外汇类

FX_Forward_Generic

Revision: 1

外汇远期，指定到期日、到期汇率和到期时刻 BaseCurrency 的名义本金交易额度，计算价格、Delta、Pips Delta，计算本币利率和外币利率的 DV01，计算本币利率和外币利率对应 FX Forward 期限上的 Zero Rate （Day-Count 使用 30/360 惯例）。

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.
DeliveryDate	8-Jan-20	The date of forward exchange delivery.
ForwardRate	6.9099	The forward price at which this contract can execute.
Notional	1000000	Contract notional. The amount of base currency to trade on the delivery date.
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 term currency discount curve.
FxSpot	FXSPOT_USD#BLOOMBERG#MID	Module ID of the fx spot matrix.

实测案例（交易输入，csv 格式）：

ValuationDate,18-jun-2019

BaseCurrency,USD

Currency,CNY

DeliveryDate,08-jan-2020

ForwardRate,6.9099

Notional,1000000

BaseCcyDiscountCurve,CURVE_USD_IMPLIED_USDCNY#BLOOMBERG#MID

DiscountCurve,CURVE_CNY_REPO7D#BLOOMBERG#MID

FxSpot,FXSPOT_USD#BLOOMBERG#MID

实测案例（交易输出，csv 格式）：

```
Gui_Temp_Trade_30
Time calculate: 8.24ms
Price (USD),17493.0557696391
Price (CNY),2534.050262144962
Spot Rate (CNY),6.9032
Forward Rate (CNY),6.92764747252747
Forward Rate Inversed (USD),0.1443491465126706
Spot Delta (USD),989155.321504743
Forward Delta (USD),1000000.0
Futures Delta (USD),985664.620275532
Spot Delta of one-pips change (USD),682.764460668649
Forward Delta of one-pips change (USD),690.25
Futures Delta of one-pips change (USD),680.355004145186
USD_DV01 (CNY),-377.897007428255
CNY_DV01 (CNY),382.15430381559
USD ZeroRate (%),0.01944450586137147
CNY ZeroRate (%),0.02599042310855792
```