CHAPTER 23 Credit Derivatives

Practice Questions

Problem 23.8.

Suppose that the risk-free zero curve is flat at 7% per annum with continuous compounding and that defaults can occur half way through each year in a new five-year credit default swap. Suppose that the recovery rate is 30% and hazard rate is 3%. Estimate the credit default swap spread? Assume payments are made annually.

The table corresponding to Tables 23.2, giving unconditional default probabilities, is

Time (years)	Probability of surviving to year end	Default Probability during year	
1	0.9704	0.0296	
2	0.9418	0.0287	
3	0.9139	0.0278	
4	0.8869	0.0270	
5	0.8607	0.0262	

The table corresponding to Table 23.3, giving the present value of the expected regular payments (payment rate is s per year), is

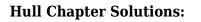
Time (yrs)	Probability of survival	Expected Payment	Discount Factor	PV of Expected Payment
1	0.9704	0.9704s	0.9324	0.9048s
2	0.9418	0.9418x	0.8694	0.8187s
3	0.9139	0.9139s	0.8106	0.7408s
4	0.8869	0.8869s	0.7558	0.6703s
5	0.8607	0.8607s	0.7047	0.6065s
Total				3.7412s

The table corresponding to Table 23.4, giving the present value of the expected payoffs (notional principal =\$1), is

Time (yrs)	Probability of default	Recovery Rate	Expected Payoff	Discount Factor	PV of Expected Payment
0.5	0.0296	0.3	0.0207	0.9656	0.0200
1.5	0.0287	0.3	0.0201	0.9003	0.0181
2.5	0.0278	0.3	0.0195	0.8395	0.0164
3.5	0.0270	0.3	0.0189	0.7827	0.0148
4.5	0.0262	0.3	0.0183	0.7298	0.0134
Total		_			0.0826

Hull Chapter Solutions

Didier Musso



Hull Chapter Solutions Book Review: Unveiling the Magic of Language

In an electronic digital era where connections and knowledge reign supreme, the enchanting power of language has become more apparent than ever. Its power to stir emotions, provoke thought, and instigate transformation is truly remarkable. This extraordinary book, aptly titled "**Hull Chapter Solutions**," compiled by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we will delve to the book is central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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