

[Help](#)

```
//////////CREDIT VAR and CTE//////////
#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 CreditVaRisk =
{
    {"Maturity", DATE, {0}, IRRELEVANT, UNSETABLE},
    {"Confidence Level", RGDOUBLE, {100}, ALLOW, SETABLE},
    {"Number of Borrowers", PINT, {100}, ALLOW, SETABLE},
    {"Constant Probability of Default", RGDOUBLE, {10}, ALLOW, SETABLE},
    /*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 = 3;

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

        opt->HelpFilenameHint = "credit_varisk";
        (pt->NumberOfCreditors).Val.V_PINT = 100;
        (pt->ConstantProbabilityofDefault).Val.V_RGDOUBLE = 0.0021;
        (pt->Alpha).Val.V_RGDOUBLE = 0.999;
    }
}
```

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