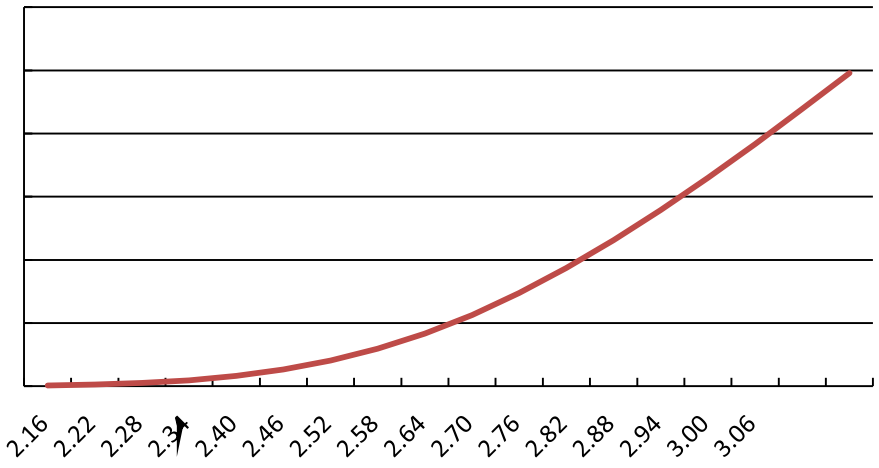
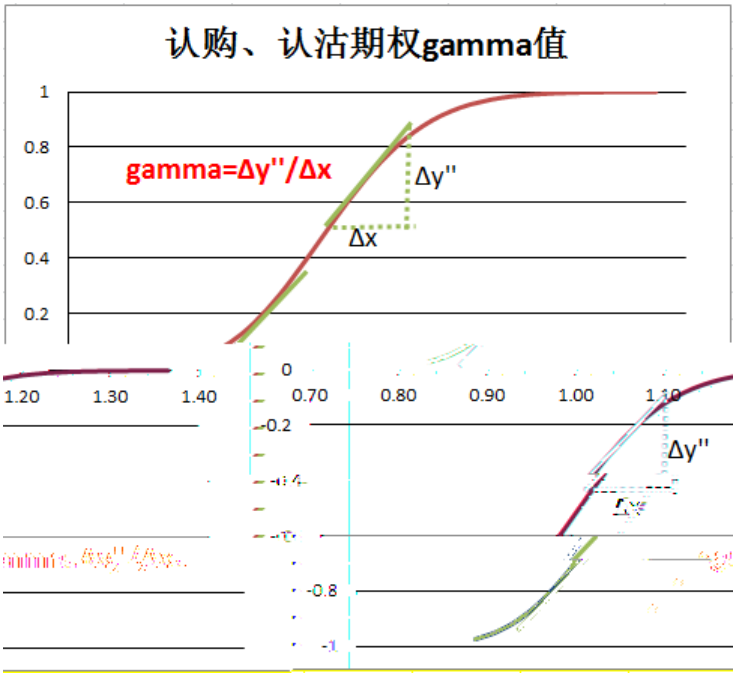
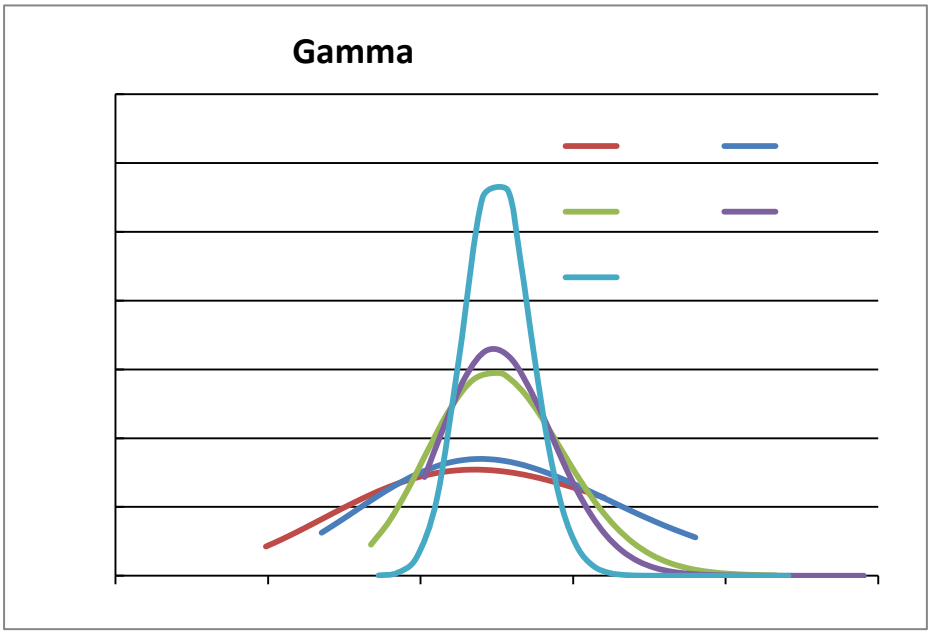
G



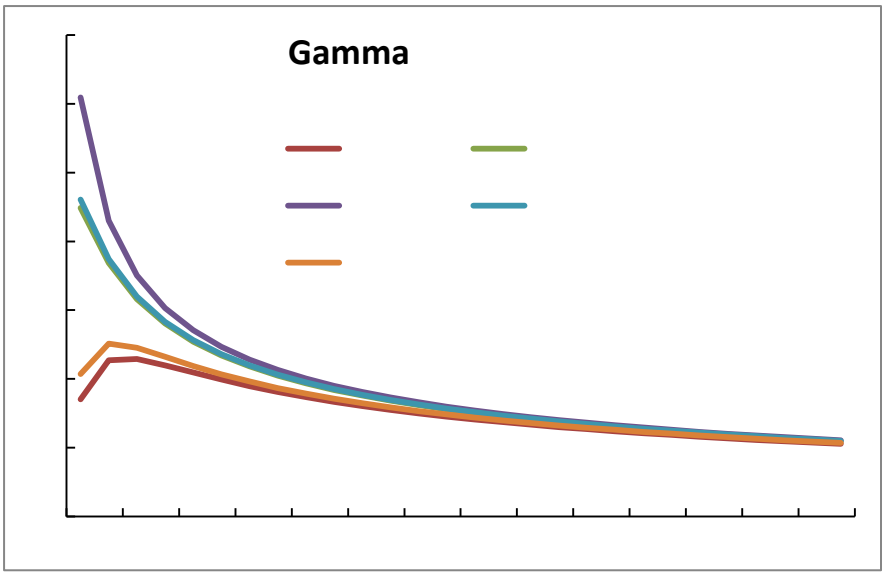

认购、认沽期权gamma值
1
0.8
0.6
0.4
0.2
gamma=Δy''/Δx
Δy''
Δx
0
1.20
1.30
1.40
0.70
0.80
0.90
1.00
1.10
-0.2
-0.8
-1
Δy''

G

G


Gamma

a a h


Gamma