

## 2017-8-11 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%	6.93%	0.45%	5.14%	0.18%
96%	5.82%	0.67%	4.25%	0.31%
97%	4.79%	0.98%	3.42%	0.51%
98%	3.86%	1.37%	2.68%	0.78%
99%	3.04%	1.87%	2.03%	1.14%
100%	2.34%	2.49%	1.48%	1.59%
101%	1.75%	3.21%	1.04%	2.15%
102%	1.28%	4.04%	0.70%	2.80%
103%	0.91%	4.97%	0.46%	3.54%
104%	0.64%	5.99%	0.28%	4.35%
105%	0.44%	7.08%	0.17%	5.22%

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%	8.22%	1.78%	5.60%	0.67%
96%	7.30%	2.18%	4.82%	0.91%
97%	6.43%	2.64%	4.10%	1.20%
98%	5.64%	3.16%	3.45%	1.55%
99%	4.90%	3.74%	2.85%	1.97%
100%	4.24%	4.39%	2.33%	2.45%
101%	3.64%	5.10%	1.88%	2.99%
102%	3.10%	5.87%	1.49%	3.60%
103%	2.62%	6.69%	1.16%	4.27%
104%	2.20%	7.58%	0.89%	4.99%
105%	1.83%	8.52%	0.68%	5.76%

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%	8.62%	2.19%	5.59%	0.67%
96%	7.72%	2.61%	4.82%	0.91%
97%	6.89%	3.10%	4.10%	1.20%
98%	6.11%	3.63%	3.44%	1.55%
99%	5.39%	4.23%	2.85%	1.96%
100%	4.73%	4.88%	2.33%	2.44%
101%	4.13%	5.59%	1.87%	2.99%
102%	3.58%	6.35%	1.49%	3.60%
103%	3.09%	7.17%	1.16%	4.26%
104%	2.65%	8.03%	0.89%	4.99%
105%	2.26%	8.95%	0.67%	5.76%

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%	7.95%	1.51%	5.78%	0.86%
96%	7.00%	1.89%	5.03%	1.12%
97%	6.12%	2.33%	4.33%	1.43%
98%	5.31%	2.83%	3.69%	1.80%
99%	4.57%	3.40%	3.12%	2.23%
100%	3.90%	4.05%	2.60%	2.71%
101%	3.29%	4.75%	2.14%	3.25%
102%	2.76%	5.53%	1.74%	3.85%
103%	2.30%	6.37%	1.40%	4.51%
104%	1.89%	7.27%	1.12%	5.21%
105%	1.55%	8.23%	0.88%	5.97%

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%	5.27%	0.33%
96%	6.62%	1.50%	4.43%	0.50%
97%	5.71%	1.91%	3.65%	0.74%
98%	4.87%	2.39%	2.94%	1.04%
99%	4.11%	2.94%	2.32%	1.43%
100%	3.43%	3.58%	1.78%	1.89%
101%	2.83%	4.29%	1.33%	2.44%
102%	2.31%	5.08%	0.97%	3.08%
103%	1.86%	5.93%	0.69%	3.78%
104%	1.49%	6.86%	0.47%	4.56%
105%	1.18%	7.85%	0.32%	5.38%

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%	5.44%	0.51%
96%	6.60%	1.48%	4.63%	0.72%
97%	5.69%	1.89%	3.89%	0.99%
98%	4.85%	2.37%	3.21%	1.32%
99%	4.09%	2.92%	2.61%	1.72%
100%	3.41%	3.56%	2.08%	2.20%
101%	2.81%	4.27%	1.63%	2.74%
102%	2.29%	5.06%	1.25%	3.36%
103%	1.85%	5.92%	0.94%	4.04%
104%	1.47%	6.84%	0.70%	4.79%
105%	1.16%	7.83%	0.50%	5.58%

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%	7.03%	0.56%	5.24%	0.30%
96%	5.95%	0.81%	4.39%	0.46%
97%	4.94%	1.13%	3.60%	0.69%
98%	4.03%	1.55%	2.89%	0.99%
99%	3.23%	2.06%	2.26%	1.37%
100%	2.53%	2.68%	1.72%	1.84%
101%	1.94%	3.40%	1.28%	2.39%
102%	1.46%	4.22%	0.92%	3.02%
103%	1.07%	5.13%	0.64%	3.74%
104%	0.77%	6.13%	0.44%	4.52%
105%	0.55%	7.20%	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%	7.06%	0.59%	5.32%	0.38%
96%	5.98%	0.84%	4.48%	0.56%
97%	4.99%	1.18%	3.71%	0.81%
98%	4.08%	1.60%	3.02%	1.12%
99%	3.28%	2.11%	2.40%	1.51%
100%	2.58%	2.73%	1.87%	1.98%
101%	1.99%	3.45%	1.42%	2.53%
102%	1.51%	4.27%	1.05%	3.16%
103%	1.12%	5.18%	0.76%	3.86%
104%	0.81%	6.17%	0.54%	4.62%
105%	0.58%	7.23%	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%	10.99%	4.57%	6.91%	2.01%
96%	10.20%	5.10%	6.25%	2.36%
97%	9.45%	5.67%	5.63%	2.74%
98%	8.74%	6.27%	5.05%	3.17%
99%	8.07%	6.91%	4.51%	3.63%
100%	7.43%	7.58%	4.01%	4.13%
101%	6.83%	8.29%	3.55%	4.67%
102%	6.27%	9.04%	3.13%	5.25%
103%	5.74%	9.82%	2.75%	5.86%
104%	5.24%	10.64%	2.40%	6.51%
105%	4.78%	11.48%	2.09%	7.19%

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%	9.17%	2.75%	6.51%	1.60%
96%	8.32%	3.21%	5.82%	1.93%
97%	7.51%	3.72%	5.18%	2.29%
98%	6.75%	4.27%	4.59%	2.70%
99%	6.04%	4.88%	4.04%	3.15%
100%	5.39%	5.54%	3.53%	3.65%
101%	4.79%	6.25%	3.07%	4.19%
102%	4.23%	7.00%	2.66%	4.77%
103%	3.73%	7.81%	2.29%	5.39%
104%	3.27%	8.66%	1.95%	6.06%
105%	2.86%	9.55%	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%	10.24%	3.82%	7.41%	2.51%
96%	9.43%	4.32%	6.78%	2.88%
97%	8.66%	4.87%	6.18%	3.29%
98%	7.93%	5.46%	5.61%	3.73%
99%	7.25%	6.08%	5.08%	4.20%
100%	6.60%	6.75%	4.59%	4.70%
101%	6.00%	7.46%	4.13%	5.24%
102%	5.44%	8.21%	3.70%	5.82%
103%	4.92%	9.00%	3.31%	6.42%
104%	4.44%	9.82%	2.95%	7.06%
105%	3.99%	10.69%	2.62%	7.73%

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%	8.85%	2.42%	6.56%	1.65%
96%	7.97%	2.86%	5.88%	1.98%
97%	7.15%	3.35%	5.24%	2.35%
98%	6.38%	3.90%	4.65%	2.76%
99%	5.66%	4.50%	4.10%	3.21%
100%	5.01%	5.15%	3.60%	3.71%
101%	4.40%	5.86%	3.14%	4.25%
102%	3.85%	6.62%	2.72%	4.83%
103%	3.35%	7.43%	2.34%	5.45%
104%	2.91%	8.29%	2.01%	6.12%
105%	2.51%	9.20%	1.71%	6.81%

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%	10.59%	4.17%	7.30%	2.40%
96%	9.79%	4.69%	6.66%	2.76%
97%	9.03%	5.24%	6.06%	3.16%
98%	8.31%	5.84%	5.49%	3.60%
99%	7.63%	6.47%	4.96%	4.07%
100%	6.99%	7.14%	4.46%	4.58%
101%	6.39%	7.85%	4.00%	5.12%
102%	5.83%	8.60%	3.58%	5.69%
103%	5.30%	9.39%	3.18%	6.30%
104%	4.82%	10.21%	2.83%	6.94%
105%	4.36%	11.06%	2.50%	7.61%

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%	8.18%	1.74%	5.61%	0.69%
96%	7.25%	2.14%	4.84%	0.93%
97%	6.39%	2.60%	4.12%	1.22%
98%	5.59%	3.11%	3.47%	1.57%
99%	4.86%	3.70%	2.88%	1.99%
100%	4.19%	4.34%	2.35%	2.47%
101%	3.59%	5.05%	1.90%	3.01%
102%	3.05%	5.82%	1.51%	3.62%
103%	2.57%	6.65%	1.18%	4.29%
104%	2.16%	7.54%	0.91%	5.01%
105%	1.79%	8.48%	0.69%	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%	5.10%	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%	0.69%
99%	2.99%	1.83%	1.94%	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%	0.39%	3.47%
104%	0.61%	5.95%	0.23%	4.29%
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%	7.10%	0.64%	5.33%	0.39%
96%	6.04%	0.90%	4.50%	0.58%
97%	5.05%	1.24%	3.73%	0.82%
98%	4.15%	1.67%	3.03%	1.14%
99%	3.36%	2.19%	2.42%	1.53%
100%	2.66%	2.81%	1.89%	2.00%
101%	2.07%	3.53%	1.44%	2.55%
102%	1.58%	4.34%	1.07%	3.18%
103%	1.18%	5.25%	0.78%	3.87%
104%	0.87%	6.23%	0.55%	4.63%
105%	0.63%	7.28%	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%	7.79%	1.34%	5.65%	0.73%
96%	6.82%	1.70%	4.89%	0.98%
97%	5.93%	2.13%	4.18%	1.28%
98%	5.10%	2.62%	3.53%	1.63%
99%	4.35%	3.19%	2.94%	2.05%
100%	3.68%	3.83%	2.42%	2.53%
101%	3.08%	4.54%	1.96%	3.08%
102%	2.55%	5.32%	1.57%	3.68%
103%	2.09%	6.17%	1.24%	4.34%
104%	1.70%	7.08%	0.97%	5.06%
105%	1.37%	8.05%	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%	5.57%	0.65%
96%	6.41%	1.28%	4.79%	0.88%
97%	5.47%	1.67%	4.07%	1.17%
98%	4.61%	2.13%	3.41%	1.52%
99%	3.84%	2.68%	2.82%	1.93%
100%	3.16%	3.31%	2.30%	2.41%
101%	2.56%	4.02%	1.84%	2.96%
102%	2.05%	4.82%	1.45%	3.56%
103%	1.62%	5.69%	1.13%	4.23%
104%	1.26%	6.63%	0.87%	4.96%
105%	0.97%	7.64%	0.65%	5.73%

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%	7.42%	0.96%	5.57%	0.65%
96%	6.41%	1.28%	4.79%	0.88%
97%	5.47%	1.67%	4.07%	1.17%
98%	4.61%	2.13%	3.41%	1.52%
99%	3.84%	2.68%	2.82%	1.93%
100%	3.16%	3.31%	2.30%	2.41%
101%	2.56%	4.02%	1.84%	2.96%
102%	2.05%	4.82%	1.45%	3.56%
103%	1.62%	5.69%	1.13%	4.23%
104%	1.26%	6.63%	0.87%	4.96%
105%	0.97%	7.64%	0.65%	5.73%

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%	5.97%	1.06%
96%	7.22%	2.10%	5.24%	1.34%
97%	6.35%	2.55%	4.57%	1.67%
98%	5.55%	3.07%	3.94%	2.05%
99%	4.81%	3.65%	3.37%	2.49%
100%	4.14%	4.29%	2.86%	2.97%
101%	3.54%	5.00%	2.40%	3.52%
102%	3.01%	5.77%	2.00%	4.11%
103%	2.53%	6.61%	1.65%	4.75%
104%	2.12%	7.50%	1.34%	5.44%
105%	1.76%	8.44%	1.08%	6.18%

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%	7.92%	1.48%	5.96%	1.05%
96%	6.97%	1.85%	5.23%	1.33%
97%	6.09%	2.29%	4.55%	1.65%
98%	5.27%	2.79%	3.93%	2.03%
99%	4.53%	3.36%	3.36%	2.47%
100%	3.85%	4.00%	2.84%	2.96%
101%	3.25%	4.71%	2.38%	3.50%
102%	2.72%	5.49%	1.98%	4.09%
103%	2.26%	6.33%	1.63%	4.74%
104%	1.86%	7.23%	1.33%	5.43%
105%	1.51%	8.19%	1.07%	6.16%

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%	1.21%	1.32%
101%	1.71%	3.16%	0.78%	1.89%
102%	1.24%	4.00%	0.47%	2.56%
103%	0.88%	4.93%	0.27%	3.34%
104%	0.61%	5.95%	0.14%	4.19%
105%	0.41%	7.05%	0.07%	5.11%

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%	0.26%
96%	5.79%	0.64%	4.34%	0.41%
97%	4.76%	0.94%	3.54%	0.63%
98%	3.82%	1.33%	2.82%	0.92%
99%	2.99%	1.83%	2.18%	1.29%
100%	2.29%	2.44%	1.64%	1.75%
101%	1.71%	3.16%	1.20%	2.31%
102%	1.24%	4.00%	0.84%	2.95%
103%	0.88%	4.93%	0.58%	3.67%
104%	0.61%	5.95%	0.38%	4.46%
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  $1630 * 1.39% = 22.66$  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