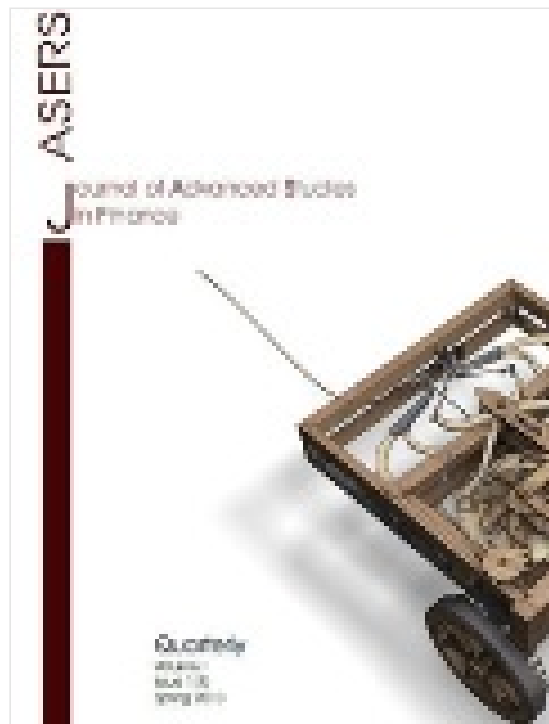


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Author(s): Omer Faraj S. Amaitiek, Vincent Soltes

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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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