

# Financial Mathematics

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<sup>1</sup>Based on Robert L. McDonald's *Derivatives Markets*, 3rd Ed, Pearson, 2013.

## Chapter 2. An Introduction to Forwards and Options

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§ 2.1 Forward contracts

§ 2.2 Call options

§ 2.3 Put options

§ 2.4 Summary of forward and option positions

§ 2.5 Problems