

[Help](#)

```
#include "schwartztrolle_stdg.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, "CallFuture") == 0) || (strcmp(Opt->Name, "PutFuture")
        if ((ptOpt->FutureMaturity.Val.V_DATE) < (ptOpt->Maturity.Val.V_DATE))
        {
            Fprintf(TOSCREENANDFILE, "Forward maturity greater than Option aturity!\n
            status += 1;
        }

    return status;
}

extern PricingMethod MET(AP_SCHWARTZTROLLE);
PricingMethod *MOD_OPT(methods) [] =
{
    &MET(AP_SCHWARTZTROLLE),
    NULL
};

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

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