

Source | Option Family

stdndc

1 Description

2 Code Implementation

```
#ifndef _STDNDC_H
#define _STDNDC_H

#include "optype.h"
#include "var.h"
#include "enums.h"
#include "option.h"

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

#define TYPEOPT STDNDc

typedef struct TYPEOPT
{
    VAR Ncomp; /* number of companies inherited from the model */
    VAR maturity; /* maturity time */
    VAR t_nominal; /* Homogeneous nominals ? */
    VAR tranch; /* vector of the tranches */
    VAR NbPayment; /* Number of coupon payments per year */
    VAR date; /* current date */
    VAR n_defaults; /* number of defaults at current date */
} TYPEOPT;

#endif
```