

## Help

```

#include "stdafx.h"
static NumFunc_1 call=
{
    Call,
    {"Strike",PDOUBLE,{100},ALLOW,SETABLE},{ " ",PREMIA_NULLTYPE,{0},FORBID,SETABLE}},
    CHK_call
};

static TYPEOPT YearOnYearInflationIndexedSwap=
{
    {"Payoff",NUMFUNC_1,{0},ALLOW,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;*/
    {"Constant Fixed Leg Year Fraction",PDOUBLE,{0},ALLOW,
    SETABLE},      /* Fixed Leg;*/
    {"Reset Period",PDOUBLE,{0},ALLOW,SETABLE}, /* ResetPe
    riod;*/
    {"First Reset Date",DATE,{0},ALLOW,SETABLE}, /* FirstRe
    setDate;*/
    {"Nb of Reset",PINT,{0},FORBID,SETABLE},      /* NbReset
    Date;*/
    {"Constant Floating Leg Year Fraction",PDOUBLE,{0},ALL
    OW,SETABLE},      /* Floating Leg;*/
};

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

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

```

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    opt->HelpFilenameHint = "yyiis";
    opt->nvar = 10;
    opt->nvar_setable=10;

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

    (pt->EuOrAm).Val.V_BOOL=EURO;
    (pt->BMaturity).Val.V_DATE=7.0;
    (pt->Nominal).Val.V_PDOUBLE=1.0;
    (pt->FixedRate).Val.V_PDOUBLE=1.;

    (pt->ResetPeriod).Val.V_PDOUBLE=0.5;
    (pt->FirstResetDate).Val.V_DATE=(pt->OMaturity).Val.
V_DATE+(pt->ResetPeriod).Val.V_PDOUBLE;
    (pt->NbResetDate).Val.V_PINT=10;
    (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE=0.
008;
    (pt->FloatingRate).Val.V_PDOUBLE=1.;
    /* the following variables are not set interactively
    */

    pt->PayOff.Vsetable=SETTABLE;
    pt->EuOrAm.Vsetable=UNSETTABLE;
    pt->OMaturity.Vsetable=UNSETTABLE;
    pt->BMaturity.Vsetable=SETTABLE;
    pt->Nominal.Vsetable=SETTABLE;
    pt->FixedRate.Vsetable=SETTABLE;

    pt->ResetPeriod.Vsetable=SETTABLE;
    pt->FirstResetDate.Vsetable=UNSETTABLE;
    pt->NbResetDate.Vsetable=UNSETTABLE;
    pt->FloatingRate.Vsetable=SETTABLE;
}

return OK;
}

MAKEOPT(YearOnYearInflationIndexedSwap);

```

## References