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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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