

[Help](#)

```

#include "std2d.h"

static NumFunc_2 exchange=
{
    Exchange,
    {
        {"Ratio",PDOUBLE,{100},ALLOW,SETABLE}
    },
    CHK_call
};

static TYPEOPT ExchangeAmer=
{
    /*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=&exchange;

        (pt->EuOrAm).Val.V_BOOL=AMER;
        (pt->Maturity).Val.V_DATE=1.0;
        (pt->PayOff.Val.V_NUMFUNC_2)->Par[0].Val.V_PDOUBLE=0.
75;
    }
}

```

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

References