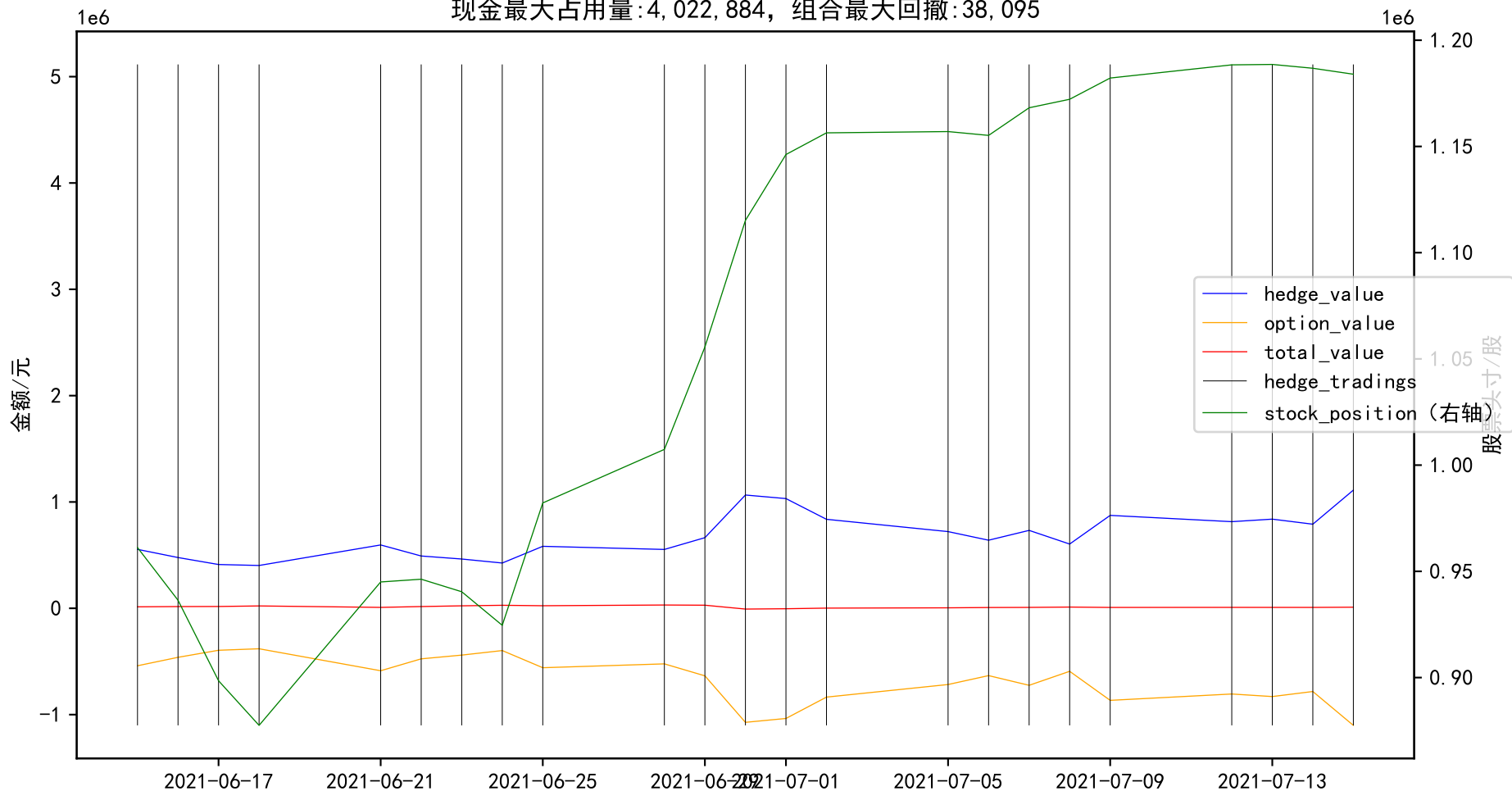


股票期权对冲总览, 对冲策略:HedgeHalf

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

现金最大占用量:4,022,884, 组合最大回撤:38,095

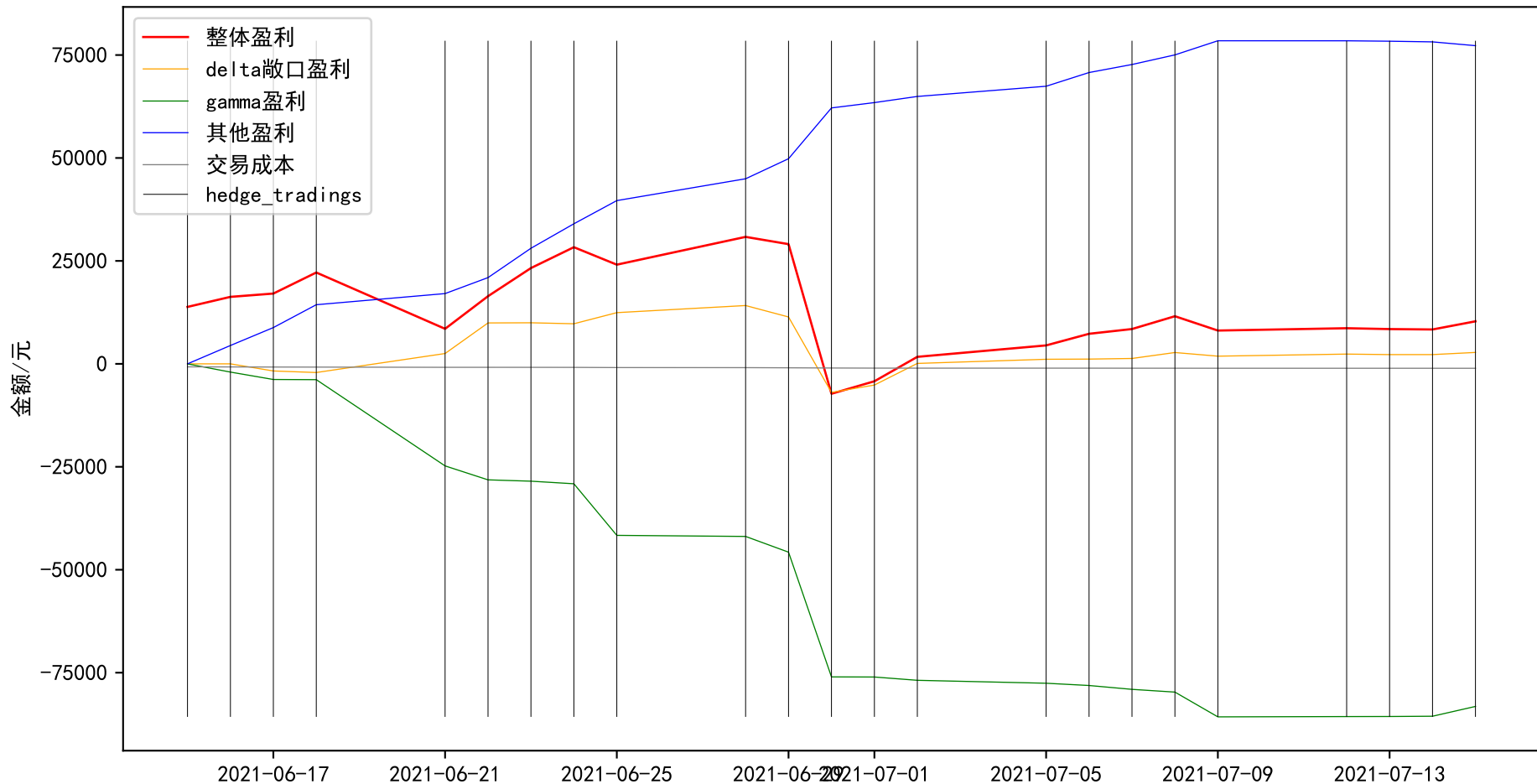


对冲收益分解, 对冲策略:HedgeHalf

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

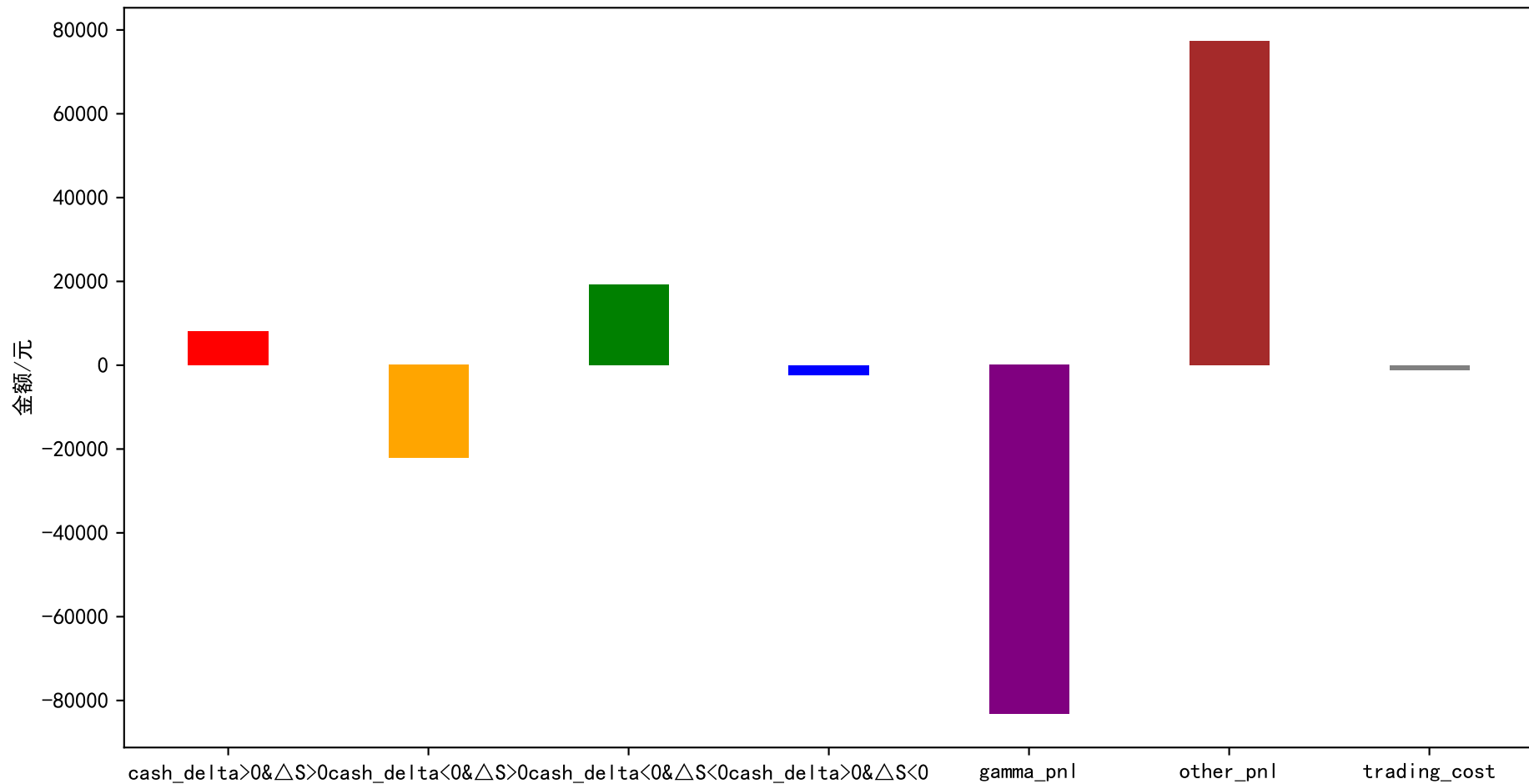


收益拆解，对冲策略:HedgeHalf

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

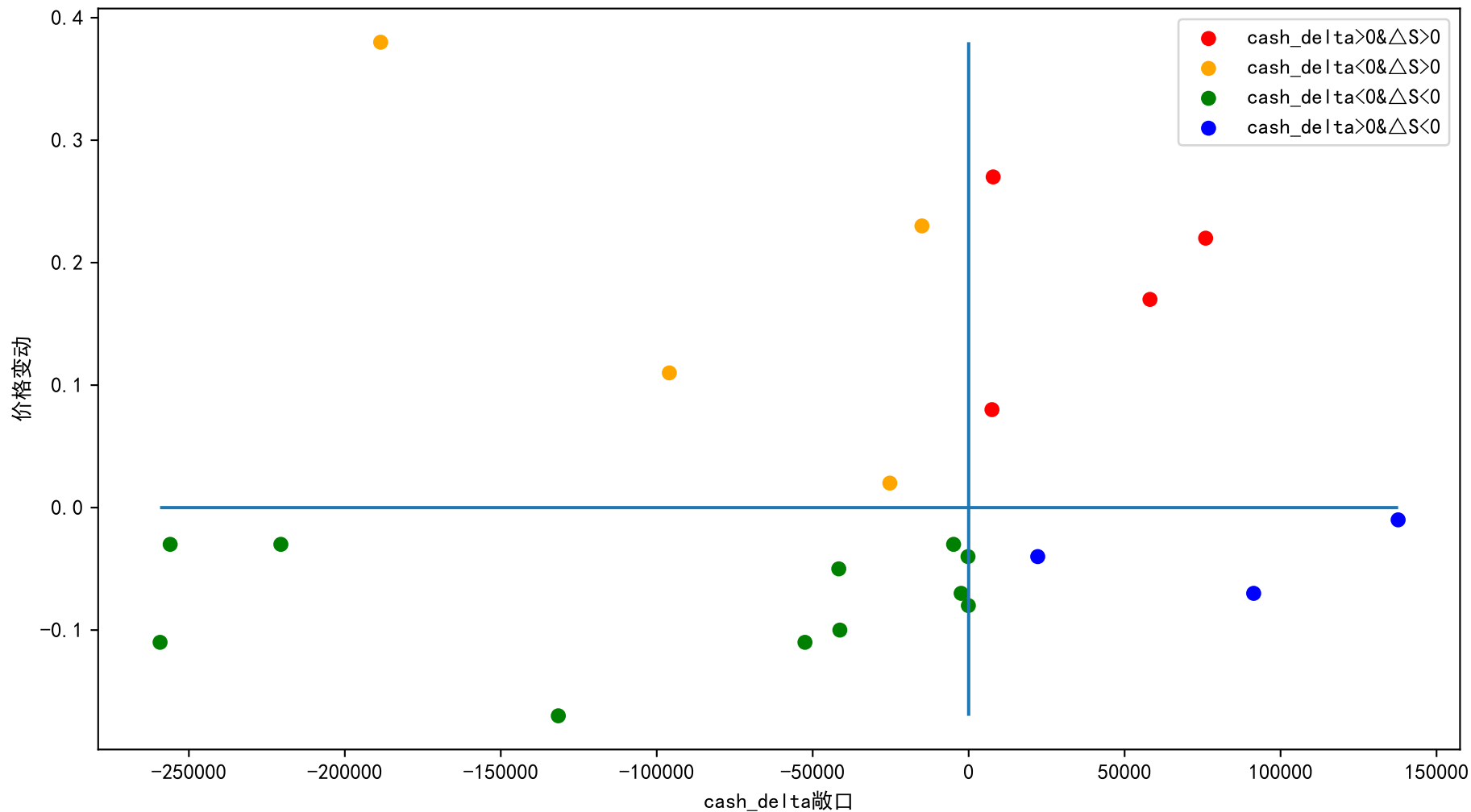
四个累计收益:7,994 -22,109 19,237 -2,347

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



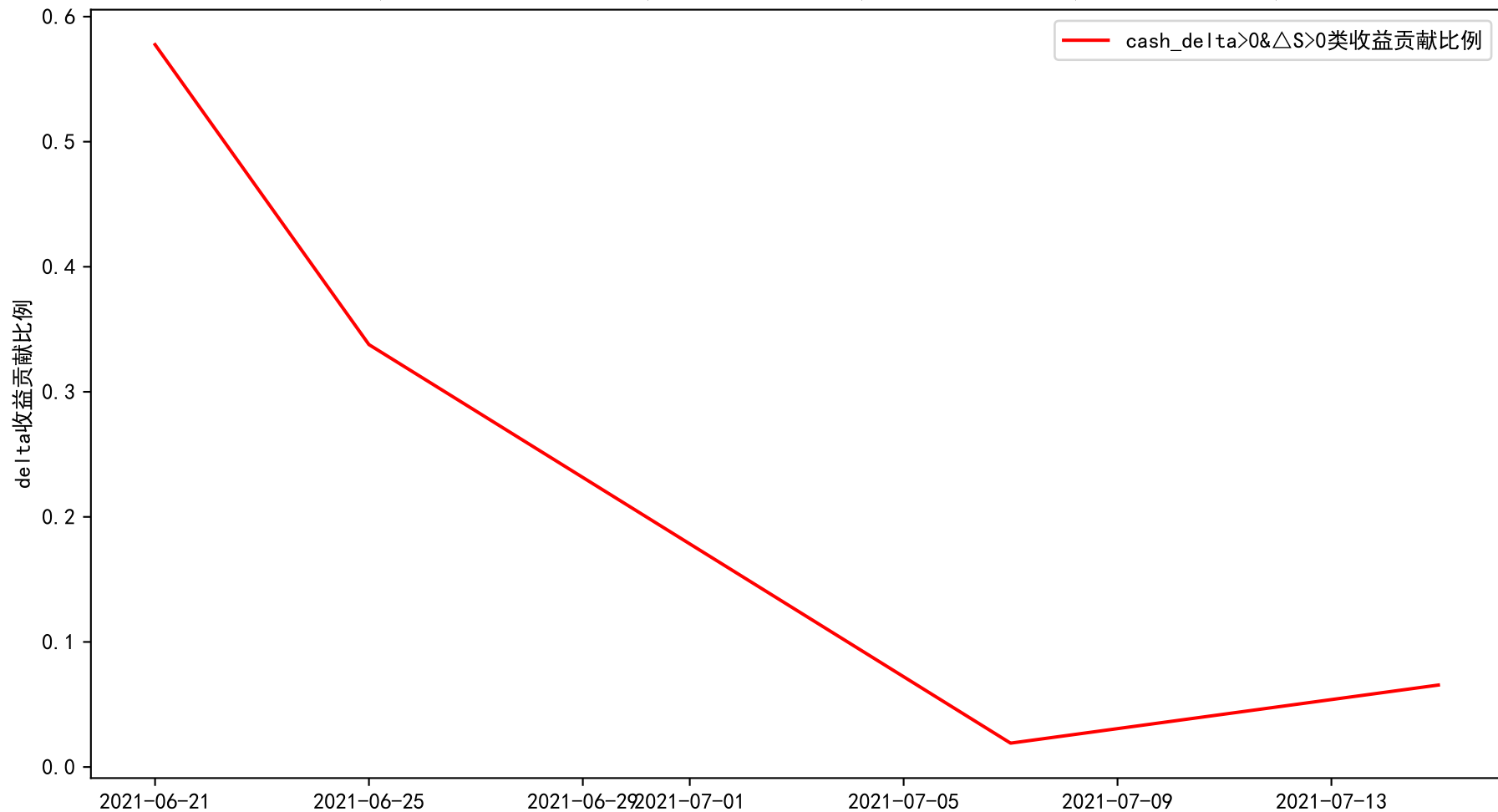
delta敞口收益散点图, 对冲策略:HedgeHalf

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



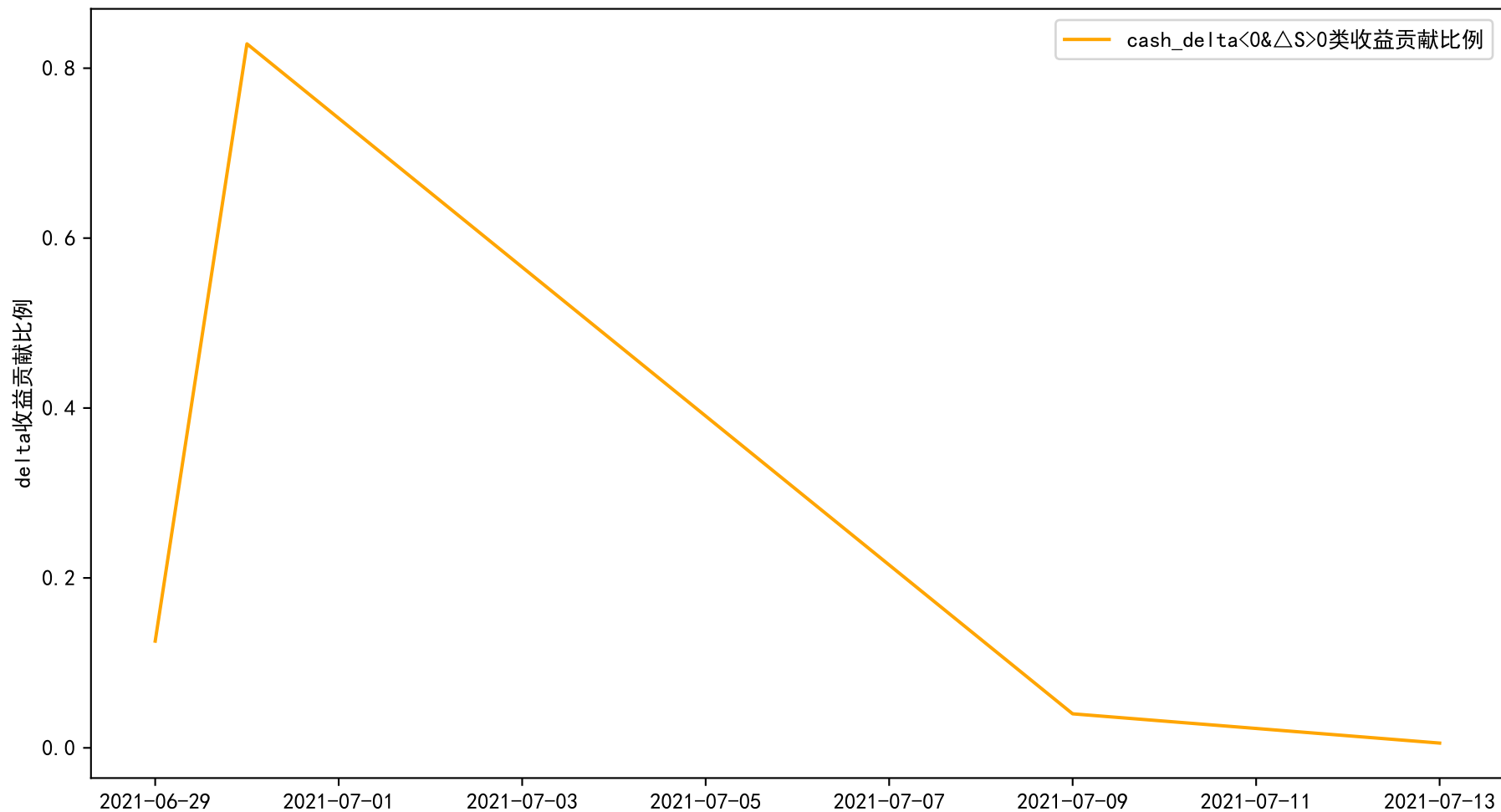
cash_delta>0& ΔS >0类收益贡献比例分析, 对冲策略:HedgeHalf

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

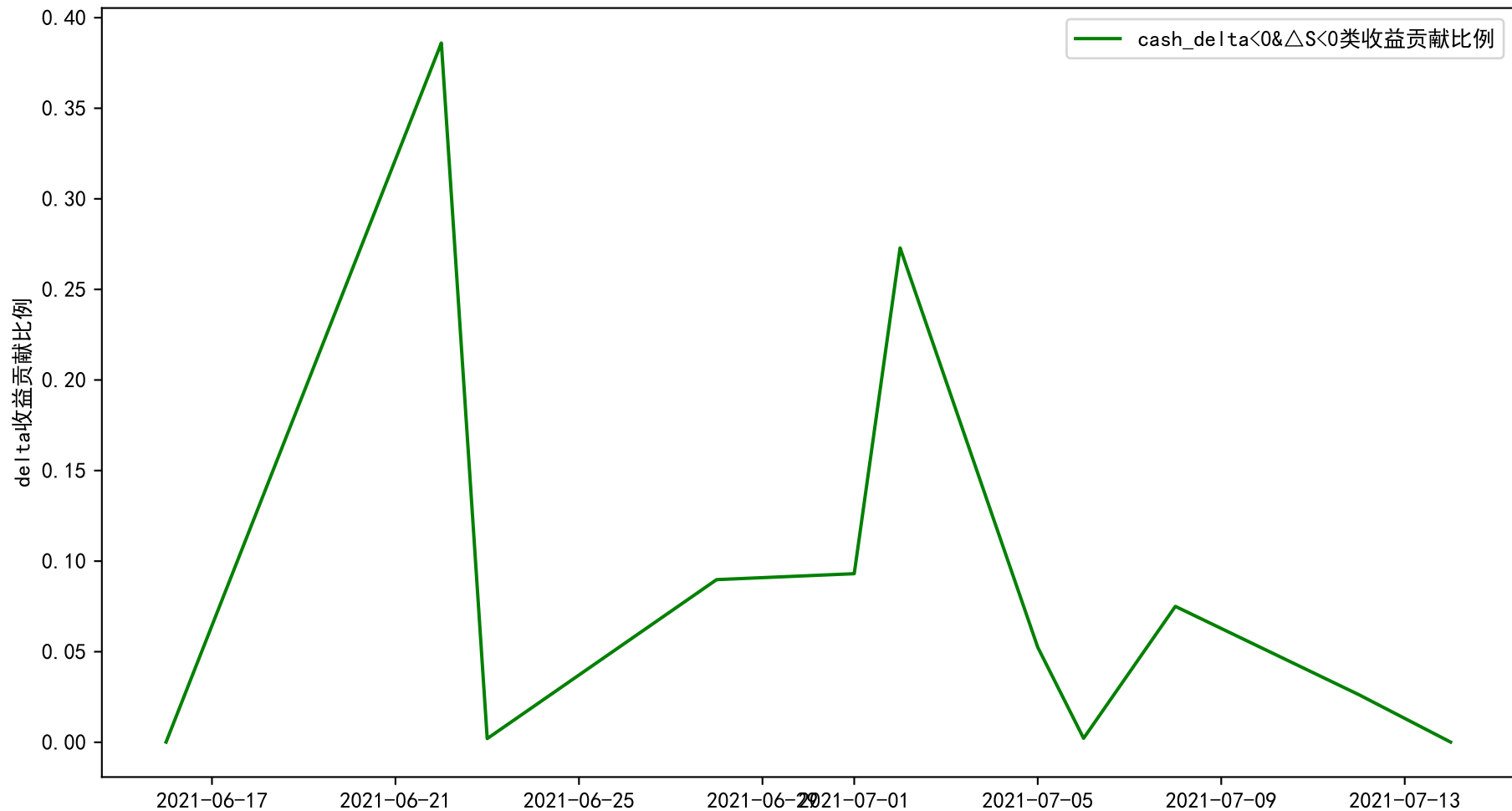


cash_delta<0& ΔS >0类收益贡献比例分析, 对冲策略:HedgeHalf

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

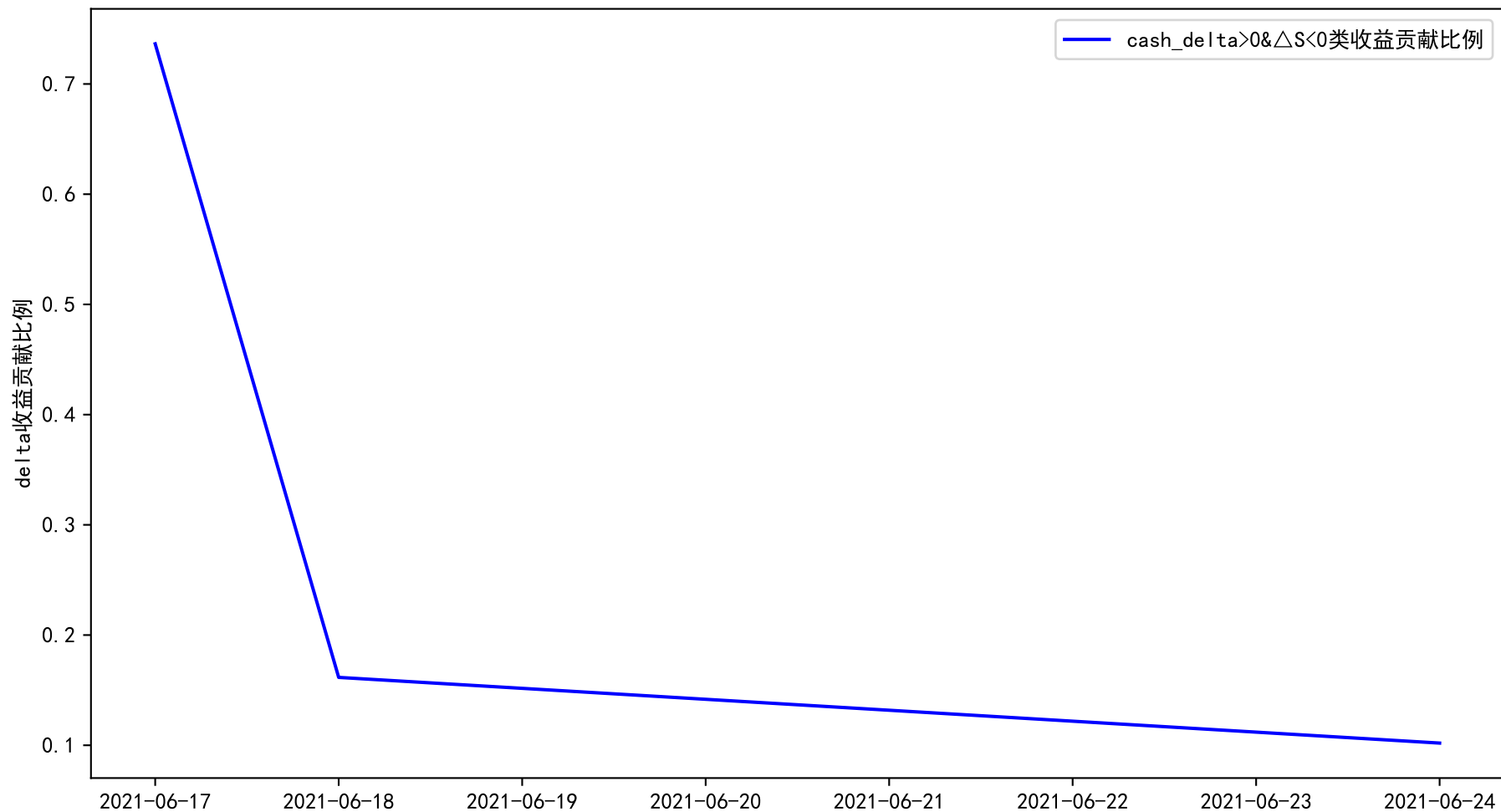


cash_delta<0& Δ S<0类收益贡献比例分析, 对冲策略:HedgeHalf
期权类型:参与式看涨, 名义金额:5,000,000, 标的:600808.SH, 期权费:555,000, 低执行价:3.43, 高执行价:3.81



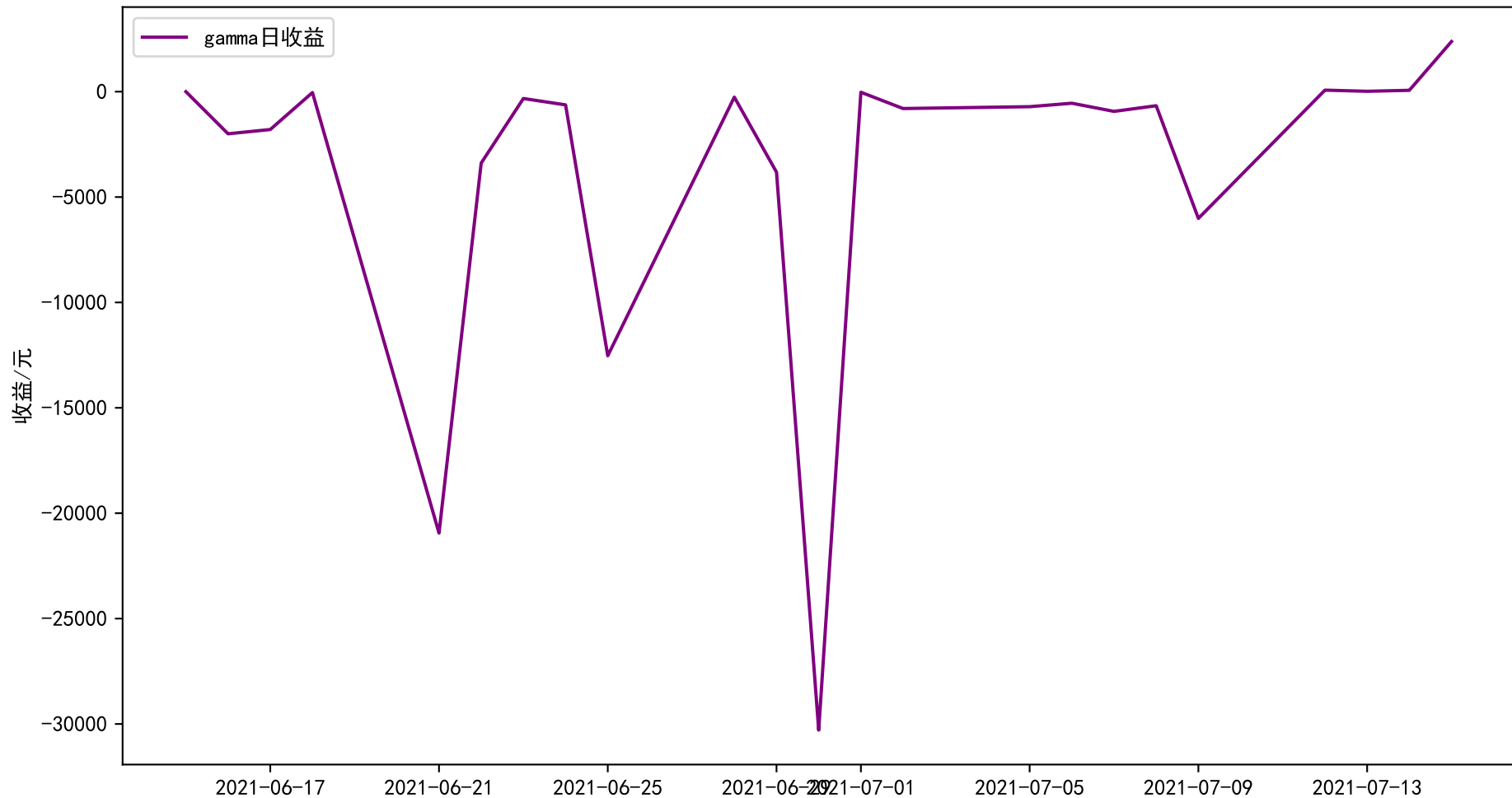
cash_delta>0& ΔS <0类收益贡献比例分析, 对冲策略:HedgeHalf

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

