**Options, Futures, and Other Derivatives, Ninth Edition (ISBN: 978-0-13-345631-8)**

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**The Options Calculator and Applications Builder**

DerivaGem 3.00 is available with Options, Futures and Other Derivatives, 9e. This includes implementation of the CEV, Merton mixed jump diffusion, and variance gamma models. Monte Carlo experiments can be carried out and either LIBOR or OIS discounting can be used for valuing swaps, caps and swaptions.

DerivaGem 2.01 can be downloaded here. One \*.xls file is now needed to run the software. Features of the software include the following

* It is Excel-based
* It now carries out calculations for credit derivatives and interest rate derivatives, as well as for options on stocks, indices, currencies, and futures
* It calculates prices, implied volatilities, and the Greeks
* It implements normal and lognormal interest rate models to value American-style interest rate options
* It displays charts showing the relationships between variables
* It displays the binomial/trinomial trees used for valuation

Version 2.01 corrects a small error that sometimes occurred in Version 2.00 in the calculation of implied volatilities from binomial trees.

[Download Version 2.01](http://www-2.rotman.utoronto.ca/%7Ehull/software/DerivaGem.zip)

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Documentation for the software is at the end of each of the three books.

**For Users of Microsoft Office 2007**:

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2.      [Properties of the Lognormal Distribution](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote2.pdf)

3.      [Warrant Valuation When Value of Equity plus Warrants Is Lognormal](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote3.pdf)

4.      [Exact Procedure for Valuing American Calls on Stocks Paying a Single Dividend](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote4.pdf)

5.      [Calculation of the Cumulative Probability in a Bivariate Normal Distribution](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote5.pdf)

6.      [Differential Equation for Price of a Derivative on a Stock Paying a Known Dividend Yield](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote6.pdf)

7.      [Differential Equation for Price of a Derivative on a Futures Price](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote7.pdf)

8.      [Analytic Approximation for Valuing American Options](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote8.pdf)

9.      [Generalized Tree Building Procedure](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote9.pdf)

10.  [The Cornish-Fisher Expansion to Estimate VaR](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote10.pdf)

11.  [Manipulation of Credit Transition Matrices](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote11.pdf)

12.  [Calculation of Cumulative Non-Central Chi Square Distribution](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote12.pdf)

13.  [Efficient Procedure for Valuing American-Style Lookback Options](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote13.pdf)

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18.  [Valuation of a Compounding Swap](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote18.pdf)

19.  [Valuation of an Equity Swap](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote19.pdf)

20.  [Changing the Market Price of Risk for Variables That Are Not the Prices of Traded Securities](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote20.pdf)

21.  [Hermite Polynomials and Their Use for Integration](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote21.pdf)

22.  [Valuation of a Variance Swap](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote22.pdf)

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28.  [Calculation of Moments for Valuing Basket Options](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote28.pdf)

29.  [Proof of Extensions to Ito's Lemma](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote29.pdf)

30.  [The Return for a Security Dependent on Multiple Sources of Uncertainty](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote30.pdf)

31. [Properties of Ho-Lee and Hull-White Interest Rate Models](http://www-2.rotman.utoronto.ca/%7Ehull/TechnicalNotes/TechnicalNote31.pdf)

[Employee Stock Option Software](http://www-2.rotman.utoronto.ca/%7Ehull/ESOPS/index.htm)

This software is based on the article: “How to Value Employee Stock Options” (which was published by Financial Analysts Journal in Jan/Feb 2004 and can be downloaded from my web site). To download the software click here. (New Version: Jan 9, 2007)

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