

## 2017-9-11 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%	6.35%	0.40%	5.02%	0.04%
96%	5.32%	0.59%	4.06%	0.09%
97%	4.37%	0.87%	3.14%	0.20%
98%	3.51%	1.23%	2.30%	0.39%
99%	2.75%	1.68%	1.58%	0.69%
100%	2.11%	2.24%	1.01%	1.12%
101%	1.57%	2.91%	0.59%	1.70%
102%	1.14%	3.67%	0.32%	2.40%
103%	0.81%	4.53%	0.15%	3.22%
104%	0.56%	5.47%	0.07%	4.11%
105%	0.38%	6.48%	0.03%	5.05%

标的品种	CU1711	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%	6.45%	0.50%	5.21%	0.26%
96%	5.45%	0.72%	4.35%	0.42%
97%	4.52%	1.02%	3.55%	0.64%
98%	3.68%	1.40%	2.83%	0.93%
99%	2.94%	1.87%	2.19%	1.30%
100%	2.30%	2.44%	1.65%	1.77%
101%	1.76%	3.10%	1.21%	2.32%
102%	1.32%	3.85%	0.86%	2.96%
103%	0.96%	4.69%	0.59%	3.68%
104%	0.69%	5.61%	0.39%	4.47%
105%	0.49%	6.59%	0.25%	5.31%

标的品种	ZN1711	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%	7.41%	1.50%	5.86%	0.95%
96%	6.56%	1.86%	5.12%	1.22%
97%	5.76%	2.27%	4.44%	1.54%
98%	5.02%	2.74%	3.80%	1.91%
99%	4.34%	3.27%	3.23%	2.34%
100%	3.72%	3.86%	2.71%	2.83%
101%	3.17%	4.51%	2.26%	3.37%
102%	2.68%	5.22%	1.86%	3.97%
103%	2.25%	5.99%	1.51%	4.62%
104%	1.87%	6.81%	1.22%	5.31%
105%	1.54%	7.68%	0.97%	6.06%

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%	7.23%	1.31%	5.59%	0.66%
96%	6.35%	1.65%	4.81%	0.90%
97%	5.54%	2.05%	4.09%	1.19%
98%	4.79%	2.51%	3.43%	1.54%
99%	4.10%	3.03%	2.84%	1.95%
100%	3.48%	3.62%	2.32%	2.43%
101%	2.93%	4.27%	1.86%	2.97%
102%	2.45%	4.99%	1.47%	3.58%
103%	2.02%	5.76%	1.15%	4.25%
104%	1.66%	6.59%	0.88%	4.98%
105%	1.34%	7.48%	0.67%	5.75%

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%	7.41%	1.50%	5.88%	0.97%
96%	6.55%	1.85%	5.15%	1.24%
97%	5.75%	2.26%	4.46%	1.56%
98%	5.01%	2.73%	3.83%	1.94%
99%	4.33%	3.26%	3.26%	2.37%
100%	3.72%	3.85%	2.74%	2.85%
101%	3.16%	4.50%	2.28%	3.40%
102%	2.67%	5.21%	1.88%	3.99%
103%	2.24%	5.98%	1.53%	4.64%
104%	1.86%	6.80%	1.24%	5.34%
105%	1.54%	7.67%	0.99%	6.08%

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%	1.66%	2.71%	0.81%
99%	3.22%	2.15%	2.06%	1.17%
100%	2.59%	2.72%	1.51%	1.63%
101%	2.04%	3.38%	1.07%	2.19%
102%	1.58%	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%	6.59%	0.66%	5.26%	0.32%
96%	5.63%	0.91%	4.41%	0.49%
97%	4.73%	1.24%	3.63%	0.72%
98%	3.92%	1.64%	2.92%	1.02%
99%	3.19%	2.13%	2.30%	1.41%
100%	2.56%	2.70%	1.76%	1.87%
101%	2.02%	3.36%	1.31%	2.42%
102%	1.56%	4.10%	0.95%	3.06%
103%	1.19%	4.92%	0.67%	3.77%
104%	0.89%	5.81%	0.46%	4.54%
105%	0.65%	6.77%	0.31%	5.37%

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%	5.11%	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%	2.62%	0.71%
99%	2.75%	1.68%	1.96%	1.07%
100%	2.11%	2.24%	1.41%	1.52%
101%	1.57%	2.91%	0.97%	2.08%
102%	1.14%	3.67%	0.64%	2.74%
103%	0.81%	4.53%	0.40%	3.49%
104%	0.56%	5.47%	0.24%	4.31%
105%	0.38%	6.48%	0.14%	5.19%

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%	6.38%	0.43%	5.18%	0.23%
96%	5.36%	0.64%	4.31%	0.38%
97%	4.42%	0.92%	3.50%	0.59%
98%	3.57%	1.29%	2.77%	0.87%
99%	2.82%	1.75%	2.13%	1.24%
100%	2.17%	2.31%	1.59%	1.71%
101%	1.64%	2.97%	1.15%	2.26%
102%	1.20%	3.74%	0.80%	2.90%
103%	0.86%	4.59%	0.54%	3.63%
104%	0.60%	5.52%	0.35%	4.42%
105%	0.42%	6.52%	0.22%	5.28%

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%	8.08%	2.18%	6.56%	1.66%
96%	7.27%	2.58%	5.89%	1.99%
97%	6.51%	3.03%	5.25%	2.36%
98%	5.81%	3.53%	4.66%	2.77%
99%	5.15%	4.08%	4.11%	3.22%
100%	4.54%	4.68%	3.60%	3.72%
101%	3.99%	5.33%	3.14%	4.26%
102%	3.49%	6.03%	2.73%	4.84%
103%	3.03%	6.78%	2.35%	5.46%
104%	2.62%	7.57%	2.02%	6.12%
105%	2.26%	8.40%	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%	8.20%	2.30%	6.50%	1.60%
96%	7.40%	2.71%	5.82%	1.92%
97%	6.65%	3.16%	5.18%	2.29%
98%	5.94%	3.67%	4.59%	2.70%
99%	5.29%	4.22%	4.04%	3.15%
100%	4.69%	4.82%	3.53%	3.65%
101%	4.13%	5.47%	3.07%	4.19%
102%	3.63%	6.17%	2.66%	4.77%
103%	3.17%	6.91%	2.28%	5.39%
104%	2.75%	7.70%	1.95%	6.06%
105%	2.38%	8.53%	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%	9.81%	3.92%	7.75%	2.85%
96%	9.08%	4.39%	7.13%	3.24%
97%	8.39%	4.91%	6.54%	3.65%
98%	7.73%	5.45%	5.99%	4.10%
99%	7.10%	6.04%	5.46%	4.58%
100%	6.52%	6.65%	4.97%	5.09%
101%	5.97%	7.31%	4.51%	5.63%
102%	5.45%	7.99%	4.08%	6.20%
103%	4.96%	8.71%	3.69%	6.80%
104%	4.51%	9.47%	3.32%	7.43%
105%	4.10%	10.25%	2.98%	8.09%

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%	8.57%	2.67%	6.64%	1.74%
96%	7.79%	3.10%	5.97%	2.07%
97%	7.06%	3.58%	5.34%	2.44%
98%	6.37%	4.09%	4.75%	2.86%
99%	5.72%	4.65%	4.20%	3.31%
100%	5.12%	5.26%	3.70%	3.81%
101%	4.57%	5.91%	3.24%	4.35%
102%	4.06%	6.60%	2.82%	4.93%
103%	3.59%	7.34%	2.44%	5.55%
104%	3.17%	8.11%	2.10%	6.21%
105%	2.78%	8.93%	1.80%	6.91%

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%	9.56%	3.66%	7.43%	2.54%
96%	8.82%	4.13%	6.80%	2.91%
97%	8.12%	4.64%	6.20%	3.31%
98%	7.45%	5.18%	5.64%	3.75%
99%	6.83%	5.76%	5.11%	4.22%
100%	6.24%	6.37%	4.62%	4.73%
101%	5.68%	7.03%	4.16%	5.27%
102%	5.17%	7.71%	3.73%	5.84%
103%	4.69%	8.43%	3.34%	6.45%
104%	4.24%	9.19%	2.98%	7.09%
105%	3.83%	9.98%	2.65%	7.75%

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%	6.81%	0.88%	5.46%	0.53%
96%	5.88%	1.17%	4.65%	0.74%
97%	5.02%	1.53%	3.91%	1.01%
98%	4.23%	1.95%	3.24%	1.35%
99%	3.52%	2.46%	2.64%	1.75%
100%	2.90%	3.03%	2.11%	2.22%
101%	2.35%	3.69%	1.66%	2.77%
102%	1.88%	4.42%	1.28%	3.39%
103%	1.48%	5.22%	0.97%	4.07%
104%	1.16%	6.09%	0.72%	4.81%
105%	0.89%	7.01%	0.52%	5.60%

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%	5.08%	0.12%
96%	5.32%	0.59%	4.17%	0.23%
97%	4.37%	0.87%	3.32%	0.39%
98%	3.51%	1.23%	2.54%	0.64%
99%	2.75%	1.68%	1.87%	0.98%
100%	2.11%	2.24%	1.32%	1.44%
101%	1.57%	2.91%	0.89%	2.00%
102%	1.14%	3.67%	0.57%	2.66%
103%	0.81%	4.53%	0.34%	3.42%
104%	0.56%	5.47%	0.20%	4.26%
105%	0.38%	6.48%	0.11%	5.15%

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%	6.83%	0.91%	5.31%	0.37%
96%	5.91%	1.20%	4.48%	0.55%
97%	5.05%	1.56%	3.70%	0.80%
98%	4.27%	1.99%	3.01%	1.11%
99%	3.56%	2.49%	2.39%	1.50%
100%	2.93%	3.07%	1.85%	1.97%
101%	2.38%	3.73%	1.41%	2.52%
102%	1.91%	4.45%	1.04%	3.15%
103%	1.52%	5.25%	0.75%	3.85%
104%	1.19%	6.12%	0.53%	4.61%
105%	0.92%	7.04%	0.36%	5.43%

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%	6.55%	0.61%	5.20%	0.26%
96%	5.57%	0.85%	4.34%	0.41%
97%	4.67%	1.17%	3.54%	0.63%
98%	3.85%	1.56%	2.82%	0.92%
99%	3.12%	2.05%	2.18%	1.29%
100%	2.48%	2.62%	1.64%	1.76%
101%	1.94%	3.28%	1.20%	2.31%
102%	1.48%	4.02%	0.85%	2.95%
103%	1.12%	4.85%	0.58%	3.67%
104%	0.83%	5.75%	0.38%	4.46%
105%	0.60%	6.71%	0.24%	5.30%

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%	6.68%	0.74%	5.47%	0.54%
96%	5.73%	1.01%	4.67%	0.76%
97%	4.85%	1.35%	3.93%	1.03%
98%	4.04%	1.76%	3.26%	1.36%
99%	3.32%	2.25%	2.66%	1.77%
100%	2.69%	2.83%	2.13%	2.25%
101%	2.15%	3.49%	1.68%	2.79%
102%	1.68%	4.22%	1.30%	3.41%
103%	1.30%	5.04%	0.99%	4.09%
104%	0.99%	5.92%	0.73%	4.82%
105%	0.74%	6.86%	0.54%	5.62%

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%	6.84%	0.91%	5.53%	0.61%
96%	5.91%	1.20%	4.75%	0.84%
97%	5.05%	1.56%	4.02%	1.12%
98%	4.27%	1.99%	3.36%	1.46%
99%	3.56%	2.49%	2.76%	1.87%
100%	2.93%	3.07%	2.24%	2.35%
101%	2.39%	3.73%	1.78%	2.90%
102%	1.92%	4.46%	1.40%	3.51%
103%	1.52%	5.25%	1.08%	4.18%
104%	1.19%	6.12%	0.82%	4.91%
105%	0.92%	7.04%	0.61%	5.69%

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%	7.22%	1.31%	5.74%	0.83%
96%	6.35%	1.64%	4.99%	1.08%
97%	5.53%	2.04%	4.29%	1.39%
98%	4.78%	2.50%	3.65%	1.76%
99%	4.09%	3.02%	3.07%	2.18%
100%	3.47%	3.61%	2.55%	2.66%
101%	2.92%	4.26%	2.09%	3.21%
102%	2.43%	4.98%	1.70%	3.81%
103%	2.01%	5.75%	1.36%	4.46%
104%	1.65%	6.58%	1.07%	5.17%
105%	1.34%	7.47%	0.84%	5.93%

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%	7.85%	1.94%	6.10%	1.19%
96%	7.03%	2.33%	5.39%	1.49%
97%	6.26%	2.77%	4.72%	1.83%
98%	5.54%	3.26%	4.11%	2.22%
99%	4.87%	3.81%	3.54%	2.66%
100%	4.27%	4.40%	3.03%	3.15%
101%	3.71%	5.05%	2.57%	3.69%
102%	3.21%	5.76%	2.17%	4.28%
103%	2.76%	6.51%	1.81%	4.92%
104%	2.36%	7.31%	1.50%	5.60%
105%	2.01%	8.15%	1.23%	6.32%

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%	5.06%	0.09%
96%	5.32%	0.59%	4.13%	0.18%
97%	4.37%	0.87%	3.26%	0.33%
98%	3.51%	1.23%	2.47%	0.56%
99%	2.75%	1.68%	1.79%	0.89%
100%	2.11%	2.24%	1.23%	1.34%
101%	1.57%	2.91%	0.80%	1.91%
102%	1.14%	3.67%	0.49%	2.58%
103%	0.81%	4.53%	0.28%	3.36%
104%	0.56%	5.47%	0.15%	4.21%
105%	0.38%	6.48%	0.08%	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%	6.35%	0.40%	5.05%	0.08%
96%	5.32%	0.59%	4.11%	0.16%
97%	4.37%	0.87%	3.23%	0.30%
98%	3.51%	1.23%	2.43%	0.52%
99%	2.75%	1.68%	1.74%	0.85%
100%	2.11%	2.24%	1.18%	1.29%
101%	1.57%	2.91%	0.75%	1.86%
102%	1.14%	3.67%	0.45%	2.54%
103%	0.81%	4.53%	0.25%	3.32%
104%	0.56%	5.47%	0.13%	4.18%
105%	0.38%	6.48%	0.06%	5.10%



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