

商品期货指数波动率跟踪

2023年6月16日

20日历史波动率百分位高于90%:

菜油、玻璃、纯碱、白糖

20日历史波动率百分位低于10%:

沪铅、锰硅、鸡蛋、动力煤

20日历史波动率绝对值前五:

纯碱、玻璃、沪镍、铁矿石、燃油

20日历史波动率绝对值后五:

动力煤、沪铅、鸡蛋、沪金、淀粉

数据一览

□ 百分位 绝对值

沪银 48.37% 18.84%

沪金 44.24% 9.75%

沪铝 76.23% 21.01%

沪铜 30.72% 12.66%

沪镍 81.80% 33.80%

沪铅 0.88% 5.10%

沪锡 79.10% 27.84%

沪锌 61.11% 20.66%

不锈钢 12.64% 14.54%

工业硅 71.55% 23.68%

热卷 53.67% 22.70%

铁矿石 47.10% 33.58%

焦炭 53.94% 33.03%

□ 百分位 绝对值

焦煤 46.11% 28.62%

螺纹钢 55.21% 23.67%

硅铁 45.01% 19.82%

锰硅 3.14% 10.87%

玻璃 95.59% 41.43%

纯碱 94.50% 50.71%

燃油 47.75% 33.56%

低燃油 34.13% 31.26%

LPG 66.17% 31.61%

原油 55.99% 33.16%

动力煤 4.36% 0.00%

PVC 43.46% 17.57%

沥青 28.96% 23.00%

□ 百分位 绝对值

苯乙烯 40.51% 24.13%

乙二醇 14.69% 15.98%

聚乙烯 24.27% 13.64%

甲醇 74.57% 28.29%

20号胶 11.95% 15.42%

短纤 16.43% 18.05%

聚丙烯 19.64% 13.67%

橡胶 10.04% 15.14%

纸浆 67.36% 21.30%

PTA 55.93% 21.77%

尿素 74.64% 29.53%

玉米 59.96% 11.18%

豆一 32.98% 11.74%

□ 百分位 绝对值

豆粕 58.52% 17.83%

菜油 97.13% 30.38%

棕榈油 80.09% 31.10%

花生 84.15% 23.64%

菜粕 76.23% 25.76%

豆油 88.25% 26.65%

棉花 77.33% 23.95%

白糖 92.11% 18.54%

苹果 32.68% 20.50%

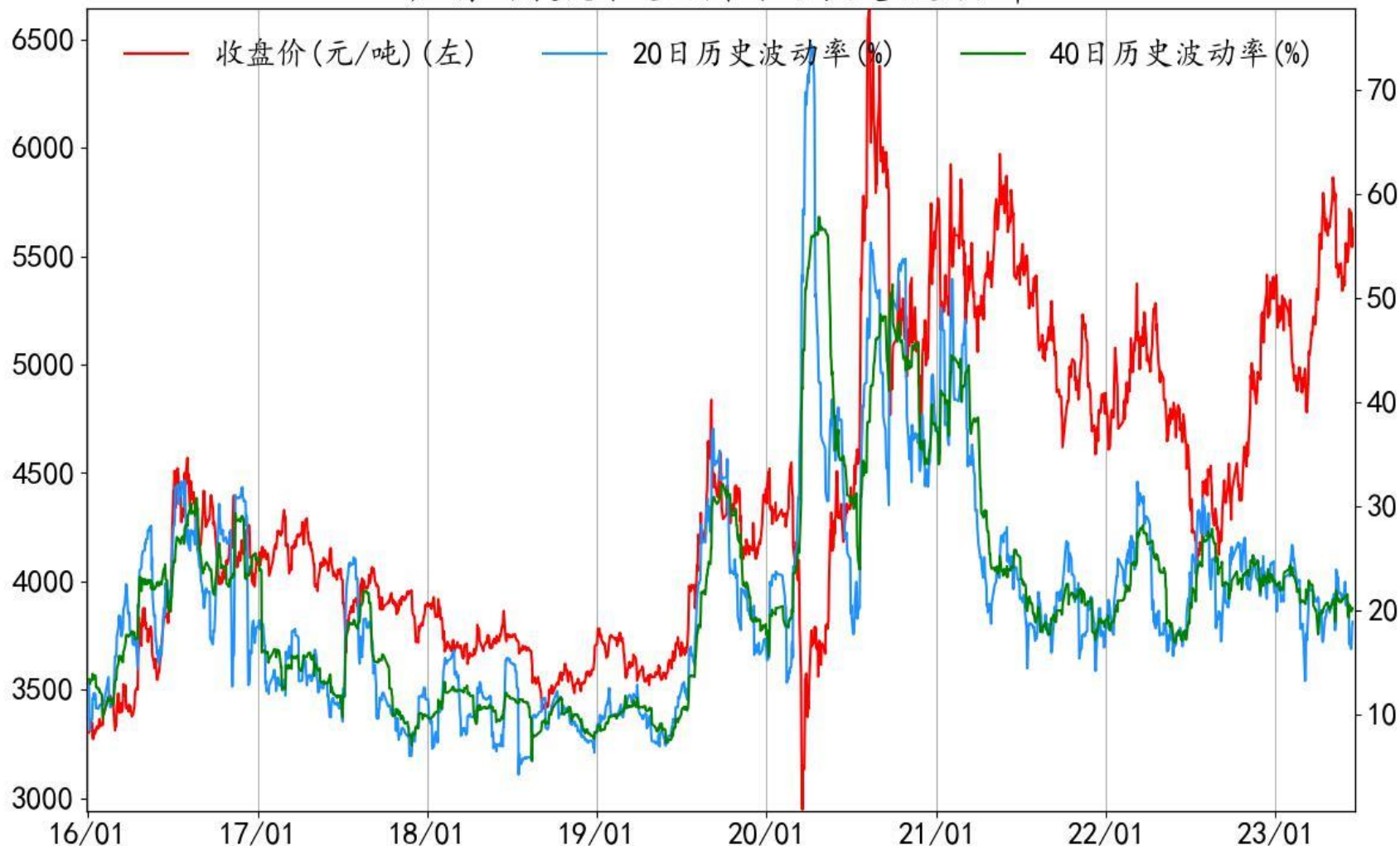
红枣 17.15% 13.57%

淀粉 30.72% 10.08%

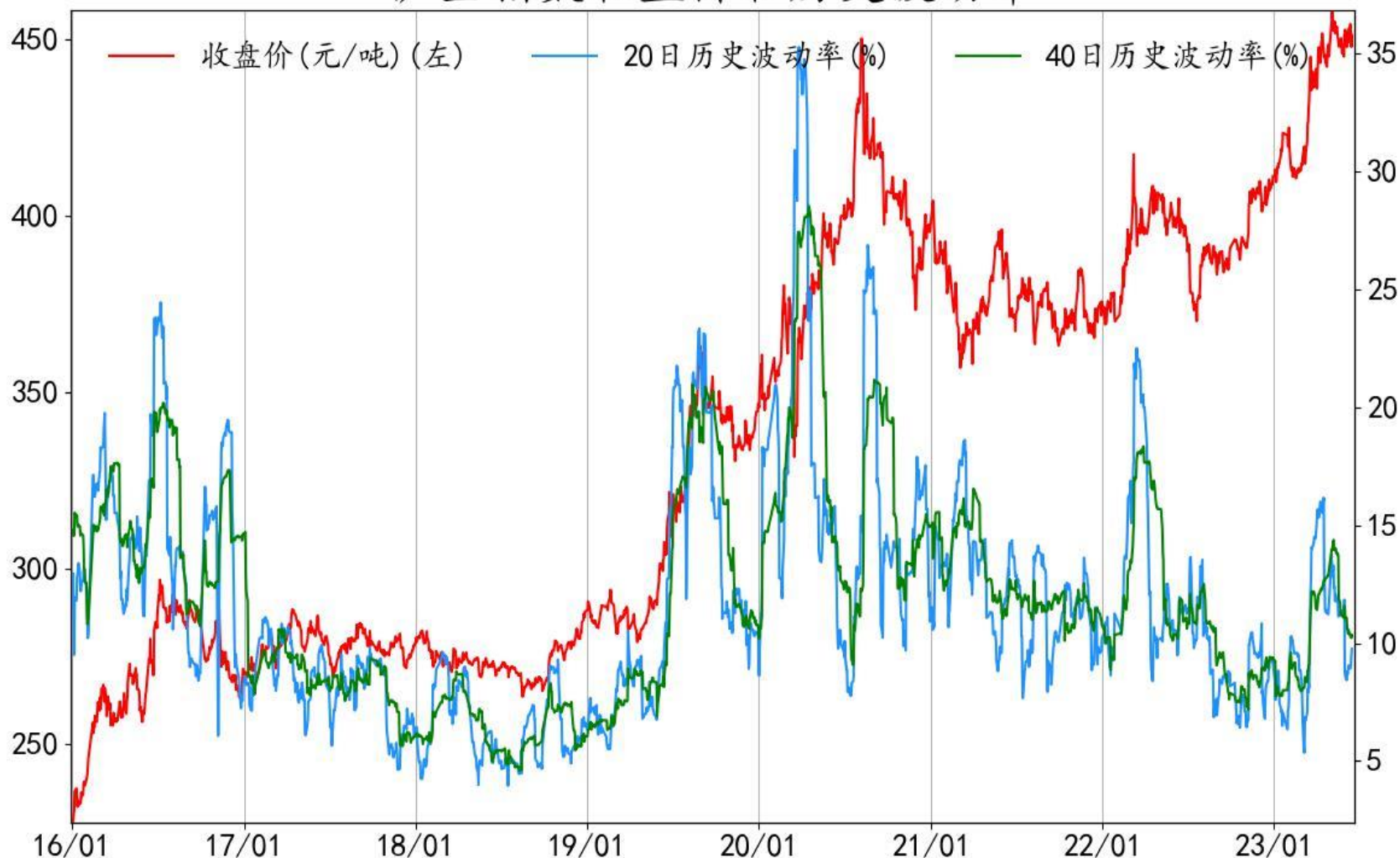
鸡蛋 3.20% 8.28%

生猪 15.70% 16.90%

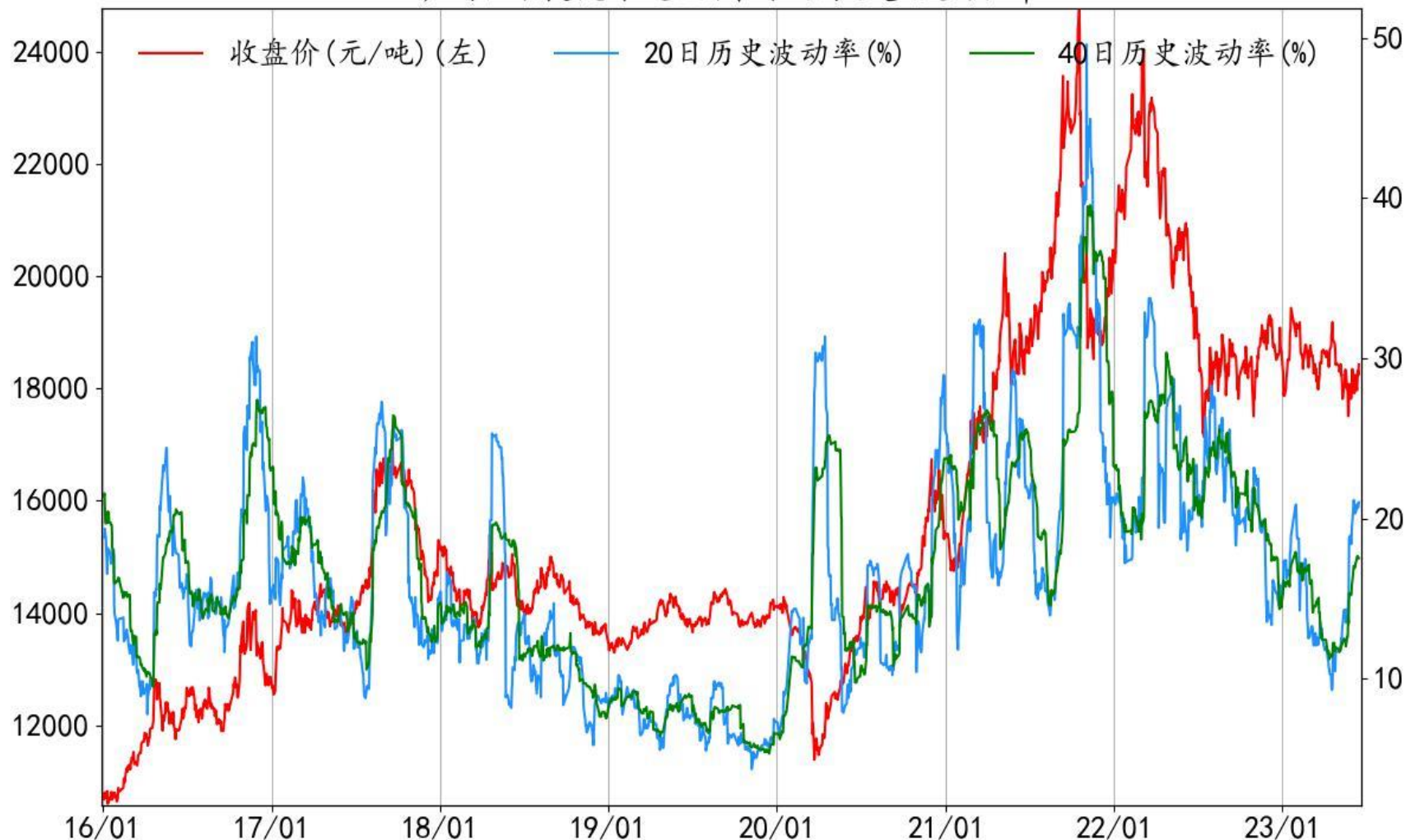
沪银指数收盘价和历史波动率



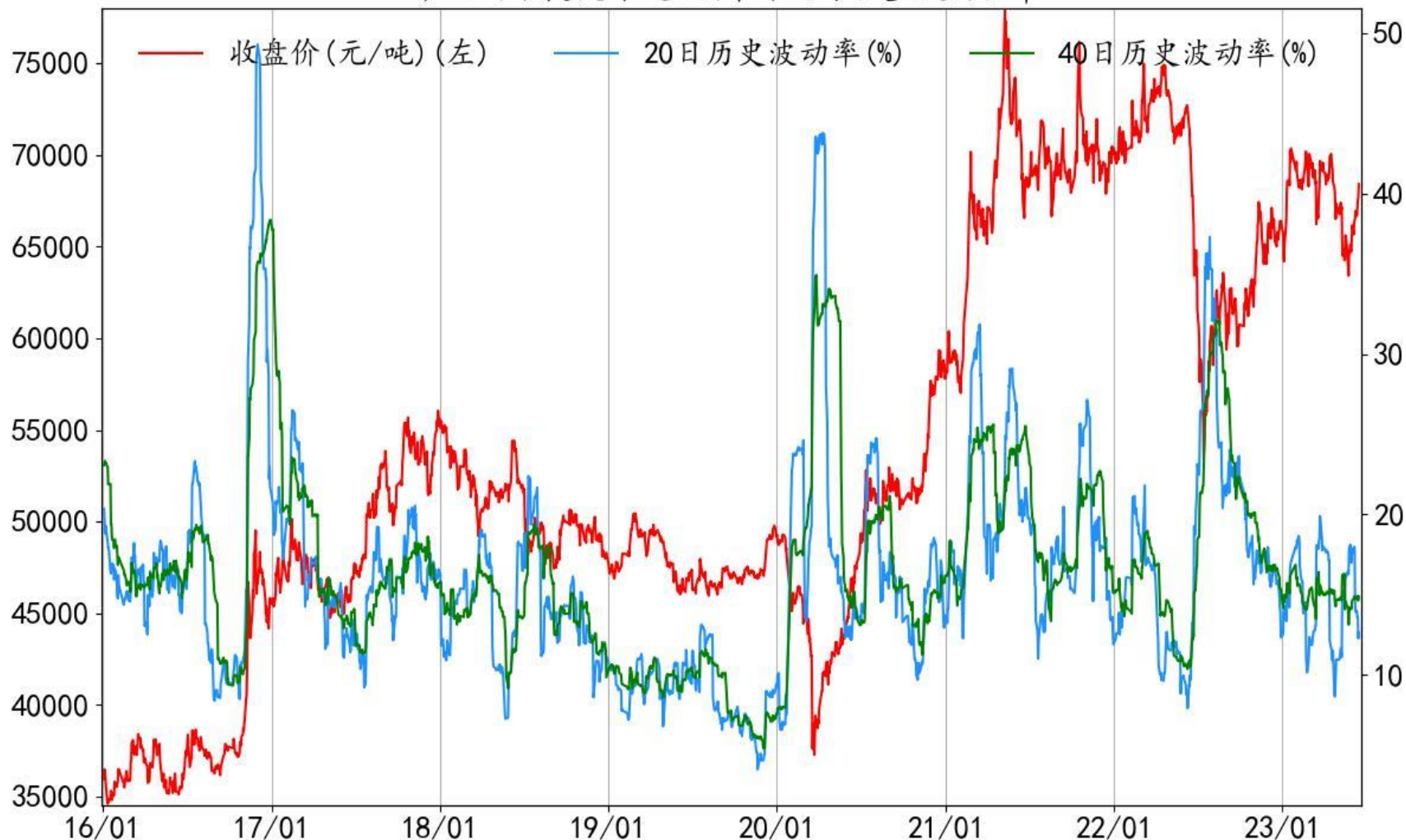
沪金指数收盘价和历史波动率



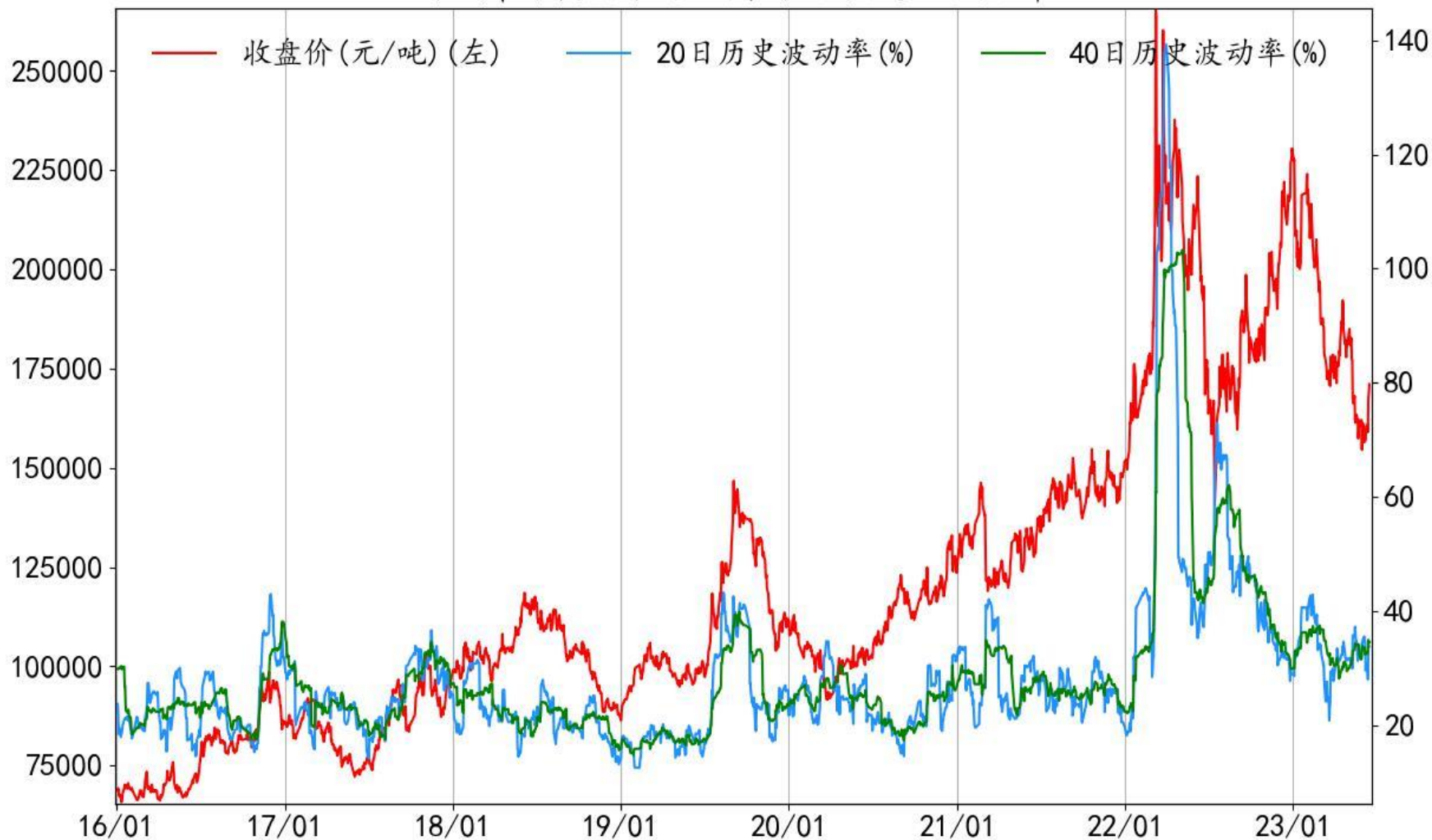
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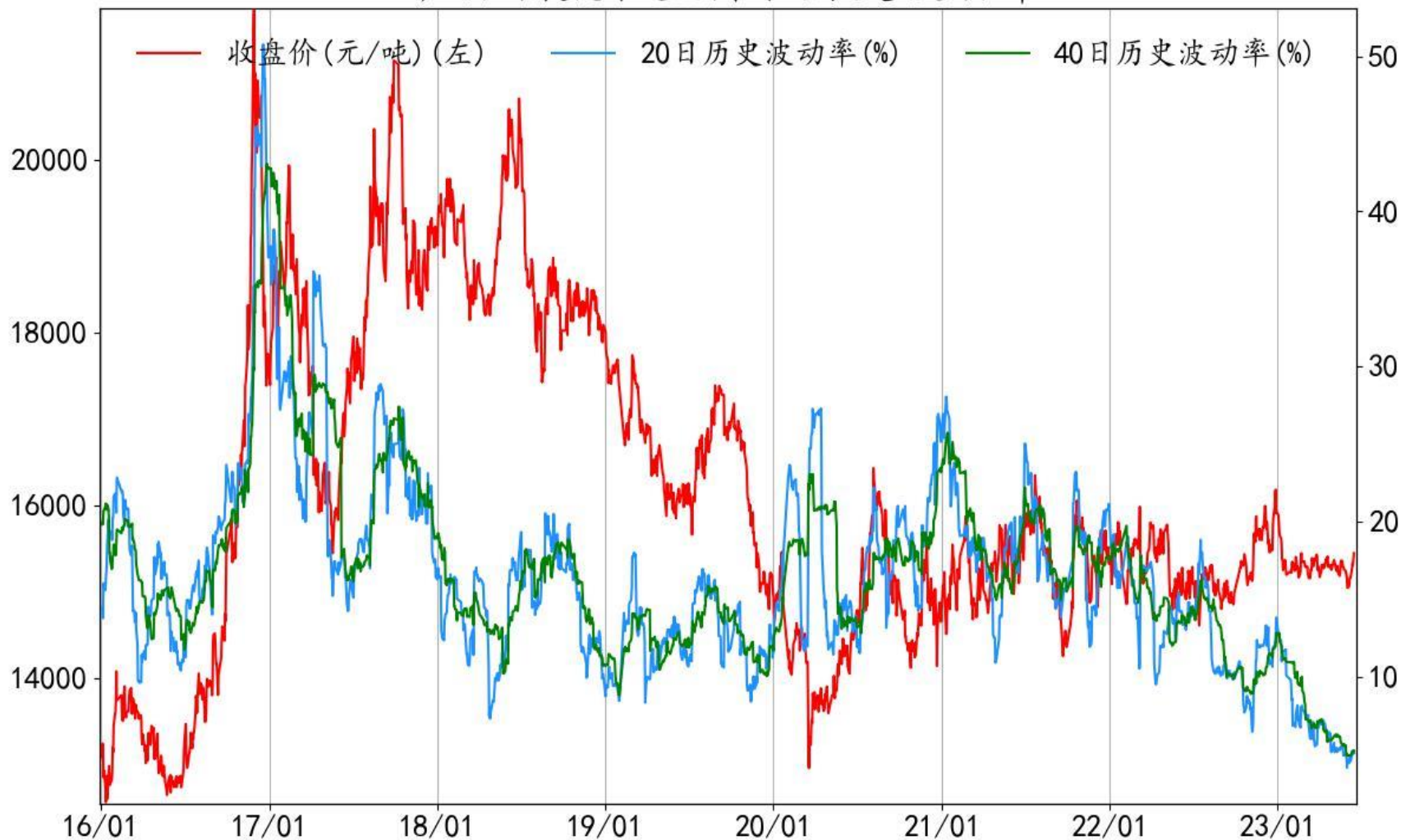
沪铜指数收盘价和历史波动率



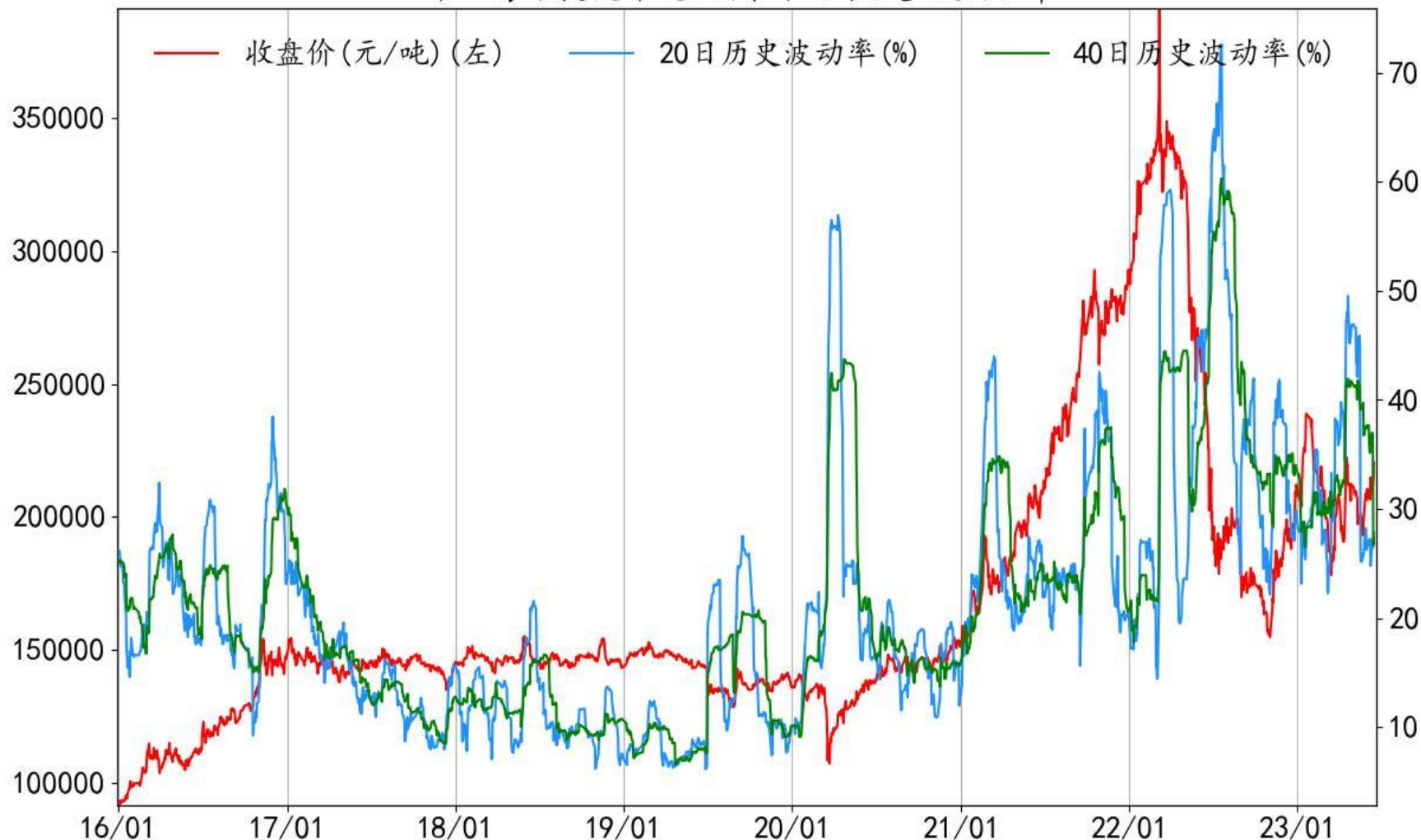
沪镍指数收盘价和历史波动率



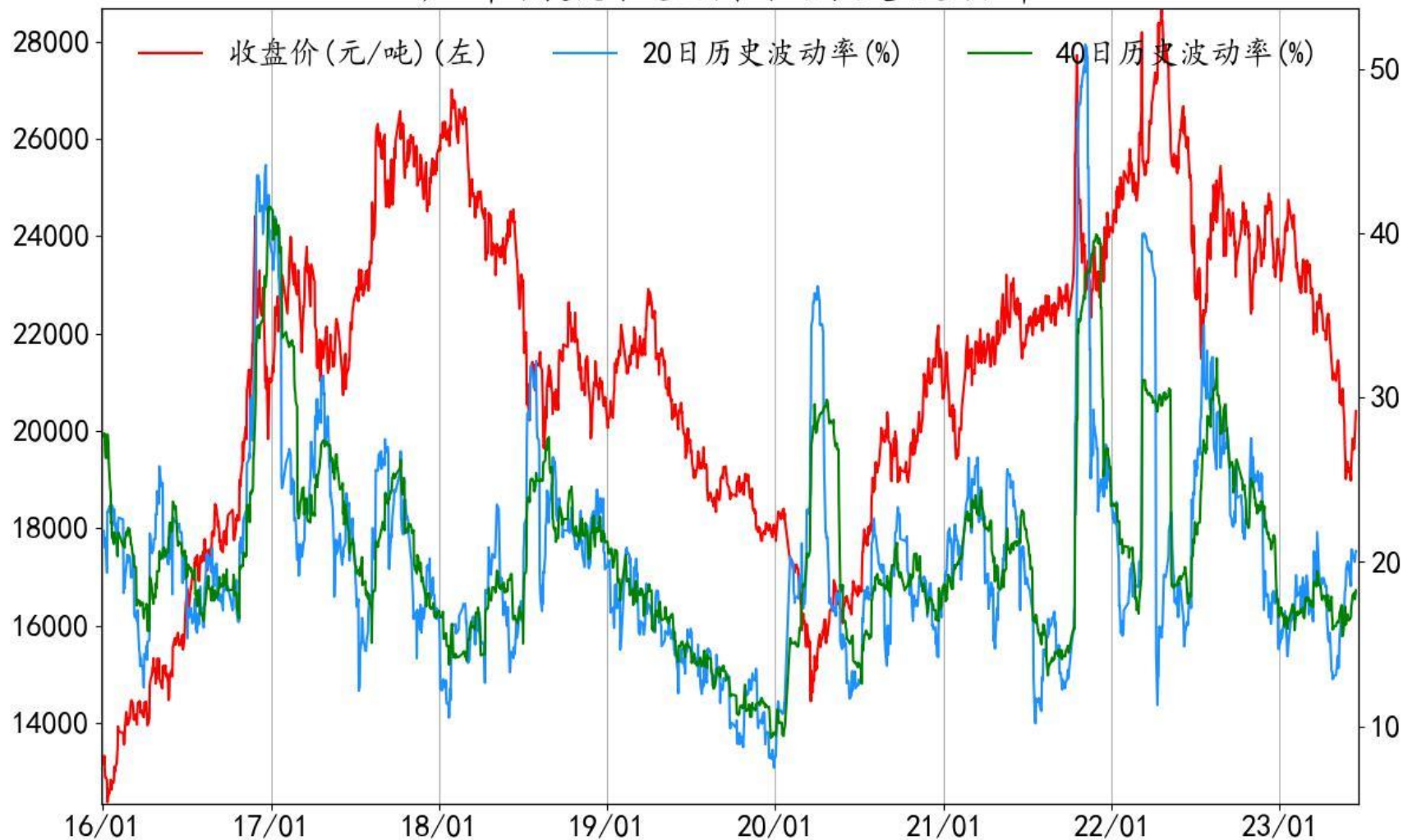
沪铅指数收盘价和历史波动率



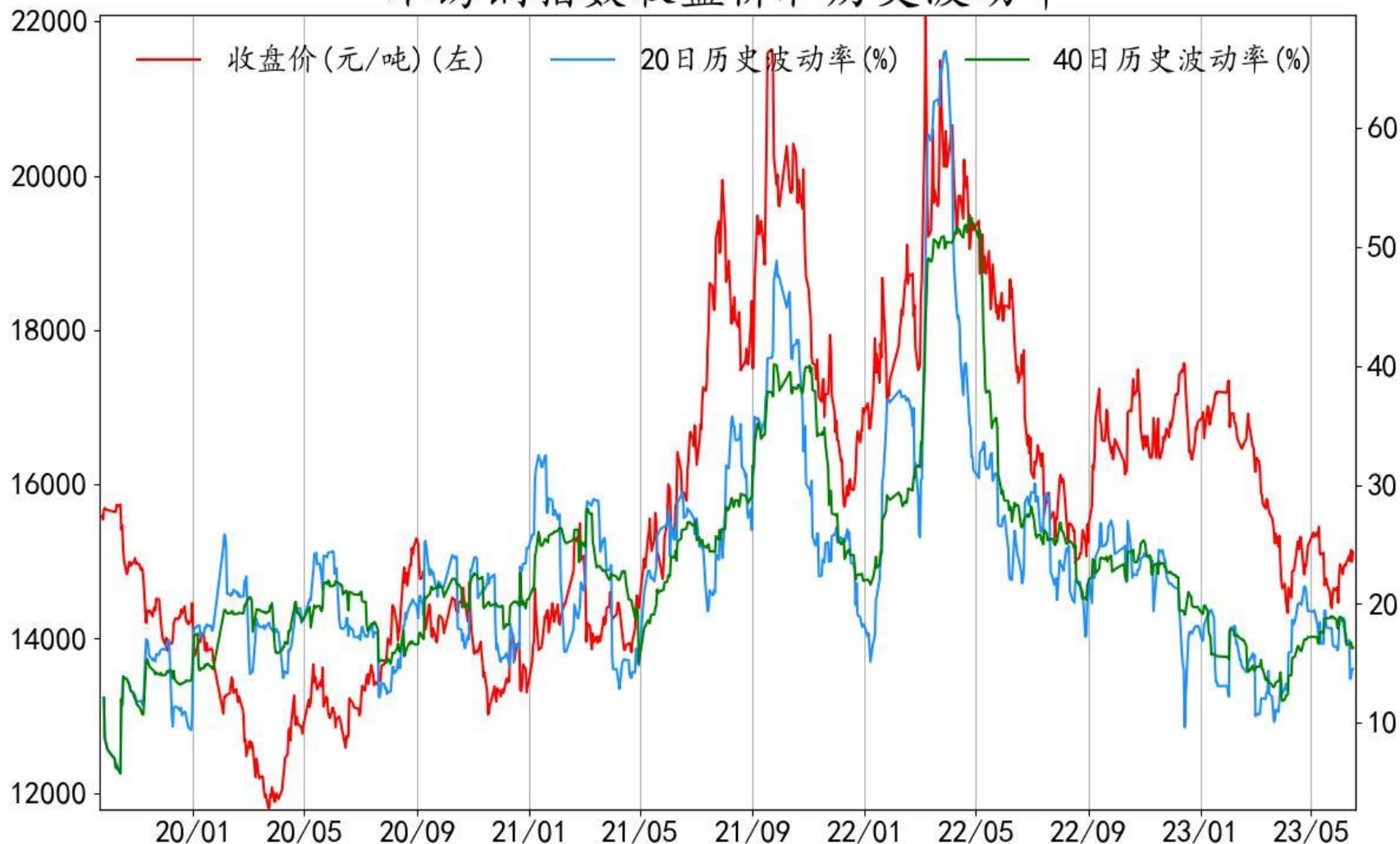
沪锡指数收盘价和历史波动率



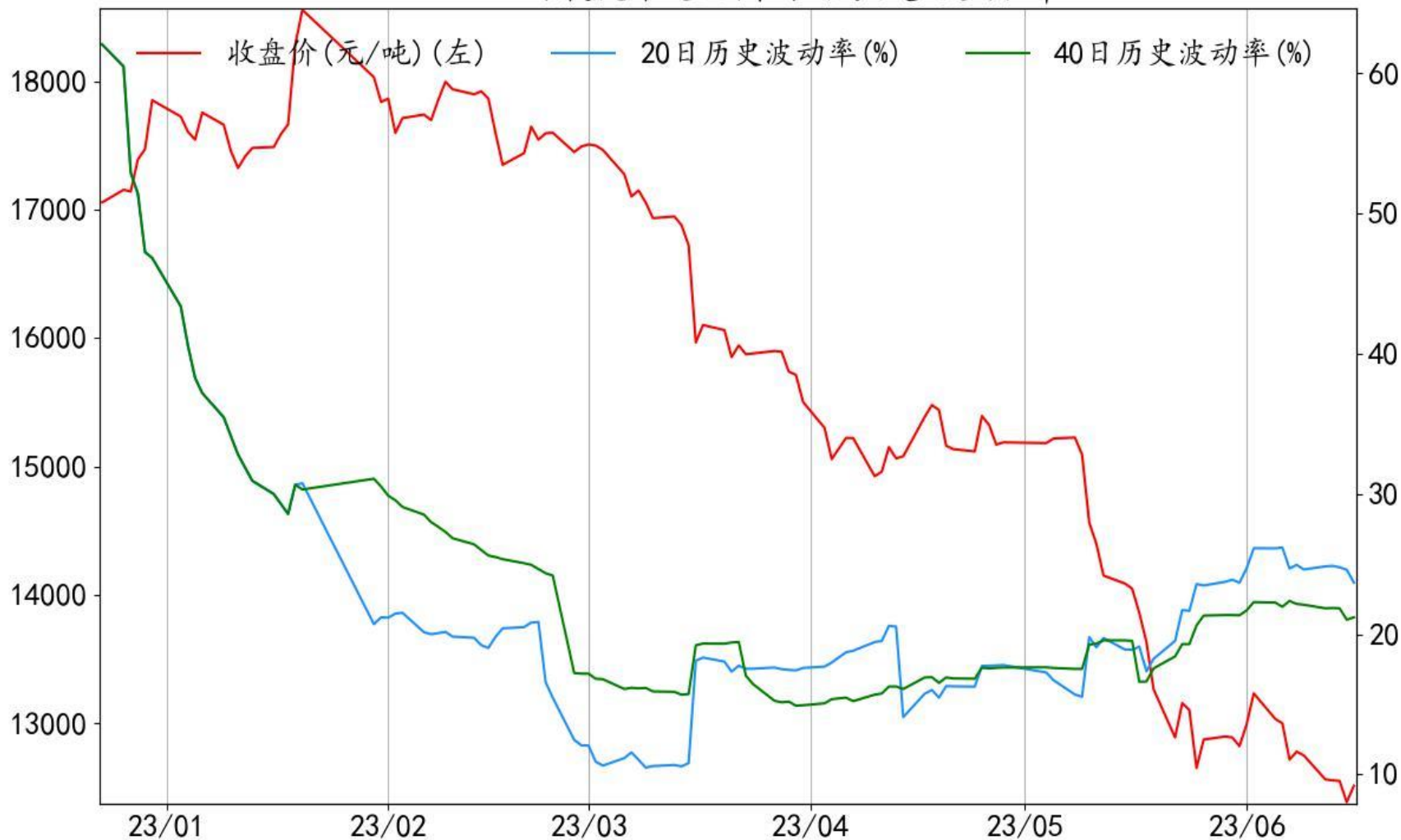
沪锌指数收盘价和历史波动率



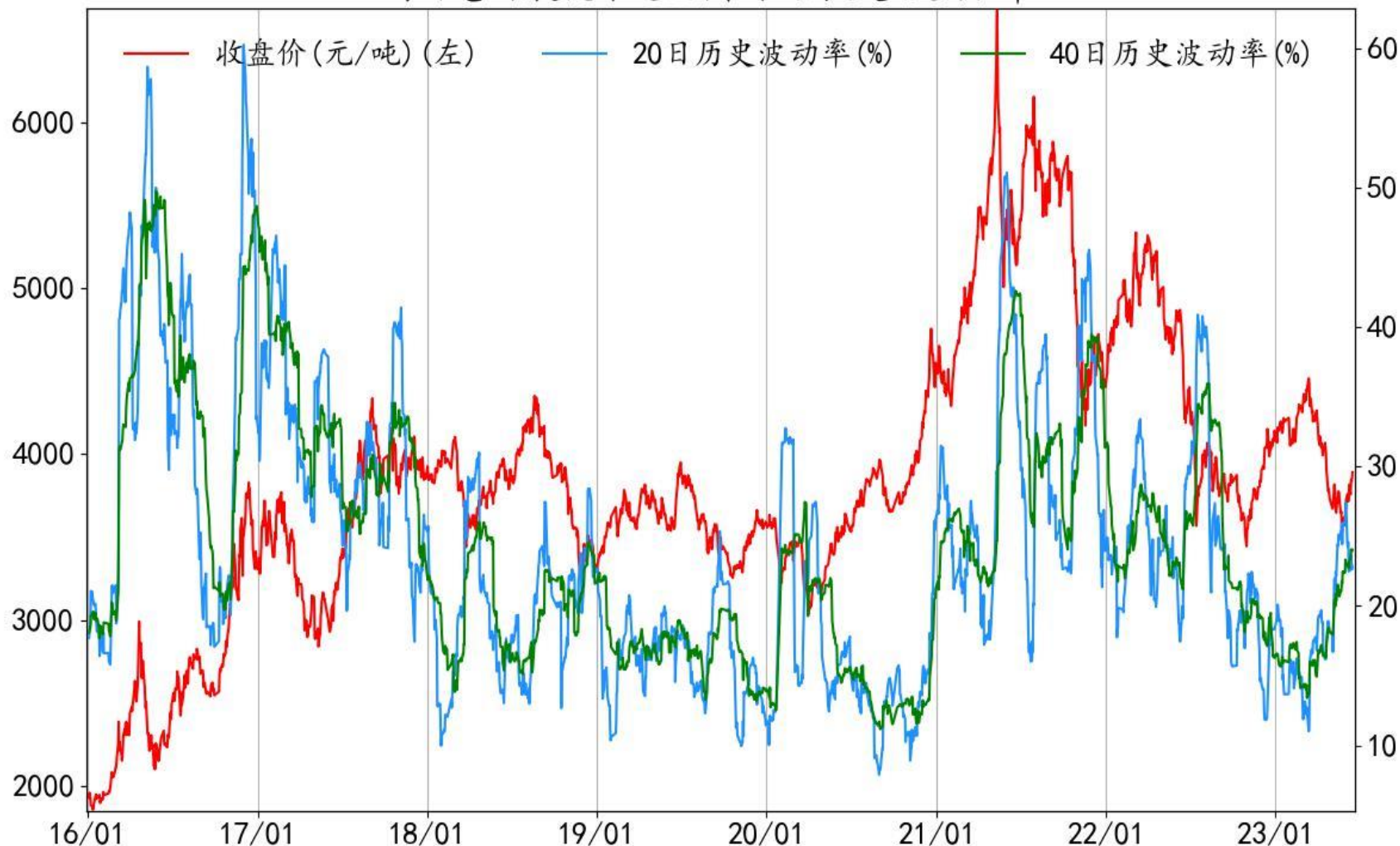
不锈钢指数收盘价和历史波动率



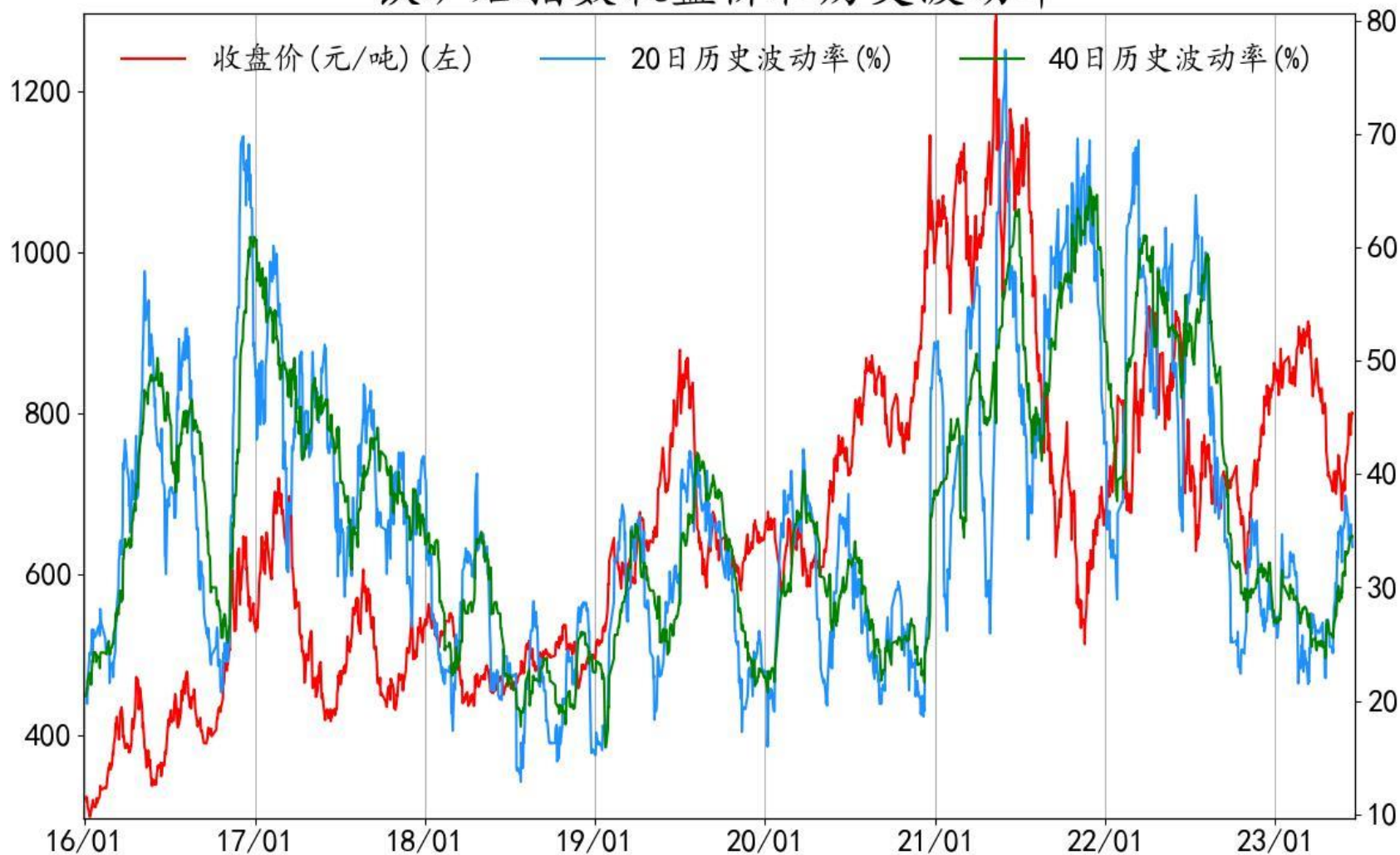
工业硅指数收盘价和历史波动率



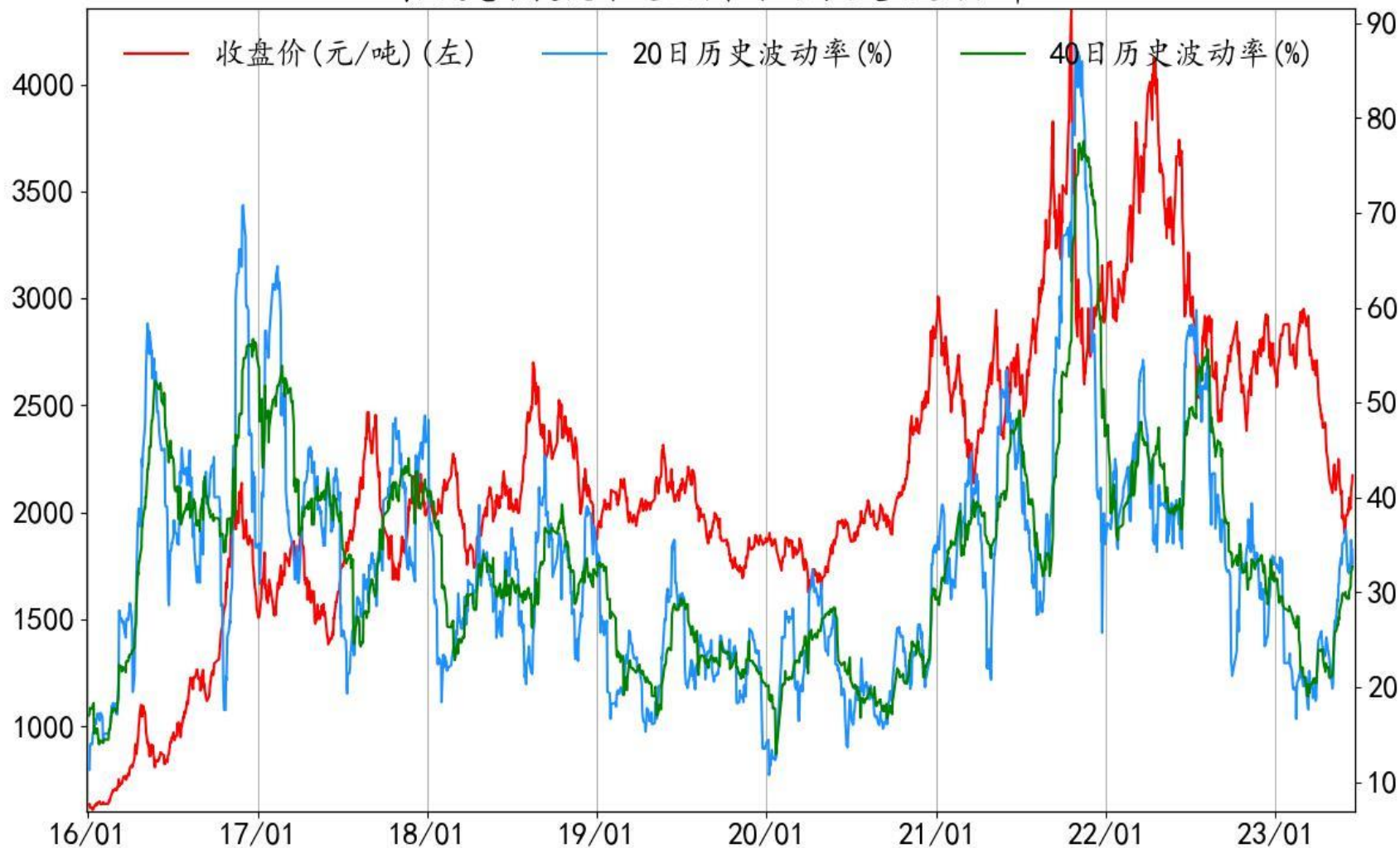
热卷指数收盘价和历史波动率



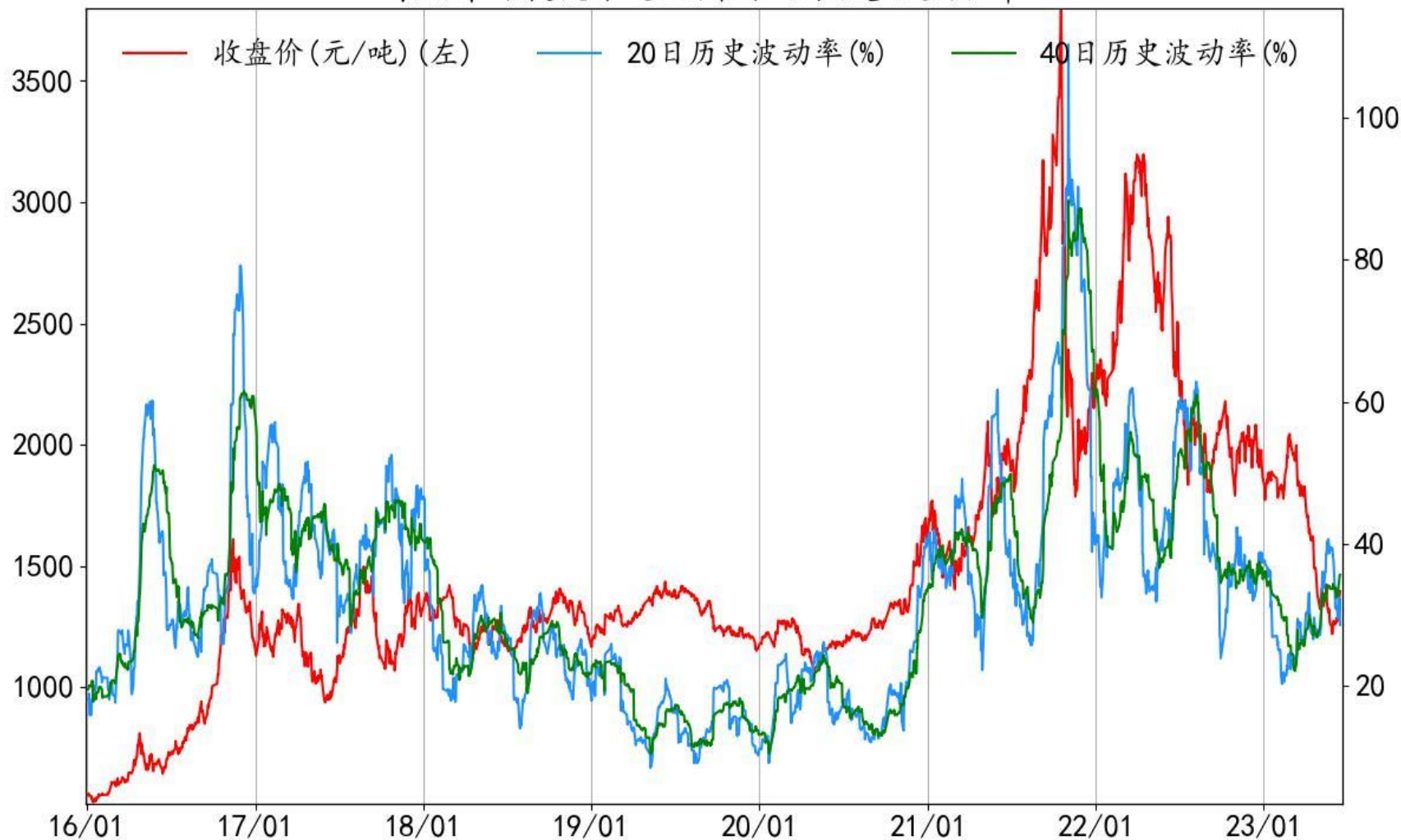
铁矿石指数收盘价和历史波动率



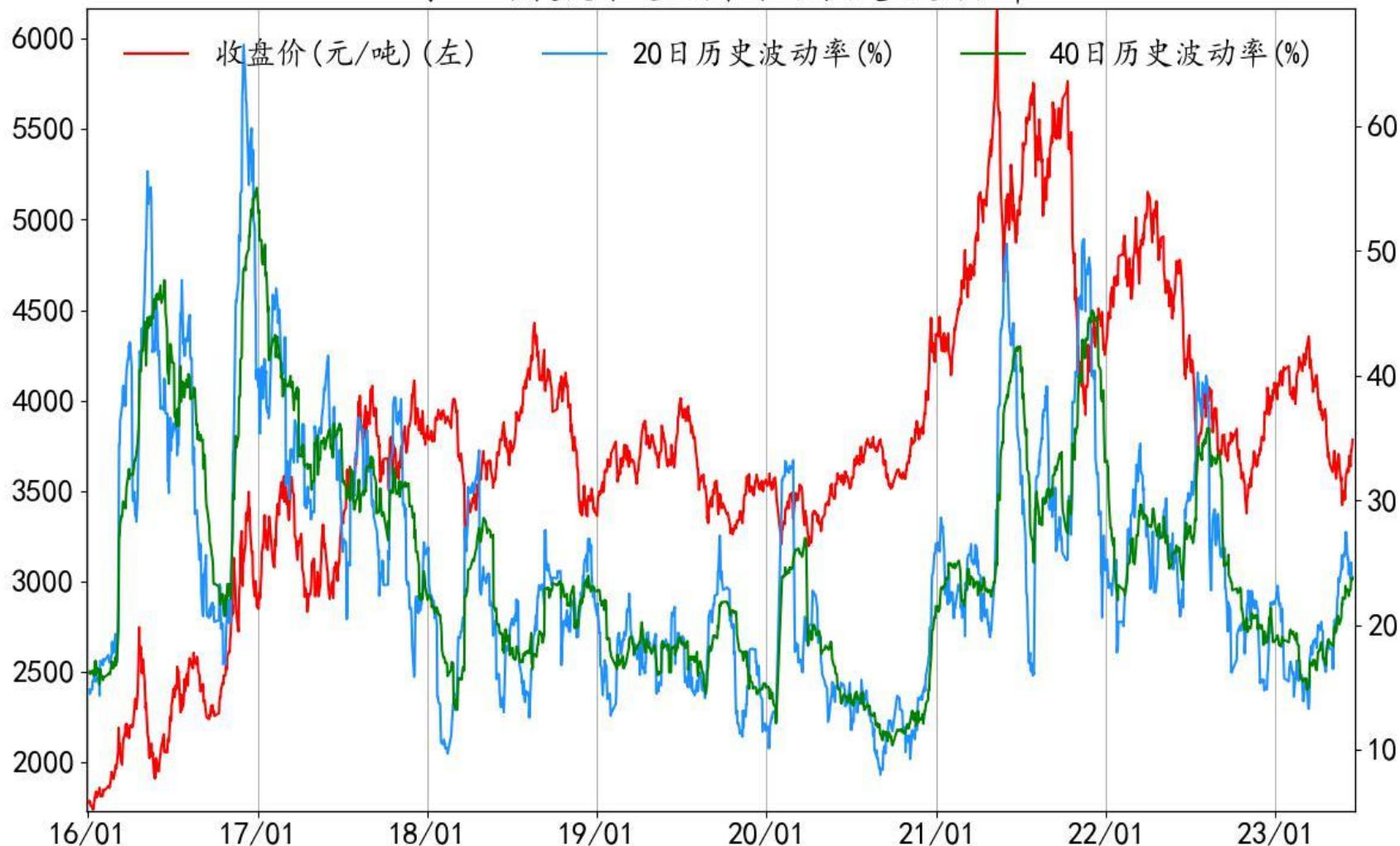
焦炭指数收盘价和历史波动率



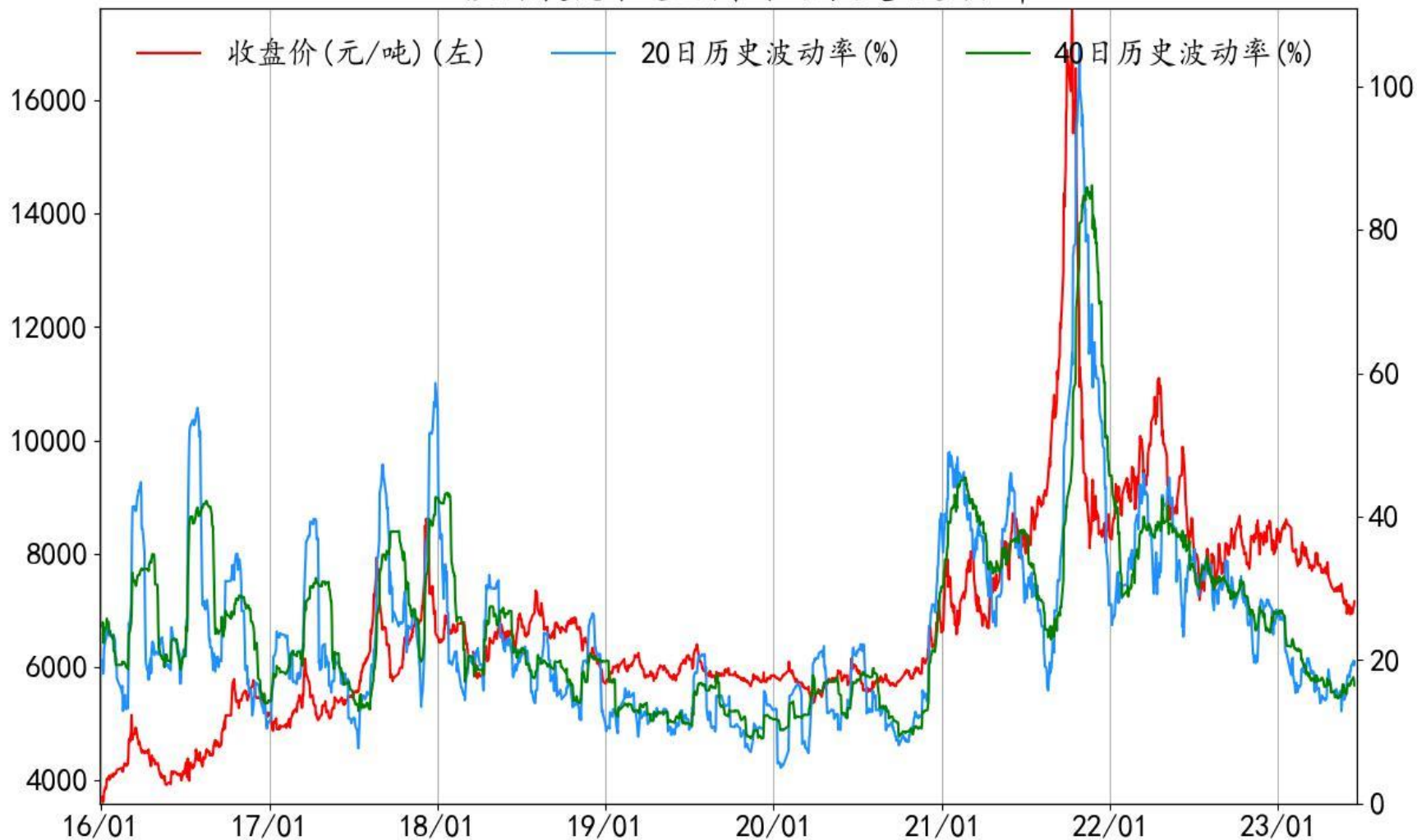
焦煤指数收盘价和历史波动率



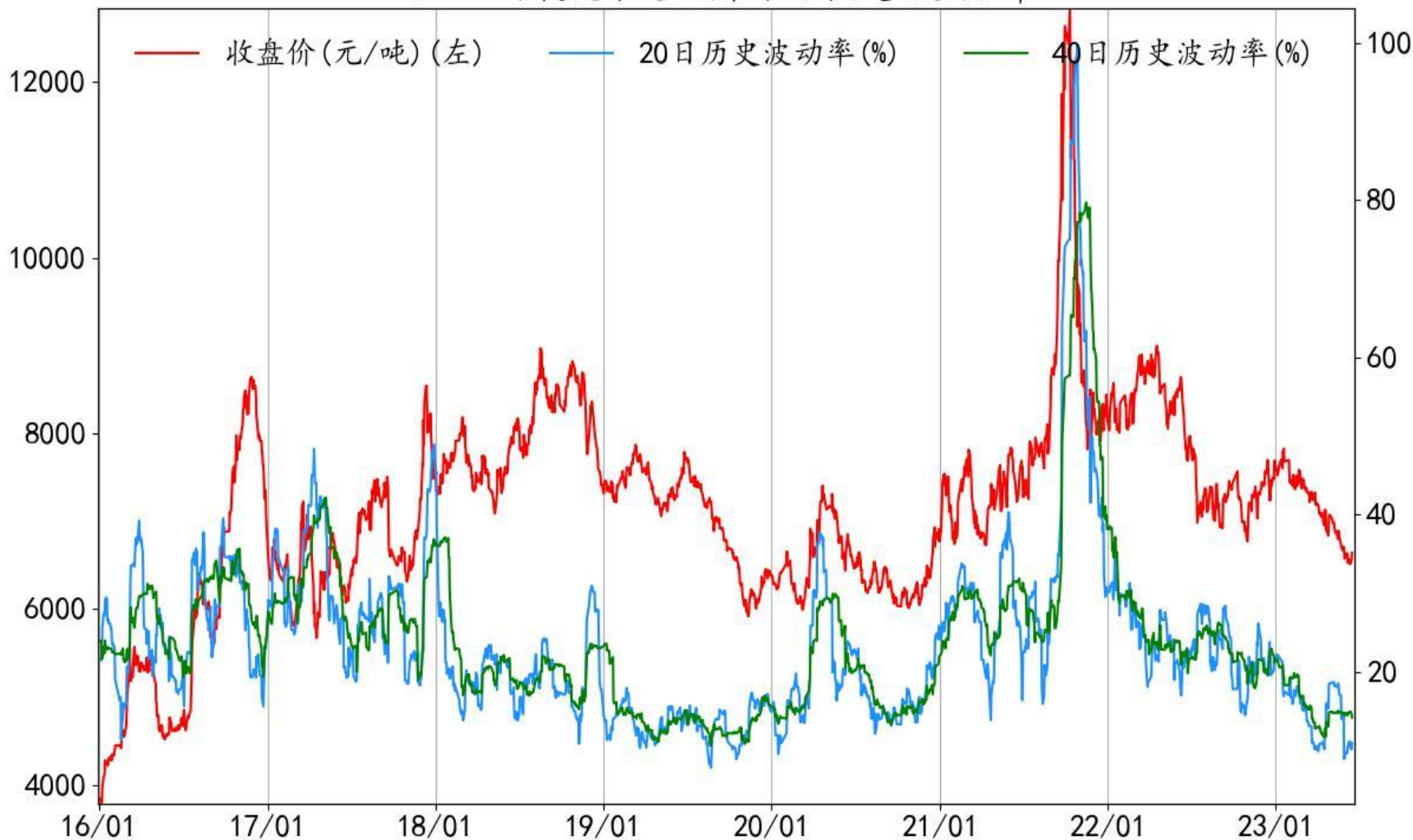
螺纹指数收盘价和历史波动率



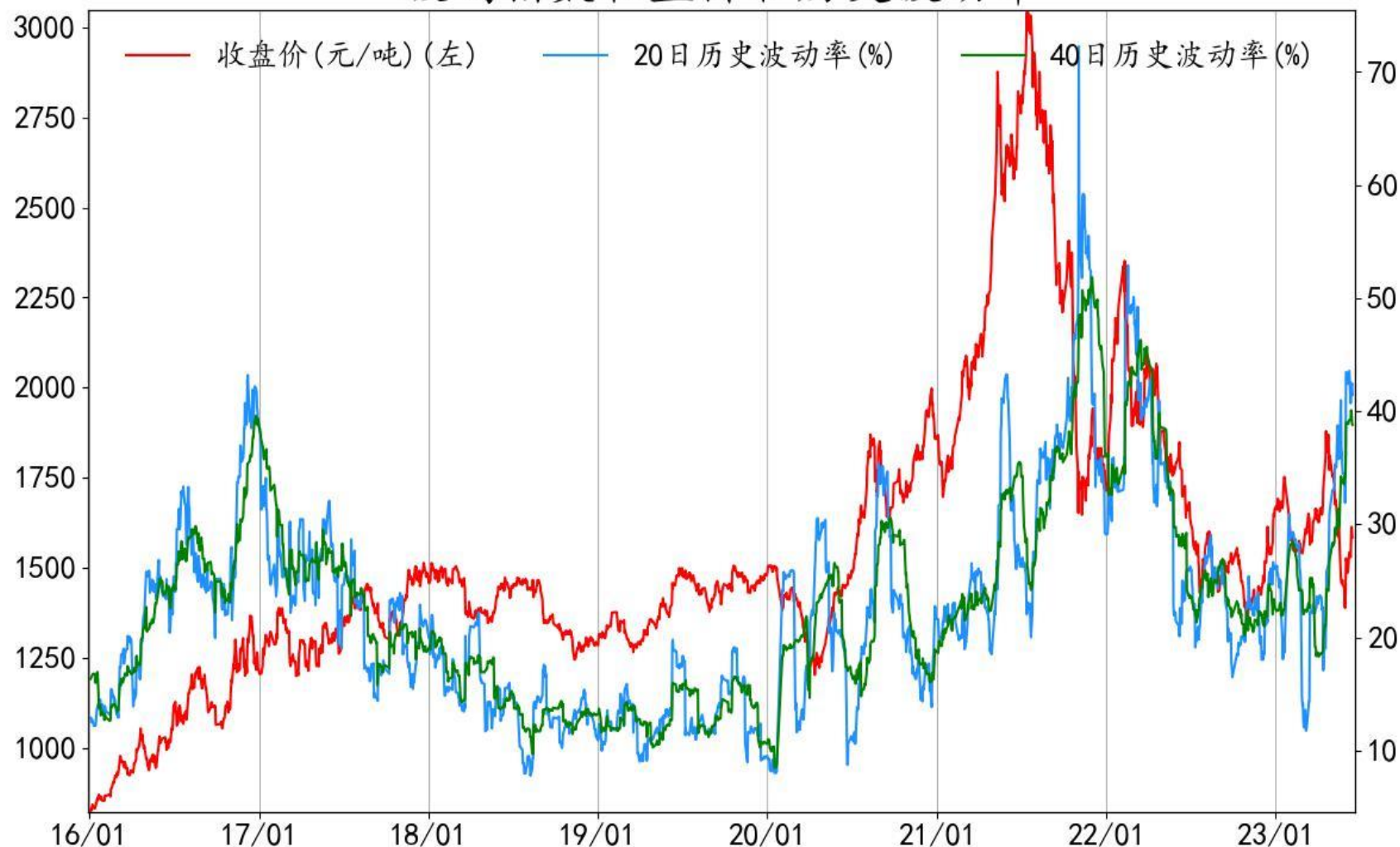
硅铁指数收盘价和历史波动率



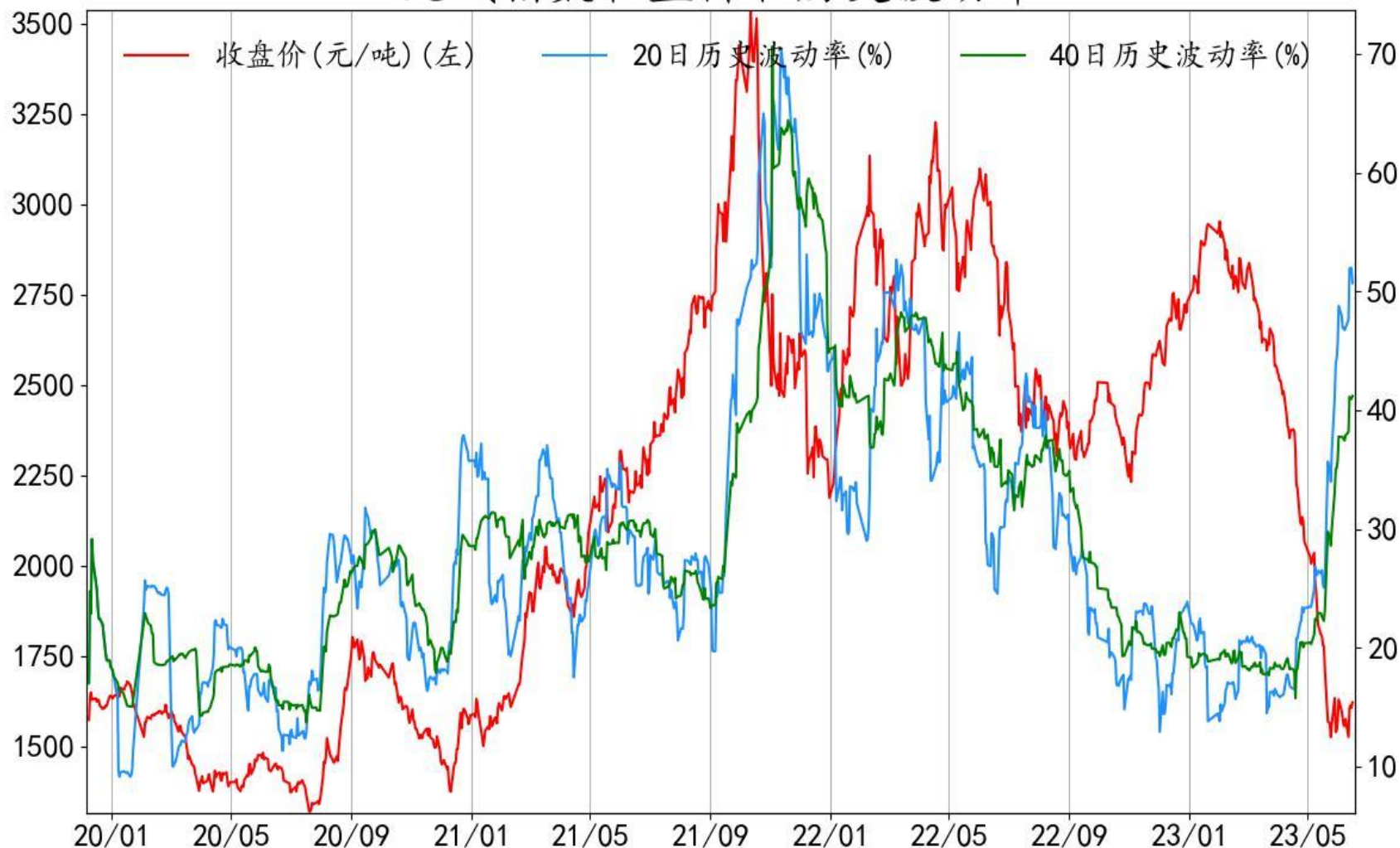
锰硅指数收盘价和历史波动率



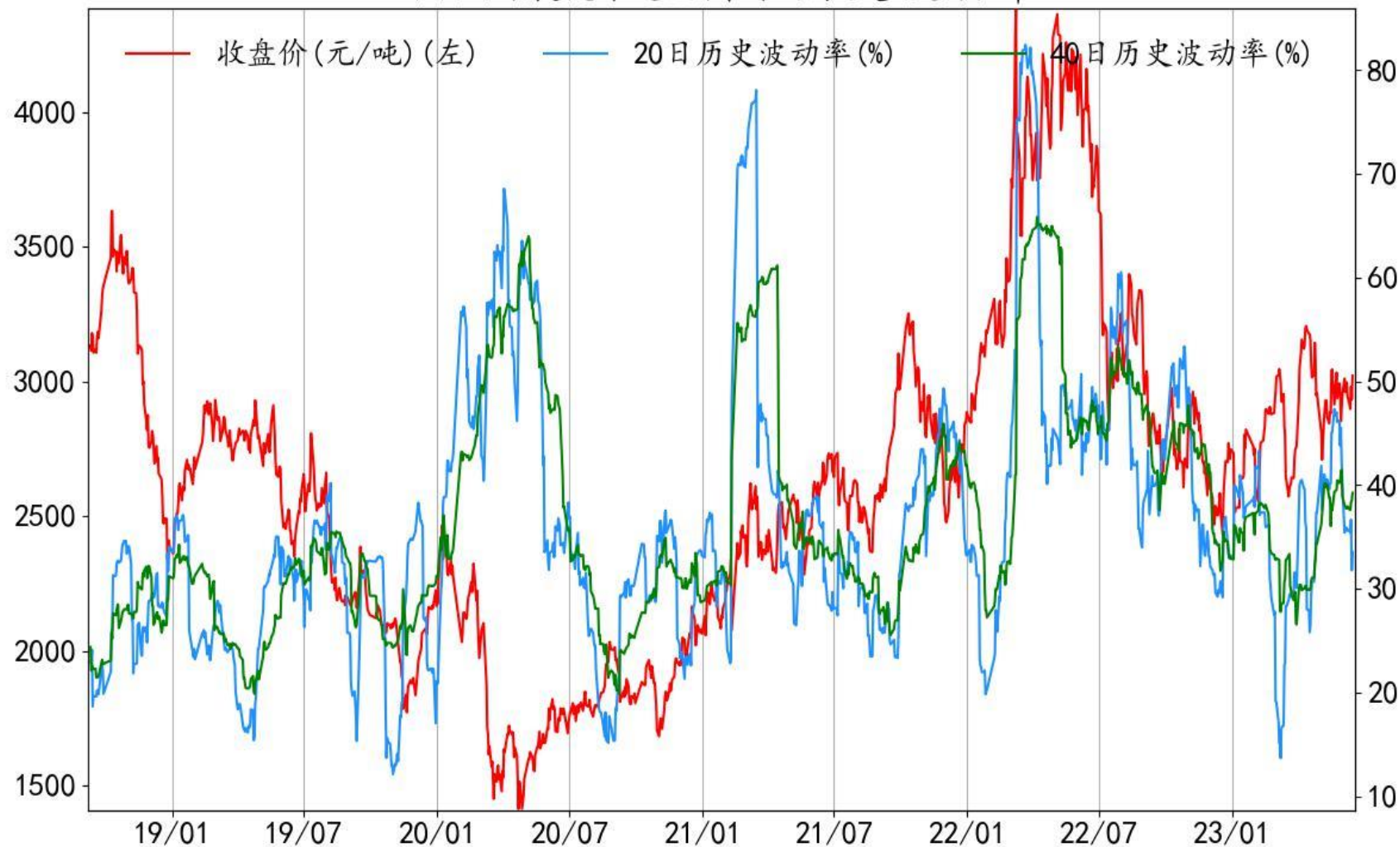
玻璃指数收盘价和历史波动率



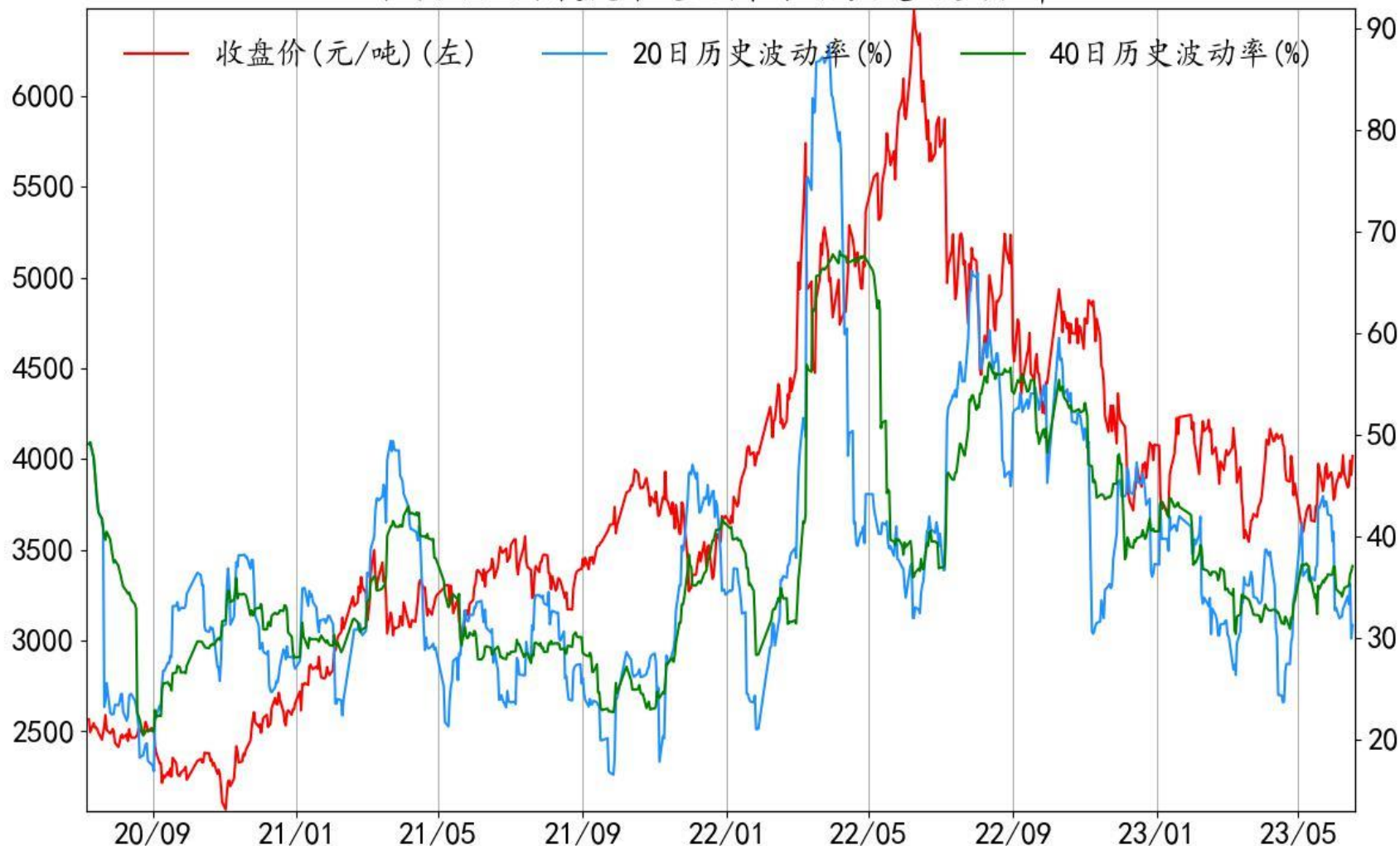
纯碱指数收盘价和历史波动率



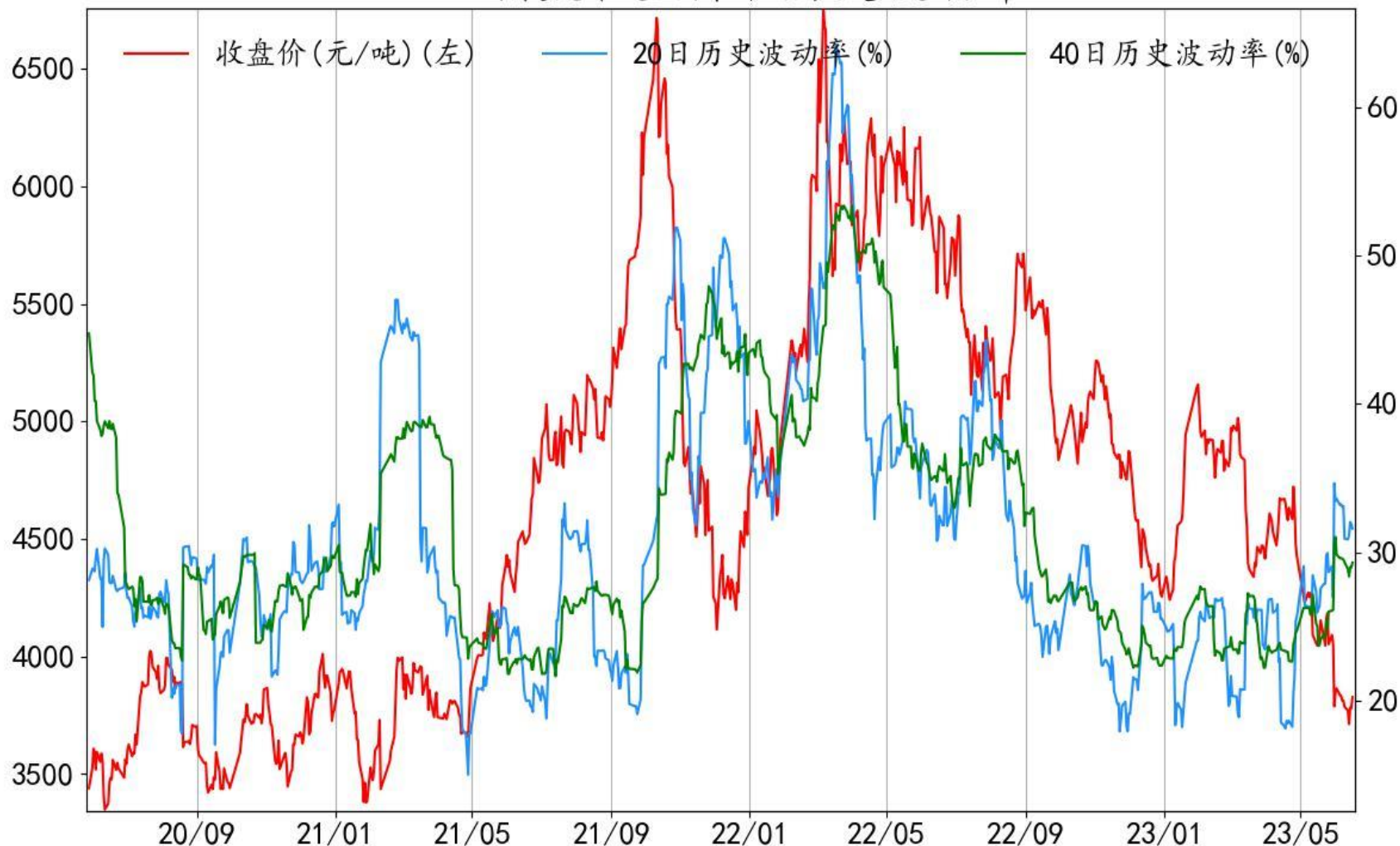
燃油指数收盘价和历史波动率



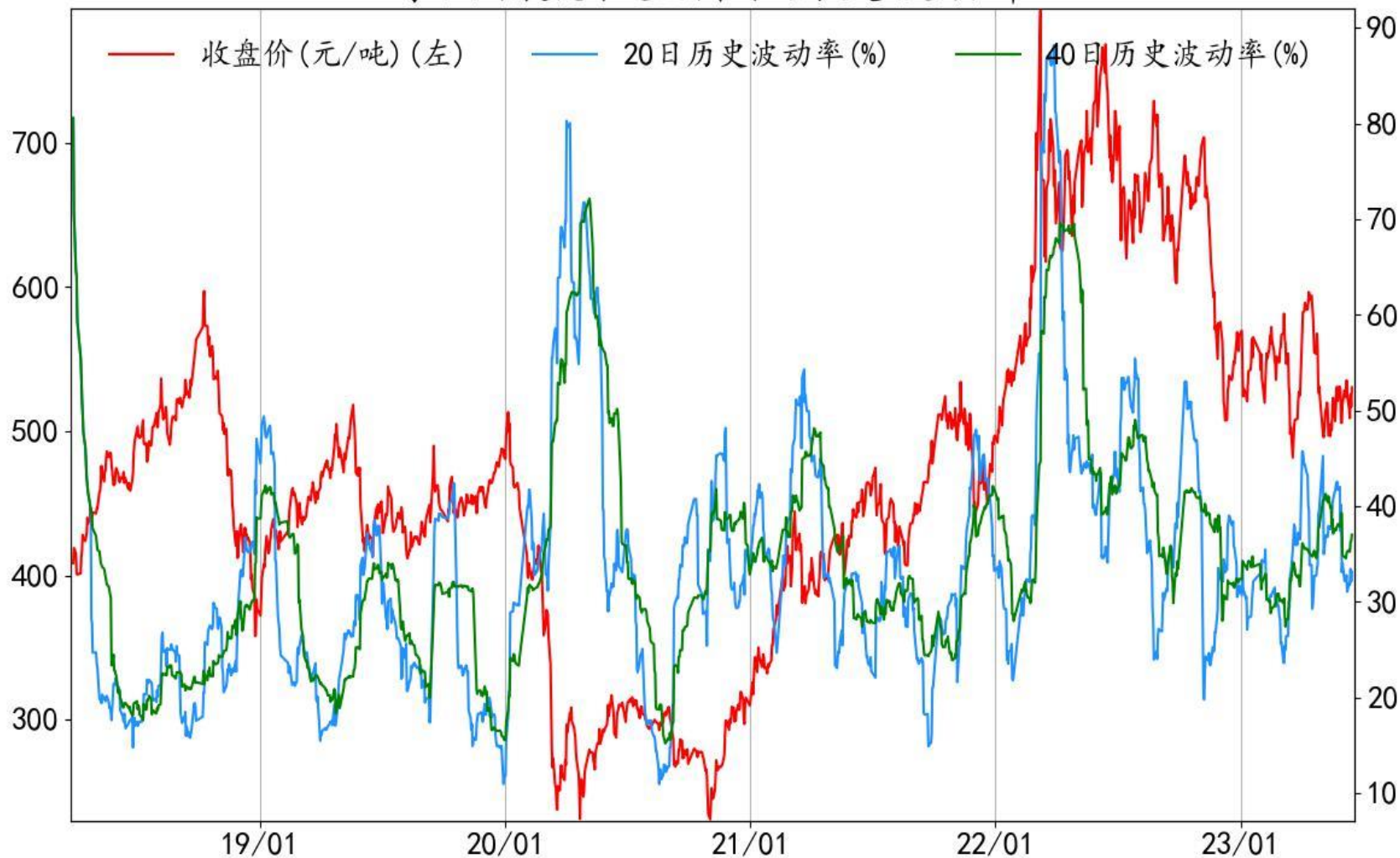
低燃油指数收盘价和历史波动率



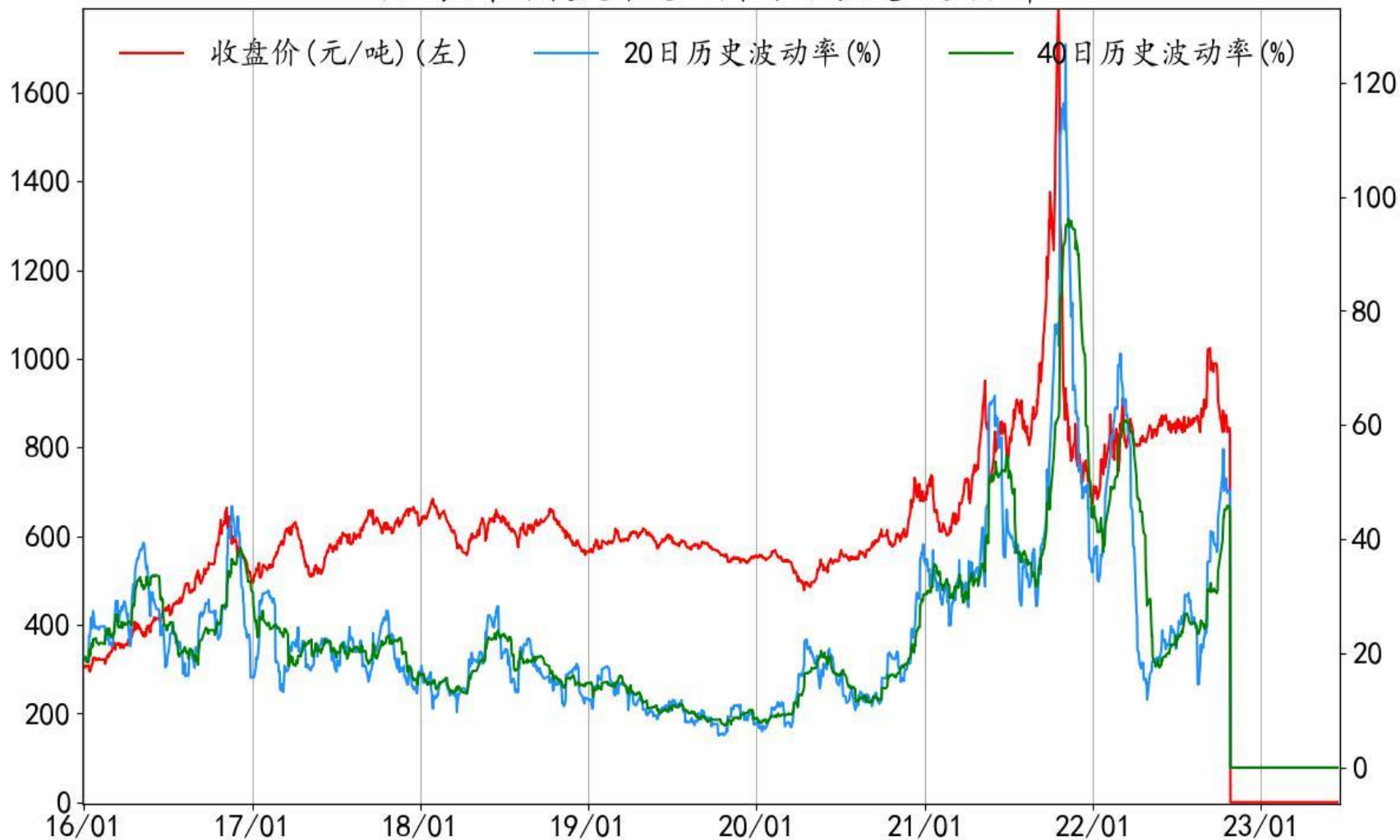
LPG指数收盘价和历史波动率



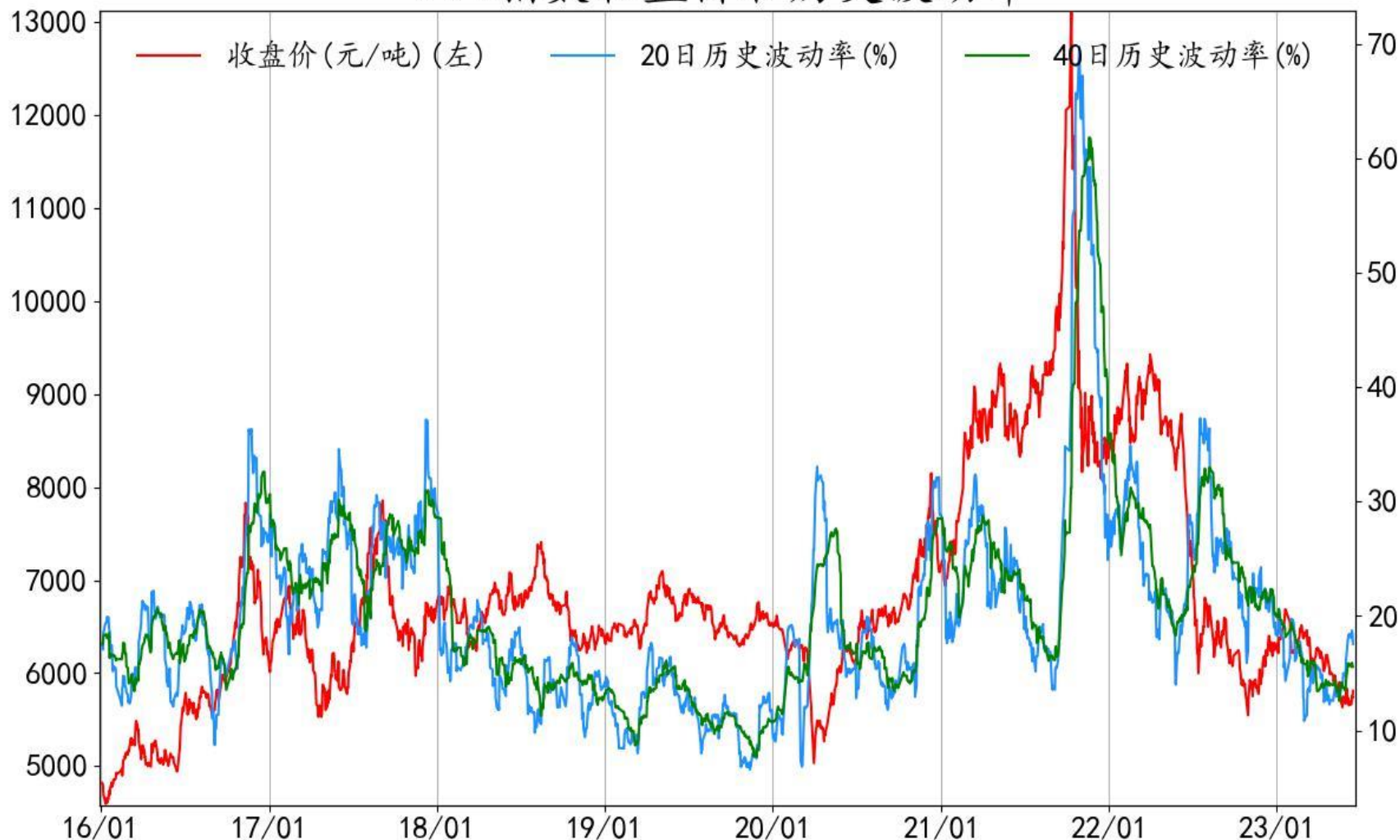
原油指数收盘价和历史波动率



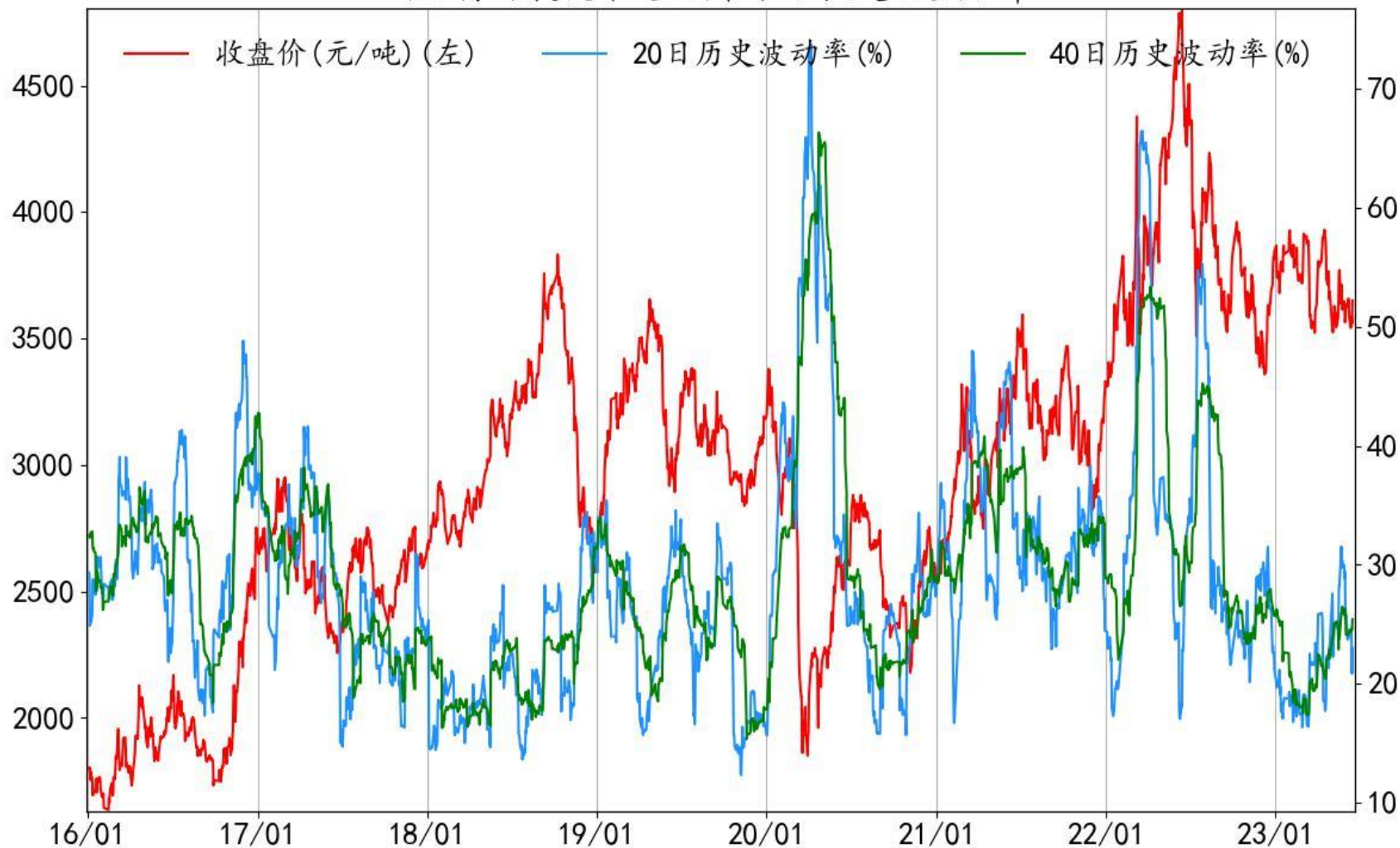
动力煤指数收盘价和历史波动率



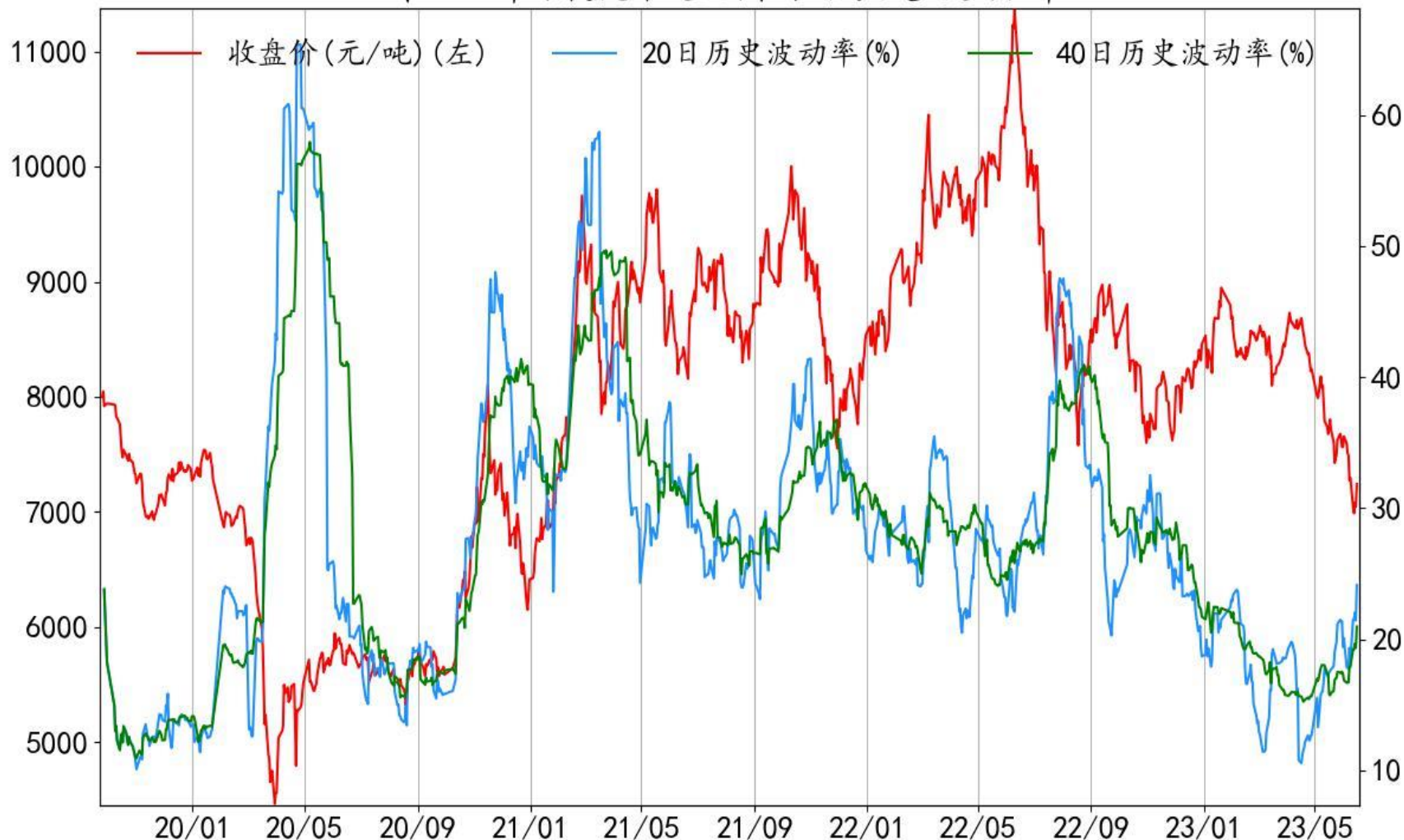
PVC指数收盘价和历史波动率



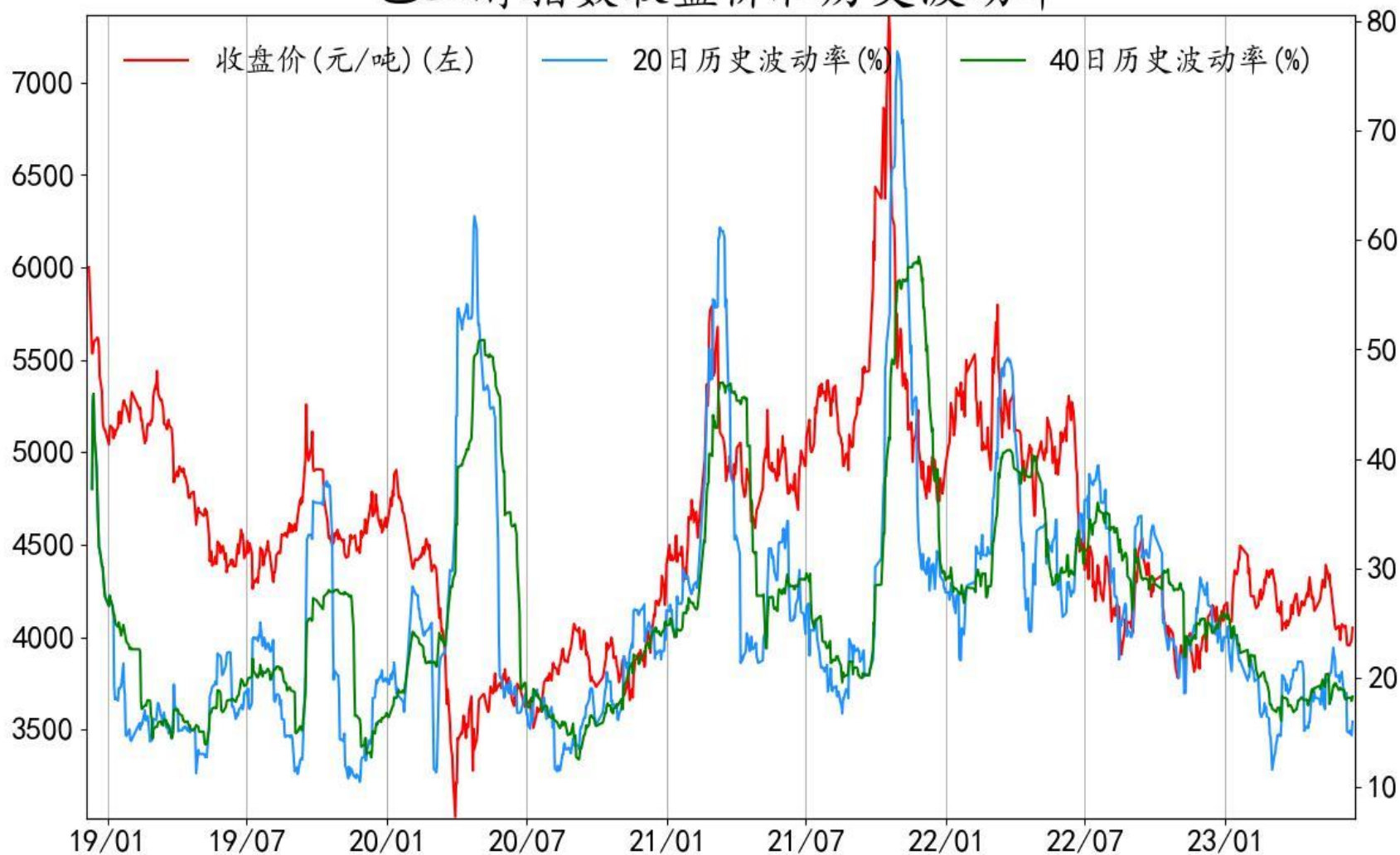
沥青指数收盘价和历史波动率



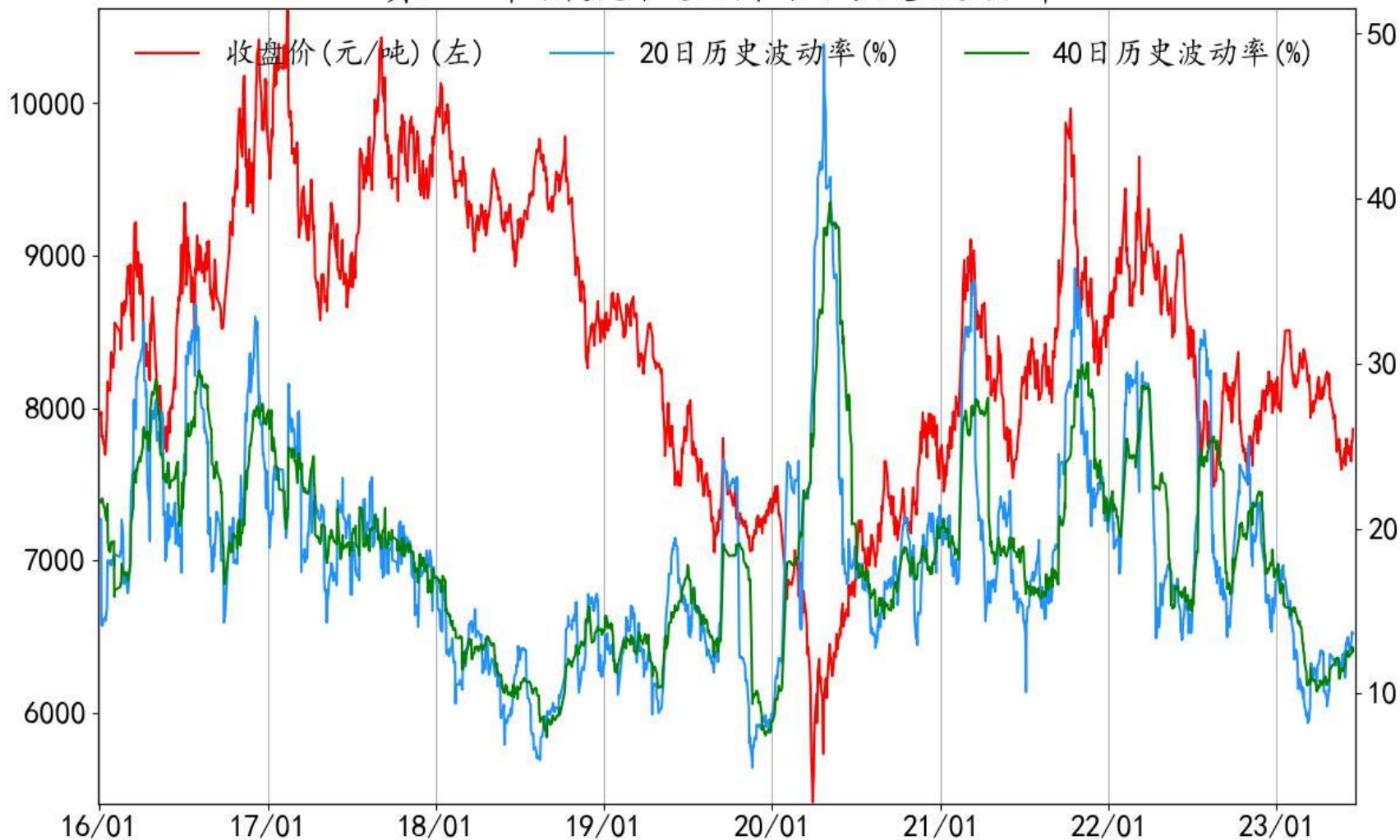
苯乙烯指数收盘价和历史波动率



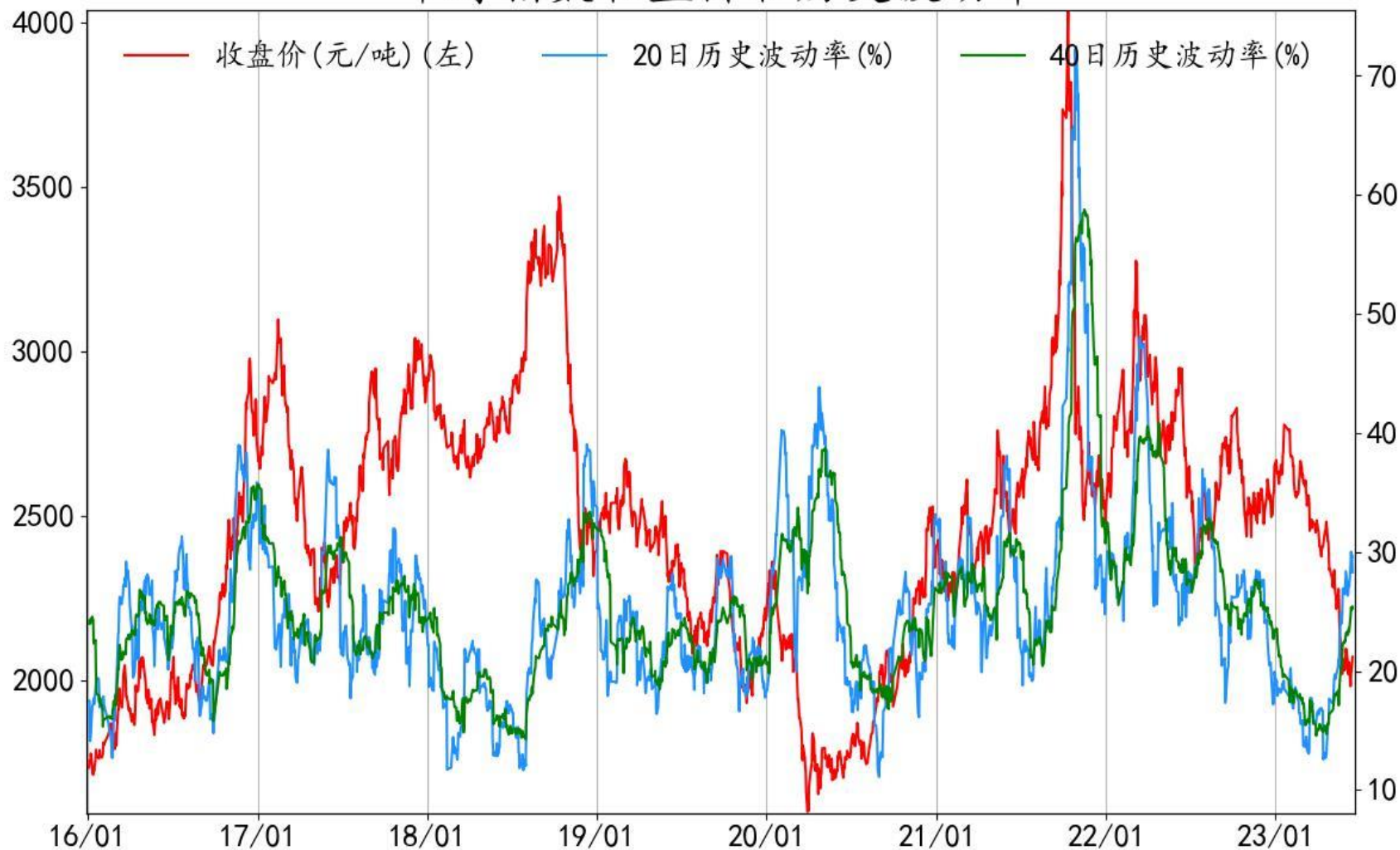
乙二醇指数收盘价和历史波动率



聚乙烯指数收盘价和历史波动率

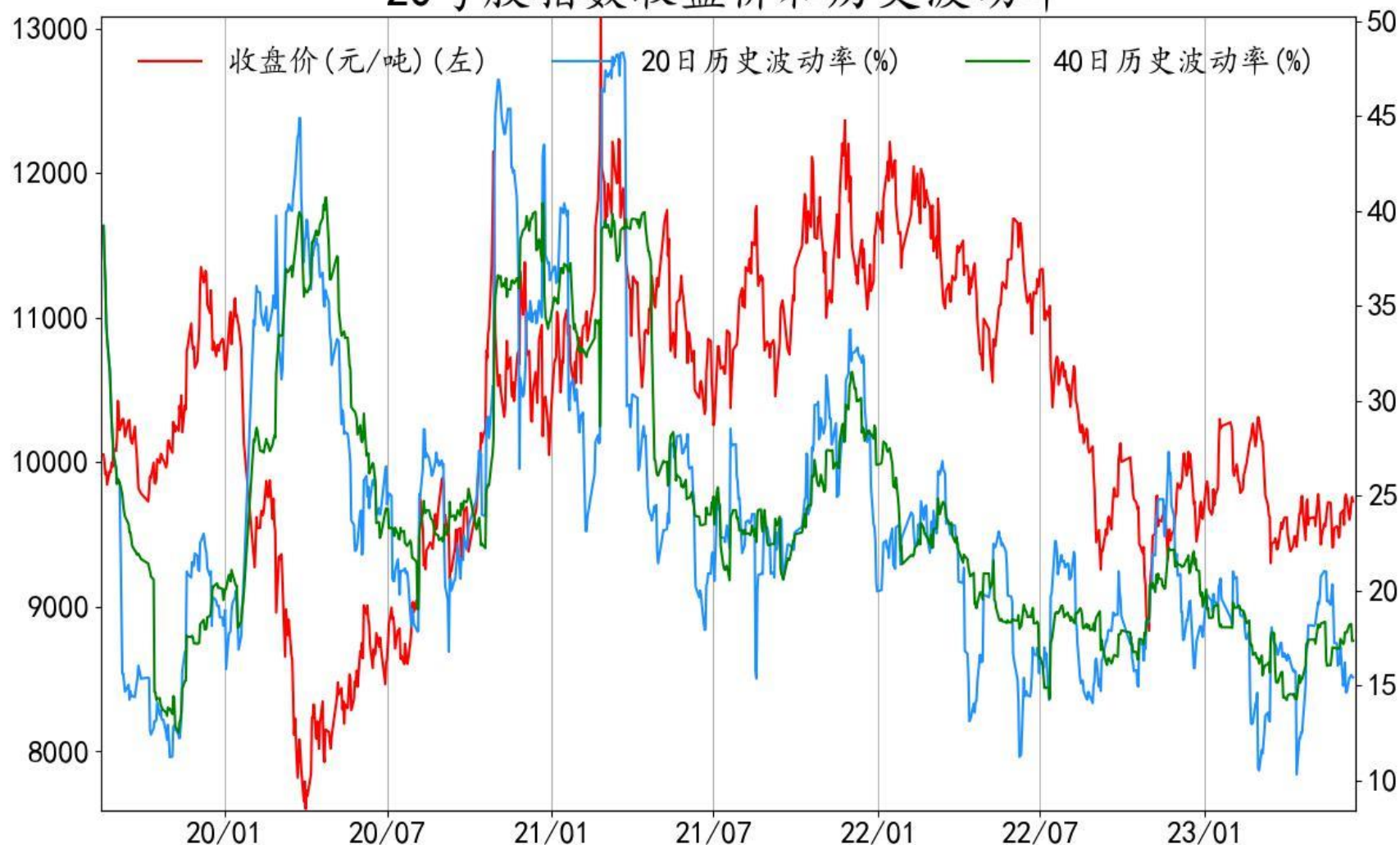


甲醇指数收盘价和历史波动率

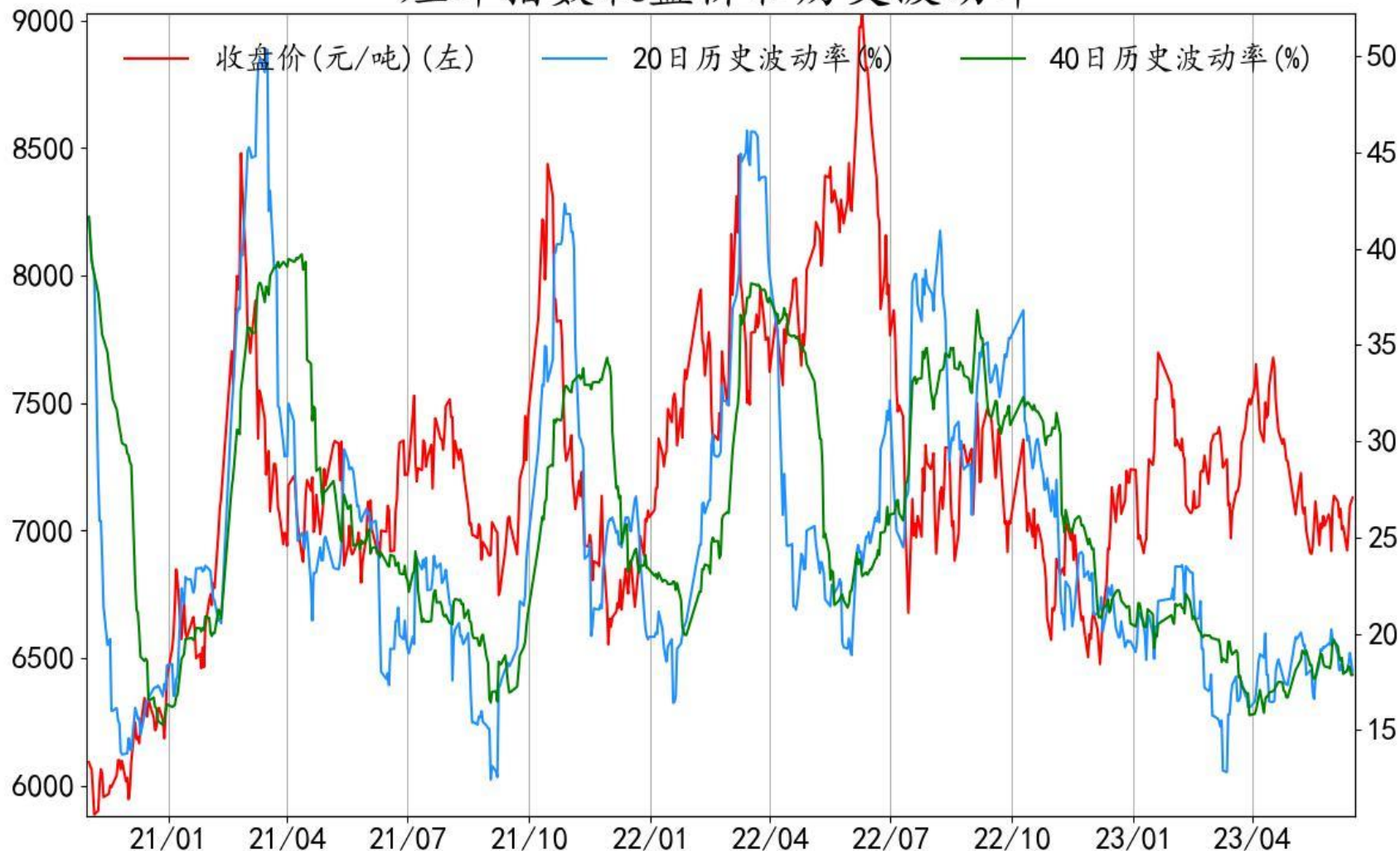


20号胶指数

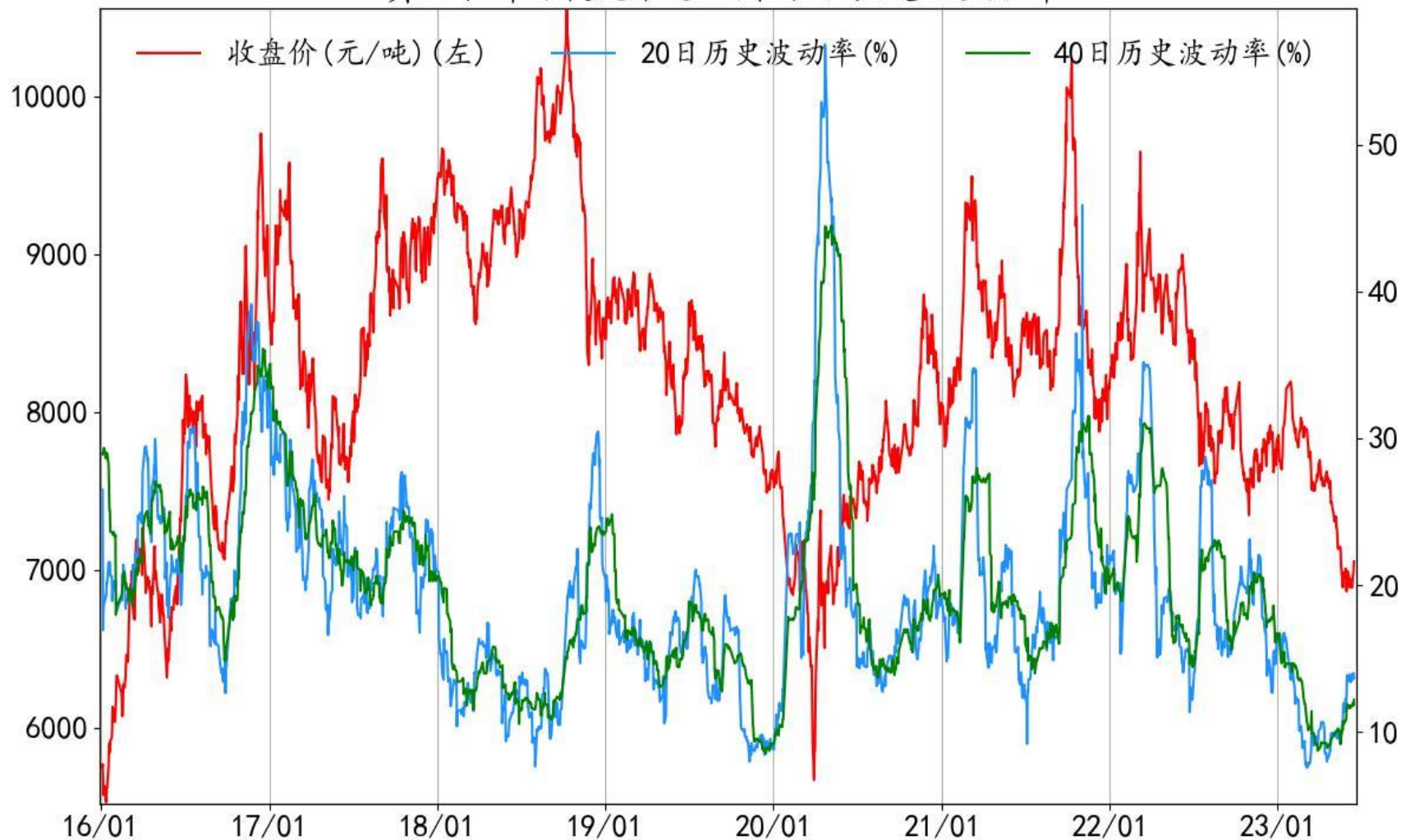
20号胶指数收盘价和历史波动率



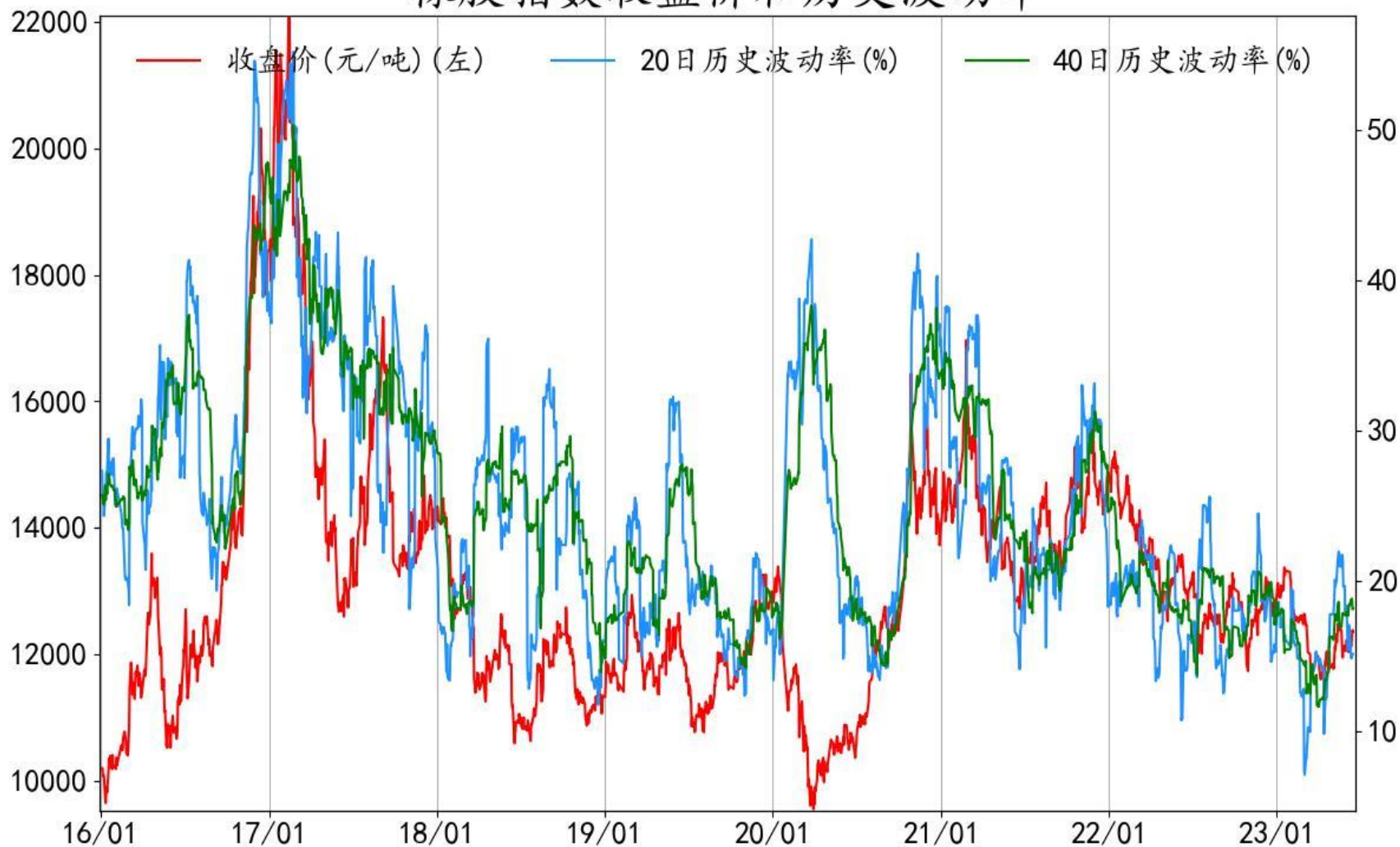
短纤指数收盘价和历史波动率



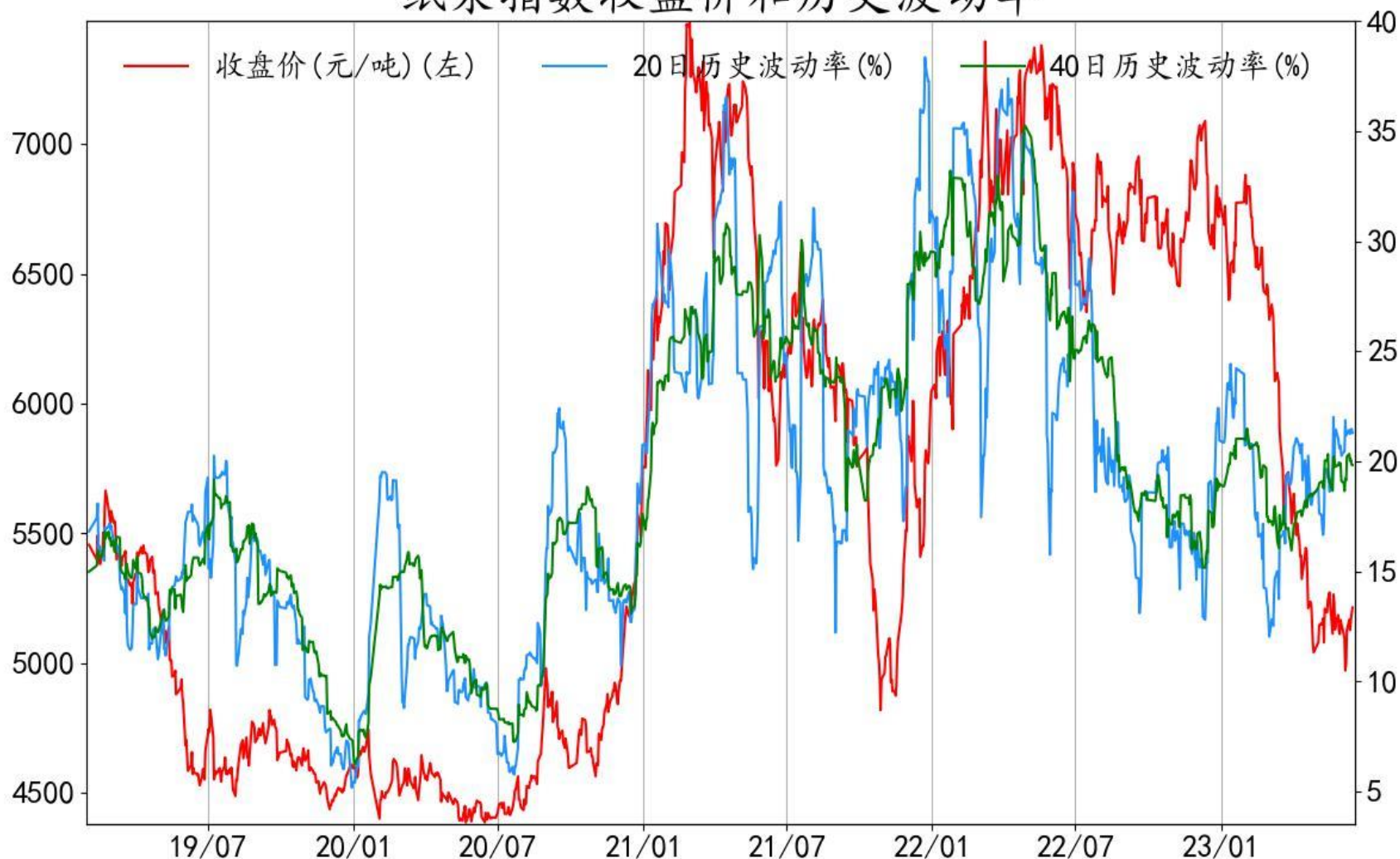
聚丙烯指数收盘价和历史波动率



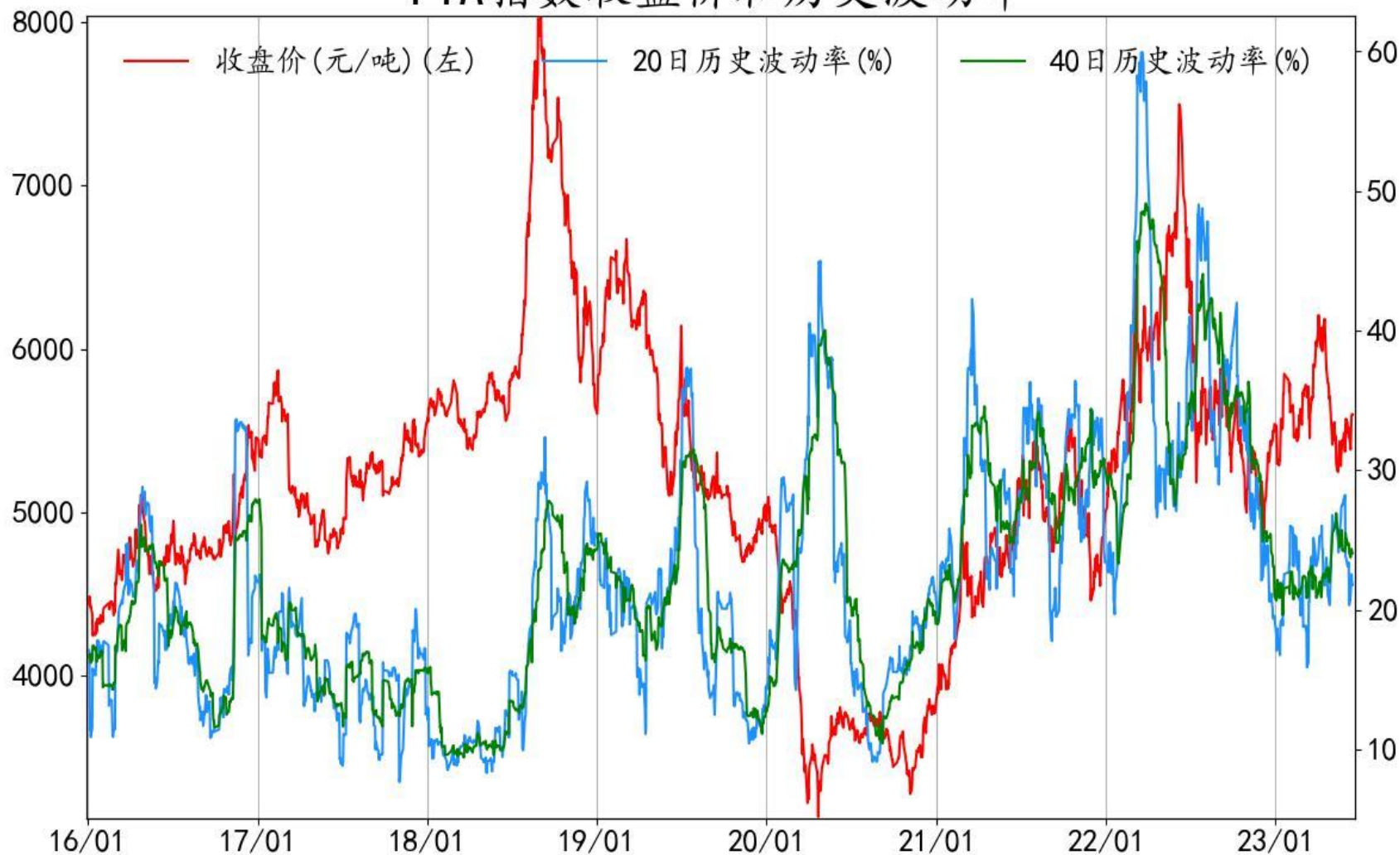
橡胶指数收盘价和历史波动率



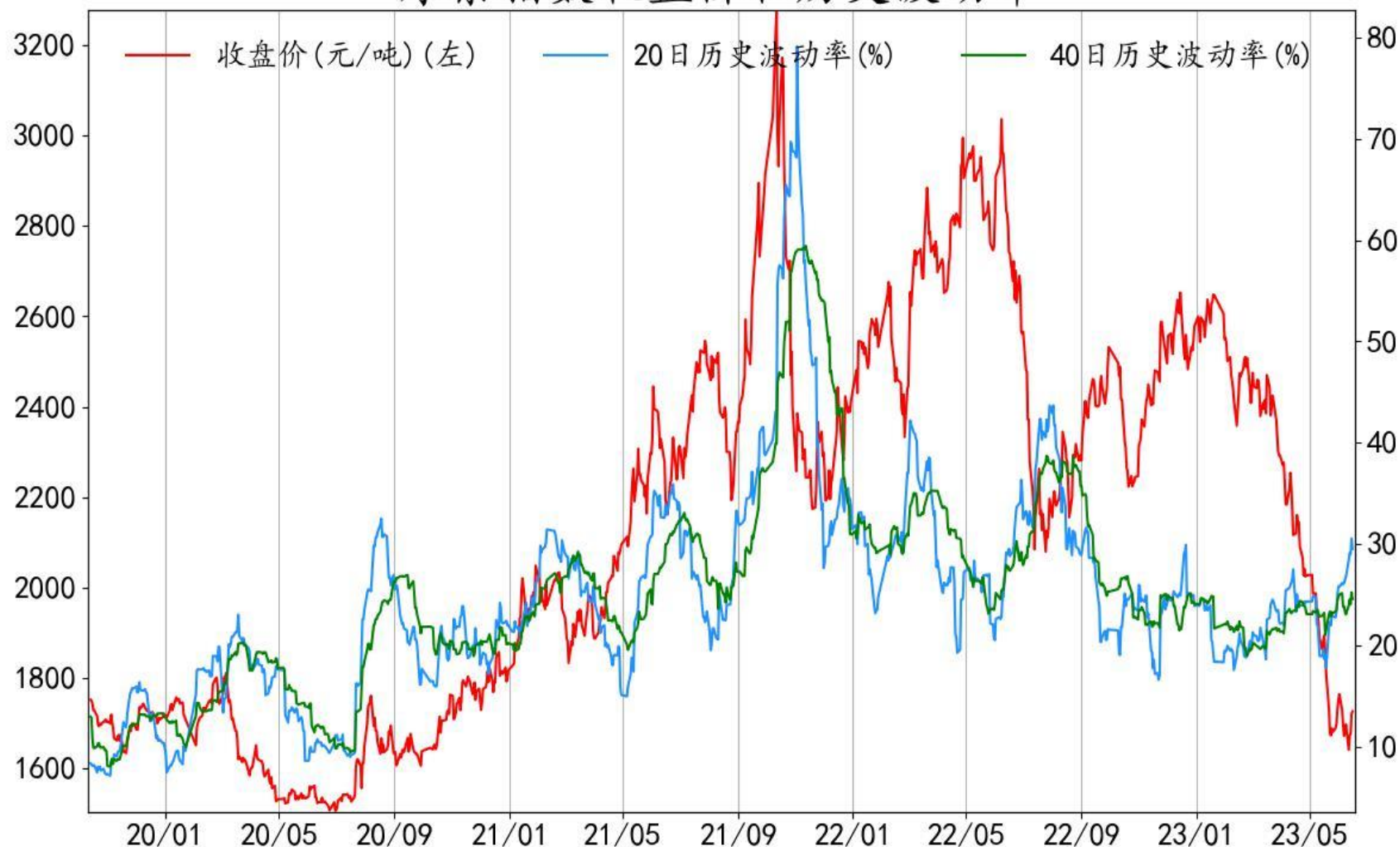
纸浆指数收盘价和历史波动率



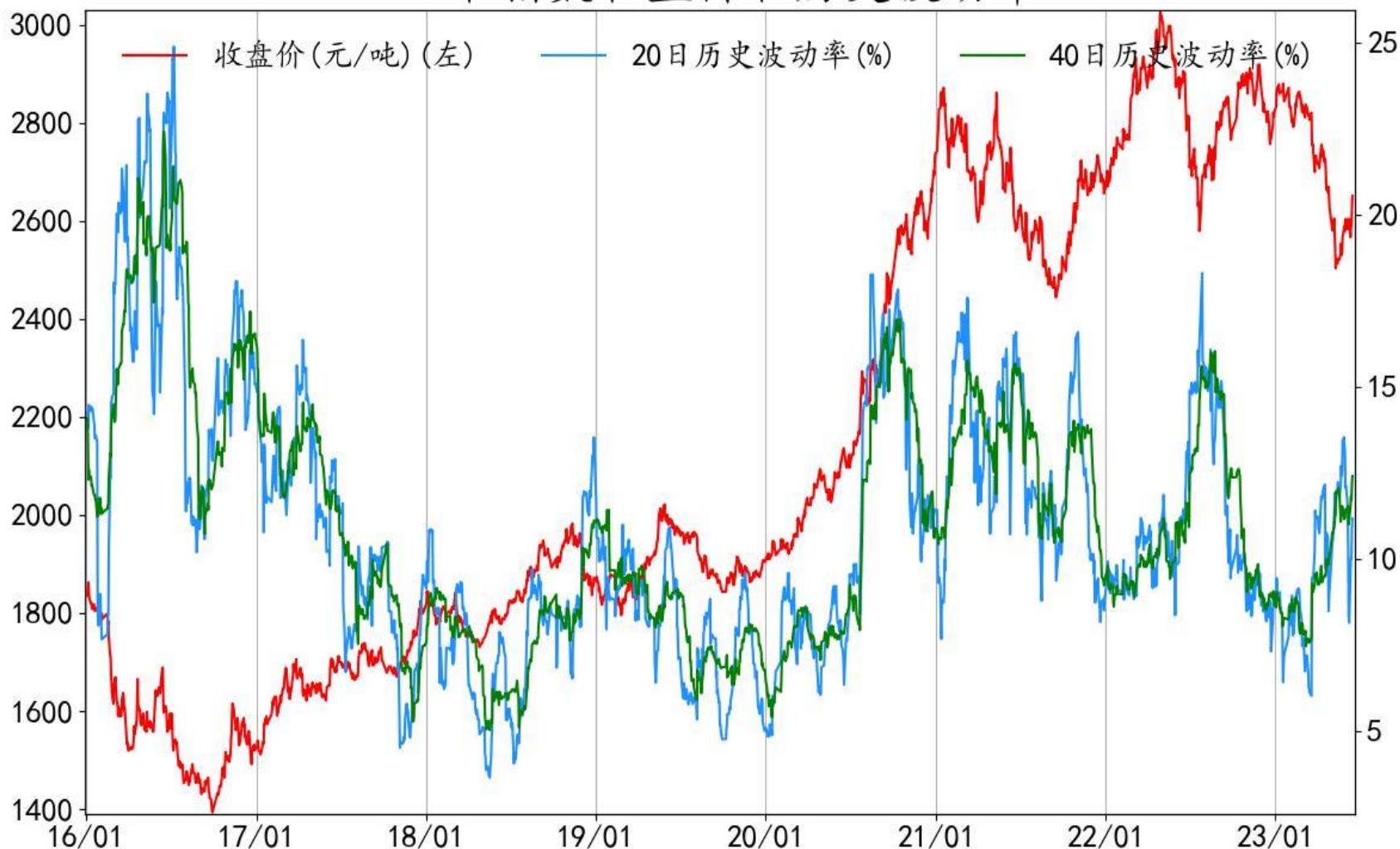
PTA指数收盘价和历史波动率



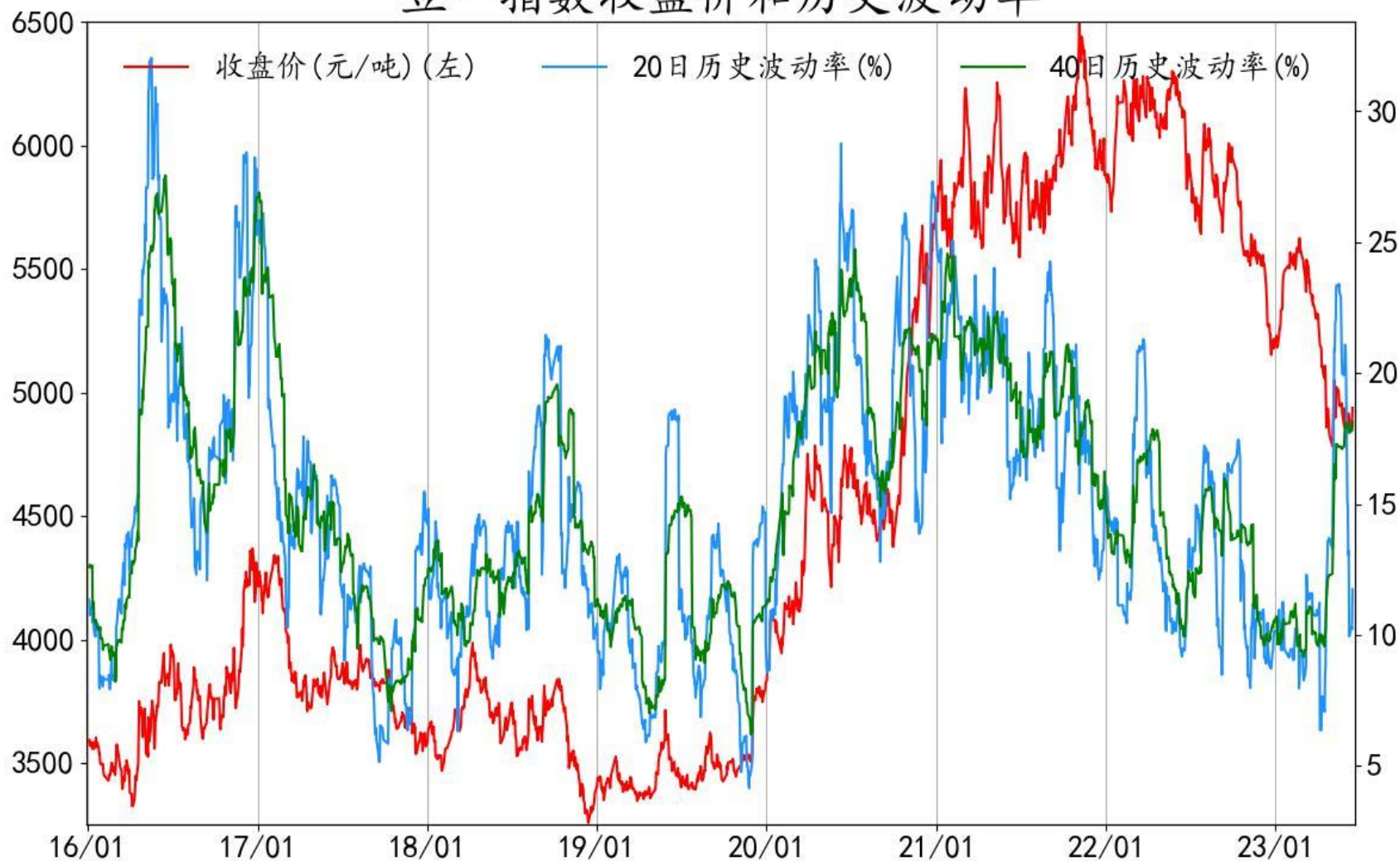
尿素指数收盘价和历史波动率



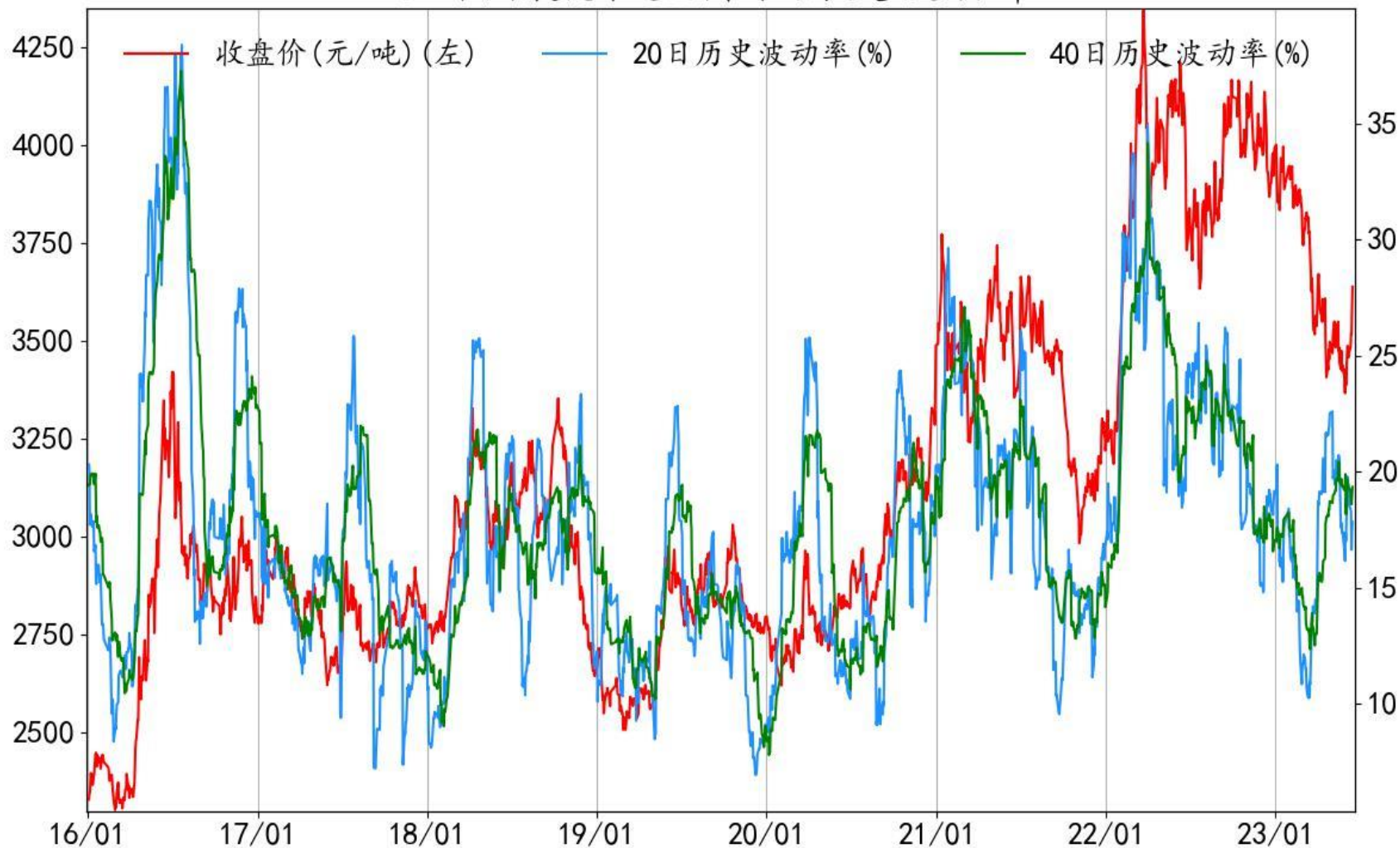
玉米指数收盘价和历史波动率



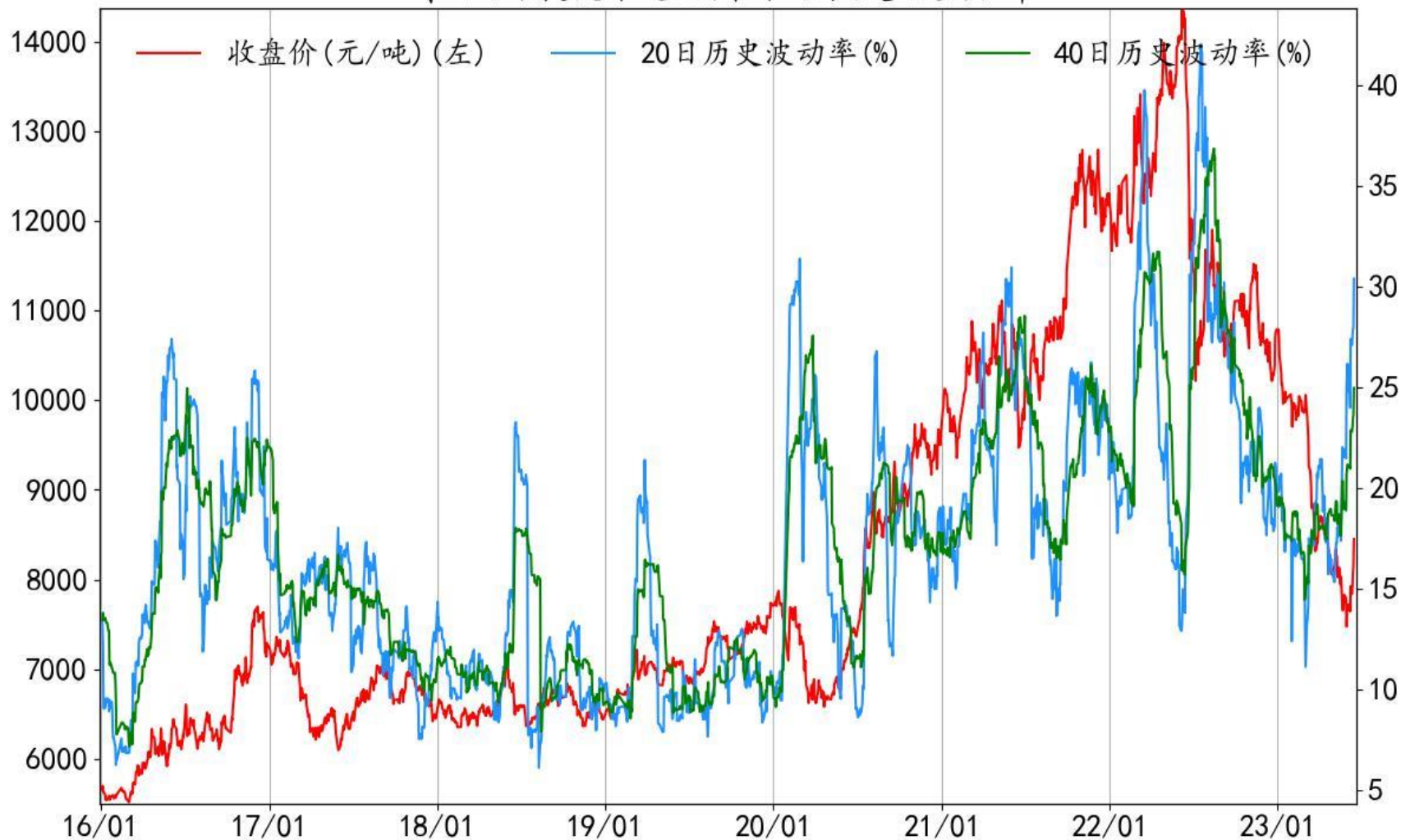
豆一指数收盘价和历史波动率



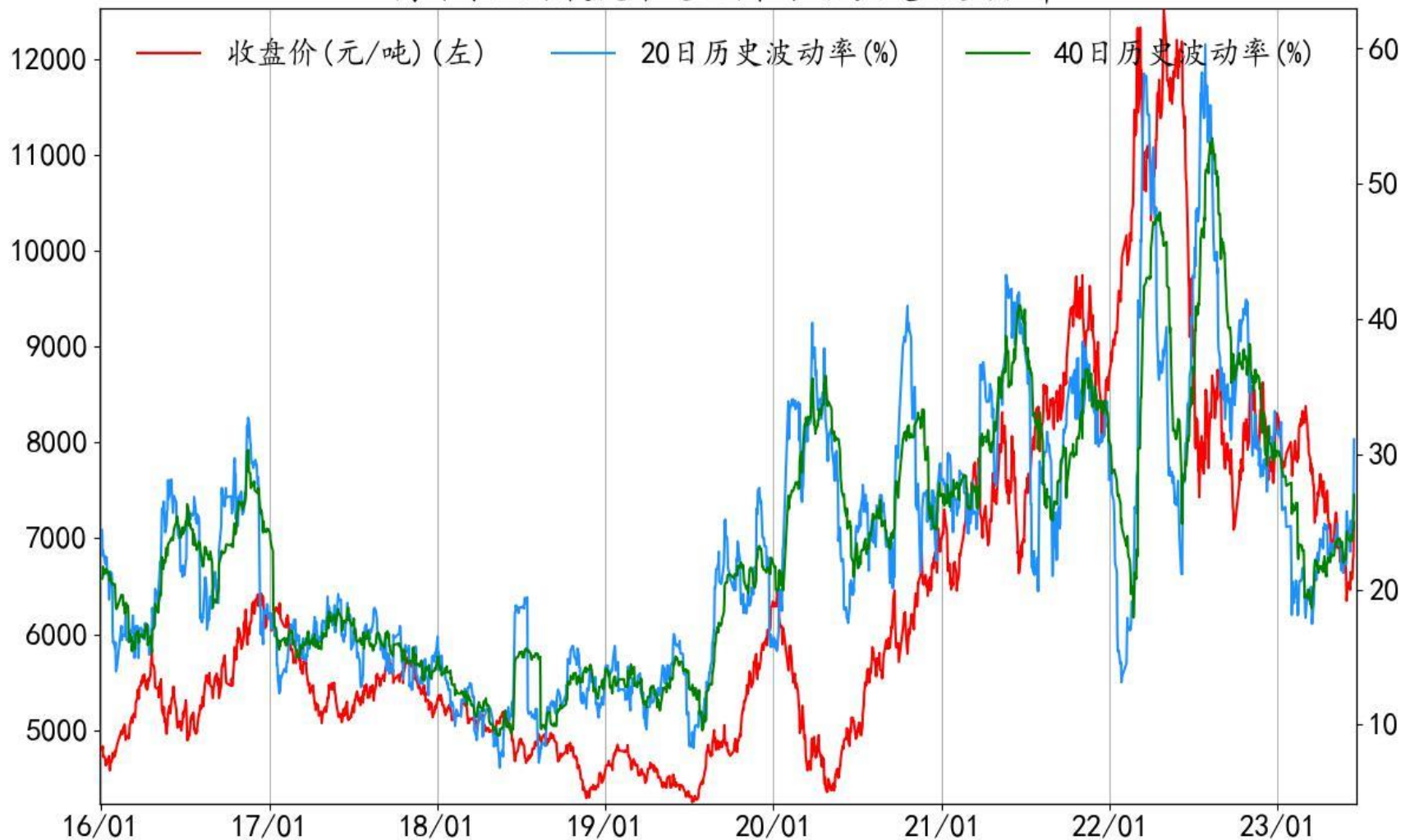
豆粕指数收盘价和历史波动率



菜油指数收盘价和历史波动率



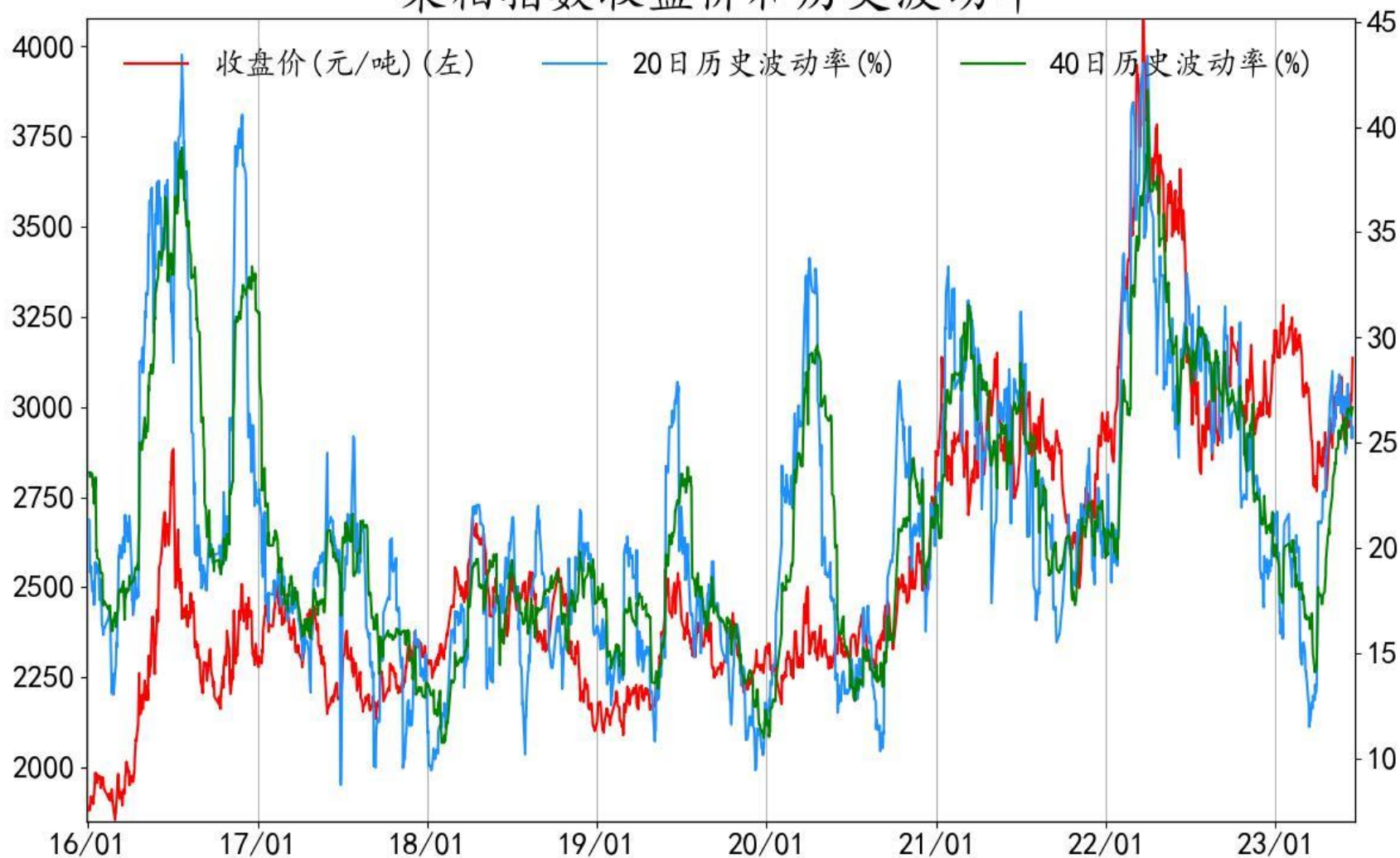
棕榈油指数收盘价和历史波动率



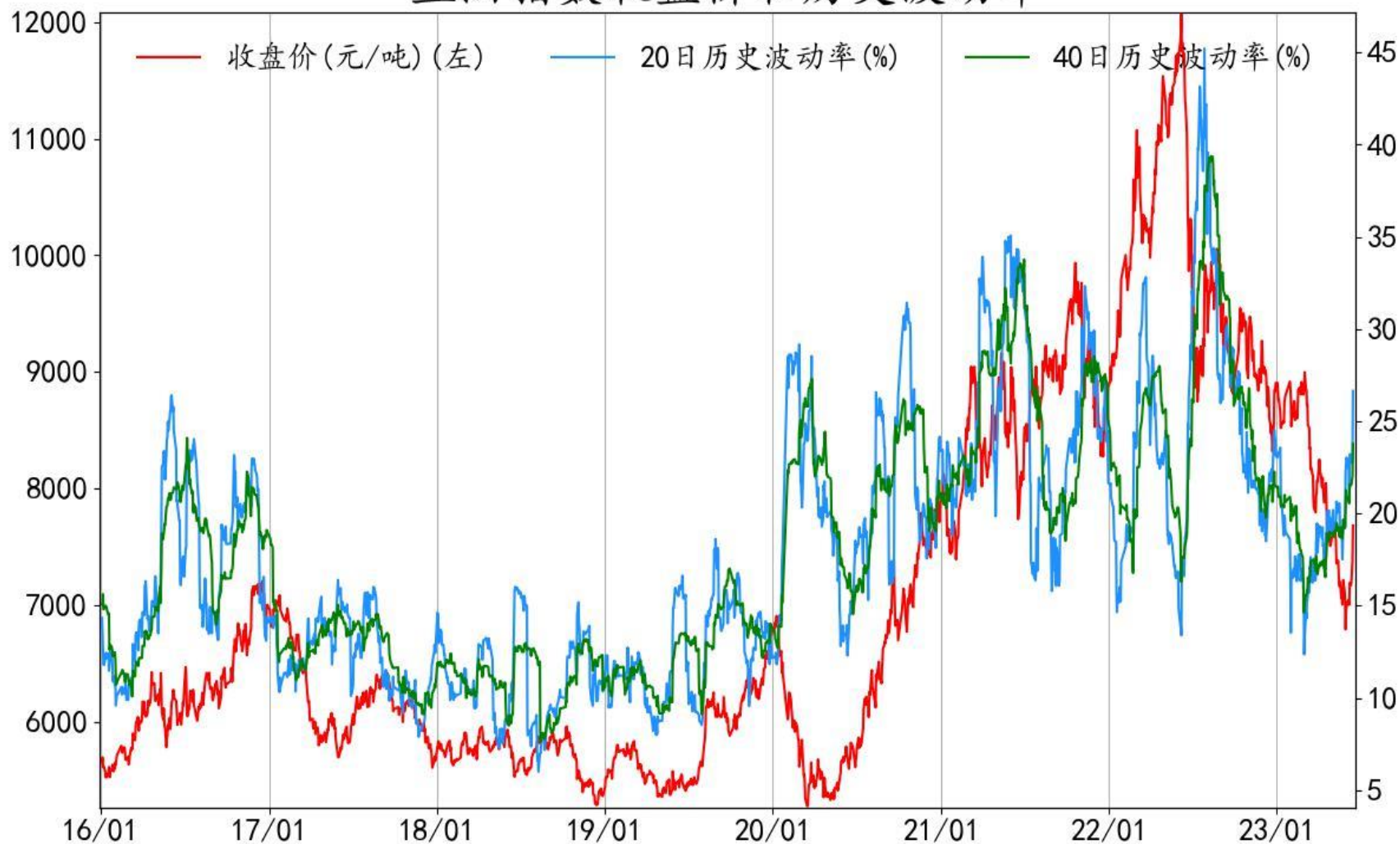
花生指数收盘价和历史波动率



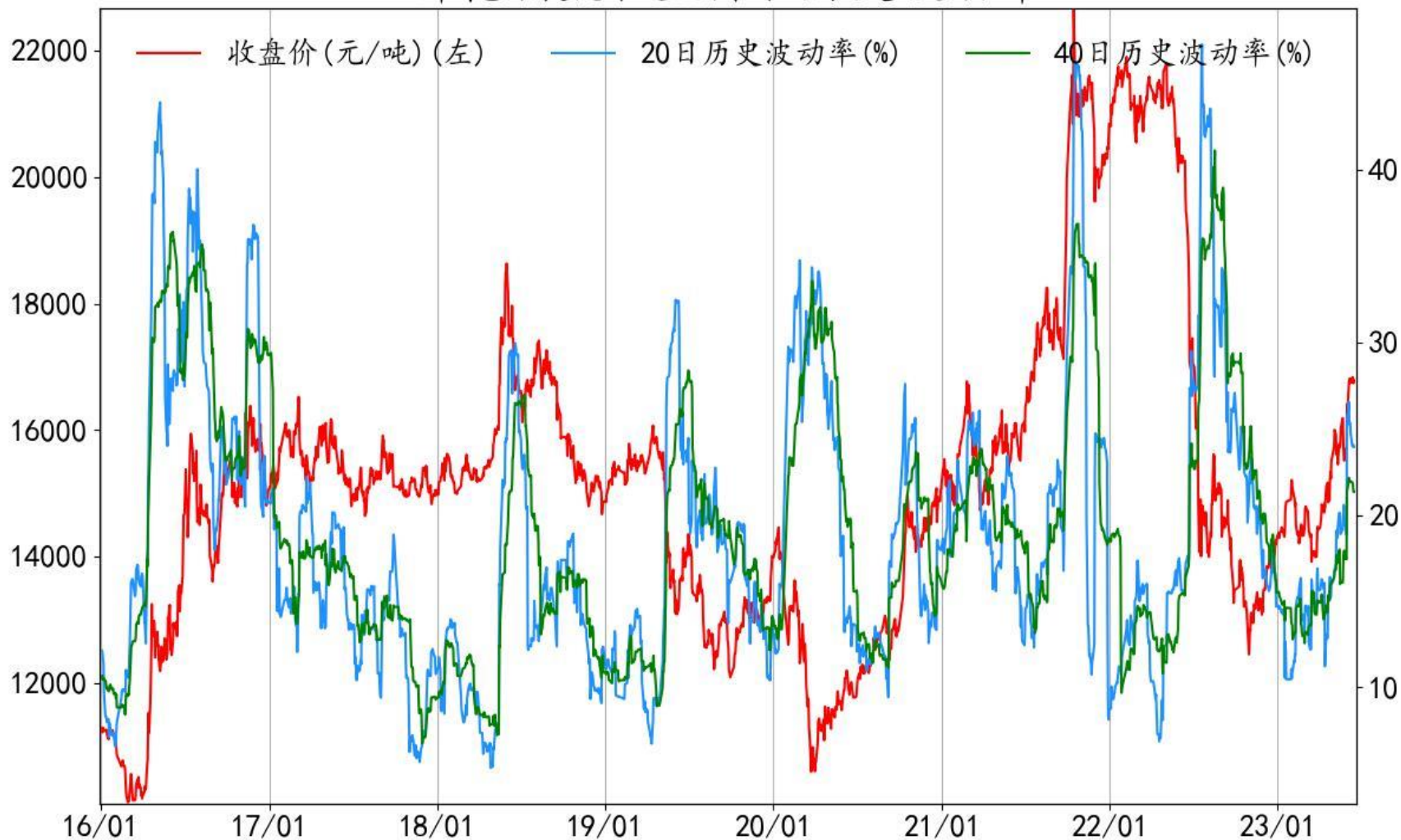
菜粕指数收盘价和历史波动率



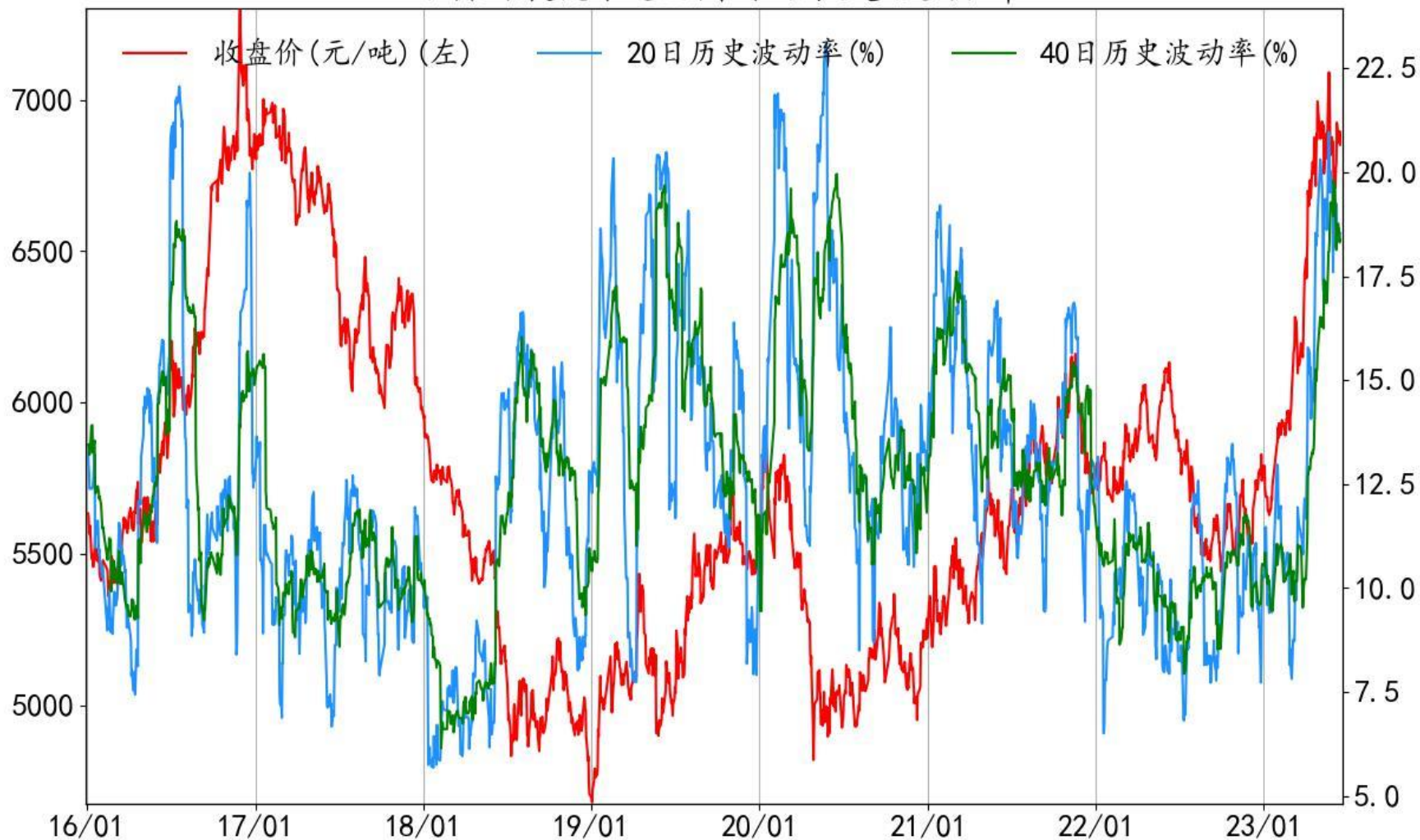
豆油指数收盘价和历史波动率



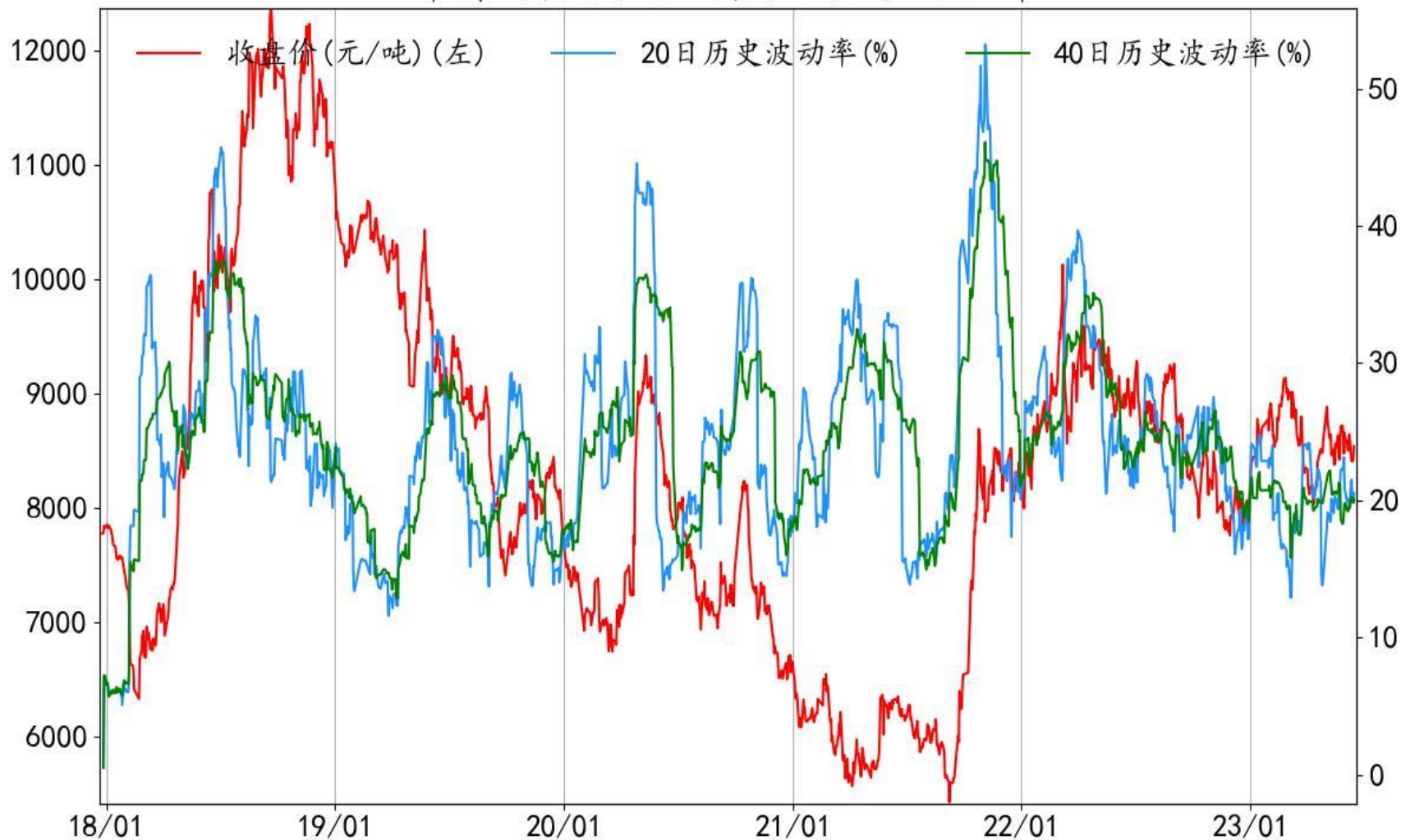
棉花指数收盘价和历史波动率



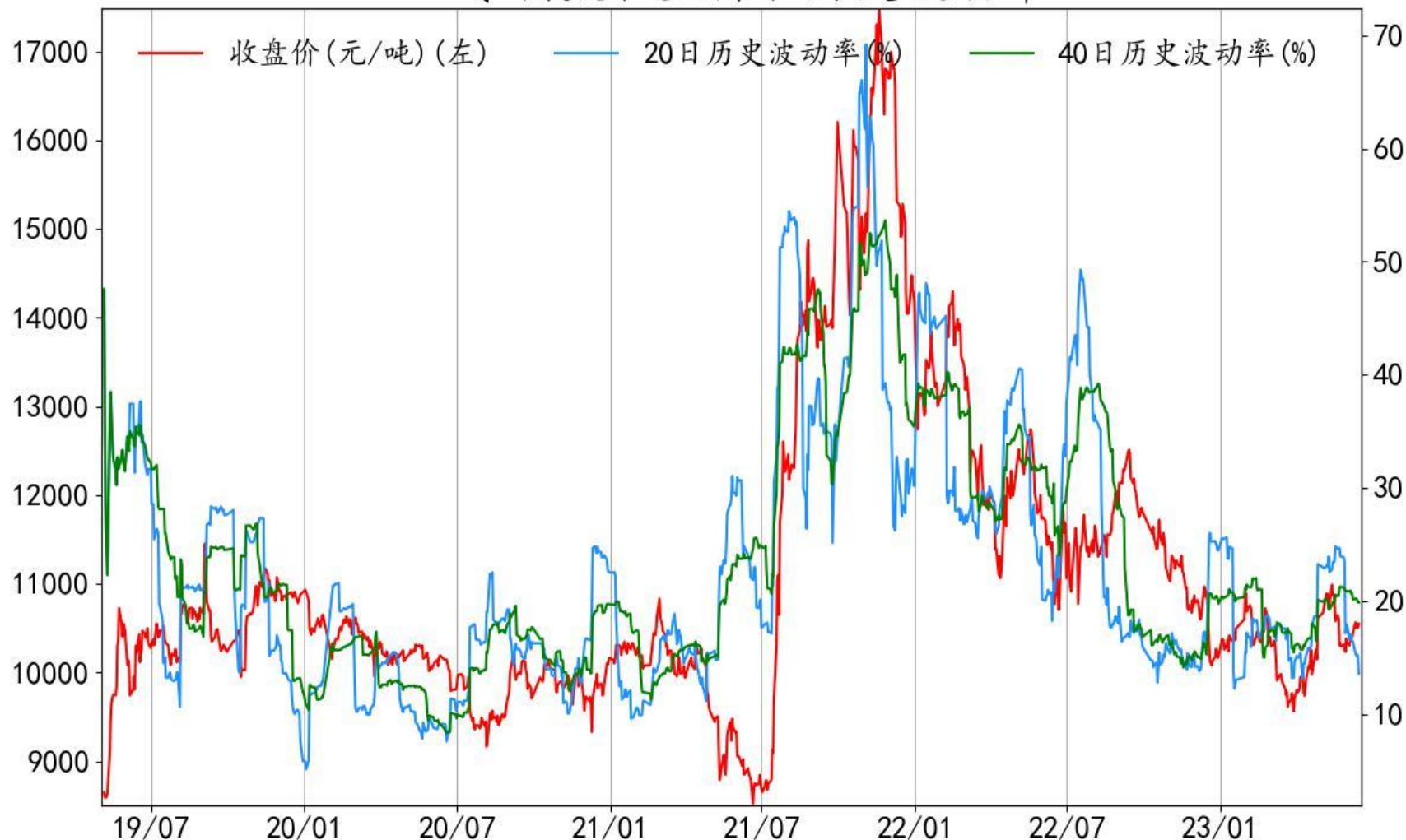
白糖指数收盘价和历史波动率



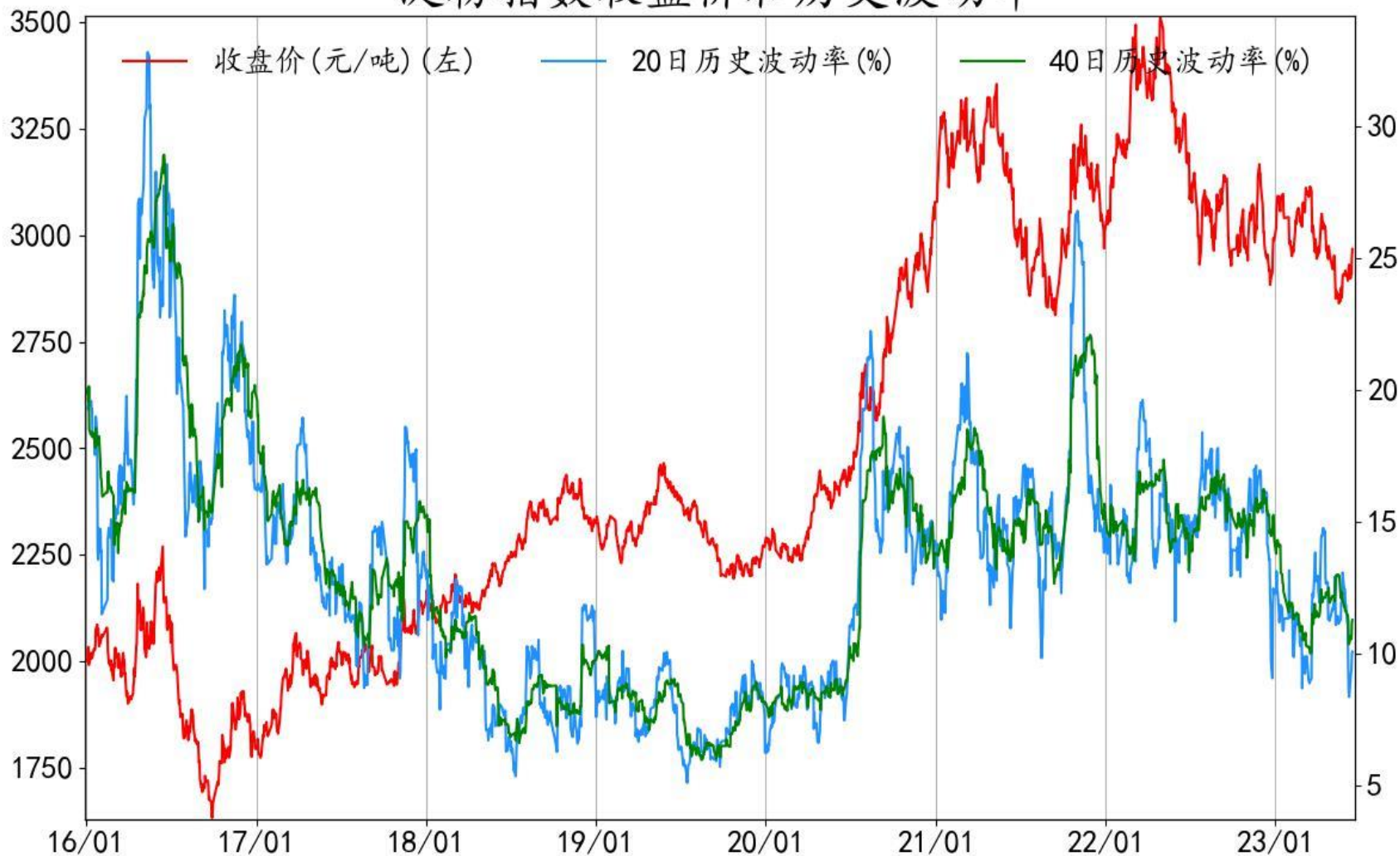
苹果指数收盘价和历史波动率



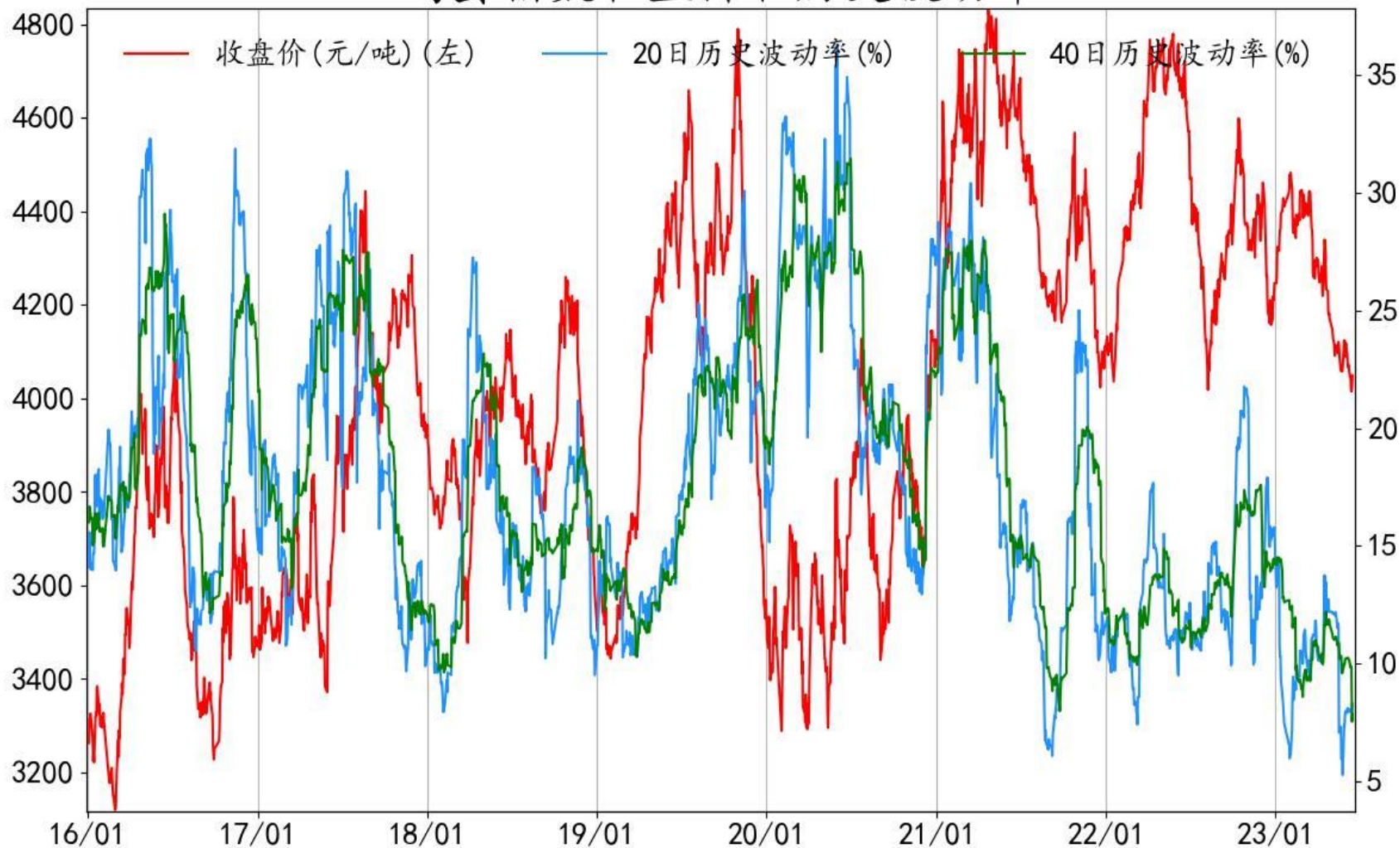
红枣指数收盘价和历史波动率



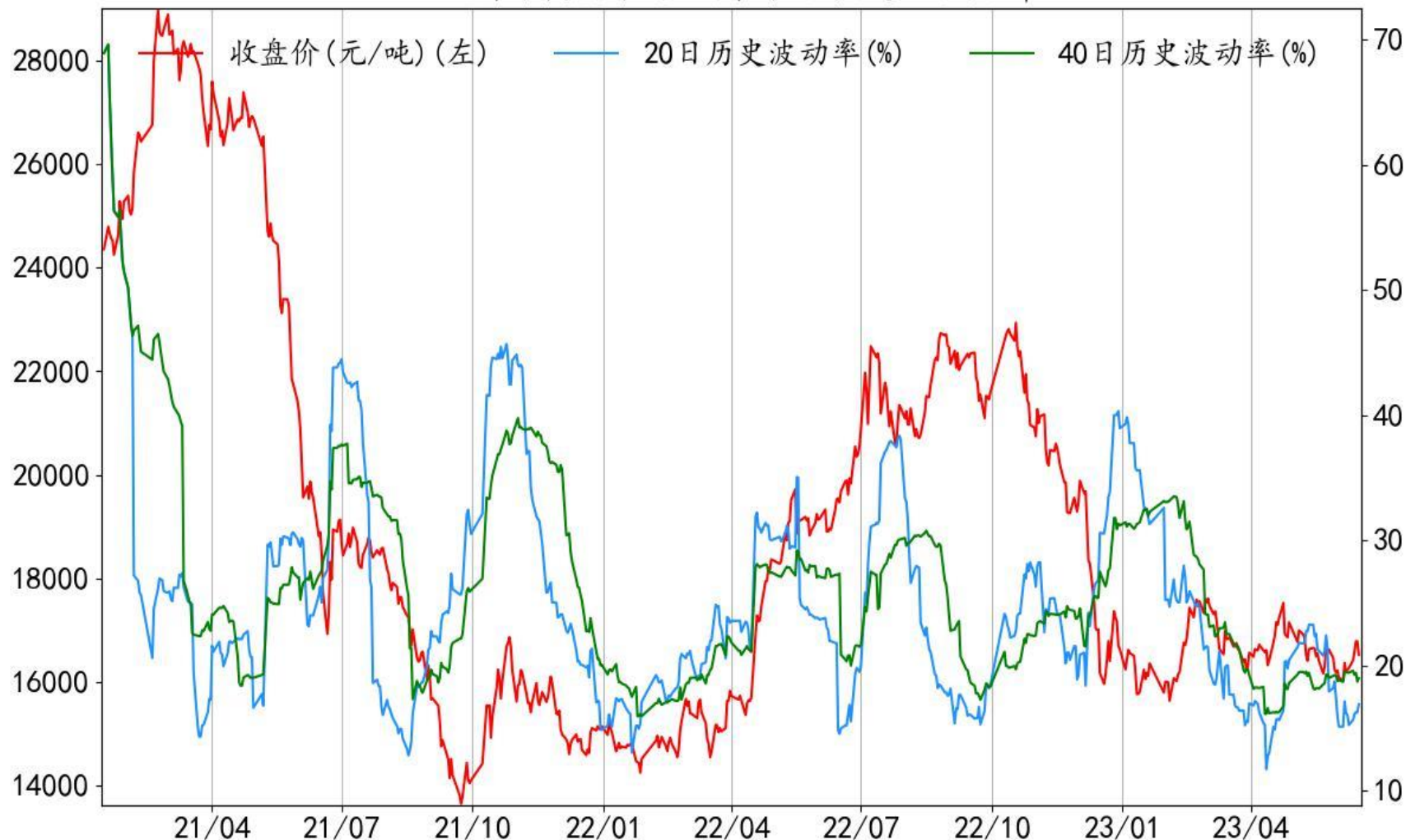
淀粉指数收盘价和历史波动率



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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