

Table 1: Option pricing results under the rough volatility model (??)

Strike	European		Asian		Lookback		Bar
	Call	Put	Call	Put	Call	Put	Call
80	21.4331	1.4731	20.0771	0.1216	37.2152	2.6954	18.5647
	(0.0613)	(0.0135)	(0.0371)	(0.0027)	(0.0477)	(0.0173)	(0.0667)
90	13.9924	4.0324	11.1154	1.1600	27.2152	7.3847	13.0543
	(0.0537)	(0.0237)	(0.0328)	(0.0097)	(0.0477)	(0.0280)	(0.0552)
100	8.4271	8.4671	4.7219	4.7665	17.2152	15.4721	8.2995
	(0.0439)	(0.0350)	(0.0237)	(0.0205)	(0.0477)	(0.0341)	(0.0440)
110	4.7040	14.7440	1.5043	11.5489	9.4057	25.4721	4.7040
	(0.0336)	(0.0454)	(0.0137)	(0.0299)	(0.0419)	(0.0341)	(0.0336)
120	2.4492	22.4892	0.3638	20.4084	4.8067	35.4721	2.4492
	(0.0244)	(0.0537)	(0.0066)	(0.0352)	(0.0321)	(0.0341)	(0.0244)