```
   Help
#include "lim.h"

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

static NumFunc_1 rebate=
  {
    Const,
    {{"Rebate",PDOUBLE,{100},ALLOW,SETABLE},{" ",PREMIA_NUL
    LTYPE,{0},FORBID,SETABLE}},
    CHK_digit
  };

static NumFunc_1 limit=
  {
    ConstLim,
    {
      {"StartingDate",DATE,{0},IRRELEVANT,UNSETABLE},
      {"FinalDate",DATE,{0},IRRELEVANT,UNSETABLE},
      {"Frequency",PDOUBLE,{0},IRRELEVANT,UNSETABLE},
      {"Limit",PDOUBLE,{90},ALLOW,SETABLE},
      {" ",PREMIA_NULLTYPE,{0},FORBID,SETABLE}
    },
    CHK_digit
  };

static TYPEOPT PutUpOutEuro=
  {
    /*Maturity*/    {"Maturity",DATE,{0},ALLOW,SETABLE},
    /*Limit*/       {"Limit",NUMFUNC_1,{0},FORBID,SETABLE},
    /*PayOff*/      {"Payoff",NUMFUNC_1,{0},FORBID,SETABLE}
    ,
    /*Rebate*/      {"Rebate",NUMFUNC_1,{0},FORBID,SETABLE}
    ,
```

```
   /*OutOrIn*/      {"Out",BOOL,{OUT},FORBID,UNSETABLE},
   /*DownOrUp*/     {"Up",BOOL,{UP},FORBID,UNSETABLE},
   /*Parisian*/     {"Parisian",BOOL,{1},FORBID,UNSETABLE},
   /*RebNo*/        {"Rebate",BOOL,{REBATE},FORBID,UNSETA
BLE},
   /*EuOrAm*/       {"Euro",BOOL,{EURO},FORBID,UNSETABLE},
   /*PartOrTot*/    {"Total",BOOL,{TOTAL},FORBID,UNSETABLE}
,
   /*ContOrDisc*/   {"Cont",BOOL,{CONT},FORBID,UNSETABLE},
   /*ConstLim*/     {"ConstLim",BOOL,{CONSTLIM},ALLOW,UNSE
TABLE},


 };

static int OPT(Init)(Option *opt,Model *mod)
{
  TYPEOPT* pt=(  TYPEOPT*)(opt->TypeOpt);
  if ( opt->init == 0)
    {
      opt->init = 1;
      opt->nvar = 12;
      opt->nvar_setable = 4;

      pt->PayOff.Val.V_NUMFUNC_1=&put;
      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=10
0.0;
      (pt->Rebate.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE=10
.0;


      (pt->OutOrIn).Val.V_BOOL=OUT;
      (pt->DownOrUp).Val.V_BOOL=UP;
      (pt->Parisian).Val.V_BOOL=WRONG;
      (pt->RebOrNo).Val.V_BOOL=REBATE;
      (pt->EuOrAm).Val.V_BOOL=EURO;
      (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=110
  .0;

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

    /* test for setability */
    if ((pt->RebOrNo).Val.V_BOOL==REBATE)
 pt->Rebate.Vsetable=SETABLE;
    else
 pt->Rebate.Vsetable=UNSETABLE;


  }

 return OK;
}

MAKEOPT(PutUpOutEuro);
```

References