

## [Help](#)

```
#include "
href../../../../mod/bs1d/bs1d_std/bs1d_std_h_src.pdfbs1d_std.h"
#include "pnl/pnl_finance.h"

int CALC(CF_Put)(void *Opt, void *Mod, PricingMethod *Met)
{
    TYPEOPT *ptOpt = (TYPEOPT *)Opt;
    TYPEMOD *ptMod = (TYPEMOD *)Mod;
    double r, divid;

    r = log(1. + ptMod->R.Val.V_DOUBLE / 100.);
    divid = log(1. + ptMod->Divid.Val.V_DOUBLE / 100.);

    return pnl_cf_put_bs(ptMod->S0.Val.V_PDOUBLE,
                        (ptOpt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE, pt
                        &(Met->Res[0].Val.V_DOUBLE), &(Met->Res[1].Val.V_DOUBLE))
}

static int CHK_OPT(CF_Put)(void *Opt, void *Mod)
{
    return strcmp(((Option *)Opt)->Name, "PutEuro");
}

static int MET(Init)(PricingMethod *Met, Option *Opt)
{
    if (Met->init == 0)
    {
        Met->init = 1;
    }

    return OK;
}

PricingMethod MET(CF_Put) =
{
    "CF_Put",
    {" ", PREMIA_NULLTYPE, {0}, FORBID}},
    CALC(CF_Put),
```

```
{{"Price", DOUBLE, {100}, FORBID}, {"Delta", DOUBLE, {100}, FORBID} , {" " , PR  
CHK_OPT(CF_Put),  
CHK_ok,  
MET(Init)  
} ;
```