hedger\_test.py 9/16/15, 1:02 PM

 $1 \cdot 1 \cdot 1$ Author: Weiyi Chen Copyright: Copyright (C) 2015 Baruch College, Modeling and Market Making in Forex Exchange Description: Test for hedger.py from hedger import Hedger def hedger\_test(): for tenor in [0.1, 0.25, 0.5, 0.75, 1, 2]: print('Value of Tenor:', tenor) for i, hedingStrategy in enumerate(['Non-hedging', 'Triangle-hedging', 'Factor-hedging']): h = Hedger()h.Tenor = tenor h.HedgingStrategy = i print('\t', hedingStrategy,'strategy PNL std:', h.PNL\_std \* 1e4) if \_\_name\_\_=="\_\_main\_\_": hedger\_test()