



Brochure

Hull On Derivatives

Knowledge
Economy

Skill
Development

E-learning
Excellence

1. Derivatives Instruments
2. Futures Contracts and Hedging
3. Swaps
4. Interest Rates, Zero Curves and duration
5. Interest rate futures
6. Swap valuation

About KESDEE Inc.

KESDEE is the world's largest financial e-learning company.

KESDEE's e-learning catalog consists of 750 accredited e-Learning courses on various topics in Banking, Finance, Accounting, Insurance and Risk Management. In addition, KESDEE offers eCoaches, the web-based Tutorials for Certification Exams in Risk Management and Financial Analysis.

KESDEE's e-learning solutions are relevant for the providers of financial services, as well as for users, regulators, advisors and educators of financial analysis.

KESDEE's clients are from the following verticals:

1. ***Banking and Financial Services Industry***
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6. ***Technology companies***
7. ***Educational Institutions***
8. ***Professional Associations***

KESDEE e-learning courses are available both in **English & Spanish**.

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About Professor John Hull



Professor John Hull is the Maple Financial Professor of Derivatives and Risk Management at the Joseph L. Rotman School of Management, University of Toronto. He is an internationally recognized authority on derivatives and risk management. He was, with Alan White, one of the winners of the Nikko-LOR research competition for his work on the Hull-White interest rate model and was in 1999 voted Financial Engineer of the Year by the International Association of Financial Engineers. He has acted as consultant to many North American, Japanese, and European financial institutions. He has won many teaching awards, including University of Toronto's prestigious Northrop Frye award,

He has written three books: "Risk Management and Financial Institutions" (now in its 3rd edition), "Options, Futures, and Other Derivatives" (now in its 8th edition) and "Fundamentals of Futures and Options Markets" (now in its 7th edition). The books have been translated into many languages and are widely used in trading rooms throughout the world, as well as in the classroom.

Dr. Hull is co-director of Rotman's Master of Finance program. In addition to the University of Toronto, Dr. Hull has taught at York University, University of British Columbia, New York University, Cranfield University, and London Business School.

Library Overview

Prof. John Hull e-Learning from KESDEE is a foundation program of study, taking the student through various derivative instruments and their pricing and application.

Derivative instruments such as futures, forwards, options and swaps are widely used in financial institutions and corporate treasuries. A good understanding of these instruments is very critical to ensure that they are properly used. Several Derivative Disasters have taken place due to lack of adequate knowledge of these products, pricing, applications, risks and rewards. The objective is to maximize potential beneficial use and minimize potential misuse and abuse. A good understanding by both the management and the Board is critical to ensure positive outcomes in the use of derivatives.

Course Details

1. Derivative Instruments

- ▶ Introduce common derivatives
- ▶ Forward Contracts
- ▶ Option Contracts
- ▶ Describe significant features of forward and option payoffs
- ▶ Describe how forwards and options are used by market participants

2. Futures Contracts & Hedging

- ▶ Introduce exchange-traded instrument known as futures
- ▶ Understand purpose of margin
- ▶ Learn how futures are used to hedge a variety of different exposures
- ▶ Discuss how well futures hedges perform

3. Swaps

- ▶ How interest rate and currency swaps work
- ▶ How interest rate and currency swaps are used
- ▶ Discuss other swap products developed by financial engineers
- ▶ Examine how financial institutions create a market in swaps

4. Interest Rates, Zero Curves and Duration

- ▶ Understanding the compounding frequency of an interest rate quote
- ▶ Converting interest rates from one compounding frequency to another
- ▶ Continuous compounding
- ▶ Calculating yield to maturity and par yield
- ▶ Calculating zero rates from Treasury securities using the bootstrap method
- ▶ Calculating forward rates
- ▶ Calculating and using duration

Course Details

5. Interest Rate Future

- ▶ Understanding day count conventions
- ▶ Understanding how bonds are quoted in the US
- ▶ Understanding conversion factors
- ▶ Learning the concept of a cheapest to deliver bond
- ▶ Learning how Treasury bond and Eurodollar futures are used to hedge interest rate exposures

6. Swap Valuation

- ▶ Understanding the zero curve calculated from LIBOR and swap rates
- ▶ Building a knowledge base for forward rate agreements
- ▶ Valuing swaps as a series of forward rate agreements
- ▶ Valuing swaps as the difference between a fixed-rate and floating-rate bond

Interactive Features

- ▶ **Audio Clips:-** These e-learning courses are provided with Audio Clips that provide additional insight into the topic being presented to the learner, apart from the content being displayed on the screen.
- ▶ **Quizzes:-** Quizzes with different types of questions, of varying difficulty levels for reinforcing concepts.
- ▶ **Exercises:-** Exercises tests user's understanding of the concepts & practical knowledge.
- ▶ **Interactive:-** Interactive animations, simulations and calculators make our material learner-oriented. These reinforce concepts with hands-on activity that puts the learner in control.

Price

Prof. John Hull eLearning from KESDEE

USD 199 per user for one year access

Note: Contact us

- For multiple delegate discounts
- For enterprise licence Pricing
- For academic institution pricing

NASBA CPE Credits

John Hull Derivative Course Library of KESDEE is approved for 6 (Six) Continuing Professional Education Credits from NASBA.



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KESDEE's e-learning catalog consists of 750 accredited e-Learning courses on various topics in Banking, Finance, Accounting, Insurance and Risk Management. Key financial topics related to:

- ▶ Balance Sheet Management
- ▶ Core Financial Concepts
- ▶ Banking Regulations, Basel I & Basel II
- ▶ Derivatives
- ▶ Market Risk Management
- ▶ Credit Risk Management
- ▶ Operational Risk Management
- ▶ Structured Finance
- ▶ Insurance
- ▶ Operations and Compliance
- ▶ Global Financial Markets
- ▶ Corporate Treasury Management
- ▶ Finance & Accounting
- ▶ Financial Planning and Wealth Management
- ▶ International Trade Services
- ▶ Bank Branch Management
- ▶ Core Banking Concepts
- ▶ Global Economic Crisis - Liquidity Management

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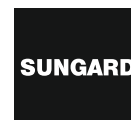
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