

EnergyFuture(3)

QuantLib

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NAME

EnergyFuture – Energy future.

SYNOPSIS

```
#include <ql/experimental/commodities/energyfuture.hpp>
```

Inherits **EnergyCommodity**.**Public Member Functions**

EnergyFuture (**Integer** buySell, const **Quantity** &quantity, const CommodityUnitCost &tradePrice,
 const boost::shared_ptr< **CommodityIndex** > &index, const **CommodityType**
 &commodityType, const boost::shared_ptr< SecondaryCosts > &secondaryCosts)

bool **isExpired** () const

returns whether the instrument might have value greater than zero.

Quantity **quantity** () const

const CommodityUnitCost & **tradePrice** () const

const boost::shared_ptr< **CommodityIndex** > **index** () const

Protected Member Functions

void **performCalculations** () const

Protected Attributes

Integer buySell_

Quantity quantity_

CommodityUnitCost **tradePrice**_

boost::shared_ptr< **CommodityIndex** > **index**_

Additional Inherited Members**Detailed Description**

Energy future.

Member Function Documentation

void performCalculations () const [protected], [virtual]

In case a pricing engine is **not** used, this method must be overridden to perform the actual calculations and set any needed results. In case a pricing engine is used, the default implementation can be used.

Reimplemented from **Instrument**.

Author

Generated automatically by Doxygen for QuantLib from the source code.

