

# Protective Put Hedge Analysis: EOSE

Analysis Date: November 16, 2025

## Portfolio Overview

Current Price:	\$13.80	Expected Low:	\$1.49
Shares Held:	400	Expected High:	\$26.28
Budget Target:	\$100	Annual Volatility:	109.6%

## 50% Price Decline Scenario Analysis

Unhedged Portfolio P/L:	\$	-2,760
Hedged Portfolio P/L:	\$	272
Hedge Benefit:	\$	3,032 (109.9% protection)

# Recommended Hedge Positions

Optimal Put Options Strategy for EOSE

Strike	Premium	Contracts	DTE	Expiration	Cost	ITM Prob	Efficiency
\$10.50	\$0.06	4	5d	2025-11-21	\$24	95.5%	2119.7
\$9.00	\$0.04	4	12d	2025-11-28	\$16	95.2%	1342.8
\$9.00	\$0.12	4	19d	2025-12-05	\$48	89.8%	422.1
TOTAL	-	-	-	-	\$88	-	-

## Strategy Summary

Total Investment: \$88  
Total Contracts: 12  
Average DTE: 12 days  
Average Efficiency Score: 1294.8  
Portfolio Coverage: 300%

Note: These recommendations are based on current market conditions and volatility analysis. Options strategies involve risk and may not be suitable for all investors.

# Portfolio Risk Assessment

Value at Risk & Position Analysis

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Risk Metric	Value
Portfolio Value	\$5,520
Position Size	400 shares
Daily Value at Risk (1σ)	\$381
Expected Loss (50% drop)	\$2,760
Hedge Budget	\$100
Budget as % of Portfolio	1.81%

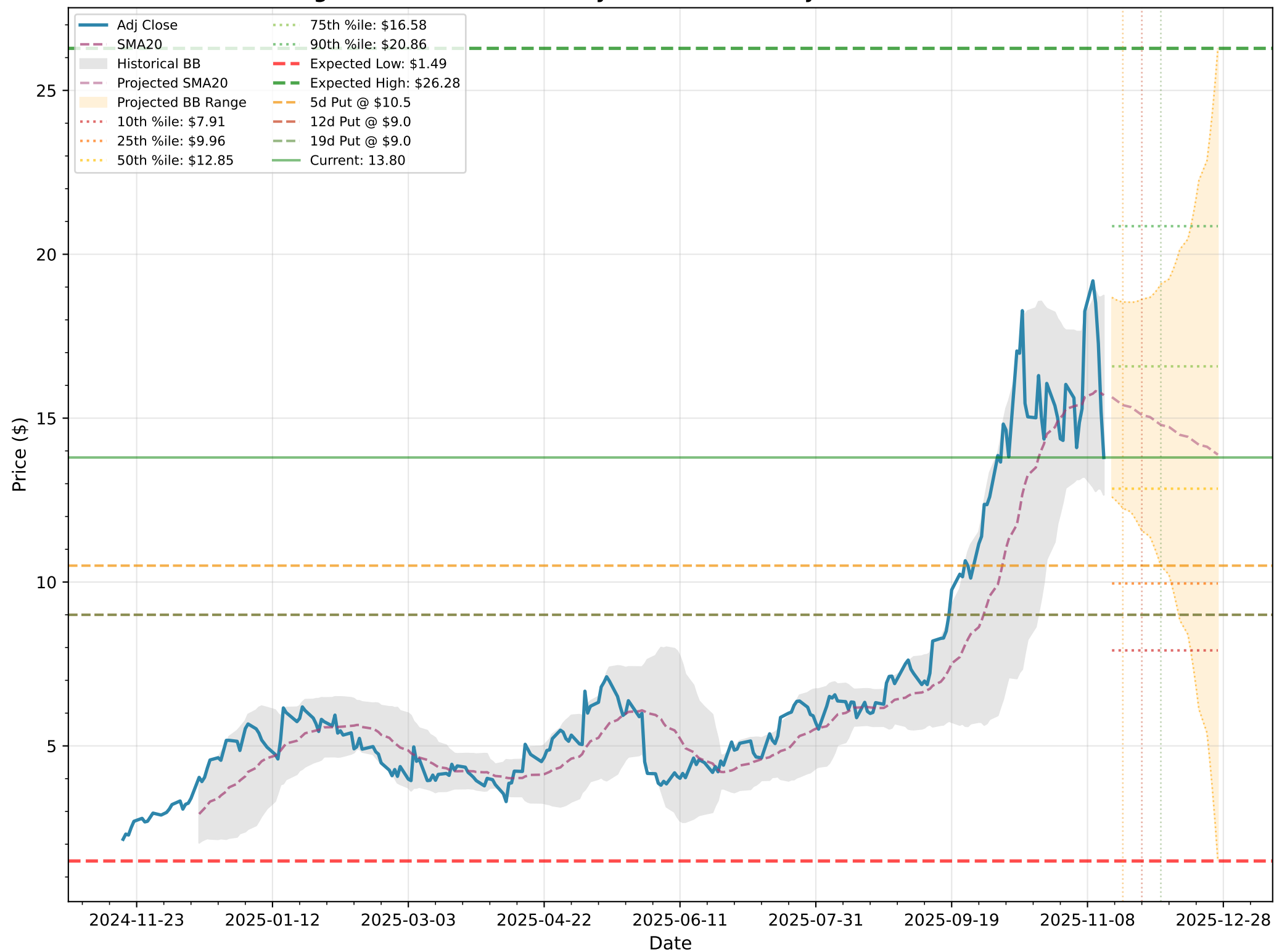
# Downside Scenario Analysis

Hedge Performance Across Multiple Price Declines

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Scenario	Price	Unhedged P/L	Hedged P/L	Benefit	Protection
10% Decline	\$12.42	\$-552	\$-640	\$-88	-15.9%
25% Decline	\$10.35	\$-1,380	\$-1,408	\$-28	-2.0%
50% Decline	\$6.90	\$-2,760	\$272	\$3,032	109.9%
75% Decline	\$3.45	\$-4,140	\$3,032	\$7,172	173.2%

**Figure 1: EOSE Price History with Forward Projections & Put Strikes**



**Figure 2: P/L Comparison: Hedged vs Unhedged**

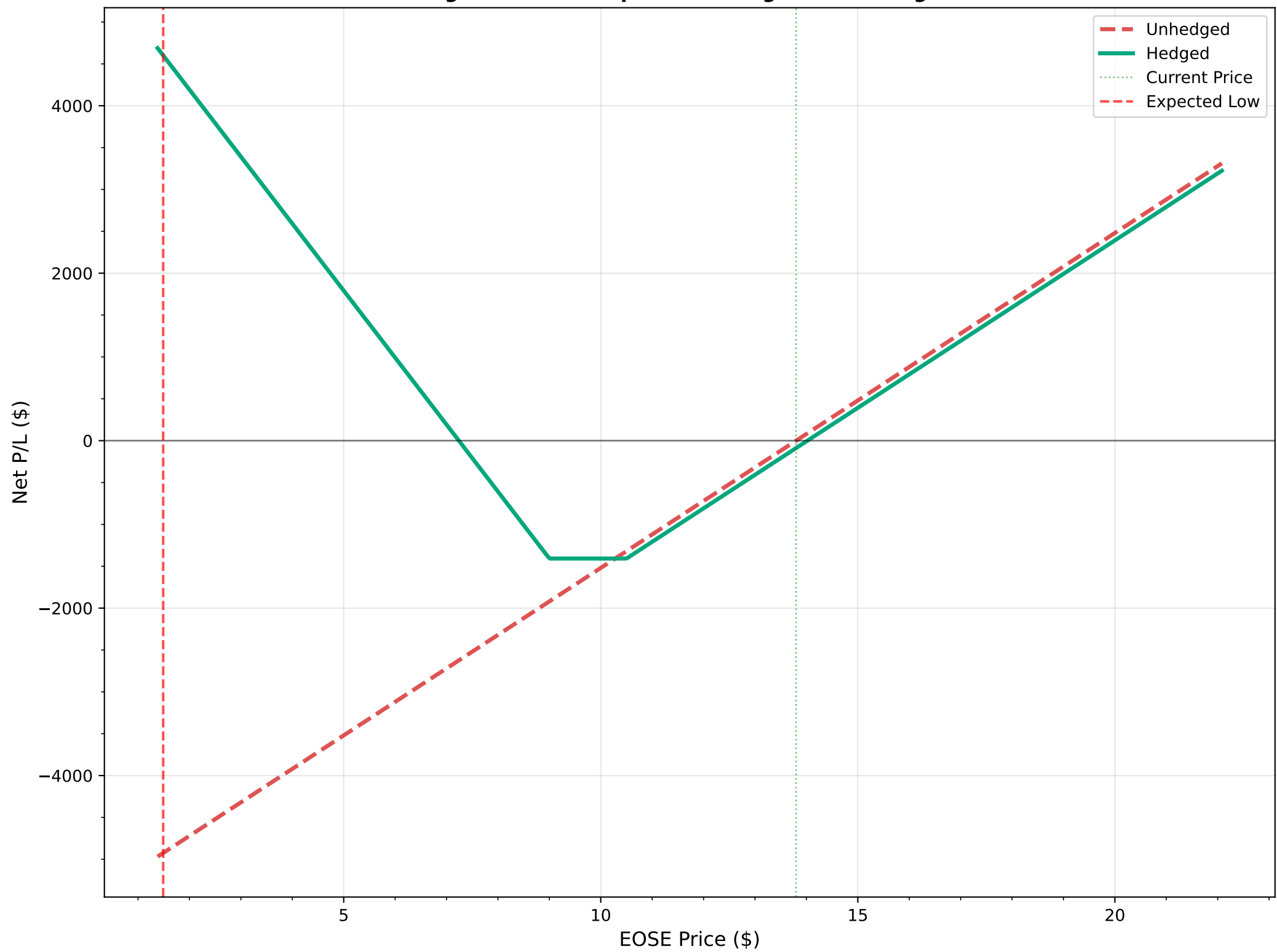
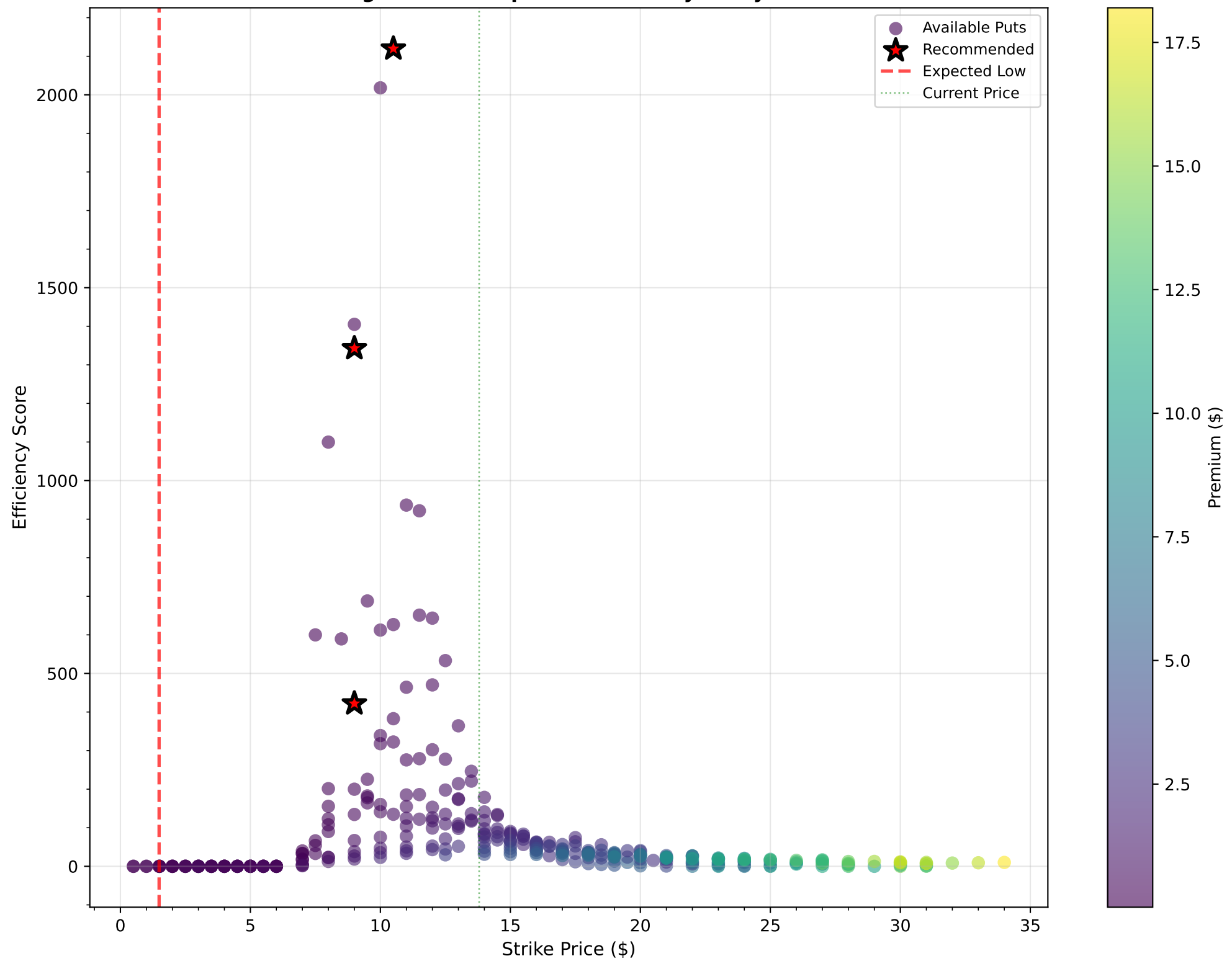
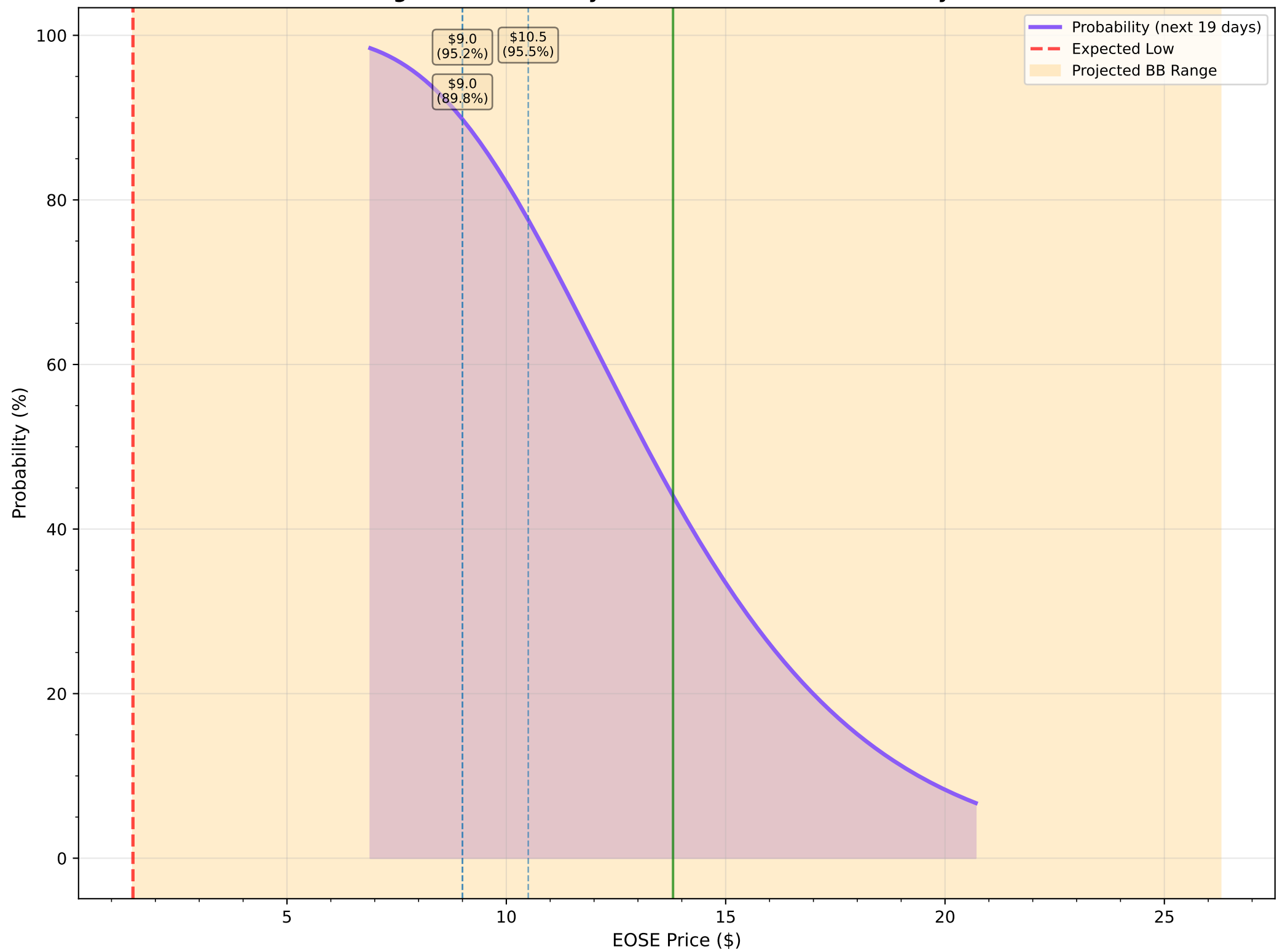


Figure 4: Put Options Efficiency Analysis



**Figure 5: Probability Distribution & Put Strike Analysis**





# Hedge Positions: Detailed Analysis

Position-by-Position Breakdown & Performance Metrics

## Position Details

Pos	Strike	Expiration	DTE	Contracts
P1	\$10.50	11/21/25	5d	4
P2	\$9.00	11/28/25	12d	4
P3	\$9.00	12/05/25	19d	4
TOT	-	-	-	12

## Financial Metrics

Pos	Premium	Cost	ITM%	Value@50%	ROI%
P1	\$0.06	\$24	95.5	\$1,416	5900.0
P2	\$0.04	\$16	95.2	\$824	5150.0
P3	\$0.12	\$48	89.8	\$792	1650.0
TOT	-	\$88	-	\$3,032	3445.5

## Portfolio Summary Statistics

Total Premium:

\$88

Hedge Benefit (50% drop):

\$3,032

Protection Level:

109.9%

Annual Volatility: 109.6% | Analysis based on 365-day historical data