Generated by: calypso_user, DataServer: localhost Time: Tue Jul 09 05:14:35 EDT 2024
Name: HybridEQFXDualDigital v1
Calculator: ForwardPayoff
Description: null

Script: Variables

```
Constant Start As ReferenceDate From Product.StartDate
Constant Exercise As PaymentDate From Product.Maturity
Constant BuySell As Integer From Product.BuySell
Constant PaymentCcy As Currency From Product.Currency
Constant Notional As Double From Product.Notional
Constant Index As Quotable From Product.Underlying
Constant IndexStrike As Double From 1
IndexInitialLevel As Double
IndexPerf As Double
mIndexPerf As Measure
Constant FX As Quotable
Constant FXStrike As Double From 1
FXInitialLevel As Double
FXPerf As Double
mFXPerf As Measure
Payoff As Double
mPayoff As Measure
Constant CouponRate As Double From 0.05
Option As Measure To NPV
```

Script: Forward

```
Start:
  IndexInitialLevel = Index
  FXInitialLevel = FX
Exercise:
  IndexPerf = (Index / IndexInitialLevel)
  FXPerf = (FX / FXInitialLevel)
  If ((IndexPerf > IndexStrike) AND (FXPerf < FXStrike)) Then
    Payoff = (CouponRate * Notional)
  Else
    Payoff = 0
  EndIf
  Option += Cash((BuySell * Payoff), PaymentCcy, 'EXERCISE')
  mIndexPerf = IndexPerf
  mFXPerf = FXPerf
  mPayoff = Payoff
```

Script: BOEvents

Script: BarrierDescriptors