



使用期权对冲风险的标的选择



SAM, PowerUpGammas



对冲现有头寸风险，你的选择

- **\$SPY Put**
- **\$SPXU Call**
- **\$SH Call**

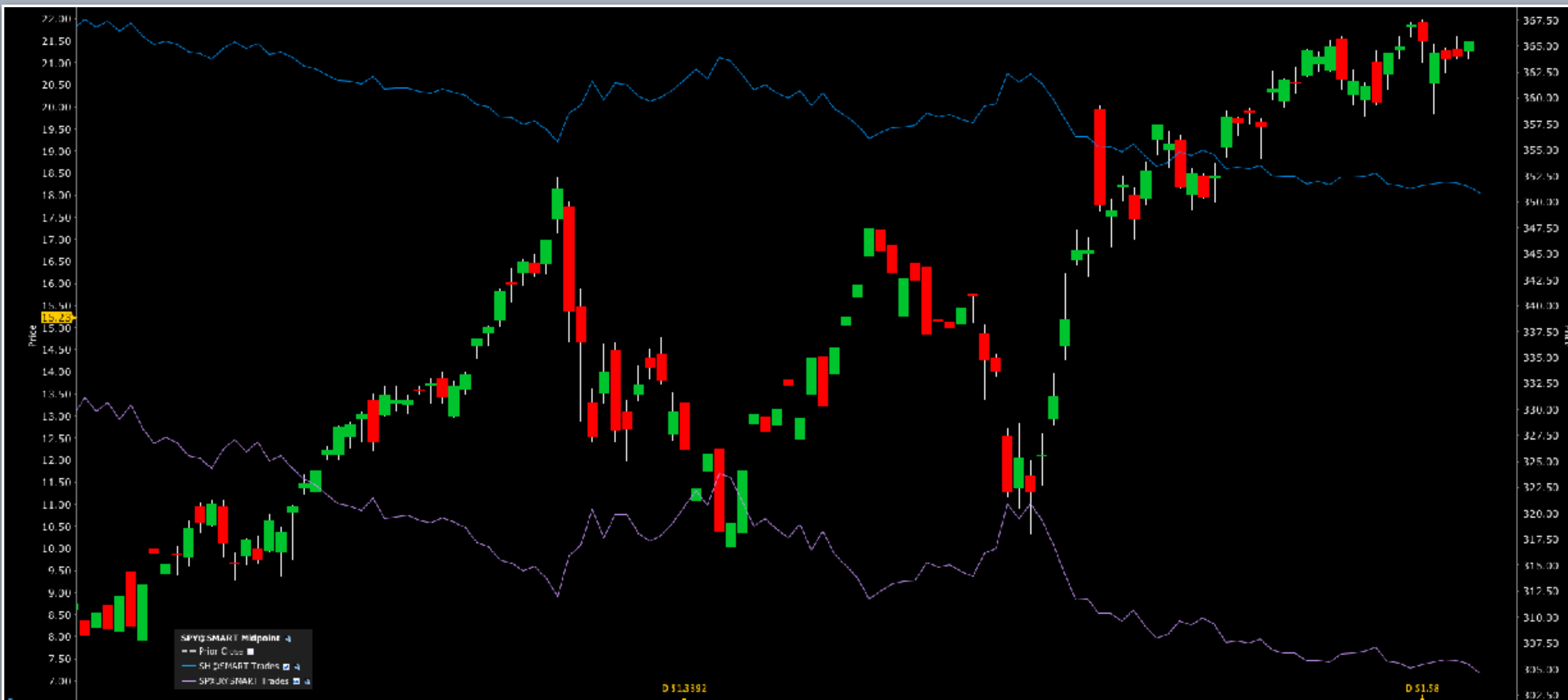




Case Study

	Strike	Expiration	DTE
Long \$SPY Put	353	2020-10-9	36
Long \$SPXU Call	8	2020-10-9	36
Long \$SH call	20	2020-10-16	43

等风险分析: \$100,000



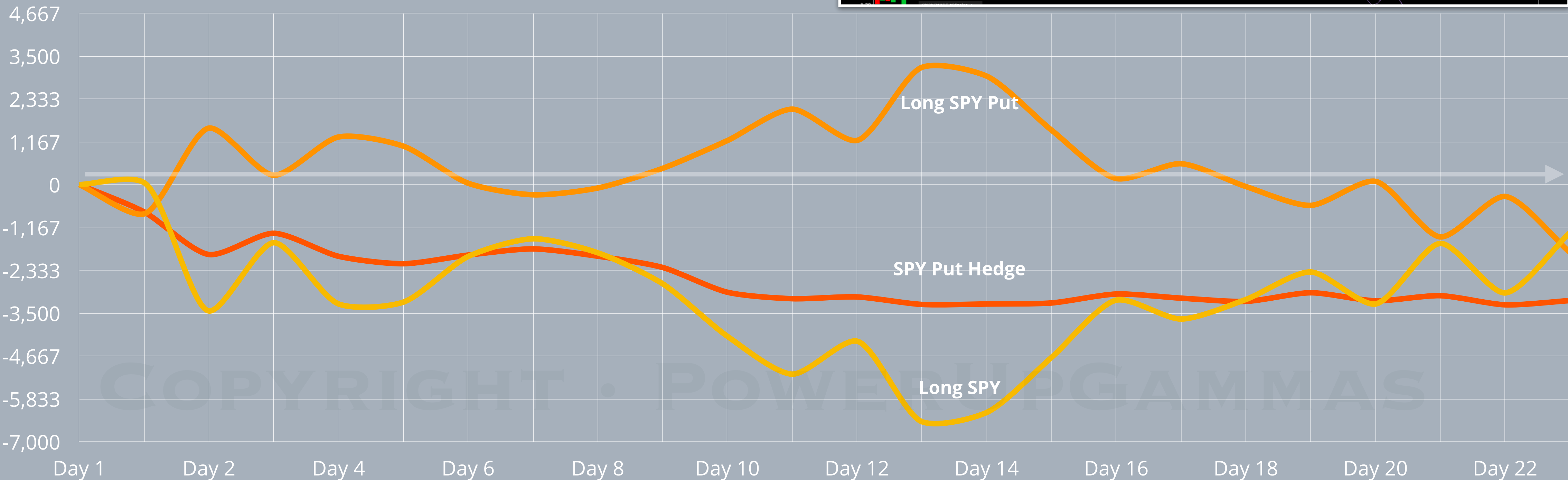
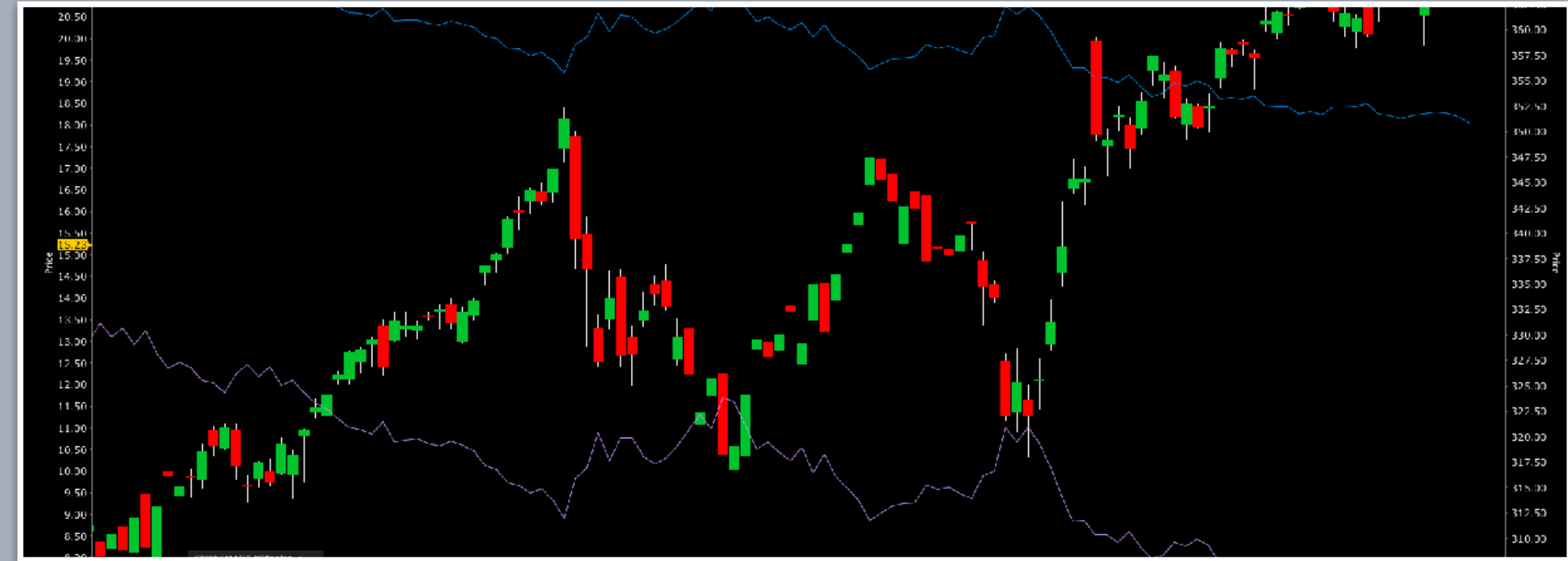
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PUTTING ON HEDGE

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\$SPY Put Hedge



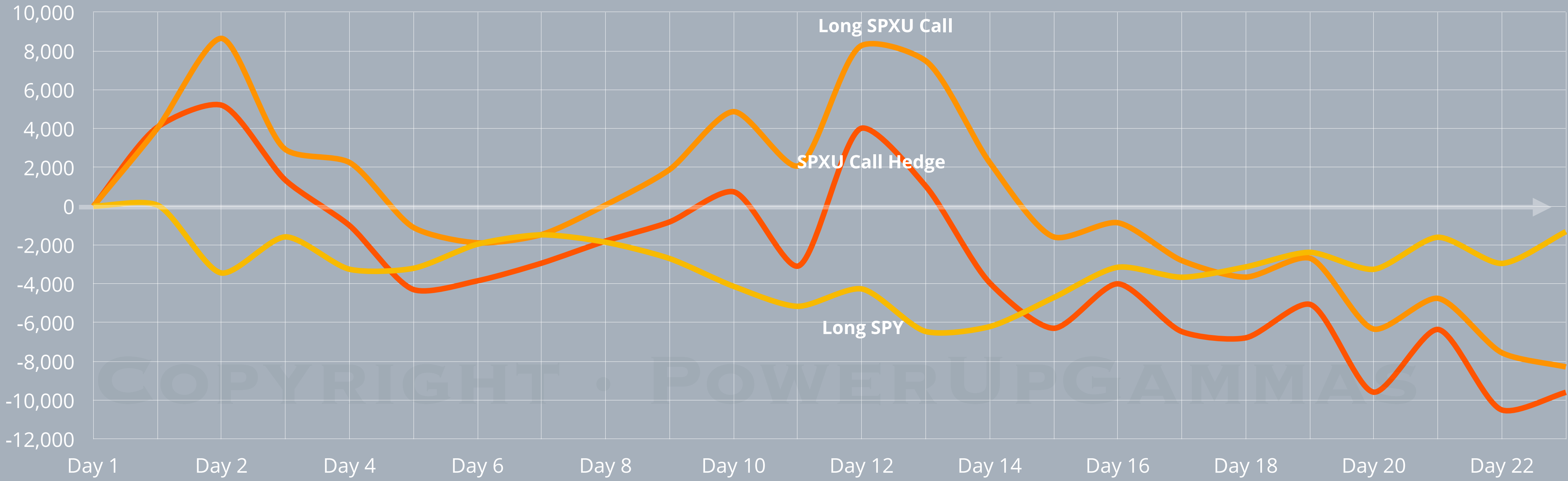
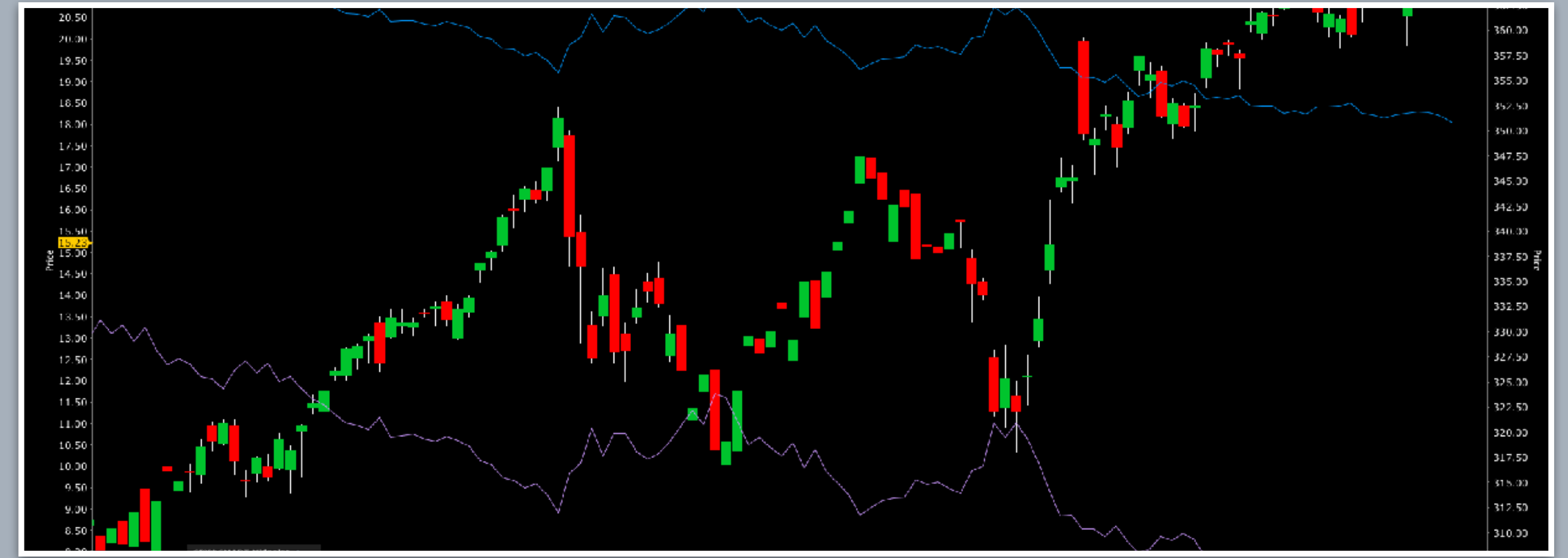
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\$SPXU Call Hedge



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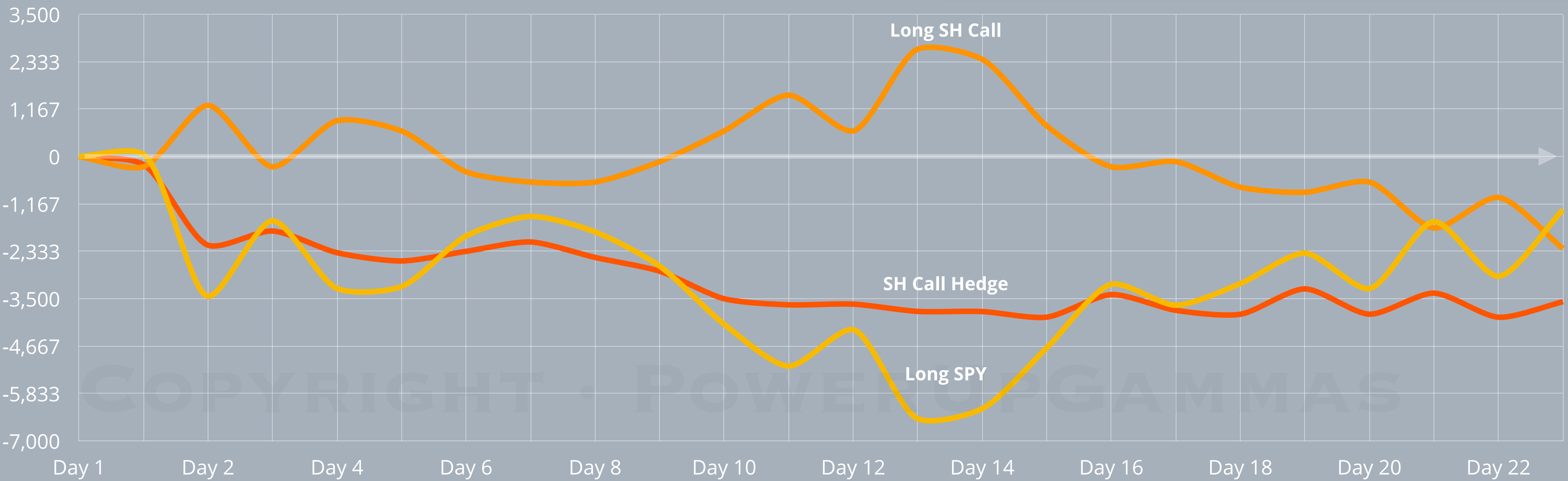
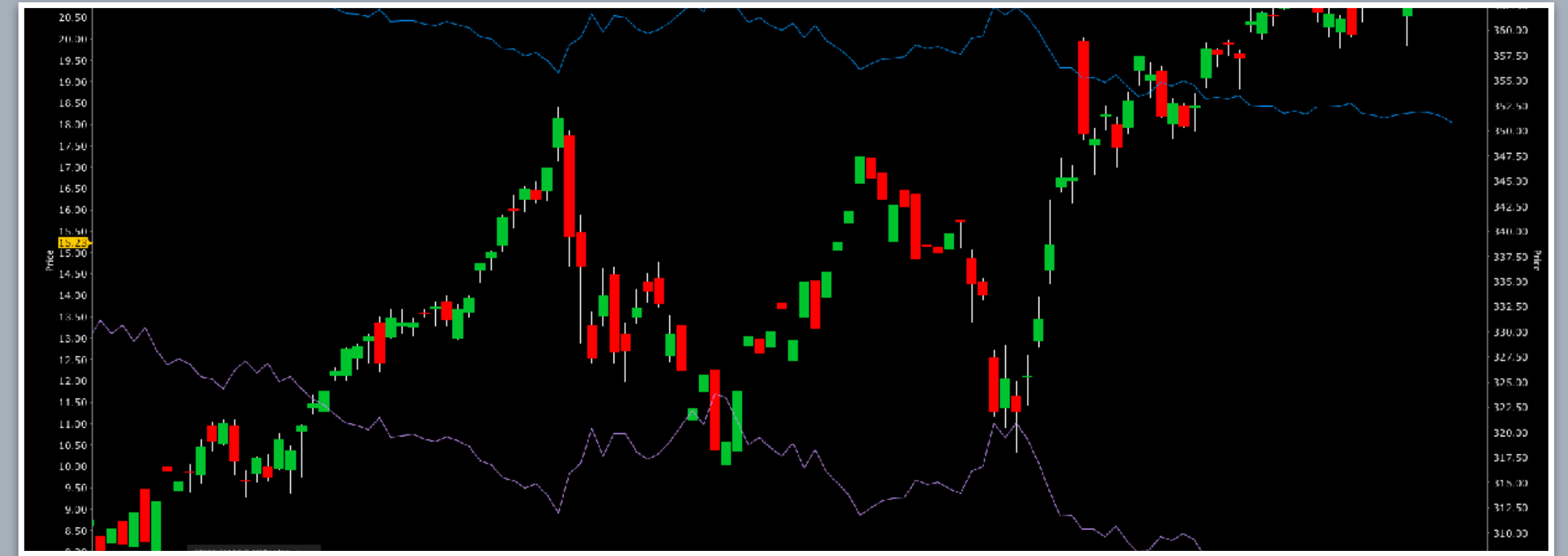
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\$SH Call Hedge



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关注的因素

- 综合损益
- 稳定性（波动大/小）



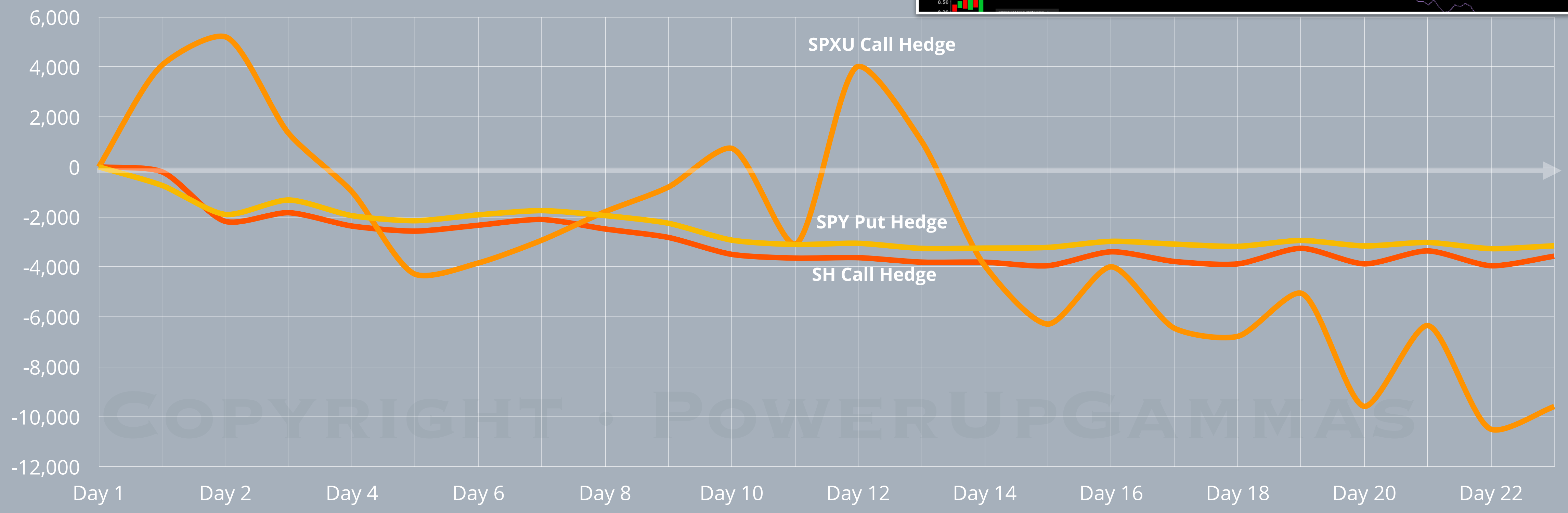
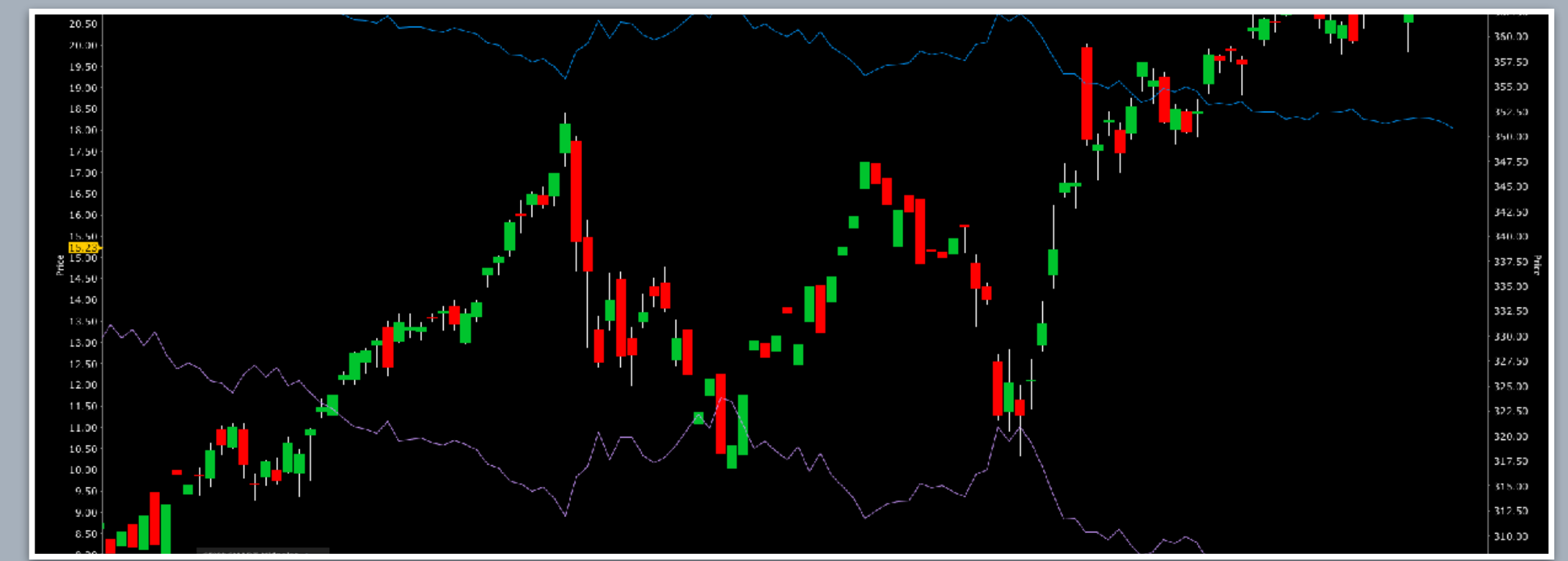
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三种Hedge对比

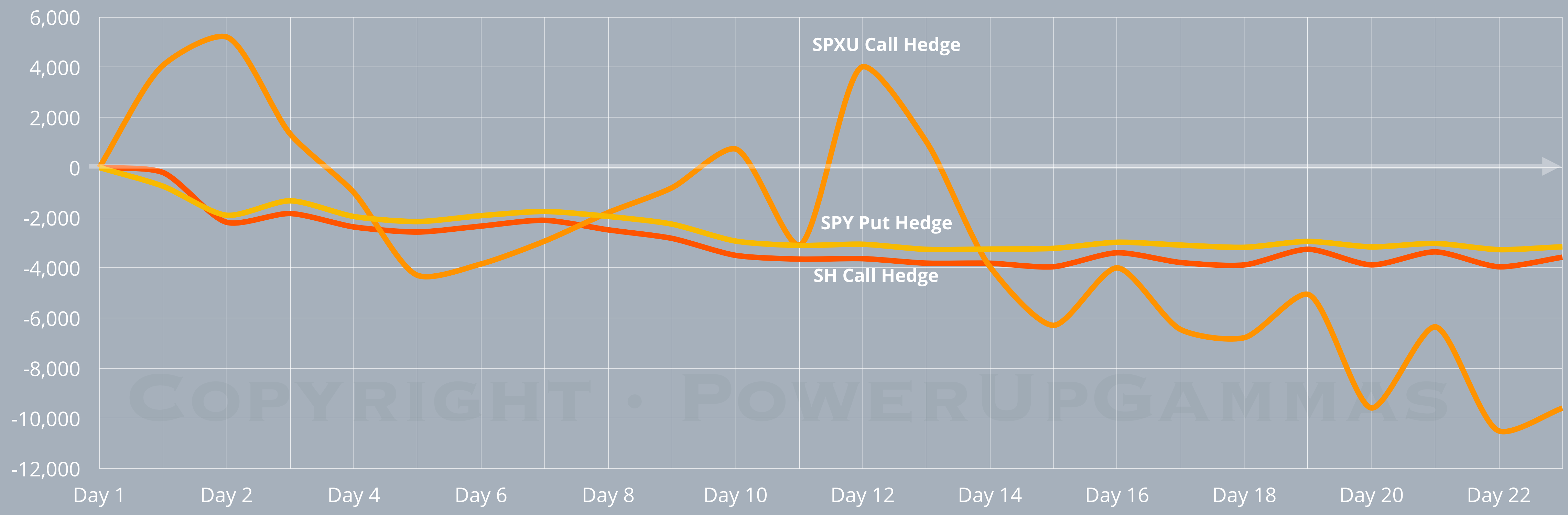


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What's the Point...

- 案例分析的假设
- 杠杆损耗
- 对冲的目的
- 零轴



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