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Frank J. Fabozzi, Steven V. Mann



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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 *The Budget Report of the State Board of Finance and Control to the General Assembly, Session of [1929-] 1937* Connecticut. Board of Finance and Control,1927 Budget report for 1929 31 deals also with the operations of the fiscal year ended June 30 1928 and the estimates for the fiscal year ending June 30 1929 *Report of the Department of Health* Connecticut. State Dept. of Health,1925 Bank of Japan Quarterly Bulletin ,1996 *London Statistics* London County Council,1915 Statistics of the Administrative County of London together with certain statistics of the adjacent districts *Parliamentary Papers* Great Britain. Parliament. House of Commons,1908 **Report** Commonwealth Shipping Committee,1909 General Alphabetical Index to the Bills, Reports, Estimates, Accounts and Papers Great Britain. Parliament. House of Commons,1927 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 Report of the Railways Department for the Year Ended 31 March ... New Zealand Railways,1901 *Tables and Indexes* Great Britain. Parliament. House of Lords,1901 **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 **Monthly Review - Federal Reserve Bank of Atlanta** Federal Reserve Bank of Atlanta,1974 *Report* Connecticut. State Department of Health,1925 *Miscellaneous Publications* Great Britain. Ministry of Agriculture and Fisheries,1914

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