

[Help](#)

```
#include "callable.h"

static TYPEOPT StdCall =
{
    {"Strike",PDOUBLE,{0},ALLOW,SETABLE},
    {"Maturity (in days)",INT,{0},ALLOW,SETABLE},
    {"Nominal Coupon Rate",PDOUBLE,{0},ALLOW,SETABLE},
    {"Nominal Recovery",PDOUBLE,{0},ALLOW,SETABLE},
    {"PutStrike",PDOUBLE,{0},ALLOW,SETABLE},
    {"Calltrike",PDOUBLE,{0},ALLOW,SETABLE},
    {"LowerBarrier",PDOUBLE,{0},ALLOW,SETABLE},
    {"UpperBarrier",PDOUBLE,{0},IRRELEVANT,UNSETABLE},
    {"Window (in days)",INT,{0},IRRELEVANT,UNSETABLE},
    {"Period (in days)",INT,{0},IRRELEVANT,UNSETABLE},
};

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

    if (opt->init == 0 )
    {
        opt->init = 1;
        opt->nvar = 10;
        opt->nvar_setable = 7;

        pt->Strike.Val.V_PDOUBLE=100.;
        pt->Maturity.Val.V_INT=180;
        pt->Coupon.Val.V_PDOUBLE=14.4;
        pt->Recovery.Val.V_PDOUBLE=0.;
        pt->PutStrike.Val.V_PDOUBLE=0.;
        pt->CallStrike.Val.V_PDOUBLE=103.;
        pt->LowerBarrier.Val.V_PDOUBLE=103.;
        pt->UpperBarrier.Val.V_PDOUBLE=0.;
        pt->Window.Val.V_INT=0;
        pt->Period.Val.V_INT=0;
    }

    return OK;
}
```

```
MAKEOPTGEN(StdCall);
```

References