

[Help](#)

```

#include "std.h"

static NumFunc_1 callspread =
{
    CallSpread,
    { {"Strike 1", PDOUBLE, {100}, ALLOW, SETABLE},
      {"Strike 2", PDOUBLE, {110}, ALLOW, SETABLE},
      {" ", PREMIA_NULLTYPE, {0}, FORBID, SETABLE}
    },
    CHK_callspread
};

static TYPEOPT CallSpreadAmer =
{
    /*PayOff*/ {"Payoff", NUMFUNC_1, {0}, FORBID, SETABLE},
    /*Maturity*/ {"Maturity", DATE, {0}, ALLOW, SETABLE},
    /*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_1 = &callspread;

        (pt->EuOrAm).Val.V_BOOL = AMER;
        (pt->Maturity).Val.V_DATE = 1.0;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE =
100.0;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[1].Val.V_PDOUBLE =
110.0;
    }
}

```

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

References