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```
/*
 * CVA
 */
#include "
href../../mod/merhes1d_default/merhes1d_default_stdr/merhes1d_default_stdr_h_src

static NumFunc_1 call =
{
    Call,
    {"Strike", PDOUBLE, {100}, ALLOW, SETABLE}, {" ", PREMIA_NULLTYPE, {0}, FORBI
    CHK_call
};

static TYPEOPT CVA =
{
    {"Maturity", DATE, {0}, ALLOW, SETABLE},
    {"Alpha", PDOUBLE, {100}, IRRELEVANT, SETABLE},
    {"Number of Creditors", PINT, {100}, IRRELEVANT, UNSETABLE} ,
    {"Constant Probability of Default", RGDOUBLE, {10}, IRRELEVANT, UNSETABLE},
    /*PayOff*/      {"Payoff", NUMFUNC_1, {0}, IRRELEVANT, UNSETABLE},
    /*EurOrAmer*/   {"Euro", BOOL, {EURO}, IRRELEVANT, UNSETABLE},
};

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

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->nvar = 6;
        opt->nvar_setable = 1;

        pt->PayOff.Val.V_NUMFUNC_1 = &call;
        (pt->Maturity).Val.V_DATE = 1.0;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE = 100.;
    }
}
```

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