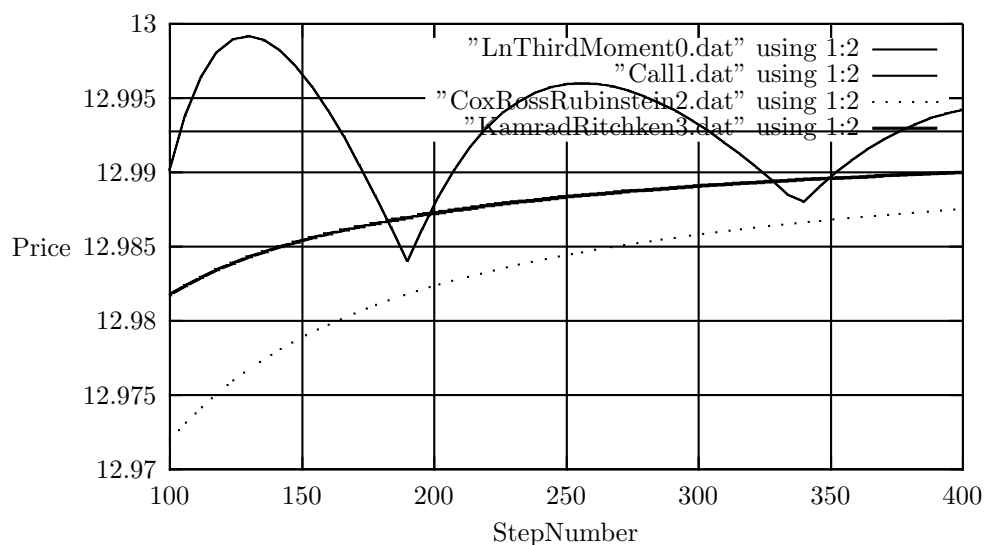


I.N.R.I.A / C.E.R.M.I.C.S. PREMIA

Model:BlackScholes1dim
Current Date: 0.000000
Spot: 100.000000
Trend: 0.000000
Volatility: 0.200000
Dividend Rate: 0.000000
Interest Rate: 10.000000
Option:CallEuro
Maturity: 1.000000
Strike: 100.000000
Pricing Method:TR_LnThirdMoment
StepNumber from 100 to 400 step 50
Pricing Method:CF_Call
Pricing Method:TR_CoxRossRubinstein
StepNumber from 100 to 400 step 50
Pricing Method:TR_KamradRitchken
StepNumber from 100 to 400 step 50
Lambda: 1.224740



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