Help

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

int CALC(CF_Call)(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_call_bs(ptMod->S0.Val.V_PDOUBLE, (ptOpt->PayOff.Val.V_NUMFUNC_1)
                        ptOpt->Maturity.Val.V_DATE - ptMod->T.Val.V_DATE, r, div
                        &(Met->Res[0].Val.V_DOUBLE), &(Met->Res[1].Val.V_DOUBLE)
}


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

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

  return OK;
}

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

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