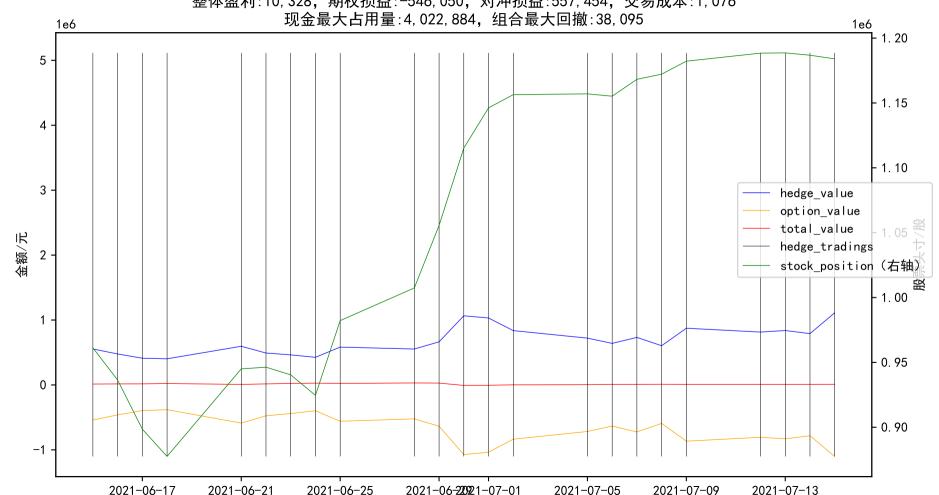
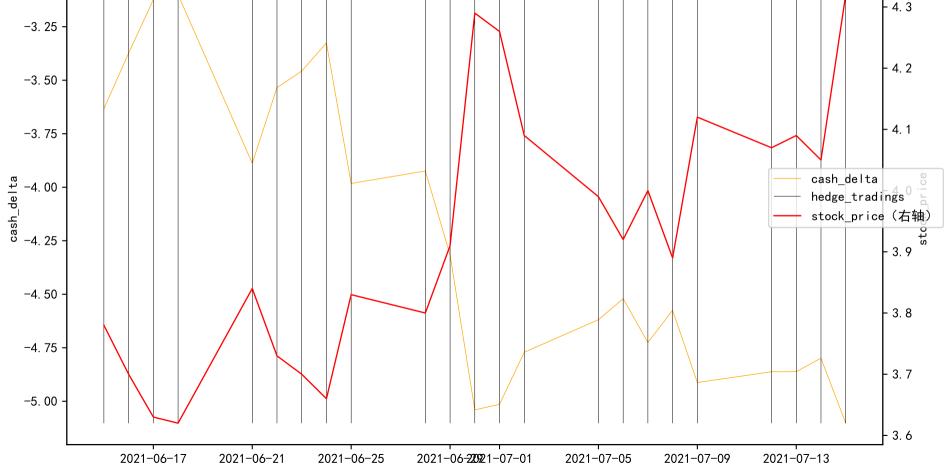
股票期权对冲总览,对冲策略:HedgeHalf

期权类型:参与式看涨,名义金额:5,000,000,标的:600808.SH,期权费:555,000,低执行价:3.43,高执行价:3.81 整体盈利:10,328,期权损益:-546,050,对冲损益:557,454,交易成本:1,076



cash_delta分析,,对冲策略:HedgeHalf ₁期权类型:参与式看涨,名义金额:5,000,000,标的:600808.SH,期权费:555,000,低执行价:3.43,高执行价:3.81 - 4. 3 -3. 25 - 4. 2 -3.50 -- 4. 1 -3. 75 cash_delta hedge_tradings stock_price(右轴) -4. 50 -



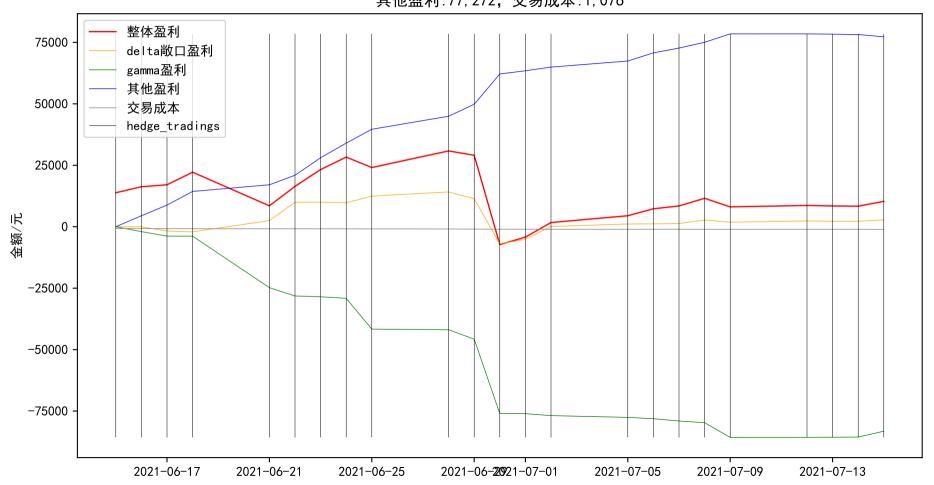
cash_gamma分析,,对冲策略:HedgeHalf



对冲收益分解,对冲策略:HedgeHalf

期权类型:参与式看涨,名义金额:5,000,000,标的:600808.SH,期权费:555,000,低执行价:3.43,高执行价:3.81 整体盈利:10,328,期权初始价值:-540,446,delta敞口盈利:2,774,gamma盈利:-83,196

其他盈利:77,272,交易成本:1,076

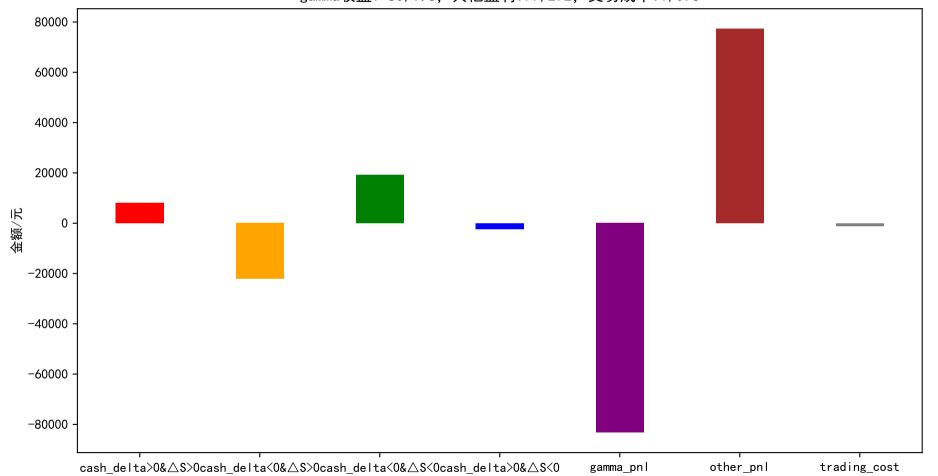


收益拆解,对冲策略:HedgeHalf

期权类型:参与式看涨,名义金额:5,000,000,标的:600808.SH,期权费:555,000,低执行价:3.43,高执行价:3.81

四个累计收益:7,994 -22,109 19,237 -2,347

gamma收益:-83,196,其他盈利:77,272,交易成本:1,076

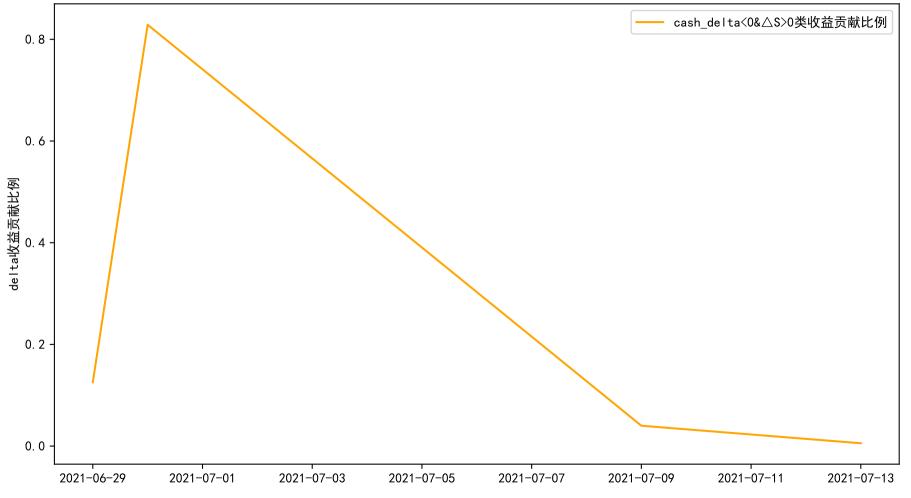


delta敞口收益散点图,对冲策略:HedgeHalf 期权类型:参与式看涨,名义金额:5,000,000,标的:600808.SH,期权费:555,000,低执行价:3.43,高执行价:3.81 0.4 cash_delta>0&△S>0 cash delta<0& \triangle S>0 cash_delta<0&△S<0 cash delta>0&△S<0 0.3 0.2 -价格变动 0.1 -0.0 -0. 1 -250000 -150000 -100000 -50000 0 50000 100000 150000 -200000 cash_delta敞口

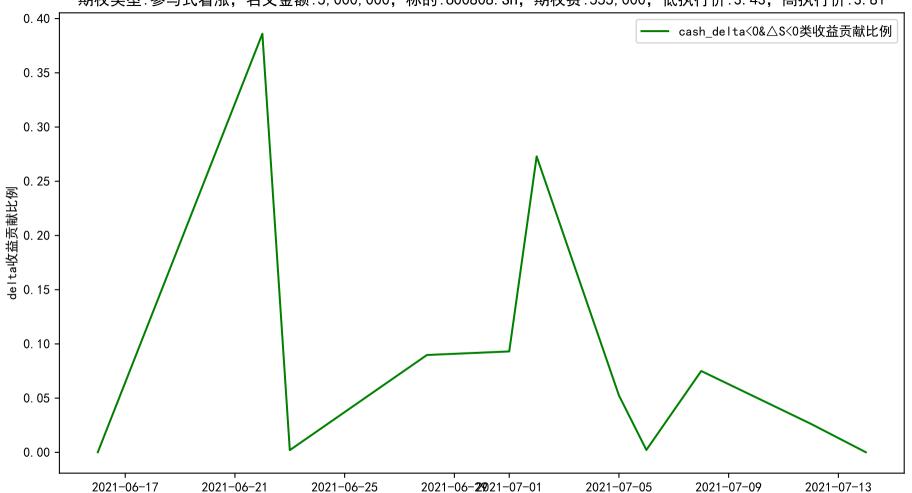
cash_delta>0&△S>0类收益贡献比例分析,对冲策略:HedgeHalf 期权类型:参与式看涨,名义金额:5,000,000,标的:600808.SH,期权费:555,000,低执行价:3.43,高执行价:3.81 0.6 cash delta>0&△S>0类收益贡献比例 0.5 0.4 delta收益贡献比例 0.3 -0. 2 0. 1 0.0 2021-07-09 2021-07-13 2021-06-21 2021-06-25 2021-06-292021-07-01 2021-07-05

cash_delta<0&△S>0类收益贡献比例分析,对冲策略:HedgeHalf

期权类型:参与式看涨,名义金额:5,000,000,标的:600808.SH,期权费:555,000,低执行价:3.43,高执行价:3.81

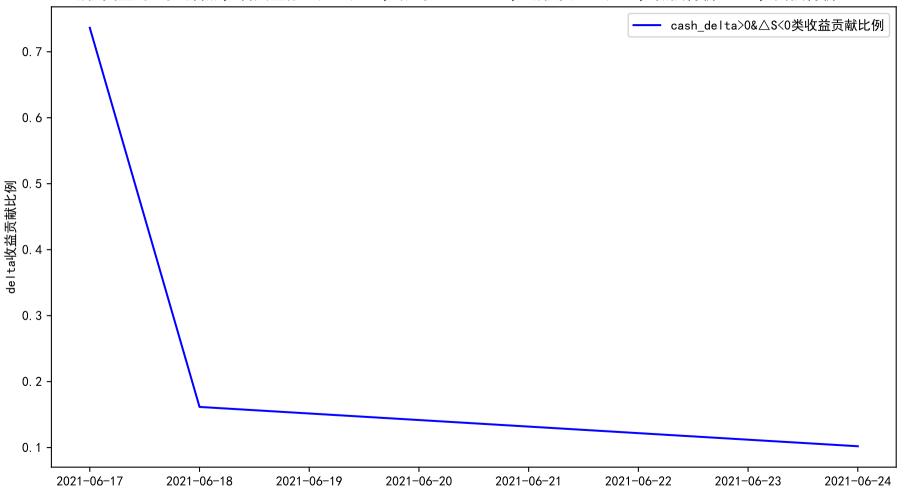


cash_delta<0&△S<0类收益贡献比例分析,对冲策略:HedgeHalf 期权类型:参与式看涨,名义金额:5,000,000,标的:600808.SH,期权费:555,000,低执行价:3.43,高执行价:3.81



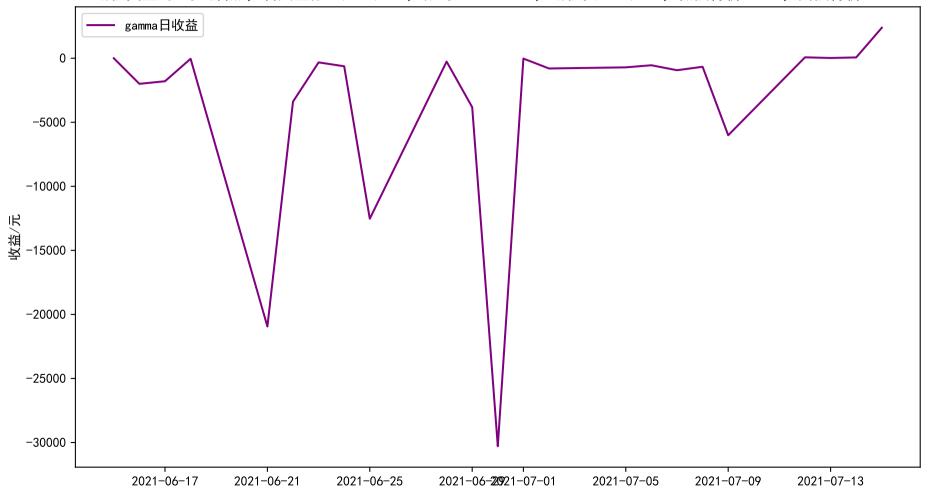
cash_delta>0&△S<0类收益贡献比例分析,对冲策略:HedgeHalf

期权类型:参与式看涨,名义金额:5,000,000,标的:600808.SH,期权费:555,000,低执行价:3.43,高执行价:3.81



gamma日收益,对冲策略:HedgeHalf

期权类型:参与式看涨,名义金额:5,000,000,标的:600808.SH,期权费:555,000,低执行价:3.43,高执行价:3.81



其他日收益,对冲策略:HedgeHalf

期权类型:参与式看涨,名义金额:5,000,000,标的:600808.SH,期权费:555,000,低执行价:3.43,高执行价:3.81 其他日收益 12000 10000 8000 收益/元 6000 4000 2000 0 2021-06-17 2021-06-21 2021-06-25 2021-07-05 2021-07-09 2021-07-13 2021-06-22921-07-01