

2017-6-13 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%	6.91%	0.43%	5.00%	0.01%
96%	5.79%	0.64%	4.02%	0.03%
97%	4.76%	0.94%	3.06%	0.10%
98%	3.82%	1.33%	2.17%	0.24%
99%	2.99%	1.83%	1.40%	0.50%
100%	2.29%	2.44%	0.81%	0.92%
101%	1.71%	3.16%	0.41%	1.51%
102%	1.24%	4.00%	0.18%	2.25%
103%	0.88%	4.93%	0.07%	3.11%
104%	0.61%	5.95%	0.02%	4.04%
105%	0.41%	7.05%	0.01%	5.01%

标的品种	CU1708	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%	6.98%	0.51%	5.14%	0.18%
96%	5.88%	0.74%	4.25%	0.31%
97%	4.87%	1.06%	3.42%	0.50%
98%	3.95%	1.46%	2.67%	0.77%
99%	3.14%	1.97%	2.02%	1.13%
100%	2.44%	2.59%	1.47%	1.59%
101%	1.85%	3.31%	1.04%	2.15%
102%	1.37%	4.13%	0.70%	2.80%
103%	0.99%	5.05%	0.45%	3.54%
104%	0.71%	6.06%	0.28%	4.35%
105%	0.49%	7.14%	0.17%	5.22%

标的品种	ZN1708	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%	7.82%	1.38%	5.66%	0.74%
96%	6.86%	1.74%	4.89%	0.98%
97%	5.97%	2.17%	4.18%	1.28%
98%	5.15%	2.67%	3.53%	1.64%
99%	4.40%	3.23%	2.94%	2.06%
100%	3.72%	3.87%	2.42%	2.54%
101%	3.12%	4.58%	1.97%	3.08%
102%	2.60%	5.36%	1.58%	3.69%
103%	2.14%	6.21%	1.24%	4.35%
104%	1.74%	7.12%	0.97%	5.06%
105%	1.41%	8.09%	0.74%	5.83%

标的品种	AL1708	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%	7.04%	0.57%	5.21%	0.27%
96%	5.95%	0.81%	4.35%	0.43%
97%	4.95%	1.14%	3.56%	0.64%
98%	4.04%	1.56%	2.84%	0.94%
99%	3.24%	2.07%	2.20%	1.31%
100%	2.54%	2.69%	1.66%	1.78%
101%	1.95%	3.41%	1.22%	2.33%
102%	1.47%	4.23%	0.87%	2.97%
103%	1.08%	5.14%	0.60%	3.69%
104%	0.78%	6.13%	0.40%	4.47%
105%	0.55%	7.20%	0.25%	5.32%

标的品种	PB1707	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%	7.89%	1.45%	5.73%	0.81%
96%	6.93%	1.82%	4.97%	1.07%
97%	6.05%	2.25%	4.27%	1.37%
98%	5.23%	2.75%	3.63%	1.74%
99%	4.48%	3.32%	3.05%	2.16%
100%	3.81%	3.96%	2.53%	2.64%
101%	3.21%	4.67%	2.07%	3.19%
102%	2.68%	5.45%	1.68%	3.79%
103%	2.22%	6.29%	1.34%	4.44%
104%	1.82%	7.20%	1.06%	5.15%
105%	1.48%	8.16%	0.82%	5.91%

标的品种	M1709	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%	0.87%	5.14%	0.19%
96%	6.30%	1.18%	4.26%	0.32%
97%	5.36%	1.55%	3.43%	0.52%
98%	4.49%	2.01%	2.69%	0.79%
99%	3.71%	2.55%	2.04%	1.15%
100%	3.03%	3.17%	1.49%	1.61%
101%	2.43%	3.89%	1.05%	2.16%
102%	1.92%	4.69%	0.71%	2.82%
103%	1.50%	5.57%	0.46%	3.55%
104%	1.15%	6.52%	0.29%	4.36%
105%	0.88%	7.54%	0.17%	5.23%

标的品种	RM709	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%	8.12%	1.69%	5.37%	0.44%
96%	7.20%	2.08%	4.55%	0.63%
97%	6.33%	2.53%	3.80%	0.89%
98%	5.53%	3.05%	3.11%	1.21%
99%	4.79%	3.63%	2.50%	1.61%
100%	4.12%	4.27%	1.97%	2.08%
101%	3.52%	4.98%	1.52%	2.63%
102%	2.98%	5.75%	1.14%	3.25%
103%	2.51%	6.58%	0.84%	3.94%
104%	2.10%	7.47%	0.61%	4.70%
105%	1.74%	8.42%	0.43%	5.50%

标的品种	Y1709	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%	7.28%	0.82%	5.17%	0.22%
96%	6.25%	1.12%	4.30%	0.37%
97%	5.29%	1.49%	3.49%	0.57%
98%	4.42%	1.94%	2.76%	0.86%
99%	3.64%	2.47%	2.11%	1.23%
100%	2.95%	3.10%	1.57%	1.69%
101%	2.36%	3.81%	1.13%	2.24%
102%	1.85%	4.62%	0.78%	2.89%
103%	1.43%	5.50%	0.52%	3.61%
104%	1.09%	6.46%	0.34%	4.41%
105%	0.82%	7.48%	0.21%	5.27%

标的品种	P1709	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%	7.45%	1.00%	5.39%	0.45%
96%	6.44%	1.32%	4.57%	0.65%
97%	5.51%	1.71%	3.82%	0.91%
98%	4.66%	2.18%	3.13%	1.24%
99%	3.89%	2.73%	2.52%	1.64%
100%	3.21%	3.36%	1.99%	2.11%
101%	2.61%	4.07%	1.54%	2.66%
102%	2.10%	4.86%	1.17%	3.28%
103%	1.66%	5.73%	0.87%	3.97%
104%	1.30%	6.67%	0.63%	4.72%
105%	1.01%	7.67%	0.45%	5.52%

标的品种	RU1709	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%	9.76%	3.33%	6.83%	1.93%
96%	8.93%	3.82%	6.17%	2.27%
97%	8.14%	4.35%	5.55%	2.66%
98%	7.40%	4.92%	4.97%	3.08%
99%	6.71%	5.54%	4.43%	3.54%
100%	6.06%	6.21%	3.92%	4.04%
101%	5.46%	6.92%	3.46%	4.58%
102%	4.90%	7.67%	3.04%	5.16%
103%	4.38%	8.46%	2.66%	5.77%
104%	3.91%	9.30%	2.32%	6.42%
105%	3.48%	10.17%	2.01%	7.11%

标的品种	RB1710	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%	9.38%	2.96%	6.49%	1.58%
96%	8.53%	3.43%	5.80%	1.90%
97%	7.73%	3.94%	5.16%	2.27%
98%	6.98%	4.51%	4.56%	2.67%
99%	6.28%	5.12%	4.01%	3.13%
100%	5.63%	5.78%	3.51%	3.62%
101%	5.03%	6.49%	3.05%	4.16%
102%	4.47%	7.24%	2.63%	4.75%
103%	3.96%	8.04%	2.26%	5.37%
104%	3.50%	8.88%	1.93%	6.03%
105%	3.08%	9.77%	1.63%	6.74%

标的品种	I1709	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%	10.60%	4.18%	7.36%	2.46%
96%	9.80%	4.70%	6.72%	2.83%
97%	9.04%	5.25%	6.12%	3.23%
98%	8.32%	5.85%	5.56%	3.67%
99%	7.64%	6.48%	5.02%	4.14%
100%	7.00%	7.15%	4.53%	4.64%
101%	6.40%	7.86%	4.07%	5.18%
102%	5.84%	8.61%	3.64%	5.76%
103%	5.32%	9.40%	3.25%	6.36%
104%	4.83%	10.22%	2.89%	7.00%
105%	4.37%	11.07%	2.56%	7.67%

标的品种	J1709	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%	10.62%	4.20%	7.11%	2.21%
96%	9.82%	4.71%	6.47%	2.57%
97%	9.06%	5.27%	5.86%	2.96%
98%	8.34%	5.86%	5.28%	3.39%
99%	7.66%	6.50%	4.75%	3.86%
100%	7.02%	7.17%	4.25%	4.36%
101%	6.42%	7.88%	3.79%	4.90%
102%	5.86%	8.63%	3.37%	5.48%
103%	5.33%	9.41%	2.98%	6.09%
104%	4.84%	10.23%	2.63%	6.73%
105%	4.39%	11.09%	2.31%	7.41%

标的品种	JM1709	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%	10.88%	4.46%	7.36%	2.47%
96%	10.09%	4.99%	6.73%	2.83%
97%	9.34%	5.55%	6.13%	3.24%
98%	8.63%	6.15%	5.56%	3.67%
99%	7.95%	6.79%	5.03%	4.14%
100%	7.31%	7.46%	4.54%	4.65%
101%	6.71%	8.17%	4.08%	5.19%
102%	6.15%	8.92%	3.65%	5.76%
103%	5.62%	9.70%	3.26%	6.37%
104%	5.13%	10.52%	2.90%	7.01%
105%	4.67%	11.37%	2.57%	7.68%

标的品种	ZC709	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%	7.80%	1.36%	5.55%	0.63%
96%	6.84%	1.72%	4.77%	0.86%
97%	5.94%	2.14%	4.05%	1.14%
98%	5.12%	2.64%	3.39%	1.49%
99%	4.37%	3.21%	2.79%	1.90%
100%	3.70%	3.85%	2.27%	2.38%
101%	3.10%	4.56%	1.81%	2.93%
102%	2.57%	5.34%	1.43%	3.54%
103%	2.11%	6.18%	1.11%	4.21%
104%	1.72%	7.09%	0.84%	4.94%
105%	1.39%	8.06%	0.63%	5.71%

标的品种	SR709	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%	6.91%	0.43%	5.03%	0.05%
96%	5.79%	0.64%	4.07%	0.11%
97%	4.76%	0.94%	3.17%	0.23%
98%	3.82%	1.33%	2.35%	0.43%
99%	2.99%	1.83%	1.64%	0.74%
100%	2.29%	2.44%	1.07%	1.18%
101%	1.71%	3.16%	0.65%	1.76%
102%	1.24%	4.00%	0.36%	2.45%
103%	0.88%	4.93%	0.19%	3.25%
104%	0.61%	5.95%	0.09%	4.13%
105%	0.41%	7.05%	0.04%	5.06%

标的品种	CF709	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%	7.21%	0.75%	5.35%	0.42%
96%	6.17%	1.03%	4.53%	0.61%
97%	5.20%	1.39%	3.77%	0.86%
98%	4.32%	1.83%	3.08%	1.18%
99%	3.53%	2.37%	2.46%	1.57%
100%	2.84%	2.99%	1.93%	2.05%
101%	2.25%	3.71%	1.48%	2.59%
102%	1.75%	4.51%	1.11%	3.22%
103%	1.34%	5.40%	0.81%	3.91%
104%	1.01%	6.37%	0.58%	4.67%
105%	0.75%	7.41%	0.41%	5.48%

标的品种	TA709	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%	7.03%	0.56%	5.25%	0.31%
96%	5.95%	0.81%	4.40%	0.48%
97%	4.95%	1.14%	3.62%	0.71%
98%	4.04%	1.55%	2.91%	1.01%
99%	3.23%	2.07%	2.28%	1.39%
100%	2.54%	2.69%	1.74%	1.86%
101%	1.95%	3.41%	1.30%	2.41%
102%	1.46%	4.22%	0.94%	3.04%
103%	1.08%	5.14%	0.66%	3.75%
104%	0.78%	6.13%	0.45%	4.53%
105%	0.55%	7.20%	0.30%	5.36%

标的品种	L1709	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%	1.58%	5.53%	0.60%
96%	7.08%	1.97%	4.74%	0.83%
97%	6.21%	2.41%	4.01%	1.11%
98%	5.40%	2.92%	3.35%	1.45%
99%	4.66%	3.50%	2.75%	1.86%
100%	3.99%	4.14%	2.22%	2.34%
101%	3.39%	4.85%	1.77%	2.88%
102%	2.85%	5.62%	1.39%	3.50%
103%	2.38%	6.46%	1.07%	4.17%
104%	1.98%	7.35%	0.81%	4.90%
105%	1.63%	8.31%	0.60%	5.68%

标的品种	PP1709	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%	7.90%	1.46%	5.64%	0.72%
96%	6.95%	1.83%	4.87%	0.96%
97%	6.07%	2.27%	4.16%	1.26%
98%	5.25%	2.77%	3.51%	1.62%
99%	4.51%	3.34%	2.92%	2.03%
100%	3.83%	3.98%	2.40%	2.52%
101%	3.23%	4.69%	1.95%	3.06%
102%	2.70%	5.47%	1.55%	3.66%
103%	2.24%	6.31%	1.22%	4.33%
104%	1.84%	7.21%	0.95%	5.05%
105%	1.50%	8.18%	0.73%	5.81%

标的品种	MA709	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%	9.64%	3.22%	6.36%	1.46%
96%	8.81%	3.70%	5.67%	1.77%
97%	8.02%	4.23%	5.02%	2.13%
98%	7.27%	4.80%	4.42%	2.53%
99%	6.58%	5.42%	3.86%	2.98%
100%	5.93%	6.08%	3.36%	3.47%
101%	5.33%	6.79%	2.90%	4.01%
102%	4.77%	7.54%	2.48%	4.60%
103%	4.26%	8.34%	2.12%	5.23%
104%	3.78%	9.17%	1.79%	5.89%
105%	3.36%	10.05%	1.50%	6.60%

标的品种	BU1709	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%	9.17%	2.74%	6.48%	1.58%
96%	8.31%	3.20%	5.80%	1.90%
97%	7.50%	3.71%	5.16%	2.26%
98%	6.74%	4.27%	4.56%	2.67%
99%	6.04%	4.87%	4.01%	3.12%
100%	5.38%	5.53%	3.50%	3.62%
101%	4.78%	6.24%	3.04%	4.16%
102%	4.22%	7.00%	2.63%	4.74%
103%	3.72%	7.80%	2.25%	5.36%
104%	3.26%	8.65%	1.92%	6.03%
105%	2.85%	9.54%	1.63%	6.73%

标的品种	C1709	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%	6.91%	0.43%	5.10%	0.14%
96%	5.79%	0.64%	4.20%	0.25%
97%	4.76%	0.94%	3.35%	0.43%
98%	3.82%	1.33%	2.59%	0.68%
99%	2.99%	1.83%	1.93%	1.03%
100%	2.29%	2.44%	1.37%	1.49%
101%	1.71%	3.16%	0.94%	2.05%
102%	1.24%	4.00%	0.61%	2.71%
103%	0.88%	4.93%	0.38%	3.46%
104%	0.61%	5.95%	0.22%	4.29%
105%	0.41%	7.05%	0.12%	5.17%

标的品种	A1709	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%	7.36%	0.91%	5.27%	0.33%
96%	6.34%	1.21%	4.43%	0.50%
97%	5.40%	1.59%	3.65%	0.74%
98%	4.53%	2.05%	2.94%	1.04%
99%	3.76%	2.59%	2.32%	1.43%
100%	3.07%	3.22%	1.78%	1.89%
101%	2.48%	3.94%	1.33%	2.45%
102%	1.97%	4.73%	0.97%	3.08%
103%	1.54%	5.61%	0.69%	3.78%
104%	1.19%	6.56%	0.48%	4.56%
105%	0.91%	7.57%	0.32%	5.38%

简例：如何读懂场外期权报价表

期权标的是 C1705 合约，期权距离到期日 30 天

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%	

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 $1630 * 1.39% = 22.66$ 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