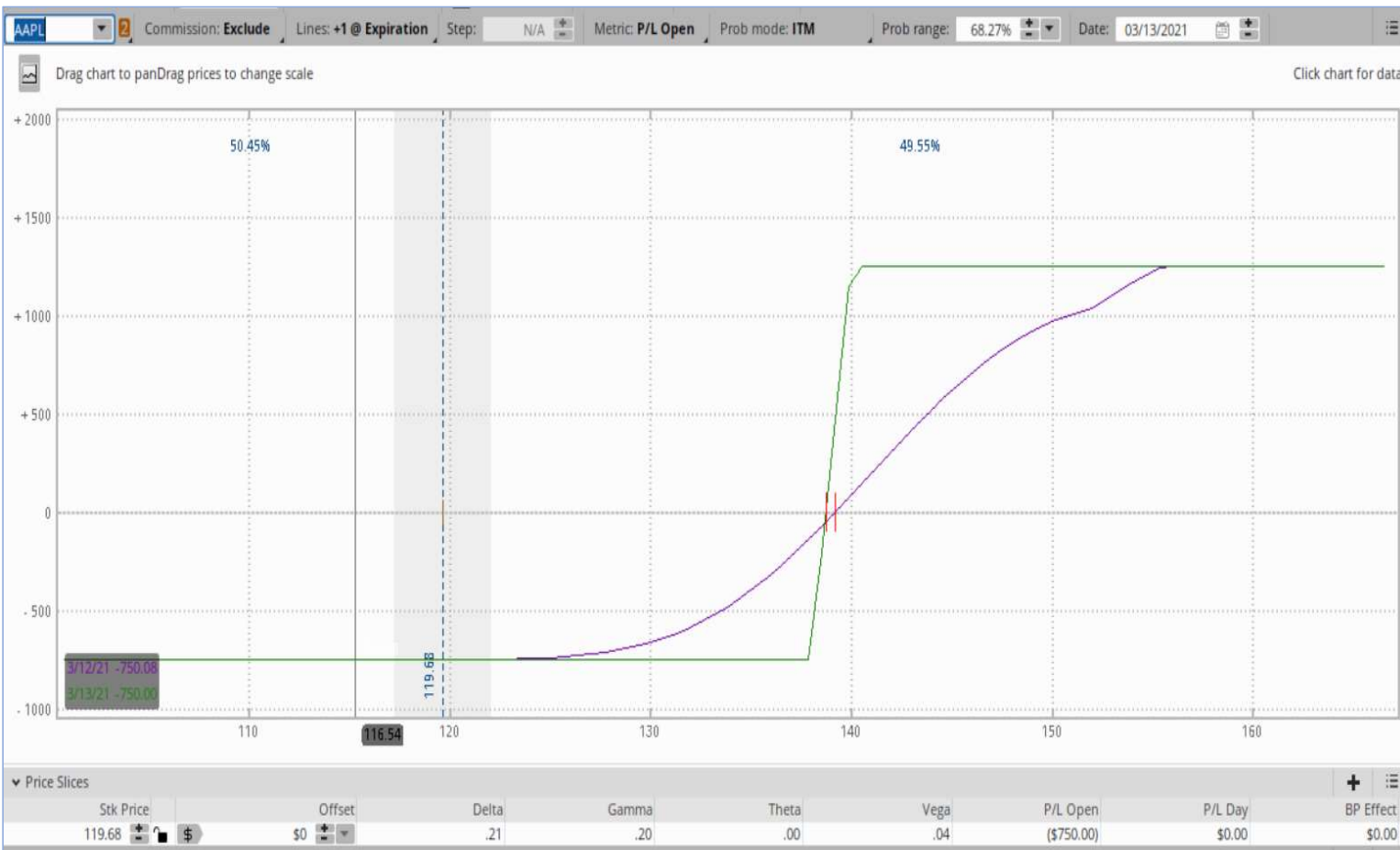


CNBC

17 Marzo 2021

**Chiusura operazioni
e nuova operazione su SPX**

Chiusura Options Square
QQQ/AAPL
Al 12 marzo 2021



Rationale AAPL

12 Marzo 2021

Analisi Apple

Max Risk: \$750

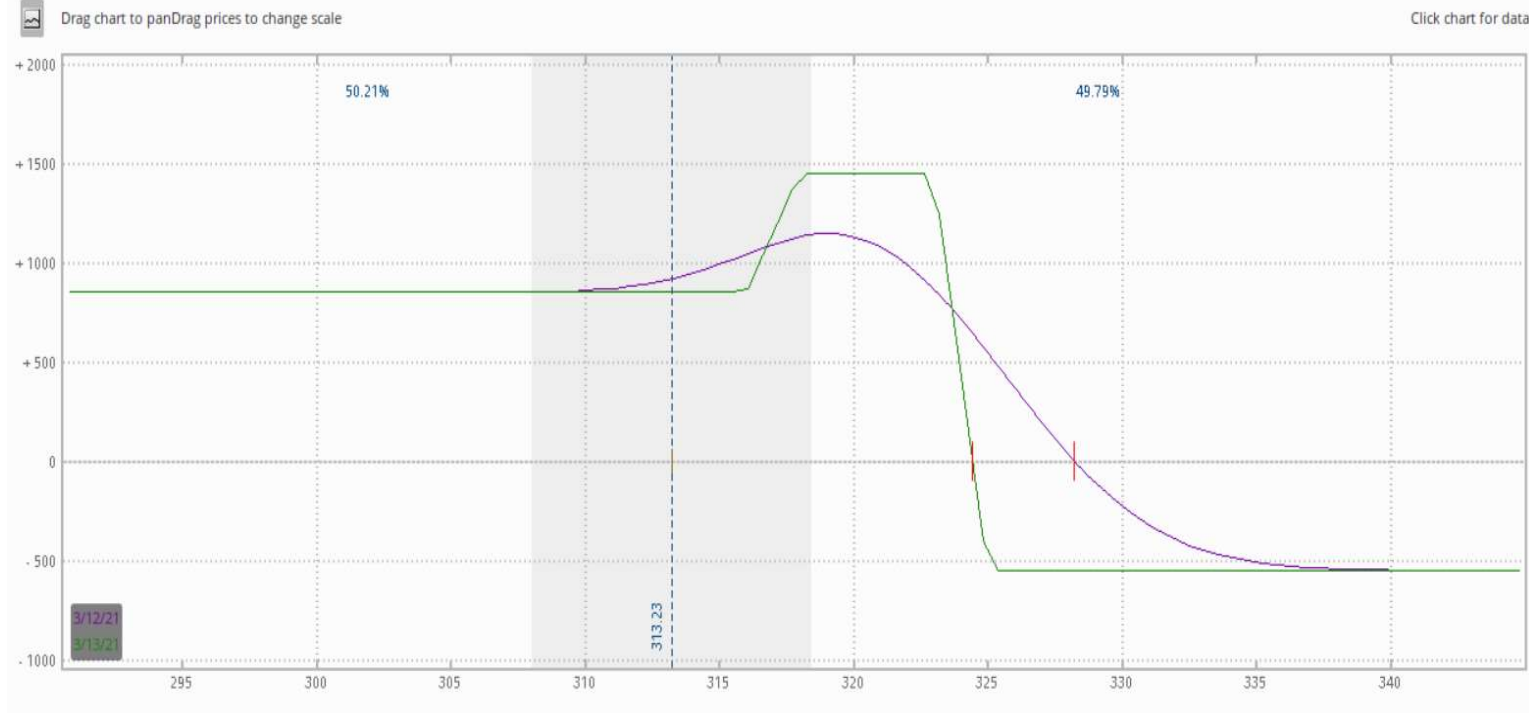
Max Profit: da \$1,250

Loss: \$750

Greche	Valore
Delta	0,21
Gamma	0,20
Vega	0,04
Theta	0

Operazione	Contratti	Price	Ticker	Opzione	Strike	Scadenza
SELL	10	4.15	AAPL	CALL	140	12 Mar
BUY	10	4.90	AAPL	CALL	138	12 Mar

QQQ Commission: Exclude Lines: +1 @ Expiration Step: N/A Metric: P/L Open Prob mode: ITM Prob range: 68.27% Date: 03/13/2021



Stk Price	Offset	Delta	Gamma	Theta	Vega	P/L Open	P/L Day	BP Effect
313.23	\$0	33.53	10.34	-79.30	6.14	\$929.30	(\$137.20)	\$0.00

Rationale QQQ

12 Marzo 2021
 Analisi QQQ

Risk: da \$700 a \$550
 Max Profit: Max \$1,450 Min \$850

Profit: \$929

Greche	Valore
Delta	33,53
Gamma	10,34
Vega	6,14
Theta	-79,30

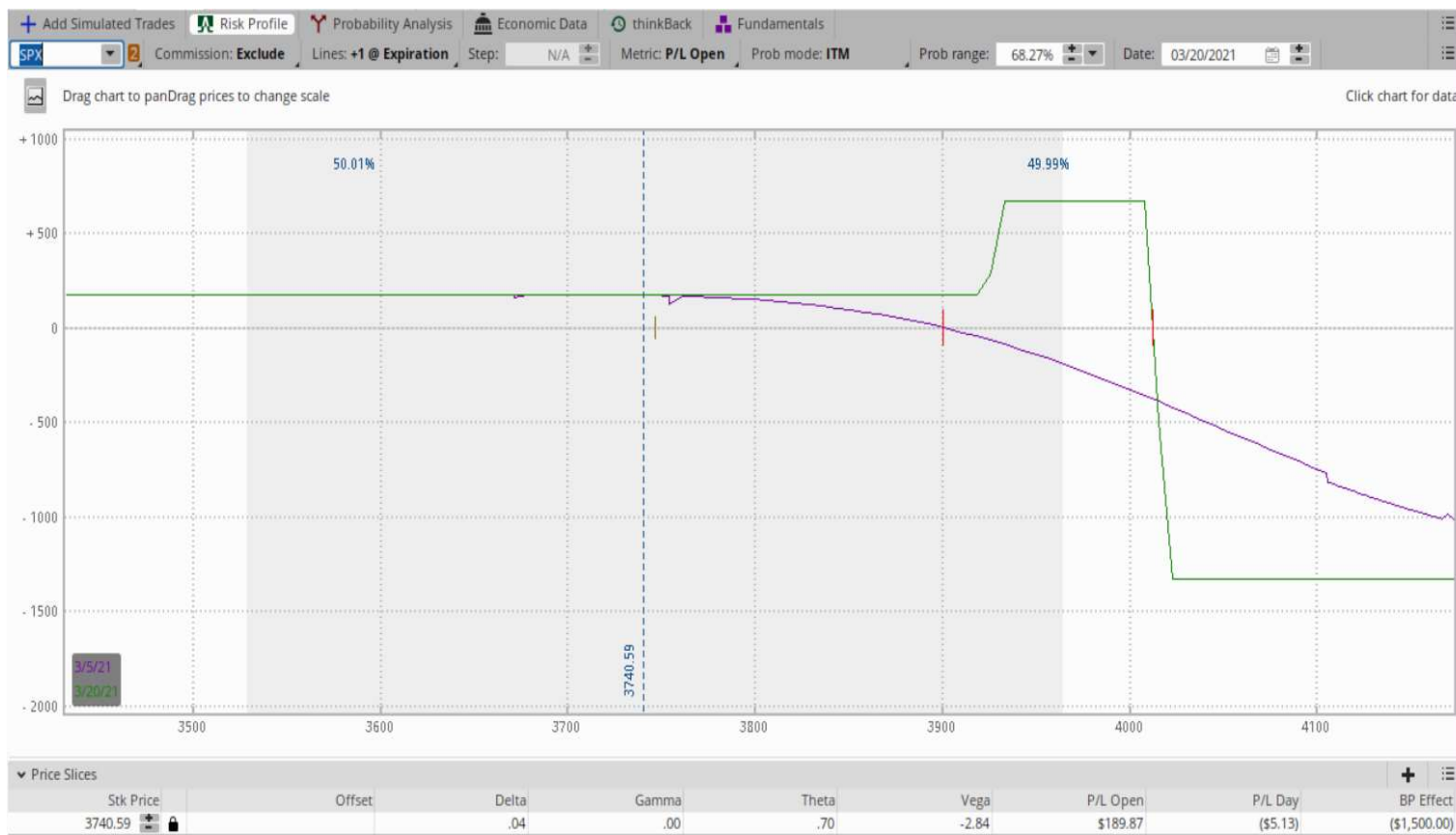
Operazione	Contratti	Price	Ticker	Opzione	Strike	Scadenza
BUY	10	9.07	QQQ	PUT	323	12 Mar
SELL	10	9.77	QQQ	PUT	325	12 Mar
BUY	3	4,48	QQQ	PUT	318	12 Mar
SELL	3	3,98	QQQ	PUT	316	12 Mar

12-03-2021 AAPL -\$750

12-03-2021 QQQ \$929

Profit di \$179 pari al 13%

5 Marzo chiusura operazione
su **SPX**



Razionale SPX

5 marzo 2021
 In seguito al ribasso del 5 marzo chiudo l'operazione in min profit inserita il 23 febbraio.

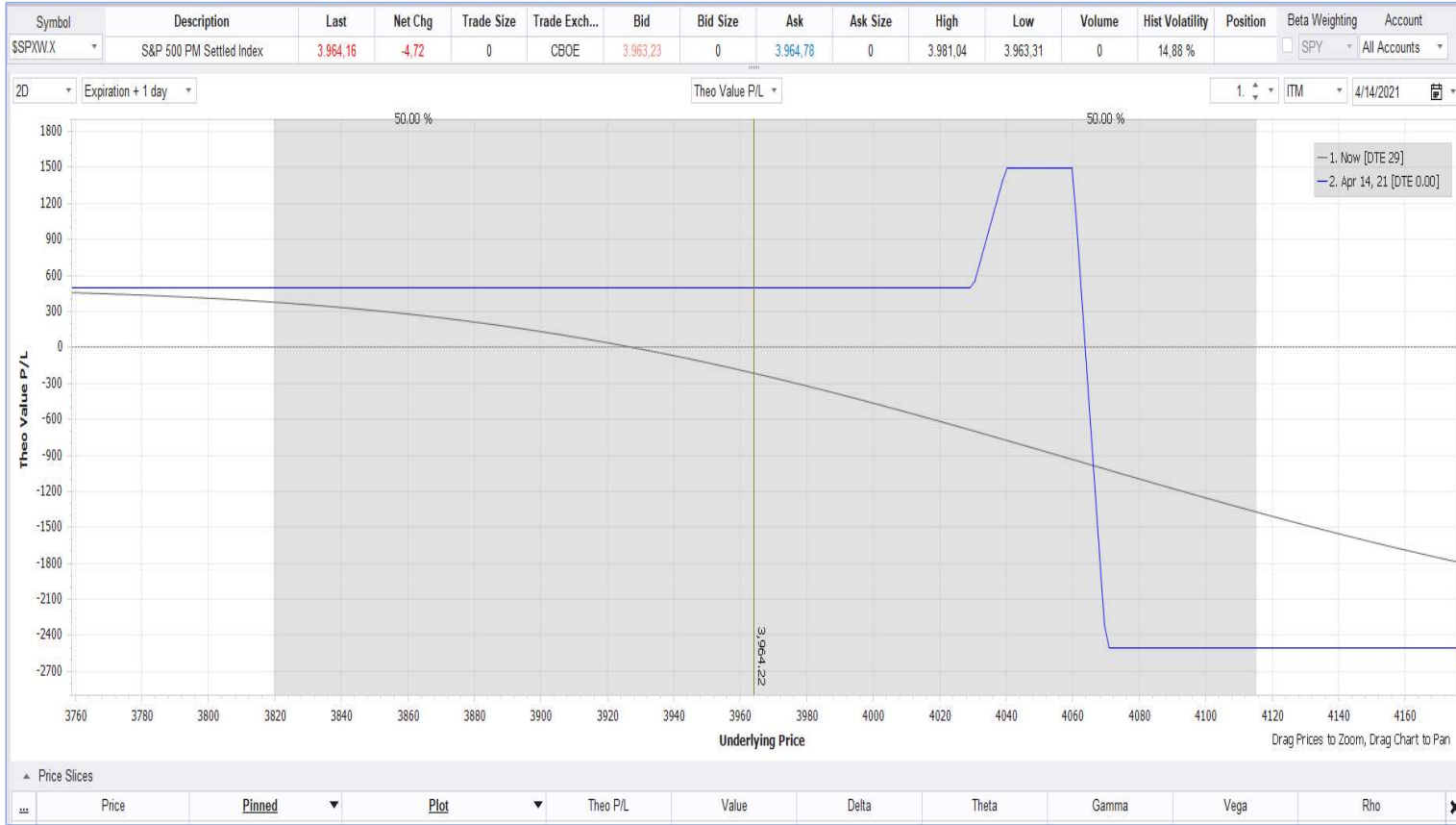
Max Risk: \$1,330
 Max Profit: \$670 Min Profit: \$170

Profit: \$189 pari al 14% in 9 giorni

Greche	Valore
Delta	0,04
Gamma	0
Vega	-2,84
Theta	0,7

Operazione	Contratti	Price	Ticker	Opzione	Strike	Scadenza
BUY	2	9	SPX	CALL	4020	19 Mar
SELL	2	7,40	SPX	CALL	4010	19 Mar
SELL	1	29,40	SPX	CALL	3930	19 Mar
BUY	1	30,90	SPX	CALL	3925	19 Mar

16 Marzo 2021
Nuova operazione
su **SPX**



Razionale SPX

16 Marzo 2021
Broken Wing Condor su SPX con livello 4050

Max Risk: \$2,500
Max Profit: \$1,500 Min Profit: \$500

Filled BULL CALL : \$4.20
Filled BEAR CALL : \$2.30

Greche	Valore
Delta	-6,68
Gamma	-0,03
Vega	-54
Theta	14,09

Operazione	Contratti	Ticker	Opzione	Strike	Scadenza
BUY	4	SPX	CALL	4070	14 Apr
SELL	4	SPX	CALL	4060	14 Apr
SELL	1	SPX	CALL	4040	14 Apr
BUY	1	SPX	CALL	4030	14 Apr