

IRChangeStructuredSwap 설명서(visual studio 필요없음)

1. 자신의 엑셀 bit수 확인

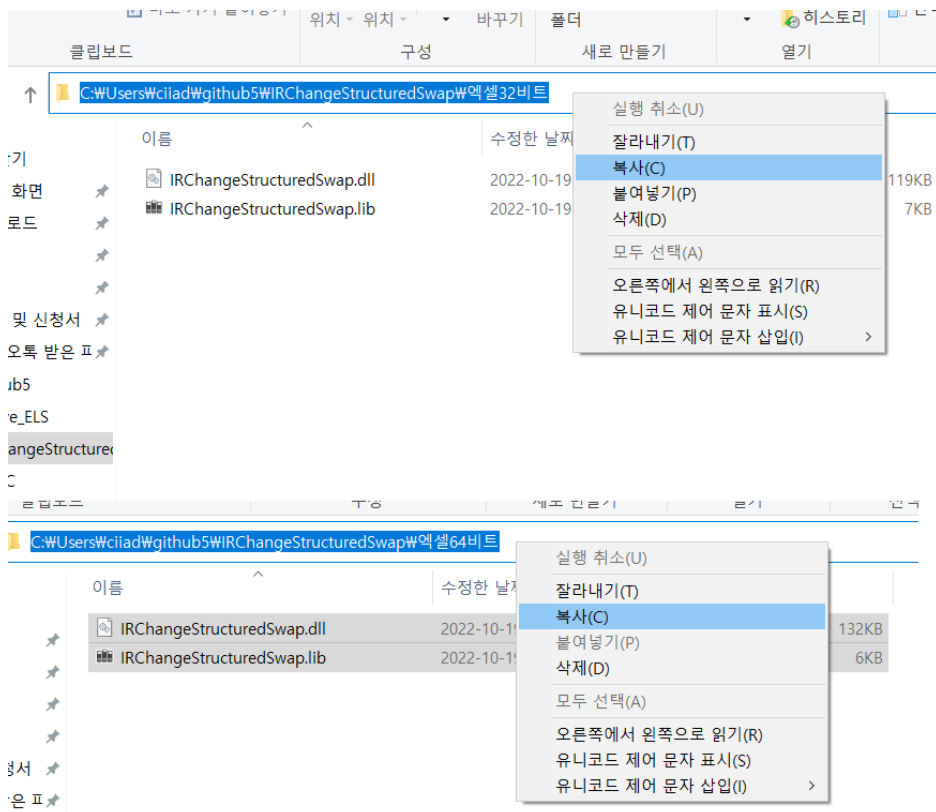
파일>계정>엑셀정보



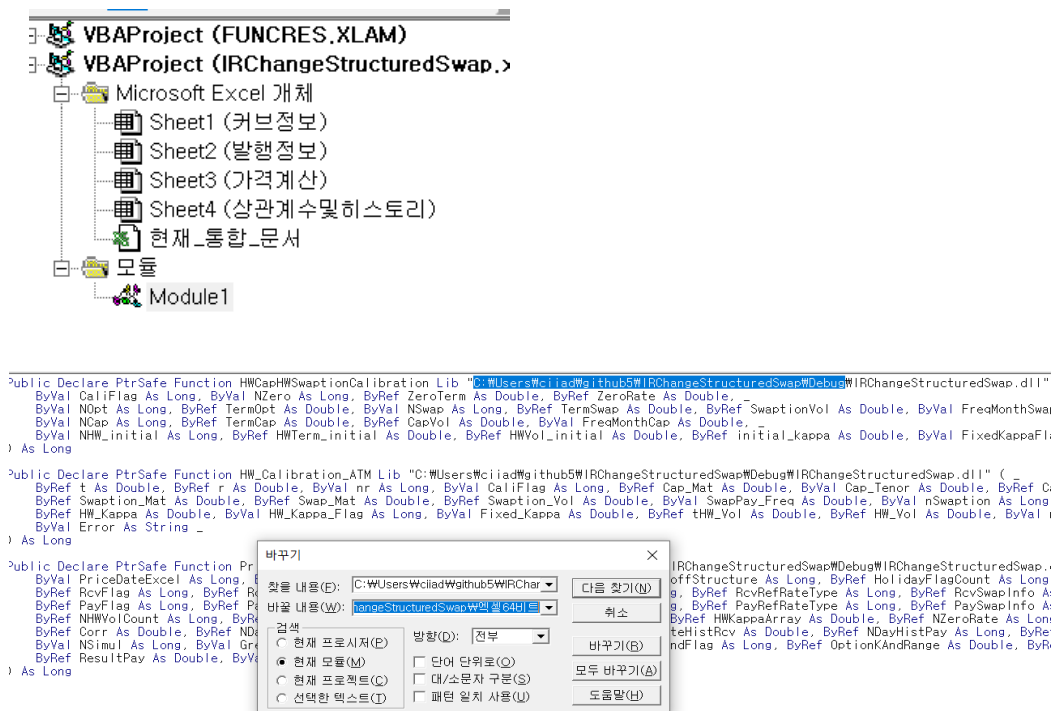
2. Alt + F11로 VBA창 키기

3. VBA 모듈 들어가서 다음 순서에 따라 dll의 디렉토리 바꾸기 (현재 dll이 설치되어있는 디렉토리로 바꾸기)

3-1. 엑셀 비트에 따라 경로 복사



3-2. VBA -> 모듈 들어가서 dll 연결된 디렉토리 변경(모든함수)



4. Hull White 1F Calibration

전제 사용 커브개수		2	
Swaption/Cap Flag		1	
Kappa고정Flag		1	
Kappa고정값		0.01	
빠른 Calibration		levenberg-marquardt Calibration	
Error			
오전 10:120		오전 10:120	
오전 10:120			
		</	

5. 발행정보 입력(각 Leg당 기초자산 3개까지 입력 가능)

가액평가일	2022-10-17	NAFlag	0	NA	10000000000
Receive Info					
레퍼런스금리 개수	1	Fixed/Floating Flag	1	AccrualFlag	0
MaxLoss/y	100%	MaxReturn/y	100%	DailySimulateFlag	1
커브번호	1	RefType = 0 이므로 Ref Swap 금리정보 사용안함			
Reference Rate Type	0				
DayCount	0				
금리결정조건Multiple	1.0				
Power Spread Flag	0				
Range상한	1000.000%	입력필요X			
Range하한	-100.000%				
Payoff조건Multiple	1.0000				
커브개수=1이므로 사용안함					
2		RefType = 0 이므로 Ref Swap 금리정보 사용안함			
0					
0					
1.0					
0					
1000.000%		입력필요X			
-100.000%					
0.0000					
Receive Cashflow Schedule					
ForwardStart	ForwardEnd	기산일	기말일	지급일	
2018-01-09	2018-04-09	2018-01-09	2018-04-09	2018-04-12	
2018-04-09	2018-07-09	2018-04-09	2018-07-09	2018-07-12	
2018-07-09	2018-10-09	2018-07-09	2018-10-09	2018-10-12	
2018-10-09	2019-01-09	2018-10-09	2019-01-09	2019-01-12	
2019-01-09	2019-04-09	2019-01-09	2019-04-09	2019-04-12	
2019-04-09	2019-07-09	2019-04-09	2019-07-09	2019-07-12	
2019-07-09	2019-10-09	2019-07-09	2019-10-09	2019-10-12	
2019-10-09	2020-01-09	2019-10-09	2020-01-09	2020-01-12	
2020-01-09	2020-04-09	2020-01-09	2020-04-09	2020-04-12	
2020-04-09	2020-07-09	2020-04-09	2020-07-09	2020-07-12	
2020-07-09	2020-10-09	2020-07-09	2020-10-09	2020-10-12	
2020-10-09	2021-01-09	2020-10-09	2021-01-09	2021-01-12	
2021-01-09	2021-04-09	2021-01-09	2021-04-09	2021-04-12	
2021-04-09	2021-07-09	2021-04-09	2021-07-09	2021-07-12	

6. 기초금리 히스토리 또는 커브간 상관계수 입력

커브 상관계수					Receive 레퍼런스 금리 히스토리										Pay 레퍼런스 금리 히스			
	커브1	커브2	커브3	커브4	Date1	커브1	Date2	커브2	Date3	커브3					Date1	커브1	Date2	
커브1	1	0	0	0	2022-10-09	0.03050	2022-10-09	0.03914	#####	0.01100					2022-10-09	0.03914	#####	
커브2		1	0	0	2022-10-10	0.03050	2022-10-10	0.03914	#####	0.01100					2022-10-10	0.03914	#####	
커브3			1	0	2022-10-11	0.03050	2022-10-11	0.03914	#####	0.01100					2022-10-11	0.03914	#####	
커브4				1	2022-10-12	0.03050	2022-10-12	0.03914	#####	0.01100					2022-10-12	0.03914	#####	
					2022-10-13	0.03050	2022-10-13	0.03914	#####	0.01100					2022-10-13	0.03914	#####	
					2022-10-14	0.03050	2022-10-14	0.03914	#####	0.01100					2022-10-14	0.03914	#####	
					2022-10-15	0.03050	2022-10-15	0.03914	#####	0.01100					2022-10-15	0.03914	#####	
					2022-10-16	0.03050	2022-10-16	0.03914	#####	0.01100					2022-10-16	0.03914	#####	
					2022-10-17	0.03050	2022-10-17	0.03914	#####	0.01100					2022-10-17	0.03914	#####	
					2022-10-18	0.03050	2022-10-18	0.03914	#####	0.01100					2022-10-18	0.03914	#####	
					2022-10-19	0.03050	2022-10-19	0.03914	#####	0.01100					2022-10-19	0.03914	#####	
					2022-10-20	0.03050	2022-10-20	0.03914	#####	0.01100					2022-10-20	0.03914	#####	
					2022-10-21	0.03050	2022-10-21	0.03914	#####	0.01100					2022-10-21	0.03914	#####	

7. 가격 계산

시뮬레이션개수		10000	Rev Leg	2,013,010,029	오전 12:50:43	Error											
GreekFlag		0		Pay Leg			2,370,865,858										
				Price			68,365,802										
가격계산		1		OptionPrice			426,221,631										
Receive												Pay					
지급일	금리1	금리2	금리3	E(Accrual수)	E(지급쿠폰)	E(IP)	지급일	금리1	금리2	금리3	Accrual수	E(지급쿠폰)	E(IP)				
2023-01-12	3.050%				76876712.3288	0.9924258	2023-01-12	3.914%				118818630.1370	0.9924258				
2023-04-12	3.343%				82424222.7515	0.9841758	2023-04-12	4.847%				139251902.3472	0.9841758				
2023-07-12	3.538%				88208439.6061	0.9754102	2023-07-12	4.665%				136249170.6345	0.9754102				
2023-10-12	3.744%				94375899.6387	0.9661012	2023-10-12	4.678%				138080790.9904	0.9661012				
2024-01-12	4.372%				110189983.5925	0.9552430	2024-01-12	4.474%				132931170.8998	0.9552430				
2024-04-12	4.799%				119638896.4864	0.9436835	2024-04-12	4.418%				130082080.8894	0.9436835				
2024-07-12	5.190%				129402657.4725	0.9313499	2024-07-12	4.378%				129090384.7692	0.9313499				
2024-10-12	5.576%				140555530.8919	0.9183779	2024-10-12	4.338%				129517396.5025	0.9183779				
2025-01-12	4.387%				110587943.4801	0.9084459	2025-01-12	4.442%				132128087.6142	0.9084459				
2025-04-12	4.282%				105577156.7474	0.8988153	2025-04-12	4.452%				129500956.1646	0.8988153				
2025-07-12	4.296%				107096295.0327	0.8891599	2025-07-12	4.447%				130805303.5998	0.8891599				
2025-10-12	4.297%				108310384.9142	0.8794472	2025-10-12	4.448%				132289215.8117	0.8794472				
2026-01-12	4.572%				115230186.5648	0.8692308	2026-01-12	4.161%				125041969.8577	0.8692308				
2026-04-12	4.642%				114471485.8758	0.8592578	2026-04-12	4.085%				120450584.5470	0.8592578				