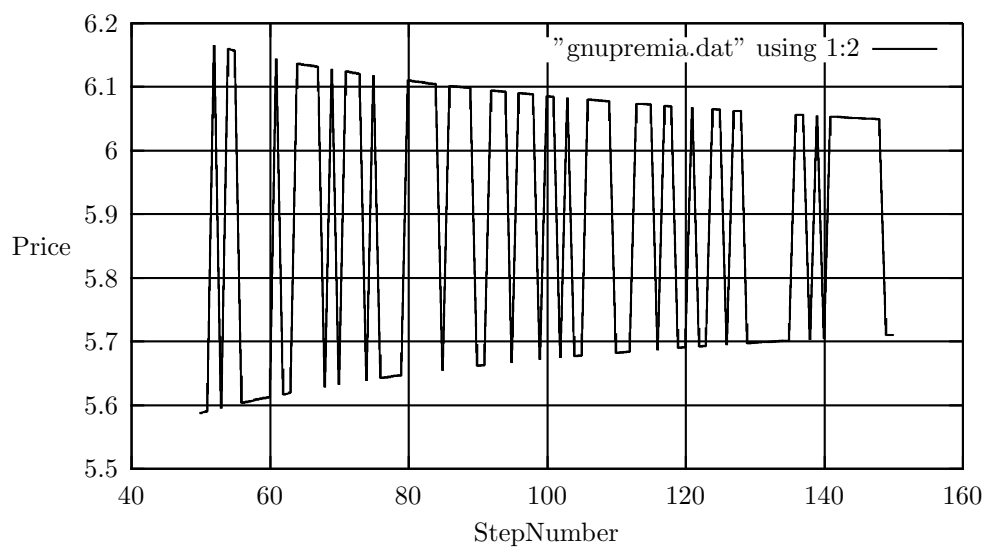


# I.N.R.I.A / C.E.R.M.I.C.S. PREMIA

Model:BlackScholes1dim  
Option:DigitEuro  
Pricing Method:TR\_KamradRitchken

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  
Lambda: 1.224740



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