

Help

```

#include "stdg.h"

static NumFunc_1 call =
{
    Call,
    {"Strike", PDOUBLE, {100}, ALLOW, SETABLE}, {" ", PREMIA
        _NULLTYPE, {0}, FORBID, SETABLE}},
    CHK_call
};

static TYPEOPT CallFuture =
{
    /*PayOff*/      {"Payoff", NUMFUNC_1, {0}, FORBID, SETA
        BLE},
    /*Maturity*/    {"Maturity", DATE, {0}, ALLOW, SETABLE},
    /*Future Maturity*/ {"Future Maturity", DATE, {0}, ALL
        OW, SETABLE},
    /*EuOrAm*/      {"Euro", BOOL, {EURO}, FORBID, UNSETABLE}
        ,
    /*NbExerciseDate*/ {"Nb of Put Exercise", PINT, {0},
        FORBID, UNSETABLE},
    /*RefractingPeriod*/ {"Refracting Period", SPDOUBLE, {0
        }, FORBID, UNSETABLE},
};

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

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->HelpFilenameHint = "callfuture";
        opt->nvar = 6;
        opt->nvar_setable = 3;

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

        (pt->EuOrAm).Val.V_BOOL = EURO;
        (pt->Maturity).Val.V_DATE = 0.5;
    }
}

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(pt->FutureMaturity).Val.V_DATE = 1.0;
(pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE =
100.0;
(pt->NbExerciseDate).Val.V_PINT = 2;
(pt->RefractingPeriod).Val.V_SPDOUBLE = 0.1;

pt->PayOff.Vsetable = SETABLE;
pt->EuOrAm.Vsetable = UNSETABLE;
pt->Maturity.Vsetable = SETABLE;
pt->FutureMaturity.Vsetable = SETABLE;
pt->RefractingPeriod.Vsetable = UNSETABLE;
pt->NbExerciseDate.Vsetable = UNSETABLE;
}

return OK;
}

MAKEOPT(CallFuture);
```

References