


#2. 

UNAWARE OF OPTION PRICING

不了解期权定价原理



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Long Straddle - Earnings

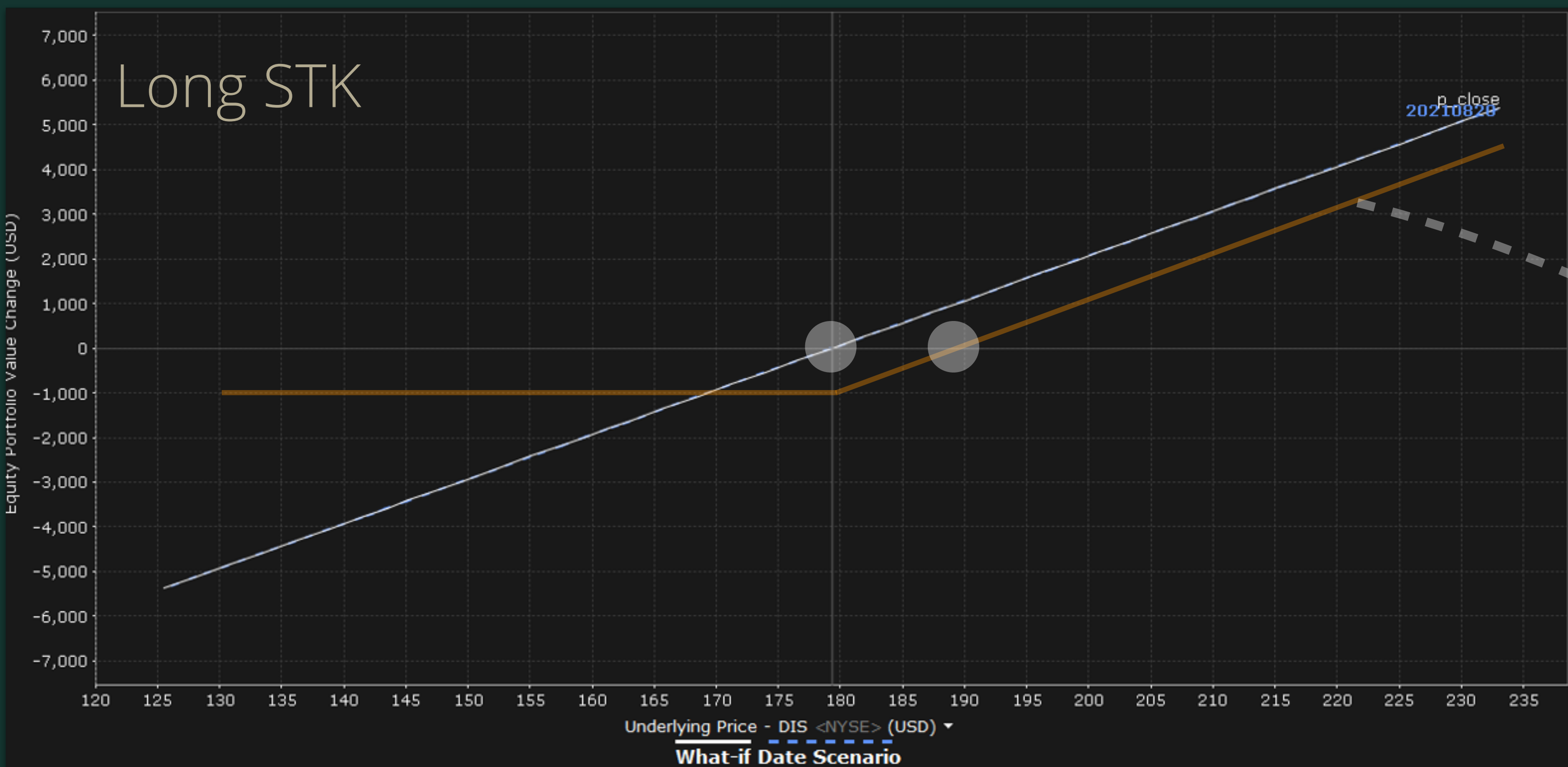
博弈财报



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Long STK v.s Long Option

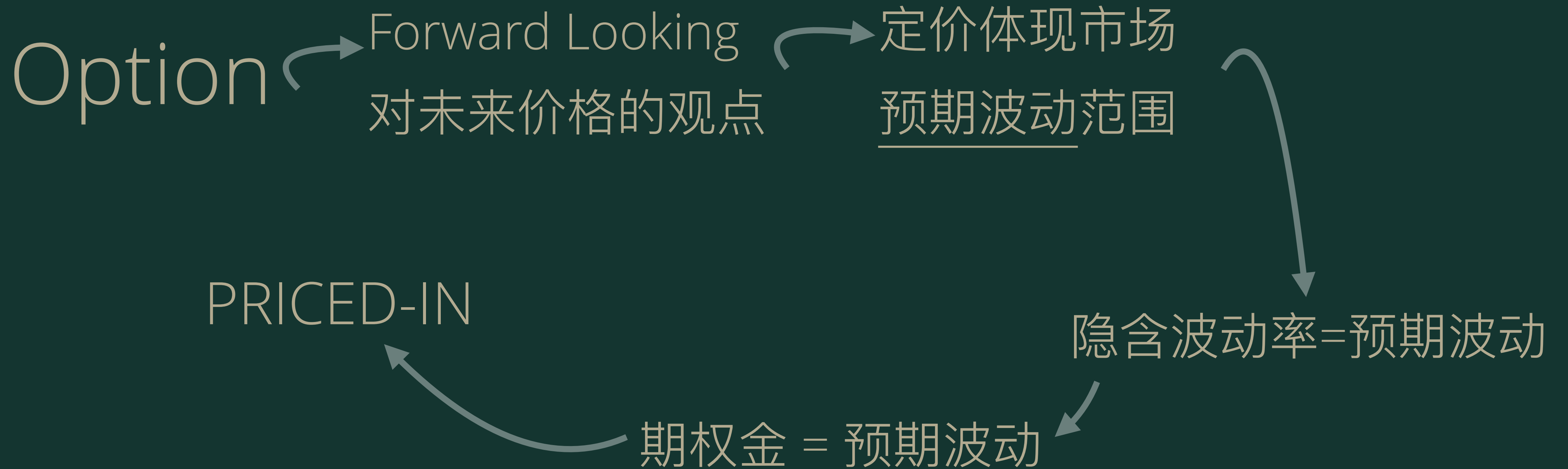


Expected Move
预期波幅

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“简化”的模型理解



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L: 20.10 CH: -0.59 CH%: -2.85% O: 21.00 H: 21.06 L: 20.01 ImpVol: 46.1%

08:47:05



Long Straddle

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JUL 23 '21 ^w 5 DAYS		JUL 30 '21 ^w 12 DAYS		AUG 06 '21 ^w 19 DAYS		AUG 13 '21 ^w 26 DAYS		MORE ▾		TABBED VIEW ▾		15 STRIKES ▾		SMART ▾		HAL ▾		100						
CALLS										PUTS														
OPTN	OPN IN...	VOLUME	VEGA	THETA	GAMMA	DELTA	MARK	TIME VALUE (%)	BID	ASK	IV CLOSE	STRIKE	IV CLOSE	BID	ASK	TIME VALUE (%)	MARK	DELTA	GAMMA	THETA	VEGA	VOLUME	OPTN	OPN IN...
			0.001	-0.006	0.018	0.988	4.21	0.00 (0.00%)	♦ 3.55	3.65 ♦		16.5		♦ 0.02	0.03 ♦	0.02 (7.06%)	0.02	-0.012	0.018	-0.006	0.001	20		1
			0.002	-0.014	0.054	0.958	3.23	0.05 (17.64%)	♦ 2.61	2.66 ♦		17.5	63.547%	♦ 0.04	0.07 ♦	0.04 (14.11%)	0.05	-0.042	0.054	-0.014	0.002	76		232
			0.003	-0.020	0.087	0.931	2.75	0.08 (28.23%)	♦ 2.14	2.20 ♦		18	62.071%	♦ 0.09	0.10 ♦	0.09 (31.75%)	0.06	-0.069	0.087	-0.019	0.003	17		220
		3	0.005	-0.027	0.136	0.884	2.28	0.13 (45.87%)	♦ 1.69	1.74 ♦	56.256%	18.5	59.399%	♦ 0.11	0.15 ♦	0.11 (38.81%)	0.09	-0.116	0.136	-0.027	0.005	111		184
		52	0.006	-0.036	0.202	0.806	1.83	0.21 (74.09%)	♦ 1.27	1.31 ♦		19	56.295%	♦ 0.22	0.25 ♦	0.22 (77.62%)	0.14	-0.194	0.202	-0.036	0.006	117		10
	1	68	0.008	-0.044	0.269	0.690	1.41	0.35 (123.49%)	♦ 0.91	0.94 ♦	52.362%	19.5	54.285%	♦ 0.35	0.37 ♦	0.35 (123.49%)	0.22	-0.310	0.269	-0.044	0.008	751		13
	48	399	0.010	-0.048	0.308	0.544	1.04	0.56 (197.58%)	♦ 0.62	0.65 ♦	53.732%	20	52.744%	♦ 0.56	0.59 ♦	0.56 (197.58%)	0.35	-0.456	0.308	-0.048	0.010	39		231
	3	124	0.009	-0.047	0.297	0.393	0.78	0.41 (144.66%)	♦ 0.41	0.46 ♦	52.799%	20.5	52.839%	♦ 0.84	0.87 ♦	0.40 (141.13%)	0.60	-0.607	0.297	-0.047	0.009	110		277
	756	1.90K	0.008	-0.041	0.248	0.263	0.56	0.26 (91.74%)	♦ 0.26	0.28 ♦	55.409%	21	52.419%	♦ 1.16	1.24 ♦	0.22 (77.62%)	0.87	-0.737	0.248	-0.041	0.008	68		707
	391	1.09K	0.007	-0.033	0.185	0.172	0.39	0.17 (59.98%)	♦ 0.17	0.19 ♦	57.872%	21.5	53.326%	♦ 1.56	1.69 ♦	0.12 (42.34%)	1.21	-0.828	0.185	-0.033	0.007	66		410
	495	159	0.004	-0.026	0.131	0.111	0.23	0.12 (42.34%)	♦ 0.12	0.13 ♦	60.773%	22	52.140%	♦ 2.01	2.09 ♦	0.07 (24.70%)	1.54	-0.889	0.131	-0.026	0.004	159		252
	387	307	0.003	-0.019	0.090	0.070	0.14	0.08 (28.23%)	♦ 0.08	0.09 ♦	61.278%	22.5	60.654%	♦ 2.49	2.55 ♦	0.05 (17.64%)	1.95	-0.930	0.090	-0.019	0.003	218		291
	888	216	0.002	-0.015	0.063	0.049	0.10	0.06 (21.17%)	♦ 0.06	0.07 ♦	64.526%	23	61.227%	♦ 2.97	3.05 ♦	0.03 (10.58%)	2.41	-0.951	0.063	-0.015	0.002	96		150
	1.46K	190	0.002	-0.011	0.042	0.030	0.06	0.04 (14.11%)	♦ 0.04	0.05 ♦	66.772%	23.5	52.257%	♦ 3.45	3.50 ♦	0.01 (3.53%)	2.87	-0.970	0.042	-0.011	0.002	34		160
	2.61K	5	0.001	-0.008	0.029	0.021	0.04	0.02 (7.06%)	♦ 0.02	0.04 ♦	66.182%	24	46.832%	♦ 3.90	4.00 ♦	0.00 (0.00%)	3.35	-0.979	0.029	-0.008	0.001	90		140

市场提前折现的财报波幅 = $0.65 + 0.59 = \$1.24$ (6.2%)

* 以上方法仅为使用期权链便捷估算财报事件预期波幅方法之一。

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08:47:05



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STK = 100, 150 Call@\$9.0, EXP = 70

