

[Help](#)

```
#include "pad.h"
```

```
static NumFunc_2 put=
{
    Put_OverSpot2, /*(K-Minimum)+*/
    {"Strike",PDOUBLE,100,ALLOW},{ " ",END,0,FORBID}},
    CHK_call
};
```

```
static NumFunc_2 minimum=
{
    Minimum,
    {
        {"StartingDate",DATE,0,IRRELEVANT},
        {"FinalDate",DATE,0,IRRELEVANT},
        {"Frequency",PDOUBLE,0,IRRELEVANT},
        {"InitialValue",PDOUBLE,100,IRRELEVANT},
        {"Minimum",PDOUBLE,100,ALLOW},
        {" ",END,0,FORBID}
    },
    CHK_call
};
```

```
TYPEOPT LookBackPutFixedEuro=
{
    /*PayOff*/ {"Payoff",NUMFUNC_2,0,FORBID}
    ,
    /*MinOrElse*/ {"Minimum",PADE,MINIMUM,ALLOW},
    /*EuOrAm*/ {"Euro",BOOL,EURO,FORBID},
    /*PartOrTot*/ {"Total",BOOL,TOTAL,FORBID},
    /*ContOrDisc*/ {"Continuous",BOOL,CONT,FORBID},
    /*PathDep*/ {"PathDep",NUMFUNC_2,0,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_2=&put;
        pt->PathDep.Val.V_NUMFUNC_2=&minimum;

        (pt->PayOff.Val.V_NUMFUNC_2)->Par[0].Val.
V_PDOUBLE=100.0;

        (pt->MinOrElse).Val.V_PADE=MINIMUM;
        (pt->EuOrAm).Val.V_BOOL=EURO;
        (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;

        first=0;
    }

    return OK;
}

MAKEOPT(LookBackPutFixedEuro);

```

References