

[Help](#)

```
#ifndef _STD_H
#define _STD_H

#include "
href../../../../common/optype_h_src.pdfoptype.h"
#include "
href../../../../common/var_h_src.pdfvar.h"
#include "
href../../../../common/option_h_src.pdfoption.h"
#include "
href../../../../common/chk_h_src.pdfchk.h"

#define TYPEOPT CALLABLE

typedef struct TYPEOPT
{
    VAR Strike; /* Final Strike, if no anticipative exercise */
    VAR Maturity; /* Maturity */
    VAR Coupon; /* Nominal coupon rate */
    VAR Recovery; /* Nominal Recovery */
    VAR PutStrike; /* Strike if the holder exercises */
    VAR CallStrike; /* Strike if the seller exercises */
    VAR LowerBarrier; /* Lower Barrier */
    VAR UpperBarrier; /* Upper Barrier */
    VAR Window; /* Window for Parisian type condition */
    VAR Period; /* Moving period over which we check the condition */
} TYPEOPT;

#endif
```