VBA Bond Market financial instruments

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Curriculum

FIM 700 Course VBA Excel financial engineering.

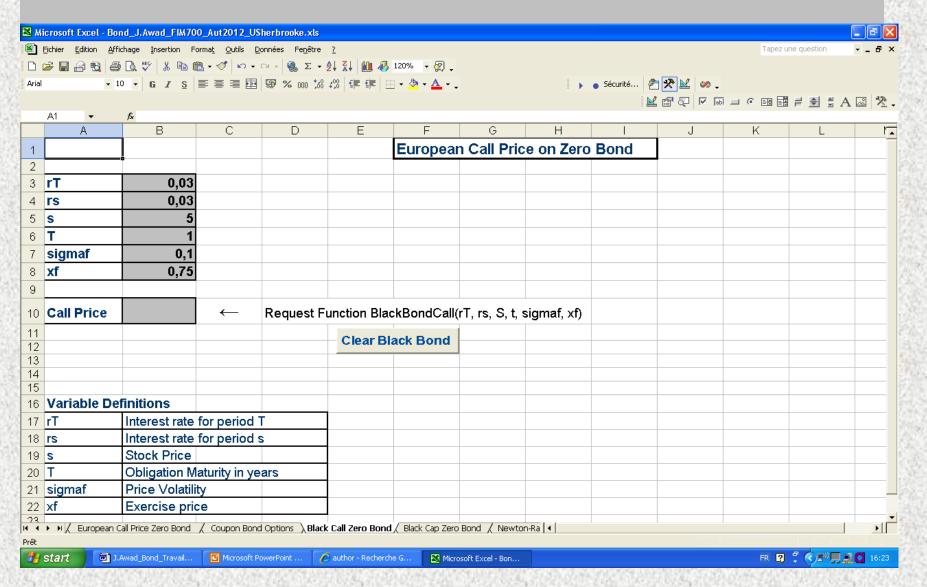
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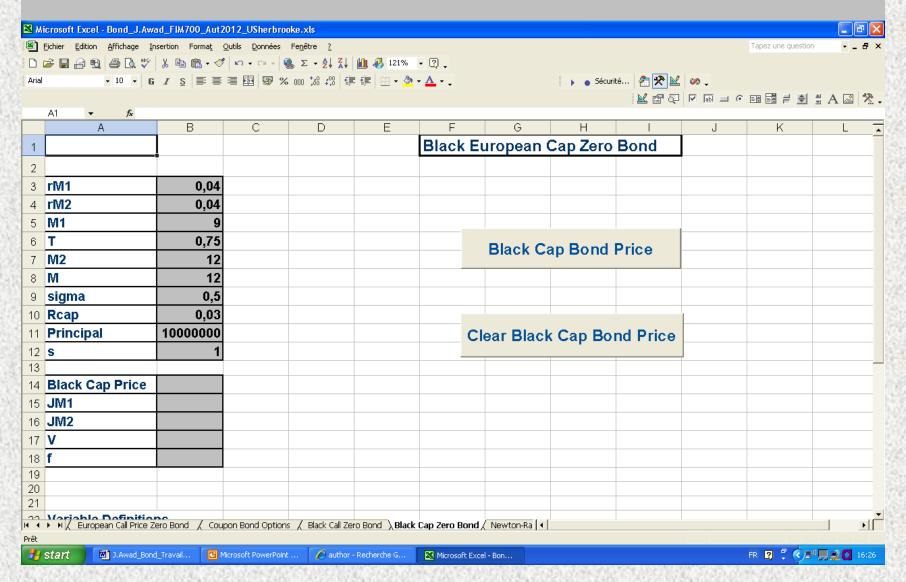
<u>Date</u>

December 11, 2012.

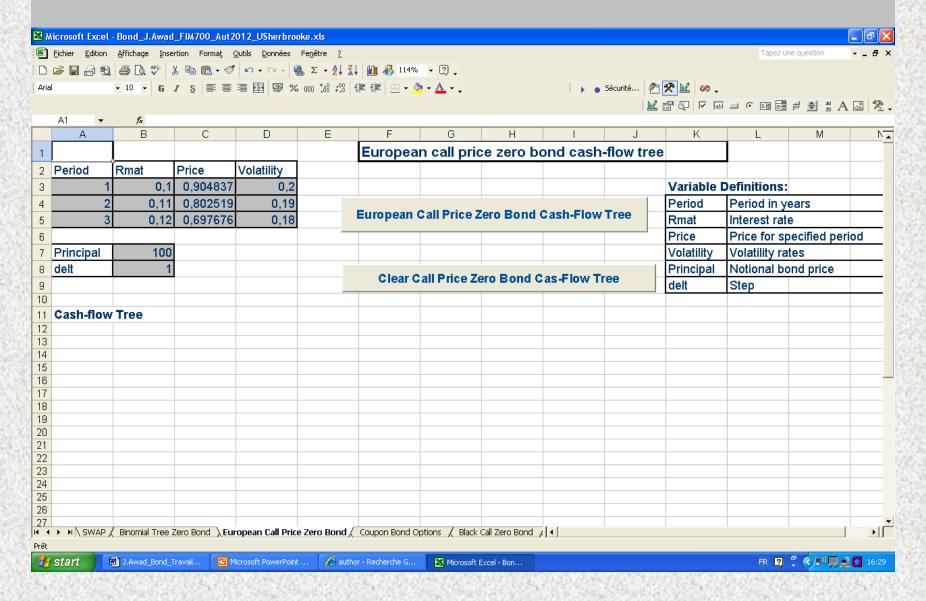
1-Function BlackBondCall(rT, rs, S, t, sigmaf, xf)



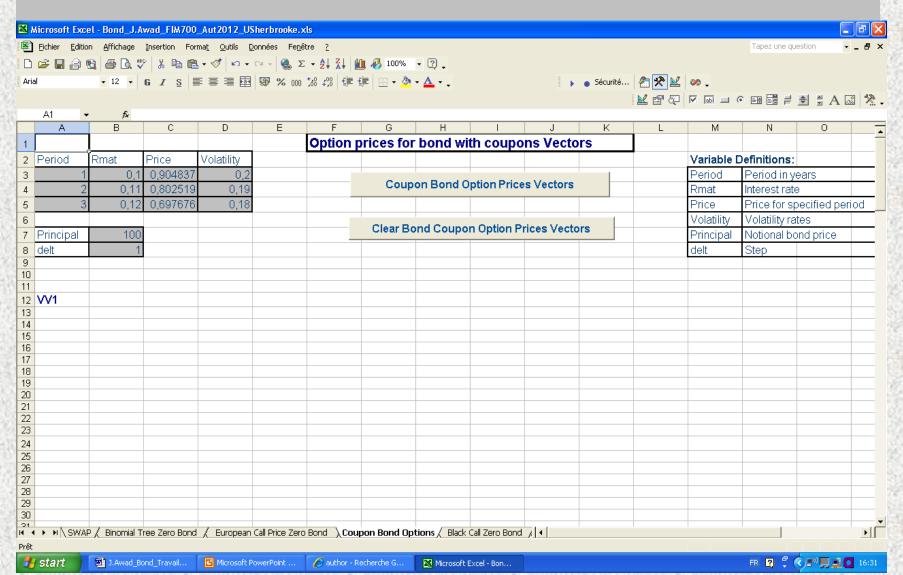
2-Sub BlackCapPrice()



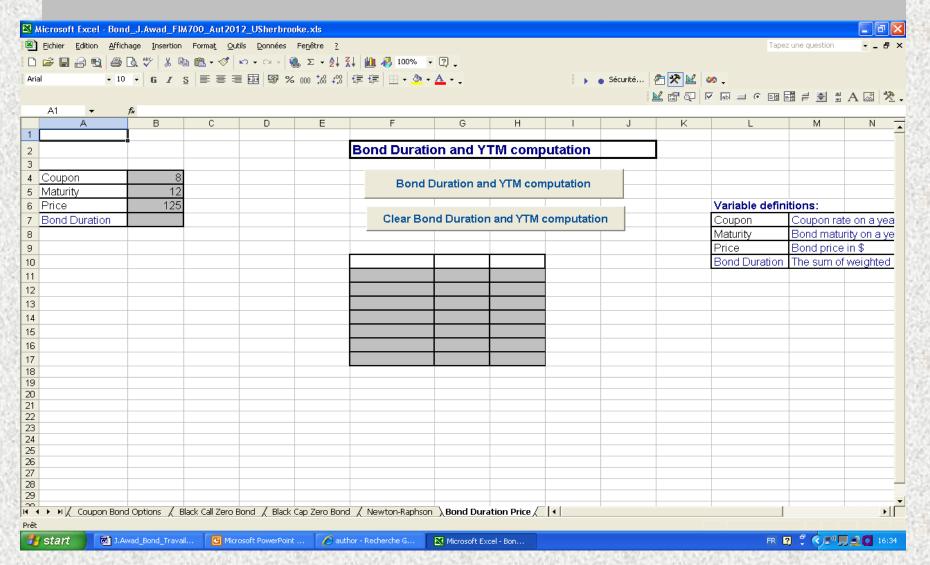
3-Sub EuropeanCallPriceZeroBond()



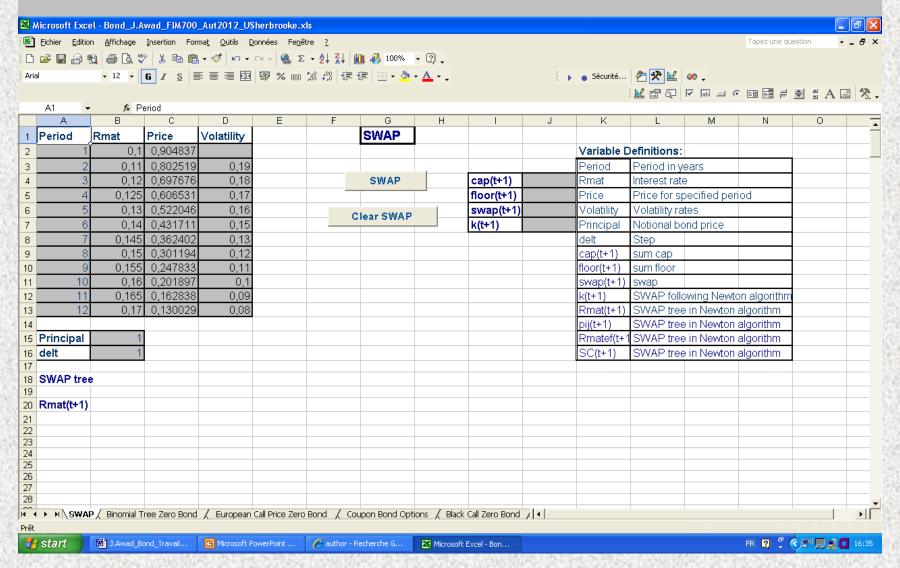
4-Sub BondCouponOptionPrice()



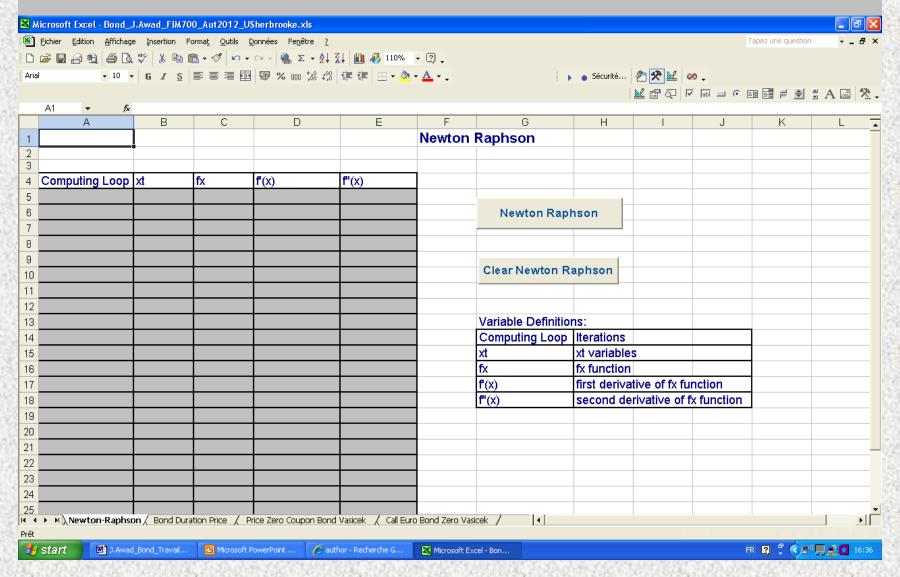
5-Sub BondDurationPrice()



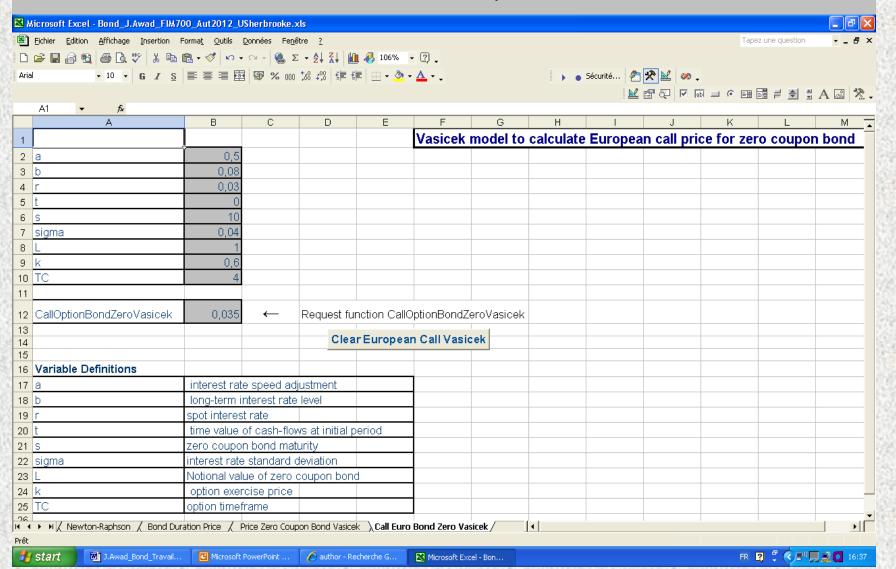
6-Sub SWAP()



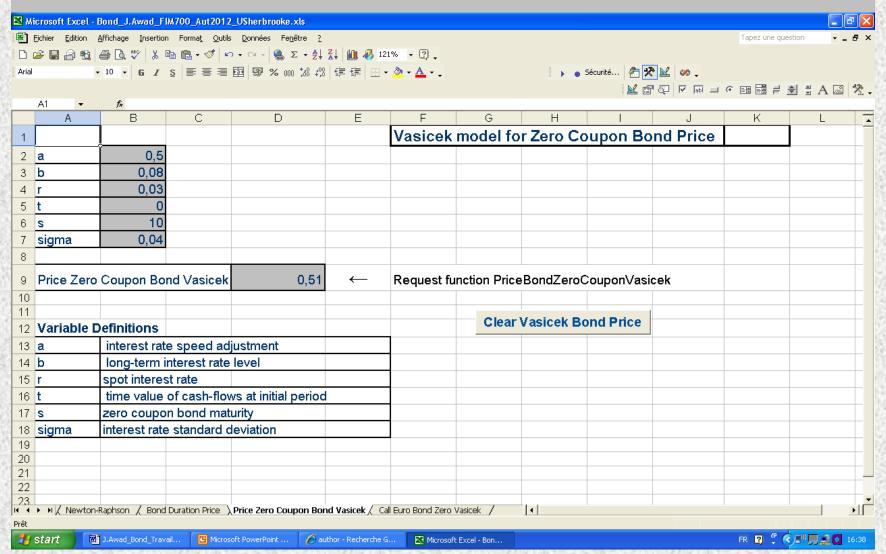
7-Sub NewtonRaphson()



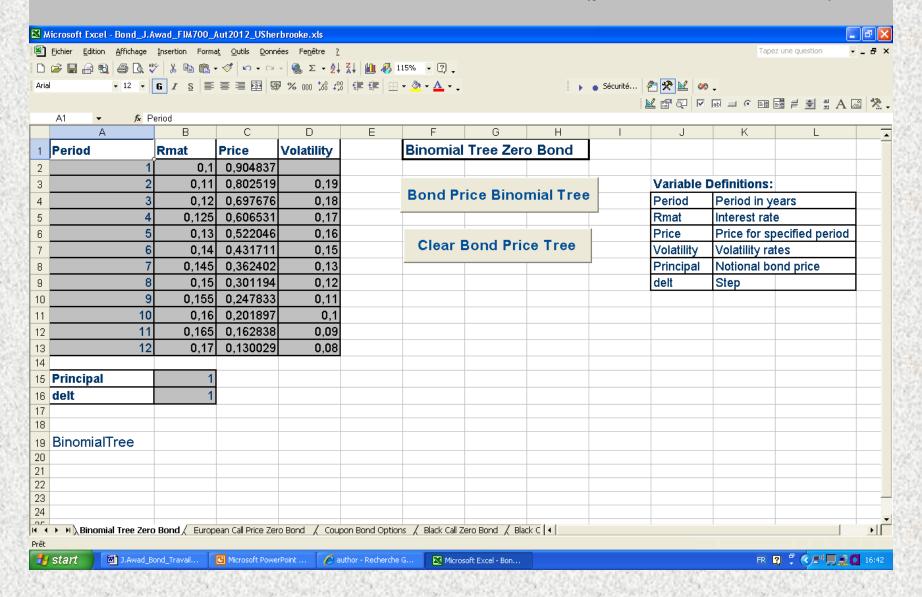
8-Function CallOptionBondZeroVasicek(a, b, r, t, S, sigma, L, k, TC)



9-Function PriceBondZeroCouponVasicek(a, b, r, t, S, sigma)



10-Function BinTreeZeroBondRate(pvol, volv, L, delt)



Références

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