

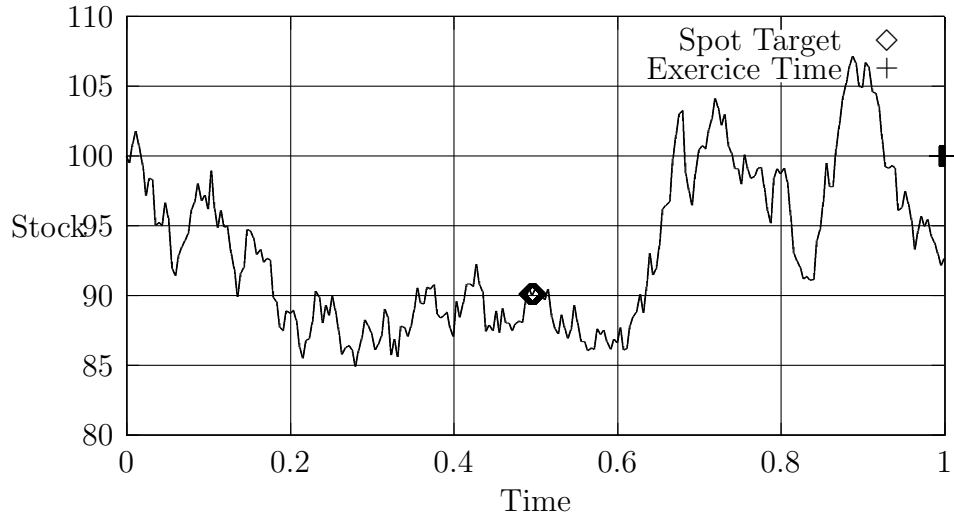
I.N.R.I.A / C.E.R.M.I.C.S.
PREMIA

Model:BlackScholes1dim
Option:CallEuro
Pricing Method:CF_Call
Dynamic Test:bs1d_std_test
Current Date: 0.000000
Spot: 100.000000
Trend: 0.000000
Volatility: 0.200000
Dividend Rate: 0.000000
Interest Rate: 10.000000
Maturity: 1.000000
Strike: 100.000000

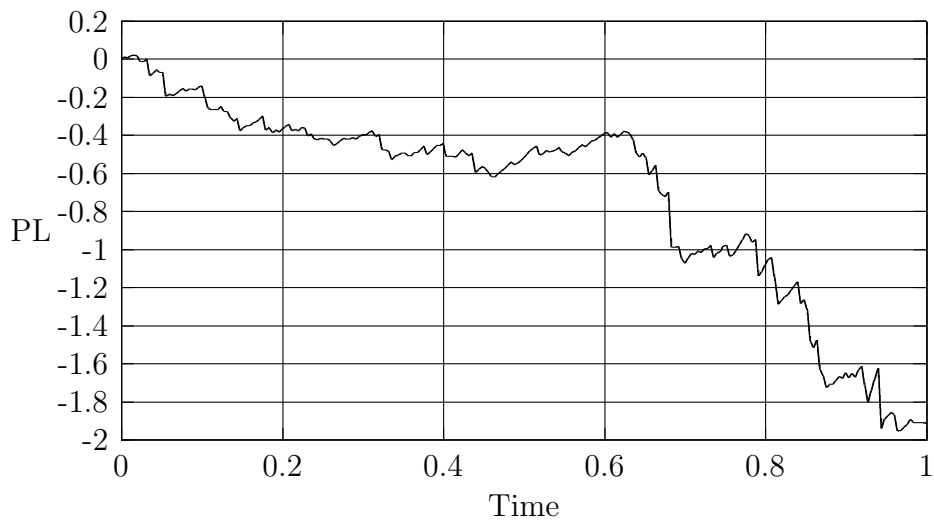
RandomGenerator: 0
PathNumber: 1000
HedgeNumber: 250
BrownianBridge: 1
SpotTarget: 90.000000
TimeTarget: 0.500000

Mean_P&l: -0.008122
Var_P&l: 0.232778
Min_P&l: -1.911243
Max_P&l: 2.184812
exerciseTime: 1.000000

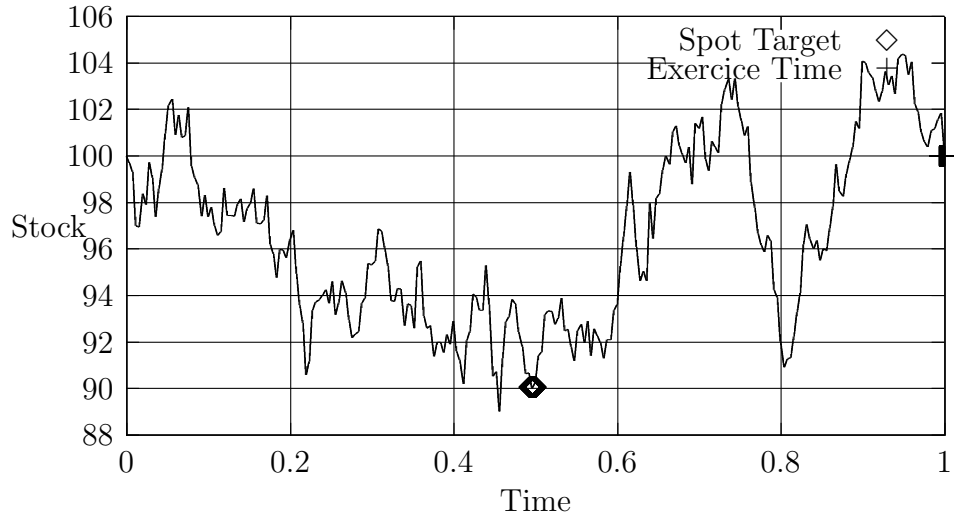
Stock's trajectory to obtain the minimal PL.



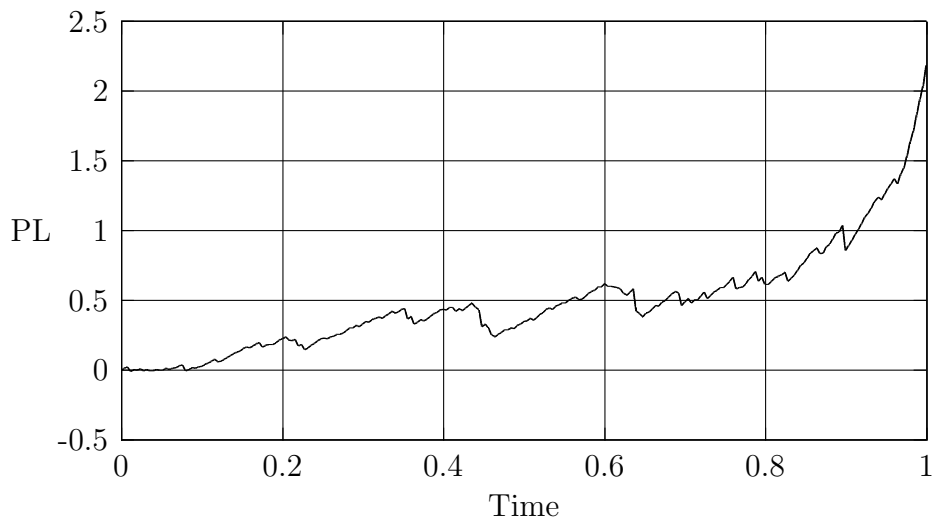
PL's trajectory.



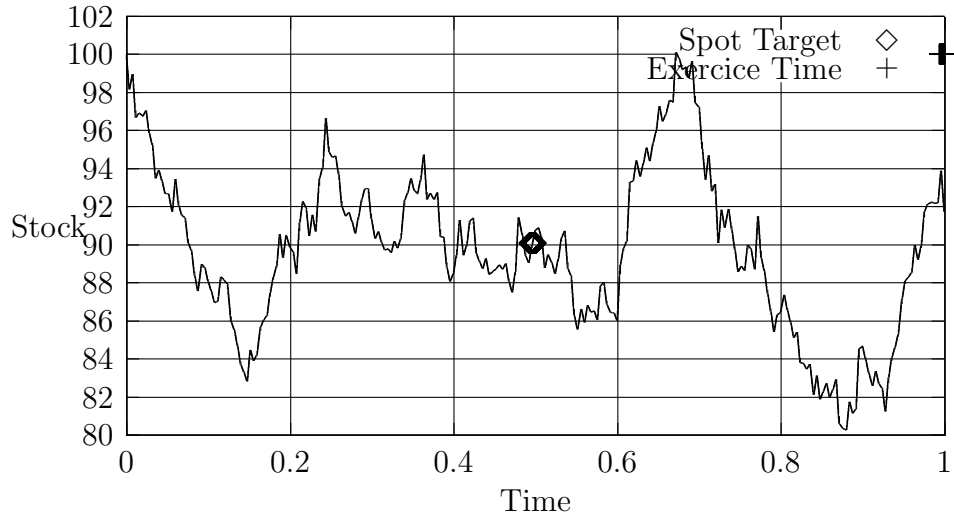
Stock's trajectory to obtain the maximal PL.



PL's trajectory.



Stock's trajectory to obtain the median PL.



PL's trajectory.

