

2017-8-8 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%	2.13%	0.19%
99%	2.99%	1.83%	1.34%	0.44%
100%	2.29%	2.44%	0.73%	0.85%
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%	7.40%	0.95%	5.16%	0.21%
96%	6.39%	1.26%	4.29%	0.35%
97%	5.45%	1.65%	3.47%	0.56%
98%	4.59%	2.11%	2.74%	0.84%
99%	3.82%	2.65%	2.09%	1.20%
100%	3.13%	3.28%	1.55%	1.66%
101%	2.54%	4.00%	1.11%	2.22%
102%	2.03%	4.79%	0.76%	2.86%
103%	1.60%	5.67%	0.51%	3.59%
104%	1.24%	6.61%	0.32%	4.40%
105%	0.95%	7.62%	0.20%	5.25%

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%	7.24%	0.79%	5.44%	0.51%
96%	6.21%	1.07%	4.63%	0.72%
97%	5.24%	1.44%	3.89%	0.99%
98%	4.37%	1.88%	3.21%	1.32%
99%	3.58%	2.42%	2.61%	1.72%
100%	2.89%	3.04%	2.08%	2.20%
101%	2.30%	3.76%	1.63%	2.74%
102%	1.80%	4.56%	1.25%	3.36%
103%	1.38%	5.45%	0.94%	4.04%
104%	1.05%	6.41%	0.70%	4.79%
105%	0.78%	7.44%	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%	7.43%	0.98%	5.26%	0.32%
96%	6.42%	1.30%	4.42%	0.49%
97%	5.49%	1.69%	3.63%	0.72%
98%	4.63%	2.15%	2.93%	1.03%
99%	3.86%	2.70%	2.30%	1.41%
100%	3.18%	3.33%	1.76%	1.88%
101%	2.58%	4.04%	1.32%	2.43%
102%	2.07%	4.84%	0.96%	3.06%
103%	1.64%	5.71%	0.68%	3.77%
104%	1.28%	6.65%	0.46%	4.54%
105%	0.99%	7.65%	0.31%	5.37%

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%	7.30%	0.85%	5.51%	0.59%
96%	6.27%	1.14%	4.72%	0.81%
97%	5.32%	1.52%	3.99%	1.09%
98%	4.45%	1.97%	3.33%	1.43%
99%	3.67%	2.51%	2.73%	1.84%
100%	2.99%	3.14%	2.20%	2.32%
101%	2.39%	3.85%	1.75%	2.86%
102%	1.89%	4.65%	1.37%	3.48%
103%	1.47%	5.53%	1.05%	4.15%
104%	1.12%	6.49%	0.79%	4.88%
105%	0.85%	7.51%	0.59%	5.67%

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%	1.12%	5.34%	0.41%
96%	6.58%	1.46%	4.52%	0.60%
97%	5.67%	1.87%	3.76%	0.85%
98%	4.82%	2.34%	3.06%	1.17%
99%	4.06%	2.90%	2.45%	1.56%
100%	3.38%	3.53%	1.92%	2.03%
101%	2.78%	4.24%	1.47%	2.58%
102%	2.27%	5.03%	1.10%	3.21%
103%	1.82%	5.89%	0.80%	3.90%
104%	1.45%	6.82%	0.57%	4.66%
105%	1.14%	7.81%	0.40%	5.47%

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%	7.57%	1.12%	5.50%	0.57%
96%	6.58%	1.46%	4.71%	0.80%
97%	5.66%	1.86%	3.98%	1.07%
98%	4.82%	2.34%	3.31%	1.42%
99%	4.06%	2.89%	2.71%	1.82%
100%	3.38%	3.53%	2.19%	2.30%
101%	2.78%	4.24%	1.73%	2.85%
102%	2.26%	5.03%	1.35%	3.46%
103%	1.82%	5.89%	1.03%	4.13%
104%	1.44%	6.82%	0.78%	4.87%
105%	1.14%	7.81%	0.57%	5.65%

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%	7.22%	0.76%	5.24%	0.30%
96%	6.18%	1.05%	4.39%	0.47%
97%	5.21%	1.41%	3.60%	0.69%
98%	4.33%	1.85%	2.89%	0.99%
99%	3.55%	2.38%	2.26%	1.37%
100%	2.86%	3.01%	1.73%	1.84%
101%	2.27%	3.72%	1.28%	2.39%
102%	1.77%	4.53%	0.92%	3.03%
103%	1.35%	5.42%	0.65%	3.74%
104%	1.02%	6.38%	0.44%	4.52%
105%	0.76%	7.42%	0.29%	5.35%

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%	7.44%	0.99%	5.32%	0.38%
96%	6.44%	1.31%	4.49%	0.57%
97%	5.50%	1.70%	3.72%	0.81%
98%	4.65%	2.17%	3.03%	1.13%
99%	3.88%	2.72%	2.41%	1.52%
100%	3.20%	3.35%	1.88%	1.99%
101%	2.60%	4.06%	1.43%	2.54%
102%	2.09%	4.85%	1.06%	3.17%
103%	1.65%	5.72%	0.77%	3.86%
104%	1.29%	6.66%	0.54%	4.63%
105%	1.00%	7.67%	0.37%	5.44%

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%	10.61%	4.19%	6.88%	1.98%
96%	9.81%	4.70%	6.22%	2.33%
97%	9.05%	5.26%	5.60%	2.71%
98%	8.33%	5.85%	5.02%	3.13%
99%	7.65%	6.49%	4.48%	3.60%
100%	7.01%	7.16%	3.98%	4.10%
101%	6.41%	7.87%	3.52%	4.64%
102%	5.85%	8.62%	3.10%	5.21%
103%	5.32%	9.40%	2.72%	5.83%
104%	4.83%	10.22%	2.37%	6.48%
105%	4.38%	11.08%	2.06%	7.16%

标的品种	RB1801	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%	8.86%	2.43%	6.43%	1.52%
96%	7.98%	2.88%	5.74%	1.84%
97%	7.16%	3.37%	5.10%	2.20%
98%	6.39%	3.92%	4.50%	2.61%
99%	5.68%	4.52%	3.95%	3.06%
100%	5.02%	5.17%	3.44%	3.55%
101%	4.42%	5.88%	2.98%	4.09%
102%	3.87%	6.64%	2.57%	4.68%
103%	3.37%	7.45%	2.20%	5.30%
104%	2.92%	8.31%	1.87%	5.97%
105%	2.52%	9.21%	1.58%	6.68%

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%	9.91%	3.49%	7.33%	2.43%
96%	9.09%	3.98%	6.69%	2.80%
97%	8.31%	4.52%	6.09%	3.20%
98%	7.57%	5.10%	5.52%	3.64%
99%	6.88%	5.72%	4.99%	4.11%
100%	6.24%	6.39%	4.50%	4.61%
101%	5.63%	7.09%	4.04%	5.15%
102%	5.07%	7.84%	3.61%	5.73%
103%	4.56%	8.64%	3.22%	6.33%
104%	4.08%	9.47%	2.86%	6.97%
105%	3.64%	10.34%	2.53%	7.64%

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%	8.79%	2.37%	6.56%	1.65%
96%	7.91%	2.80%	5.88%	1.98%
97%	7.09%	3.30%	5.24%	2.35%
98%	6.32%	3.84%	4.65%	2.76%
99%	5.60%	4.44%	4.10%	3.21%
100%	4.94%	5.09%	3.60%	3.71%
101%	4.34%	5.80%	3.14%	4.25%
102%	3.79%	6.56%	2.72%	4.83%
103%	3.29%	7.37%	2.35%	5.46%
104%	2.85%	8.23%	2.01%	6.12%
105%	2.45%	9.14%	1.71%	6.82%

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%	9.96%	3.54%	7.17%	2.27%
96%	9.14%	4.04%	6.52%	2.63%
97%	8.36%	4.57%	5.91%	3.02%
98%	7.63%	5.15%	5.34%	3.45%
99%	6.94%	5.78%	4.81%	3.92%
100%	6.29%	6.44%	4.31%	4.42%
101%	5.69%	7.15%	3.85%	4.96%
102%	5.13%	7.90%	3.43%	5.54%
103%	4.61%	8.69%	3.04%	6.15%
104%	4.14%	9.52%	2.68%	6.79%
105%	3.70%	10.39%	2.36%	7.47%

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%	7.85%	1.41%	5.57%	0.65%
96%	6.90%	1.78%	4.79%	0.88%
97%	6.01%	2.21%	4.07%	1.17%
98%	5.19%	2.71%	3.41%	1.52%
99%	4.44%	3.28%	2.82%	1.93%
100%	3.77%	3.92%	2.30%	2.41%
101%	3.17%	4.63%	1.84%	2.96%
102%	2.64%	5.40%	1.46%	3.57%
103%	2.18%	6.25%	1.13%	4.23%
104%	1.78%	7.15%	0.87%	4.96%
105%	1.44%	8.12%	0.65%	5.74%

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%	5.11%	0.15%
96%	5.79%	0.64%	4.20%	0.26%
97%	4.76%	0.94%	3.36%	0.44%
98%	3.82%	1.33%	2.60%	0.70%
99%	2.99%	1.83%	1.94%	1.05%
100%	2.29%	2.44%	1.39%	1.51%
101%	1.71%	3.16%	0.96%	2.07%
102%	1.24%	4.00%	0.63%	2.73%
103%	0.88%	4.93%	0.39%	3.47%
104%	0.61%	5.95%	0.23%	4.30%
105%	0.41%	7.05%	0.13%	5.18%

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%	7.01%	0.54%	5.30%	0.36%
96%	5.92%	0.78%	4.47%	0.54%
97%	4.91%	1.10%	3.69%	0.78%
98%	4.00%	1.51%	2.99%	1.10%
99%	3.19%	2.02%	2.37%	1.48%
100%	2.49%	2.64%	1.84%	1.95%
101%	1.90%	3.36%	1.39%	2.50%
102%	1.42%	4.18%	1.03%	3.13%
103%	1.04%	5.10%	0.74%	3.83%
104%	0.75%	6.10%	0.52%	4.60%
105%	0.52%	7.17%	0.35%	5.42%

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%	7.78%	1.34%	5.64%	0.72%
96%	6.82%	1.70%	4.87%	0.96%
97%	5.92%	2.12%	4.16%	1.26%
98%	5.10%	2.62%	3.51%	1.62%
99%	4.35%	3.18%	2.92%	2.03%
100%	3.67%	3.82%	2.40%	2.51%
101%	3.07%	4.53%	1.94%	3.06%
102%	2.55%	5.31%	1.55%	3.66%
103%	2.09%	6.16%	1.22%	4.33%
104%	1.70%	7.07%	0.95%	5.05%
105%	1.37%	8.04%	0.73%	5.81%

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%	7.43%	0.98%	5.57%	0.65%
96%	6.42%	1.29%	4.80%	0.88%
97%	5.49%	1.68%	4.07%	1.17%
98%	4.63%	2.15%	3.41%	1.52%
99%	3.86%	2.70%	2.82%	1.93%
100%	3.18%	3.33%	2.30%	2.41%
101%	2.58%	4.04%	1.85%	2.96%
102%	2.07%	4.83%	1.46%	3.57%
103%	1.64%	5.70%	1.13%	4.24%
104%	1.28%	6.65%	0.87%	4.96%
105%	0.98%	7.65%	0.65%	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%	7.54%	1.09%	5.64%	0.71%
96%	6.55%	1.43%	4.87%	0.96%
97%	5.63%	1.83%	4.15%	1.25%
98%	4.78%	2.30%	3.50%	1.61%
99%	4.02%	2.86%	2.91%	2.03%
100%	3.34%	3.49%	2.39%	2.51%
101%	2.74%	4.20%	1.94%	3.05%
102%	2.23%	4.99%	1.55%	3.66%
103%	1.78%	5.85%	1.22%	4.32%
104%	1.41%	6.79%	0.94%	5.04%
105%	1.11%	7.78%	0.72%	5.81%

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%	8.15%	1.71%	6.08%	1.17%
96%	7.22%	2.11%	5.36%	1.46%
97%	6.36%	2.56%	4.69%	1.80%
98%	5.55%	3.08%	4.08%	2.19%
99%	4.82%	3.66%	3.51%	2.62%
100%	4.15%	4.30%	3.00%	3.11%
101%	3.55%	5.01%	2.54%	3.65%
102%	3.01%	5.78%	2.13%	4.25%
103%	2.54%	6.61%	1.78%	4.88%
104%	2.12%	7.50%	1.47%	5.57%
105%	1.76%	8.44%	1.20%	6.29%

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%	8.27%	1.84%	5.99%	1.08%
96%	7.35%	2.24%	5.26%	1.36%
97%	6.50%	2.70%	4.59%	1.69%
98%	5.70%	3.22%	3.97%	2.07%
99%	4.97%	3.81%	3.40%	2.51%
100%	4.30%	4.45%	2.88%	3.00%
101%	3.70%	5.16%	2.43%	3.54%
102%	3.16%	5.93%	2.02%	4.13%
103%	2.68%	6.76%	1.67%	4.78%
104%	2.26%	7.64%	1.36%	5.46%
105%	1.89%	8.58%	1.10%	6.20%

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%	5.04%	0.06%
96%	5.79%	0.64%	4.09%	0.13%
97%	4.76%	0.94%	3.20%	0.26%
98%	3.82%	1.33%	2.39%	0.48%
99%	2.99%	1.83%	1.69%	0.79%
100%	2.29%	2.44%	1.12%	1.24%
101%	1.71%	3.16%	0.70%	1.81%
102%	1.24%	4.00%	0.40%	2.50%
103%	0.88%	4.93%	0.22%	3.29%
104%	0.61%	5.95%	0.11%	4.15%
105%	0.41%	7.05%	0.05%	5.08%

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%	5.18%	0.24%
96%	5.79%	0.64%	4.31%	0.38%
97%	4.76%	0.94%	3.51%	0.59%
98%	3.82%	1.33%	2.78%	0.88%
99%	2.99%	1.83%	2.14%	1.25%
100%	2.29%	2.44%	1.60%	1.71%
101%	1.71%	3.16%	1.15%	2.26%
102%	1.24%	4.00%	0.81%	2.91%
103%	0.88%	4.93%	0.54%	3.63%
104%	0.61%	5.95%	0.35%	4.43%
105%	0.41%	7.05%	0.22%	5.28%

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