



Trading and Investing in Bond Options: Risk Management, Arbitrage and Value Investing (Hardback)

By M. Anthony Wong

John Wiley Sons Inc, United States, 1991. Hardback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.To become successful in the bond options market, it is important for professionals to gain a basic, yet thorough understanding of how options are priced, traded, and used in interest-rate risk and fixed-income portfolio management. Provides practical answers to questions that new participants will ask as they become more sophisticated in the bond option market. It describes the U.S. government bond options markets and discusses how options pricing and computer technologies are used in market-making, strategic trading, and value investing. After introducing standard options terminology, it provides background data on U.S. Treasury bonds, bond options pricing models, advanced pricing models, the fundamentals of bond options dealing, strategies driven by interest rate forecasts, the most widely used structured portfolio strategies involving options, and more.



READ ONLINE
[9.23 MB]

Reviews

This ebook may be worth purchasing. it absolutely was writtern extremely completely and useful. You will not truly feel monotony at whenever you want of your respective time (that's what catalogs are for relating to when you ask me).

-- **Idella Halvorson**

Most of these ebook is the perfect publication accessible. It is writter in easy terms and not difficult to understand. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- **Anastasia Kihn**