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Derivatives: Principles and Practice Second Edition Rangarajan K Sundaram Stern School of Business New York University New York, NY 10012 Sanjiv R Das Leavey School of Business Santa Clara University Santa Clara, CA 95053 Mc Graw Hill Education

to accompany Derivatives: Principles & Practice

Derivatives: Principles & Practice Rangarajan K Sundaram New York University Sanjiv R Das Santa Clara University March 17, 2015 1Please do bring any errors or omissions to our attention at rsundara@sternnyuedu or srdas@scuedu Derivatives 2nd Edition Sundaram Solutions Manual

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Futures and Options (B40 - NYU

Rangarajan K Sundaram and Sanjiv R Das, Derivatives, Principles and Practice McGraw-Hill/Irwin, Second Edition, 2015 John Hull (H) Fundamentals of Futures and Options Markets, Prentice Hall, 2017 Market Tracking: You are expected to follow the markets on a daily basis In particular, you should

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conditions determined and agreed by the buyer and seller (counterparties) As a result OTC derivatives are more illiquid, eg forward contracts and swaps Pension schemes were freed by the Finance Act of 1990 to use derivatives without concern about the tax implications The Act ...

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1 Sundaram, Rangarajan K and Sanjiv Das, Derivatives: Principles and Practice, Mcgraw Hill Book, 2010 2 as a replacement one can take any edition of the book by John C Hull, Options, Futures, and Other Derivatives | all these books are very similar, and most of the material will be covered in class anyway For Excel part: 3

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