

91) Actions ▾		92) Products ▾		93) Views ▾		94) Info ▾		95) Settings ▾		Swap Manager	
Solver (Premium) ▾			Load			Save			Trade ▾		
3) Main		4) Details		5) Curves		6) Cashflow		7) Resets		12) Matrix	
Deal		CMS Swap		Counterparty		SWAP CNTRPARTY ▾		+ Ticker / SWAP		Properties	
CCP		OTC ▾						Trade Date		12/13/2021 ▢	
Swap								CMS		Valuation Settings	
Leg 1:Fixed ▾		Receive ▾		Leg 2:Float ▾		Pay ▾				Curve Date	
Notional		10MM		Notional		10MM				12/13/2021 ▢	
Currency		KRW ▾		Currency		KRW ▾				Valuation	
Effective		0D 12/15/2021 ▢		Effective		0D 12/15/2021 ▢				12/15/2021 ▢	
Maturity		5Y 12/15/2026 ▢		Maturity		5Y 12/15/2026 ▢				Volatility Type	
Coupon		1.847745 %		Index		5Y KWSW05				Normal ▾	
Pay Freq		Quarterly ▾		Spread		0.000 bp				CSA Coll Ccy	
Day Count		ACT/365 ▾		Leverage		1.00000				N/A ▾	
Calc Basis		Money Mkt ▾		Latest Index		1.84049				Conv Adj	
				Reset Freq		Quarterly ▾				Replicate ▾	
				Pay Freq		Quarterly ▾					
				Day Count		ACT/365 ▾					
Market											
Dscnt		57 ▾ M ▾ Onsh. KRW (vs. 91D		Dscnt		57 ▾ M ▾ Onsh. KRW (vs. 91D					
				Fwd		57 ▾ M ▾ Onsh. KRW (vs. 91D					
				Vol		VCUB ▾ M ▾ KRW BVOL Cube ▾					
Valuation Results											
Par Cpn		1.847745		Premium		0.00000		PV01		4,773.47	
Principal		0.00		BP Value		0.00000		DV01		4,811.89	
Accrued		0.00						Gamma (1bp)		1.95	
NPV		0.00						Vega (1bp)		-326.22	
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