

## 2017-8-28 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%	6.35%	0.40%	5.00%	0.01%
96%	5.32%	0.59%	4.02%	0.04%
97%	4.37%	0.87%	3.06%	0.10%
98%	3.51%	1.23%	2.17%	0.25%
99%	2.75%	1.68%	1.41%	0.51%
100%	2.11%	2.24%	0.82%	0.93%
101%	1.57%	2.91%	0.42%	1.52%
102%	1.14%	3.67%	0.18%	2.26%
103%	0.81%	4.53%	0.07%	3.12%
104%	0.56%	5.47%	0.02%	4.05%
105%	0.38%	6.48%	0.01%	5.02%

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%	6.60%	0.67%	5.22%	0.27%
96%	5.64%	0.92%	4.36%	0.43%
97%	4.75%	1.25%	3.56%	0.65%
98%	3.93%	1.65%	2.84%	0.94%
99%	3.21%	2.14%	2.21%	1.32%
100%	2.57%	2.71%	1.67%	1.78%
101%	2.03%	3.37%	1.22%	2.34%
102%	1.57%	4.11%	0.87%	2.97%
103%	1.20%	4.93%	0.60%	3.69%
104%	0.90%	5.82%	0.40%	4.48%
105%	0.66%	6.78%	0.26%	5.32%

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%	7.45%	1.53%	5.70%	0.78%
96%	6.59%	1.89%	4.94%	1.03%
97%	5.79%	2.31%	4.23%	1.33%
98%	5.05%	2.78%	3.59%	1.69%
99%	4.38%	3.31%	3.00%	2.11%
100%	3.76%	3.90%	2.48%	2.60%
101%	3.21%	4.55%	2.03%	3.14%
102%	2.72%	5.26%	1.63%	3.74%
103%	2.28%	6.03%	1.30%	4.40%
104%	1.90%	6.85%	1.02%	5.12%
105%	1.58%	7.71%	0.79%	5.88%

标的品种	AL1711	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%	7.05%	1.13%	5.63%	0.71%
96%	6.16%	1.45%	4.86%	0.95%
97%	5.33%	1.84%	4.15%	1.25%
98%	4.56%	2.28%	3.50%	1.60%
99%	3.87%	2.80%	2.91%	2.02%
100%	3.25%	3.38%	2.39%	2.50%
101%	2.69%	4.04%	1.93%	3.05%
102%	2.21%	4.76%	1.54%	3.65%
103%	1.80%	5.54%	1.21%	4.32%
104%	1.45%	6.38%	0.94%	5.04%
105%	1.15%	7.28%	0.72%	5.80%

标的品种	PB1710	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%	7.99%	2.09%	5.92%	1.01%
96%	7.18%	2.48%	5.19%	1.28%
97%	6.42%	2.93%	4.51%	1.61%
98%	5.70%	3.43%	3.88%	1.99%
99%	5.05%	3.98%	3.31%	2.42%
100%	4.44%	4.58%	2.79%	2.91%
101%	3.88%	5.23%	2.34%	3.45%
102%	3.38%	5.93%	1.93%	4.04%
103%	2.93%	6.67%	1.58%	4.69%
104%	2.52%	7.47%	1.28%	5.38%
105%	2.16%	8.31%	1.03%	6.12%

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%	6.61%	0.68%	5.15%	0.20%
96%	5.65%	0.93%	4.27%	0.33%
97%	4.76%	1.26%	3.45%	0.53%
98%	3.95%	1.67%	2.70%	0.80%
99%	3.22%	2.15%	2.06%	1.17%
100%	2.59%	2.73%	1.51%	1.63%
101%	2.04%	3.38%	1.07%	2.18%
102%	1.59%	4.12%	0.73%	2.83%
103%	1.21%	4.94%	0.48%	3.57%
104%	0.91%	5.83%	0.30%	4.37%
105%	0.67%	6.79%	0.18%	5.24%

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%	6.58%	0.64%	5.32%	0.38%
96%	5.61%	0.89%	4.49%	0.57%
97%	4.71%	1.21%	3.72%	0.81%
98%	3.89%	1.61%	3.02%	1.13%
99%	3.16%	2.09%	2.41%	1.52%
100%	2.53%	2.67%	1.87%	1.99%
101%	1.98%	3.32%	1.42%	2.54%
102%	1.53%	4.07%	1.06%	3.16%
103%	1.16%	4.89%	0.77%	3.86%
104%	0.86%	5.79%	0.54%	4.62%
105%	0.63%	6.75%	0.37%	5.44%

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%	6.35%	0.40%	5.18%	0.23%
96%	5.32%	0.59%	4.30%	0.37%
97%	4.37%	0.87%	3.49%	0.58%
98%	3.51%	1.23%	2.76%	0.86%
99%	2.75%	1.68%	2.12%	1.23%
100%	2.11%	2.24%	1.58%	1.69%
101%	1.57%	2.91%	1.13%	2.25%
102%	1.14%	3.67%	0.79%	2.89%
103%	0.81%	4.53%	0.53%	3.62%
104%	0.56%	5.47%	0.34%	4.41%
105%	0.38%	6.48%	0.21%	5.27%

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%	6.76%	0.83%	5.30%	0.36%
96%	5.82%	1.11%	4.46%	0.54%
97%	4.95%	1.46%	3.69%	0.78%
98%	4.16%	1.88%	2.99%	1.09%
99%	3.45%	2.38%	2.37%	1.48%
100%	2.82%	2.96%	1.84%	1.95%
101%	2.27%	3.61%	1.39%	2.50%
102%	1.80%	4.34%	1.02%	3.13%
103%	1.41%	5.15%	0.74%	3.83%
104%	1.09%	6.02%	0.52%	4.60%
105%	0.83%	6.95%	0.35%	5.42%

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%	8.32%	2.42%	6.56%	1.66%
96%	7.53%	2.83%	5.89%	1.99%
97%	6.78%	3.30%	5.25%	2.36%
98%	6.08%	3.81%	4.66%	2.77%
99%	5.43%	4.36%	4.11%	3.22%
100%	4.83%	4.96%	3.60%	3.72%
101%	4.27%	5.61%	3.14%	4.26%
102%	3.77%	6.31%	2.73%	4.84%
103%	3.30%	7.05%	2.35%	5.46%
104%	2.89%	7.83%	2.02%	6.12%
105%	2.51%	8.66%	1.72%	6.82%

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%	8.39%	2.49%	6.62%	1.72%
96%	7.60%	2.91%	5.95%	2.05%
97%	6.86%	3.37%	5.32%	2.42%
98%	6.16%	3.89%	4.73%	2.84%
99%	5.51%	4.44%	4.18%	3.29%
100%	4.91%	5.05%	3.68%	3.79%
101%	4.36%	5.70%	3.22%	4.33%
102%	3.85%	6.39%	2.80%	4.91%
103%	3.38%	7.13%	2.42%	5.53%
104%	2.97%	7.91%	2.08%	6.19%
105%	2.59%	8.73%	1.78%	6.89%

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%	10.08%	4.19%	7.77%	2.87%
96%	9.36%	4.67%	7.15%	3.25%
97%	8.67%	5.19%	6.56%	3.67%
98%	8.02%	5.74%	6.00%	4.12%
99%	7.40%	6.33%	5.48%	4.59%
100%	6.81%	6.95%	4.99%	5.10%
101%	6.26%	7.60%	4.53%	5.64%
102%	5.74%	8.29%	4.10%	6.22%
103%	5.26%	9.01%	3.71%	6.82%
104%	4.80%	9.76%	3.34%	7.45%
105%	4.38%	10.53%	3.00%	8.11%

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%	8.91%	3.01%	6.96%	2.05%
96%	8.14%	3.45%	6.30%	2.40%
97%	7.42%	3.94%	5.68%	2.79%
98%	6.74%	4.46%	5.10%	3.22%
99%	6.10%	5.03%	4.57%	3.68%
100%	5.50%	5.64%	4.07%	4.18%
101%	4.95%	6.29%	3.61%	4.72%
102%	4.44%	6.98%	3.18%	5.30%
103%	3.97%	7.71%	2.80%	5.91%
104%	3.53%	8.48%	2.45%	6.56%
105%	3.14%	9.29%	2.14%	7.24%

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%	9.06%	3.17%	7.33%	2.43%
96%	8.31%	3.62%	6.69%	2.80%
97%	7.59%	4.11%	6.09%	3.20%
98%	6.91%	4.64%	5.53%	3.64%
99%	6.28%	5.21%	4.99%	4.11%
100%	5.68%	5.82%	4.50%	4.61%
101%	5.13%	6.47%	4.04%	5.15%
102%	4.61%	7.16%	3.61%	5.73%
103%	4.14%	7.89%	3.22%	6.33%
104%	3.70%	8.65%	2.86%	6.97%
105%	3.30%	9.45%	2.54%	7.64%

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%	6.99%	1.07%	5.69%	0.77%
96%	6.09%	1.39%	4.93%	1.02%
97%	5.25%	1.76%	4.22%	1.32%
98%	4.48%	2.20%	3.57%	1.68%
99%	3.78%	2.72%	2.99%	2.10%
100%	3.16%	3.30%	2.47%	2.58%
101%	2.61%	3.95%	2.01%	3.12%
102%	2.13%	4.67%	1.62%	3.73%
103%	1.72%	5.46%	1.28%	4.39%
104%	1.38%	6.31%	1.01%	5.10%
105%	1.09%	7.22%	0.78%	5.86%

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%	6.35%	0.40%	5.07%	0.10%
96%	5.32%	0.59%	4.14%	0.20%
97%	4.37%	0.87%	3.28%	0.35%
98%	3.51%	1.23%	2.49%	0.59%
99%	2.75%	1.68%	1.82%	0.93%
100%	2.11%	2.24%	1.26%	1.37%
101%	1.57%	2.91%	0.83%	1.94%
102%	1.14%	3.67%	0.52%	2.61%
103%	0.81%	4.53%	0.30%	3.38%
104%	0.56%	5.47%	0.17%	4.22%
105%	0.38%	6.48%	0.09%	5.13%

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%	6.38%	0.43%	5.20%	0.26%
96%	5.36%	0.64%	4.34%	0.41%
97%	4.42%	0.92%	3.54%	0.63%
98%	3.57%	1.29%	2.81%	0.92%
99%	2.82%	1.75%	2.18%	1.29%
100%	2.17%	2.31%	1.64%	1.75%
101%	1.64%	2.97%	1.19%	2.31%
102%	1.20%	3.74%	0.84%	2.95%
103%	0.86%	4.59%	0.58%	3.67%
104%	0.60%	5.52%	0.38%	4.46%
105%	0.42%	6.52%	0.24%	5.30%

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%	6.67%	0.74%	5.35%	0.41%
96%	5.72%	1.01%	4.52%	0.60%
97%	4.84%	1.35%	3.76%	0.85%
98%	4.04%	1.76%	3.07%	1.17%
99%	3.32%	2.25%	2.46%	1.57%
100%	2.69%	2.83%	1.92%	2.04%
101%	2.14%	3.48%	1.47%	2.59%
102%	1.68%	4.22%	1.10%	3.21%
103%	1.30%	5.03%	0.81%	3.91%
104%	0.99%	5.91%	0.58%	4.66%
105%	0.74%	6.86%	0.40%	5.47%

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%	6.87%	0.95%	5.49%	0.56%
96%	5.95%	1.25%	4.69%	0.78%
97%	5.10%	1.61%	3.96%	1.05%
98%	4.32%	2.04%	3.29%	1.39%
99%	3.62%	2.55%	2.69%	1.80%
100%	2.99%	3.13%	2.16%	2.28%
101%	2.44%	3.78%	1.71%	2.82%
102%	1.97%	4.51%	1.33%	3.44%
103%	1.57%	5.31%	1.01%	4.11%
104%	1.23%	6.17%	0.76%	4.85%
105%	0.96%	7.08%	0.56%	5.64%

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%	6.94%	1.02%	5.48%	0.55%
96%	6.03%	1.33%	4.68%	0.77%
97%	5.19%	1.70%	3.94%	1.04%
98%	4.42%	2.14%	3.27%	1.38%
99%	3.72%	2.65%	2.67%	1.79%
100%	3.09%	3.23%	2.15%	2.26%
101%	2.54%	3.88%	1.69%	2.81%
102%	2.07%	4.61%	1.31%	3.42%
103%	1.66%	5.40%	1.00%	4.10%
104%	1.32%	6.25%	0.75%	4.84%
105%	1.04%	7.16%	0.55%	5.63%

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%	7.20%	1.29%	5.85%	0.93%
96%	6.32%	1.62%	5.10%	1.20%
97%	5.51%	2.02%	4.41%	1.52%
98%	4.75%	2.48%	3.78%	1.89%
99%	4.07%	3.00%	3.21%	2.32%
100%	3.45%	3.59%	2.69%	2.80%
101%	2.90%	4.24%	2.23%	3.35%
102%	2.41%	4.95%	1.83%	3.94%
103%	1.99%	5.73%	1.49%	4.59%
104%	1.62%	6.56%	1.19%	5.29%
105%	1.32%	7.45%	0.95%	6.04%

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%	7.29%	1.38%	5.90%	0.99%
96%	6.42%	1.72%	5.17%	1.26%
97%	5.61%	2.12%	4.49%	1.59%
98%	4.86%	2.59%	3.86%	1.97%
99%	4.18%	3.11%	3.28%	2.40%
100%	3.56%	3.70%	2.77%	2.88%
101%	3.01%	4.35%	2.31%	3.43%
102%	2.52%	5.07%	1.91%	4.02%
103%	2.10%	5.84%	1.56%	4.67%
104%	1.73%	6.67%	1.26%	5.36%
105%	1.41%	7.55%	1.01%	6.10%

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%	6.35%	0.40%	5.04%	0.07%
96%	5.32%	0.59%	4.10%	0.14%
97%	4.37%	0.87%	3.21%	0.27%
98%	3.51%	1.23%	2.40%	0.49%
99%	2.75%	1.68%	1.70%	0.81%
100%	2.11%	2.24%	1.14%	1.25%
101%	1.57%	2.91%	0.72%	1.82%
102%	1.14%	3.67%	0.42%	2.51%
103%	0.81%	4.53%	0.23%	3.30%
104%	0.56%	5.47%	0.11%	4.16%
105%	0.38%	6.48%	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%	6.35%	0.40%	5.13%	0.17%
96%	5.32%	0.59%	4.24%	0.30%
97%	4.37%	0.87%	3.41%	0.49%
98%	3.51%	1.23%	2.66%	0.75%
99%	2.75%	1.68%	2.00%	1.11%
100%	2.11%	2.24%	1.45%	1.57%
101%	1.57%	2.91%	1.02%	2.13%
102%	1.14%	3.67%	0.68%	2.78%
103%	0.81%	4.53%	0.44%	3.52%
104%	0.56%	5.47%	0.27%	4.34%
105%	0.38%	6.48%	0.16%	5.21%



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