

[Help](#)

```
#if defined(PremiaCurrentVersion) && PremiaCurrentVersion < (2007+2) //The "#els
#else

#include"lmm_header.h"

int mallocSwaption(Swaption **ptSwpt , double swaptionMat , double swapMat , dou
{
    Swaption *pt;
    pt = (Swaption *)malloc(sizeof(Swaption));

    pt->swaptionMaturity = swaptionMat;
    pt->swapMaturity = swapMat;
    pt->strike = K;
    pt->price = priceVal;
    pt->tenor = tenor;
    pt->numberOfDates = (int)(pt->swapMaturity / tenor);

    *ptSwpt = pt;
    return (1);
}

void freeSwaption(Swaption **ptSwpt)
{
    free(*ptSwpt);
    *ptSwpt = NULL;
}

int printSwaption(Swaption *pt)
{
    printf("swaption maturity %f\ n", pt->swaptionMaturity);
    printf("swap maturity %f\ n", pt->swapMaturity);
    printf("price %f\ n", pt->price);
    printf("swaption strike %f\ n", pt->strike);
    printf("\ n");

    return (1);
}
```

```
}
```

```
////////////////////////////////////
```

```
int mallocCaplet(Caplet **ptCplt , double Mat , double priceVal , double K)  
{
```

```
    Caplet *pt;  
    pt = (Caplet *)malloc(sizeof(Caplet));
```

```
    pt->maturity = Mat;  
    pt->strike = K;  
    pt->price = priceVal;
```

```
    *ptCplt = pt;  
    return (1);
```

```
}
```

```
void freeCaplet(Caplet **ptCplt)
```

```
{  
    free(*ptCplt);  
    *ptCplt = NULL;  
}
```

```
int printCaplet(Caplet *pt)
```

```
{  
  
    printf("option maturity %f\ n", pt->maturity);  
    printf("price %f\ n", pt->price);  
    printf("strike %f\ n", pt->strike);  
    printf("\ n");
```

```
    return (1);
```

```
}
```

```
#endif //PremiaCurrentVersion
```