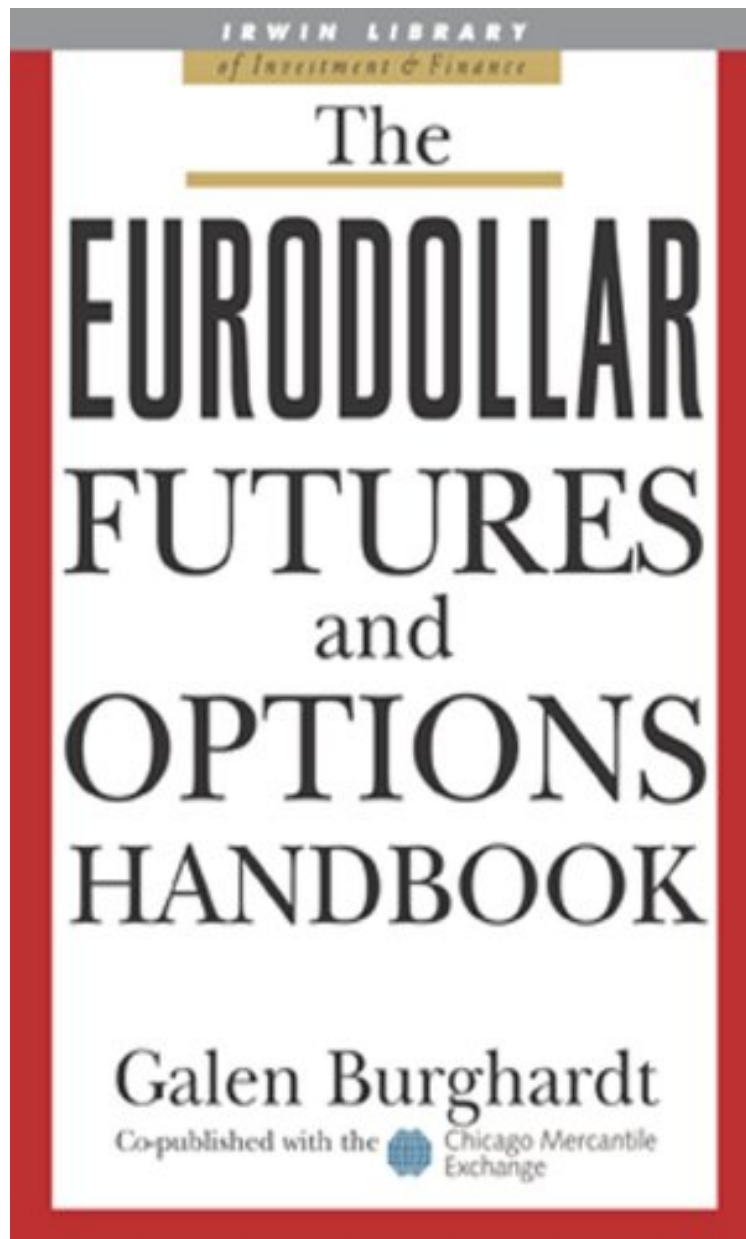


[Read and download] The Eurodollar Futures and Options Handbook (McGraw-Hill Library of Investment and Finance)

## The Eurodollar Futures and Options Handbook (McGraw-Hill Library of Investment and Finance)

*Galen Burghardt*

*ePub | \*DOC | audiobook | ebooks | Download PDF*



DOWNLOAD



READ ONLINE

#1131579 in eBooks 2003-07-14 2003-07-14 File Name: B006402OJK | File size: 50.Mb

**Galen Burghardt : The Eurodollar Futures and Options Handbook (McGraw-Hill Library of Investment and Finance)** before purchasing it in order to gauge whether or not it would be worth my time, and all praised The Eurodollar Futures and Options Handbook (McGraw-Hill Library of Investment and Finance):

10 of 10 people found the following review helpful. The Bible, and maybe ready for a new edition  
By Erik Lehtis  
This book stands alone as the go-to volume for anyone interested in understanding what Eurodollar futures are, how they came to be, and what they are used for. This should come as no surprise, given that the author had a major hand in the invention of the Eurodollar contract. More abstract issues for professional traders, including convexity, strip valuation, and TED spread arbitrage are also covered, in easy-to-read yet authoritative theoretical terms. Considering the move made by the market from the pits to the screens, the time for another revised edition may be drawing near. Systematic arbitrage of the Eurodollar complex (spreads, packs, bundles, etc.) has never been more available to the sophisticated amateur. If there is any aspect of the market that Mr. Burghardt neglects, it is a thorough treatment of Eurodollar calendar spread arbitrage.  
0 of 1 people found the following review helpful. liquidity and other properties are explained in great detail. I used it daily when working as ...  
By Daniel C  
Classic of the genre. Eurodollar derivative pricing, convexity, liquidity and other properties are explained in great detail. I used it daily when working as a fixed income quant.  
1 of 3 people found the following review helpful. Fantastic  
By Josh K  
In my job I trade these products every day and I still learned a lot quickly from this book. The authors are so clear and explain the subject matter so well that most readers will pick it up right away. Most of the information there is a little bit on the older side, but is still valid and a very useful foundation for trading your funding hedges.

Eurodollar trading volume is exploding, with no end in sight tools phenomenal growth. The Eurodollar Futures and Options Handbook provides traders and investors with the complete range of current research on Eurodollar futures and options, now the most widely traded money market contracts in the world. The only current book on this widely-followed topic, it features chapters written by Eurodollar experts from JP Morgan, Mellon Capital, Merrill Lynch, and other global trading giants, and will quickly become a required reference for all Eurodollar FO traders and investors.