

五矿期货期权日度行情报告2026/09/22								
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	碳酸锂	LC2701	134400	3320	2.53%	44.48%	-4.51%	
2	多晶硅	PS2611	37705	880	2.38%	36.32%	0.17%	
3	玻璃	FG701	932	16	1.74%	25.55%	-0.66%	
4	国际铜	bc2610	99860	1620	1.64%	29.71%	-0.77%	
5	纯苯	bz2610	8875	141	1.61%	38.79%	-2.34%	
6	20号胶	nr2611	16215	205	1.28%	27.60%	-0.96%	
7	鲜鸡蛋	jd2611	3885	49	1.27%	21.67%	-0.88%	
8	铜	cu2610	111320	1360	1.23%	24.82%	2.05%	
9	甲醇N	MA610	3505	40	1.15%	45.38%	-0.15%	
10	黄大豆2号	b2611	4120	43	1.05%	20.48%	0.18%	
11	菜籽粕	RM611	2335	24	1.03%	22.85%	0.13%	
12	镍	ni2610	124740	1200	0.97%	28.92%	0.02%	
13	对二甲苯	PX611	9300	86	0.93%	38.21%	-0.83%	
14	天然橡胶	ru2701	18965	140	0.74%	28.14%	1.59%	
15	豆粕	m2701	3416	25	0.73%	18.10%	-0.13%	
16	黄大豆1号	a2611	4986	34	0.68%	17.10%	0.11%	
17	漂针浆	sp2611	4972	34	0.68%	30.86%	-0.90%	
18	燃料油	fu2611	4253	27	0.63%	62.21%	0.47%	
19	豆油	y2701	8945	48	0.53%	14.72%	-0.23%	
20	科创板50ETF	588080	1.705	0.009	0.53%	39.06%	2.73%	
21	氧化铝	ao2701	2737	14	0.51%	24.64%	-1.26%	
22	科创50ETF	588000	1.758	0.009	0.51%	40.33%	4.11%	
23	锡	sn2610	410400	1900	0.46%	34.49%	0.42%	
24	上证50指数	000016	2899.04	12.42	0.43%	13.48%	-0.25%	
25	上证50ETF	510050	3.015	0.013	0.43%	16.79%	0.82%	
26	白砂糖	SR701	5350	21	0.39%	13.04%	-0.44%	
27	丁二烯橡胶	br2611	14900	55	0.37%	43.11%	-7.12%	
28	菜籽油	OI701	10218	32	0.31%	18.61%	-0.76%	
29	精对苯二甲酸	TA701	6274	16	0.25%	36.21%	-0.97%	
30	焦煤	jm2701	1518.5	3.5	0.23%	39.58%	0.22%	
31	沪深300ETF(深)	159919	4.821	0.011	0.22%	29.84%	7.56%	
32	苯乙烯	eb2611	9522	20	0.21%	36.85%	-0.92%	
33	聚氯乙烯	v2701	4757	10	0.21%	24.02%	-0.93%	
34	花生仁	PK611	7992	16	0.20%	13.88%	0.51%	
35	螺纹钢	rb2701	3114	6	0.19%	14.28%	-3.53%	
36	黄玉米	c2611	2180	4	0.18%	12.71%	-0.03%	
37	铅	pb2611	16430	30	0.18%	20.33%	0.44%	
38	工业硅	SI2611	8475	15	0.17%	17.47%	0.27%	
39	深证100ETF	159901	3.52	0.005	0.14%	28.78%	-11.69%	
40	沪深 300 指数	000300	4544.59	5.02	0.11%	15.66%	0.01%	
41	沪深300ETF(沪)	510300	4.613	0.005	0.10%	18.51%	0.76%	
42	纯碱	SA701	1017	1	0.09%	27.72%	0.05%	
43	创业板ETF	159915	3.42	0.002	0.05%	34.92%	0.28%	
44	玉米淀粉	cs2611	2437	1	0.04%	13.58%	0.42%	
45	尿素	UR701	1762	0	0.00%	15.62%	-1.59%	
46	锰硅	SM611	5836	-2	-0.03%	14.59%	-2.10%	
47	中证1000指数	000852	7759.03	-7.3	-0.09%	22.42%	0.26%	
48	液化石油气	pg2611	6563	-8	-0.12%	43.78%	-1.21%	
49	原木	lg2611	824.5	-1.5	-0.18%	11.77%	-0.04%	
50	一号棉花	CF701	15790	-40	-0.25%	15.98%	-0.06%	
51	胶版印刷纸	op2611	3850	-10	-0.25%	17.34%	1.20%	
52	铝	al2611	24240	-65	-0.26%	15.28%	0.21%	
53	中证500ETF(沪)	510500	7.85	-0.022	-0.27%	23.92%	0.86%	
54	中证500ETF(深)	159922	3.184	-0.009	-0.28%	32.90%	-6.76%	
55	生猪	lh2611	10935	-40	-0.36%	24.84%	-0.59%	
56	铸造铝合金	ad2611	23625	-95	-0.40%	15.71%	0.38%	
57	红枣	CJ701	7340	-35	-0.47%	28.11%	-0.92%	
58	棕榈油	p2701	9828	-48	-0.48%	18.34%	0.31%	
59	短纤	PF611	8304	-42	-0.50%	28.82%	-0.91%	
60	锌	zn2611	26580	-160	-0.59%	22.10%	-1.33%	
61	聚丙烯	pp2701	8582	-56	-0.64%	28.50%	-1.69%	
62	鲜苹果	AP701	7084	-57	-0.79%	23.99%	-3.24%	
63	烧碱	SH611	1872	-15	-0.79%	24.87%	-0.76%	
64	瓶片	PR611	8120	-76	-0.92%	29.58%	-1.43%	
65	原油	sc2611	724	-6.8	-0.93%	68.62%	-0.11%	
66	硅铁	SF611	5994	-58	-0.95%	21.18%	-0.21%	
67	线型低密度聚乙烯	l2701	8243	-81	-0.97%	28.41%	-0.68%	
68	铁矿石	i2701	708	-7.5	-1.04%	16.89%	-0.01%	
69	黄金	au2610	933.02	-9.96	-1.05%	28.05%	-1.75%	
70	钯	PD2612	306.85	-4.1	-1.31%	45.22%	-10.67%	
71	铂	PT2612	437.05	-6.55	-1.47%	50.55%	0.66%	
72	沥青	bu2610	5784	-89	-1.51%	67.76%	-8.51%	
73	丙烯	PL611	8981	-144	-1.57%	33.90%	-1.10%	
74	白银	ag2610	15909	-291	-1.79%	47.04%	-2.00%	
75	乙二醇	eg2610	5879	-186	-3.06%	42.55%	0.03%	