

Help

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#include <stdlib.h>
#include "bs1d_lim.h"
#include "error_msg.h"
#define BIG_DOUBLE 1.0e6

int CALC(DynamicHedgingSimulator)(void *Opt, void *Mod, PricingMethod *Met, Dyna
{
    TYPEOPT *ptOpt = (TYPEOPT *)Opt;
    TYPEMOD *ptMod = (TYPEMOD *)Mod;
    int type_generator, error, init_mc;
    long path_number, hedge_number, i, j;
    double step_hedge, initial_stock, initial_time, stock, selling_price, delta, p
    double cash_account, stock_account, cash_rate, stock_rate;
    double pl_sample = 0., mean_pl, var_pl, min_pl, max_pl;
    double pl_sample_breached = 0., mean_pl_breached, var_pl_breached,
        min_pl_breached, max_pl_breached;
    double exp_trendxh, sigmaxsqqrth;
    int up, out, lim_breached, counter_breached;
    double lim, r, divid, rebate, capit;

    /* Variables needed for exercise time of american options */
    int n_us;
    double sigma_us, /* Square deviation for the simulation of n_us */
        m_us; /* Mean --- */

    /* Variables needed for Brownian bridge */
    double Bridge = 0., d_Bridge, T1, BridgeT1, StockT1, H, sigma, mu;
    double currentT;

    /* Total or partial */
    int total;
    double starting_date, final_date, previous_stock = 0., t_capit;

    /* Variables needed for Graphic outputs */
    double *stock_array, *pl_array, *lim_array;
    int k, first, first_breached, j_breached = 0;
    double median_pl, median_pl_breached, current_mean_pl;
    double current_date;

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long size;

up = (ptOpt->DownOrUp.Val.V_BOOL == UP);
out = (ptOpt->OutOrIn.Val.V_BOOL == OUT);
rebate = ((ptOpt->Rebate.Val.V_NUMFUNC_1)->Compute)((ptOpt->Rebate.Val.V_NUMFUNC_1)
lim = ((ptOpt->Limit.Val.V_NUMFUNC_1)->Compute)((ptOpt->Limit.Val.V_NUMFUNC_1)

/* Total or partial */
total = (ptOpt->PartOrTot.Val.V_BOOL == TOTAL);

starting_date = (ptOpt->Limit.Val.V_NUMFUNC_1)->Par[0].Val.V_DATE ;
final_date = (ptOpt->Limit.Val.V_NUMFUNC_1)->Par[1].Val.V_DATE ;

/***** Initialization of the test's parameters *****/
initial_stock = ptMod->S0.Val.V_PDOUBLE;
initial_time = ptMod->T.Val.V_DATE;

type_generator = Test->Par[0].Val.V_INT;
path_number = Test->Par[1].Val.V_LONG;
hedge_number = Test->Par[2].Val.V_LONG;
current_date = ptMod->T.Val.V_DATE;

step_hedge = (ptOpt->Maturity.Val.V_DATE - ptMod->T.Val.V_DATE) / (double)hedge

r = log(1. + ptMod->R.Val.V_DOUBLE / 100.);
divid = log(1. + ptMod->Divid.Val.V_DOUBLE / 100.);
cash_rate = exp(r * step_hedge);
stock_rate = exp(divid * step_hedge) - 1.;

sigmaxsqrth = ptMod->Sigma.Val.V_PDOUBLE * sqrt(step_hedge);
exp_trendxh = exp(ptMod->Mu.Val.V_DOUBLE * step_hedge - 0.5 * SQR(sigmaxsqrth)

mean_pl = 0.0;
var_pl = 0.0;
min_pl = BIG_DOUBLE;
max_pl = -BIG_DOUBLE;

mean_pl_breached = 0.0;
var_pl_breached = 0.0;
min_pl_breached = BIG_DOUBLE;
max_pl_breached = -BIG_DOUBLE;

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init_mc = pnl_rand_init(type_generator, (int)hedge_number, path_number);
if (init_mc == OK)
{

    counter_breached = 0;

    /* Determining exercise time for american options */
    m_us = 0.0;
    sigma_us = 0.0;

    n_us = hedge_number;
    if ((ptOpt->EuOrAm.Val.V_BOOL == EURO) || (Test->Par[3].Val.V_BOOL == 0))
        n_us = hedge_number;

    else if (Test->Par[3].Val.V_BOOL == 1) /* uniform on [0,hedge_number] */
        n_us = (int)floor(pnl_rand_uni(type_generator) * (double)hedge_number) + 1;

    else if (Test->Par[3].Val.V_BOOL == 2) /* "Integer" gaussian centered on t */
    {
        m_us = (int)floor(hedge_number / 2.0);
        sigma_us = (int)floor(hedge_number / 6.0);
        n_us = (int)floor(m_us + sigma_us * pnl_rand_normal(type_generator)) + 1;
        if (n_us < 0)
            n_us = 0;
        else if (n_us > hedge_number)
            n_us = hedge_number;
    };

    /* Some initializations for Brownian Bridge */
    sigma = ptMod->Sigma.Val.V_PDOUBLE;
    mu = ptMod->Mu.Val.V_DOUBLE;
    T1 = Test->Par[6].Val.V_DATE - ptMod->T.Val.V_DATE;
    StockT1 = Test->Par[5].Val.V_PDOUBLE;
    BridgeT1 = (log(StockT1 / initial_stock) - (mu - SQR(sigma) / 2.0) * T1) / T1;

    /* Graphic outputs initializations and dynamical memory allocutions */
    first = 1;
    first_breached = 1;
    median_pl = 0.0;
    median_pl_breached = 0.0;

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size = hedge_number + 1;

if ((stock_array = malloc(size * sizeof(double))) == NULL)
    return MEMORY_ALLOCATION_FAILURE;
if ((pl_array = malloc(size * sizeof(double))) == NULL)
    return MEMORY_ALLOCATION_FAILURE;
if ((lim_array = malloc(size * sizeof(double))) == NULL)
    return MEMORY_ALLOCATION_FAILURE;

for (k = 10; k <= 23; k++)
{
    if (Test->Res[k].Val.V_PNLVECT != NULL)
        pnl_vect_resize(Test->Res[k].Val.V_PNLVECT, size);
    else if ((Test->Res[k].Val.V_PNLVECT = pnl_vect_create(size)) == NULL)
        return MEMORY_ALLOCATION_FAILURE;
}

if (Test->Res[24].Val.V_PNLVECT != NULL) pnl_vect_resize(Test->Res[24].Val
else if ((Test->Res[24].Val.V_PNLVECT = pnl_vect_create(2)) == NULL)
    return MEMORY_ALLOCATION_FAILURE;
if (Test->Res[25].Val.V_PNLVECT != NULL) pnl_vect_resize(Test->Res[25].Val
else if ((Test->Res[25].Val.V_PNLVECT = pnl_vect_create(2)) == NULL) /* ex
    return MEMORY_ALLOCATION_FAILURE;

for (k = 0; k <= hedge_number; k++)
    Test->Res[10].Val.V_PNLVECT->array[k] = current_date + k * step_hedge;

if (Test->Par[4].Val.V_BOOL == 1)
{
    Test->Res[24].Val.V_PNLVECT->array[0] = current_date + T1;
    Test->Res[24].Val.V_PNLVECT->array[1] = StockT1;
}
else
{
    Test->Res[24].Val.V_PNLVECT->array[0] = current_date;
    Test->Res[24].Val.V_PNLVECT->array[1] = initial_stock;
}

/***** Trajectories of the stock *****/

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for (i = 0; i < path_number; i++)
{
    /* computing selling-price and delta */
    ptMod->T.Val.V_DATE = initial_time;
    ptMod->S0.Val.V_PDOUBLE = initial_stock;
    if ((error = (Met->Compute)(Opt, Mod, Met)))
    {
        ptMod->T.Val.V_DATE = initial_time;
        ptMod->S0.Val.V_PDOUBLE = initial_stock;
        return error;
    };
    selling_price = Met->Res[0].Val.V_DOUBLE;
    delta = Met->Res[1].Val.V_DOUBLE;

    /* computing cash_account and stock_account */
    cash_account = selling_price - delta * initial_stock;
    stock_account = delta * initial_stock;

    stock = initial_stock;
    lim_breached = 0;
    capit = exp(r * (ptOpt->Maturity.Val.V_DATE - ptMod->T.Val.V_DATE));

    stock_array[0] = stock;
    pl_array[0] = 0;
    lim_array[0] = lim;

    /* Brownian bridge's initialization */
    if (Test->Par[4].Val.V_BOOL == 1) /* With brownian bridge */
    {
        Bridge = 0.0;
        H = 0.0;
    }

    /***** Dynamic Hedge *****/
    for (j = 1; (j < hedge_number) && (!out || !lim_breached) && (j < n_us
    {
        ptMod->T.Val.V_DATE = ptMod->T.Val.V_DATE + step_hedge;

        lim = ((ptOpt->Limit.Val.V_NUMFUNC_1)->Compute)((ptOpt->Limit.Val.
        rebate = ((ptOpt->Rebate.Val.V_NUMFUNC_1)->Compute)((ptOpt->Rebate

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previous_delta = delta;
previous_stock = stock;

/* Capitalization of cash_account and yielding dividends */
cash_account *= cash_rate;
cash_account += stock_rate * stock_account;
capit = capit / cash_rate;

/* computing the new stock's value */
currentT = j * step_hedge;
H = step_hedge / (T1 - currentT);
if ((T1 > currentT) && (H <= 1) && (Test->Par[4].Val.V_BOOL == 1))
{
    d_Bridge = (BridgeT1 - Bridge) * H + sqrt(step_hedge * (1 - H)) *
    Bridge += d_Bridge;
    stock *= exp_trendxh * exp(sigma * d_Bridge);
}

else /* After or without using Brownian Bridge */
    stock *= exp_trendxh * exp(sigmamaxsrth * pnl_rand_normal(type_ge

if (out)
{
    if ((total) || ((!total) && (currentT >= starting_date) && (cu
    {
        /* If the stock has reached the limit */
        if ((up && (stock > lim)) || (!up && (stock < lim)))
        {
            counter_breached++;
            cash_account -= rebate;
            if (Test->Par[7].Val.V_BOOL == 0)
                stock_account = delta * lim;
            else if (Test->Par[7].Val.V_BOOL == 1)
                stock_account = delta * stock;
            else if (Test->Par[7].Val.V_BOOL == 2)
            {
                stock_account = delta * lim;
                t_capit = (lim - previous_stock) * step_hedge / (s
                t_capit = step_hedge - t_capit;
                capit *= exp(r * t_capit);
            }
        }
    }
}

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    }
    /* computing and Capitalization of P&L */
    pl_sample_breached = capit * (cash_account + stock_acc
    mean_pl_breached = mean_pl_breached + pl_sample_breach
    var_pl_breached = var_pl_breached + SQR(pl_sample_brea
    min_pl_breached = MIN(pl_sample_breached, min_pl_breac
    max_pl_breached = MAX(pl_sample_breached, max_pl_breac
    lim_breached = 1;

    j_breached = j;
    for (k = j_breached; k <= hedge_number; k++)
    {
        pl_array[k] = pl_sample_breached;
        stock_array[k] = stock;
        lim_array[k] = lim;
    }
}

}

/* If the stock has not reached the limit */
if (!out || !lim_breached)
{
    /* computing the new selling-price and the new delta */
    ptMod->S0.Val.V_PDDOUBLE = stock;
    if ((error = (Met->Compute)(Opt, Mod, Met)))
    {
        ptMod->T.Val.V_DATE = initial_time;
        ptMod->S0.Val.V_PDDOUBLE = initial_stock;
        return error;
    };
    delta = Met->Res[1].Val.V_DOUBLE;

    /* computing new cash_account and new stock_account */
    cash_account -= (delta - previous_delta) * stock;
    stock_account = delta * stock;

    stock_array[j] = stock;
    pl_array[j] = cash_account - Met->Res[0].Val.V_DOUBLE + delta
    lim_array[j] = lim;
}
} /*j*/

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/***** Last hedge *****/
if (!lim_breached)
{
    lim = ((ptOpt->Limit.Val.V_NUMFUNC_1)->Compute)((ptOpt->Limit.Val.
    rebate = ((ptOpt->Rebate.Val.V_NUMFUNC_1)->Compute)((ptOpt->Rebate

/* Capitalization of cash_account and yielding dividends */
cash_account *= cash_rate;
cash_account += stock_rate * stock_account;

/* computing the last stock's value */
currentT = j * step_hedge;
H = step_hedge / (T1 - currentT);
if ((T1 > currentT) && (H < 1) && (Test->Par[4].Val.V_BOOL == 1))
{
    d_Bridge = (BridgeT1 - Bridge) * H + sqrt(step_hedge * (1 - H)
    Bridge += d_Bridge;
    stock *= exp_trendxh * exp(sigma * d_Bridge);
}

else /* After or without using Brownian Bridge */
    stock *= exp_trendxh * exp(sigmamaxsrth * pnl_rand_normal(type_ge

if (out)
{
    if ((total) || ((!total) && (currentT >= starting_date) && (cu
    {
        /* If the stock has reached the limit */
        if ((up && (stock > lim)) || (!up && (stock < lim)))
        {
            cash_account -= rebate;
            if (Test->Par[7].Val.V_BOOL == 0)
                stock_account = delta * lim;
            else if (Test->Par[7].Val.V_BOOL == 1)
                stock_account = delta * stock;
            else if (Test->Par[7].Val.V_BOOL == 2)
            {
                stock_account = delta * lim;
                t_capit = (lim - previous_stock) * step_hedge / (s
                t_capit = step_hedge - t_capit;

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        capit *= exp(r * t_capit);
    }
    /* computing and Capitalization of P&L */
    pl_sample_breached = capit * (cash_account + stock_account);
    mean_pl_breached = mean_pl_breached + pl_sample_breached;
    var_pl_breached = var_pl_breached + SQR(pl_sample_breached);
    min_pl_breached = MIN(pl_sample_breached, min_pl_breached);
    max_pl_breached = MAX(pl_sample_breached, max_pl_breached);

    lim_breached = 1;
    counter_breached++;

    j_breached = j;
    pl_array[j_breached] = pl_sample_breached;
    stock_array[j_breached] = stock;

    }
}

/* If the stock has not reached the limit */
if (!out || !lim_breached)
{
    /* Capitalization of cash_account and computing the P&L using
    cash_account = cash_account - ((double)(out || lim_breached))
    pl_sample = capit * cash_account;

    stock_array[hedge_number] = stock;
    pl_array[hedge_number] = pl_sample;
    lim_array[hedge_number] = lim;

    mean_pl = mean_pl + pl_sample;
    var_pl = var_pl + SQR(pl_sample);
    min_pl = MIN(pl_sample, min_pl);
    max_pl = MAX(pl_sample, max_pl);
    }
}/*!lim_breached*/

if (((lim_breached) && (n_us < j_breached) && (n_us < hedge_number)) ||
{
    for (k = n_us; k <= hedge_number; k++)
    {

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        pl_array[k] = pl_array[n_us - 1];
        stock_array[k] = stock_array[n_us - 1];
        lim_array[k] = lim_array[n_us - 1];
    }
}

/* Selection of trajectories (Spot and P&L) for graphic outputs */
if (!lim_breached)
{
    if (first)
    {
        for (k = 0; k <= hedge_number; k++)
        {
            Test->Res[11].Val.V_PNLVECT->array[k] = stock_array[k];
            Test->Res[12].Val.V_PNLVECT->array[k] = stock_array[k];
            Test->Res[13].Val.V_PNLVECT->array[k] = stock_array[k];
            Test->Res[14].Val.V_PNLVECT->array[k] = pl_array[k];
            Test->Res[15].Val.V_PNLVECT->array[k] = pl_array[k];
            Test->Res[16].Val.V_PNLVECT->array[k] = pl_array[k];
        }
        first = 0;
        median_pl = pl_sample;
    }
    else
    {
        current_mean_pl = mean_pl / i;
        if (pl_sample == min_pl)
        {
            for (k = 0; k <= hedge_number; k++)
            {
                Test->Res[11].Val.V_PNLVECT->array[k] = stock_array[k];
                Test->Res[14].Val.V_PNLVECT->array[k] = pl_array[k];
            }
        }
        else if (pl_sample == max_pl)
        {
            for (k = 0; k <= hedge_number; k++)
            {
                Test->Res[12].Val.V_PNLVECT->array[k] = stock_array[k];
                Test->Res[15].Val.V_PNLVECT->array[k] = pl_array[k];
            }
        }
    }
}

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    }
  }
  else if (SQR(pl_sample - current_mean_pl) < SQR(median_pl - cu
  {
    median_pl = pl_sample;
    for (k = 0; k <= hedge_number; k++)
    {
      Test->Res[13].Val.V_PNLVECT->array[k] = stock_array[k];
      Test->Res[16].Val.V_PNLVECT->array[k] = pl_array[k];
    }
  }
}
} /*!lim_breached*/
else
{
  if (first_breached)
  {
    for (k = 0; k <= hedge_number; k++)
    {
      Test->Res[17].Val.V_PNLVECT->array[k] = stock_array[k];
      Test->Res[18].Val.V_PNLVECT->array[k] = stock_array[k];
      Test->Res[19].Val.V_PNLVECT->array[k] = stock_array[k];
      Test->Res[20].Val.V_PNLVECT->array[k] = pl_array[k];
      Test->Res[21].Val.V_PNLVECT->array[k] = pl_array[k];
      Test->Res[22].Val.V_PNLVECT->array[k] = pl_array[k];
    }
    first_breached = 0;
    median_pl_breached = pl_sample_breached;
  }
  else
  {
    current_mean_pl = mean_pl_breached / i;
    if (pl_sample_breached == min_pl_breached)
    {
      for (k = 0; k <= hedge_number; k++)
      {
        Test->Res[17].Val.V_PNLVECT->array[k] = stock_array[k];
        Test->Res[20].Val.V_PNLVECT->array[k] = pl_array[k];
      }
    }
  }
}

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else if (pl_sample_breached == max_pl_breached)
{
    for (k = 0; k <= hedge_number; k++)
    {
        Test->Res[18].Val.V_PNLVECT->array[k] = stock_array[k];
        Test->Res[21].Val.V_PNLVECT->array[k] = pl_array[k];
    }
}
else if (SQR(pl_sample_breached - current_mean_pl) < SQR(media
{
    median_pl_breached = pl_sample_breached;
    for (k = 0; k <= hedge_number; k++)
    {
        Test->Res[19].Val.V_PNLVECT->array[k] = stock_array[k];
        Test->Res[22].Val.V_PNLVECT->array[k] = pl_array[k];
    }
}
}
} /*i*/

for (k = 0; k <= hedge_number; k++)
{
    Test->Res[23].Val.V_PNLVECT->array[k] = lim_array[k];
}

Test->Res[25].Val.V_PNLVECT->array[0] = current_date + n_us * step_hedge;
Test->Res[25].Val.V_PNLVECT->array[1] = initial_stock;

mean_pl = mean_pl / ((double)(path_number - (long)counter_breached));
var_pl = var_pl / ((double)(path_number - (long)counter_breached)) - SQR(m

if (counter_breached)
{
    mean_pl_breached = mean_pl_breached / (double)counter_breached;
    var_pl_breached = var_pl_breached / (double)counter_breached - SQR(mea
}

if (first)
{

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    mean_pl = 0.;
    var_pl = 0.;
    min_pl = 0.;
    max_pl = 0.;
    for (k = 0; k <= hedge_number; k++)
    {
        Test->Res[11].Val.V_PNLVECT->array[k] = initial_stock;
        Test->Res[12].Val.V_PNLVECT->array[k] = initial_stock;
        Test->Res[13].Val.V_PNLVECT->array[k] = initial_stock;
        Test->Res[14].Val.V_PNLVECT->array[k] = 0.;
        Test->Res[15].Val.V_PNLVECT->array[k] = 0.;
        Test->Res[16].Val.V_PNLVECT->array[k] = 0.;
    }
}
if (first_breached)
{
    mean_pl_breached = 0.;
    var_pl_breached = 0.;
    min_pl_breached = 0.;
    max_pl_breached = 0.;
    for (k = 0; k <= hedge_number; k++)
    {
        Test->Res[17].Val.V_PNLVECT->array[k] = initial_stock;
        Test->Res[18].Val.V_PNLVECT->array[k] = initial_stock;
        Test->Res[19].Val.V_PNLVECT->array[k] = initial_stock;
        Test->Res[20].Val.V_PNLVECT->array[k] = 0.;
        Test->Res[21].Val.V_PNLVECT->array[k] = 0.;
        Test->Res[22].Val.V_PNLVECT->array[k] = 0.;
    }
}

free(stock_array);
free(pl_array);
free(lim_array);

Test->Res[0].Val.V_DOUBLE = mean_pl;
Test->Res[1].Val.V_DOUBLE = var_pl;
Test->Res[2].Val.V_DOUBLE = min_pl;
Test->Res[3].Val.V_DOUBLE = max_pl;

Test->Res[4].Val.V_DOUBLE = mean_pl_breached;

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    Test->Res[5].Val.V_DOUBLE = var_pl_breached;
    Test->Res[6].Val.V_DOUBLE = min_pl_breached;
    Test->Res[7].Val.V_DOUBLE = max_pl_breached;
    Test->Res[8].Val.V_LONG = (long)counter_breached;

    Test->Res[9].Val.V_DOUBLE = current_date + n_us * step_hedge;

    ptMod->T.Val.V_DATE = initial_time;
    ptMod->S0.Val.V_PDOUBLE = initial_stock;

    return OK;
}
else return init_mc;
}

static int TEST(Init)(DynamicTest *Test, Option *Opt)
{
    static int first = 1;
    TYPEOPT *pt = (TYPEOPT *) (Opt->TypeOpt);

    if (first)
    {
        Test->Par[0].Val.V_INT = 0;      /* Random Generator */
        Test->Par[1].Val.V_LONG = 1000; /* PathNumber */
        Test->Par[2].Val.V_LONG = 250;  /* HedgeNumber */
        Test->Par[3].Val.V_BOOL = 0;    /* exerciseType */
        Test->Par[4].Val.V_BOOL = 1;    /* Brownian Bridge */
        Test->Par[5].Val.V_PDOUBLE = 90.; /* SpotTarget */
        Test->Par[6].Val.V_DATE = 0.5;  /* TimeTarget */
        Test->Par[7].Val.V_BOOL = 2;    /* LimReachedMethod */

        Test->Res[10].Val.V_PNLVECT = NULL;
        Test->Res[11].Val.V_PNLVECT = NULL;
        Test->Res[12].Val.V_PNLVECT = NULL;
        Test->Res[13].Val.V_PNLVECT = NULL;
        Test->Res[14].Val.V_PNLVECT = NULL;
        Test->Res[15].Val.V_PNLVECT = NULL;
        Test->Res[16].Val.V_PNLVECT = NULL;
        Test->Res[17].Val.V_PNLVECT = NULL;
        Test->Res[18].Val.V_PNLVECT = NULL;
    }
}

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        Test->Res[19].Val.V_PNLVECT = NULL;
        Test->Res[20].Val.V_PNLVECT = NULL;
        Test->Res[21].Val.V_PNLVECT = NULL;
        Test->Res[22].Val.V_PNLVECT = NULL;
        Test->Res[23].Val.V_PNLVECT = NULL;
        Test->Res[24].Val.V_PNLVECT = NULL;
        Test->Res[25].Val.V_PNLVECT = NULL;

        first = 0;
    }

    if (pt->EuOrAm.Val.V_INT == EURO)
        Test->Par[3].Viter = IRRELEVANT;

    return OK;
}

int CHK_TEST(test)(void *Opt, void *Mod, PricingMethod *Met)
{
    return OK;
}

DynamicTest MOD_OPT(test) =
{
    "bs1d_lim_test",
    { {"Random Generator", INT, {100}, ALLOW},
      {"Path Number", LONG, {100}, ALLOW},
      {"Hedge Number", LONG, {100}, ALLOW},
      {"exerciseType", BOOL, {100}, ALLOW}, /* 0: european; 1: american "uniform"
      {"BrownianBridge", BOOL, {100}, ALLOW}, /* 0: without brownian bridge; 1: with
      {"SpotTarget", PDOUBLE, {100}, ALLOW},
      {"TimeTarget", DATE, {100}, ALLOW},
      {"LimReachedMethod", BOOL, {100}, ALLOW}, /* if lim reached, 0: delta*lim
          1: delta*stock at currentT;
          2: delta*lim at "linear time" */
      {" ", PREMIA_NULLTYPE, {0}, FORBID}
    },

    CALC(DynamicHedgingSimulator),
    { {"Mean_P&l", DOUBLE, {100}, FORBID},
      {"Var_P&l", DOUBLE, {100}, FORBID},
      {"Min_P&l", DOUBLE, {100}, FORBID},

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{"Max_P&l", DOUBLE, {100}, FORBID},
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{"Var_P&l_Breached", DOUBLE, {100}, FORBID},
{"Min_P&l_Breached", DOUBLE, {100}, FORBID},
{"Max_P&l_Breached", DOUBLE, {100}, FORBID},
{"Number_P&l_Breached", LONG, {100}, FORBID},
{"exerciseTime", DOUBLE, {100}, FORBID},

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{"Stockmin", PNLVECT, {0}, FORBID},
{"Stockmax", PNLVECT, {0}, FORBID},
{"Stockmean", PNLVECT, {0}, FORBID},
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{"PLmax", PNLVECT, {0}, FORBID},
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{"Stockmaxbreached", PNLVECT, {0}, FORBID},
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{"PLmaxbreached", PNLVECT, {0}, FORBID},
{"PLmeanbreached", PNLVECT, {0}, FORBID},
{"LimitBarrier", PNLVECT, {0}, FORBID},
{"SpotTarget", PNLVECT, {0}, FORBID},
{"exerciseTime", PNLVECT, {0}, FORBID},

{" ", PREMIA_NULLTYPE, {0}, FORBID}
},
CHK_TEST(test),
CHK_ok,
TEST(Init)
};

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