

— — Delta  
 1 Delta 0  
 Delta Delta 0.5  
 Delta 1 Delta  
 Delta Delta  
 " "  
 " "  
 50ETF  
 — —  
 max - 0 , max - 0

Delta Gamma Theta Vega Rho  
 Theta Rho  
 Gamma Vega Delta  
 Delta 1  
 Delta 2.78  
 Delta

50ETF

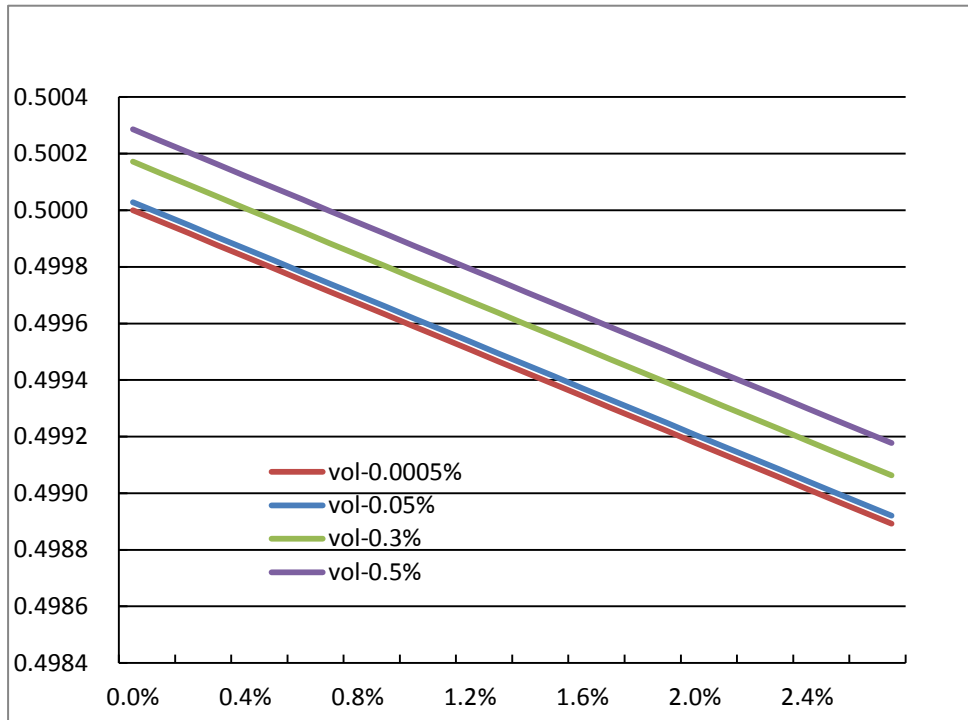
6

0.5.  
Delta / 0.5 /  
Delta / Delta

Delta Delta -1-0 Delta 0  
Delta Delta -1 Delta Delta  
-0.5.  
Delta / -0.5 /  
Delta / Delta  
Delta Delta

0.0005%      0    Delta    0.500000

0.5.



Delta

Delta

Gamma

Delta

Delta

Delta