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   Autore   Rhoads Russell

   Titolo   Trading VIX derivatives [[electronic resource]] : trading and hedging strategies using VIX futures, options, and exchange-traded notes / / Russell Rhoads

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   Nota di contenuto Trading VIXDerivatives; Contents; Preface; Acknowledgments; CHAPTER 1 Understanding Implied Volatility; Historical versus Forward-Looking Volatility; Put-Call Parity; Estimating Price Movement; Valuing Options: Pricing Calculators and Other Tools; Fluctuations Based on Supply and Demand; The Impact on Option Prices; Implied Volatility and the VIX; CHAPTER 2 About the VIX Index; History of the VIX; Calculating the VIX; The VIX and Put-Call Parity; The VIX and Market Movement; Equity Market Volatility Indexes; CHAPTER 3 VIX Futures; Steady Growth of New Products; Contract Specifications
                      Mini-VIX FuturesPricing Relationship between VIX Futures and the Index; Futures' Relationship to Each Other; VIX Futures Data; CHAPTER 4 VIX Options; Contract Specifications; Relationship to VIX Index; Relationship to VIX Futures; VIX Binary Options; CHAPTER 5 Weekly Options on CBOE Volatility Index Futures; Contract Specifications; Weekly Options and Index Options; Weekly Option Strategy; CHAPTER 6

Volatility-Related Exchange-Traded Notes; What are Exchange-Traded Notes?; iPath S&P 500 VIX Short-Term Futures ETN; iPath S&P 500 VIX Mid-Term Futures ETN; Comparing the VXX and VXZ Performance Barclays ETN+ Inverse S&P 500 VIX Short-Term Futures ETNBarclays ETN+ S&P VEQTOR ETN; S&P 500 VIX Futures Source ETF; CHAPTER 7 Alternate Equity Volatility and Strategy Indexes; CBOE S&P 500 3-Month Volatility Index (VXV); VIX Premium Strategy Index (VPD); Capped VIX Premium Strategy Index (VPN); S&P 500 VARB-X Strategy Benchmark; S&P 500 Implied Correlation Index; CHAPTER 8 Volatility Indexes on Alternative Assets; CBOE Gold Volatility Index; CBOE Crude Oil Volatility Index; CBOE EuroCurrency Volatility Index; CBOE/NYMEX Crude Oil (WTI) Volatility Index; CBOE/COMEX Gold Volatility Index CBOE/CBOT Grain Volatility IndexesFX Realized Volatility Indexes; CHAPTER 9 The VIX as a Stock Market Indicator; The Inverse Relationship between the VIX and the S&P 500; VIX Index as an Indicator; VIX Futures as an Indicator; A Modified VIX Futures Contract; Combining VIX Futures and the VIX Index; VIX Index and Gold Price Indicator; VIX Option Put-Call Ratio; CHAPTER 10 Hedging with VIX Derivatives; Hedging with VIX Options; Hedging with VIX Futures; University of Massachusetts Study; CHAPTER 11 Speculating with VIX Derivatives; VIX Futures Trading; VIX Option Trading; VIX ETN Trading Comparing VIX Trading InstrumentsCHAPTER 12 Calendar Spreads with VIX Futures; Comparing VIX Futures Prices; The Mechanics of a Calendar Spread; Patterns in the Data; Trade Management; Other Parameters; CHAPTER 13 Calendar Spreads with VIX Options; VIX Option Pricing; Calendar Spread with Put Options; Calendar Spread with Call Options; Diagonal Spread with Put Options; Diagonal Spread with Call Options; CHAPTER 14 Calendar Spreads with VIX Options and Futures; Comparing Options and Futures; Calendar Spread Examples; CHAPTER 15 Vertical Spreads with VIX Options; Vertical Spread Examples
CHAPTER 16 Iron Condors and Butterflies with VIX Options

| Sommario/riassunto | "Trading VIX Derivatives will be a comprehensive book covering all aspects of the Chicago Board Options Exchange stock market volatility index. The book will explain the mechanics and strategies associated with trading VIX options, futures, exchange trading notes and options on exchange traded notes. Known as the "fear index" the VIX provides a snapshot of expectations about future stock market volatility and generally moves inversely to the overall stock market. As such, many market participants look at the VIX to help understand market sentiment and predict turning points. With a slew of VIX index trading products now available, there are a variety of strategies traders use to speculate outright on the direction of market volatility or to use the products in conjunction with other instruments to create spread trades or hedge their overall risk. A top instructor at the CBOE's Options Institute, the author will reflect the wide range of uses associated with the VIX and will make the book useful to both new traders and seasoned professionals"-- |

2.	Record Nr.	UNINA9910830290503321
	Autore	Gray William M
	Titolo	Hurricane!: Coping with Disaster: Progress and Challenges since Galveston 1900
	Pubbl/distr/stampa	[Place of publication not identified], : American Geophysical Union, 2002
	ISBN	1-118-66534-1
	Descrizione fisica	1 online resource (x, 212 pages)
	Disciplina	363.34/9227/0973
	Soggetti	Hurricane protection
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
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	Sommario/riassunto	Hurricane research implicates something more than science. It is the key to saving lives and mitigating economic damage. From the Galveston catastrophe of 1900, where more than 8,000 people died, to the economic devastation wrought by Hurricane Andrew in 1992 in the United States, scientists have striven to understand and track hurricanes while charting their societal effects. Hurricane! Coping with Disaster tells the dramatic history of that effort by leading meteorologists-the men and women who brought hurricane science into the 21st century, and those who sustain it today. for readers everywhere interested in climatology, hurricane research, the historical background, and more.