

elements

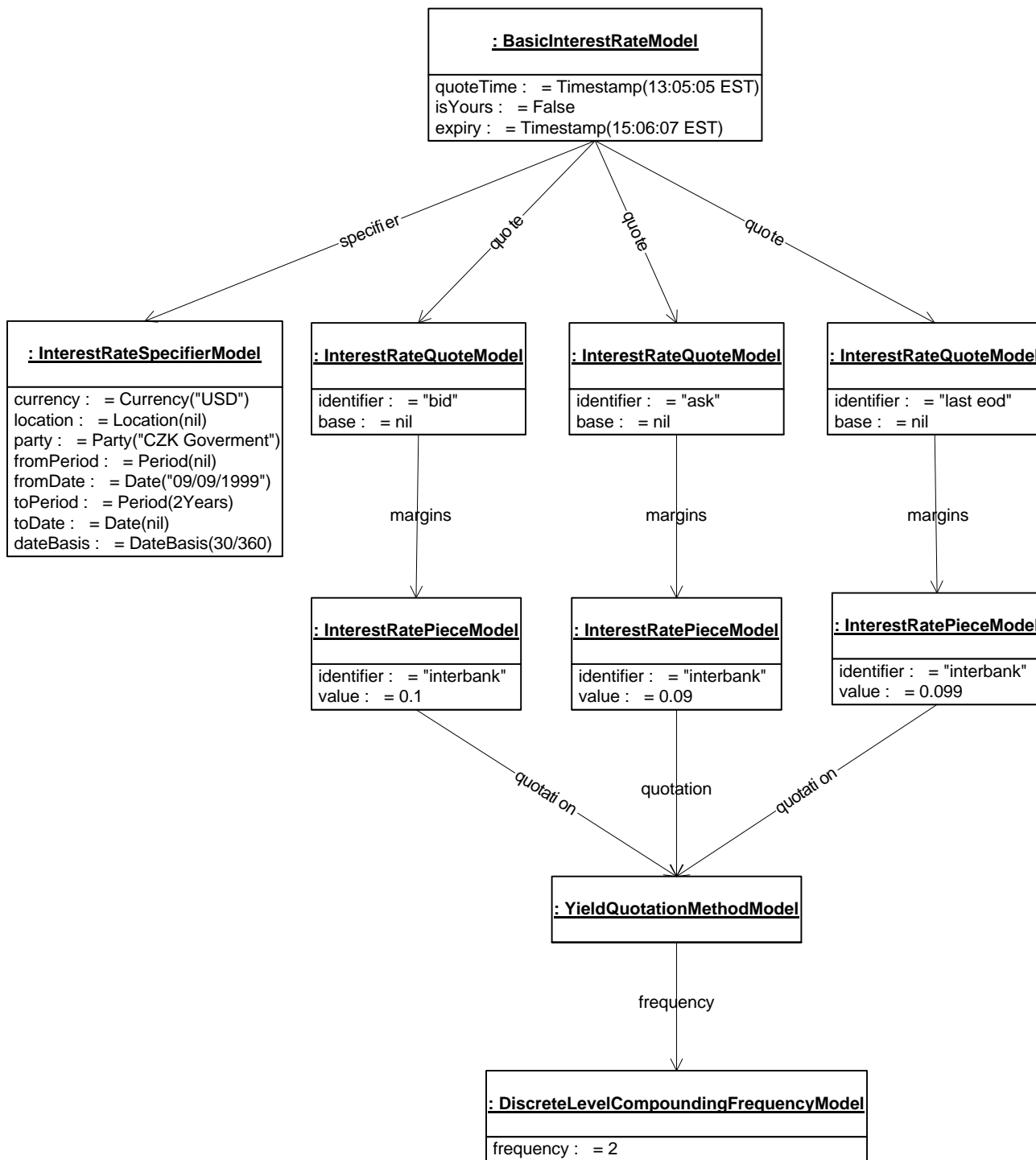


Interest Rates Object Diagram

Interest Rate Object Diagram

Example 1 - Compound Interest Rate

A USD interbank rate starts on the 09/09/1999 and extends for 2 years. The interest rate is a semi-annual rate. The date is 30/360. The bid rate is 10.00% and the ask rate is 9.90%. The last end of day rate is 9.90%.



Example 2 - Interest Rate Premium

A simple interest rate premium starts on the 09/09/1999 and ends on the 03/02/1999.
 The bid rate is 6.4% and the ask rate is 6.2%. The party is the CZK government.
 The currency is USD. The date basis is Actual/Actual.

