股票期权对冲总览,对冲策略:HedgeAll

期权类型: Vani I I aCa I I, 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



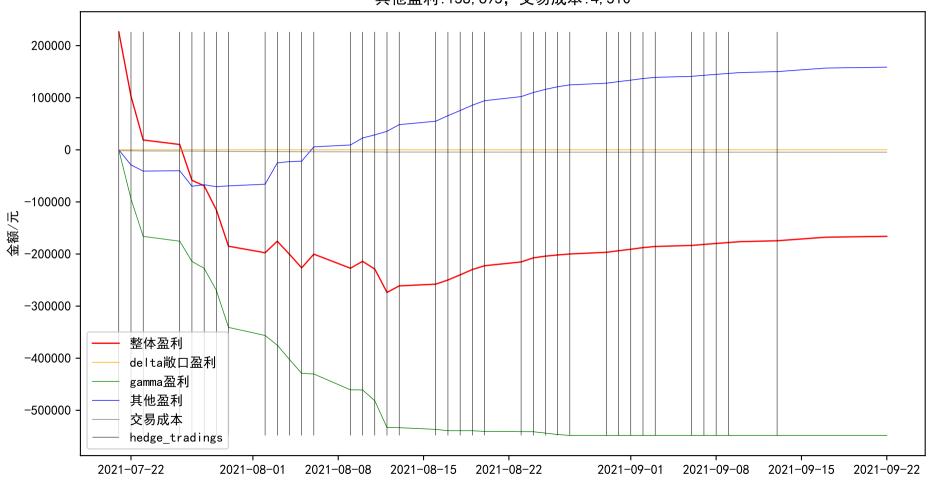
cash_delta分析,,对冲策略:HedgeAll 期权类型: Vani I I aCa I I, 名义金额: 12,000,000,标的: 000959. SZ,期权费: 1,780,800,执行价: 5.42 1e7 9.5 -0.8 l- 9. 0 -1.0 -- 8. 5 -1.2 -- 8. 0 cash_delta -1.4 cash_delta hedge_tradings stock_price(右轴) - 7. 0 -1.6-- 6. 5 -1.8 -- 6. 0 2021-07-22 2021-08-01 2021-08-08 2021-08-15 2021-08-22 2021-09-01 2021-09-08 2021-09-15 2021-09-22

cash_gamma分析,,对冲策略:HedgeAll 期权类型: Vani I I aCa I I, 名义金额: 12,000,000,标的: 000959. SZ,期权费: 1,780,800,执行价: 5.42 9.5 0 l- 9. 0 -25000 · - 8. 5 -50000 - 8. 0 -75000 cash_gamma cash_gamma hedge_tradings stock_price(右轴) -100000 --125000 -- 7. 0 -150000 -6.5 -175000 -- 6. 0 2021-07-22 2021-08-01 2021-08-08 2021-08-15 2021-08-22 2021-09-01 2021-09-08 2021-09-15 2021-09-22

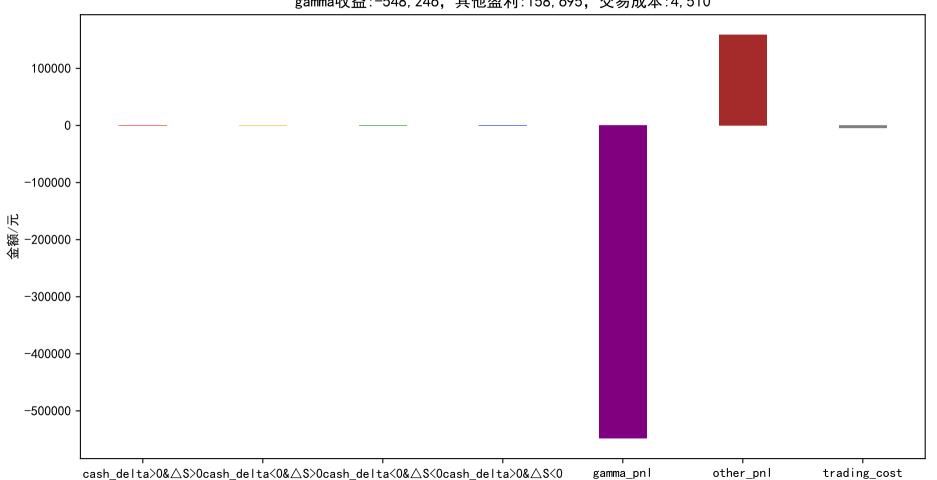
对冲收益分解,对冲策略:HedgeAll

期权类型: Vani I I aCa I I, 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,de I ta敞口盈利: -17,gamma盈利: -548,246

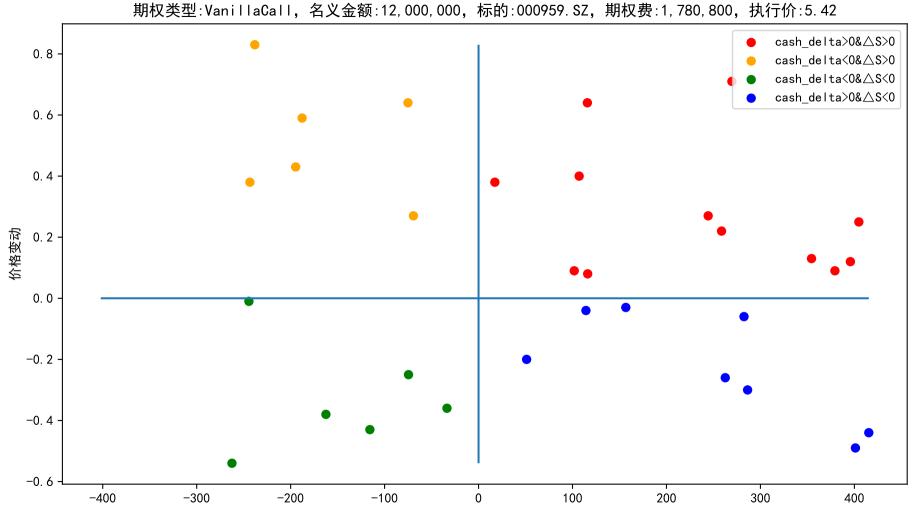
其他盈利:158,695,交易成本:4,510



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



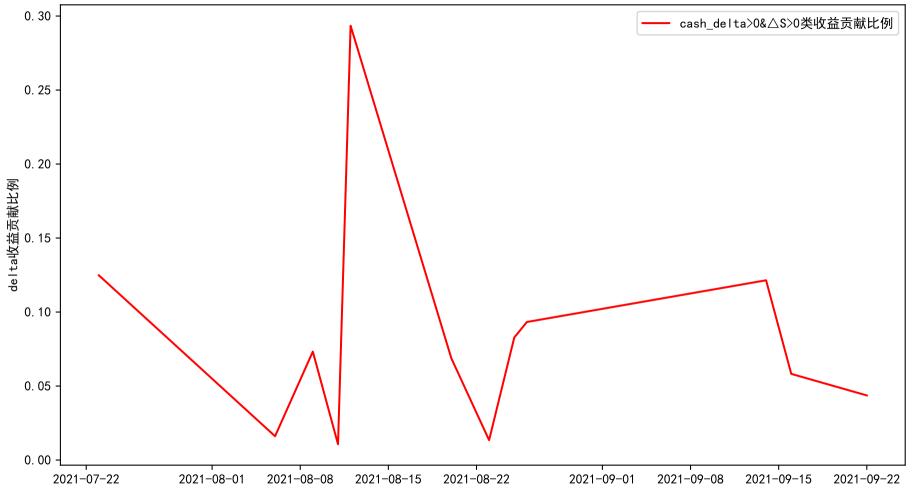
delta敞口收益散点图,对冲策略:HedgeAll



cash_delta敞口

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

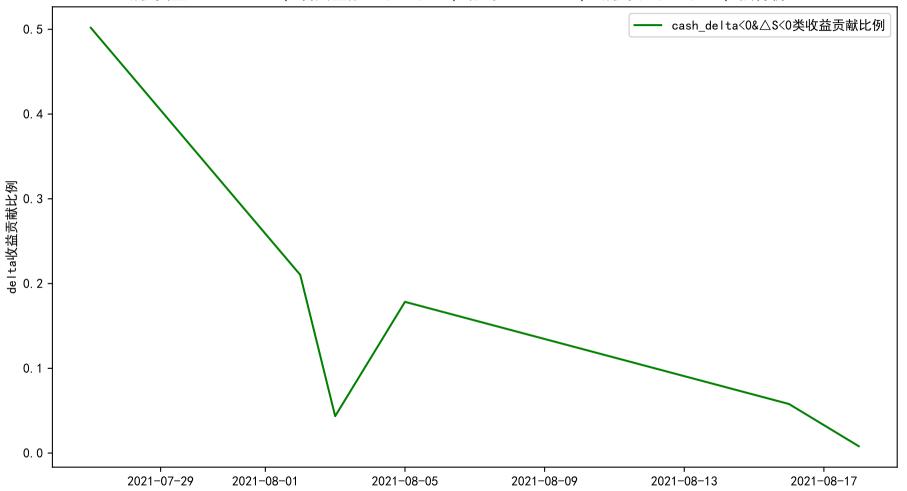
期权类型: Vani I laCa I I, 名义金额: 12,000,000,标的: 000959. SZ,期权费: 1,780,800,执行价: 5.42



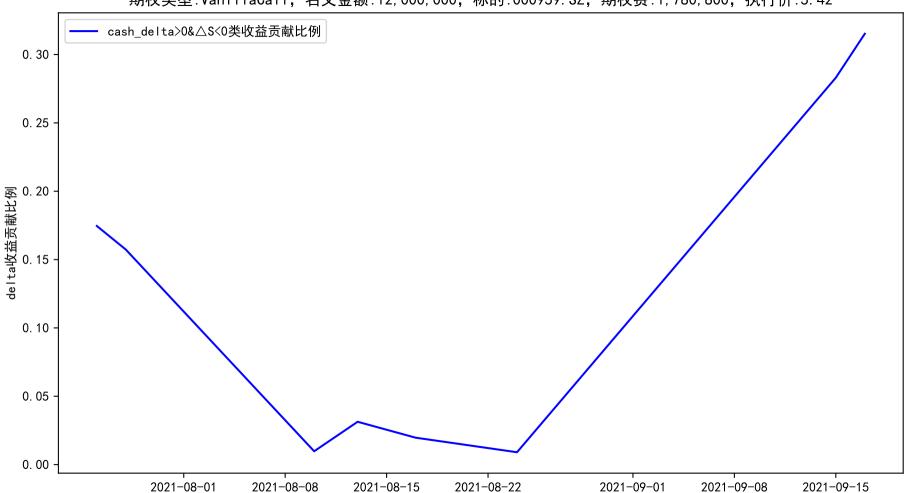
cash_delta<0&△S>0类收益贡献比例分析,对冲策略:HedgeAll 期权类型:VanillaCall,名义金额:12,000,000,标的:000959.SZ,期权费:1,780,800,执行价:5.42



cash_delta<0&△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

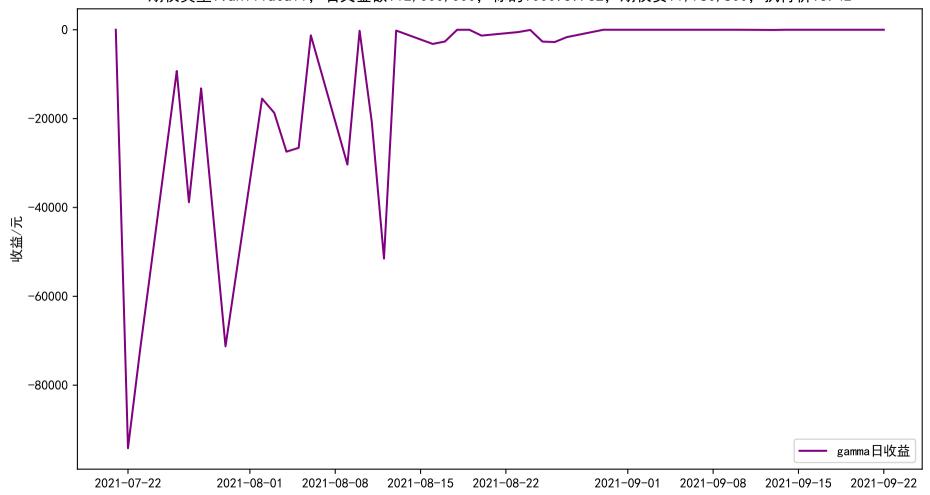


cash_delta>0&△S<0类收益贡献比例分析,对冲策略:HedgeAll 期权类型:VanillaCall,名义金额:12,000,000,标的:000959.SZ,期权费:1,780,800,执行价:5.42



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: Vani I laCa I l, 名义金额: 12,000,000,标的: 000959. SZ,期权费: 1,780,800,执行价: 5.42

