

标的物	CALL										行权价	PUT									
	收盘价	涨跌幅	成交量	持仓量	Delta值	Gamma值	Vega值	Theta值	隐含波动率	历史波动率		收盘价	涨跌幅	成交量	持仓量	Delta值	Gamma值	Vega值	Theta值	隐含波动率	历史波动率
C1905	166.00	-5.68	0.00	692.00	1.0000	0.0000	0.0000	0.0000	0.2594	104.8400	1660	0.50	0.00	0.00	1004.00	0.0000	0.0000	0.0004	-0.0001	0.2020	350.7231
	143.50	-8.01	10.00	888.00	1.0000	0.0000	0.0000	0.0000	0.0000	129.3001	1680	0.50	0.00	0.00	3072.00	-0.0002	0.0000	0.0028	-0.0008	0.1800	590.1743
	126.00	-7.35	0.00	650.00	1.0000	0.0000	0.0000	0.0000	0.2048	144.5489	1700	0.50	0.00	0.00	4668.00	-0.0011	0.0001	0.0142	-0.0044	0.1582	723.3502
	104.00	-10.34	48.00	700.00	0.9954	0.0004	0.0461	-0.0131	0.0000	150.7435	1720	0.50	0.00	0.00	1306.00	-0.0054	0.0004	0.0571	-0.0182	0.1351	501.8078
	84.00	-12.50	150.00	1000.00	0.9799	0.0012	0.2054	-0.0534	0.0000	185.0125	1740	1.50	200.00	786.00	3920.00	-0.0203	0.0012	0.2128	-0.0576	0.1387	367.3519
	69.00	-10.39	64.00	1120.00	0.9395	0.0028	0.5032	-0.1369	0.1583	230.3598	1760	2.00	100.00	1222.00	6740.00	-0.0601	0.0028	0.5065	-0.1401	0.1201	389.1488
	46.50	-21.19	270.00	1194.00	0.8561	0.0054	0.9463	-0.2631	0.0975	255.3136	1780	3.50	16.67	1076.00	9450.00	-0.1432	0.0053	0.9474	-0.2654	0.1085	338.9058
	29.50	-30.59	338.00	2052.00	0.7196	0.0080	1.3929	-0.3937	0.0900	280.5148	1800	8.00	23.08	558.00	8498.00	-0.2796	0.0080	1.3933	-0.3949	0.1086	363.2399
	18.00	-36.84	864.00	3654.00	0.5418	0.0094	1.6010	-0.4648	0.0985	326.1318	1820	15.00	20.00	4826.00	16148.00	-0.4572	0.0094	1.6010	-0.4650	0.1047	300.9216
	11.00	-38.89	300.00	8164.00	0.3572	0.0088	1.5160	-0.4376	0.1101	355.0001	1840	26.50	20.45	718.00	16300.00	-0.6419	0.0088	1.5159	-0.4367	0.1070	277.6915
	4.00	-60.00	3834.00	12450.00	0.2026	0.0067	1.1290	-0.3312	0.0975	432.1887	1860	42.00	23.53	300.00	10076.00	-0.7966	0.0067	1.1287	-0.3293	0.1152	244.5895
	2.00	-60.00	750.00	9848.00	0.0978	0.0041	0.7357	-0.2028	0.1052	483.5793	1880	59.00	20.41	156.00	1036.00	-0.9017	0.0041	0.7334	-0.1999	0.1187	211.1108
	1.00	-60.00	330.00	7444.00	0.0400	0.0020	0.3525	-0.1013	0.1129	481.5037	1900	78.00	17.29	140.00	1236.00	-0.9598	0.0021	0.3483	-0.0974	0.1328	181.7111
	0.50	-50.00	572.00	4396.00	0.0138	0.0008	0.1327	-0.0413	0.1195	490.5424	1920	97.50	14.71	16.00	970.00	-0.9867	0.0009	0.1252	-0.0365	0.1483	156.6537
	0.50	0.00	0.00	4130.00	0.0040	0.0003	0.0489	-0.0140	0.1398	502.9503	1940	117.00	12.50	8.00	932.00	-0.9971	0.0003	0.0331	-0.0082	0.1591	146.0140
	0.50	0.00	0.00	5222.00	0.0010	0.0001	0.0152	-0.0039	0.1589	781.5290	1960	135.00	8.87	54.00	788.00	-1.0000	0.0000	0.0000	0.0000	0.0000	121.0336
	0.50	0.00	2.00	2602.00	0.0002	0.0000	0.0030	-0.0009	0.1773	644.8825	1980	155.00	7.64	46.00	852.00	-1.0000	0.0000	0.0000	0.0000	0.0000	109.4213
	0.50	0.00	0.00	882.00	0.0000	0.0000	0.0006	-0.0002	0.1955	564.3263	2000	171.00	4.27	20.00	862.00	-1.0000	0.0000	0.0000	0.0000	0.0000	96.9333
	0.50	0.00	0.00	770.00	0.0000	0.0000	0.0001	0.0000	0.2136	593.6670	2020	191.00	3.80	20.00	696.00	-1.0000	0.0000	0.0000	0.0000	0.0000	90.5453
	0.50	0.00	0.00	1198.00	0.0000	0.0000	0.0000	0.0000	0.2314	642.7351	2040	211.00	3.43	20.00	716.00	-1.0000	0.0000	0.0000	0.0000	0.0000	73.3067
C1909	163.00	-6.32	44.00	352.00	0.9203	0.0013	1.6837	-0.0555	0.1126	89.3353	1700	7.00	7.69	80.00	662.00	-0.0782	0.0012	1.7493	-0.0626	0.1188	185.9220
	147.00	-6.07	118.00	750.00	0.8888	0.0016	2.1251	-0.0733	0.1189	98.5283	1720	9.50	0.00	424.00	1442.00	-0.1084	0.0016	2.1642	-0.0796	0.1176	193.1397
	131.00	-6.43	30.00	596.00	0.8505	0.0020	2.5853	-0.0922	0.1202	108.2404	1740	12.50	0.00	578.00	3986.00	-0.1455	0.0019	2.6068	-0.0976	0.1161	223.6226
	119.50	-3.63	20.00	1008.00	0.8054	0.0023	3.0464	-0.1111	0.1318	102.7920	1760	17.00	3.03	240.00	11460.00	-0.1897	0.0023	3.0570	-0.1156	0.1170	191.3714
	100.00	-8.68	104.00	800.00	0.7537	0.0026	3.4859	-0.1290	0.1181	120.3271	1780	22.00	2.33	356.00	6152.00	-0.2407	0.0026	3.4903	-0.1326	0.1168	165.5203
	86.00	-9.95	266.00	856.00	0.6962	0.0029	3.8784	-0.1446	0.1168	129.3597	1800	28.00	1.82	972.00	3260.00	-0.2976	0.0029	3.8801	-0.1473	0.1158	183.9021
	74.00	-10.30	168.00	804.00	0.6341	0.0031	4.3095	-0.1568	0.1177	130.5431	1820	35.50	2.90	366.00	2040.00	-0.3593	0.0031	4.3110	-0.1586	0.1160	159.0084
	63.00	-10.64	246.00	528.00	0.5690	0.0033	4.4820	-0.1648	0.1184	149.2233	1840	44.00	2.33	286.00	1442.00	-0.4242	0.0033	4.4821	-0.1656	0.1159	148.1022
	51.50	-14.17	122.00	962.00	0.5027	0.0033	4.5369	-0.1680	0.1157	156.4143	1860	54.00	3.85	94.00	780.00	-0.4904	0.0033	4.5370	-0.1679	0.1169	131.0978
	43.00	-14.85	170.00	1148.00	0.4370	0.0033	4.4709	-0.1665	0.1165	182.9911	1880	65.00	4.00	114.00	542.00	-0.5562	0.0033	4.4709	-0.1655	0.1168	140.7645
	36.00	-14.29	118.00	2714.00	0.3736	0.0032	4.2893	-0.1606	0.1181	178.7903	1900	74.50	0.68	4.00	510.00	-0.6198	0.0032	4.2889	-0.1586	0.1108	121.6165
	30.00	-13.04	174.00	1128.00	0.3141	0.0030	4.0066	-0.1508	0.1201	1365.2410	1920	91.50	5.78	32.00	512.00	-0.6797	0.0030	4.0046	-0.1479	0.1198	113.5954
	24.00	-15.79	66.00	1560.00	0.2596	0.0027	3.6437	-0.1380	0.1197	1248.3402	1940	102.00	2.00	40.00	504.00	-0.7348	0.0027	3.6388	-0.1342	0.1106	104.0454
	19.50	-15.22	68.00	2606.00	0.2108	0.0024	3.2263</														

	1. 00	100. 00	636. 00	6258. 00	0. 0000	0. 0000	0. 0000	0. 0000	0. 3973	384. 2343	3100	563. 00000	-0. 3540	0. 0000	292. 0000	-1. 0000	0. 0000	0. 0000	0. 0000	0. 4753	64. 8457
	0. 50	0. 00	324. 00	14912. 00	0. 0000	0. 0000	0. 0000	0. 0000	0. 3900	334. 2361	3150	609. 50000	-0. 8943	20. 0000	360. 0000	-1. 0000	0. 0000	0. 0000	0. 0000	0. 0000	61. 5895
	0. 50	0. 00	284. 00	13590. 00	0. 0000	0. 0000	0. 0000	0. 0000	0. 4147	253. 1078	3200	659. 00000	-0. 9023	22. 0000	322. 0000	-1. 0000	0. 0000	0. 0000	0. 0000	0. 0000	55. 9904
	0. 50	0. 00	1020. 00	23206. 00	0. 0000	0. 0000	0. 0000	0. 0000	0. 4391	278. 7694	3250	709. 00000	-0. 8392	20. 0000	196. 0000	-1. 0000	0. 0000	0. 0000	0. 0000	0. 0000	53. 0810
M1909	274. 00	-3. 01	96. 00	836. 00	0. 9085	0. 0008	2. 6313	-0. 1078	0. 1659	69. 3249	2350	17. 00	-52. 11	352. 00	3660. 00	-0. 0893	0. 0008	2. 7091	-0. 1192	0. 1553	210. 6278
	237. 50	-3. 26	12. 00	1078. 00	0. 8558	0. 0011	3. 5889	-0. 1549	0. 1733	91. 4158	2400	26. 50	-44. 79	364. 00	6230. 00	-0. 1403	0. 0011	3. 6239	-0. 1642	0. 1567	188. 2162
	200. 50	-4. 98	86. 00	846. 00	0. 7885	0. 0014	4. 5513	-0. 2026	0. 1722	106. 9171	2450	39. 50	-37. 80	66. 00	9162. 00	-0. 2063	0. 0014	4. 5639	-0. 2097	0. 1586	198. 6334
	167. 00	-6. 96	62. 00	1386. 00	0. 7079	0. 0017	5. 4086	-0. 2445	0. 1717	111. 0166	2500	57. 00	-30. 49	2000. 00	13642. 00	-0. 2860	0. 0016	5. 4116	-0. 2494	0. 1618	166. 1856
	138. 00	-8. 91	248. 00	878. 00	0. 6174	0. 0018	6. 0413	-0. 2747	0. 1728	110. 7506	2550	78. 00	-24. 64	414. 00	5476. 00	-0. 3759	0. 0018	6. 0415	-0. 2773	0. 1639	142. 0417
	115. 50	-8. 70	236. 00	5248. 00	0. 5219	0. 0019	6. 3498	-0. 2890	0. 1780	115. 0178	2600	103. 50	-19. 46	260. 00	3092. 00	-0. 4713	0. 0019	6. 3498	-0. 2893	0. 1669	151. 7175
	96. 50	-7. 66	294. 00	5486. 00	0. 4268	0. 0019	6. 2829	-0. 2861	0. 1829	122. 1989	2650	135. 50	-13. 14	146. 00	3068. 00	-0. 5664	0. 0019	6. 2827	-0. 2840	0. 1740	131. 0096
	79. 50	-6. 47	512. 00	18764. 00	0. 3375	0. 0018	5. 8535	-0. 2676	0. 1862	122. 5266	2700	167. 00	-10. 70	220. 00	2906. 00	-0. 6562	0. 0018	5. 8511	-0. 2631	0. 1751	125. 7714
	66. 50	-3. 62	204. 00	6048. 00	0. 2578	0. 0016	5. 1349	-0. 2372	0. 1919	129. 8319	2750	202. 00	-8. 39	10. 00	1360. 00	-0. 7366	0. 0016	5. 1267	-0. 2305	0. 1771	121. 8217
	55. 00	0. 00	228. 00	8166. 00	0. 1902	0. 0013	4. 2417	-0. 1999	0. 1967	126. 3712	2800	240. 50	-6. 24	26. 00	1234. 00	-0. 8053	0. 0013	4. 2226	-0. 1910	0. 1809	111. 1679
	46. 50	6. 90	176. 00	8484. 00	0. 1356	0. 0011	3. 6206	-0. 1606	0. 2019	145. 4995	2850	283. 00	-3. 90	114. 00	1116. 00	-0. 8613	0. 0011	3. 5639	-0. 1495	0. 1885	102. 9209
	39. 50	14. 49	514. 00	12562. 00	0. 0936	0. 0008	2. 7048	-0. 1234	0. 2082	172. 6617	2900	326. 50	-2. 54	44. 00	448. 00	-0. 9050	0. 0009	2. 6209	-0. 1102	0. 1944	77. 4956
	34. 00	28. 30	1192. 00	5126. 00	0. 0624	0. 0006	1. 9026	-0. 0908	0. 2145	215. 9049	2950	373. 50	-0. 93	44. 00	588. 00	-0. 9383	0. 0006	1. 7819	-0. 0756	0. 2068	71. 9056
	30. 00	46. 34	34. 00	6024. 00	0. 0404	0. 0004	1. 4587	-0. 0642	0. 2228	140. 0188	3000	421. 00	0. 00	8. 00	472. 00	-0. 9629	0. 0005	1. 2421	-0. 0470	0. 2182	63. 9414
	26. 00	67. 74	138. 00	1664. 00	0. 0253	0. 0003	0. 9277	-0. 0437	0. 2281	265. 6435	3050	462. 00	-0. 86	12. 00	322. 00	-0. 9807	0. 0004	0. 6508	-0. 0246	0. 2099	59. 4982
	23. 00	91. 67	66. 00	3462. 00	0. 0154	0. 0002	0. 6651	-0. 0286	0. 2360	312. 5555	3100	509. 00	-0. 59	0. 00	370. 00	-0. 9938	0. 0003	0. 2425	-0. 0079	0. 2148	54. 2187
21. 00	133. 33	1340. 00	26090. 00	0. 0091	0. 0001	0. 3823	-0. 0181	0. 2437	151. 1943	3150	556. 00	-0. 54	2. 00	1664. 00	-1. 0000	0. 0000	0. 0000	0. 0000	0. 2191	54. 6935	
CU1904	5282. 00	3. 41	78. 00	230. 00	0. 9997	0. 0000	0. 0000	0. 3543	0. 4228	92. 6184	44000	1. 00	0. 00	16. 00	1012. 00	0. 0000	0. 0000	0. 0000	0. 0000	0. 3738	617. 5386
	4266. 00	3. 85	66. 00	172. 00	0. 9997	0. 0000	0. 0000	0. 2872	0. 0000	113. 4958	45000	1. 00	0. 00	0. 00	1742. 00	0. 0000	0. 0000	0. 0000	0. 0000	0. 3056	458. 0408
	3258. 00	4. 79	52. 00	230. 00	0. 9997	0. 0000	0. 0000	0. 2201	0. 0000	146. 0985	46000	1. 00	0. 00	24. 00	1880. 00	0. 0000	0. 0000	0. 0000	0. 0000	0. 2376	493. 0709
	2287. 00	8. 39	116. 00	266. 00	0. 9997	0. 0000	0. 0006	0. 1522	0. 2181	184. 0564	47000	1. 00	0. 00	260. 00	2056. 00	0. 0000	0. 0000	0. 0006	-0. 0008	0. 1695	438. 3746
	1288. 00	13. 28	336. 00	414. 00	0. 9942	0. 0000	0. 8216	-0. 9334	0. 1349	232. 9957	48000	4. 00	-85. 71	342. 00	2150. 00	-0. 0056	0. 0000	0. 8216	-1. 0193	0. 1200	481. 6292
	351. 00	-6. 40	1454. 00	1392. 00	0. 7099	0. 0007	17. 6525	-21. 8768	0. 0863	320. 0271	49000	73. 00	-72. 45	1164. 00	4090. 00	-0. 2899	0. 0007	17. 6525	-21. 8956	0. 0874	371. 5045
	23. 00	-57. 41	1200. 00	2552. 00	0. 0821	0. 0003	7. 8228	-9. 7047	0. 1041	451. 7215	50000	736. 00	-22. 03	890. 00	810. 00	-0. 9176	0. 0003	7. 8228	-9. 6563	0. 0955	263. 9599
	4. 00	100. 00	308. 00	1496. 00	0. 0005	0. 0000	0. 0899	-0. 1115	0. 1499	542. 2457	51000	1722. 00	-8. 99	234. 00	310. 00	-0. 9992	0. 0000	0. 0899	0. 0039	0. 1406	190. 4832
	1. 00	0. 00	12. 00	1152. 00	0. 0000	0. 0000	0. 0000	0. 0000	0. 1888	597. 7103	52000	2735. 00	-5. 33	60. 00	216. 00	-0. 9997	0. 0000	0. 0000	0. 1825	0. 2699	144. 2759
	1. 00	0. 00	4. 00	952. 00	0. 0000	0. 0000	0. 0000	0. 0000	0. 2480	601. 8584	53000	3726. 00	-4. 19	20. 00	178. 00	-0. 9997	0. 0000	0. 0000	0. 2496	0. 3090	115. 9691
1. 00	0. 00	4. 00	1292. 00	0. 0000	0. 0000	0. 0															

RU1905	1023.00	4.92	4.00	48.00	0.9018	0.0002	6.2234	-1.9098	0.2764	211.3174	11000	16.00	-71.43	178.00	818.00	-0.0973	0.0002	6.2485	-1.9569	0.1739	393.1700
	741.00	-3.89	34.00	88.00	0.8279	0.0003	9.0527	-2.8518	0.1889	228.5392	11250	35.00	-65.69	176.00	404.00	-0.1707	0.0003	9.0603	-2.8867	0.1667	370.0408
	544.00	-7.64	70.00	270.00	0.7284	0.0004	11.8020	-3.7370	0.1889	262.4838	11500	79.00	-53.53	234.00	1522.00	-0.2700	0.0004	11.8033	-3.7594	0.1659	333.3875
	368.00	-15.21	70.00	672.00	0.6091	0.0005	13.8163	-4.3455	0.1818	289.4080	11750	153.00	-42.26	218.00	590.00	-0.3891	0.0005	13.8166	-4.3552	0.1635	294.5396
	237.00	-23.05	334.00	1660.00	0.4812	0.0005	14.5320	-4.5214	0.1824	318.9567	12000	271.00	-30.15	126.00	822.00	-0.5170	0.0005	14.5319	-4.5184	0.1645	268.2076
	153.00	-27.14	250.00	738.00	0.3578	0.0005	13.7350	-4.2408	0.1912	325.3793	12250	429.00	-20.41	38.00	398.00	-0.6405	0.0005	13.7336	-4.2250	0.1654	262.5338
	100.00	-27.01	362.00	1330.00	0.2497	0.0004	11.6656	-3.6102	0.2020	334.0389	12500	634.00	-11.45	24.00	290.00	-0.7488	0.0004	11.6605	-3.5817	0.1792	219.2967
	70.00	-18.60	150.00	816.00	0.1635	0.0003	8.9031	-2.8064	0.2184	352.0277	12750	907.00	-0.87	14.00	226.00	-0.8353	0.0003	8.8907	-2.7655	0.2467	212.2034
	49.00	-3.92	394.00	2340.00	0.1002	0.0002	6.1054	-2.0013	0.2325	387.7759	13000	1128.00	-0.18	10.00	356.00	-0.8990	0.0002	6.0805	-1.9483	0.2575	178.4111
	33.00	13.79	218.00	374.00	0.0578	0.0001	4.2980	-1.3173	0.2424	256.1896	13250	1355.00	-0.22	18.00	106.00	-0.9419	0.0002	4.2345	-1.2525	0.2639	131.4150
	25.00	56.25	352.00	1116.00	0.0313	0.0001	2.4429	-0.8025	0.2573	265.0676	13500	1608.00	0.88	14.00	92.00	-0.9691	0.0001	2.3523	-0.7262	0.3029	128.9314
	16.00	100.00	344.00	1642.00	0.0160	0.0001	1.4935	-0.4555	0.2627	312.5657	13750	1764.00	-3.97	4.00	122.00	-0.9851	0.0001	1.3271	-0.3681	0.0000	112.1405
	17.00	325.00	318.00	1120.00	0.0077	0.0000	0.7032	-0.2405	0.2930	278.3482	14000	2066.00	-0.82	4.00	48.00	-0.9944	0.0000	0.4927	-0.1423	0.2590	105.4243
	10.00	400.00	104.00	320.00	0.0035	0.0000	0.3732	-0.1199	0.2921	371.9628	14250	2291.00	-1.72	8.00	60.00	-0.9996	0.0000	0.0544	-0.0136	0.0000	77.8248
RU1909	2302.00	-0.13	0.00	162.00	0.9327	0.0001	9.8352	-0.5932	0.2531	97.7889	10000	59.00	-45.87	12.00	362.00	-0.0661	0.0001	10.3228	-0.6902	0.2194	491.1531
	2084.00	-0.53	0.00	82.00	0.9054	0.0001	12.7196	-0.7982	0.2487	110.3276	10250	113.00	-23.65	0.00	30.00	-0.0919	0.0001	13.0279	-0.8852	0.2369	474.7833
	1877.00	-0.85	0.00	98.00	0.8724	0.0001	15.8187	-1.0182	0.2472	116.5009	10500	123.00	-37.24	2.00	168.00	-0.1236	0.0001	16.0034	-1.0949	0.2195	471.1556
	1679.00	-1.35	0.00	48.00	0.8337	0.0001	19.0305	-1.2433	0.2463	124.4824	10750	164.00	-35.18	206.00	466.00	-0.1612	0.0001	19.1347	-1.3093	0.2166	376.5780
	1493.00	-1.84	0.00	50.00	0.7895	0.0002	22.2157	-1.4619	0.2447	121.4432	11000	233.00	-27.64	2.00	222.00	-0.2045	0.0002	22.2688	-1.5170	0.2219	314.4394
	1319.00	-2.51	0.00	36.00	0.7404	0.0002	25.2022	-1.6621	0.2435	135.1733	11250	343.00	-14.68	0.00	200.00	-0.2529	0.0002	25.2259	-1.7062	0.2368	281.1357
	1157.00	-3.26	0.00	44.00	0.6873	0.0002	27.8082	-1.8333	0.2433	150.3966	11500	430.00	-13.13	0.00	160.00	-0.3055	0.0002	27.8170	-1.8661	0.2374	254.8096
	1008.00	-4.18	0.00	44.00	0.6314	0.0002	29.8572	-1.9669	0.2422	159.1218	11750	505.00	-15.69	106.00	240.00	-0.3611	0.0002	29.8585	-1.9883	0.2283	253.4500
	873.00	-5.11	0.00	182.00	0.5737	0.0002	31.1995	-2.0571	0.2414	169.0736	12000	644.00	-10.06	0.00	246.00	-0.4186	0.0002	31.1990	-2.0670	0.2364	170.9487
	775.00	-3.00	22.00	326.00	0.5157	0.0002	31.7349	-2.1016	0.2494	184.5279	12250	773.00	-8.41	6.00	246.00	-0.4766	0.0002	31.7351	-2.1000	0.2378	182.9901
	693.00	0.43	24.00	618.00	0.4584	0.0002	31.4256	-2.1009	0.2570	187.5310	12500	925.00	-6.00	2.00	28.00	-0.5340	0.0002	31.4240	-2.0877	0.2411	195.1626
	578.00	-2.86	22.00	162.00	0.4031	0.0002	31.1000	-2.0548	0.2512	197.1563	12750	1086.00	-4.49	2.00	114.00	-0.5894	0.0002	31.0937	-2.0302	0.2438	151.8372
	597.00	17.06	6.00	370.00	0.3507	0.0002	29.5729	-1.9719	0.2851	210.3138	13000	1264.00	-2.84	2.00	46.00	-0.6422	0.0002	29.5610	-1.9359	0.2493	143.3391
	430.00	-0.92	6.00	438.00	0.3018	0.0002	27.3795	-1.8593	0.2553	221.0332	13250	1448.00	-1.76	2.00	42.00	-0.6916	0.0002	27.3549	-1.8120	0.2521	125.0265
	382.00	4.09	6.00	586.00	0.2571	0.0002	26.1902	-1.7223	0.2625	224.7068	13500	1586.00	-4.23	0.00	42.00	-0.7369	0.0002	26.1120	-1.6639	0.2362	130.4518
	337.00	9.06	4.00	162.00	0.2168	0.0002	23.2865	-1.5702	0.2669	217.5564	13750	1841.00	-0.32	2.00	40.00	-0.7779	0.0002	23.1862	-1.5008	0.2593	119.3356
	306.00	17.69	12.00	418.00	0.1809	0.0002	21.8288	-1.4100	0.2753	260.6109	14000	2049.00	0.10	2.00	40.00	-0.8147	0.0002	21.6040	-1.3298	0.2642	129.1590
	272.00	25.35	20.00	138.00	0.1497	0.0001	18.6407	-1.2480	0.2807	328.3929	14250	2190.00	-2.80	0.00	14.00	-0.8468	0.0001	18.3867	-1.1571	0.2353	97.1807
	238.00	32.22	18.00	574.00	0.1225	0.0001	15.5076	-1.0894	0.2832	228.7254	14500	2480.00	0.61	2.00	46.00	-0.8752	0.0001	15.1984	-0.9881	0.2712	74.1023
CF905	0.00	1.64	0.00	160.00	1.0000	0.0000	0.0000	0.0000	0.3582	201.2985	13800	0.00	0.00	0.00	550.00	0.0000	0.0000	0.0002	-0.0001	0.2174	698.5412
	0.00	1.89	0.00	332.00	1.0000	0.0000	0.0000	0.0000	0.3181	138.1552	14000	2.00	100.00	42.00	2798.00	0.0000	0.0000	0.0030	-0.0016	0.2067	553.0594
	0.00	2.23	0.00	276.00	1.0000	0.0000	0.0000	0.0000	0.2785	151.6368	14200	1.00	0.00	204.00	1710.00	-0.0003	0.0000	0.0350	-0.0168	0.1635	464.4771
	0.00	2.60	0.00	550.00	0.9980	0.0000	0.1783	-0.0685	0.2404	182.2173	14400	2.00	-33.33	216.00	1586.00	-0.0028	0.0000	0.2632	-0.1148	0.1496	473.4900
	748.00	3.03	24.00	584.00	0.9845	0.0001	1.0478	-0.4837	0.2027	204.5069	14600	5.00	-28.57	76.00	1962.00	-0.0157	0.0001	1.0799	-0.5206	0.1388	479.9397
	521.00	-3.16	696.00	468.00	0.9388	0.0004	3.6033	-1.5697	0.0841	245.9703	14800	15.00	-21.05	600.00	3544.00	-0.0609	0.0003	3.6184	-1.5968	0.1340	413.8958
	342.00	-6.81	474.00	736.00	0.8284	0.0007	7.3377	-3.3483	0.1052	269.0983	15000	36.00	-23.40	1316.00	2810.00	-0.1710	0.0007	7.3403	-3.3653	0.1245	388.0564
	205.00	-10.09	1662.00	1798.00	0.6405	0.0011	10.7346	-4.9423	0.1190	325.8017	15200	94.00	-12.96	1198.00	946.00	-0.3588	0.0011	10.7346	-4.9487	0.1271	335.0569
	107.00	-16.41	2848.00	3154.00	0.4125	0.0011	11.3212	-5.1553	0.1242	359.3705	15400	195.00	-6.25	1200.00	1472.00	-0.5868	0.0011	11.3211	-5.1510	0.1315	276.5745
	50.00	-25.37	1770.00	4292.00	0.2134	0.0008	8.6111	-3.8550	0.1290	412.9903	15600	342.00	-1.44	440.00	836.00	-0.7860	0.0008	8.6084	-3.8402	0.1424	253.7123
	23.00	-34.29	684.00	4634.00	0.0867	0.0005	4.7224	-2.0936	0.1376	451.8318	15800	511.00	-0.58	366.00	802.00	-0.9129	0.0005	4.7113	-2.0685	0.1506	198.3119
	11.00	-38.89	442.00	5140.00	0.0274	0.0002	1.8661	-0.8359	0.1474	463.9641	16000	703.00	0.72	254.00	766.00	-0.9726	0.0002	1.8373	-0.8009	0.1761	204.1030
	5.00	-54.55	506.00	4376.00	0.0067	0.0001	0.5308	-0.2479	0.1553	518.0763	16200	834.00	-6.29	12.00	430.00	-0.9938	0.0001	0.4719	-0.2033	0.0000	154.9736
	4.00	-42.86	278.00	7140.00	0.0013	0.0000	0.1085	-0.0549	0.1773	526.1103	16400	0.00	-2.49	0.00	244.00	-0.9999	0.0000	0.0000	0.0000	0.0000	151.6825
	2.00	-60.00	414.00	3694.00	0.0002	0.0000	0.0214	-0.0093	0.1848	606.6039	16600	0.00	-2.02	0.00	108.00	-1.0000	0.0000	0.0000	0.0000	0.0000	117.7893
CF909	0.00	1.47	0.00	250.00	0.9316	0.0001	12.4545	-0.4755	0.1436	99.5957	14200	47.00	-9.62	240.00	1040.00	-0.0675	0.0001	13.0622	-0.5462	0.1279	290.2772
	1468.00	0.96	2.00	390.00	0.9014	0.0002	16.0525	-0.6509	0.1365	109.5097	14400	69.00	-10.39	160.00	1476.00	-0.0963	0.0001	16.3971	-0.7135	0.1281	234.4287
	0.00	1.40	0.00	452.00	0.8640	0.0002	19.8615	-0.8411	0.1384	112.1657	14600	99.00	-10.00	428.00	1462.00	-0.1324	0.0002	20.0407	-0.8951	0.1286	2

	311.00	-4.60	176.00	838.00	0.3123	0.0003	33.8862	-1.4703	0.1443	181.5595	16400	916.00	-1.40	122.00	614.00	-0.6816	0.0003	33.8672	-1.4420	0.1440	136.3256	
	261.00	-5.43	178.00	1156.00	0.2563	0.0003	30.8434	-1.3400	0.1466	175.8909	16600	0.00	-2.60	0.00	202.00	-0.7382	0.0003	30.7932	-1.3026	0.1418	89.0661	
	221.00	-5.15	776.00	5340.00	0.2066	0.0002	27.3324	-1.1898	0.1497	193.0654	16800	1199.00	-2.68	8.00	246.00	-0.7887	0.0003	27.2306	-1.1434	0.1414	78.3689	
	185.00	-5.13	342.00	2454.00	0.1635	0.0002	23.5822	-1.0301	0.1526	209.7255	17000	1384.00	-0.65	24.00	108.00	-0.8326	0.0002	23.4046	-0.9749	0.1515	143.8668	
	165.00	-0.60	630.00	3428.00	0.1272	0.0002	19.8090	-0.8704	0.1583	147.2580	17200	1529.00	-2.05	12.00	152.00	-0.8701	0.0002	19.5244	-0.8067	0.1441	73.2389	
SR905	0.00	-0.43	0.00	336.00	1.0000	0.0000	0.0000	0.0000	0.9880	77.8202	4200	0.00	0.00	0.00	2268.00	0.0000	0.0000	0.0000	0.0000	0.7284	218.2439	
	0.00	-0.48	0.00	276.00	1.0000	0.0000	0.0000	0.0000	0.8873	170.6136	4300	0.00	0.00	0.00	4930.00	0.0000	0.0000	0.0000	0.0000	0.6481	472.9710	
	0.00	-0.55	0.00	320.00	1.0000	0.0000	0.0000	0.0000	0.7890	171.5785	4400	0.00	0.00	0.00	3438.00	0.0000	0.0000	0.0000	0.0000	0.5697	394.3329	
	0.00	-0.64	0.00	358.00	1.0000	0.0000	0.0000	0.0000	0.6895	172.0821	4500	0.50	0.00	80.00	5218.00	0.0000	0.0000	0.0000	0.0000	0.4931	388.4643	
	533.50	1.43	2.00	498.00	1.0000	0.0000	0.0000	0.0000	0.7648	194.1844	4600	0.50	0.00	72.00	12828.00	0.0000	0.0000	0.0000	0.0000	0.4181	420.2730	
	422.00	-0.94	10.00	1224.00	1.0000	0.0000	0.0000	0.0000	0.4899	227.8120	4700	0.50	0.00	40.00	5726.00	0.0000	0.0000	0.0000	0.0000	0.3423	440.4083	
	316.00	-3.07	110.00	932.00	1.0000	0.0000	0.0000	0.0000	0.0000	264.5746	4800	0.50	0.00	202.00	10912.00	0.0000	0.0000	0.0011	-0.0020	0.2658	424.8668	
	218.50	-3.53	176.00	1932.00	0.9961	0.0001	0.0582	-0.1133	0.2260	304.2174	4900	0.50	0.00	718.00	13274.00	-0.0040	0.0001	0.0614	-0.1248	0.1900	447.1844	
	117.50	-8.91	894.00	4756.00	0.9218	0.0017	0.7604	-1.5267	0.1116	357.2301	5000	1.00	-66.67	2154.00	9378.00	-0.0781	0.0017	0.7608	-1.5331	0.1248	449.9165	
	31.50	-33.68	7542.00	6252.00	0.5834	0.0046	2.0898	-4.0947	0.1027	422.6985	5100	15.00	-30.23	3264.00	6804.00	-0.4164	0.0046	2.0898	-4.0957	0.1052	388.0117	
	3.50	-61.11	3464.00	9514.00	0.1653	0.0030	1.2797	-2.6114	0.1245	493.7205	5200	87.00	5.45	3084.00	2388.00	-0.8345	0.0030	1.2796	-2.6068	0.1297	305.7201	
	1.50	50.00	1702.00	12890.00	0.0164	0.0005	0.2087	-0.4295	0.1883	503.2965	5300	185.00	5.71	982.00	876.00	-0.9836	0.0005	0.2071	-0.4197	0.1987	237.0982	
	0.50	0.00	862.00	13002.00	0.0005	0.0000	0.0091	-0.0195	0.2273	500.7535	5400	289.00	5.47	132.00	602.00	-0.9998	0.0000	0.0028	-0.0049	0.3500	188.0783	
	0.50	0.00	98.00	8938.00	0.0000	0.0000	0.0002	-0.0003	0.2933	493.0934	5500	382.50	2.27	38.00	690.00	-1.0000	0.0000	0.0000	0.0000	0.0000	152.9032	
	0.50	0.00	40.00	14516.00	0.0000	0.0000	0.0000	0.0000	0.3575	459.4964	5600	0.00	0.84	0.00	290.00	-1.0000	0.0000	0.0000	0.0000	0.0000	138.0483	
	0.50	0.00	80.00	4020.00	0.0000	0.0000	0.0000	0.0000	0.4169	480.2745	5700	0.00	0.70	0.00	250.00	-1.0000	0.0000	0.0000	0.0000	0.0000	133.1574	
	0.00	0.00	0.00	4720.00	0.0000	0.0000	0.0000	0.0000	0.4753	463.6804	5800	0.00	0.59	0.00	154.00	-1.0000	0.0000	0.0000	0.0000	0.0000	142.6313	
	0.00	0.00	0.00	2850.00	0.0000	0.0000	0.0000	0.0000	0.5326	391.5061	5900	0.00	0.52	0.00	346.00	-1.0000	0.0000	0.0000	0.0000	0.0000	139.0436	
	0.50	0.00	66.00	7418.00	0.0000	0.0000	0.0000	0.0000	0.5890	395.9489	6000	0.00	0.46	0.00	272.00	-1.0000	0.0000	0.0000	0.0000	0.0000	118.1662	
	0.00	0.00	0.00	1658.00	0.0000	0.0000	0.0000	0.0000	0.6437	387.2619	6100	0.00	0.41	0.00	302.00	-1.0000	0.0000	0.0000	0.0000	0.0000	114.5535	
	0.00	0.00	0.00	660.00	0.0000	0.0000	0.0000	0.0000	0.6947	428.3654	6200	0.00	0.37	0.00	78.00	-1.0000	0.0000	0.0000	0.0000	0.0000	59.0137	
	0.00	0.00	0.00	816.00	0.0000	0.0000	0.0000	0.0000	0.7448	302.4828	6300	0.00	0.34	0.00	202.00	-1.0000	0.0000	0.0000	0.0000	0.0000	171.5144	
	0.00	0.00	0.00	2082.00	0.0000	0.0000	0.0000	0.0000	0.7942	736.6600	6400	0.00	0.31	0.00	248.00	-1.0000	0.0000	0.0000	0.0000	0.0000	88.7221	
	SR909	0.00	-0.11	0.00	150.00	0.9858	0.0001	1.0014	-0.0443	0.1779	0.0000	4200	0.00	-9.09	0.00	2032.00	-0.0190	0.0001	1.5117	-0.0827	0.1659	259.2035
		0.00	-0.12	0.00	160.00	0.9684	0.0002	2.0794	-0.0985	0.1626	97.2912	4300	6.00	-7.69	50.00	1078.00	-0.0337	0.0002	2.4254	-0.1334	0.1542	252.5691
0.00		-0.14	0.00	230.00	0.9438	0.0002	3.4330	-0.1696	0.1526	116.0606	4400	9.00	0.00	116.00	1932.00	-0.0559	0.0002	3.6626	-0.2005	0.1475	262.3166	
0.00		-0.24	0.00	270.00	0.9104	0.0003	5.0546	-0.2557	0.1435	164.1684	4500	13.00	-3.70	744.00	3234.00	-0.0875	0.0003	5.2062	-0.2826	0.1398	246.9541	
520.00		0.00	4.00	360.00	0.8666	0.0004	6.3319	-0.3523	0.1400	245.0612	4600	20.00	-2.44	666.00	2418.00	-0.1297	0.0004	6.3899	-0.3750	0.1347	240.9245	
0.00		-0.23	0.00	480.00	0.8121	0.0005	8.1809	-0.4514	0.1327	175.9990	4700	31.50	1.61	750.00	2410.00	-0.1830	0.0005	8.2121	-0.4698	0.1315	228.4602	
353.00		1.15	10.00	1046.00	0.7477	0.0006	9.9207	-0.5439	0.1349	174.1065	4800	47.00	-3.09	642.00	4364.00	-0.2466	0.0006	9.9369	-0.5578	0.1265	201.3085	
275.50		-0.18	46.00	724.00	0.6750	0.0007	10.9510	-0.6205	0.1288	184.6741	4900	73.00	-1.35	156.00	2596.00	-0.3187	0.0007	10.9533	-0.6298	0.1252	225.4372	
205.50		-3.29	92.00	1338.00	0.5965	0.0008	11.9855	-0.6728	0.1228	200.7995	5000	107.50	-1.83	126.00	3352.00	-0.3968	0.0008	11.9855	-0.6774	0.1239	215.2763	
155.50		-2.51	246.00	2602.00	0.5156	0.0008	12.3504	-0.6974	0.1260	205.2728	5100	154.00	-0.96	86.00	1554.00	-0.4776	0.0008	12.3504	-0.6974	0.1248	189.3733	
114.00		-4.20	370.00	4658.00	0.4356	0.0008	12.2230	-0.6914	0.1270	221.4296	5200	217.50	1.64	106.00	926.00	-0.5577	0.0008	12.2230	-0.6867	0.1304	171.5736	
85.50		-2.84	274.00	5554.00	0.3595	0.0008	11.7749	-0.6592	0.1316	230.2564	5300	0.00	0.18	0.00	748.00	-0.6342	0.0008	11.7685	-0.6499	0.1301	146.9036	
63.00		-3.82	936.00	14314.00	0.2899	0.0007	10.5415	-0.6047	0.1353	232.9600	5400	0.00	0.28	0.00	558.00	-0.7043	0.0007	10.5322	-0.5908	0.1332	122.3876	
47.50		-3.06	388.00	10574.00	0.2284	0.0006	9.4960	-0.5354	0.1405	246.3122	5500	439.00	-0.45	8.00	794.00	-0.7665	0.0006	9.4657	-0.5170	0.1334	164.9727	
36.00		-4.00	174.00	5312.00	0.1758	0.0005	8.3280	-0.4585	0.1458	249.1578	5600	0.00	0.09	0.00	126.00	-0.8202	0.0005	8.2558	-0.4357	0.1406	72.8128	
28.00		-6.67	234.00	1994.00	0.1324	0.0004	6.4783	-0.3803	0.1521	286.4080	5700	0.00	0.16	0.00	180.00	-0.8648	0.0005	6.3949	-0.3531	0.1464	81.9003	
23.00		-6.12	306.00	6426.00	0.0975	0.0004	5.3126	-0.3061	0.1591	233.0437	5800	0.00	0.14	0.00	188.00	-0.9011	0.0004	5.1660	-0.2748	0.1519	0.0000	
数据来源:		万得资讯、混沌天成期货量化研究所																				