

[Help](#)

```

#include "std2d.h"

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

static TYPEOPT ExchangeAmer=
{
    /*PayOff*/      {"Payoff",NUMFUNC_2,0,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_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;

        first=0;
    }

    return OK;
}

MAKEOPT(ExchangeAmer);

```

## References