Presentation topics

foreign exchange swaps and options interest rate swap interest rate cap/floor/collar housing price futures contracts letter of credit surety bond weather derivatives catastrophe bonds carbon emission permit trading Sharia compliant financial instruments (Islamic banking) asset swaps mortgage backed securities asset backed securities ABS and MBS conduits CPI (consumer price index) futures inflation indexed bonds private equity funds hedge funds credit default swap portfolio credit derivative collateralized debt obligation (cash flow and synthetic) economic derivatives (CME) liquidity facility reinsurance contract (excess-of-loss and quota share) average interest rate cap lookback option finite risk insurance commodity price collar basis swap total return swap contingent capital facility directors and officers liability insurance principal protection guarantee subprime mortgage lending meltdown contingent default swaps (counterparty default insurance)

constant proportional default obligation (CPDO's)