Help

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

static NumFunc_1 callvolatility =
{
  Call,
  {{"Strike in volatilty terms", PDOUBLE, {100}, ALLOW, SETABLE}, {" ", PREMIA_N
  CHK_call
};

static TYPEOPT CallVolatilityEuro =
{
  /*PayOff*/      {"Payoff", NUMFUNC_1, {0}, FORBID, SETABLE},
  /*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 = 2;

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

      (pt->EuOrAm).Val.V_BOOL = EURO;
      (pt->Maturity).Val.V_DATE = 1.0;
      (pt->VarianceBudget).Val.V_PDOUBLE = 0.0625;

      (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE = 10.0;
    }

  return OK;
```

```
}

MAKEOPT(CallVolatilityEuro);
```