

## [Help](#)

```
#ifndef _EXOi_H
#define _EXOi_H

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

#define TYPEOPT EXOi

typedef struct TYPEOPT
{
    VAR PayOff;
    VAR FirstExerciseDate;
    VAR LastPaymentDate;
    VAR ResetPeriod;
    VAR Nominal;
    VAR Spread;
    VAR Cap;
    VAR Strike;
    VAR Gearing;
    VAR Floor;
    VAR FixedRate;
    VAR LowerRangeBound;
    VAR UpperRangeBound;
    VAR CMSMat1;
    VAR CMSMat2;
} TYPEOPT;

/*variables that define the coupon :*/
// CallableCappedFloater=(Spread, Cap)
// CallableInverseFloater=(Cap, Strike, Gearing, Floor)
// CallableRangeAccrual=(FixedRate, LowerRangeBound, UpperRangeBound)
```

```
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
```