

[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},      /*Matu
    rity*/

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

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

```

};

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=1000
.;
        (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";

    }
    return OK;
}

```

MAKEOPT([Cliquet](#));

References