

```

    Help
#include "stdi.h"
static NumFunc_1 put =
{
    Put,
    {"Strike", PDOUBLE, {100}, FORBID, UNSETABLE}, {" ",
        PREMIA_NULLTYPE, {0}, FORBID, SETABLE}},
    CHK_call
};

static TYPEOPT PayerBermudanSwaption =
{
    {"Payoff", NUMFUNC_1, {0}, FORBID, 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;*/
    {"Strike", PDOUBLE, {0}, ALLOW, SETABLE}, /* FixedRate;*
    /
    {"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;*/
};

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

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->HelpFilenameHint = "payerbermudianswaption";
        opt->nvar = 9;
        opt->nvar_setable = 8;
    }
}

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

    (pt->EuOrAm).Val.V_BOOL = AMER;
    (pt->OMaturity).Val.V_DATE = 2.0;
    (pt->BMaturity).Val.V_DATE = 7.0;
    (pt->Nominal).Val.V_PDOUBLE = 1.0;
    (pt->FixedRate).Val.V_PDOUBLE = 0.0578;
    (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 =
0.0578;

    /* the following variables are not set interactively
    */

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

}

return OK;
}

MAKEOPT(PayerBermudanSwaption);

```

References