

2017-8-7 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%	0.07%
98%	3.82%	1.33%	2.12%	0.19%
99%	2.99%	1.83%	1.33%	0.43%
100%	2.29%	2.44%	0.73%	0.84%
101%	1.71%	3.16%	0.34%	1.44%
102%	1.24%	4.00%	0.13%	2.20%
103%	0.88%	4.93%	0.04%	3.08%
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%	7.45%	1.00%	5.15%	0.20%
96%	6.44%	1.32%	4.27%	0.33%
97%	5.51%	1.71%	3.45%	0.53%
98%	4.66%	2.17%	2.71%	0.81%
99%	3.89%	2.72%	2.06%	1.17%
100%	3.20%	3.35%	1.51%	1.63%
101%	2.61%	4.07%	1.07%	2.19%
102%	2.09%	4.86%	0.73%	2.84%
103%	1.66%	5.73%	0.48%	3.57%
104%	1.30%	6.67%	0.30%	4.37%
105%	1.00%	7.67%	0.18%	5.24%

标的品种	ZN1710	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%	7.25%	0.79%	5.43%	0.50%
96%	6.21%	1.08%	4.63%	0.71%
97%	5.25%	1.44%	3.89%	0.98%
98%	4.37%	1.89%	3.21%	1.31%
99%	3.59%	2.42%	2.60%	1.72%
100%	2.90%	3.05%	2.08%	2.19%
101%	2.30%	3.76%	1.62%	2.74%
102%	1.80%	4.57%	1.25%	3.35%
103%	1.39%	5.45%	0.94%	4.04%
104%	1.05%	6.42%	0.69%	4.78%
105%	0.79%	7.45%	0.50%	5.58%

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%	7.07%	0.60%	5.16%	0.20%
96%	5.99%	0.85%	4.28%	0.34%
97%	5.00%	1.19%	3.46%	0.54%
98%	4.09%	1.61%	2.72%	0.82%
99%	3.29%	2.13%	2.07%	1.18%
100%	2.60%	2.75%	1.53%	1.64%
101%	2.01%	3.47%	1.09%	2.20%
102%	1.52%	4.28%	0.75%	2.85%
103%	1.13%	5.19%	0.49%	3.58%
104%	0.82%	6.18%	0.31%	4.38%
105%	0.59%	7.24%	0.19%	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%	5.47%	0.54%
96%	6.26%	1.13%	4.67%	0.76%
97%	5.31%	1.50%	3.93%	1.03%
98%	4.43%	1.95%	3.26%	1.37%
99%	3.65%	2.49%	2.66%	1.77%
100%	2.97%	3.12%	2.13%	2.25%
101%	2.37%	3.83%	1.68%	2.79%
102%	1.87%	4.63%	1.30%	3.41%
103%	1.45%	5.51%	0.99%	4.09%
104%	1.11%	6.47%	0.74%	4.83%
105%	0.83%	7.50%	0.54%	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%	7.57%	1.13%	5.38%	0.44%
96%	6.59%	1.46%	4.56%	0.64%
97%	5.67%	1.87%	3.80%	0.90%
98%	4.83%	2.35%	3.12%	1.22%
99%	4.07%	2.90%	2.51%	1.62%
100%	3.39%	3.54%	1.97%	2.09%
101%	2.79%	4.25%	1.52%	2.64%
102%	2.27%	5.04%	1.15%	3.26%
103%	1.83%	5.90%	0.85%	3.95%
104%	1.45%	6.82%	0.62%	4.70%
105%	1.14%	7.81%	0.43%	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%	7.82%	1.38%	5.55%	0.62%
96%	6.86%	1.74%	4.76%	0.85%
97%	5.97%	2.17%	4.04%	1.13%
98%	5.15%	2.67%	3.37%	1.48%
99%	4.40%	3.24%	2.78%	1.89%
100%	3.73%	3.88%	2.26%	2.37%
101%	3.13%	4.59%	1.80%	2.91%
102%	2.60%	5.37%	1.42%	3.52%
103%	2.14%	6.21%	1.09%	4.20%
104%	1.75%	7.12%	0.83%	4.93%
105%	1.41%	8.09%	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%	0.84%	5.26%	0.32%
96%	6.26%	1.13%	4.41%	0.49%
97%	5.31%	1.51%	3.63%	0.72%
98%	4.44%	1.96%	2.92%	1.02%
99%	3.66%	2.50%	2.29%	1.40%
100%	2.97%	3.12%	1.75%	1.87%
101%	2.38%	3.84%	1.31%	2.42%
102%	1.87%	4.64%	0.95%	3.05%
103%	1.45%	5.52%	0.67%	3.76%
104%	1.11%	6.48%	0.46%	4.54%
105%	0.84%	7.50%	0.30%	5.37%

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%	7.53%	1.08%	5.34%	0.40%
96%	6.54%	1.41%	4.51%	0.59%
97%	5.62%	1.82%	3.75%	0.84%
98%	4.77%	2.29%	3.05%	1.16%
99%	4.01%	2.84%	2.44%	1.55%
100%	3.33%	3.48%	1.90%	2.02%
101%	2.73%	4.19%	1.46%	2.57%
102%	2.21%	4.98%	1.09%	3.19%
103%	1.77%	5.84%	0.79%	3.89%
104%	1.40%	6.77%	0.56%	4.65%
105%	1.10%	7.77%	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%	10.78%	4.36%	6.89%	1.99%
96%	9.99%	4.88%	6.23%	2.34%
97%	9.23%	5.44%	5.61%	2.72%
98%	8.52%	6.04%	5.03%	3.14%
99%	7.84%	6.68%	4.49%	3.61%
100%	7.20%	7.35%	3.99%	4.11%
101%	6.60%	8.06%	3.53%	4.65%
102%	6.04%	8.81%	3.11%	5.23%
103%	5.51%	9.59%	2.73%	5.84%
104%	5.02%	10.41%	2.38%	6.49%
105%	4.56%	11.26%	2.07%	7.17%

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%	8.74%	2.32%	6.26%	1.35%
96%	7.86%	2.75%	5.56%	1.66%
97%	7.03%	3.24%	4.90%	2.01%
98%	6.26%	3.78%	4.30%	2.41%
99%	5.54%	4.38%	3.74%	2.85%
100%	4.88%	5.03%	3.23%	3.34%
101%	4.28%	5.74%	2.77%	3.88%
102%	3.73%	6.50%	2.36%	4.47%
103%	3.24%	7.32%	1.99%	5.10%
104%	2.79%	8.18%	1.67%	5.78%
105%	2.40%	9.09%	1.39%	6.49%

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%	3.33%	7.08%	2.18%
96%	8.93%	3.82%	6.43%	2.53%
97%	8.14%	4.35%	5.82%	2.93%
98%	7.40%	4.93%	5.24%	3.36%
99%	6.71%	5.54%	4.71%	3.82%
100%	6.06%	6.21%	4.21%	4.33%
101%	5.46%	6.92%	3.75%	4.87%
102%	4.90%	7.67%	3.33%	5.44%
103%	4.38%	8.46%	2.94%	6.05%
104%	3.91%	9.30%	2.59%	6.70%
105%	3.48%	10.17%	2.27%	7.37%

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%	8.87%	2.44%	6.44%	1.54%
96%	7.99%	2.88%	5.76%	1.86%
97%	7.17%	3.38%	5.11%	2.22%
98%	6.40%	3.93%	4.51%	2.63%
99%	5.69%	4.53%	3.96%	3.08%
100%	5.03%	5.18%	3.46%	3.57%
101%	4.43%	5.89%	3.00%	4.11%
102%	3.88%	6.65%	2.58%	4.69%
103%	3.38%	7.46%	2.21%	5.32%
104%	2.93%	8.32%	1.88%	5.99%
105%	2.53%	9.22%	1.59%	6.69%

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%	9.82%	3.40%	7.07%	2.16%
96%	8.99%	3.89%	6.42%	2.52%
97%	8.21%	4.42%	5.80%	2.91%
98%	7.47%	5.00%	5.23%	3.34%
99%	6.78%	5.62%	4.69%	3.81%
100%	6.13%	6.28%	4.19%	4.31%
101%	5.53%	6.99%	3.73%	4.85%
102%	4.97%	7.74%	3.31%	5.42%
103%	4.46%	8.54%	2.92%	6.04%
104%	3.98%	9.37%	2.57%	6.68%
105%	3.55%	10.24%	2.25%	7.36%

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%	7.87%	1.43%	5.61%	0.68%
96%	6.91%	1.80%	4.83%	0.92%
97%	6.03%	2.23%	4.11%	1.21%
98%	5.21%	2.73%	3.46%	1.57%
99%	4.46%	3.30%	2.87%	1.98%
100%	3.79%	3.94%	2.35%	2.46%
101%	3.19%	4.65%	1.89%	3.01%
102%	2.66%	5.43%	1.50%	3.61%
103%	2.20%	6.27%	1.18%	4.28%
104%	1.80%	7.18%	0.91%	5.00%
105%	1.46%	8.14%	0.69%	5.77%

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%	4.19%	0.24%
97%	4.76%	0.94%	3.34%	0.41%
98%	3.82%	1.33%	2.57%	0.67%
99%	2.99%	1.83%	1.90%	1.01%
100%	2.29%	2.44%	1.35%	1.47%
101%	1.71%	3.16%	0.92%	2.03%
102%	1.24%	4.00%	0.59%	2.69%
103%	0.88%	4.93%	0.36%	3.45%
104%	0.61%	5.95%	0.21%	4.27%
105%	0.41%	7.05%	0.12%	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%	7.00%	0.53%	5.27%	0.33%
96%	5.91%	0.77%	4.42%	0.50%
97%	4.90%	1.09%	3.64%	0.73%
98%	3.99%	1.50%	2.93%	1.04%
99%	3.18%	2.01%	2.31%	1.42%
100%	2.48%	2.63%	1.77%	1.89%
101%	1.89%	3.35%	1.33%	2.44%
102%	1.41%	4.17%	0.97%	3.07%
103%	1.03%	5.09%	0.68%	3.78%
104%	0.73%	6.09%	0.47%	4.55%
105%	0.52%	7.16%	0.31%	5.38%

标的品种	TA801	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%	7.12%	0.66%	5.30%	0.36%
96%	6.06%	0.92%	4.47%	0.54%
97%	5.08%	1.27%	3.69%	0.79%
98%	4.18%	1.70%	2.99%	1.10%
99%	3.39%	2.22%	2.38%	1.49%
100%	2.69%	2.84%	1.84%	1.96%
101%	2.10%	3.56%	1.39%	2.51%
102%	1.61%	4.37%	1.03%	3.13%
103%	1.21%	5.27%	0.74%	3.84%
104%	0.89%	6.25%	0.52%	4.60%
105%	0.65%	7.30%	0.35%	5.42%

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%	7.35%	0.90%	5.54%	0.61%
96%	6.33%	1.20%	4.75%	0.84%
97%	5.39%	1.58%	4.03%	1.13%
98%	4.52%	2.04%	3.36%	1.47%
99%	3.75%	2.58%	2.77%	1.88%
100%	3.06%	3.21%	2.25%	2.36%
101%	2.47%	3.93%	1.79%	2.90%
102%	1.96%	4.72%	1.41%	3.52%
103%	1.53%	5.60%	1.09%	4.19%
104%	1.18%	6.55%	0.82%	4.92%
105%	0.90%	7.57%	0.62%	5.70%

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%	5.58%	0.65%
96%	6.43%	1.31%	4.80%	0.89%
97%	5.50%	1.70%	4.08%	1.17%
98%	4.65%	2.16%	3.42%	1.52%
99%	3.88%	2.71%	2.83%	1.94%
100%	3.19%	3.34%	2.30%	2.42%
101%	2.60%	4.06%	1.85%	2.96%
102%	2.08%	4.85%	1.46%	3.57%
103%	1.65%	5.72%	1.14%	4.24%
104%	1.29%	6.66%	0.87%	4.96%
105%	1.00%	7.66%	0.66%	5.74%

标的品种	MA801	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%	8.24%	1.81%	6.04%	1.12%
96%	7.32%	2.21%	5.31%	1.41%
97%	6.47%	2.67%	4.64%	1.75%
98%	5.67%	3.19%	4.02%	2.13%
99%	4.94%	3.78%	3.46%	2.57%
100%	4.27%	4.42%	2.94%	3.06%
101%	3.67%	5.13%	2.49%	3.60%
102%	3.13%	5.90%	2.08%	4.19%
103%	2.65%	6.73%	1.72%	4.83%
104%	2.23%	7.61%	1.42%	5.52%
105%	1.86%	8.55%	1.15%	6.25%

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%	8.19%	1.75%	5.91%	0.99%
96%	7.26%	2.15%	5.17%	1.27%
97%	6.40%	2.60%	4.49%	1.59%
98%	5.60%	3.12%	3.86%	1.97%
99%	4.87%	3.70%	3.29%	2.40%
100%	4.20%	4.35%	2.77%	2.89%
101%	3.60%	5.06%	2.32%	3.43%
102%	3.06%	5.83%	1.92%	4.03%
103%	2.58%	6.66%	1.57%	4.67%
104%	2.16%	7.54%	1.27%	5.37%
105%	1.80%	8.48%	1.02%	6.11%

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%	5.02%	0.04%
96%	5.79%	0.64%	4.07%	0.10%
97%	4.76%	0.94%	3.16%	0.22%
98%	3.82%	1.33%	2.33%	0.41%
99%	2.99%	1.83%	1.62%	0.72%
100%	2.29%	2.44%	1.05%	1.16%
101%	1.71%	3.16%	0.63%	1.73%
102%	1.24%	4.00%	0.34%	2.43%
103%	0.88%	4.93%	0.17%	3.24%
104%	0.61%	5.95%	0.08%	4.12%
105%	0.41%	7.05%	0.03%	5.06%

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%	4.27%	0.33%
97%	4.76%	0.94%	3.45%	0.53%
98%	3.82%	1.33%	2.71%	0.81%
99%	2.99%	1.83%	2.06%	1.17%
100%	2.29%	2.44%	1.51%	1.63%
101%	1.71%	3.16%	1.07%	2.19%
102%	1.24%	4.00%	0.73%	2.83%
103%	0.88%	4.93%	0.48%	3.57%
104%	0.61%	5.95%	0.30%	4.37%
105%	0.41%	7.05%	0.18%	5.24%

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