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(see for example the Hull-White model) and is the author of two books on financial derivatives that are widely used texts for market practitioners: "Options, Futures, and Other Derivatives" and "Fundamentals of Futures and Options Markets".

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1.4 Futures contracts 5

1.5 Options 6 1.6

Types of traders 10 1.7

Other derivatives 14

Summary 15 Questions
and problems 16

Assignment questions

17 2. Mechanics of
futures markets 19 2.1

Trading futures

contracts 19 2.2

Specification of the
futures contract 20 2.3

Convergence of futures
price to spot price 23

2.4 Operation of
margins 24 2.5 ...

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