

Hi Jun,

Here are formulas for additional computations:

1. Sell Call & Sell Put:

$$N_C(C_B(0) - C_A(t)) + N_P(P_B(0) - P_A(t)) + (N_C \times |\Delta_c| - N_P \times |(\Delta_p)|)$$

2. Sell Call & Buy Put:

$$N_C(C_B(0) - C_A(t)) + N_P(P_B(t) - P_A(0)) + (N_C \times |\Delta_c| + N_P \times |(\Delta_p)|)$$

3. Buy Call & Sell Put:

$$N_C(C_B(t) - C_A(0)) + N_P(P_B(0) - P_A(t)) + (-N_C \times \Delta_c - N_P \times |(\Delta_p)|)$$

4. Buy Call & Buy Put:

$$N_C(C_B(t) - C_A(0)) + N_P(P_B(t) - P_A(0)) + (-N_C \times \Delta_c + N_P \times |(\Delta_p)|)$$

Thanks,

Reza