



4个建议改善期权定单的入场价格



SAM, PowerUpGammas

FREE
TUTORIAL



ORDER EXECUTION

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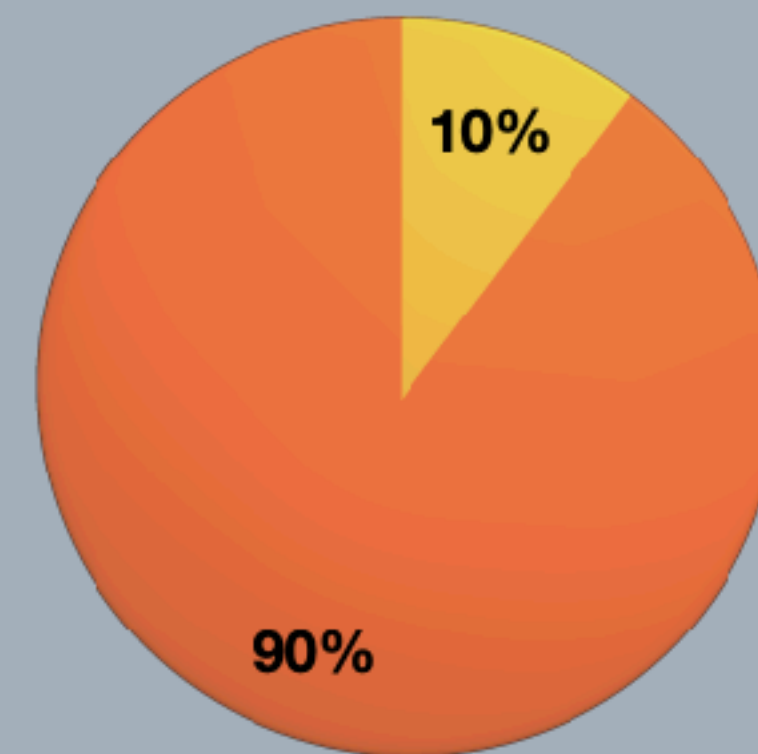
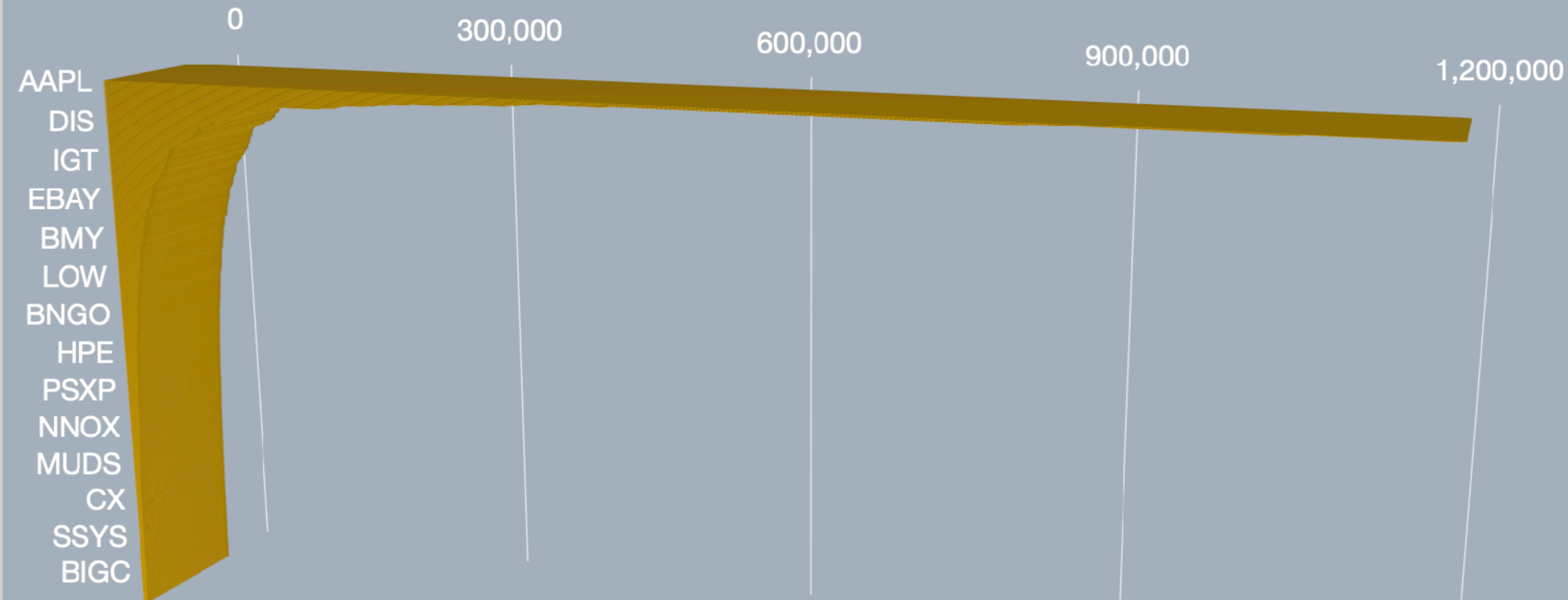
控制可以控制

放弃不能控制的



1

用且仅用高流动性标的的



注：纵坐标股票名称仅为举例



2

从中间价开始试探

+0.01 = 2.31

2.30

-0.01 = 2.29

Rules 11Ac1-1
and 11Ac1-4
“展示或吃单”规则

CALLS								Strikes: 12	PUTS							
Mark	Mark	Theta	Vega	Bid X	Ask X	Exp	Strike	Bid X	Ask X	Mark	Mark	Theta	Vega			
13.250	13.250	-0.02	.07	12.90 X	13.60 X	16 JUL 21	75	1.70 B	1.95 X	1.825	1.825	-0.04	.09			
11.300	11.300	-0.03	.09	9.80 X	12.80 X	16 JUL 21	77.5	2.30 B	2.55 X	2.425	2.425	-0.05	.10			
9.700	9.700	-0.04	.11	9.40 X	10.00 X	16 JUL 21	80	3.00 X	3.30 X	3.150	3.150	-0.05	.11			
8.050	8.050	-0.05	.12	7.90 X	8.20 B	16 JUL 21	82.5	3.90 B	4.20 X	4.050	4.050	-0.05	.12			
6.950	6.950	-0.05	.13	6.40 X	7.50 X	16 JUL 21	85	4.90 X	5.20 X	5.050	5.050	-0.06	.13			
5.300	5.300	-0.05	.13	5.10 X	5.50 E	16 JUL 21	87.5	6.20 B	6.50 X	6.350	6.350	-0.06	.13			
4.650	4.650	-0.05	.13	4.00 X	5.30 N	16 JUL 21	90	7.60 B	7.90 X	7.750	7.750	-0.06	.13			
3.350	3.350	-0.05	.13	3.20 X	3.50 A	16 JUL 21	92.5	9.20 B	9.50 X	9.350	9.350	-0.06	.13			
2.775	2.775	-0.05	.12	2.55 X	3.00 X	16 JUL 21	95	10.90 X	11.30 X	11.100	11.100	-0.06	.13			
1.550	1.550	-0.04	.10	1.45 X	1.65 A	16 JUL 21	100	14.80 B	15.20 X	15.000	15.000	-0.05	.11			
.950	.950	-0.03	.08	.80 X	1.10 X	16 JUL 21	105	18.80 B	19.60 B	19.200	19.200	-0.04	.09			

SINGLE	SELL	-1	YETI	16 JUL 21	85	CALL	6.40	LMT	LIMIT	DAY	BEST
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VERTICAL	BUY	+1	YETI	16 JUL 21	85	CALL	2.30	LMT	LIMIT	DAY	BEST
	SELL	-1	YETI	16 JUL 21	90	CALL	DEBIT				



3

不要追价格

- 回想自己追突破的情景
- 控制可以控制的 = 等待价格落入伏击区



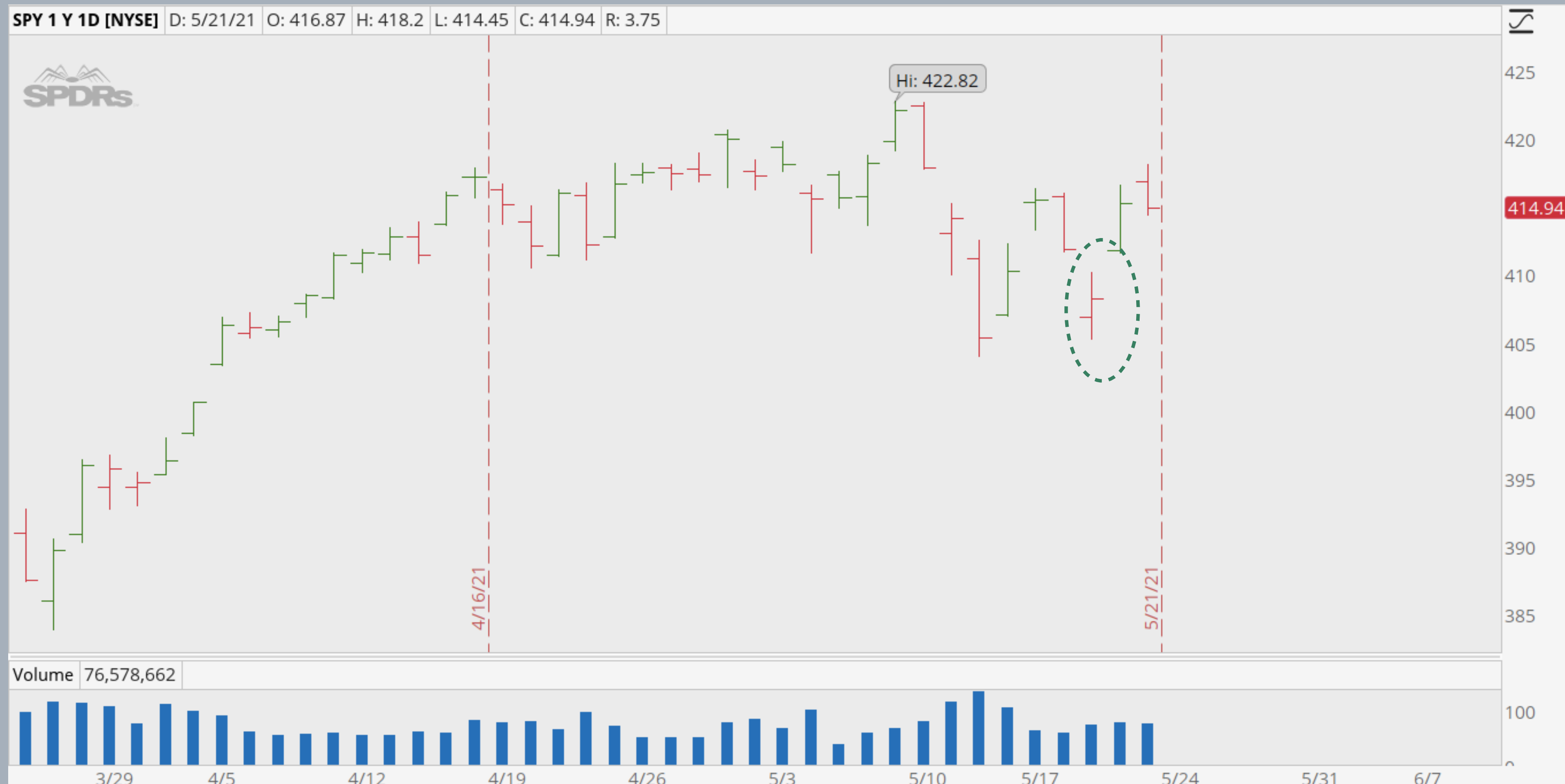
4

动态调整

- 合约价格会随行就市波动

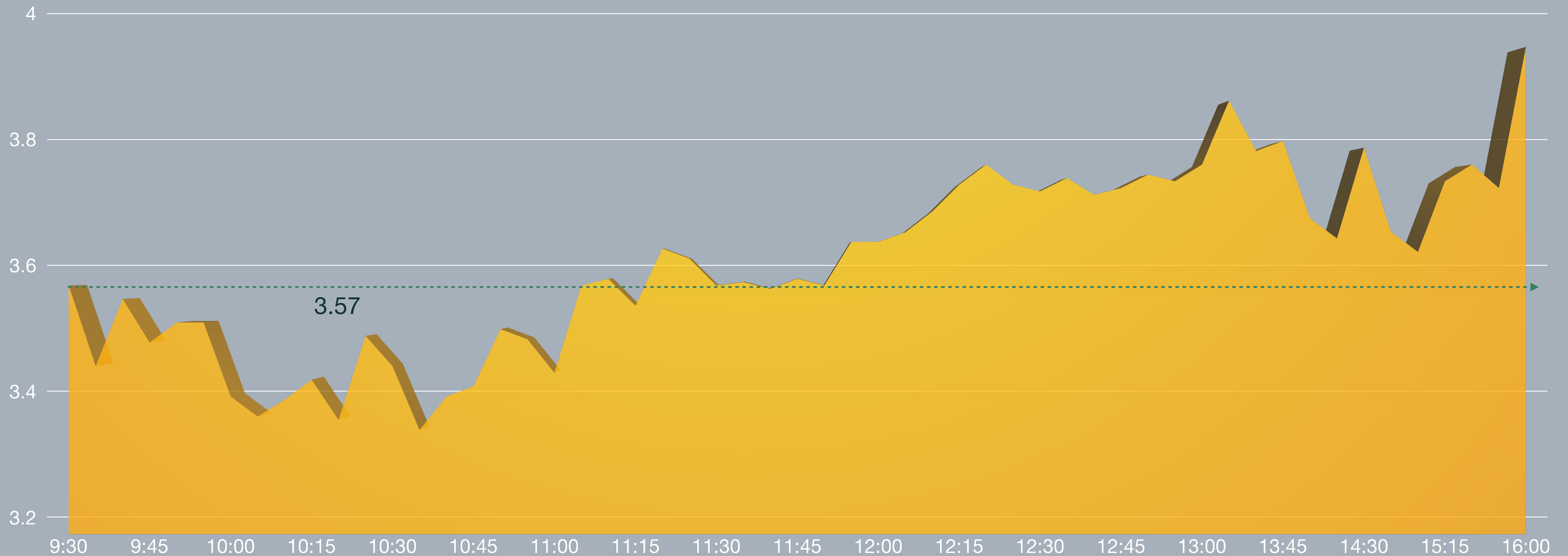


价格随行就市波动





价格随行就市波动





4

动态调整

- 合约价格会随行就市波动
- 难点：修正订单价格
- 不愿意继续等待

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PowerUpGammas SCHOOL



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