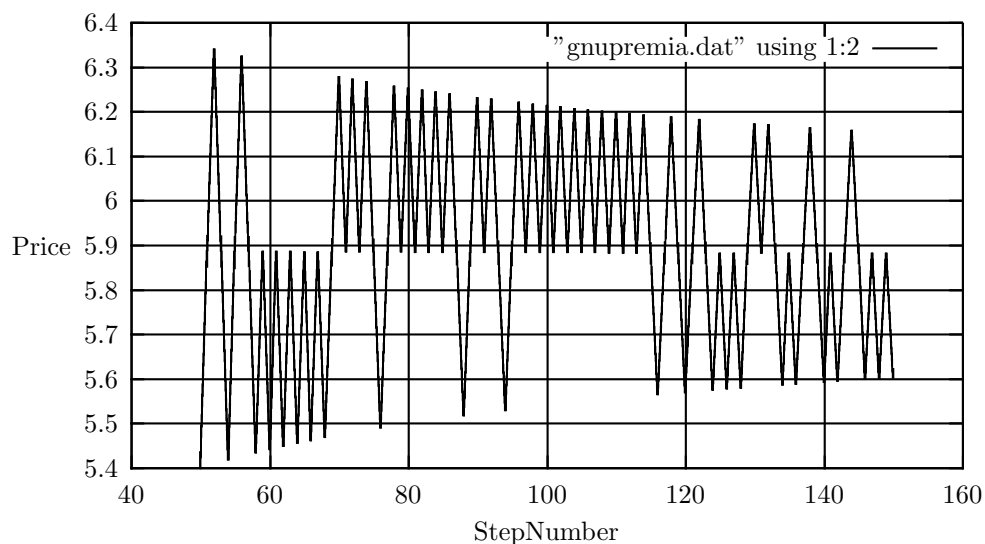


I.N.R.I.A / C.E.R.M.I.C.S. PREMIA

Model:BlackScholes1dim
Option:DigitEuro
Pricing Method:TR_CoxRossRubinstein

Current Date: 0.000000
Spot: 100.000000
Trend: 0.000000
Volatility: 0.200000
Dividend Rate: 0.000000
Interest Rate: 10.000000
Maturity: 1.000000
Strike: 100.000000
Rebate: 10.000000
StepNumber from 50 to 150 step 100



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