|  |  |  |  |
| --- | --- | --- | --- |
| 情形 | 概率 | 统计值 | 欧式看涨价差（年化收益率） |
| 期末涨幅超过5% | 82.04% | - | 5.00% |
| 期末涨幅介于(0,5%) | 2.99% | 最小值 | 0.63% |
| 最大值 | 4.79% |
| 中位数 | 2.41% |
| 平均数 | 2.37% |
| 期末下跌 | 14.97% | - | 0.00% |