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Michael Seilmaier



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Federal Register, 1983 *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 **Economically Targeted Investments** United States. Congress. Joint Economic Committee, 1996 *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 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 swaptions 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 Swaptions 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 **Tables and Indexes** Great Britain. Parliament. House of Lords, 1901 **The Budget Report of the State Board of Finance and Control to the General Assembly, Session of [1929-] 1937** Connecticut. Board of Finance and Control, 1927 Budget report for 1929 31 deals also with the operations of the fiscal year ended June 30 1928 and the estimates for the fiscal year ending June 30 1929 **Report of the Department of Health** Connecticut. State Dept. of Health, 1925 **Report of the State Department of Health [Connecticut]. 1924/25**, 1925 **London Statistics** London County Council, 1915 Statistics of the Administrative County of London together with certain statistics of the adjacent districts **Parliamentary Papers** Great Britain. Parliament. House of Commons, 1908 **Report Commonwealth Shipping Committee, 1909** **General Alphabetical Index to the Bills, Reports, Estimates, Accounts and Papers** Great Britain. Parliament. House of Commons, 1927 General Alphabetical Index to the Bills, Reports, Estimates, Accounts, and Papers Printed by Order of the House of Commons, and to the Papers Presented by Command Great Britain. Parliament. House of Commons, 1927 Monthly Review - Federal Reserve Bank of Atlanta Federal Reserve Bank of Atlanta, 1974 **Report of the Railways Department for the Year Ended 31 March ...** New Zealand

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