

Help

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#include "stdafx.h"
static NumFunc_1 put=
{
    Put,
    {"Strike",PDOUBLE,{100},FORBID,SETABLE},{ " ",PREMIA_
    NULLTYPE,{0},FORBID,SETABLE}},
    CHK_call
};

static TYPEOPT InflationIndexedCaplet=
{
    {"Payoff",NUMFUNC_1,{0},FORBID,SETABLE},      /* PayOff;
    */
    {"Euro",BOOL,{EURO},FORBID,SETABLE},          /* EuOrAm
    */
    {"Option Maturity",DATE,{0},FORBID,SETABLE}, /* OMatu
    rity;*/
    {"Contract Maturity",DATE,{0},ALLOW,SETABLE},/* BMatu
    rity;*/
    {"Nominal Value",PDOUBLE,{0},ALLOW,SETABLE}, /* Nomina
    l;*/
    {"Caplet Rate",PDOUBLE,{0},ALLOW,SETABLE},    /* Fix
    edRate;*/
    {"Reset Period",PDOUBLE,{0},ALLOW,SETABLE},   /* ResetPe
    riod;*/
    {"First Reset Date",DATE,{0},FORBID,SETABLE}, /* Fir
    stResetDate;*/
    {"Nb of Reset",PINT,{0},FORBID,SETABLE},       /* NbReset
    Date;*/
};

static int OPT(Init)(Option *opt,Model *mod)
{
    TYPEOPT* pt=( TYPEOPT*)(opt->TypeOpt);

    if ( opt->init == 0)
    {
        opt->init = 1;
        opt->nvar = 9;
        opt->nvar_setable=9;
    }
}

```

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    pt->PayOff.Val.V_NUMFUNC_1=&put;

    (pt->EuOrAm).Val.V_BOOL=AMER;
    (pt->OMaturity).Val.V_DATE=2.0;
    (pt->BMaturity).Val.V_DATE=3.0;
    (pt->Nominal).Val.V_PDOUBLE=1.0;
    (pt->FixedRate).Val.V_PDOUBLE=0.02;
    (pt->ResetPeriod).Val.V_PDOUBLE=0.5;
    (pt->FirstResetDate).Val.V_DATE=0.5;
    (pt->NbResetDate).Val.V_PINT=10;
    (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE=0.
02;

    /* the following variables are set interactively or
    not */

    pt->PayOff.Vsetable=UNSETABLE;
    pt->EuOrAm.Vsetable=UNSETABLE;
    pt->OMaturity.Vsetable=UNSETABLE;
    pt->BMaturity.Vsetable=SETABLE;
    pt->Nominal.Vsetable=UNSETABLE;
    pt->FixedRate.Vsetable=SETABLE;
    pt->ResetPeriod.Vsetable=SETABLE;
    pt->FirstResetDate.Vsetable=UNSETABLE;
    pt->NbResetDate.Vsetable=UNSETABLE;
}

return OK;
}

MAKEOPT(InflationIndexedCaplet);

```

References