

— — 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

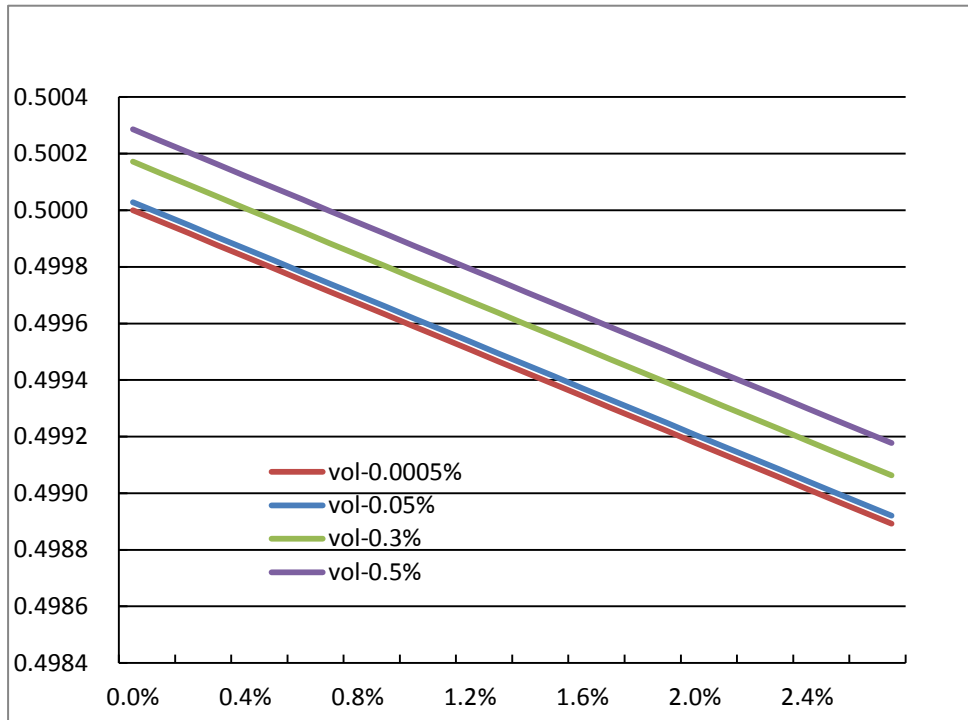
6

0.5.
Delta / Delta / 0.5 /

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

0.0005% 0 Delta 0.500000

0.5.



Delta

Delta

Gamma

Delta

Delta

Delta