

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

Model:BlackScholes1dim

Option:CallEuro

Pricing Method:CF_Call

Current Date: 0.000000

Spot: 100.000000

Trend: 0.000000

Volatility: 0.200000

Dividend Rate: 0.000000

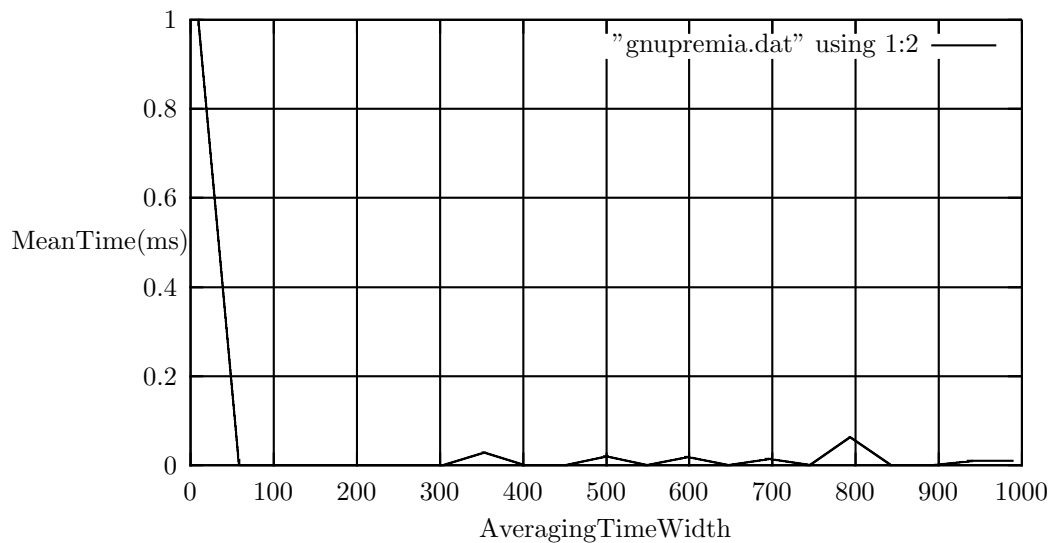
Interest Rate: 10.000000

Maturity: 1.000000

Strike: 100.000000

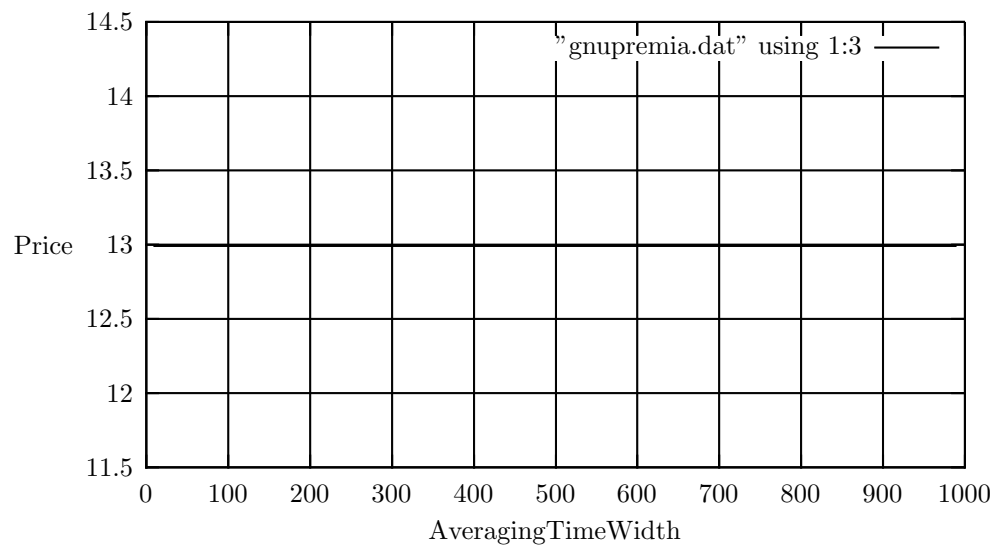
AveragingTimeWidth from 10 to 1000 step 20

NumberOfRuns: 1



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