



The Futures Bond Basis

By Moorad Choudhry

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The 2nd edition of The Futures Bond Basis, is an updated and revised version of Professor Moorad Choudhry's succinct but in-depth look at the government bond futures contract basis. It includes essential background on contract specifications and the theory of the basis. It also covers the concept of the cheapest to deliver; price and delivery data for a sample of gilt contracts; the drivers of the basis and its dynamics; the mechanics of basis trading; a detailed explanation of gross and net basis, and an explanation of the implied repo rate. The book uses examples from the UK gilt market, although the basic principles are applicable in any bond futures market.

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Editorial Review

From the Back Cover

Basis trading is an important part of the government bond markets. In this book we review the essential elements of this type of trading. Written by a former government bond market maker and proprietary bond trader, the book features:

1. Basic concepts of forward pricing
2. The determinants of the basis
3. Repo financing
4. Hedging using bond futures
5. Trading the basis and an introduction to trading strategy
6. The concept of the *cheapest-to-deliver* bond
7. The net basis and the *implied repo rate*

The book is illustrated with in-depth practical examples and written in an accessible style. It will be of vital use to anyone with an interest or involvement in the government bond futures market.

About the Author

Dr Moorad Choudhry is Head of Treasury at KBC Financial Products in London. He is a Visiting Professor at the Department of Economics, London Metropolitan University, a Visiting Research Fellow at the ICMA Centre, University of Reading, a Senior Fellow at the Department of Mathematical Trading and Finance, Cass Business School, and a Fellow of the Securities and Investment Institute.

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