

[Help](#)

```
#include "std.h"
```

```
static NumFunc_1 callspread=
{
    CallSpread,
    {"Strike 1",PDOUBLE,{100},ALLOW,SETABLE},
    {"Strike 2",PDOUBLE,{110},ALLOW,SETABLE},
    {" ",PREMIA_NULLTYPE,{0},FORBID,SETABLE}
},
CHK_callspread
};
```

```
static TYPEOPT CallSpreadAmer=
{
    /*PayOff*/ {"Payoff",NUMFUNC_1,{0},FORBID,SETABLE},
    /*Maturity*/ {"Maturity",DATE,{0},ALLOW,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_1=&callspread;

        (pt->EuOrAm).Val.V_BOOL=AMER;
        (pt->Maturity).Val.V_DATE=1.0;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE=10
0.0;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[1].Val.V_PDOUBLE=11
0.0;
    }
}
```

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

## References