

商品期货指数波动率跟踪

2022年05月06日

20日历史波动率百分位高于90%:

沪镍、纸浆、沪铝、铁矿石、棕榈油、硅铁

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:

铁矿石、沪镍、原油、燃油、硅铁

20日历史波动率绝对值后五:

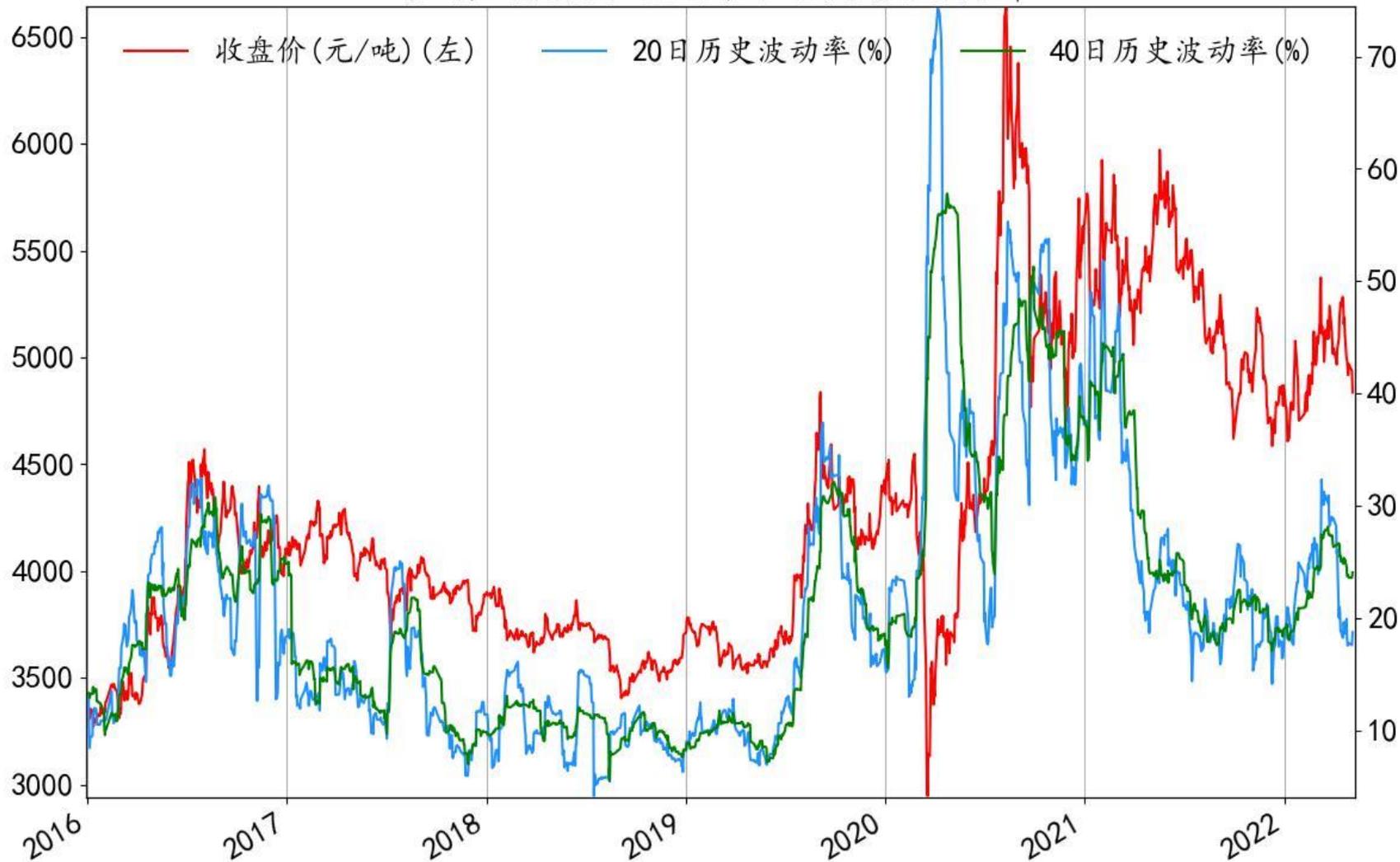
沪金、白糖、玉米、豆一、沪铜

	百分位	绝对值		百分位	绝对值
沪银	52.60%	18.73%	螺纹	68.05%	29.14%
沪金	45.65%	10.21%	硅铁	91.49%	43.98%
沪铝	92.01%	28.67%	锰硅	70.65%	27.56%
沪铜	27.53%	12.04%	玻璃	89.29%	35.49%
沪镍	97.60%	49.15%	纯碱	82.30%	42.04%
沪铅	20.13%	12.76%	燃油	82.33%	44.34%
沪锡	77.40%	23.54%	低硫燃油	83.26%	42.76%
沪锌	70.06%	21.90%	LPG	72.49%	35.73%
不锈钢	84.90%	32.73%	原油	85.73%	45.69%
热卷	61.17%	25.73%	动力煤	36.56%	16.53%
铁矿石	91.69%	58.07%	PVC	63.25%	20.63%
焦炭	74.03%	39.42%	沥青	84.81%	36.44%
焦煤	60.78%	33.47%	苯乙烯	48.57%	27.74%

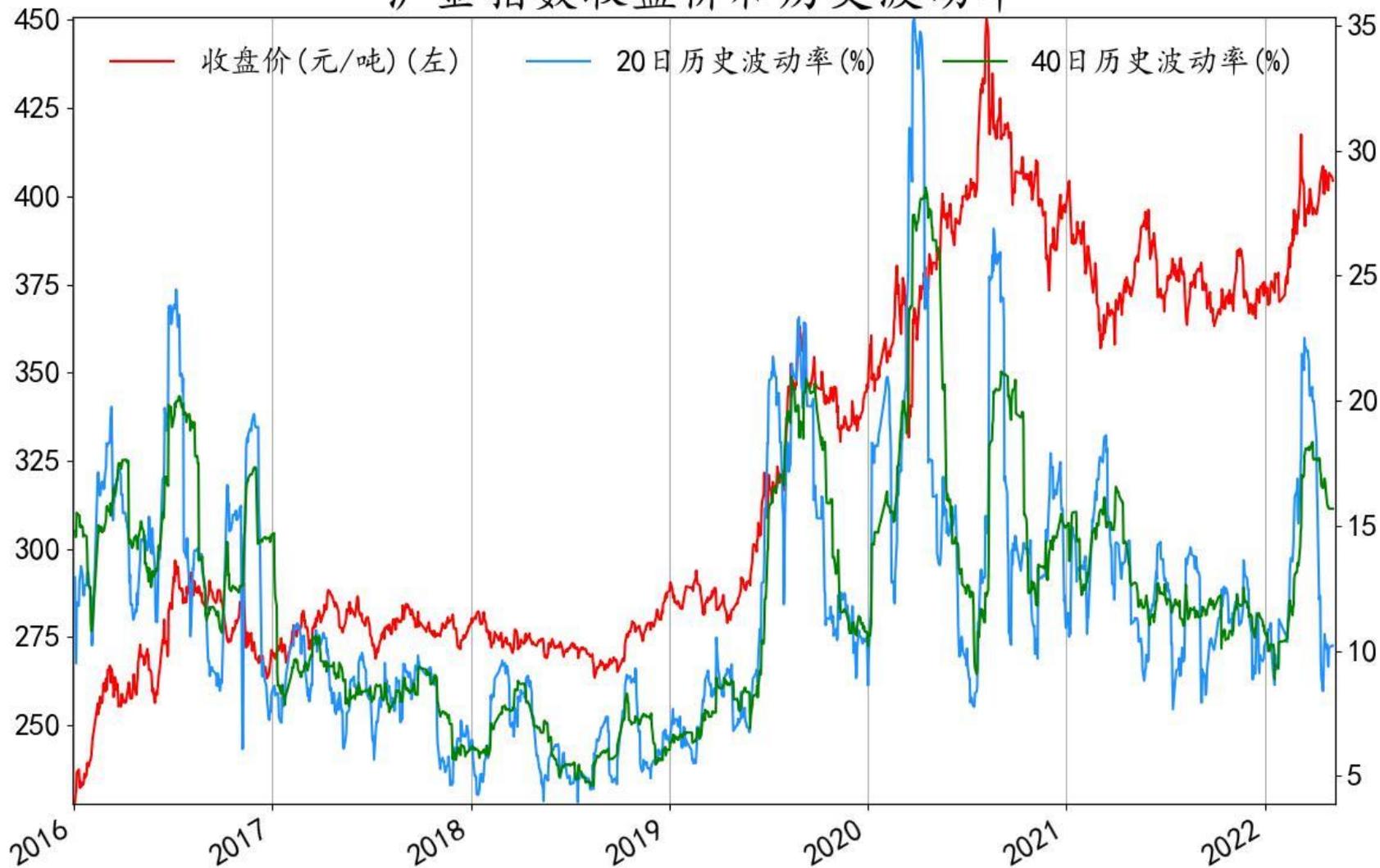
	百分位绝对值	
乙二醇	82.26%	33.70%
聚乙烯	43.12%	17.04%
甲醇	84.94%	31.80%
20号胶	16.62%	20.00%
短纤	57.10%	24.70%
聚丙烯	48.70%	18.86%
橡胶	18.57%	18.28%
纸浆	95.55%	34.19%
PTA	82.99%	29.12%
尿素	63.34%	26.46%
玉米	66.04%	11.87%
豆一	29.48%	11.97%
豆粕	71.82%	19.40%

	百分位绝对值	
菜油	83.12%	22.42%
棕榈油	91.62%	35.25%
花生	66.45%	20.04%
菜粕	84.48%	27.54%
豆油	81.10%	23.14%
棉花	44.55%	15.46%
白糖	31.43%	10.86%
苹果	76.78%	29.59%
红枣	89.86%	40.56%
玉米淀粉	78.77%	16.88%
鸡蛋	37.53%	15.51%
生猪	71.25%	29.92%

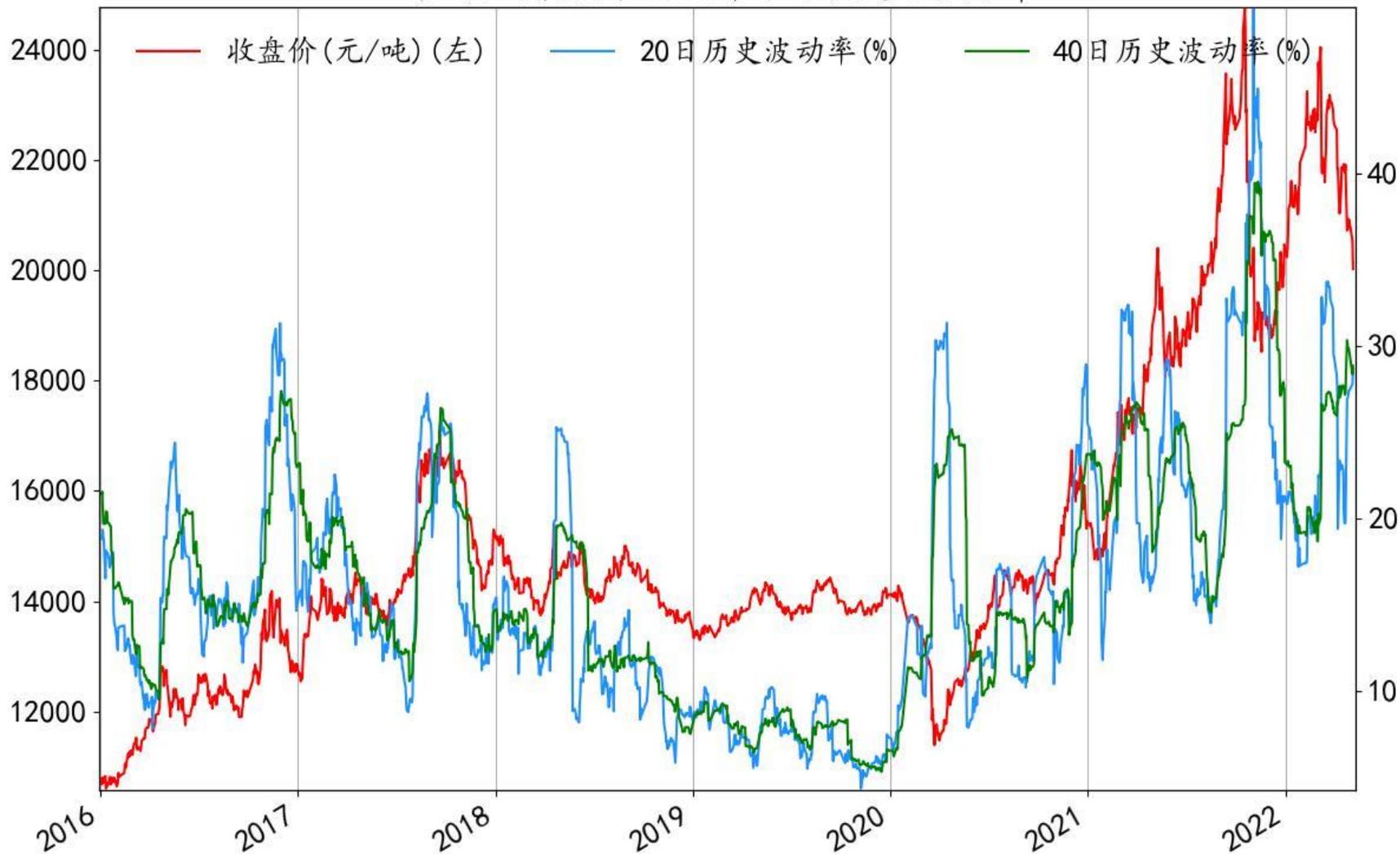
沪银指数收盘价和历史波动率



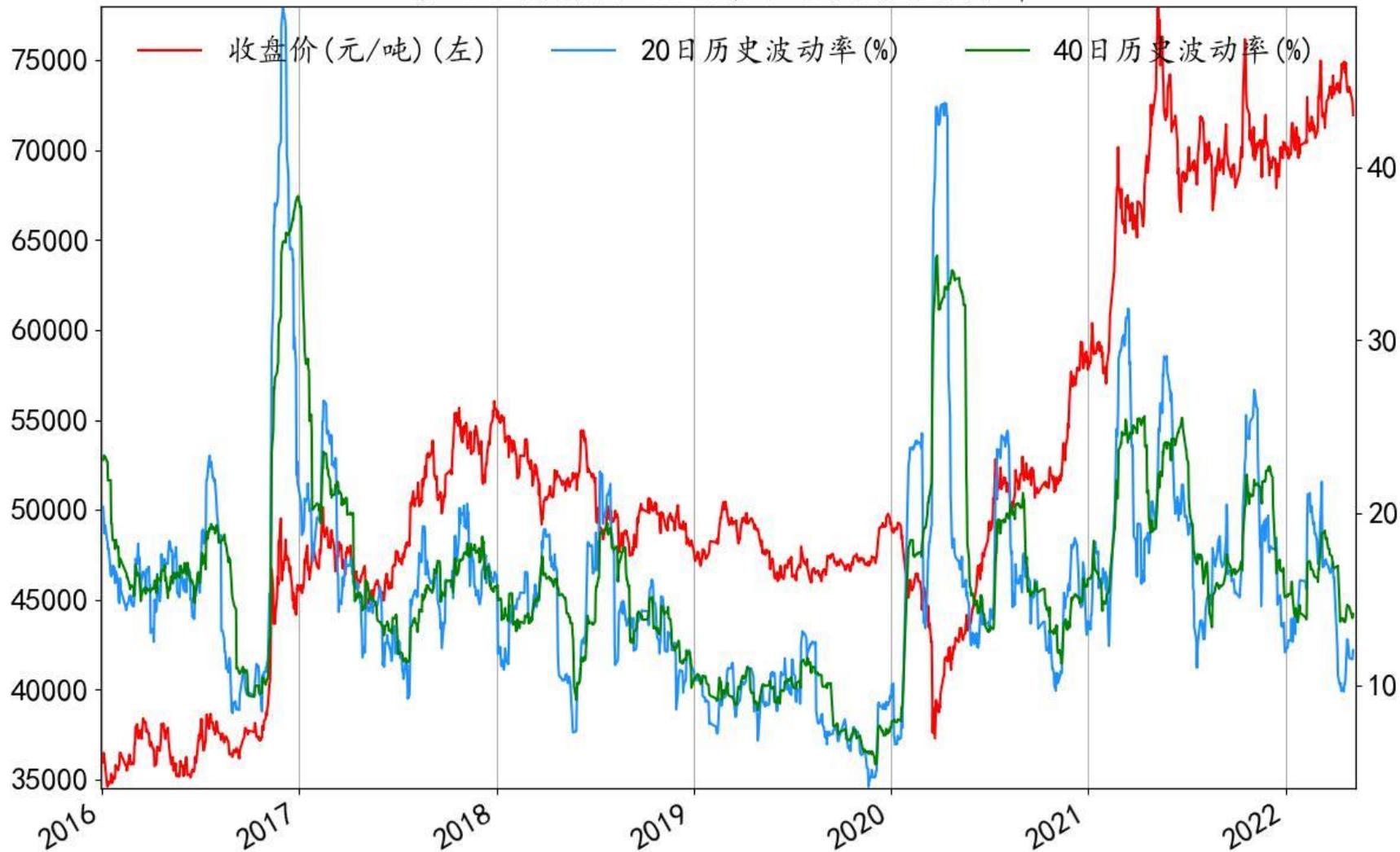
沪金指数收盘价和历史波动率



沪铝指数收盘价和历史波动率



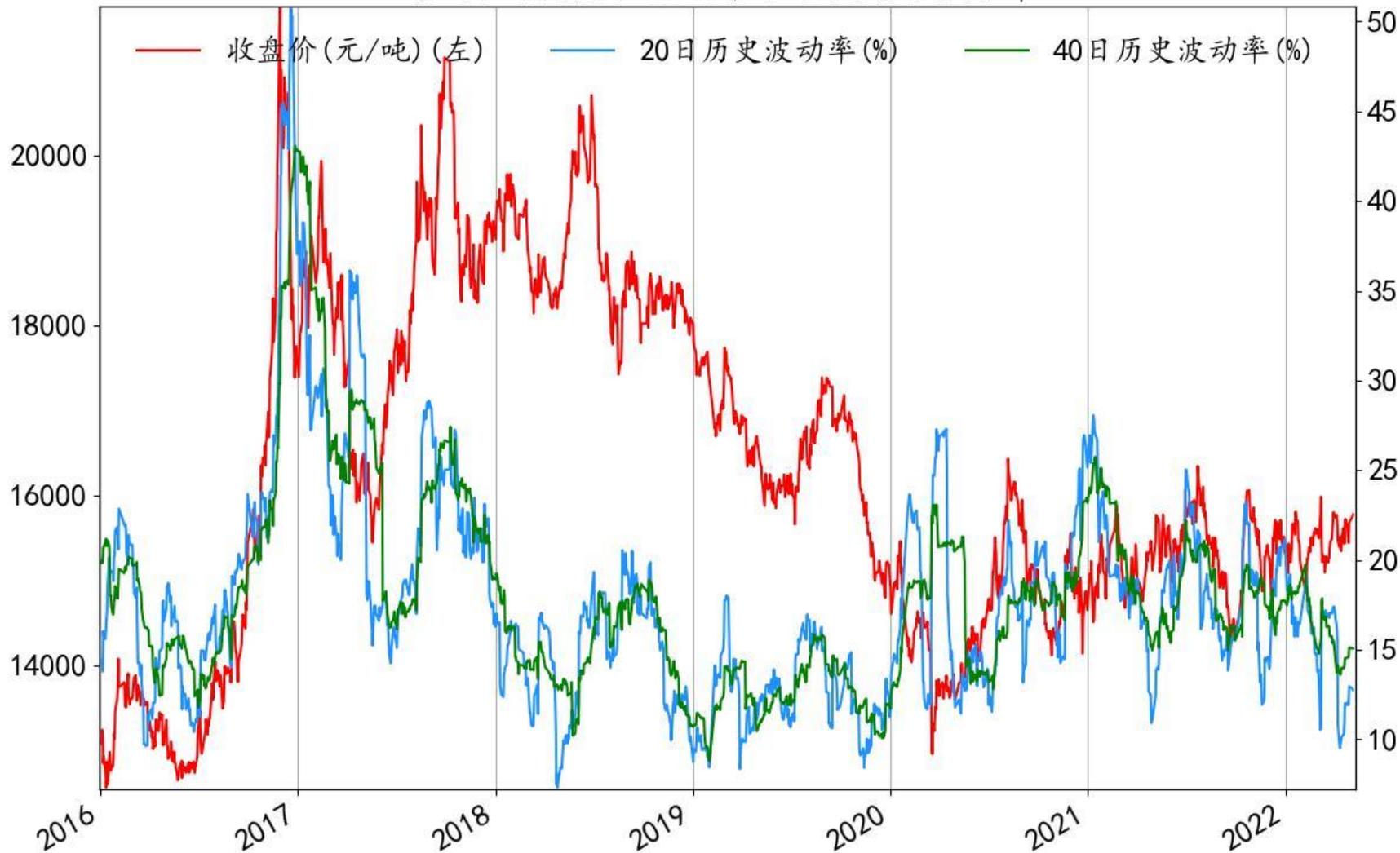
沪铜指数收盘价和历史波动率



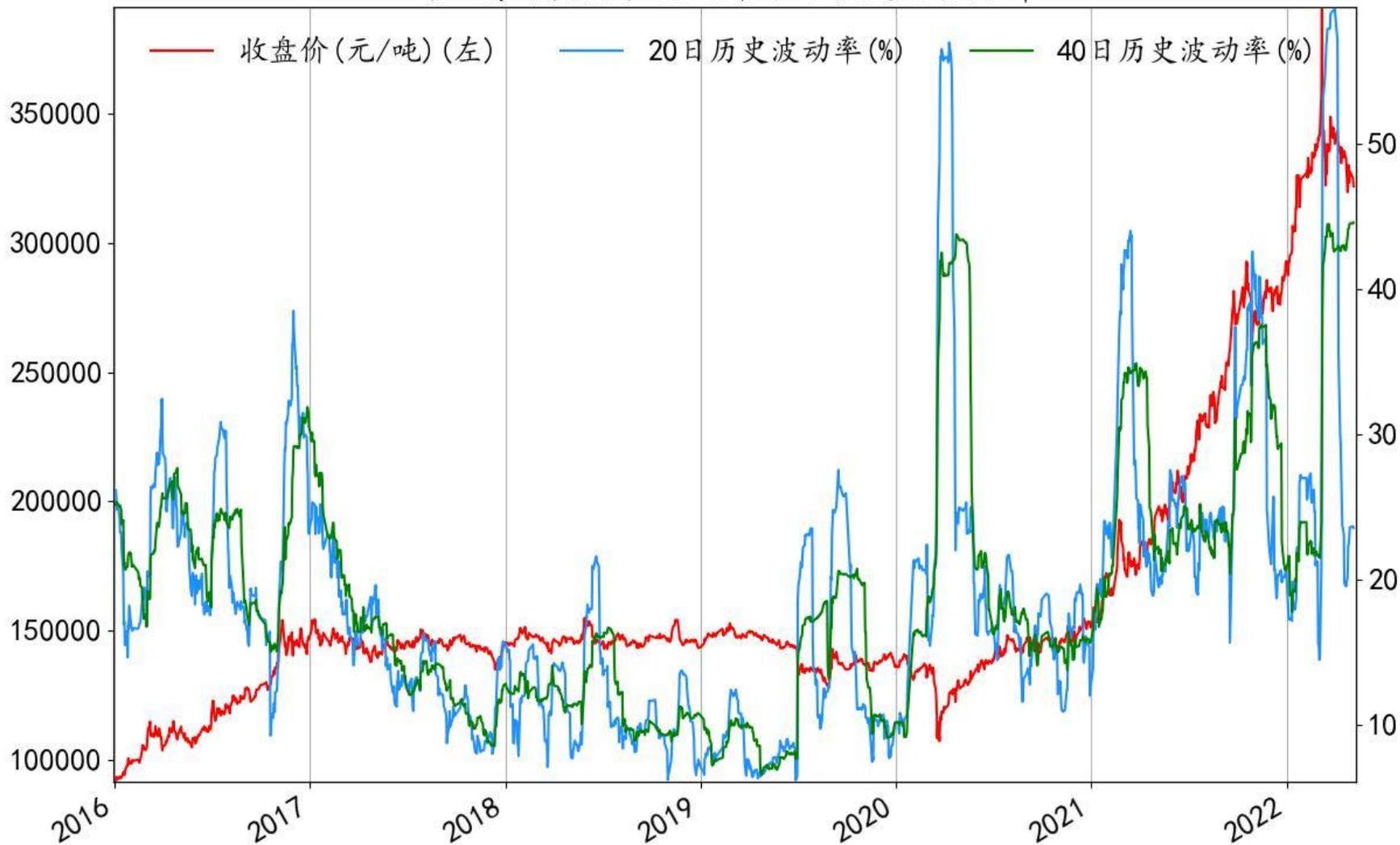
沪镍指数收盘价和历史波动率



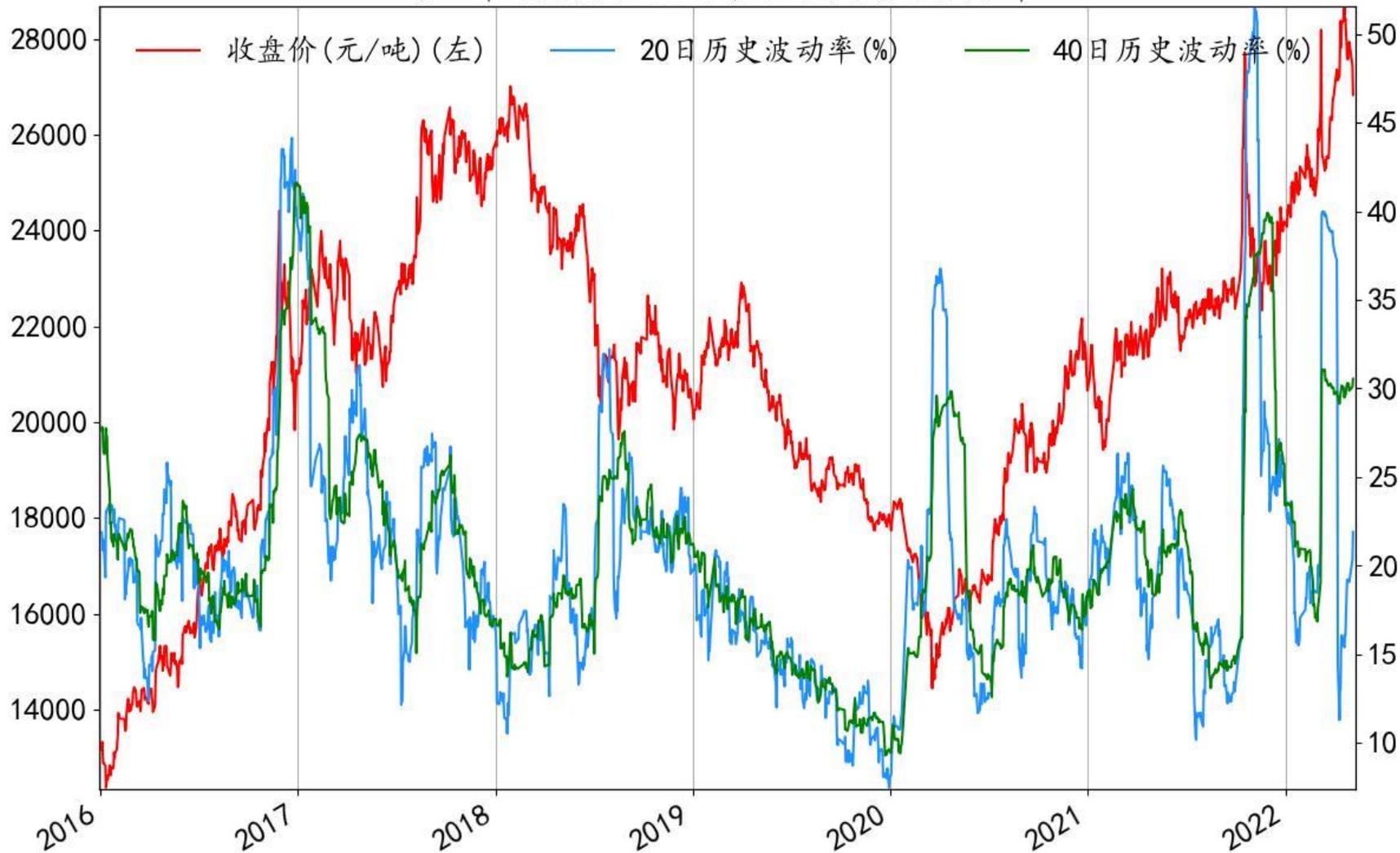
沪铅指数收盘价和历史波动率



沪锡指数收盘价和历史波动率



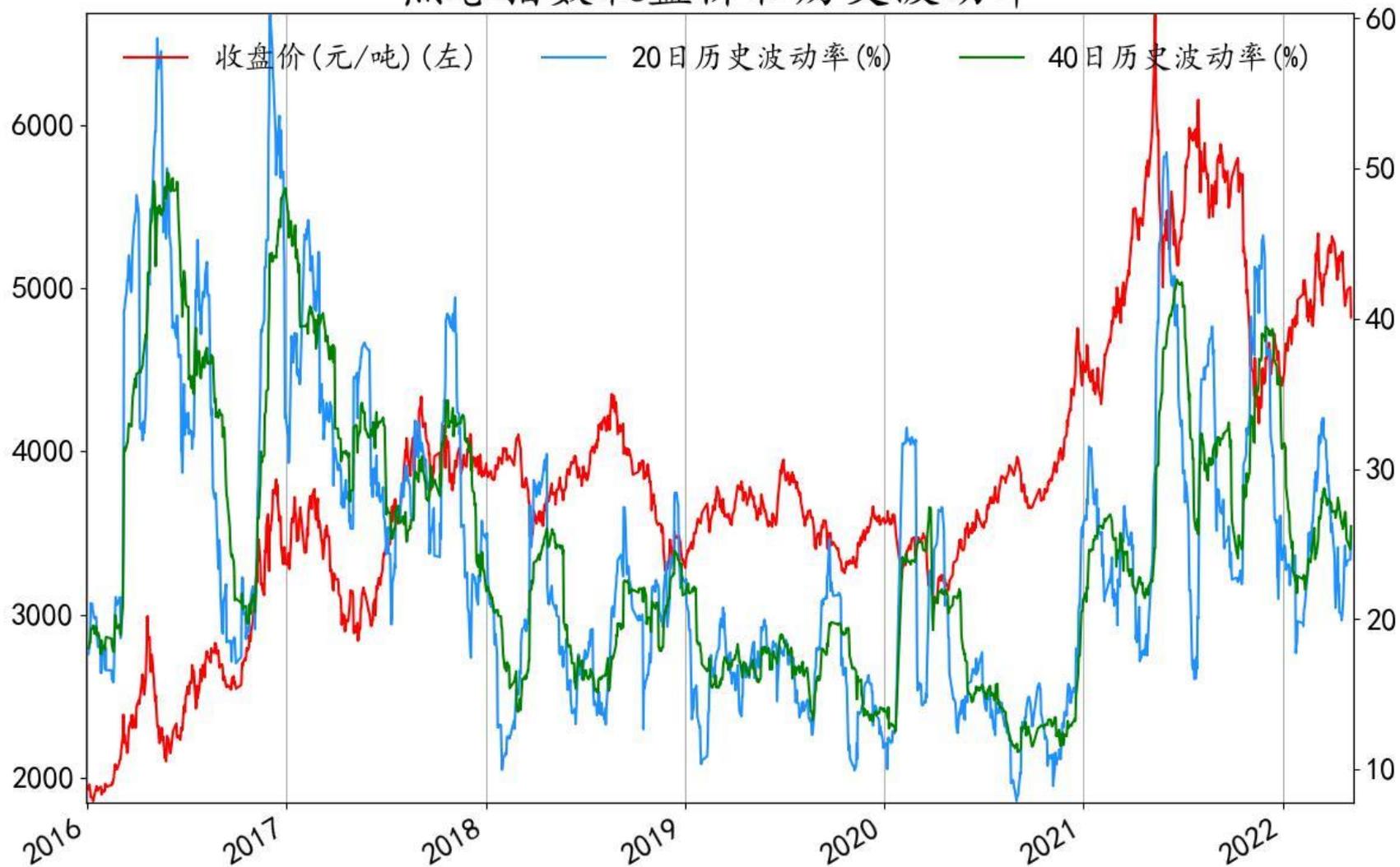
沪锌指数收盘价和历史波动率



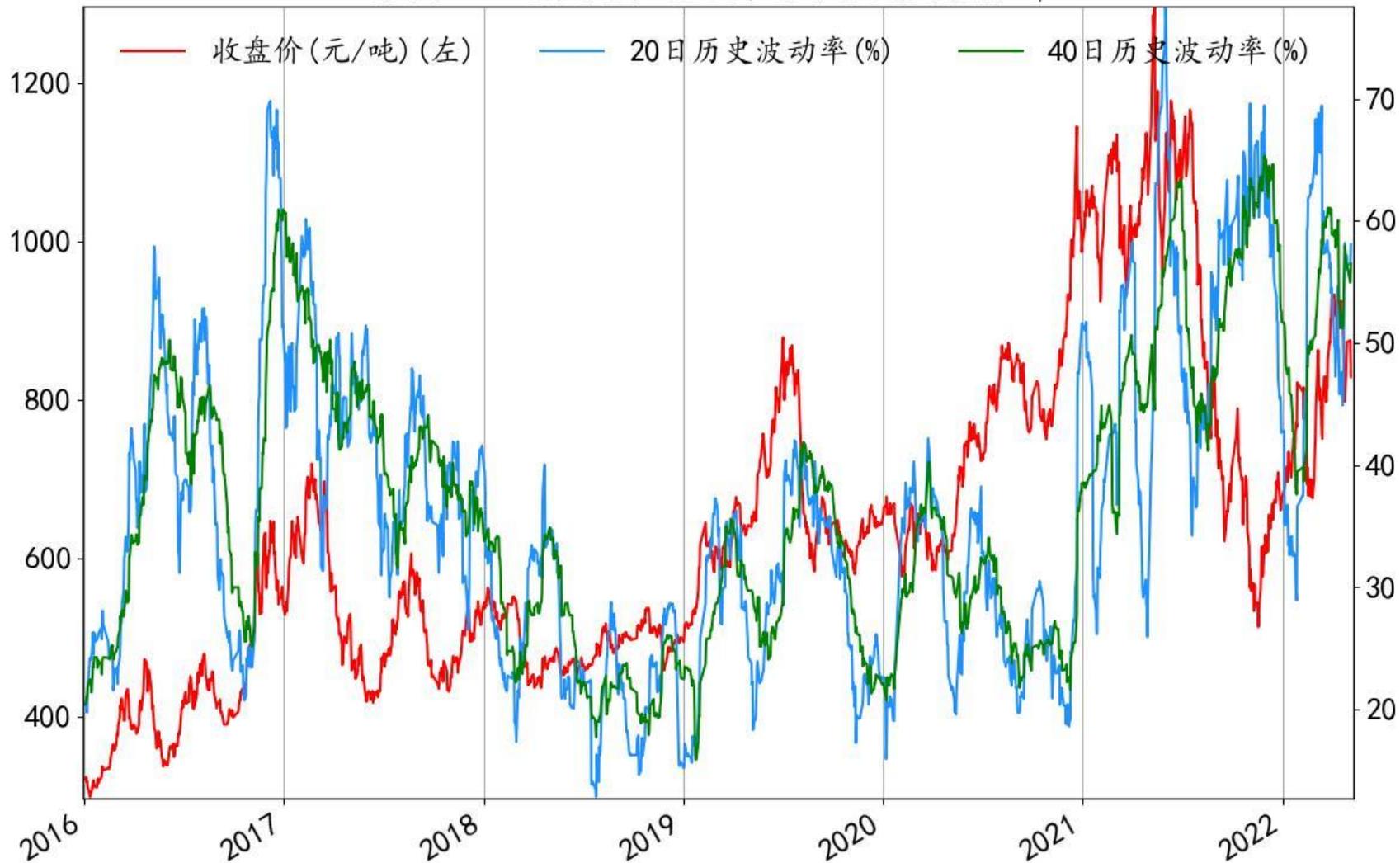
不锈钢指数收盘价和历史波动率



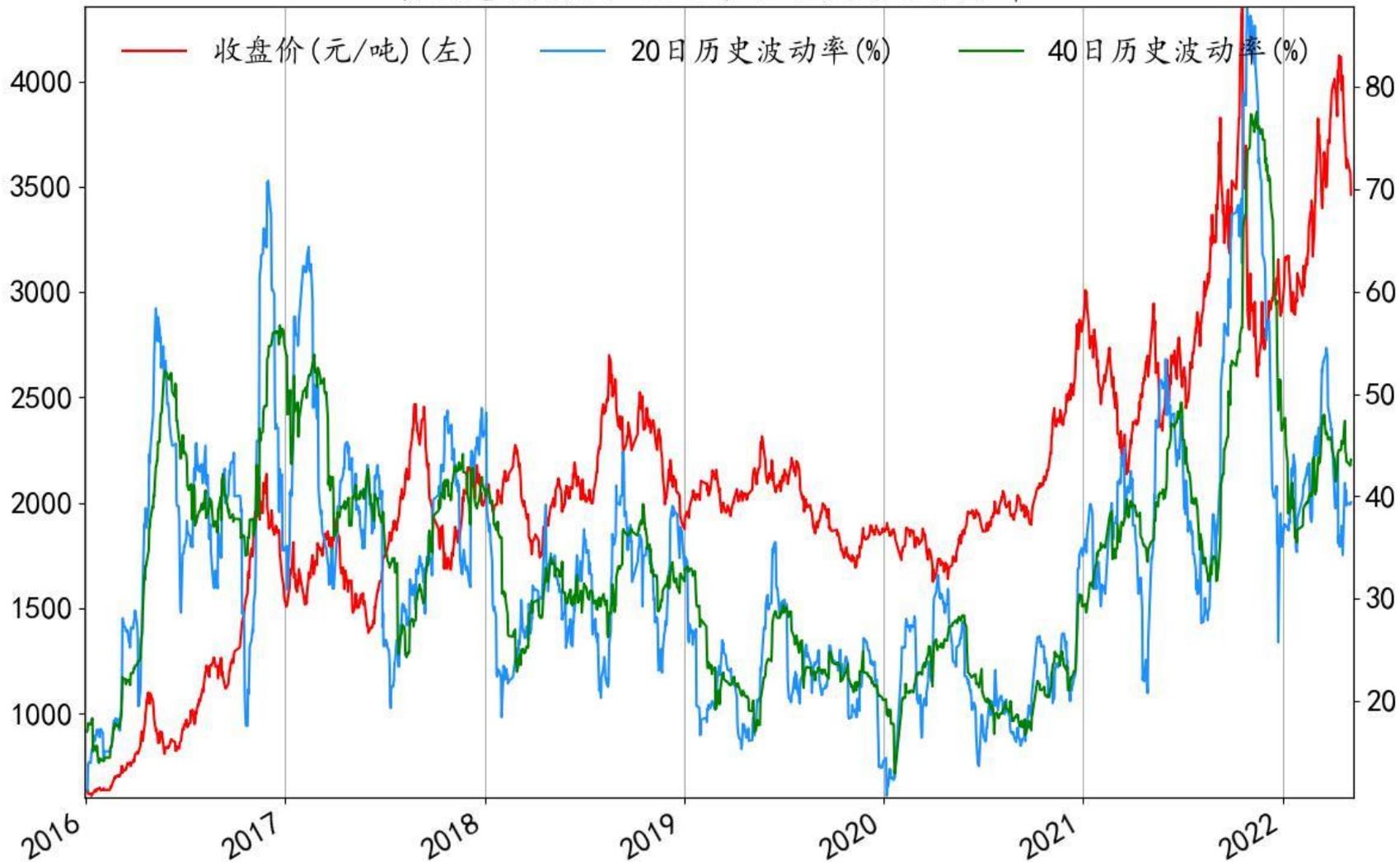
热卷指数收盘价和历史波动率



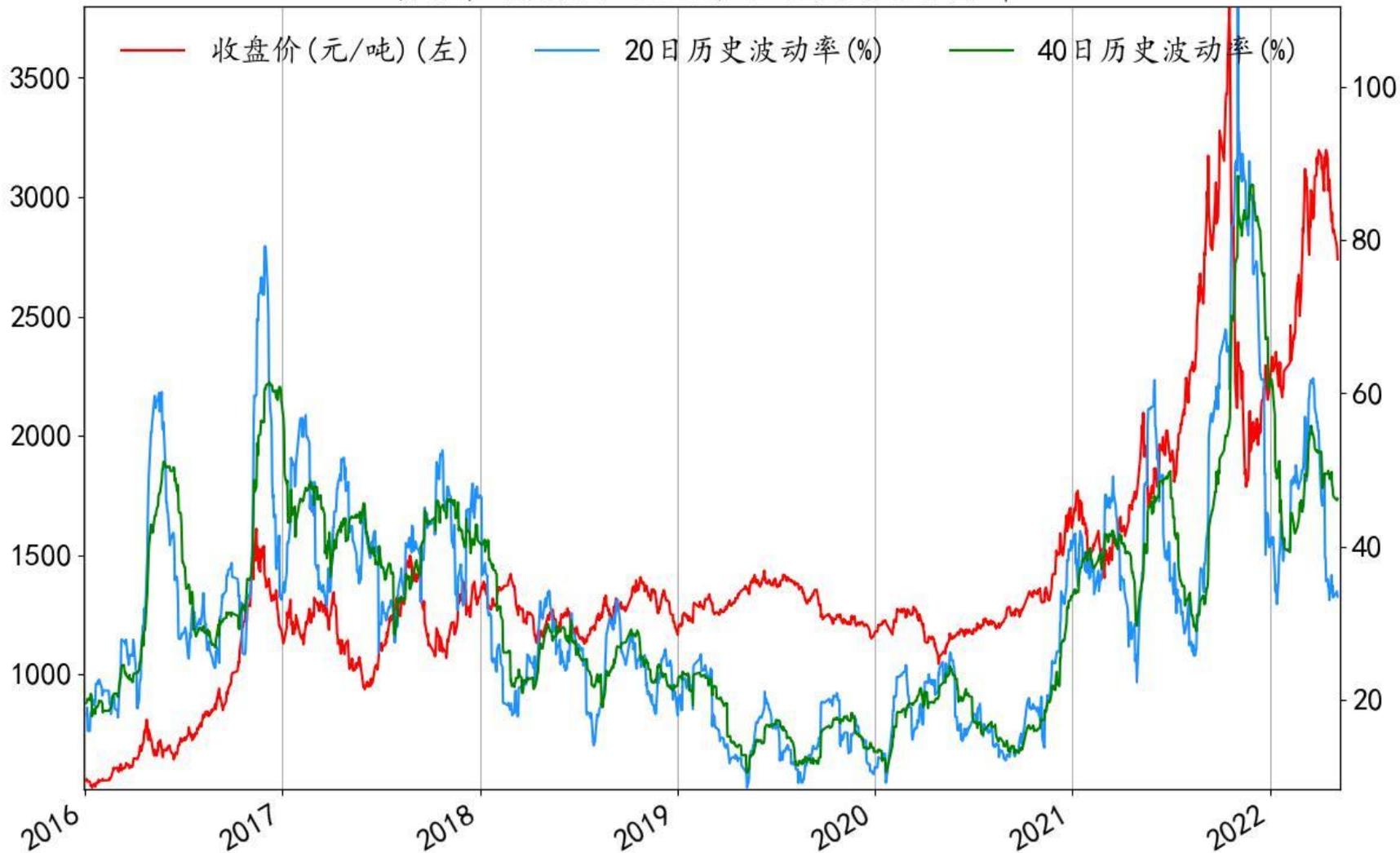
铁矿石指数收盘价和历史波动率



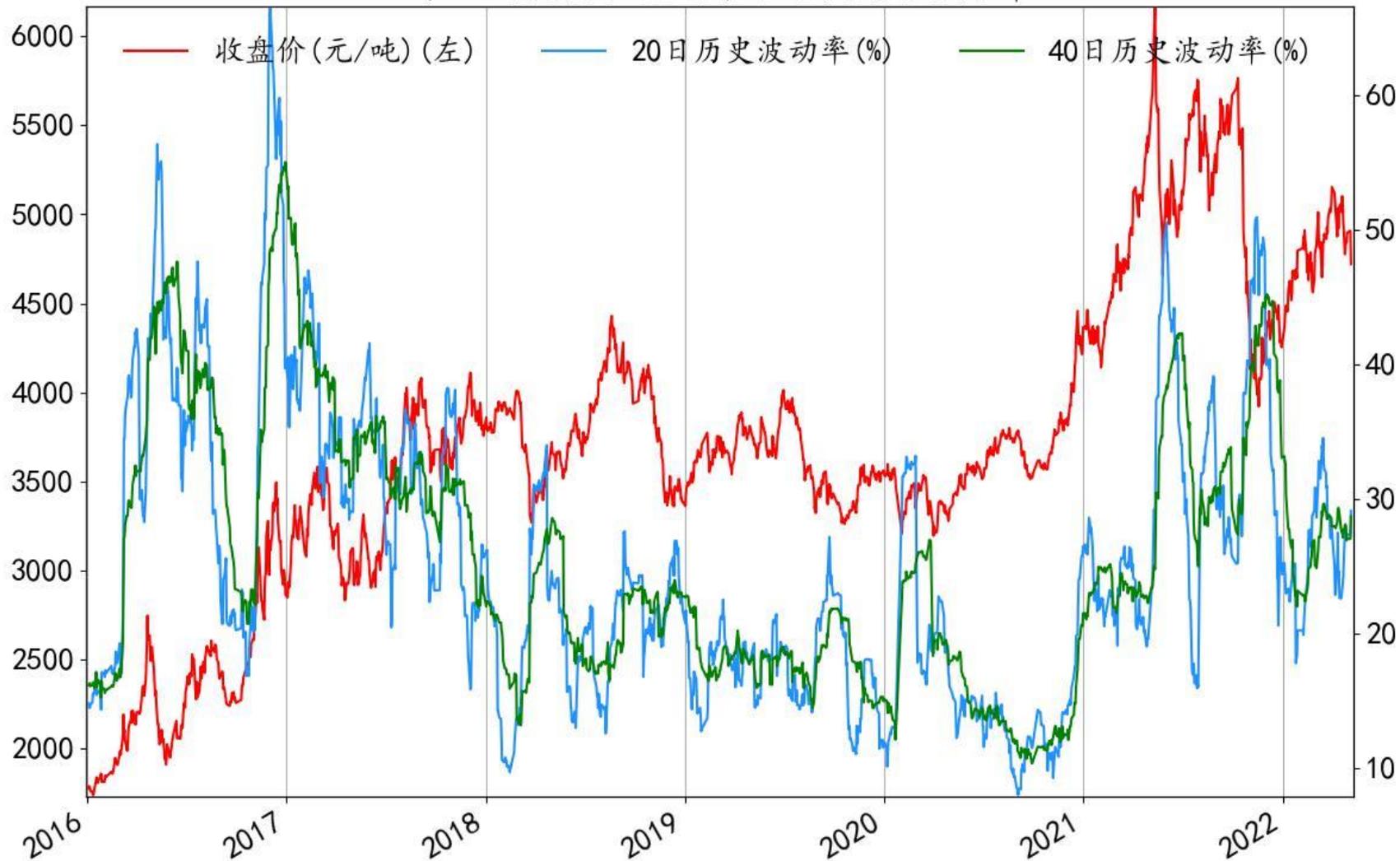
焦炭指数收盘价和历史波动率



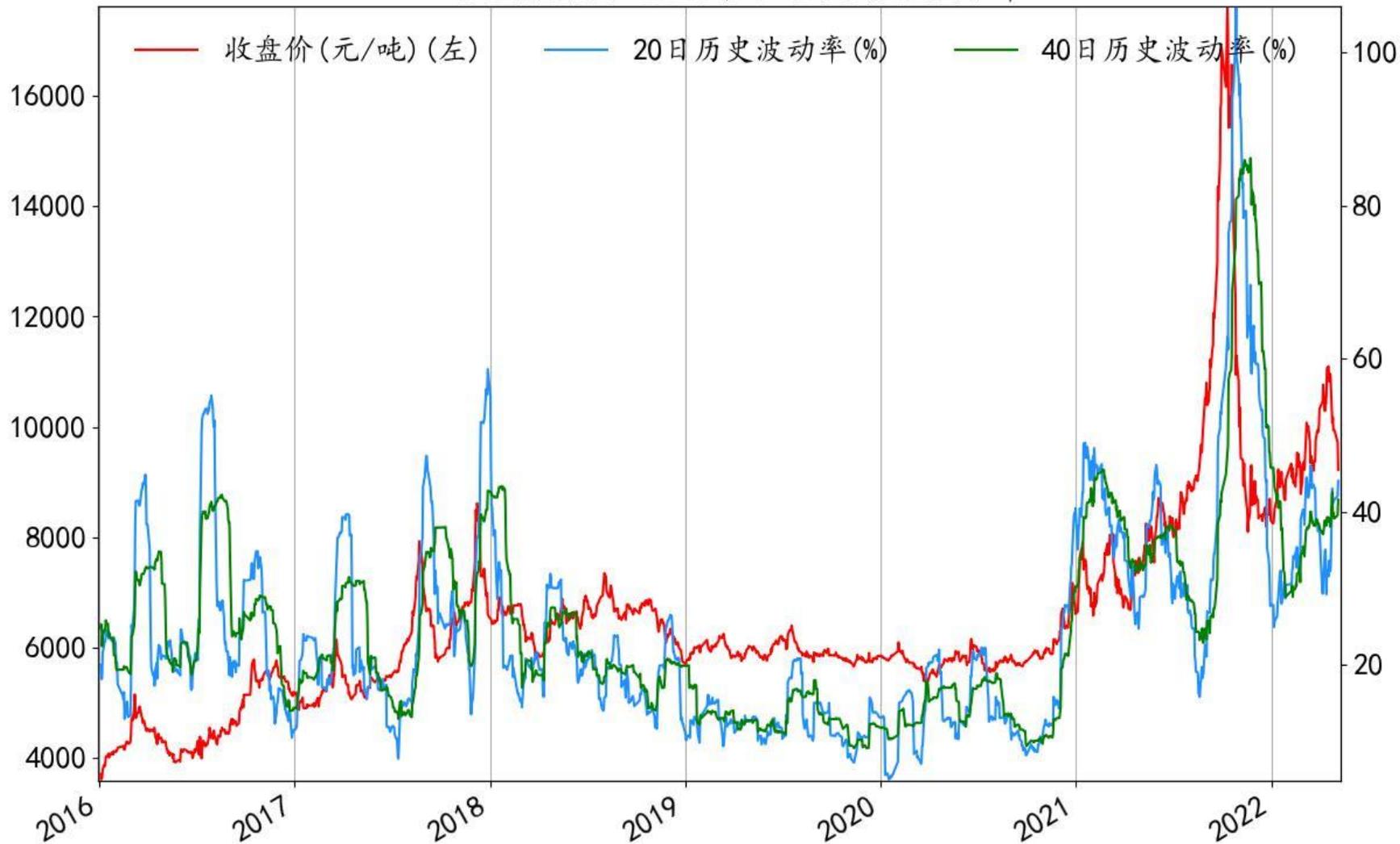
焦煤指数收盘价和历史波动率



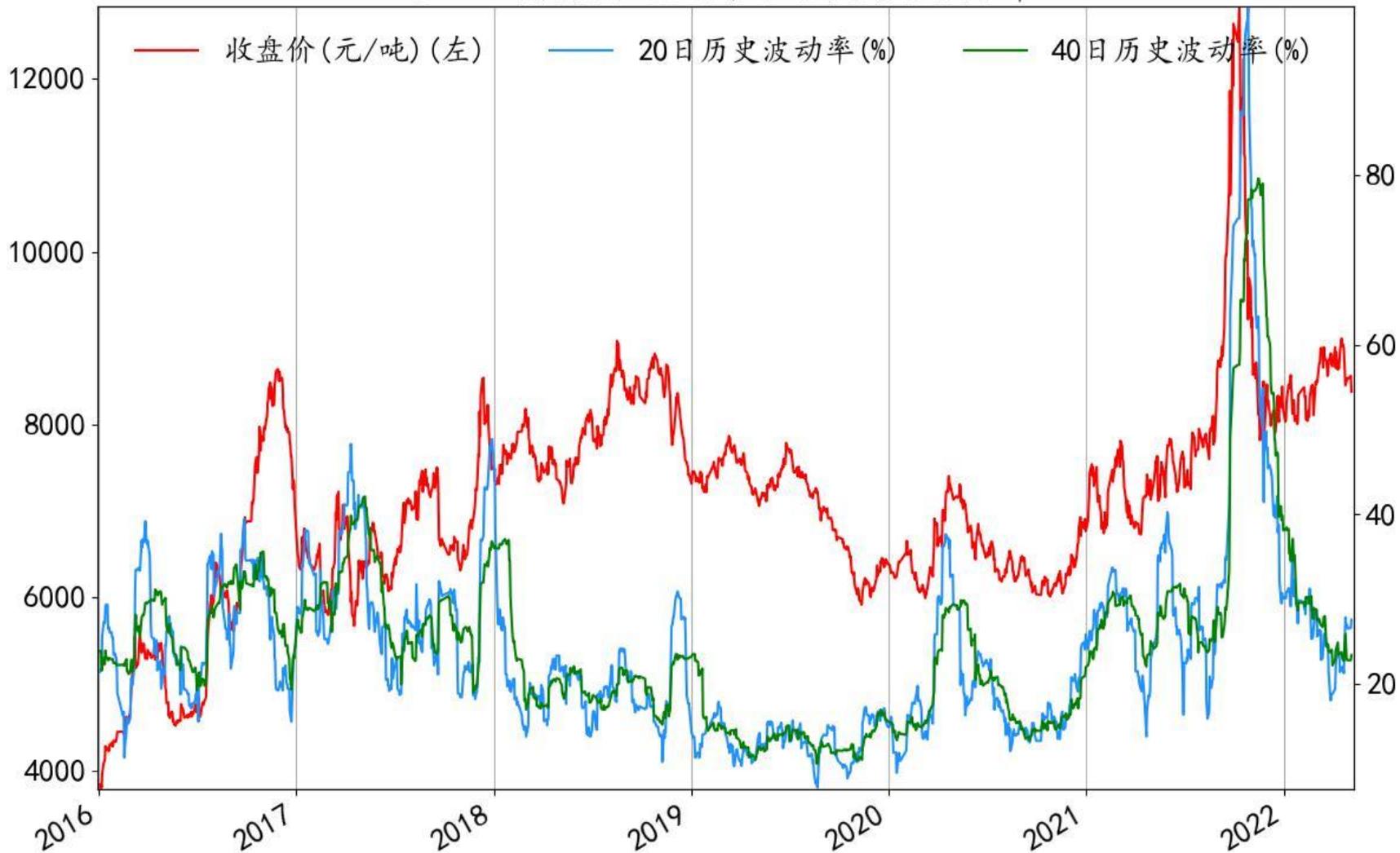
螺纹指数收盘价和历史波动率



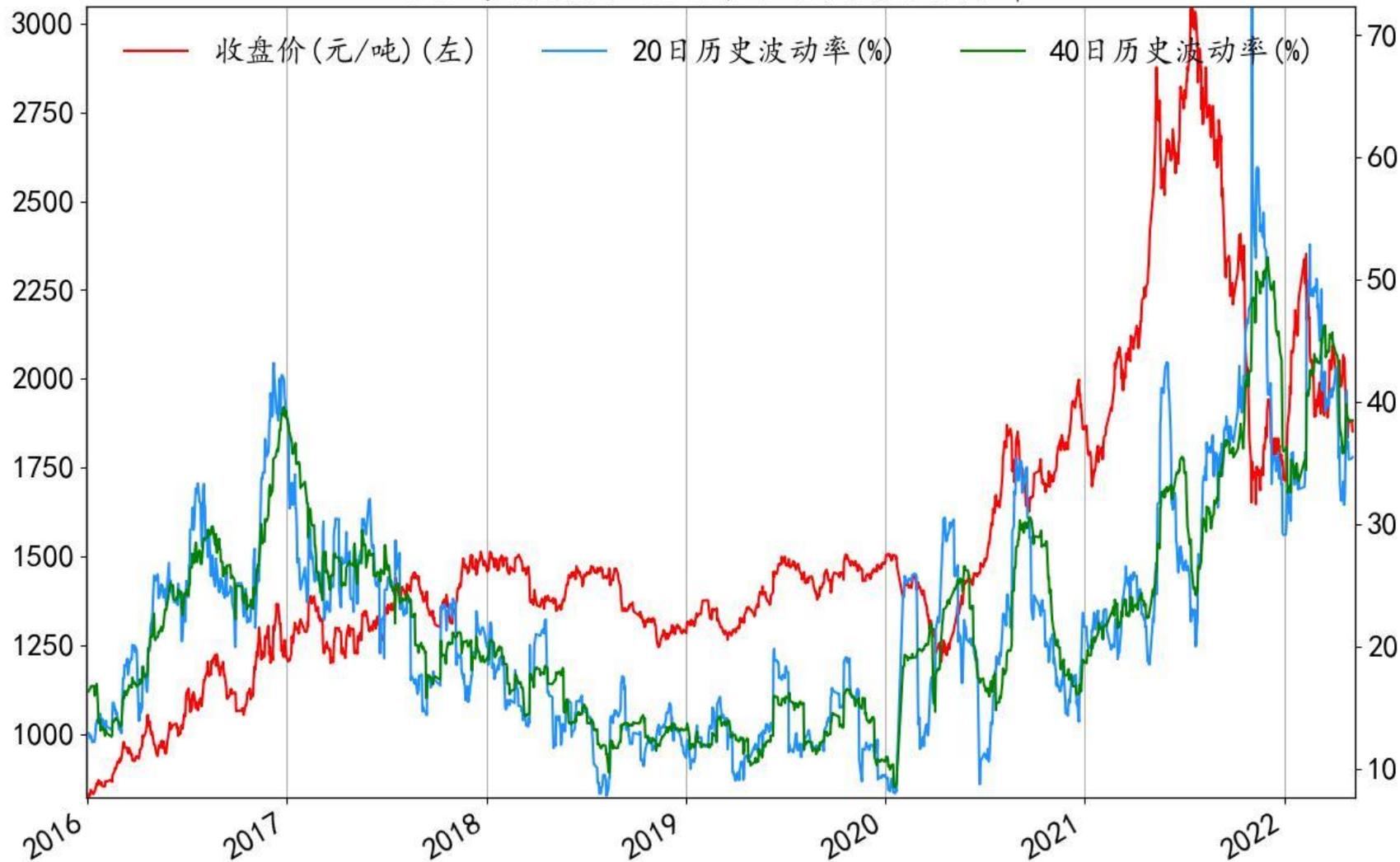
硅铁指数收盘价和历史波动率



锰硅指数收盘价和历史波动率



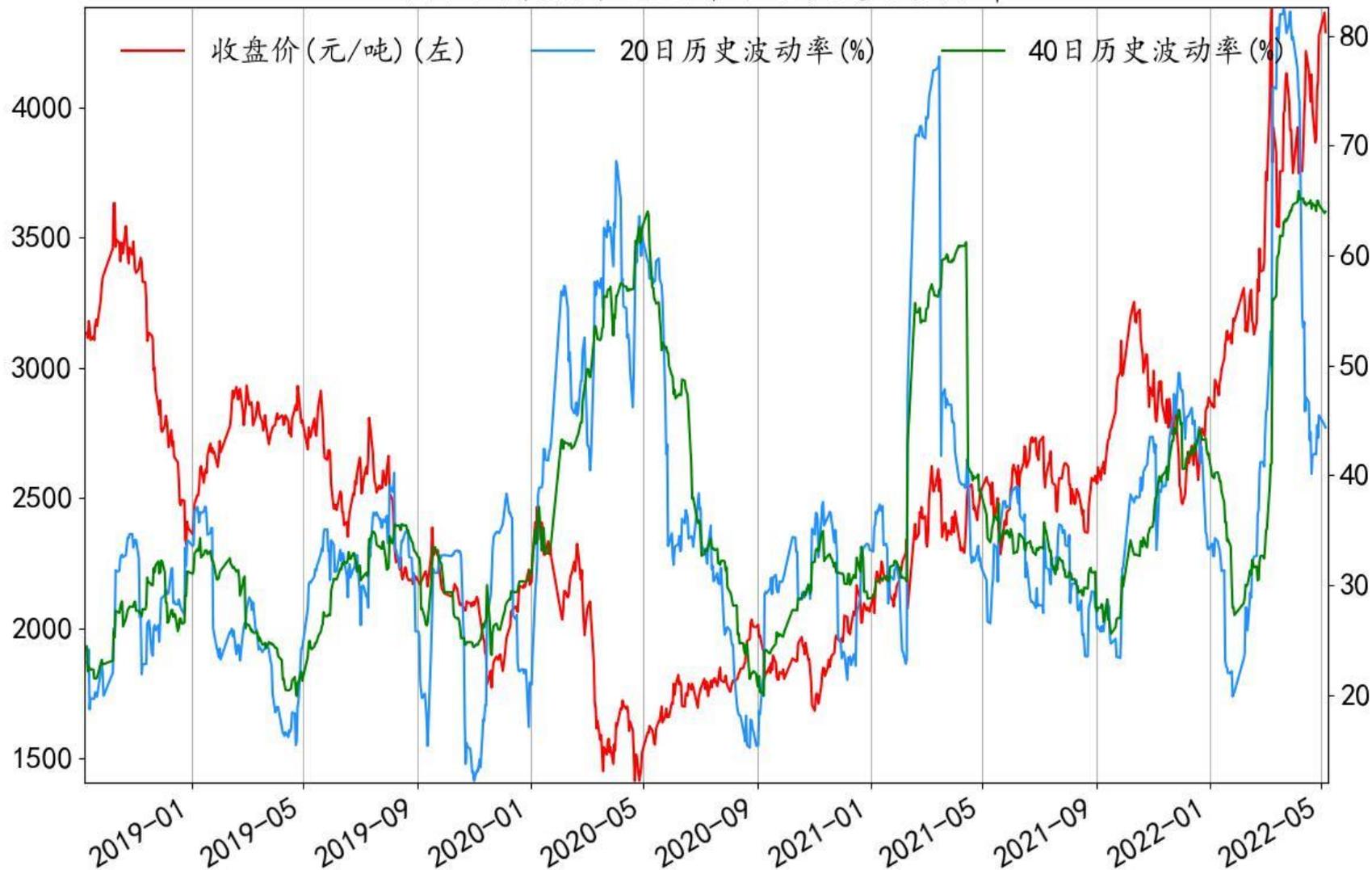
玻璃指数收盘价和历史波动率



纯碱指数收盘价和历史波动率



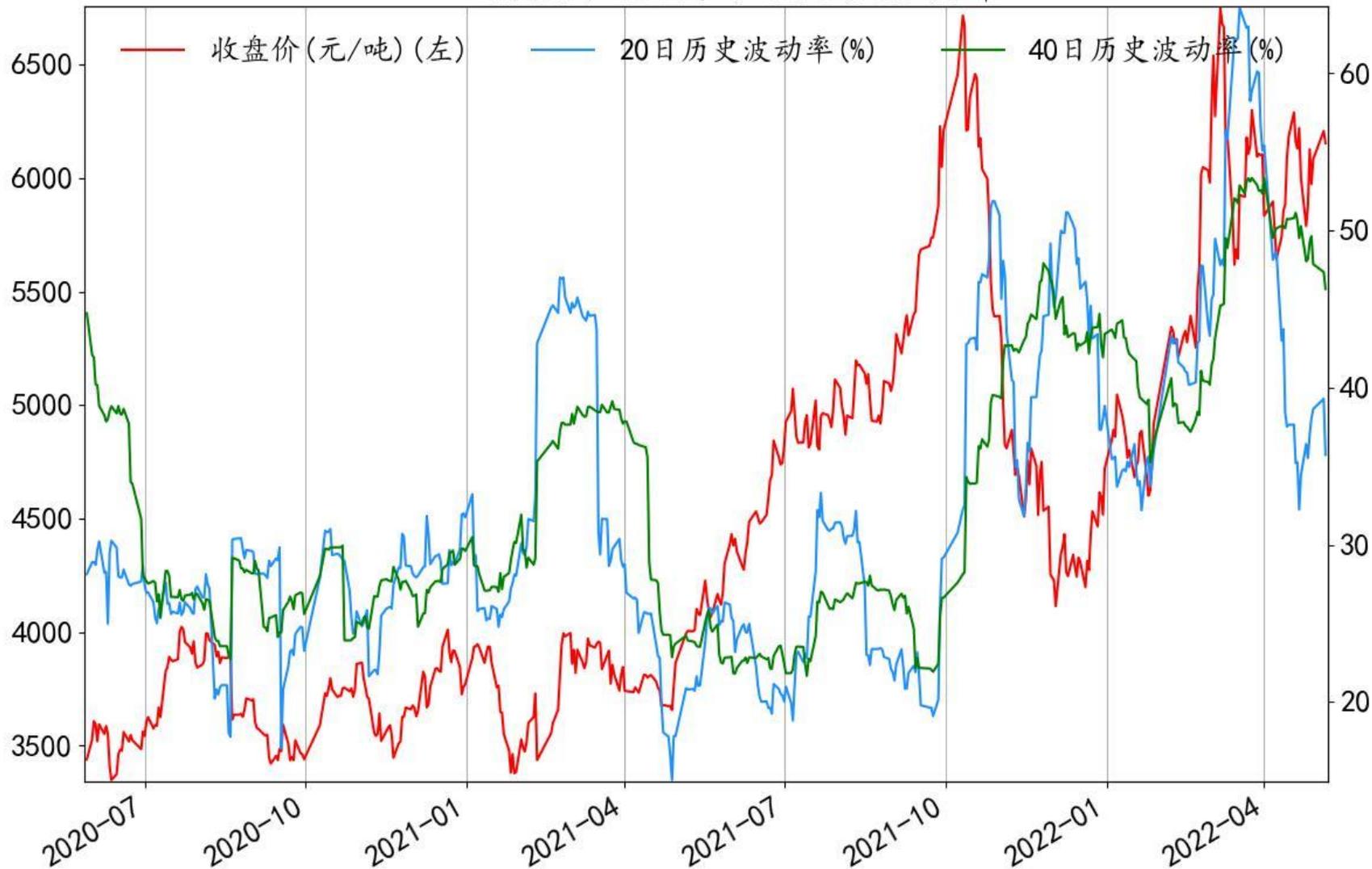
燃油指数收盘价和历史波动率



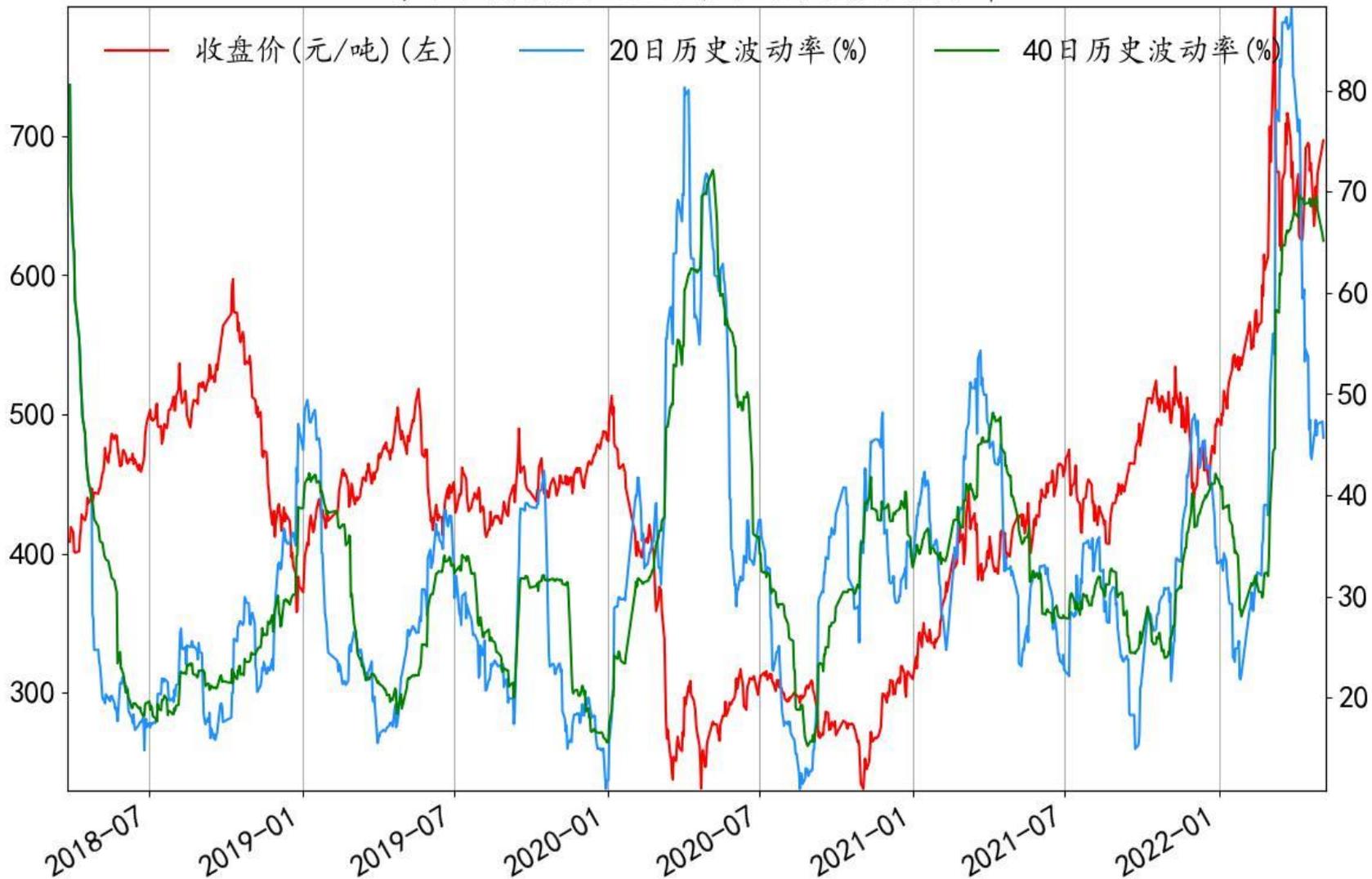
低硫燃油指数收盘价和历史波动率



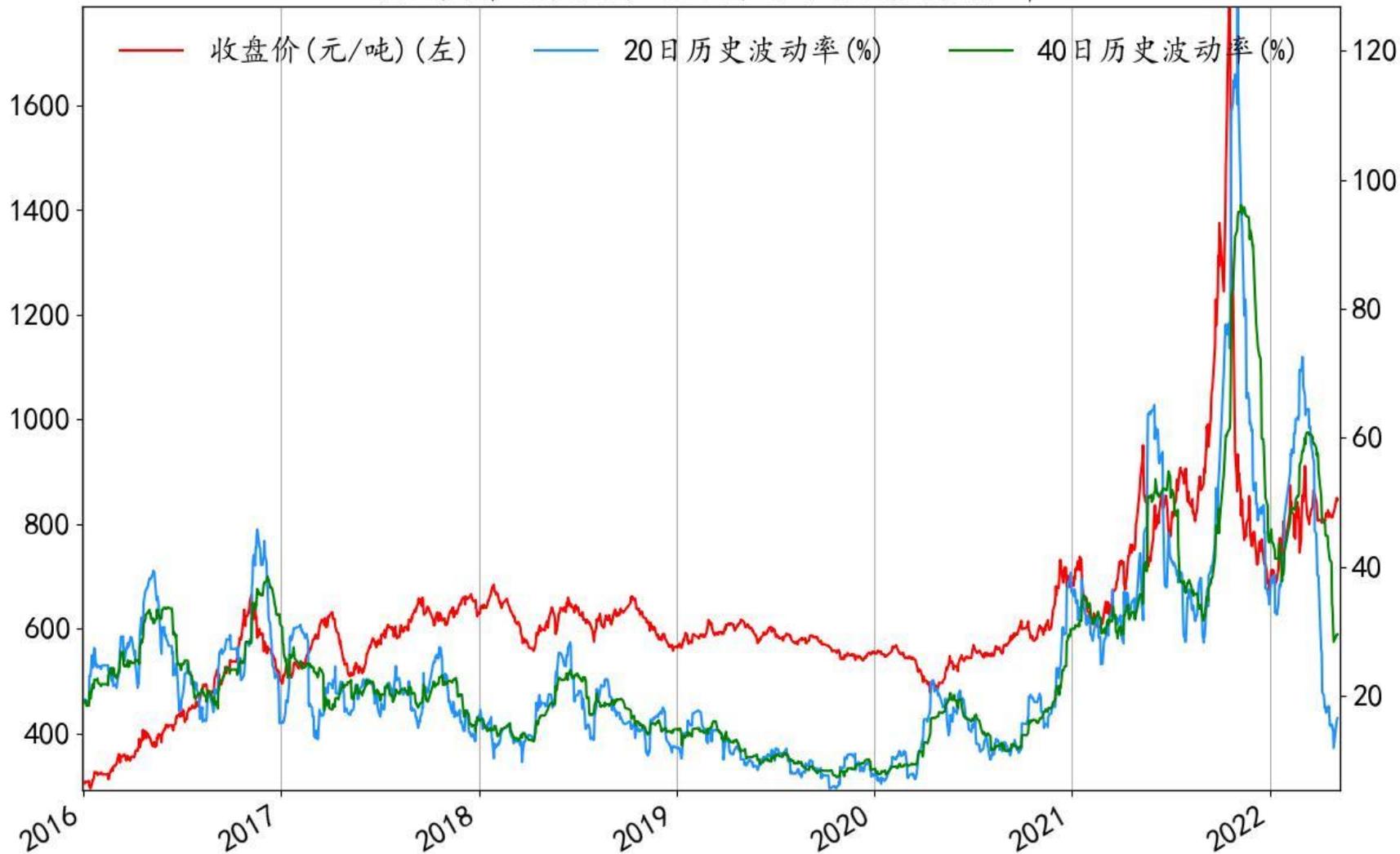
LPG 指数收盘价和历史波动率



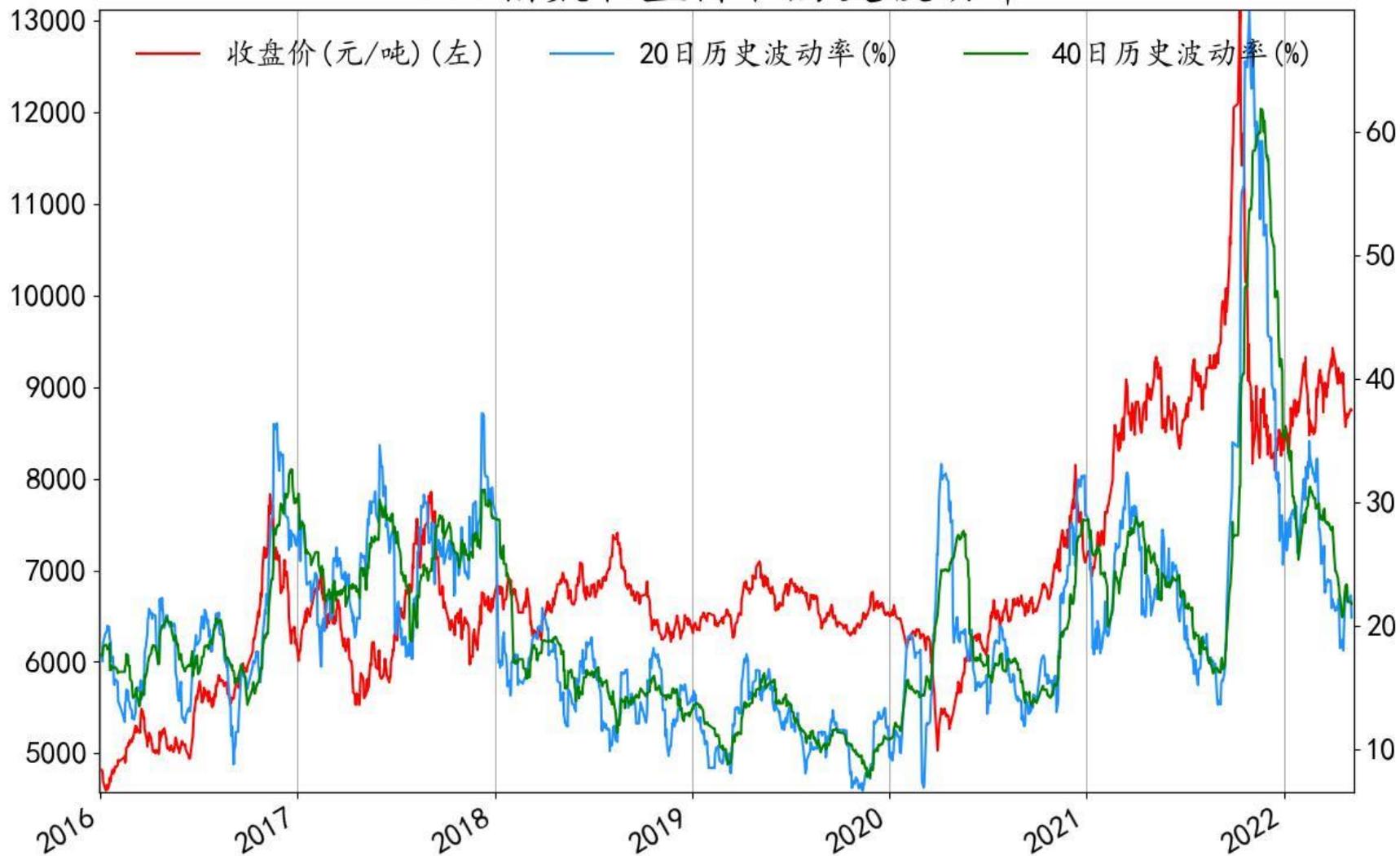
原油指数收盘价和历史波动率



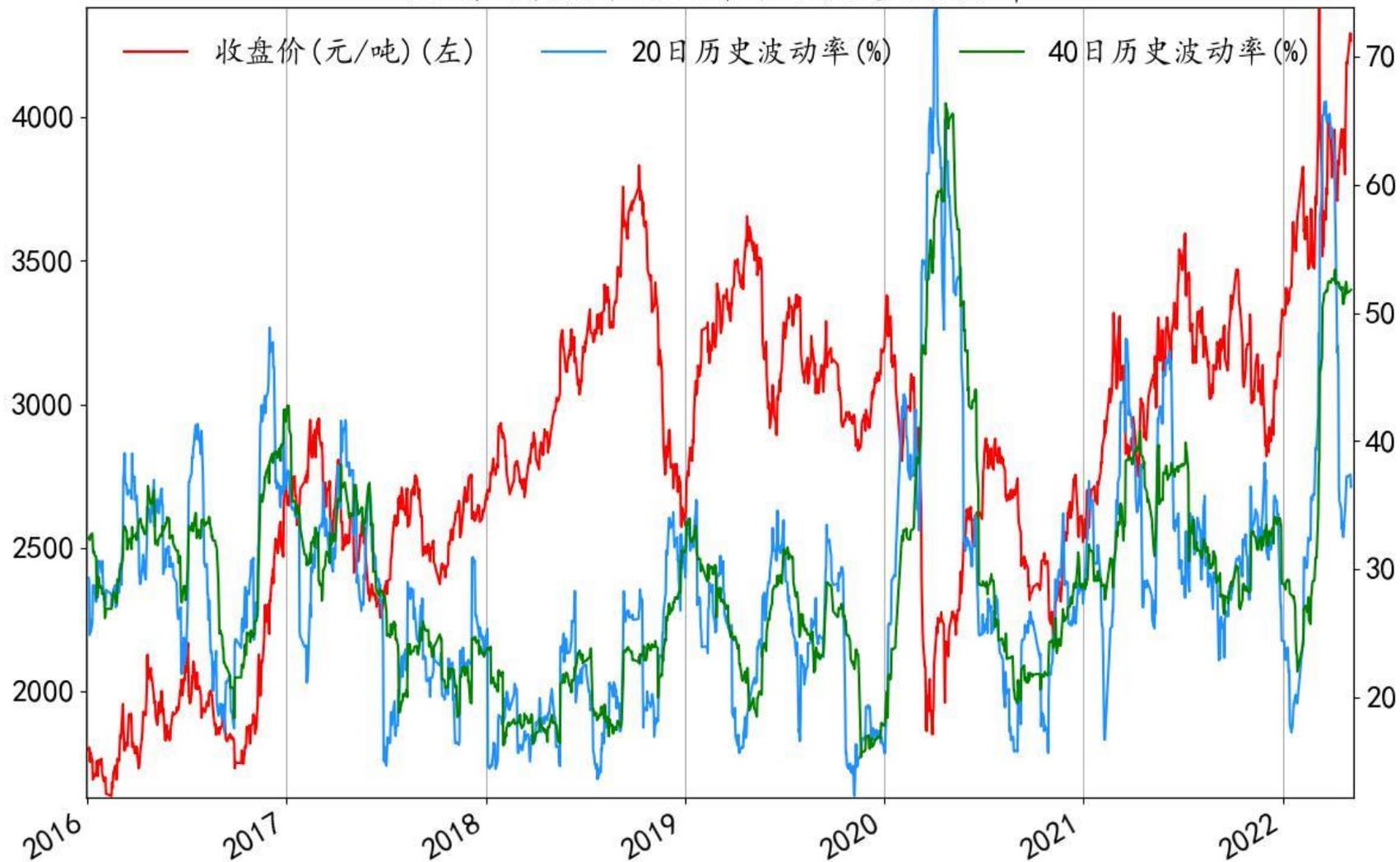
动力煤指数收盘价和历史波动率



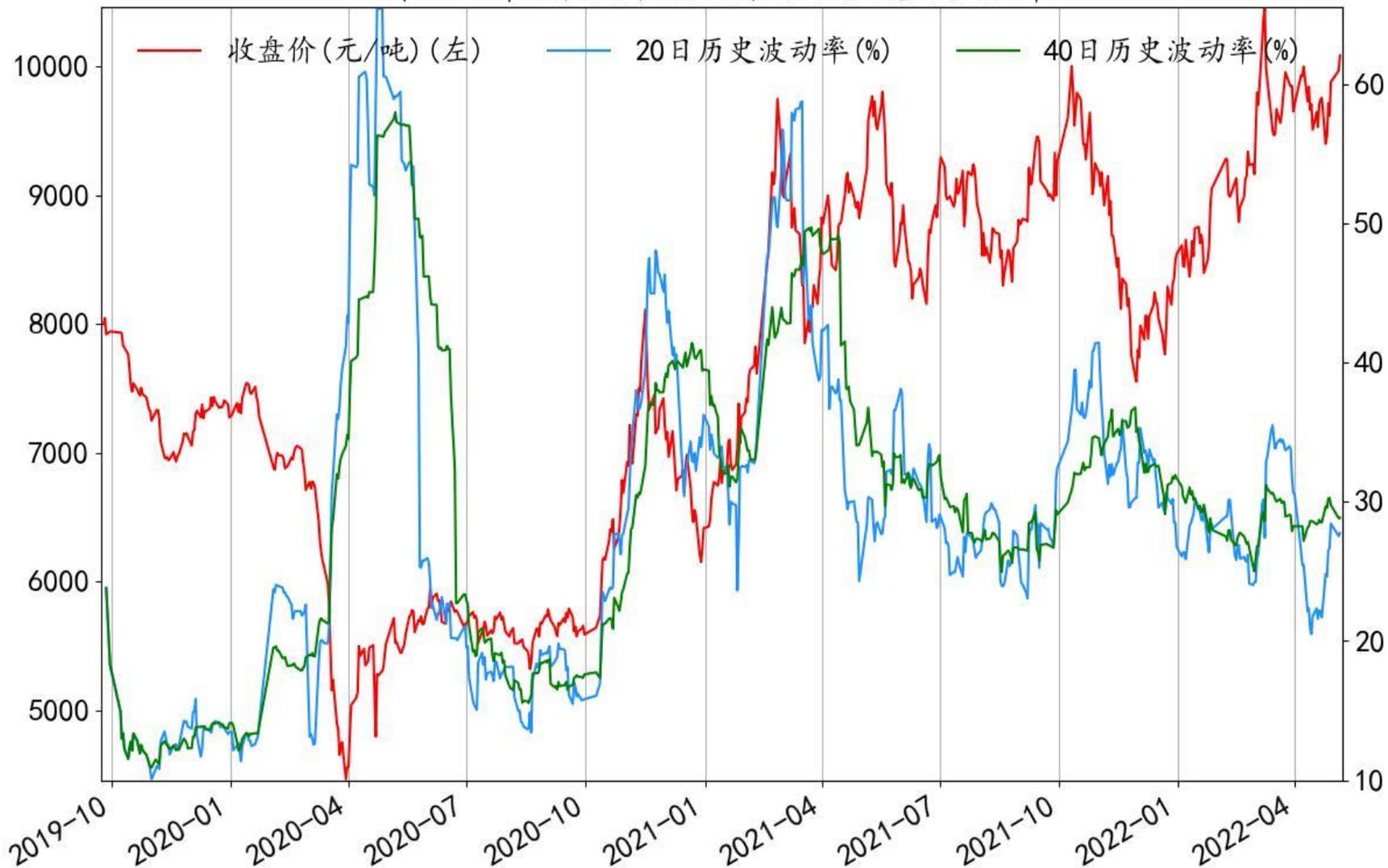
PVC指数收盘价和历史波动率



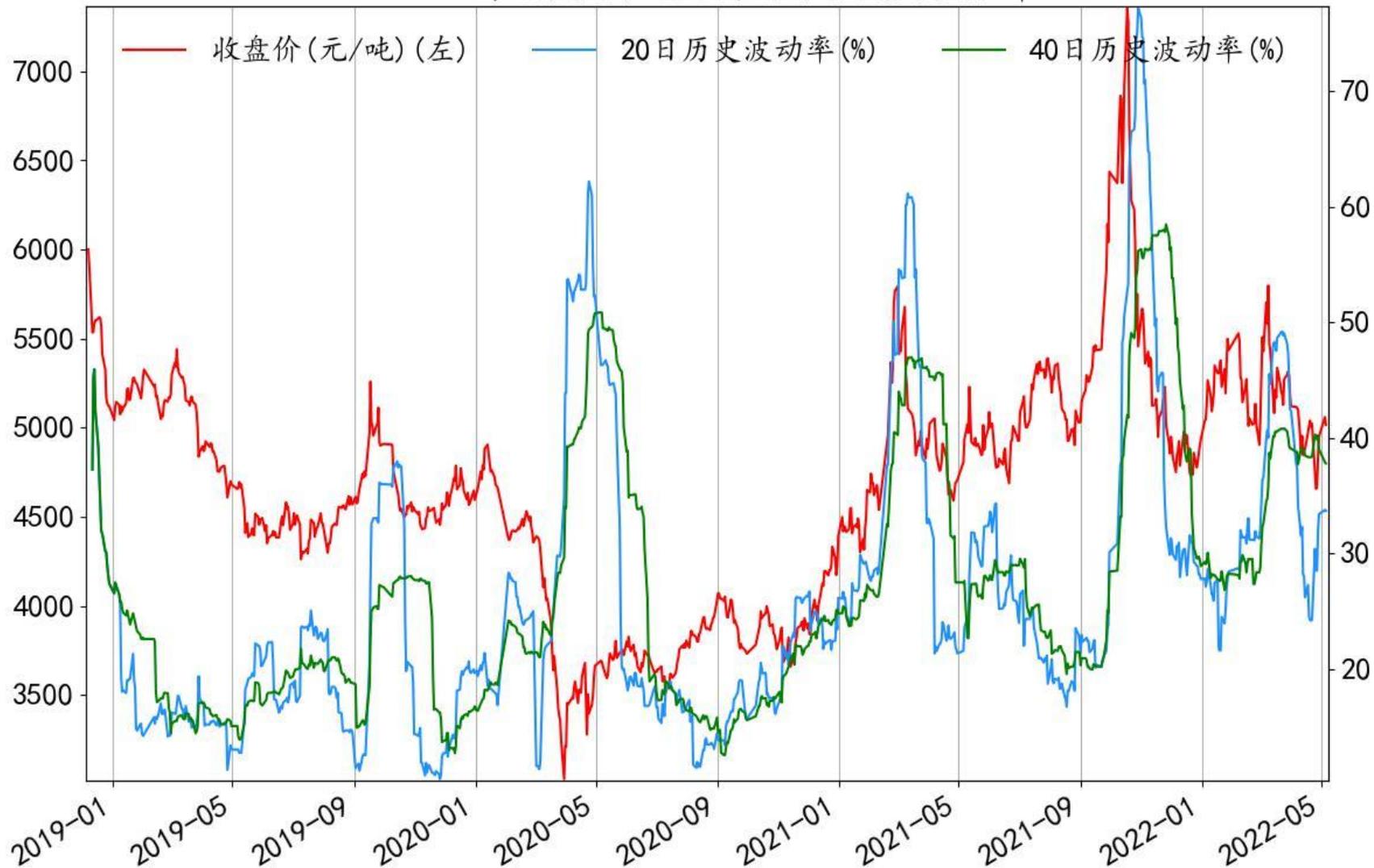
沥青指数收盘价和历史波动率



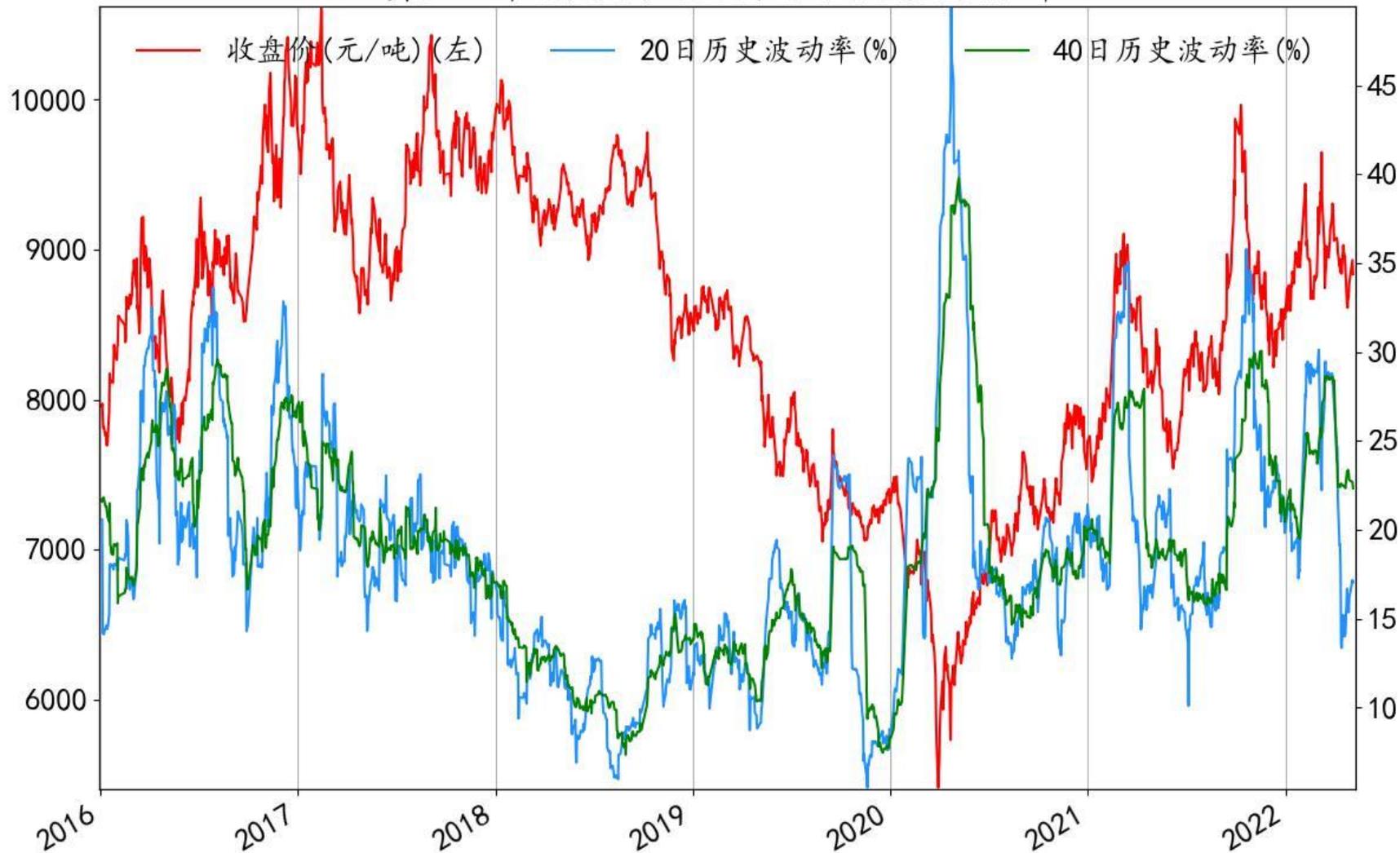
苯乙烯指数收盘价和历史波动率



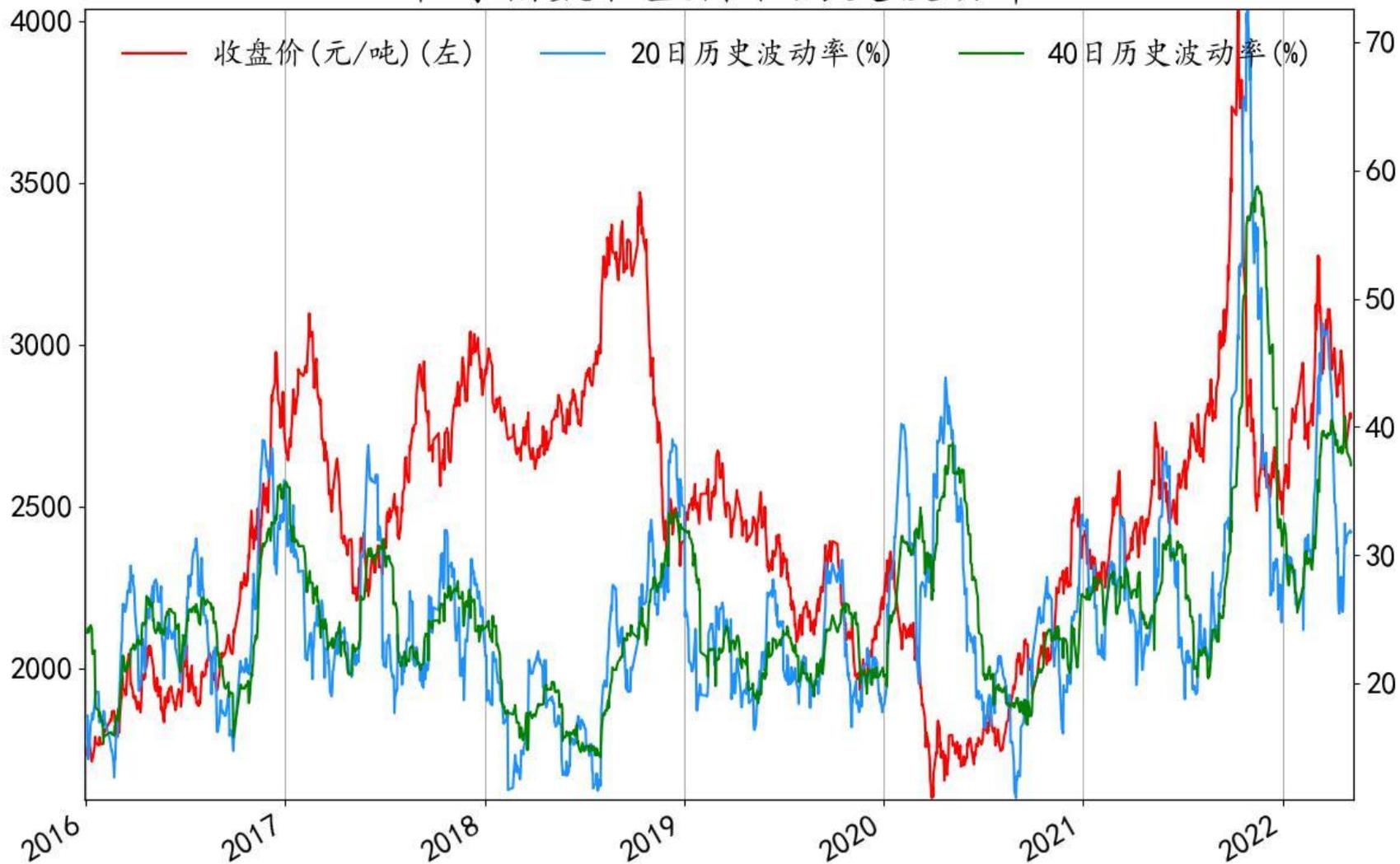
乙二醇指数收盘价和历史波动率



聚乙烯指数收盘价和历史波动率

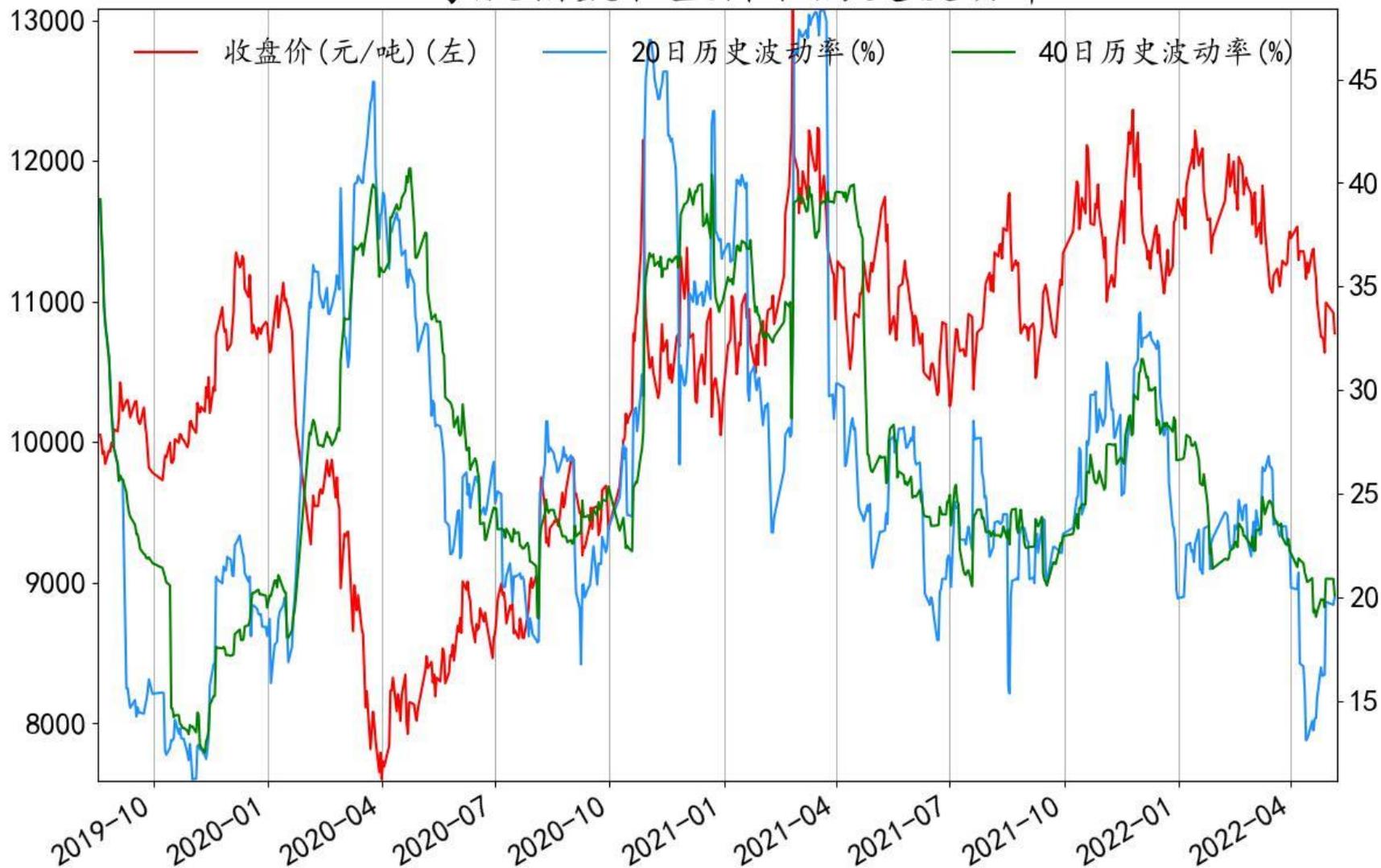


甲醇指数收盘价和历史波动率

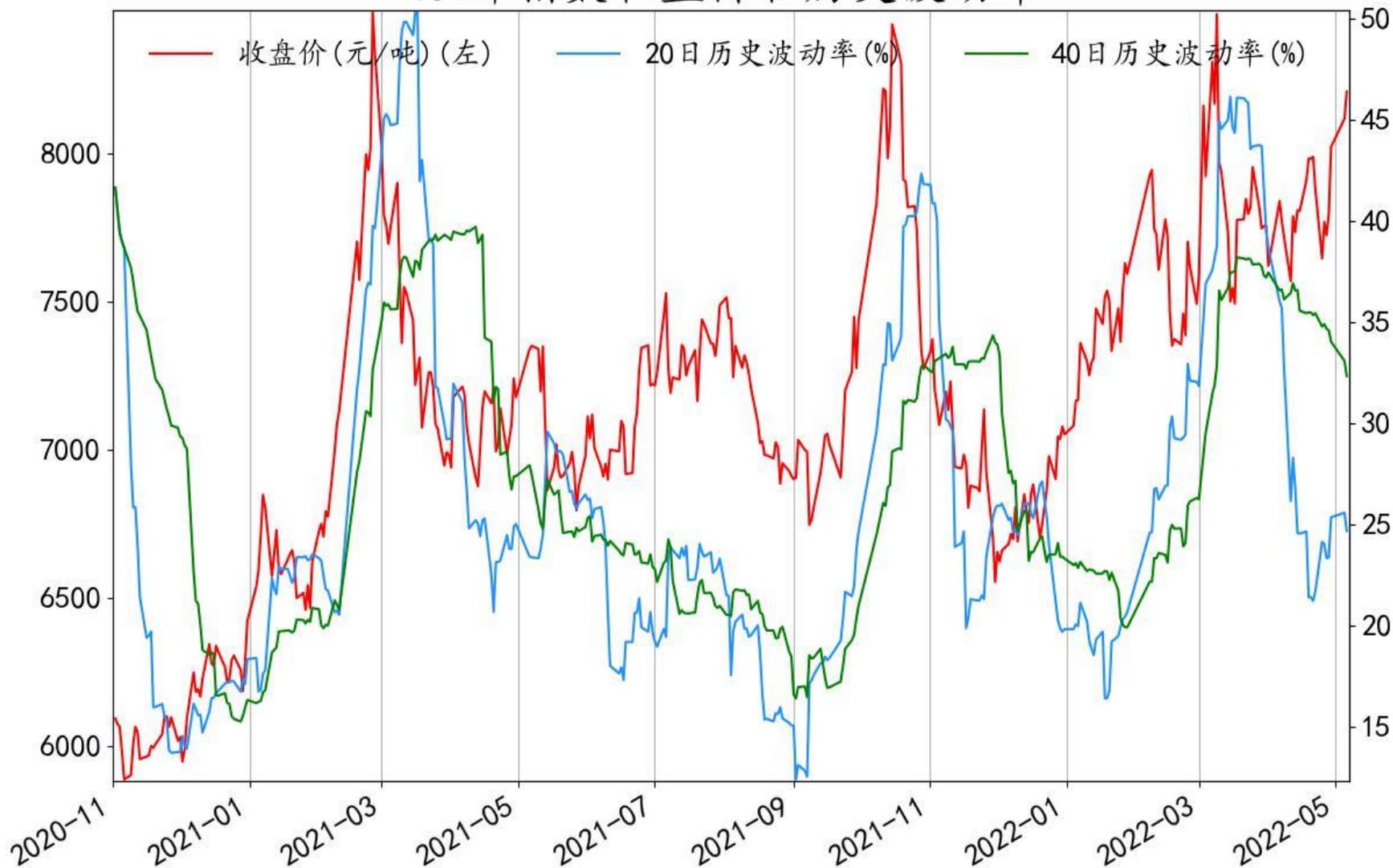


20号胶指数

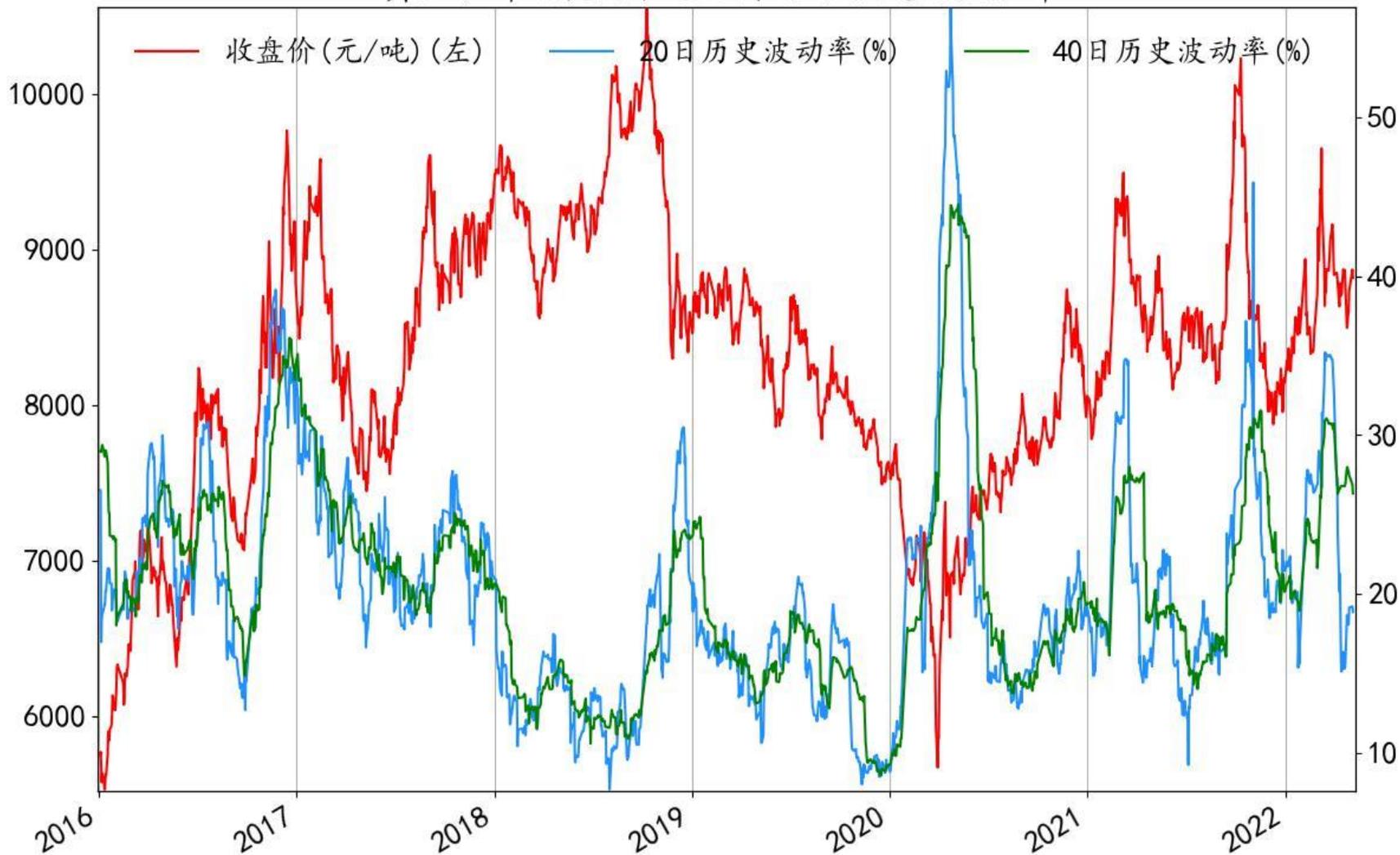
20号胶指数收盘价和历史波动率



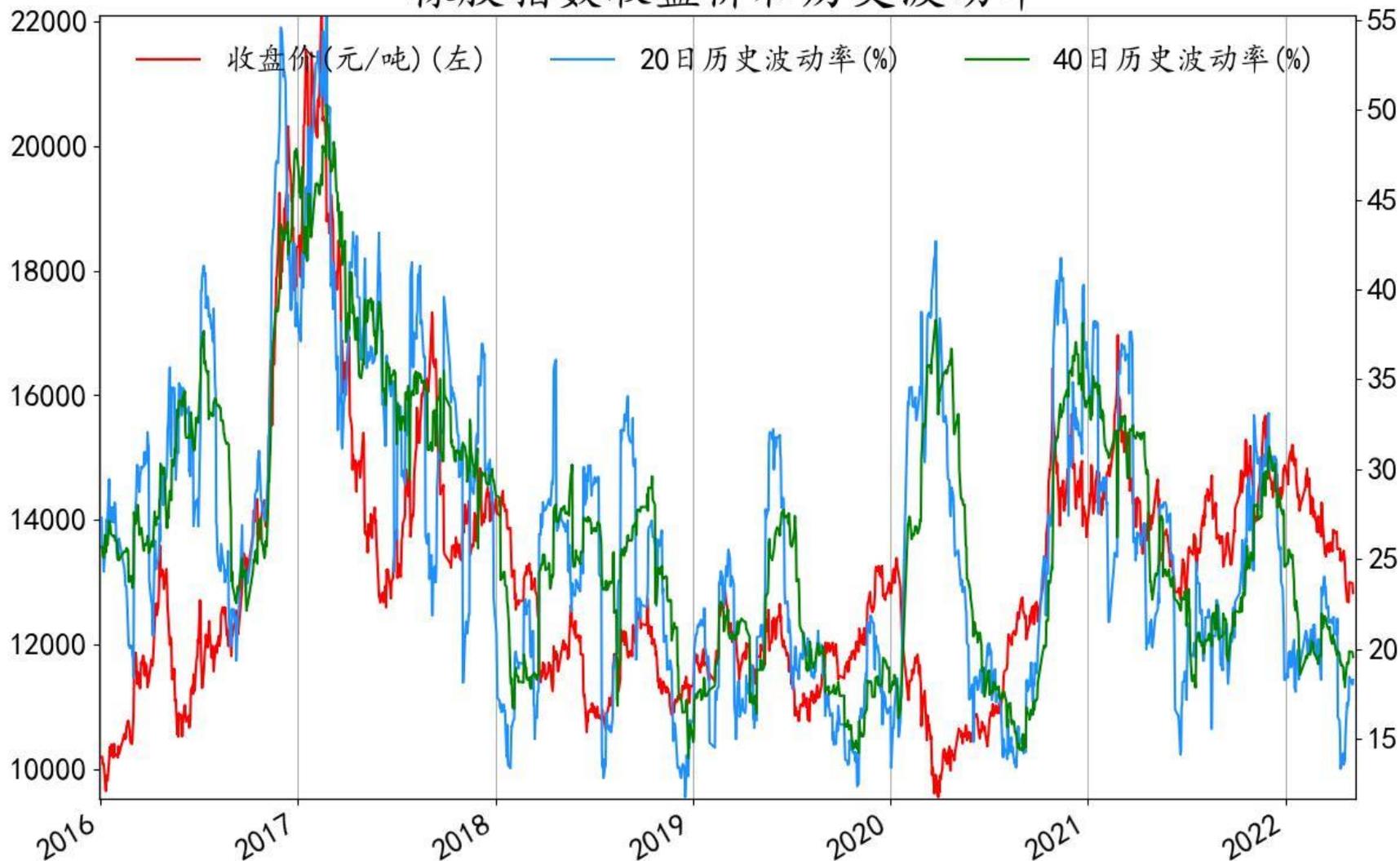
短纤指数收盘价和历史波动率



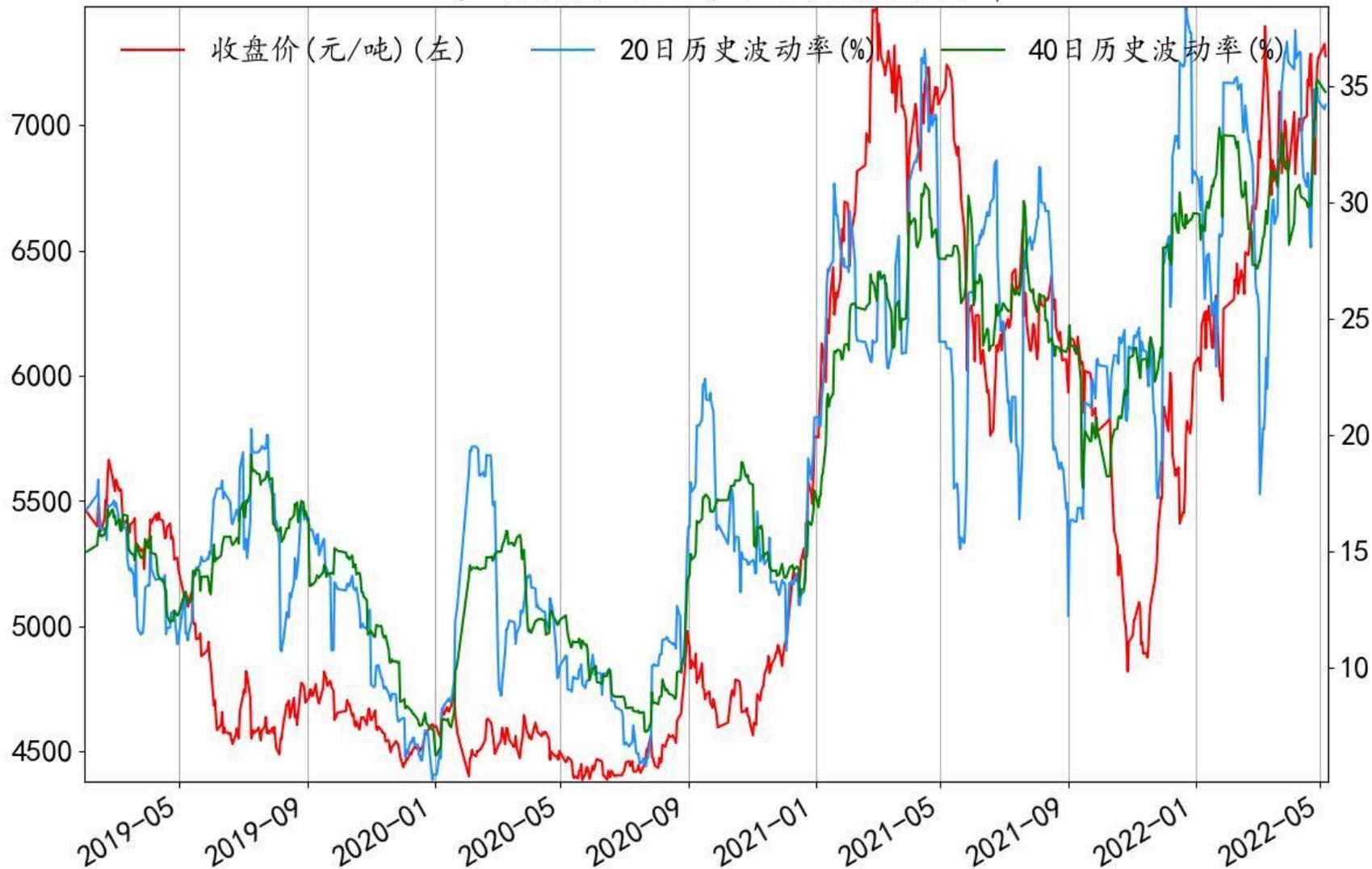
聚丙烯指数收盘价和历史波动率



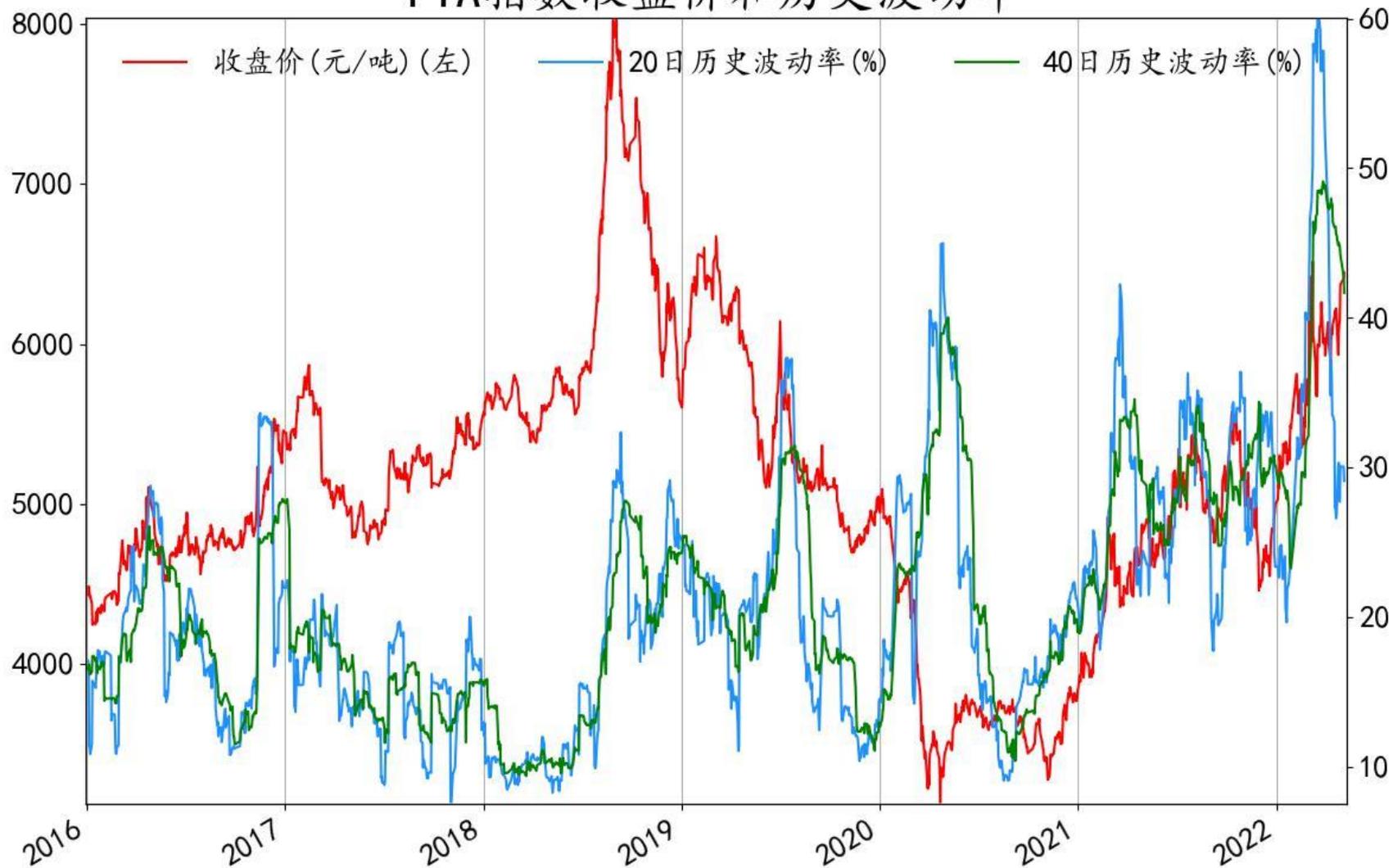
橡胶指数收盘价和历史波动率



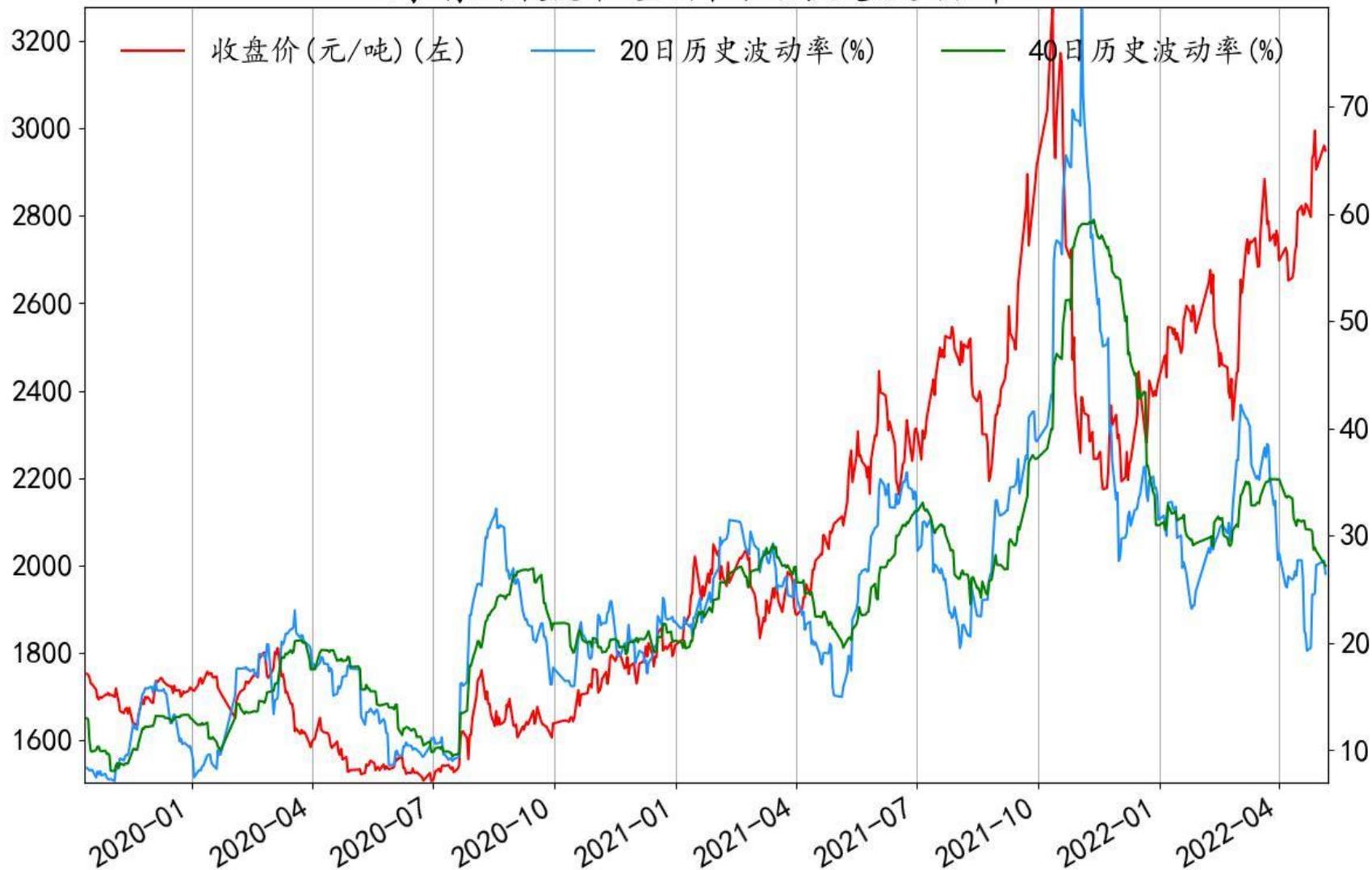
纸浆指数收盘价和历史波动率



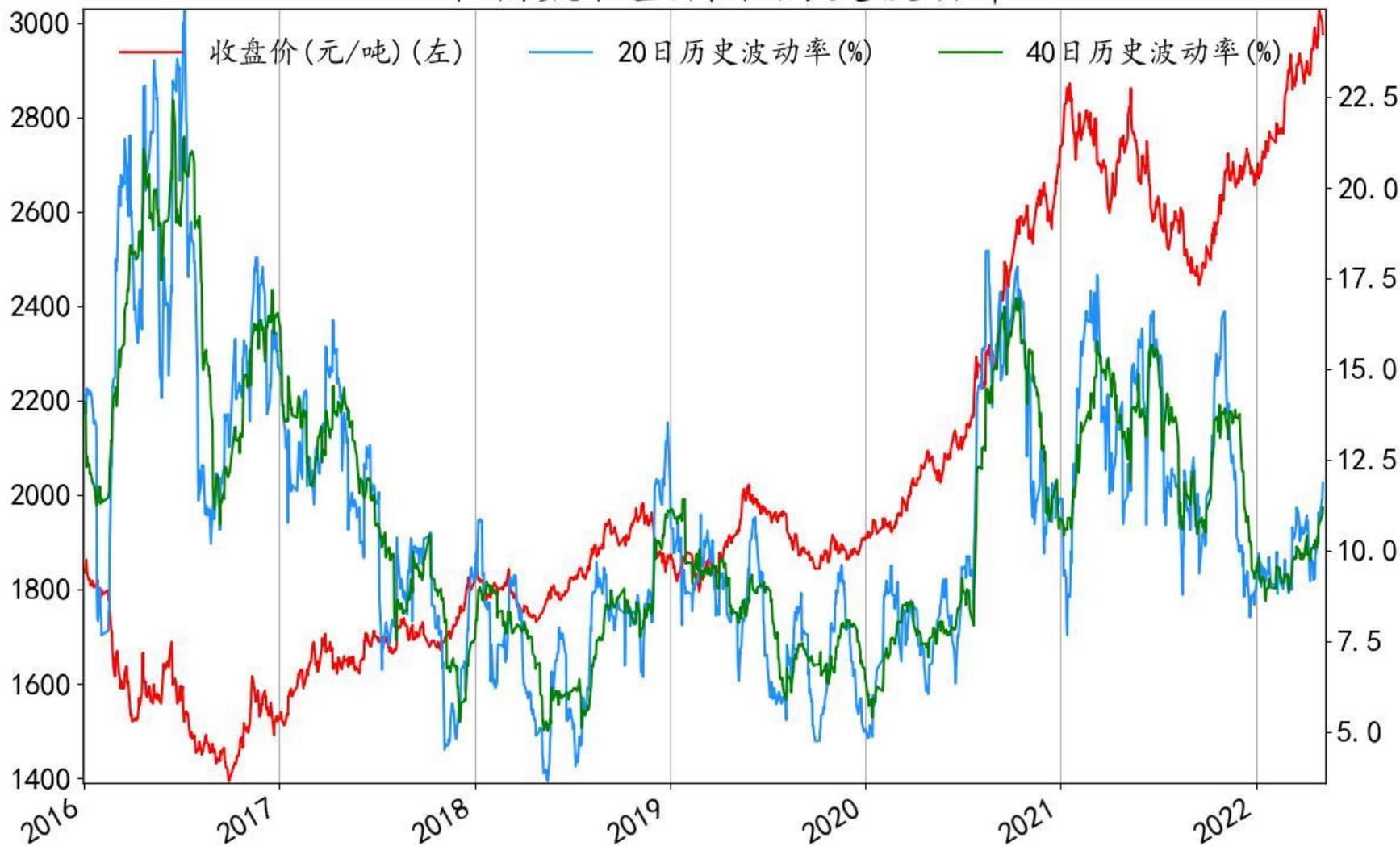
PTA指数收盘价和历史波动率



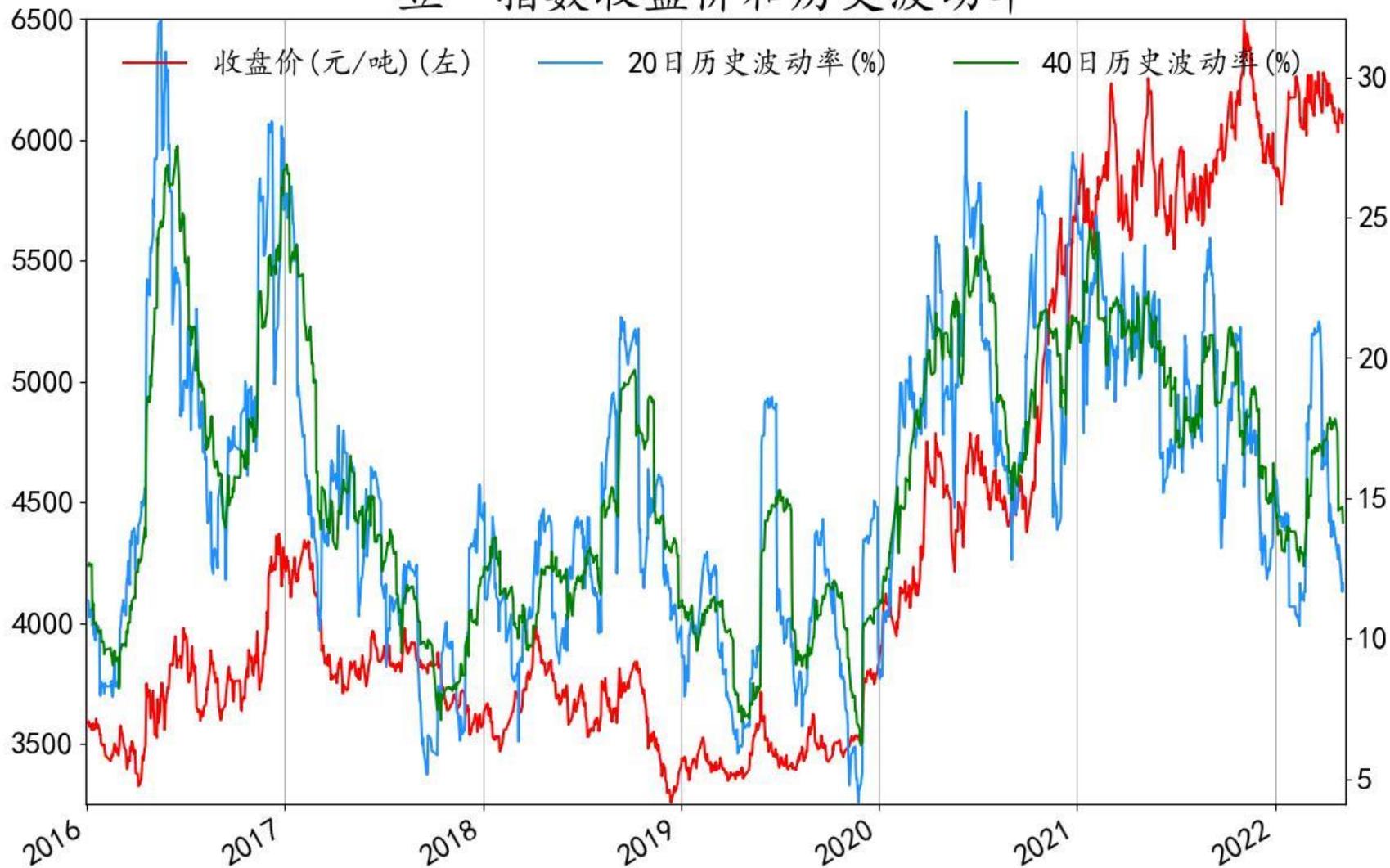
尿素指数收盘价和历史波动率



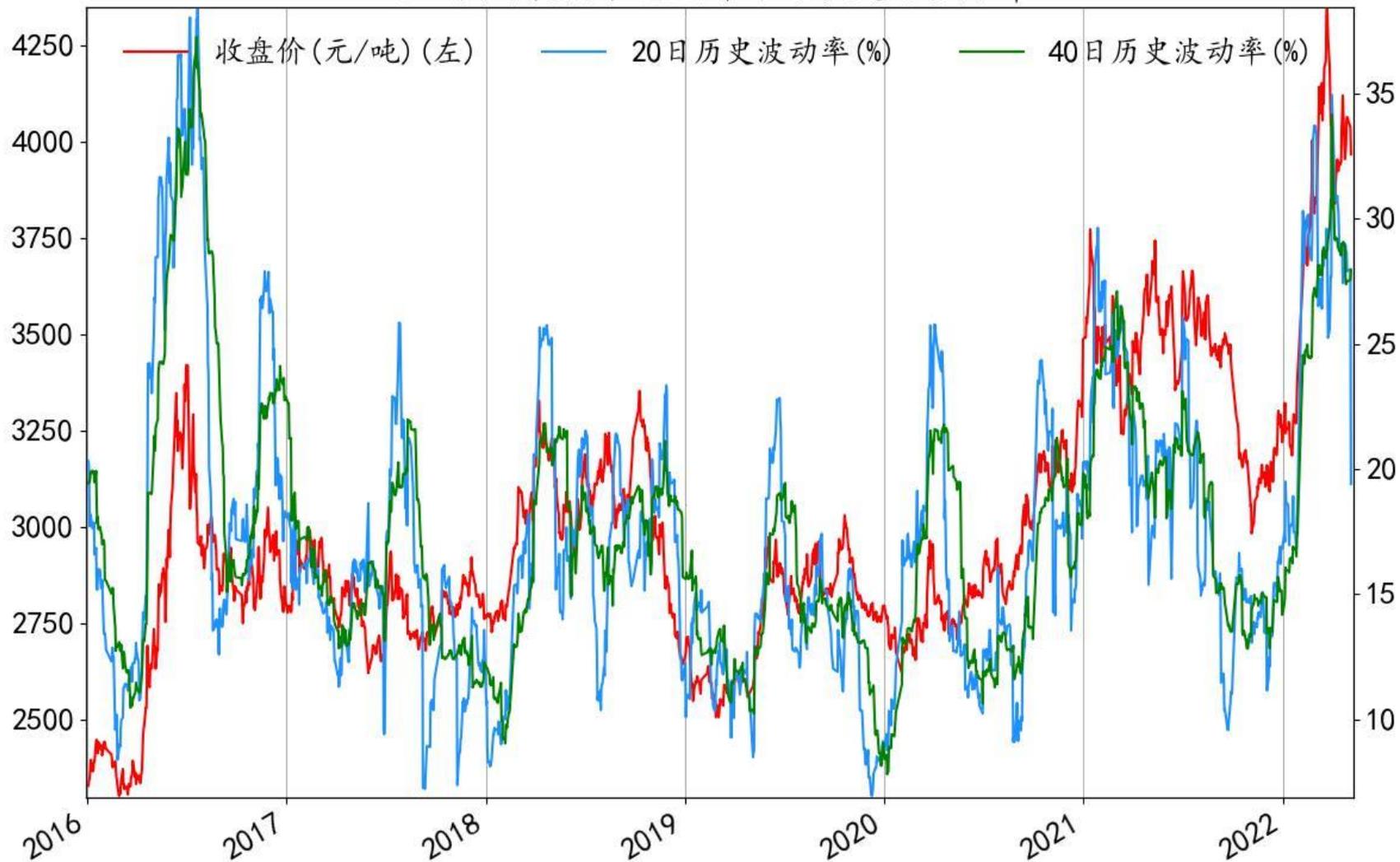
玉米指数收盘价和历史波动率



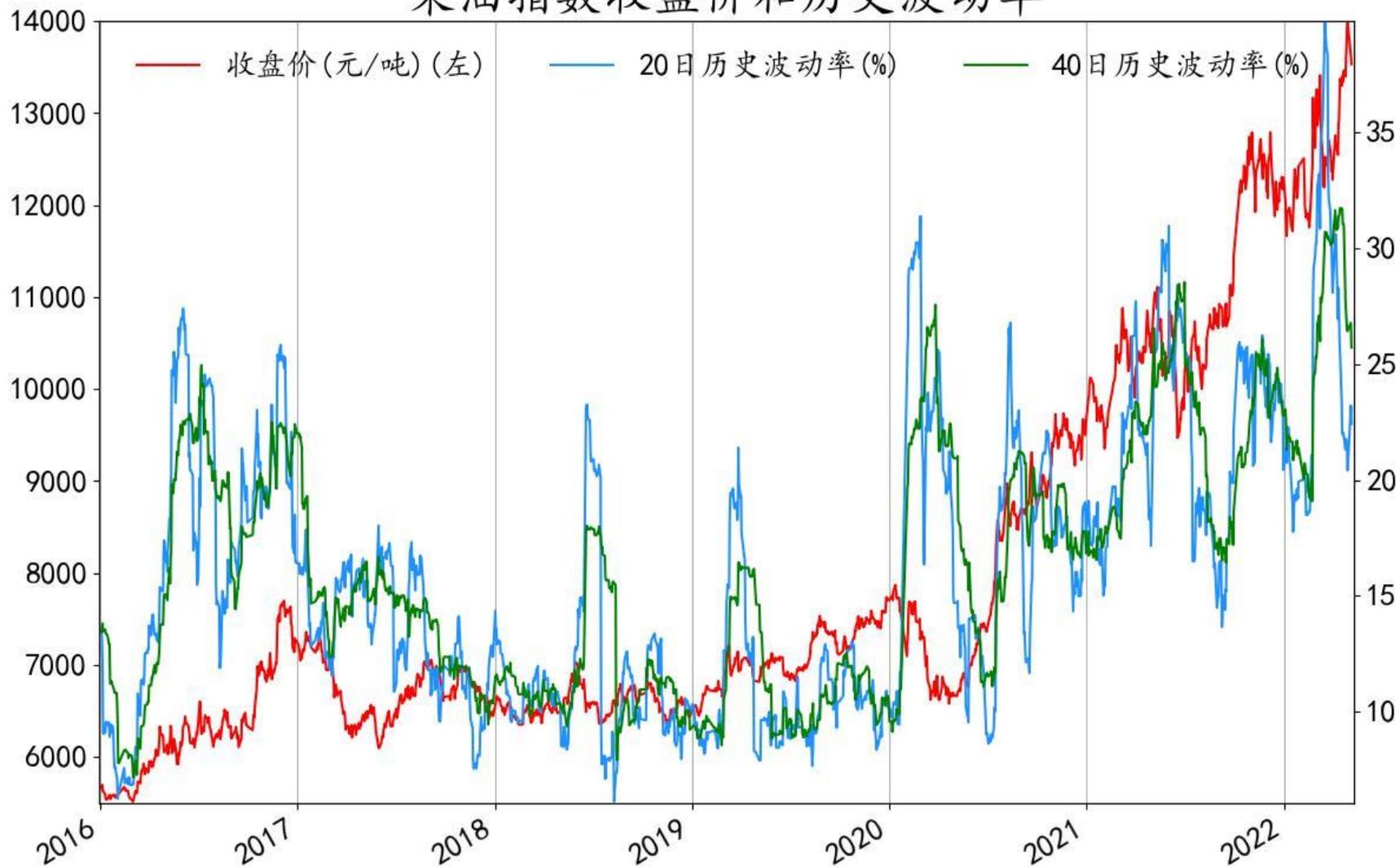
豆一指数收盘价和历史波动率



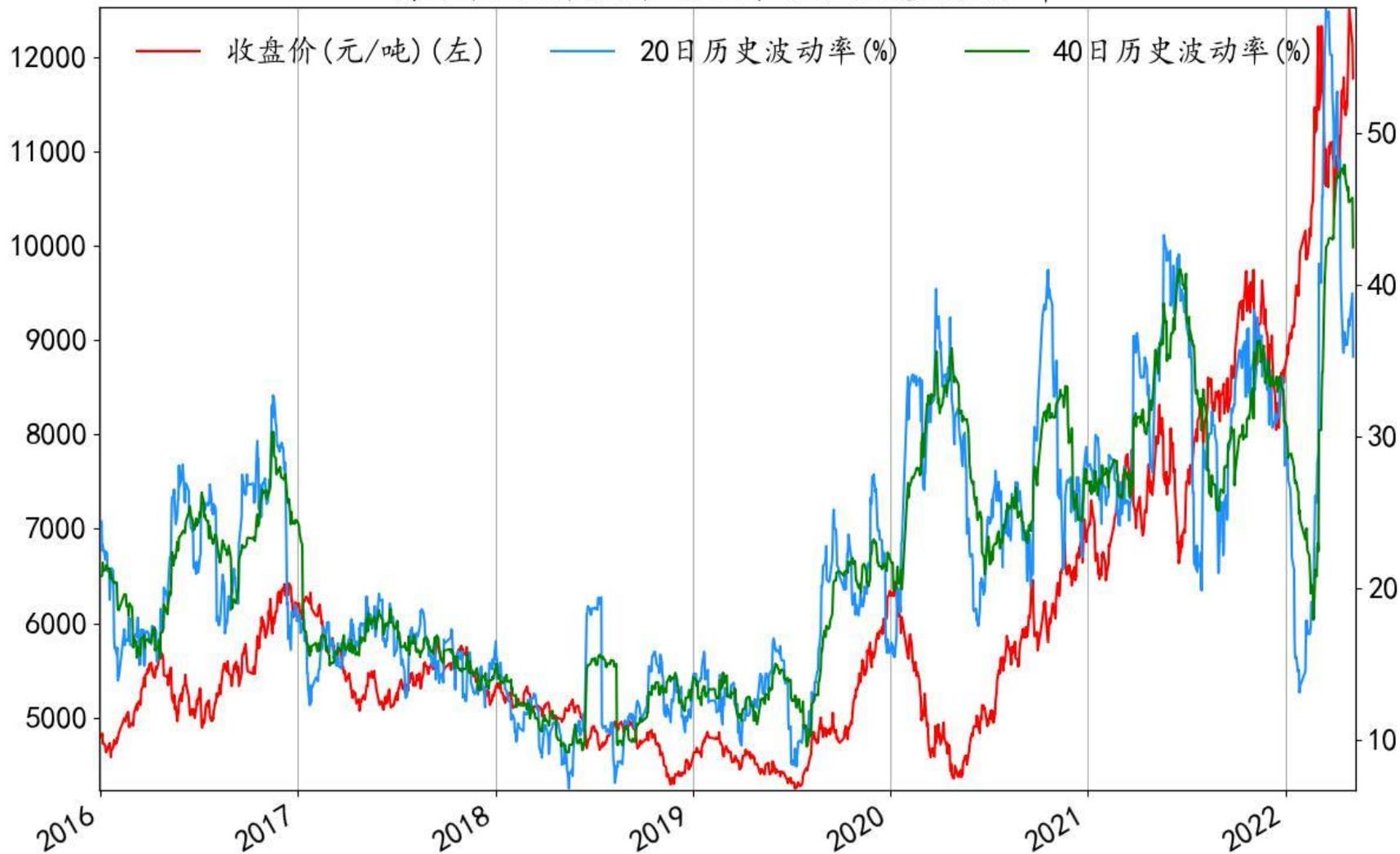
豆粕指数收盘价和历史波动率



菜油指数收盘价和历史波动率



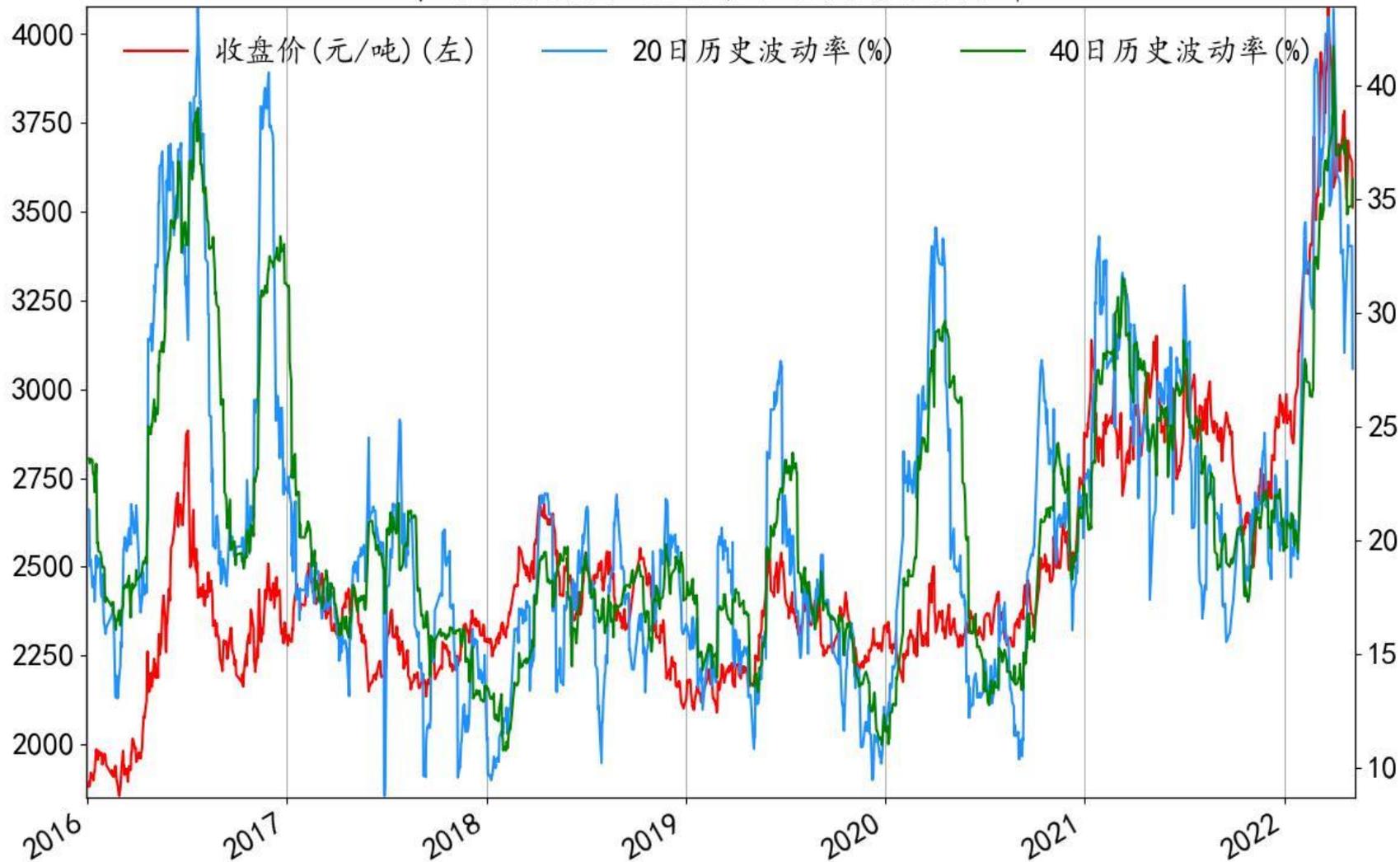
棕榈油指数收盘价和历史波动率



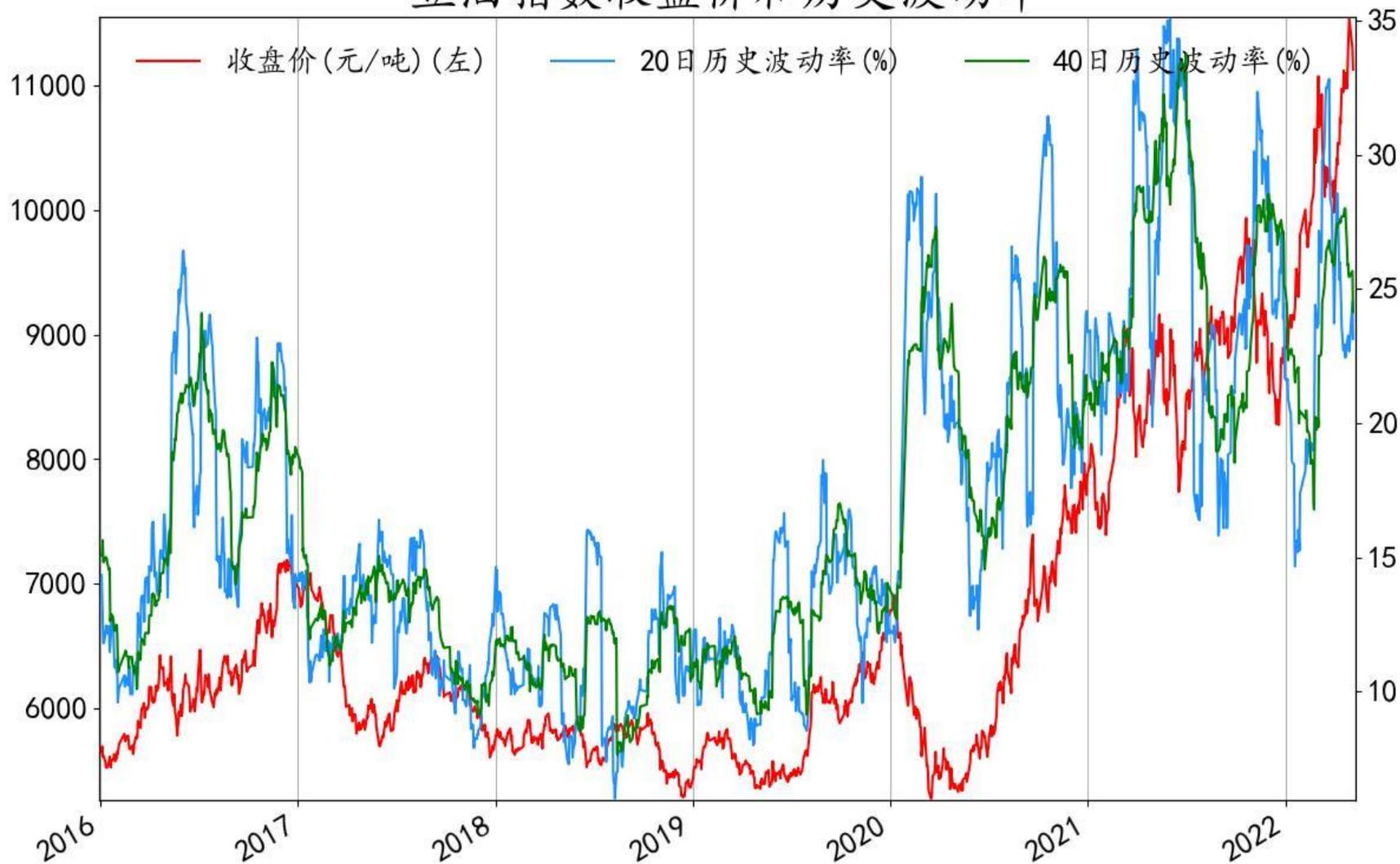
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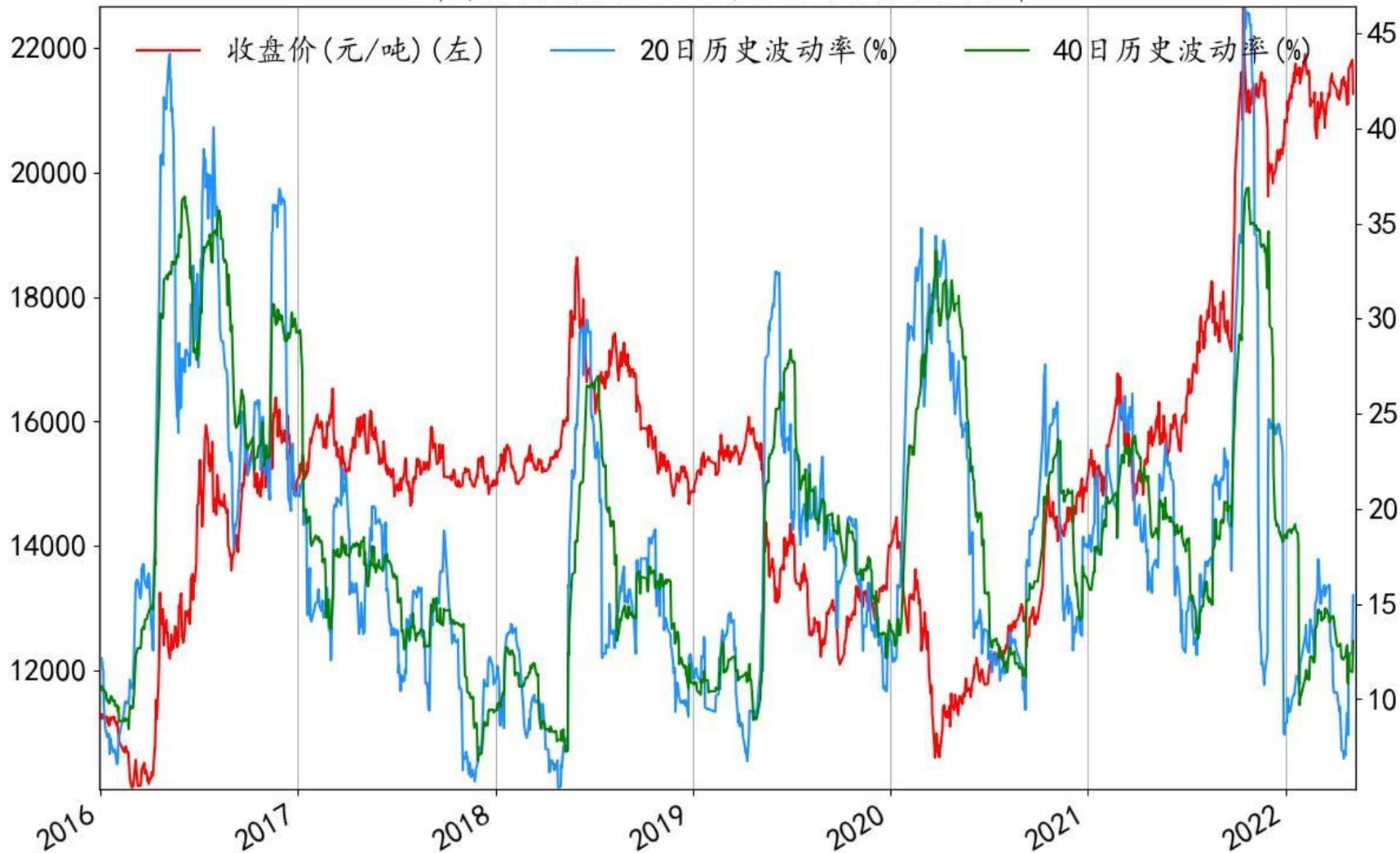
菜粕指数收盘价和历史波动率



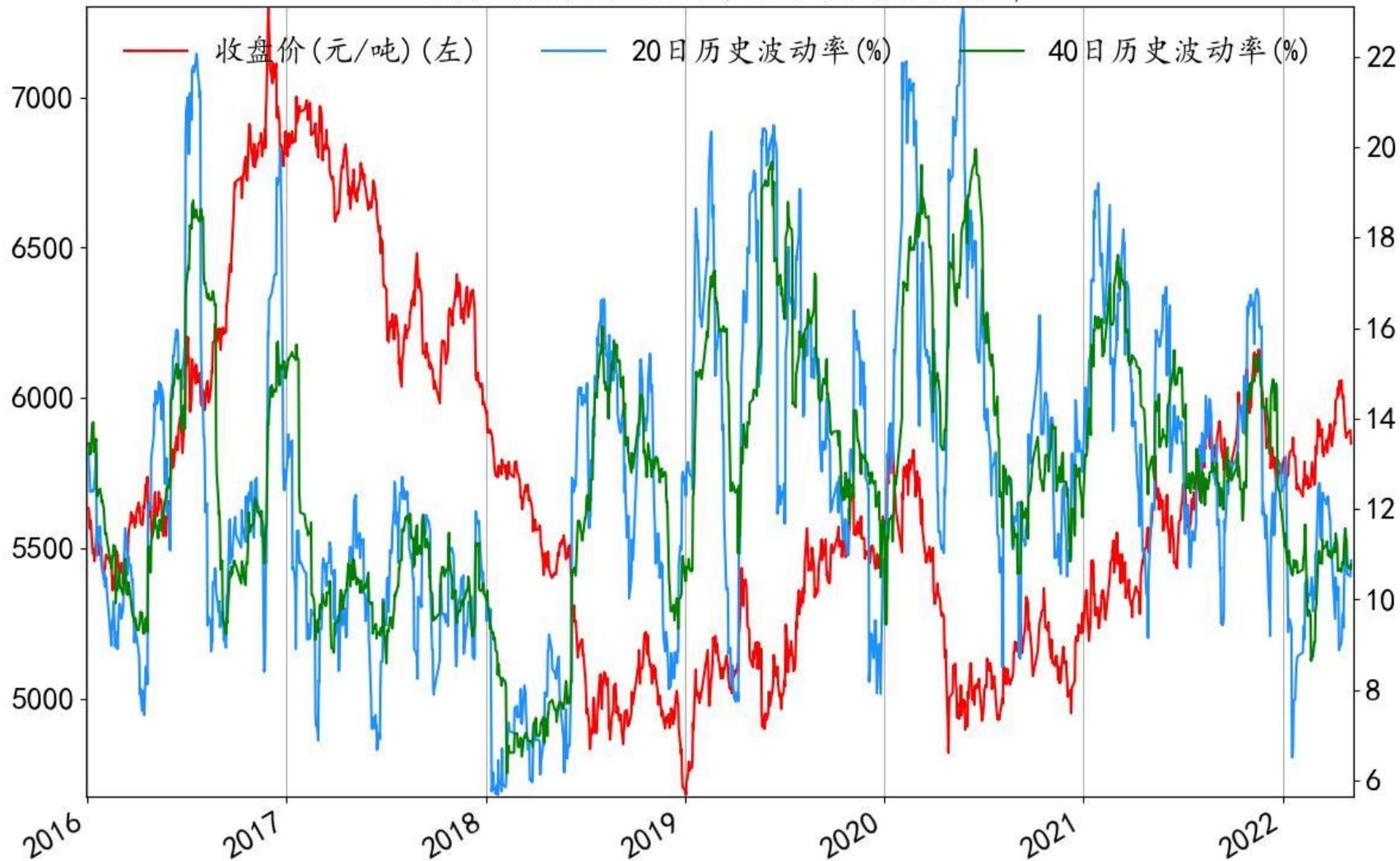
豆油指数收盘价和历史波动率



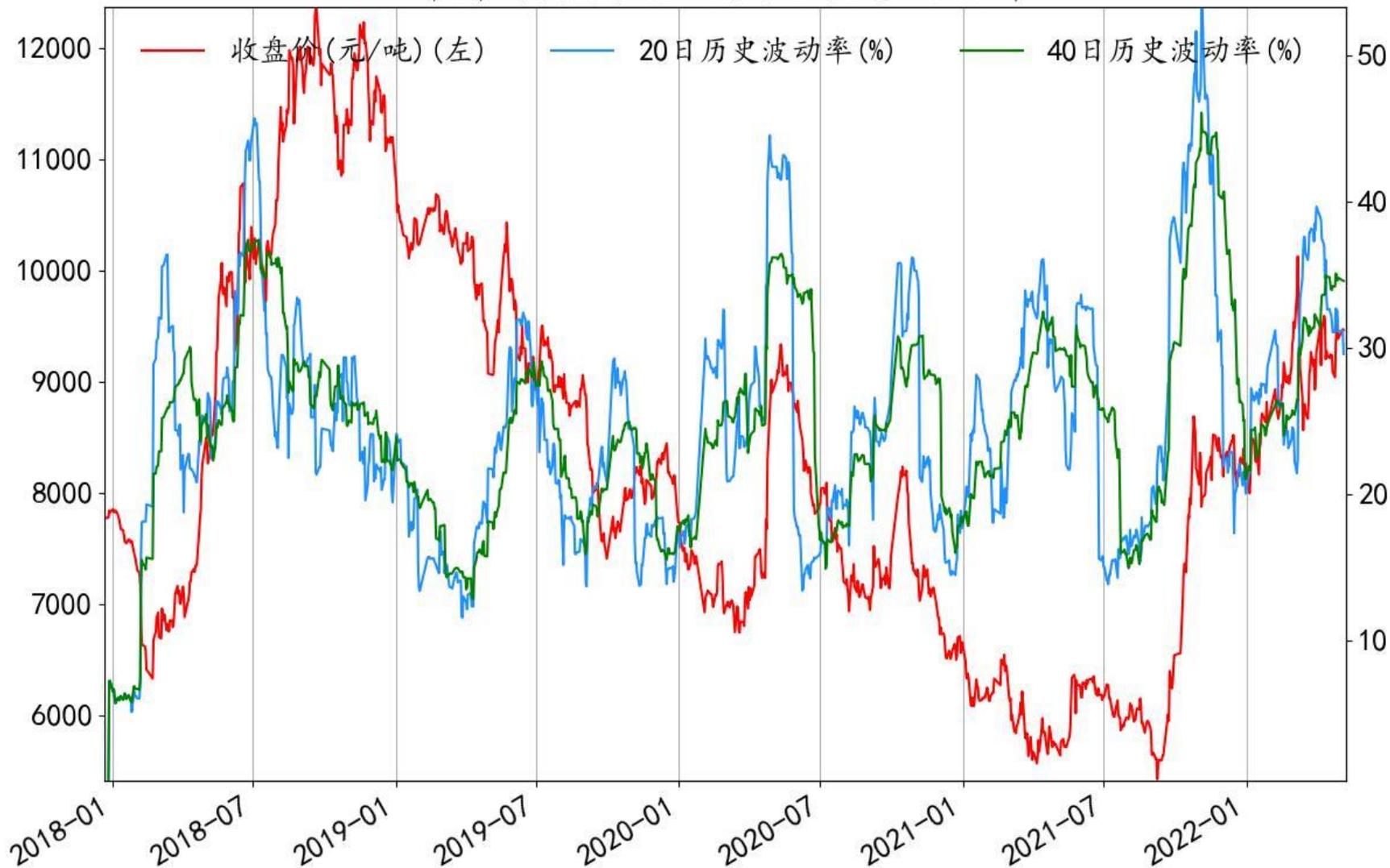
棉花指数收盘价和历史波动率



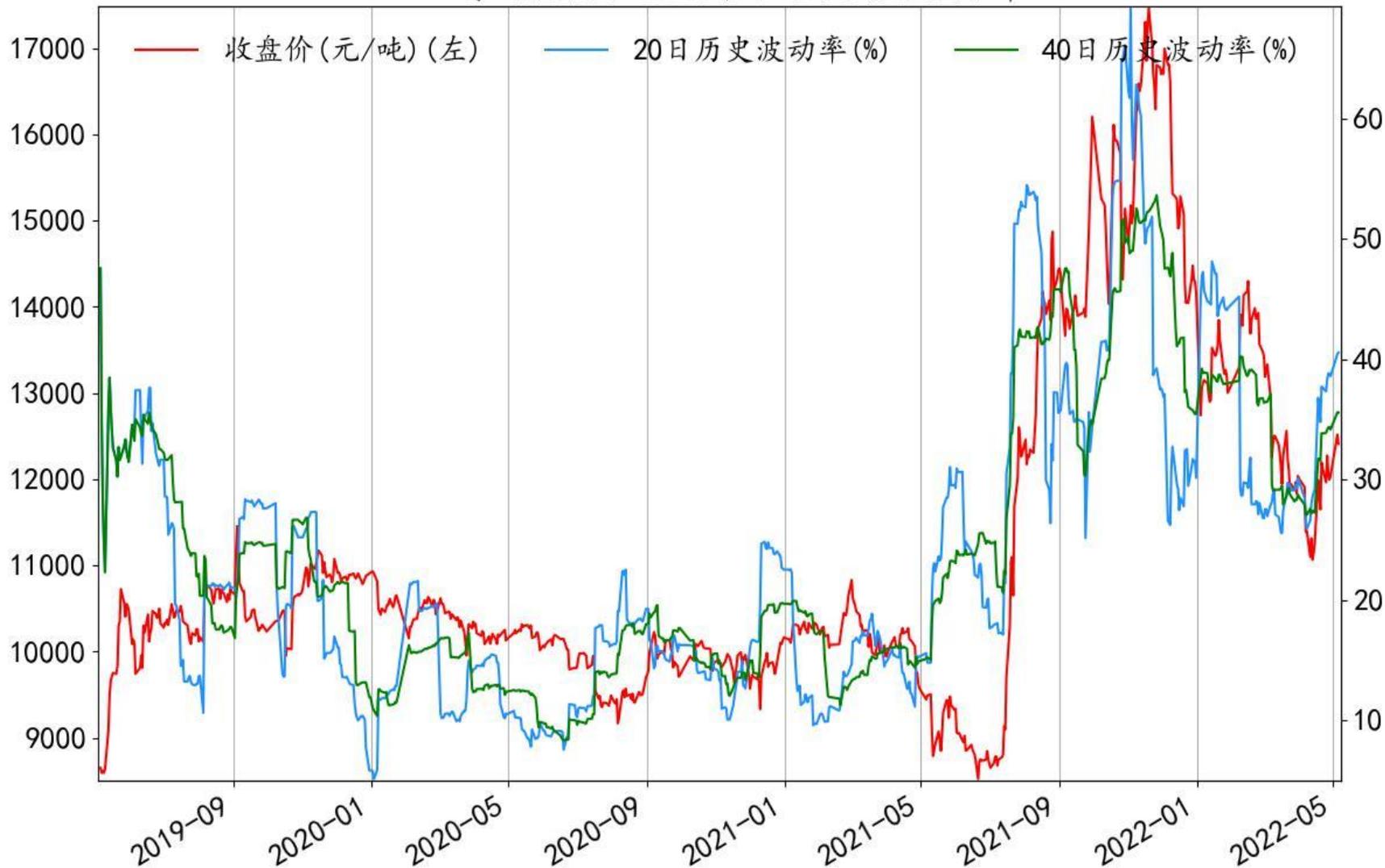
白糖指数收盘价和历史波动率



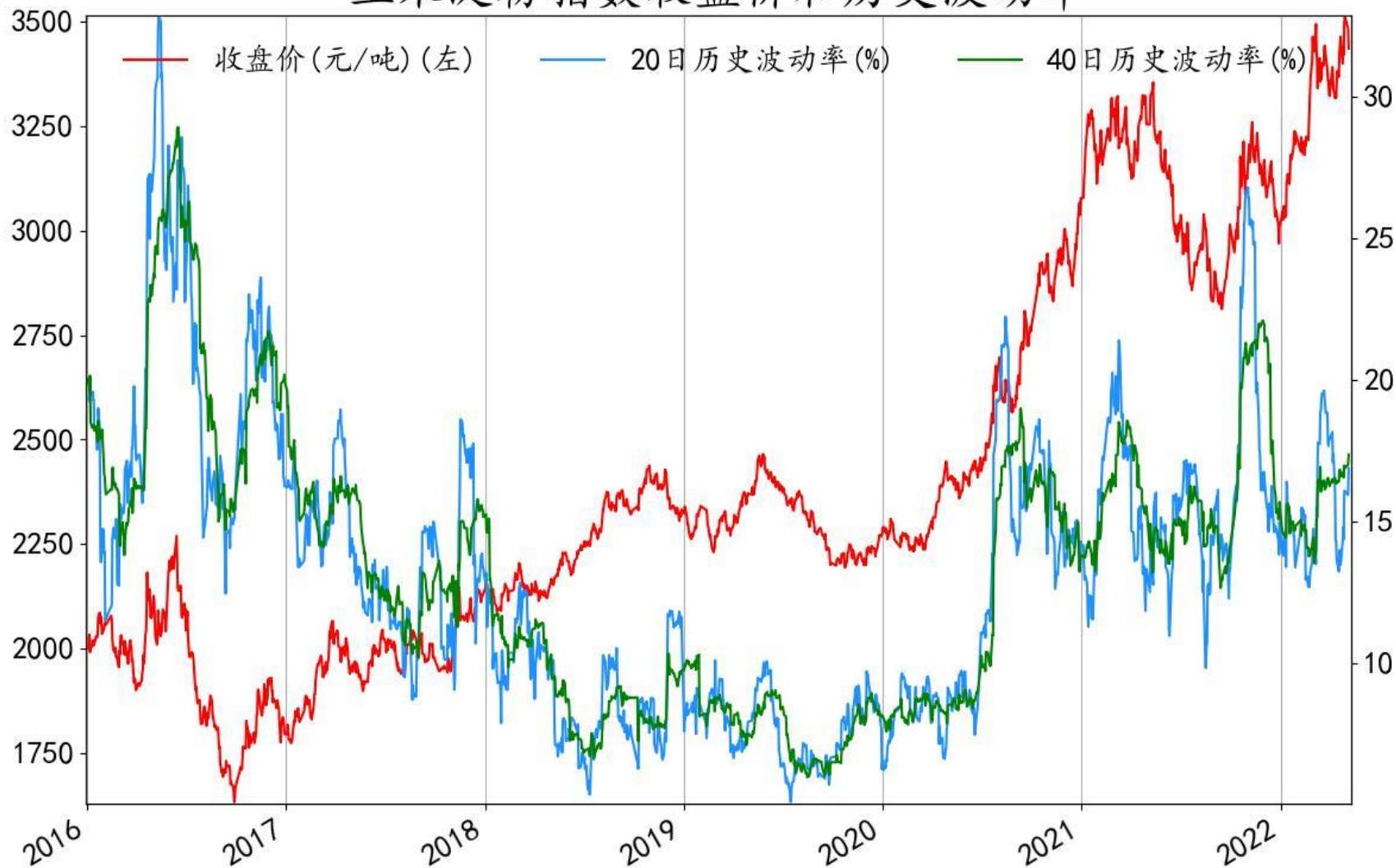
苹果指数收盘价和历史波动率



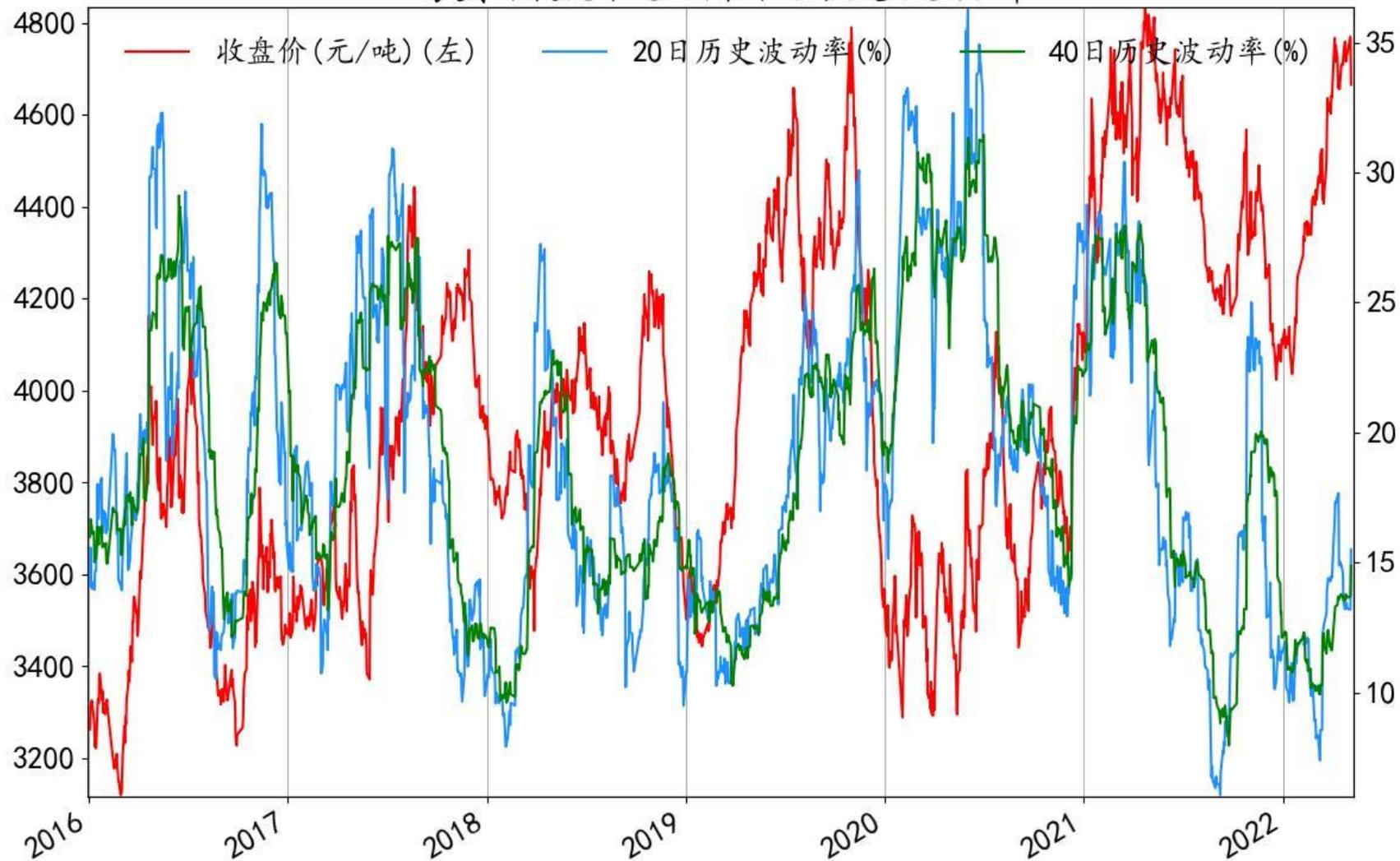
红枣指数收盘价和历史波动率



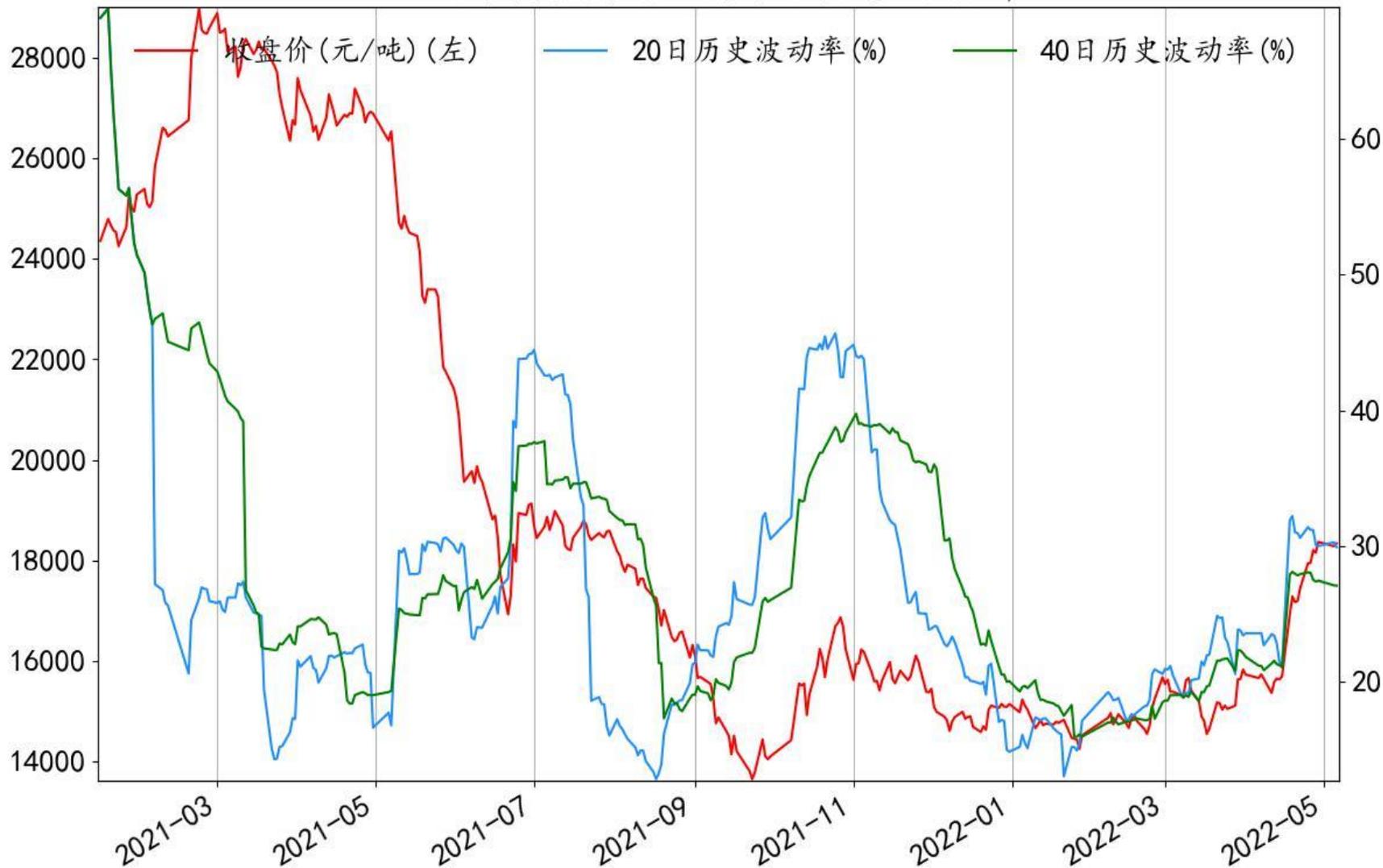
玉米淀粉指数收盘价和历史波动率



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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