

| 五矿期货期权日度行情报告 2026/06/16 |             |           |         |        |        |         |           |   |
|-------------------------|-------------|-----------|---------|--------|--------|---------|-----------|---|
| 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        | nr2608    | 15780   | 440    | 2.86%  | 26.93%  | 1.18%     | <div><div style="width: 100%;"></div></div> |
| 2                       | 天然橡胶        | ru2609    | 18135   | 375    | 2.11%  | 26.98%  | 2.98%     | <div><div style="width: 100%;"></div></div> |
| 3                       | 白银          | ag2608    | 16716   | 271    | 1.64%  | 51.68%  | -2.71%    | <div><div style="width: 100%;"></div></div> |
| 4                       | 黄金          | au2608    | 941.72  | 15.26  | 1.64%  | 27.91%  | -1.10%    | <div><div style="width: 100%;"></div></div> |
| 5                       | 创业板ETF      | 159915    | 4.111   | 0.066  | 1.63%  | 43.58%  | 6.78%     | <div><div style="width: 100%;"></div></div> |
| 6                       | 中证1000指数    | 000852    | 8646.4  | 125.17 | 1.46%  | 23.95%  | -1.00%    | <div><div style="width: 100%;"></div></div> |
| 7                       | 丁二烯橡胶       | br2607    | 13570   | 175    | 1.30%  | 40.26%  | -0.89%    | <div><div style="width: 100%;"></div></div> |
| 8                       | 棕榈油         | p2609     | 9357    | 117    | 1.26%  | 20.70%  | -3.81%    | <div><div style="width: 100%;"></div></div> |
| 9                       | 中证500ETF(深) | 159922    | 3.435   | 0.04   | 1.17%  | 31.60%  | 0.96%     | <div><div style="width: 100%;"></div></div> |
| 10                      | 中证500ETF(沪) | 510500    | 8.632   | 0.088  | 1.03%  | 26.79%  | 0.52%     | <div><div style="width: 100%;"></div></div> |
| 11                      | 锡           | sn2607    | 421770  | 3990   | 0.95%  | 45.39%  | 0.84%     | <div><div style="width: 100%;"></div></div> |
| 12                      | 铅           | pb2607    | 16310   | 145    | 0.89%  | 15.74%  | 0.86%     | <div><div style="width: 100%;"></div></div> |
| 13                      | 鲜鸡蛋         | jd2608    | 4700    | 35     | 0.75%  | 31.82%  | -4.85%    | <div><div style="width: 100%;"></div></div> |
| 14                      | 菜籽粕         | RM609     | 2280    | 16     | 0.70%  | 18.20%  | -0.45%    | <div><div style="width: 100%;"></div></div> |
| 15                      | 科创50ETF     | 588000    | 1.855   | 0.011  | 0.59%  | 46.28%  | 0.40%     | <div><div style="width: 100%;"></div></div> |
| 16                      | 深证100ETF    | 159901    | 4.027   | 0.022  | 0.54%  | 49.66%  | 4.06%     | <div><div style="width: 100%;"></div></div> |
| 17                      | 科创板50ETF    | 588080    | 1.797   | 0.009  | 0.50%  | 47.45%  | 0.59%     | <div><div style="width: 100%;"></div></div> |
| 18                      | 黄大豆2号       | b2607     | 3519    | 15     | 0.42%  | 13.17%  | -3.72%    | <div><div style="width: 100%;"></div></div> |
| 19                      | 镍           | ni2607    | 135870  | 540    | 0.39%  | 26.74%  | 0.75%     | <div><div style="width: 100%;"></div></div> |
| 20                      | 漂针浆         | sp2609    | 4940    | 18     | 0.36%  | 16.26%  | -1.17%    | <div><div style="width: 100%;"></div></div> |
| 21                      | 菜籽油         | Ol609     | 9869    | 27     | 0.27%  | 20.88%  | 0.67%     | <div><div style="width: 100%;"></div></div> |
| 22                      | 豆油          | y2609     | 8345    | 20     | 0.24%  | 12.24%  | -5.45%    | <div><div style="width: 100%;"></div></div> |
| 23                      | 豆粕          | m2609     | 2945    | 7      | 0.23%  | 13.90%  | -1.26%    | <div><div style="width: 100%;"></div></div> |
| 24                      | 锌           | zn2607    | 24720   | 40     | 0.16%  | 16.50%  | -0.26%    | <div><div style="width: 100%;"></div></div> |
| 25                      | 一号棉花        | CF609     | 15790   | 20     | 0.12%  | 13.94%  | 0.02%     | <div><div style="width: 100%;"></div></div> |
| 26                      | 黄玉米         | c2607     | 2334    | 1      | 0.04%  | 10.68%  | -2.13%    | <div><div style="width: 100%;"></div></div> |
| 27                      | 玉米淀粉        | cs2607    | 2696    | 0      | 0.00%  | 11.66%  | -3.53%    | <div><div style="width: 100%;"></div></div> |
| 28                      | 原木          | lg2607    | 801     | 0      | 0.00%  | 13.46%  | -9.56%    | <div><div style="width: 100%;"></div></div> |
| 29                      | 白砂糖         | SR609     | 5317    | -1     | -0.01% | 13.41%  | -0.04%    | <div><div style="width: 100%;"></div></div> |
| 30                      | 沪深 300 指数   | 000300    | 4884.23 | -7.48  | -0.15% | 17.17%  | -0.22%    | <div><div style="width: 100%;"></div></div> |
| 31                      | 沪深300ETF(沪) | 510300    | 4.91    | -0.009 | -0.18% | 21.30%  | 1.90%     | <div><div style="width: 100%;"></div></div> |
| 32                      | 沪深300ETF(深) | 159919    | 5.114   | -0.01  | -0.19% | 21.79%  | 1.21%     | <div><div style="width: 100%;"></div></div> |
| 33                      | 花生仁         | PK610     | 8386    | -24    | -0.28% | 12.65%  | -0.23%    | <div><div style="width: 100%;"></div></div> |
| 34                      | 玻璃          | FG609     | 1004    | -4     | -0.39% | 28.38%  | -0.17%    | <div><div style="width: 100%;"></div></div> |
| 35                      | 纯碱          | SA609     | 1163    | -5     | -0.42% | 25.58%  | -0.39%    | <div><div style="width: 100%;"></div></div> |
| 36                      | 尿素          | UR609     | 1768    | -8     | -0.45% | 20.73%  | -0.87%    | <div><div style="width: 100%;"></div></div> |
| 37                      | 螺纹钢         | rb2610    | 3169    | -16    | -0.50% | 11.22%  | -0.45%    | <div><div style="width: 100%;"></div></div> |
| 38                      | 国际铜         | bc2607    | 92700   | -590   | -0.63% | 21.56%  | -1.70%    | <div><div style="width: 100%;"></div></div> |
| 39                      | 鲜苹果         | AP610     | 7589    | -50    | -0.65% | 24.04%  | -0.38%    | <div><div style="width: 100%;"></div></div> |
| 40                      | 铂           | PT2608    | 439     | -2.95  | -0.66% | 56.70%  | 4.88%     | <div><div style="width: 100%;"></div></div> |
| 41                      | 氧化铝         | ao2609    | 2907    | -20    | -0.68% | 32.42%  | -0.22%    | <div><div style="width: 100%;"></div></div> |
| 42                      | 铜           | cu2607    | 104610  | -750   | -0.71% | 21.88%  | -0.59%    | <div><div style="width: 100%;"></div></div> |
| 43                      | 上证50指数      | 000016    | 2913.99 | -24.66 | -0.83% | 17.42%  | 0.53%     | <div><div style="width: 100%;"></div></div> |
| 44                      | 铁矿石         | i2609     | 762     | -6.5   | -0.84% | 17.78%  | -3.21%    | <div><div style="width: 100%;"></div></div> |
| 45                      | 生猪          | lh2609    | 12020   | -105   | -0.86% | 25.21%  | -4.22%    | <div><div style="width: 100%;"></div></div> |
| 46                      | 上证50ETF     | 510050    | 2.993   | -0.031 | -1.02% | 18.50%  | 0.81%     | <div><div style="width: 100%;"></div></div> |
| 47                      | 硅铁          | SF609     | 5726    | -60    | -1.03% | 17.11%  | -0.34%    | <div><div style="width: 100%;"></div></div> |
| 48                      | 胶版印刷纸       | op2608    | 3972    | -44    | -1.09% | 14.02%  | 1.67%     | <div><div style="width: 100%;"></div></div> |
| 49                      | 焦煤          | jm2609    | 1343    | -15    | -1.10% | 35.05%  | -20.75%   | <div><div style="width: 100%;"></div></div> |
| 50                      | 铸造铝合金       | ad2608    | 23130   | -260   | -1.11% | 20.79%  | 4.54%     | <div><div style="width: 100%;"></div></div> |
| 51                      | 黄大豆1号       | a2607     | 4696    | -64    | -1.34% | 13.63%  | -4.53%    | <div><div style="width: 100%;"></div></div> |
| 52                      | 烧碱          | SH607     | 1858    | -30    | -1.58% | 30.25%  | -0.54%    | <div><div style="width: 100%;"></div></div> |
| 53                      | 铝           | al2607    | 23830   | -400   | -1.65% | 16.80%  | 1.70%     | <div><div style="width: 100%;"></div></div> |
| 54                      | 工业硅         | SI2609    | 8620    | -150   | -1.71% | 23.60%  | -0.56%    | <div><div style="width: 100%;"></div></div> |
| 55                      | 红枣          | CJ609     | 8730    | -160   | -1.79% | 27.72%  | -0.06%    | <div><div style="width: 100%;"></div></div> |
| 56                      | 锰硅          | SM609     | 5864    | -120   | -2.00% | 15.62%  | -0.85%    | <div><div style="width: 100%;"></div></div> |
| 57                      | 钯           | PD2608    | 314.05  | -6.55  | -2.04% | 56.83%  | -18.12%   | <div><div style="width: 100%;"></div></div> |
| 58                      | 聚氯乙烯        | v2609     | 4637    | -98    | -2.06% | 23.72%  | -7.61%    | <div><div style="width: 100%;"></div></div> |
| 59                      | 液化石油气       | pg2607    | 5135    | -123   | -2.33% | 38.47%  | -20.02%   | <div><div style="width: 100%;"></div></div> |
| 60                      | 原油          | sc2608    | 527.5   | -14.3  | -2.63% | 45.39%  | -2.06%    | <div><div style="width: 100%;"></div></div> |
| 61                      | 短纤          | PF608     | 7330    | -202   | -2.68% | 25.57%  | -0.31%    | <div><div style="width: 100%;"></div></div> |
| 62                      | 线型低密度聚乙烯    | l2609     | 7504    | -225   | -2.91% | 21.82%  | -14.07%   | <div><div style="width: 100%;"></div></div> |
| 63                      | 碳酸锂         | LC2609    | 169980  | -5220  | -2.97% | 44.61%  | -0.17%    | <div><div style="width: 100%;"></div></div> |
| 64                      | 纯苯          | bz2607    | 7017    | -243   | -3.34% | 27.52%  | -28.45%   | <div><div style="width: 100%;"></div></div> |
| 65                      | 对二甲苯        | PX609     | 8086    | -300   | -3.57% | 31.32%  | -0.12%    | <div><div style="width: 100%;"></div></div> |
| 66                      | 燃料油         | fu2609    | 3325    | -126   | -3.65% | 46.75%  | -26.41%   | <div><div style="width: 100%;"></div></div> |
| 67                      | 精对苯二甲酸      | TA609     | 5830    | -234   | -3.85% | 28.76%  | -0.73%    | <div><div style="width: 100%;"></div></div> |
| 68                      | 苯乙烯         | eb2607    | 7928    | -324   | -3.92% | 28.71%  | -10.24%   | <div><div style="width: 100%;"></div></div> |
| 69                      | 瓶片          | PR609     | 7062    | -294   | -3.99% | 39.76%  | 12.21%    | <div><div style="width: 100%;"></div></div> |
| 70                      | 沥青          | bu2609    | 4111    | -177   | -4.12% | 36.98%  | 0.01%     | <div><div style="width: 100%;"></div></div> |
| 71                      | 乙二醇         | eg2609    | 4331    | -195   | -4.30% | 23.22%  | -27.63%   | <div><div style="width: 100%;"></div></div> |
| 72                      | 聚丙烯         | pp2609    | 8004    | -360   | -4.30% | 23.46%  | -11.12%   | <div><div style="width: 100%;"></div></div> |
| 73                      | 丙烯          | PL609     | 7487    | -424   | -5.35% | 30.25%  | 3.00%     | <div><div style="width: 100%;"></div></div> |
| 74                      | 甲醇N         | MA609     | 2684    | -163   | -5.72% | 32.30%  | -0.64%    | <div><div style="width: 100%;"></div></div> |
| 75                      | 多晶硅         | PS2609    | 35420   | -2770  | -7.25% | 52.59%  | -2.92%    | <div><div style="width: 100%;"></div></div> |