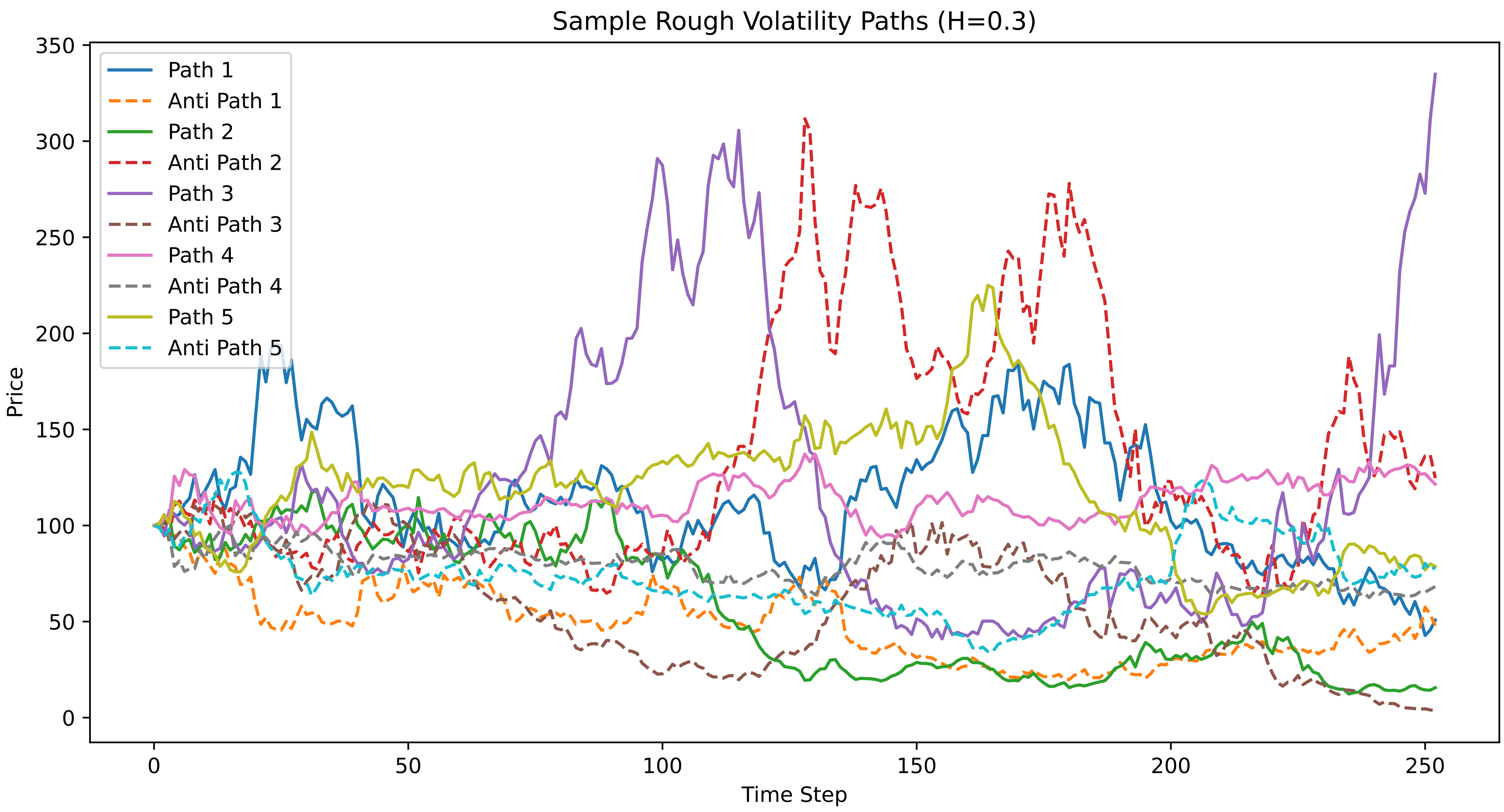
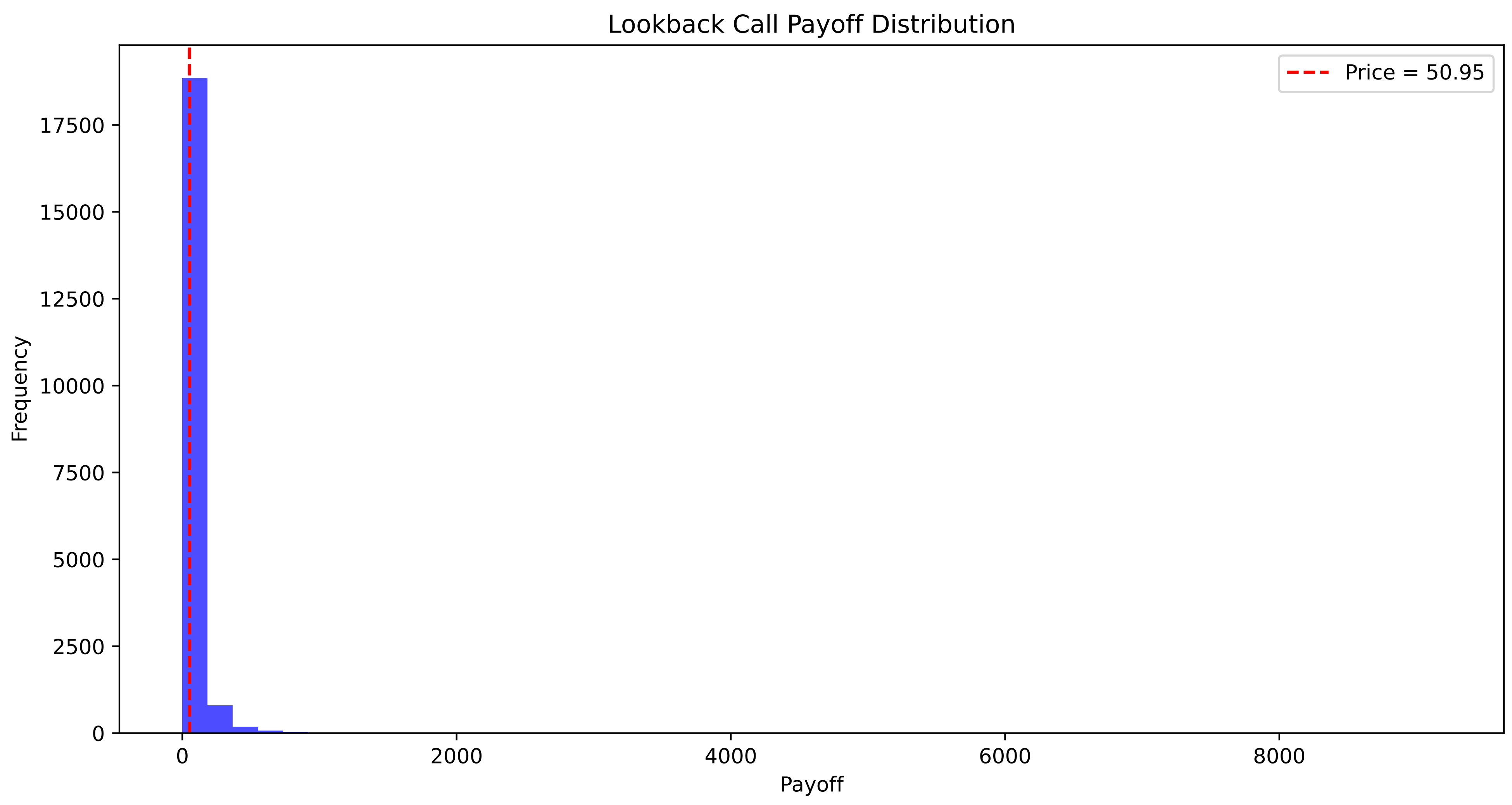
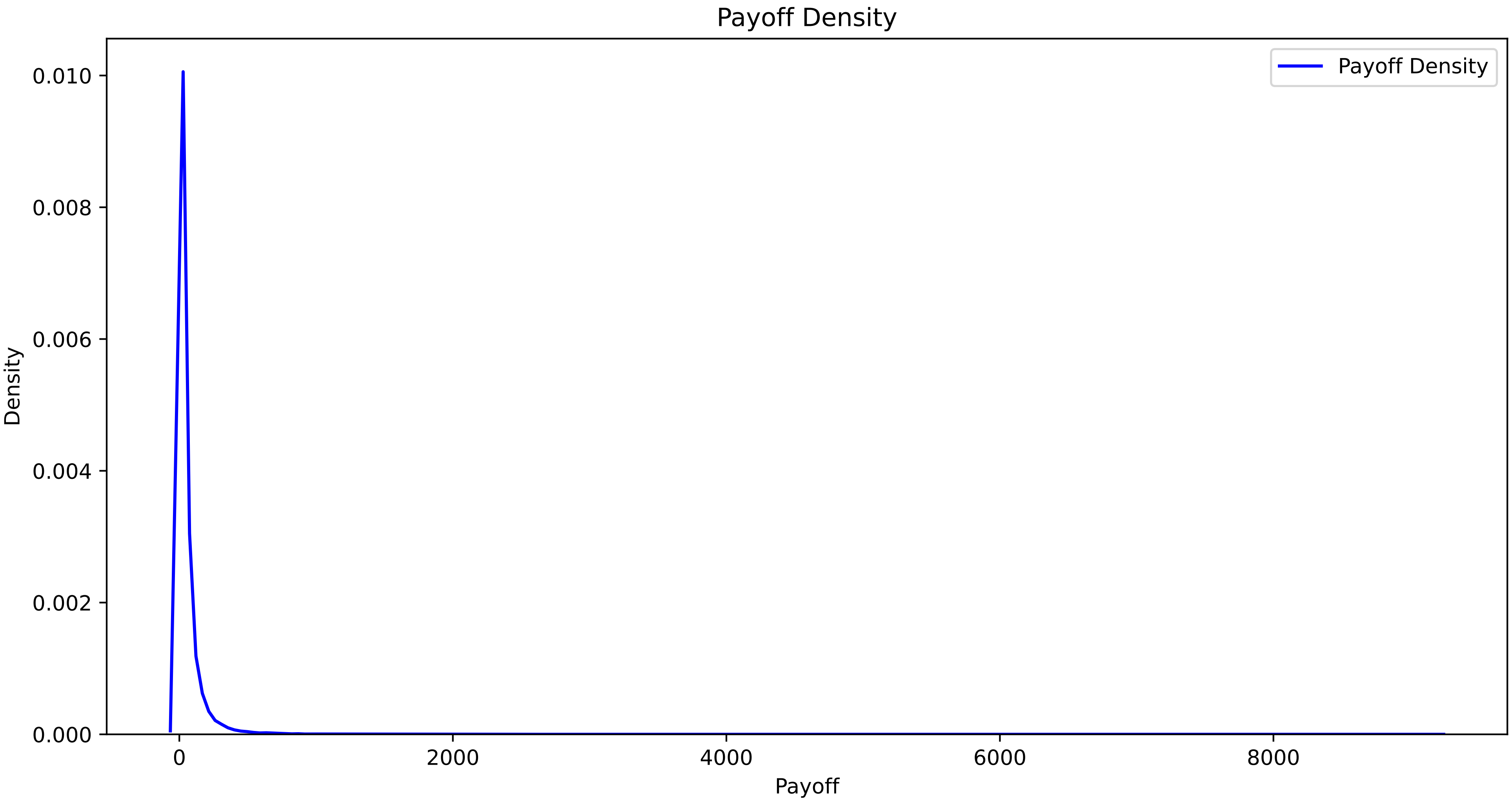
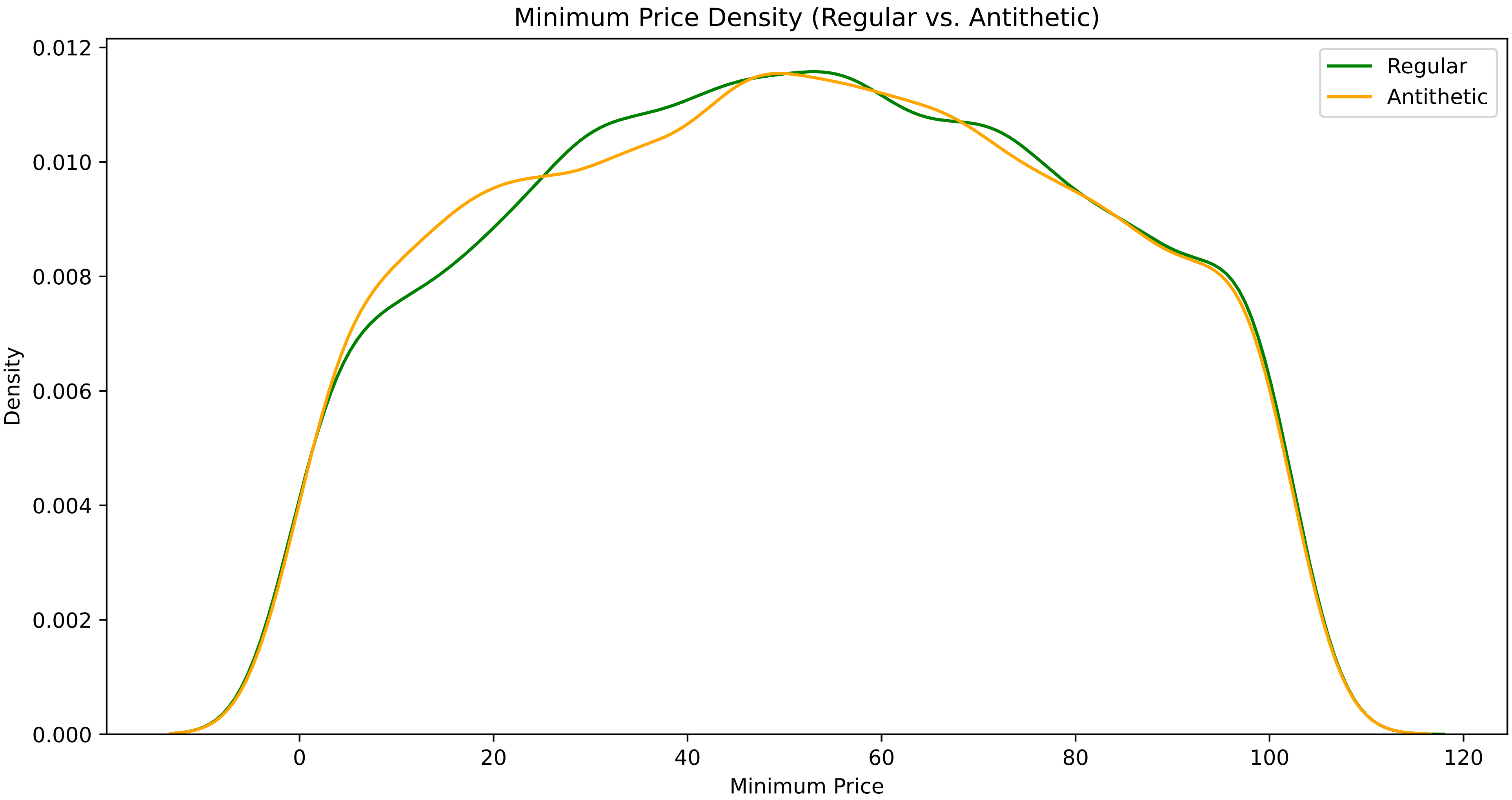
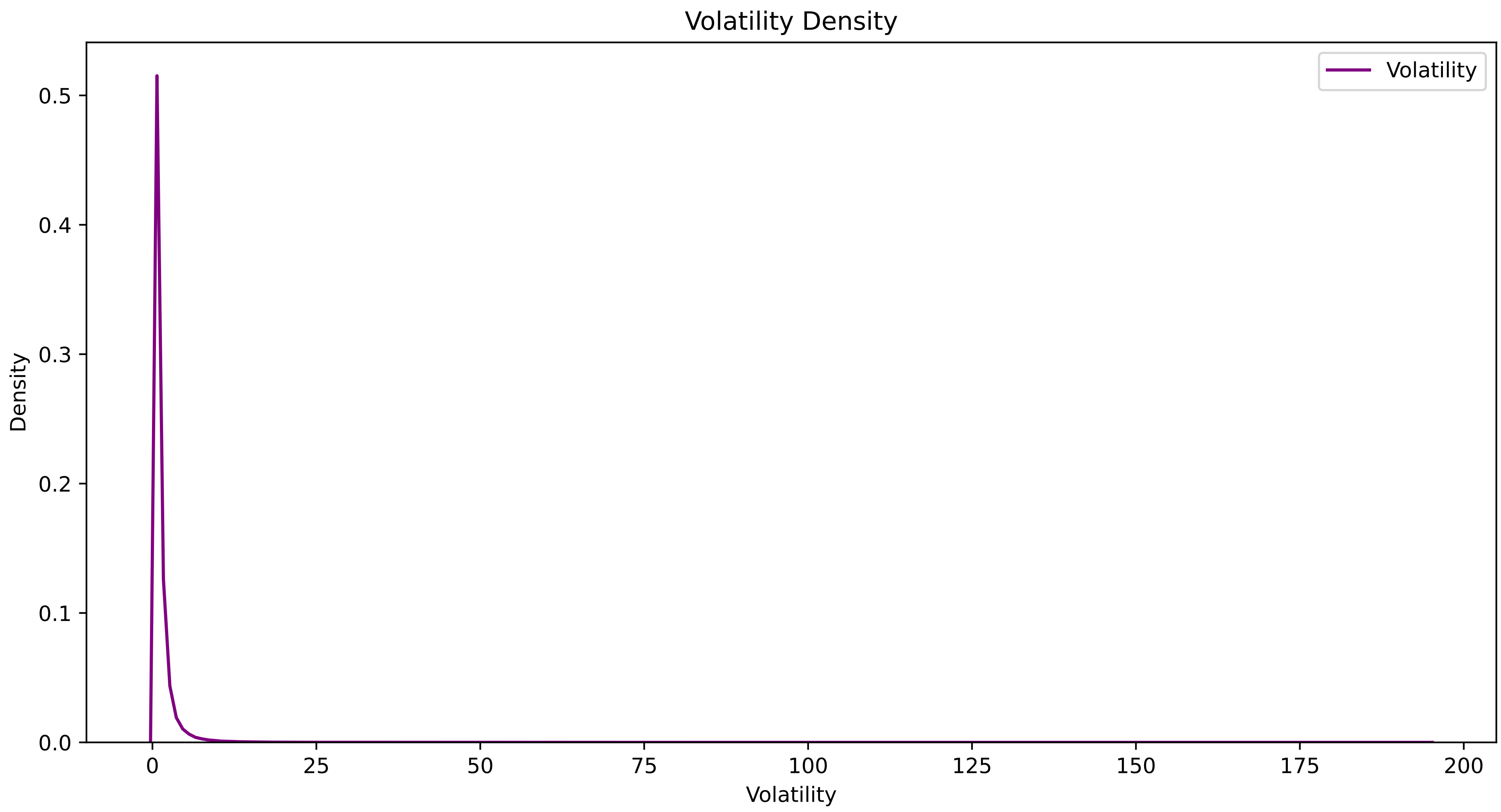

Sample Rough Volatility Paths (H=0.3)
Path 1
Anti Path 1
Path 2
Anti Path 2
Path 3
Anti Path 3
Path 4
Anti Path 4
Path 5
Anti Path 5
Price
Time Step
0
50
100
150
200
250
300
350

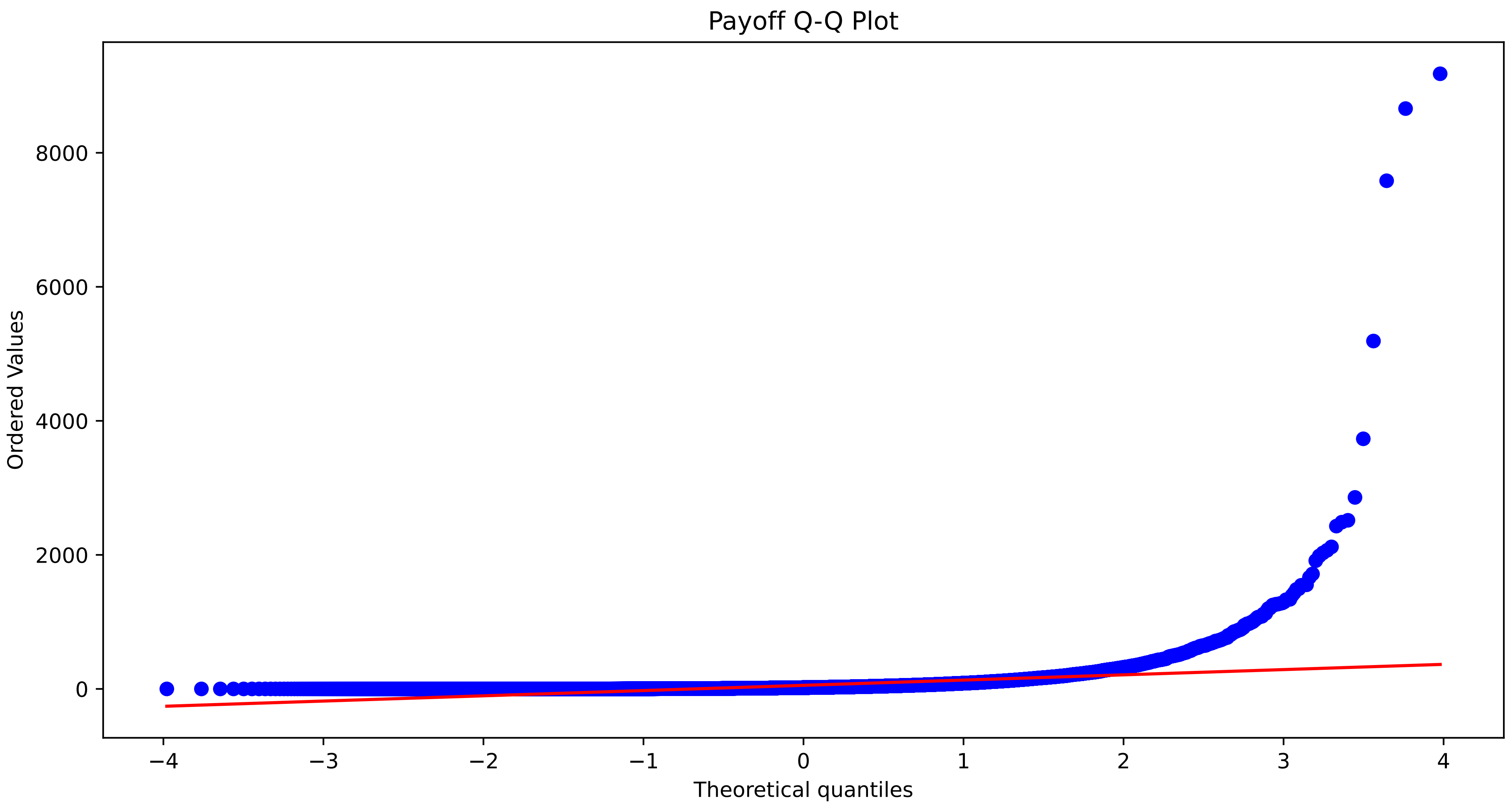


Lookback Call Payoff Distribution
Price = 50.95
Frequency
0
2500
5000
7500
10000
12500
15000
17500
0
2000
4000
6000
8000
Payoff

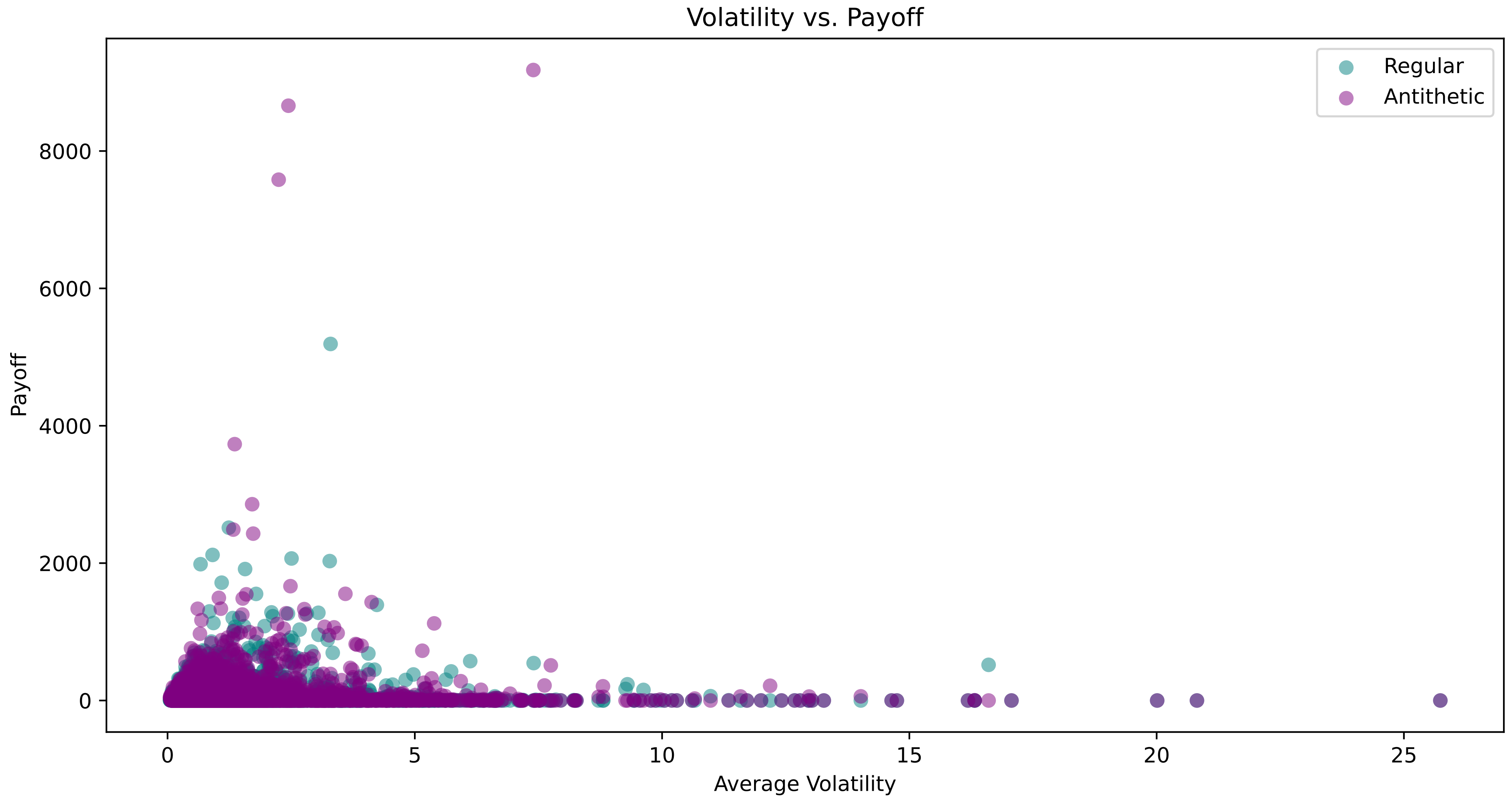

Payoff Density
Payoff Density
0.010
0.008
0.006
0.004
0.002
0.000
Density
0
2000
4000
6000
8000
Payoff


Minimum Price Density (Regular vs. Antithetic)
Regular
Antithetic
Density
0.000
0.002
0.004
0.006
0.008
0.010
0.012
0
20
40
60
80
100
120
Minimum Price

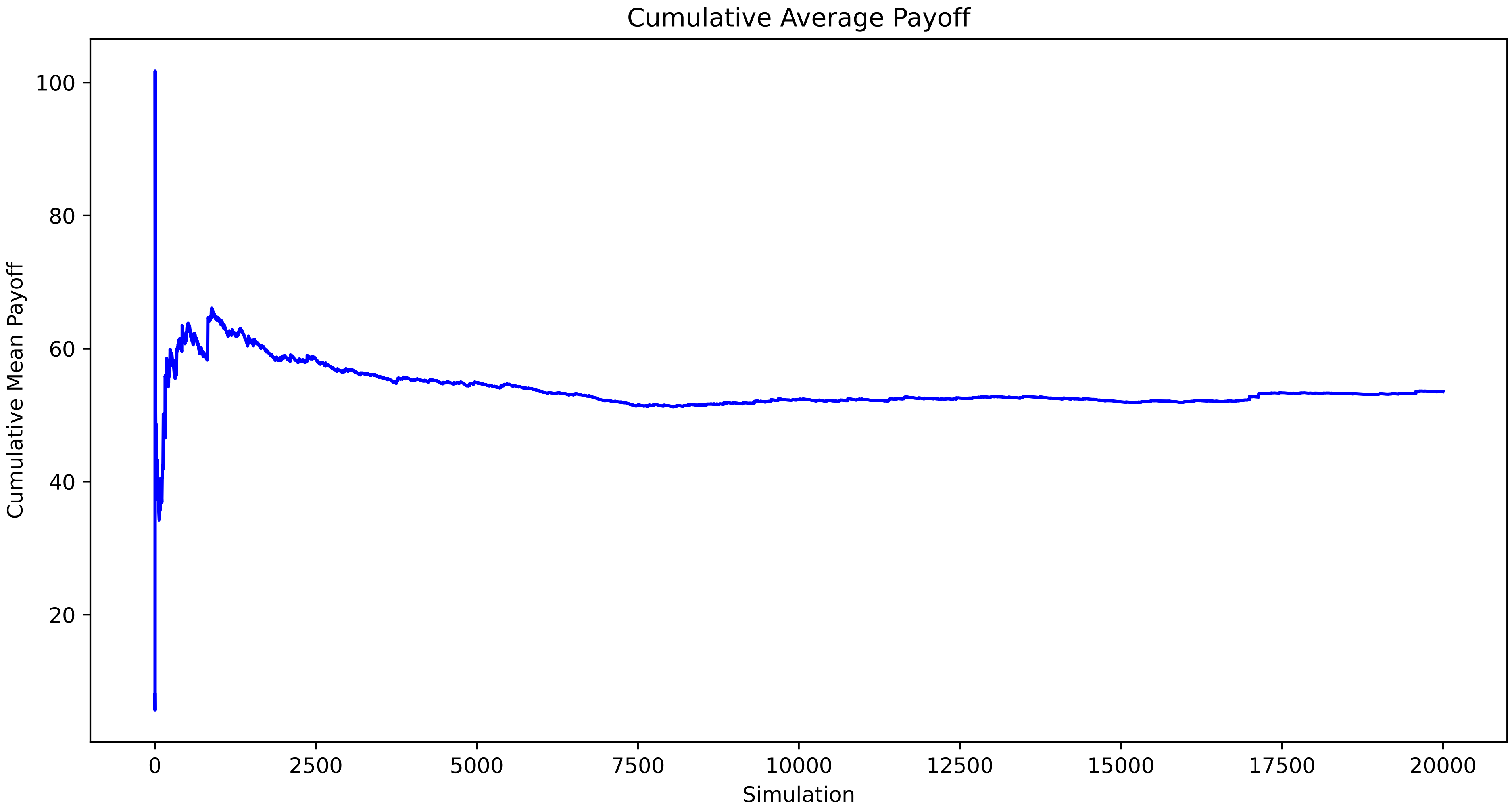

Volatility Density
Volatility
0.5
0.4
0.3
0.2
0.1
0.0
Density
0
25
50
75
100
125
150
175
200
Volatility

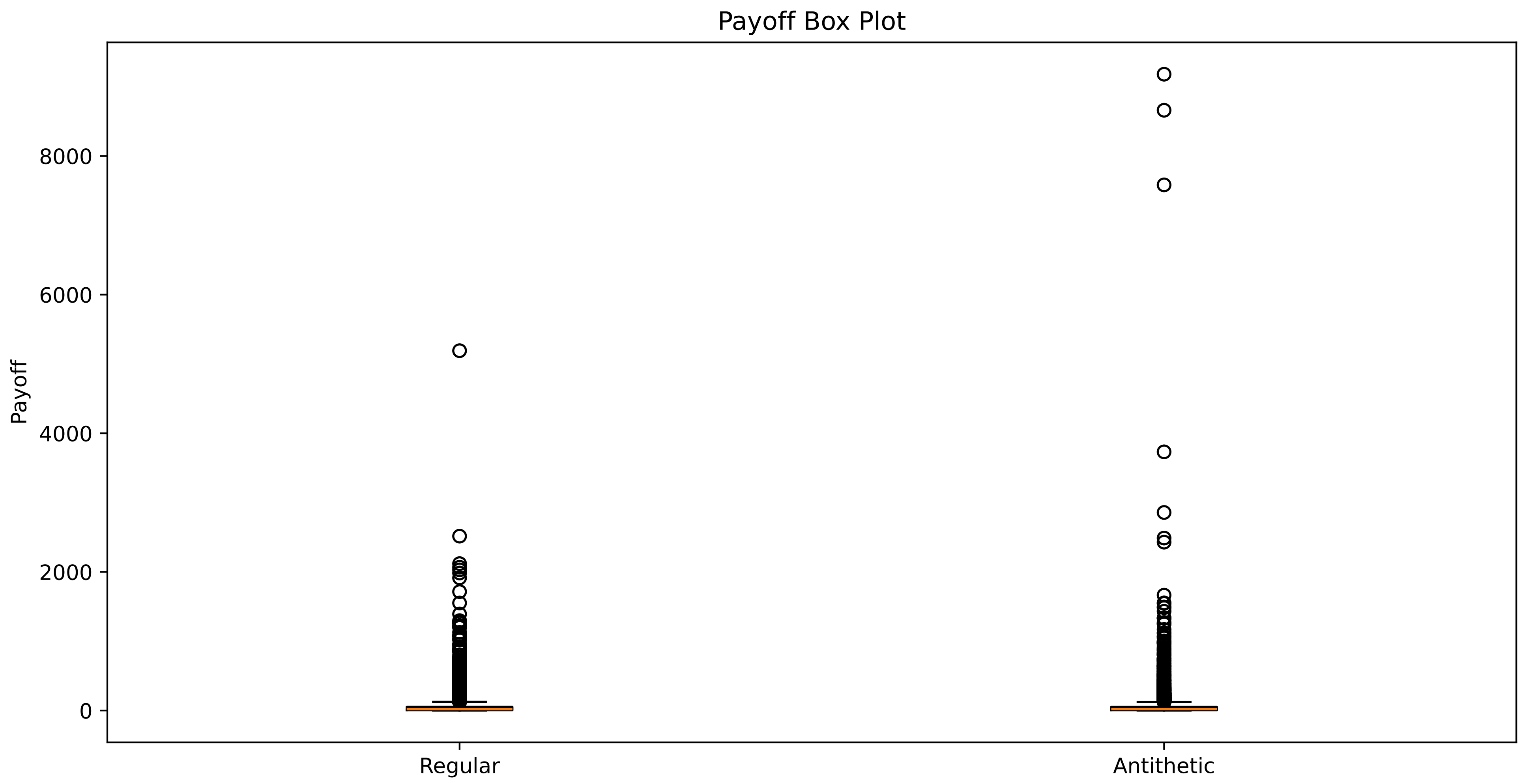


Payoff Q-Q Plot
Ordered Values
Theoretical quantiles
8000
6000
4000
2000
0
−4
−3
−2
−1
0
1
2
3
4



Volatility vs. Payoff
Regular
Antithetic
Payoff
0
2000
4000
6000
8000
0
5
10
15
20
25
Average Volatility


Cumulative Average Payoff
Cumulative Mean Payoff
Simulation
100
80
60
40
20
0
2500
5000
7500
10000
12500
15000
17500
20000


Payoff Box Plot
Payoff
0
2000
4000
6000
8000
Regular
Antithetic

Summary Statistics

Metric	Payoff	Min Price	Volatility
Mean	53.55949631641673	51.77333241612867	0.9861164765793213
Median	19.26170166306591	51.911849979337106	0.5326688842072558
Std	158.8013650413679	27.8713758557278	1.8411876079609368
Min	0.0	0.00011817847091078932	0.0012739771659274265
Max	9179.2902138829	104.70429403980656	194.9036526571148
Skew	27.94058953186273	-0.018171160120005764	13.871673156195898
Kurtosis	1324.1425939741923	-1.0348818396058093	484.21265032349567