



•

2015 84



•



•



•



Delta

0 +1
-1 0
0.5
-0.5

delta

Delta

Delta

Delta 0.5
Delta -0.5

1
1
Delta 0

Gamma

Delta

0.05 0.5 0.55
Delta -1 0

delta 0.5 gamma

Gamma

Delta

0.05 1 delta

Delta 0 1

Gamma

Gamma

Gamma

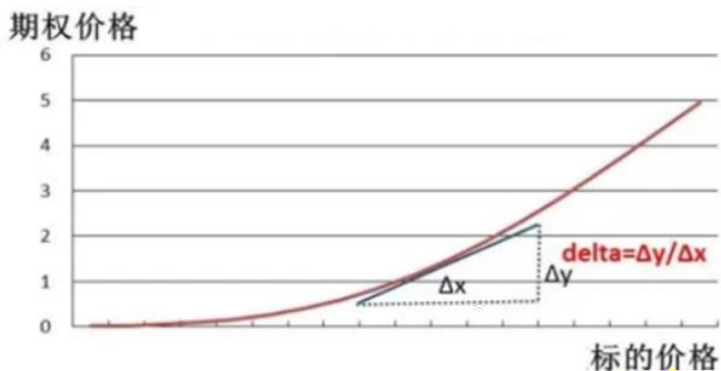
delta

Gamma Gamma

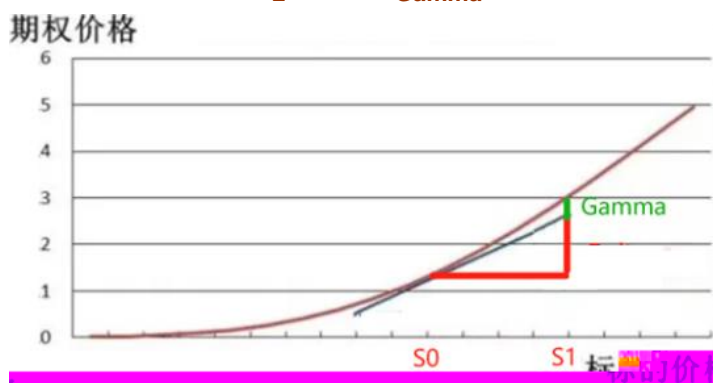
Gamma

delta


1 Delta



2 Gamma



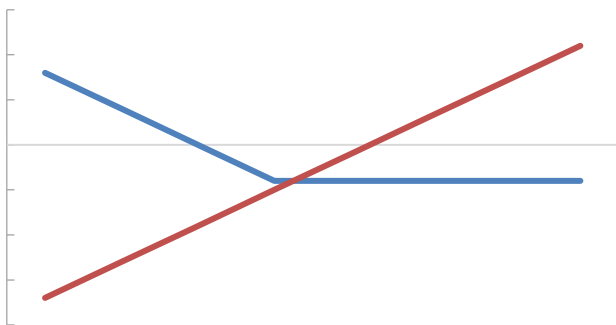
Delta 0 Delta 0
 Delta Delta
 Delta Delta
 Delta
 Delta 3579] TEV] 18B /P << Delta 13>> BDCB T/F11 19.56 Tf 0 0 1 230.69 611.14 Tm[<D
 Delta Delta 0
 Delta Gamma
 Gamma
 vega theta
 Gamma Delta
 Gamma Delta
 Delta
 Delta
 Delta
 Delta
 Delta
 Delta Gamma Theta Gamma
 Theta
 Delta



RB2405P3950	RB2405P3950	Delta	-0.35	Delta=0	35
RB2405	4050	100	RB2405P3950	80	
25	4050*10*12%*35+80*10*100				
	35	F= P-4050 *10*35			100
	F=-80*10*100	P>3950	F= 3950-P *10*100-800*100	P<3950	
	F= P-4050 *350-80000	P>3950	F= P-4050 *350+	3950-P *1000-	
80000	P<3950	P>4278	P<3773	[3773,4278]	
P=3950	11.5				
Delta			Delta		Delta
-0.55					37
35/0.55=63	146	24420	-10920		
RB2405	35	4050	RB2405P3950	63	80
			P>4124	P<3732	
[3732,4124]	P=3950	6.098	4		
	24420	3950			
	Delta				
Delta	-0.45		7		
3968	-5740	18680	-11935		
		P>4163	P<3779		
[3779,4163]	P=3950	5.972			

3

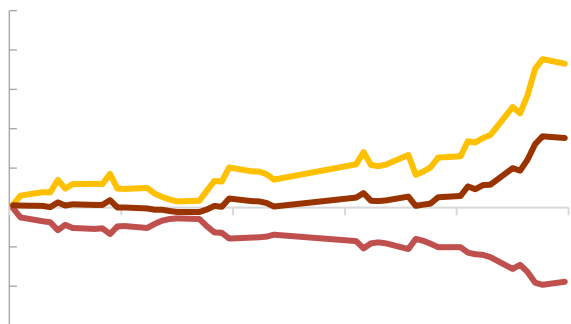
4



		Delta		Delta		Delta
			Delta		Delta	Delta
Delta				Delta		
	Delta					
T		35	RB2405	4050		100
RB2405P3950	80				Delta	
1						
			3			

5

6



iFinD



273
021-68559999
021-68550055

158 305 307
021-68400688

1072 2104A 2105
0755-82874655

68 B2 1302
025-57910813

1287 A906
0562-5819717

7 1002
0553-5111762

69 1201
0371-65613449

67 3 17 4
0411-84803386

9 1 12 1205
0571-89700168



