Help

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

#include"
href../../../common/math/lmm/lmm_header_h_src.pdflmm_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
```