

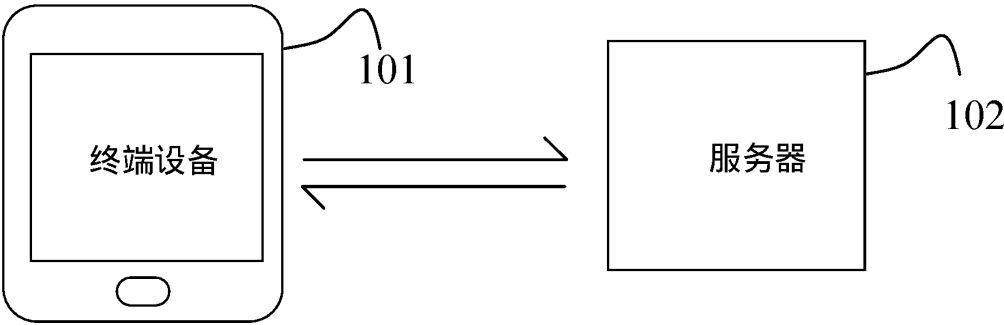


图 1

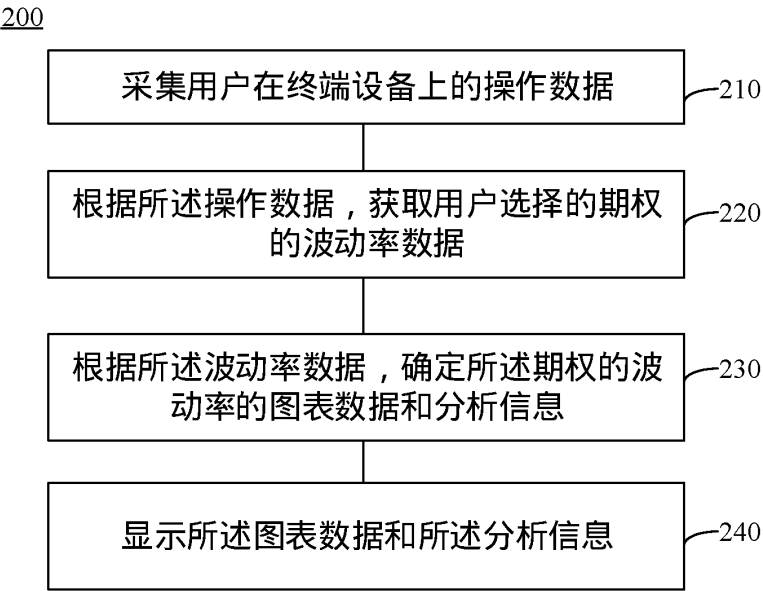


图 2

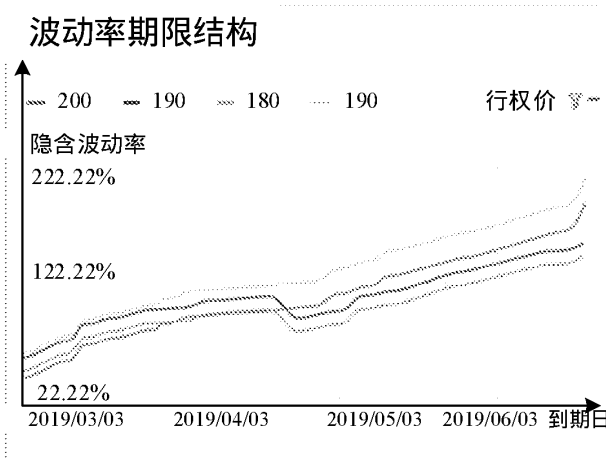


图 3

波动率微笑

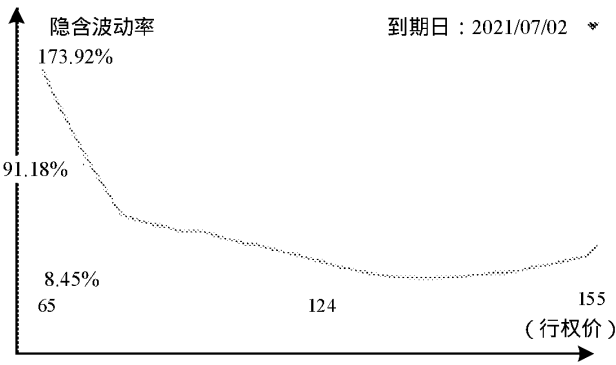
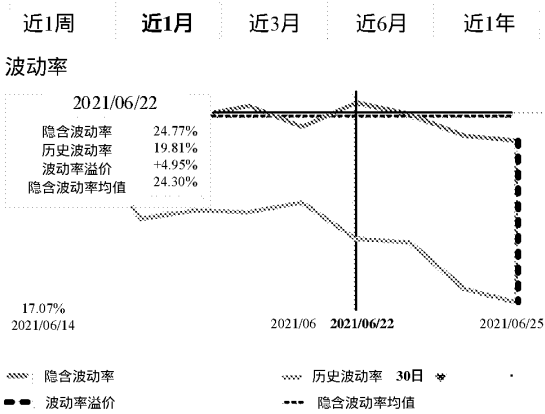


图 4

波动率分析



当前期权的隐含波动率处于震荡区间，可留意后续走势

- 近1月90.00%的时刻，该期权的隐含波动率大于历史波动率
- 该隐含波动率的均值为24.30%，大于该期权当前的隐含波动率23.39%
- 波动率溢价：最大值为+5.96%，最小值为-1.31%，当前至+5.96%超过了周期内90.00%的时刻

图 5

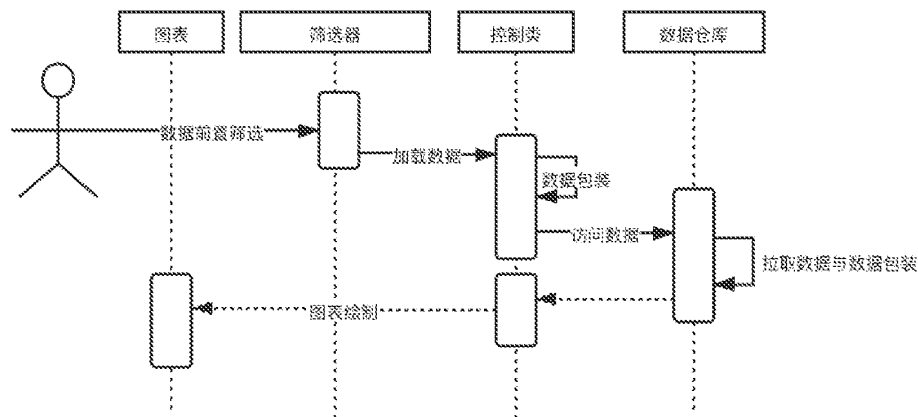


图 6

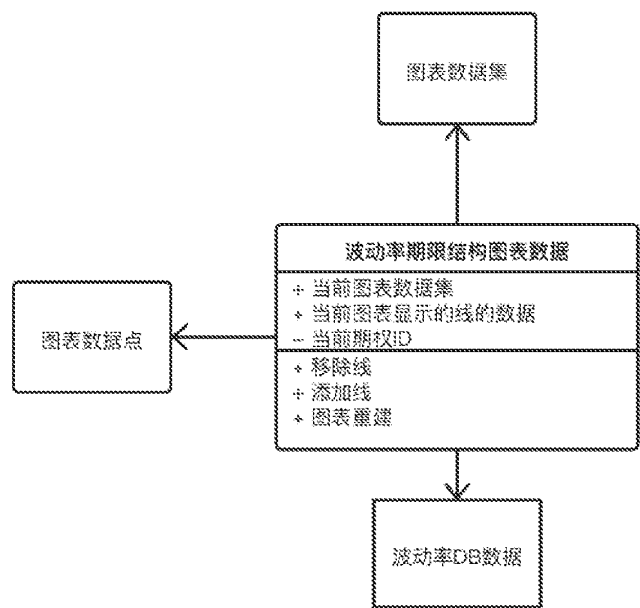


图 7

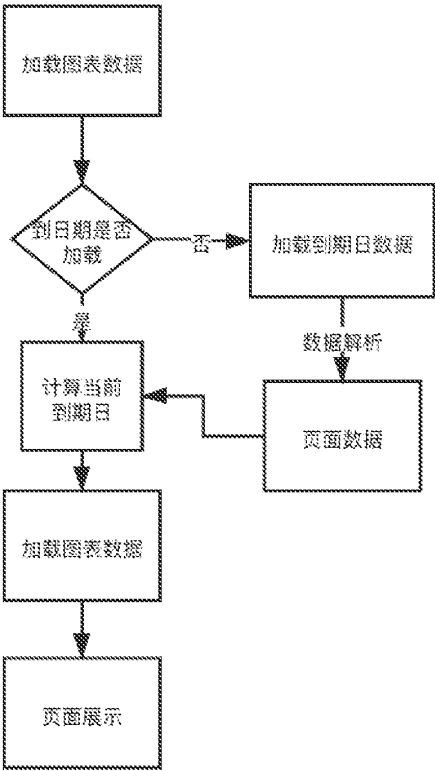


图 8

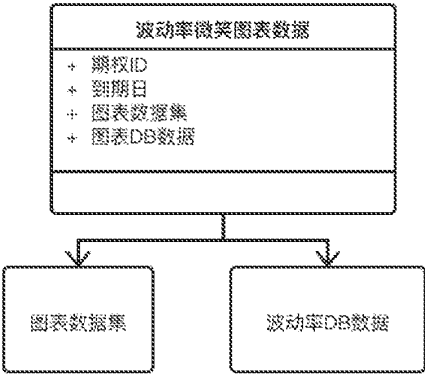


图 9

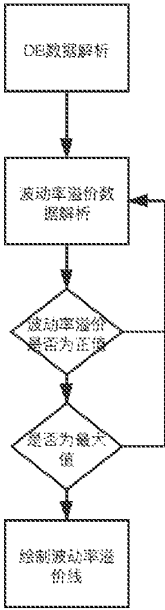


图 10

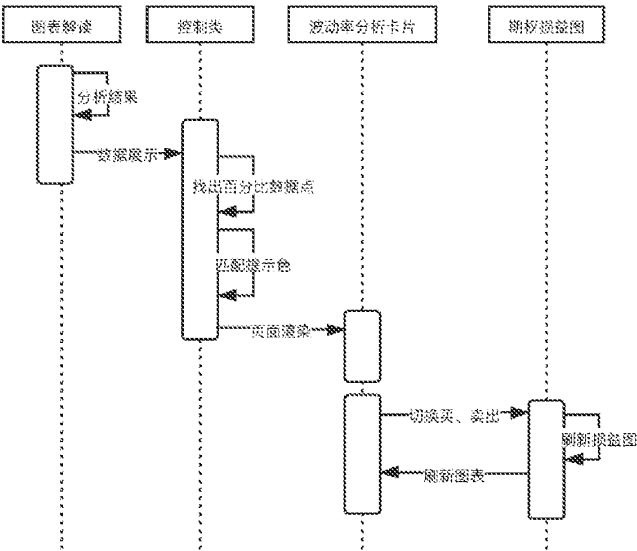


图 11

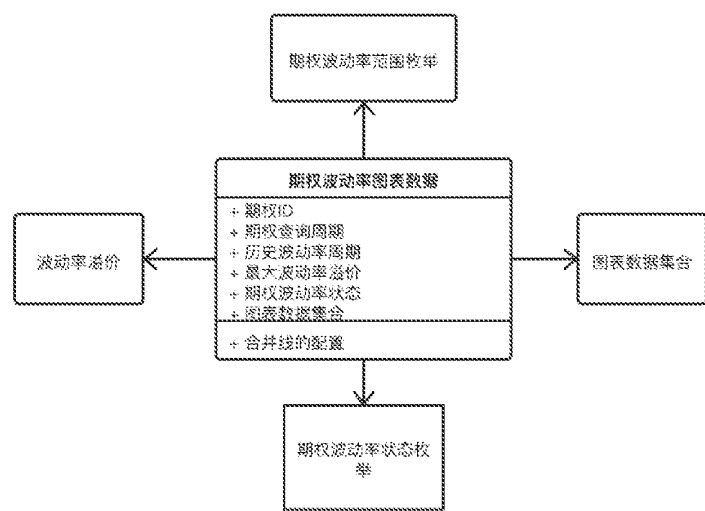


图 12

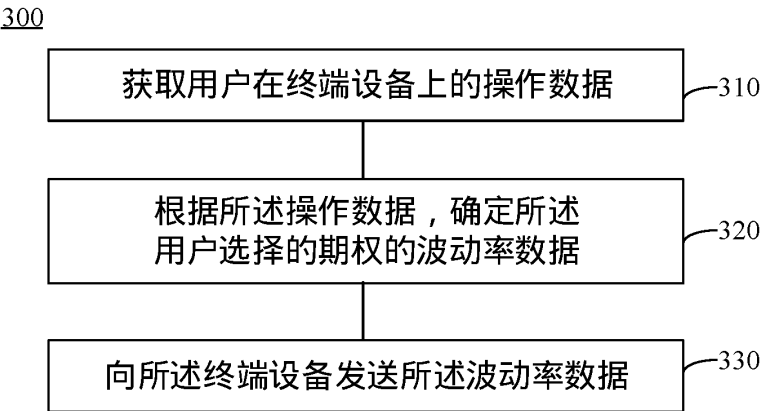


图 13

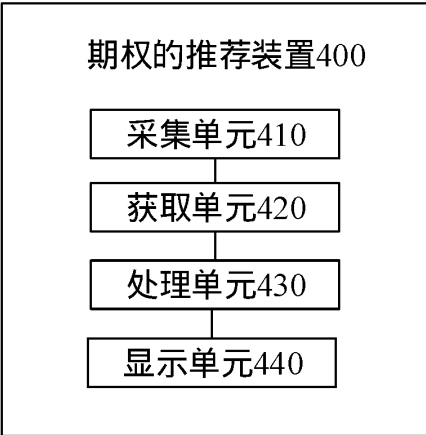


图 14



图 15

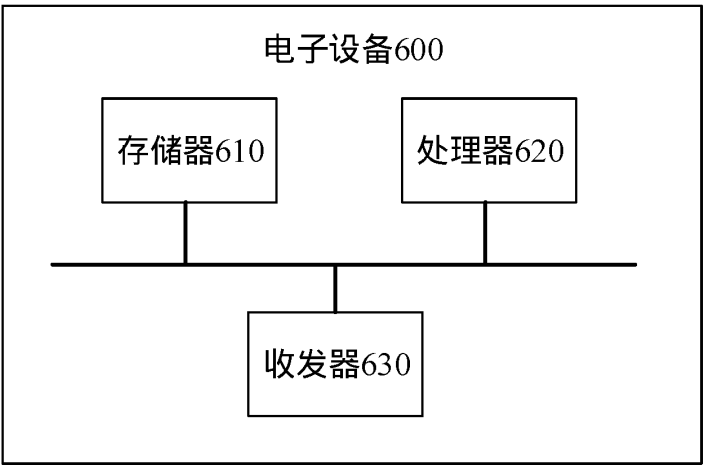


图 16