

五矿期货期权日度行情报告 2026/05/28								
序号	品种	标的 (主力合约)	收盘价	涨跌额	涨跌幅	加权隐含波动率	加权隐含波动率变化	涨跌幅
1	20号胶	nr2607	15305	470	3.16%	24.12%	2.06%	█
2	对二甲苯	PX607	8738	218	2.55%	24.64%	-2.62%	█
3	精对苯二甲酸	TA609	6174	152	2.52%	30.53%	0.64%	█
4	短纤	PF607	7770	174	2.29%	26.29%	0.31%	█
5	瓶片	PR607	7966	178	2.28%	28.84%	-1.93%	█
6	菜籽油	OI609	9886	216	2.23%	19.00%	1.80%	█
7	创业板ETF	159915	4.138	0.082	2.02%	35.87%	-36.96%	█
8	碳酸锂	LC2609	178860	3460	1.97%	39.35%	-3.26%	█
9	天然橡胶	ru2609	17850	330	1.88%	22.22%	-0.14%	█
10	焦煤	jm2609	1290	22.5	1.77%	38.13%	-3.50%	█
11	科创50ETF	588000	1.942	0.031	1.62%	47.51%	-38.36%	█
12	科创板50ETF	588080	1.884	0.027	1.45%	48.09%	-60.37%	█
13	聚氯乙烯	v2609	4939	68	1.39%	22.48%	0.07%	█
14	深证100ETF	159901	4.087	0.051	1.26%	34.78%	-17.41%	█
15	豆油	y2609	8538	90	1.06%	13.66%	-0.25%	█
16	中证1000指数	000852	8637.74	91.23	1.06%	24.01%	-2.84%	█
17	棕榈油	p2609	9599	91	0.95%	19.50%	-0.34%	█
18	黄大豆2号	b2607	3590	32	0.89%	14.12%	-0.58%	█
19	豆粕	m2609	2994	20	0.67%	14.52%	-1.25%	█
20	红枣	CJ609	9380	60	0.64%	23.42%	-0.42%	█
21	乙二醇	eg2609	4463	25	0.56%	28.63%	-0.58%	█
22	菜籽粕	RM609	2304	12	0.52%	18.54%	-0.73%	█
23	玻璃	FG609	1038	5	0.48%	25.09%	-1.68%	█
24	丙烯	PL607	8380	35	0.41%	28.81%	-4.67%	█
25	中证500ETF(沪)	510500	8.649	0.035	0.40%	26.80%	-36.01%	█
26	线型低密度聚乙烯	l2609	7818	26	0.33%	23.07%	0.25%	█
27	沥青	bu2609	4186	13	0.31%	26.81%	-1.54%	█
28	一号棉花	CF609	16150	45	0.27%	15.46%	-0.29%	█
29	苯乙烯	eb2607	8774	20	0.22%	27.90%	-1.18%	█
30	氧化铝	ao2609	2868	6	0.20%	26.90%	-2.34%	█
31	玉米淀粉	cs2607	2670	4	0.15%	11.12%	0.10%	█
32	中证500ETF(深)	159922	3.44	0.005	0.14%	28.81%	-32.66%	█
33	沪深 300 指数	000300	4914.21	6.04	0.12%	16.83%	-1.17%	█
34	生猪	lh2607	10730	10	0.09%	27.37%	-1.80%	█
35	纯碱	SA609	1204	1	0.08%	23.62%	-1.87%	█
36	花生仁	PK610	8180	4	0.04%	11.36%	0.10%	█
37	螺纹钢	rb2610	3145	1	0.03%	11.89%	0.56%	█
38	沪深300ETF(沪)	510300	4.932	0	0.00%	19.12%	-20.73%	█
39	铁矿石	i2609	780.5	-0.5	-0.06%	16.29%	-0.06%	█
40	胶版印刷纸	op2607	4016	-4	-0.09%	10.68%	0.24%	█
41	沪深300ETF(深)	159919	5.143	-0.005	-0.09%	20.80%	-26.51%	█
42	锰硅	SM607	5980	-6	-0.10%	18.66%	-1.22%	█
43	工业硅	SI2609	8590	-10	-0.11%	20.82%	-1.84%	█
44	甲醇N	MA609	2825	-4	-0.14%	31.02%	-1.73%	█
45	聚丙烯	pp2609	8491	-12	-0.14%	25.64%	-1.19%	█
46	多晶硅	PS2609	36960	-60	-0.16%	41.82%	-3.86%	█
47	硅铁	SF607	5886	-10	-0.16%	19.91%	-1.44%	█
48	纯苯	bz2607	7547	-13	-0.17%	28.87%	0.06%	█
49	鲜鸡蛋	jd2607	4089	-7	-0.17%	32.65%	-0.80%	█
50	漂针浆	sp2609	4964	-10	-0.20%	16.09%	0.12%	█
51	黄玉米	c2607	2310	-6	-0.25%	11.58%	-0.01%	█
52	白砂糖	SR609	5378	-14	-0.25%	12.55%	0.11%	█
53	原木	lg2607	802	-5	-0.61%	15.75%	0.16%	█
54	丁二烯橡胶	br2607	14360	-90	-0.62%	31.87%	1.02%	█
55	锌	zn2607	24665	-170	-0.68%	15.03%	-0.68%	█
56	上证50指数	000016	2914.19	-20.52	-0.69%	17.66%	-0.42%	█
57	燃料油	fu2609	3826	-28	-0.72%	47.18%	0.40%	█
58	黄大豆1号	a2607	4814	-36	-0.74%	17.78%	-0.07%	█
59	铜	cu2607	104150	-800	-0.76%	18.92%	-0.93%	█
60	烧碱	SH607	1955	-15	-0.76%	31.65%	-2.95%	█
61	上证50ETF	510050	2.985	-0.023	-0.76%	17.82%	-13.18%	█
62	镍	ni2607	143370	-1190	-0.82%	25.03%	-0.11%	█
63	锡	sn2607	421170	-3520	-0.82%	34.02%	-0.60%	█
64	国际铜	bc2607	92350	-800	-0.85%	21.55%	0.36%	█
65	铅	pb2607	16595	-155	-0.92%	13.92%	-1.67%	█
66	液化石油气	pg2607	5544	-52	-0.92%	36.60%	0.84%	█
67	原油	sc2607	598.7	-6.2	-1.02%	50.47%	-2.20%	█
68	鲜苹果	AP610	7513	-81	-1.06%	22.73%	0.22%	█
69	铸造铝合金	ad2607	22865	-255	-1.10%	15.73%	-0.40%	█
70	铝	al2607	24285	-295	-1.20%	15.57%	-0.63%	█
71	钯	PD2608	328.75	-4.45	-1.33%	37.58%	-10.69%	█
72	尿素	UR609	1852	-33	-1.75%	22.33%	-2.53%	█
73	铂	PT2608	467.75	-12.45	-2.59%	42.73%	5.36%	█
74	黄金	au2608	961.18	-28.06	-2.83%	25.24%	1.33%	█
75	白银	ag2608	17790	-801	-4.30%	50.54%	-0.74%	█