

[Help](#)

```
#include "pad.h"

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

static NumFunc_2 maximum =
{
    Maximum,
    {
        {"StartingDate", DATE, {0}, IRRELEVANT, UNSETABLE},
        {"FinalDate", DATE, {0}, IRRELEVANT, UNSETABLE},
        {"Frequency", PDOUBLE, {0}, IRRELEVANT, UNSETABLE},
        {"InitialValue", PDOUBLE, {100}, IRRELEVANT, UNSETABLE}
    },
    {"Maximum", PDOUBLE, {100}, ALLOW, SETABLE},
    {" ", PREMIA_NULLTYPE, {0}, FORBID, SETABLE}
},
    CHK_call
};

TYPEOPT LookBackPutFloatingAmer =
{
    /*Maturity*/ {"Maturity", DATE, {0}, ALLOW, SETABLE},
    /*PayOff*/ {"Payoff", NUMFUNC_2, {0}, FORBID, SETABLE},
    /*PathDep*/ {"PathDep", NUMFUNC_2, {0}, FORBID, SETABLE},

    /*MinOrElse*/ {"Maximum", PADE, {MAXIMUM}, FORBID, UNSETABLE},
    /*EuOrAm*/ {"Amer", BOOL, {AMER}, FORBID, UNSETABLE},
    /*PartOrTot*/ {"Total", BOOL, {TOTAL}, FORBID, UNSETABLE},
}
```

```

    /*ContOrDisc*/    {"Continuous", BOOL, {CONT}, FORBID, UN
        SETABLE},
};

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 = &maximum;

        (pt->MinOrElse).Val.V_PADE = MAXIMUM;
        (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_DATE = 0.
0;
        (pt->PathDep.Val.V_NUMFUNC_2)->Par[1].Val.V_DATE = 0.
0;
        (pt->PathDep.Val.V_NUMFUNC_2)->Par[2].Val.V_PDOUBLE =
0.0;
        (pt->PathDep.Val.V_NUMFUNC_2)->Par[3].Val.V_PDOUBLE =
100.0;
        (pt->PathDep.Val.V_NUMFUNC_2)->Par[4].Val.V_PDOUBLE =
100.0;

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

    }

    return OK;
}

MAKEOPT(LookBackPutFloatingAmer);

```

References