

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

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