

Help

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#include "stdf.h"
static NumFunc_1 call =
{
    Call,
    {"Strike", PDOUBLE, {100}, ALLOW, SETABLE}, {" ", PREMIA
        _NULLTYPE, {0}, FORBID, SETABLE}},
    CHK_call
};

static TYPEOPT YearOnYearInflationIndexedSwap =
{
    {"Payoff", NUMFUNC_1, {0}, ALLOW, SETABLE}, /* PayOff; */
    {"Euro", BOOL, {EURO}, FORBID, SETABLE}, /* EuOrAm */
    {"Option Maturity", DATE, {0}, FORBID, SETABLE}, /* OMatu
        rity;*/
    {"Contract Maturity", DATE, {0}, ALLOW, SETABLE}, /* BM
        aturity;*/
    {"Nominal Value", PDOUBLE, {0}, ALLOW, SETABLE}, /* Nom
        inal;*/
    {"Constant Fixed Leg Year Fraction", PDOUBLE, {0}, ALLOW,
        SETABLE}, /* Fixed Leg;*/
    {"Reset Period", PDOUBLE, {0}, ALLOW, SETABLE}, /* Reset
        Period;*/
    {"First Reset Date", DATE, {0}, ALLOW, SETABLE}, /* Fir
        stResetDate;*/
    {"Nb of Reset", PINT, {0}, FORBID, SETABLE}, /* NbResetDa
        te;*/
    {"Constant Floating Leg Year Fraction", PDOUBLE, {0}, ALL
        OW, SETABLE}, /* Floating Leg;*/
};

static int OPT(Init)(Option *opt, Model *mod)
{
    TYPEOPT *pt = (TYPEOPT *) (opt->TypeOpt);

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->HelpFilenameHint = "yyiis";
        opt->nvar = 10;
    }
}

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    opt->nvar_setable = 10;

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

    (pt->EuOrAm).Val.V_BOOL = EURO;
    (pt->BMaturity).Val.V_DATE = 7.0;
    (pt->Nominal).Val.V_PDOUBLE = 1.0;
    (pt->FixedRate).Val.V_PDOUBLE = 1.;

    (pt->ResetPeriod).Val.V_PDOUBLE = 0.5;
    (pt->FirstResetDate).Val.V_DATE = (pt->OMaturity).Val
.V_DATE + (pt->ResetPeriod).Val.V_PDOUBLE;
    (pt->NbResetDate).Val.V_PINT = 10;
    (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE =
0.008;
    (pt->FloatingRate).Val.V_PDOUBLE = 1.;
    /* the following variables are not set interactively
    */

    pt->PayOff.Vsetable = SETTABLE;
    pt->EuOrAm.Vsetable = UNSETTABLE;
    pt->OMaturity.Vsetable = UNSETTABLE;
    pt->BMaturity.Vsetable = SETTABLE;
    pt->Nominal.Vsetable = SETTABLE;
    pt->FixedRate.Vsetable = SETTABLE;

    pt->ResetPeriod.Vsetable = SETTABLE;
    pt->FirstResetDate.Vsetable = UNSETTABLE;
    pt->NbResetDate.Vsetable = UNSETTABLE;
    pt->FloatingRate.Vsetable = SETTABLE;
}

return OK;
}

MAKEOPT(YearOnYearInflationIndexedSwap);

```

References