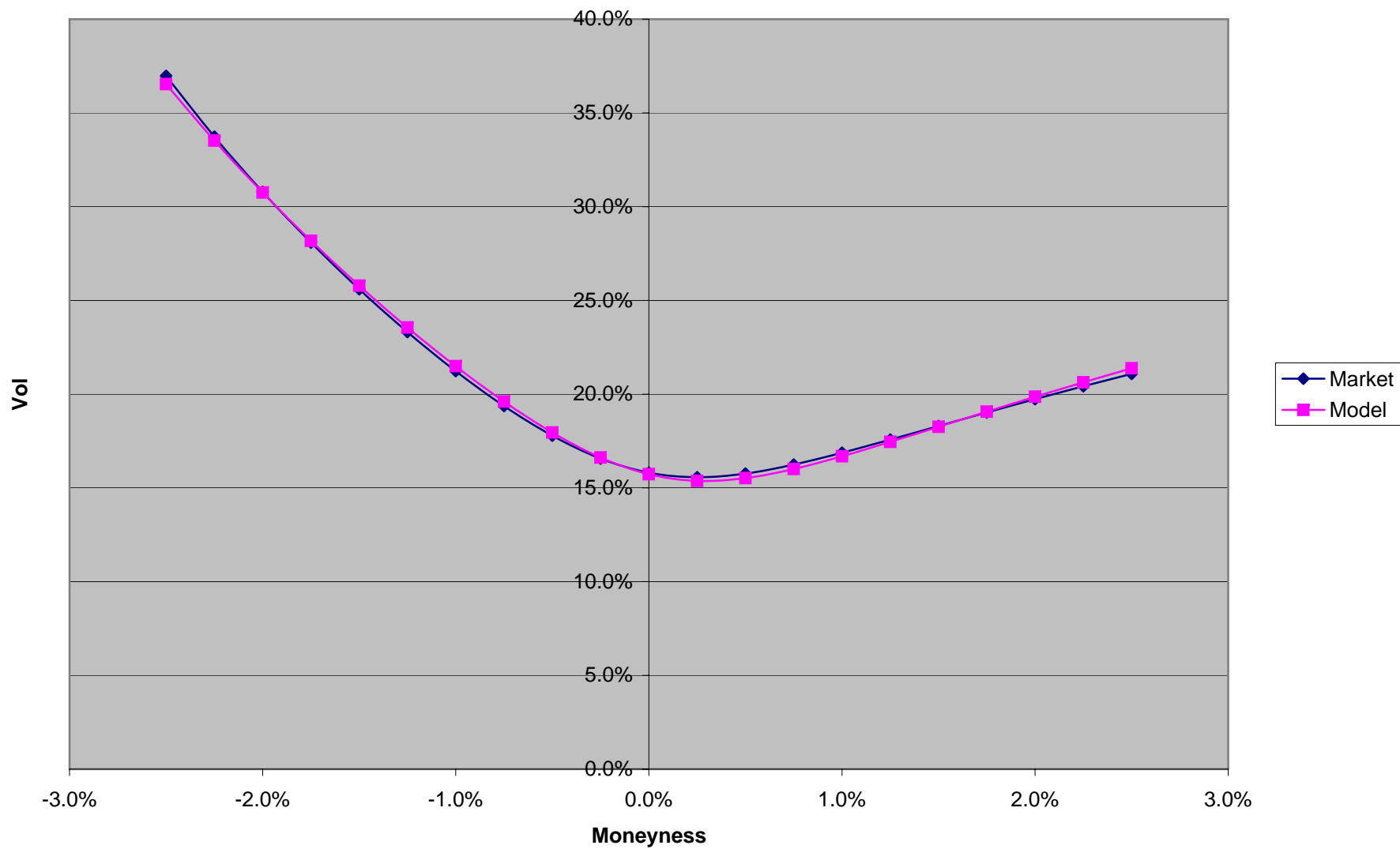
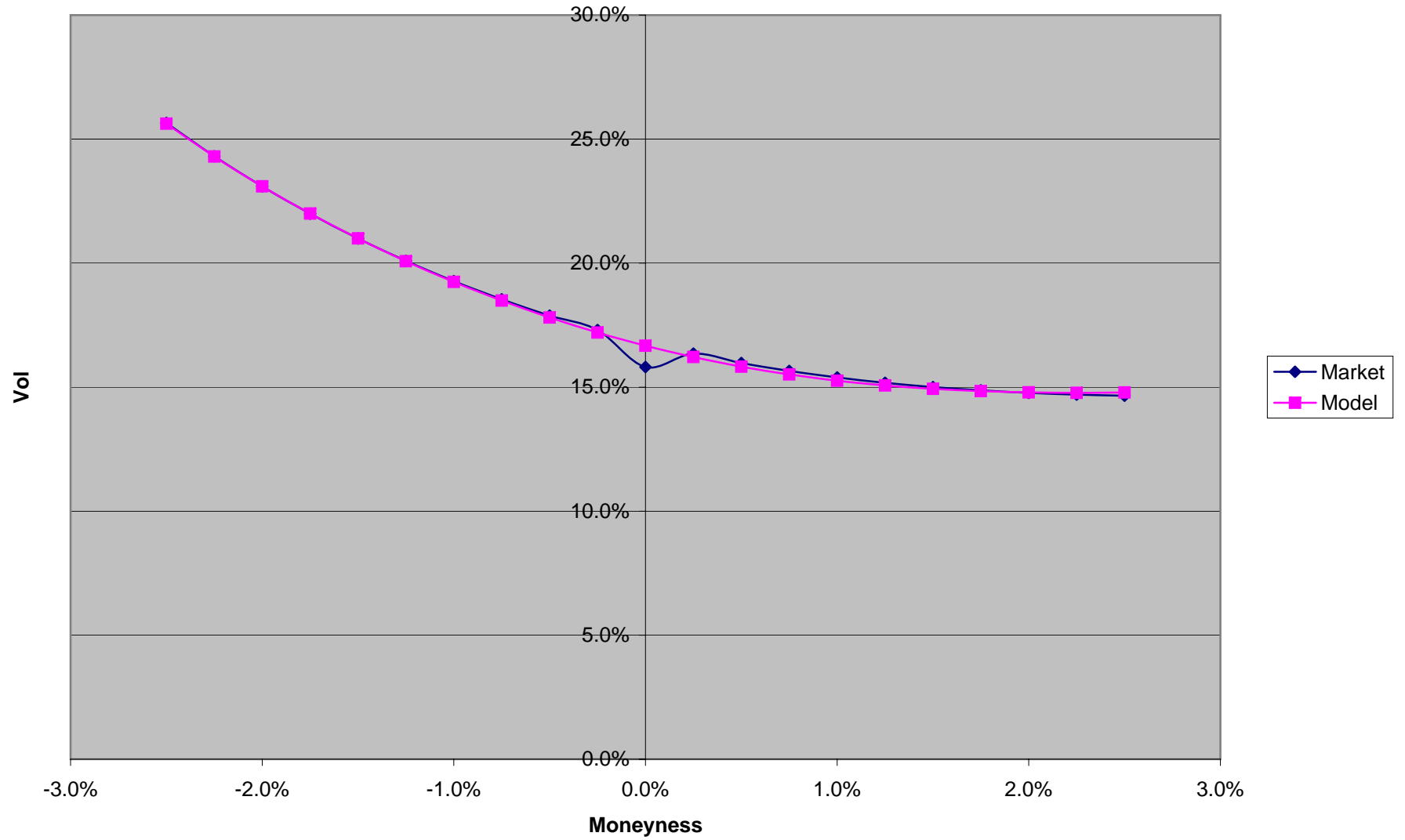


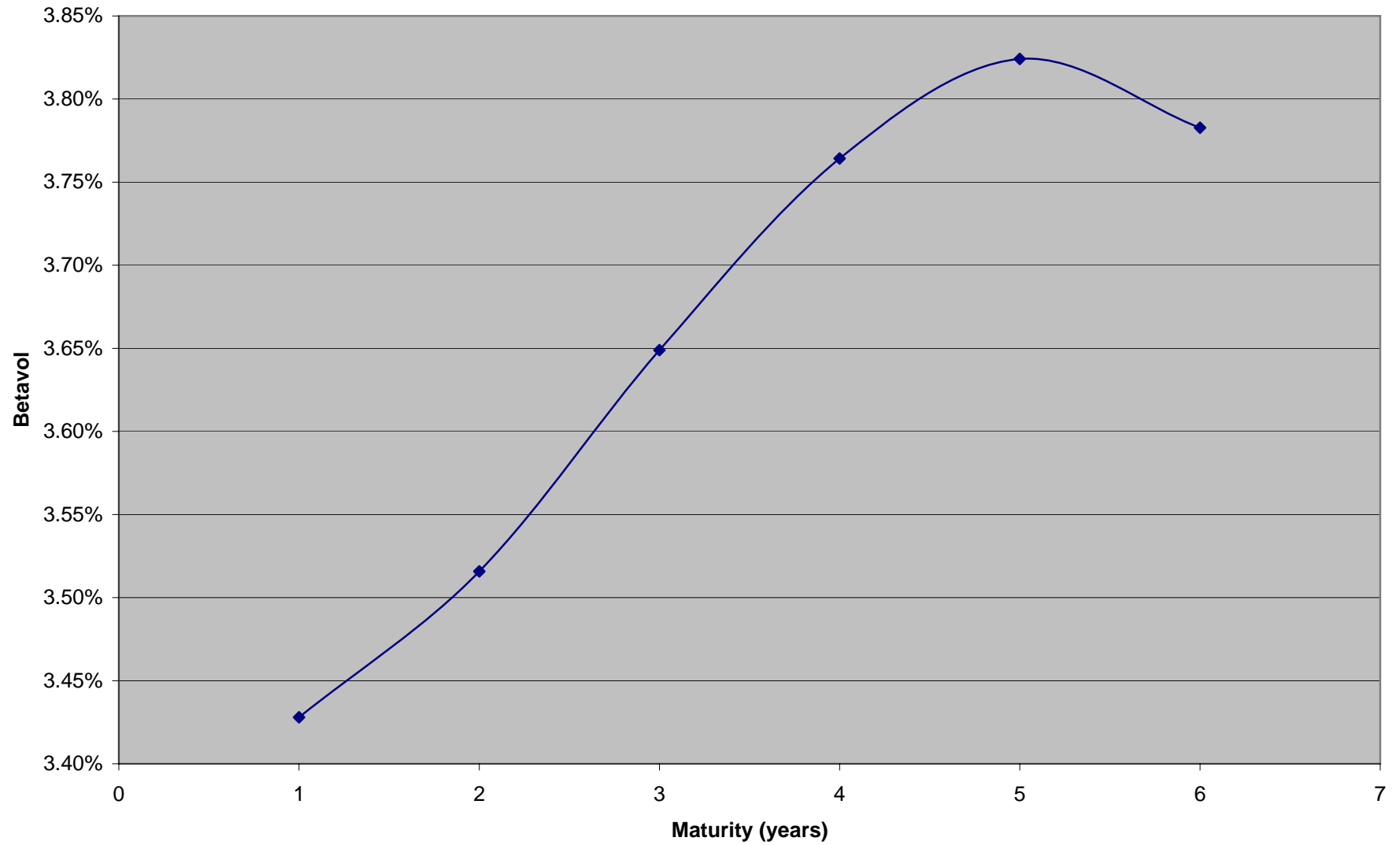
Volatility smile for 3M->5Y swaptions



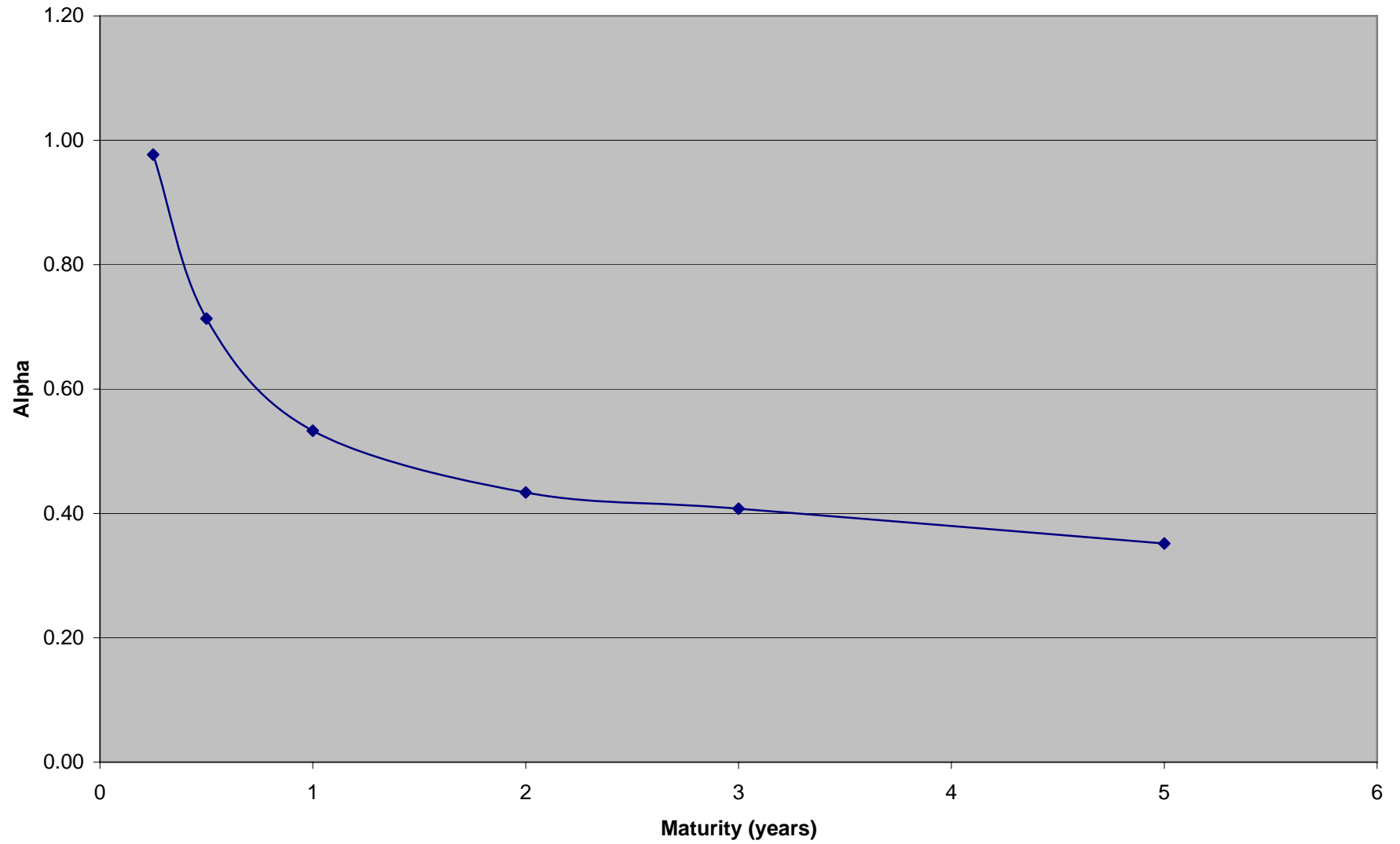
Volatility smile for 5Y->5Y swaptions



Betavol as function of option maturity



Alpha as function of option maturity



Rho as function of option maturity

