

callable

1 Description

2 Code Implementation

```
#ifndef _STD_H
#define _STD_H

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