



## **The Handbook of Fixed Income Options: Strategies, Pricing and Applications**

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# The Handbook of Fixed Income Options: Strategies, Pricing and Applications

## The Handbook of Fixed Income Options: Strategies, Pricing and Applications

This revised edition covers a range of issues in the field of fixed-income options, including portfolio and trading strategies, valuing securities and embedded options, and risk control tool with option features. Option characteristics, contracts and pricing are provided, and the text also covers trading, hedging and arbitrage.

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