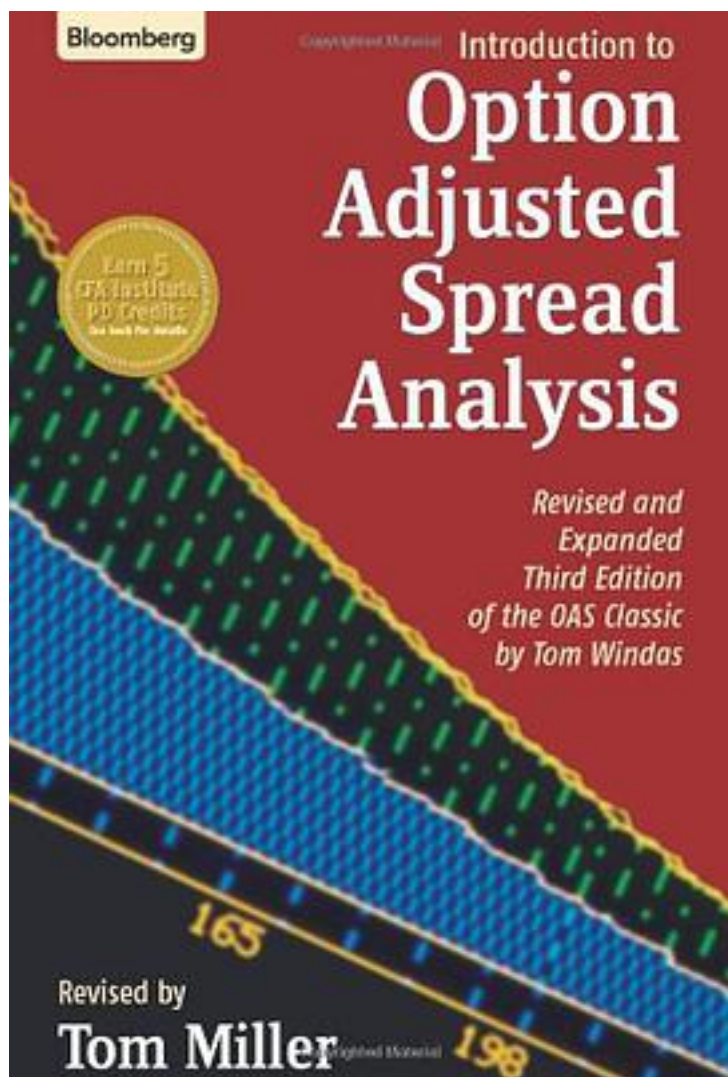


# Introduction to Option-Adjusted Spread Analysis



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Top traders, investors, and analysts agree that one method, option-adjusted spread (OAS) analysis, is the most useful way to compare and value securities with options. Nearly every day the bond market figures out a new way to structure securities, most of which involve options.

This book explains OAS analysis in plain English, presenting each step in the method clearly and concisely. Topics covered include: Why yield-based analysis breaks down for nonbullet bonds How to model put and call provisions as embedded options How to distinguish the intrinsic and time components of option value How to model interest-rate volatility, future interest rates, and future bond prices How to calculate option-free price and yield How to estimate the "fair value" of a bond How to calculate implied spot and forward rates Salespeople, traders, and investors will want to read this book and keep it on their desks.

作者介绍:

目录:

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很易读，一步一步带你了解概念

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