

Premia 18

Options

Family callable

- Option highlypathdepcall.c
- Option intermittentcall.c
- Option nocall.c
- Option pathdepcall.c
- Option stdcall.c

Family doublim

- Option doublecallinamer.c
- Option doublecallineuro.c
- Option doublecalloutamer.c
- Option doublecallouteuro.c
- Option doubleputinamer.c
- Option doubleputineuro.c
- Option doubleputoutamer.c
- Option doubleputouteuro.c
- Option parisiandoublecallineuro.c
- Option parisiandoublecallouteuro.c
- Option twodoublestepputoutamer.c
- Option twodoublestepputouteuro.c

Family exoi

- Option callablecappedfloater.c
- Option callablecmsspread.c
- Option callableinversefloater.c
- Option callablerangeaccrual.c

Family lim

- Option calldowninamer.c
- Option calldownineuro.c
- Option calldownoutamer.c
- Option calldownouteuro.c
- Option callupinamer.c
- Option callupineuro.c

Option callupoutamer.c
Option callupouteuro.c
Option parisiancalldownnineuro.c
Option parisiancalldownouteuro.c
Option parisiancallupineuro.c
Option parisiancallupouteuro.c
Option parisianputdownnineuro.c
Option parisianputdownouteuro.c
Option parisianputupineuro.c
Option parisianputupouteuro.c
Option putdowninamer.c
Option putdownnineuro.c
Option putdownoutamer.c
Option putdownouteuro.c
Option putupinamer.c
Option putupineuro.c
Option putupoutamer.c
Option putupouteuro.c

Family limdisc
Option calldownouteurodisc.c

Family pad
Option asiancallfixedamer.c
Option asiancallfixedeuro.c
Option asiancallfloatingamer.c
Option asiancallfloatingeuro.c
Option asianputfixedamer.c
Option asianputfixedeuro.c
Option asianputfloatingamer.c
Option asianputfloatingeuro.c
Option cliquet.c
Option lookbackcallfixedamer.c
Option lookbackcallfixedeuro.c
Option lookbackcallfloatingamer.c
Option lookbackcallfloatingeuro.c
Option lookbackputfixedamer.c
Option lookbackputfixedeuro.c
Option lookbackputfloatingamer.c
Option lookbackputfloatingeuro.c
Option movingaveragecallfixedamer.c

Option movingaveragecallfloatingamer.c
Option movingaverageputfixedamer.c
Option movingaverageputfloatingamer.c

Family std

Option butterflyeuro.c
Option callamer.c
Option calleuro.c
Option callspreadamer.c
Option callspreadeuro.c
Option digitamer.c
Option digiteuro.c
Option putamer.c
Option puteuro.c

Family std2d

Option bestofamer.c
Option bestofeuro.c
Option callbasketamer_2d.c
Option callbasketeuro_2d.c
Option callmaximumamer_2d.c
Option callmaximumeuro.c
Option exchangeamer.c
Option exchangeeuro.c
Option putbasketamer_2d.c
Option putbasketeuro_2d.c
Option putminimumamer_2d.c
Option putminimumeuro.c

Family std2dg

Option callspread2deuro.c
Option putspread2deuro.c

Family stda

Option equity_linked.c
Option gap.c
Option glwb.c
Option gmdb.c
Option gmib.c
Option gmmib.c
Option gmwb.c

Option icppi.c

Family stdc

Option cds.c

Family stdf

Option inflationindexedcap.c

Option inflationindexedcaplet.c

Option yyiis.c

Family stdg

Option callfuture.c

Option putfuture.c

Option swing.c

Family stdi

Option cap.c

Option caplet.c

Option couponbearingcalleuro.c

Option floor.c

Option payerbermudianswaption.c

Option payerswaptions.c

Option receiverbermudanswaptions.c

Option receiverswaptions.c

Option zcbond.c

Option zccallbondamer.c

Option zccallbondeuro.c

Option zcputbondamer.c

Option zcputbondeuro.c

Family stdnd

Option callbasketamer.c

Option callbasketeuro.c

Option callgeomamer.c

Option callmaximumamer_nd.c

Option callmultispreadeuro.c

Option putbasketamer.c

Option putbasketeuro.c

Option putgeomamer.c

Option putminimumamer_nd.c

Option putmultispreadeuro.c

Family stdndc
Option cdo.c
Option cdo_hedging.c

Family stdndr
Option cva_callbasketamer.c
Option cva_callbasketeuro.c
Option cva_callgeomamer.c
Option cva_putbasketamer.c
Option cva_putbasketeuro.c
Option cva_putgeomamer.c

Family stdr
Option credit_varisk.c
Option cva.c
Option cva_callamer.c
Option cva_calleuro.c
Option cva_putamer.c
Option cva_puteuro.c
Option varisk.c

Family stdt
Option optimal_execution.c

Family stdx
Option callfx.c

Family vol
Option callrealvareuro.c
Option callvix.c
Option callvolatilityeuro.c
Option correlationswap.c
Option putrealvareuro.c
Option putvix.c
Option putvolatilityeuro.c
Option timer.c
Option varianceswap.c
Option volatilityindex.c
Option volatilityswap.c