Protective Put Hedge Analysis: EOSE

Analysis Date: November 15, 2025

Portfolio Overview

Current Price:	**$13.80**	Expected Low:	**$3.21**
Shares Held:	**400**	Expected High:	**$17.42**
Budget Target:	**$275**	Annual Volatility:	**109.4%**

50% Price Decline Scenario Analysis

Unhedged Portfolio P/L:	**$ -2,760**
Hedged Portfolio P/L:	**$ 326**
Hedge Benefit:	**$ 3,086 (111.8% protection)**

Recommended Hedge Positions

Optimal Put Options Strategy for EOSE

Strike	Premium	Contracts	DTE	Expiration	Cost	ITM Prob	Efficiency
$13.00	$0.57	4	6d	2025-11-21	$228	39.4%	230.8
$11.50	$0.23	2	13d	2025-11-28	$46	27.1%	238.6
TOTAL	**-**	**-**	**-**	**-**	**$274**	**-**	**-**

Strategy Summary

Total Investment: $274
Total Contracts: 6
Average DTE: 10 days
Average Efficiency Score: 234.7
Portfolio Coverage: 150%

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

Portfolio Risk Assessment

Value at Risk & Position Analysis

Risk Metric	Value
Portfolio Value	**$5,520**
Position Size	**400 shares**
Daily Value at Risk (1σ)	**$380**
Expected Loss (50% drop)	**$2,760**
Hedge Budget	**$275**
Budget as % of Portfolio	**4.98%**

Downside Scenario Analysis

Hedge Performance Across Multiple Price Declines

Scenario	Price	Unhedged P/L	Hedged P/L	Benefit	Protection
10% Decline	$12.42	$-552	$-594	$-42	-7.6%
25% Decline	$10.35	$-1,380	$-364	$1,016	73.6%
50% Decline	$6.90	$-2,760	$326	$3,086	111.8%
75% Decline	$3.45	$-4,140	$1,016	$5,156	124.5%

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

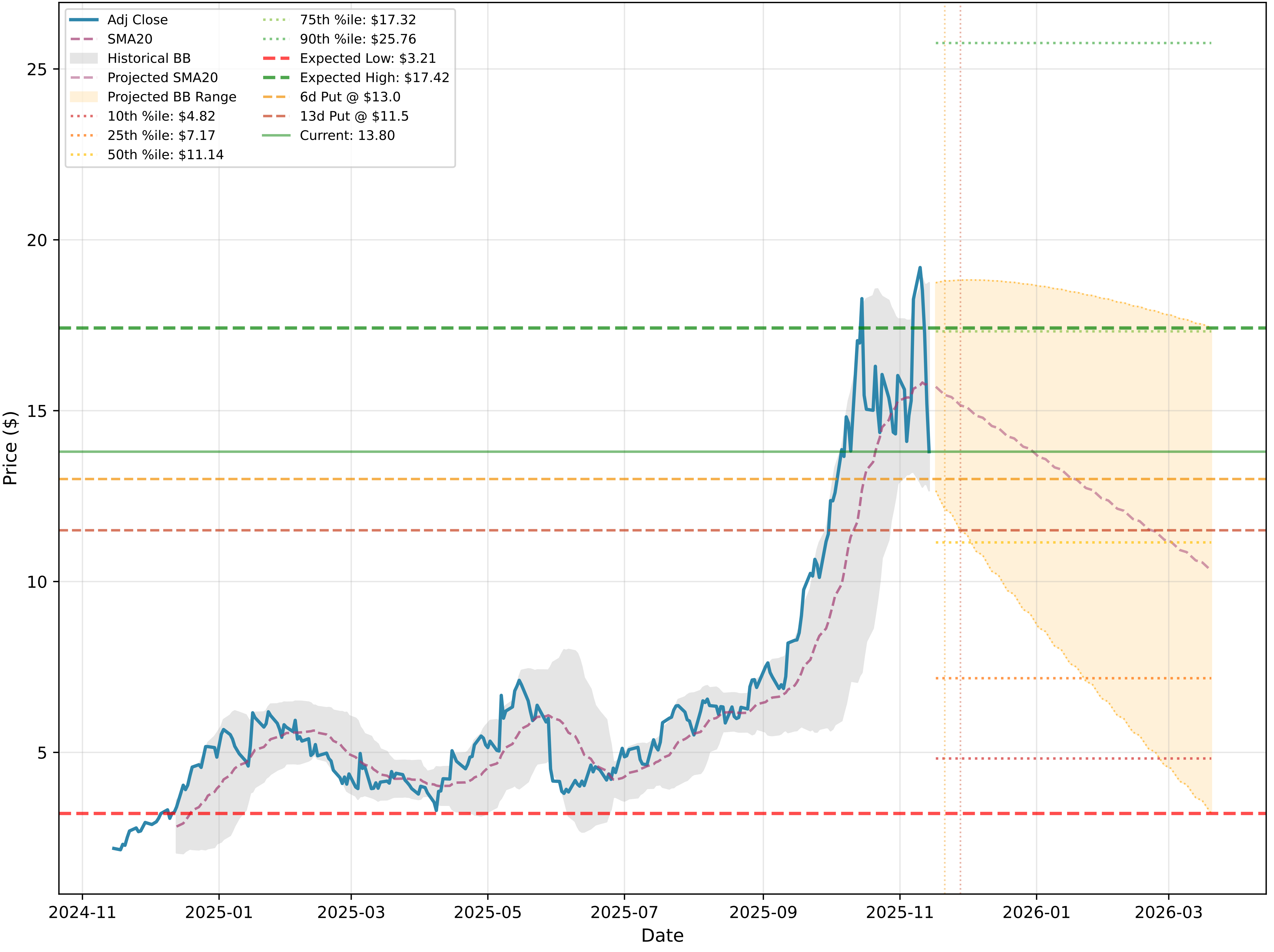
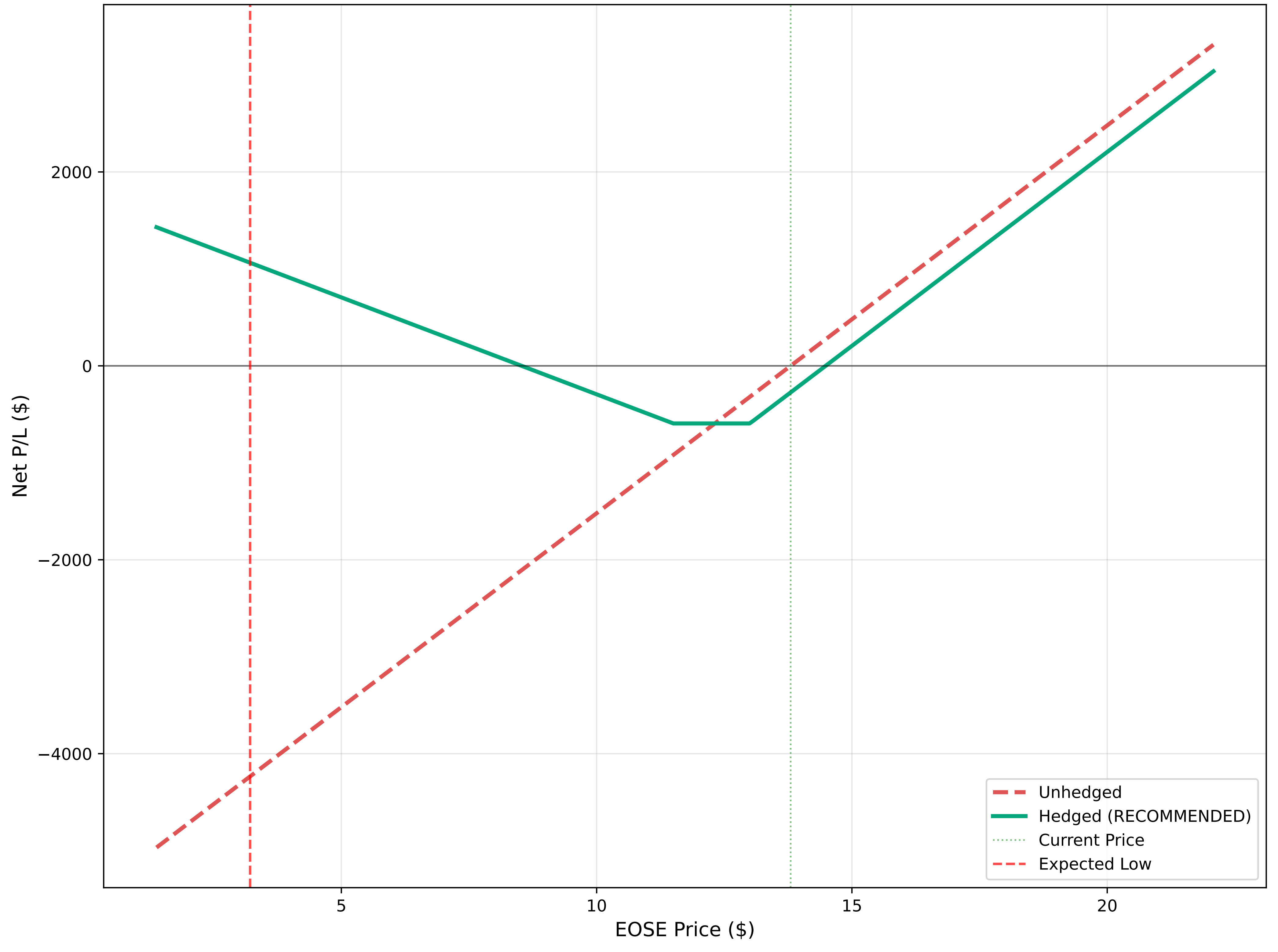


Figure 2: P/L Comparison: Hedged vs Unhedged



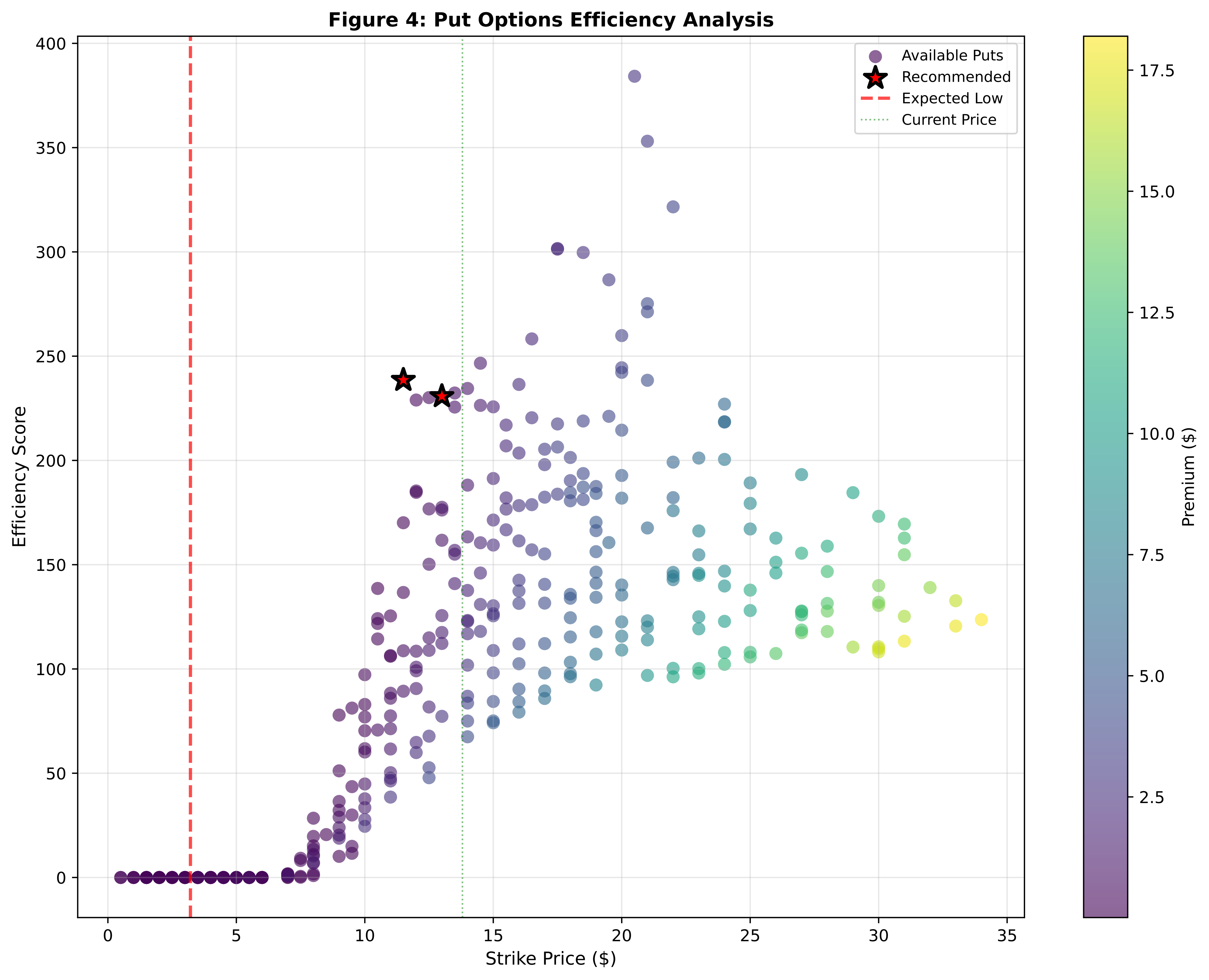


Figure 4: Put Options Efficiency Analysis
Available Puts
Recommended
Expected Low
Current Price
Efficiency Score
Strike Price ($)
Premium ($)
0
50
100
150
200
250
300
350
400
5
10
15
20
25
30
35
2.5
5.0
7.5
10.0
12.5
15.0
17.5

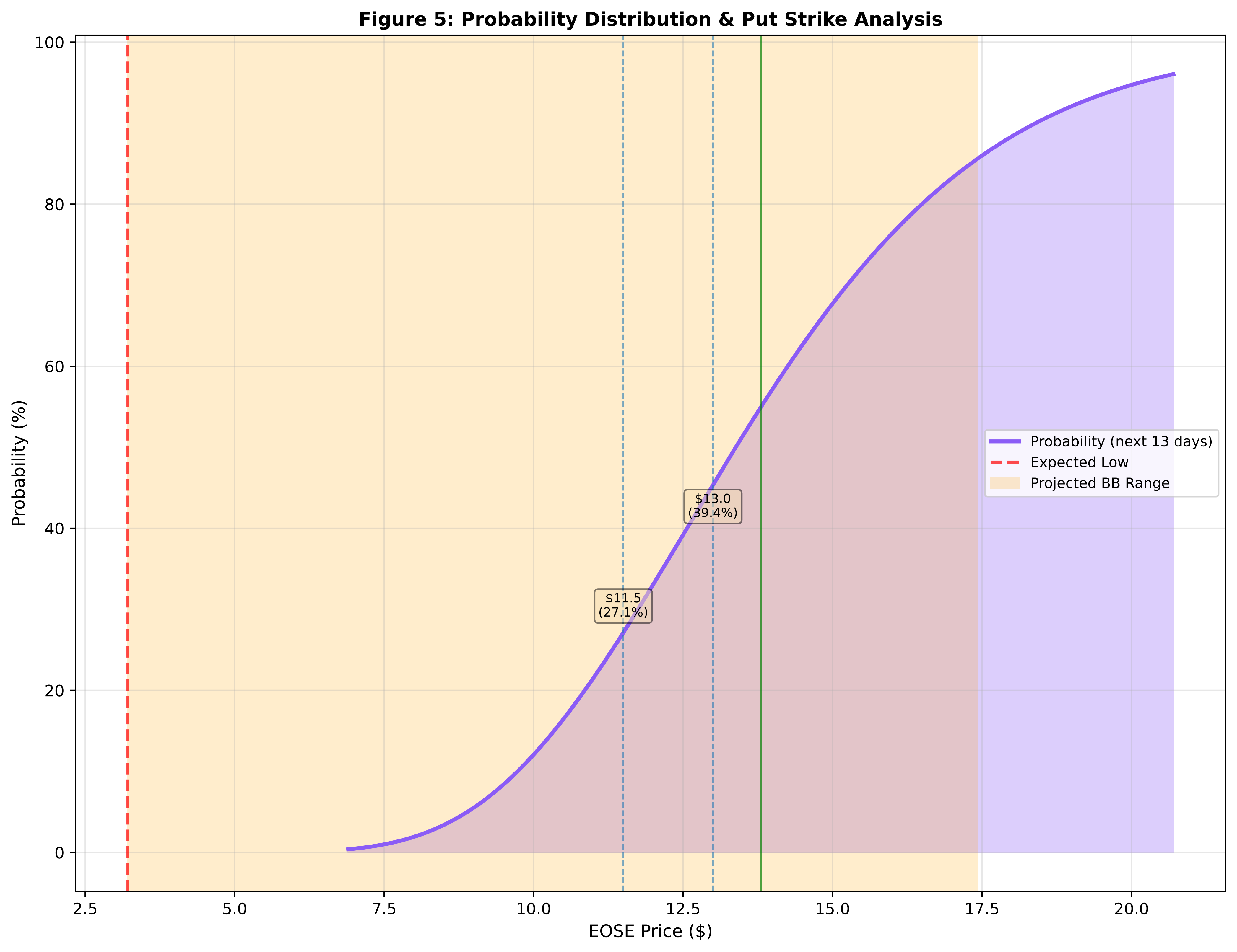


Figure 5: Probability Distribution & Put Strike Analysis
Probability (%)
EOSE Price ($)
0
20
40
60
80
100
2.5
5.0
7.5
10.0
12.5
15.0
17.5
20.0
$13.0
(39.4%)
$11.5
(27.1%)
Probability (next 13 days)
Expected Low
Projected BB Range

RECOMMENDED Hedge Positions: Detailed Analysis

Position-by-Position Breakdown & Performance Metrics

Position Details

Pos	Strike	Expiration	DTE	Contracts
P1	$13.00	11/21/25	6d	4
P2	$11.50	11/28/25	13d	2
TOT	**-**	**-**	**-**	**6**

Financial Metrics

Pos	Premium	Cost	ITM%	Value@50%	ROI%
P1	$0.57	$228	39.4	$2,212	970.2
P2	$0.23	$46	27.1	$874	1900.0
TOT	**-**	**$274**	**-**	**$3,086**	**1126.3**

Portfolio Summary Statistics

Total Premium:

$274

Hedge Benefit (50% drop):

$3,086

Protection Level:

111.8%

Annual Volatility: 109.4% | Analysis based on 365-day historical data