MyOption::Option

Spot
Strike
r
d
Vol
Expiry

+ Option()
+ ~Option()
+ GetValue()
+ GetValue()
+ GetValue()
+ GetDelta()
+ GetGamma()
+ IsTouched()
+ GetPayOff()
+ GetStrike()
and 9 more...

MyOption::PutOption

+ PutOption()
+ ~PutOption()
+ GetValue()
+ GetValue()
+ GetValue()
+ GetDelta()
+ GetGamma()
+ IsTouched()
+ GetPayOff()