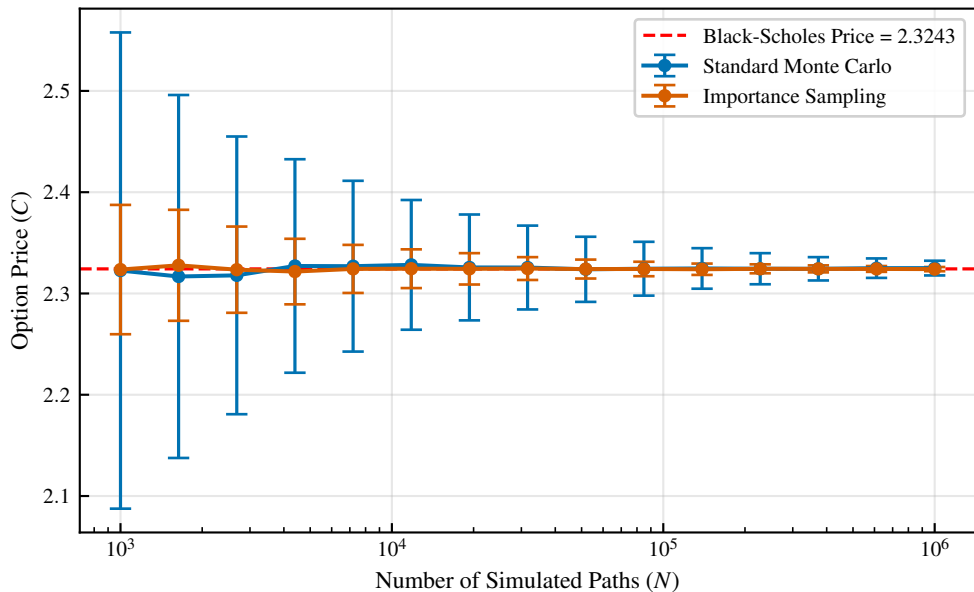
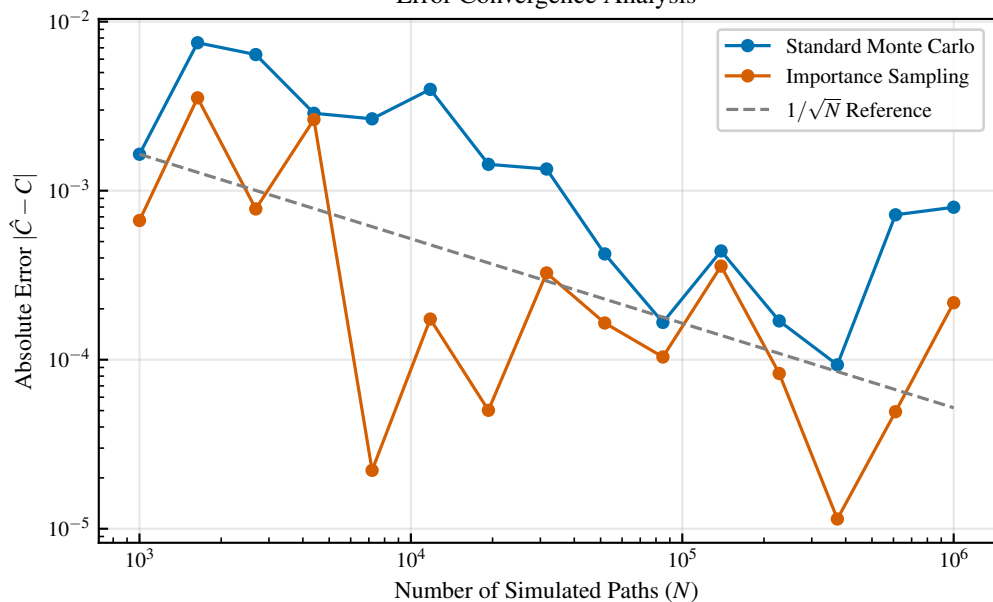


European Call Option: Monte Carlo Price Convergence



Error Convergence Analysis



Model Parameters: $S_0 = 100.0$, $K = 125.0$, $r = 0.05$, $T = 1.0$, $\sigma = 0.20$, Repetitions=500