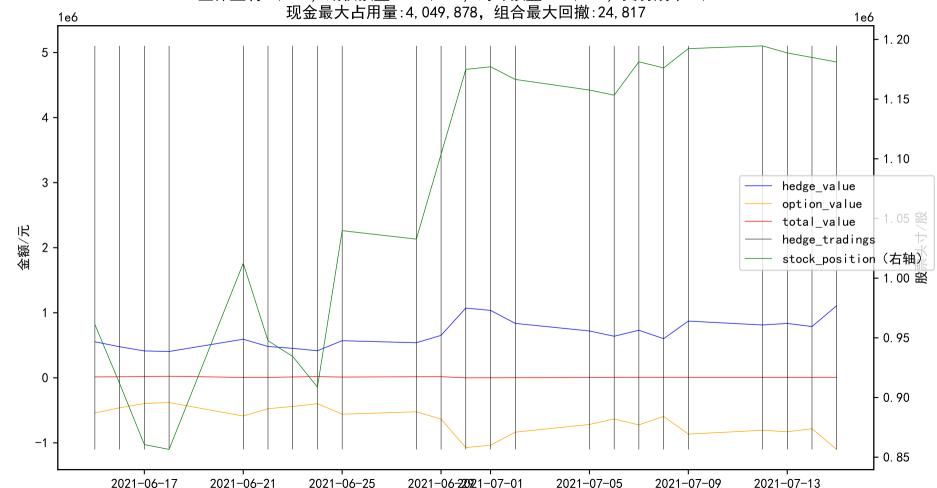
股票期权对冲总览,对冲策略:HedgeAll

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

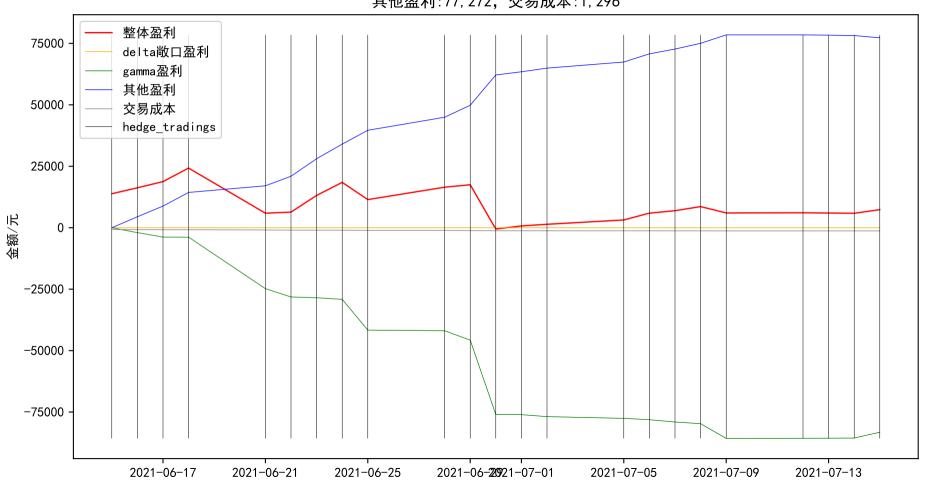
整体盈利:7,350,期权损益:-546,050,对冲损益:554,696,交易成本:1,296



对冲收益分解,对冲策略:HedgeAll

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:7,350,期权初始价值:-540,446,delta敞口盈利:16,gamma盈利:-83,196

其他盈利:77,272,交易成本:1,296

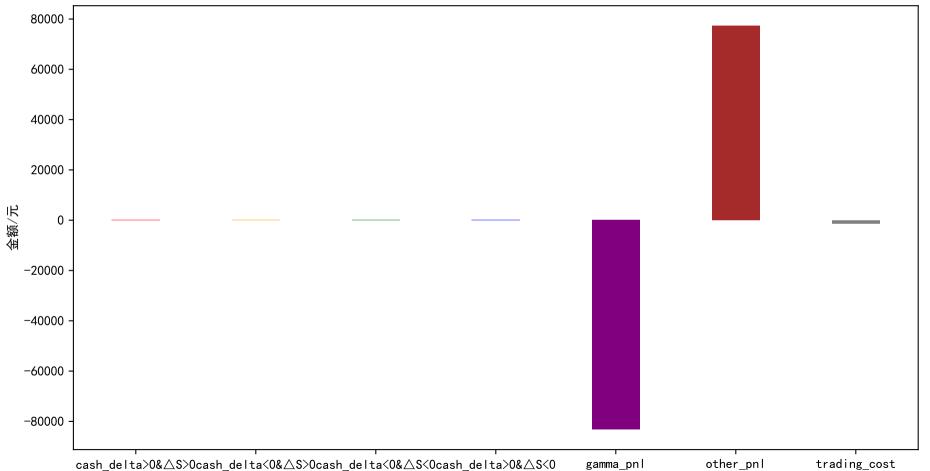


收益拆解,对冲策略:HedgeAll

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:28 -11 7 -8

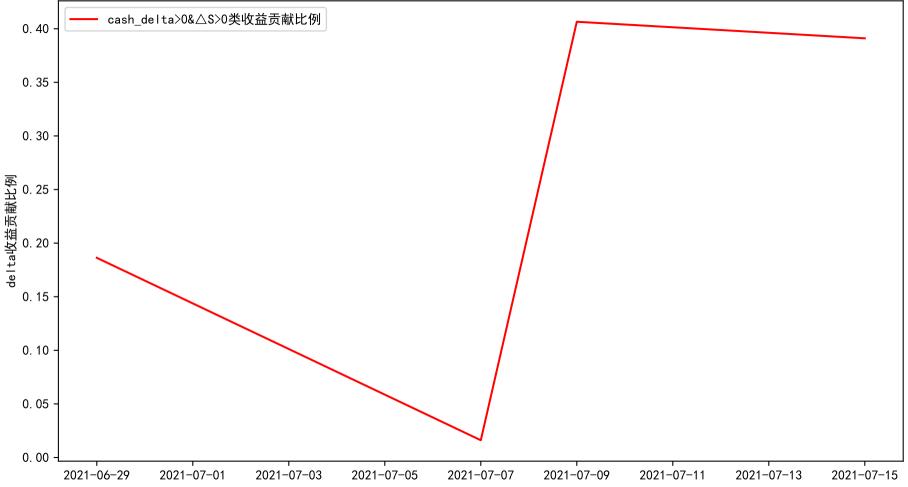
gamma收益:-83,196,其他盈利:77,272,交易成本:1,296



delta敞口收益散点图,对冲策略:HedgeAll 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  $cash_delta<0&\triangle$>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 -Ö 50 100 -100 150 200 -50 cash\_delta敞口

cash\_delta>0&△S>0类收益贡献比例分析,对冲策略:HedgeAll

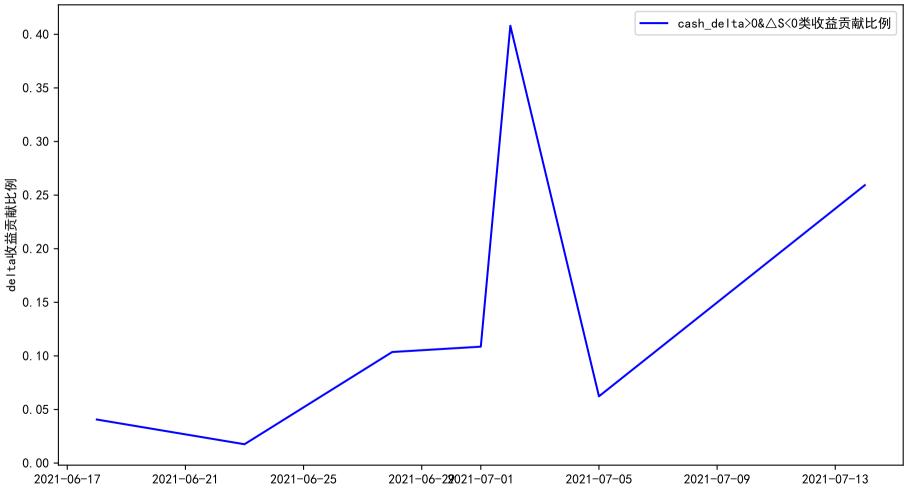
期权类型:参与式看涨,名义金额:5,000,000,标的:600808.SH,期权费:555,000,低执行价:3.43,高执行价:3.81



cash\_delta<0&△S>0类收益贡献比例分析,对冲策略:HedgeAll 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 0.5 cash delta<0&△S>0类收益贡献比例 0.4 delta收益贡献比例 0.0 7.0 0. 1 0.0 2021-06-21 2021-07-13 2021-06-25 2021-06-29 2021-07-01 2021-07-05 2021-07-09

cash\_delta<0&△S<0类收益贡献比例分析,对冲策略:HedgeAll 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 0.35 cash delta<0&△S<0类收益贡献比例 0.30 0. 25 delta收益贡献比例 0. 20 0.15 0.10 0.05 2021-06-17 2021-06-21 2021-06-25 2021-06-2**2**021-07-01 2021-07-05 2021-07-09 2021-07-13 cash\_delta>0&△S<0类收益贡献比例分析,对冲策略:HedgeAll\_

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:HedgeAll 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

2021-06-22921-07-01

2021-07-05

2021-07-09

2021-07-13

0

-5000

-10000

-15000

-20000

-25000

-30000

2021-06-17

2021-06-21

2021-06-25

其他日收益,对冲策略:HedgeAll

