

| 五矿期货期权日度行情报告2026/08/03 |             |          |         |        |        |         |           |                        |
|------------------------|-------------|----------|---------|--------|--------|---------|-----------|------------------------|
| 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                      | 多晶硅         | PS2609   | 35890   | 2960   | 8.98%  | 76.30%  | 36.22%    | <div><div></div></div> |
| 2                      | 鲜鸡蛋         | jd2609   | 4061    | 92     | 2.31%  | 28.12%  | 0.93%     | <div><div></div></div> |
| 3                      | 锌           | zn2609   | 25380   | 475    | 1.90%  | 17.04%  | 3.07%     | <div><div></div></div> |
| 4                      | 工业硅         | SI2609   | 8335    | 155    | 1.89%  | 27.63%  | 9.86%     | <div><div></div></div> |
| 5                      | 精对苯二甲酸      | TA609    | 5854    | 70     | 1.21%  | 38.23%  | 4.64%     | <div><div></div></div> |
| 6                      | 菜籽粕         | RM609    | 2319    | 18     | 0.78%  | 19.18%  | -0.36%    | <div><div></div></div> |
| 7                      | 国际铜         | bc2609   | 94580   | 610    | 0.64%  | 21.85%  | 1.02%     | <div><div></div></div> |
| 8                      | 锡           | sn2609   | 426750  | 2690   | 0.63%  | 35.25%  | 0.12%     | <div><div></div></div> |
| 9                      | 黄大豆1号       | a2609    | 4719    | 28     | 0.59%  | 12.54%  | 0.57%     | <div><div></div></div> |
| 10                     | 铜           | cu2609   | 106120  | 570    | 0.54%  | 18.80%  | 1.21%     | <div><div></div></div> |
| 11                     | 铂           | PT2610   | 403.5   | 2.15   | 0.53%  | 43.37%  | 5.09%     | <div><div></div></div> |
| 12                     | 菜籽油         | OI609    | 9891    | 22     | 0.22%  | 17.36%  | 1.60%     | <div><div></div></div> |
| 13                     | 铸造铝合金       | ad2609   | 23285   | 20     | 0.08%  | 17.94%  | 0.02%     | <div><div></div></div> |
| 14                     | 中证1000指数    | 000852   | 7079.78 | 4.27   | 0.06%  | 36.06%  | 0.35%     | <div><div></div></div> |
| 15                     | 氧化铝         | ao2609   | 2633    | -2     | -0.07% | 22.85%  | 0.82%     | <div><div></div></div> |
| 16                     | 铝           | al2609   | 23640   | -25    | -0.10% | 12.65%  | 0.73%     | <div><div></div></div> |
| 17                     | 烧碱          | SH609    | 1838    | -2     | -0.10% | 27.87%  | 3.29%     | <div><div></div></div> |
| 18                     | 豆油          | y2609    | 8385    | -9     | -0.10% | 11.99%  | 0.43%     | <div><div></div></div> |
| 19                     | 沥青          | bu2609   | 4102    | -5     | -0.12% | 30.08%  | 0.25%     | <div><div></div></div> |
| 20                     | 对二甲苯        | PX609    | 8148    | -18    | -0.22% | 33.15%  | 0.68%     | <div><div></div></div> |
| 21                     | 黄大豆2号       | b2609    | 3760    | -10    | -0.26% | 13.86%  | 0.57%     | <div><div></div></div> |
| 22                     | 豆粕          | m2609    | 3067    | -8     | -0.26% | 16.20%  | 0.03%     | <div><div></div></div> |
| 23                     | 白砂糖         | SR609    | 5057    | -17    | -0.33% | 15.00%  | 0.91%     | <div><div></div></div> |
| 24                     | 聚丙烯         | pp2609   | 8231    | -33    | -0.39% | 29.98%  | -0.57%    | <div><div></div></div> |
| 25                     | 瓶片          | PR609    | 7356    | -30    | -0.40% | 30.62%  | -0.13%    | <div><div></div></div> |
| 26                     | 硅铁          | SF609    | 5766    | -26    | -0.44% | 17.98%  | 1.83%     | <div><div></div></div> |
| 27                     | 白银          | ag2610   | 14218   | -70    | -0.48% | 47.23%  | -0.41%    | <div><div></div></div> |
| 28                     | 线型低密度聚乙烯    | l2609    | 7671    | -39    | -0.50% | 28.05%  | 0.24%     | <div><div></div></div> |
| 29                     | 钯           | PD2610   | 305.1   | -1.6   | -0.52% | 60.20%  | 19.06%    | <div><div></div></div> |
| 30                     | 短纤          | PF609    | 7390    | -42    | -0.56% | 28.07%  | 2.92%     | <div><div></div></div> |
| 31                     | 黄金          | au2610   | 886.64  | -5.28  | -0.59% | 25.06%  | -0.30%    | <div><div></div></div> |
| 32                     | 丙烯          | PL609    | 7787    | -47    | -0.59% | 35.95%  | 4.57%     | <div><div></div></div> |
| 33                     | 鲜苹果         | AP610    | 7775    | -49    | -0.62% | 24.10%  | 0.92%     | <div><div></div></div> |
| 34                     | 聚氯乙烯        | v2609    | 4451    | -28    | -0.62% | 23.64%  | 0.79%     | <div><div></div></div> |
| 35                     | 一号棉花        | CF609    | 15675   | -105   | -0.66% | 16.19%  | 2.86%     | <div><div></div></div> |
| 36                     | 生猪          | lh2609   | 10690   | -75    | -0.69% | 29.38%  | 2.11%     | <div><div></div></div> |
| 37                     | 花生仁         | PK611    | 8146    | -68    | -0.82% | 11.38%  | -0.42%    | <div><div></div></div> |
| 38                     | 黄玉米         | c2609    | 2253    | -19    | -0.83% | 9.41%   | 0.71%     | <div><div></div></div> |
| 39                     | 胶版印刷纸       | op2610   | 3896    | -34    | -0.86% | 9.93%   | -0.66%    | <div><div></div></div> |
| 40                     | 棕榈油         | p2609    | 9253    | -82    | -0.87% | 18.87%  | 0.54%     | <div><div></div></div> |
| 41                     | 20号胶        | nr2609   | 14095   | -130   | -0.91% | 24.22%  | 0.59%     | <div><div></div></div> |
| 42                     | 玉米淀粉        | cs2609   | 2606    | -25    | -0.95% | 10.83%  | 0.40%     | <div><div></div></div> |
| 43                     | 铅           | pb2609   | 15430   | -150   | -0.96% | 17.63%  | 0.22%     | <div><div></div></div> |
| 44                     | 沪深 300 指数   | 000300   | 4543.18 | -45.02 | -0.98% | 23.75%  | 1.85%     | <div><div></div></div> |
| 45                     | 苯乙烯         | eb2609   | 8359    | -84    | -0.99% | 36.90%  | 0.55%     | <div><div></div></div> |
| 46                     | 甲醇N         | MA609    | 2594    | -26    | -0.99% | 38.58%  | 1.40%     | <div><div></div></div> |
| 47                     | 天然橡胶        | ru2609   | 16295   | -165   | -1.00% | 23.21%  | 1.21%     | <div><div></div></div> |
| 48                     | 沪深300ETF(深) | 159919   | 4.801   | -0.05  | -1.03% | 23.01%  | -1.10%    | <div><div></div></div> |
| 49                     | 漂针浆         | sp2609   | 4654    | -50    | -1.06% | 17.04%  | 0.28%     | <div><div></div></div> |
| 50                     | 深证100ETF    | 159901   | 3.54    | -0.038 | -1.06% | 36.61%  | 2.07%     | <div><div></div></div> |
| 51                     | 中证500ETF(沪) | 510500   | 7.42    | -0.08  | -1.06% | 32.83%  | -0.89%    | <div><div></div></div> |
| 52                     | 碳酸锂         | LC2609   | 138900  | -1620  | -1.15% | 61.61%  | 11.23%    | <div><div></div></div> |
| 53                     | 沪深300ETF(沪) | 510300   | 4.599   | -0.054 | -1.16% | 22.60%  | 1.01%     | <div><div></div></div> |
| 54                     | 原木          | lg2609   | 823.5   | -10    | -1.19% | 16.52%  | 0.93%     | <div><div></div></div> |
| 55                     | 焦煤          | jm2609   | 1182    | -14.5  | -1.21% | 33.39%  | 1.44%     | <div><div></div></div> |
| 56                     | 中证500ETF(深) | 159922   | 3.01    | -0.037 | -1.21% | 33.33%  | -0.65%    | <div><div></div></div> |
| 57                     | 螺纹钢         | rb2610   | 2976    | -37    | -1.22% | 14.99%  | 0.83%     | <div><div></div></div> |
| 58                     | 上证50指数      | 000016   | 2887.05 | -35.91 | -1.22% | 20.27%  | 1.73%     | <div><div></div></div> |
| 59                     | 纯苯          | bz2609   | 7135    | -92    | -1.27% | 38.97%  | 2.15%     | <div><div></div></div> |
| 60                     | 创业板ETF      | 159915   | 3.325   | -0.043 | -1.27% | 47.16%  | 0.34%     | <div><div></div></div> |
| 61                     | 丁二烯橡胶       | br2609   | 12570   | -170   | -1.33% | 33.83%  | 1.44%     | <div><div></div></div> |
| 62                     | 玻璃          | FG609    | 868     | -12    | -1.36% | 33.33%  | 2.37%     | <div><div></div></div> |
| 63                     | 上证50ETF     | 510050   | 2.99    | -0.043 | -1.41% | 19.36%  | 0.62%     | <div><div></div></div> |
| 64                     | 锰硅          | SM609    | 5602    | -90    | -1.58% | 17.11%  | 3.25%     | <div><div></div></div> |
| 65                     | 乙二醇         | eg2609   | 4924    | -83    | -1.65% | 45.02%  | 1.09%     | <div><div></div></div> |
| 66                     | 液化石油气       | pg2610   | 5338    | -106   | -1.94% | 43.89%  | -0.91%    | <div><div></div></div> |
| 67                     | 镍           | ni2609   | 129430  | -2610  | -1.97% | 24.85%  | 1.12%     | <div><div></div></div> |
| 68                     | 纯碱          | SA609    | 919     | -23    | -2.44% | 34.53%  | 3.31%     | <div><div></div></div> |
| 69                     | 铁矿石         | i2609    | 698     | -20.5  | -2.85% | 24.14%  | 2.12%     | <div><div></div></div> |
| 70                     | 原油          | sc2609   | 530.2   | -19.7  | -3.58% | 71.18%  | 0.64%     | <div><div></div></div> |
| 71                     | 尿素          | UR609    | 1666    | -66    | -3.81% | 23.48%  | 4.46%     | <div><div></div></div> |
| 72                     | 燃料油         | fu2609   | 3397    | -178   | -4.97% | 64.80%  | 2.12%     | <div><div></div></div> |
| 73                     | 科创50ETF     | 588000   | 1.636   | -0.092 | -5.32% | 61.32%  | 1.48%     | <div><div></div></div> |
| 74                     | 红枣          | CJ609    | 7610    | -430   | -5.34% | 21.95%  | 1.52%     | <div><div></div></div> |
| 75                     | 科创板50ETF    | 588080   | 1.586   | -0.09  | -5.36% | 62.73%  | 2.21%     | <div><div></div></div> |