



# 线性和期权市场，你需要概率导向思维



SAM, PowerUpGammas



## 线性市场胜率

- 假设盈利1个单位，亏损1个单位，Winner% 至少需要维持在多少？
- 假设盈利2个单位，亏损1个单位，Winner% 至少需要维持在多少？



# 关于胜率的匡算表格



Winner	Loser	Winner%	Check
Input	Input	$A2 \times C2 - (B2 - C2 \times B2)$	$A2 \times C2 - (B2 - C2 \times B2)$
1.00	1.00	50.00%	0.00
1.50	1.00	40.00%	0.00
2.00	1.00	33.33%	-0.00
2.50	1.00	28.57%	0.00
3.00	1.00	25.00%	0.00
3.50	1.00	22.22%	-0.00
4.00	1.00	20.00%	0.00
4.50	1.00	18.18%	0.00
5.00	1.00	16.67%	0.00
5.50	1.00	15.38%	0.00
6.00	1.00	14.29%	0.00
6.50	1.00	13.33%	-0.00
7.00	1.00	12.50%	0.00

- What is it for? It is for ball-parking!
- TF 策略对大多参与者而言难以继续
- Martingale 是现场签约的利器
- 当“交易教材”都在引导  $RRS = 2$



# 关于胜率的匡算表格



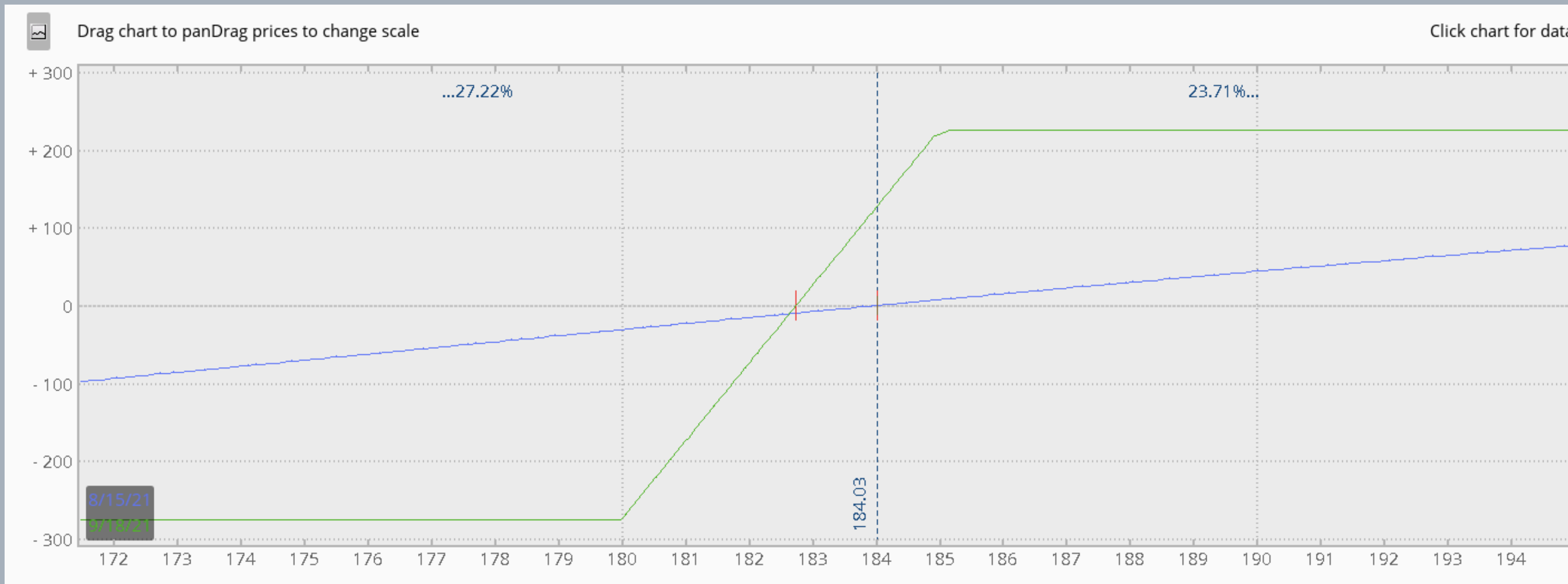
Winner	Loser	Winner%	Check
Input	Input	$A2 \times C2 - (B2 - C2 \times B2)$	$A2 \times C2 - (B2 - C2 \times B2)$
1.00	1.50	60.00%	0.00
1.00	2.00	66.67%	0.00
1.00	2.50	71.43%	-0.00
1.00	3.00	75.00%	0.00
1.00	3.50	77.78%	0.00
1.00	4.00	80.00%	0.00
1.00	4.50	81.82%	-0.00
1.00	5.00	83.33%	-0.00

- MR 策略经常出现倒挂盈亏回报
- **Don't you contradict**  
- 手上做的是 MR, 心里想的是 TF 回报
- 这是期权世界



## Vertical Spreads 期望胜率

- Cheat sheet for verticals: Potential Loss / Strike Width
- 150 / 160 Call Spreads, Net DR= 8



Winner	Loser	Winner%	Check
Input	Input	$A2 \times C2 - (B2 - C2 \times B2)$	$A2 \times C2 - (B2 - C2 \times B2)$
1.00	1.50	60.00%	0.00
1.00	2.00	66.67%	0.00
1.00	2.50	71.43%	-0.00
1.00	3.00	75.00%	0.00
1.00	3.50	77.78%	0.00
1.00	4.00	80.00%	0.00
1.00	4.50	81.82%	-0.00
1.00	5.00	83.33%	-0.00



## 如何提高“些许”期望胜率

- Million-dollar question, 有且非单一解
- 每个人的礼物：看一看市场平均 Upward drift

Populartion	Period	Natural PCT of Up Bar
S&P500 Constituents	2000 - 2005	52.43%
S&P500 Constituents	2006 - 2010	52.34%
S&P500 Constituents	2011 - 2015	54.53%
S&P500 Constituents	2016 - 2022	54.38%

- Ticker level
- Time Frame

- Early Exit w/ smaller profit target ?
- Imagination is the limit

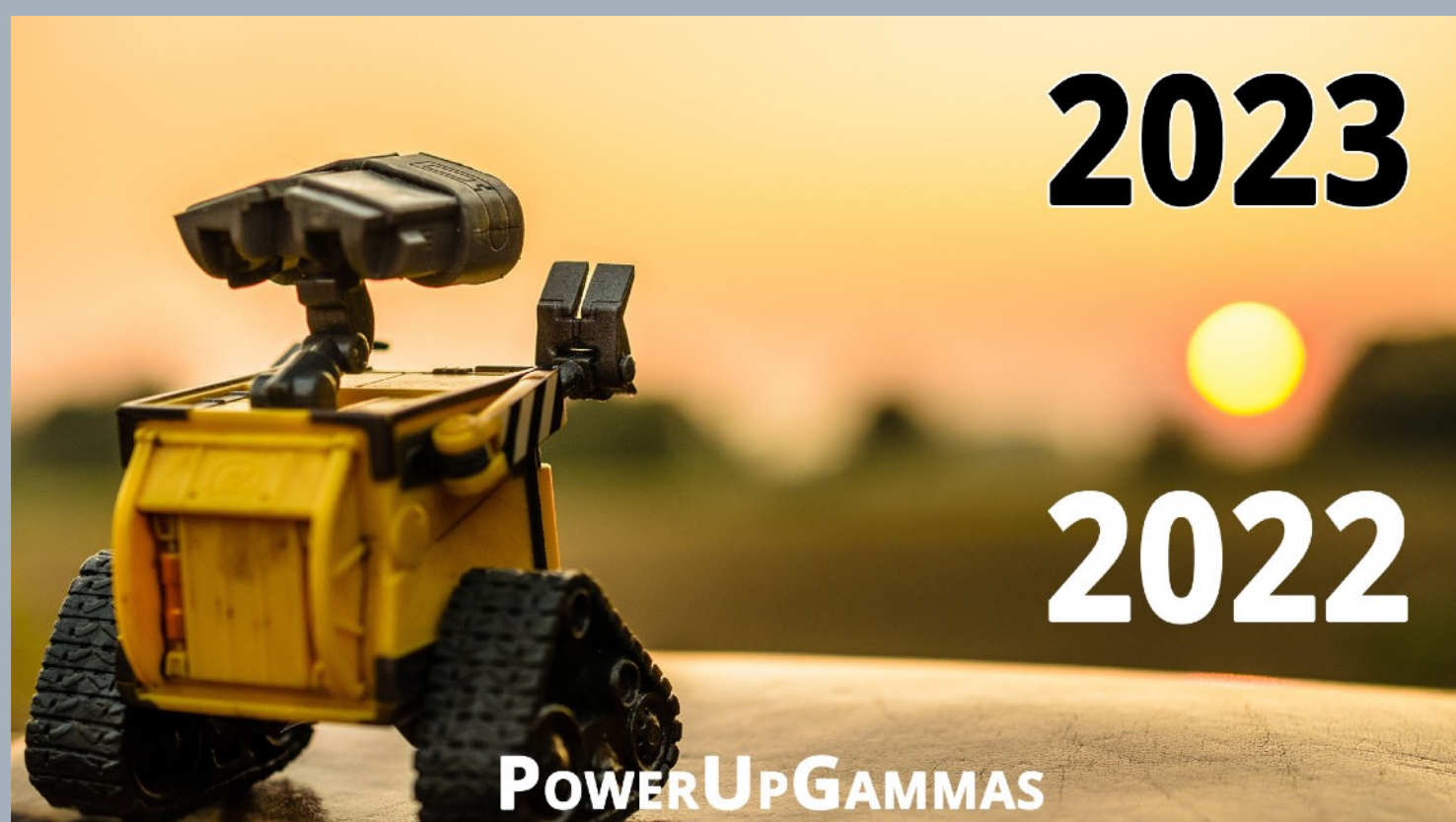




## What's the Point...

"You gain statistic edge by stacking the odds" - SAM Coyote, 彻头彻尾的文盲, 明日涨跌预测准确率大于50%

- You've got to conceptualize, rather than memorize them
- 关于概率的游戏, 遵循 Stacking the odds 思维, 而非明日涨跌
- I strive to shape your mind so that you may get rid of me



### Things We Stick To

不提供钝化思维的内容  
不拥有一个粉丝  
与你初见, 视为终面





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不仅告诉你表面事实，而是强调背后原理。  
你接受的一切信息，将构成你的思维方式；  
不成体系的知识，将最终遗忘。



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