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d86feModule 6 | Derivative (Finance) | Credit Default Swap

Most common financial options V Futures (swaps) are: V $V = N(P - X) - X - P$ Calls $V = \max\{N(P - X), 0\} - X - P$ Puts where $V = N(P - X) - V = \max\{N(X - P), 0\}$ is payoff is notional amount is the actual value of settlement index is the strike $X - P$.

Derivatives - Sumitomo crisis | Derivative (Finance ...

Derivatives - Sumitomo crisis Uploaded by Rupal Sumitomo case discusses how Yasuo Hamanaka (Hamanaka), the chief copper trader at Japan's Sumitomo Corporation caused major losses to the company through his unauthorized trading activities in the physical and futures market in copper at the London Metal Exchange.