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He is a respected 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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1.4 Futures contracts 5 1.5 Options 6 1.6 Types of traders 10 1.7 Other derivatives 14 Summary 15

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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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