Name: BasketPerformanceVanilla
Calculator: ForwardPayoff
Description: EquityBasketPerformanceVanilla

Script: Variables
```
Constant Start As ReferenceDate From Product.StartDate
Constant Exercise As PaymentDate From Product.Maturity
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 PutCall As Enum 'Call','Put'
Constant StrikePct As Double From 0.9
Constant BasketWts As Double[] From Product.BasketWeights
Constant N As Integer From Product.BasketSize
i As Integer
InitialFixing As Double[] From Basket
Payoff As Double
BasketPerformance As Measure
OptionPrice As Measure To NPV
Prob_ITM As Measure
```

Script: Forward
```
Start:
  For i = 1 To N
    InitialFixing[i] = Basket[i]
  Next
Exercise:
  For i = 1 To N
    BasketPerformance += (BasketWts[i] * (Basket[i] / InitialFixing[i]))
  Next
  Select Case PutCall
    Case 'Call'
      Payoff = Max((BasketPerformance - StrikePct), 0)
    Case 'Put'
      Payoff = Max((StrikePct - BasketPerformance), 0)

   EndSelect
  If (Payoff > 0) Then
    Prob_ITM = 1.0
  Else
    Prob_ITM = 0.0
  EndIf
  OptionPrice += Cash((BuySell * Notional * Payoff), PaymentCcy, 1, 'REDEMPTION')
```

Script: BOEvents

Script: BarrierDescriptors