

2017-6-15 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%	0.04%
97%	4.76%	0.94%	3.06%	0.10%
98%	3.82%	1.33%	2.17%	0.25%
99%	2.99%	1.83%	1.41%	0.51%
100%	2.29%	2.44%	0.82%	0.93%
101%	1.71%	3.16%	0.42%	1.52%
102%	1.24%	4.00%	0.18%	2.26%
103%	0.88%	4.93%	0.07%	3.12%
104%	0.61%	5.95%	0.02%	4.05%
105%	0.41%	7.05%	0.01%	5.02%

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%	6.97%	0.50%	5.13%	0.17%
96%	5.87%	0.73%	4.23%	0.29%
97%	4.85%	1.04%	3.40%	0.48%
98%	3.93%	1.45%	2.65%	0.75%
99%	3.12%	1.95%	1.99%	1.10%
100%	2.42%	2.57%	1.45%	1.56%
101%	1.83%	3.29%	1.01%	2.12%
102%	1.35%	4.11%	0.67%	2.77%
103%	0.98%	5.04%	0.43%	3.52%
104%	0.69%	6.04%	0.26%	4.33%
105%	0.48%	7.13%	0.15%	5.20%

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%	5.17%	0.22%
96%	5.92%	0.78%	4.29%	0.36%
97%	4.91%	1.10%	3.48%	0.56%
98%	3.99%	1.51%	2.74%	0.84%
99%	3.19%	2.02%	2.10%	1.21%
100%	2.49%	2.64%	1.55%	1.67%
101%	1.90%	3.36%	1.11%	2.22%
102%	1.42%	4.18%	0.77%	2.87%
103%	1.04%	5.09%	0.51%	3.60%
104%	0.74%	6.10%	0.33%	4.40%
105%	0.52%	7.17%	0.20%	5.26%

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%	7.91%	1.47%	5.73%	0.81%
96%	6.96%	1.84%	4.97%	1.06%
97%	6.07%	2.27%	4.27%	1.37%
98%	5.26%	2.78%	3.63%	1.73%
99%	4.51%	3.35%	3.05%	2.16%
100%	3.84%	3.99%	2.53%	2.64%
101%	3.24%	4.70%	2.07%	3.18%
102%	2.71%	5.47%	1.68%	3.79%
103%	2.24%	6.32%	1.34%	4.44%
104%	1.84%	7.22%	1.06%	5.15%
105%	1.50%	8.18%	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%	7.02%	0.55%	5.10%	0.14%
96%	5.94%	0.80%	4.19%	0.25%
97%	4.93%	1.12%	3.35%	0.42%
98%	4.02%	1.54%	2.58%	0.68%
99%	3.22%	2.05%	1.92%	1.03%
100%	2.52%	2.67%	1.37%	1.48%
101%	1.93%	3.39%	0.93%	2.04%
102%	1.45%	4.21%	0.60%	2.70%
103%	1.06%	5.12%	0.37%	3.46%
104%	0.76%	6.12%	0.22%	4.28%
105%	0.54%	7.19%	0.12%	5.17%

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%	7.46%	1.01%	5.24%	0.30%
96%	6.46%	1.33%	4.39%	0.47%
97%	5.53%	1.73%	3.60%	0.69%
98%	4.68%	2.19%	2.89%	0.99%
99%	3.91%	2.74%	2.26%	1.37%
100%	3.22%	3.37%	1.72%	1.84%
101%	2.63%	4.09%	1.28%	2.39%
102%	2.11%	4.88%	0.92%	3.03%
103%	1.68%	5.75%	0.64%	3.74%
104%	1.32%	6.69%	0.44%	4.52%
105%	1.02%	7.69%	0.29%	5.35%

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%	6.91%	0.43%	5.14%	0.18%
96%	5.79%	0.64%	4.25%	0.31%
97%	4.76%	0.94%	3.42%	0.50%
98%	3.82%	1.33%	2.67%	0.77%
99%	2.99%	1.83%	2.02%	1.13%
100%	2.29%	2.44%	1.48%	1.59%
101%	1.71%	3.16%	1.04%	2.15%
102%	1.24%	4.00%	0.70%	2.80%
103%	0.88%	4.93%	0.45%	3.54%
104%	0.61%	5.95%	0.28%	4.35%
105%	0.41%	7.05%	0.17%	5.22%

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%	7.20%	0.74%	5.37%	0.44%
96%	6.15%	1.02%	4.55%	0.64%
97%	5.18%	1.37%	3.80%	0.89%
98%	4.30%	1.81%	3.11%	1.22%
99%	3.51%	2.34%	2.50%	1.61%
100%	2.82%	2.97%	1.97%	2.08%
101%	2.22%	3.68%	1.52%	2.63%
102%	1.73%	4.49%	1.15%	3.25%
103%	1.32%	5.38%	0.85%	3.94%
104%	0.99%	6.35%	0.61%	4.70%
105%	0.73%	7.39%	0.43%	5.50%

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%	9.77%	3.35%	6.71%	1.81%
96%	8.94%	3.83%	6.04%	2.14%
97%	8.15%	4.36%	5.41%	2.52%
98%	7.42%	4.94%	4.83%	2.94%
99%	6.72%	5.56%	4.28%	3.39%
100%	6.07%	6.22%	3.78%	3.89%
101%	5.47%	6.93%	3.32%	4.43%
102%	4.91%	7.68%	2.90%	5.01%
103%	4.40%	8.48%	2.52%	5.63%
104%	3.92%	9.31%	2.18%	6.29%
105%	3.49%	10.19%	1.88%	6.98%

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%	9.94%	3.51%	7.14%	2.24%
96%	9.11%	4.01%	6.50%	2.60%
97%	8.33%	4.54%	5.89%	2.99%
98%	7.60%	5.12%	5.31%	3.43%
99%	6.91%	5.74%	4.78%	3.89%
100%	6.26%	6.41%	4.28%	4.40%
101%	5.66%	7.12%	3.82%	4.94%
102%	5.10%	7.87%	3.40%	5.51%
103%	4.58%	8.66%	3.01%	6.12%
104%	4.10%	9.49%	2.66%	6.76%
105%	3.67%	10.36%	2.33%	7.44%

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%	10.10%	3.68%	7.19%	2.29%
96%	9.28%	4.18%	6.55%	2.65%
97%	8.51%	4.72%	5.94%	3.05%
98%	7.78%	5.30%	5.37%	3.48%
99%	7.09%	5.93%	4.84%	3.95%
100%	6.44%	6.59%	4.34%	4.45%
101%	5.84%	7.30%	3.88%	4.99%
102%	5.28%	8.05%	3.45%	5.57%
103%	4.76%	8.84%	3.07%	6.18%
104%	4.28%	9.67%	2.71%	6.82%
105%	3.84%	10.54%	2.39%	7.49%

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%	7.51%	1.06%	5.55%	0.63%
96%	6.51%	1.39%	4.77%	0.86%
97%	5.59%	1.79%	4.04%	1.14%
98%	4.74%	2.26%	3.38%	1.49%
99%	3.97%	2.81%	2.79%	1.90%
100%	3.29%	3.44%	2.26%	2.38%
101%	2.70%	4.15%	1.81%	2.92%
102%	2.18%	4.95%	1.42%	3.53%
103%	1.74%	5.81%	1.10%	4.20%
104%	1.37%	6.74%	0.84%	4.93%
105%	1.07%	7.74%	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%	3.16%	0.23%
98%	3.82%	1.33%	2.34%	0.43%
99%	2.99%	1.83%	1.63%	0.74%
100%	2.29%	2.44%	1.06%	1.18%
101%	1.71%	3.16%	0.64%	1.75%
102%	1.24%	4.00%	0.36%	2.45%
103%	0.88%	4.93%	0.18%	3.25%
104%	0.61%	5.95%	0.08%	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%	7.18%	0.72%	5.34%	0.40%
96%	6.13%	1.00%	4.51%	0.59%
97%	5.16%	1.36%	3.75%	0.84%
98%	4.28%	1.79%	3.05%	1.16%
99%	3.49%	2.32%	2.44%	1.55%
100%	2.80%	2.95%	1.91%	2.02%
101%	2.20%	3.66%	1.46%	2.57%
102%	1.71%	4.47%	1.09%	3.19%
103%	1.30%	5.36%	0.79%	3.89%
104%	0.97%	6.34%	0.56%	4.65%
105%	0.72%	7.38%	0.39%	5.46%

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%	6.96%	0.49%	5.23%	0.28%
96%	5.86%	0.72%	4.37%	0.44%
97%	4.84%	1.03%	3.58%	0.66%
98%	3.92%	1.43%	2.86%	0.96%
99%	3.10%	1.94%	2.23%	1.34%
100%	2.40%	2.55%	1.69%	1.80%
101%	1.82%	3.27%	1.24%	2.36%
102%	1.34%	4.10%	0.89%	2.99%
103%	0.97%	5.02%	0.62%	3.71%
104%	0.68%	6.03%	0.41%	4.49%
105%	0.47%	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%	8.19%	1.75%	5.57%	0.64%
96%	7.26%	2.15%	4.79%	0.88%
97%	6.40%	2.60%	4.07%	1.16%
98%	5.60%	3.12%	3.41%	1.51%
99%	4.87%	3.70%	2.81%	1.92%
100%	4.20%	4.35%	2.29%	2.40%
101%	3.60%	5.06%	1.84%	2.95%
102%	3.06%	5.83%	1.45%	3.56%
103%	2.58%	6.66%	1.12%	4.23%
104%	2.17%	7.55%	0.86%	4.95%
105%	1.80%	8.49%	0.65%	5.73%

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%	8.16%	1.72%	5.64%	0.71%
96%	7.23%	2.11%	4.87%	0.96%
97%	6.37%	2.57%	4.15%	1.25%
98%	5.56%	3.09%	3.50%	1.61%
99%	4.83%	3.67%	2.91%	2.02%
100%	4.16%	4.31%	2.39%	2.50%
101%	3.56%	5.02%	1.94%	3.05%
102%	3.02%	5.79%	1.54%	3.65%
103%	2.55%	6.62%	1.22%	4.32%
104%	2.13%	7.51%	0.94%	5.04%
105%	1.77%	8.45%	0.72%	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%	8.95%	2.52%	6.20%	1.30%
96%	8.08%	2.97%	5.50%	1.60%
97%	7.26%	3.47%	4.84%	1.94%
98%	6.50%	4.02%	4.23%	2.34%
99%	5.79%	4.62%	3.67%	2.78%
100%	5.13%	5.28%	3.16%	3.27%
101%	4.53%	5.99%	2.70%	3.81%
102%	3.98%	6.75%	2.29%	4.40%
103%	3.48%	7.55%	1.93%	5.04%
104%	3.03%	8.41%	1.61%	5.71%
105%	2.62%	9.31%	1.33%	6.43%

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%	8.82%	2.39%	6.20%	1.29%
96%	7.94%	2.83%	5.49%	1.59%
97%	7.12%	3.32%	4.83%	1.94%
98%	6.35%	3.87%	4.22%	2.33%
99%	5.63%	4.47%	3.66%	2.78%
100%	4.97%	5.12%	3.15%	3.27%
101%	4.37%	5.83%	2.70%	3.81%
102%	3.82%	6.59%	2.29%	4.40%
103%	3.32%	7.40%	1.92%	5.03%
104%	2.88%	8.26%	1.61%	5.71%
105%	2.48%	9.17%	1.33%	6.43%

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%	4.19%	0.25%
97%	4.76%	0.94%	3.35%	0.42%
98%	3.82%	1.33%	2.58%	0.68%
99%	2.99%	1.83%	1.92%	1.03%
100%	2.29%	2.44%	1.37%	1.48%
101%	1.71%	3.16%	0.93%	2.04%
102%	1.24%	4.00%	0.61%	2.70%
103%	0.88%	4.93%	0.37%	3.46%
104%	0.61%	5.95%	0.22%	4.28%
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%	6.97%	0.49%	5.25%	0.30%
96%	5.87%	0.72%	4.39%	0.47%
97%	4.85%	1.04%	3.61%	0.70%
98%	3.93%	1.44%	2.89%	1.00%
99%	3.11%	1.95%	2.27%	1.38%
100%	2.41%	2.56%	1.73%	1.84%
101%	1.82%	3.28%	1.28%	2.40%
102%	1.35%	4.11%	0.93%	3.03%
103%	0.97%	5.03%	0.65%	3.74%
104%	0.69%	6.04%	0.44%	4.52%
105%	0.48%	7.12%	0.29%	5.35%

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 $1630 * 1.39% = 22.66$ 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