

$$\begin{aligned}
 \text{Hedging set amount} &= [(AddOn_{TB1}^{IR})^2 + (AddOn_{TB2}^{IR})^2 + \\
 &(AddOn_{TB3}^{IR})^2 + 1.4 * AddOn_{TB1}^{IR} * AddOn_{TB2}^{IR} + 1.4 * AddOn_{TB2}^{IR} * \\
 &AddOn_{TB3}^{IR} + 0.6 * AddOn_{TB1}^{IR} * AddOn_{TB3}^{IR}]^{\frac{1}{2}}; \text{ or}
 \end{aligned}$$