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actual pricing procedures. We examine and analyze the term structure of interest rates obtained from a few of these prototype models. It is commonly observed that the

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interest rate term structure and the
volatility term structure derived from the
interest rate models ...

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3 . Introduction HJM (Heath-Jarrow-Morton) model is a very general framework used for pricing interest rates and credit derivatives. Big banks trade hundreds,

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sometimes even thousands, of different types of derivatives and need to have a modeling/technological framework which

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...

corresponding delta risk weight of the risk factor k , and the “vol-tenor” j is the option

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expiry time , which should use the same tenor buckets as interest-rate delta risk: 2 weeks, 1 month, 3 months, 6 months, 1 year, 2 years, 3 years, 5 years, 10 years, 15

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years, 20 years and 30 years . For
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(yield curve risk); and from interest-related
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for lifetime GMWB riders. The dynamic lapse function is as described in formula (1). The guaranteed value in the formula is defined to be the present value of future

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payment stream. Three alternatives of the discount rate are con-

maturity is then the weighted average.

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Denoting the deposit rate d_t , the volume as a function of the rate and the volume the previous period as $D_t(d_t; D_{t-1})$ and b_t the market rate, one can calculate the present

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value of profits and marginal income of
deposit increase. Present Value Of Profits =
 $[(b_t - d_t) D_t(d_t)] + [(b_{t+1} - d_{t+1}) D_{t+1}(d_{t+1})]$

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