

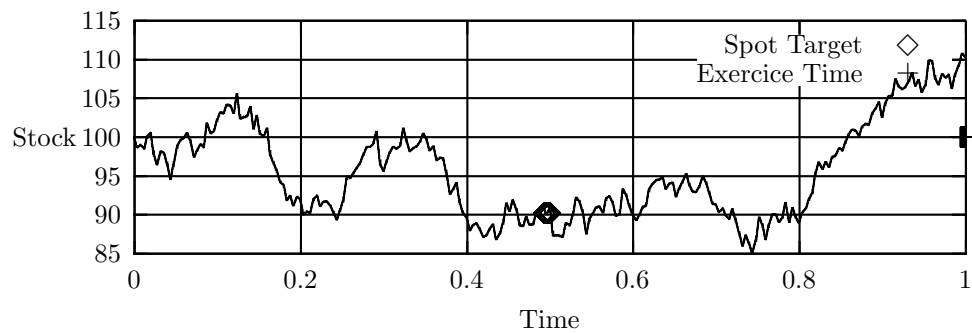
I.N.R.I.A / C.E.R.M.I.C.S. PREMIA

Model:BlackScholes1dim
Option:LookBackCallFloatingEuro
Pricing Method:CF_Floating_CallLookBack
Dynamic Test:bs1d_pad_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
Minimum: 100.000000

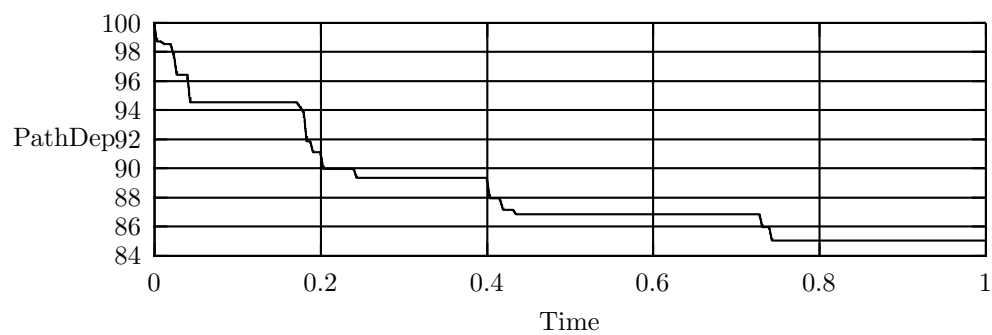
RandomGenerator: 0
PathNumber: 1000
HedgeNumber: 250
BrownianBridge: 1
SpotTarget: 90.000000
TimeTarget: 0.500000

Mean_P&l: 1.275972
Var_P&l: 1.243615
Min_P&l: -2.836041
Max_P&l: 6.129672
ExerciceTime: 1.000000

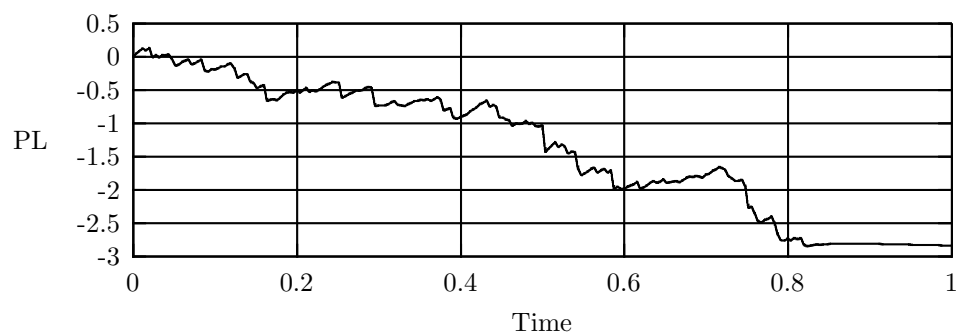
Stock's trajectory to obtain the minimal PL.



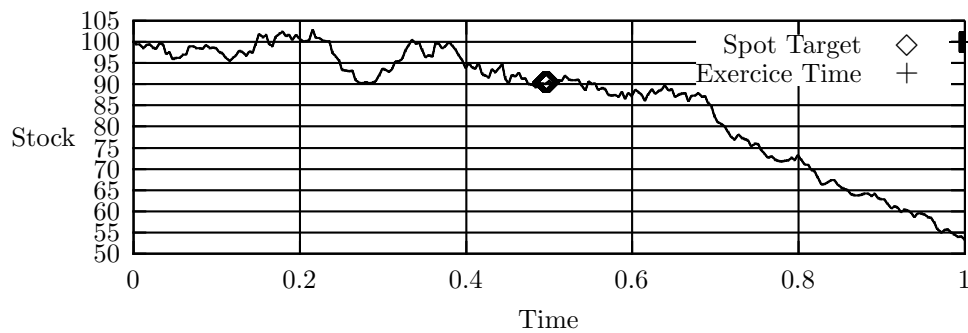
PathDep's trajectory.



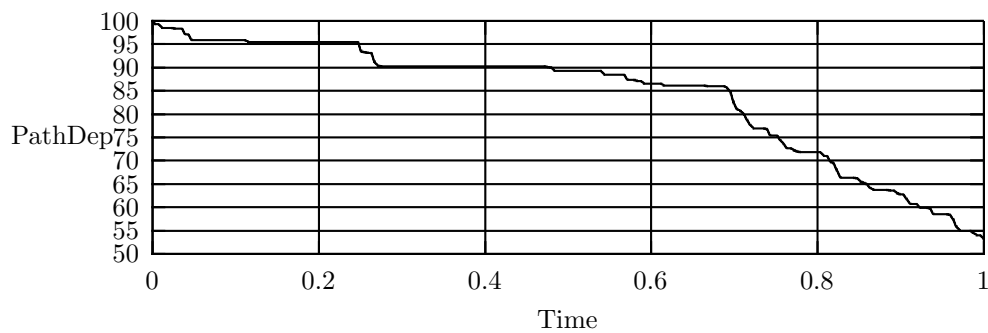
PL's trajectory.



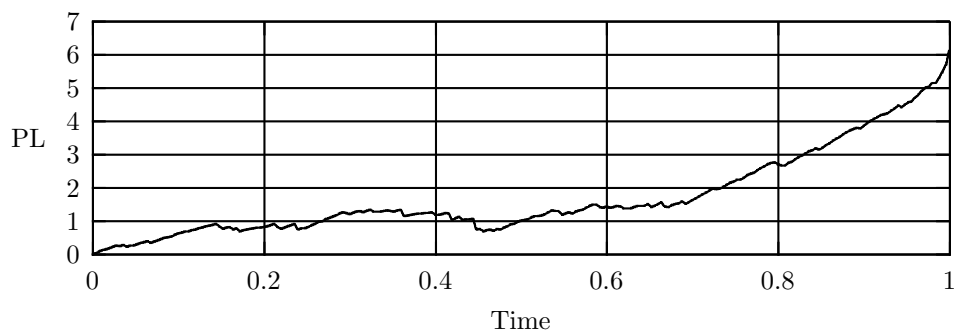
Stock's trajectory to obtain the maximal PL.



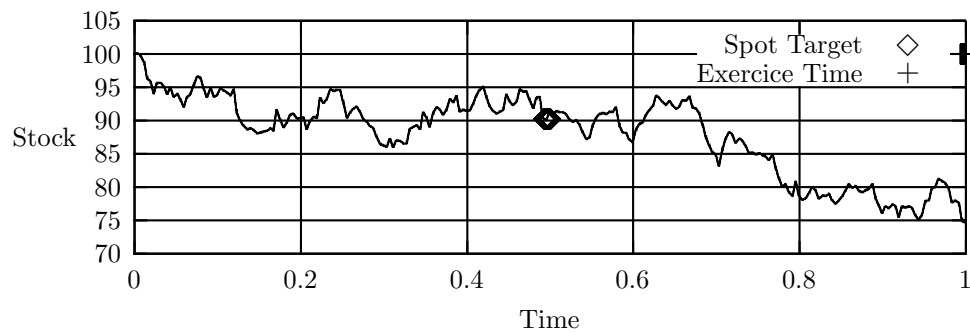
PathDep's trajectory.



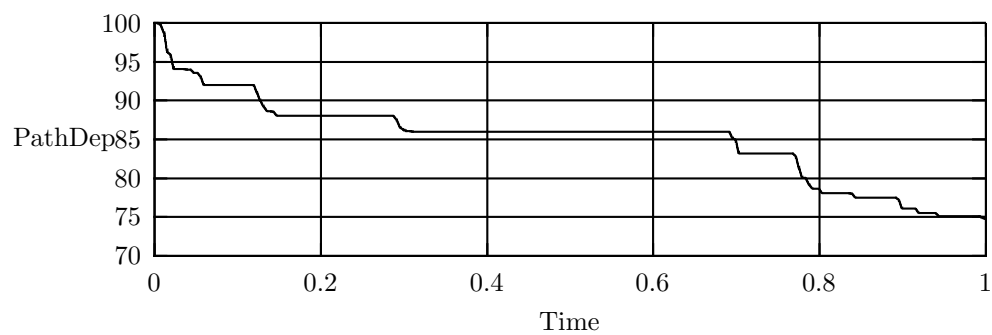
PL's trajectory.



Stock's trajectory to obtain the mean PL.



PathDep's trajectory.



PL's trajectory.

