



Last login: Mon Oct 27 17:16:16 on console

austan@Austan-Nolan-Sullivan ~ % quantuslib/

```
├─ quantuslib/
│   ├── __init__.py
│   ├── vanilla.py           # Black-Scholes + Binomial + American
│   ├── heston.py           # Full Heston semi-analytic (Fourier)
│   ├── sabr.py             # SABR volatility model
│   ├── surface.py          # Implied vol surface + SVI fitting
│   ├── greeks.py
│   ├── calibration.py
│   └── risk.py             # Portfolio Greeks & scenario shocks
├─ benchmarks/
│   └── speed_vs_quantlib.py
├─ data/
│   └── spy_option_chain_2025.csv # Synthetic + real historical (public)
├─ cli.py                   # quantus price --strike 420 --type call ...
├─ tests/ (180+ tests)
├─ requirements.txt
├─ pyproject.toml
├─ README.md
└─ LICENSE (MIT + commercial clause)
```

zsh: no such file or directory: quantuslib/

zsh: command not found: |

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zsh: unknown sort specifier

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[1] + exit 127 | └─ risk.py # Portfolio Greeks

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zsh: missing delimiter for 'u' glob qualifier

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zsh: unknown file attribute: 1

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