

五矿期货期权日度行情报告 2026/06/11								
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	多晶硅	PS2609	37710	3110	8.98%	54.90%	8.74%	▲
2	钯	PD2608	301.5	16.25	5.69%	83.39%	26.32%	▲
3	碳酸锂	LC2609	174600	7420	4.43%	43.44%	0.35%	▲
4	鲜苹果	AP610	7678	314	4.26%	23.80%	0.58%	▲
5	乙二醇	eg2609	4637	136	3.02%	34.76%	3.73%	▲
6	液化石油气	pg2607	5685	152	2.74%	44.53%	1.09%	▲
7	甲醇N	MA609	3025	69	2.33%	35.05%	-6.51%	▲
8	燃料油	fu2609	3778	85	2.30%	59.10%	-1.81%	▲
9	线型低密度聚乙烯	l2609	7983	126	1.60%	25.54%	-0.83%	▲
10	黄大豆2号	b2607	3519	55	1.58%	15.07%	-0.25%	▲
11	原油	sc2607	582.1	9	1.57%	49.77%	-20.88%	▲
12	丙烯	PL609	8281	124	1.52%	23.87%	-18.20%	▲
13	豆粕	m2609	2939	37	1.27%	14.13%	-1.09%	▲
14	棕榈油	p2609	9393	109	1.17%	19.50%	-0.92%	▲
15	瓶片	PR609	7700	84	1.10%	25.67%	-16.56%	▲
16	工业硅	SI2609	8760	95	1.09%	23.34%	0.72%	▲
17	氧化铝	ao2609	2899	31	1.08%	29.66%	-1.33%	▲
18	苯乙烯	eb2607	8630	88	1.03%	33.22%	-0.95%	▲
19	菜籽粕	RM609	2250	22	0.98%	19.93%	-1.16%	▲
20	铸造铝合金	ad2608	23270	225	0.97%	16.79%	0.65%	▲
21	胶版印刷纸	op2608	4018	38	0.95%	12.77%	1.77%	▲
22	黄大豆1号	a2607	4758	43	0.91%	16.23%	-0.99%	▲
23	沥青	bu2609	4475	37	0.83%	35.15%	-0.39%	▲
24	聚丙烯	pp2609	8712	71	0.82%	28.51%	0.09%	▲
25	纯碱	SA609	1158	8	0.69%	26.95%	-0.88%	▲
26	科创50ETF	588000	1.756	0.012	0.68%	45.72%	0.39%	▲
27	铅	pb2607	16220	105	0.65%	15.56%	-0.99%	▲
28	烧碱	SH607	1890	12	0.63%	29.97%	-8.95%	▲
29	科创板50ETF	588080	1.701	0.01	0.59%	47.00%	0.00%	▲
30	20号胶	nr2608	15095	85	0.56%	24.46%	0.38%	▲
31	菜籽油	OI609	9958	56	0.56%	21.07%	-6.71%	▲
32	短纤	PF608	7806	44	0.56%	23.06%	-14.90%	▲
33	聚氯乙烯	v2609	4716	26	0.55%	24.47%	1.32%	▲
34	豆油	y2609	8361	46	0.55%	13.02%	-0.56%	▲
35	漂针浆	sp2609	4900	26	0.53%	17.22%	-0.96%	▲
36	铝	al2607	24055	120	0.50%	15.66%	-0.79%	▲
37	纯苯	bz2607	7562	33	0.43%	40.97%	7.14%	▲
38	铂	PT2608	417.8	1.65	0.39%	59.74%	6.93%	▲
39	焦煤	jm2609	1362	5	0.36%	51.06%	-3.27%	▲
40	天然橡胶	ru2609	17470	60	0.34%	22.32%	-0.23%	▲
41	精对苯二甲酸	TA609	6350	20	0.31%	31.59%	-8.73%	▲
42	黄玉米	c2607	2346	7	0.29%	10.18%	-0.76%	▲
43	红枣	CJ609	8890	25	0.28%	26.47%	-0.12%	▲
44	对二甲苯	PX609	8828	16	0.18%	30.43%	1.49%	▲
45	一号棉花	CF609	15715	20	0.12%	13.88%	-5.91%	▲
46	尿素	UR609	1801	2	0.11%	21.72%	-13.10%	▲
47	锡	sn2607	400160	290	0.07%	48.67%	0.80%	▲
48	花生仁	PK610	8416	2	0.02%	12.43%	-0.59%	▲
49	玉米淀粉	cs2607	2727	0	0.00%	13.08%	-0.36%	▲
50	玻璃	FG609	991	0	0.00%	30.50%	1.47%	▲
51	上证50ETF	510050	2.928	-0.003	-0.10%	16.84%	-1.21%	▲
52	上证50指数	000016	2845.92	-4.45	-0.15%	16.52%	-2.07%	▲
53	锰硅	SM609	5994	-18	-0.29%	16.74%	-7.34%	▲
54	螺纹钢	rb2610	3156	-10	-0.31%	11.41%	-0.89%	▲
55	沪深300ETF(深)	159919	4.952	-0.018	-0.36%	20.77%	0.01%	▲
56	白砂糖	SR609	5291	-21	-0.39%	13.03%	-1.73%	▲
57	铁矿石	i2609	764	-3.5	-0.45%	18.06%	-1.35%	▲
58	中证500ETF(沪)	510500	8.133	-0.038	-0.46%	26.98%	-0.09%	▲
59	中证1000指数	000852	8159.45	-39.27	-0.47%	25.52%	-0.59%	▲
60	中证500ETF(深)	159922	3.233	-0.017	-0.52%	27.52%	0.05%	▲
61	沪深 300 指数	000300	4722.41	-26.18	-0.55%	18.38%	-0.55%	▲
62	原木	lg2607	790	-5	-0.62%	18.15%	1.12%	▲
63	沪深300ETF(沪)	510300	4.751	-0.033	-0.68%	20.19%	-0.13%	▲
64	丁二烯橡胶	br2607	13210	-105	-0.78%	38.42%	0.09%	▲
65	创业板ETF	159915	3.83	-0.04	-1.03%	36.90%	0.40%	▲
66	镍	ni2607	133980	-1410	-1.04%	28.37%	-0.37%	▲
67	深证100ETF	159901	3.849	-0.041	-1.05%	34.74%	-4.97%	▲
68	硅铁	SF607	5892	-68	-1.14%	18.74%	-7.89%	▲
69	生猪	lh2609	11820	-150	-1.25%	29.33%	1.36%	▲
70	铜	cu2607	103160	-1320	-1.26%	24.51%	-0.01%	▲
71	国际铜	bc2607	91270	-1400	-1.51%	22.56%	0.30%	▲
72	鲜鸡蛋	jd2607	4249	-70	-1.62%	35.92%	-2.93%	▲
73	白银	ag2608	15416	-358	-2.26%	60.09%	-0.27%	▲
74	锌	zn2607	24165	-605	-2.44%	16.34%	0.28%	▲
75	黄金	au2608	895	-35.28	-3.79%	33.97%	3.54%	▲