

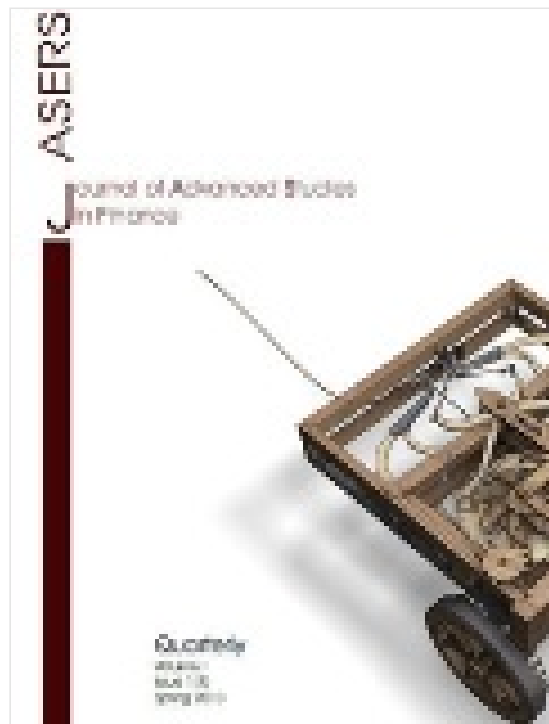


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## INVERSE VERTICAL RATIO PUT SPREAD STRATEGY AND ITS APPLICATION IN HEDGING AGAINST A PRICE DROP

INVERSE VERTICAL RATIO PUT SPREAD STRATEGY AND ITS APPLICATION IN HEDGING AGAINST A PRICE DROP

**Author(s):** Omer Faraj S. Amaitiek, Vincent Soltes

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**Keywords:** option strategy; hedging; price drop; profit function; premium zero cost

**Summary/Abstract:** The paper proposes a generalization of a strategy known as the Long Two Buy One Ratio Put or Put Back spread Strategy. Moreover, it proposes an application of the strategy in hedging against a price drop of the underlying asset to a future date in a way which enables hedging with zero cost. We have found a profit function, as well as a function of income from a hedged position in the analytical form, which simplifies the application in particular hedging.

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