

[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, "ReceiverS
        if ((ptOpt->BMaturity.Val.V_DATE) <= (ptOpt->OMaturity.Val.V_DATE))
        {
            Fprintf(TOSCREENANDFILE, "Option maturity greater than Bond maturity!\n 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)
};
```