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```
#include "std.h"

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

static TYPEOPT CallSpreadAmer=
{
    /*PayOff*/      {"Payoff",NUMFUNC_1,0,FORBID}
    ,
    /*EuOrAm*/      {"Amer",BOOL,AMER,FORBID},
    /*Maturity*/     {"Maturity",DATE,0,ALLOW}
};

static int OPT(Init)(Option *opt)
{
    TYPEOPT* pt=( TYPEOPT*)(opt->TypeOpt);
    static int first=1;

    if (first)
    {
        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;

        first=0;
    }

    return OK;
}
```

```
}
```

```
MAKEOPT(CallSpreadAmer);
```

References