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SIM/NYU The Job of the CFO

interest rates change, than for cash flows which are nearer in time. Figure 33.1 illustrates the present values of six bonds - a 5-year, a 10-year, a 15-year, a 20-year, a 30-year and a 50-year bonds, all with 8% coupons for a range of interest rates.

INTEREST RATE SWAPS - NYU Stern School of Business

Interest Rate Swaps 2 Description of a Swap

- !An interest rate swap is a contract which commits two counterparties to exchange, over

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an agreed period, two streams of interest payments, each calculated using a different interest rate index, but applied to a common notional principal amount. •!A plain vanilla or generic swap is a fixed-for-

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Interest Rate Swaps 3 Basic Swap Cash Flows •
Every six months until maturity, the party who is long the swap receives a fixed rate k , and pays the 6-month rate set 6-months earlier. • In practice, in a LIBOR swap, the floating side pays quarterly, but in class, for ease of illustration, we will assume it

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pays semi-annually.

Interest Rate Swaps - New York University

NYU-Stern-Finance Interest-Rate Swap Example (borrowed from Katerina Simons, New England Economic Review, 1989) 3 Parties involved: A Public Utility (BBB rated) A Finance Company (AAA rated) A Bank (AA rated) Starting Positions: Utility: has low credit rating. Wants to match its LT assets with LT fixed-rate debt.

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PepsiCo could enter into an interest rate

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swap for the duration of the bond. Under the terms of the agreement, PepsiCo would pay the counterpart a 3.2% interest rate over the life of the bond.

Giddy/NYU Debt Instruments and Markets Course

Instructor. Ian Giddy has taught finance at NYU, Columbia, Wharton, Chicago and abroad for the past twenty-five years. He was Director of International Fixed Income Research at Drexel Burnham Lambert from 1986 to 1989. The author of more than fifty articles on international finance, he has served at the International Monetary Fund and

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the U.S. Treasury and has been a consultant with numerous ...

CHAPTER 33 VALUING BONDS - New York University Stern ...

An interest rate swap is a contract between two parties to exchange all future interest rate payments forthcoming from a bond or loan. It's between corporations, banks, or investors. Swaps are derivative contracts. The value of the swap is derived from the underlying value of the two streams of interest payments.

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Giddy/ABS ABS and Swaps/ 1 - New York University Stern ...

In this swap, the underlying reference asset is a tenyear. debenture, the F 7.25% 10/08. The swap is quoted at 45/55 bps: protection is offered at 55 bps and bid at 45 bps1. A protection seller would receive 45 bps per annum on the notional amount for providing protection to the buyer for four years.

Understanding Interest Rate Swaps | PIMCO
NEW YORK UNIVERSITY Leonard N. Stern School of Business ... of interest rate derivative products, both swaps and options. The last

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section of the course deals with recent innovations in the derivatives markets such as exotic options, credit derivatives and catastrophe ... NEW YORK UNIVERSITY Stern School of Business ...

C15.0021 Money, Banking, and Financial Markets

This swap negotiation exercise is designed to emphasize the mechanics and principles of interest rate swaps and currency swaps.

Grading The course grade will be determined as follows: Class Participation 10%, Portfolio Assignment 10%, Swap Negotiation

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10%, Problems 30%, Final Examination 40%.

Interest Rate Swap: Definition, Example, Valuation

such as swaps. It will enable students to understand and use key tools and concepts to value these securities including yield, various durations, convexity, Z-spreads, option adjusted spread, total rate of return, stress testing, roll-down, breakeven analysis and Monte Carlo simulations. In addition, interest rate risk covered.

Interest Rate Swaps - New York University

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Interest Rate Swaps 6 The Swap Rate The fixed rate in the swap is called the swap rate. The swap rate in a newly negotiated swap is set to make the contract worth zero at inception. $\text{Swap}(k, T) = \text{Fixed Rate Bond}(k, T) - \text{Floater}$ The value of the floater is par To make the swap worth zero, the swap rate must make

Giddy/NYU International Financial Management Course

fixed income contracts such as futures contracts and forward rate agreements, valuation and hedging of swaps, building the yield curve, and valuation and hedging of

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interest rate options, with particular reference to caps, floors and swaptions, and modeling the term structure of interest rates. The

NEW YORK UNIVERSITY

An Empirical Examination of the Convexity Bias in the Pricing of Interest Rate Swaps
Abstract This paper examines the convexity bias introduced by pricing interest rate swaps off the Eurocurrency futures curve and the market's adjustment of this bias in prices over time. The convexity bias arises because of the difference between a futures

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contract

Interest Rate Swaps - NYU Stern School of Business

Swap Page Basis Point Conversion Enter the blue numbers First currency NUMBER OF BASIS POINTS (US\$) 67.50 US\$ INTEREST RATE 0.10 NUMBER OF PAYMENT PERIODS PER YEAR 2.00 NUMBER OF YEARS 5.00 PRESENT VALUE OF BASIS POINTS (US\$) 260.61 Second currency AUS\$ INTEREST RATE 0.14 NUMBER OF PAYMENT PERIODS PER YEAR 4.00 NUMBER OF YEARS 5.00 RESULT

An Empirical Examination of the Convexity

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Bias in ... - NYU

Understanding Investing Interest Rate Swaps. Interest rate swaps have become an integral part of the fixed income market. These derivative contracts, which typically exchange - or swap - fixed-rate interest payments for floating-rate interest payments, are an essential tool for investors who use them in an effort to hedge, speculate, and manage risk.

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Volatility analysis of Guizhou Wire Rope Co

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Ltd using a APARCH model

Interest Rate Swap Definition - investopedia.com

How to do this: 1. Find present value of 25 U.S. dollar basis points paid semi -annually at 8.77% interest. 2. Find the sterling annuity equivalent of 82.84 at the sterling swap rate of 12.00% paid annually.

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Valuation of an Interest Rate Swap Valuation of the swap is based on discounting the cash

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flows over its life. VALUE OF INTEREST RATE SWAP PRICE OF BOND WITH N YEARS TO RUN PRICE OF MONEY MARKET INSTRUMENT WITH M DAYS TO RUN. = -. A RECEIVE-FIXED, PAY-FLOATING SWAP:

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Fixed/Floating Rate Swap Baa Corporation
12%-----> <-----T-bill Aaa Corporation T-bill
+ 1/2% 11 1/2% (Floating-rate Market) (Fixed-rate Market) In fixed/floating rate swap, the Baa corporation raises funds in a floating-rate market and promises to pay the Aaa corporation a fixed-rate interest, while the

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Aaa corporation raises funds in a fixed-rate

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