外汇类

FX_Digital_Generic

Revision: 1

欧式数值期权，欧式行权，支持本币外币。支持以下模型：Heston, LocalVol, LSV.

交易参数列表（名称、举例、注释）

ValuationDate	18-Jun-19	The date when valuation performs.
BaseCurrency	USD	The base currency name.
Currency	CNY	The currency name.
Direction	Buy	The direction of either Buy or Sell.
CallPut	Call	The option of Call or Put.
ExpiryDate	6-Jan-20	The date of option expiry.
DeliveryDate	8-Jan-20	The date of option delivery.
Strike	6.9099	The forward price at which this contract can execute.
PayoutAmount	1	The amount of payout when trade is exercised in the money.
PayoutCurrency	CNY	The currency of the payout.
ModelType	LocalVol	The name of model to use: either Black, Heston, LocalVol or LSV
MonteCarloPaths	10000	The number of MonteCarlo Paths.
MonteCarloSteps	100	The number of MonteCarlo Steps.
BaseCcyDiscountCurve	CURVE_USD_IMPLIED_USDCNY#BLOOMBERG#MID	Module ID of the base currency discount curve.
DiscountCurve	CURVE_CNY_REPO7D#BLOOMBERG#MID	Module ID of the discount curve.

FxSpot	FXSPOT_USD#BLOOMBERG#MID	Module ID of the fx spot matrix.
Volatility	VOL_USDCNY_OPTIONVOL#BLOOMBERG#MID	Module ID of the volatility. If both 'ImpliedVol' and 'VolatilityID' were given, then 'ImpliedVol' is used and 'VolatilityID' is ignored.

实测案例（交易输入，csv 格式）：

ValuationDate,18-jun-2019

BaseCurrency,USD

Currency,CNY

Direction,Buy

CallPut,Call

ExpiryDate,06-jan-2020

DeliveryDate,08-jan-2020

Strike,6.9099

PayoutAmount,1

PayoutCurrency,CNY

ModelType,LocalVol

MonteCarloPaths,10000

MonteCarloSteps,100

BaseCcyDiscountCurve,CURVE_USD_IMPLIED_USDCNY#BLOOMBERG#MID

DiscountCurve,CURVE_CNY_REPO7D#BLOOMBERG#MID

FxSpot,FXSPOT_USD#BLOOMBERG#MID

Volatility,VOL_USDCNY_OPTIONVOL#BLOOMBERG#MID

实测案例（交易输出，csv 格式）：

```
Gui_Temp_Trade_2
Time calculate: 64.82ms
Spot Date,20-jun-2019
Spot,6.9032
Price(CNY),0.490171015663011
Price(USD),0.0710063471524816l
USD ZeroRate (%),0.0194805958804595l4
CNY ZeroRate (%),0.0259932447417144l4
```