

[Help](#)

```
#include "
href../../mod/doublehes1d/doublehes1d_vol/doublehes1d_vol_h_src.pdfvol.h"

static NumFunc_1 volatilityindex =
{
    Put,
    {" ", PREMIA_NULLTYPE, {0}, FORBID, SETABLE}},
    CHK_call
};

static TYPEOPT VolatilityIndex =
{
    /*PayOff*/      {"Payoff", NUMFUNC_1, {0}, FORBID, UNSETABLE},
    /*Maturity*/    {"Maturity", DATE, {0}, ALLOW, SETABLE},
    /*Variance Budget*/ {"Variance Budget", PDOUBLE, {0}, FORBID, UNSETABLE},

    /*EuOrAm*/      {"Euro", BOOL, {EURO}, FORBID, UNSETABLE}
};

static int OPT(Init)(Option *opt, Model *mod)
{
    TYPEOPT *pt = (TYPEOPT *) (opt->TypeOpt);

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->nvar = 4;
        opt->nvar_setable = 1;

        pt->PayOff.Val.V_NUMFUNC_1 = &volatilityindex;

        (pt->EuOrAm).Val.V_BOOL = EURO;
        (pt->Maturity).Val.V_DATE = 0.095186453576;

    }

    return OK;
}
```

```
MAKEOPT(VolatilityIndex);
```