

# I.N.R.I.A / C.E.R.M.I.C.S. PREMIA

Model: Merton1dim

Current Date: 0.000000

Spot: 100.000000

Trend: 0.000000

Volatility: 0.200000

Annual Dividend Rate: 0.000000

-->Instantaneous Dividend Rate: 0.000000

Annual Interest Rate: 10.000000

-->Instantaneous Interest Rate: 0.095310

Lambda: 0.100000

Mean: 0.000000

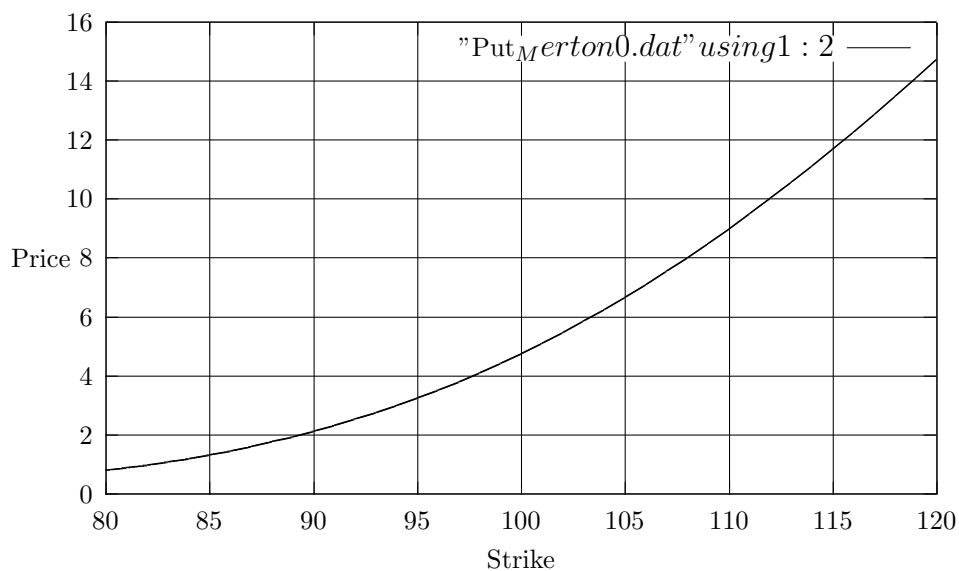
Variance: 0.160000

Option: PutEuro

Maturity: 1.000000

Strike from 80.000000 to 120.000000 step 40

Pricing Method: CF\_Put\_Merton



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