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## ap\_floatingasian\_zhang

Output parameters:

- Price
- Delta

**Description:** This is taken from [1]. For this routine we send the reader to the [Routine ap\\_fixedasian\\_zhang.c](#)

## References

- [1] J.E.ZHANG. A semy-analtycal method for pricing and hedging continously-sampled arithmetic average rate options. *preprint*, September 2000. 1