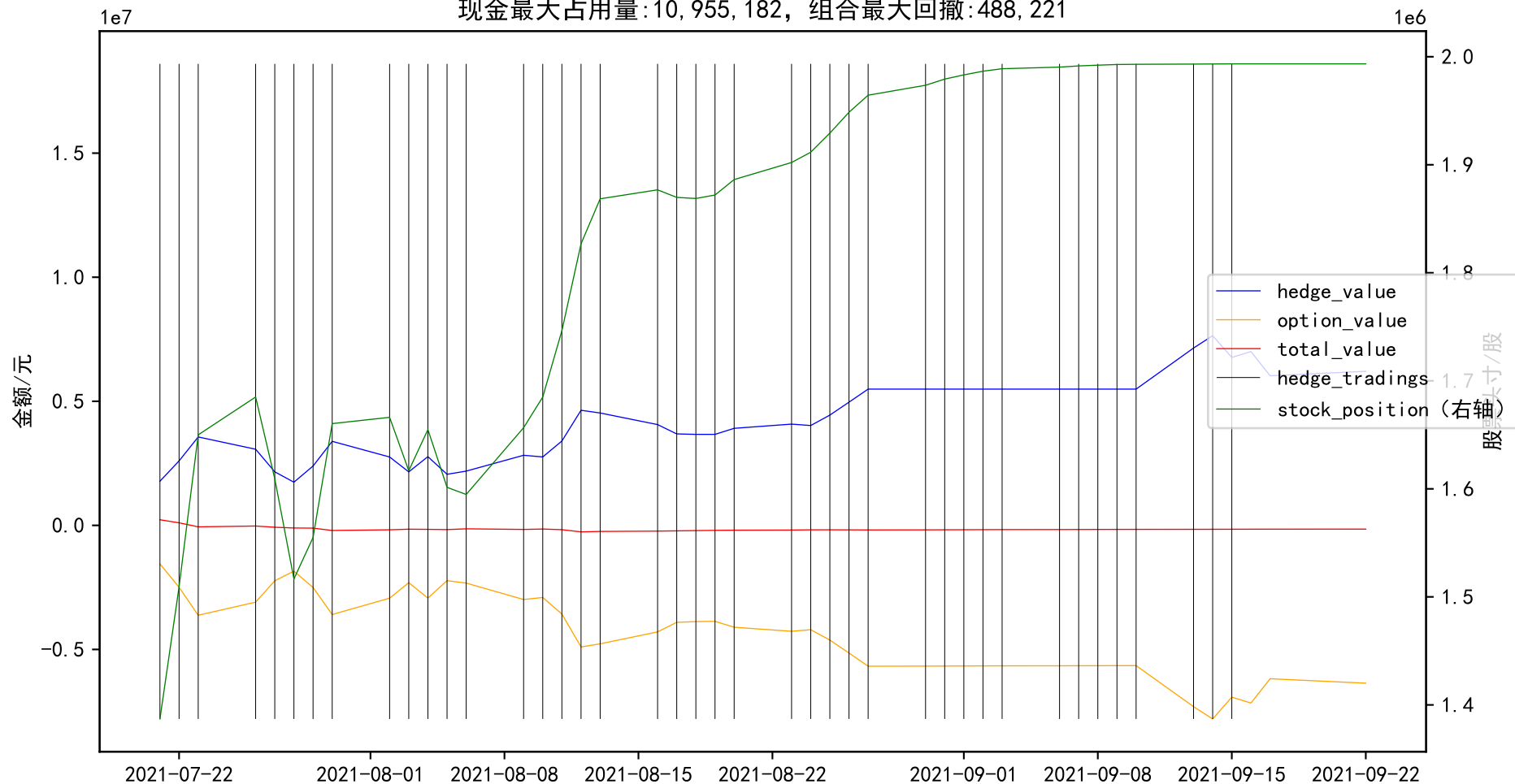


# 股票期权对冲总览，对冲策略:HedgeHalf

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:-150,812, 期权损益:-4,578,004, 对冲损益:4,430,451, 交易成本:3,259

现金最大占用量:10,955,182, 组合最大回撤:488,221

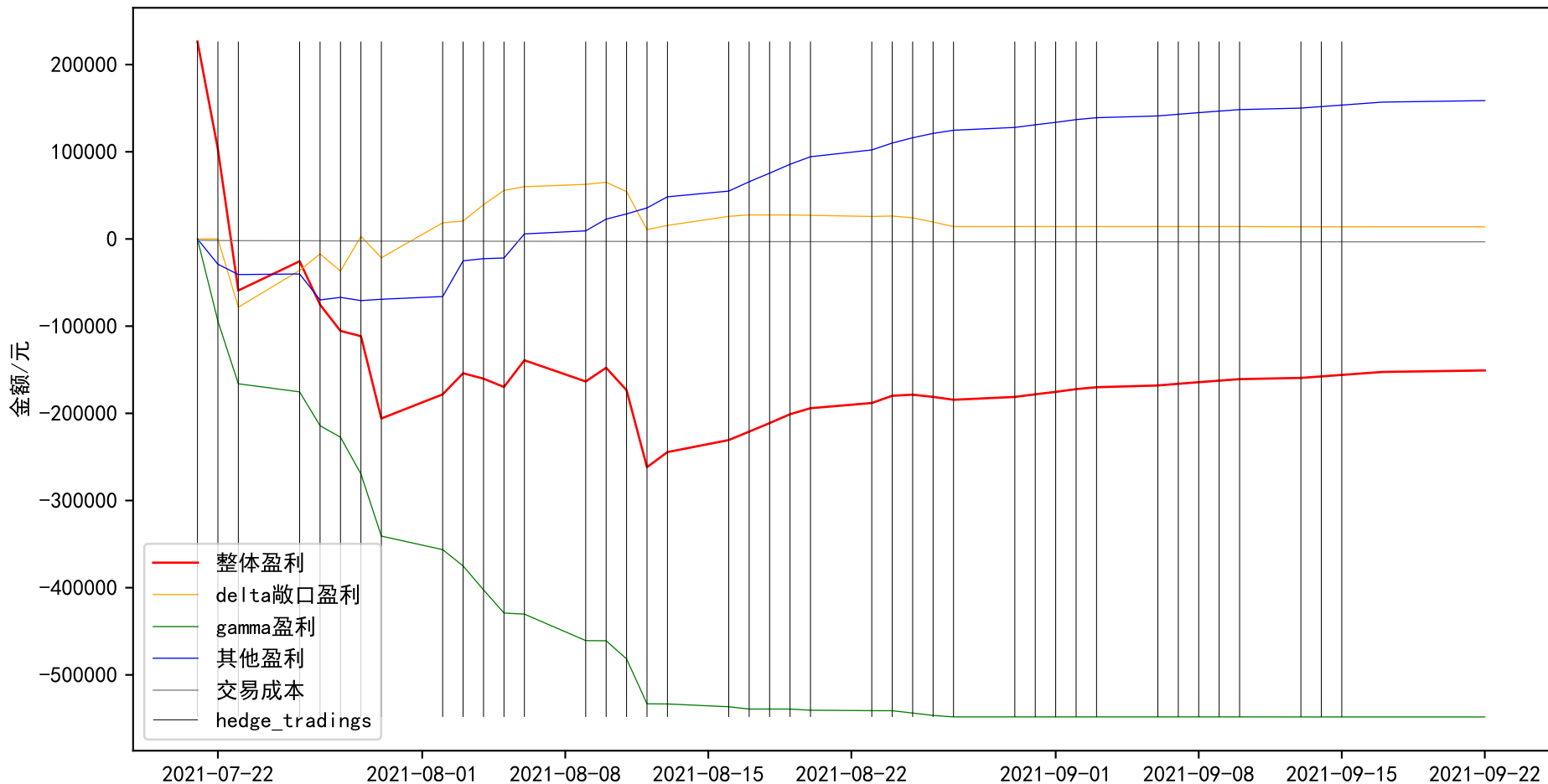


对冲收益分解, 对冲策略:HedgeHalf

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:-150,812, 期权初始价值:-1,552,734, delta敞口盈利:13,932, gamma盈利:-548,246

其他盈利:158,695, 交易成本:3,259

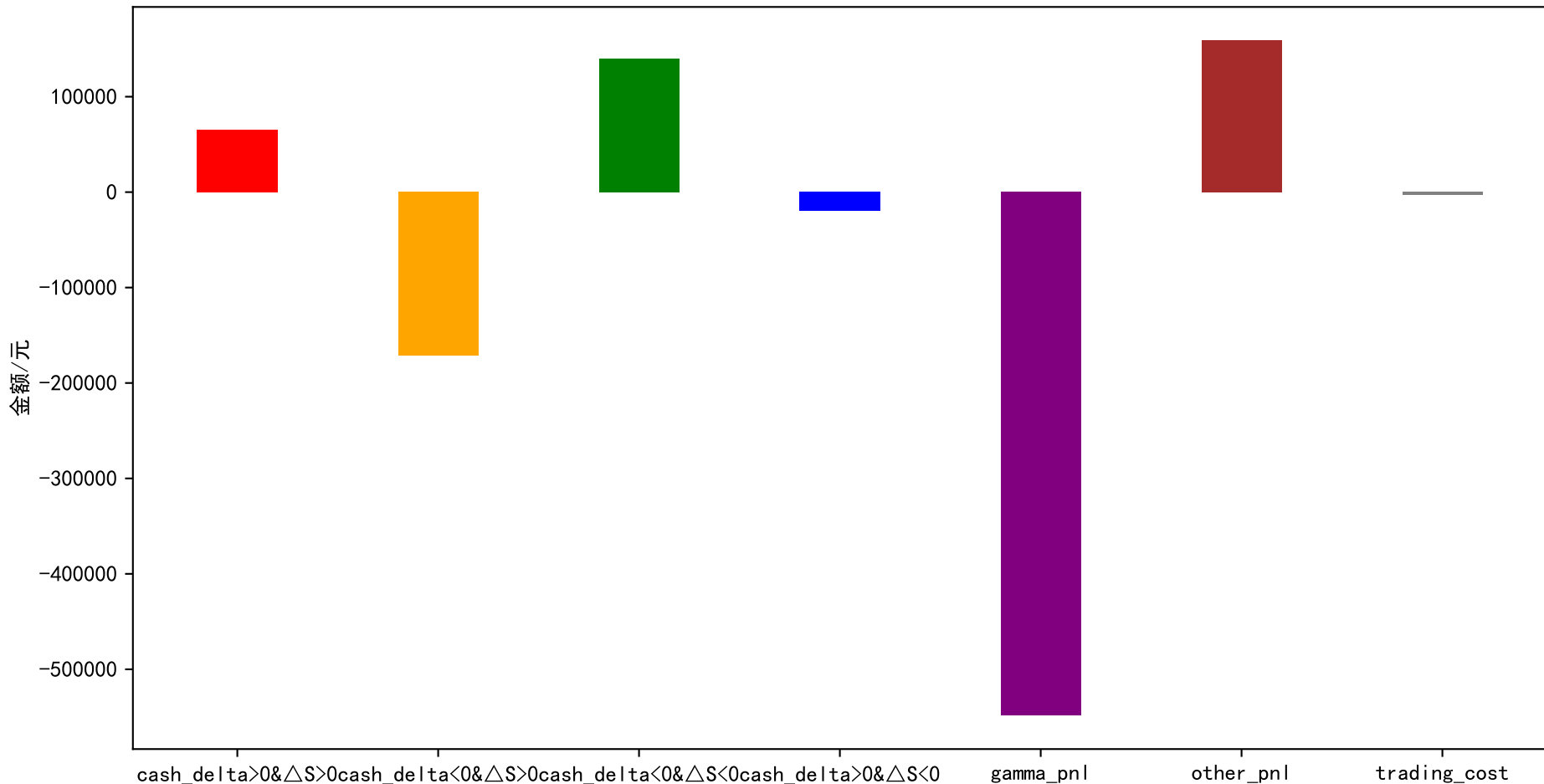


# 收益拆解, 对冲策略:HedgeHalf

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

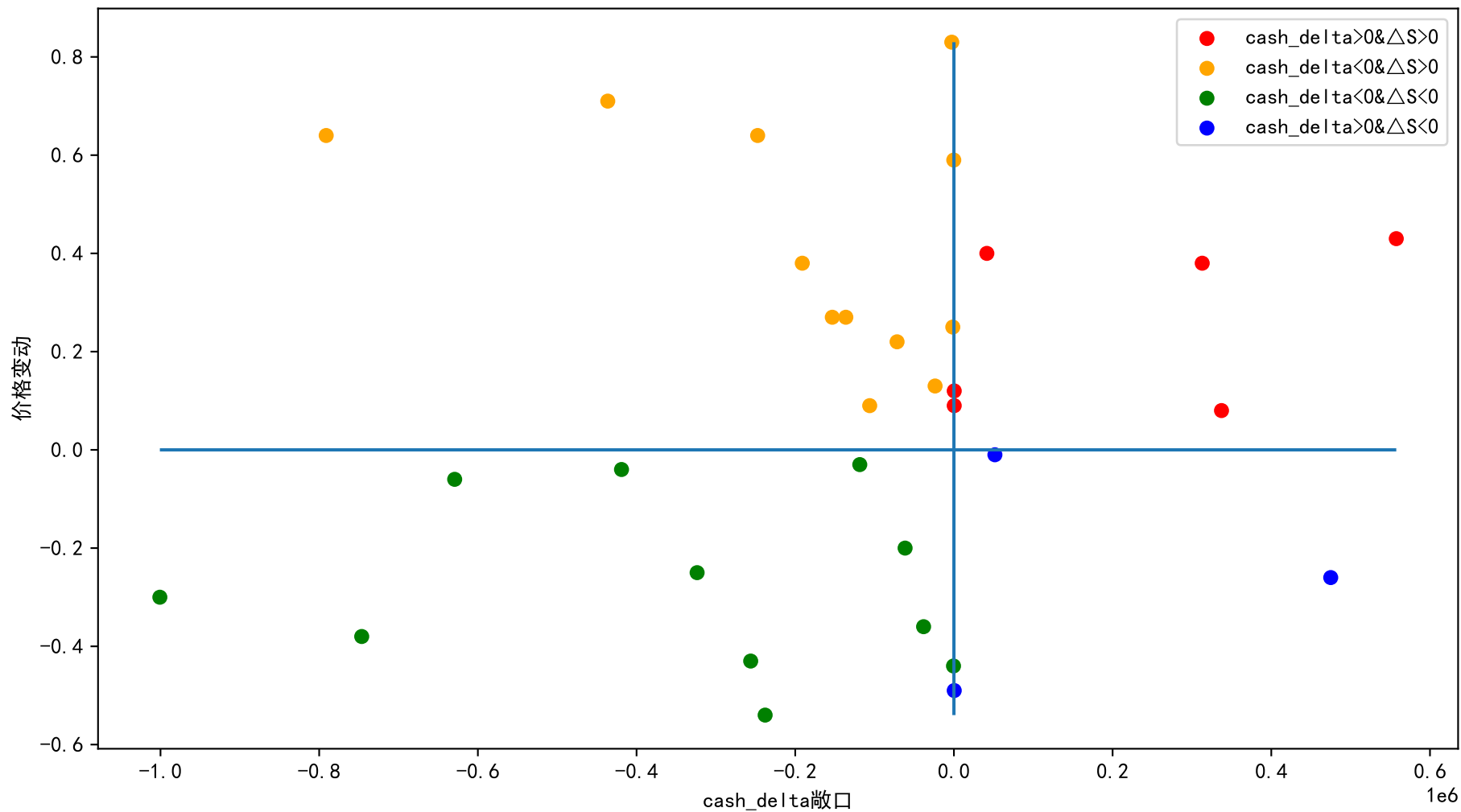
四个累计收益:65,553 -171,302 139,467 -19,785

gamma收益:-548,246, 其他盈利:158,695, 交易成本:3,259

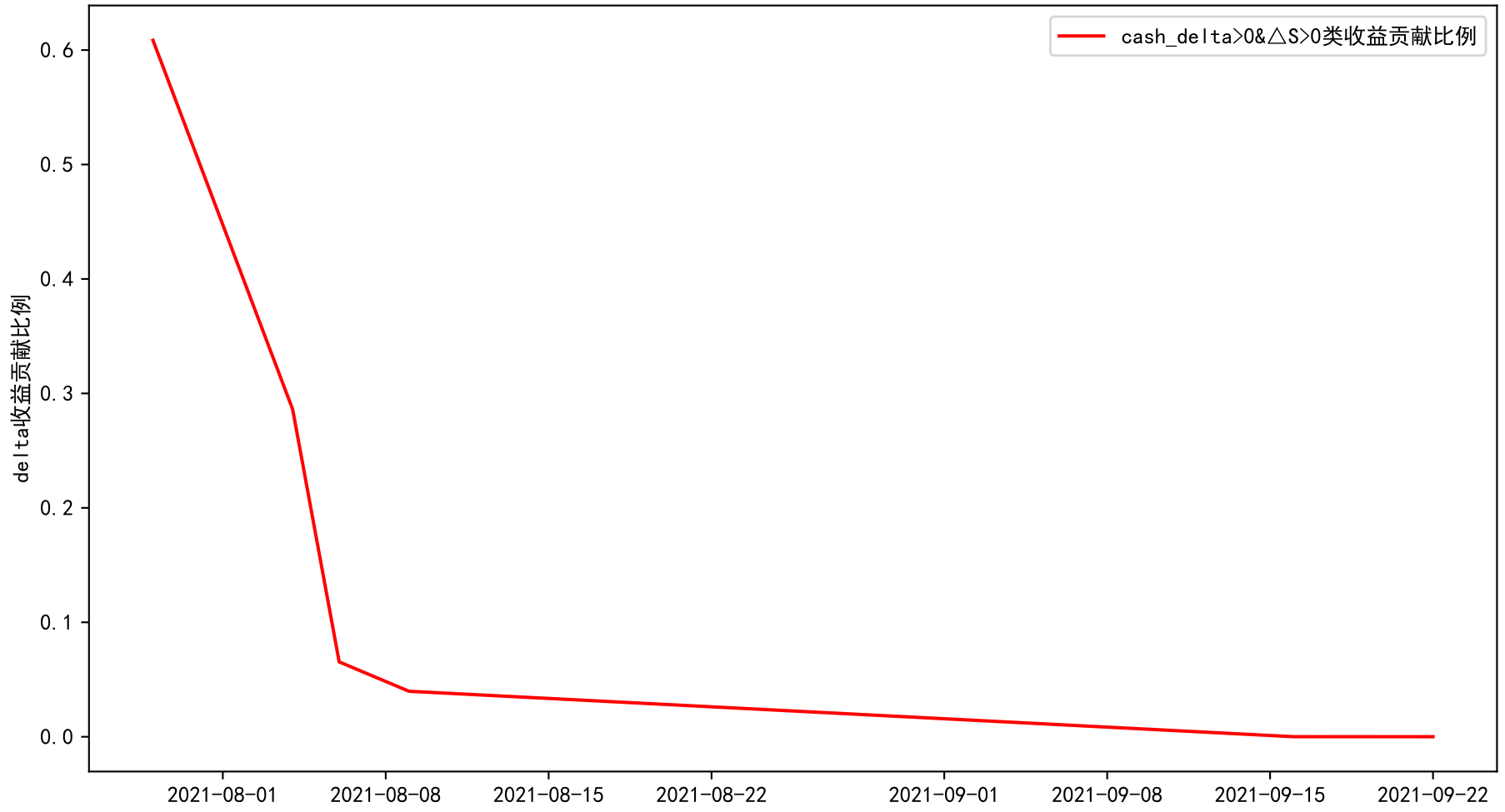


delta敞口收益散点图, 对冲策略:HedgeHalf

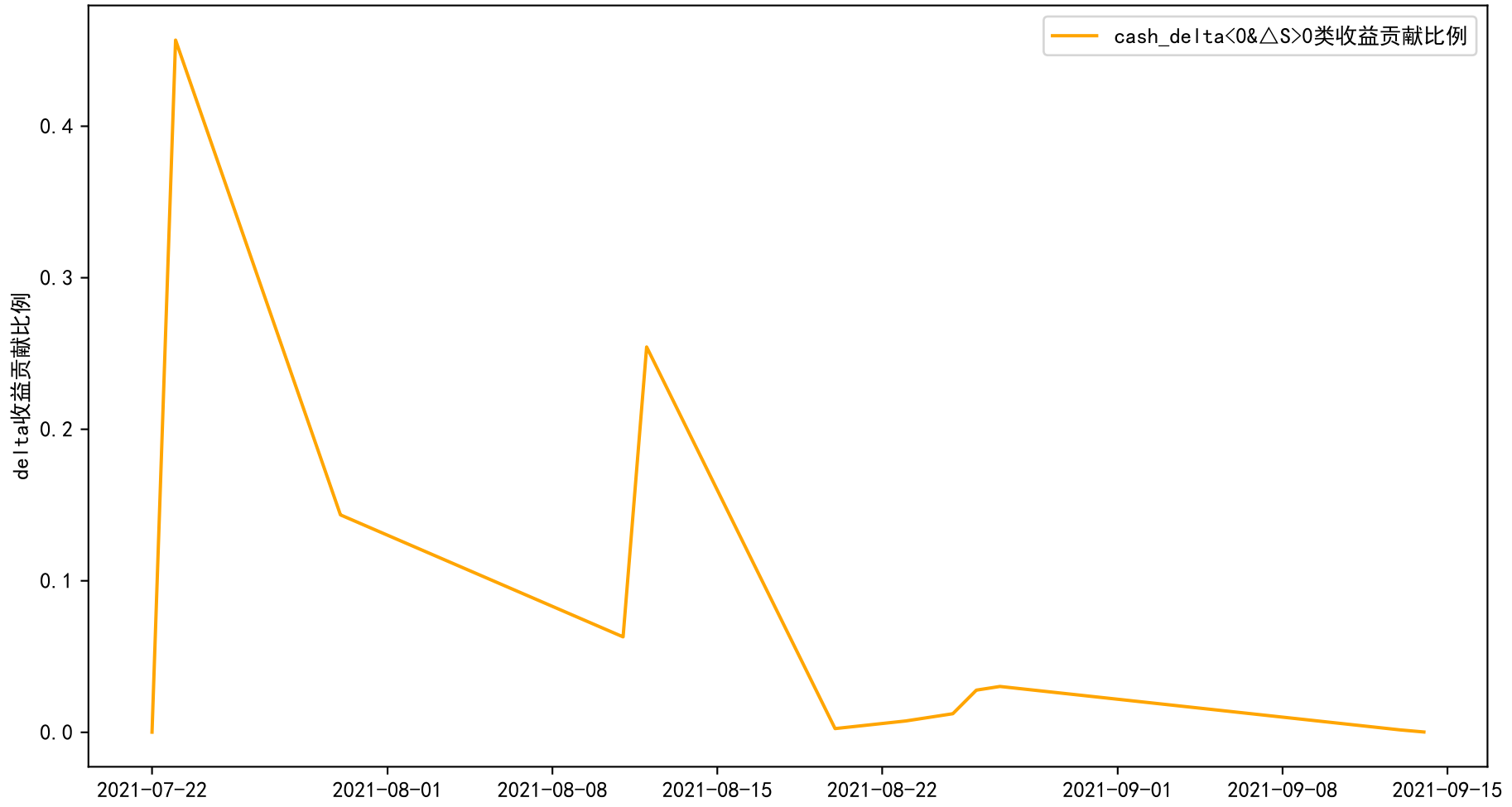
期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42



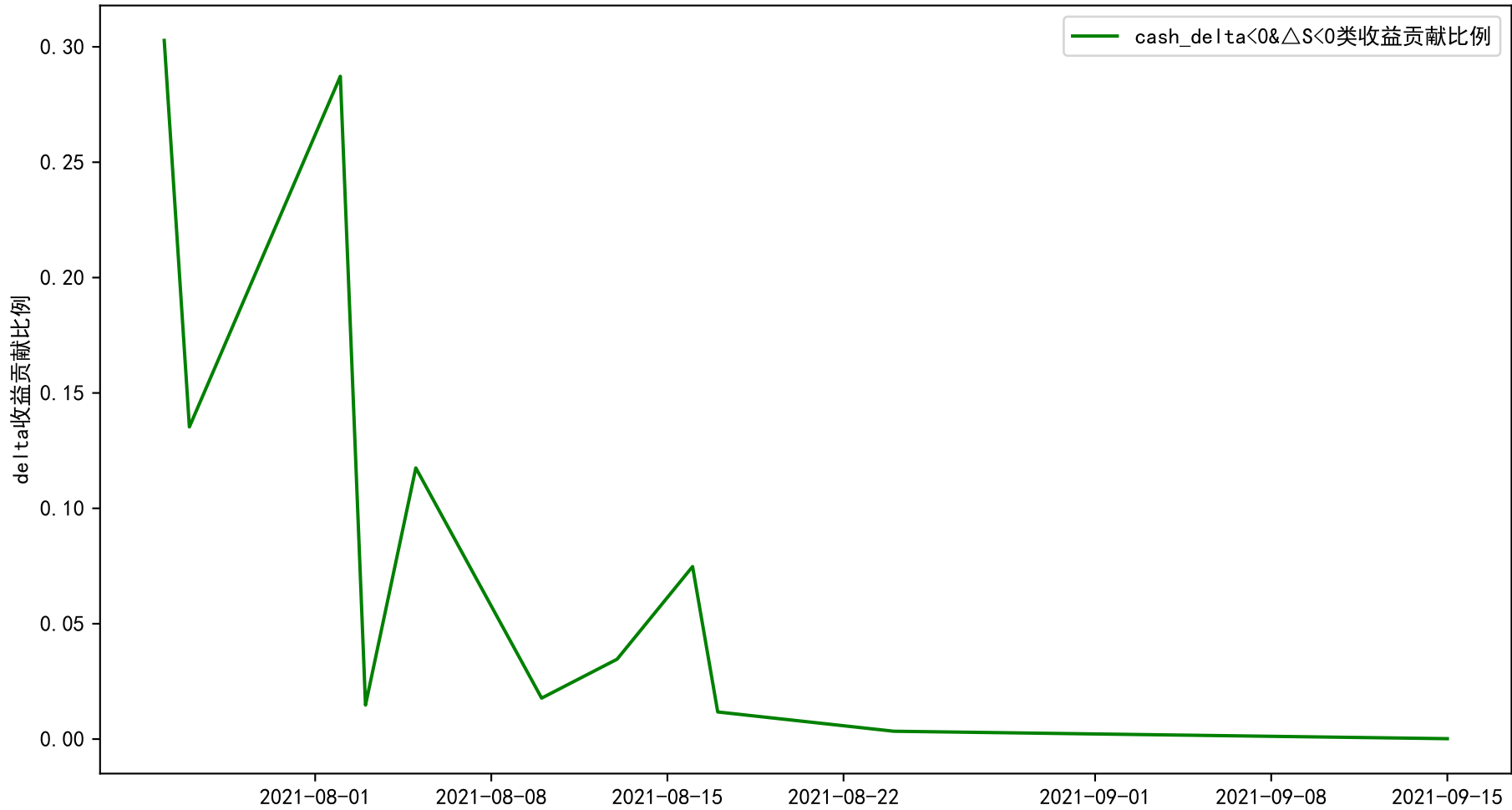
cash\_delta>0& $\Delta S$ >0类收益贡献比例分析, 对冲策略:HedgeHalf  
期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42



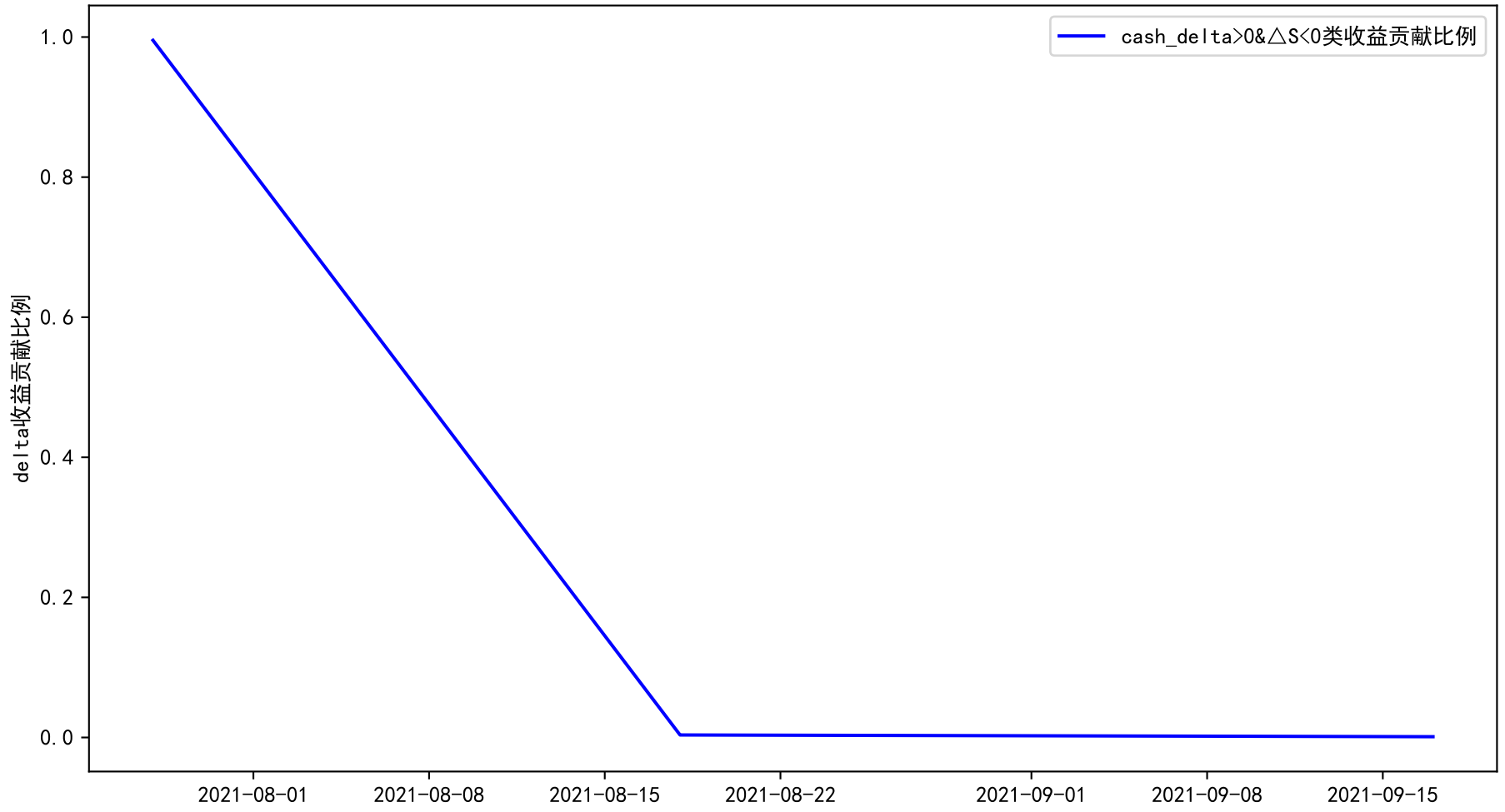
cash\_delta<0& $\Delta S$ >0类收益贡献比例分析, 对冲策略:HedgeHalf  
期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42



cash\_delta<0& $\Delta S$ <0类收益贡献比例分析, 对冲策略:HedgeHalf  
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

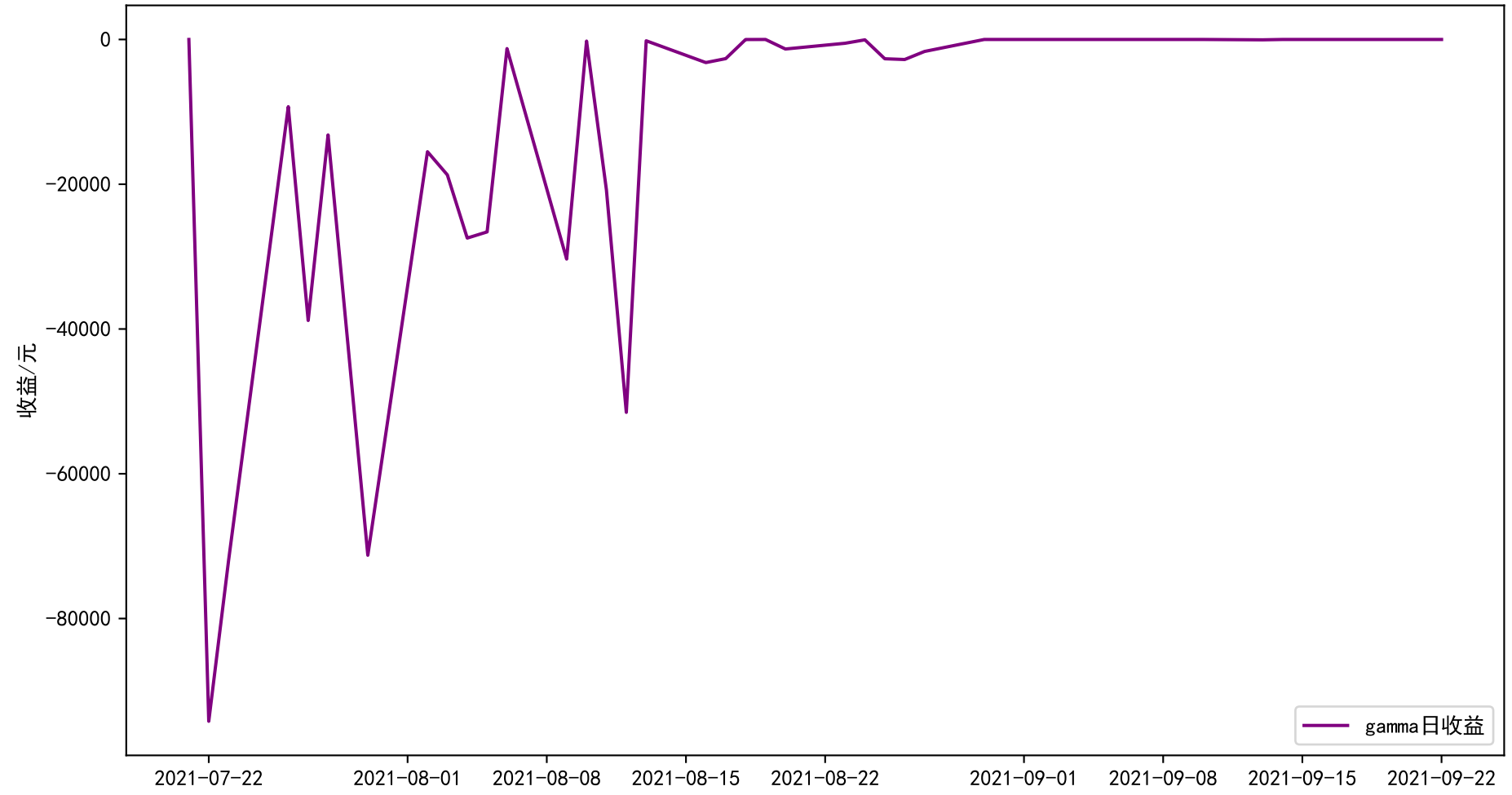


cash\_delta>0& $\Delta S$ <0类收益贡献比例分析, 对冲策略:HedgeHalf  
期权类型:VanillaCall, 名义金额:12,000,000, 标的:000959.SZ, 期权费:1,780,800, 执行价:5.42





gamma日收益, 对冲策略:HedgeHalf  
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:HedgeHalf  
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

