

Generated by: calypso_user, DataServer: localhost Time: Fri Jun 28 03:40:52 EDT 2024

Name: EquityBasketWorstMv4

Calculator: ForwardPayoff

Description: null

Script: Variables

```
Constant Strike As ReferenceDate From Product.StartDate
Constant Exercise As PaymentDate From Product.Maturity
Constant Basket As Quotable[] From Product.Basket
Constant N As Integer From Product.BasketSize
Constant Weight As Double[] From Product.Basket
Constant PayRec As Integer From Product.BuySell
Constant Notional As Double From Product.Notional
Constant PaymentCurrency As Currency From Product.Currency
Constant M As Integer
StrikePrice As Double[] From N
Return As Double[] From N
ReturnRank As Integer[] From N
BasketReturn As Measure
TotalWeight As Double
i As Integer
Option As Measure To NPV
```

Script: Forward

```
Strike:
  For i = 1 To N
    StrikePrice[i] = Basket[i]
  Next
Exercise:
  For i = 1 To N
    Return[i] = (Basket[i] / StrikePrice[i])
  Next
  Rank(Return, ReturnRank)
  For i = 1 To N
    If (ReturnRank[i] > (N - M)) Then
      BasketReturn += (Weight[i] * Return[i])
      TotalWeight += Weight[i]
    EndIf
  Next
  BasketReturn = (BasketReturn / TotalWeight)
  Option = Cash((PayRec * (Notional * BasketReturn)), PaymentCurrency)
```

Script: BOEvents

Script: BarrierDescriptors