

## 利率/外汇类

### CCBasisSwap\_Generic

#### Revision: 1

跨币种利率互换，两条腿 Leg1 和 Leg2 可以关联任意基准曲线和折现曲线。

支持随意指定 Leg1 和 Leg2 的 Notional, Spread 以及 Pay Frequency。

#### 交易参数列表（名称、举例、注释）

ValuationDate	18-Jun-19	The date when valuation performs.
Currency1	USD	The currency name of leg1.
Currency2	EUR	The currency name of leg2.
Notional1	1000000	The <u>notional</u> of contract leg1. * When contract holder <b>Pay</b> Leg1 and <b>Receive</b> Leg2, give a positive <u>notional</u> . *When contract holder <b>Receive</b> Leg1 and <b>Pay</b> Leg2, give a negative <u>notional</u> . 
Notional2	904428.9888	The <u>notional</u> of contract leg2. * When contract holder <b>Pay</b> Leg1 and <b>Receive</b> Leg2, give a positive <u>notional</u> . *When contract holder <b>Receive</b> Leg1 and <b>Pay</b> Leg2, give a negative <u>notional</u> . 
EffectiveDate	27-Mar-18	The date when swap starts.
MaturityDate	27-Mar-23	The date when swap ends.

Currency1_Spread	0	The spread added to leg1 rate. Default set to 0 if no spread.
Currency1_PayFreq	3M	The pay frequency of leg1.
Currency1_DayCount	ACT/360	The day-count basis of leg1.
Currency2_Spread	-0.0020875	The spread added to leg2 rate. Default set to 0 if no spread.
Currency2_PayFreq	3M	The pay frequency of leg2.
Currency2_DayCount	ACT/360	The day-count basis of leg2.
Currency1_IndexCurve	CURVE_USD_LIBOR3M#BLOOMBERG#MID	Module ID of the leg1 index curve.
Currency2_IndexCurve	CURVE_EUR_EURIBOR6M#BLOOMBERG#MID	Module ID of the leg2 index curve.
Currency1_DiscountCurve	CURVE_USD_LIBOR6M#BLOOMBERG#MID	Module ID of the leg1 discount curve.
Currency2_DiscountCurve	CURVE_EUR_BASIS_USD#BLOOMBERG#MID	Module ID of the leg2 discount curve.
Currency1_IndexFixing	US0003M#BLOOMBERG#1	Module ID of the leg1 index fixings. If no fixing data is required, just input {@code null}.
Currency2_IndexFixing	US0003M#BLOOMBERG#1	Module ID of the leg2 index fixings. If no fixing data is required, just input {@code null}.
FxSpot	FXSPOT_USD#BLOOMBERG#MID	Module ID of FX Spot Matrix.

实测案例（交易输入，csv 格式）：

ValuationDate,18-jun-2019

Currency1,USD

Currency2,EUR  
Notional1,1000000  
Notional2,904428.9888  
EffectiveDate,27-mar-2018  
MaturityDate,27-mar-2023  
Currency1\_Spread,0.0  
Currency1\_PayFreq,3M  
Currency1\_DayCount,ACT/360  
Currency2\_Spread,-0.0020875  
Currency2\_PayFreq,3M  
Currency2\_DayCount,ACT/360  
Currency1\_IndexCurve,CURVE\_USD\_LIBOR3M#BLOOMBERG#MID  
Currency2\_IndexCurve,CURVE\_EUR\_EURIBOR6M#BLOOMBERG#MID  
Currency1\_DiscountCurve,CURVE\_USD\_LIBOR6M#BLOOMBERG#MID  
Currency2\_DiscountCurve,CURVE\_EUR\_BASIS\_USD#BLOOMBERG#MID  
Currency1\_IndexFixing,US0003M#BLOOMBERG#1  
Currency2\_IndexFixing,US0003M#BLOOMBERG#1  
FxSpot,FXSPOT\_USD#BLOOMBERG#MID

实测案例（交易输出， csv 格式）：

1	Gui_Temp_Trade_2					
2	Time calculate: 32.78ms					
3	Leg1 Par Spread (%)	0.00374347179567768				
4	Leg2 Par Spread (%)	-0.00354402939351325				
5	Notional (USD)	1000000.0				
6	Leg1 Accrued (USD)	6014.61805555556				
7	Leg1 Clean Price (USD)	1008537.14062486				
8	Leg1 Dirty Price (USD)	1014551.75868041				
9	Leg2 Accrued (USD)	5601.84503539753				
10	Leg2 Clean Price (USD)	1015003.41924408				
11	Leg2 Dirty Price (USD)	1020605.26427947				
12	Swap Accrued (USD)	412.773020158026				
13	Swap Clean Price (USD)	-6466.27861921579				
14	Swap Dirty Price (USD)	-6053.50559905777				
15	USD_DV01 (USD)	-364.687157697161				
16	EUR_DV01 (USD)	-373.634695439599				
17	Cashflows:					
18	PAY DATE	PV	ACTUAL	FOREIGN PAY DATE	FOREIGN PV	FOREIGN ACTUAL
19	27-mar-2018	0	-1000000	27-mar-2018	0	904428.9888
20	27-jun-2018	0	5856.183333333333	27-jun-2018	0	-4814.01422789675
21	27-sep-2018	0	5972.333333333333	27-sep-2018	0	-4919.06365494587
22	27-dec-2018	0	6018.638888888889	27-dec-2018	0	-4966.18817371647
23	27-mar-2019	0	7054.075	27-mar-2019	0	-5907.91104063936
24	27-jun-2019	6663.53004920708	6666.805555555556	27-jun-2019	-6210.03051114743	-5547.16446464
25	27-sep-2019	6034.27800901696	6067.64904315349	27-sep-2019	1256.13580593885	1120.63433964315
26	27-dec-2019	5205.14712100869	5259.78598326593	27-dec-2019	1290.59371514748	1149.7861435756
27	27-mar-2020	4932.11026247679	5004.61919291695	27-mar-2020	1661.42224050897	1477.43209335456
28	29-jun-2020	4591.10157588208	4676.33761913655	29-jun-2020	1525.88914718295	1354.7669941322
29	28-sep-2020	4201.33183554835	4296.19940696231	28-sep-2020	1717.55067544924	1522.37542538349
30	28-dec-2020	4027.18522990678	4133.58225189886	28-dec-2020	1457.94238876069	1290.10440604624
31	29-mar-2021	4002.05770540248	4123.12810131377	29-mar-2021	1544.3710072959	1364.38757693961
32	28-jun-2021	4104.23343520493	4243.66352810611	28-jun-2021	1550.3210889294	1367.43480467804
33	27-sep-2021	4139.49003576842	4296.29754046751	27-sep-2021	1392.88248473054	1226.66072584224
34	27-dec-2021	4036.61747920463	4205.06204329718	27-dec-2021	1371.43602223859	1206.06629927318
35	28-mar-2022	3932.82218518434	4111.82957444701	28-mar-2022	1349.36630201782	1185.01581780887
36	27-jun-2022	3864.4203599658	4054.79610105717	27-jun-2022	1303.31981331788	1143.04096368607
37	27-sep-2022	4230.31775320569	4455.73332130356	27-sep-2022	1009.6031707967	884.42447709656
38	27-dec-2022	4150.09762931853	4387.69377645154	27-dec-2022	929.170557998563	813.084017751655
39	27-mar-2023	4071.1031177826	4320.08740281153	27-mar-2023	850.050780472996	743.095532188793
40	27-mar-2023	942365.914896331	1000000	27-mar-2023	-1034605.28896911	-904428.9888
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