

[Help](#)

```

#include "std2d.h"

static NumFunc_2 exchange =
{
    Exchange,
    {
        {"Ratio", PDOUBLE, {100}, ALLOW, SETABLE}
    },
    CHK_call
};

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

        (pt->EuOrAm).Val.V_BOOL = AMER;
        (pt->Maturity).Val.V_DATE = 1.0;
        (pt->PayOff.Val.V_NUMFUNC_2)->Par[0].Val.V_PDOUBLE =
        0.75;
    }
}

```

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

References