

Premia 5

Options

Family `doublim`
Option `doublecallinamer.c`
Option `doublecalllineuro.c`
Option `doublecalloutamer.c`
Option `doublecallouteuro.c`
Option `doubleputinamer.c`
Option `doubleputineuro.c`
Option `doubleputoutamer.c`
Option `doubleputouteuro.c`
Option `parisiandoublecalllineuro.c`
Option `parisiandoublecallouteuro.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 `callupoutparisian.c`
Option `callupoutparisianeuro.c`
Option `parisiancalldownineuro.c`
Option `parisiancalldownouteuro.c`
Option `putdowninamer.c`
Option `putdownineuro.c`
Option `putdownoutamer.c`
Option `putdownouteuro.c`
Option `putupinamer.c`
Option `putupineuro.c`
Option `putupoutamer.c`
Option `putupouteuro.c`

Family limdisc

Option calldownouteuro.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 lookbackcallfixedamer.c

Option lookbackcallfixedeuro.c

Option lookbackcallfloatingamer.c

Option lookbackcallfloatingeuro.c

Option lookbackputfixedamer.c

Option lookbackputfixedeuro.c

Option lookbackputfloatingamer.c

Option lookbackputfloatingeuro.c

Family std

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 callmaximumamer.c

Option callmaximumeuro.c

Option exchangeamer.c

Option exchangeeuro.c

Option putminimumamer.c

Option putminimumeuro.c