

五矿期货期权日度行情报告2026/08/28								
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	159600	7260	4.76%	40.49%	-0.29%	
2	鲜苹果	AP610	7778	340	4.57%	23.06%	0.12%	
3	钯	PD2610	329.75	13.8	4.36%	51.91%	-17.20%	
4	原油	sc2610	596.5	22.8	3.97%	52.19%	2.40%	
5	白银	ag2610	17215	525	3.14%	52.38%	2.99%	
6	纯碱	SA701	1047	31	3.05%	31.08%	2.06%	
7	聚氯乙烯	v2701	4578	115	2.57%	19.14%	-0.66%	
8	焦煤	jm2701	1629	37	2.32%	55.75%	2.83%	
9	玻璃	FG701	927	21	2.31%	24.51%	-1.29%	
10	铂	PT2610	462.95	9.9	2.18%	46.06%	-1.48%	
11	对二甲苯	PX611	8104	172	2.16%	28.50%	-1.17%	
12	沥青	bu2610	4651	95	2.08%	36.83%	1.96%	
13	丁二烯橡胶	br2610	14480	270	1.90%	35.01%	0.01%	
14	精对苯二甲酸	TA701	5630	102	1.84%	28.33%	-2.36%	
15	豆油	y2701	8965	147	1.66%	15.98%	2.17%	
16	丙烯	PL611	7935	129	1.65%	31.98%	1.18%	
17	硅铁	SF611	6080	98	1.63%	18.59%	0.86%	
18	聚丙烯	pp2701	7988	128	1.62%	26.39%	-0.24%	
19	生猪	lh2611	12055	185	1.55%	21.44%	-0.70%	
20	甲醇N	MA610	2840	43	1.53%	37.60%	-1.46%	
21	20号胶	nr2610	15790	235	1.51%	24.92%	1.95%	
22	天然橡胶	ru2701	18940	280	1.50%	20.63%	0.60%	
23	线型低密度聚乙烯	l2701	7720	111	1.45%	24.05%	-0.89%	
24	纯苯	bz2610	7543	92	1.23%	32.37%	-0.32%	
25	瓶片	PR611	7216	84	1.17%	31.70%	3.69%	
26	棕榈油	p2701	10171	111	1.10%	18.28%	0.06%	
27	螺纹钢	rb2610	3112	32	1.03%	14.74%	2.34%	
28	一号棉花	CF701	17180	160	0.94%	15.39%	1.10%	
29	氧化铝	ao2610	2648	24	0.91%	19.28%	-0.47%	
30	铁矿石	i2701	723	6.5	0.90%	18.50%	-0.36%	
31	红枣	CJ701	8130	70	0.86%	20.95%	-0.93%	
32	锡	sn2610	423870	3610	0.85%	26.35%	-0.43%	
33	白砂糖	SR701	5411	46	0.85%	14.96%	0.41%	
34	铅	pb2610	16245	135	0.83%	13.49%	-0.58%	
35	短纤	PF610	7504	60	0.80%	29.96%	4.60%	
36	鲜鸡蛋	jd2610	3791	30	0.79%	21.59%	-1.18%	
37	花生仁	PK611	8058	60	0.75%	12.84%	-0.04%	
38	苯乙烯	eb2610	8639	61	0.71%	30.95%	-1.46%	
39	国际铜	bc2610	97390	570	0.58%	17.52%	0.29%	
40	黄大豆2号	b2611	4099	21	0.51%	17.61%	-0.50%	
41	尿素	UR701	1758	9	0.51%	17.17%	0.02%	
42	豆粕	m2701	3340	16	0.48%	16.46%	-0.47%	
43	铜	cu2610	108900	510	0.47%	18.08%	0.60%	
44	烧碱	SH611	1909	8	0.42%	21.00%	0.49%	
45	胶版印刷纸	op2610	3886	14	0.36%	11.66%	-0.63%	
46	铝	al2610	23920	85	0.35%	12.43%	0.36%	
47	锰硅	SM611	6030	16	0.26%	14.01%	-0.71%	
48	菜籽油	OI611	10333	19	0.18%	19.41%	0.59%	
49	菜籽粕	RM611	2339	4	0.17%	20.09%	-0.51%	
50	铸造铝合金	ad2610	23215	25	0.10%	11.26%	-0.16%	
51	黄金	au2610	999.28	0.78	0.07%	28.00%	0.65%	
52	锌	zn2610	26485	20	0.07%	19.06%	-0.61%	
53	工业硅	SI2611	8785	-5	-0.05%	19.96%	-1.74%	
54	玉米淀粉	cs2611	2579	-2	-0.07%	12.23%	-0.15%	
55	上证50ETF	510050	3.037	-0.003	-0.09%	15.04%	-0.49%	
56	黄玉米	c2611	2279	-5	-0.21%	10.02%	-0.24%	
57	液化石油气	pg2610	5759	-13	-0.22%	41.95%	-1.18%	
58	原木	lg2611	833	-2	-0.23%	11.05%	-0.90%	
59	上证50指数	000016	2923.33	-6.98	-0.23%	14.21%	-0.79%	
60	沪深300ETF(沪)	510300	4.679	-0.012	-0.25%	17.50%	-0.83%	
61	沪深300ETF(深)	159919	4.886	-0.014	-0.28%	21.08%	-1.58%	
62	中证1000指数	000852	7705.03	-27.92	-0.36%	27.21%	-0.59%	
63	多晶硅	PS2611	37605	-140	-0.37%	40.13%	-1.90%	
64	漂针浆	sp2611	4788	-18	-0.37%	16.62%	0.56%	
65	镍	ni2610	128310	-490	-0.38%	20.68%	-0.35%	
66	深证100ETF	159901	3.615	-0.016	-0.44%	32.20%	2.44%	
67	沪深 300 指数	000300	4609.18	-21.1	-0.45%	17.17%	-0.33%	
68	乙二醇	eg2610	5053	-24	-0.47%	42.44%	-0.90%	
69	中证500ETF(深)	159922	3.214	-0.02	-0.61%	27.19%	-1.67%	
70	中证500ETF(沪)	510500	7.923	-0.05	-0.62%	26.26%	-0.49%	
71	黄大豆1号	a2611	4942	-43	-0.86%	15.59%	-0.77%	
72	燃料油	fu2611	3638	-49	-1.32%	56.33%	0.66%	
73	创业板ETF	159915	3.443	-0.051	-1.45%	35.04%	1.49%	
74	科创板50ETF	588080	1.703	-0.029	-1.67%	41.17%	-0.82%	
75	科创50ETF	588000	1.756	-0.032	-1.78%	41.13%	0.51%	