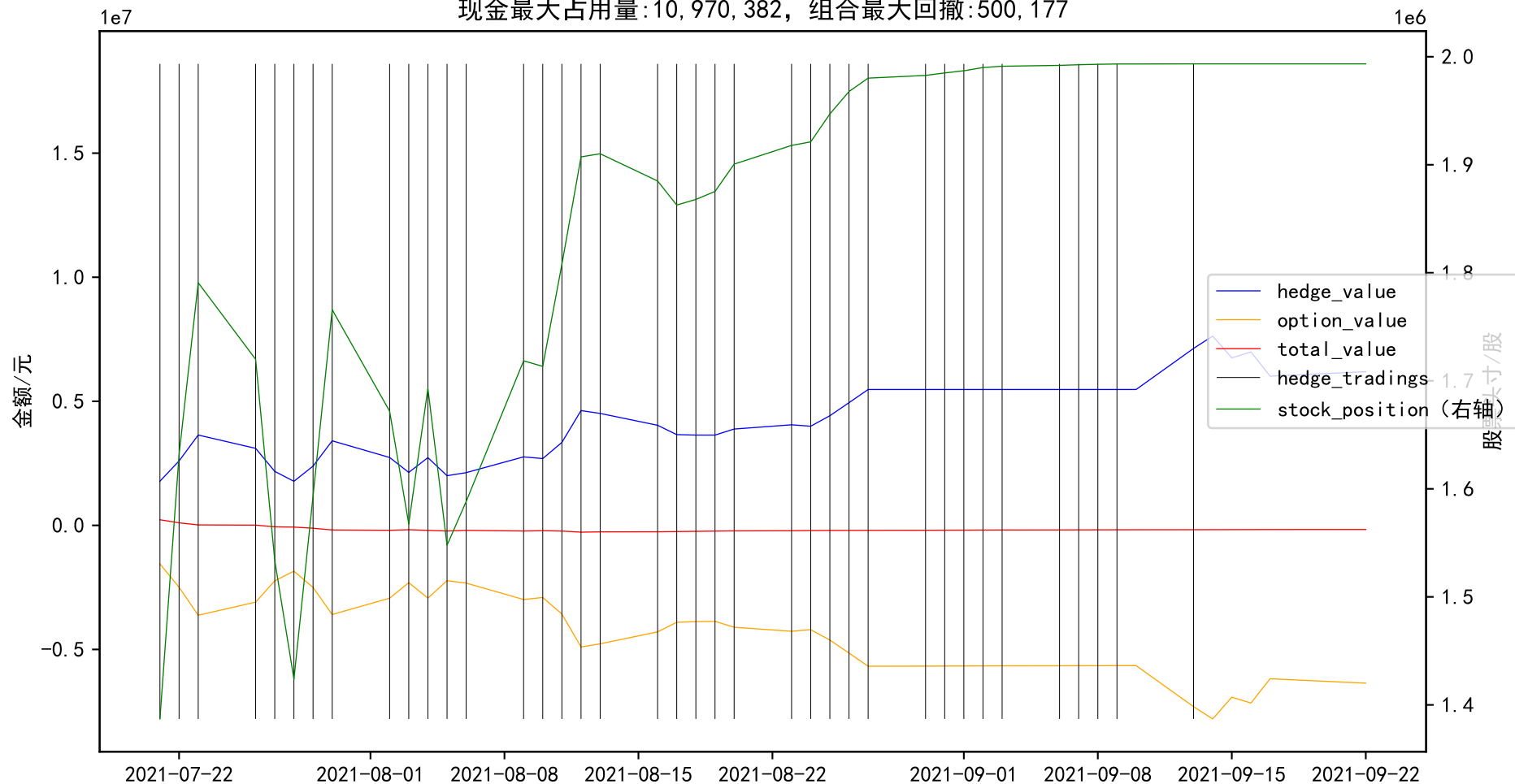


股票期权对冲总览，对冲策略:HedgeAll

期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42

整体盈利:-166,012, 期权损益:-4,578,004, 对冲损益:4,416,502, 交易成本:4,510

现金最大占用量:10,970,382, 组合最大回撤:500,177

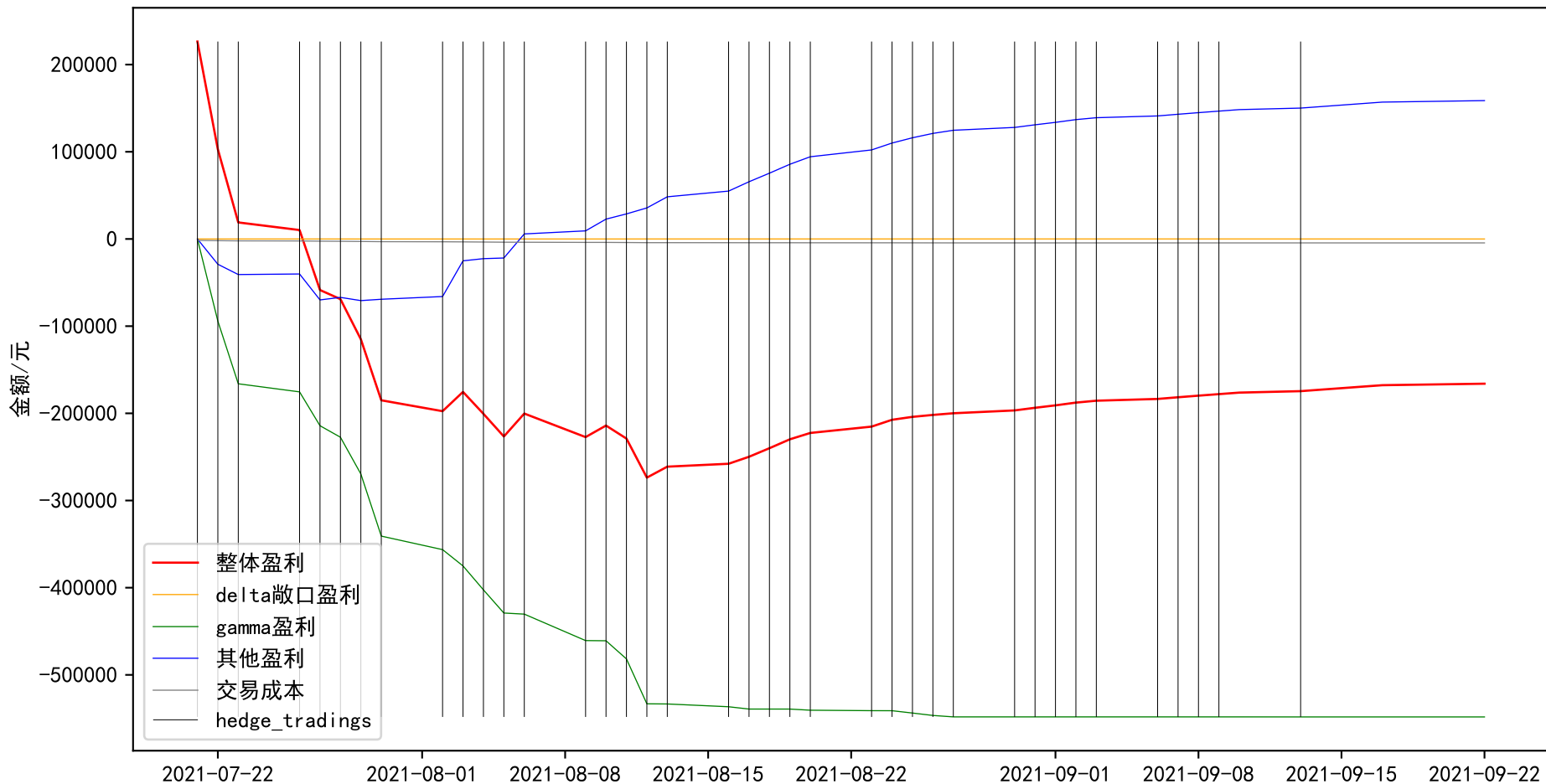


对冲收益分解, 对冲策略:HedgeAll

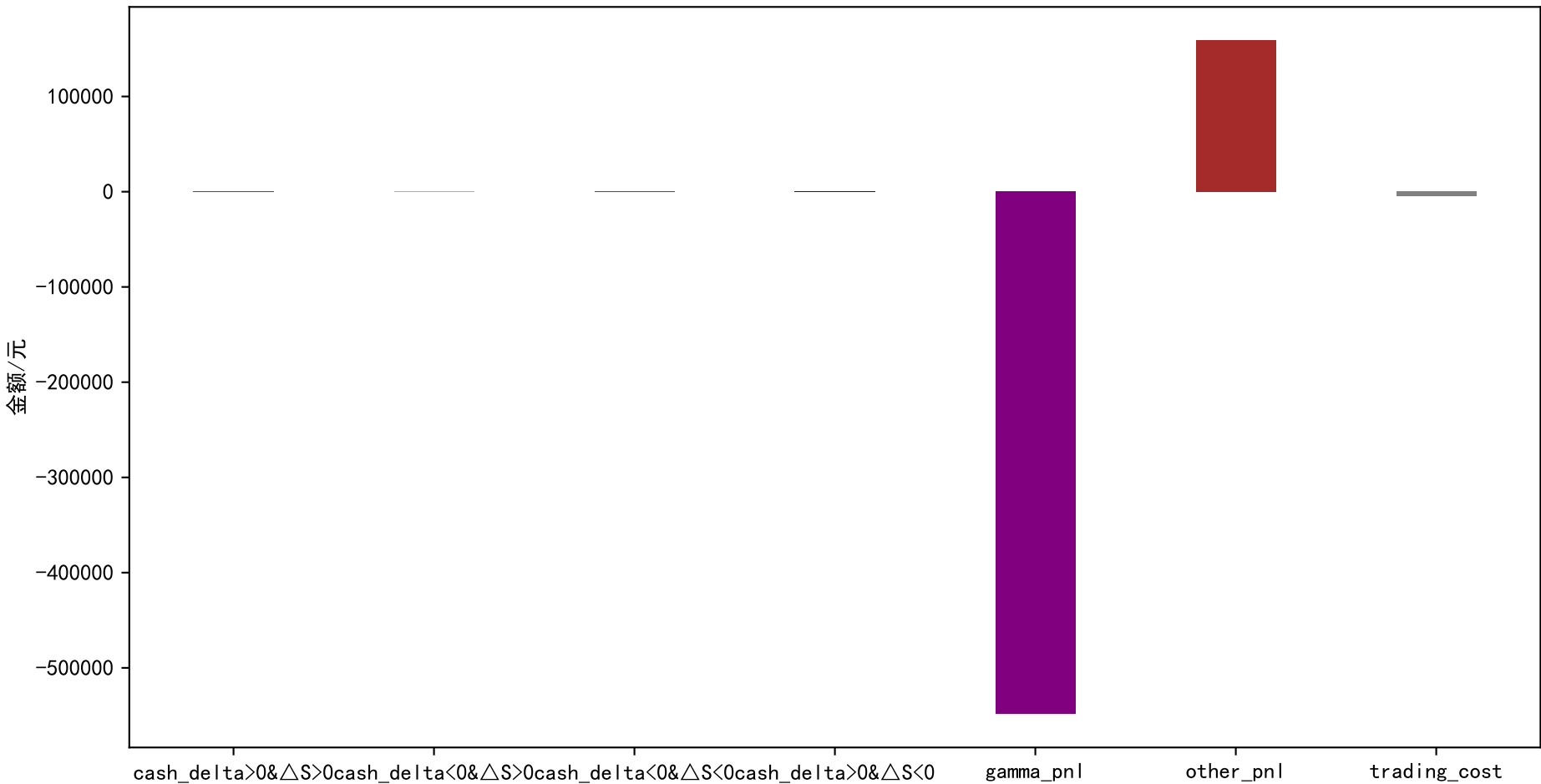
期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42

整体盈利:-166,012, 期权初始价值:-1,552,734, delta敞口盈利:-17, gamma盈利:-548,246

其他盈利:158,695, 交易成本:4,510

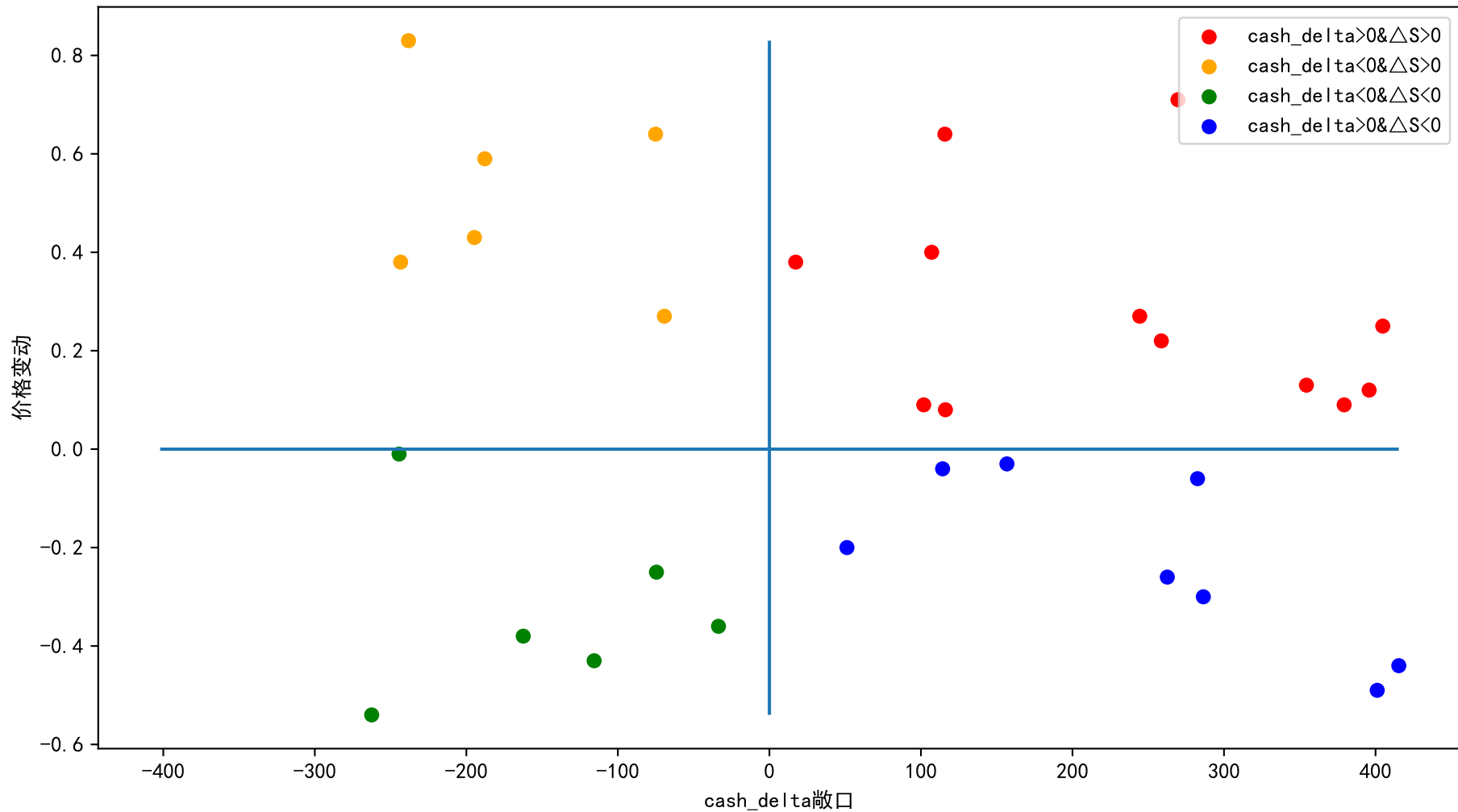


收益拆解, 对冲策略:HedgeAll
期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42
四个累计收益:92 -81 41 -69
gamma收益:-548,246, 其他盈利:158,695, 交易成本:4,510

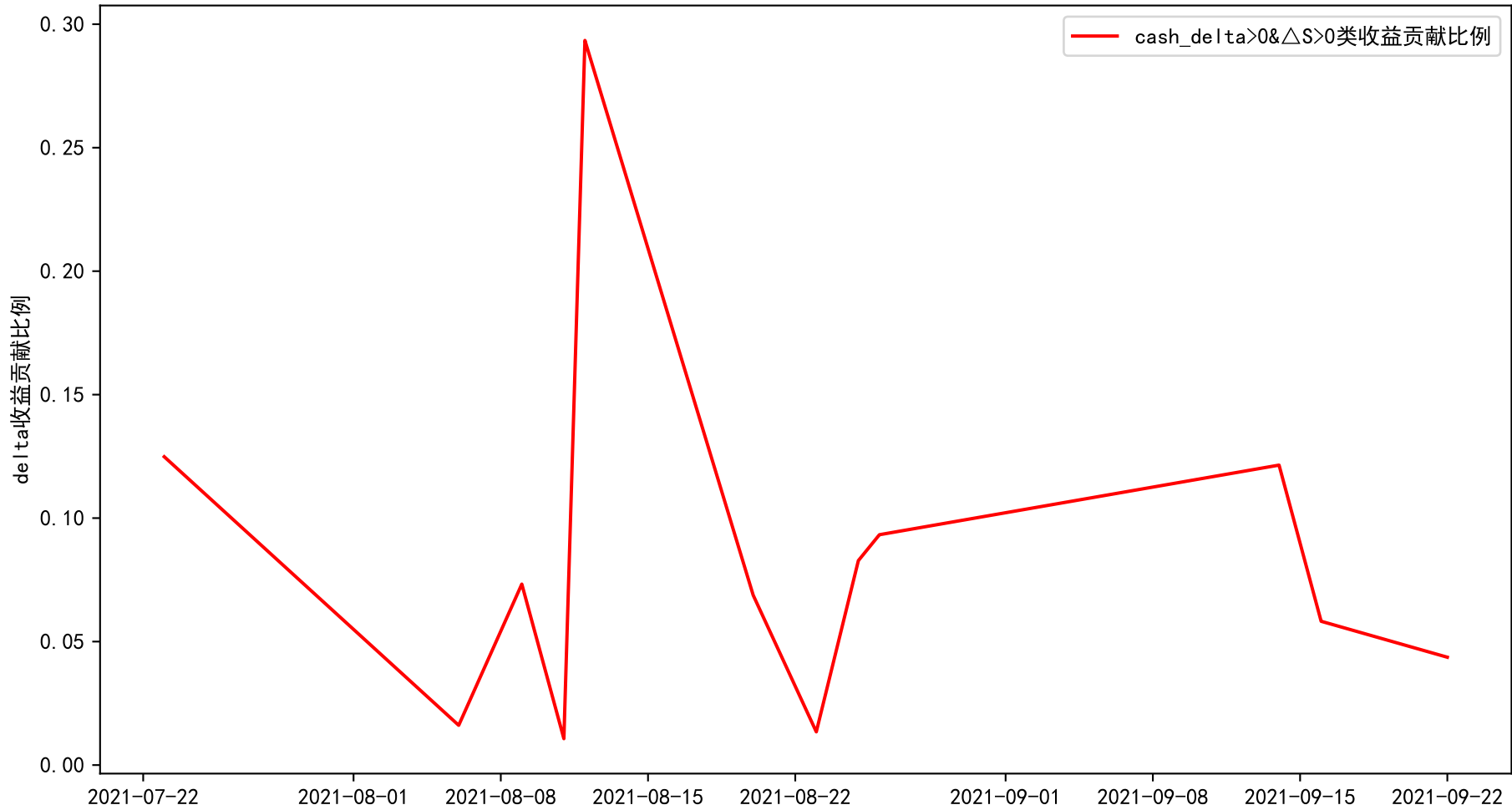


delta敞口收益散点图, 对冲策略:HedgeAll

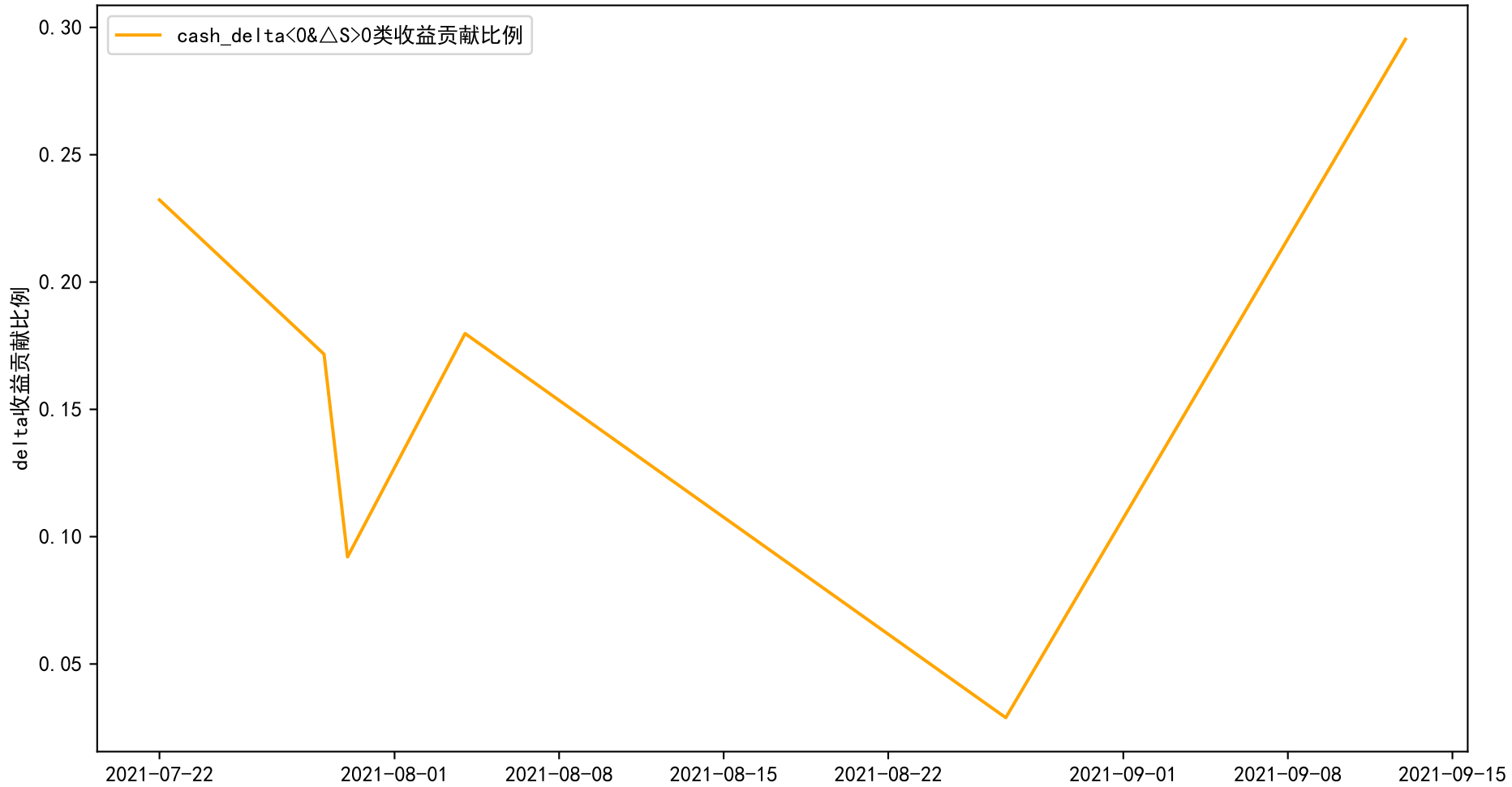
期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42



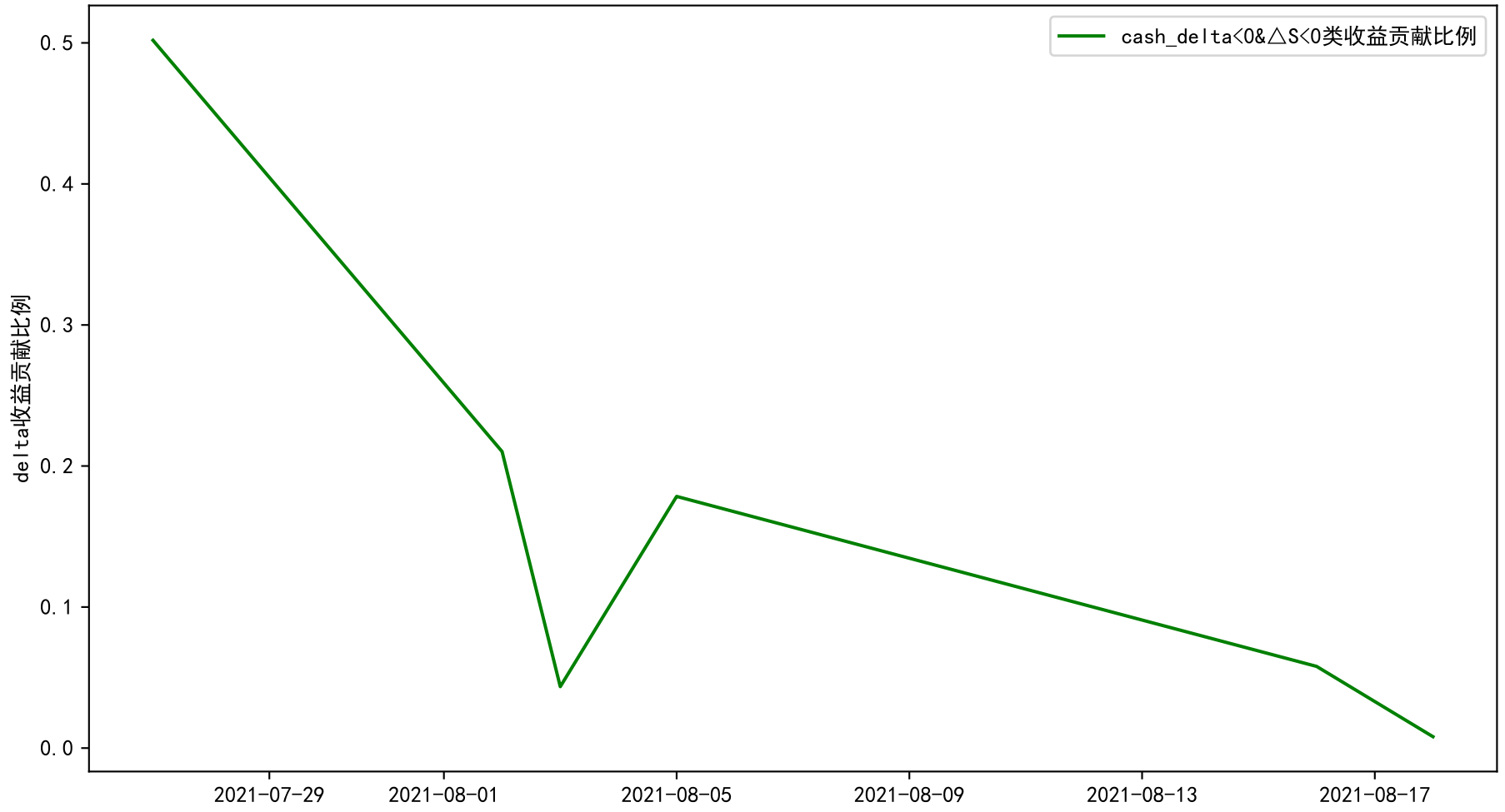
cash_delta>0& ΔS >0类收益贡献比例分析, 对冲策略:HedgeAll
期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42



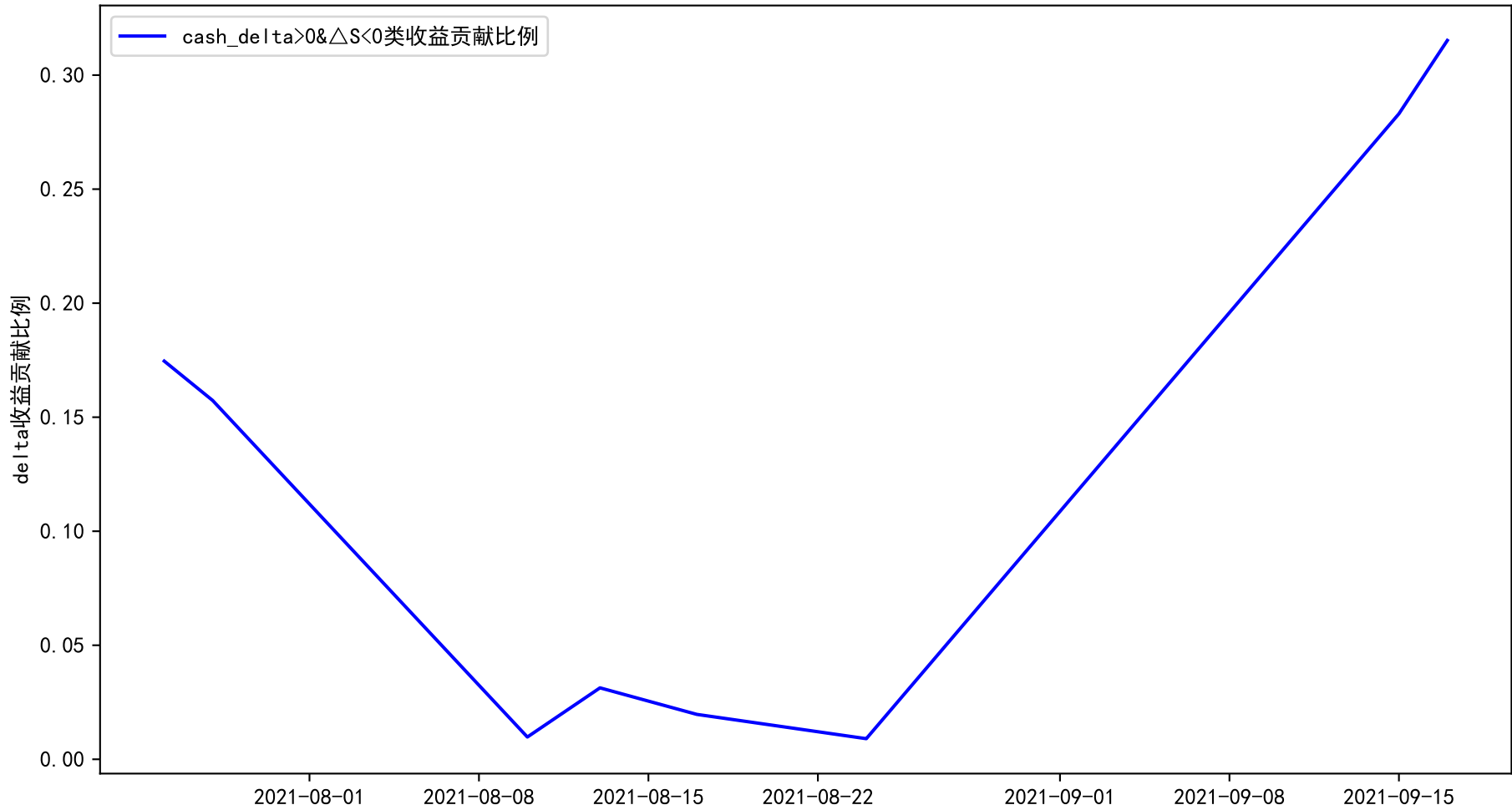
cash_delta<0& Δ S>0类收益贡献比例分析, 对冲策略:HedgeAll
期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42



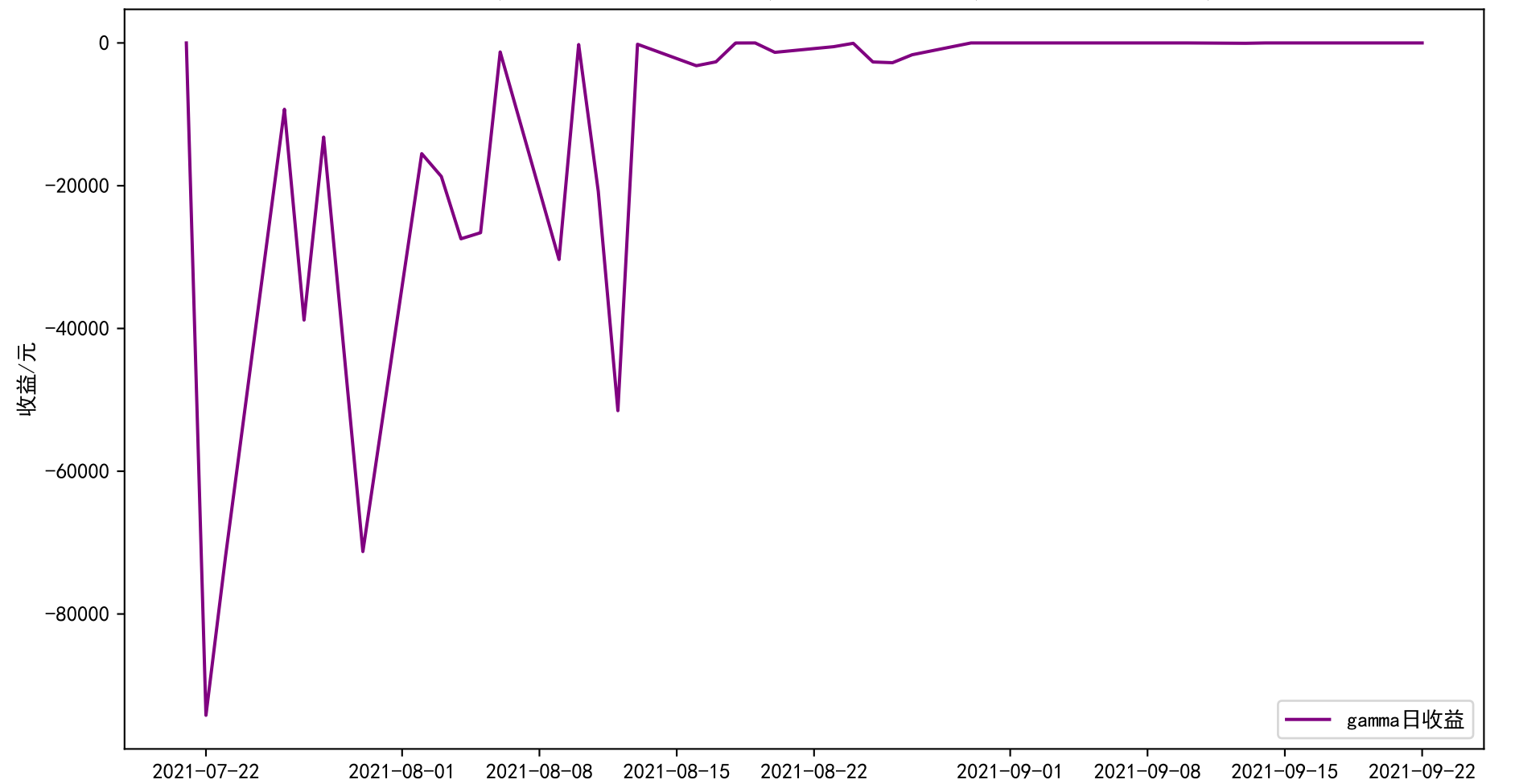
cash_delta<0& ΔS <0类收益贡献比例分析, 对冲策略:HedgeAll
期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42



cash_delta>0& ΔS <0类收益贡献比例分析, 对冲策略:HedgeAll
期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42



gamma日收益, 对冲策略:HedgeAll
期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42



其他日收益, 对冲策略:HedgeAll

期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42

