

**Valuation Of Interest Rate Swaps And Swaptions By
Gerald W. Buetow; Frank J. Fabozzi CFA; Frank J.
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the market of cross-currency swaps has grown rapidly. It represents, The valuation of a CCS is quite similar to the valuation of an interest-rate swap.

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Gerald W. Buetow, Jr., CFA and James Sochacki. Buetow also recently completed a book with Frank J. Fabozzi titled Valuation of Interest Rate Swaps and Swaptions.

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January 2008. Interest-rate swaps have become an integral part of the fixed-income market. These derivative contracts, which typically exchange or swap fixed

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Frank J. Fabozzi, PhD, is editor of the Journal of Portfolio Management, which is read by thousands of institutional investors. An Adjunct Professor of Finance at

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