

stdf

Premia 22

1 The Standard Family

2 Code Implementation

```
#ifndef _STDf_H
#define _STDf_H

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

#define TYPEOPT STDf

typedef struct TYPEOPT
{
    VAR PayOff;
    VAR EuOrAm;
    VAR OMaturity;
    VAR BMaturity;
    VAR Nominal;
    VAR FixedRate;
    VAR ResetPeriod;
    VAR FirstResetDate;
    VAR NbResetDate;
    VAR FloatingRate;
}
```

```
} 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
```