

[Help](#)

```
#include "vol.h"

static NumFunc_1 correlationswap=
{
    Call,
    {"Strike",PDOUBLE,{100},ALLOW,SETABLE},{ " ",PREMIA_NULLTYPE,{0},FORBID,SETABLE}},
    CHK_call
};

static TYPEOPT CorrelationSwap=
{
    /*PayOff*/      {"Payoff",NUMFUNC_1,{0},FORBID,SETABLE}
    ,
    /*Maturity*/    {"Maturity",DATE,{0},ALLOW,SETABLE},
    /*EuOrAm*/      {"Euro",BOOL,{EURO},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_1=&correlationswap;

        (pt->EuOrAm).Val.V_BOOL=EURO;
        (pt->Maturity).Val.V_DATE=1.0;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE=0.5;
    }

    return OK;
}

MAKEOPT(CorrelationSwap);
```

References