

```

Help
//////////VAR and CTE//////////
#include "stdr.h"

static NumFunc_1 varisk=
{
    Digit,
    {"Strike",PDOUBLE,{100},ALLOW,SETABLE},
    {"Alpha",PDOUBLE,{10},ALLOW,SETABLE},
    {" ",PREMIA_NULLTYPE,{0},FORBID,SETABLE}
},
CHK_digit
};

static TYPEOPT VaRisk=
{
    /*PayOff*/ {"Payoff",NUMFUNC_1,{0},FORBID,SETABLE},
    /*Maturity*/ {"Maturity",DATE,{0},ALLOW,SETABLE},
};

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

    if (opt->init == 0 )
    {
        opt->init = 1;
        opt->nvar = 2;
        opt->nvar_setable = 2;

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

        (pt->Maturity).Val.V_DATE=1.0;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE=10
0.0;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[1].Val.V_RGDOUBLE=0
.05;

    }

    return OK;
}

```

}

MAKEOPT(VaRisk);

References