

Help

```

#include "std.h"

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

static TYPEOPT ButterflyEuro =
{
    /*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 = &butterfly;

        (pt->EuOrAm).Val.V_BOOL = EURO;
        (pt->Maturity).Val.V_DATE = 0.25;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE =
90.0;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[1].Val.V_PDOUBLE =
110.0;
    }
}

```

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

References