

```

Help
#include "stdx.h"

static NumFunc_1 callfx =
{
    Call,
    {"Delta_n", PDOUBLE, {100}, ALLOW, SETABLE}, {" ", PREM
        IA_NULLTYPE, {0}, FORBID, SETABLE}},
    CHK_call
};

static TYPEOPT CallFX =
{
    /*PayOff*/      {"Payoff", NUMFUNC_1, {0}, FORBID, SETA
        BLE},
    /*Maturity*/    {"Maturity", DATE, {0}, ALLOW, SETABLE},
    /*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_1 = &callfx;

        (pt->EuOrAm).Val.V_BOOL = EURO;
        (pt->Maturity).Val.V_DATE = 1.0;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_DOUBLE = 0
        .5;
    }

    return OK;
}

MAKEOPT(CallFX);

```

References