





### **fundamentals of futures option pdf**

25 ¢ A March futures contract is purchased for a price of \$150 ¢ For simplicity, assume the rancher anticipates (and does sell) selling 50,000 pounds (1 contract)

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2 Basis Trading and the Implied Repo Rate In this chapter we look in more detail at some fundamentals behind the basis, including the factors that drive its behaviour, and we also consider implications of

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### **Commodity Futures Trading Commission - Wikipedia**

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### **Interest rate future - Wikipedia**

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