

-

- / .

- , 1.

Delta Hedger- (. 1).

Option Workshop

Instruments

Type to search...

BATS Better Alternative Trading

CBT Chicago Board of Trade

CME Chicago Mercantile Exch

CMX COMEX

MOEX Moscow Exchange

Open Delta hedger

NGM Nasdaq Global Market

NGSM Nasdaq Global Select M

NYM New York Mer

NYSE New York Sto

NYSE_ARCA NYSE A

Delta Hedgers

Account1/Strategies1AAPL (Stopped)

Account2/Strategies2AAPL (Stopped)

1 - -

:

•

○

○

○

○

•

•

•

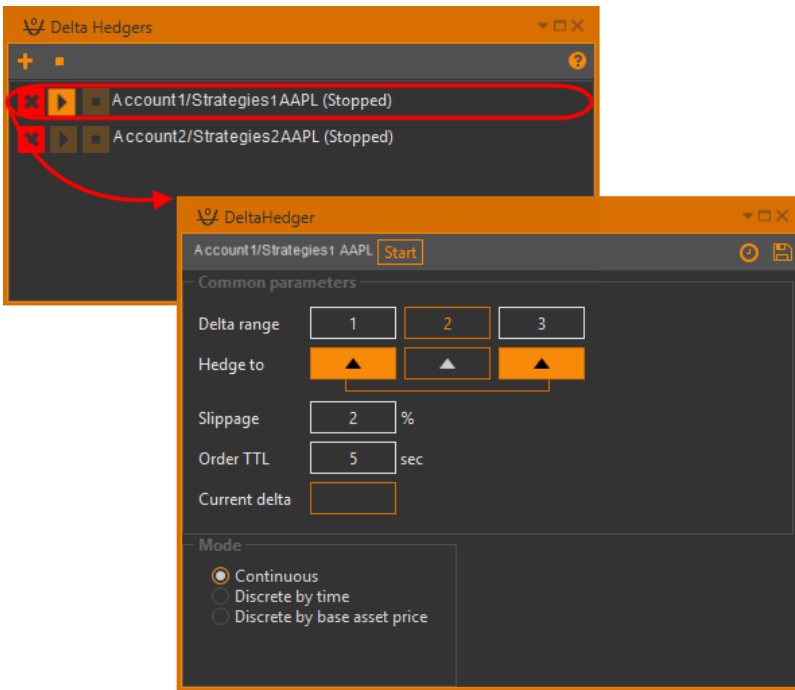
○

○

■

■

- , - . Delta Hedgers (. 2).



2 –

-

- :

1.  ;
2. ;
3. , ;



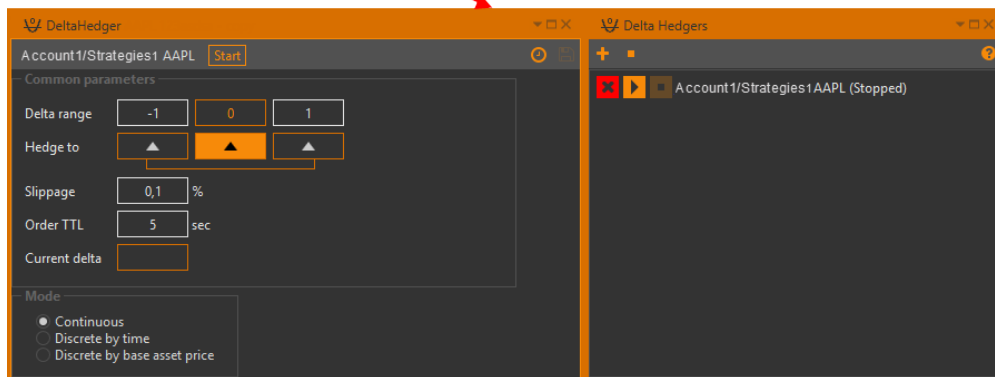
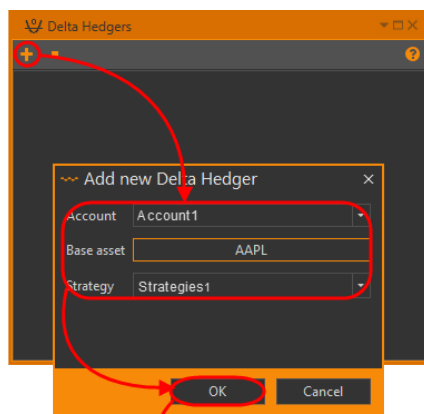
4. , . , ;




- actual.

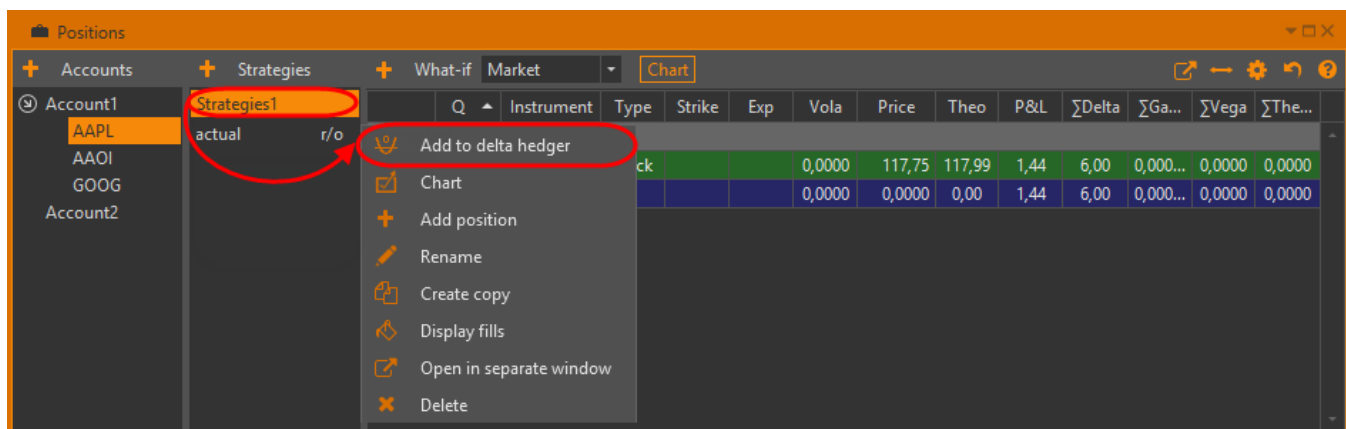
5. OK.

- 3.



3 - -

- [Position Manager](#) (. 4).



4 - - Position Manager

:

1. (. 5);

5 -

2.  (. 6)  .

6 -

$$= \frac{1}{2} \left(\frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} \right) = \frac{1}{2} \left(2 \right) = 1. \quad (1)$$

! , what-if . , - .

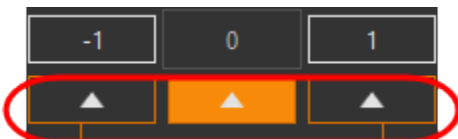
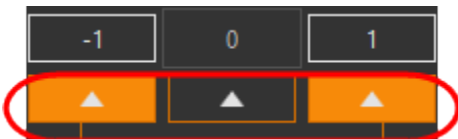
$$\vdots$$

1.  Stop ;
2.   -.



- (. 1), - (. . 6).

1 –

Delta range	 1. . 2. . 3. . 4. Enter. . . 
Hedge to	. .  . .  . .  . .
Slippage	 • $P_{bid} = P_{current} * (1 + S_{slippage} \% / 100\%)$ • $P_{ask} = P_{current} * (1 - S_{slippage} \% / 100\%)$ -
Order TTL	
Mode	.

.



Enter

Common parameters

Delta range

123

Hedge to

▲▲▲

Slippage

6%

Order TTL

Press <Enter> to confirm

Current delta

7 –



Current delta

, , - ,

Hedge to. Continuous.

DeltaHedger

Account1/Strategies1 AAPL Start

Common parameters

Delta range

-101

Hedge to

▲▲▲

Slippage

0,1%

Order TTL

5 sec

Current delta

Mode

Continuous

Discrete by time

Discrete by base asset price

8 –

, : . . 9- , 10.

DeltaHedger

Account1/Strategies1 AAPL

Start

Common parameters

Delta range

1

2

3

Hedge to

▲

▲

▲

Slippage

2

%

Order TTL

5

sec

Current delta

1,18494

Mode

☐ Continuous

☒ Discrete by time

☐ Discrete by base asset price

Mode extended parameters

Time quant:

10

s

9 –

- . . , , - : 1400, 1450, 1500, 1550. (. 10).

DeltaHedger

Account1 delta hedger strategy 2 Start

Common parameters

Delta range

Hedge to

Slippage %

Order TTL sec

Current delta

Mode

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

Mode extended parameters

Start price Fill Grid

Price step

+

	Price
✕	1400
✕	1450.00
✕	1500.00
✕	1550.00

10 –

, (. 11).

New price point ✕

Price:

OK Cancel

11 –

OK Enter . . .

Start price (, 1500) Price step (, 500). (. 12), Enter, Fill Grid.

DeltaHedger

Account1delta hedger strategy 2Start

Common parameters

Delta range

123

Hedge to

▲▲▲

Slippage

2

%

Order TTL

5

sec

Current delta

1,18494

Mode

☐ Continuous

☐ Discrete by time

☒ Discrete by base asset price

Mode extended parameters

Start price

1500,0000

Fill Grid

Price step

500,0000

+

	Price	
✕	500,00	
✕	1 000,00	
✕	1 500,00	
✕	2 000,00	
✕	2 500,00	



Start price

Instrument information.

The screenshot shows a trading platform interface. On the left, there is a panel titled 'Instrument Info' with various fields for instrument details. On the right, there is a table with columns: Instrument, Type, Strike, Exp, Vola, and Price. A context menu is open over the table, showing options like 'Display fills', 'Open', 'Close', 'Delete', 'Instrument', 'Order Book', 'Buy', 'Sell', 'Historical chart', 'Add to instrument board', 'Locate in instrument tree', and 'Instrument information'. Red numbers 1, 2, and 3 are placed on the interface to highlight specific elements.

Instrument	Type	Strike	Exp	Vola	Price
CME ES F 18H16	fut		3	0,0000	0
CME ES FC 18H16 1...	call	1990,0	3	17,8802	21
CME ES FC 18H16 1...	call			17,7032	19,75
	options			0,0000	0
	total			0,0000	0

- Bottom price limit = LastPrice - 10%;
- Top price limit = LastPrice + 10%.

