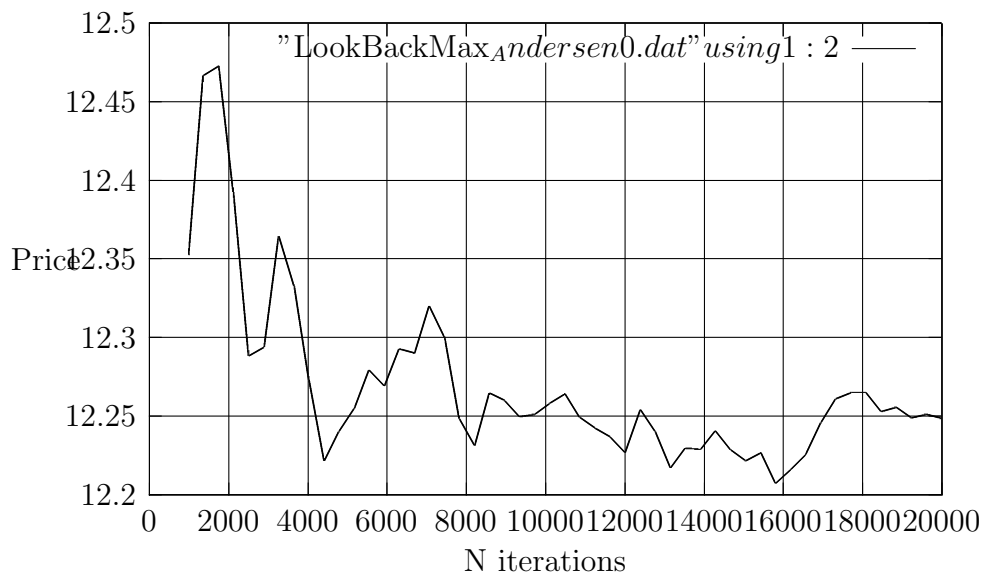
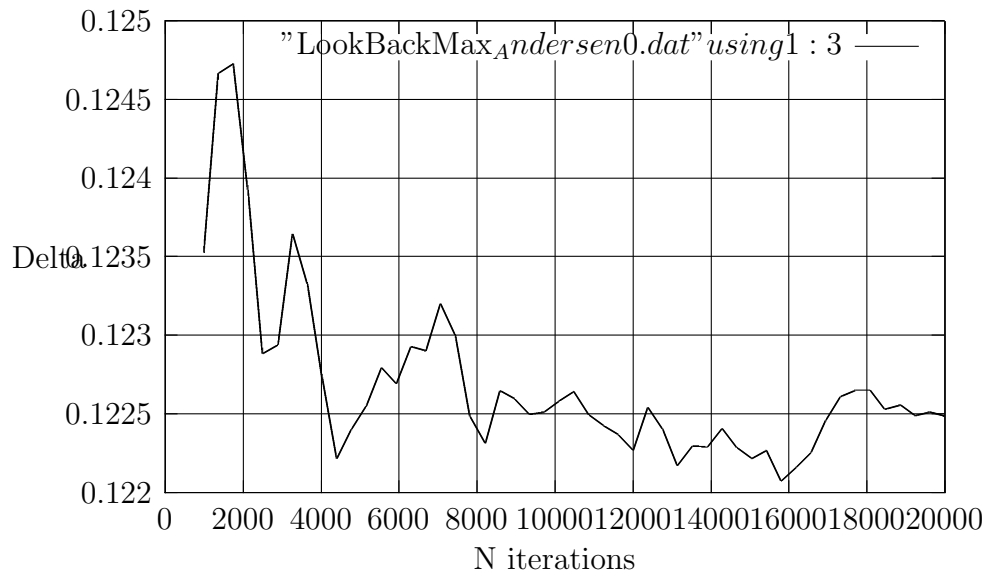


I.N.R.I.A / C.E.R.M.I.C.S. PREMIA

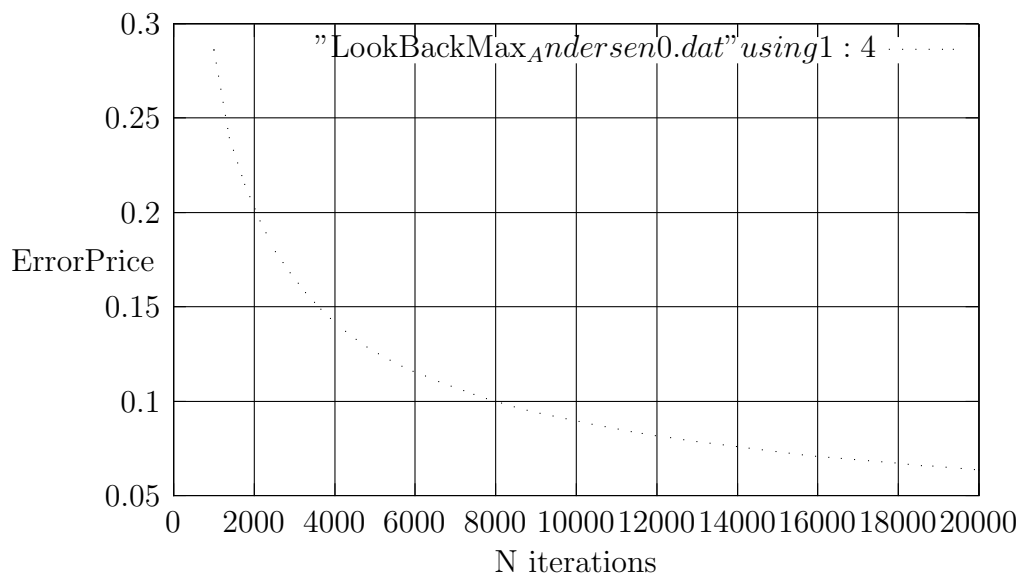
Model:BlackScholes1dim
Current Date: 0.000000
Spot: 100.000000
Trend: 0.000000
Volatility: 0.200000
Dividend Rate: 0.000000
Interest Rate: 10.000000
Option:LookBackPutFloatingEuro
Maturity: 1.000000
Maximum: 100.000000
Pricing Method:MC_LookBackMax_Andersen
N iterations from 1000 to 20000 step 50
RandomGenerator: 0
Confidence Value: 0.950000



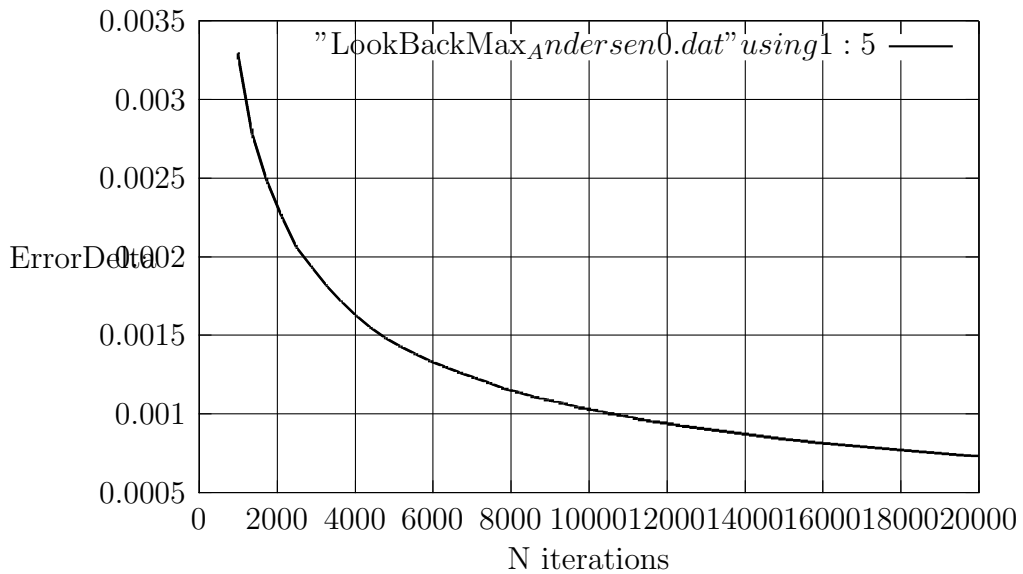
Model:BlackScholes1dim
Current Date: 0.000000
Spot: 100.000000
Trend: 0.000000
Volatility: 0.200000
Dividend Rate: 0.000000
Interest Rate: 10.000000
Option:LookBackPutFloatingEuro
Maturity: 1.000000
Maximum: 100.000000
Pricing Method:MC_LookBackMax_Andersen
N iterations from 1000 to 20000 step 50
RandomGenerator: 0
Confidence Value: 0.950000



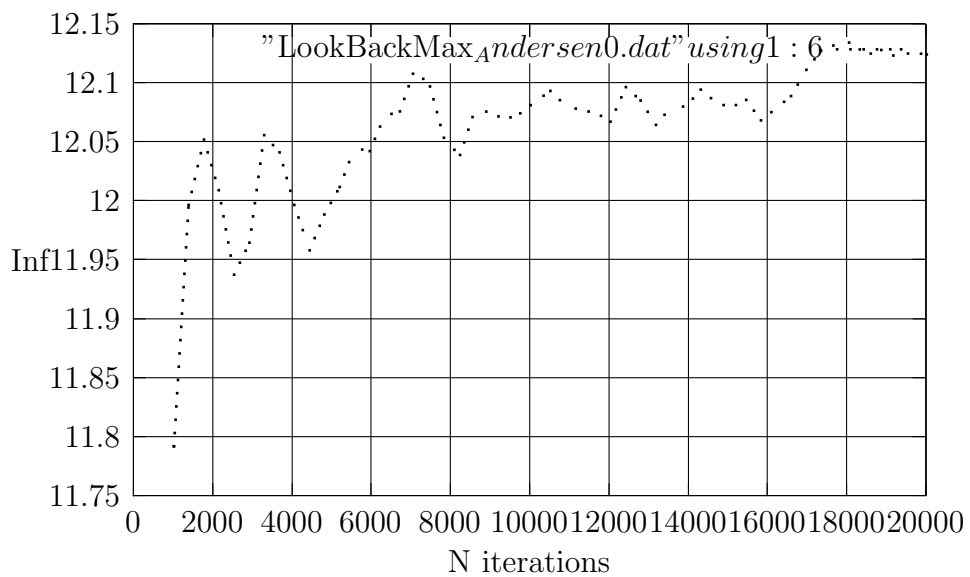
Model:BlackScholes1dim
Current Date: 0.000000
Spot: 100.000000
Trend: 0.000000
Volatility: 0.200000
Dividend Rate: 0.000000
Interest Rate: 10.000000
Option:LookBackPutFloatingEuro
Maturity: 1.000000
Maximum: 100.000000
Pricing Method:MC_LookBackMax_Andersen
N iterations from 1000 to 20000 step 50
RandomGenerator: 0
Confidence Value: 0.950000



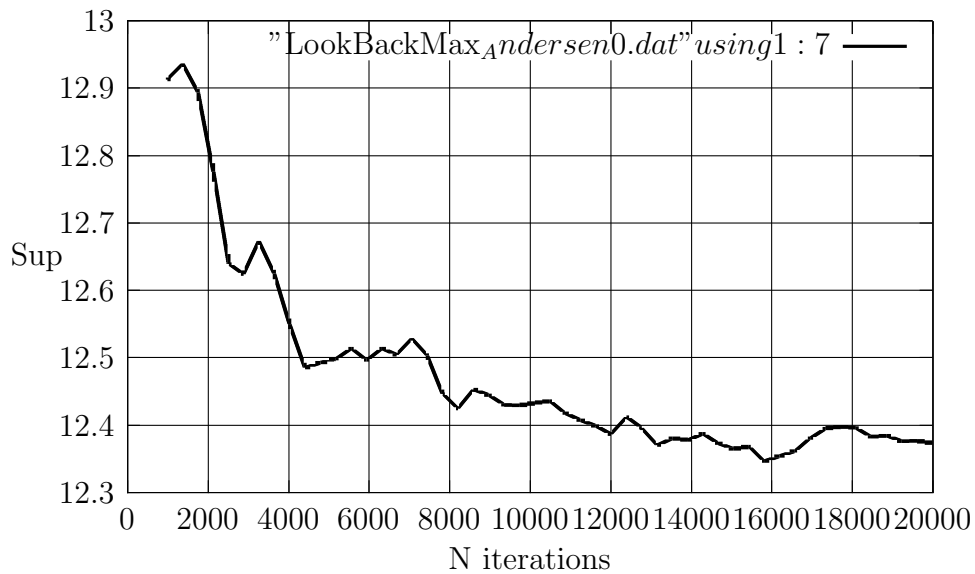
Model:BlackScholes1dim
Current Date: 0.000000
Spot: 100.000000
Trend: 0.000000
Volatility: 0.200000
Dividend Rate: 0.000000
Interest Rate: 10.000000
Option:LookBackPutFloatingEuro
Maturity: 1.000000
Maximum: 100.000000
Pricing Method:MC_LookBackMax_Andersen
N iterations from 1000 to 20000 step 50
RandomGenerator: 0
Confidence Value: 0.950000



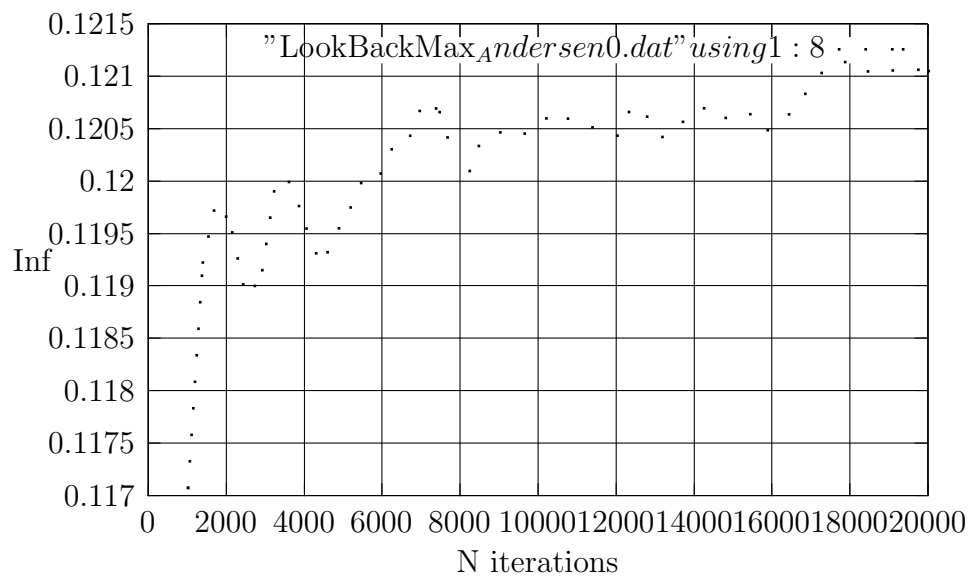
Model:BlackScholes1dim
Current Date: 0.000000
Spot: 100.000000
Trend: 0.000000
Volatility: 0.200000
Dividend Rate: 0.000000
Interest Rate: 10.000000
Option:LookBackPutFloatingEuro
Maturity: 1.000000
Maximum: 100.000000
Pricing Method:MC_LookBackMax_Andersen
N iterations from 1000 to 20000 step 50
RandomGenerator: 0
Confidence Value: 0.950000



Model:BlackScholes1dim
Current Date: 0.000000
Spot: 100.000000
Trend: 0.000000
Volatility: 0.200000
Dividend Rate: 0.000000
Interest Rate: 10.000000
Option:LookBackPutFloatingEuro
Maturity: 1.000000
Maximum: 100.000000
Pricing Method:MC_LookBackMax_Andersen
N iterations from 1000 to 20000 step 50
RandomGenerator: 0
Confidence Value: 0.950000



Model:BlackScholes1dim
Current Date: 0.000000
Spot: 100.000000
Trend: 0.000000
Volatility: 0.200000
Dividend Rate: 0.000000
Interest Rate: 10.000000
Option:LookBackPutFloatingEuro
Maturity: 1.000000
Maximum: 100.000000
Pricing Method:MC_LookBackMax_Andersen
N iterations from 1000 to 20000 step 50
RandomGenerator: 0
Confidence Value: 0.950000



Model:BlackScholes1dim
Current Date: 0.000000
Spot: 100.000000
Trend: 0.000000
Volatility: 0.200000
Dividend Rate: 0.000000
Interest Rate: 10.000000
Option:LookBackPutFloatingEuro
Maturity: 1.000000
Maximum: 100.000000
Pricing Method:MC_LookBackMax_Andersen
N iterations from 1000 to 20000 step 50
RandomGenerator: 0
Confidence Value: 0.950000

