

[Help](#)

```

#include "pad.h"

static NumFunc_2 put=
{
    Put_StrikeSpot2, /*(Maximum-Spot)*/
    {" ",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 LookBackPutFloatingEuro=
{
    /*PayOff*/ {"Payoff",NUMFUNC_2,0,FORBID}
    ,
    /*MinOrElse*/ {"Maximum",PADE,MAXIMUM,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=&maximum;

(pt->MinOrElse).Val.V_PADE=MAXIMUM;
(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(LookBackPutFloatingEuro);
```

References