

[Help](#)

```

#include "nonpar1d_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_NONPAR_VARIANCESWAP);
extern PricingMethod MET(AP_NONPAR_VOLATILITYSWAP);
extern PricingMethod MET(AP_NONPAR_VOLATILITYSWAP1);
extern PricingMethod MET(AP_NONPAR_VOLATILITYINDEX);
//extern PricingMethod MET(AP_NONPAR_REALVAROPTIONS);

PricingMethod *MOD_OPT(methods)[] =
{
    &MET(AP_NONPAR_VARIANCESWAP),
    &MET(AP_NONPAR_VOLATILITYSWAP),
    &MET(AP_NONPAR_VOLATILITYSWAP1),
    &MET(AP_NONPAR_VOLATILITYINDEX),
    //&MET(AP_NONPAR_REALVAROPTIONS),
    NULL
};

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

Pricing MOD_OPT(pricing) =

```

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