

## Help

```
#include "lmm1d_cgmy_std.h"

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

    if ((strcmp(Opt->Name,"PayerSwaption")==0)|| (strcmp(Opt->
        Name,"ReceiverSwaption")==0))
        if((ptOpt->BMaturity.Val.V_DATE)<=(ptOpt->OMaturity.
            Val.V_DATE))
        {
            Fprintf(TOSCREENANDFILE,"Option maturity greater than
                Bond maturity!{n}");
            status+=1;
        }

    return status;
}

extern PricingMethod MET(MC_LMM1d_CGMY_SWAPTION);
extern PricingMethod MET(MC_LOGLEVY_SWAPTION);

PricingMethod* MOD_OPT(methods) []={

    &MET(MC_LMM1d_CGMY_SWAPTION),
    &MET(MC_LOGLEVY_SWAPTION),

    NULL
};

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

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

};

## References