

[Help](#)

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

```
#include"
href../../../../common/math/lmm/lmm_header_h_src.pdf lmm_header.h"
```

```
int mallocZeroBond(ZeroBond **ptZb , int numOfMat, double tenorVal)
{
    int i;
    ZeroBond *pt;
    pt = (ZeroBond *)malloc(sizeof(ZeroBond));

    pt->numberOfMaturities = numOfMat;
    pt->tenor = tenorVal;
    pt->value = (double *)malloc(sizeof(double) * pt->numberOfMaturities);
    for (i = 0; i < pt->numberOfMaturities; i++)
    {
        pt->value[i] = 0.0;
    }

    *ptZb = pt;
    return (1);
}
```

```
int freeZeroBond(ZeroBond **ptZb)
{
    ZeroBond *pt;

    pt = (*ptZb);
    *ptZb = NULL;
    free(pt->value);

    return (1);
}
```

```
int printZeroBond(ZeroBond *ptZb)
{
```

```

int i;

for (i = 0; i < ptZb->numberOfMaturities; i++)
{
    printf("maturity %lf value %lf \ n", (i + 1)*ptZb->tenor , ptZb->value[i])
}

printf("\ n");

return (1);
}

#endif //PremiaCurrentVersion

```