

[Help](#)

```

#include "hes1d_vol.h"

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

    if ((strcmp(Opt->Name, "VarianceSwap") == 0) || (strcmp(Opt->Name, "Volatility") == 0))
    {
        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_HES_VS_ZHOU);
extern PricingMethod MET(AP_HES_REALVAR);
extern PricingMethod MET(AP_HES_VARIANCESWAP);
extern PricingMethod MET(CF_HES_VARIANCESWAP);
extern PricingMethod MET(AP_HESCHIARELLA_VARIANCESWAP);
extern PricingMethod MET(AP_HES_VOLATILITYSWAP);
extern PricingMethod MET(AP_HES_VOLATILITYSWAP2);
extern PricingMethod MET(MC_Timer);

PricingMethod *MOD_OPT(methods) [] =
{
    &MET(AP_HES_VS_ZHOU),
    &MET(AP_HES_REALVAR),
    &MET(CF_HES_VARIANCESWAP),
    &MET(AP_HESCHIARELLA_VARIANCESWAP),
    &MET(AP_HES_VARIANCESWAP),
    &MET(AP_HES_VOLATILITYSWAP),
    &MET(AP_HES_VOLATILITYSWAP2),
    &MET(MC_Timer),
    NULL
};

```

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

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