

## Help

```

#include "stdi.h"
static NumFunc_1 call=
{
    Call,
    {"Strike",PDOUBLE,{100},FORBID,UNSETABLE},{ " ",PREMIA_
    NULLTYPE,{0},FORBID,SETABLE}},
    CHK_call
};

static TYPEOPT ZeroCouponBond=
{
    {"Payoff",NUMFUNC_1,{0},FORBID,UNSETABLE},      /* Pay0
ff; */
    {"Euro",BOOL,{EURO},FORBID,UNSETABLE},          /* EuOr
Am */
    {"Option Maturity",DATE,{0},FORBID,UNSETABLE}, /* OMatu
rity;*/
    {"Contract Maturity",DATE,{0},ALLOW,SETABLE},/* BMatu
rity;*/
    {"Nominal Value",PDOUBLE,{0},ALLOW,UNSETABLE}, /* Nom
inal;*/
    {"Strike",PDOUBLE,{0},ALLOW,UNSETABLE},         /* FixedRa
te;*/
    {"Reset Period",PDOUBLE,{0},ALLOW,UNSETABLE},  /* Reset
Period;*/
    {"First Reset Date",DATE,{0},ALLOW,UNSETABLE}, /* Fir
stResetDate;*/
    {"Nb of Reset",PINT,{0},FORBID,UNSETABLE},      /* NbRes
etDate;*/
};

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=1;
    }
}

```

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

(pt->EuOrAm).Val.V_BOOL=EURO;
(pt->OMaturity).Val.V_DATE=1.0;
(pt->BMaturity).Val.V_DATE=1.0;
(pt->Nominal).Val.V_PDOUBLE=1.0;
(pt->FixedRate).Val.V_PDOUBLE=1.0;
(pt->ResetPeriod).Val.V_PDOUBLE=1.0;
(pt->FirstResetDate).Val.V_DATE=1.0;
(pt->NbResetDate).Val.V_INT=1;
(pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE=0.
22313;

opt->HelpFilenameHint = "zcbond";
}

return OK;
}

MAKEOPT(ZeroCouponBond);
```

## References