利率类

Swaption_Generic

Revision: 1

普通欧式 Swaption。

注意：参数 FloatLegSpread 对 Swaption 估值没有影响，可忽略。

交易参数列表（名称、举例、注释）

ValuationDate	18-Jun-19	The date when valuation performs.
Notional	10000000	The currency name.
Currency	USD	Contract notional.
OptionStrike	0.01800624	The swaption strike of swap rate.
OptionPosition	LongReceiver	LongReceiver: option holder has right to long a swap that receives the fixed leg. * LongPayer: option holder has right to long a swap that pays the fixed leg. * ShortReceiver: option holder has right to short a swap that receives the fixed leg. * ShortPayer: option holder has right to short a swap that pays the fixed leg.
OptionExpiryDate	18-Jun-20	The expiration date of the option.
OptionNotificationDays	2bd	The lag between option expiry date and swap start date.

SwapStartDate	22-Jun-20	The date when swap starts.
SwapEndDate	22-Jun-25	The date when swap ends.
SwapFixedLegPayFreq	6M	The pay frequency of fixed leg.
SwapFixedLegDayCount	30/360	The day-count basis of fixed leg.
SwapFloatLegResetFreq	3M	The rate reset frequency of float leg.
SwapFloatLegPayFreq	3M	The pay frequency of float leg.
SwapFloatLegDayCount	ACT/360	The day-count basis of float leg.
SwapFloatLegSpread	0	The spread added to float leg rate. Default set to 0 if no spread.
SwapFloatLegIndexCurve	CURVE_USD_LIBOR3M#BLOOMBERG#MID	Module ID of the float leg index curve.
SwapFloatLegIndexFixings	US0003M#BLOOMBERG#1	Module ID of the float leg index fixings. If no fixing data is required, just input {@code null}.
Volatility	Vol_USD_SWAPTION_VCUB_LIBOR3M#BLOOMBERG#MID	Module ID of the volatility.

实测案例（交易输入，csv 格式）：

ValuationDate,18-jun-2019

Notional,10000000

Currency,USD

OptionStrike,0.01800624

OptionPosition,LongReceiver

OptionExpiryDate,18-jun-2020

OptionNotificationDays,2bd

SwapStartDate,22-jun-2020

SwapEndDate,22-jun-2025

SwapFixedLegPayFreq,6M

SwapFixedLegDayCount,30/360

SwapFloatLegResetFreq,3M

SwapFloatLegPayFreq,3M

SwapFloatLegDayCount,ACT/360

SwapFloatLegSpread,0

SwapFloatLegIndexCurve,CURVE_USD_LIBOR3M#BLOOMBERG#MID

SwapFloatLegIndexFixings,US0003M#BLOOMBERG#1

Volatility,Vol_USD_SWAPTION_VCUB_LIBOR3M#BLOOMBERG#MID

实测案例（交易输出，csv 格式）：

Display:

```
Gui_Temp_Trade_1
Time calculate: 80.1ms
NPV (USD),136082.381803738
Premium (USD normalized),1.3608238180373802
ATM Strike,0.0180068056293535
Implied Vol,0.408104240996181
Normal Vol,0.00729778547144719
Delta,-1957.52344479856
Gamma,24.8166778669324
Vega,3288.72886541023
Volga,-3.36030803659572
Theta,-183.584644321251
Swap Start,22-jun-2020
Swap End,22-jun-2025
```