

CRR

Call-Preise für $A_0 = 150$, $u = 6/5$, $d = 3/5$, $r = 0$, $K = 150$

N	Call-Preis
1	20.
2	29.3333
3	32.3556
4	33.9911
5	41.4562
6	45.6291
7	47.0013
8	49.3045
9	54.1529
10	56.7987

Call-Preise für $A_0 = 150$, $u = 6/5$, $d = 3/5$, $r = 0.01$, $K = 150$

N	Call-Preis
1	20.297
2	30.2111
3	33.8187
4	35.8866
5	43.6777
6	48.2922
7	50.1376
8	52.7726
9	57.8794
10	60.8897