

2017-8-10 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%	0.03%
97%	4.76%	0.94%	3.05%	0.08%
98%	3.82%	1.33%	2.15%	0.22%
99%	2.99%	1.83%	1.37%	0.47%
100%	2.29%	2.44%	0.77%	0.88%
101%	1.71%	3.16%	0.37%	1.48%
102%	1.24%	4.00%	0.15%	2.23%
103%	0.88%	4.93%	0.05%	3.10%
104%	0.61%	5.95%	0.02%	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%	6.91%	0.43%	5.13%	0.18%
96%	5.79%	0.64%	4.24%	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%	1.47%	1.58%
101%	1.71%	3.16%	1.03%	2.14%
102%	1.24%	4.00%	0.69%	2.79%
103%	0.88%	4.93%	0.45%	3.53%
104%	0.61%	5.95%	0.28%	4.34%
105%	0.41%	7.05%	0.16%	5.21%

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%	7.87%	1.43%	5.58%	0.66%
96%	6.92%	1.80%	4.80%	0.89%
97%	6.03%	2.23%	4.08%	1.18%
98%	5.21%	2.73%	3.42%	1.53%
99%	4.46%	3.30%	2.83%	1.94%
100%	3.79%	3.94%	2.31%	2.42%
101%	3.19%	4.65%	1.85%	2.97%
102%	2.66%	5.43%	1.47%	3.58%
103%	2.20%	6.27%	1.14%	4.24%
104%	1.80%	7.18%	0.88%	4.97%
105%	1.46%	8.14%	0.66%	5.74%

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%	8.57%	2.14%	5.52%	0.60%
96%	7.68%	2.57%	4.73%	0.82%
97%	6.84%	3.05%	4.00%	1.10%
98%	6.06%	3.58%	3.34%	1.45%
99%	5.34%	4.18%	2.74%	1.85%
100%	4.68%	4.83%	2.22%	2.33%
101%	4.07%	5.53%	1.76%	2.88%
102%	3.53%	6.30%	1.38%	3.49%
103%	3.04%	7.11%	1.06%	4.16%
104%	2.60%	7.98%	0.80%	4.89%
105%	2.21%	8.90%	0.60%	5.68%

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%	7.98%	1.54%	5.79%	0.88%
96%	7.04%	1.92%	5.05%	1.14%
97%	6.16%	2.36%	4.35%	1.45%
98%	5.35%	2.87%	3.71%	1.82%
99%	4.61%	3.44%	3.14%	2.25%
100%	3.93%	4.08%	2.62%	2.73%
101%	3.33%	4.79%	2.16%	3.28%
102%	2.80%	5.57%	1.76%	3.87%
103%	2.33%	6.41%	1.42%	4.53%
104%	1.93%	7.31%	1.13%	5.23%
105%	1.58%	8.26%	0.89%	5.98%

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%	7.60%	1.16%	5.30%	0.37%
96%	6.62%	1.50%	4.47%	0.55%
97%	5.71%	1.91%	3.70%	0.79%
98%	4.87%	2.39%	3.00%	1.10%
99%	4.11%	2.94%	2.38%	1.49%
100%	3.43%	3.58%	1.84%	1.96%
101%	2.83%	4.29%	1.40%	2.51%
102%	2.31%	5.08%	1.03%	3.14%
103%	1.86%	5.93%	0.74%	3.84%
104%	1.49%	6.86%	0.52%	4.60%
105%	1.18%	7.85%	0.35%	5.42%

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%	7.59%	1.14%	5.46%	0.53%
96%	6.61%	1.48%	4.66%	0.74%
97%	5.69%	1.89%	3.92%	1.01%
98%	4.85%	2.37%	3.24%	1.35%
99%	4.09%	2.93%	2.64%	1.75%
100%	3.41%	3.56%	2.12%	2.23%
101%	2.81%	4.27%	1.66%	2.78%
102%	2.29%	5.06%	1.28%	3.39%
103%	1.85%	5.92%	0.97%	4.07%
104%	1.47%	6.85%	0.72%	4.81%
105%	1.16%	7.83%	0.53%	5.60%

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%	7.10%	0.64%	5.24%	0.30%
96%	6.04%	0.90%	4.39%	0.46%
97%	5.05%	1.24%	3.60%	0.69%
98%	4.15%	1.67%	2.88%	0.99%
99%	3.35%	2.19%	2.26%	1.37%
100%	2.66%	2.81%	1.72%	1.83%
101%	2.07%	3.53%	1.27%	2.38%
102%	1.58%	4.34%	0.92%	3.02%
103%	1.18%	5.24%	0.64%	3.73%
104%	0.87%	6.23%	0.43%	4.51%
105%	0.63%	7.28%	0.28%	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%	7.18%	0.72%	5.31%	0.37%
96%	6.13%	1.00%	4.48%	0.55%
97%	5.16%	1.36%	3.71%	0.80%
98%	4.28%	1.79%	3.01%	1.11%
99%	3.49%	2.32%	2.39%	1.50%
100%	2.80%	2.95%	1.86%	1.97%
101%	2.20%	3.66%	1.41%	2.52%
102%	1.71%	4.47%	1.04%	3.15%
103%	1.30%	5.36%	0.75%	3.85%
104%	0.97%	6.34%	0.53%	4.61%
105%	0.72%	7.38%	0.36%	5.43%

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%	10.94%	4.52%	6.93%	2.03%
96%	10.15%	5.04%	6.27%	2.38%
97%	9.40%	5.61%	5.66%	2.76%
98%	8.68%	6.21%	5.08%	3.19%
99%	8.01%	6.85%	4.54%	3.65%
100%	7.37%	7.52%	4.04%	4.15%
101%	6.77%	8.23%	3.58%	4.69%
102%	6.21%	8.98%	3.16%	5.27%
103%	5.68%	9.76%	2.77%	5.88%
104%	5.19%	10.58%	2.42%	6.53%
105%	4.73%	11.43%	2.11%	7.21%

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%	8.94%	2.51%	6.51%	1.60%
96%	8.06%	2.96%	5.82%	1.92%
97%	7.25%	3.45%	5.18%	2.29%
98%	6.48%	4.00%	4.59%	2.70%
99%	5.77%	4.61%	4.04%	3.15%
100%	5.11%	5.26%	3.53%	3.65%
101%	4.51%	5.97%	3.07%	4.19%
102%	3.96%	6.73%	2.66%	4.77%
103%	3.46%	7.54%	2.28%	5.39%
104%	3.01%	8.39%	1.95%	6.06%
105%	2.60%	9.29%	1.66%	6.76%

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%	10.16%	3.74%	7.41%	2.51%
96%	9.34%	4.24%	6.77%	2.88%
97%	8.57%	4.78%	6.17%	3.28%
98%	7.84%	5.36%	5.61%	3.72%
99%	7.15%	5.99%	5.08%	4.19%
100%	6.51%	6.66%	4.59%	4.70%
101%	5.91%	7.37%	4.13%	5.24%
102%	5.35%	8.12%	3.70%	5.81%
103%	4.83%	8.91%	3.31%	6.42%
104%	4.34%	9.73%	2.95%	7.06%
105%	3.90%	10.60%	2.62%	7.72%

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%	8.82%	2.39%	6.59%	1.69%
96%	7.94%	2.83%	5.92%	2.02%
97%	7.11%	3.32%	5.28%	2.39%
98%	6.34%	3.87%	4.69%	2.80%
99%	5.63%	4.47%	4.14%	3.26%
100%	4.97%	5.12%	3.64%	3.75%
101%	4.37%	5.83%	3.18%	4.29%
102%	3.82%	6.59%	2.76%	4.87%
103%	3.32%	7.40%	2.39%	5.50%
104%	2.88%	8.26%	2.05%	6.16%
105%	2.48%	9.17%	1.75%	6.85%

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%	10.61%	4.19%	7.31%	2.41%
96%	9.81%	4.70%	6.68%	2.78%
97%	9.05%	5.26%	6.07%	3.18%
98%	8.33%	5.85%	5.51%	3.62%
99%	7.65%	6.49%	4.97%	4.09%
100%	7.01%	7.16%	4.48%	4.59%
101%	6.41%	7.87%	4.02%	5.13%
102%	5.85%	8.62%	3.59%	5.71%
103%	5.32%	9.40%	3.20%	6.32%
104%	4.83%	10.22%	2.84%	6.95%
105%	4.38%	11.08%	2.52%	7.62%

标的品种	ZC801	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%	5.58%	0.66%
96%	7.22%	2.10%	4.80%	0.89%
97%	6.35%	2.56%	4.08%	1.18%
98%	5.55%	3.07%	3.42%	1.53%
99%	4.82%	3.65%	2.83%	1.94%
100%	4.15%	4.30%	2.31%	2.42%
101%	3.55%	5.01%	1.85%	2.96%
102%	3.01%	5.78%	1.46%	3.57%
103%	2.54%	6.61%	1.14%	4.24%
104%	2.12%	7.50%	0.87%	4.97%
105%	1.76%	8.44%	0.66%	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%	5.10%	0.14%
96%	5.79%	0.64%	4.20%	0.25%
97%	4.76%	0.94%	3.35%	0.43%
98%	3.82%	1.33%	2.59%	0.68%
99%	2.99%	1.83%	1.92%	1.03%
100%	2.29%	2.44%	1.37%	1.49%
101%	1.71%	3.16%	0.94%	2.05%
102%	1.24%	4.00%	0.61%	2.71%
103%	0.88%	4.93%	0.38%	3.46%
104%	0.61%	5.95%	0.22%	4.29%
105%	0.41%	7.05%	0.12%	5.17%

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%	7.07%	0.60%	5.32%	0.39%
96%	6.00%	0.86%	4.49%	0.57%
97%	5.00%	1.19%	3.73%	0.82%
98%	4.10%	1.62%	3.03%	1.13%
99%	3.30%	2.14%	2.41%	1.52%
100%	2.60%	2.75%	1.88%	1.99%
101%	2.01%	3.47%	1.43%	2.54%
102%	1.53%	4.29%	1.06%	3.17%
103%	1.14%	5.20%	0.77%	3.87%
104%	0.83%	6.19%	0.55%	4.63%
105%	0.59%	7.25%	0.38%	5.45%

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%	7.80%	1.35%	5.66%	0.73%
96%	6.83%	1.72%	4.89%	0.98%
97%	5.94%	2.14%	4.18%	1.28%
98%	5.12%	2.64%	3.53%	1.63%
99%	4.37%	3.20%	2.94%	2.05%
100%	3.69%	3.84%	2.42%	2.53%
101%	3.09%	4.55%	1.96%	3.08%
102%	2.57%	5.33%	1.57%	3.68%
103%	2.11%	6.18%	1.24%	4.35%
104%	1.72%	7.09%	0.97%	5.06%
105%	1.38%	8.06%	0.74%	5.83%

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%	7.42%	0.96%	5.58%	0.66%
96%	6.41%	1.28%	4.80%	0.89%
97%	5.47%	1.67%	4.08%	1.18%
98%	4.61%	2.13%	3.42%	1.53%
99%	3.84%	2.68%	2.83%	1.94%
100%	3.16%	3.31%	2.31%	2.42%
101%	2.56%	4.02%	1.85%	2.97%
102%	2.05%	4.82%	1.47%	3.58%
103%	1.62%	5.69%	1.14%	4.24%
104%	1.26%	6.63%	0.88%	4.97%
105%	0.97%	7.64%	0.66%	5.74%

标的品种	PP1801	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%	5.63%	0.71%
96%	6.82%	1.70%	4.86%	0.95%
97%	5.92%	2.12%	4.14%	1.24%
98%	5.10%	2.62%	3.49%	1.60%
99%	4.35%	3.18%	2.90%	2.02%
100%	3.67%	3.82%	2.38%	2.50%
101%	3.07%	4.53%	1.93%	3.04%
102%	2.55%	5.31%	1.54%	3.65%
103%	2.09%	6.16%	1.21%	4.31%
104%	1.70%	7.07%	0.94%	5.03%
105%	1.37%	8.04%	0.71%	5.80%

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%	8.14%	1.71%	5.98%	1.07%
96%	7.22%	2.10%	5.25%	1.35%
97%	6.35%	2.56%	4.58%	1.68%
98%	5.55%	3.07%	3.95%	2.06%
99%	4.82%	3.65%	3.39%	2.50%
100%	4.15%	4.30%	2.87%	2.99%
101%	3.54%	5.01%	2.41%	3.53%
102%	3.01%	5.78%	2.01%	4.12%
103%	2.53%	6.61%	1.66%	4.76%
104%	2.12%	7.50%	1.35%	5.45%
105%	1.76%	8.44%	1.09%	6.19%

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%	7.88%	1.43%	5.94%	1.03%
96%	6.92%	1.80%	5.21%	1.31%
97%	6.04%	2.24%	4.53%	1.64%
98%	5.22%	2.74%	3.91%	2.02%
99%	4.47%	3.31%	3.34%	2.45%
100%	3.80%	3.95%	2.82%	2.94%
101%	3.20%	4.66%	2.37%	3.48%
102%	2.67%	5.44%	1.96%	4.07%
103%	2.21%	6.28%	1.61%	4.72%
104%	1.81%	7.18%	1.31%	5.41%
105%	1.47%	8.15%	1.05%	6.15%

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%	5.05%	0.08%
96%	5.79%	0.64%	4.12%	0.17%
97%	4.76%	0.94%	3.24%	0.31%
98%	3.82%	1.33%	2.45%	0.54%
99%	2.99%	1.83%	1.76%	0.87%
100%	2.29%	2.44%	1.20%	1.32%
101%	1.71%	3.16%	0.77%	1.88%
102%	1.24%	4.00%	0.47%	2.56%
103%	0.88%	4.93%	0.26%	3.34%
104%	0.61%	5.95%	0.14%	4.19%
105%	0.41%	7.05%	0.07%	5.10%

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%	5.20%	0.25%
96%	5.79%	0.64%	4.33%	0.40%
97%	4.76%	0.94%	3.53%	0.62%
98%	3.82%	1.33%	2.81%	0.91%
99%	2.99%	1.83%	2.17%	1.28%
100%	2.29%	2.44%	1.63%	1.74%
101%	1.71%	3.16%	1.19%	2.30%
102%	1.24%	4.00%	0.84%	2.94%
103%	0.88%	4.93%	0.57%	3.66%
104%	0.61%	5.95%	0.37%	4.45%
105%	0.41%	7.05%	0.24%	5.30%

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 $1630 \times 1.39\% = 22.66$ 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