

[Help](#)

```
#include "std2d.h"

static NumFunc_2 callmax=
{
    CallMax,
    {"Strike",PDOUBLE,{100},ALLOW,SETABLE},{ " ",PREMIA_NULLTYPE,{0},FORBID,SETABLE}},
    CHK_call
};

static TYPEOPT CallMaximumAmer=
{
    /*Maturity*/          {"Maturity",DATE,{0},ALLOW,SETABLE}
    ,
    /*PayOff*/            {"Payoff",NUMFUNC_2,{0},FORBID,SETABLE}
    ,
    /*EuOrAm*/           {"Amer",BOOL,{AMER},FORBID,UNSETABLE},
};

static int OPT(Init)(Option *opt,Model *mod)
{
    TYPEOPT* pt=( TYPEOPT*)(opt->TypeOpt);

    if ( opt->init == 0)
    {
        opt->init = 1;
        opt->nvar = 3;
        opt->nvar_setable=2;

        pt->PayOff.Val.V_NUMFUNC_2=&callmax;

        (pt->EuOrAm).Val.V_BOOL=AMER;
        (pt->Maturity).Val.V_DATE=1.0;
        (pt->PayOff.Val.V_NUMFUNC_2)->Par[0].Val.V_PDOUBLE=10
        0.;
    }
}
```

```
    return OK;  
}  
  
MAKEOPT(CallMaximumAmer);
```

References