

[Help](#)

```
#include "
href../../mod/merhes1d/merhes1d_vol/merhes1d_vol_h_src.pdfmerhes1d_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)  
};
```