

## 2017-6-16 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%	5.01%	0.02%
96%	5.79%	0.64%	4.03%	0.06%
97%	4.76%	0.94%	3.09%	0.14%
98%	3.82%	1.33%	2.22%	0.30%
99%	2.99%	1.83%	1.48%	0.58%
100%	2.29%	2.44%	0.90%	1.01%
101%	1.71%	3.16%	0.49%	1.59%
102%	1.24%	4.00%	0.24%	2.32%
103%	0.88%	4.93%	0.10%	3.15%
104%	0.61%	5.95%	0.04%	4.07%
105%	0.41%	7.05%	0.01%	5.03%

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%	4.24%	0.30%
97%	4.85%	1.04%	3.41%	0.49%
98%	3.93%	1.45%	2.66%	0.75%
99%	3.12%	1.95%	2.00%	1.11%
100%	2.42%	2.57%	1.46%	1.57%
101%	1.83%	3.29%	1.02%	2.13%
102%	1.35%	4.11%	0.68%	2.78%
103%	0.98%	5.04%	0.44%	3.52%
104%	0.69%	6.04%	0.27%	4.34%
105%	0.48%	7.13%	0.16%	5.21%

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%	7.00%	0.53%	5.16%	0.21%
96%	5.91%	0.77%	4.29%	0.35%
97%	4.90%	1.09%	3.47%	0.56%
98%	3.98%	1.50%	2.73%	0.83%
99%	3.17%	2.01%	2.09%	1.20%
100%	2.47%	2.62%	1.55%	1.66%
101%	1.89%	3.35%	1.11%	2.22%
102%	1.41%	4.17%	0.76%	2.86%
103%	1.03%	5.09%	0.50%	3.59%
104%	0.73%	6.09%	0.32%	4.39%
105%	0.52%	7.16%	0.20%	5.25%

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%	7.86%	1.42%	5.70%	0.78%
96%	6.90%	1.78%	4.94%	1.03%
97%	6.01%	2.22%	4.24%	1.34%
98%	5.19%	2.72%	3.59%	1.70%
99%	4.45%	3.28%	3.01%	2.12%
100%	3.77%	3.92%	2.49%	2.60%
101%	3.17%	4.63%	2.03%	3.15%
102%	2.64%	5.41%	1.64%	3.75%
103%	2.18%	6.26%	1.31%	4.41%
104%	1.79%	7.16%	1.02%	5.12%
105%	1.45%	8.13%	0.79%	5.88%

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%	6.91%	0.43%	5.10%	0.14%
96%	5.79%	0.64%	4.20%	0.26%
97%	4.76%	0.94%	3.36%	0.43%
98%	3.82%	1.33%	2.59%	0.69%
99%	2.99%	1.83%	1.93%	1.04%
100%	2.29%	2.44%	1.38%	1.50%
101%	1.71%	3.16%	0.95%	2.06%
102%	1.24%	4.00%	0.62%	2.72%
103%	0.88%	4.93%	0.38%	3.47%
104%	0.61%	5.95%	0.23%	4.29%
105%	0.41%	7.05%	0.13%	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%	7.20%	0.74%	5.25%	0.31%
96%	6.15%	1.02%	4.40%	0.48%
97%	5.19%	1.38%	3.62%	0.71%
98%	4.30%	1.82%	2.90%	1.01%
99%	3.51%	2.35%	2.28%	1.39%
100%	2.82%	2.97%	1.74%	1.86%
101%	2.23%	3.69%	1.29%	2.41%
102%	1.73%	4.50%	0.94%	3.04%
103%	1.32%	5.39%	0.66%	3.75%
104%	0.99%	6.36%	0.45%	4.53%
105%	0.74%	7.39%	0.30%	5.36%

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%	0.51%
98%	3.82%	1.33%	2.68%	0.78%
99%	2.99%	1.83%	2.03%	1.14%
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%	0.46%	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%	7.16%	0.70%	5.37%	0.43%
96%	6.11%	0.97%	4.55%	0.63%
97%	5.13%	1.32%	3.79%	0.88%
98%	4.24%	1.76%	3.10%	1.20%
99%	3.45%	2.29%	2.49%	1.60%
100%	2.76%	2.91%	1.96%	2.07%
101%	2.17%	3.63%	1.51%	2.62%
102%	1.67%	4.44%	1.14%	3.24%
103%	1.27%	5.33%	0.84%	3.93%
104%	0.94%	6.31%	0.60%	4.69%
105%	0.69%	7.35%	0.42%	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%	9.59%	3.17%	6.68%	1.78%
96%	8.75%	3.64%	6.01%	2.11%
97%	7.96%	4.17%	5.38%	2.49%
98%	7.22%	4.74%	4.79%	2.90%
99%	6.52%	5.36%	4.25%	3.36%
100%	5.87%	6.02%	3.75%	3.86%
101%	5.27%	6.73%	3.29%	4.40%
102%	4.71%	7.48%	2.87%	4.98%
103%	4.20%	8.28%	2.49%	5.60%
104%	3.73%	9.11%	2.15%	6.26%
105%	3.30%	9.99%	1.85%	6.95%

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%	9.68%	3.26%	6.59%	1.69%
96%	8.85%	3.74%	5.92%	2.02%
97%	8.06%	4.27%	5.28%	2.39%
98%	7.32%	4.84%	4.69%	2.80%
99%	6.62%	5.46%	4.14%	3.26%
100%	5.97%	6.12%	3.64%	3.75%
101%	5.37%	6.83%	3.18%	4.29%
102%	4.81%	7.58%	2.76%	4.87%
103%	4.30%	8.38%	2.38%	5.50%
104%	3.83%	9.21%	2.05%	6.16%
105%	3.39%	10.09%	1.75%	6.85%

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%	10.56%	4.14%	7.32%	2.42%
96%	9.76%	4.66%	6.68%	2.78%
97%	9.00%	5.21%	6.07%	3.18%
98%	8.28%	5.81%	5.51%	3.62%
99%	7.60%	6.44%	4.98%	4.09%
100%	6.96%	7.11%	4.48%	4.59%
101%	6.36%	7.82%	4.02%	5.13%
102%	5.80%	8.57%	3.60%	5.71%
103%	5.27%	9.35%	3.20%	6.32%
104%	4.78%	10.17%	2.85%	6.96%
105%	4.33%	11.03%	2.52%	7.62%

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%	3.00%
98%	7.60%	5.12%	5.32%	3.43%
99%	6.91%	5.74%	4.78%	3.90%
100%	6.26%	6.41%	4.29%	4.40%
101%	5.66%	7.12%	3.83%	4.94%
102%	5.10%	7.87%	3.40%	5.52%
103%	4.58%	8.66%	3.01%	6.12%
104%	4.10%	9.49%	2.66%	6.77%
105%	3.67%	10.36%	2.34%	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%	10.11%	3.69%	7.20%	2.30%
96%	9.29%	4.19%	6.55%	2.66%
97%	8.52%	4.73%	5.95%	3.05%
98%	7.79%	5.31%	5.37%	3.49%
99%	7.10%	5.94%	4.84%	3.95%
100%	6.46%	6.61%	4.34%	4.46%
101%	5.85%	7.32%	3.88%	5.00%
102%	5.29%	8.06%	3.46%	5.57%
103%	4.77%	8.85%	3.07%	6.18%
104%	4.29%	9.68%	2.71%	6.82%
105%	3.85%	10.55%	2.39%	7.50%

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%	7.52%	1.07%	5.54%	0.62%
96%	6.52%	1.40%	4.76%	0.84%
97%	5.60%	1.80%	4.03%	1.13%
98%	4.75%	2.27%	3.37%	1.47%
99%	3.99%	2.82%	2.77%	1.88%
100%	3.30%	3.45%	2.25%	2.36%
101%	2.71%	4.17%	1.79%	2.91%
102%	2.19%	4.96%	1.41%	3.52%
103%	1.75%	5.82%	1.09%	4.19%
104%	1.38%	6.75%	0.83%	4.92%
105%	1.08%	7.75%	0.62%	5.70%

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%	5.02%	0.04%
96%	5.79%	0.64%	4.06%	0.10%
97%	4.76%	0.94%	3.15%	0.21%
98%	3.82%	1.33%	2.32%	0.40%
99%	2.99%	1.83%	1.60%	0.71%
100%	2.29%	2.44%	1.03%	1.15%
101%	1.71%	3.16%	0.61%	1.72%
102%	1.24%	4.00%	0.33%	2.42%
103%	0.88%	4.93%	0.17%	3.23%
104%	0.61%	5.95%	0.07%	4.12%
105%	0.41%	7.05%	0.03%	5.05%

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%	7.19%	0.72%	5.33%	0.39%
96%	6.14%	1.00%	4.50%	0.58%
97%	5.16%	1.36%	3.73%	0.83%
98%	4.28%	1.79%	3.04%	1.14%
99%	3.49%	2.32%	2.42%	1.53%
100%	2.80%	2.95%	1.89%	2.01%
101%	2.20%	3.66%	1.44%	2.55%
102%	1.71%	4.47%	1.07%	3.18%
103%	1.30%	5.36%	0.78%	3.88%
104%	0.97%	6.34%	0.55%	4.64%
105%	0.72%	7.38%	0.38%	5.45%

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%	0.49%	5.23%	0.29%
96%	5.87%	0.73%	4.38%	0.45%
97%	4.85%	1.04%	3.58%	0.67%
98%	3.93%	1.44%	2.87%	0.97%
99%	3.11%	1.95%	2.24%	1.35%
100%	2.41%	2.56%	1.70%	1.81%
101%	1.83%	3.28%	1.25%	2.37%
102%	1.35%	4.11%	0.90%	3.00%
103%	0.97%	5.03%	0.62%	3.72%
104%	0.69%	6.04%	0.42%	4.50%
105%	0.48%	7.12%	0.27%	5.34%

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%	7.77%	1.33%	5.53%	0.60%
96%	6.81%	1.69%	4.74%	0.83%
97%	5.91%	2.11%	4.01%	1.11%
98%	5.08%	2.60%	3.35%	1.46%
99%	4.33%	3.17%	2.75%	1.87%
100%	3.66%	3.81%	2.23%	2.34%
101%	3.06%	4.52%	1.78%	2.89%
102%	2.53%	5.30%	1.39%	3.50%
103%	2.07%	6.15%	1.07%	4.17%
104%	1.68%	7.06%	0.81%	4.90%
105%	1.35%	8.03%	0.60%	5.69%

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%	8.15%	1.71%	5.64%	0.71%
96%	7.22%	2.11%	4.87%	0.96%
97%	6.36%	2.56%	4.15%	1.25%
98%	5.56%	3.08%	3.50%	1.61%
99%	4.82%	3.66%	2.91%	2.02%
100%	4.15%	4.30%	2.39%	2.51%
101%	3.55%	5.01%	1.94%	3.05%
102%	3.01%	5.78%	1.55%	3.66%
103%	2.54%	6.61%	1.22%	4.32%
104%	2.12%	7.50%	0.94%	5.04%
105%	1.76%	8.44%	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%	9.01%	2.58%	6.23%	1.33%
96%	8.14%	3.03%	5.53%	1.63%
97%	7.32%	3.53%	4.87%	1.98%
98%	6.56%	4.08%	4.27%	2.38%
99%	5.85%	4.69%	3.71%	2.82%
100%	5.19%	5.34%	3.20%	3.31%
101%	4.59%	6.05%	2.74%	3.85%
102%	4.04%	6.81%	2.33%	4.44%
103%	3.54%	7.62%	1.96%	5.07%
104%	3.09%	8.47%	1.64%	5.75%
105%	2.68%	9.37%	1.37%	6.46%

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%	8.83%	2.40%	6.21%	1.30%
96%	7.95%	2.84%	5.50%	1.60%
97%	7.12%	3.33%	4.84%	1.95%
98%	6.35%	3.88%	4.23%	2.34%
99%	5.64%	4.48%	3.67%	2.79%
100%	4.98%	5.13%	3.16%	3.28%
101%	4.38%	5.84%	2.70%	3.82%
102%	3.83%	6.60%	2.29%	4.41%
103%	3.33%	7.41%	1.93%	5.04%
104%	2.89%	8.27%	1.61%	5.72%
105%	2.49%	9.18%	1.34%	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%	5.09%	0.12%
96%	5.79%	0.64%	4.17%	0.23%
97%	4.76%	0.94%	3.32%	0.40%
98%	3.82%	1.33%	2.55%	0.65%
99%	2.99%	1.83%	1.88%	0.99%
100%	2.29%	2.44%	1.33%	1.44%
101%	1.71%	3.16%	0.89%	2.01%
102%	1.24%	4.00%	0.57%	2.67%
103%	0.88%	4.93%	0.35%	3.43%
104%	0.61%	5.95%	0.20%	4.26%
105%	0.41%	7.05%	0.11%	5.15%

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%	0.31%
96%	5.87%	0.72%	4.40%	0.47%
97%	4.85%	1.03%	3.61%	0.70%
98%	3.92%	1.44%	2.90%	1.00%
99%	3.11%	1.94%	2.27%	1.38%
100%	2.41%	2.56%	1.73%	1.85%
101%	1.82%	3.28%	1.29%	2.40%
102%	1.35%	4.11%	0.93%	3.03%
103%	0.97%	5.03%	0.65%	3.75%
104%	0.69%	6.04%	0.44%	4.52%
105%	0.48%	7.12%	0.29%	5.36%



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