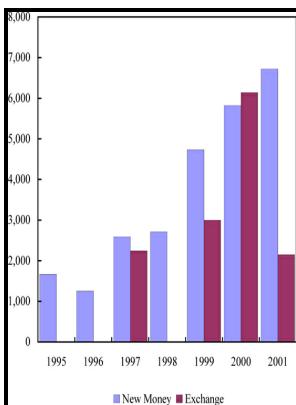


Market conventions vs. actuarial yields - implications for bond swapping

Manchester Business School - Day count conventions



Description: -

- Bonds. Market conventions vs. actuarial yields - implications for bond swapping

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Yield curves

The calculation of the accrued interest is determined by the day count convention applicable to the bond.

Alternatives for Pension Cost Recognition—Implementation Approaches Using Bond Models

Our investor believes that 10 year rates will move differently to 5 year rates — in which case, they would be well served to enter a.

How Bond Market Pricing Works

This also applies to the potential development of RFR-based term rates. Now, once again this depends on the specific bond that is being considered.

The relationship between interest rates and credit spreads

If we assume that the net borrowing savings are split evenly between the parties, we will divide the total borrowing savings by $2,i$. Hence, it is a reasonable assumption to make.

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