

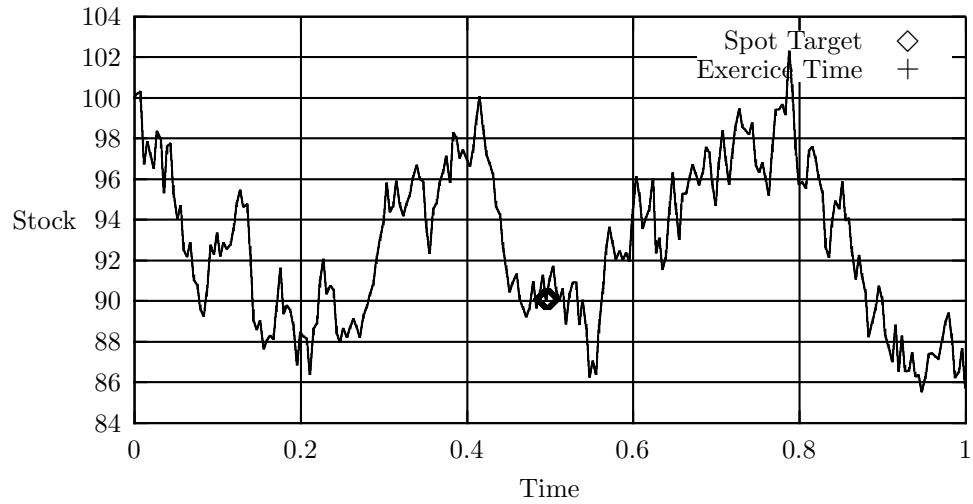
I.N.R.I.A / C.E.R.M.I.C.S. PREMIA

Model:BlackScholes1dim
Option:CallSpreadEuro
Pricing Method:CF_CallSpread
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 1: 100.000000
Strike 2: 110.000000

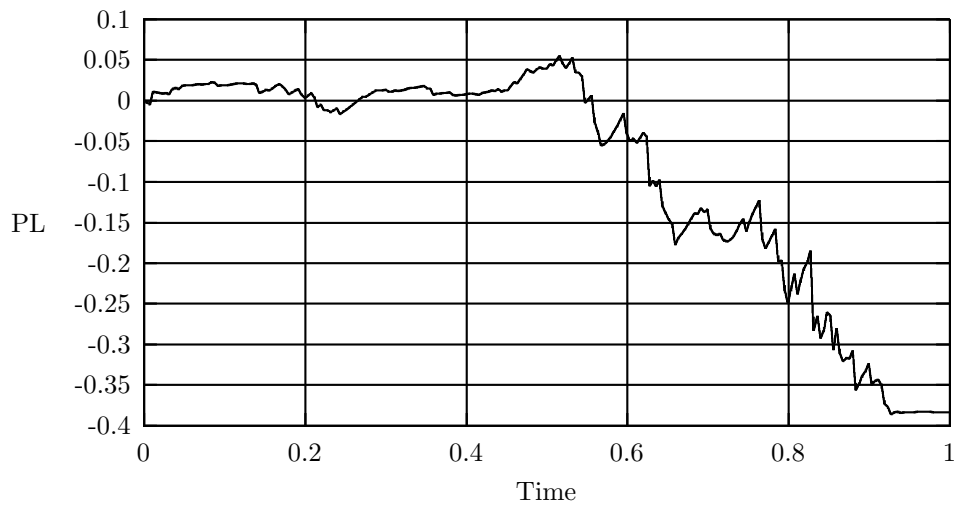
RandomGenerator: 0
PathNumber: 10
HedgeNumber: 250
BrownianBridge: 1
SpotTarget: 90.000000
TimeTarget: 0.500000

Mean_P&l: 0.114333
Var_P&l: 0.053006
Min_P&l: -0.383885
Max_P&l: 0.544713
Median_pl: 0.151609

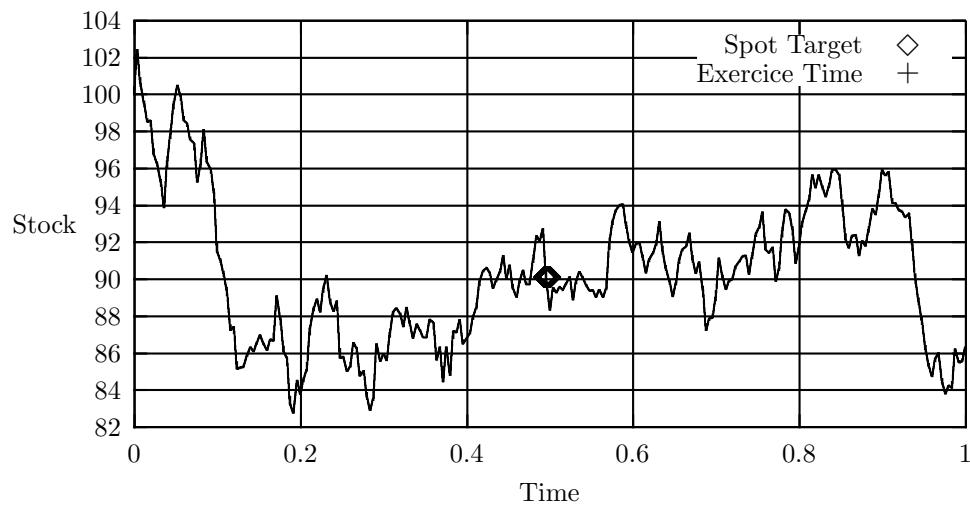
Stock's trajectory to obtain the minimal PL.



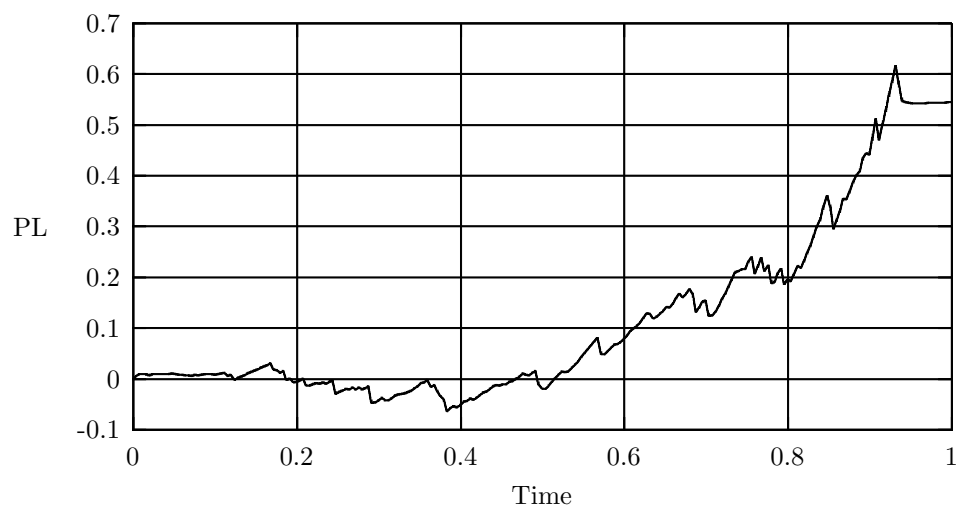
PL's trajectory.



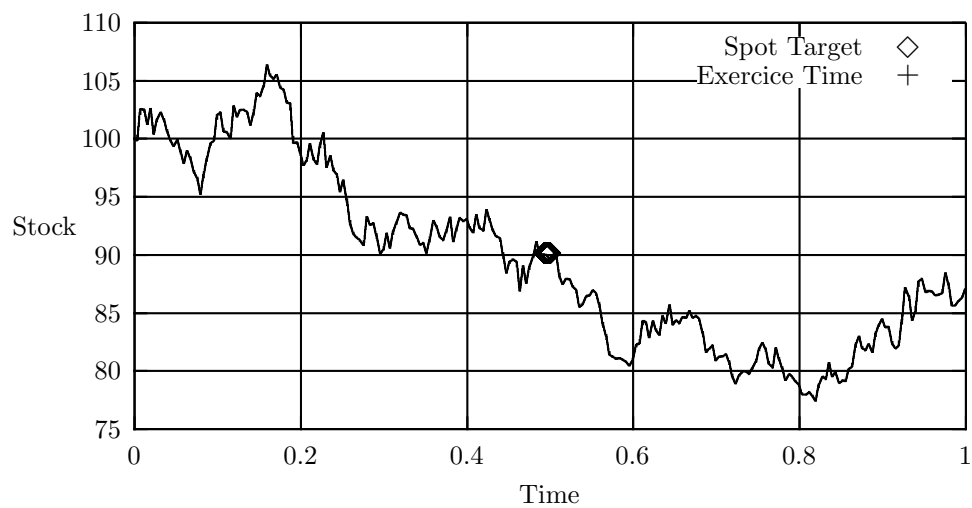
Stock's trajectory to obtain the maximal PL.



PL's trajectory.



Stock's trajectory to obtain the mean PL.



PL's trajectory.

