

## 2017-6-14 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%	2.16%	0.24%
99%	2.99%	1.83%	1.40%	0.50%
100%	2.29%	2.44%	0.80%	0.92%
101%	1.71%	3.16%	0.40%	1.51%
102%	1.24%	4.00%	0.17%	2.25%
103%	0.88%	4.93%	0.06%	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%	5.89%	0.75%	4.25%	0.31%
97%	4.87%	1.06%	3.42%	0.51%
98%	3.95%	1.47%	2.68%	0.78%
99%	3.14%	1.98%	2.03%	1.14%
100%	2.44%	2.59%	1.48%	1.60%
101%	1.85%	3.31%	1.04%	2.15%
102%	1.38%	4.14%	0.70%	2.81%
103%	1.00%	5.06%	0.46%	3.54%
104%	0.71%	6.06%	0.28%	4.35%
105%	0.50%	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%	8.11%	1.68%	5.76%	0.85%
96%	7.18%	2.07%	5.01%	1.10%
97%	6.31%	2.52%	4.31%	1.41%
98%	5.51%	3.03%	3.67%	1.78%
99%	4.78%	3.61%	3.09%	2.21%
100%	4.11%	4.26%	2.57%	2.69%
101%	3.50%	4.97%	2.12%	3.23%
102%	2.97%	5.74%	1.72%	3.83%
103%	2.50%	6.57%	1.38%	4.49%
104%	2.08%	7.46%	1.10%	5.19%
105%	1.72%	8.41%	0.86%	5.95%

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%	7.01%	0.54%	5.21%	0.26%
96%	5.92%	0.78%	4.35%	0.42%
97%	4.92%	1.11%	3.55%	0.64%
98%	4.00%	1.52%	2.83%	0.93%
99%	3.20%	2.03%	2.19%	1.30%
100%	2.50%	2.65%	1.65%	1.77%
101%	1.91%	3.37%	1.21%	2.32%
102%	1.43%	4.19%	0.85%	2.96%
103%	1.04%	5.10%	0.59%	3.68%
104%	0.75%	6.10%	0.39%	4.46%
105%	0.53%	7.18%	0.25%	5.31%

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%	7.90%	1.46%	5.75%	0.83%
96%	6.95%	1.84%	5.00%	1.09%
97%	6.07%	2.27%	4.30%	1.40%
98%	5.25%	2.77%	3.65%	1.76%
99%	4.51%	3.34%	3.07%	2.19%
100%	3.84%	3.99%	2.55%	2.67%
101%	3.23%	4.69%	2.10%	3.21%
102%	2.70%	5.47%	1.70%	3.81%
103%	2.24%	6.31%	1.36%	4.47%
104%	1.84%	7.22%	1.08%	5.18%
105%	1.50%	8.18%	0.84%	5.93%

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%	7.26%	0.80%	5.13%	0.17%
96%	6.23%	1.10%	4.24%	0.30%
97%	5.27%	1.46%	3.41%	0.49%
98%	4.39%	1.91%	2.66%	0.75%
99%	3.61%	2.45%	2.00%	1.11%
100%	2.92%	3.07%	1.46%	1.57%
101%	2.33%	3.79%	1.02%	2.13%
102%	1.83%	4.59%	0.68%	2.78%
103%	1.41%	5.47%	0.44%	3.52%
104%	1.07%	6.44%	0.27%	4.34%
105%	0.80%	7.46%	0.16%	5.21%

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%	8.04%	1.60%	5.34%	0.41%
96%	7.10%	1.99%	4.52%	0.60%
97%	6.23%	2.43%	3.76%	0.85%
98%	5.42%	2.94%	3.06%	1.17%
99%	4.68%	3.52%	2.45%	1.56%
100%	4.01%	4.16%	1.92%	2.03%
101%	3.41%	4.87%	1.47%	2.58%
102%	2.88%	5.65%	1.10%	3.21%
103%	2.41%	6.48%	0.80%	3.90%
104%	2.00%	7.38%	0.57%	4.66%
105%	1.64%	8.33%	0.40%	5.47%

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%	7.14%	0.68%	5.15%	0.20%
96%	6.08%	0.95%	4.27%	0.34%
97%	5.10%	1.30%	3.45%	0.54%
98%	4.21%	1.73%	2.72%	0.81%
99%	3.42%	2.26%	2.07%	1.18%
100%	2.73%	2.88%	1.52%	1.64%
101%	2.14%	3.59%	1.08%	2.20%
102%	1.64%	4.40%	0.74%	2.84%
103%	1.24%	5.30%	0.49%	3.58%
104%	0.92%	6.28%	0.31%	4.38%
105%	0.67%	7.33%	0.19%	5.24%

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%	7.47%	1.02%	5.38%	0.45%
96%	6.46%	1.34%	4.57%	0.65%
97%	5.53%	1.73%	3.81%	0.91%
98%	4.68%	2.20%	3.13%	1.23%
99%	3.91%	2.75%	2.52%	1.63%
100%	3.23%	3.38%	1.99%	2.10%
101%	2.64%	4.09%	1.54%	2.65%
102%	2.12%	4.89%	1.16%	3.27%
103%	1.69%	5.75%	0.86%	3.96%
104%	1.32%	6.69%	0.63%	4.71%
105%	1.03%	7.69%	0.44%	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%	9.85%	3.43%	6.88%	1.98%
96%	9.02%	3.91%	6.22%	2.32%
97%	8.24%	4.45%	5.60%	2.70%
98%	7.50%	5.03%	5.02%	3.13%
99%	6.81%	5.65%	4.48%	3.59%
100%	6.16%	6.31%	3.98%	4.09%
101%	5.56%	7.02%	3.52%	4.63%
102%	5.00%	7.77%	3.09%	5.21%
103%	4.48%	8.56%	2.71%	5.82%
104%	4.01%	9.40%	2.36%	6.47%
105%	3.57%	10.27%	2.05%	7.16%

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%	9.48%	3.06%	6.55%	1.64%
96%	8.64%	3.54%	5.87%	1.97%
97%	7.85%	4.06%	5.23%	2.34%
98%	7.10%	4.62%	4.64%	2.75%
99%	6.40%	5.24%	4.09%	3.20%
100%	5.75%	5.90%	3.58%	3.70%
101%	5.15%	6.61%	3.12%	4.24%
102%	4.59%	7.36%	2.71%	4.82%
103%	4.08%	8.16%	2.33%	5.44%
104%	3.61%	9.00%	2.00%	6.10%
105%	3.19%	9.88%	1.70%	6.80%

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%	10.64%	4.22%	7.42%	2.52%
96%	9.84%	4.74%	6.79%	2.89%
97%	9.08%	5.29%	6.19%	3.30%
98%	8.36%	5.89%	5.63%	3.74%
99%	7.68%	6.52%	5.10%	4.21%
100%	7.04%	7.19%	4.60%	4.72%
101%	6.44%	7.90%	4.14%	5.26%
102%	5.88%	8.65%	3.72%	5.83%
103%	5.35%	9.44%	3.32%	6.44%
104%	4.86%	10.25%	2.96%	7.07%
105%	4.41%	11.11%	2.63%	7.74%

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%	10.59%	4.17%	7.11%	2.20%
96%	9.79%	4.69%	6.46%	2.56%
97%	9.03%	5.24%	5.85%	2.95%
98%	8.31%	5.84%	5.27%	3.38%
99%	7.63%	6.47%	4.74%	3.85%
100%	6.99%	7.14%	4.24%	4.35%
101%	6.39%	7.85%	3.78%	4.89%
102%	5.83%	8.60%	3.36%	5.47%
103%	5.30%	9.38%	2.97%	6.08%
104%	4.81%	10.21%	2.62%	6.72%
105%	4.36%	11.06%	2.30%	7.40%

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%	10.86%	4.44%	7.32%	2.42%
96%	10.07%	4.96%	6.69%	2.79%
97%	9.31%	5.52%	6.08%	3.19%
98%	8.60%	6.12%	5.52%	3.63%
99%	7.92%	6.76%	4.99%	4.10%
100%	7.28%	7.43%	4.49%	4.60%
101%	6.68%	8.14%	4.03%	5.14%
102%	6.12%	8.89%	3.60%	5.72%
103%	5.59%	9.67%	3.21%	6.33%
104%	5.10%	10.49%	2.85%	6.96%
105%	4.64%	11.34%	2.53%	7.63%

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%	7.79%	1.35%	5.55%	0.63%
96%	6.83%	1.71%	4.77%	0.85%
97%	5.93%	2.13%	4.04%	1.14%
98%	5.11%	2.63%	3.38%	1.49%
99%	4.36%	3.20%	2.79%	1.90%
100%	3.68%	3.83%	2.26%	2.38%
101%	3.08%	4.54%	1.81%	2.92%
102%	2.56%	5.32%	1.42%	3.53%
103%	2.10%	6.17%	1.10%	4.20%
104%	1.71%	7.08%	0.84%	4.93%
105%	1.38%	8.05%	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%	4.08%	0.12%
97%	4.76%	0.94%	3.18%	0.24%
98%	3.82%	1.33%	2.36%	0.45%
99%	2.99%	1.83%	1.65%	0.76%
100%	2.29%	2.44%	1.09%	1.20%
101%	1.71%	3.16%	0.66%	1.77%
102%	1.24%	4.00%	0.37%	2.47%
103%	0.88%	4.93%	0.19%	3.26%
104%	0.61%	5.95%	0.09%	4.14%
105%	0.41%	7.05%	0.04%	5.07%

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%	5.34%	0.41%
96%	6.17%	1.04%	4.52%	0.60%
97%	5.20%	1.39%	3.75%	0.85%
98%	4.32%	1.84%	3.06%	1.16%
99%	3.53%	2.37%	2.45%	1.56%
100%	2.84%	2.99%	1.91%	2.03%
101%	2.25%	3.71%	1.46%	2.58%
102%	1.75%	4.51%	1.10%	3.20%
103%	1.34%	5.40%	0.80%	3.90%
104%	1.01%	6.37%	0.57%	4.66%
105%	0.75%	7.41%	0.40%	5.47%

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%	6.97%	0.50%	5.23%	0.28%
96%	5.87%	0.73%	4.37%	0.44%
97%	4.85%	1.04%	3.57%	0.66%
98%	3.93%	1.44%	2.86%	0.96%
99%	3.12%	1.95%	2.23%	1.34%
100%	2.41%	2.56%	1.69%	1.80%
101%	1.83%	3.29%	1.24%	2.35%
102%	1.35%	4.11%	0.89%	2.99%
103%	0.98%	5.03%	0.61%	3.71%
104%	0.69%	6.04%	0.41%	4.49%
105%	0.48%	7.12%	0.27%	5.33%

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%	8.28%	1.85%	5.58%	0.66%
96%	7.37%	2.25%	4.80%	0.89%
97%	6.51%	2.71%	4.08%	1.18%
98%	5.72%	3.24%	3.42%	1.53%
99%	4.99%	3.82%	2.83%	1.94%
100%	4.32%	4.47%	2.31%	2.42%
101%	3.72%	5.18%	1.85%	2.97%
102%	3.18%	5.95%	1.47%	3.58%
103%	2.70%	6.77%	1.14%	4.24%
104%	2.27%	7.65%	0.88%	4.97%
105%	1.90%	8.59%	0.66%	5.74%

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%	8.36%	1.93%	5.71%	0.79%
96%	7.45%	2.34%	4.95%	1.04%
97%	6.60%	2.81%	4.24%	1.34%
98%	5.81%	3.33%	3.60%	1.70%
99%	5.08%	3.92%	3.01%	2.13%
100%	4.42%	4.57%	2.49%	2.61%
101%	3.82%	5.28%	2.04%	3.15%
102%	3.27%	6.04%	1.64%	3.75%
103%	2.79%	6.87%	1.31%	4.41%
104%	2.36%	7.75%	1.03%	5.13%
105%	1.99%	8.68%	0.80%	5.88%

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%	9.62%	3.19%	6.35%	1.44%
96%	8.78%	3.67%	5.66%	1.76%
97%	7.99%	4.20%	5.01%	2.11%
98%	7.25%	4.77%	4.40%	2.51%
99%	6.55%	5.39%	3.85%	2.96%
100%	5.90%	6.05%	3.34%	3.46%
101%	5.30%	6.76%	2.88%	4.00%
102%	4.74%	7.51%	2.47%	4.58%
103%	4.23%	8.31%	2.10%	5.21%
104%	3.76%	9.15%	1.78%	5.88%
105%	3.33%	10.02%	1.49%	6.59%

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%	8.85%	2.42%	6.41%	1.50%
96%	7.97%	2.87%	5.72%	1.82%
97%	7.15%	3.36%	5.07%	2.18%
98%	6.38%	3.91%	4.47%	2.58%
99%	5.67%	4.51%	3.92%	3.03%
100%	5.01%	5.16%	3.42%	3.53%
101%	4.41%	5.87%	2.96%	4.07%
102%	3.86%	6.63%	2.54%	4.65%
103%	3.36%	7.44%	2.17%	5.28%
104%	2.91%	8.30%	1.84%	5.95%
105%	2.51%	9.20%	1.55%	6.65%

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%	6.93%	0.46%	5.10%	0.14%
96%	5.82%	0.68%	4.20%	0.25%
97%	4.80%	0.98%	3.35%	0.43%
98%	3.87%	1.38%	2.59%	0.69%
99%	3.05%	1.88%	1.93%	1.04%
100%	2.34%	2.49%	1.38%	1.49%
101%	1.76%	3.22%	0.94%	2.05%
102%	1.29%	4.05%	0.61%	2.71%
103%	0.92%	4.97%	0.38%	3.46%
104%	0.64%	5.99%	0.22%	4.29%
105%	0.44%	7.08%	0.13%	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%	0.90%	5.27%	0.33%
96%	6.34%	1.21%	4.43%	0.51%
97%	5.39%	1.59%	3.65%	0.74%
98%	4.53%	2.05%	2.94%	1.05%
99%	3.76%	2.59%	2.32%	1.43%
100%	3.07%	3.22%	1.79%	1.90%
101%	2.47%	3.93%	1.34%	2.45%
102%	1.97%	4.73%	0.98%	3.08%
103%	1.54%	5.61%	0.69%	3.79%
104%	1.19%	6.56%	0.48%	4.56%
105%	0.91%	7.57%	0.32%	5.39%



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