

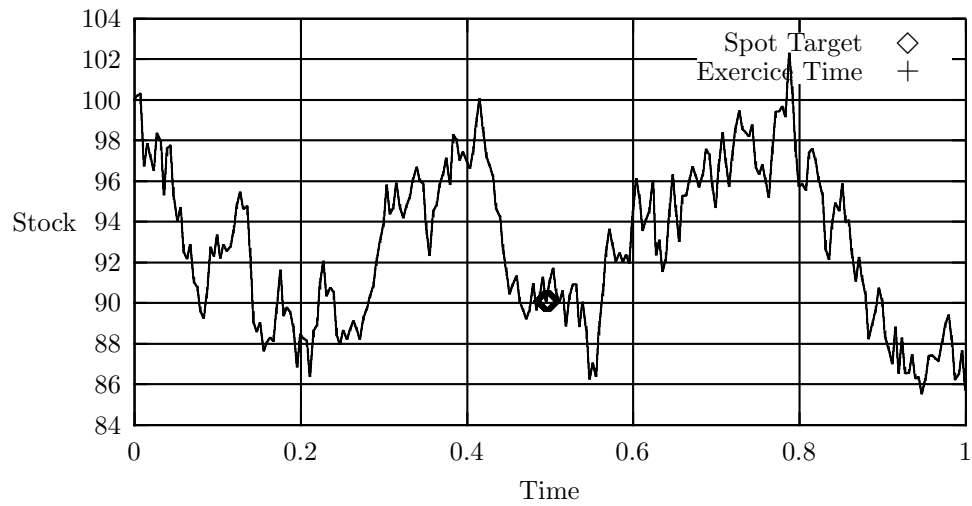
# I.N.R.I.A / C.E.R.M.I.C.S. PREMIA

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

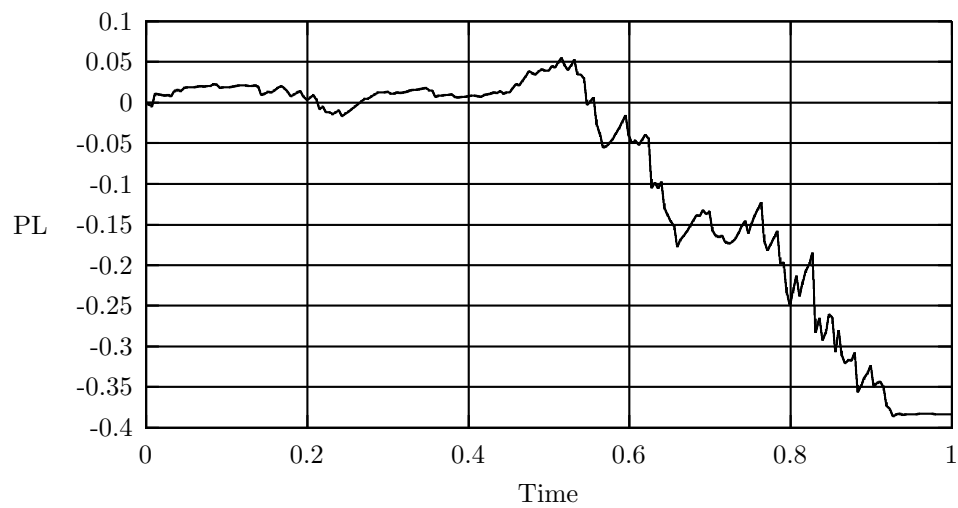
RandomGenerator: 0  
PathNumber: 10  
HedgeNumber: 250  
BrownianBridge: 1  
SpotTarget: 90.000000  
TimeTarget: 0.500000

Mean\_P&l: 0.114333  
Var\_P&l: 0.053006  
Min\_P&l: -0.383885  
Max\_P&l: 0.544713  
Median\_pl: 0.151609

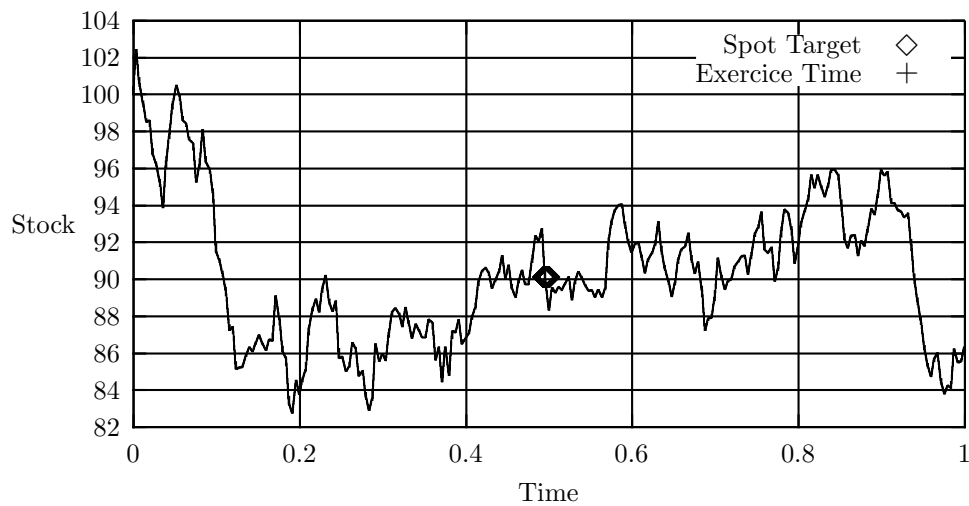
Stock's trajectory to obtain the minimal PL.



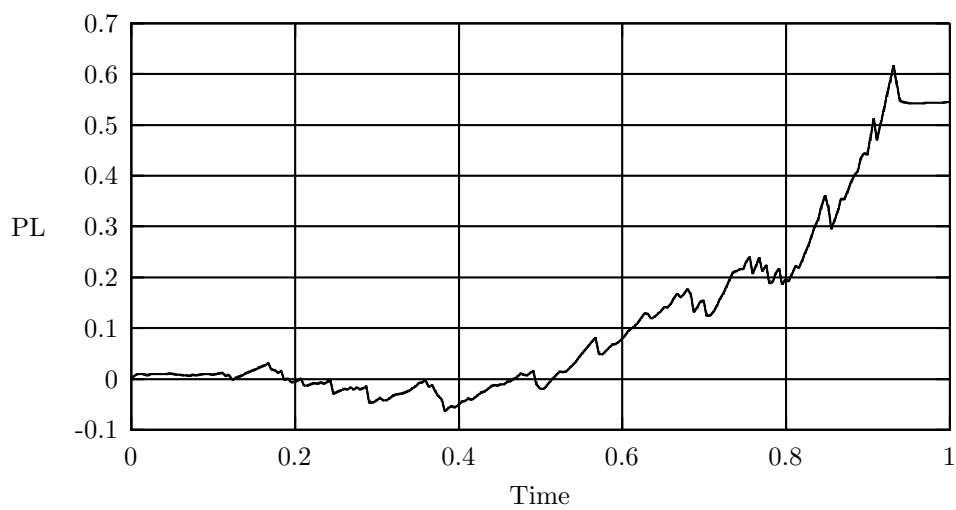
PL's trajectory.



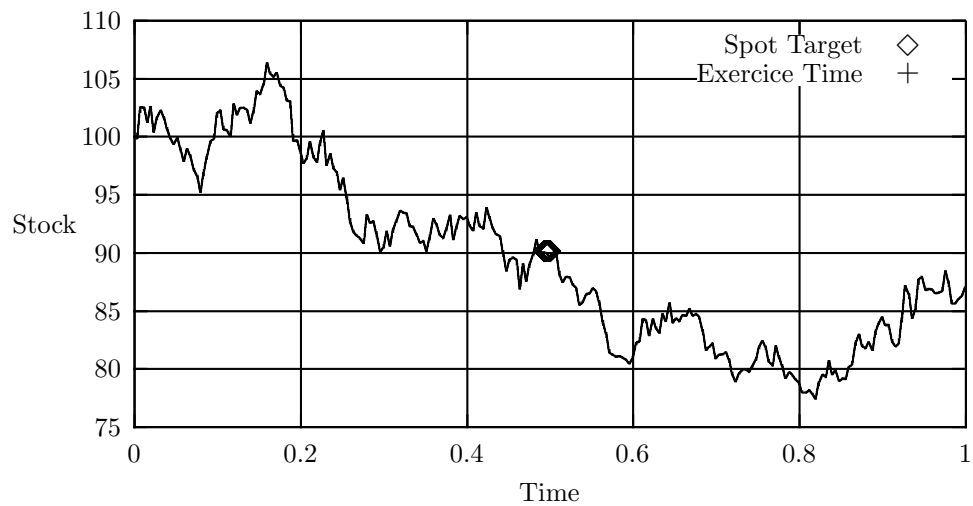
Stock's trajectory to obtain the maximal PL.



PL's trajectory.



Stock's trajectory to obtain the mean PL.



PL's trajectory.

