

Latest price for D05.SI: 50.27000045776367

Estimated annual volatility (historical): 0.2034

Black-Scholes call price: 2.1612

Monte Carlo European call price: 2.1641 stderr: 0.007315

Binomial (CRR) price: 2.1587

Implied vol from market price: 0.2077

Workflow summary:

hist\_vol : 0.20338174199817857

ewma\_vol : 0.1573857152455249

garch\_vol : None

sigma\_used : 0.1573857152455249

r\_used : 0.02

mc\_paths : 50000

n\_steps : 30

figure : results/D05.SI\_mc\_bands.png

backtest : {'trades': 1, 'total\_return': 0.011685484907391408, 'avg\_return': 0.011685484907391408, 'win\_rate': 1.0, 'ann\_sharpe': 185501322084.93784}