

[Help](#)

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#include "hullwhite1dgeneralized_std.h"

#include "math/read_market_zc/InitialYieldCurve.h"
#include "hullwhite1dgeneralized_volcalibration.h"

#if defined(PremiaCurrentVersion) && PremiaCurrentVersion < (2010+2) //The "#els
int CALC(CF_ZCCallBondEuroHW1DG)(void *Opt, void *Mod, PricingMethod *Met)
{
    return AVAILABLE_IN_FULL_PREMIA;
}
static int CHK_OPT(CF_ZCCallBondEuroHW1DG)(void *Opt, void *Mod)
{
    return NONACTIVE;
}
#else

/*Call Option*/
static int cf_zbc1d(double flat_flag, double a, int CapletCurve, double flat_yie
{
    double strike;

    ModelHW1dG HW1dG_Parameters;
    ZCMarketData ZCMarket;
    MktATMCapletVolData MktATMCapletVol;

    /* Flag to decide to read or not ZC bond datas in "initialyields.dat" */
    /* If P(0,T) not read then P(0,T)=exp(-r0*T) */
    if (flat_flag == 0)
    {
        ZCMarket.FlatOrMarket = 0;
        ZCMarket.Rate = flat_yield;
    }

    else
    {
        ZCMarket.FlatOrMarket = 1;
        ZCMarket.filename = curve;
        ReadMarketData(&ZCMarket);
    }
}
```

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        if (S > GET(ZCMarket.tm, ZCMarket.Nvalue - 1))
        {
            printf("\ nError : time bigger than the last time value entered in ini
            exit(EXIT_FAILURE);
        }
    }

    ReadCapletMarketData(&MktATMCapletVol, CapletCurve);

    hwldg_calibrate_volatility(&HWldG_Parameters, &ZCMarket, &MktATMCapletVol, a);

    strike = p->Par[0].Val.V_DOUBLE;
    /*Price*/
    *price = hwldg_zc_call_price(&ZCMarket, &HWldG_Parameters, strike, T, S);

    DeleteZCMarketData(&ZCMarket);
    DeleteMktATMCapletVolData(&MktATMCapletVol);
    DeletModelHWldG(&HWldG_Parameters);

    return OK;
}

int CALC(CF_ZCCallBondEuroHWldG)(void *Opt, void *Mod, PricingMethod *Met)
{
    TYPEOPT *ptOpt = (TYPEOPT *)Opt;
    TYPEMOD *ptMod = (TYPEMOD *)Mod;

    return cf_zbcld(ptMod->flat_flag.Val.V_INT,
                    ptMod->a.Val.V_DOUBLE,
                    ptMod->CapletCurve.Val.V_ENUM.value,
                    MOD(GetYield)(ptMod),
                    MOD(GetCurve)(ptMod),
                    ptOpt->OMaturity.Val.V_DATE - ptMod->T.Val.V_DATE,
                    ptOpt->BMaturity.Val.V_DATE - ptMod->T.Val.V_DATE,
                    ptOpt->PayOff.Val.V_NUMFUNC_1,
                    &(Met->Res[0].Val.V_DOUBLE));
}

static int CHK_OPT(CF_ZCCallBondEuroHWldG)(void *Opt, void *Mod)
{

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    return strcmp(((Option *)Opt)->Name, "ZeroCouponCallBondEuro");
}
#endif //PremiaCurrentVersion

```

```

static int MET(Init)(PricingMethod *Met, Option *Opt)
{
    if (Met->init == 0)
    {
        Met->HelpFilenameHint = "cf_hullwhite1dgeneralized_zbcalleuro";
        Met->init = 1;
    }
}

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    return OK;
}

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PricingMethod MET(CF_ZCCallBondEuroHW1DG) =
{
    "CF_HullWhite1dG_ZBCallEuro",
    {{" ", PREMIA_NULLTYPE, {0}, FORBID}},
    CALC(CF_ZCCallBondEuroHW1DG),
    {{"Price", DOUBLE, {100}, FORBID}, {" ", PREMIA_NULLTYPE, {0}, FORBID}},
    CHK_OPT(CF_ZCCallBondEuroHW1DG),
    CHK_ok,
    MET(Init)
} ;

```