

[Help](#)

```
#include "stdg.h"

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

static TYPEOPT Swing=
{
    /*PayOff*/          {"Payoff",NUMFUNC_1,{0},FORBID,SETABLE}
    ,
    /*Maturity*/        {"Maturity",DATE,{0},ALLOW,SETABLE}
    ,
    /*EuOrAm*/          {"Amer",BOOL,{AMER},FORBID,UNSETABLE},
    /* NbExerciseDate;*/ {"Nb of Put Exercise",PINT,{0},
    ALLOW,SETABLE},
    /* RefractingPeriod;*/ {"Refracting Period",SPDOUBLE,{0
    },ALLOW,SETABLE},
};

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

    if (opt->init == 0 )
    {
        opt->init = 1;
        opt->nvar = 5;
        opt->nvar_setable = 5;

        pt->PayOff.Val.V_NUMFUNC_1=&put;

        (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->NbExerciseDate).Val.V_PINT=2;
    }
}
```

```
(pt->RefractingPeriod).Val.V_SPDOUBLE=0.1;

/* the following variables are not set interactively
*/
pt->PayOff.Vsetable=UNSETABLE;
pt->EuOrAm.Vsetable=UNSETABLE;
pt->Maturity.Vsetable=SETABLE;
pt->RefractingPeriod.Vsetable=SETABLE;
pt->NbExerciseDate.Vsetable=SETABLE;

}

return OK;
}

MAKEOPT(Swing);
```

References