

Options21 Trade Analysis Worksheet



Stock Code _____ Analysis Date _____ Market Rating: Bull / Bear

OPTIONS21

Weekly 1% Price Filter

Last Week's High	1% Price Filter	Daily Close (above)	Date

Trade Ref. _____
Related Trade _____

Lows

Fibonacci Calculations

L1 Date	L1 Price	L2 Date	L2 Price
1% below:			

Earlier High or T	L2-u / T-d
Low Start of Range	Fib 0.618
Range Up	Fib 1.000
50% of Range Up	Fib 1.618
50% Level	Fib 2.618

Volatility

IV	IV Percentile R.	6y Average IV	3w Average IV	Forecast Change

Strategy _____ Current Underlying Price _____ DVO _____

Call / Put	Month	Strike	Code	Days to Expiry	% To Double
Sell / Short					
Buy / Long					

Targets

Fib below	% to Double Price	Fib Above	Fib 1.000
Other levels:			

Account Mngt

Max Risk \$	Pos Size	Mkt Price (B, S, Total)	Risk \$	Expected Profit	Risk : Reward

**Entry
Exit
Result**

Threshold	Date	Und. Price	IV	Long Price	Short Price	Total Price	\$Cr / Dbt
	Days:					P/L:	

Trade Mngt

Swing High or Low							
1% above or below							
Entry Stop (Underlying)							
Adjustment 1							
Adjustment 2							
Adjustment 3							
Adjustment 4							

Performance

Forecast Profit	Actual Profit	Forecast R-Multiple	Actual R-Multiple

Comments: