



如何搭建容易亏钱的垂直价差



SAM, PowerUpGammas

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LOSE MONEY W/ SPREADS

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“BAD” Debit Spreads



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16 JUL 21		(46)	100											180.84% (±131.539)	
96.900	85.95	10.95	95.40	Z	98.40	Z	16 JUL 21	135	10.80	Z	11.80	I	11.300	0	11.30
93.225	80.95	12.275	91.70	C	94.75	Z	16 JUL 21	140	12.10	Z	13.20	X	12.650	0	12.65
89.700	75.95	13.75	88.20	X	91.20	Z	16 JUL 21	145	13.60	A	14.65	Z	14.125	0	14.125
86.200	70.95	15.25	84.75	X	87.65	X	16 JUL 21	150	15.00	X	16.25	D	15.625	0	15.625
82.825	65.95	16.875	81.35	Z	84.30	X	16 JUL 21	155	16.65	X	18.00	C	17.325	0	17.325
79.650	60.95	18.70	78.20	X	81.10	X	16 JUL 21	160	18.40	Z	19.85	X	19.125	0	19.125
76.525	55.95	20.575	75.05	C	78.00	X	16 JUL 21	165	20.30	Z	21.80	X	21.050	0	21.05
73.575	50.95	22.625	72.15	Z	75.00	X	16 JUL 21	170	22.30	Z	23.85	Z	23.075	0	23.075
70.750	45.95	24.80	69.25	X	72.25	Z	16 JUL 21	175	24.40	Z	26.05	C	25.225	0	25.225
68.025	40.95	27.075	66.55	X	69.50	Z	16 JUL 21	180	26.65	Z	28.00	Z	27.325	0	27.325
65.375	35.95	29.425	63.95	X	66.80	I	16 JUL 21	185	29.05	X	30.80	Z	29.925	0	29.925
62.925	30.95	31.975	61.45	X	64.40	Z	16 JUL 21	190	31.50	Z	33.00	N	32.250	0	32.25
60.575	25.95	34.625	59.10	X	62.05	Z	16 JUL 21	195	34.25	A	36.05	Z	35.150	0	35.15
58.300	20.95	37.35	56.85	X	59.75	Z	16 JUL 21	200	36.80	Z	38.00	Z	37.400	0	37.40
54.000	10.95	43.05	52.65	C	55.35	Z	16 JUL 21	210	42.70	C	44.50	C	43.600	0	43.60
50.175	.95	49.225	48.80	X	51.55	Z	16 JUL 21	220	48.85	C	50.95	Z	49.900	0	49.90
46.550	0	46.55	45.60	A	47.50	H	16 JUL 21	230	55.35	C	57.50	I	56.425	9.05	47.375
44.025	0	44.025	43.05	Q	45.00	X	16 JUL 21	240	62.30	Z	64.45	I	63.375	19.05	44.325
40.850	0	40.85	39.55	X	42.15	Z	16 JUL 21	250	69.20	X	71.75	Z	70.475	29.05	41.425
38.375	0	38.375	37.15	Z	39.60	Z	16 JUL 21	260	76.80	C	79.20	I	78.000	39.05	38.95
36.050	0	36.05	34.80	X	37.30	Z	16 JUL 21	270	84.60	Z	87.00	I	85.800	49.05	36.75

<input checked="" type="checkbox"/>	VERTICAL	BUY	+1	GME	16 JUL 21	220	PUT	38.60
		SELL	-1	GME	16 JUL 21	135	PUT	DEBIT

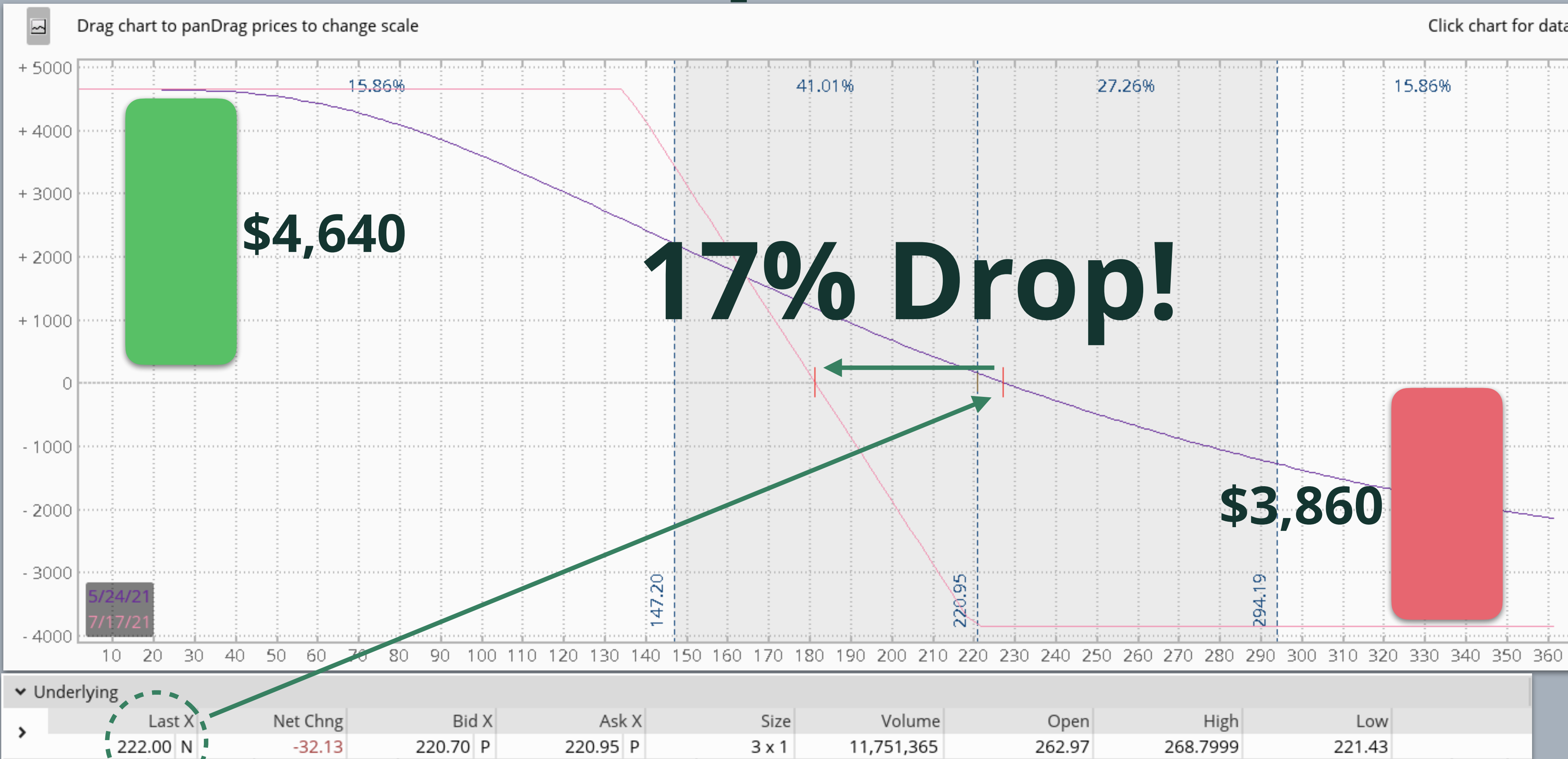
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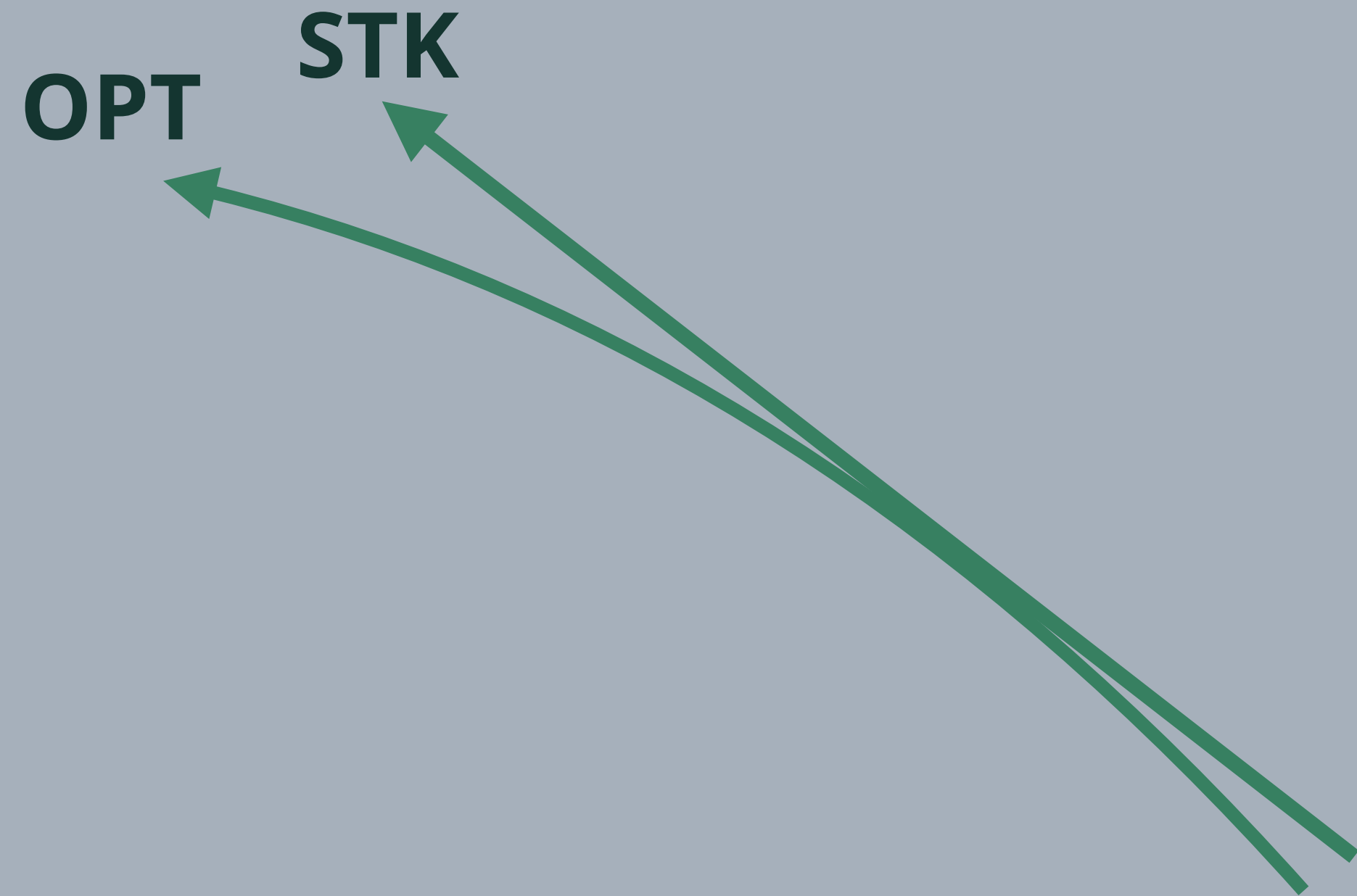
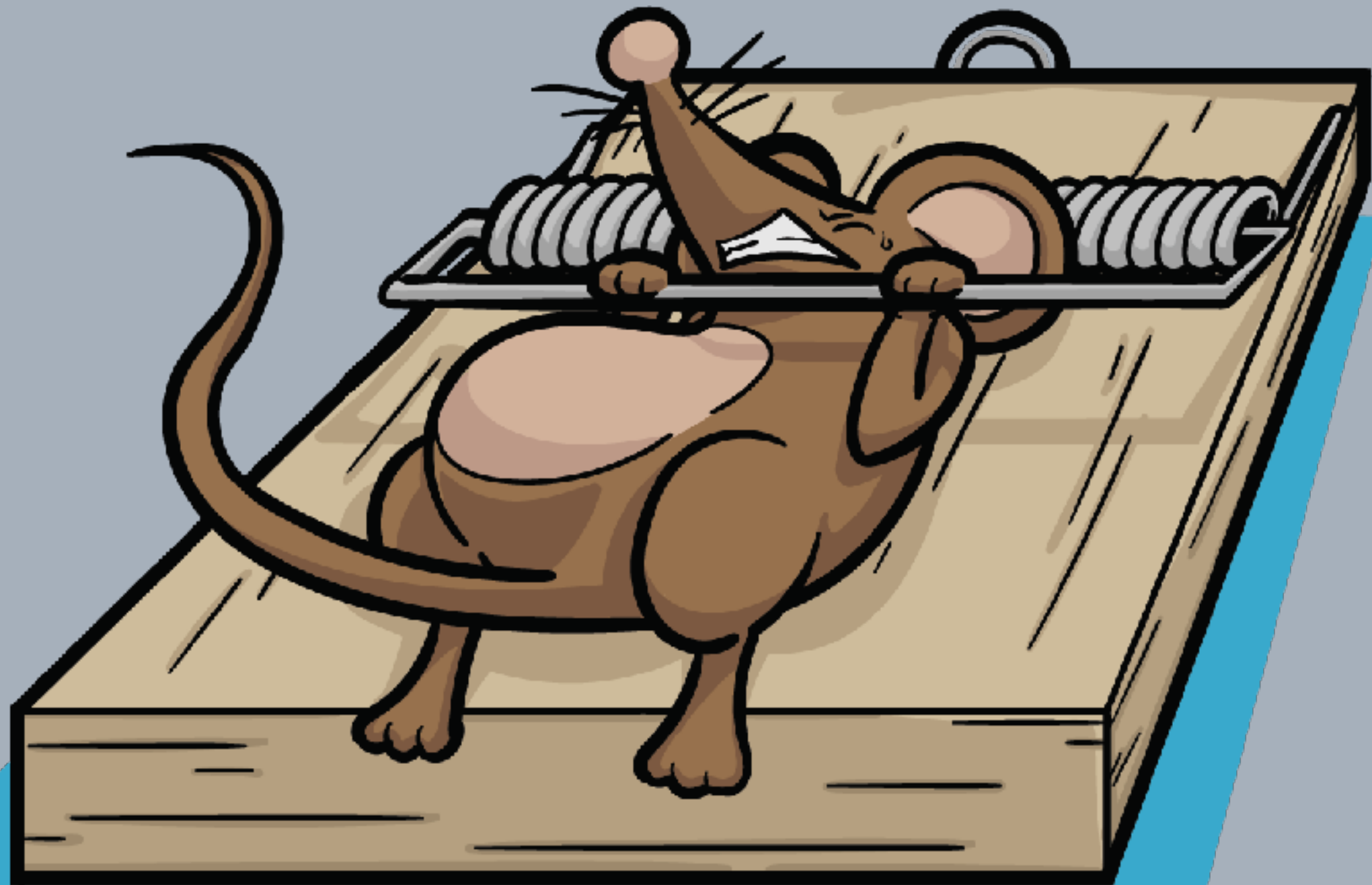


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“GOOD” Debit Spreads



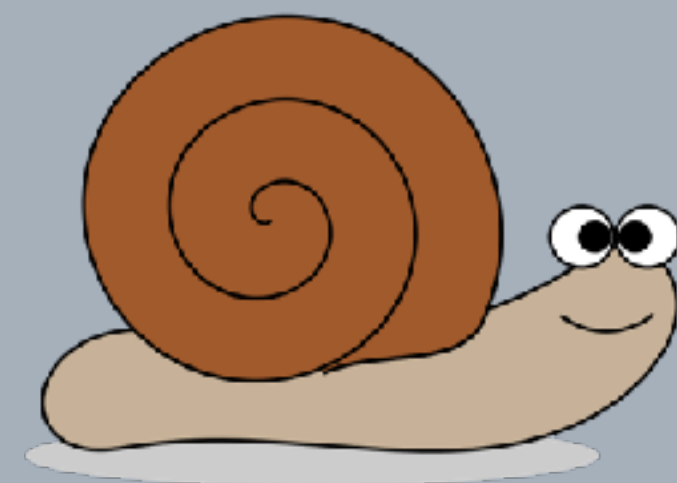


"GOOD" Debit Spreads

16 JUL 21 (46) 100												15.67% (±6.179)	
		5.45	.525	5.90 X	6.05 A	16 JUL 21	133	.90 Z	.98 H	0	.94		
		4.45	.725	5.10 X	5.25 X	16 JUL 21	134	1.13 H	1.20 Z	0	1.165		
		3.45	.975	4.35 B	4.50 B	16 JUL 21	135	1.40 X	1.45 D	0	1.425		
		2.45	1.275	3.65 Q	3.80 H	16 JUL 21	136	1.71 H	1.76 B	0	1.735		
		1.45	1.65	3.05 H	3.15 X	16 JUL 21	137	2.08 B	2.17 B	0	2.125		
		.45	2.07	2.47 A	2.57 D	16 JUL 21	138	2.53 B	2.62 B	0	2.575		
		0	2.045	2.01 I	2.08 X	16 JUL 21	139	3.00 A	3.15 I	.55	2.525		
		0	1.625	1.59 N	1.66 P	16 JUL 21	140	3.60 B	3.70 I	1.55	2.10		
		0	1.29	1.26 B	1.32 N	16 JUL 21	141	4.25 A	4.35 C	2.55	1.75		
		0	1.02	1.00 B	1.04 N	16 JUL 21	142	5.00 B	5.10 A	3.55	1.50		
		0	.805	.78 B	.83 H	16 JUL 21	143	5.80 B	5.90 N	4.55	1.30		
		0	.64	.62 Z	.66 Q	16 JUL 21	144	6.60 B	6.75 X	5.55	1.125		

<input checked="" type="checkbox"/>	<input type="checkbox"/>	VERTICAL	BUY	+1	TLT	16 JUL 21	139	PUT	.50
			SELL	-1	TLT	16 JUL 21	138	PUT	DEBIT

Last X	Net Chng	Bid X	Ask X	Size	Volume	Open	High	Low
138.44 Q	-215	138.45 P	138.98 P	2 x 10	10,258,035	138.582	139.30	138.34



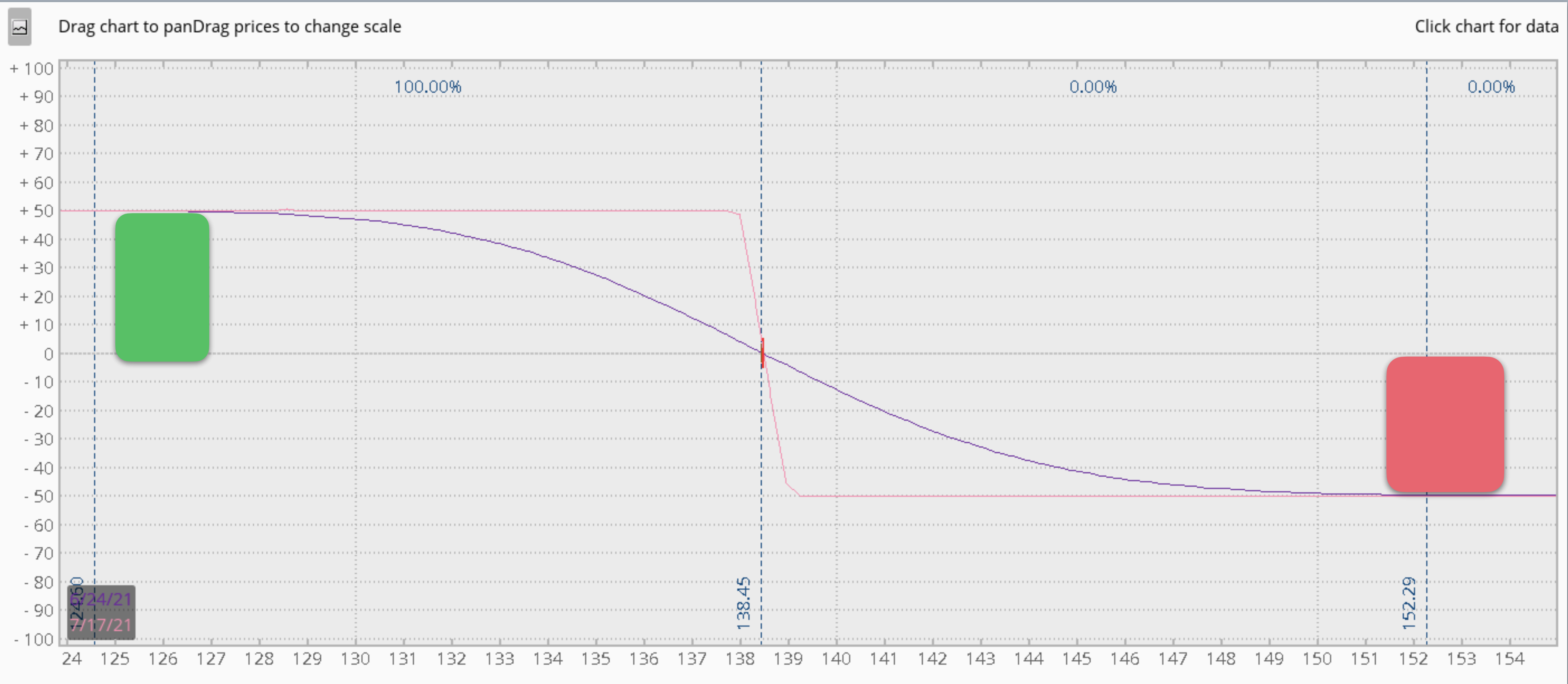
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"GOOD" Debit Spreads





Recap

- “BAD” Spreads v.s “GOOD” Spreads
- 局限于线性市场思维

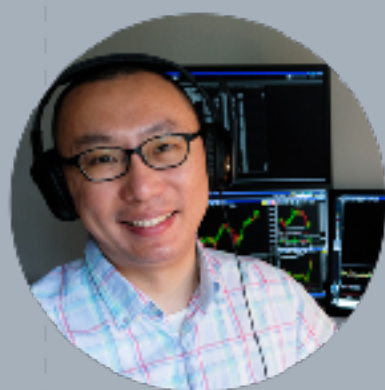


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