股票期权对冲总览,对冲策略:HedgeAll

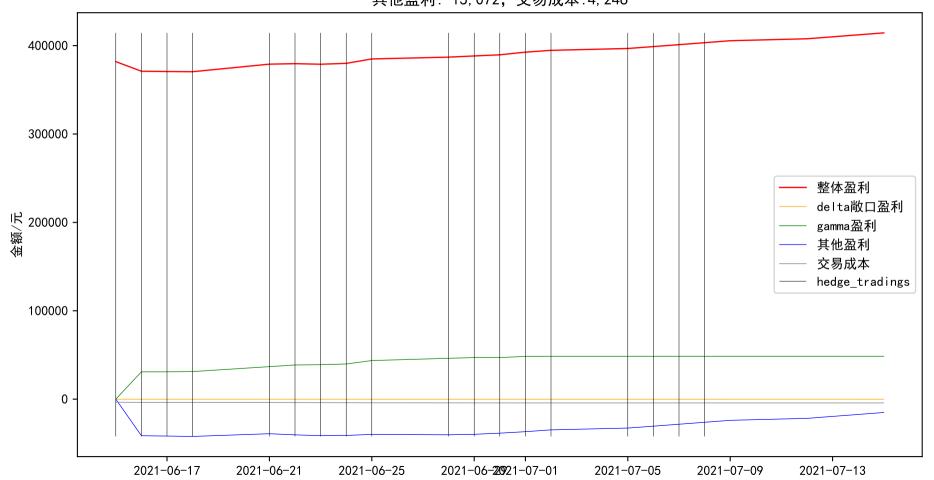
期权类型:看涨价差,名义金额:20,000,000,标的:300180.SZ,期权费:5,776,000,低执行价:3.68,高执行价:5.79 整体盈利:414,414,期权损益:756,988,对冲损益:-338,328,交易成本:4,246 现金最大占用量:13,578,074,组合最大回撤:11,395 1e7 1e6 2.0 - 3. 8 1.5 -- 3. 7 hedge value 1.0 option value total value hedge tradings stock_position(右轴) 3.5 竪 0.5 -3.4 0.0 -- 3. 3 -0.5 2021-06-17 2021-06-21 2021-06-25 2021-06-220921-07-01 2021-07-05 2021-07-09 2021-07-13

金额/元

对冲收益分解,对冲策略:HedgeAll

期权类型:看涨价差,名义金额:20,000,000,标的:300180.SZ,期权费:5,776,000,低执行价:3.68,高执行价:5.79 整体盈利:414,414,期权初始价值:-5,390,756,delta敞口盈利:-15,gamma盈利:48,504

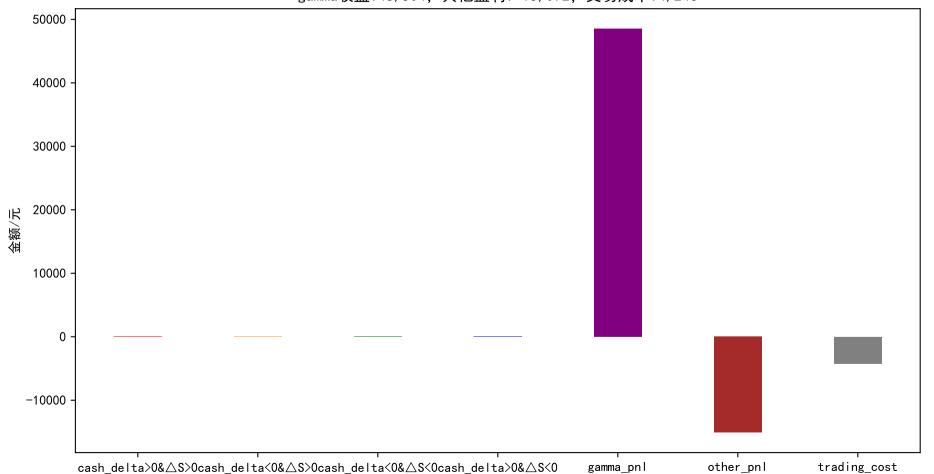
其他盈利:-15,072,交易成本:4,246



收益拆解,对冲策略:HedgeAll

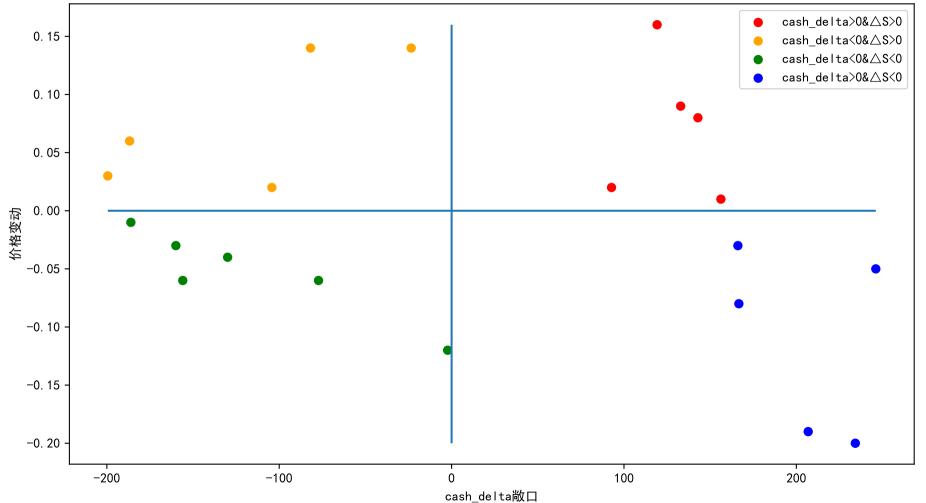
期权类型:看涨价差,名义金额:20,000,000,标的:300180.SZ,期权费:5,776,000,低执行价:3.68,高执行价:5.79 四个累计收益:9 -7 5 -23

gamma收益:48,504,其他盈利:-15,072,交易成本:4,246

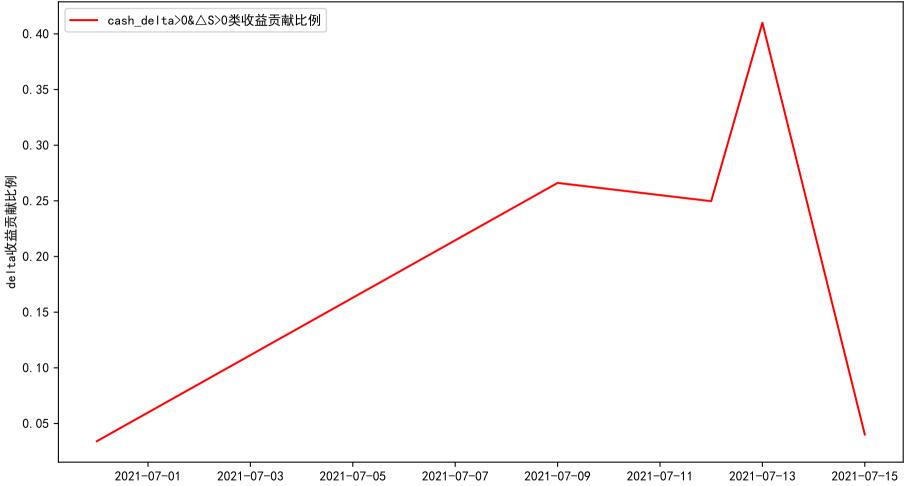


delta敞口收益散点图,对冲策略:HedgeAll

期权类型:看涨价差,名义金额:20,000,000,标的:300180.SZ,期权费:5,776,000,低执行价:3.68,高执行价:5.79

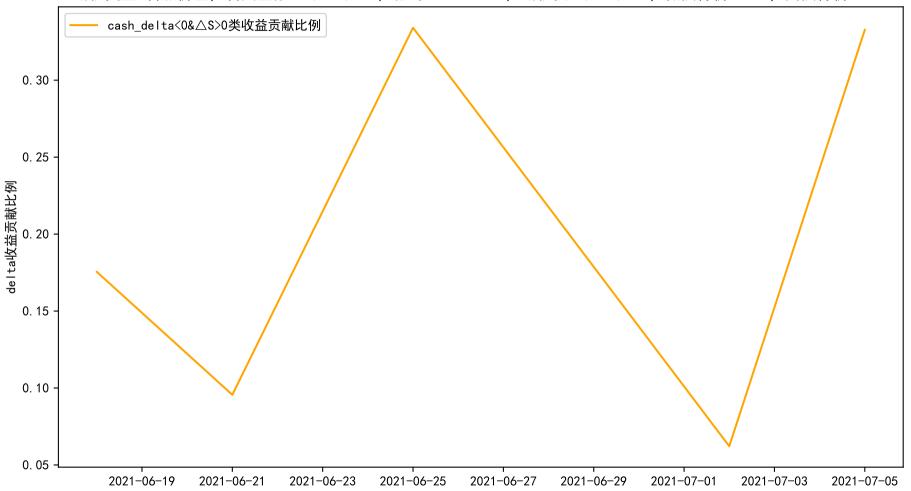


cash_delta>0&△S>0类收益贡献比例分析,对冲策略:HedgeAll 期权类型:看涨价差,名义金额:20,000,000,标的:300180.SZ,期权费:5,776,000,低执行价:3.68,高执行价:5.79

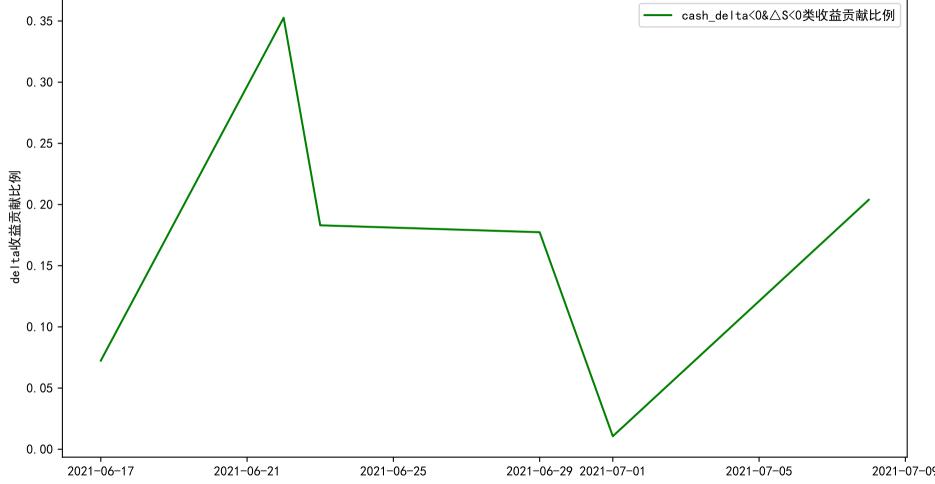


cash_delta<0&△S>0类收益贡献比例分析,对冲策略:HedgeAll

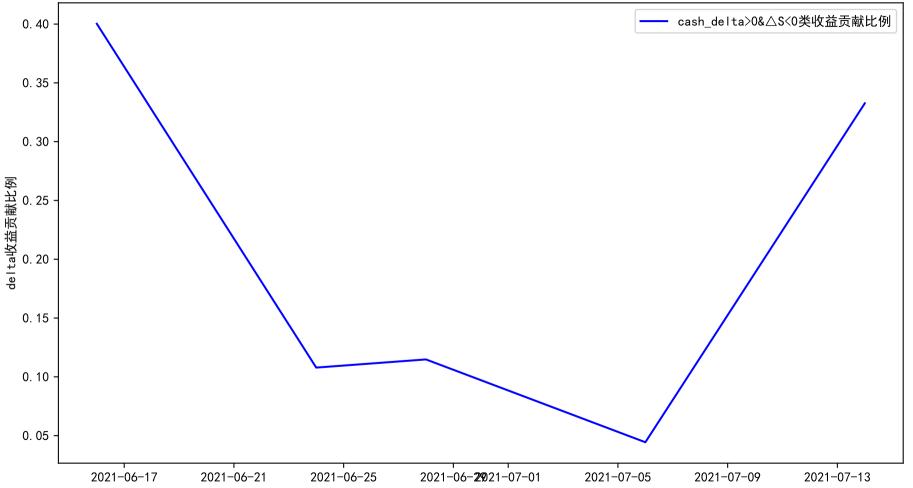
期权类型:看涨价差,名义金额:20,000,000,标的:300180.SZ,期权费:5,776,000,低执行价:3.68,高执行价:5.79



cash_delta<0&△S<0类收益贡献比例分析,对冲策略:HedgeAll 期权类型:看涨价差,名义金额:20,000,000,标的:300180.SZ,期权费:5,776,000,低执行价:3.68,高执行价:5.79

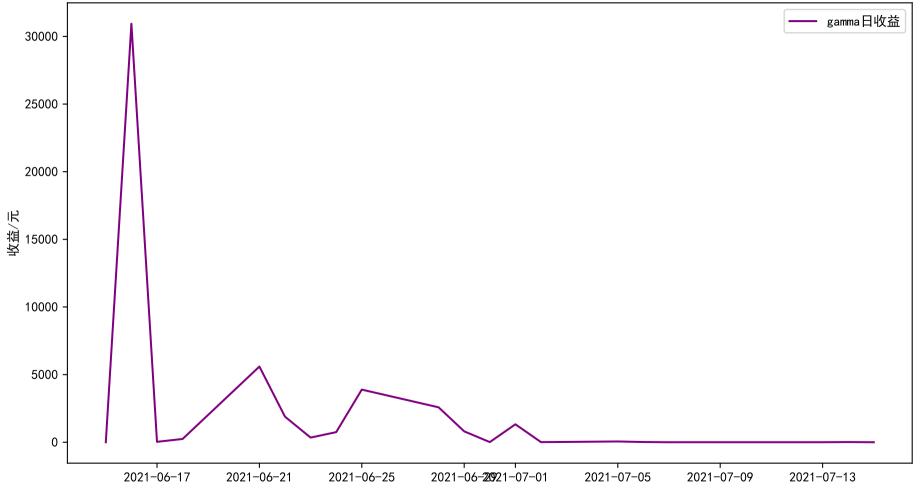


cash_delta>0&△S<0类收益贡献比例分析,对冲策略:HedgeAll 期权类型:看涨价差,名义金额:20,000,000,标的:300180.SZ,期权费:5,776,000,低执行价:3.68,高执行价:5.79



gamma日收益,对冲策略:HedgeAll

期权类型:看涨价差,名义金额: 20, 000, 000, 标的: 300180. SZ, 期权费: 5, 776, 000, 低执行价: 3. 68, 高执行价: 5. 79



其他日收益,对冲策略:HedgeAll

期权类型:看涨价差,名义金额:20,000,000,标的:300180.SZ,期权费:5,776,000,低执行价:3.68,高执行价:5.79

