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Pricing of Interest Rate Derivatives

and Kim (2002) for the CIR and other short rate models with correlated Brownian motions 193 Caplet Pricing An interest rate caplet is an option contract that offers protection against the fluctuations of a variable (or floating) rate with respect to a fixed rate k . The payoff of a caplet on the yield (or spot forward rate) $L(T_i, T_{i+1})$ is $((T_i, T_{i+1}) - k)^+$, P

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meaningfully inflate volume figures and create an impression of higher activity levels Putting the size of the OTC IRD market in the context of exchange-traded IRD activity, we found that the vast majority of IRS trading occurs in the OTC market In contrast, short-dated interest rate derivatives, with the exception of

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OTC derivatives statistics at end-June 2017

Source: BIS OTC derivatives statistics (Table D9) In notional terms, interest rate contracts dominate OTC derivatives markets, and consequently activity in this segment drives overall activity The notional amount of outstanding OTC interest rate derivatives rose ...

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