

# Premia 14

## Options

### Family vol

- Option correlationswap.c
- Option callvix.c
- Option putvolatilityeuro.c
- Option putrealvareuro.c
- Option volatilityswap.c
- Option callvolatilityeuro.c
- Option varianceswap.c
- Option putvix.c
- Option callrealvareuro.c

### Family stdr

- Option varisk.c

### Family limdisc

- Option calldownouteurodisc.c

### Family stdi

- Option cap.c
- Option zcputbondeuro.c
- Option floor.c
- Option zcbond.c
- Option caplet.c
- Option zccallbondamer.c
- Option payerbermudianswaption.c
- Option couponbearingcalleuro.c
- Option receiverswaptions.c
- Option payerswaptions.c
- Option zccallbondeuro.c
- Option receiverbermudanswaptions.c
- Option zcputbondamer.c

### Family std

- Option digiteuro.c

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

Family stdc  
Option cds.c

Family stdf  
Option yyiis.c  
Option inflationindexedcaplet.c

Family std2d  
Option putminimumamer\_2d.c  
Option callmaximumamer\_2d.c  
Option bestofeuro.c  
Option exchangeamer.c  
Option bestofamer.c  
Option callmaximumeuro.c  
Option putminimumeuro.c  
Option exchangeeuro.c

Family doublim  
Option parisiandoublecallouteuro.c  
Option doubleputinamer.c  
Option doublecalloutamer.c  
Option doubleputoutamer.c  
Option parisiandoublecalllineuro.c  
Option doubleputouteuro.c  
Option doublecallouteuro.c  
Option doublecallinamer.c  
Option doubleputineuro.c  
Option doublecalllineuro.c

Family stda  
Option equity\_linked.c

Family callable

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

Family stdg  
Option calleurog.c  
Option swing.c

Family lim  
Option calldownoutamer.c  
Option calldownouteuro.c  
Option parisianputdownnineuro.c  
Option parisiancalldownnineuro.c  
Option callupouteuro.c  
Option callupinamer.c  
Option parisiancalldownouteuro.c  
Option putdownouteuro.c  
Option parisiancallupouteuro.c  
Option putdownnineuro.c  
Option callupineuro.c  
Option putupineuro.c  
Option putdownoutamer.c  
Option putupinamer.c  
Option parisianputdownouteuro.c  
Option calldownnineuro.c  
Option calldowninamer.c  
Option parisiancallupineuro.c  
Option putdowninamer.c  
Option parisianputupouteuro.c  
Option putupoutamer.c  
Option putupouteuro.c  
Option callupoutamer.c  
Option parisianputupineuro.c

Family pad  
Option lookbackputfloatingeuro.c  
Option cliquet.c  
Option lookbackputfloatingamer.c  
Option asiancallfloatingeuro.c

- Option asianputfloatingeuro.c
- Option lookbackputfixedeuro.c
- Option asiancallfixedamer.c
- Option lookbackcallfixedamer.c
- Option lookbackcallfixedeuro.c
- Option asianputfixedamer.c
- Option asiancallfixedeuro.c
- Option asianputfixedeuro.c
- Option asianputfloatingamer.c
- Option asiancallfloatingamer.c
- Option lookbackputfixedamer.c
- Option lookbackcallfloatingamer.c
- Option lookbackcallfloatingeuro.c

**Family**     stdnd

- Option callbasketeuro.c
- Option callmaximumamer\_nd.c
- Option callgeomamer.c
- Option putminimumamer\_nd.c
- Option callbasketamer.c
- Option putbasketamer.c
- Option putgeomamer.c
- Option putbasketeuro.c

**Family**     stdndc

- Option cdo.c
- Option cdo\_hawkes\_intensity.c
- Option cdo\_hedging.c
- Option cdo\_copula.c

**Family**     exoi

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