Help

```
////////////////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 VaRisk =
{
  {"Maturity", DATE, {0}, ALLOW, SETABLE},
  {"Alpha", PDOUBLE, {100}, ALLOW, 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 = 2;

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

  return OK;
}
```

```
MAKEOPT(VaRisk);
```