

# Premia 22

## Options

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

Family    stdg  
Option swing.c  
Option callfuture.c  
Option putfuture.c

Family    stdr  
Option cva\_putamer.c  
Option cva\_calleuro.c  
Option cva.c  
Option credit\_varisk.c  
Option varisk.c  
Option cva\_callamer.c  
Option cva\_puteuro.c

Family    doublim  
Option parisiandoublecallouteuro.c  
Option doubleputoutamer.c  
Option doubleputinamer.c  
Option doublecallouteuro.c

Option twodoublestepputoutamer.c  
Option doublecallinamer.c  
Option doubleputineuro.c  
Option doublecalloutamer.c  
Option twodoublestepputouteuro.c  
Option doublecalllineuro.c  
Option doubleputouteuro.c  
Option parisiandoublecalllineuro.c

Family stda  
Option gmdb.c  
Option gmwb.c  
Option icppi.c  
Option gap.c  
Option glwb.c  
Option equity\_linked.c  
Option gmmb.c  
Option gmib.c

Family stdf  
Option inflationindexedcap.c  
Option yyiis.c  
Option inflationindexedcaplet.c

Family stdz  
Option gmdb\_risk.c  
Option gmmb\_risk.c

Family stdt  
Option optimal\_execution.c

Family std2d  
Option bestofamer.c  
Option callmaximumamer\_2d.c  
Option callmaximumeuro.c  
Option putminimumeuro.c  
Option callbasketamer\_2d.c  
Option putbasketeuro\_2d.c  
Option putminimumamer\_2d.c  
Option exchangeamer.c  
Option callbasketeuro\_2d.c

Option exchangeeuro.c  
Option bestofeuro.c  
Option putbasketamer\_2d.c

Family exoi  
Option callablerangeaccrual.c  
Option callableinversefloater.c  
Option callablecappedfloater.c  
Option callablecmsspread.c

Family stdndc  
Option cdo.c  
Option cdo\_hedging.c

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

Family std2dg  
Option callspread2deuro.c  
Option putspread2deuro.c

Family stdnd  
Option callbasketamer.c  
Option putbasketeuro.c  
Option putminimumamer\_nd.c  
Option callmaximumamer\_nd.c  
Option callgeomamer.c  
Option callmultispreadeuro.c  
Option putmultispreadeuro.c  
Option putbasketamer.c  
Option callmaximueuro\_nd.c  
Option callbasketeuro.c  
Option putgeomamer.c

**Family**    pad

Option lookbackcallfixedamer.c  
Option lookbackcallfloatingeuro.c  
Option asianputfloatingeuro.c  
Option lookbackputfixedamer.c  
Option asiancallfixedeuroi.c  
Option asianputfixedamer.c  
Option lookbackputfloatingamer.c  
Option movingaveragecallfixedamer.c  
Option movingaverageputfixedamer.c  
Option asiancallfloatingeuro.c  
Option movingaveragecallfloatingamer.c  
Option asiancallfixedeuro.c  
Option asiancallfloatingamer.c  
Option asiancallfixedamer.c  
Option lookbackputfloatingeuro.c  
Option movingaverageputfloatingamer.c  
Option cliquet.c  
Option lookbackputfixedeuro.c  
Option asianputfixedeuro.c  
Option asianputfixedeuroi.c  
Option lookbackcallfixedeuro.c  
Option lookbackcallfloatingamer.c  
Option asianputfloatingamer.c

**Family**    vol

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

**Family**    stdx

Option callfx.c

Family stdc  
Option cds.c

Family lim  
Option callupoutamer.c  
Option parisiancalldownouteuro.c  
Option callupinamer.c  
Option calldownouteuro.c  
Option putdownoutamer.c  
Option putupineuro.c  
Option putdownineuro.c  
Option parisiancallupineuro.c  
Option putupouteuro.c  
Option parisianputdownineuro.c  
Option calldowninamer.c  
Option putupoutamer.c  
Option calldownineuro.c  
Option calldownoutamer.c  
Option putupinamer.c  
Option putdowninamer.c  
Option putdownouteuro.c  
Option parisianputdownouteuro.c  
Option callupineuro.c  
Option parisianputupineuro.c  
Option parisianputupouteuro.c  
Option parisiancallupouteuro.c  
Option parisiancalldownineuro.c  
Option callupouteuro.c

Family limdisc  
Option calldownouteurodisc.c

Family stdndr  
Option cva\_callbasketeuro.c  
Option cva\_putbasketeuro.c  
Option cva\_putbasketamer.c  
Option cva\_callbasketamer.c  
Option cva\_callgeomamer.c  
Option cva\_putgeomamer.c

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