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.\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)	**$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

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%

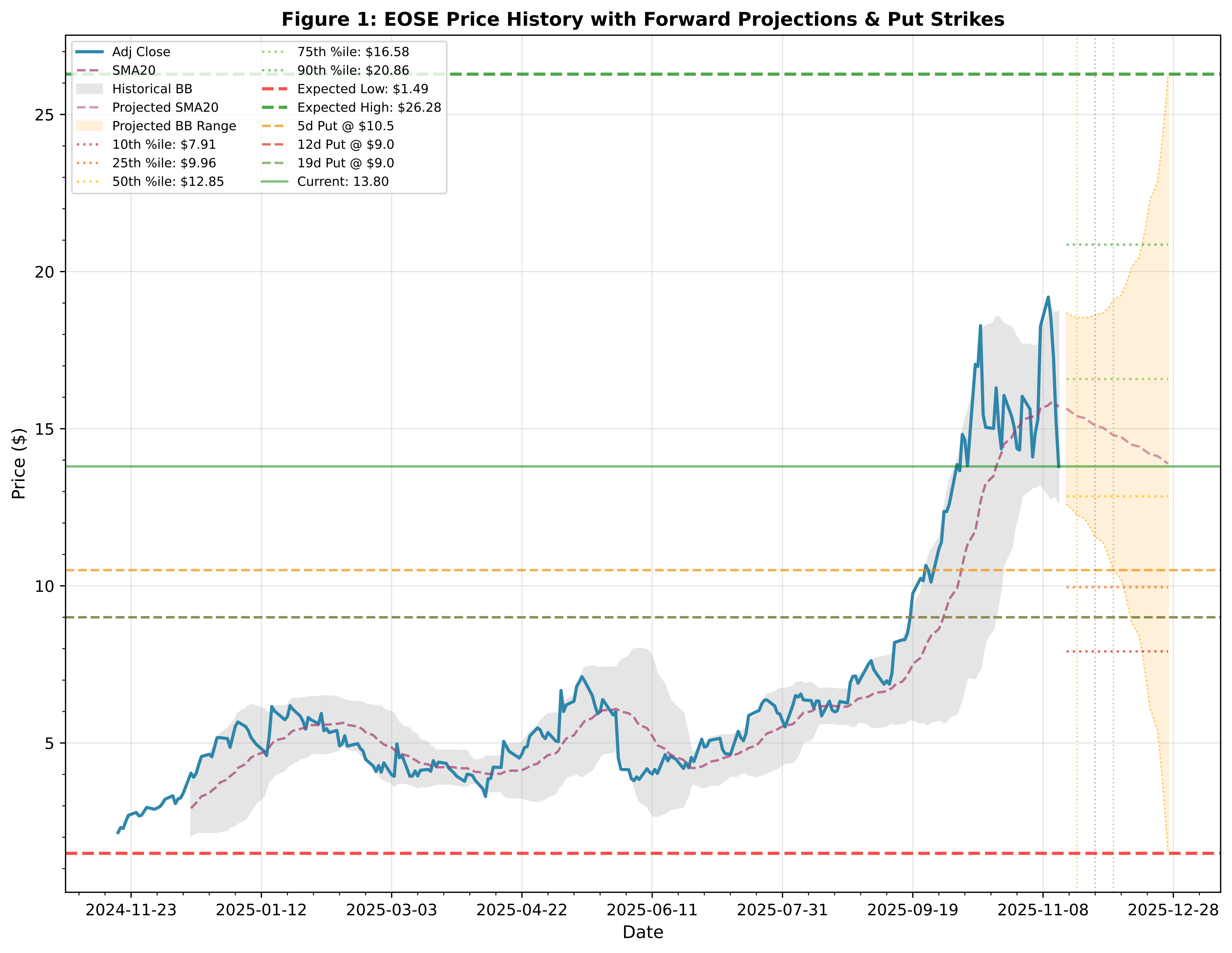
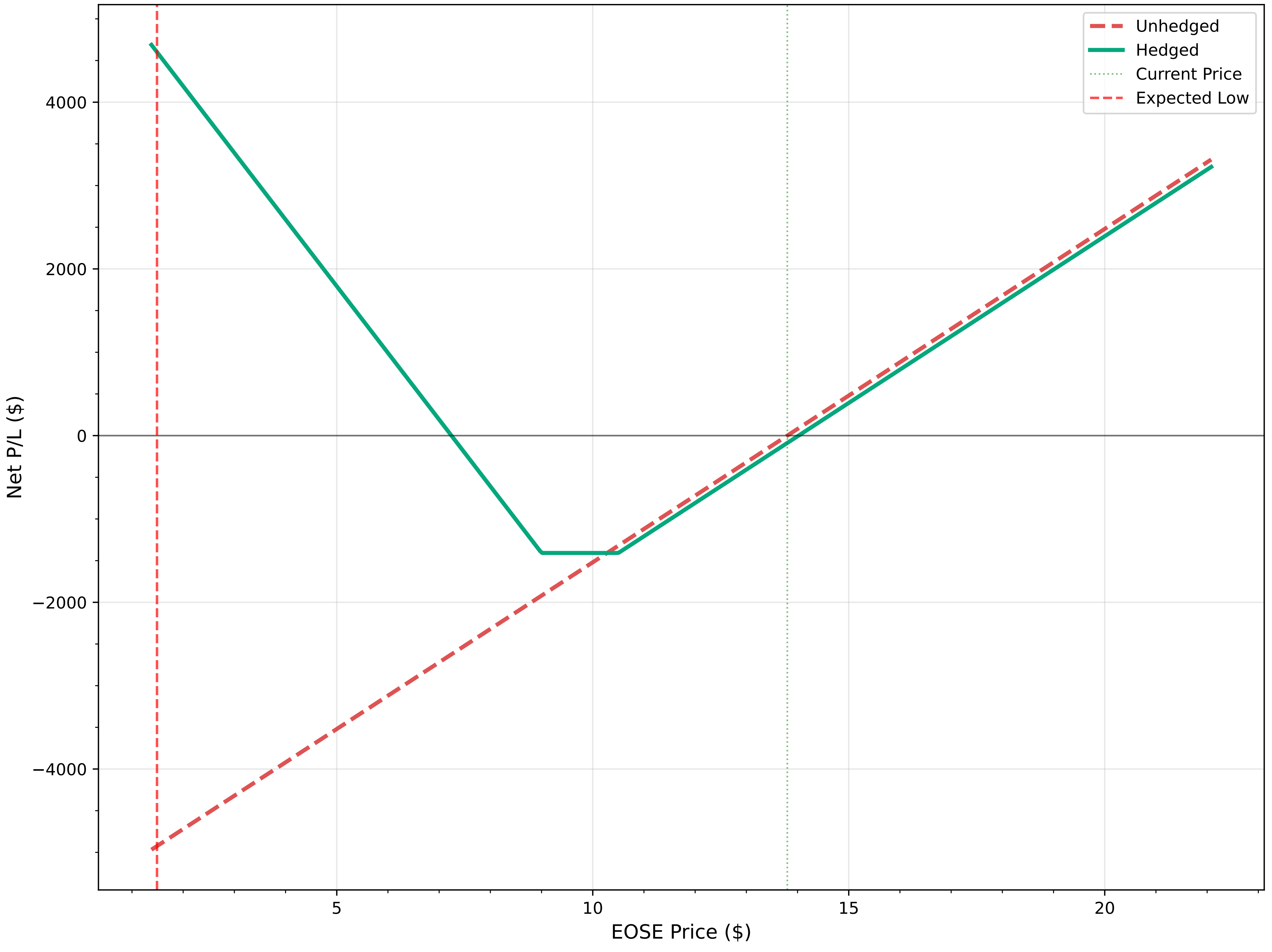


Figure 1: EOSE Price History with Forward Projections & Put Strikes
Adj Close
SMA20
Historical BB
Projected SMA20
Projected BB Range
10th %ile: $7.91
25th %ile: $9.96
50th %ile: $12.85
75th %ile: $16.58
90th %ile: $20.86
Expected Low: $1.49
Expected High: $26.28
5d Put @ $10.5
12d Put @ $9.0
19d Put @ $9.0
Current: 13.80
Price ($)
Date
2024-11-23
2025-01-12
2025-03-03
2025-04-22
2025-06-11
2025-07-31
2025-09-19
2025-11-08
2025-12-28
5
10
15
20
25

Figure 2: P/L Comparison: Hedged vs Unhedged



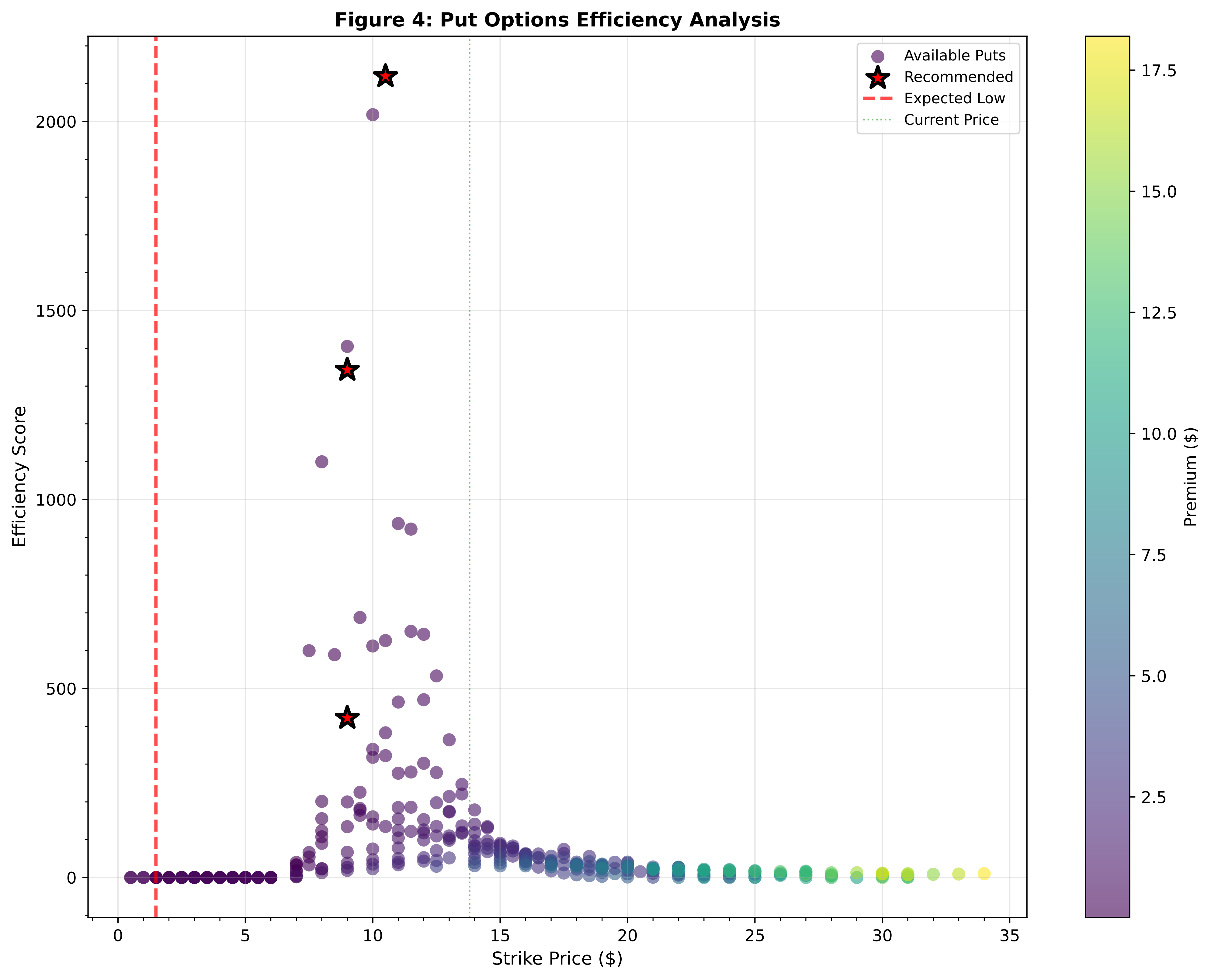
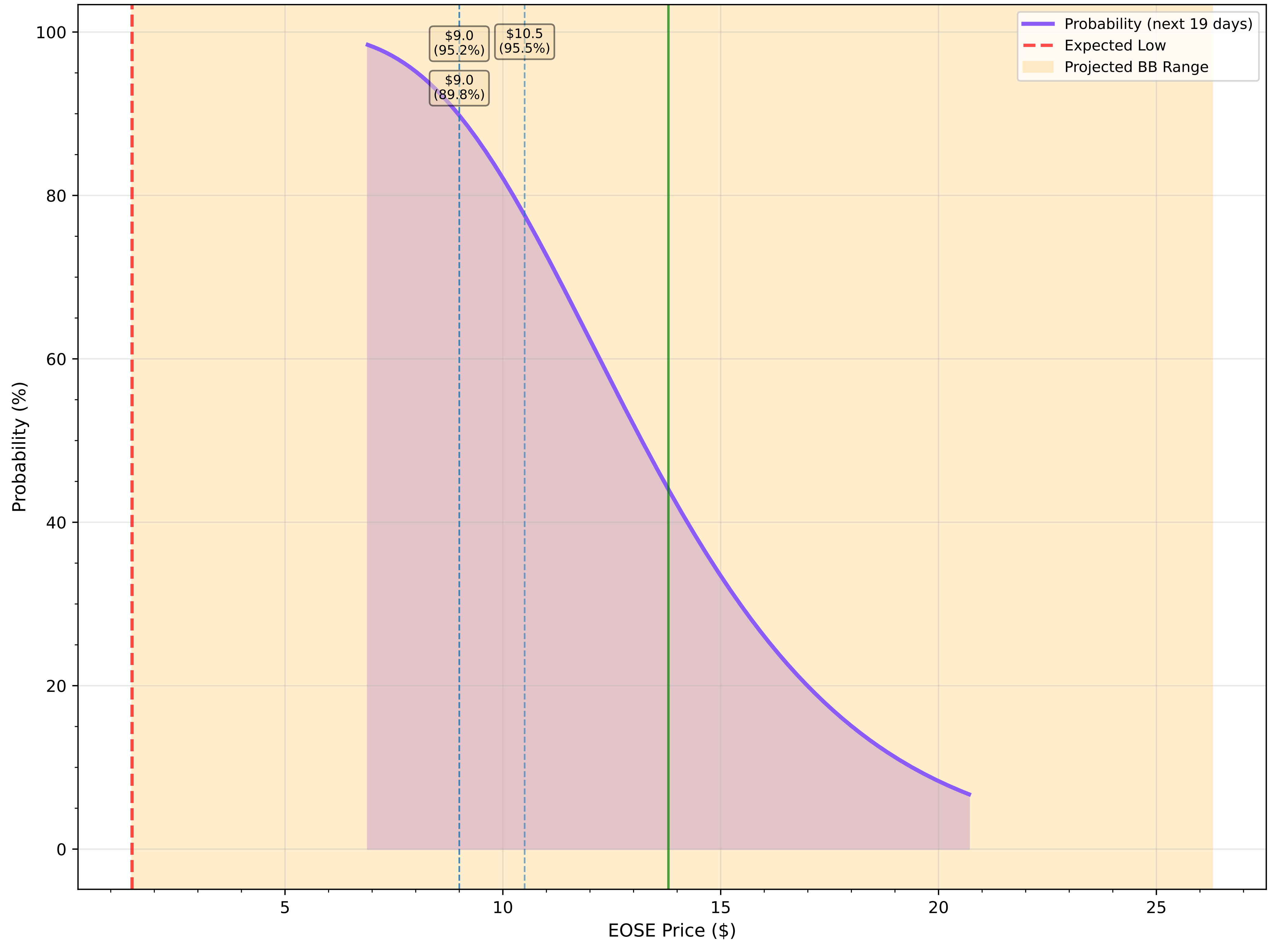


Figure 4: Put Options Efficiency Analysis
Available Puts
Recommended
Expected Low
Current Price
Efficiency Score
Strike Price ($)
Premium ($)
0
500
1000
1500
2000
0
5
10
15
20
25
30
35
2.5
5.0
7.5
10.0
12.5
15.0
17.5

Figure 5: Probability Distribution & Put Strike Analysis



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