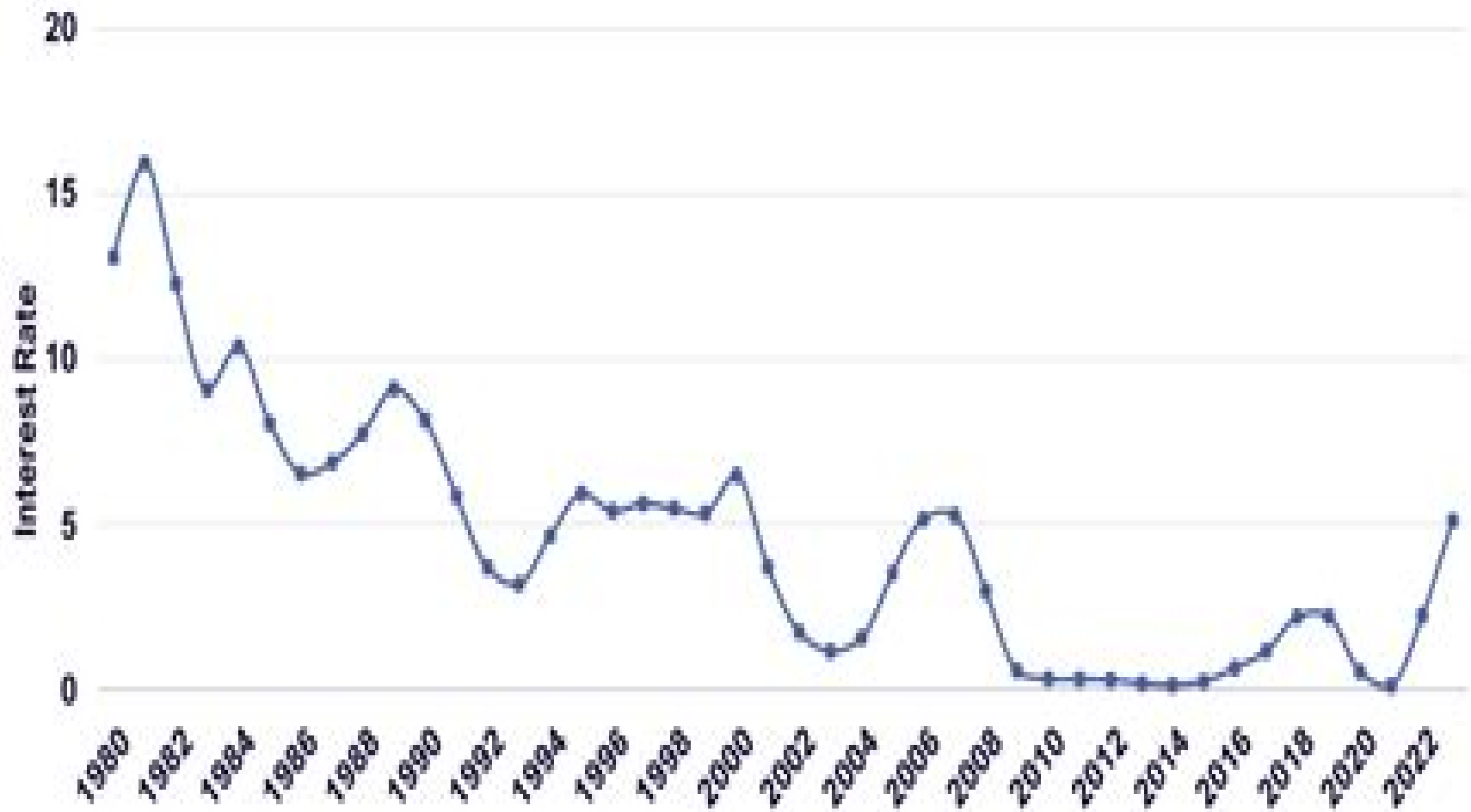


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Valuation of Interest Rate Swaps and Swaptions Gerald W. Buetow, Frank J. Fabozzi, 2000-06-15 Among the major innovations in the financial markets have been interest rate swaps and swaptions instruments which entail having an arrangement to barter differently structured payment flows for a particular period of time These instruments have furnished portfolio and risk managers and corporate treasurers with a better tool for controlling interest rate risk Valuation of Interest Rate Swaps and Swaptions explains how interest rate swaps are valued and the factors that affect their value an ideal way to manage interest or income payments Various valuations approaches and models are covered with special end of chapter questions and solutions included Report Connecticut. State Department of Health, 1925 Quarterly Review - Federal Reserve Bank of New York Federal Reserve Bank of New York, 1987 Report of the Department of Health Connecticut. State Dept. of Health, 1925 General Alphabetical Index to the Bills, Reports, Estimates, Accounts, and Papers Printed by Order of the House of Commons, and to the Papers Presented by Command Great Britain. Parliament. House of Commons, 1927 **London Statistics** London County Council, 1915 Statistics of the Administrative County of London together with certain statistics of the adjacent districts *Earnings and Hours Enquiry* Great Britain. Board of Trade, 1913 **Parliamentary Papers** Great Britain. Parliament. House of Commons, 1902 **Report of an Enquiry Into the Earnings and Hours of Labour of Workpeople of the United Kingdom: Paper, printing, &c. trades; pottery, brick,**

glass and chemical trades; food, drink, and tobacco trades; and miscellaneous trades in 1906 Great Britain. Board of Trade,1913 **Monthly Review - Federal Reserve Bank of Atlanta** Federal Reserve Bank of Atlanta,1974 **Bank of Japan Quarterly Bulletin** ,1996 **Message and Documents Communicated to the Legislature of Connecticut** Connecticut,1927 **The Sessional Papers, Printed by Order of the House of Lords, Or Presented by Royal Command, in the Session ...** Great Britain. Parliament. House of Lords,1901

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