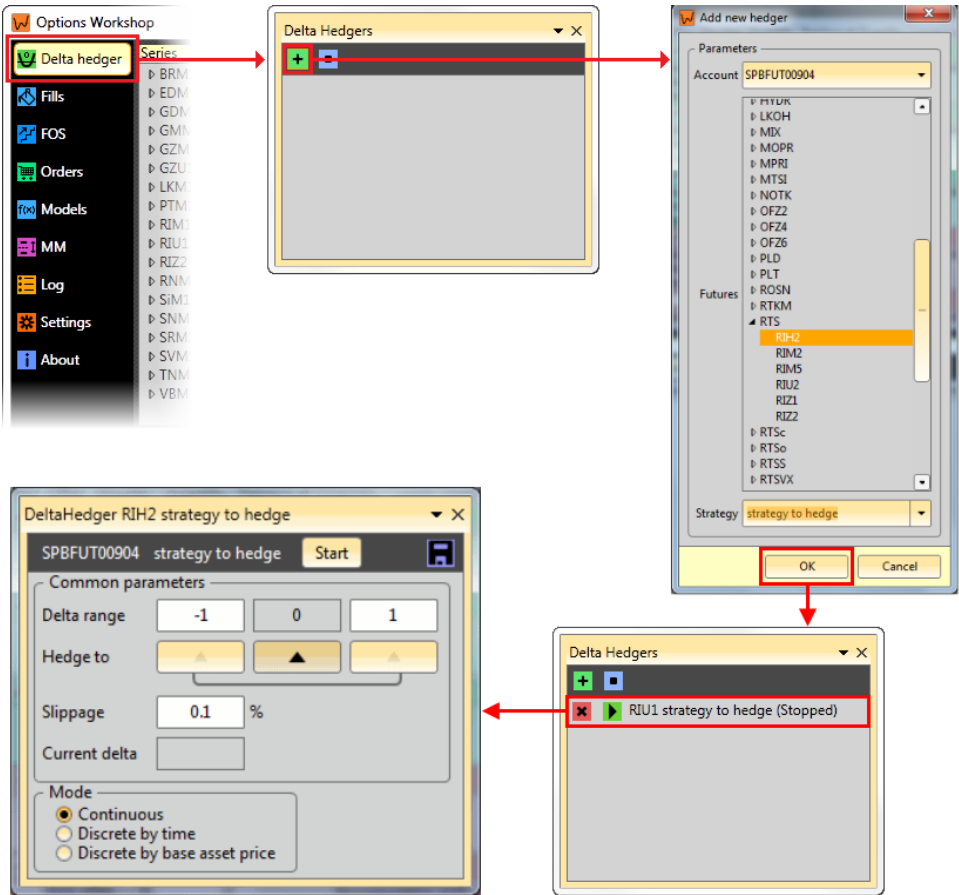


Unknown macro: 'html'

OptionWorkshop

-
-
-
- ()

Add new hedger, 1



1 -

Update



what-if

-

Keep delta = . 2

DeltaHedger RIH2 strategy to hedge

SPBFUT00904 strategy to hedge Start

Common parameters

Delta range: -1, 0, 1

Hedge to: [up arrow], [up arrow], [up arrow]

Slippage: 0.1 %

Current delta: []

Mode:

- ☒ Continuous
- ☐ Discrete by time
- ☐ Discrete by base asset price

2-

-

, : , , , , 3 , , , , 10 .

DeltaHedger RIH2 strategy to hedge

SPBFUT00904 strategy to hedge Start

Common parameters

Delta range: -1, 0, 1

Hedge to: [up arrow], [up arrow], [up arrow]

Slippage: 0.1 %

Current delta: []

Mode:

- ☐ Continuous
- ☒ Discrete by time
- ☐ Discrete by base asset price

Mode extended parameters

Time quant: 10 s

3-

-

136000, 136100, 136200, 136300, 136400, 136500.



4 : 136000, 136100, 136200, 136300, 136400, 136500.

DeltaHedger RIH2 strategy to hedge

SPBFUT00904 strategy to hedge Start

Common parameters

Delta range: -1 0 1

Hedge to: [Up] [Down] [Up]

Slippage: 0.1 %

Current delta: []

Mode

☐ Continuous

☐ Discrete by time

☒ Discrete by base asset price

Mode extended parameters

Start price: 130000

Price step: 100

Fill Grid

+	Price
✖	136000
✖	136100
✖	136200
✖	136300
✖	136400
✖	136500

4 –

Start price Price step (.5) , Enter, Fill Grid.

DeltaHedger RIH2 strategy to hedge

SPBFUT00904 strategy to hedge Start

Common parameters

Delta range: -1 0 1

Hedge to: [Up] [Down] [Up]

Slippage: 0.1 %

Current delta: []

Mode

☐ Continuous

☐ Discrete by time

☒ Discrete by base asset price

Mode extended parameters

Start price: 131250

Price step: 100

Fill Grid

✖	130750
✖	130850
✖	130950
✖	131050
✖	131150
✖	131250
✖	131350
✖	131450
✖	131550
✖	131650
✖	131750
✖	131850

5 –