NAME

SwapIndex − base class for swap-rate indexes

SYNOPSIS

```
#include <ql/indexes/swapindex.hpp>
```

Inherits **InterestRateIndex**.

Inherited by **ChfLiborSwapIsdaFix**, **EuriborSwapIfrFix**, **EuriborSwapIsdaFixA**, **EuriborSwapIsdaFixB**, **EurLiborSwapIfrFix**, **EurLiborSwapIsdaFixA**, **EurLiborSwapIsdaFixB**, **GbpLiborSwapIsdaFix**, **JpyLiborSwapIsdaFixAm**, **JpyLiborSwapIsdaFixPm**, **OvernightIndexedSwapIndex**, **UsdLiborSwapIsdaFixAm**, and **UsdLiborSwapIsdaFixPm**.

Public Member Functions

SwapIndex (const std::string &familyName, const **Period** &tenor, **Natural** settlementDays, **Currency** currency, const **Calendar** &**fixingCalendar**, const **Period** &fixedLegTenor, **BusinessDayConvention** fixedLegConvention, const **DayCounter** &fixedLegDayCounter, const boost::shared_ptr< **IborIndex** > &iborIndex)

SwapIndex (const std::string &familyName, const **Period** &tenor, **Natural** settlementDays, **Currency** currency, const **Calendar** &**fixingCalendar**, const **Period** &fixedLegTenor, **BusinessDayConvention** fixedLegConvention, const **DayCounter** &fixedLegDayCounter, const boost::shared_ptr< **IborIndex** > &iborIndex, const **Handle**< **YieldTermStructure** > &discountingTermStructure)

InterestRateIndex interface

Date maturityDate (const **Date** &valueDate) const

Inspectors

Period fixedLegTenor () const
BusinessDayConvention fixedLegConvention () const
boost::shared_ptr< **IborIndex** > **iborIndex** () const
Handle< **YieldTermStructure** > **forwardingTermStructure** () const
Handle< **YieldTermStructure** > **discountingTermStructure** () const
bool **exogenousDiscount** () const
boost::shared_ptr< **VanillaSwap** > **underlyingSwap** (const **Date** &fixingDate) const

Other methods

virtual boost::shared_ptr< **SwapIndex** > **clone** (const **Handle**< **YieldTermStructure** > &forwarding) const
returns a copy of itself linked to a different forwarding curve
virtual boost::shared_ptr< **SwapIndex** > **clone** (const **Handle**< **YieldTermStructure** > &forwarding, const **Handle**< **YieldTermStructure** > &discounting) const
returns a copy of itself linked to different curves
virtual boost::shared_ptr< **SwapIndex** > **clone** (const **Period** &tenor) const
returns a copy of itself with different tenor

Protected Member Functions

Rate forecastFixing (const **Date** &fixingDate) const
It can be overridden to implement particular conventions.

Protected Attributes

Period tenor_
boost::shared_ptr< **IborIndex** > **iborIndex_**
Period fixedLegTenor_
BusinessDayConvention fixedLegConvention_
bool **exogenousDiscount_**
Handle< **YieldTermStructure** > **discount_**
boost::shared_ptr< **VanillaSwap** > **lastSwap_**
Date lastFixingDate_

Additional Inherited Members

Detailed Description

base class for swap-rate indexes

Member Function Documentation

boost::shared_ptr<VanillaSwap> underlyingSwap (const Date & fixingDate) const

Warning

Relinking the term structure underlying the index will not have effect on the returned swap.

Author

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