DERIVATIVES CLUB

MEMBERSHIP INFORMATION FORM

NAME__________________________________________

PHONE__________ GSB EMAIL ADDRESS__________________@GSB.UCHICAGO.EDU

GSB PROGRAM (circle one) EVENING WEEKEND

ESTIMATED GRADUATION DATE ___________________________

AREAS OF INTEREST – please check those topics that are of interest to you.

________ Interest rate derivatives
________ Foreign exchange derivatives
________ Equity derivatives
________ Energy (gas & oil) derivatives
________ Variance swaps
________ Correlation derivatives
________ Electricity derivatives
________ Weather derivatives
________ Credit Derivatives
________ Bermudan Swaptions
________ CMT/CMS derivatives
________ CMOs/CBOs/ABSs
________ Other derivative products

________ Derivative Debacles – lessons learned
________ Volatility Skew capture methodologies
________ New pricing models, as developed
________ VAR
________ Jump diffusion
________ Controlling Model risk
________ Scenario/Stress testing

________ Information Technology (ie e-trading; derivative trading systems)
________ Derivatives Accounting (Fasb 133 and others as developed)
________ Regulatory (SEC, BIS, etc)

________ Financial Engineering Contest
________ Derivatives Trading Game
________ Derivatives Consulting Activities
________ Networking with fellow students
________ Networking with industry professionals
________ Any other ideas or areas of interest? ___________________________