測試數據如下：

Current price = 100

Strike price= 120

Risk free interest rate= 3%

Duration= 0.5 yr

A of HW model= 0.1

sigma of HW model= 0.1

得到：

Call price= 3.834

Put price= 3.077

```
================ RESTART: /Users/James/Documents/git/hw5/hw5.py ================
This is a European option calculator. Num. of simulation paths= 500.
Please enter the current stock price:100
Please enter the strike price:120
Please enter the risk-free interest rate (%):3
Please enter the forward rate(%):10
Please enter the duration of the option (year):0.5
Please enter the speed for interest rate to return to mean (a of HW model):0.1
Please enter the volatitlity of interest (sigma of HW model):0.1
call price= 3.834
put price= 3.077
```