

[Help](#)

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#include "lim.h"

static NumFunc_1 call=
{
    Call,
    {"Strike",PDOUBLE,100,ALLOW},{ " ",END,0,FORBID}},
    CHK_call
};

static NumFunc_1 rebate=
{
    Const,
    {"Rebate",PDOUBLE,100,ALLOW},{ " ",END,0,FORBID}},
    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 CallDownOutAmer=
{
    /*PayOff*/      {"Payoff",NUMFUNC_1,0,FORBID}
    ,
    /*Rebate*/      {"Rebate",NUMFUNC_1,0,FORBID}
    ,
    /*OutOrIn*/     {"Out",BOOL,OUT,FORBID},
    /*DownOrUp*/    {"Down",BOOL,DOWN,FORBID},
    /*Parisian*/    {"Parisian",BOOL,1,FORBID},

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/*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=&call;
    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=OUT;
    (pt->DownOrUp).Val.V_BOOL=DOWN;
    (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=90.0;

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

    first=0;
}

return OK;
}

MAKEOPT(CallDownOutAmer);
```

References