

[Help](#)

```
#include "
href../../mod/local_vol/local_vol_callable/local_vol_callable_h_src.pdfcallable.

static TYPEOPT HighlyPathDepCall =
{
    {"Strike", PDOUBLE, {0}, ALLOW, SETABLE},
    {"Maturity (in days)", INT, {0}, ALLOW, SETABLE},
    {"Nominal Coupon Rate", PDOUBLE, {0}, ALLOW, SETABLE},
    {"Nominal Recovery", PDOUBLE, {0}, ALLOW, SETABLE},
    {"PutStrike", PDOUBLE, {0}, ALLOW, SETABLE},
    {"Calltrike", PDOUBLE, {0}, ALLOW, SETABLE},
    {"LowerBarrier", PDOUBLE, {0}, ALLOW, SETABLE},
    {"UpperBarrier", PDOUBLE, {0}, IRRELEVANT, UNSETABLE},
    {"Window (in days)", INT, {0}, ALLOW, SETABLE},
    {"Period (in days)", INT, {0}, ALLOW, SETABLE},
};

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

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->nvar = 10;
        opt->nvar_setable = 9;

        pt->Strike.Val.V_PDOUBLE = 100.;
        pt->Maturity.Val.V_INT = 180;
        pt->Coupon.Val.V_PDOUBLE = 14.4;
        pt->Recovery.Val.V_PDOUBLE = 0.;
        pt->PutStrike.Val.V_PDOUBLE = 0.;
        pt->CallStrike.Val.V_PDOUBLE = 103.;
        pt->LowerBarrier.Val.V_PDOUBLE = 103.;
        pt->UpperBarrier.Val.V_PDOUBLE = 0.;
        pt->Window.Val.V_INT = 10;
        pt->Period.Val.V_INT = 30;
    }
}
```

```
    return OK;  
}  
  
MAKEOPT(HighlyPathDepCall);
```