

SwapIndex(3)

QuantLib

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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

Generated automatically by Doxygen for QuantLib from the source code.

