

Help

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#include "stdnd.h"
#include "error_msg.h"

static NumFunc_nd putmultispreadeuro_nd =
{
    PutMultiSpread_nd,
    {{"Strike", PDOUBLE, {100}, ALLOW, SETABLE}, {" ", PREMIA
        _NULLTYPE, {0}, FORBID, SETABLE}},
    CHK_call
};

static TYPEOPT PutMultiSpreadEuro_nd =
{
    /*Size*/          {"Size", PINT, {1}, FORBID, UNSETABLE},
    /*Maturity*/      {"Maturity", DATE, {0}, ALLOW, SETABLE},
    /*PayOff*/        {"Payoff", NUMFUNC_ND, {0}, FORBID, SETA
        BLE},
    /*EurOrAmer*/     {"Euro", BOOL, {1}, FORBID, UNSETABLE},
};

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

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->HelpFilenameHint = "putmultispreadeuro";
        opt->nvar = 4;
        opt->nvar_setable = 2;

        pt->PayOff.Val.V_NUMFUNC_ND = &putmultispreadeuro_nd;
        (pt->Maturity).Val.V_DATE = 1.0;
        (pt->PayOff.Val.V_NUMFUNC_ND)->Par[0].Val.V_PDOUBLE =
        100.;
        pt->EuOrAm.Val.V_BOOL = EURO;
    }
    pt->Size.Val.V_PINT = ptMod[0].Val.V_INT;
    return OK;
}

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}
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MAKEOPT(PutMultiSpreadEuro_nd);
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References