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Name: Altiplano

Calculator: ForwardPayoff

Description: BasketDigitalOption

Script: Variables

```
Constant Start As ReferenceDate From Product.StartDate
Constant Observation As ReferenceDate[]
Constant Payment As PaymentDate[]
Constant Basket As Quotable[] From Product.Basket
Constant BuySell As Integer From Product.BuySell
Constant PaymentCcy As Currency From Product.Currency
Constant Notional As Double From Product.Notional
Constant RelativeBarrierLevel As Double From 0.90
Constant CouponRate As Double From 0.05
Constant BasketWts As Double[] From Product.BasketWeights
Constant N As Integer From Product.BasketSize
i As Integer
StrikePrice As Double[] From Basket
BarrierBreakCount As Integer
OptionPrice As Measure To NPV
Prob_ITM As ScheduleMeasure From Payment
```

Script: Forward

```
Start:
  For i = 1 To N
    StrikePrice[i] = Basket[i] * RelativeBarrierLevel
  Next
Observation:
  For i = 1 To N
    If (BasketWts[i] > 0) Then
      BarrierBreakCount += If(Basket[i] <= StrikePrice[i], 1, 0)
    EndIf
  Next
Payment:
  If (BarrierBreakCount == 0) Then
    OptionPrice += Cash((BuySell * Notional * CouponRate), PaymentCcy, 1, 'EXERCISE')
    Prob_ITM = 1.0
  Else
    Prob_ITM = 0.0
  EndIf
  BarrierBreakCount = 0
```

Script: BOEvents

Script: BarrierDescriptors