

2017-9-18 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%	0.02%
96%	5.32%	0.59%	4.02%	0.05%
97%	4.37%	0.87%	3.08%	0.13%
98%	3.51%	1.23%	2.20%	0.28%
99%	2.75%	1.68%	1.45%	0.56%
100%	2.11%	2.24%	0.87%	0.98%
101%	1.57%	2.91%	0.46%	1.57%
102%	1.14%	3.67%	0.22%	2.30%
103%	0.81%	4.53%	0.09%	3.14%
104%	0.56%	5.47%	0.03%	4.06%
105%	0.38%	6.48%	0.01%	5.02%

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%	6.44%	0.50%	5.22%	0.28%
96%	5.44%	0.72%	4.37%	0.44%
97%	4.52%	1.01%	3.57%	0.66%
98%	3.68%	1.39%	2.85%	0.95%
99%	2.93%	1.86%	2.22%	1.33%
100%	2.29%	2.43%	1.68%	1.80%
101%	1.75%	3.09%	1.24%	2.35%
102%	1.31%	3.85%	0.88%	2.99%
103%	0.96%	4.69%	0.61%	3.70%
104%	0.69%	5.61%	0.41%	4.49%
105%	0.49%	6.59%	0.26%	5.33%

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%	7.38%	1.46%	5.85%	0.94%
96%	6.51%	1.82%	5.11%	1.21%
97%	5.71%	2.22%	4.43%	1.53%
98%	4.97%	2.69%	3.79%	1.90%
99%	4.29%	3.22%	3.22%	2.33%
100%	3.67%	3.81%	2.70%	2.82%
101%	3.12%	4.46%	2.24%	3.36%
102%	2.63%	5.17%	1.84%	3.96%
103%	2.20%	5.94%	1.50%	4.60%
104%	1.82%	6.76%	1.20%	5.30%
105%	1.50%	7.64%	0.96%	6.05%

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%	7.58%	1.67%	5.85%	0.94%
96%	6.73%	2.03%	5.11%	1.21%
97%	5.94%	2.46%	4.42%	1.52%
98%	5.21%	2.94%	3.79%	1.90%
99%	4.54%	3.47%	3.21%	2.33%
100%	3.93%	4.07%	2.70%	2.81%
101%	3.38%	4.72%	2.24%	3.35%
102%	2.88%	5.42%	1.84%	3.95%
103%	2.44%	6.18%	1.50%	4.60%
104%	2.05%	7.00%	1.20%	5.30%
105%	1.72%	7.86%	0.95%	6.05%

标的品种	PB1711	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%	7.43%	1.52%	5.93%	1.02%
96%	6.57%	1.88%	5.20%	1.29%
97%	5.78%	2.29%	4.52%	1.62%
98%	5.04%	2.76%	3.89%	2.00%
99%	4.36%	3.29%	3.32%	2.43%
100%	3.75%	3.88%	2.80%	2.92%
101%	3.19%	4.53%	2.35%	3.46%
102%	2.70%	5.24%	1.94%	4.05%
103%	2.27%	6.01%	1.59%	4.70%
104%	1.89%	6.83%	1.29%	5.39%
105%	1.56%	7.70%	1.04%	6.13%

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%	6.60%	0.67%	5.17%	0.22%
96%	5.64%	0.93%	4.29%	0.36%
97%	4.75%	1.25%	3.48%	0.56%
98%	3.94%	1.65%	2.74%	0.84%
99%	3.21%	2.14%	2.10%	1.21%
100%	2.57%	2.71%	1.56%	1.67%
101%	2.03%	3.37%	1.11%	2.23%
102%	1.57%	4.11%	0.77%	2.87%
103%	1.20%	4.93%	0.51%	3.60%
104%	0.90%	5.82%	0.33%	4.40%
105%	0.66%	6.78%	0.20%	5.26%

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%	6.61%	0.68%	5.31%	0.37%
96%	5.65%	0.93%	4.48%	0.55%
97%	4.76%	1.26%	3.71%	0.80%
98%	3.94%	1.66%	3.01%	1.11%
99%	3.22%	2.15%	2.39%	1.50%
100%	2.58%	2.72%	1.86%	1.97%
101%	2.04%	3.38%	1.41%	2.52%
102%	1.58%	4.12%	1.04%	3.15%
103%	1.21%	4.94%	0.75%	3.85%
104%	0.91%	5.83%	0.53%	4.61%
105%	0.67%	6.79%	0.36%	5.43%

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%	5.14%	0.18%
96%	5.32%	0.59%	4.25%	0.31%
97%	4.37%	0.87%	3.42%	0.51%
98%	3.51%	1.23%	2.68%	0.78%
99%	2.75%	1.68%	2.03%	1.14%
100%	2.11%	2.24%	1.48%	1.59%
101%	1.57%	2.91%	1.04%	2.15%
102%	1.14%	3.67%	0.70%	2.80%
103%	0.81%	4.53%	0.46%	3.54%
104%	0.56%	5.47%	0.28%	4.35%
105%	0.38%	6.48%	0.17%	5.22%

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%	6.51%	0.57%	5.31%	0.38%
96%	5.52%	0.80%	4.48%	0.56%
97%	4.61%	1.11%	3.71%	0.81%
98%	3.78%	1.50%	3.02%	1.12%
99%	3.05%	1.98%	2.40%	1.51%
100%	2.41%	2.55%	1.87%	1.98%
101%	1.87%	3.21%	1.42%	2.53%
102%	1.42%	3.96%	1.05%	3.16%
103%	1.06%	4.79%	0.76%	3.86%
104%	0.77%	5.69%	0.54%	4.62%
105%	0.56%	6.67%	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%	8.99%	3.09%	6.77%	1.87%
96%	8.22%	3.53%	6.11%	2.21%
97%	7.50%	4.02%	5.48%	2.59%
98%	6.83%	4.55%	4.90%	3.01%
99%	6.19%	5.12%	4.36%	3.47%
100%	5.59%	5.73%	3.85%	3.97%
101%	5.04%	6.38%	3.39%	4.51%
102%	4.53%	7.07%	2.97%	5.09%
103%	4.05%	7.80%	2.59%	5.70%
104%	3.62%	8.57%	2.25%	6.36%
105%	3.22%	9.37%	1.94%	7.05%

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%	8.12%	2.21%	6.25%	1.34%
96%	7.31%	2.62%	5.55%	1.65%
97%	6.55%	3.07%	4.89%	2.00%
98%	5.85%	3.57%	4.28%	2.39%
99%	5.19%	4.12%	3.73%	2.84%
100%	4.59%	4.72%	3.22%	3.33%
101%	4.03%	5.37%	2.76%	3.87%
102%	3.53%	6.07%	2.35%	4.46%
103%	3.07%	6.82%	1.98%	5.09%
104%	2.66%	7.61%	1.66%	5.77%
105%	2.29%	8.44%	1.38%	6.48%

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%	9.76%	3.87%	7.70%	2.80%
96%	9.03%	4.34%	7.08%	3.18%
97%	8.33%	4.85%	6.49%	3.60%
98%	7.67%	5.40%	5.93%	4.04%
99%	7.05%	5.98%	5.41%	4.52%
100%	6.46%	6.60%	4.92%	5.03%
101%	5.91%	7.25%	4.46%	5.57%
102%	5.39%	7.94%	4.03%	6.14%
103%	4.91%	8.66%	3.63%	6.74%
104%	4.46%	9.41%	3.27%	7.38%
105%	4.04%	10.20%	2.93%	8.04%

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%	8.63%	2.73%	6.81%	1.91%
96%	7.86%	3.16%	6.15%	2.25%
97%	7.12%	3.64%	5.53%	2.63%
98%	6.43%	4.16%	4.94%	3.06%
99%	5.79%	4.72%	4.40%	3.52%
100%	5.19%	5.33%	3.90%	4.02%
101%	4.64%	5.98%	3.44%	4.56%
102%	4.13%	6.67%	3.02%	5.13%
103%	3.66%	7.41%	2.64%	5.75%
104%	3.23%	8.18%	2.29%	6.40%
105%	2.84%	8.99%	1.99%	7.09%

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%	9.59%	3.69%	7.65%	2.75%
96%	8.85%	4.16%	7.03%	3.13%
97%	8.15%	4.67%	6.44%	3.54%
98%	7.48%	5.21%	5.88%	3.99%
99%	6.86%	5.79%	5.35%	4.47%
100%	6.27%	6.40%	4.86%	4.97%
101%	5.71%	7.06%	4.40%	5.52%
102%	5.20%	7.74%	3.97%	6.09%
103%	4.72%	8.47%	3.58%	6.69%
104%	4.27%	9.22%	3.21%	7.32%
105%	3.86%	10.01%	2.87%	7.98%

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%	6.77%	0.84%	5.44%	0.51%
96%	5.83%	1.12%	4.64%	0.72%
97%	4.96%	1.47%	3.89%	0.99%
98%	4.17%	1.89%	3.22%	1.32%
99%	3.46%	2.39%	2.61%	1.73%
100%	2.83%	2.97%	2.09%	2.20%
101%	2.28%	3.62%	1.63%	2.75%
102%	1.82%	4.36%	1.26%	3.36%
103%	1.43%	5.16%	0.95%	4.05%
104%	1.10%	6.03%	0.70%	4.79%
105%	0.84%	6.96%	0.51%	5.58%

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%	0.19%
97%	4.37%	0.87%	3.27%	0.35%
98%	3.51%	1.23%	2.49%	0.58%
99%	2.75%	1.68%	1.81%	0.92%
100%	2.11%	2.24%	1.25%	1.37%
101%	1.57%	2.91%	0.82%	1.93%
102%	1.14%	3.67%	0.51%	2.61%
103%	0.81%	4.53%	0.30%	3.37%
104%	0.56%	5.47%	0.16%	4.22%
105%	0.38%	6.48%	0.08%	5.12%

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%	6.93%	1.01%	5.33%	0.40%
96%	6.02%	1.31%	4.51%	0.58%
97%	5.17%	1.68%	3.74%	0.83%
98%	4.40%	2.12%	3.05%	1.15%
99%	3.70%	2.63%	2.43%	1.54%
100%	3.07%	3.21%	1.90%	2.01%
101%	2.52%	3.86%	1.45%	2.56%
102%	2.05%	4.59%	1.08%	3.19%
103%	1.64%	5.38%	0.79%	3.88%
104%	1.30%	6.24%	0.56%	4.64%
105%	1.02%	7.15%	0.39%	5.46%

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%	6.57%	0.64%	5.21%	0.27%
96%	5.60%	0.89%	4.35%	0.42%
97%	4.70%	1.21%	3.55%	0.64%
98%	3.89%	1.61%	2.83%	0.93%
99%	3.16%	2.09%	2.20%	1.31%
100%	2.52%	2.66%	1.66%	1.77%
101%	1.98%	3.32%	1.21%	2.32%
102%	1.53%	4.06%	0.86%	2.96%
103%	1.16%	4.89%	0.59%	3.68%
104%	0.86%	5.78%	0.39%	4.47%
105%	0.63%	6.74%	0.25%	5.31%

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%	6.77%	0.85%	5.54%	0.62%
96%	5.84%	1.13%	4.76%	0.84%
97%	4.97%	1.48%	4.03%	1.13%
98%	4.18%	1.90%	3.37%	1.47%
99%	3.47%	2.40%	2.77%	1.88%
100%	2.84%	2.98%	2.25%	2.36%
101%	2.30%	3.64%	1.79%	2.91%
102%	1.83%	4.37%	1.41%	3.52%
103%	1.44%	5.17%	1.09%	4.19%
104%	1.11%	6.04%	0.83%	4.92%
105%	0.85%	6.97%	0.62%	5.70%

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%	7.22%	1.30%	5.70%	0.78%
96%	6.34%	1.64%	4.94%	1.03%
97%	5.52%	2.03%	4.24%	1.34%
98%	4.77%	2.49%	3.59%	1.70%
99%	4.08%	3.01%	3.01%	2.12%
100%	3.46%	3.60%	2.49%	2.60%
101%	2.91%	4.25%	2.03%	3.14%
102%	2.43%	4.97%	1.64%	3.75%
103%	2.00%	5.74%	1.30%	4.41%
104%	1.64%	6.58%	1.02%	5.12%
105%	1.33%	7.46%	0.79%	5.88%

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%	7.57%	1.66%	5.96%	1.05%
96%	6.73%	2.03%	5.23%	1.33%
97%	5.94%	2.45%	4.55%	1.66%
98%	5.21%	2.93%	3.93%	2.04%
99%	4.53%	3.47%	3.36%	2.47%
100%	3.92%	4.06%	2.84%	2.96%
101%	3.37%	4.71%	2.39%	3.50%
102%	2.87%	5.42%	1.98%	4.09%
103%	2.43%	6.18%	1.63%	4.74%
104%	2.05%	6.99%	1.33%	5.43%
105%	1.71%	7.85%	1.07%	6.17%

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%	7.74%	1.83%	6.09%	1.18%
96%	6.91%	2.21%	5.38%	1.47%
97%	6.13%	2.65%	4.71%	1.81%
98%	5.41%	3.13%	4.09%	2.20%
99%	4.74%	3.67%	3.53%	2.64%
100%	4.13%	4.27%	3.02%	3.13%
101%	3.58%	4.92%	2.56%	3.67%
102%	3.08%	5.62%	2.15%	4.26%
103%	2.63%	6.38%	1.79%	4.90%
104%	2.24%	7.18%	1.48%	5.58%
105%	1.89%	8.03%	1.21%	6.31%

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%	4.14%	0.19%
97%	4.37%	0.87%	3.27%	0.34%
98%	3.51%	1.23%	2.48%	0.57%
99%	2.75%	1.68%	1.80%	0.91%
100%	2.11%	2.24%	1.24%	1.36%
101%	1.57%	2.91%	0.81%	1.92%
102%	1.14%	3.67%	0.50%	2.59%
103%	0.81%	4.53%	0.29%	3.37%
104%	0.56%	5.47%	0.16%	4.21%
105%	0.38%	6.48%	0.08%	5.12%

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%	5.04%	0.07%
96%	5.32%	0.59%	4.10%	0.15%
97%	4.37%	0.87%	3.22%	0.28%
98%	3.51%	1.23%	2.41%	0.50%
99%	2.75%	1.68%	1.72%	0.83%
100%	2.11%	2.24%	1.16%	1.27%
101%	1.57%	2.91%	0.73%	1.84%
102%	1.14%	3.67%	0.43%	2.52%
103%	0.81%	4.53%	0.24%	3.31%
104%	0.56%	5.47%	0.12%	4.17%
105%	0.38%	6.48%	0.06%	5.09%

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