

五矿期货期权日度行情报告 2026/06/03								
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	菜籽油	OI609	10353	392	3.93%	26.76%	4.94%	█
2	科创50ETF	588000	1.823	0.042	2.35%	44.08%	0.98%	█
3	科创板50ETF	588080	1.767	0.04	2.31%	44.73%	0.86%	█
4	丙烯	PL609	8406	166	2.01%	29.31%	-1.83%	█
5	生猪	lh2609	12150	225	1.88%	26.41%	-3.04%	█
6	液化石油气	pg2607	5822	107	1.87%	35.75%	-0.54%	█
7	创业板ETF	159915	4.145	0.074	1.81%	32.51%	-0.29%	█
8	精对苯二甲酸	TA609	6336	110	1.76%	32.38%	0.33%	█
9	原木	lg2607	797.5	13.5	1.72%	14.73%	-0.78%	█
10	纯苯	bz2607	7686	129	1.70%	30.24%	-0.72%	█
11	对二甲苯	PX607	8960	142	1.61%	26.70%	-0.15%	█
12	鲜苹果	AP610	7701	116	1.52%	24.04%	0.15%	█
13	20号胶	nr2607	15805	220	1.41%	23.88%	-0.88%	█
14	苯乙烯	eb2607	8860	120	1.37%	31.86%	1.54%	█
15	聚丙烯	pp2609	8795	110	1.26%	22.77%	0.01%	█
16	黄大豆1号	a2607	4765	58	1.23%	16.70%	0.19%	█
17	锌	zn2607	25150	290	1.16%	17.90%	1.79%	█
18	锡	sn2607	445480	4560	1.03%	41.81%	0.96%	█
19	硅铁	SF607	5962	60	1.01%	20.70%	-0.49%	█
20	短纤	PF607	7826	74	0.95%	30.64%	1.10%	█
21	焦煤	jm2609	1381.5	13	0.94%	41.68%	-0.40%	█
22	原油	sc2607	611.8	5.7	0.94%	55.52%	-2.54%	█
23	瓶片	PR607	8042	72	0.90%	30.12%	0.04%	█
24	深证100ETF	159901	4.108	0.037	0.90%	34.34%	3.15%	█
25	烧碱	SH607	1953	15	0.77%	33.75%	0.40%	█
26	工业硅	SI2609	8755	60	0.69%	25.97%	2.69%	█
27	中证500ETF(深)	159922	3.366	0.022	0.65%	25.24%	-0.76%	█
28	天然橡胶	ru2609	18165	115	0.63%	22.37%	-0.47%	█
29	沪深300ETF(沪)	510300	4.965	0.029	0.58%	18.21%	-0.64%	█
30	中证500ETF(沪)	510500	8.455	0.049	0.58%	25.02%	-0.80%	█
31	中证1000指数	000852	8432.68	47.9	0.57%	24.04%	-1.47%	█
32	沪深300ETF(深)	159919	5.172	0.029	0.56%	18.89%	-0.85%	█
33	燃料油	fu2609	3954	21	0.53%	45.99%	-1.92%	█
34	锰硅	SM607	6044	32	0.53%	17.64%	-0.69%	█
35	国际铜	bc2607	94570	490	0.52%	22.61%	0.67%	█
36	甲醇N	MA609	2926	15	0.51%	33.64%	-0.09%	█
37	沪深 300 指数	000300	4938.81	24.25	0.49%	16.61%	-0.16%	█
38	棕榈油	p2609	9766	42	0.43%	21.64%	0.77%	█
39	玻璃	FG609	1049	4	0.38%	23.52%	-2.00%	█
40	铜	cu2607	106380	390	0.36%	21.81%	0.41%	█
41	铅	pb2607	16635	60	0.36%	14.55%	2.11%	█
42	黄大豆2号	b2607	3587	11	0.30%	13.80%	0.18%	█
43	一号棉花	CF609	16355	50	0.30%	16.08%	0.19%	█
44	钯	PD2608	325.85	0.95	0.29%	50.03%	1.27%	█
45	豆油	y2609	8590	21	0.24%	15.09%	1.08%	█
46	花生仁	PK610	8194	18	0.22%	11.49%	-0.45%	█
47	线型低密度聚乙烯	l2609	8005	11	0.13%	22.30%	-0.85%	█
48	上证50ETF	510050	2.996	0.003	0.10%	16.95%	-0.24%	█
49	白砂糖	SR609	5438	2	0.03%	13.15%	0.29%	█
50	鲜鸡蛋	jd2607	4401	1	0.02%	39.80%	-4.77%	█
51	上证50指数	000016	2920.92	0.65	0.02%	15.92%	-0.56%	█
52	漂针浆	sp2609	4860	0	0.00%	18.14%	1.41%	█
53	豆粕	m2609	2976	-1	-0.03%	14.55%	-0.61%	█
54	菜籽粕	RM609	2310	-2	-0.08%	18.31%	-0.56%	█
55	铸造铝合金	ad2608	23265	-25	-0.10%	19.68%	2.04%	█
56	胶版印刷纸	op2608	3996	-4	-0.10%	13.14%	-1.91%	█
57	铝	al2607	24520	-60	-0.24%	16.80%	0.89%	█
58	螺纹钢	rb2610	3169	-8	-0.25%	11.68%	-0.12%	█
59	乙二醇	eg2609	4529	-12	-0.26%	28.00%	-0.85%	█
60	黄金	au2608	977.08	-2.68	-0.27%	24.63%	0.45%	█
61	尿素	UR609	1805	-6	-0.33%	25.65%	1.89%	█
62	丁二烯橡胶	br2607	14655	-55	-0.37%	30.41%	0.03%	█
63	铁矿石	i2609	780	-4.5	-0.57%	16.02%	-0.31%	█
64	聚氯乙烯	v2609	4943	-29	-0.58%	22.05%	0.22%	█
65	玉米淀粉	cs2607	2669	-20	-0.74%	12.12%	1.23%	█
66	白银	ag2608	18008	-151	-0.83%	49.12%	-0.10%	█
67	铂	PT2608	477.4	-4.2	-0.87%	44.68%	0.12%	█
68	纯碱	SA609	1200	-11	-0.90%	21.89%	-2.05%	█
69	黄玉米	c2607	2307	-22	-0.94%	11.34%	0.15%	█
70	镍	ni2607	143070	-1520	-1.05%	25.80%	-0.20%	█
71	沥青	bu2609	4313	-52	-1.19%	28.69%	-0.78%	█
72	红枣	CJ609	9440	-125	-1.30%	27.05%	0.34%	█
73	氧化铝	ao2609	2813	-42	-1.47%	24.93%	-1.17%	█
74	多晶硅	PS2609	36605	-1310	-3.45%	47.90%	-0.85%	█
75	碳酸锂	LC2609	166760	-7100	-4.08%	51.91%	8.11%	█