



是否买回低价期权(Penny Option) 这不是个问题



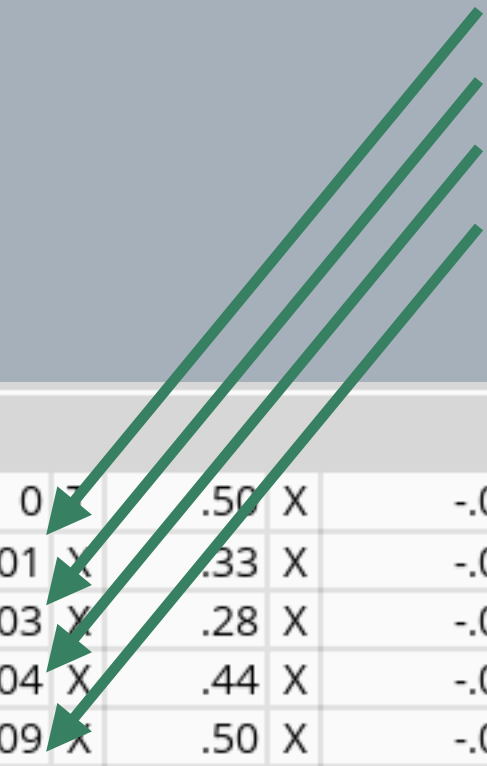
SAM, PowerUpGammas



Penny Option




- 什么是Penny Option (1c ~10c)

2 JUL 21 (37) 100 (Weeklys)										28.69% (±10.202)				
1.00	.00	.00	-.115	46.05 X	51.00 X	2 JUL 21	90	0 X	.50 X	-.02	.00	-.02	.25	
1.00	.00	.00	-.115	41.05 X	46.00 X	2 JUL 21	95	.01 X	.33 X	-.02	.00	-.01	.17	
1.00	.00	.00	-.115	36.05 X	41.00 X	2 JUL 21	100	.03 X	.28 X	-.02	.00	-.01	.155	
.92	.00	-.04	.31	31.50 X	36.40 X	2 JUL 21	105	.04 X	.44 X	-.03	.00	-.02	.24	
.92	.00	-.04	.41	26.60 X	31.50 X	2 JUL 21	110	.09 X	.50 X	-.04	.00	-.02	.295	
.92	.01	-.03	.41	21.60 X	26.50 X	2 JUL 21	115	.12 X	.74 X	-.06	.01	-.03	.43	
.92	.01	-.03	.41	16.60 X	21.50 X	2 JUL 21	120	.31 X	1.10 X	-.09	.01	-.03	.705	
.91	.01	-.02	.385	12.05 X	17.00 X	2 JUL 21	124.5	.25 X	5.00 X	-.21	.01	-.08	2.625	
.90	.01	-.02	.41	11.60 X	16.50 X	2 JUL 21	125	.15 X	4.90 X	-.21	.01	-.08	2.525	
.93	.01	-.02	.21	11.80 X	14.90 X	2 JUL 21	125.5	.55 X	1.38 X	-.14	.02	-.04	.965	
.88	.02	-.03	.61	11.00 X	15.50 X	2 JUL 21	126	.20 X	5.00 X	-.22	.02	-.08	2.60	
.85	.02	-.04	.96	11.45 X	14.75 X	2 JUL 21	126.5	.59 X	5.00 X	-.23	.02	-.08	2.795	
.88	.02	-.03	.585	10.05 X	14.40 X	2 JUL 21	127	.63 X	5.00 X	-.24	.02	-.08	2.815	
.90	.02	-.02	.36	10.45 X	12.55 X	2 JUL 21	127.5	.15 X	4.90 X	-.23	.02	-.07	2.525	
.94	.01	-.01	.11	9.30 X	12.20 X	2 JUL 21	128	.19 X	4.90 X	-.24	.02	-.07	2.545	
.82	.02	-.04	1.16	9.70 X	12.90 X	2 JUL 21	128.5	.25 X	5.00 X	-.25	.02	-.07	2.625	
.81	.02	-.04	1.16	9.15 X	12.45 X	2 JUL 21	129	.18 X	4.90 X	-.25	.02	-.07	2.54	
.84	.02	-.03	.76	7.70 X	12.10 X	2 JUL 21	129.5	.88 X	1.24 Q	-.18	.02	-.04	1.06	
.82	.03	-.03	.885	7.10 X	11.95 X	2 JUL 21	130	.96 X	5.00 X	-.28	.02	-.07	2.98	
.82	.03	-.03	.885	8.10 X	9.95 X	2 JUL 21	130.5	1.00 H	5.00 X	-.28	.02	-.07	3.00	
.82	.03	-.03	.81	6.25 X	10.65 X	2 JUL 21	131	1.09 X	5.00 X	-.29	.02	-.07	3.045	
.79	.03	-.03	1.01	7.20 X	9.10 X	2 JUL 21	131.5	1.14 X	1.58 X	-.23	.03	-.04	1.36	
.76	.03	-.04	1.36	5.70 X	10.30 X	2 JUL 21	132	.27 X	5.00 X	-.29	.03	-.06	2.635	





Cast Study - Penny Long Leg

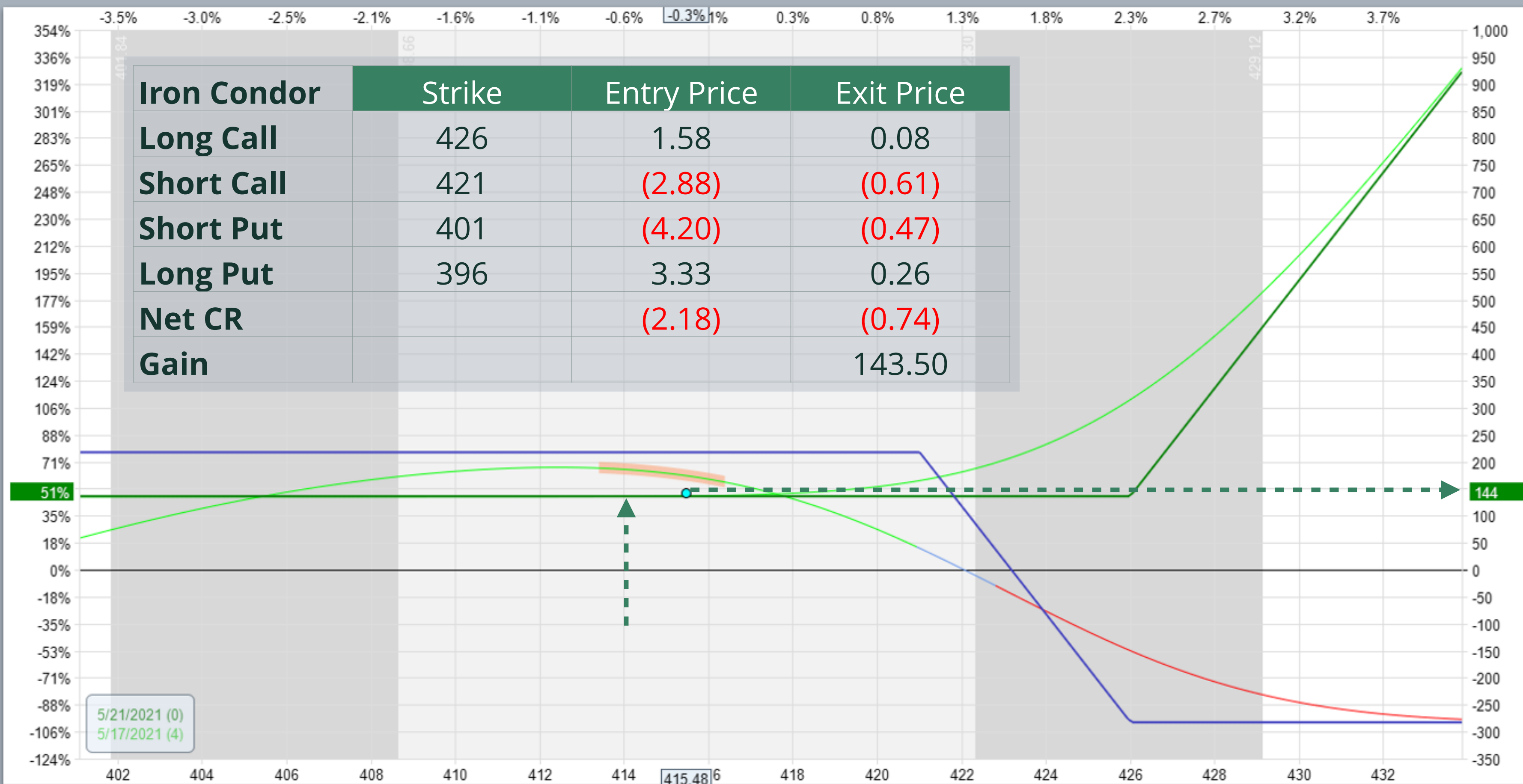
Iron Condor	Strike	Entry Price	Exit Price
Long Call	426	1.58	0.08
Short Call 	421	(2.88)	(0.61)
Short Put 	401	(4.20)	(0.47)
Long Put 	396	3.33	0.26
Net CR		(2.18)	(0.74)
Gain			143.50



哪只是烫手山芋 (Trouble Maker)



Cast Study - Penny Long Leg





Cast Study - Penny Short Leg

Short Strangle	Strike	Entry Price	Exit Price	Delta
Short Call	421	(2.88)	(0.61)	14.20
Short Put	401	(4.20)	(0.47)	3.80
Net CR		(7.08)	(1.07)	
Gain			601.00	

- 保守做法
- 激进做法



Recap

- Penny Option
- Penny Long / Short Leg

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