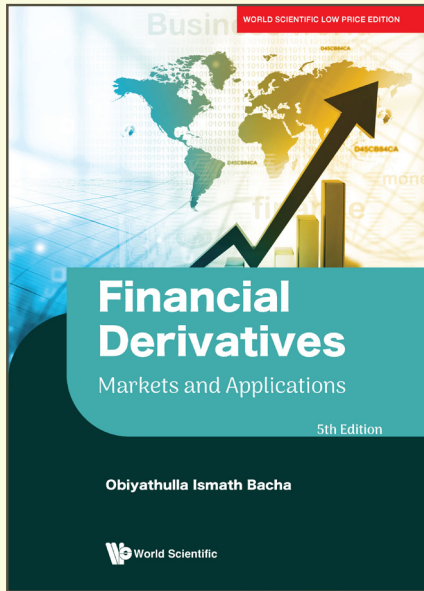


Financial Derivatives, 5th Edition

Markets and Applications



By **Obiyathulla Ismath Bacha**
(INCEIF University, Malaysia)

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ABOUT THE BOOK

This book is designed for beginners who possess no previous knowledge or familiarity with derivatives. Written in an easy-to-read style, it guides readers through the challenging and complex world of forwards, futures, options, and swaps. The emphasis on Asian markets and contracts enables easier understanding. Financial derivative contracts from Malaysia and select contracts from Thailand, Singapore, and Hong Kong derivative markets are covered. For each derivative contract, their three common applications hedging, arbitrage, and speculating are shown with fully worked out examples. Extensive use of illustrations, graphics, and vignettes provide for easy comprehension of the underlying logic of derivatives.

READERSHIP

University students studying finance and/or financial derivatives and practitioners seeking an in-depth understanding of financial derivatives.

CONTENTS

- Derivatives: Introduction and Overview
- Derivative Markets and Trading
- Forward and Futures Markets: Pricing and Analysis
- Stock Index Futures Contracts: Analysis and Applications
- Interest Rate Futures Contracts and Currency Futures Contracts
- Introduction to Options
- Equity, Equity Index, and Currency Options
- Option Strategies and Payoffs
- Option Pricing
- Replication, Synthetics, and Arbitrage

- Options in Corporate Finance and Real Options
- Interest Rate Swaps, Credit, and Other Derivatives
- Derivative Instruments and Islamic Finance

ABOUT THE AUTHOR

Obiyathulla Ismath Bacha is currently Professor of Finance at INCEIF University in Kuala Lumpur, Malaysia. A past president of the Malaysian Finance Association, Prof Obiyathulla has been a trainer and consultant for several Malaysian institutions. He has sat on the Board of Bank Rakyat Malaysia, been an advisor to Great Eastern Life Assurance Malaysia, member of the shariah committees of HSBC Amanah, Sabana REIT, Pacific Mutual Fund, and has undertaken consulting/research assignments for the World Bank, UN ESCAP, and IDB. He has also co-authored an internationally-adopted textbook on Islamic Capital Markets.

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