

Source | Option Family

stdg

Premia 18

1 The Standard Family Energy Derivatives

2 Code Implementation

```
#ifndef _STDg_H
#define _STDg_H

#include "optype.h"
#include "var.h"
#include "chk.h"
#include "numfunc.h"
#include "option.h"

#define TYPEOPT STDg

typedef struct TYPEOPT
{
    VAR      PayOff;
    VAR      Maturity;
    VAR      FutureMaturity;
    VAR      EuOrAm;
    VAR      NbExerciseDate;
    VAR      RefractingPeriod;
} TYPEOPT;

int OPT(Get)(int user, Planning *pt_plan, Option *opt, Model *mod);
```

```
int OPT(FGet)(char **InputFile, int user, Planning *pt_plan, Option *opt, Model
int OPT(Show)(int user, Planning *pt_plan, Option *opt, Model *mod);
int OPT(Check)(int user, Planning *pt_plan, Option *opt);

#endif
```