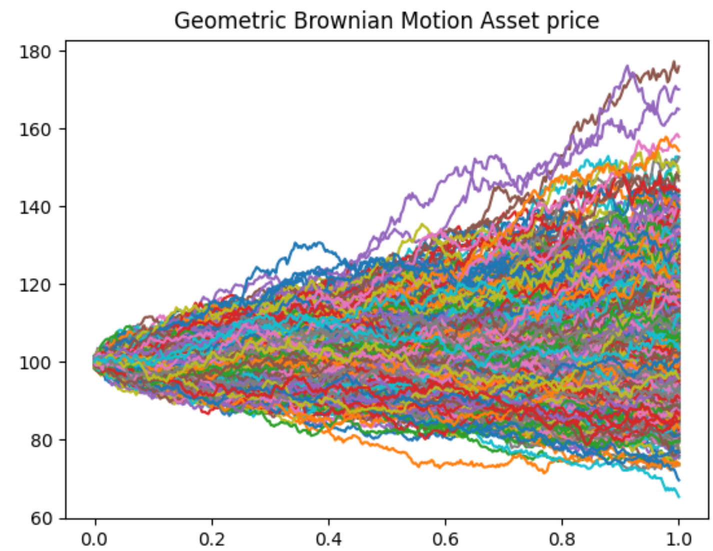
Underlying Asset basic information input

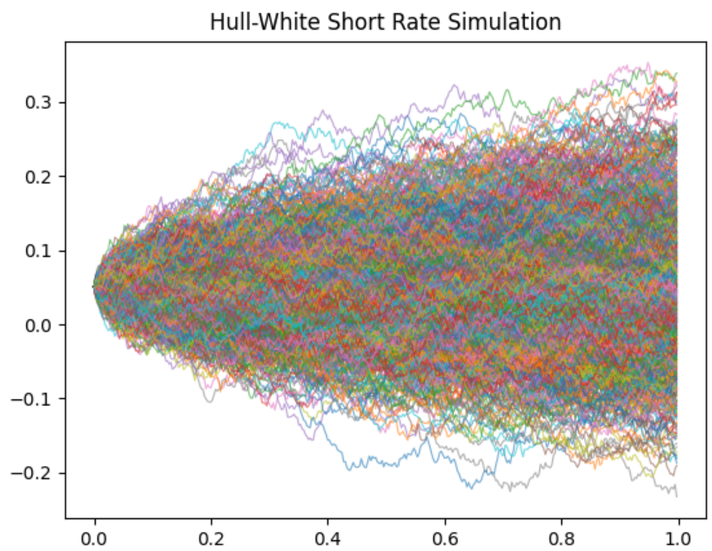
```
Current price of the underlying assets: 100
Option strike price: 110
Volatility of the asset price: 0.1
Changing speed of interest rate: 0.1
Option life in years: 1
forward rate: 0.05
```

Monte Carlo Simulation (rep = 1000)

Asset price



Term Structure



Option price

```
Call = 4.1810
Put = 7.5625

***Repl Closed***
```