



# Master Thesis

## Swaption Pricing Using the SABR Model

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# Outline

- Swaption As a Missing Link in Asset Allocation
- Second item
- Third item

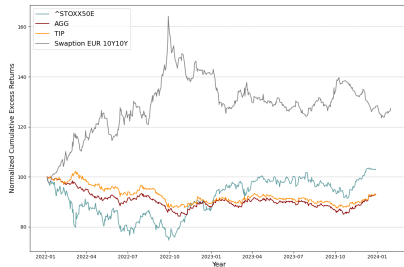
# Swaption As a Missing Link in Asset Allocation



# Swaption As a Missing Link in Asset Allocation



Global Financial Crisis



High inflation period