外汇类

FX_Swap_Generic

Revision: 1

外汇掉期，指定 Near Leg 的日期、汇率和 BaseCurrency 的名义本金交易额度，以及 Far Leg 的日期、汇率和 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 Far Leg 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.
NearLegDate	18-Jun-19	The date of near leg forward exchange.
NearLegForwardRate	7	The forward price of near leg
NearLegNotional	1000000	The base currency notional of near leg.
FarLegDate	8-Jan-20	The date of far leg forward exchange.
FarLegForwardRate	7.2	The forward price of far leg
FarLegNotional	1000000	The base currency notional of far leg
BaseCcyDiscountCurve	CURVE_USD_IMPLIED_USDCNY#BLOOMBERG#MID	Module ID of the discount curve.
DiscountCurve	CURVE_CNY_REPO7D#BLOOMBERG#MID	Module ID of the base 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

NearLegDate,18-jun-2019

NearLegForwardRate,7

NearLegNotional,1000000

FarLegDate,08-jan-2020

FarLegForwardRate,7.2

FarLegNotional,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）：

```
Time calculate: 17.69ms
Price (CNY),-170948.250572291
Price (USD),-24763.624199254115
Spot Rate (CNY),6.9032
Market Quoted Forward Rate on Near Leg Date (CNY),6.9025
Market Quoted Forward Rate on Far Leg Date (CNY),6.92764747252747
Spot Delta (USD),-10743.2762470245
Forward Delta (USD),0.0
Futures Delta (USD),-14335.3797244679
Spot Delta of one-pips change (USD),-7.41554642950871
Forward Delta of one-pips change (USD),0.0
Futures Delta of one-pips change (USD),-9.89499585481394
USD_DV01 (CNY),98.5664620278403
CNY_DV01 (CNY),14.9063356928527
USD ZeroRate (%),0.01944450586137147
CNY ZeroRate (%),0.02599042310855792
Cash Flow:,
DATE        FOREIGN PV       FOREIGN ACTUAL DOMESTIC PV       DOMESTIC ACTUAL SWAP PV           SWAP ACTUAL
18-jun-2019 -6902500         -1000000       7000000           7000000         97500.0000000009  97500.0000000009
8-jan-2020  6828337.01541154 1000000        -7096785.26598383 -7200000        -268448.250572292 -272352.52747253
```