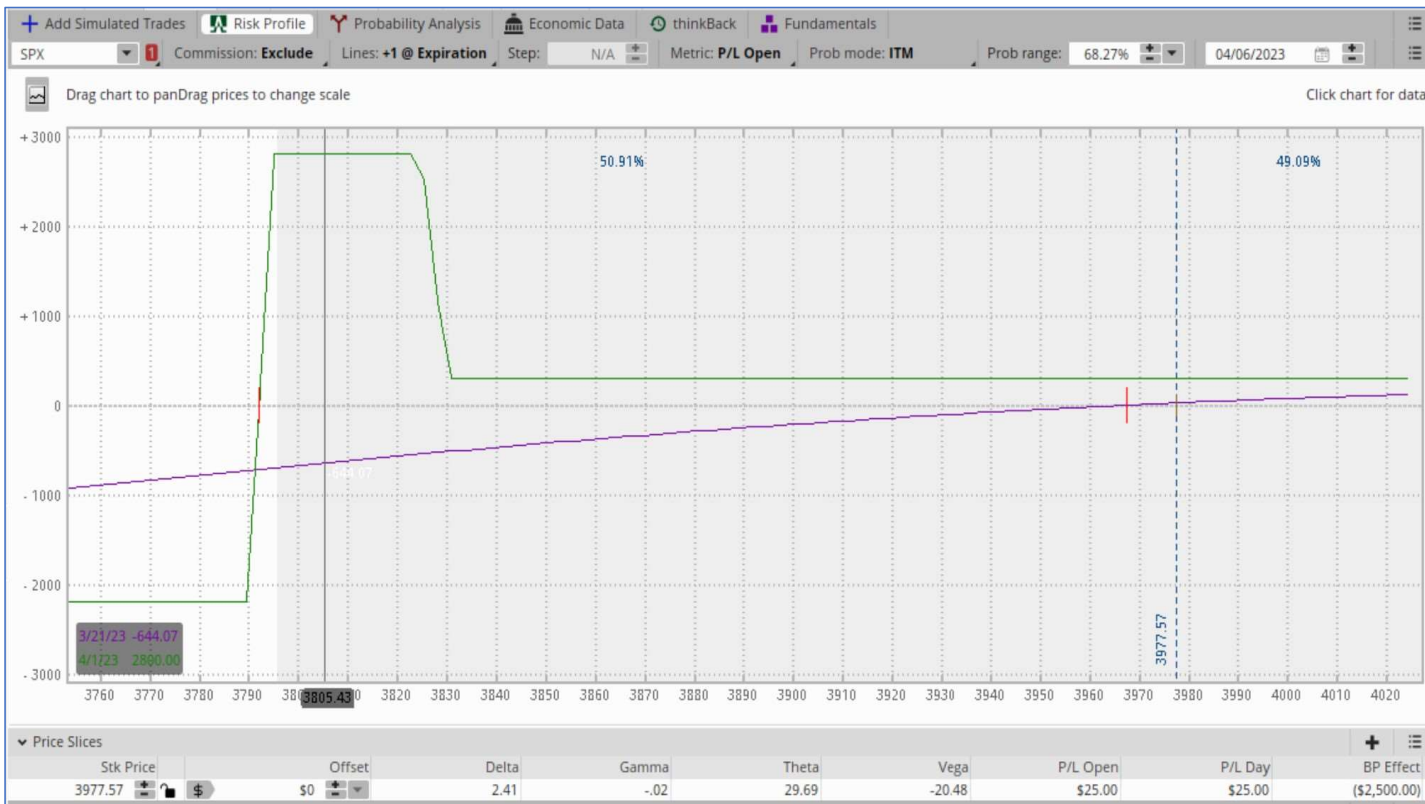


22 Marzo 2023

Broken wing condor su SPX



Razionale SPX

21 Marzo inserisco broken wing condor su SPX. Sfrutto aumento volatilità recente.

Max Risk: \$2,200
Max Profit: Max \$2,800 Min \$300

Filled: \$3

Operazione	Contratti	Price	Ticker	Opzione	Strike	Scadenza
SELL	5	18,30	SPX	PUT	3825	31 MAR 23
BUY	5	17,70	SPX	PUT	3830	31 MAR 23
SELL	10	14,60	SPX	PUT	3795	31 MAR 23
BUY	10	14,00	SPX	PUT	3790	31 MAR 23

Greche	Valore
Delta	2,41
Gamma	-0,2
Vega	-20,48
Theta	29,69

21 Marzo 2023
1 Aggiustamento SPX

+ Add Simulated Trades Risk Profile Probability Analysis Economic Data thinkBack Fundamentals
 SPX Commission: Exclude Lines: +1 @ Expiration Step: N/A Metric: P/L Open Prob mode: ITM Prob range: 68.27% 04/01/2023



Stk Price	Offset	Delta	Gamma	Theta	Vega	P/L Open	P/L Day	BP Effect
3995.24		-3.37	.02	-14.27	17.56	\$925.67	\$750.67	(\$2,500.00)

Operazione	Contratti	Price	Ticker	Opzione	Strike	Scadenza
SELL	5	18,30	SPX	PUT	3825	31 MAR 23
BUY	5	17,70	SPX	PUT	3830	31 MAR 23
SELL	10	14,60	SPX	PUT	3795	31 MAR 23
BUY	10	14,00	SPX	PUT	3790	31 MAR 23
SELL	5	12,90	SPX	PUT	3825	31 MAR 23
BUY	5	13,50	SPX	PUT	3830	31 MAR 23
SELL	5	216,50	SPX	CALL	3795	31 MAR 23
BUY	5	210,30	SPX	CALL	3800	31 MAR 23

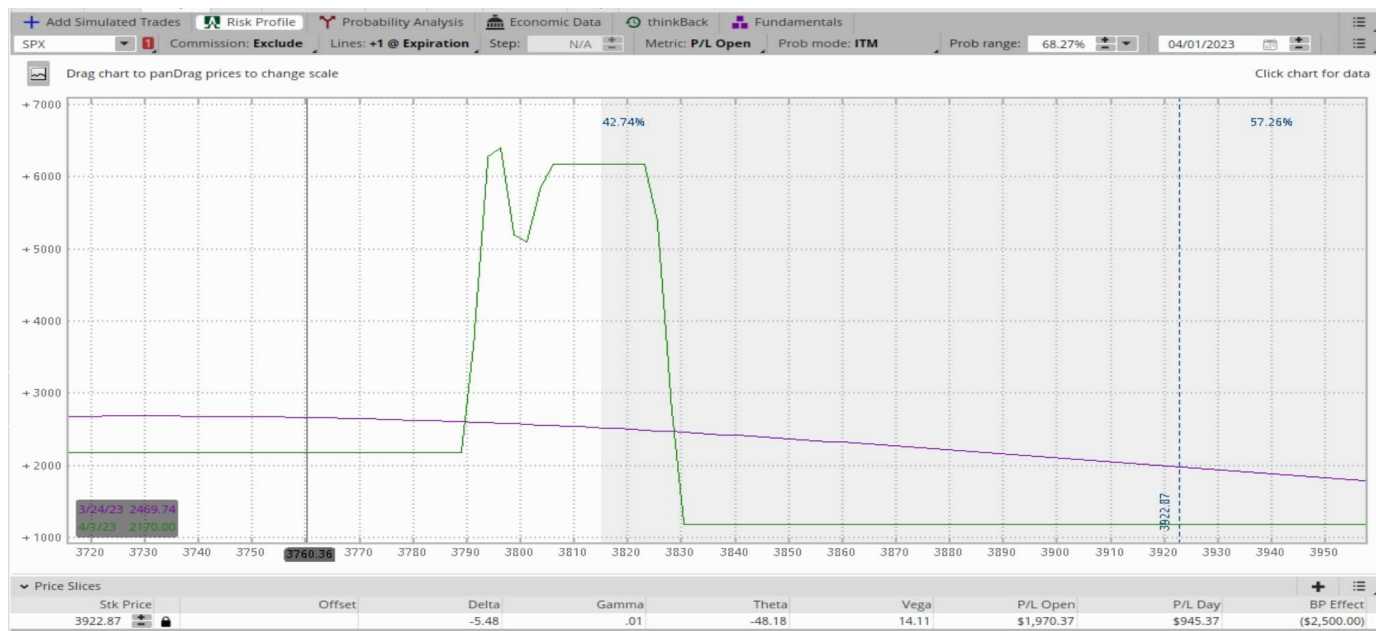
Razionale SPX

22 Marzo su discesa in chiusura di SPX eseguo aggiustamento portando l'operazione in free trade.

Max Risk: \$0
 Max Profit: Max \$7,700 Min \$600

Greche	Valore
Delta	-3,37
Gamma	0,02
Vega	17,56
Theta	-14,27

21 Marzo 2023
2 Aggiustamento SPX



Razionale SPX

22 Marzo su discesa in chiusura di SPX eseguo aggiustamento portando l'operazione in free trade.

Max Risk: \$0
 Max Profit: Max \$6,700 Min \$1,170

Operazione	Contratti	Price	Ticker	Opzione	Strike	Scadenza
SELL	5	18,30	SPX	PUT	3825	31 MAR 23
BUY	5	17,70	SPX	PUT	3830	31 MAR 23
SELL	10	14,60	SPX	PUT	3795	31 MAR 23
BUY	10	14,00	SPX	PUT	3790	31 MAR 23
SELL	5	12,90	SPX	PUT	3825	31 MAR 23
BUY	5	13,50	SPX	PUT	3830	31 MAR 23
SELL	5	216,50	SPX	CALL	3795	31 MAR 23
BUY	5	210,30	SPX	CALL	3800	31 MAR 23
SELL	5	155,9	SPX	CALL	3805	31 MAR 23
BUY	5	152,8	SPX	CALL	3800	31 MAR 23

Greche	Valore
Delta	-3,37
Gamma	0,02
Vega	17,56
Theta	-14,27