```c
    Help
#include   "bs1d_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)->Par[0].Val.V_PDOUBLE,
            ptOpt->Maturity.Val.V_DATE-ptMod->T.Val.V_DA
    TE,r,divid,ptMod->Sigma.Val.V_PDOUBLE,
            &(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},FORB
    ID} ,{" ",PREMIA_NULLTYPE,{0},FORBID}},
  CHK_OPT(CF_Call),
  CHK_ok,
  MET(Init)
} ;
```

References