

[Help](#)

```
#include "pad.h"

static NumFunc_2 call =
{
    Call_OverSpot2,
    {"Strike", PDOUBLE, {100}, FORBID, UNSETABLE}, {" ",
        PREMIA_NULLTYPE, {0}, FORBID, SETABLE}},
    CHK_call
};

static NumFunc_2 cliquet =
{
    Asian,
    {
        {"Fg", PDOUBLE, {0}, ALLOW, SETABLE},
        {"Cg", PDOUBLE, {0}, ALLOW, SETABLE},
        {"F1", PDOUBLE, {0}, ALLOW, SETABLE},
        {"C1", PDOUBLE, {100}, ALLOW, SETABLE},
        {" ", PREMIA_NULLTYPE, {0}, FORBID, SETABLE}
    },
    CHK_call
};

static TYPEOPT Cliquet =
{
    {"Maturity(in years)", PINT, {0}, ALLOW, SETABLE}, /*Maturity*/

    /*PayOff*/ {"Payoff", NUMFUNC_2, {0}, FORBID, UNSETABLE},
    /*PathDep*/ {"PathDep", NUMFUNC_2, {0}, FORBID, SETABLE},

    /*MinOrElse*/ {"Average", PADE, {AVERAGE}, ALLOW, UNSETABLE},
    /*EuOrAm*/ {"Euro", BOOL, {EURO}, FORBID, UNSETABLE},
    /*PartOrTot*/ {"Total", BOOL, {TOTAL}, FORBID, UNSETABLE},
}
```

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/*ContOrDisc*/    {"Continuous", BOOL, {CONT}, FORBID, UN
    SETABLE},

};

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 = 2;

        pt->PayOff.Val.V_NUMFUNC_2 = &call;
        pt->PathDep.Val.V_NUMFUNC_2 = &cliquet;

        (pt->PayOff.Val.V_NUMFUNC_2)->Par[0].Val.V_PDOUBLE =
0.;
        (pt->PathDep.Val.V_NUMFUNC_2)->Par[0].Val.V_DATE = 0.
16;
        (pt->PathDep.Val.V_NUMFUNC_2)->Par[1].Val.V_DATE = 10
00.;
        (pt->PathDep.Val.V_NUMFUNC_2)->Par[2].Val.V_PDOUBLE =
0.0;
        (pt->PathDep.Val.V_NUMFUNC_2)->Par[3].Val.V_PDOUBLE =
0.08;

        (pt->Maturity).Val.V_PINT = 5;

        (pt->MinOrElse).Val.V_PADE = AVERAGE;
        (pt->EuOrAm).Val.V_BOOL = EURO;
        (pt->PartOrTot).Val.V_BOOL = TOTAL;
        (pt->ContOrDisc).Val.V_BOOL = CONT;

        opt->HelpFilenameHint = "Cliquet";
    }
}

```

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    return OK;  
}  
  
MAKEOPT(Cliquet);
```

References