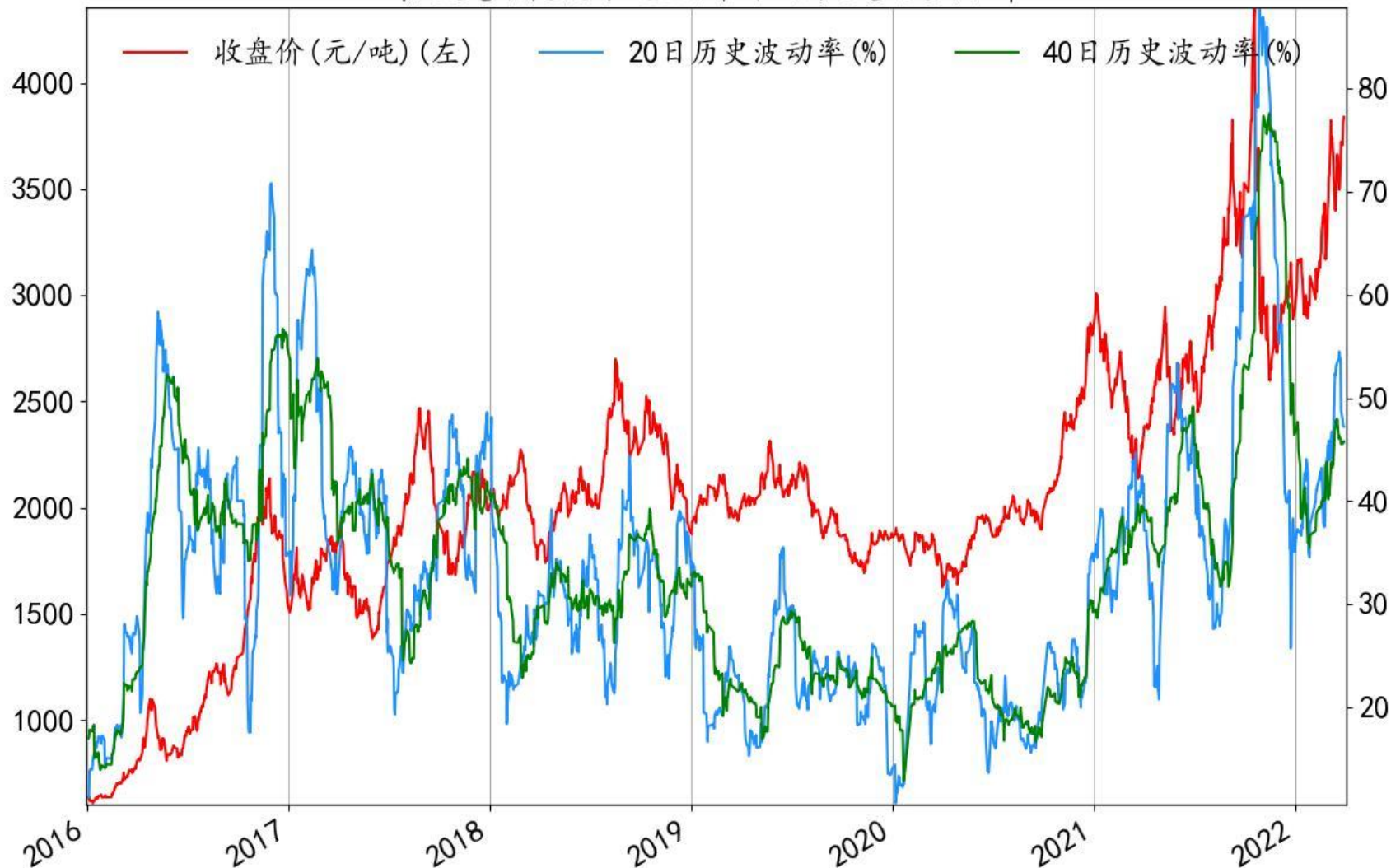
热卷指数收盘价和历史波动率



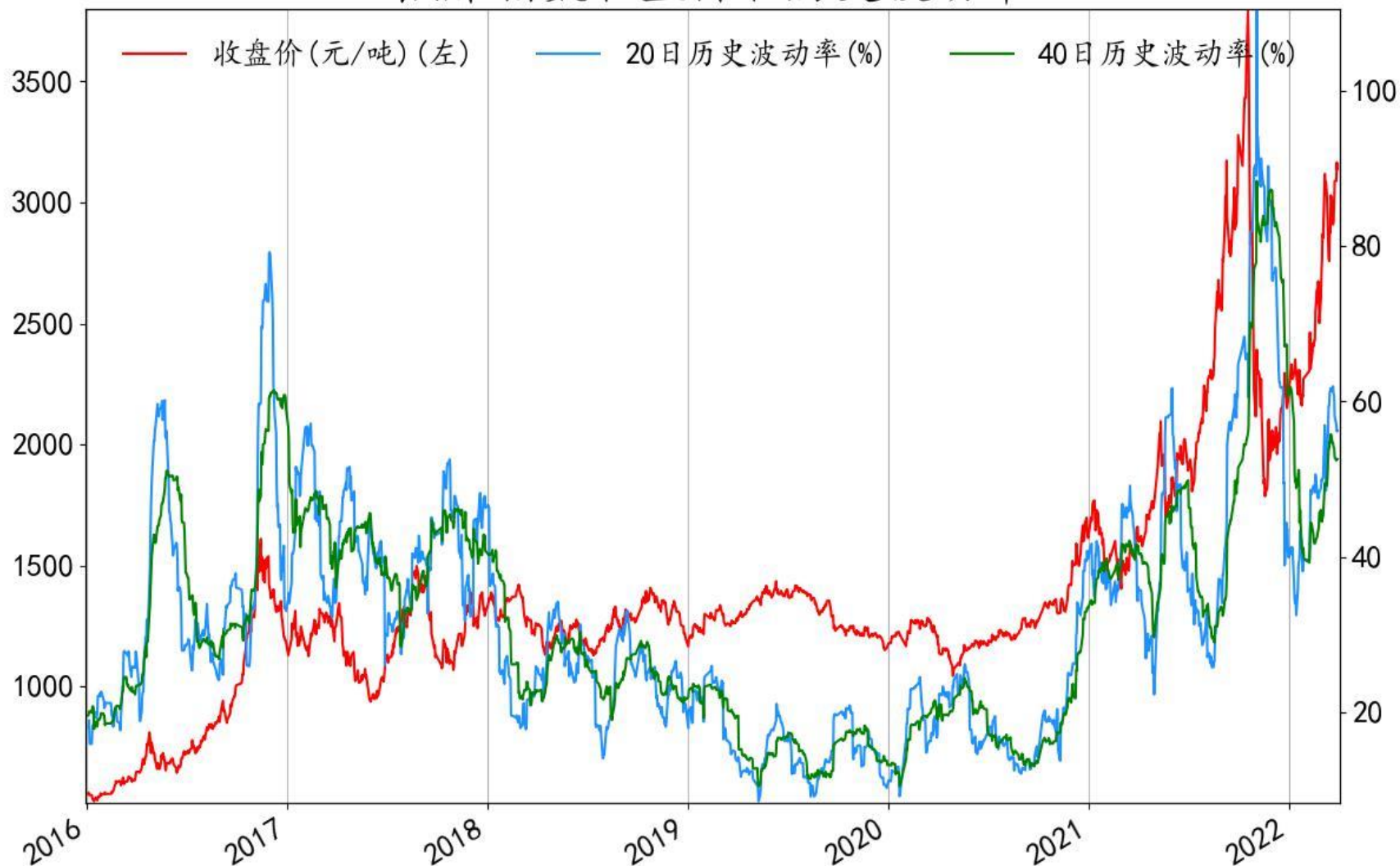
铁矿石指数收盘价和历史波动率



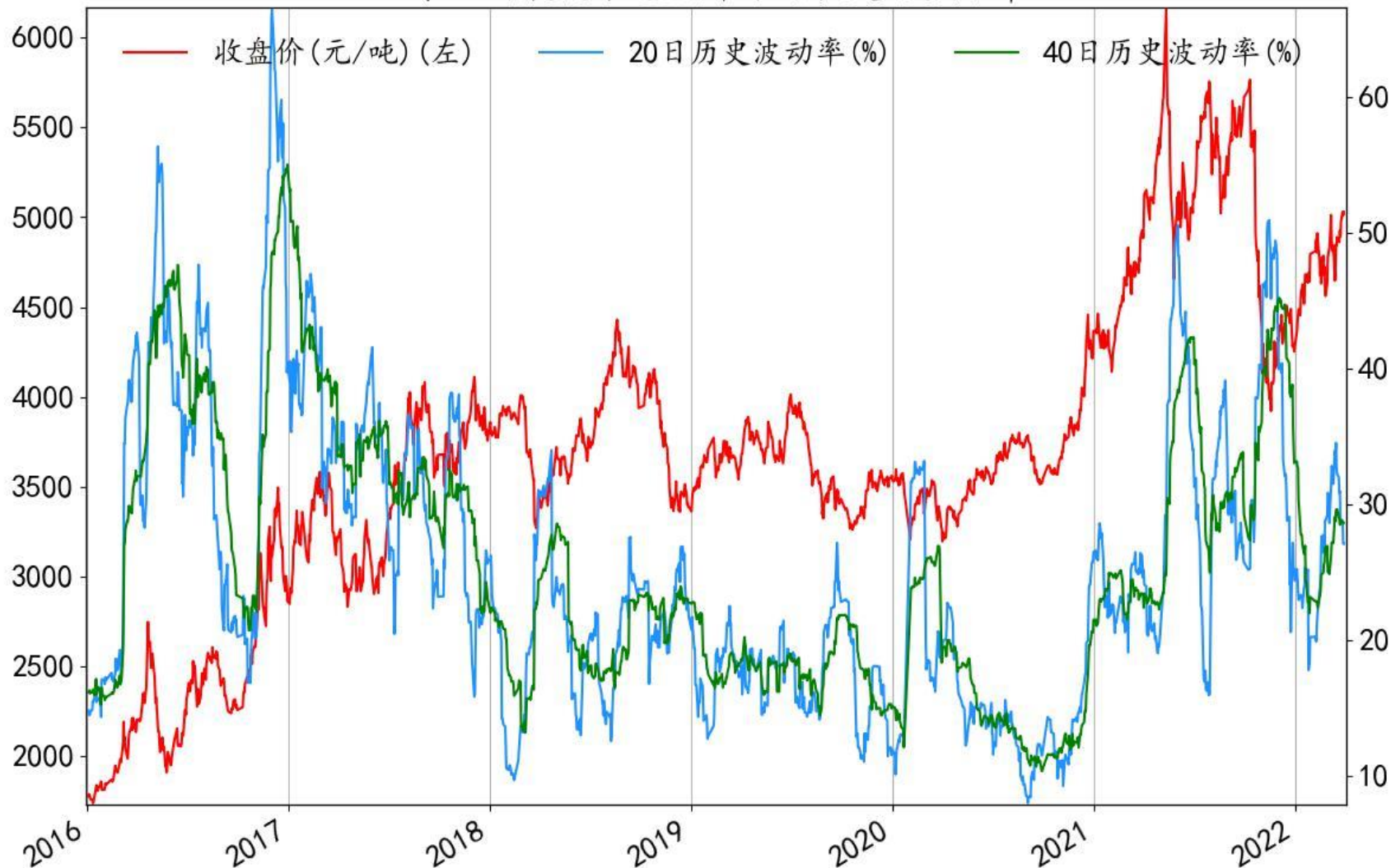
焦炭指数收盘价和历史波动率



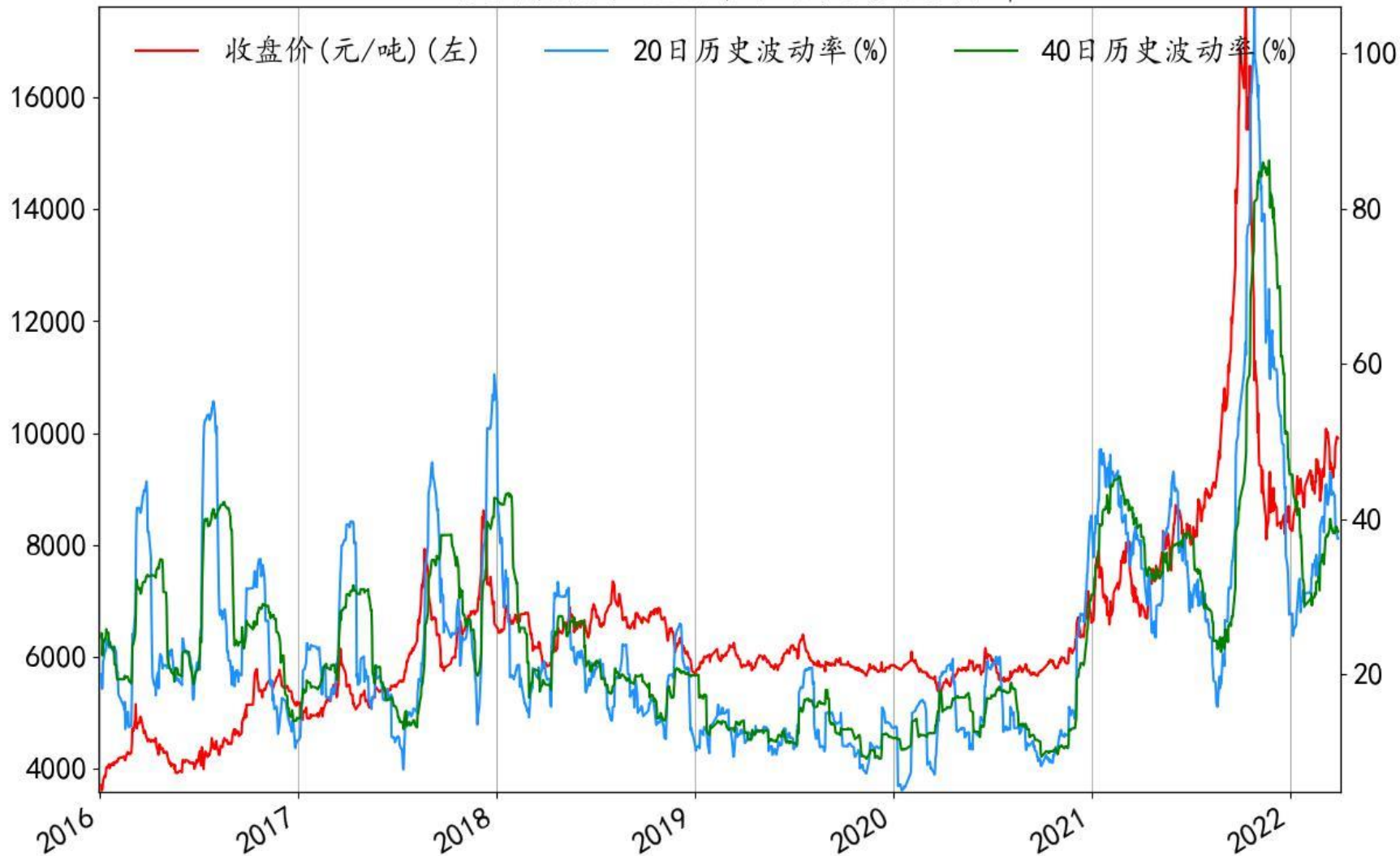
焦煤指数收盘价和历史波动率



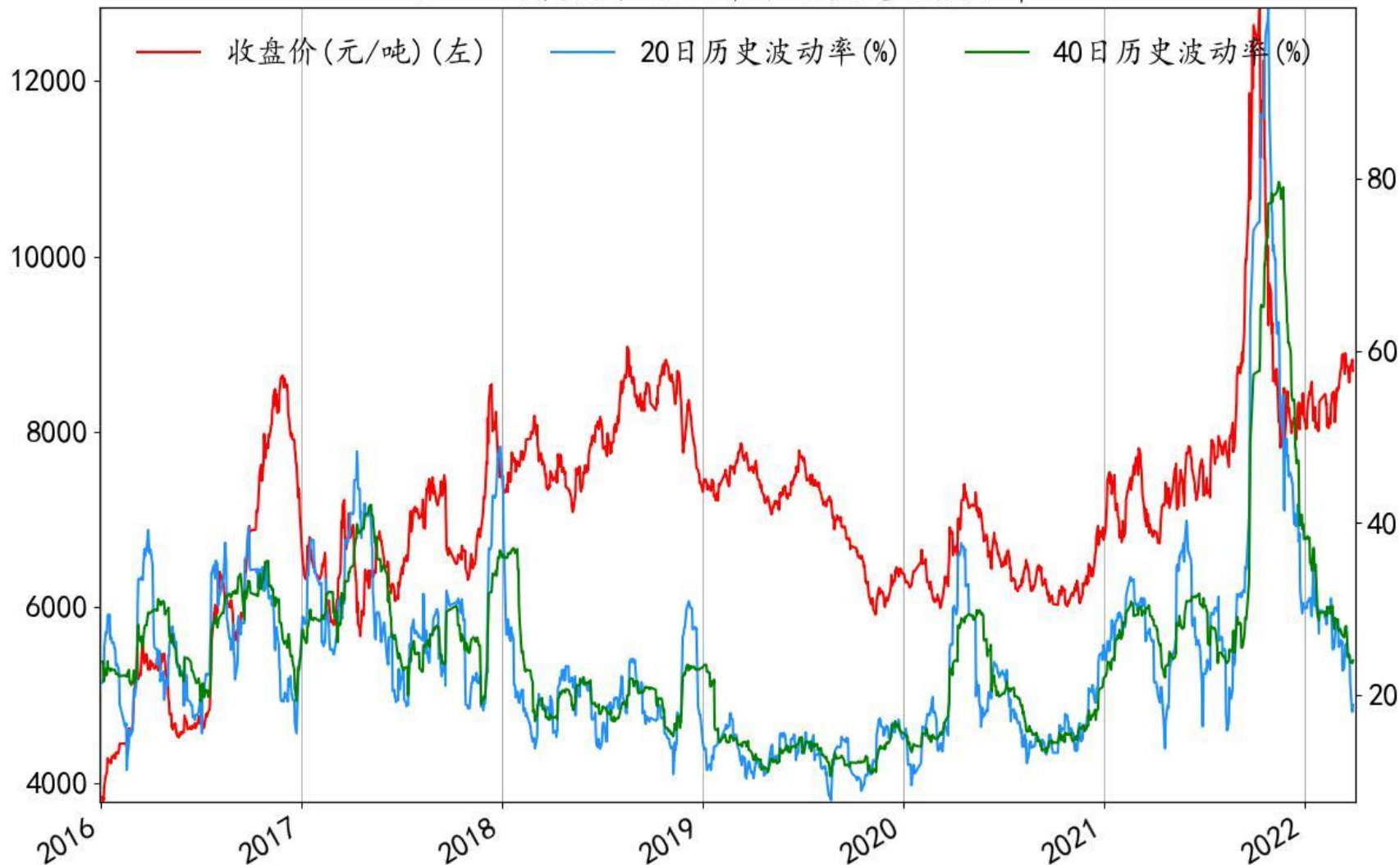
螺纹指数收盘价和历史波动率



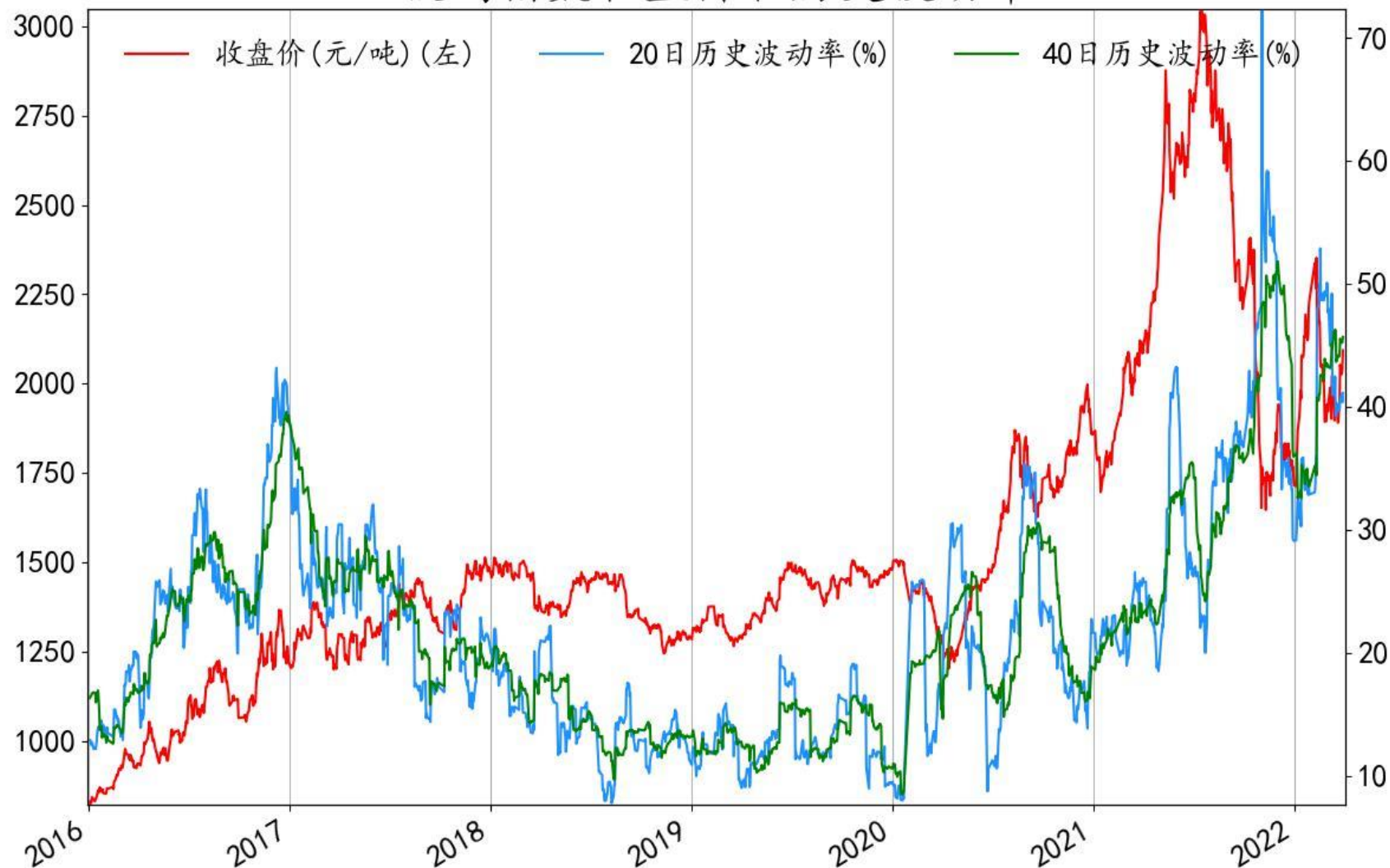
硅铁指数收盘价和历史波动率



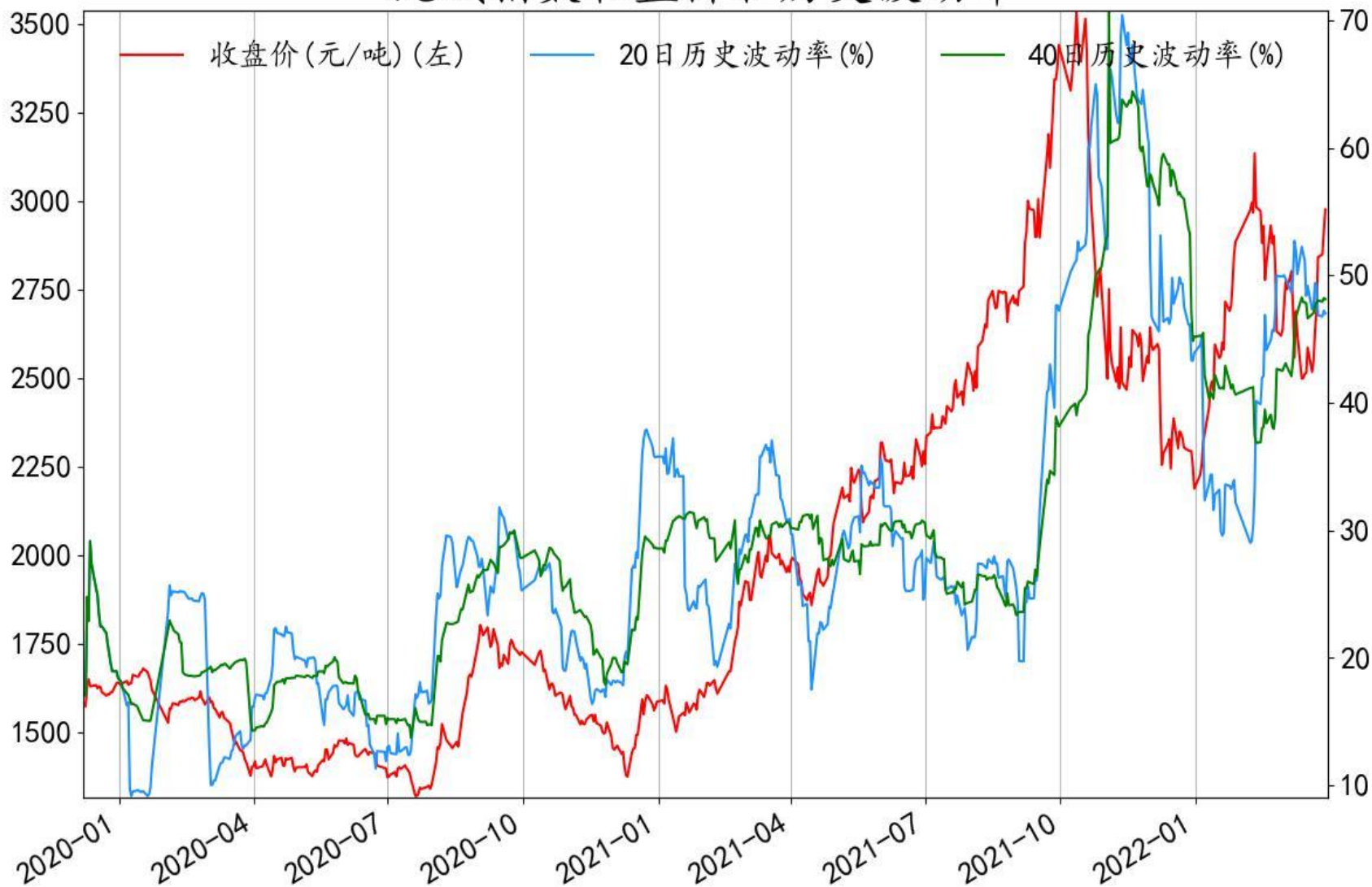
锰硅指数收盘价和历史波动率



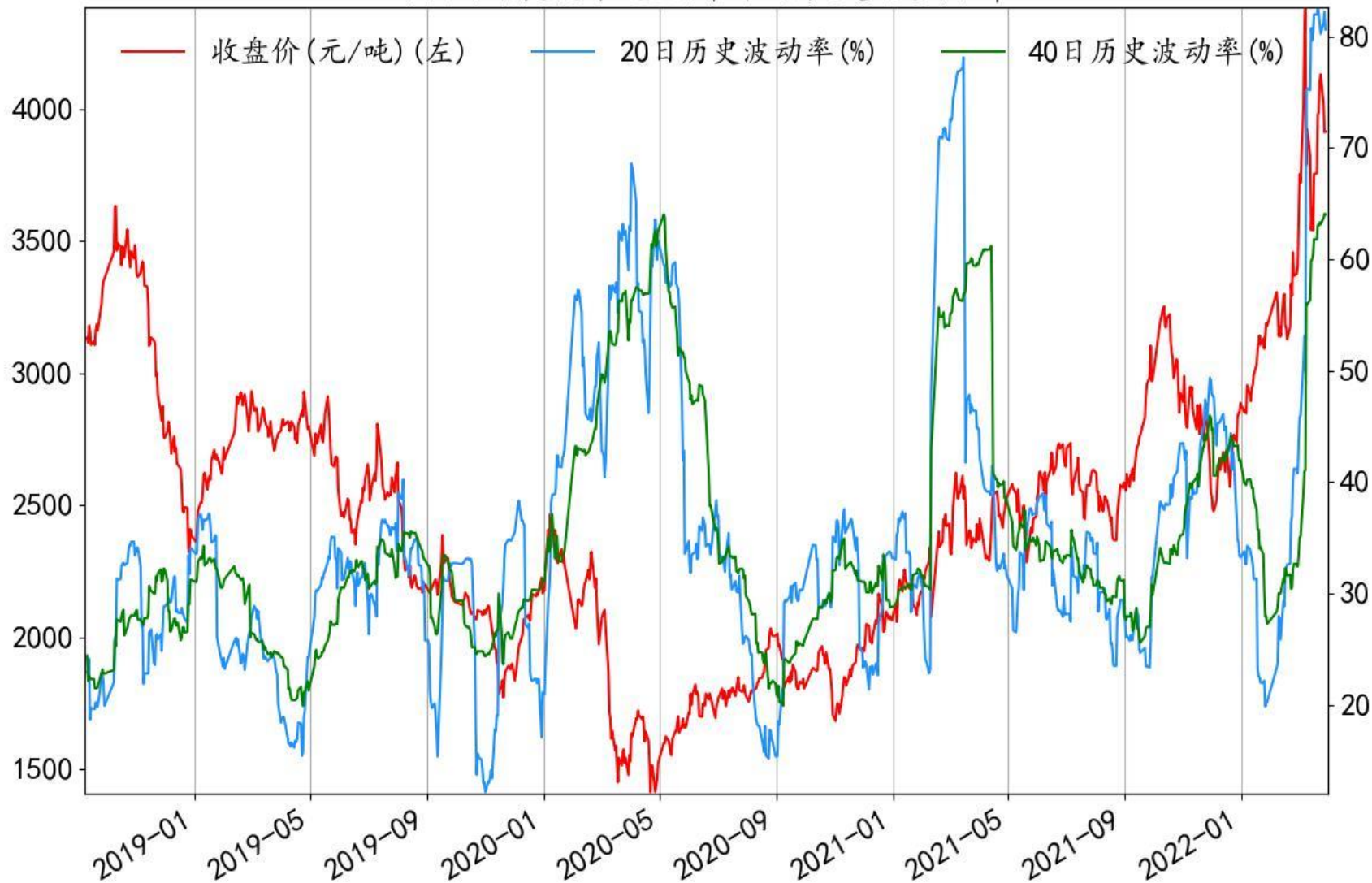
玻璃指数收盘价和历史波动率



纯碱指数收盘价和历史波动率

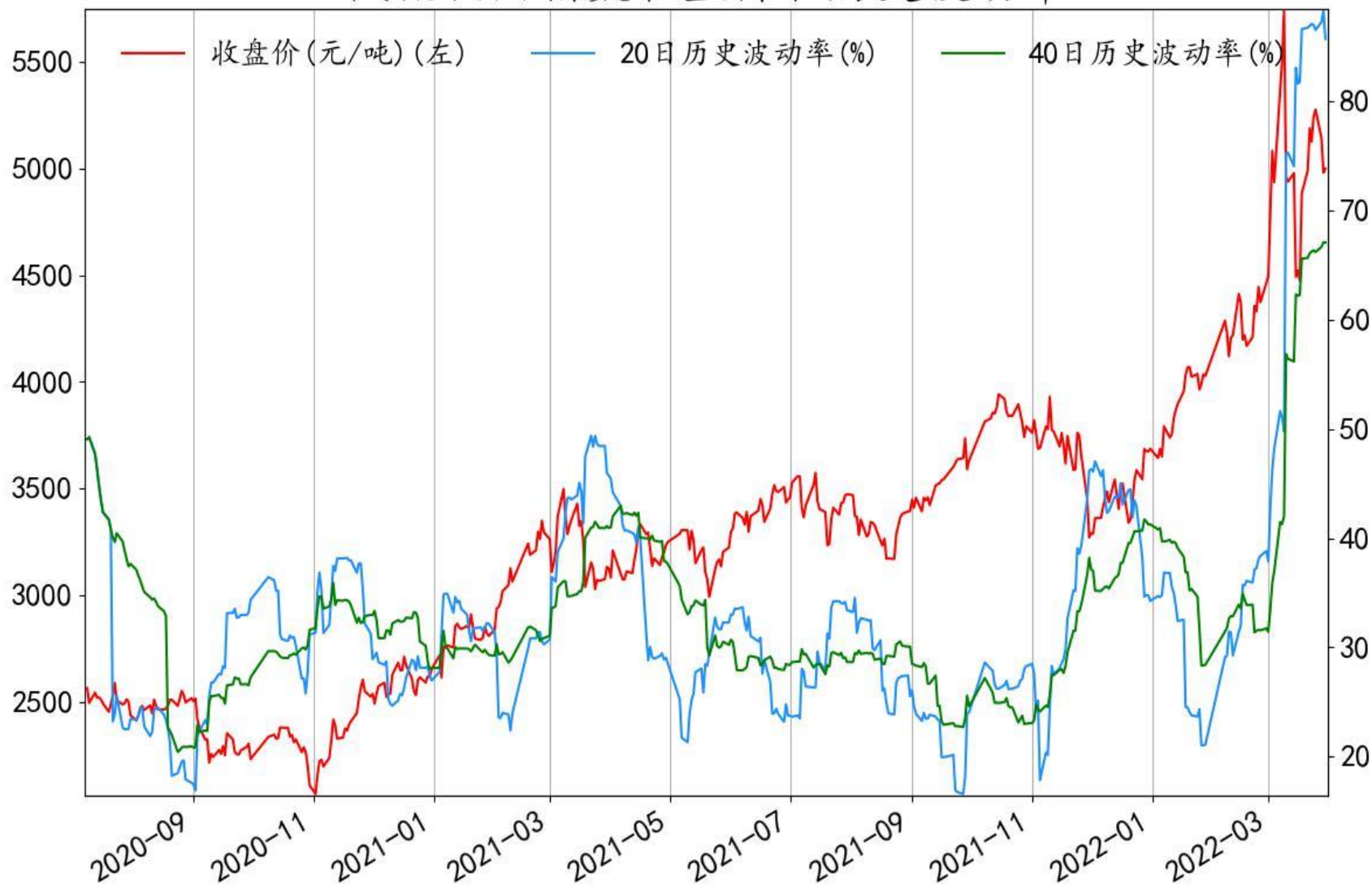


燃油指数收盘价和历史波动率

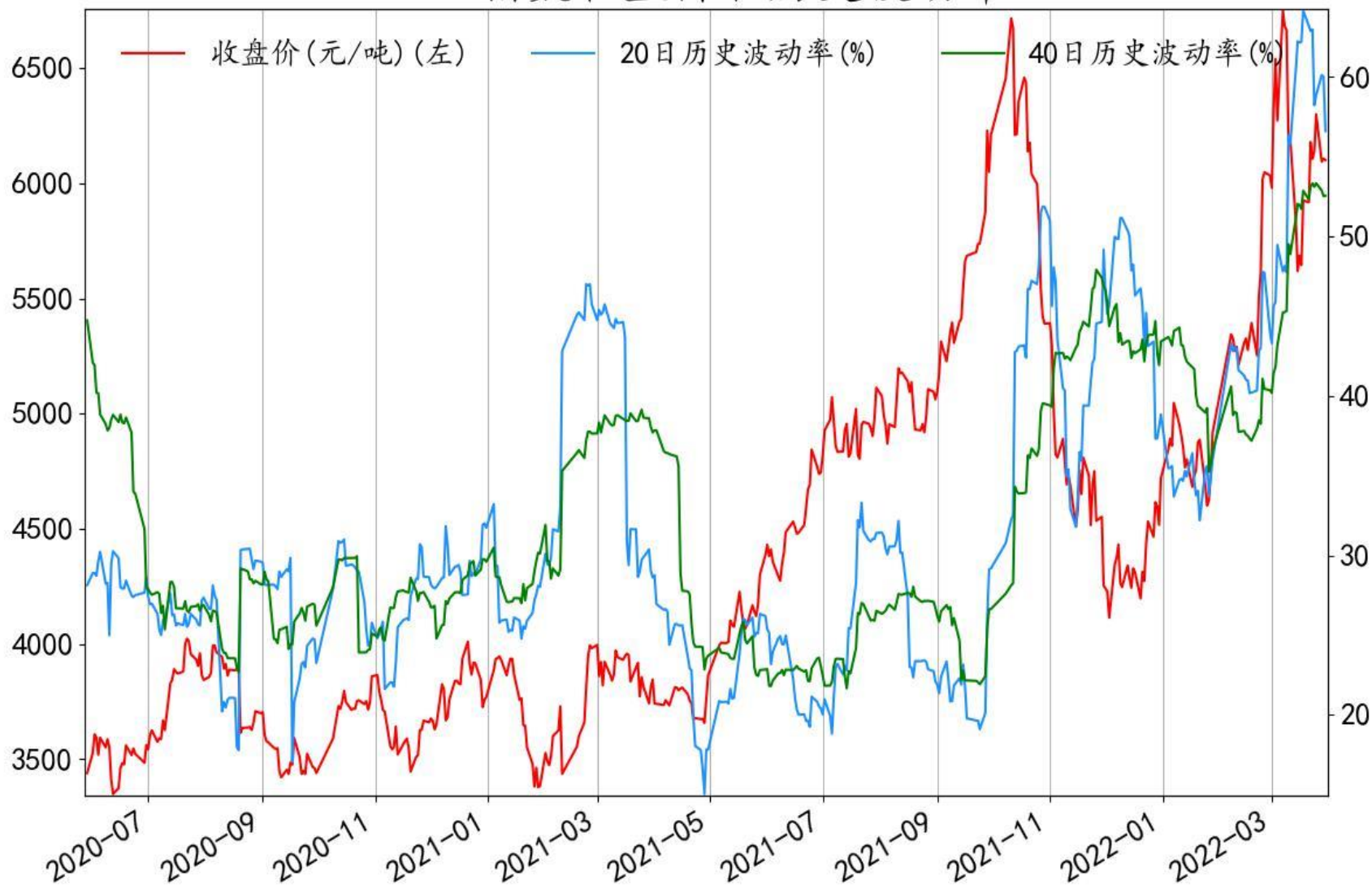


低硫燃油指数

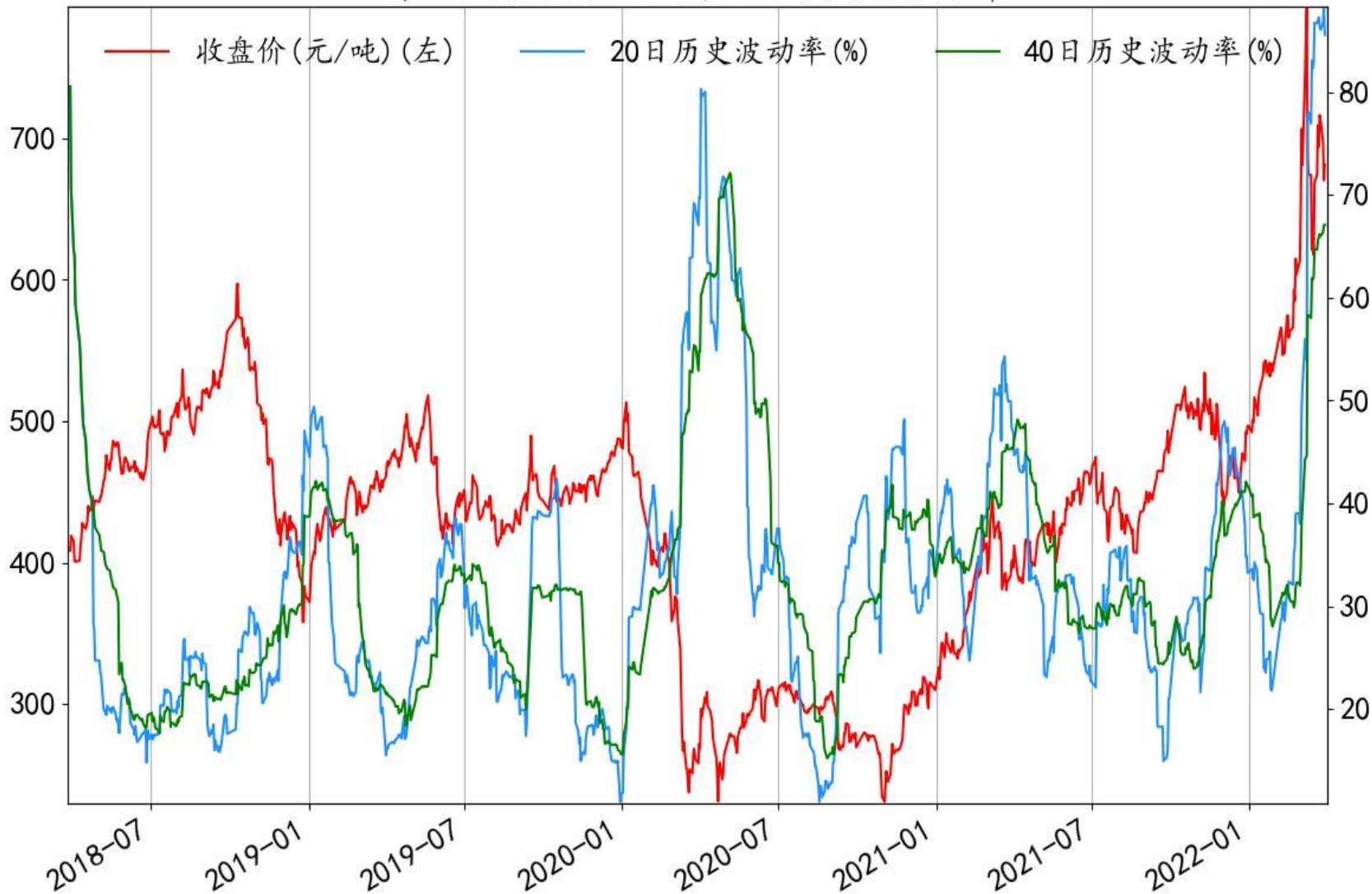
低硫燃油指数收盘价和历史波动率



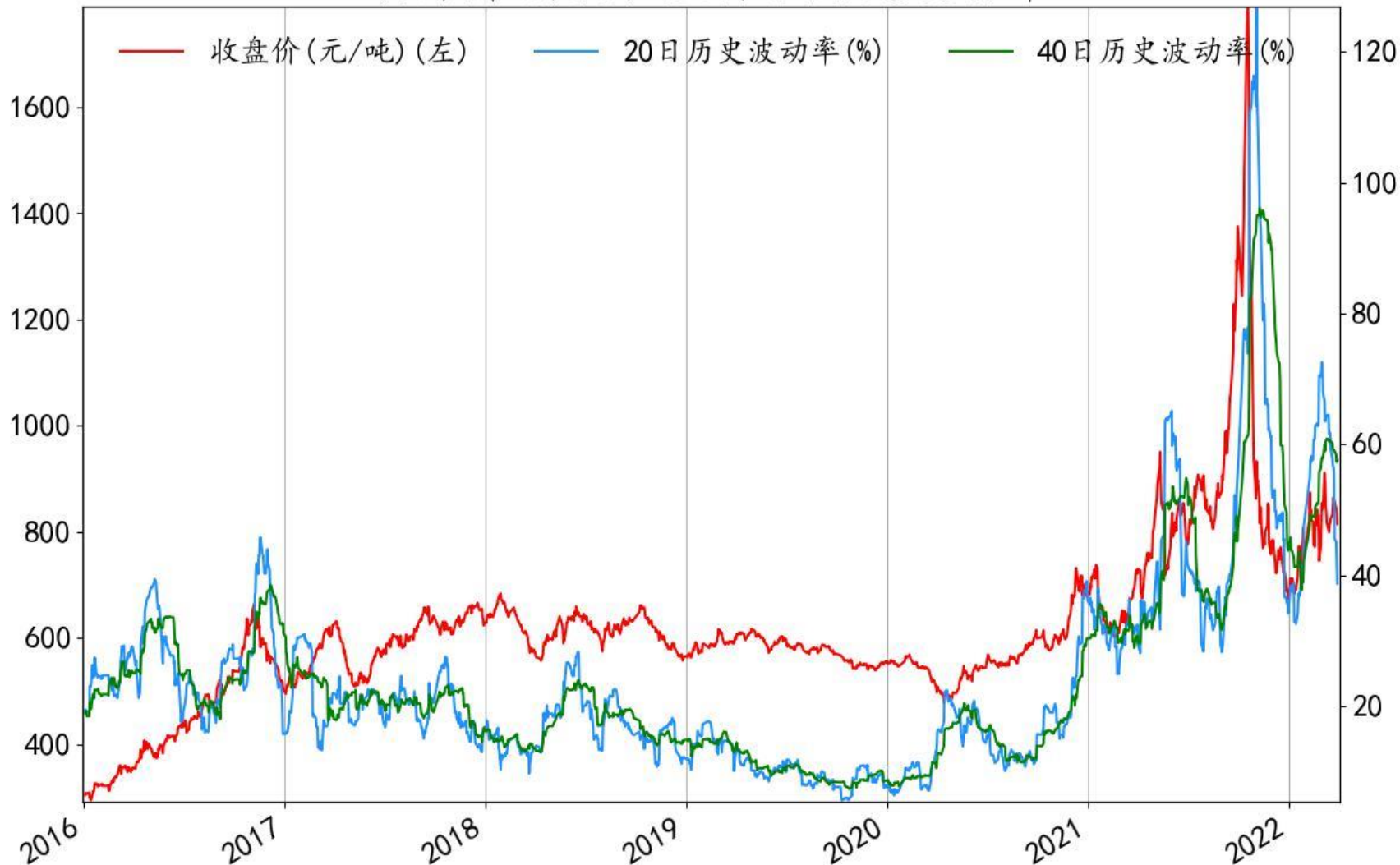
LPG指数收盘价和历史波动率



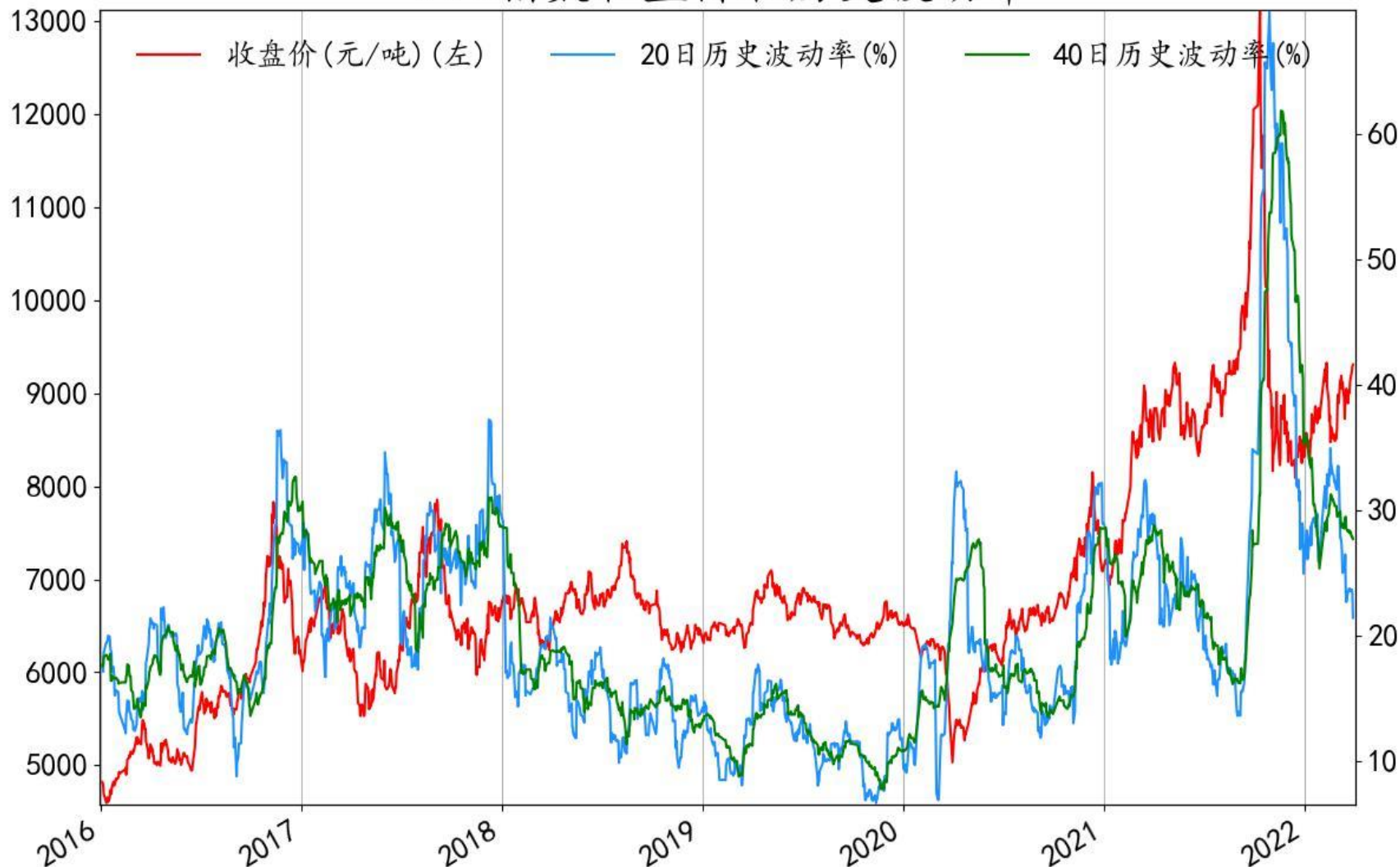
原油指数收盘价和历史波动率



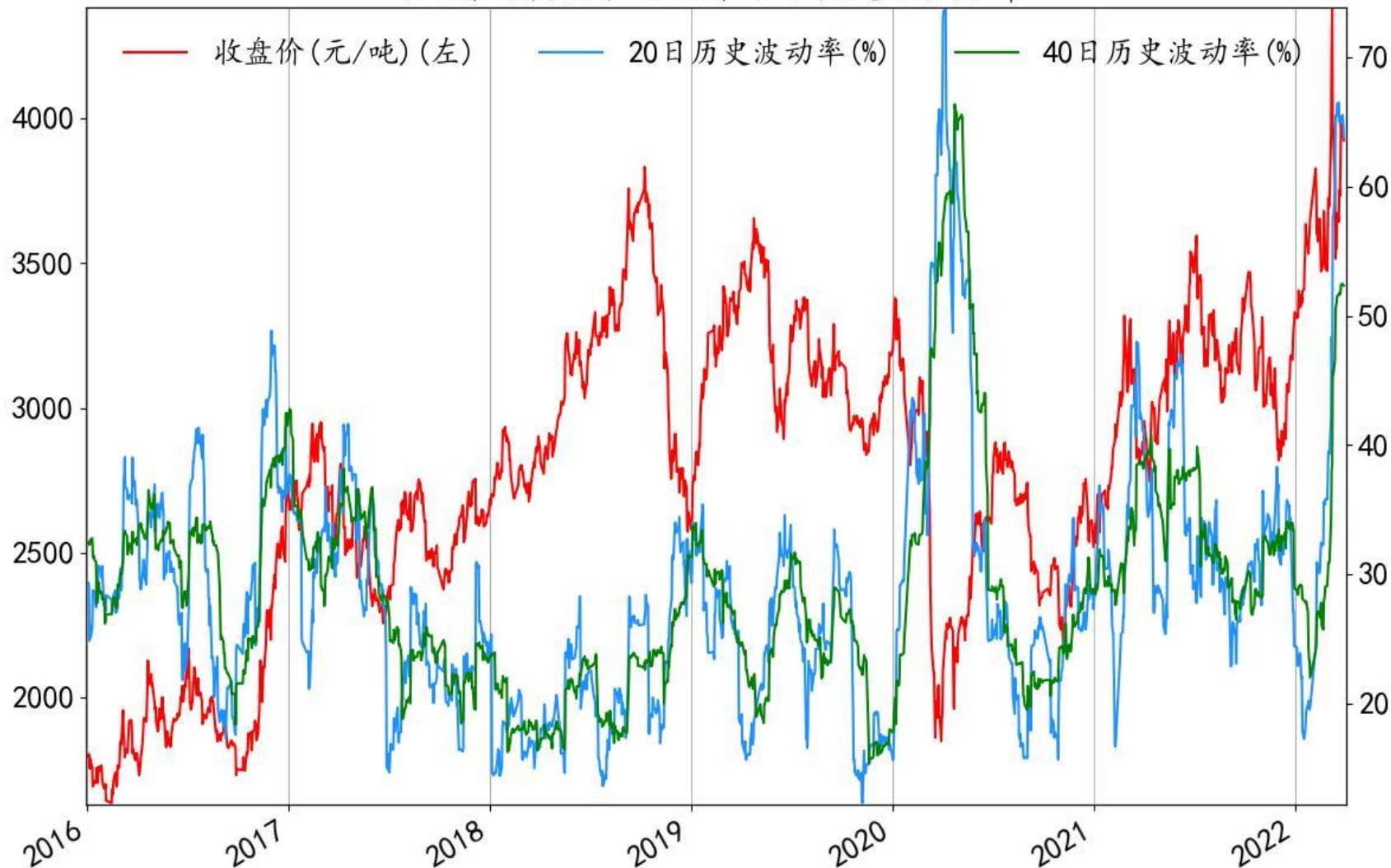
动力煤指数收盘价和历史波动率



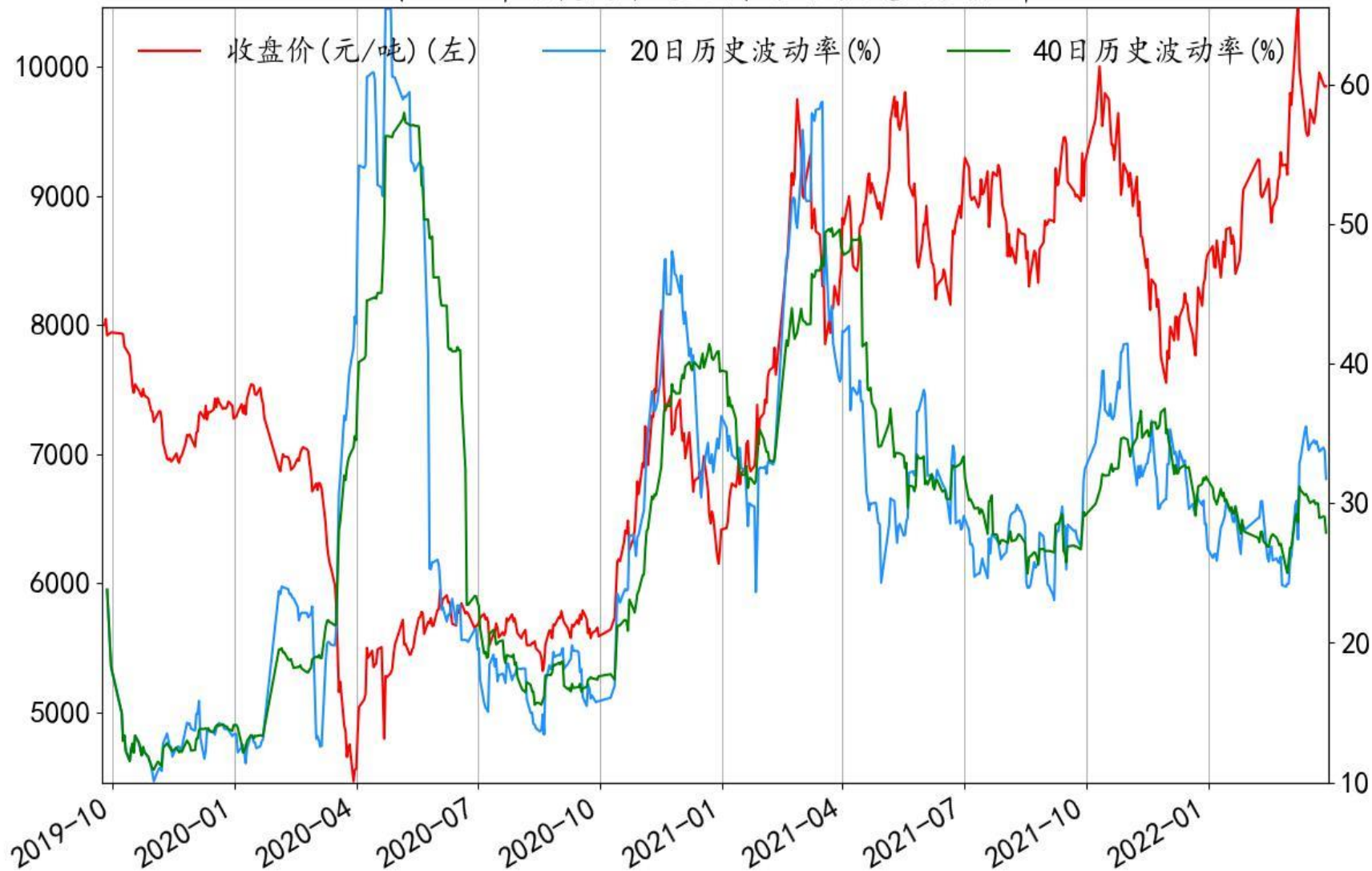
PVC指数收盘价和历史波动率



沥青指数收盘价和历史波动率

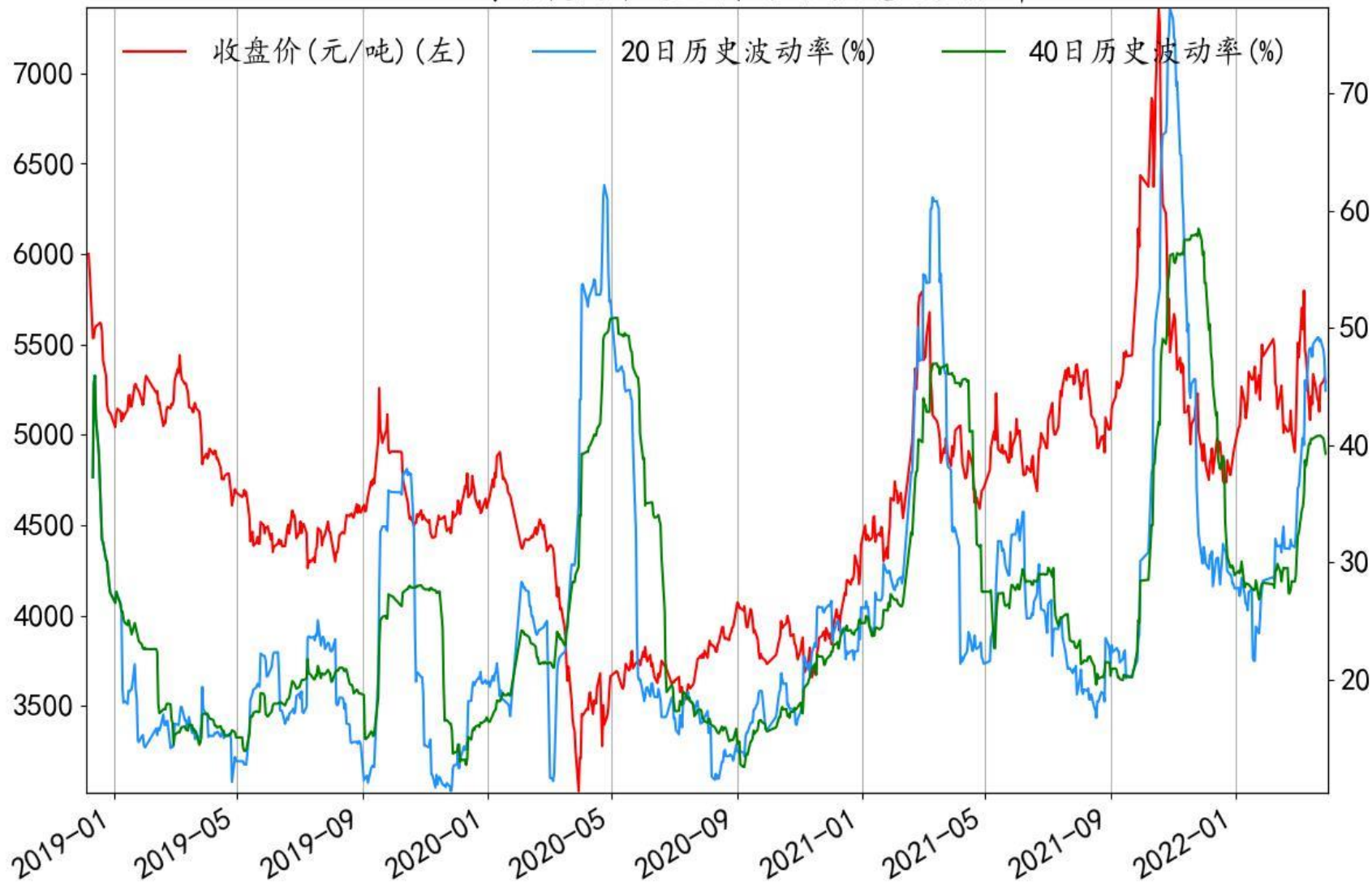


苯乙烯指数收盘价和历史波动率

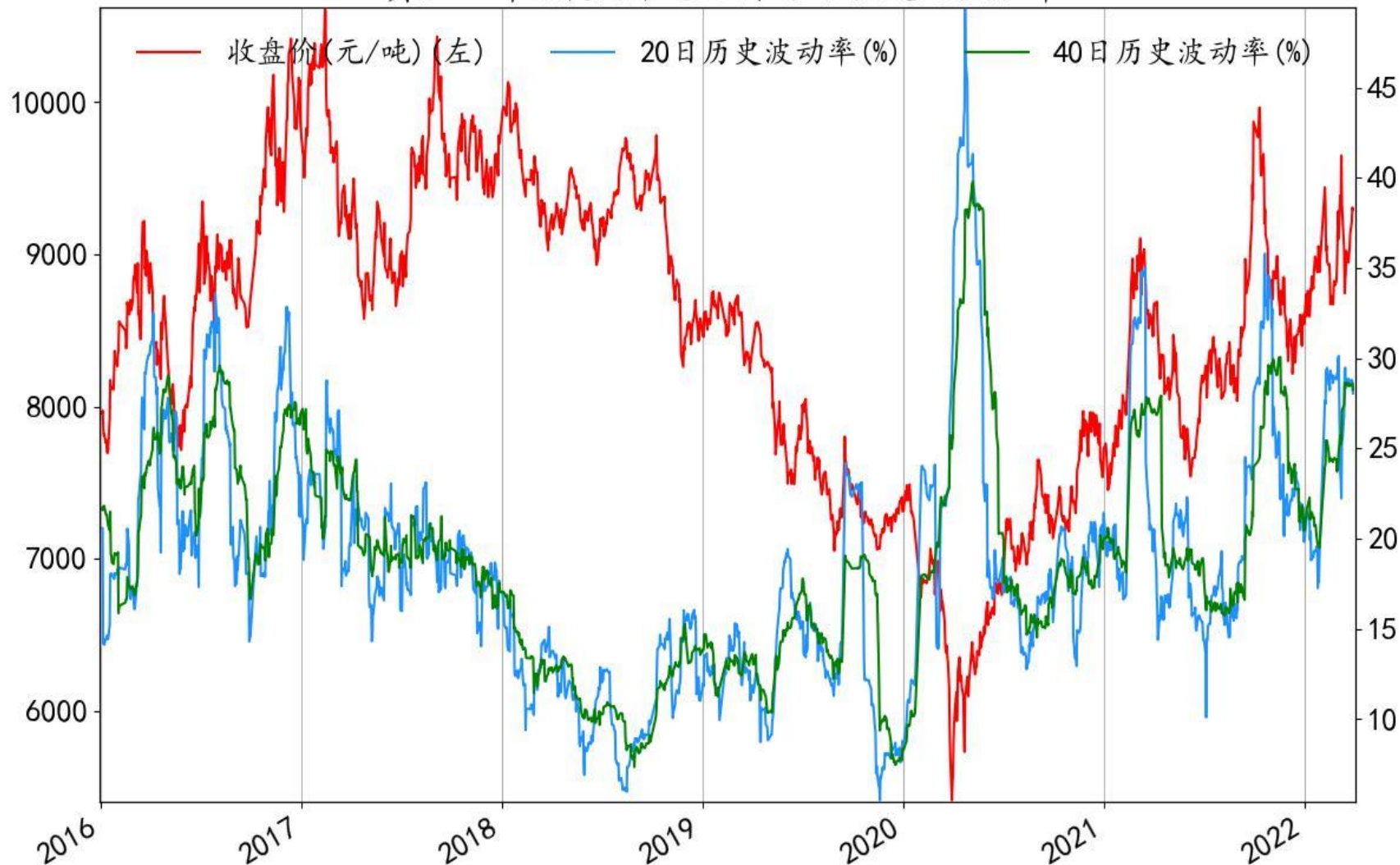


乙二醇指数

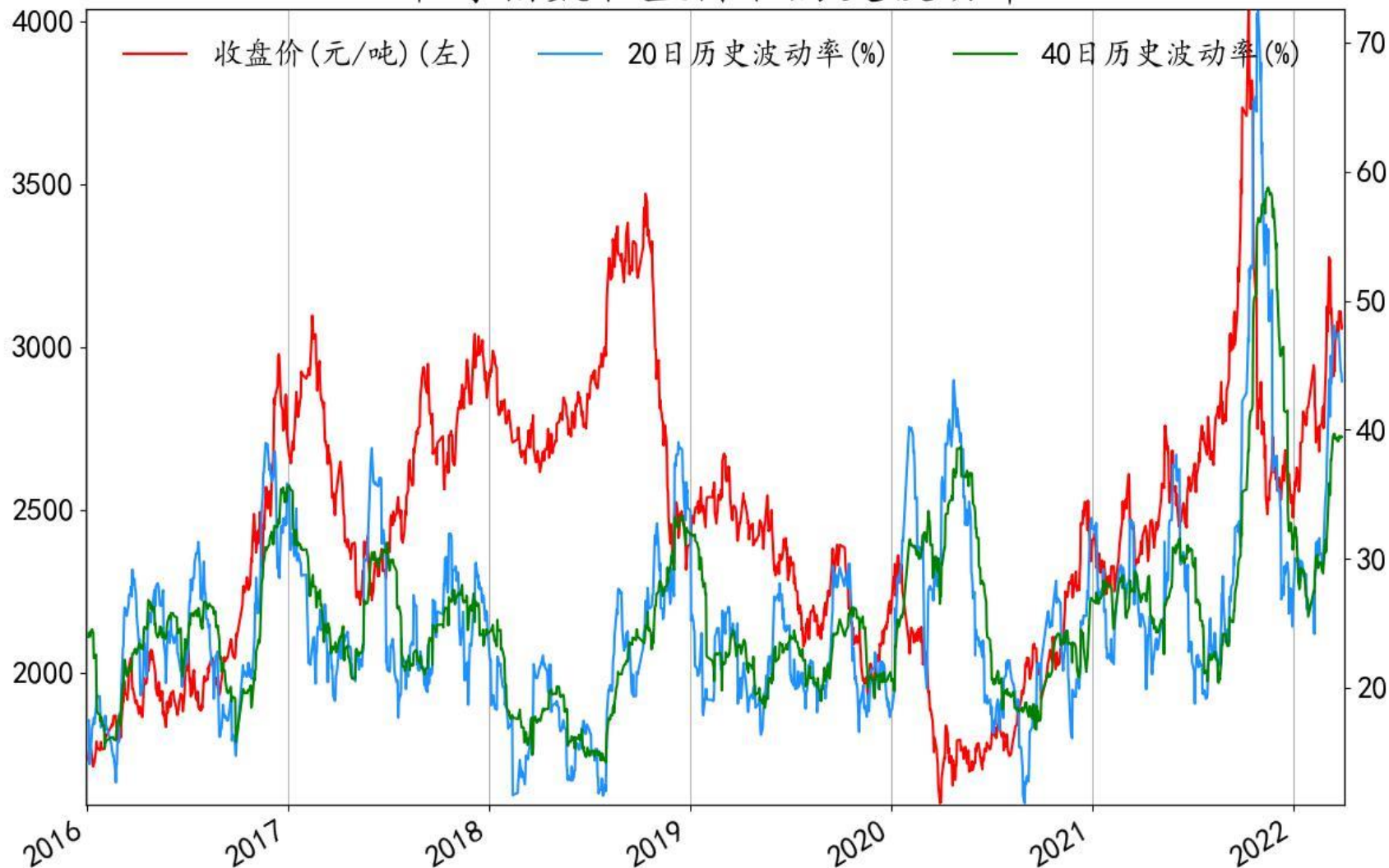
乙二醇指数收盘价和历史波动率



聚乙烯指数收盘价和历史波动率

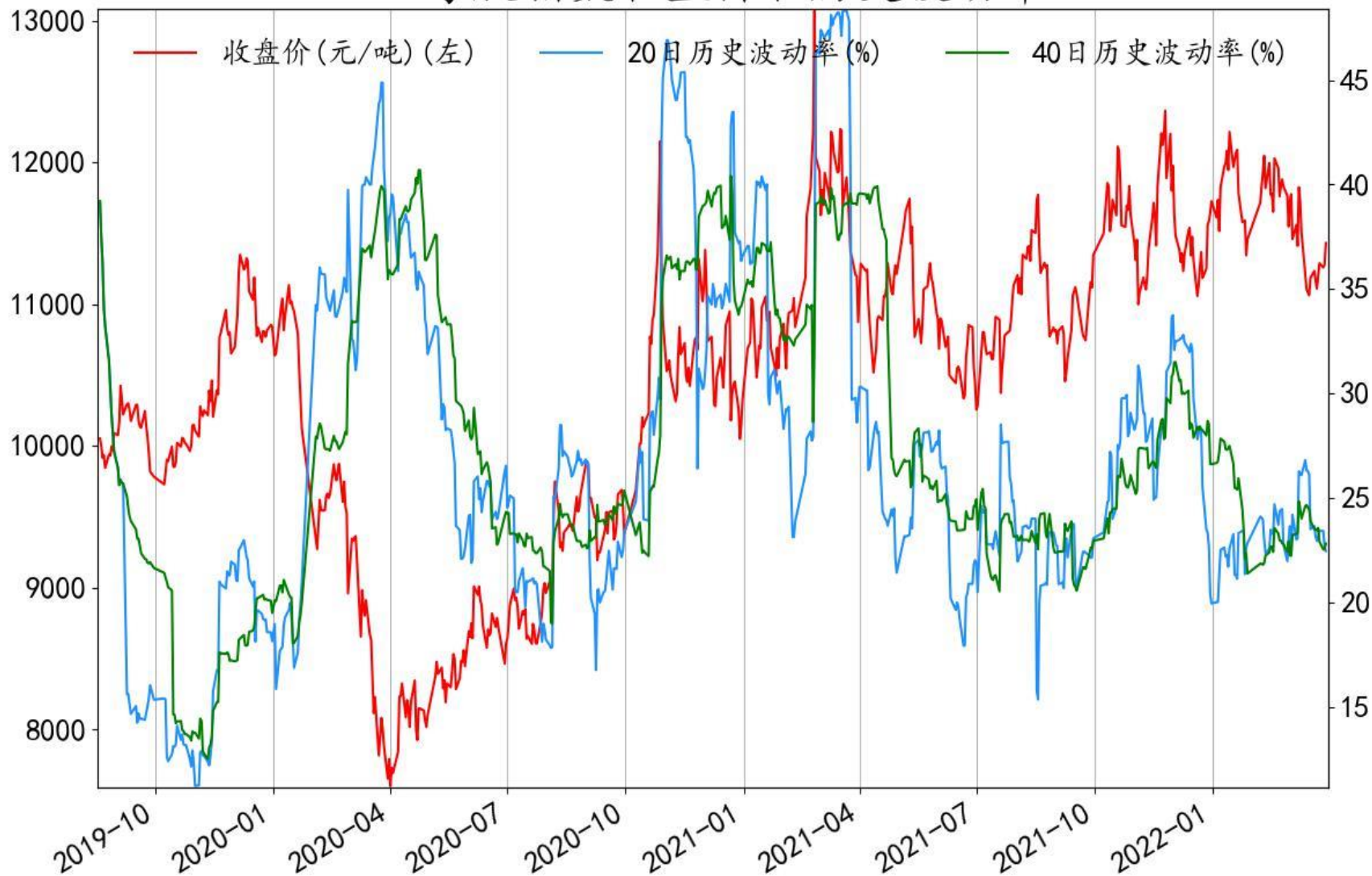


甲醇指数收盘价和历史波动率



20号胶指数

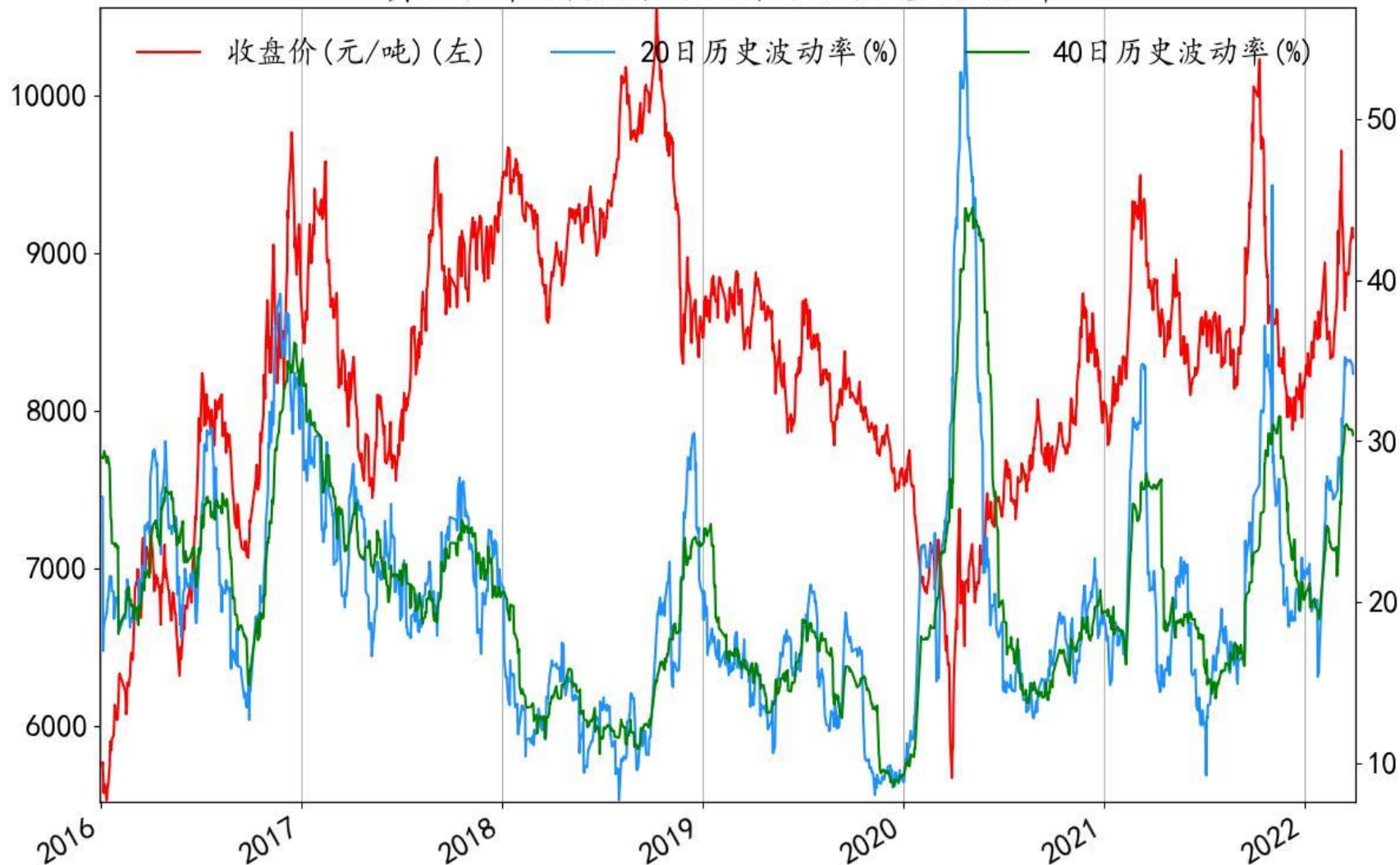
20号胶指数收盘价和历史波动率



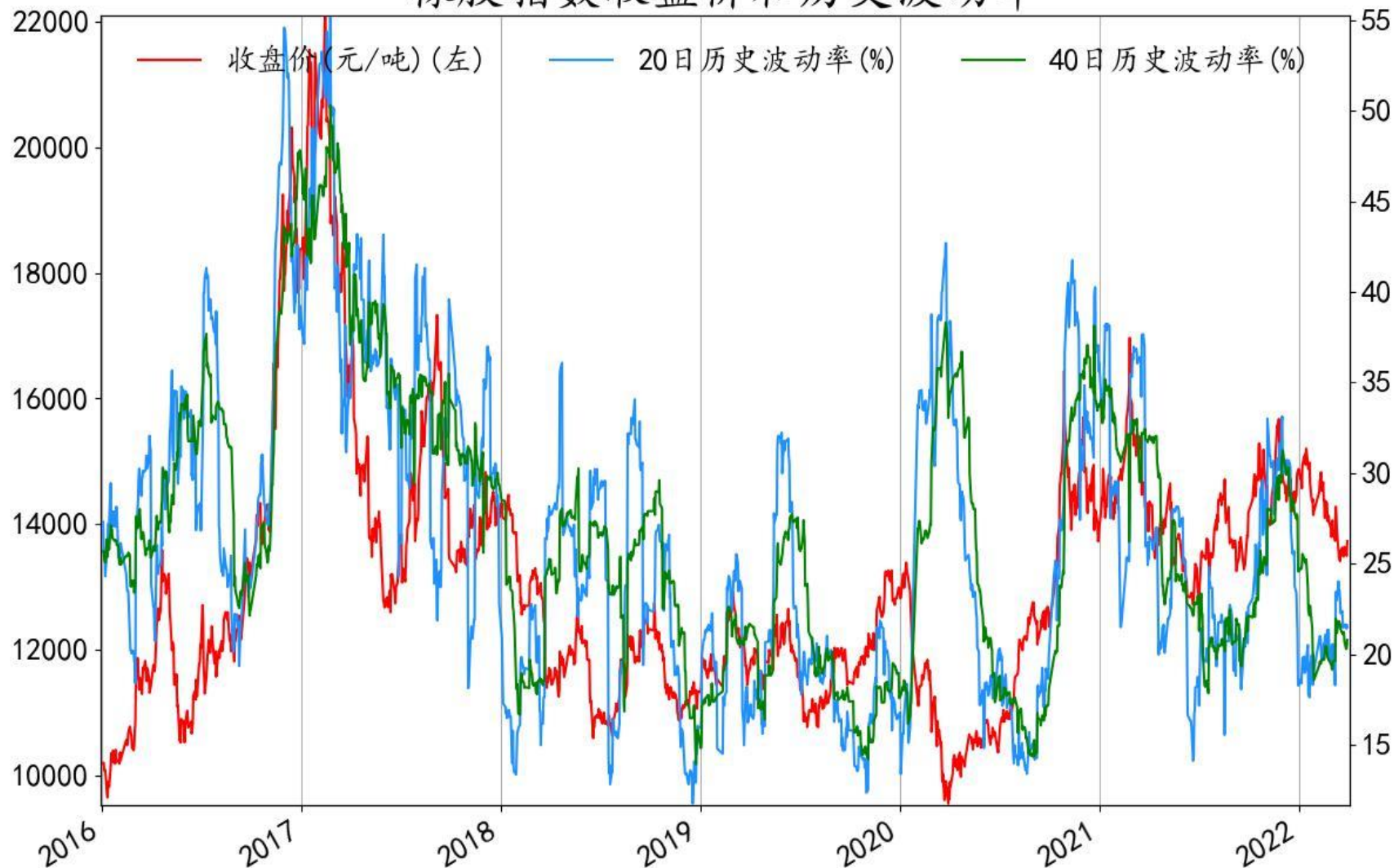
短纤指数收盘价和历史波动率



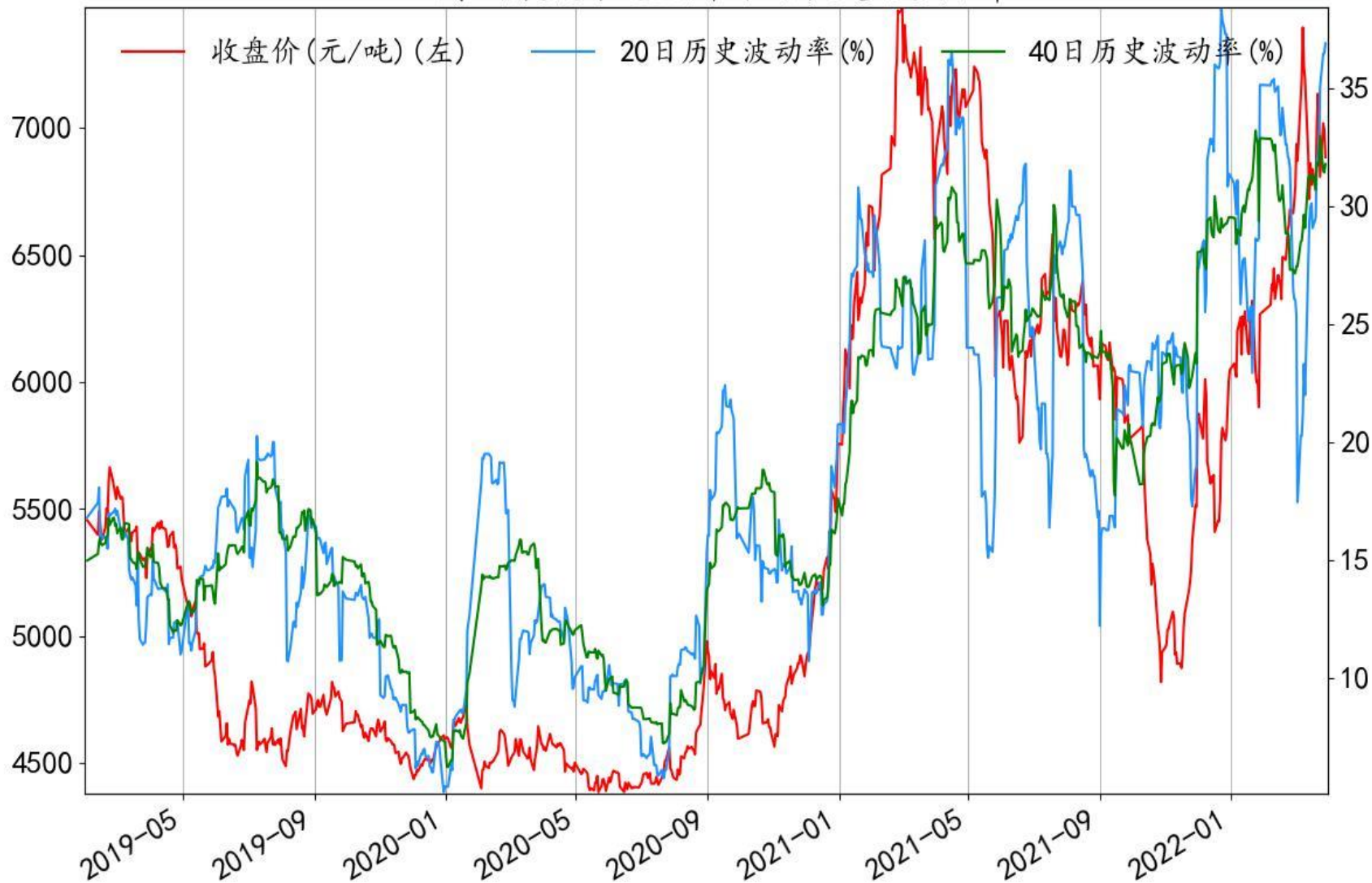
聚丙烯指数收盘价和历史波动率



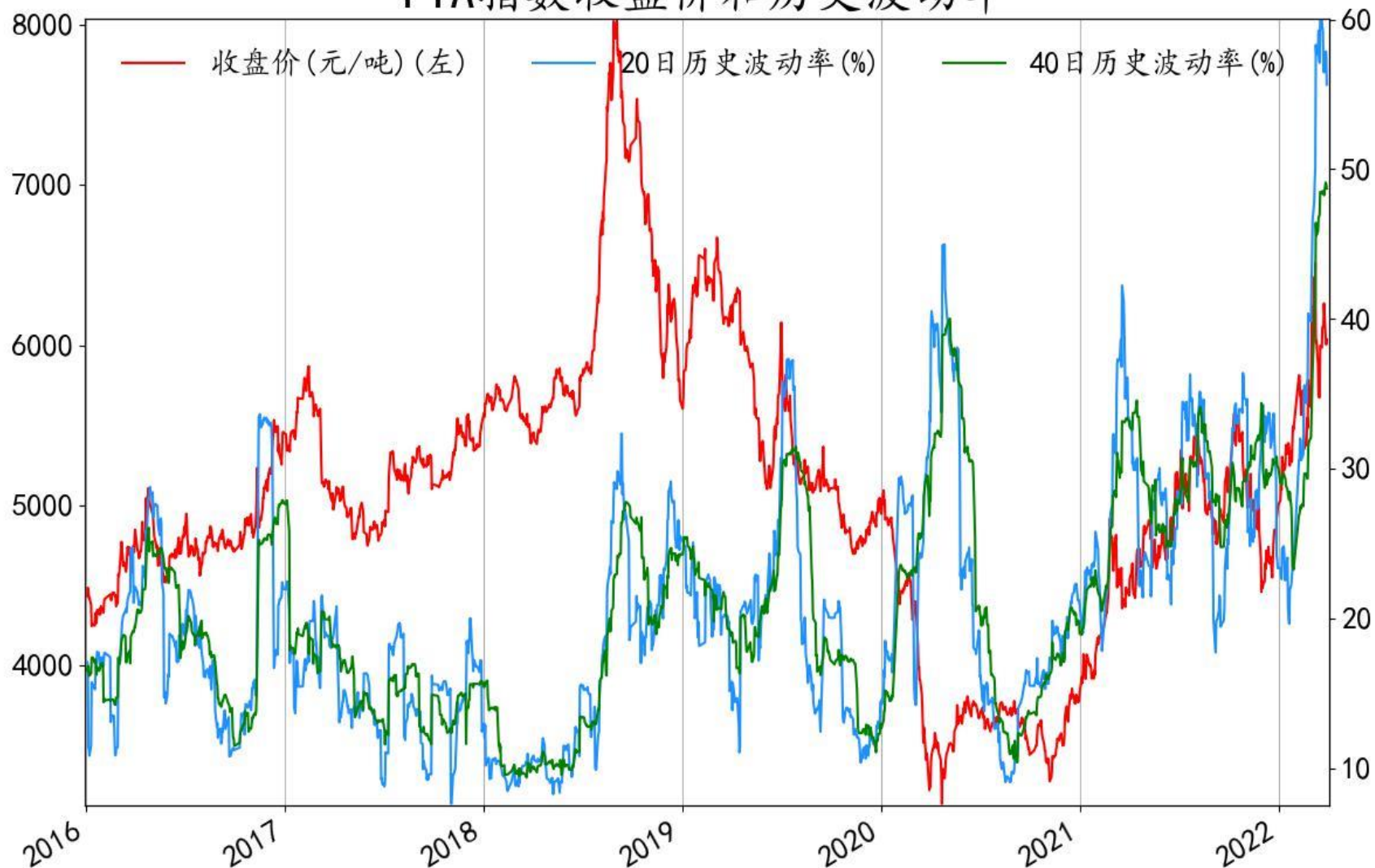
橡胶指数收盘价和历史波动率



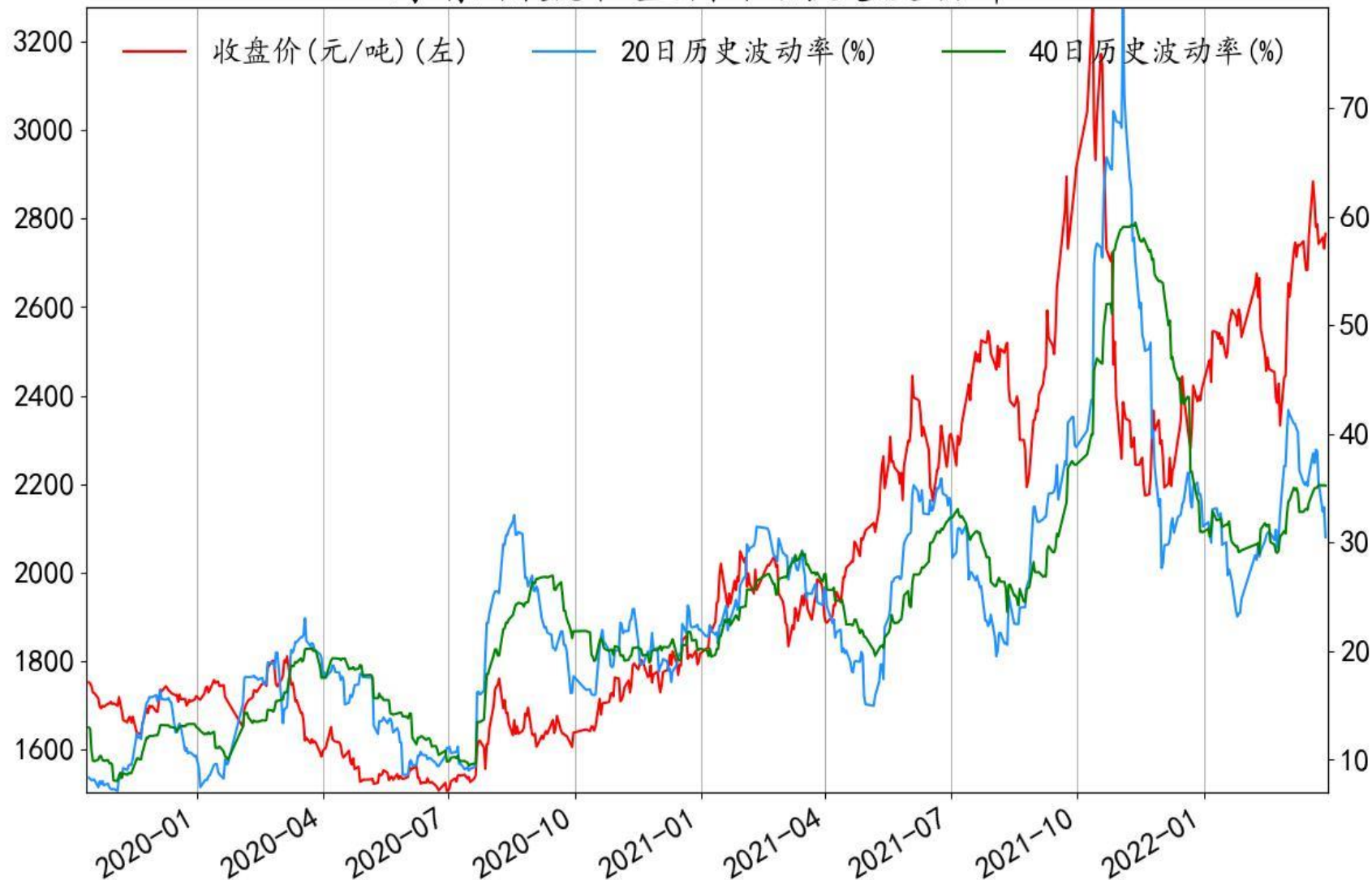
纸浆指数收盘价和历史波动率



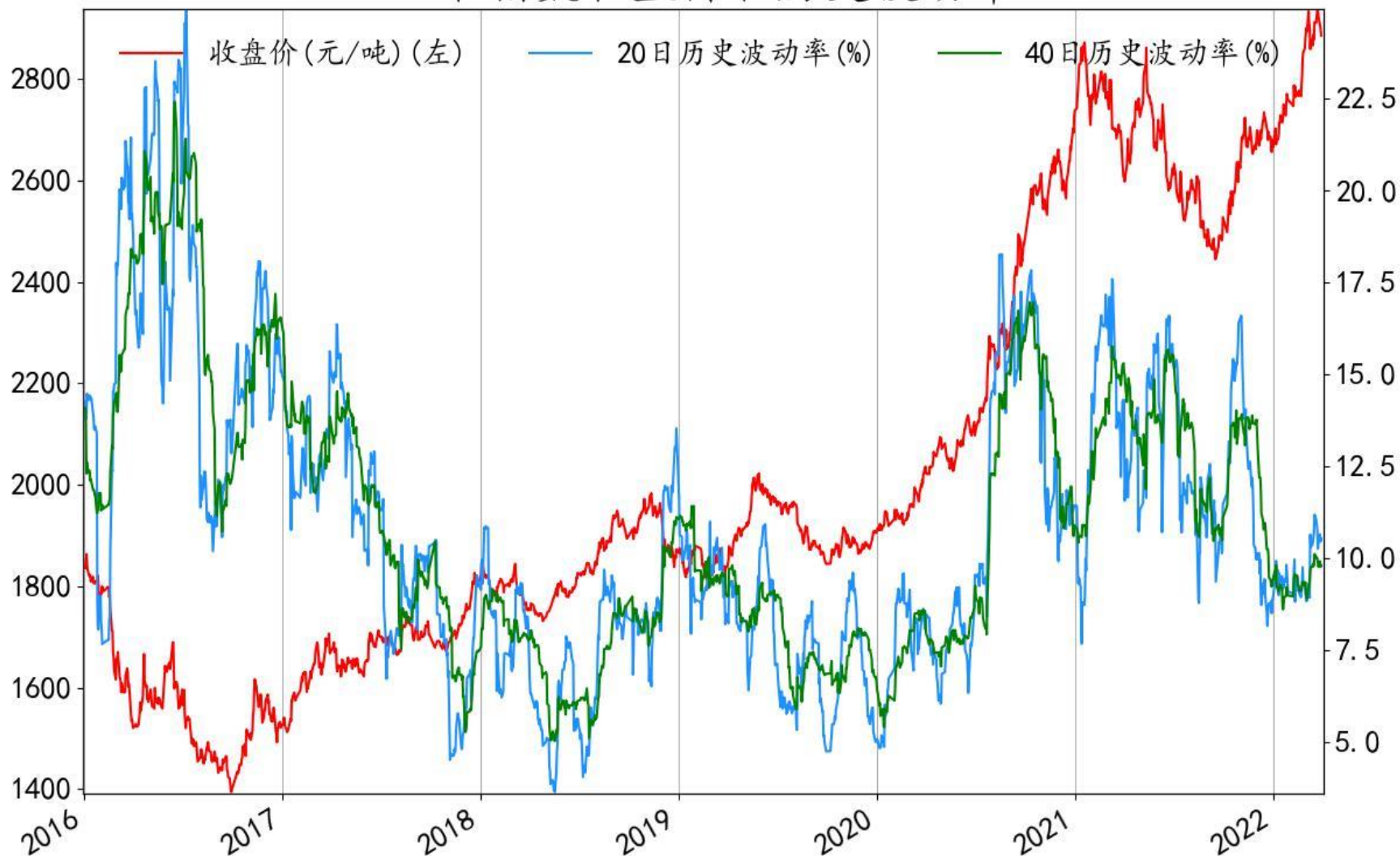
PTA指数收盘价和历史波动率



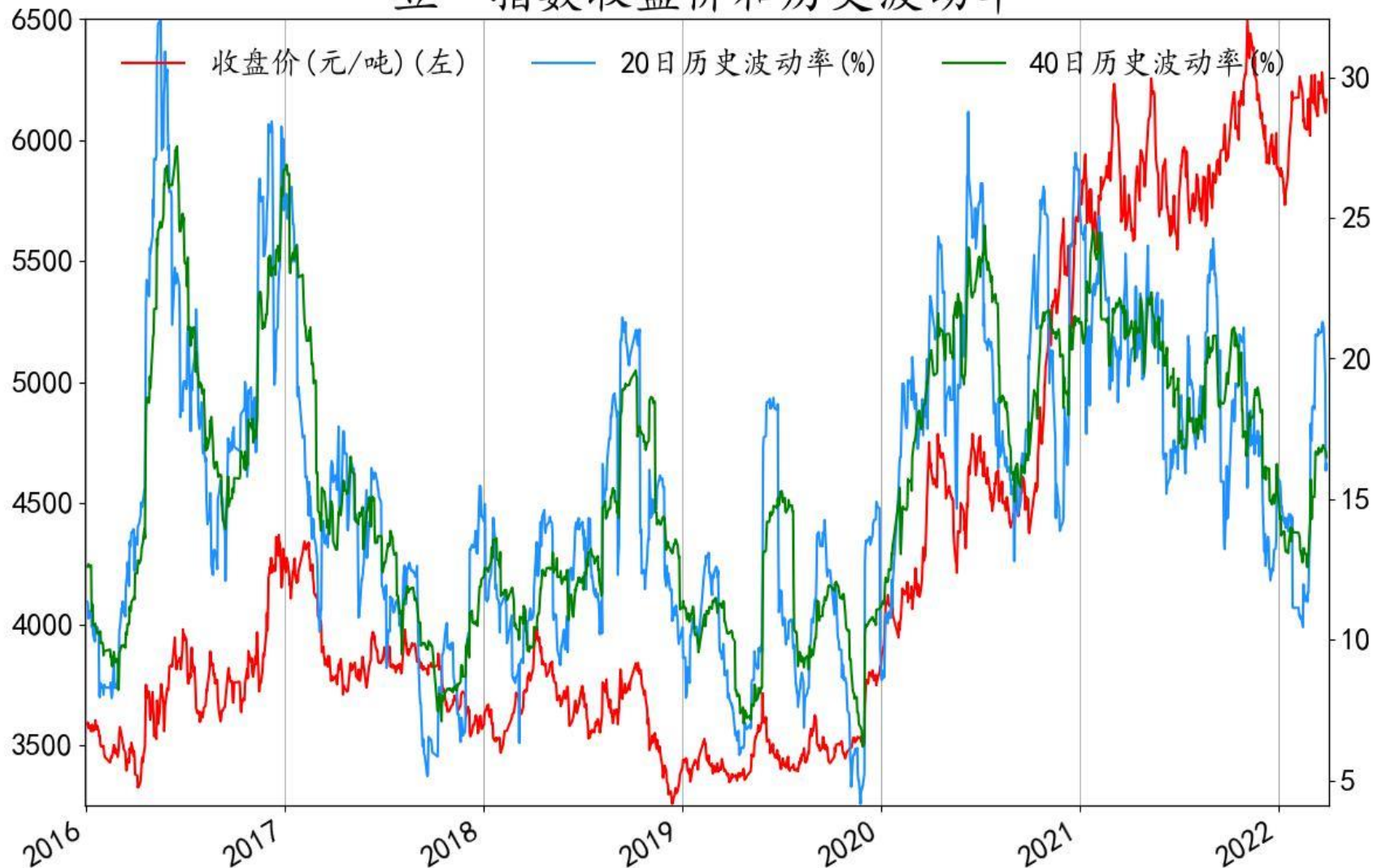
尿素指数收盘价和历史波动率



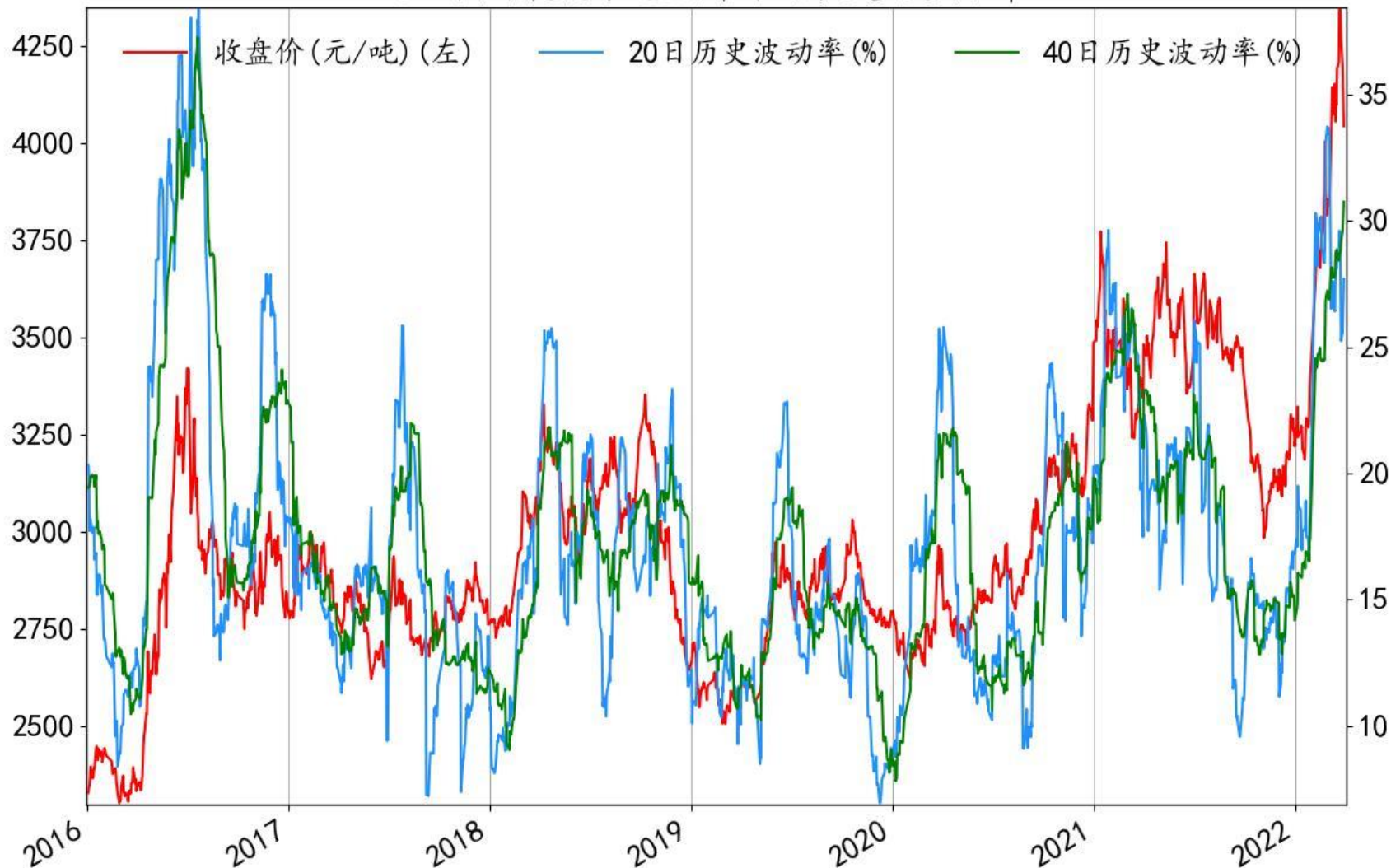
玉米指数收盘价和历史波动率



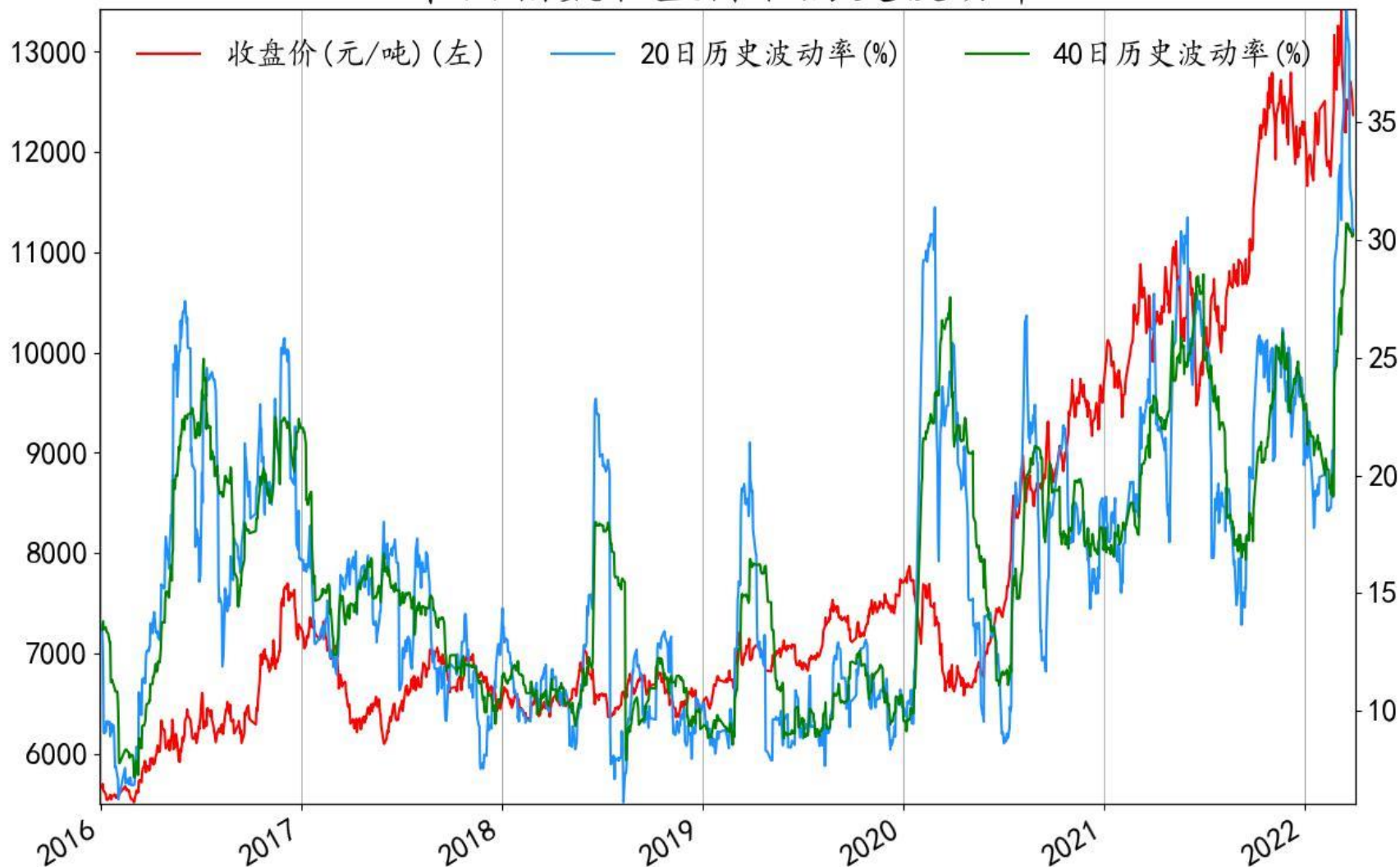
豆一指数收盘价和历史波动率



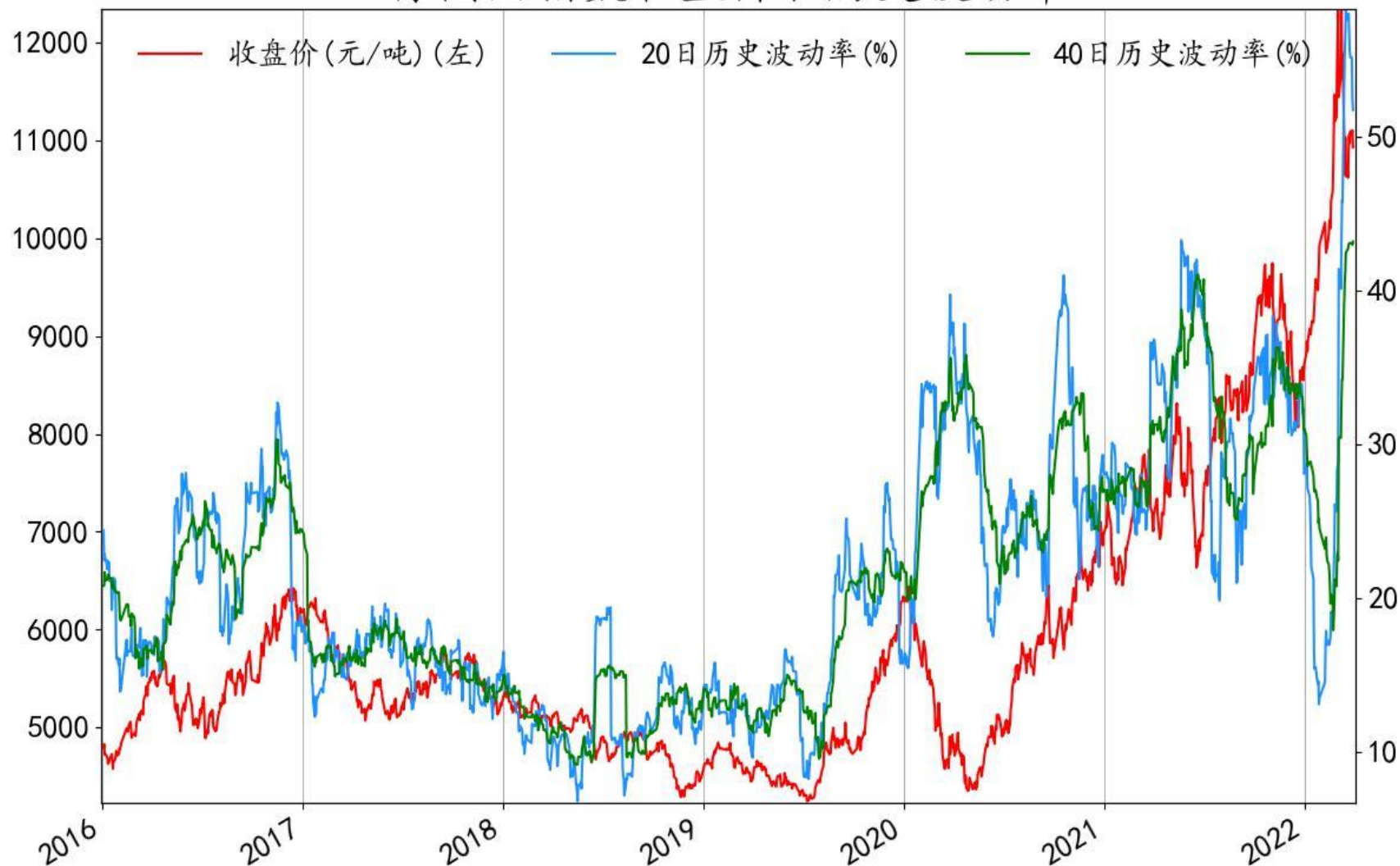
豆粕指数收盘价和历史波动率



菜油指数收盘价和历史波动率



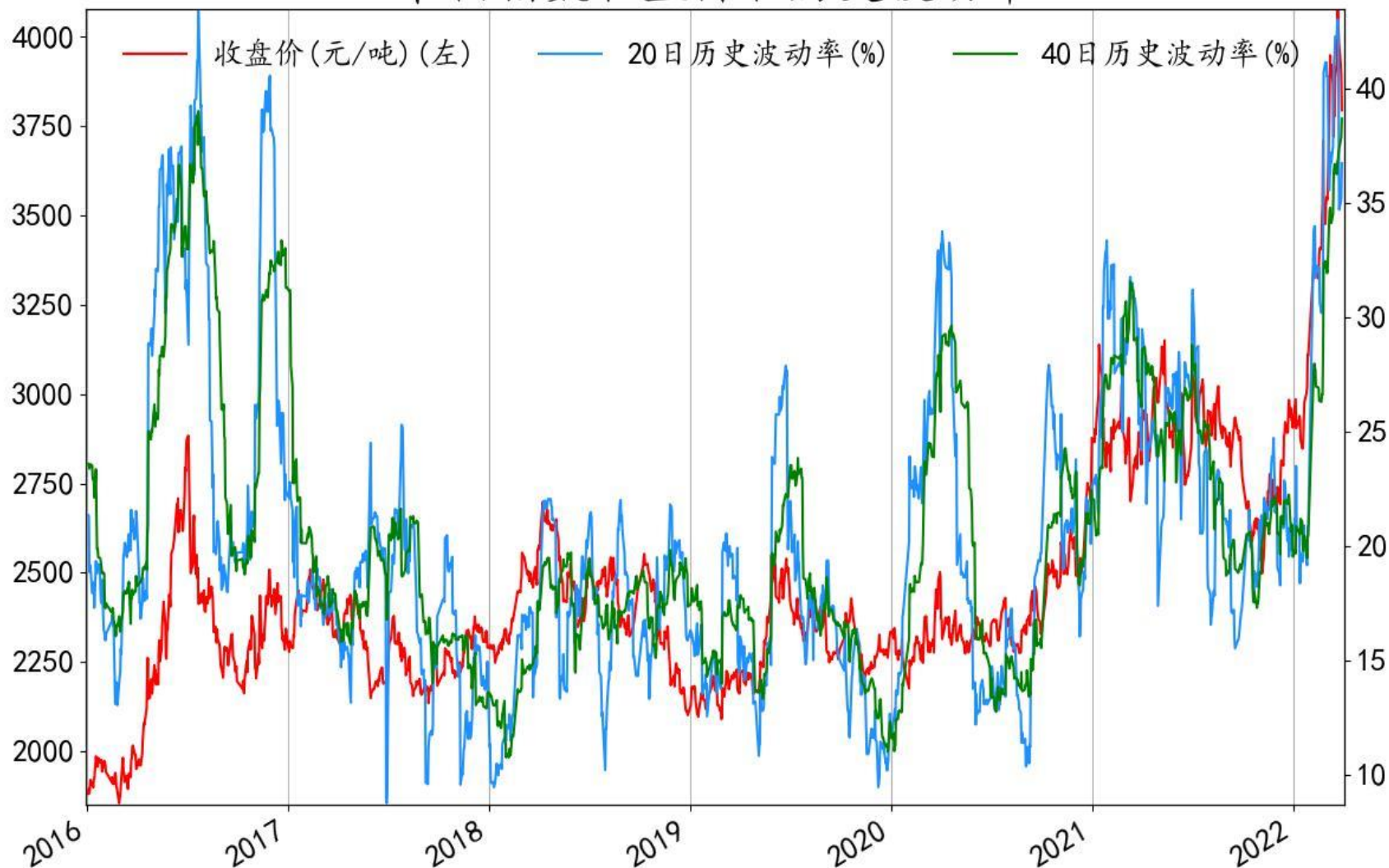
棕榈油指数收盘价和历史波动率



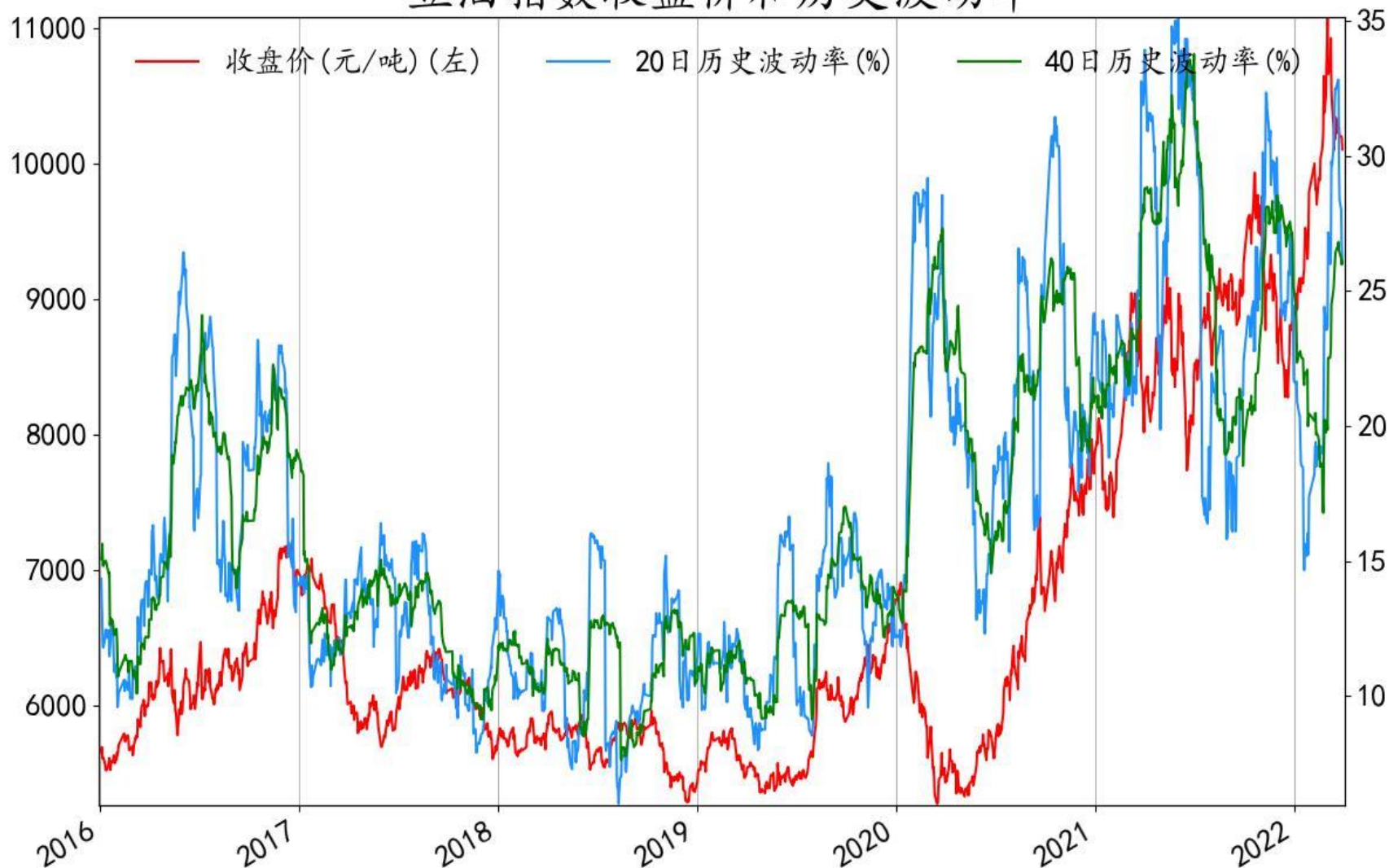
花生指数收盘价和历史波动率



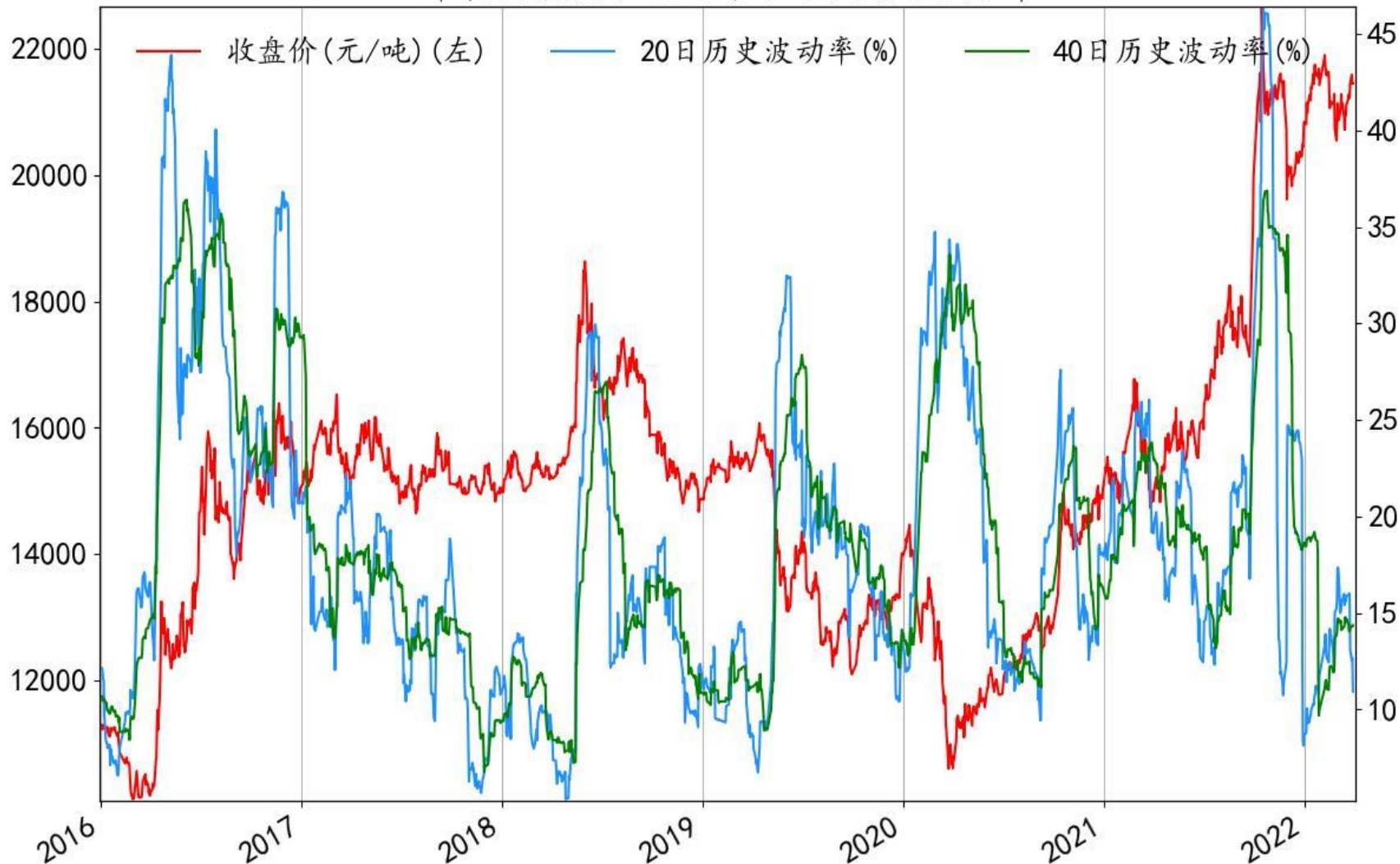
菜粕指数收盘价和历史波动率



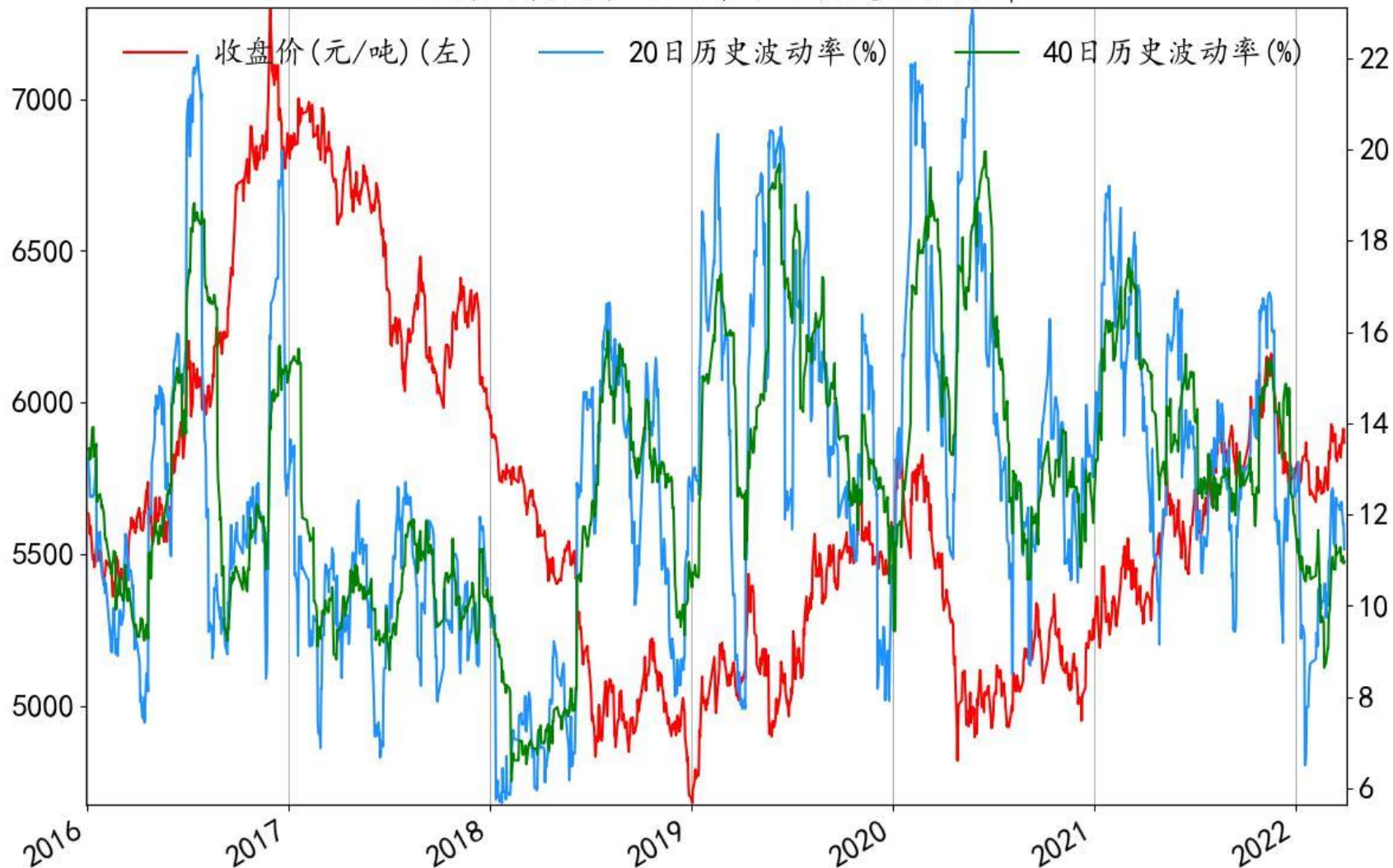
豆油指数收盘价和历史波动率



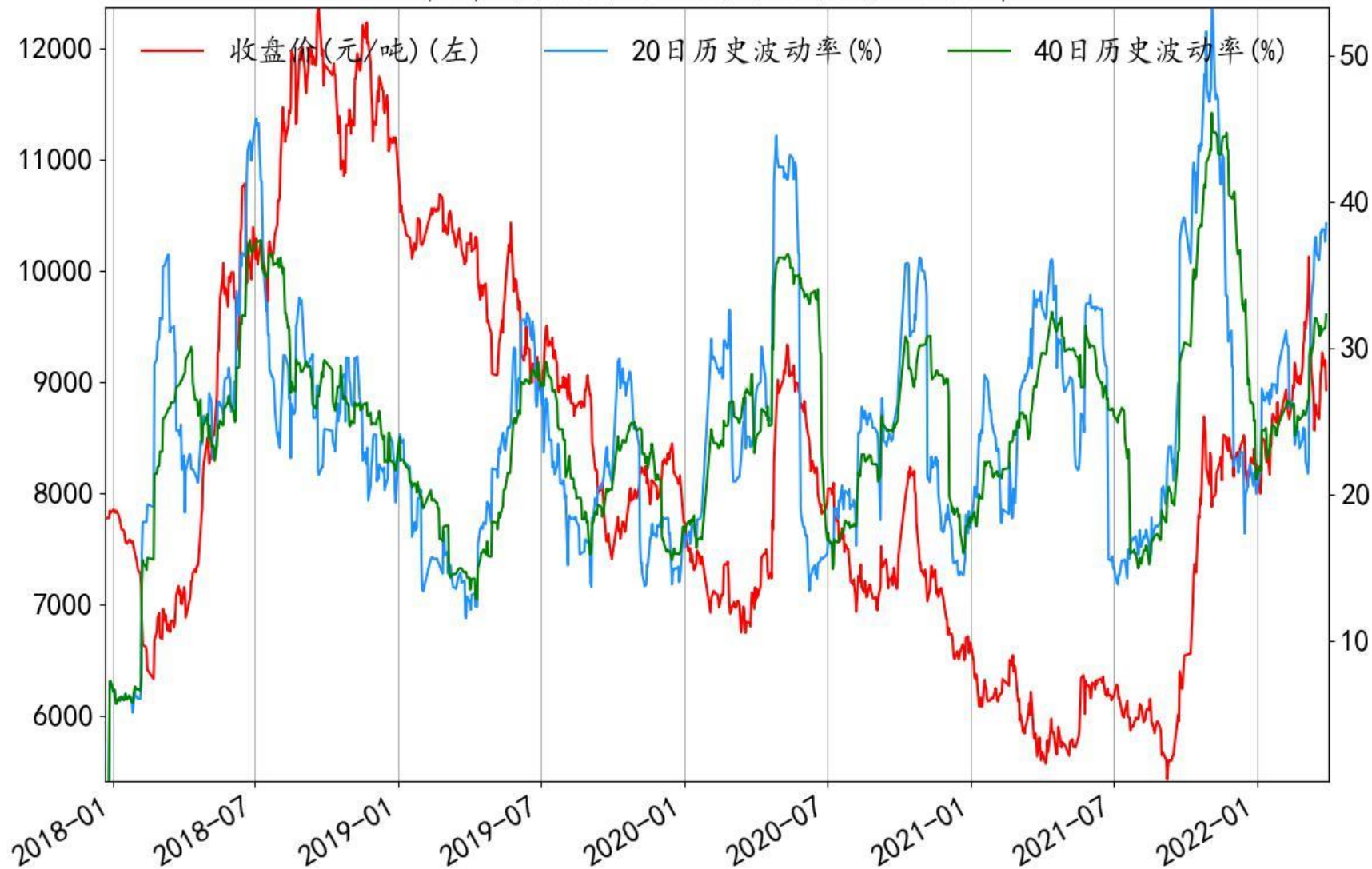
棉花指数收盘价和历史波动率



白糖指数收盘价和历史波动率



苹果指数收盘价和历史波动率

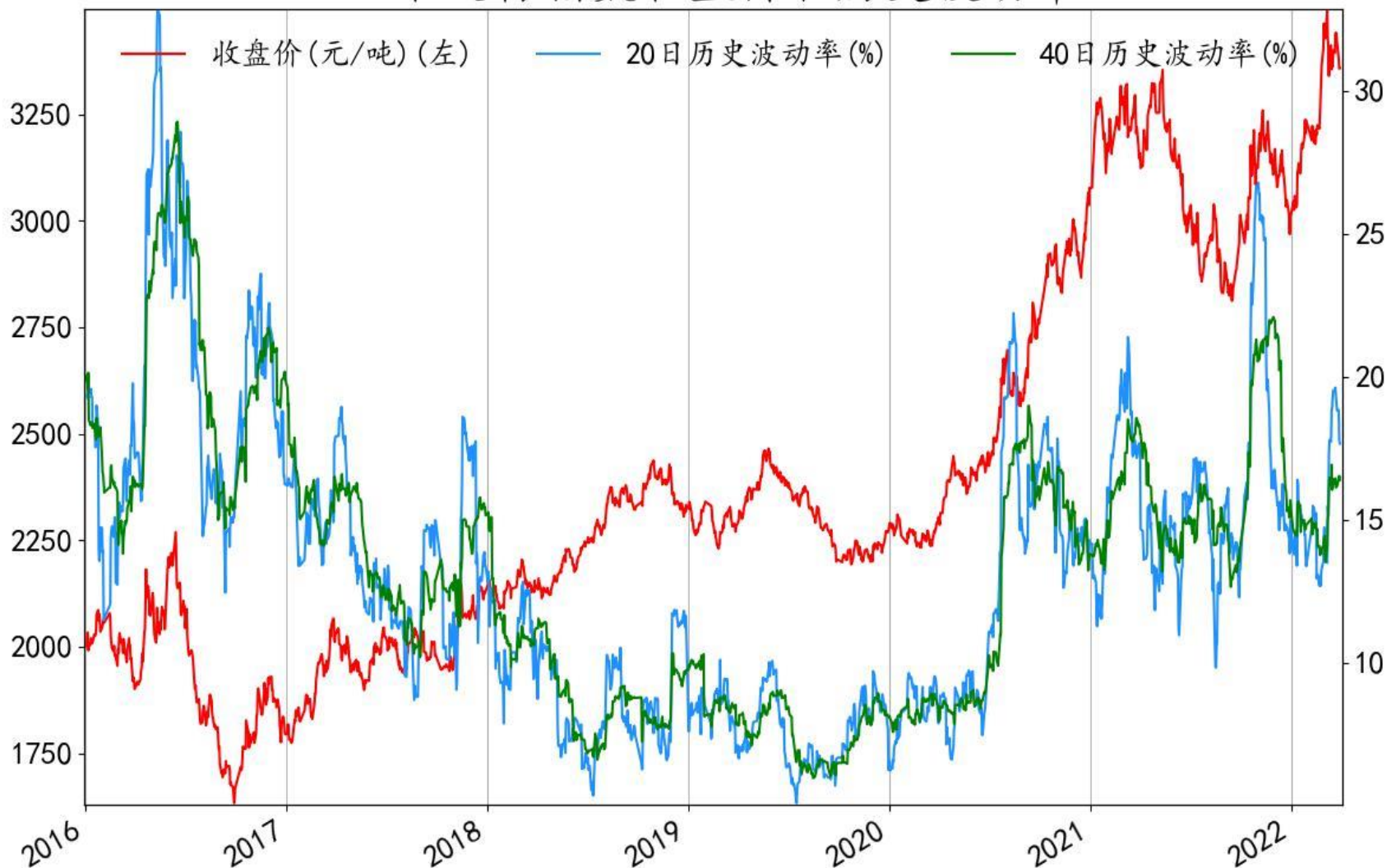


红枣指数收盘价和历史波动率

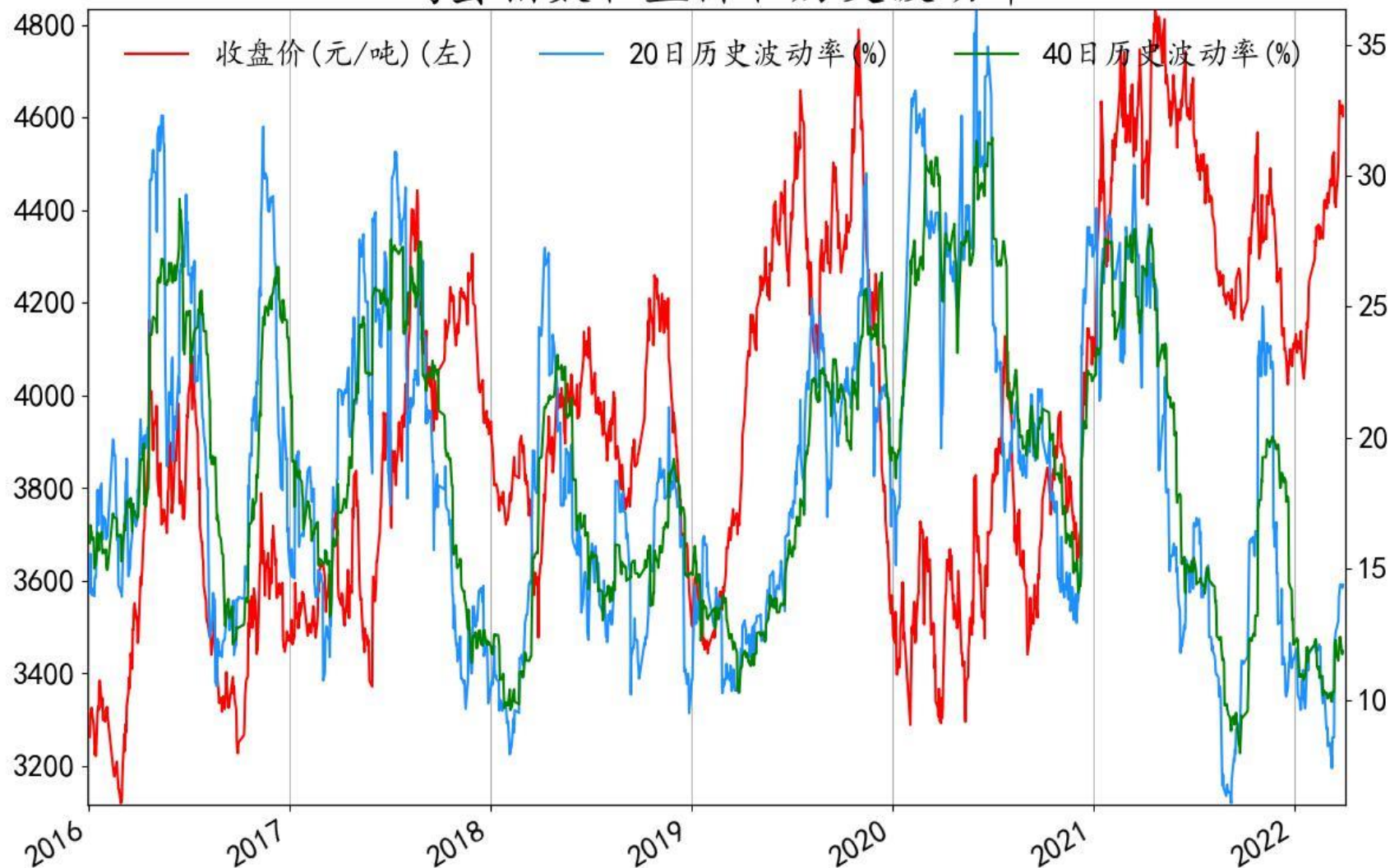


玉米淀粉指数

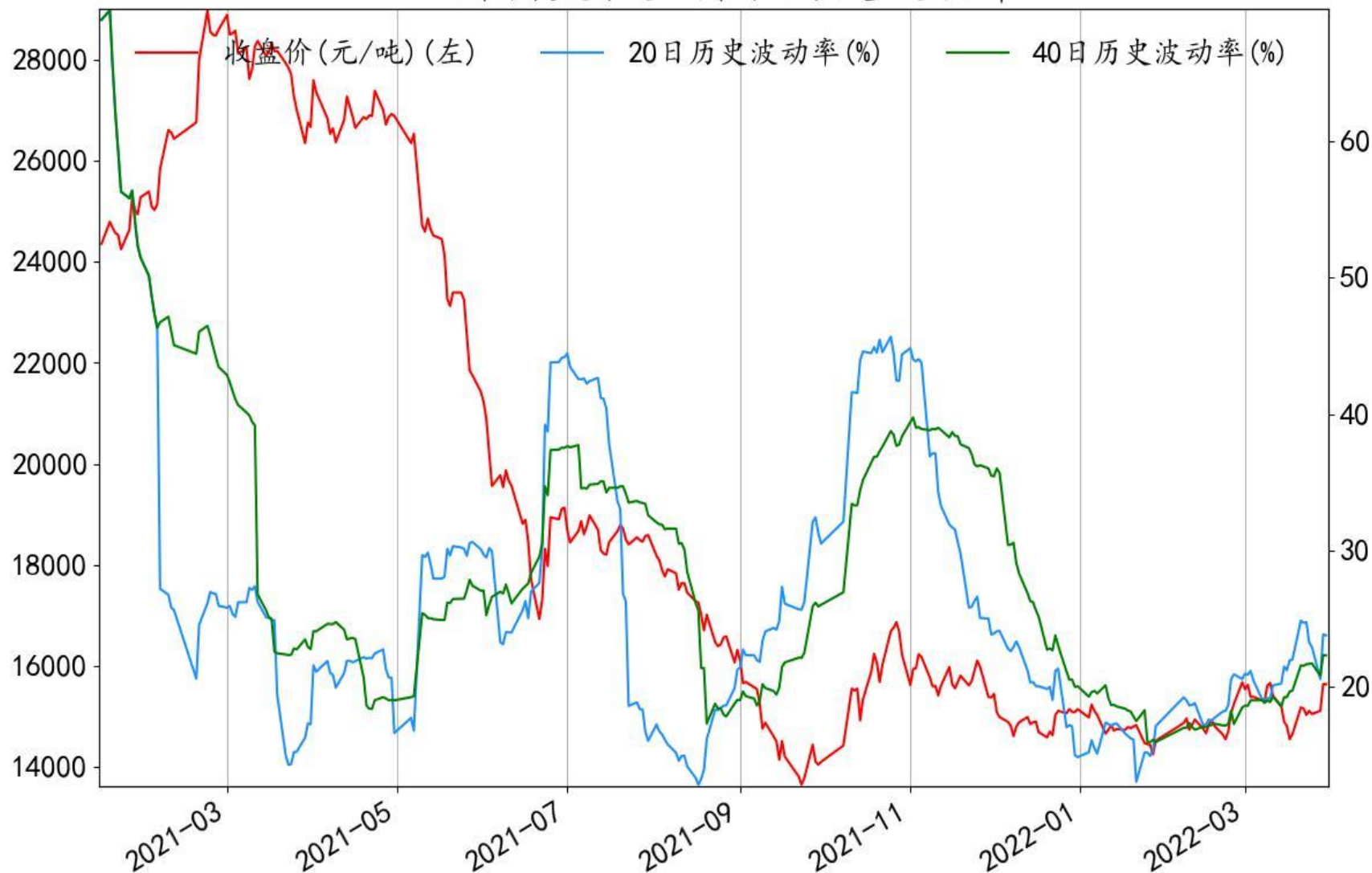
玉米淀粉指数收盘价和历史波动率



鸡蛋指数收盘价和历史波动率



生猪指数收盘价和历史波动率



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(截至2021年7月)

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