Presentation topics
Econ 482: Summer 2010

foreign exchange swaps and options
interest rate cap/floor/collar
housing price futures contract
tri-party repurchase agreement
index credit default swap (CDX, iTraxx)
lookback option
commodity price collar
overnight index swap (OIS)
weather derivative (futures and options)
catastrophe bonds
carbon emission permit forward contract
power derivatives (electricity)
central counterparty clearing
convertible bonds
mortgage backed securities
cross-currency interest rate swap
asset backed securities
ABS and MBS conduits (structured investment vehicle)
CPI (consumer price index) futures
inflation indexed bonds
hedge fund
portfolio credit derivative
cash flow CDO (collateralized debt obligation)
synthetic CDO (collateralized debt obligation)
Asset backed commercial paper (ABCP)
CPDO (constant proportion debt obligation)
reinsurance contract (excess-of-loss and quota share)
basis swap
total return swap
contingent capital facility
principal protection guarantee (segregated funds)
contingent default swap (counterparty default insurance)
Basel II capital requirements (for banks)

The assignment: Prepare a 15-20 minute presentation to the class on your selected topic. Provide a roughly 2 page summary (could be copy of PowerPoint overheads) for class email distribution as notes. Material you provide may be basis for exam questions. If topic area is 'huge', cut it down to what seems most relevant or interesting. Feel free to ask me for help or material. You may work in pairs, if you wish, with corresponding increase in coverage of material.