

[Help](#)

```
#include "merhes1d_vol.h"

int MOD_OPT(ChkMix)(Option *Opt,Model *Mod)
{
    TYPEOPT* ptOpt=( TYPEOPT*)(Opt->TypeOpt);
    TYPEMOD* ptMod=( TYPEMOD*)(Mod->TypeModel);
    int status=OK;

    if ((ptOpt->Maturity.Val.V_DATE)<=(ptMod->T.Val.V_DATE))
    {
        Fprintf(TOSCREENANDFILE,"Current date greater than
        maturity!\n");
        status+=1;
    };

    return status;
}

extern PricingMethod MET(AP_MERHES_REALVAR);
extern PricingMethod MET(CF_MERHES_VARIANCESWAP);
extern PricingMethod MET(AP_MERHES_VOLATILITYSWAP);

PricingMethod* MOD_OPT(methods)[]={
    &MET(AP_MERHES_REALVAR),
    &MET(CF_MERHES_VARIANCESWAP),
    &MET(AP_MERHES_VOLATILITYSWAP),
    NULL
};

DynamicTest* MOD_OPT(tests)[]={
    NULL
};

Pricing MOD_OPT(pricing)={
    ID_MOD_OPT,
    MOD_OPT(methods),
    MOD_OPT(tests),
    MOD_OPT(ChkMix)
};
```

References