

Cambridge University Press & Assessment  
 978-0-521-81510-9 — Financial Derivatives  
 Jamil Baz, George Chacko  
 Copyright information  
[More Information](#)



CAMBRIDGE  
 UNIVERSITY PRESS

Shaftesbury Road, Cambridge CB2 8EA, United Kingdom  
 One Liberty Plaza, 20th Floor, New York, NY 10006, USA  
 477 Williamstown Road, Port Melbourne, VIC 3207, Australia  
 314–321, 3rd Floor, Plot 3, Splendor Forum, Jasola District Centre, New Delhi – 110025, India  
 103 Penang Road, #05–06/07, Visioncrest Commercial, Singapore 238467

Cambridge University Press is part of Cambridge University Press & Assessment,  
 a department of the University of Cambridge.

We share the University's mission to contribute to society through the pursuit of  
 education, learning and research at the highest international levels of excellence.

[www.cambridge.org](http://www.cambridge.org)

Information on this title: [www.cambridge.org/9780521815109](http://www.cambridge.org/9780521815109)

© Jamil Baz and George Chacko 2004

This publication is in copyright. Subject to statutory exception and to the provisions  
 of relevant collective licensing agreements, no reproduction of any part may take  
 place without the written permission of Cambridge University Press & Assessment.

First published 2004

First paperback edition 2009

*A catalogue record for this publication is available from the British Library*

*Library of Congress Cataloging-in-Publication data*

Baz, Jamil

Financial derivatives : pricing, applications, and mathematics / Jamil Baz,  
 George Chacko.

p. cm.

Includes bibliographical references and index.

ISBN 0-521-81510-X

1. Derivative securities. I. Chacko, George. II. Title.

HG6024.A3B396 2003

332.63'2 – dc21

2002041452

ISBN 978-0-521-81510-9 Hardback

ISBN 978-0-521-06679-2 Paperback

Cambridge University Press & Assessment has no responsibility for the persistence  
 or accuracy of URLs for external or third-party internet websites referred to in this  
 publication, and does not guarantee that any content on such websites is, or will  
 remain, accurate or appropriate. Information regarding prices, travel timetables, and  
 other factual information given in this work is correct at the time of first printing but  
 Cambridge University Press & Assessment does not guarantee the accuracy of such  
 information thereafter.