

2017-8-4 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%	4.01%	0.02%
97%	4.76%	0.94%	3.04%	0.08%
98%	3.82%	1.33%	2.13%	0.20%
99%	2.99%	1.83%	1.35%	0.45%
100%	2.29%	2.44%	0.75%	0.86%
101%	1.71%	3.16%	0.35%	1.46%
102%	1.24%	4.00%	0.14%	2.21%
103%	0.88%	4.93%	0.05%	3.09%
104%	0.61%	5.95%	0.01%	4.03%
105%	0.41%	7.05%	0.00%	5.01%

标的品种	CU1710	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%	7.44%	0.99%	5.16%	0.21%
96%	6.43%	1.30%	4.28%	0.35%
97%	5.50%	1.69%	3.46%	0.55%
98%	4.64%	2.16%	2.72%	0.82%
99%	3.87%	2.71%	2.08%	1.19%
100%	3.19%	3.34%	1.53%	1.65%
101%	2.59%	4.05%	1.09%	2.20%
102%	2.08%	4.85%	0.75%	2.85%
103%	1.65%	5.72%	0.50%	3.58%
104%	1.29%	6.66%	0.31%	4.39%
105%	0.99%	7.66%	0.19%	5.25%

标的品种	ZN1709	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%	7.24%	0.78%	5.42%	0.49%
96%	6.20%	1.07%	4.61%	0.69%
97%	5.24%	1.43%	3.86%	0.96%
98%	4.36%	1.88%	3.18%	1.29%
99%	3.58%	2.41%	2.58%	1.69%
100%	2.89%	3.04%	2.05%	2.16%
101%	2.29%	3.75%	1.60%	2.71%
102%	1.79%	4.56%	1.22%	3.33%
103%	1.38%	5.44%	0.91%	4.01%
104%	1.04%	6.41%	0.67%	4.76%
105%	0.78%	7.44%	0.48%	5.56%

标的品种	AL1710	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%	7.06%	0.59%	5.15%	0.20%
96%	5.98%	0.84%	4.27%	0.33%
97%	4.98%	1.17%	3.45%	0.53%
98%	4.08%	1.59%	2.71%	0.81%
99%	3.27%	2.11%	2.06%	1.17%
100%	2.57%	2.72%	1.52%	1.63%
101%	1.99%	3.44%	1.08%	2.19%
102%	1.50%	4.26%	0.74%	2.84%
103%	1.11%	5.17%	0.48%	3.57%
104%	0.81%	6.16%	0.30%	4.38%
105%	0.58%	7.23%	0.18%	5.24%

标的品种	PB1709	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%	7.29%	0.83%	5.48%	0.55%
96%	6.26%	1.13%	4.68%	0.76%
97%	5.30%	1.50%	3.94%	1.04%
98%	4.43%	1.95%	3.27%	1.38%
99%	3.65%	2.49%	2.67%	1.78%
100%	2.96%	3.11%	2.14%	2.26%
101%	2.37%	3.83%	1.69%	2.80%
102%	1.87%	4.63%	1.31%	3.42%
103%	1.45%	5.51%	1.00%	4.10%
104%	1.11%	6.47%	0.74%	4.83%
105%	0.83%	7.49%	0.55%	5.62%

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%	7.65%	1.20%	5.38%	0.44%
96%	6.67%	1.55%	4.56%	0.64%
97%	5.76%	1.96%	3.80%	0.90%
98%	4.92%	2.44%	3.12%	1.22%
99%	4.17%	3.00%	2.51%	1.62%
100%	3.49%	3.64%	1.98%	2.09%
101%	2.89%	4.35%	1.53%	2.64%
102%	2.37%	5.13%	1.15%	3.26%
103%	1.92%	5.99%	0.85%	3.95%
104%	1.54%	6.91%	0.62%	4.70%
105%	1.22%	7.89%	0.44%	5.51%

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%	7.87%	1.43%	5.54%	0.62%
96%	6.92%	1.80%	4.76%	0.85%
97%	6.03%	2.24%	4.03%	1.13%
98%	5.22%	2.74%	3.37%	1.47%
99%	4.47%	3.31%	2.77%	1.89%
100%	3.80%	3.95%	2.25%	2.36%
101%	3.20%	4.66%	1.80%	2.91%
102%	2.67%	5.43%	1.41%	3.52%
103%	2.20%	6.28%	1.09%	4.19%
104%	1.81%	7.18%	0.83%	4.92%
105%	1.47%	8.14%	0.62%	5.70%

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%	7.29%	0.83%	5.26%	0.32%
96%	6.26%	1.13%	4.42%	0.50%
97%	5.30%	1.50%	3.64%	0.73%
98%	4.43%	1.95%	2.93%	1.03%
99%	3.65%	2.49%	2.30%	1.42%
100%	2.97%	3.12%	1.77%	1.88%
101%	2.37%	3.83%	1.32%	2.43%
102%	1.87%	4.63%	0.96%	3.07%
103%	1.45%	5.51%	0.68%	3.77%
104%	1.11%	6.47%	0.47%	4.55%
105%	0.83%	7.50%	0.31%	5.38%

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%	7.52%	1.07%	5.34%	0.40%
96%	6.52%	1.40%	4.51%	0.59%
97%	5.60%	1.80%	3.75%	0.84%
98%	4.75%	2.27%	3.05%	1.16%
99%	3.99%	2.82%	2.44%	1.55%
100%	3.30%	3.45%	1.91%	2.02%
101%	2.71%	4.17%	1.46%	2.57%
102%	2.19%	4.96%	1.09%	3.20%
103%	1.75%	5.82%	0.79%	3.89%
104%	1.38%	6.75%	0.57%	4.65%
105%	1.08%	7.75%	0.39%	5.46%

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%	10.08%	3.66%	6.82%	1.92%
96%	9.26%	4.16%	6.16%	2.26%
97%	8.49%	4.70%	5.53%	2.64%
98%	7.76%	5.28%	4.95%	3.06%
99%	7.07%	5.91%	4.41%	3.52%
100%	6.43%	6.58%	3.91%	4.02%
101%	5.82%	7.28%	3.45%	4.56%
102%	5.26%	8.03%	3.03%	5.14%
103%	4.74%	8.82%	2.64%	5.75%
104%	4.26%	9.65%	2.30%	6.41%
105%	3.82%	10.52%	1.99%	7.09%

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%	8.73%	2.31%	6.21%	1.30%
96%	7.85%	2.74%	5.51%	1.60%
97%	7.02%	3.23%	4.85%	1.95%
98%	6.25%	3.77%	4.24%	2.35%
99%	5.53%	4.37%	3.68%	2.79%
100%	4.87%	5.02%	3.17%	3.28%
101%	4.27%	5.73%	2.71%	3.82%
102%	3.72%	6.49%	2.30%	4.41%
103%	3.23%	7.30%	1.94%	5.04%
104%	2.78%	8.17%	1.62%	5.72%
105%	2.39%	9.08%	1.34%	6.44%

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%	9.76%	3.34%	7.07%	2.17%
96%	8.93%	3.82%	6.42%	2.52%
97%	8.14%	4.35%	5.80%	2.91%
98%	7.40%	4.93%	5.23%	3.34%
99%	6.71%	5.55%	4.69%	3.81%
100%	6.06%	6.21%	4.20%	4.31%
101%	5.46%	6.92%	3.74%	4.85%
102%	4.90%	7.67%	3.31%	5.43%
103%	4.38%	8.46%	2.92%	6.04%
104%	3.91%	9.30%	2.57%	6.68%
105%	3.48%	10.17%	2.25%	7.36%

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%	8.84%	2.41%	6.47%	1.56%
96%	7.96%	2.85%	5.78%	1.88%
97%	7.14%	3.35%	5.14%	2.24%
98%	6.37%	3.89%	4.54%	2.65%
99%	5.66%	4.49%	3.99%	3.10%
100%	5.00%	5.15%	3.48%	3.60%
101%	4.39%	5.85%	3.02%	4.14%
102%	3.84%	6.61%	2.61%	4.72%
103%	3.35%	7.43%	2.24%	5.35%
104%	2.90%	8.28%	1.91%	6.01%
105%	2.50%	9.19%	1.61%	6.71%

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%	9.90%	3.48%	7.12%	2.22%
96%	9.07%	3.97%	6.47%	2.57%
97%	8.29%	4.50%	5.86%	2.97%
98%	7.56%	5.08%	5.29%	3.40%
99%	6.87%	5.70%	4.75%	3.86%
100%	6.22%	6.37%	4.25%	4.37%
101%	5.62%	7.08%	3.79%	4.91%
102%	5.06%	7.83%	3.37%	5.48%
103%	4.54%	8.62%	2.98%	6.09%
104%	4.06%	9.45%	2.63%	6.74%
105%	3.63%	10.32%	2.31%	7.41%

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%	7.81%	1.37%	5.61%	0.69%
96%	6.85%	1.73%	4.84%	0.93%
97%	5.96%	2.16%	4.12%	1.22%
98%	5.14%	2.66%	3.47%	1.58%
99%	4.39%	3.23%	2.88%	1.99%
100%	3.72%	3.87%	2.36%	2.47%
101%	3.12%	4.58%	1.90%	3.02%
102%	2.59%	5.36%	1.51%	3.62%
103%	2.13%	6.20%	1.19%	4.29%
104%	1.74%	7.11%	0.92%	5.01%
105%	1.40%	8.08%	0.70%	5.78%

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%	6.91%	0.43%	5.09%	0.13%
96%	5.79%	0.64%	4.18%	0.24%
97%	4.76%	0.94%	3.33%	0.41%
98%	3.82%	1.33%	2.56%	0.66%
99%	2.99%	1.83%	1.90%	1.01%
100%	2.29%	2.44%	1.35%	1.46%
101%	1.71%	3.16%	0.91%	2.02%
102%	1.24%	4.00%	0.59%	2.69%
103%	0.88%	4.93%	0.36%	3.44%
104%	0.61%	5.95%	0.21%	4.27%
105%	0.41%	7.05%	0.11%	5.16%

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%	7.35%	0.90%	5.33%	0.39%
96%	6.33%	1.21%	4.50%	0.58%
97%	5.39%	1.59%	3.73%	0.82%
98%	4.53%	2.04%	3.03%	1.14%
99%	3.75%	2.59%	2.42%	1.53%
100%	3.06%	3.21%	1.88%	2.00%
101%	2.47%	3.93%	1.44%	2.55%
102%	1.96%	4.73%	1.07%	3.17%
103%	1.54%	5.60%	0.78%	3.87%
104%	1.19%	6.55%	0.55%	4.63%
105%	0.90%	7.57%	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%	7.11%	0.65%	5.32%	0.38%
96%	6.05%	0.91%	4.49%	0.57%
97%	5.06%	1.26%	3.72%	0.81%
98%	4.17%	1.68%	3.03%	1.13%
99%	3.37%	2.21%	2.41%	1.52%
100%	2.68%	2.83%	1.88%	1.99%
101%	2.09%	3.55%	1.43%	2.54%
102%	1.60%	4.36%	1.06%	3.17%
103%	1.20%	5.26%	0.77%	3.86%
104%	0.88%	6.24%	0.54%	4.63%
105%	0.64%	7.29%	0.37%	5.44%

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%	7.34%	0.88%	5.52%	0.60%
96%	6.31%	1.18%	4.74%	0.82%
97%	5.36%	1.56%	4.01%	1.10%
98%	4.50%	2.02%	3.34%	1.45%
99%	3.72%	2.56%	2.75%	1.86%
100%	3.04%	3.19%	2.22%	2.33%
101%	2.44%	3.90%	1.77%	2.88%
102%	1.93%	4.70%	1.38%	3.49%
103%	1.51%	5.58%	1.06%	4.17%
104%	1.16%	6.53%	0.80%	4.90%
105%	0.88%	7.55%	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%	7.44%	0.99%	5.55%	0.63%
96%	6.43%	1.31%	4.77%	0.85%
97%	5.50%	1.70%	4.04%	1.14%
98%	4.65%	2.17%	3.38%	1.49%
99%	3.88%	2.71%	2.78%	1.90%
100%	3.20%	3.34%	2.26%	2.38%
101%	2.60%	4.06%	1.81%	2.92%
102%	2.09%	4.85%	1.42%	3.53%
103%	1.65%	5.72%	1.10%	4.20%
104%	1.29%	6.66%	0.84%	4.93%
105%	1.00%	7.67%	0.63%	5.71%

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%	8.13%	1.69%	6.05%	1.14%
96%	7.20%	2.08%	5.33%	1.43%
97%	6.33%	2.54%	4.66%	1.77%
98%	5.53%	3.05%	4.04%	2.15%
99%	4.80%	3.63%	3.48%	2.59%
100%	4.13%	4.28%	2.96%	3.08%
101%	3.52%	4.99%	2.51%	3.62%
102%	2.99%	5.76%	2.10%	4.21%
103%	2.51%	6.59%	1.74%	4.85%
104%	2.10%	7.48%	1.44%	5.54%
105%	1.74%	8.42%	1.17%	6.27%

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%	8.25%	1.81%	5.88%	0.96%
96%	7.33%	2.21%	5.14%	1.23%
97%	6.47%	2.67%	4.45%	1.55%
98%	5.67%	3.20%	3.82%	1.93%
99%	4.94%	3.78%	3.25%	2.36%
100%	4.28%	4.43%	2.73%	2.84%
101%	3.67%	5.13%	2.27%	3.39%
102%	3.13%	5.90%	1.87%	3.98%
103%	2.65%	6.73%	1.53%	4.63%
104%	2.23%	7.61%	1.23%	5.33%
105%	1.87%	8.55%	0.98%	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%	6.91%	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%	0.38%	2.47%
103%	0.88%	4.93%	0.20%	3.26%
104%	0.61%	5.95%	0.09%	4.14%
105%	0.41%	7.05%	0.04%	5.07%

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%	6.91%	0.43%	5.15%	0.20%
96%	5.79%	0.64%	4.26%	0.33%
97%	4.76%	0.94%	3.44%	0.53%
98%	3.82%	1.33%	2.70%	0.80%
99%	2.99%	1.83%	2.05%	1.16%
100%	2.29%	2.44%	1.51%	1.62%
101%	1.71%	3.16%	1.07%	2.18%
102%	1.24%	4.00%	0.73%	2.83%
103%	0.88%	4.93%	0.48%	3.56%
104%	0.61%	5.95%	0.30%	4.37%
105%	0.41%	7.05%	0.18%	5.23%

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