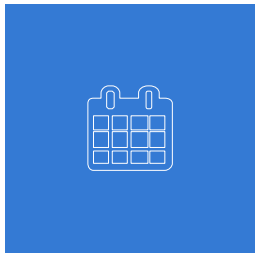

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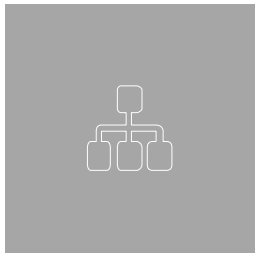

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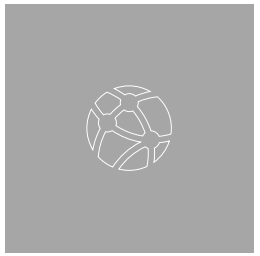
3



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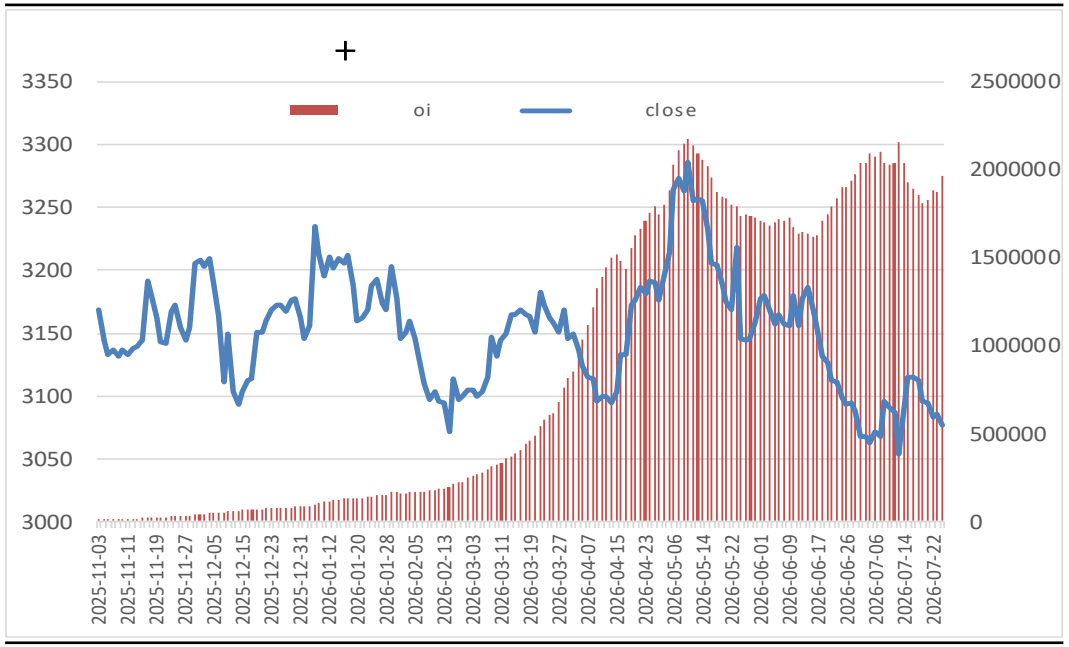
oi
close
3350
3300
3250
3200
3150
3100
3050
3000
2500000
2000000
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2025-11-03
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2025-12-23
2025-12-31
2026-01-12
2026-01-20
2026-01-28
2026-02-05
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2026-03-27
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2026-05-06
2026-05-14
2026-05-22
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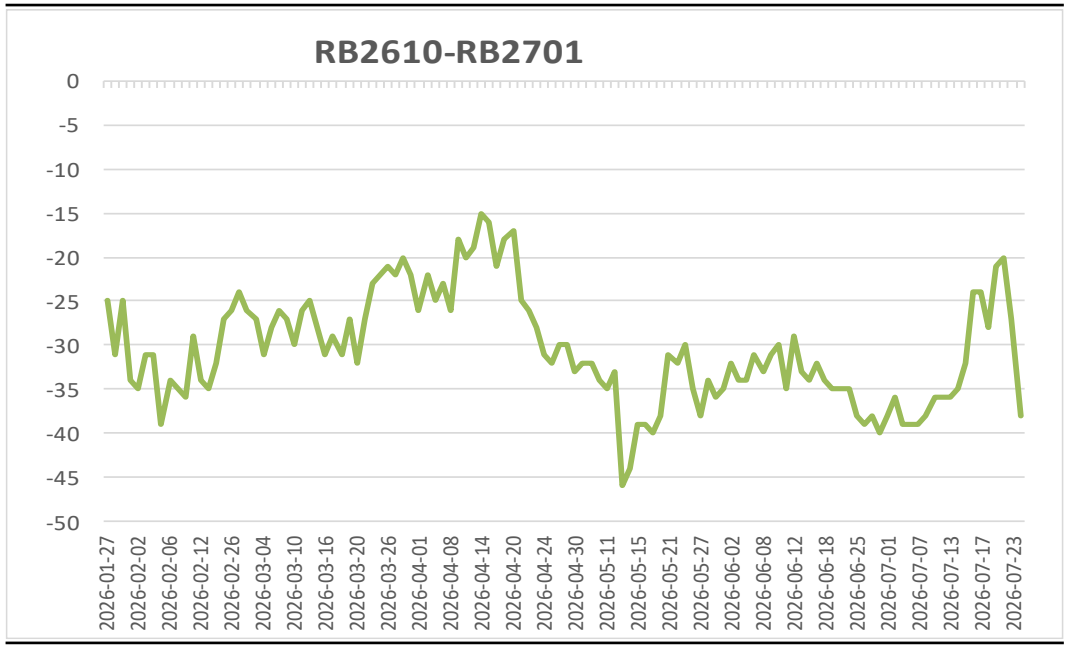
2026-07-22


RB2610-RB2701
0
-5
-10
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-20
-25
-30
-35
-40
-45
-50
2026-01-27
2026-02-02
2026-02-06
2026-02-12
2026-02-26
2026-03-04
2026-03-10
2026-03-16
2026-03-20
2026-03-26
2026-04-01
2026-04-08
2026-04-14
2026-04-20
2026-04-24
2026-04-30
2026-05-11
2026-05-15
2026-05-21
2026-05-27
2026-06-02
2026-06-08
2026-06-12
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2026-07-01
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2026-07-17
2026-07-23

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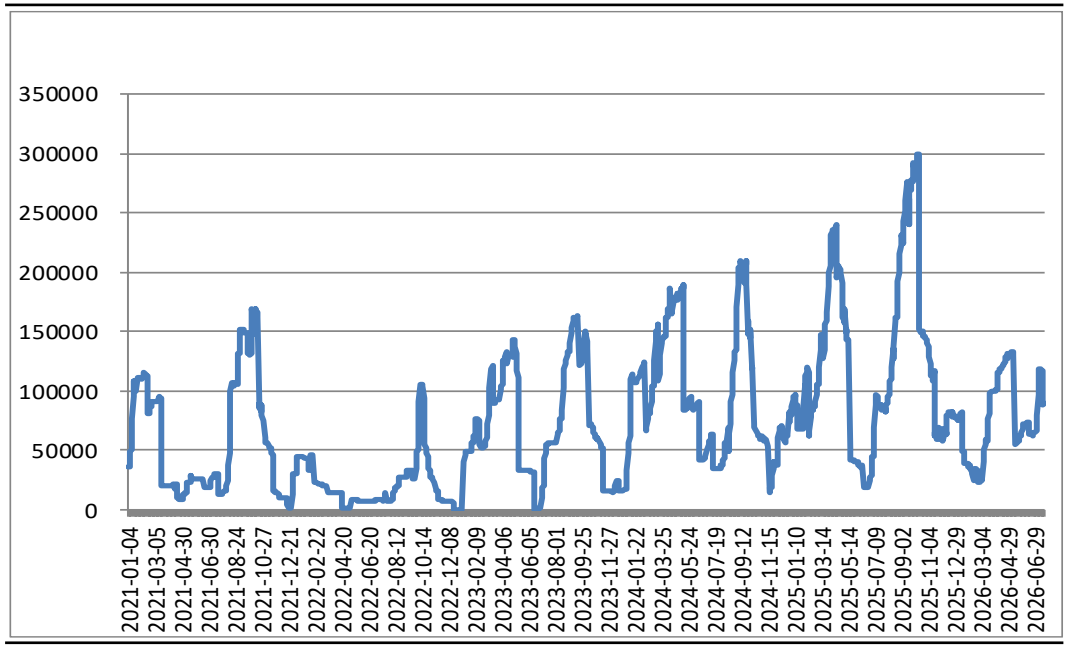
350000
300000
250000
200000
150000
100000
50000
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2021-01-04
2021-03-05
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2021-08-24
2021-10-27
2021-12-21
2022-02-22
2022-04-20
2022-06-20
2022-08-12
2022-10-14
2022-12-08
2023-02-09
2023-04-06
2023-06-05
2023-08-01
2023-09-25
2023-11-27
2024-01-22
2024-03-25
2024-05-24
2024-07-19
2024-09-12
2024-11-15
2025-01-10
2025-03-14
2025-05-14
2025-07-09
2025-09-02
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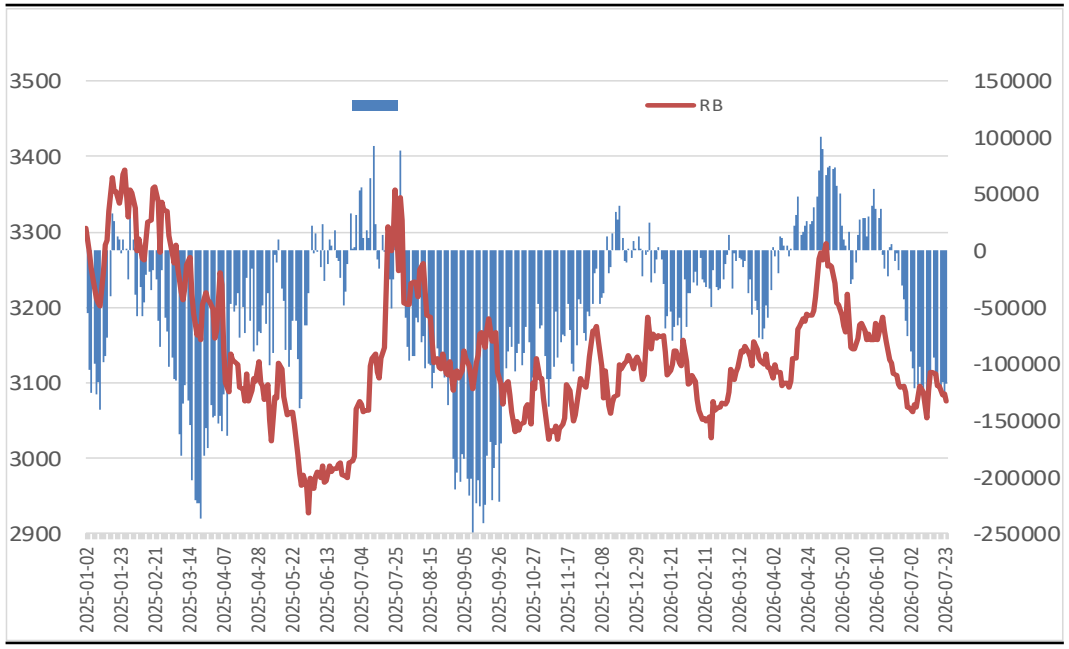
2026-03-04
2026-04-29
2026-06-29


3500
3400
3300
3200
3100
3000
2900
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100000
50000
0
-50000
-100000
-150000
-200000
-250000
RB
2025-01-02
2025-01-23
2025-02-21
2025-03-14
2025-04-07
2025-04-28
2025-05-22
2025-06-13
2025-07-04
2025-07-25
2025-08-15
2025-09-05
2025-09-26
2025-10-27
2025-11-17
2025-12-08
2025-12-29
2026-01-21
2026-02-11
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2026-06-10
2026-07-02
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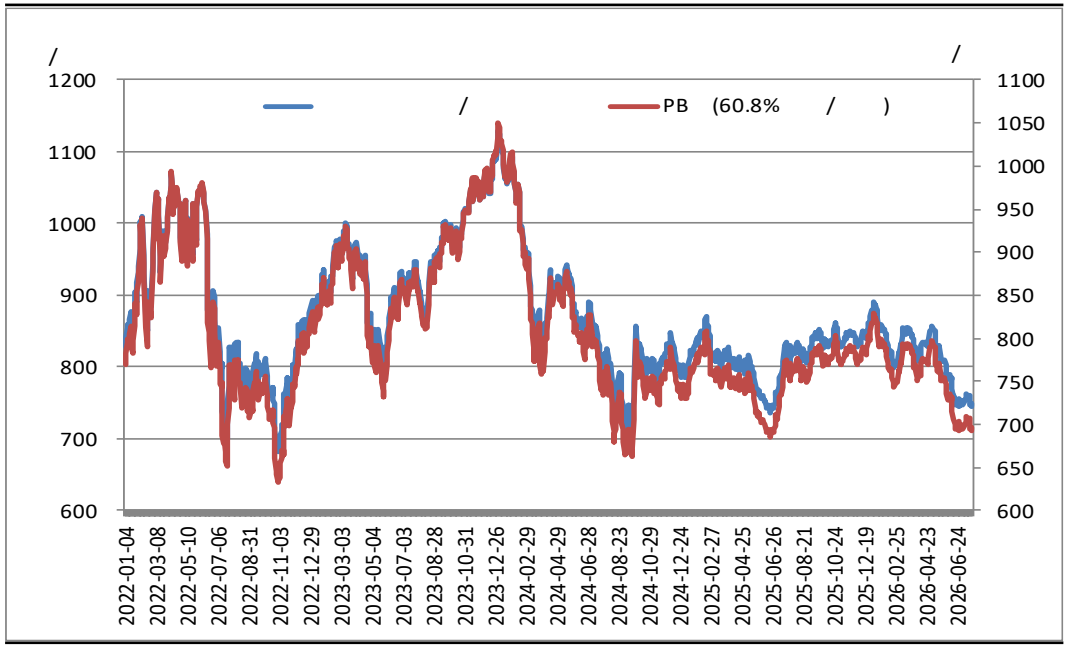
/
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PB (60.8% /)
1200
1100
1000
900
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700
600
1100
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1000
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2022-01-04
2022-03-08
2022-05-10
2022-07-06
2022-08-31
2022-11-03
2022-12-29
2023-03-03
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2023-12-26
2024-02-29
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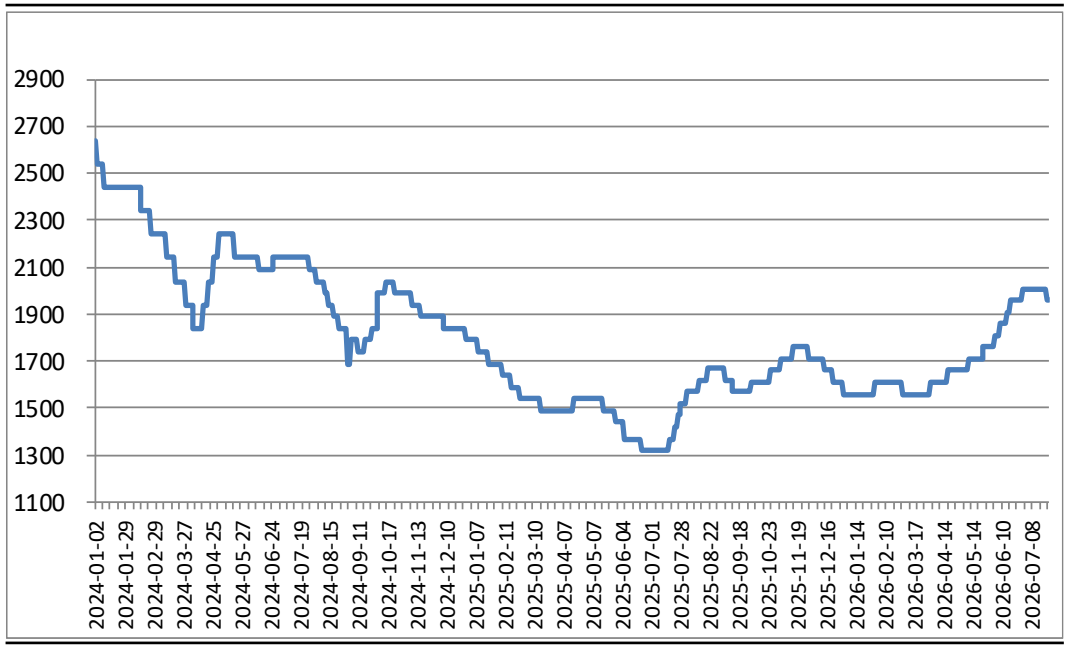
2026-06-24


2900
2700
2500
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2100
1900
1700
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1300
1100
2024-01-02
2024-01-29
2024-02-29
2024-03-27
2024-04-25
2024-05-27
2024-06-24
2024-07-19
2024-08-15
2024-09-11
2024-10-17
2024-11-13
2024-12-10
2025-01-07
2025-02-11
2025-03-10
2025-04-07
2025-05-07
2025-06-04
2025-07-01
2025-07-28
2025-08-22
2025-09-18
2025-10-23
2025-11-19
2025-12-16
2026-01-14
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2026-06-10
2026-07-08

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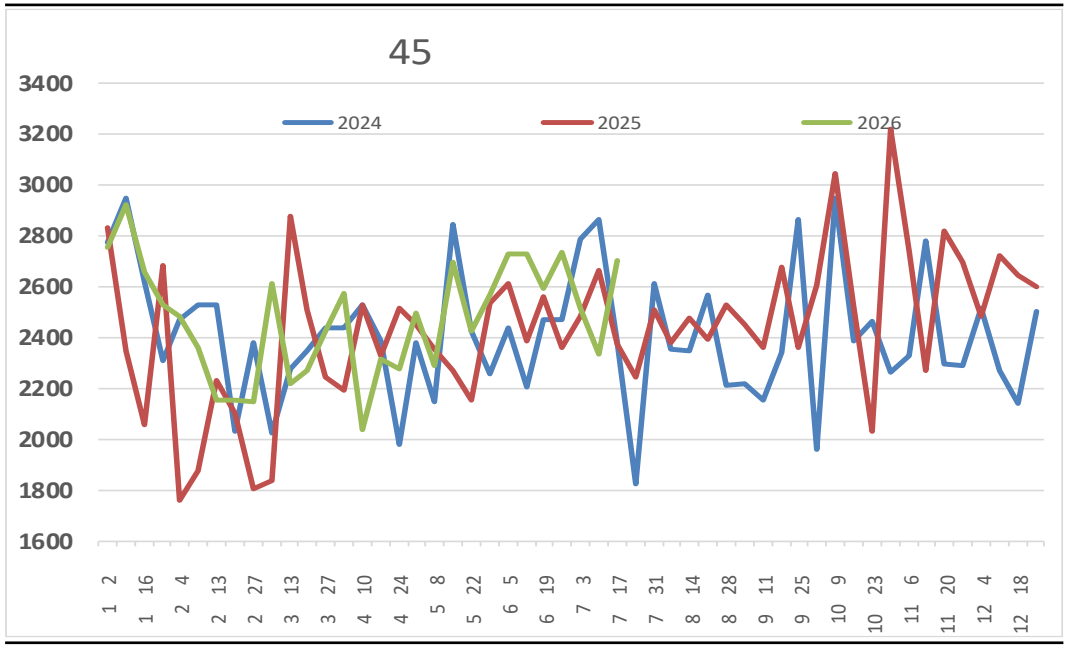
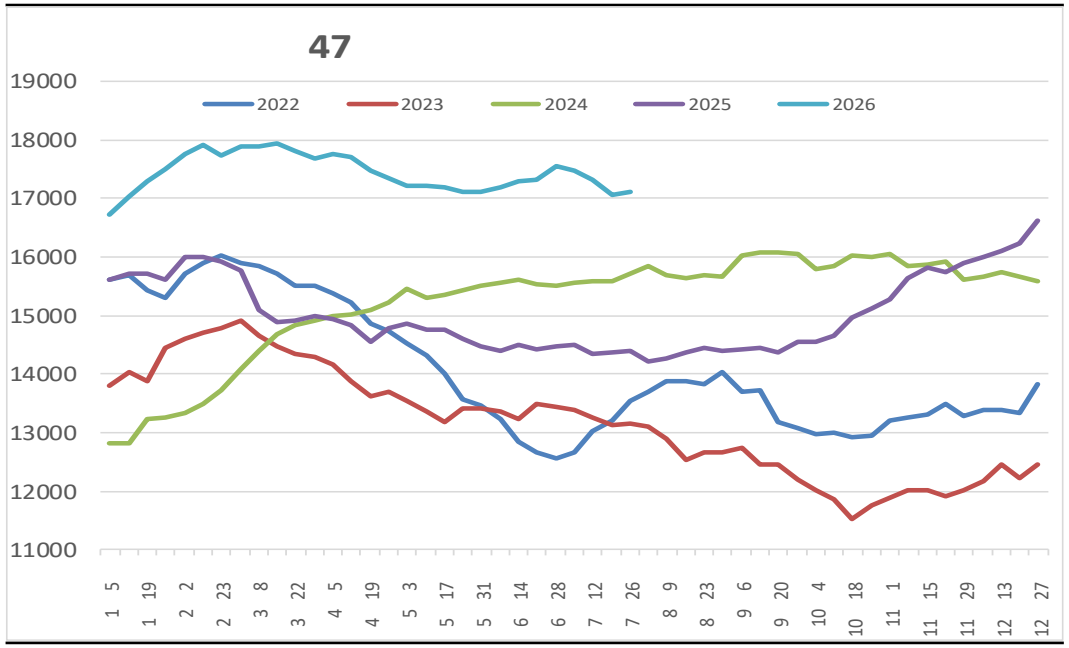

45
2024
2025
2026
3400
3200
3000
2800
2600
2400
2200
2000
1800
1600


47
2022
2023
2024
2025
2026
19000
18000
17000
16000
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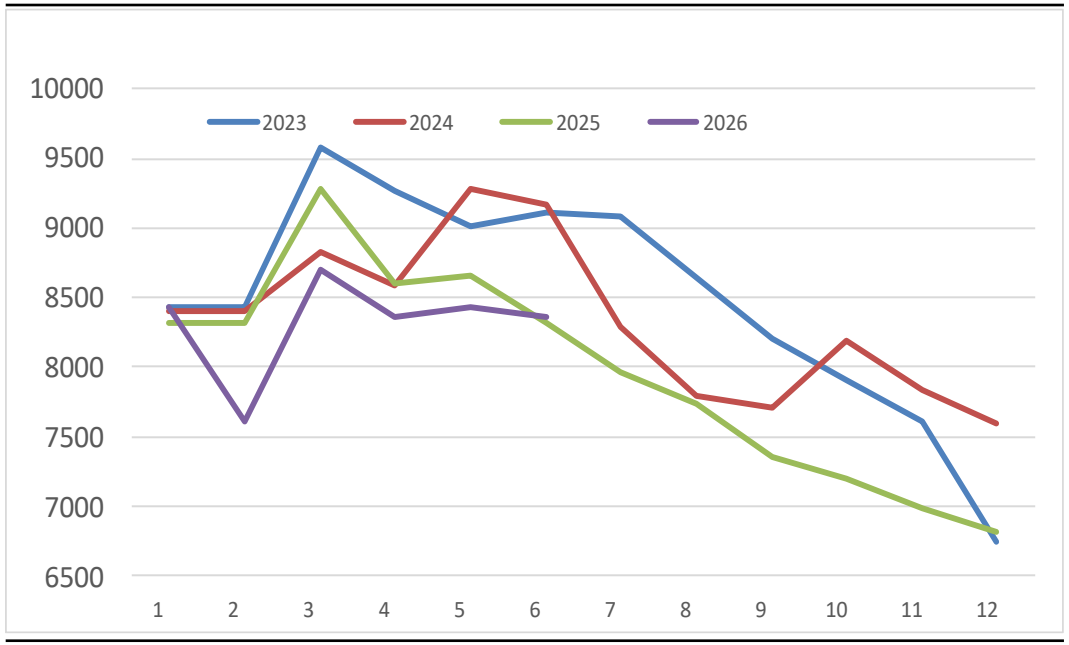
- Mysteel 230 73.44% 0.02% 50.77 0.01
  75.38 3.52 773.32 21.14 11.5 0.31


10000
9500
9000
8500
8000
7500
7000
6500
2023
2024
2025
2026
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2
3
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5
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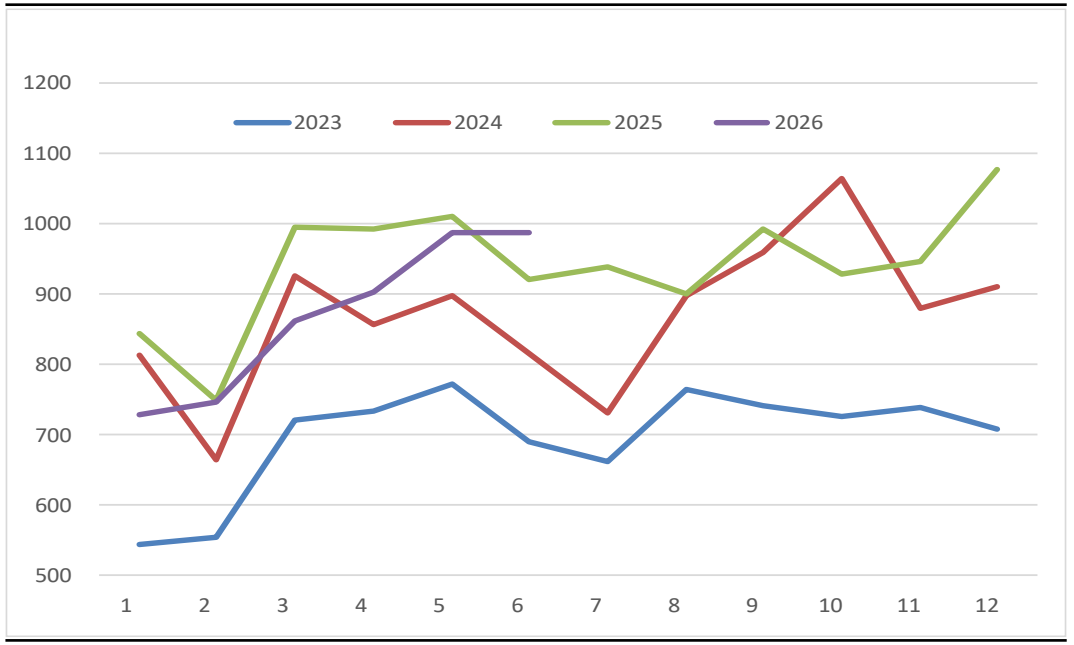
11
12


1200
1100
1000
900
800
700
600
500
2023
2024
2025
2026
1
2
3
4
5
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7
8
9
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11
12

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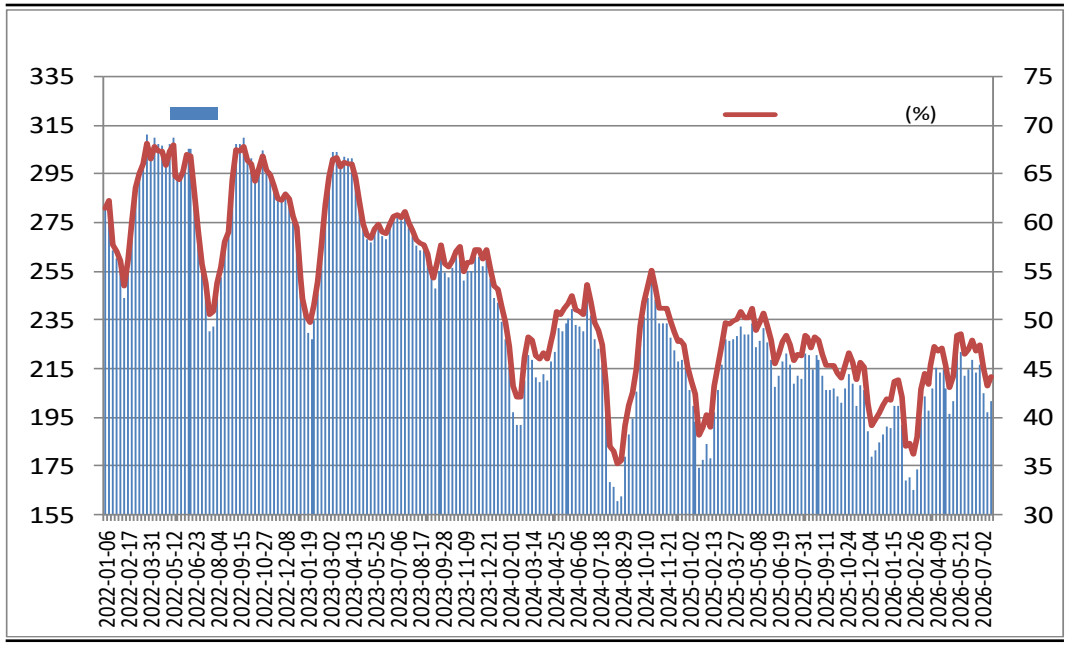
335
315
295
275
255
235
215
195
175
155
75
70
65
60
55
50
45
40
35
30
(%)
2022-01-06
2022-02-17
2022-03-31
2022-05-12
2022-06-23
2022-08-04
2022-09-15
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2023-01-19
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2023-12-21
2024-02-01
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2024-06-06
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2025-01-02
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2025-05-08
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2025-09-11
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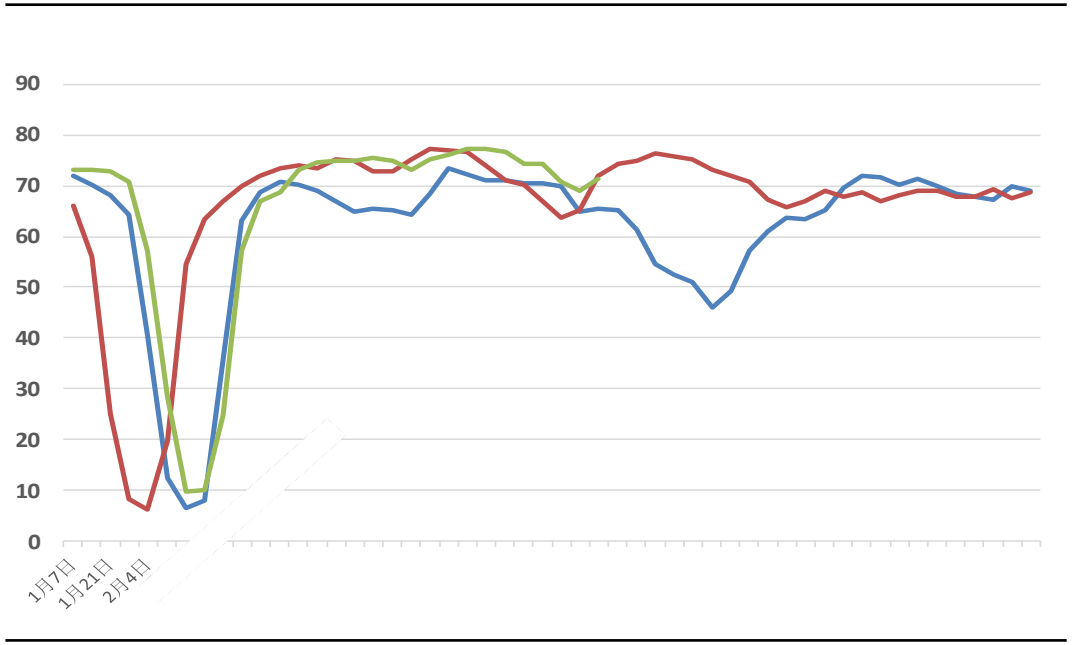
2026-05-21
2026-07-02


90
80
70
60
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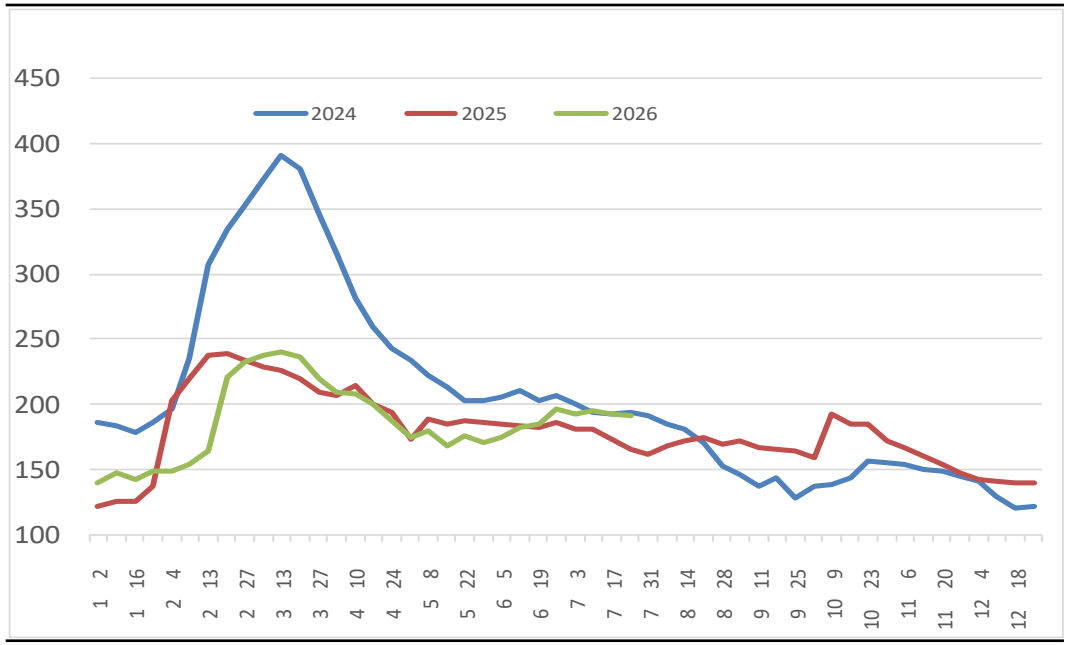
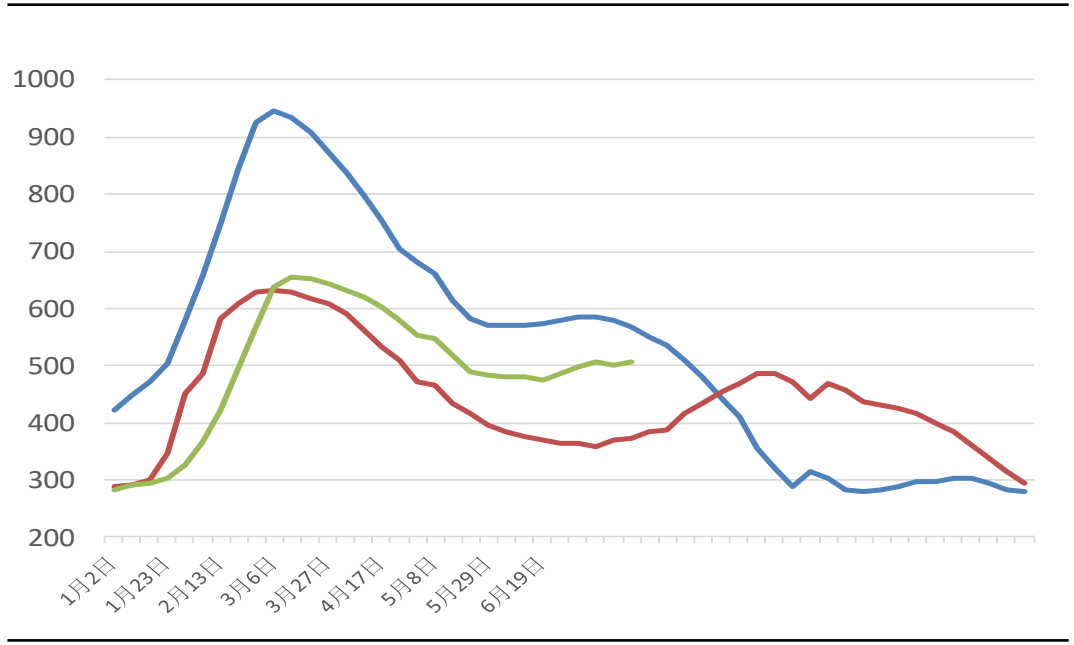
40
30
20
10
0
1月7日
1月21日
2月4日

-
-


450
400
350
300
250
200
150
100
2024
2025
2026
1 2
1 16
2 4
2 13
2 27
3 13
3 27
4 10
4 24
5 8
5 22
6 5
6 19
7 3
7 17
7 31
8 14
8 28
9 11
9 25
10 9
10 23
11 6
11 20
12 4
12 18


1000
900
800
700
600
500
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1月2日
1月23日
2月13日
3月6日
3月27日
4月17日
5月8日
5月29日
6月19日

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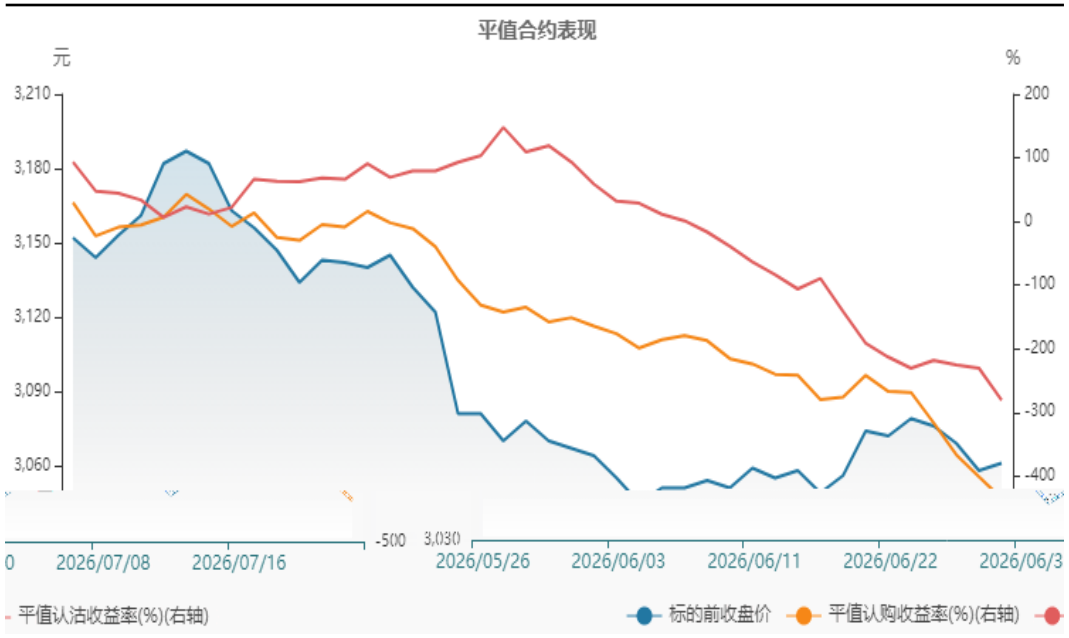
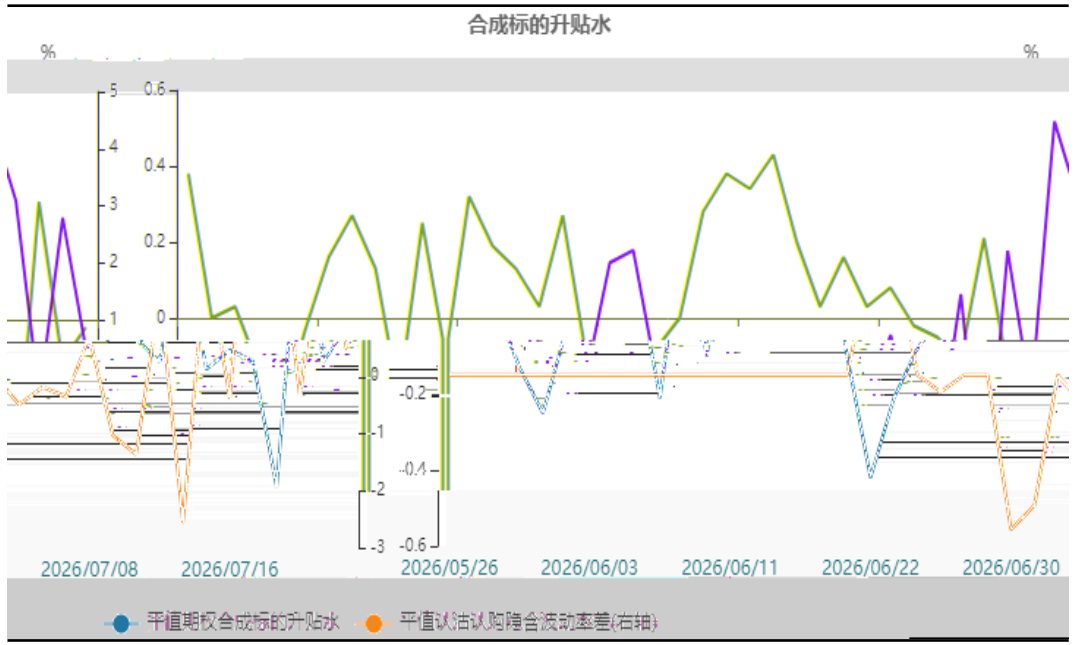

平值合约表现
元
%
3,210
3,180
3,150
3,120
3,090
3,060
200
100
0
-100
-200
-300
-400
-500
3,030
0
2026/07/08
2026/07/16
2026/05/26
2026/06/03
2026/06/11
2026/06/22
2026/06/3
平值认沽收益率(%)(右轴)
标的前收盘价
平值认购收益率(%)(右轴)


合成标的升贴水
%
%
5
4
3
2
1
0
0.6
0.4
0.2
0
-0.2
-0.4
-0.6
-1
-2
-3
2026/07/08
2026/07/16
2026/05/26
2026/06/03
2026/06/11
2026/06/22
2026/06/30
平值期权合成标的升贴水
平值认沽认购隐含波动率差(右轴)

瑞达期货
RUIDA FUTURES CO.,LTD.

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