

-

- / .

- , 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 - -

:

•

○

○

○

○

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•

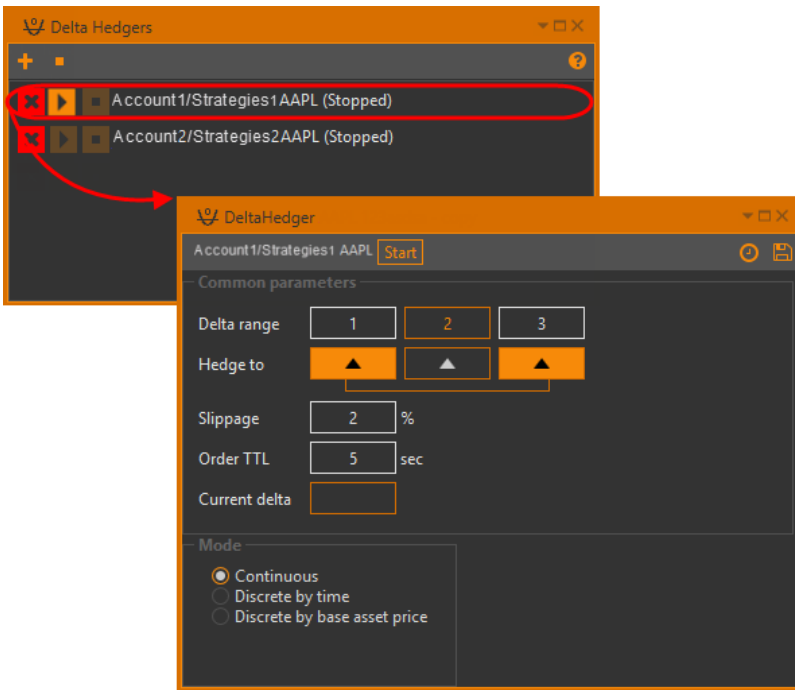
○

○

■

■

- , - . Delta Hedgers ( . 2).



2 –

-

- :

1.  ;
2. ;
3. , ;



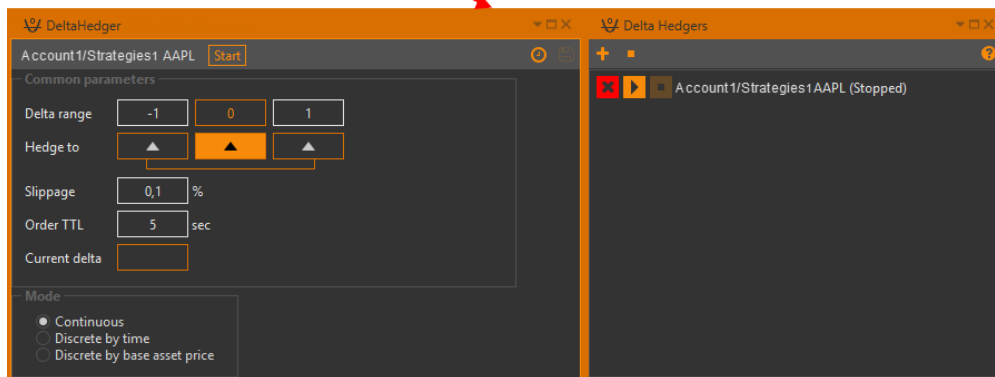
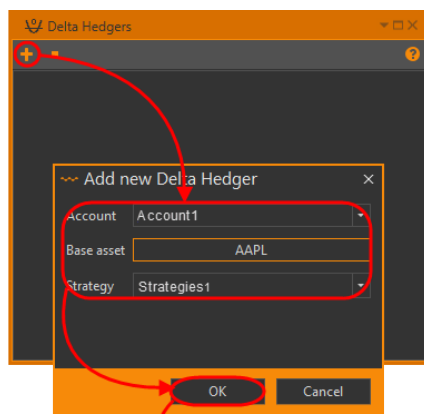
4. , . , ;




- actual.

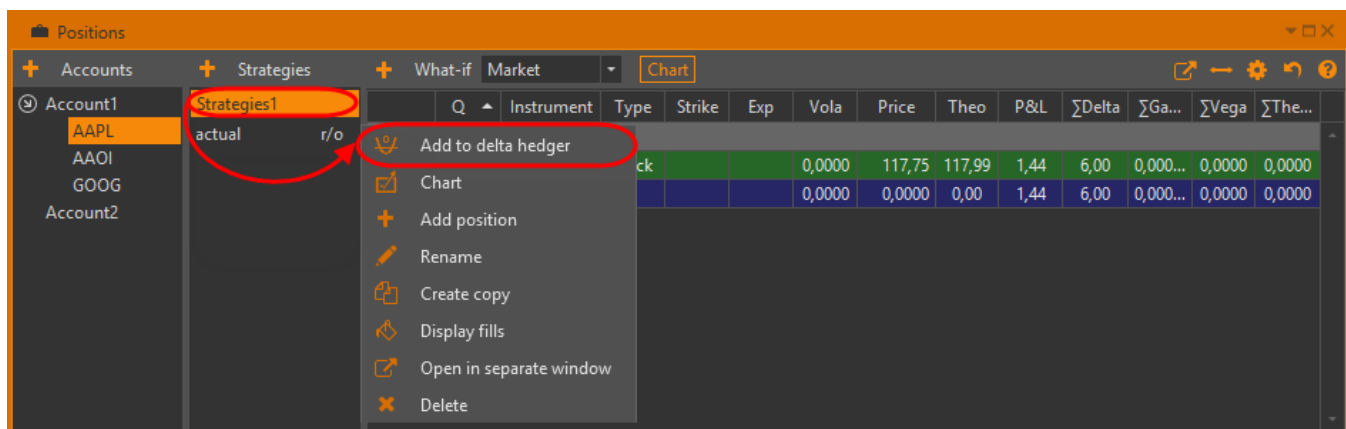
5. OK.

- 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 . , - .

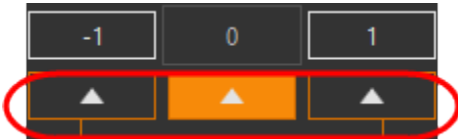
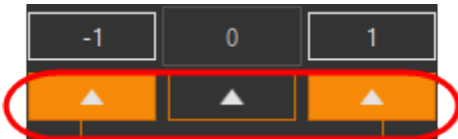
$$\vdots$$

1.  ;
2.   -

**✖**

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

1 –

|                    |                                                                                                                                                                                                                                                                                                                    |
|--------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                    |                                                                                                                                                                                                                                                                                                                    |
| <b>Delta range</b> | <p>., . . . :</p> <ol style="list-style-type: none"> <li>1. .</li> <li>2. .</li> <li>3. .</li> <li>4. <b>Enter.</b></li> </ol> <p>.</p>                                                                                           |
| <b>Hedge to</b>    | <p>: .</p>  <p>⌵ : - .</p>  <p>⌵ : - .</p>  <p>.</p> <p>-</p> |
| <b>Slippage</b>    | <p>., . . . :</p> <ul style="list-style-type: none"> <li>• <math>P_{bid} = P_{current} * (1 + S_{slippage}\% / 100\%)</math></li> <li>• <math>P_{ask} = P_{current} * (1 - S_{slippage}\% / 100\%)</math></li> </ul> <p>-</p>                                                                                      |
| <b>Order TTL</b>   | ., . . . -                                                                                                                                                                                                                                                                                                         |
| <b>Mode</b>        | .                                                                                                                                                                                                                                                                                                                  |

., . . . .



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   |
|--------------------------|---------|
| <input type="checkbox"/> | 1400    |
| <input type="checkbox"/> | 1450.00 |
| <input type="checkbox"/> | 1500.00 |
| <input type="checkbox"/> | 1550.00 |

10 –

, (. 11).

New price point    ×

Price:

OK    Cancel

11 –

OK    Enter . . .

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

DeltaHedger

Account1   delta hedger strategy 2   Start

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.

Positions X

Instrument Info

Exercise Style: American

Premium Style: Margin

View option series

Is Tradable: Yes

Is Active: Yes

Has IP Subscription: Yes

Has OB Subscription: No

Top Price Limit: 0,00

Bottom Price Limit: 0,00

Price Step: 0,05

Lot Size: 50,00

Expiration Date: 0,00

Last Price: 29,00

Theor. Price: 0,00

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     |

Display fills

Open

Close

Delete

Instrument

Order Book

Buy

Sell

Historical chart

Add to instrument board

Locate in instrument tree

Instrument information

1

2

3

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

