

2017-10-9 东吴玖盈场外期权报价

标的品种	AU1712	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	6.35%	0.40%	5.02%	0.04%
96%	5.32%	0.59%	4.06%	0.10%
97%	4.37%	0.87%	3.15%	0.21%
98%	3.51%	1.23%	2.32%	0.40%
99%	2.75%	1.68%	1.60%	0.71%
100%	2.11%	2.24%	1.03%	1.14%
101%	1.57%	2.91%	0.61%	1.72%
102%	1.14%	3.67%	0.33%	2.42%
103%	0.81%	4.53%	0.16%	3.23%
104%	0.56%	5.47%	0.07%	4.12%
105%	0.38%	6.48%	0.03%	5.05%

标的品种	CU1712	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	6.51%	0.57%	5.26%	0.32%
96%	5.52%	0.80%	4.42%	0.49%
97%	4.61%	1.11%	3.63%	0.72%
98%	3.78%	1.50%	2.93%	1.03%
99%	3.05%	1.98%	2.30%	1.41%
100%	2.41%	2.55%	1.76%	1.88%
101%	1.87%	3.21%	1.32%	2.43%
102%	1.42%	3.95%	0.96%	3.06%
103%	1.06%	4.79%	0.68%	3.77%
104%	0.77%	5.69%	0.46%	4.54%
105%	0.56%	6.67%	0.31%	5.37%

标的品种	ZN1711	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	7.62%	1.71%	5.94%	1.02%
96%	6.78%	2.09%	5.20%	1.30%
97%	6.00%	2.51%	4.52%	1.63%
98%	5.27%	2.99%	3.90%	2.00%
99%	4.60%	3.53%	3.32%	2.44%
100%	3.99%	4.12%	2.81%	2.92%
101%	3.43%	4.78%	2.35%	3.47%
102%	2.94%	5.48%	1.95%	4.06%
103%	2.50%	6.24%	1.60%	4.71%
104%	2.11%	7.05%	1.30%	5.40%
105%	1.77%	7.91%	1.04%	6.14%

标的品种	AL1712	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	7.41%	1.50%	5.85%	0.93%
96%	6.55%	1.86%	5.11%	1.20%
97%	5.75%	2.27%	4.42%	1.52%
98%	5.01%	2.74%	3.78%	1.89%
99%	4.34%	3.27%	3.21%	2.32%
100%	3.72%	3.86%	2.69%	2.80%
101%	3.17%	4.51%	2.23%	3.35%
102%	2.68%	5.22%	1.83%	3.94%
103%	2.24%	5.99%	1.49%	4.59%
104%	1.87%	6.81%	1.20%	5.29%
105%	1.54%	7.68%	0.95%	6.04%

标的品种	PB1711	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	8.27%	2.37%	6.20%	1.30%
96%	7.48%	2.79%	5.50%	1.60%
97%	6.73%	3.25%	4.84%	1.94%
98%	6.03%	3.75%	4.23%	2.34%
99%	5.38%	4.31%	3.67%	2.78%
100%	4.77%	4.91%	3.16%	3.27%
101%	4.22%	5.56%	2.70%	3.82%
102%	3.71%	6.26%	2.29%	4.40%
103%	3.25%	7.00%	1.93%	5.04%
104%	2.84%	7.78%	1.61%	5.71%
105%	2.46%	8.61%	1.33%	6.43%

标的品种	M1801	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	6.47%	0.52%	5.15%	0.19%
96%	5.47%	0.75%	4.26%	0.33%
97%	4.55%	1.05%	3.44%	0.52%
98%	3.72%	1.43%	2.70%	0.80%
99%	2.98%	1.91%	2.05%	1.16%
100%	2.34%	2.47%	1.50%	1.62%
101%	1.80%	3.13%	1.06%	2.17%
102%	1.35%	3.89%	0.72%	2.82%
103%	1.00%	4.72%	0.47%	3.56%
104%	0.72%	5.64%	0.30%	4.37%
105%	0.51%	6.62%	0.18%	5.23%

标的品种	RM801	期权距离到期日 (天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	6.84%	0.91%	5.42%	0.49%
96%	5.91%	1.21%	4.61%	0.69%
97%	5.06%	1.57%	3.86%	0.96%
98%	4.27%	1.99%	3.18%	1.29%
99%	3.57%	2.50%	2.57%	1.69%
100%	2.94%	3.08%	2.05%	2.16%
101%	2.39%	3.73%	1.59%	2.71%
102%	1.92%	4.46%	1.22%	3.33%
103%	1.52%	5.26%	0.91%	4.01%
104%	1.19%	6.12%	0.67%	4.76%
105%	0.92%	7.05%	0.48%	5.56%

标的品种	Y1801	期权距离到期日 (天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	6.35%	0.40%	5.10%	0.13%
96%	5.32%	0.59%	4.19%	0.24%
97%	4.37%	0.87%	3.34%	0.42%
98%	3.51%	1.23%	2.57%	0.67%
99%	2.75%	1.68%	1.91%	1.02%
100%	2.11%	2.24%	1.36%	1.47%
101%	1.57%	2.91%	0.92%	2.03%
102%	1.14%	3.67%	0.60%	2.70%
103%	0.81%	4.53%	0.37%	3.45%
104%	0.56%	5.47%	0.21%	4.28%
105%	0.38%	6.48%	0.12%	5.16%

标的品种	P1801	期权距离到期日 (天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	6.44%	0.49%	5.29%	0.35%
96%	5.43%	0.71%	4.45%	0.53%
97%	4.51%	1.01%	3.68%	0.77%
98%	3.67%	1.38%	2.98%	1.08%
99%	2.92%	1.85%	2.36%	1.47%
100%	2.28%	2.42%	1.82%	1.94%
101%	1.74%	3.08%	1.37%	2.49%
102%	1.30%	3.84%	1.01%	3.12%
103%	0.95%	4.68%	0.72%	3.82%
104%	0.68%	5.60%	0.50%	4.59%
105%	0.48%	6.58%	0.34%	5.41%

标的品种	RU1801	期权距离到期日 (天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	9.28%	3.39%	7.02%	2.12%
96%	8.53%	3.85%	6.37%	2.47%
97%	7.82%	4.34%	5.75%	2.86%
98%	7.15%	4.88%	5.18%	3.29%
99%	6.52%	5.45%	4.64%	3.75%
100%	5.93%	6.07%	4.14%	4.26%
101%	5.38%	6.72%	3.68%	4.80%
102%	4.86%	7.41%	3.26%	5.37%
103%	4.38%	8.13%	2.87%	5.98%
104%	3.94%	8.89%	2.52%	6.63%
105%	3.54%	9.69%	2.20%	7.31%

标的品种	RB1801	期权距离到期日 (天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	7.94%	2.03%	6.46%	1.55%
96%	7.12%	2.42%	5.77%	1.87%
97%	6.35%	2.87%	5.13%	2.24%
98%	5.64%	3.36%	4.53%	2.64%
99%	4.98%	3.91%	3.98%	3.10%
100%	4.37%	4.51%	3.48%	3.59%
101%	3.82%	5.16%	3.02%	4.13%
102%	3.31%	5.86%	2.60%	4.71%
103%	2.86%	6.61%	2.23%	5.34%
104%	2.46%	7.40%	1.90%	6.00%
105%	2.10%	8.24%	1.61%	6.71%

标的品种	I1801	期权距离到期日 (天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	9.21%	3.31%	7.38%	2.49%
96%	8.45%	3.76%	6.75%	2.85%
97%	7.74%	4.26%	6.15%	3.26%
98%	7.07%	4.79%	5.58%	3.70%
99%	6.43%	5.37%	5.05%	4.17%
100%	5.84%	5.98%	4.56%	4.67%
101%	5.29%	6.63%	4.10%	5.21%
102%	4.77%	7.32%	3.67%	5.79%
103%	4.30%	8.05%	3.28%	6.39%
104%	3.86%	8.81%	2.92%	7.03%
105%	3.45%	9.60%	2.59%	7.70%

标的品种	HC1801	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	8.02%	2.12%	6.47%	1.57%
96%	7.21%	2.52%	5.79%	1.89%
97%	6.45%	2.96%	5.15%	2.25%
98%	5.74%	3.46%	4.55%	2.66%
99%	5.08%	4.01%	4.00%	3.11%
100%	4.47%	4.61%	3.49%	3.61%
101%	3.92%	5.26%	3.03%	4.15%
102%	3.42%	5.96%	2.62%	4.73%
103%	2.96%	6.71%	2.25%	5.36%
104%	2.55%	7.50%	1.91%	6.02%
105%	2.19%	8.34%	1.62%	6.72%

标的品种	J1801	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	9.80%	3.90%	7.48%	2.58%
96%	9.07%	4.38%	6.85%	2.96%
97%	8.37%	4.89%	6.25%	3.36%
98%	7.71%	5.44%	5.69%	3.80%
99%	7.09%	6.02%	5.16%	4.28%
100%	6.50%	6.64%	4.67%	4.78%
101%	5.95%	7.29%	4.21%	5.32%
102%	5.43%	7.98%	3.78%	5.90%
103%	4.95%	8.70%	3.39%	6.50%
104%	4.50%	9.45%	3.03%	7.14%
105%	4.08%	10.23%	2.70%	7.80%

标的品种	JM1801	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	10.17%	4.28%	7.87%	2.97%
96%	9.45%	4.76%	7.26%	3.36%
97%	8.76%	5.28%	6.67%	3.78%
98%	8.11%	5.84%	6.12%	4.23%
99%	7.49%	6.43%	5.60%	4.71%
100%	6.91%	7.05%	5.11%	5.22%
101%	6.36%	7.70%	4.65%	5.76%
102%	5.84%	8.39%	4.22%	6.33%
103%	5.35%	9.10%	3.82%	6.93%
104%	4.90%	9.85%	3.45%	7.56%
105%	4.47%	10.63%	3.11%	8.22%

标的品种	ZC801	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	7.57%	1.66%	5.81%	0.90%
96%	6.73%	2.03%	5.07%	1.16%
97%	5.94%	2.46%	4.38%	1.48%
98%	5.21%	2.93%	3.74%	1.85%
99%	4.54%	3.47%	3.16%	2.27%
100%	3.93%	4.06%	2.64%	2.76%
101%	3.37%	4.71%	2.19%	3.30%
102%	2.88%	5.42%	1.79%	3.90%
103%	2.44%	6.18%	1.45%	4.55%
104%	2.05%	6.99%	1.16%	5.25%
105%	1.71%	7.85%	0.91%	6.00%

标的品种	SR801	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	6.35%	0.40%	5.04%	0.06%
96%	5.32%	0.59%	4.09%	0.13%
97%	4.37%	0.87%	3.20%	0.26%
98%	3.51%	1.23%	2.38%	0.47%
99%	2.75%	1.68%	1.68%	0.79%
100%	2.11%	2.24%	1.12%	1.23%
101%	1.57%	2.91%	0.70%	1.80%
102%	1.14%	3.67%	0.40%	2.49%
103%	0.81%	4.53%	0.21%	3.28%
104%	0.56%	5.47%	0.11%	4.15%
105%	0.38%	6.48%	0.05%	5.08%

标的品种	CF801	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	6.60%	0.66%	5.25%	0.31%
96%	5.63%	0.91%	4.41%	0.48%
97%	4.74%	1.24%	3.62%	0.71%
98%	3.92%	1.64%	2.91%	1.01%
99%	3.20%	2.13%	2.28%	1.39%
100%	2.56%	2.70%	1.75%	1.86%
101%	2.02%	3.36%	1.30%	2.41%
102%	1.56%	4.10%	0.94%	3.05%
103%	1.19%	4.92%	0.66%	3.75%
104%	0.89%	5.81%	0.45%	4.53%
105%	0.66%	6.77%	0.30%	5.36%

标的品种	TA801	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	6.94%	1.02%	5.38%	0.44%
96%	6.03%	1.33%	4.56%	0.64%
97%	5.19%	1.70%	3.80%	0.90%
98%	4.41%	2.13%	3.12%	1.22%
99%	3.71%	2.64%	2.51%	1.62%
100%	3.09%	3.23%	1.98%	2.09%
101%	2.54%	3.88%	1.53%	2.64%
102%	2.06%	4.60%	1.15%	3.26%
103%	1.66%	5.40%	0.85%	3.95%
104%	1.32%	6.25%	0.62%	4.70%
105%	1.03%	7.16%	0.44%	5.51%

标的品种	L1801	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	6.74%	0.81%	5.50%	0.58%
96%	5.80%	1.09%	4.71%	0.80%
97%	4.93%	1.44%	3.98%	1.08%
98%	4.14%	1.86%	3.31%	1.42%
99%	3.42%	2.35%	2.71%	1.82%
100%	2.79%	2.93%	2.19%	2.30%
101%	2.24%	3.59%	1.73%	2.85%
102%	1.78%	4.32%	1.35%	3.46%
103%	1.39%	5.13%	1.03%	4.14%
104%	1.07%	6.00%	0.78%	4.87%
105%	0.81%	6.93%	0.57%	5.66%

标的品种	PP1801	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	7.59%	1.68%	5.80%	0.89%
96%	6.75%	2.05%	5.06%	1.15%
97%	5.96%	2.48%	4.36%	1.47%
98%	5.23%	2.96%	3.73%	1.84%
99%	4.56%	3.49%	3.15%	2.26%
100%	3.95%	4.09%	2.63%	2.75%
101%	3.40%	4.74%	2.18%	3.29%
102%	2.90%	5.44%	1.78%	3.89%
103%	2.46%	6.20%	1.44%	4.54%
104%	2.07%	7.01%	1.15%	5.24%
105%	1.73%	7.87%	0.90%	5.99%

标的品种	MA801	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	7.85%	1.94%	6.13%	1.22%
96%	7.02%	2.33%	5.41%	1.51%
97%	6.25%	2.77%	4.75%	1.85%
98%	5.53%	3.26%	4.13%	2.24%
99%	4.87%	3.80%	3.57%	2.68%
100%	4.26%	4.40%	3.06%	3.17%
101%	3.71%	5.05%	2.60%	3.71%
102%	3.21%	5.75%	2.19%	4.30%
103%	2.76%	6.50%	1.83%	4.94%
104%	2.36%	7.30%	1.52%	5.62%
105%	2.01%	8.15%	1.25%	6.35%

标的品种	BU1712	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	7.33%	1.42%	5.87%	0.96%
96%	6.47%	1.77%	5.13%	1.23%
97%	5.66%	2.17%	4.45%	1.55%
98%	4.91%	2.64%	3.81%	1.92%
99%	4.23%	3.16%	3.24%	2.35%
100%	3.62%	3.75%	2.72%	2.84%
101%	3.06%	4.41%	2.27%	3.38%
102%	2.57%	5.12%	1.87%	3.98%
103%	2.15%	5.89%	1.52%	4.63%
104%	1.77%	6.71%	1.22%	5.32%
105%	1.45%	7.59%	0.97%	6.07%

标的品种	C1801	期权距离到期日(天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	6.35%	0.40%	5.03%	0.05%
96%	5.32%	0.59%	4.07%	0.11%
97%	4.37%	0.87%	3.16%	0.23%
98%	3.51%	1.23%	2.34%	0.43%
99%	2.75%	1.68%	1.63%	0.74%
100%	2.11%	2.24%	1.06%	1.18%
101%	1.57%	2.91%	0.64%	1.75%
102%	1.14%	3.67%	0.36%	2.45%
103%	0.81%	4.53%	0.18%	3.25%
104%	0.56%	5.47%	0.08%	4.13%
105%	0.38%	6.48%	0.04%	5.06%

标的品种	A1801	期权距离到期日 (天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
95%	6.35%	0.40%	5.02%	0.03%
96%	5.32%	0.59%	4.05%	0.08%
97%	4.37%	0.87%	3.13%	0.18%
98%	3.51%	1.23%	2.28%	0.37%
99%	2.75%	1.68%	1.56%	0.66%
100%	2.11%	2.24%	0.98%	1.10%
101%	1.57%	2.91%	0.57%	1.67%
102%	1.14%	3.67%	0.30%	2.38%
103%	0.81%	4.53%	0.14%	3.20%
104%	0.56%	5.47%	0.06%	4.10%
105%	0.38%	6.48%	0.02%	5.04%

简例：如何读懂场外期权报价表

标的品种	C1705	期权距离到期日 (天)		30
执行价格	客户买入看涨期权	客户买入看跌期权	客户平仓看涨期权	客户平仓看跌期权
90%	13.25%	0.03%	10.09%	0.01%
92%	10.68%	0.11%	8.11%	0.03%
94%	8.22%	0.29%	6.17%	0.11%
96%	5.95%	0.69%	4.35%	0.32%
98%	4.01%	1.39%	2.77%	0.77%
100%	2.47%	2.49%	1.56%	1.58%
102%	1.39%	4.02%	0.76%	2.76%
104%	0.70%	5.92%	0.32%	4.29%
106%	0.32%	8.12%	0.11%	6.05%
108%	0.13%	10.52%	0.03%	7.94%
110%	0.05%	13.04%	0.01%	9.91%

期权标的是 C1705 合约, 期权距离到期日 30 天

百分比行权价: 如 C1705 合约现价为 1630 的话, 则 102%代表行权价为 1663

客户买入看涨期权, 行权价格为 102%, 对应表格权利金为 1.39%, 当时期货价格为 1630, 则实际支付权利金为 $1630 \times 1.39\% = 22.66$ 元

如需对其他期货品种场外期权或其他执行价格、标的合约、到期日进行询价, 请致电: 0512-62938535!

以上价格仅供参考, 实际价格以成交价为准。

来源: 上海东吴玖盈投资管理有限公司