2 pages 1

```
Help
#ifndef _EXOi_H
#define _EXOi_H
#include "optype.h"
#include "var.h"
#include "chk.h"
#include "numfunc.h"
#define TYPEOPT EXOi
typedef struct TYPEOPT
    VAR PayOff;
    VAR FirstExerciseDate;
    VAR LastPaymentDate;
    VAR ResetPeriod;
    VAR Nominal;
    VAR Spread;
    VAR Cap;
    VAR Strike;
    VAR Gearing;
    VAR Floor;
    VAR FixedRate;
    VAR LowerRangeBound;
    VAR UpperRangeBound;
    VAR CMSMat1;
    VAR CMSMat2;
} TYPEOPT;
/*variables that define the coupon :*/
// CallableCappedFloater=(Spread, Cap)
// CallableInverseFloater=(Cap, Strike, Gearing, Floor)
// CallableRangeAccrual=(FixedRate, LowerRangeBound, UpperR
    angeBound)
int OPT(Get)(int user,Planning *pt plan,Option *opt, Model
    *mod);
int OPT(FGet)(char **InputFile,int user,Planning *pt_plan,
```

2 pages 2

References