



财通证券场外期权报价单

日期：2018年01月08日

| 指数期权报价 | | | | 沪深 300 | | | 上证 50 | | | 中证 500 | | |
|--------------|-------|-------|------|--------|-------|-------|-------|-------|-------|--------|-------|-------|
| 结构方向 | 行权价 1 | 行权价 2 | 障碍价 | 30 天 | 90 天 | 180 天 | 30 天 | 90 天 | 180 天 | 30 天 | 90 天 | 180 天 |
| 欧式看涨 | 100% | / | / | 2.25% | 3.44% | 4.24% | 2.43% | 3.78% | 4.82% | 2.17% | 3.60% | 5.03% |
| 欧式看跌 | 100% | / | / | 2.05% | 3.18% | 3.97% | 2.04% | 2.90% | 3.75% | 2.63% | 4.60% | 6.59% |
| 牛市价差 | 100% | 106% | / | 2.00% | 2.54% | 2.85% | 2.11% | 2.69% | 3.02% | 1.92% | 2.51% | 2.93% |
| 熊市价差 | 94% | 100% | / | 1.89% | 2.50% | 2.87% | 1.86% | 2.30% | 2.68% | 2.34% | 3.19% | 3.77% |
| 单鲨看涨 (补偿为 0) | 103% | / | 113% | 0.92% | 1.50% | 1.77% | 0.39% | 0.62% | 0.94% | 1.03% | 1.60% | 1.78% |
| 单鲨看跌 (补偿为 0) | 97% | / | 87% | 0.89% | 1.58% | 1.94% | 0.97% | 1.03% | 1.27% | 1.03% | 1.87% | 2.12% |

注：报价仅供参考，如需询价请联系 0571-87823298，otc@ctsec.com

| 商品期货期权报价 | 沪金 | 沪铜 | 螺纹 | 铁矿石 | PTA | 玉米 |
|-----------------|-------|-------|-------|-------|-------|-------|
| ATM 欧式看涨 (30 天) | 1.20% | 2.45% | 3.75% | 5.35% | 2.61% | 2.05% |
| ATM 欧式看跌 (30 天) | 1.20% | 2.45% | 3.75% | 5.35% | 2.61% | 2.05% |

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