STA 2503/MMF 1928 Project 2 - Delta-Gaama Hedging

Dixin Mou, Juliano Zhu, Wenhao Li

University of Toronto Toronto, Ontario, Canada November 13^{th} , 2022

1 Abstract

Contents

1	Abstract	1
2	Introduction	4
3	Model Setup	4
4	Methodology	4
5	Result	4
6	Conclusion	4

List of Figures

- 2 Introduction
- 3 Model Setup
- 4 Methodology
- 5 Result
- 6 Conclusion