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researcher in the academic field of quantitative finance (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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*Page 18/25*

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1.4 Futures contracts	5
1.5 Options	6
1.6	1.6
Types of traders	10
1.7	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	

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price to spot price 23

2.4 Operation of

margins 24 2.5 ...

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