

[Help](#)

```
#include "stdc.h"
```

```
static TYPEOPT CreditDefaultSwap =
{
    /*Maturity*/          {"Maturity", DATE, {0}, ALLOW, SETA
        BLE},
    /* Payment Period in Month */ {"Nb of Payments", PINT
        , {0}, ALLOW, SETABLE},
    /* Recovery */ {"Recovery", PDOUBLE, {0}, ALLOW, SETABLE}
    ,
};
```

```
static int OPT(Init)(Option *opt, Model *mod)
{
```

```
    TYPEOPT *pt = (TYPEOPT *) (opt->TypeOpt);
```

```
    if (opt->init == 0)
    {
```

```
        opt->init = 1;
        opt->HelpFilenameHint = "cds";
        opt->nvar = 3;
        opt->nvar_setable = 3;
```

```
        (pt->Maturity).Val.V_DATE = 5.0;
        (pt->NbPayment).Val.V_PINT = 4;
        (pt->Recovery).Val.V_PDOUBLE = 0.4;
```

```
        /* the following variables are set interactively */
        pt->Maturity.Vsetable = SETABLE;
        pt->Recovery.Vsetable = SETABLE;
        pt->NbPayment.Vsetable = SETABLE;
```

```
    }
```

```
    return OK;
```

```
}
```

```
MAKEOPT(CreditDefaultSwap);
```

References