



财通证券场外期权报价单

日期：2019年4月15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% | / | / | 4.19% | 6.59% | 9.15% | 4.23% | 6.59% | 9.12% | 4.03% | 6.83% | 9.52% |
| 欧式看跌 | 100% | / | / | 4.29% | 7.09% | 9.98% | 4.21% | 7.08% | 10.05% | 5.07% | 8.61% | 12.11% |
| 牛市价差 | 100% | 106% | / | 2.52% | 2.81% | 3.03% | 2.54% | 2.81% | 3.03% | 2.43% | 2.80% | 3.09% |
| 熊市价差 | 94% | 100% | / | 2.76% | 3.31% | 3.72% | 2.72% | 3.31% | 3.73% | 3.10% | 3.68% | 4.16% |
| 单鲨看涨 (补偿为 0) | 103% | / | 113% | 1.30% | 1.22% | 1.24% | 0.39% | 0.62% | 0.94% | 1.34% | 1.35% | 1.51% |
| 单鲨看跌 (补偿为 0) | 97% | / | 87% | 1.41% | 1.48% | 1.42% | 1.37% | 1.61% | 1.95% | 1.48% | 1.64% | 1.71% |

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) | 1.94% | 2.34% | 3.64% | 4.78% | 3.64% | 2.05% |
| ATM 欧式看跌 (30 天) | 1.94% | 2.34% | 3.64% | 4.78% | 3.64% | 2.05% |

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