

[Help](#)

```

#include "pad.h"

static NumFunc_2 call=
{
    Call_OverSpot2, /* (Maximum-K)+*/
    {"Strike",PDOUBLE,100,ALLOW},{ " ",END,0,FORBID}},
    CHK_call
};

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

static TYPEOPT LookBackCallFixedAmer=
{
    /*PayOff*/      {"Payoff",NUMFUNC_2,0,FORBID}
    ,
    /*MinOrElse*/   {"Maximum",PADE,MAXIMUM,ALLOW},
    /*EuOrAm*/      {"Amer",BOOL,AMER,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=&call;
        pt->PathDep.Val.V_NUMFUNC_2=&maximum;

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

        (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;

        first=0;
    }

    return OK;
}

MAKEOPT(LookBackCallFixedAmer);

```

References