

[Help](#)

```

#include "std2dg.h"

static NumFunc_2 callspread2d =
{
    CallSpread2d,
    {"Strike", PDOUBLE, {100}, ALLOW, SETABLE}, {" ", PREMIA
        _NULLTYPE, {0}, FORBID, SETABLE}},
    CHK_call
};

static TYPEOPT CallSpread2dEuro =
{
    /*Maturity*/          {"Maturity", DATE, {0}, ALLOW, SETA
        BLE},
    /*PayOff*/            {"Payoff", NUMFUNC_2, {0}, FORBID, SETA
        BLE},
    /*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_2 = &callspread2d;

        (pt->EuOrAm).Val.V_BOOL = EURO;
        (pt->Maturity).Val.V_DATE = 1.0;
        (pt->PayOff.Val.V_NUMFUNC_2)->Par[0].Val.V_PDOUBLE =
        2.;
    }
}

```

```
    return OK;  
}  
  
MAKEOPT(CallSpread2dEuro);
```

## References