

Treasury Bond Basis: An In-depth Analysis for Hedgers, Speculators and Arbitrageurs

Galen Burghardt, etc.

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Now in its third edition, The Treasury Bond Basis is the mandatory reference text for Treasury bond and note futures trading rooms around the world. This updated edition reflects the numerous market changes, chief among them the Chicago Board of Trade's decision to switch from an 8 percent to a 6 percent conversion factor. Revisions include greater detail on hedging and trading, updated explanations of options valuation and short delivery options, and discussion of global bonds futures trading and applications.



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