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DERIVATIVE PRODUCTS & PRICING

Derivative Products & Pricing consists of 4 Parts divided into 16 chapters covering the role and function of derivatives, basic derivative instruments (exchange traded products (futures and options on future contracts) and over-the-counter products (forwards, options and swaps)), the pricing and valuation of derivatives instruments, derivative trading and portfolio management. ROLE AND FUNCTION OF DERIVATIVES. 1. Financial Derivatives Building Blocks - Forward & Option Contracts. DERIVATIVE INSTRUMENTS. 2. Exchange-Traded Products - Futures & Options On Futures Contracts. 3. Over-The-Counter Products - FRAs, Interest Rate Swaps, Caps/Floors, Currency Forwards, Currency Swaps, Currency Options. PRICING & VALUING DERIVATIVE INSTRUMENTS. 4. Derivatives Pricing Framework. 5. Interest Rates & Yield Curves. 6. Pricing Forward & Futures Contracts. 7. Option Pricing. 8. Interest Rate Options Pricing. 9. Estimating Volatility & Correlation. 10. Pricing Interest Rate & Currency Swaps. 11. Swap Spreads. DERIVATIVE TRADING & PORTFOLIO MANAGEMENT. 12. Derivatives Trading & Portfolio Management. 13. Hedging Interest Rate Risk - Individual Instruments. 14. Hedging Interest Rate Risk - Portfolios. 15. Measuring Option Price Sensitivities -- The Greek Alphabet of Risk. 16. Delta Hedging/Management of Option Portfolios.

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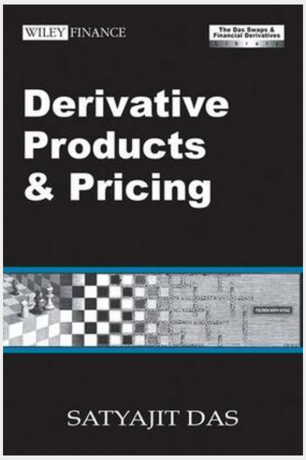

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