

[Help](#)

```
#include "pad.h"

static NumFunc_2 put =
{
    Put_StrikeSpot2, /*(Average-Strike)+*/
    {" ", PREMIA_NULLTYPE, {0}, FORBID, SETABLE}},
    CHK_call
};

static NumFunc_2 MovingAverage =
{
    Asian,
    {
        {"Nb Dates", PINT, {0}, ALLOW, SETABLE},
        {"Window", PINT, {0}, ALLOW, SETABLE},
        {"Delay", INT, {0}, ALLOW, SETABLE},
        {" ", PREMIA_NULLTYPE, {0}, FORBID, SETABLE}
    },
    CHK_call
};

static TYPEOPT MovingAveragePutFloatingAmer =
{
    /*Maturity*/ {"Maturity", DATE, {0}, ALLOW, SETABLE},
    /*PayOff*/ {"Payoff", NUMFUNC_2, {0}, FORBID, SETA
        BLE},
    /*PathDep*/ {"PathDep", NUMFUNC_2, {0}, FORBID, SETA
        BLE},

    /*MinOrElse*/ {"Average", PADE, {AVERAGE}, ALLOW, UNSE
        TABLE},
    /*EuOrAm*/ {"Amer", BOOL, {AMER}, FORBID, UNSETABLE}
    ,
    /*PartOrTot*/ {"Total", BOOL, {TOTAL}, FORBID, UNSETA
        BLE},
    /*ContOrDisc*/ {"Continuous", BOOL, {CONT}, FORBID, UNSE
        TABLE},
};
```

```

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

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->nvar = 7;
        opt->nvar_setable = 3;

        pt->PayOff.Val.V_NUMFUNC_2 = &put;
        pt->PathDep.Val.V_NUMFUNC_2 = &MovingAverage;

        (pt->MinOrElse).Val.V_PADE = AVERAGE;
        (pt->EuOrAm).Val.V_BOOL = AMER;
        (pt->PartOrTot).Val.V_BOOL = TOTAL;
        (pt->ContOrDisc).Val.V_BOOL = CONT;

        (pt->PathDep.Val.V_NUMFUNC_2)->Par[0].Val.V_PINT = 50
    ;
        (pt->PathDep.Val.V_NUMFUNC_2)->Par[1].Val.V_PINT = 5;
        (pt->PathDep.Val.V_NUMFUNC_2)->Par[2].Val.V_INT = 0;

        (pt->Maturity).Val.V_DATE = 1.0;
    }

    return OK;
}

MAKEOPT(MovingAveragePutFloatingAmer);

```

References