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Chapter 24 Mini-Case B. Using Option Contracts and Currency Swaps to Manage Interest-Rate Risk. CONCEPTS IN THIS CASE: options strike price premium American option European option stock option futures option call option put option swaps currency swaps . Your previous presentations on risk management and hedging with financial derivatives and your recent promotion to senior risk manager have ...

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Chapter 24 Mini-Case A

1 Mini Case Solutions CHAPTER 24 JOHNSON MORTGAGE, INC. 1. Paul ' s mortgage payments form a 25-year annuity with monthly payments, discounted at the long-term interest rate of 8

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percent. We can solve for the payment amount so that the present value of the annuity equals \$500,000, the amount of principal that he plans to borrow.

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