



Dual
Target
Forward

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Product

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Details

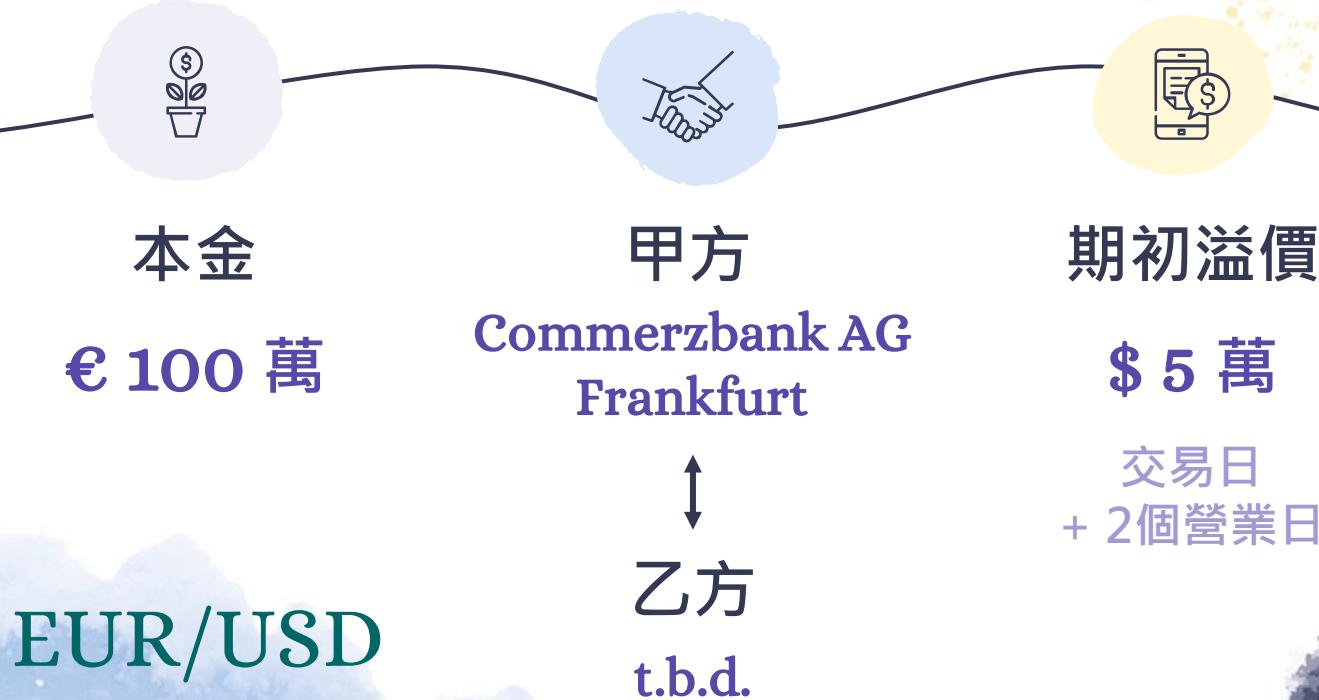
03

Simulation

01

Product

► 就是手上的說明書



交易日

t.b.d.

評價日

每月評價一次
共 12 個月

交割日

評價日
+ 2個營業日

發行日匯率

1.375

USD per EUR

執行匯率

1.335

USD per EUR

Characteristic

Leverage
200%

累積點數

0.1

USD per EUR

累積次數

4

Characteristic

累積點數

0.1

$FX \leq K$

$P(i) = \text{Max}[0, K - FX]$

$FX > K$

$P(i) = 0$

累積次數

4

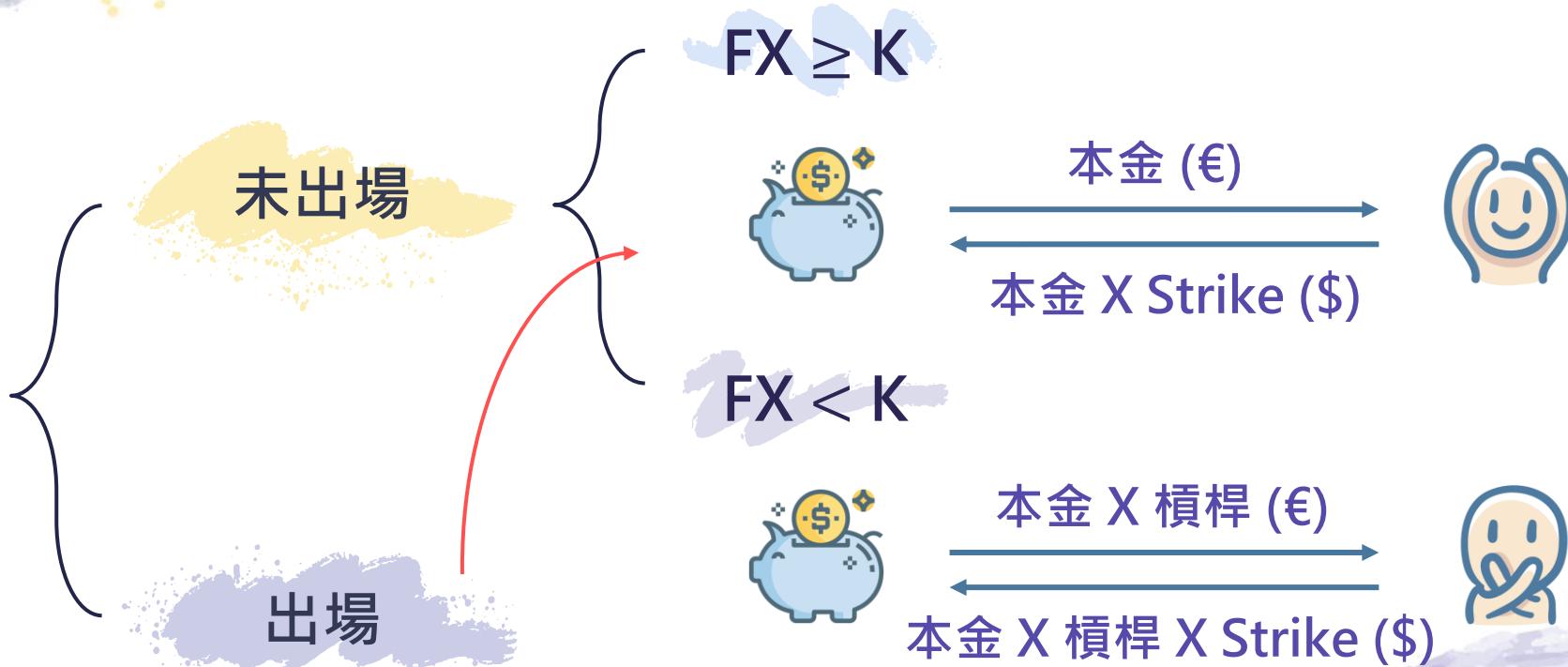
$FX \leq K$

$P(i) = 1$

$FX > K$

$P(i) = 0$

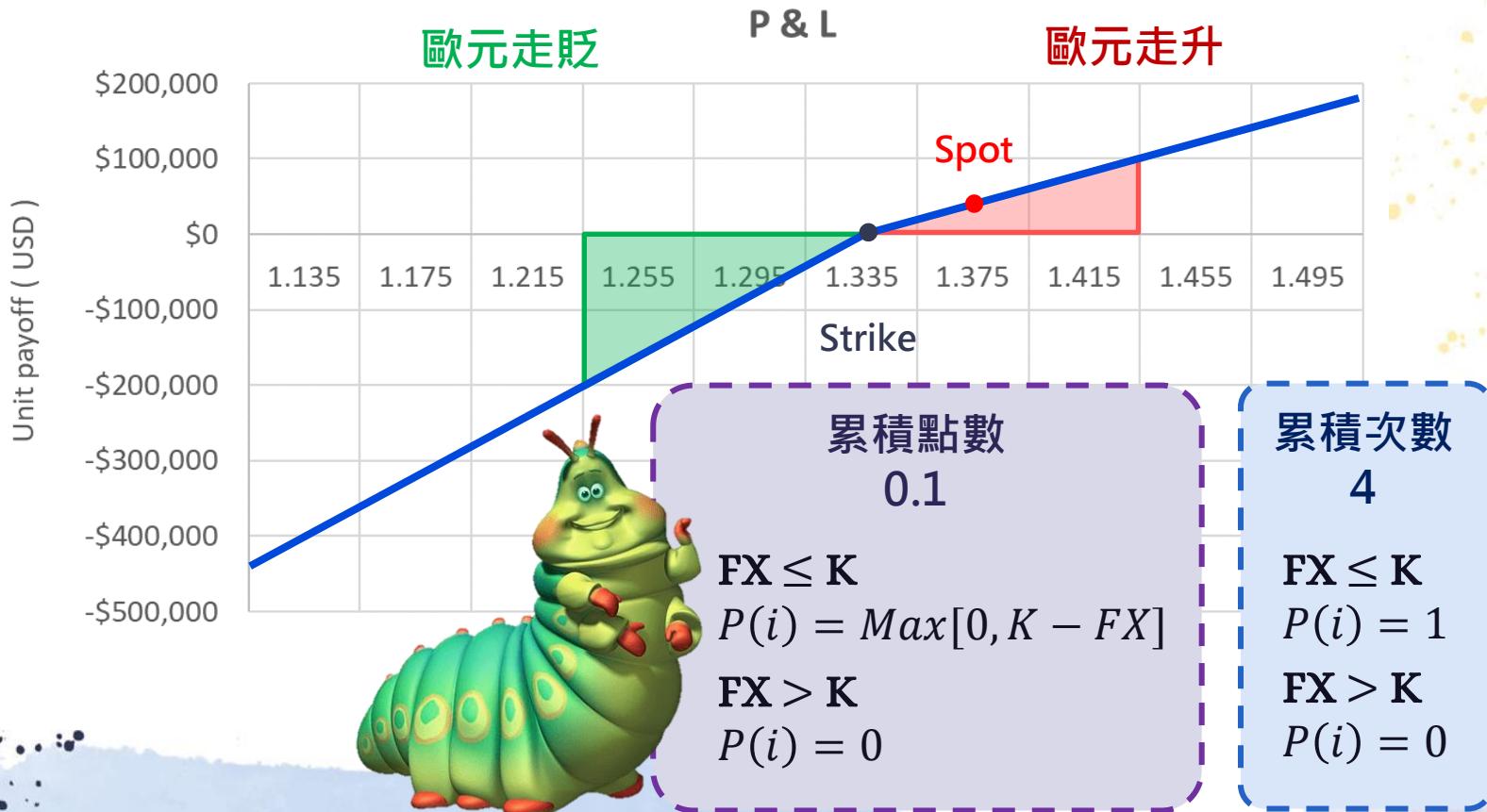
Settlement Amount



02

Details





03

Simulation

Simulation Paths of GBM (Num of Path=100000, n=240)

