

```

    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}, /* PayOff;
        */
    {"Euro", BOOL, {EURO}, FORBID, UNSETABLE}, /* EuOrAm
        */
    {"Option Maturity", DATE, {0}, FORBID, UNSETABLE}, /* OM
        aturity;*/
    {"Contract Maturity", DATE, {0}, ALLOW, SETABLE}, /* BM
        aturity;*/
    {"Nominal Value", PDOUBLE, {0}, ALLOW, UNSETABLE}, /* Nom
        inal;*/
    {"Strike", PDOUBLE, {0}, ALLOW, UNSETABLE}, /* FixedRa
        te;*/
    {"Reset Period", PDOUBLE, {0}, ALLOW, UNSETABLE}, /* Res
        etPeriod;*/
    {"First Reset Date", DATE, {0}, ALLOW, UNSETABLE}, /* Fir
        stResetDate;*/
    {"Nb of Reset", PINT, {0}, FORBID, UNSETABLE}, /* NbReset
        Date;*/
};

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;
    }
}

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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