

FaceValueAccrualClaim(3)

QuantLib

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NAME

FaceValueAccrualClaim – **Claim** on the notional of a reference security, including accrual.

SYNOPSIS

```
#include <ql/instruments/claim.hpp>
```

Inherits **Claim**.

Public Member Functions

FaceValueAccrualClaim (const boost::shared_ptr< **Bond** > &referenceSecurity)

Real amount (const **Date** &d, **Real** notional, **Real** recoveryRate) const

Additional Inherited Members**Detailed Description**

Claim on the notional of a reference security, including accrual.

Author

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