

Source | Option Family

stdf

Premia 14

1 The Standard Family

2 Code Implementation

```
#ifndef _STDf_H
#define _STDf_H

#include "optype.h"
#include "var.h"

#include "chk.h"
#include "numfunc.h"

#define TYPEOPT STDf

typedef struct TYPEOPT
{
    VAR PayOff;
    VAR EuOrAm;
    VAR OMaturity;
    VAR BMaturity;
    VAR Nominal;
    VAR FixedRate;
    VAR ResetPeriod;
    VAR FirstResetDate;
    VAR NbResetDate;
    VAR FloatingRate;
```

```
} TYPEOPT;
```

```
int OPT(Get)(int user,Planning *pt_plan,Option *opt, Model *mod);
```

```
int OPT(FGet)(char **InputFile,int user,Planning *pt_plan,Option *opt, Model *mo
```

```
int OPT(Show)(int user,Planning *pt_plan,Option *opt, Model *mod);
```

```
int OPT(Check)(int user,Planning *pt_plan,Option *opt);
```

```
#endif
```