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Interest Rate Risk Models Anthony G. Cornyn,1997 Practical guide for asset liability managers faced with the decision as to whether to build or buy a financial model Topics include modeling cash flows net investment income versus net portfolio value projections of interest rates and volatility A guide for asset liability managers and other investment professionals who are faced with the decision of whether to build or buy a financial model to measure monitor and help manage their institution s risk exposure It reviews the evolution of interest rate risk models and evaluates the state of the art models in use Includes Modeling cash flows modeling the term structure OAS technology net interest income versus net portfolio value build versus buy analysis practical methods for deriving input assumptions prepayment rates deposit decay rates projections of interest rate and volatility

Federal Register ,1983 **Economically Targeted Investments** United States. Congress. Joint Economic Committee,1996

The Impact of Banking Crises on Money Demand and Price Stability Maria Soledad Martinez Peria,2000 Policymakers in countries undergoing banking crises should not worry about the structural stability of money demand functions the behavior of money demand during crises can be modeled by the same function used during periods of tranquility But policymakers should be aware that in some instances crises can give rise to variance instability in the price or inflation equations

Floating-Rate Securities Frank J. Fabozzi,Steven V. Mann,2000-06-15 Floating Rate Securities is the only complete resource on floaters that fills the information void surrounding these complex securities It explains the basics of floating rate securities how to value them techniques to compute spread measures for relative value analysis and much more

Monthly Review - Federal Reserve Bank of Atlanta Federal Reserve Bank of Atlanta,1974 **Monthly Review** Federal Reserve Bank of Atlanta,1974

Valuation of Interest Rate Swaps and Swaptions Gerald W. Buetow,Frank J. Fabozzi,2000-06-15 Among the major innovations in the financial markets have been interest rate swaps and swapations instruments which entail having an arrangement to barter differently structured payment flows for a particular period of time These instruments have furnished portfolio and risk managers and corporate treasurers with a better tool for controlling interest rate risk Valuation of Interest Rate Swaps and Swapations explains how interest rate swaps are valued and the factors that affect their value an ideal way to manage interest or income payments Various valuations approaches and models are covered with special end of chapter questions and solutions included

Monthly Review Federal Reserve Bank of San Francisco,1971 **Recent Developments in Lending Rates** ,1991 **Annual Review** Nihon Ginkō,1991

Consists of statistical information for the previous fiscal year **Dun and Bradstreet Guide to \$Your Investments\$ 1996** Nancy Dunnan,1995-12 The author of How to Invest 50 5 000 Your First Financial Steps and How to Make Money Investing Abroad presents the only annually published guide to personal finance that provides timely assessments and current rates in addition to today s hottest investment vehicles Includes addresses and or phone numbers for all investment companies cited in the book

Floating Ceilings on Deposit Interest Rates Patrick H. McAllister,1992 *Savings and Loan News* ,1981-07

Efficiency in European Banking Philip Molyneux,Yener Altunbas,Edward Gardener,1996-09-27 This study examines the current state of banking within Europe It describes how banks are experiencing greater deregulation allowing for stronger competition and a more restrictive regulation of supervision This has led to corporate restructuring within the banking industry *Special Paper* ,1991 **Global Cash Management** Business International Corporation,1982 **The Economics of the Euro-market** R. B. Johnston,1983 **Quarterly Review - Federal Reserve Bank of New York** Federal Reserve Bank of New York,1983 **Monthly Report on General Business and Agricultural Conditions in Federal Reserve District No. 8** ,1983

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