



计算期权合约的投资回报率ROC



SAM, PowerUpGammas

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ROC = Return on Capital 收益 / 支付 (占用) 的资金
投资回报率

- STK
- OPT

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ROC = Return on Capital

收益 / 支付 (占用) 的资金
投资回报率

\$TLT	Single Leg		Spreads		
	Long	Short	Bull Call Spreads	Bear Call Spreads	Iron Condor
	Buy 145 C, DR = 3.7				
ROC	N/A				



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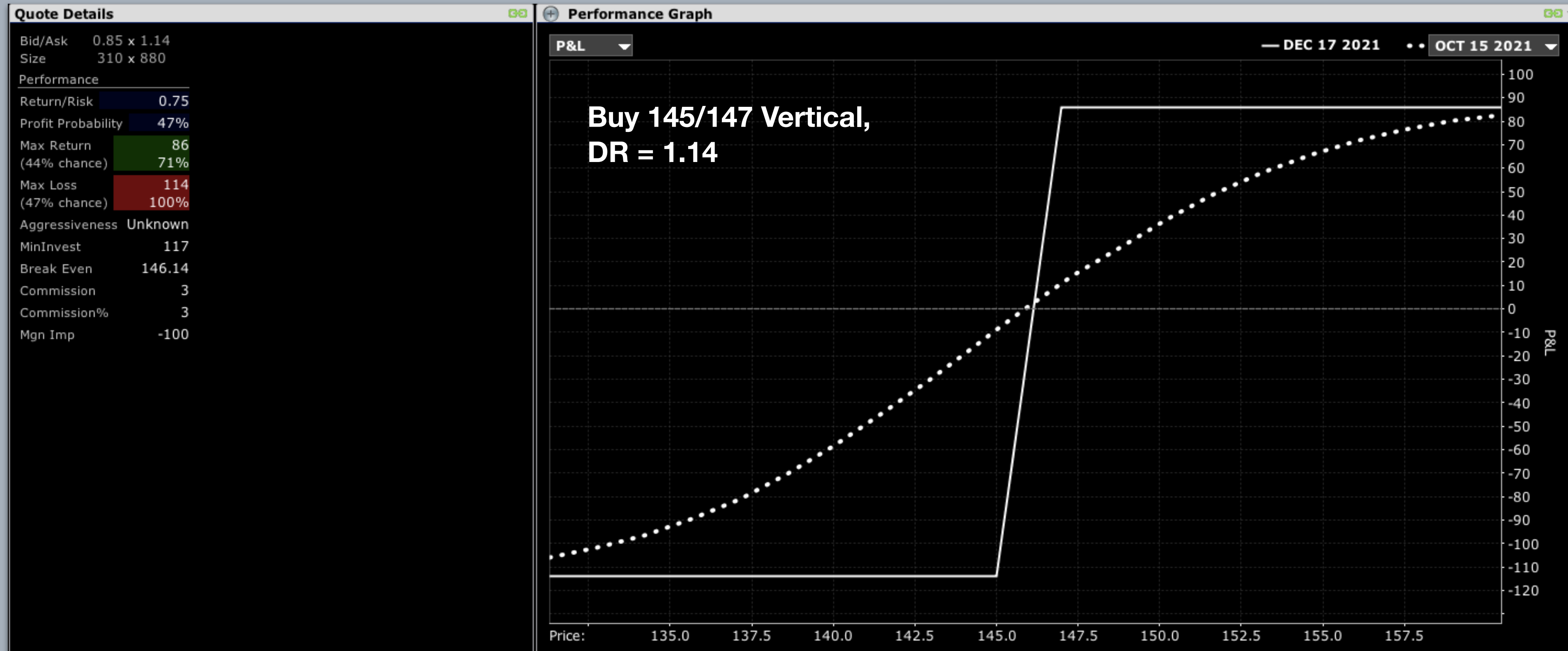
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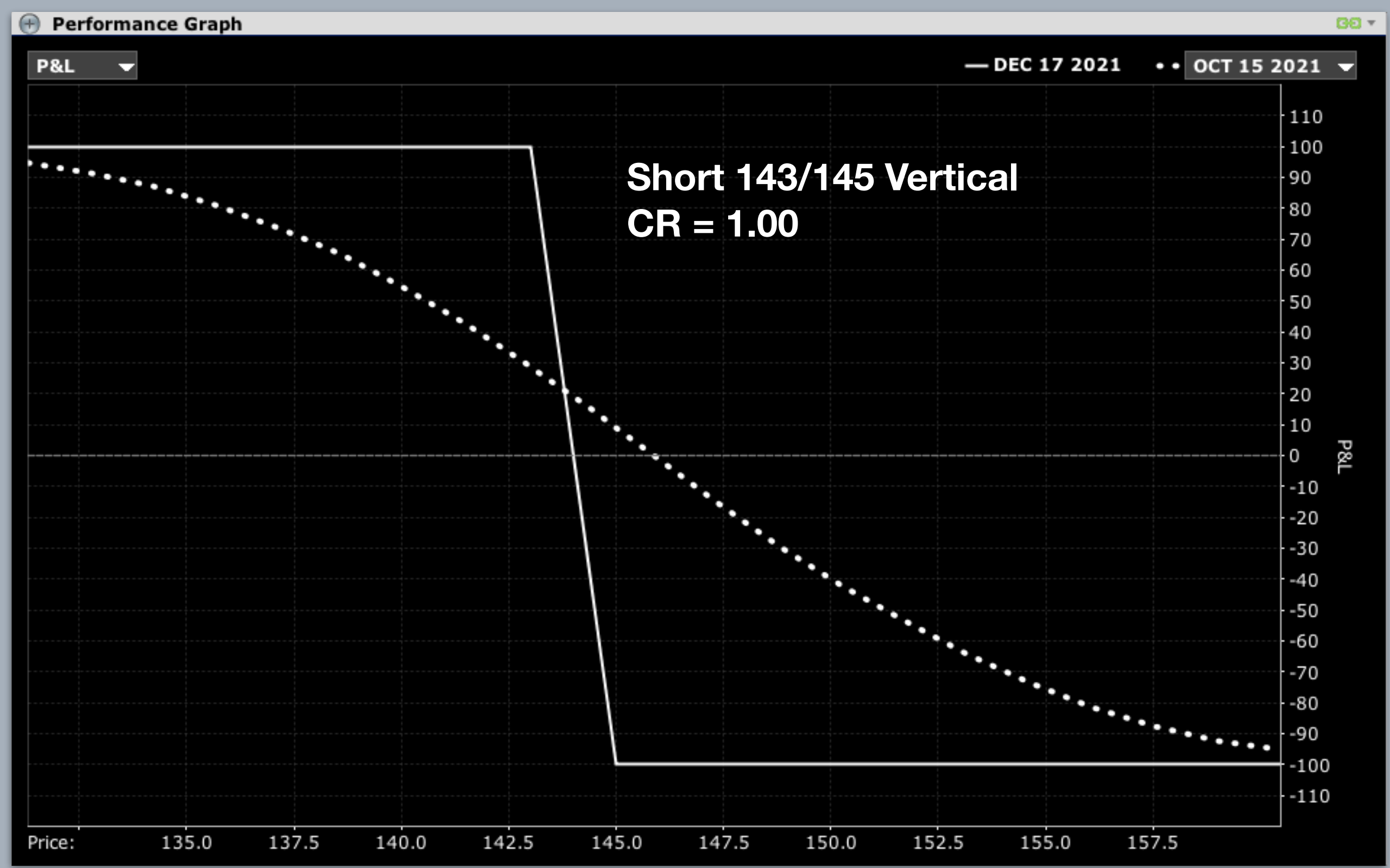
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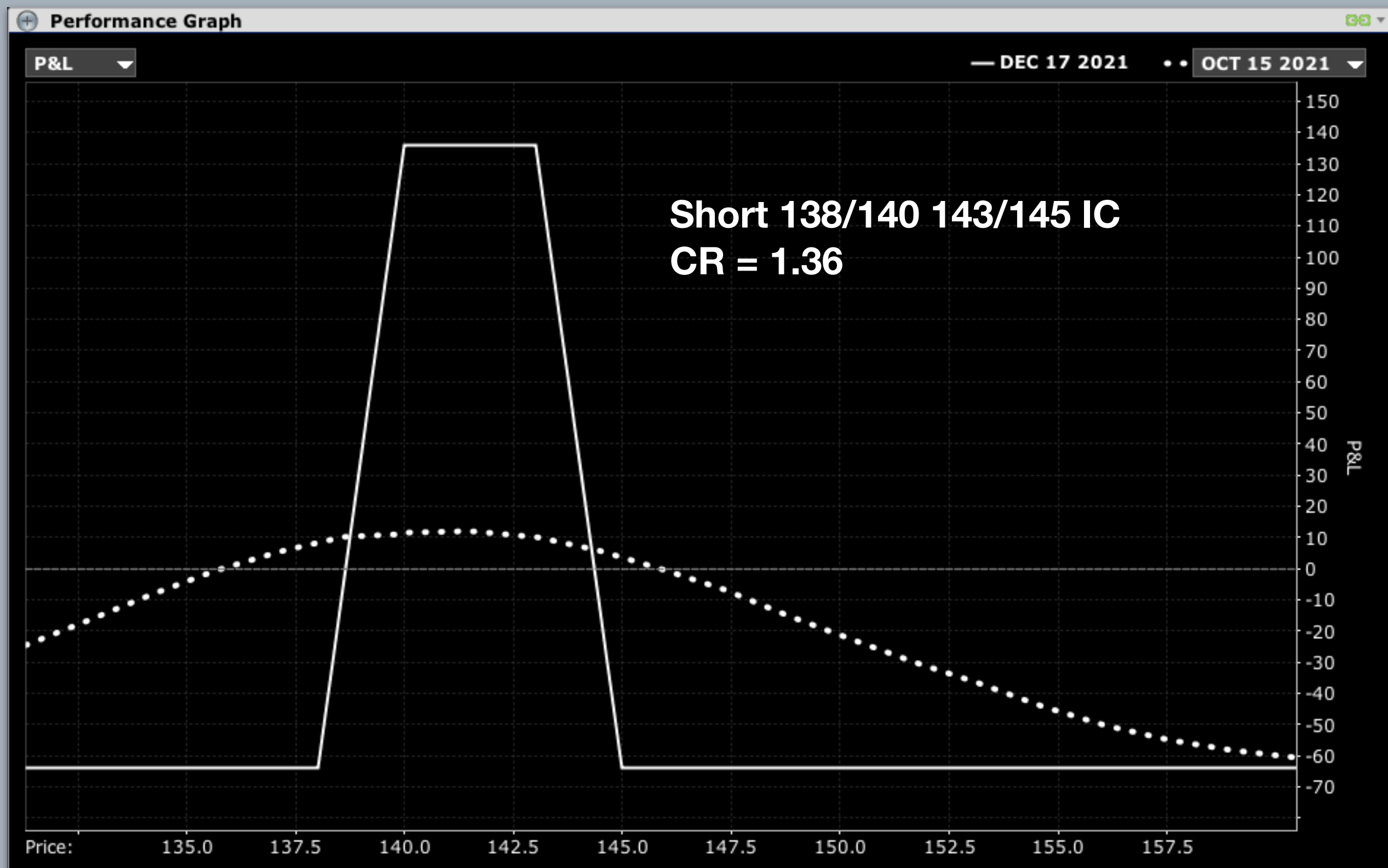
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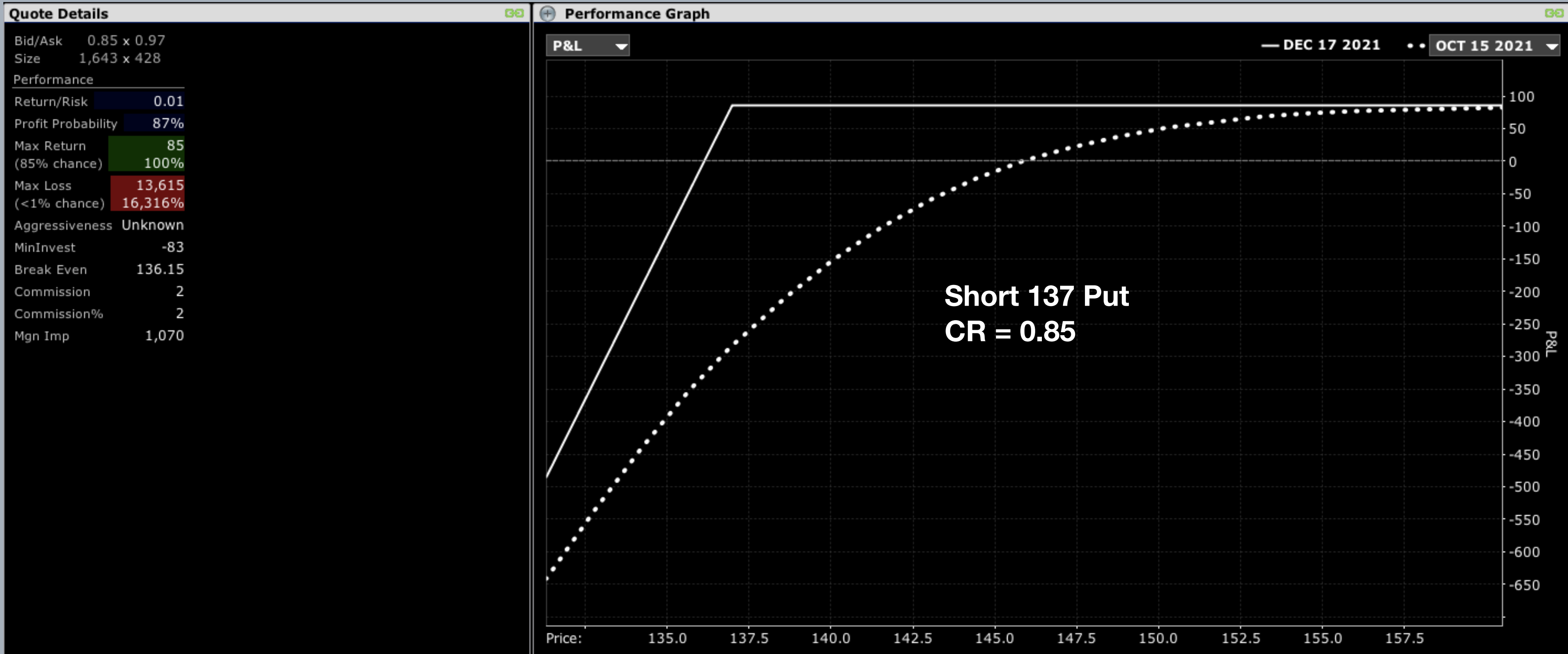
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\$TLT	Single Leg		Spreads		
	Long	Short	Bull Call Spreads	Bear Call Spreads	Iron Condor
	Buy 145 C, DR = 3.7	Short 137 Put, CR = 0.85	Buy 145/147 Vertical, DR = 1.14	Short 143/145 Vertical CR = 1.00	Short 138/140 143/145 IC, CR = 1.36
ROC	N/A	0.85/10.7=7.9%	(2-1.14)/1.14=75%	1/1=100%	1.36/(2-1.36)=213%

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NB: 投入\$1,获利\$0.079

NB: 投入\$1,获利\$0.75

NB: 投入\$1,获利\$1

NB: 投入\$1,获利\$2.12



What's the Point...

- 固定其他条件，ROC通常和胜率成反向关系 (Avg. P/L * Success Rate)
- Consistency is Key
 1. Covered Call如何处理期权金和股价关系
 2. Short Put的Mgn Impact有没有考虑期权金
- Short Call ROC?
- 收益 / 支付（占用）的资金 (Direct vs Opportunity)

Quote Details	
Bid/Ask	0.85 x 0.97
Size	1,643 x 428
Performance	
Return/Risk	0.01
Profit Probability	87%
Max Return (85% chance)	85 100%
Max Loss (<1% chance)	13,615 16,316%
Aggressiveness	Unknown
MinInvest	-83
Break Even	136.15
Commission	2
Commission%	2
Mgn Imp	1,070

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