

[Help](#)

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#include "lim.h"

static NumFunc_1 put=
{
    Put,
    {"Strike",PDOUBLE,100,ALLOW},{" " ,END,0,FORB
ID}},
    CHK_call
};

static NumFunc_1 rebate=
{
    Const,
    {"Rebate",PDOUBLE,100,ALLOW},{" " ,END,0,FORB
ID}},
    CHK_digit
};

static NumFunc_1 limit=
{
    ConstLim,
    {
        {"StartingDate",DATE,0,IRRELEVANT},
        {"FinalDate",DATE,0,IRRELEVANT},
        {"Frequency",PDOUBLE,0,IRRELEVANT},
        {"Limit",PDOUBLE,90,ALLOW},
        {" " ,END,0,FORBID}
    },
    CHK_digit
};

static TYPEOPT PutUpInAmer=
{
    /*PayOff*/      {"Payoff",NUMFUNC_1,0,FORBID}
    ,
    /*Rebate*/      {"Rebate",NUMFUNC_1,0,FORBID}
    ,
    /*OutOrIn*/     {"In",BOOL,IN,FORBID},
    /*DownOrUp*/    {"Up",BOOL,UP,FORBID},
    /*Parisian*/    {"Parisian",BOOL,1

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    ,FORBID},
    /*RebNo*/          {"Rebate",BOOL,REBATE,FORBID}
    ,
    /*EuOrAm*/          {"Amer",BOOL,AMER,FORBID},
    /*PartOrTot*/       {"Total",BOOL,TOTAL,FORBID},
    /*ContOrDisc*/      {"Cont",BOOL,CONT,FORBID},
    /*ConstLim*/        {"ConstLim",BOOL,CONSTLIM,ALLOW},
    /*Limit*/           {"Limit",NUMFUNC_1,0,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=&put;
        pt->Rebate.Val.V_NUMFUNC_1=&rebate;
        pt->Limit.Val.V_NUMFUNC_1=&limit;

        (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.
V_PDOUBLE=100.0;
        (pt->Rebate.Val.V_NUMFUNC_1)->Par[0].Val.
V_PDOUBLE=10.0;

        (pt->OutOrIn).Val.V_BOOL=IN;
        (pt->DownOrUp).Val.V_BOOL=UP;
        (pt->Parisian).Val.V_BOOL=WRONG;
        (pt->RebOrNo).Val.V_BOOL=REBATE;
        (pt->EuOrAm).Val.V_BOOL=AMER;
        (pt->PartOrTot).Val.V_BOOL=TOTAL;
        (pt->ContOrDisc).Val.V_BOOL=CONT;
        (pt->ConstLim).Val.V_BOOL=CONSTLIM;

        (pt->Limit.Val.V_NUMFUNC_1)->Par[3].Val.
V_PDOUBLE=110.0;

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

    first=0;
}

return OK;
}

MAKEOPT(PutUpInAmer);
```

References