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#include "doublim.h"

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

static NumFunc_1 const_Re=
{
    Const,
    {"Const Rebate",DOUBLE,100,ALLOW}, {" " ,
    END,0,FORBID}},
    CHK_ok
};

static NumFunc_1 const_Low=
{
    Const,
    {"Lower Limit",PDOUBLE,100,ALLOW}, {" " ",
    END,0,FORBID}},
    CHK_call
};

static NumFunc_1 const_Up=
{
    Const,
    {"Upper Limit",PDOUBLE,100,ALLOW}, {" " ",
    END,0,FORBID}},
    CHK_call
};

static TYPEOPT DoublePutOutEuro=
{
    /*PayOff*/          {"PayOff",NUMFUNC_1,0,FO
    RBID},
    /*Rebate*/          {"Const Rebate",NUMFUNC_1
    ,0,FORBID},
```

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/*LowerLimit*/      {"Lower Limit",NUMFUNC_1,
0,FORBID},
/*UpperLimit*/      {"Upper Limit",NUMFUNC_1,
0,FORBID},
/*OutOrIn*/          {"Out",BOOL,OUT,FORBID},
/*Parisian*/          {"Parisian",BO
OL,1,FORBID},
/*RebNo*/            {"Rebate",BOOL,REBATE,FORBID
},
/*EuOrAm*/            {"Euro",BOOL,EURO,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=&const_Re;
    pt->LowerLimit.Val.V_NUMFUNC_1=&const_Low
;
    pt->UpperLimit.Val.V_NUMFUNC_1=&const_Up;

    (pt->EuOrAm).Val.V_BOOL=EURO;
    (pt->OutOrIn).Val.V_BOOL=OUT;
    (pt->RebOrNo).Val.V_BOOL=NOREBATE;
    (pt->Maturity).Val.V_DATE=1.0;

    (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.
V_PDOUBLE=100.0;
    (pt->Rebate.Val.V_NUMFUNC_1)->Par[0].Val.
V_PDOUBLE=0.0;
    (pt->LowerLimit.Val.V_NUMFUNC_1)->Par[0].
Val.V_PDOUBLE=90.0;
    (pt->UpperLimit.Val.V_NUMFUNC_1)->Par[0].
Val.V_PDOUBLE=110.0;

    first=0;

```

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    }  
    if((pt->Rebate.Val.V_NUMFUNC_1)->Par[0].Val  
.V_PDOUBLE>0.0)  
    (pt->RebOrNo).Val.V_BOOL=REBATE;  
    return OK;  
}
```

```
MAKEOPT(DoublePutOutEuro);
```

References