

## 2017-9-4 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%	5.01%	0.03%
96%	5.32%	0.59%	4.04%	0.07%
97%	4.37%	0.87%	3.11%	0.17%
98%	3.51%	1.23%	2.26%	0.35%
99%	2.75%	1.68%	1.53%	0.64%
100%	2.11%	2.24%	0.95%	1.07%
101%	1.57%	2.91%	0.54%	1.65%
102%	1.14%	3.67%	0.28%	2.36%
103%	0.81%	4.53%	0.13%	3.19%
104%	0.56%	5.47%	0.05%	4.09%
105%	0.38%	6.48%	0.02%	5.04%

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%	6.53%	0.59%	5.21%	0.26%
96%	5.55%	0.83%	4.34%	0.41%
97%	4.64%	1.14%	3.54%	0.63%
98%	3.81%	1.53%	2.82%	0.92%
99%	3.08%	2.01%	2.18%	1.29%
100%	2.44%	2.58%	1.64%	1.76%
101%	1.90%	3.24%	1.20%	2.31%
102%	1.45%	3.99%	0.85%	2.95%
103%	1.09%	4.82%	0.58%	3.67%
104%	0.80%	5.72%	0.38%	4.46%
105%	0.58%	6.69%	0.24%	5.31%

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%	7.09%	1.17%	5.67%	0.75%
96%	6.19%	1.49%	4.91%	1.00%
97%	5.36%	1.88%	4.20%	1.30%
98%	4.60%	2.32%	3.55%	1.66%
99%	3.91%	2.84%	2.97%	2.08%
100%	3.29%	3.43%	2.45%	2.56%
101%	2.74%	4.08%	1.99%	3.11%
102%	2.26%	4.80%	1.60%	3.71%
103%	1.84%	5.58%	1.27%	4.37%
104%	1.49%	6.42%	0.99%	5.09%
105%	1.19%	7.32%	0.76%	5.85%

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%	5.54%	0.62%
96%	6.15%	1.45%	4.76%	0.84%
97%	5.32%	1.83%	4.03%	1.13%
98%	4.55%	2.28%	3.37%	1.47%
99%	3.86%	2.79%	2.77%	1.88%
100%	3.24%	3.38%	2.25%	2.36%
101%	2.69%	4.03%	1.79%	2.91%
102%	2.21%	4.75%	1.41%	3.52%
103%	1.79%	5.53%	1.09%	4.19%
104%	1.44%	6.38%	0.83%	4.92%
105%	1.15%	7.28%	0.62%	5.70%

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%	7.33%	1.41%	5.92%	1.01%
96%	6.46%	1.76%	5.19%	1.29%
97%	5.65%	2.17%	4.51%	1.61%
98%	4.91%	2.63%	3.88%	1.99%
99%	4.23%	3.16%	3.31%	2.42%
100%	3.61%	3.75%	2.79%	2.91%
101%	3.06%	4.40%	2.34%	3.45%
102%	2.57%	5.11%	1.93%	4.05%
103%	2.14%	5.88%	1.59%	4.69%
104%	1.77%	6.71%	1.29%	5.39%
105%	1.45%	7.58%	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%	0.94%	4.27%	0.34%
97%	4.76%	1.26%	3.45%	0.54%
98%	3.95%	1.67%	2.71%	0.81%
99%	3.22%	2.15%	2.07%	1.18%
100%	2.59%	2.73%	1.52%	1.64%
101%	2.04%	3.38%	1.08%	2.19%
102%	1.59%	4.13%	0.74%	2.84%
103%	1.21%	4.94%	0.49%	3.58%
104%	0.91%	5.83%	0.31%	4.38%
105%	0.67%	6.79%	0.19%	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%	6.59%	0.65%	5.33%	0.39%
96%	5.62%	0.90%	4.50%	0.58%
97%	4.72%	1.23%	3.73%	0.83%
98%	3.91%	1.63%	3.04%	1.14%
99%	3.18%	2.11%	2.42%	1.54%
100%	2.55%	2.68%	1.89%	2.01%
101%	2.00%	3.34%	1.44%	2.55%
102%	1.55%	4.09%	1.07%	3.18%
103%	1.18%	4.91%	0.78%	3.88%
104%	0.88%	5.80%	0.55%	4.64%
105%	0.65%	6.76%	0.38%	5.45%

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%	5.16%	0.21%
96%	5.32%	0.59%	4.28%	0.35%
97%	4.37%	0.87%	3.46%	0.55%
98%	3.51%	1.23%	2.73%	0.83%
99%	2.75%	1.68%	2.08%	1.19%
100%	2.11%	2.24%	1.54%	1.65%
101%	1.57%	2.91%	1.10%	2.21%
102%	1.14%	3.67%	0.75%	2.86%
103%	0.81%	4.53%	0.50%	3.59%
104%	0.56%	5.47%	0.32%	4.39%
105%	0.38%	6.48%	0.19%	5.25%

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%	6.53%	0.60%	5.27%	0.33%
96%	5.56%	0.84%	4.42%	0.50%
97%	4.65%	1.15%	3.64%	0.73%
98%	3.83%	1.55%	2.93%	1.03%
99%	3.09%	2.02%	2.31%	1.42%
100%	2.46%	2.59%	1.77%	1.88%
101%	1.91%	3.25%	1.32%	2.44%
102%	1.46%	4.00%	0.96%	3.07%
103%	1.10%	4.83%	0.68%	3.78%
104%	0.81%	5.73%	0.47%	4.55%
105%	0.59%	6.70%	0.31%	5.38%

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%	8.12%	2.22%	6.45%	1.54%
96%	7.31%	2.62%	5.76%	1.86%
97%	6.56%	3.08%	5.12%	2.22%
98%	5.85%	3.58%	4.52%	2.63%
99%	5.20%	4.13%	3.97%	3.08%
100%	4.59%	4.73%	3.46%	3.58%
101%	4.04%	5.38%	3.00%	4.12%
102%	3.53%	6.08%	2.59%	4.70%
103%	3.08%	6.82%	2.22%	5.33%
104%	2.67%	7.61%	1.89%	5.99%
105%	2.30%	8.44%	1.60%	6.70%

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%	8.54%	2.64%	6.75%	1.85%
96%	7.75%	3.06%	6.09%	2.19%
97%	7.02%	3.54%	5.46%	2.57%
98%	6.33%	4.05%	4.88%	2.99%
99%	5.68%	4.61%	4.33%	3.45%
100%	5.08%	5.22%	3.83%	3.94%
101%	4.53%	5.87%	3.37%	4.48%
102%	4.02%	6.56%	2.95%	5.06%
103%	3.55%	7.30%	2.57%	5.68%
104%	3.13%	8.07%	2.23%	6.34%
105%	2.74%	8.89%	1.92%	7.02%

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%	9.86%	3.96%	7.78%	2.88%
96%	9.13%	4.44%	7.16%	3.27%
97%	8.44%	4.96%	6.57%	3.68%
98%	7.78%	5.50%	6.02%	4.13%
99%	7.15%	6.09%	5.49%	4.61%
100%	6.57%	6.70%	5.00%	5.12%
101%	6.02%	7.36%	4.54%	5.66%
102%	5.50%	8.04%	4.12%	6.23%
103%	5.01%	8.76%	3.72%	6.83%
104%	4.56%	9.51%	3.35%	7.46%
105%	4.15%	10.30%	3.01%	8.12%

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%	8.81%	2.91%	6.99%	2.09%
96%	8.04%	3.35%	6.34%	2.44%
97%	7.31%	3.83%	5.73%	2.83%
98%	6.63%	4.35%	5.15%	3.26%
99%	5.99%	4.92%	4.61%	3.72%
100%	5.39%	5.53%	4.11%	4.23%
101%	4.84%	6.18%	3.65%	4.77%
102%	4.32%	6.87%	3.23%	5.34%
103%	3.85%	7.60%	2.84%	5.96%
104%	3.42%	8.37%	2.49%	6.60%
105%	3.03%	9.18%	2.18%	7.28%

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%	9.12%	3.22%	7.44%	2.54%
96%	8.37%	3.68%	6.81%	2.91%
97%	7.65%	4.17%	6.21%	3.32%
98%	6.97%	4.70%	5.65%	3.76%
99%	6.34%	5.27%	5.12%	4.23%
100%	5.75%	5.88%	4.62%	4.74%
101%	5.19%	6.53%	4.16%	5.28%
102%	4.68%	7.22%	3.74%	5.85%
103%	4.20%	7.95%	3.34%	6.46%
104%	3.77%	8.71%	2.98%	7.09%
105%	3.36%	9.51%	2.65%	7.76%

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%	6.94%	1.01%	5.67%	0.75%
96%	6.03%	1.32%	4.91%	1.00%
97%	5.18%	1.69%	4.20%	1.30%
98%	4.41%	2.13%	3.55%	1.66%
99%	3.71%	2.64%	2.97%	2.08%
100%	3.08%	3.22%	2.44%	2.56%
101%	2.53%	3.87%	1.99%	3.10%
102%	2.06%	4.60%	1.60%	3.71%
103%	1.65%	5.39%	1.26%	4.37%
104%	1.31%	6.24%	0.99%	5.08%
105%	1.03%	7.16%	0.76%	5.85%

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%	5.06%	0.09%
96%	5.32%	0.59%	4.13%	0.18%
97%	4.37%	0.87%	3.25%	0.33%
98%	3.51%	1.23%	2.46%	0.56%
99%	2.75%	1.68%	1.78%	0.89%
100%	2.11%	2.24%	1.22%	1.34%
101%	1.57%	2.91%	0.79%	1.90%
102%	1.14%	3.67%	0.48%	2.58%
103%	0.81%	4.53%	0.28%	3.35%
104%	0.56%	5.47%	0.15%	4.20%
105%	0.38%	6.48%	0.07%	5.11%

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%	6.35%	0.40%	5.15%	0.20%
96%	5.32%	0.59%	4.27%	0.33%
97%	4.37%	0.87%	3.45%	0.53%
98%	3.51%	1.23%	2.71%	0.81%
99%	2.75%	1.68%	2.06%	1.17%
100%	2.11%	2.24%	1.51%	1.63%
101%	1.57%	2.91%	1.07%	2.19%
102%	1.14%	3.67%	0.73%	2.84%
103%	0.81%	4.53%	0.48%	3.57%
104%	0.56%	5.47%	0.30%	4.37%
105%	0.38%	6.48%	0.18%	5.24%

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%	6.59%	0.65%	5.31%	0.38%
96%	5.62%	0.91%	4.48%	0.56%
97%	4.73%	1.23%	3.71%	0.80%
98%	3.91%	1.63%	3.01%	1.12%
99%	3.18%	2.11%	2.40%	1.51%
100%	2.55%	2.69%	1.86%	1.98%
101%	2.00%	3.34%	1.42%	2.53%
102%	1.55%	4.09%	1.05%	3.15%
103%	1.18%	4.91%	0.76%	3.85%
104%	0.88%	5.80%	0.53%	4.62%
105%	0.65%	6.76%	0.37%	5.44%

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%	6.70%	0.77%	5.50%	0.57%
96%	5.76%	1.05%	4.70%	0.79%
97%	4.88%	1.39%	3.97%	1.07%
98%	4.08%	1.80%	3.30%	1.41%
99%	3.37%	2.30%	2.70%	1.81%
100%	2.74%	2.87%	2.18%	2.29%
101%	2.19%	3.53%	1.72%	2.84%
102%	1.73%	4.27%	1.34%	3.45%
103%	1.34%	5.08%	1.02%	4.13%
104%	1.03%	5.95%	0.77%	4.86%
105%	0.78%	6.89%	0.57%	5.65%

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%	6.78%	0.85%	5.49%	0.57%
96%	5.85%	1.14%	4.70%	0.79%
97%	4.98%	1.49%	3.97%	1.06%
98%	4.19%	1.92%	3.30%	1.40%
99%	3.48%	2.41%	2.70%	1.81%
100%	2.85%	2.99%	2.17%	2.29%
101%	2.31%	3.65%	1.72%	2.83%
102%	1.84%	4.38%	1.34%	3.45%
103%	1.45%	5.18%	1.02%	4.12%
104%	1.12%	6.05%	0.77%	4.86%
105%	0.86%	6.98%	0.56%	5.64%

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%	7.17%	1.25%	5.82%	0.90%
96%	6.29%	1.59%	5.07%	1.17%
97%	5.47%	1.98%	4.38%	1.48%
98%	4.71%	2.44%	3.75%	1.85%
99%	4.02%	2.96%	3.17%	2.28%
100%	3.40%	3.54%	2.65%	2.77%
101%	2.85%	4.19%	2.19%	3.31%
102%	2.37%	4.91%	1.80%	3.91%
103%	1.95%	5.69%	1.45%	4.56%
104%	1.59%	6.52%	1.16%	5.26%
105%	1.28%	7.41%	0.92%	6.01%

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%	7.34%	1.43%	5.98%	1.07%
96%	6.47%	1.78%	5.25%	1.35%
97%	5.67%	2.18%	4.58%	1.68%
98%	4.92%	2.65%	3.95%	2.06%
99%	4.24%	3.18%	3.38%	2.50%
100%	3.63%	3.77%	2.87%	2.98%
101%	3.08%	4.42%	2.41%	3.53%
102%	2.59%	5.13%	2.01%	4.12%
103%	2.16%	5.90%	1.66%	4.76%
104%	1.78%	6.72%	1.35%	5.45%
105%	1.46%	7.60%	1.09%	6.19%

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%	5.03%	0.05%
96%	5.32%	0.59%	4.08%	0.12%
97%	4.37%	0.87%	3.18%	0.24%
98%	3.51%	1.23%	2.36%	0.45%
99%	2.75%	1.68%	1.66%	0.77%
100%	2.11%	2.24%	1.09%	1.21%
101%	1.57%	2.91%	0.67%	1.78%
102%	1.14%	3.67%	0.38%	2.47%
103%	0.81%	4.53%	0.20%	3.27%
104%	0.56%	5.47%	0.10%	4.14%
105%	0.38%	6.48%	0.04%	5.07%

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%	5.11%	0.15%
96%	5.32%	0.59%	4.21%	0.27%
97%	4.37%	0.87%	3.37%	0.45%
98%	3.51%	1.23%	2.61%	0.71%
99%	2.75%	1.68%	1.95%	1.06%
100%	2.11%	2.24%	1.40%	1.51%
101%	1.57%	2.91%	0.96%	2.07%
102%	1.14%	3.67%	0.63%	2.73%
103%	0.81%	4.53%	0.40%	3.48%
104%	0.56%	5.47%	0.24%	4.30%
105%	0.38%	6.48%	0.13%	5.18%



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