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THE IMPACT OF REAL INTEREST RATE ON REAL EXCHANGE RATE ...Exchange Rates, Though, Some Are Country-specific. Abou-zaid And Alabdulwahab (2013), In Their Study On Sources Of Real Exchange Rate Between US And Canadian Dollars After North American Free Trade Agreement (NAFTA), Opined That Supply Shocks Are The Major Sources⁴ Of Real Exchange Rate Fluctuation. Mar 1th, 2024

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Black-Scholes Valuation Framework To Bond Options And Other Bond Derivatives Is Doomed To Be Difficult Because Of The Pull-to-par Phenomenon, Where The Bond Price Converges To Par At Maturity, Thus Causing The Instantaneous Rate Of Return On The Bond To Be Distributed With A Diminishing variance Through Time. Feb 1th, 2024

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$$Drt = u(t,rt)dt + \sigma(t,rt)dWt$$
 (1) Where $u(t,rt)$ And $\sigma(t,rt)$ The Expected Value And The Standard Deviation Of The Instantaneous Interest Rate Variation, Respectively. The Price At Date T Of A Zero-coupon Bond Maturing At Date T Is A Function Of The Short Term Interest Rate $U(t,rt)$ $\sigma(t,rt) > t$ $B(t,T) = B(t,T,r)$. (2) Finally, The Prices Of Zero May 1th, 2024

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