

[Help](#)

```
#include "
href../../mod/cir1d/cir1d_pad/cir1d_pad_h_src.pdfpad.h"

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

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

static TYPEOPT LookBackCallFixedEuro =
{
    /*Maturity*/      {"Maturity", DATE, {0}, ALLOW, SETABLE},
    /*PayOff*/        {"Payoff", NUMFUNC_2, {0}, FORBID, SETABLE},
    /*PathDep*/       {"PathDep", NUMFUNC_2, {0}, FORBID, SETABLE},

    /*MinOrElse*/     {"Maximum", PADE, {MAXIMUM}, FORBID, UNSETABLE},
    /*EuOrAm*/        {"Euro", BOOL, {EURO}, FORBID, UNSETABLE},
    /*PartOrTot*/     {"Total", BOOL, {TOTAL}, FORBID, UNSETABLE},
    /*ContOrDisc*/    {"Continuous", BOOL, {CONT}, FORBID, UNSETABLE},
};

static int OPT(Init)(Option *opt, Model *mod)
{
```

```

TYPEOPT *pt = (TYPEOPT *) (opt->TypeOpt);

if (opt->init == 0)
{
    opt->init = 1;
    opt->nvar = 7;
    opt->nvar_setable = 3;

    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 = 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;

}

return OK;
}

MAKEOPT(LookBackCallFixedEuro);

```