

[Help](#)

```
#include "
href../../mod/jump1d/jump1d_stdg/jump1d_stdg_h_src.pdfstdg.h"

static NumFunc_1 put =
{
    Put,
    {"Strike", PDOUBLE, {100}, ALLOW, SETABLE}, {" ", PREMIA_NULLTYPE, {0}, FORBI
    CHK_call
};

static TYPEOPT PutFuture =
{
    /*PayOff*/      {"Payoff", NUMFUNC_1, {0}, FORBID, SETABLE},
    /*Maturity*/    {"Maturity", DATE, {0}, ALLOW, SETABLE},
    /*Future Maturity*/ {"Future Maturity", DATE, {0}, ALLOW, SETABLE},
    /*EuOrAm*/      {"Euro", BOOL, {EURO}, FORBID, UNSETABLE},
    /* NbExerciseDate;*/ {"Nb of Put Exercise", PINT, {0}, FORBID, UNSETABLE},
    /* RefractingPeriod;*/ {"Refracting Period", SPDOUBLE, {0}, FORBID, UNSETABLE}
};

static int OPT(Init)(Option *opt, Model *mod)
{
    TYPEOPT *pt = (TYPEOPT *) (opt->TypeOpt);

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->HelpFilenameHint = "putfuture";
        opt->nvar = 6;
        opt->nvar_setable = 3;

        pt->PayOff.Val.V_NUMFUNC_1 = &put;

        (pt->EuOrAm).Val.V_BOOL = EURO;
        (pt->Maturity).Val.V_DATE = 0.5;
        (pt->FutureMaturity).Val.V_DATE = 1.0;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE = 100.0;
        (pt->NbExerciseDate).Val.V_PINT = 2;
        (pt->RefractingPeriod).Val.V_SPDOUBLE = 0.1;
    }
}
```

```
    pt->PayOff.Vsetable = SETABLE;
    pt->EuOrAm.Vsetable = UNSETABLE;
    pt->Maturity.Vsetable = SETABLE;
    pt->FutureMaturity.Vsetable = SETABLE;
    pt->RefractingPeriod.Vsetable = UNSETABLE;
    pt->NbExerciseDate.Vsetable = UNSETABLE;
}

return OK;
}

MAKEOPT(PutFuture);
```