



财通证券场外期权报价单

日期：2018年09月26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% | / | / | 2.76% | 4.77% | 6.44% | 2.74% | 4.87% | 6.65% | 2.97% | 4.90% | 6.69% |
| 欧式看跌 | 100% | / | / | 3.42% | 5.47% | 7.29% | 3.46% | 5.27% | 6.88% | 3.41% | 6.06% | 8.96% |
| 牛市价差 | 100% | 106% | / | 2.14% | 2.66% | 2.95% | 2.13% | 2.70% | 3.02% | 2.25% | 2.71% | 3.02% |
| 熊市价差 | 94% | 100% | / | 2.66% | 3.18% | 3.55% | 2.69% | 3.10% | 3.42% | 2.63% | 3.41% | 4.02% |
| 单鲨看涨 (补偿为 0) | 103% | / | 113% | 1.12% | 1.41% | 1.42% | 0.39% | 0.62% | 0.94% | 1.34% | 1.35% | 1.51% |
| 单鲨看跌 (补偿为 0) | 97% | / | 87% | 1.15% | 1.69% | 1.69% | 1.22% | 1.44% | 1.76% | 1.47% | 1.63% | 1.70% |

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) | 1.37% | 3.02% | 3.87% | 4.55% | 4.09% | 1.94% |
| ATM 欧式看跌 (30 天) | 1.37% | 3.02% | 3.87% | 4.55% | 4.09% | 1.94% |

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

