

Help

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#include "bs1d_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,ptOpt->Maturity.Val.V_DATE-ptMod->T.Val.V_DATE,r,
        divid,ptMod->Sigma.Val.V_PDOUBLE,
        &(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},FORB  
ID} ,{" ",PREMIA_NULLTYPE,{0},FORBID}}},  
CHK_OPT(CF_Put),  
CHK_ok,  
MET(Init)  
} ;
```

References