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example, the Hls for interest rate swaps in Swedish kronor are the second lowest in the swaps segment behind the euro. They are much lower than those for swaps

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R. STAFFORD JOHNSON is director for

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the Smith Center at Xavier University. He is also a professor of finance at the university's Williams College of Business. He is the author of five monographs and six books, including Options and Futures; Introduction to Derivatives; Bond Evaluation, Selection, and Management, Second Edition; Debt Markets and Analysis; and Equity Markets and

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types of OTC contracts rose by 12% to \$415 trillion at the end of December (Table 1), after a 24% increase in the first half of the year.

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options, which are derived from other forms of assets.. The market can be divided into two, that for exchange-traded derivatives and that for over-the-counter derivatives. The legal nature of these products is very different, as well as the way they are traded, though many market ...

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In a second step, it computes a set of bilateral contracts between participants that provides the same net exposures but lower gross exposures. OTC derivatives market activity, first half 2006 1. The rate of increase was particularly strong in multi-name CDSs, a category that includes index

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the first half of 2006**

Introduction to Derivatives 1 1.1 What Is  
a Derivative? 2 1.2 An Overview of  
Financial Markets 2 Trading of Financial  
Assets 2 Measures of Market Size and  
Activity 4 Stock and Bond Markets 5  
Derivatives Markets 6 1.3 The Role of

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Financial Markets 9 Financial Markets  
and the Averages 9 Risk-Sharing 10 1.4  
The Uses of Derivatives 11 Uses of ...

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I'll admit from the get-go that this review is only for the first three parts of Robert L. McDonald's Derivative Markets (Chapters 1-14, about half of the book), which is all my Mathematics of Finance class managed to cover.

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