current\_call\_position\*call\_delta-put\_delta+current\_stock\_position

current\_call\_position\*call\_delta-current\_delta+current\_stock\_position

call\_gamma\*current\_call\_position-put\_gamma

money\_account + current\_call\_position\*basemodel.callPrice(St[k+1],0.5,0.25/91\*(k+1))+current\_stock\_position\*St[k+1]-basemodel.putPrice(St[k+1], (k+1)\*0.25/91)

current\_stock\_position + current\_call\_position \* call\_delta - current\_delta

stock\_position-put\_delta+call\_position\*call\_price

-base.Gamma(St[k], 0.25, day)+base.Gamma(St[k], 0.5, day)\*call\_position

DG Hedging Time Based:

cVar -0.3235655547073288

4.03697324204435 Chart, histogram

Description automatically generated

DG Move based cvar = -0.26538250626172377

3.9787901935987446

Mean: -0.07950779273404153

Chart, histogram

Description automatically generated

Chart, histogram

Description automatically generated

D hedging with band 0.1, 0.05, 0.02, 0.01:

Chart, histogram

Description automatically generated

Chart, histogram

Description automatically generated