

1. Record Nr.	UNINA9910140739503321
Autore	Sinclair Euan <1969->
Titolo	Option trading [[electronic resource]] : pricing and volatility strategies and techniques // Euan Sinclair
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2010
ISBN	0-470-64252-1 1-119-19867-4 1-282-70780-9 9786612707803 0-470-64250-5
Edizione	[1st edition]
Descrizione fisica	1 online resource (321 p.)
Collana	Wiley trading series
Disciplina	332.63/2283
Soggetti	Options (Finance) Pricing - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di contenuto	Option Trading: Pricing and Volatility Strategies and Techniques; Contents; Preface; Acknowledgments; Chapter 1: History; Chapter 2: Introduction to Options; Chapter 3: Arbitrage Bounds for Option Prices; Chapter 4: Pricing Models; Chapter 5: The Solution of the Black-Scholes-Merton (BSM) Equation; Chapter 6: Option Strategies; Chapter 7: Volatility Estimation; Chapter 8: Implied Volatility; Chapter 9: General Principles of Trading and Hedging; Chapter 10: Market Making Techniques; Chapter 11: Volatility Trading; Chapter 12: Expiration Trading; Chapter 13: Risk Management; Conclusion Appendix A: Distributions Appendix B: Correlation; Glossary; Index
Sommario/riassunto	An A to Z options trading guide for the new millennium and the new economy Written by professional trader and quantitative analyst Euan Sinclair, Option Trading is a comprehensive guide to this discipline covering everything from historical background, contract types, and market structure to volatility measurement, forecasting, and hedging techniques. This comprehensive guide presents the detail and practical information that professional option traders need, whether they're using options to hedge, manage money, arbitrage, or engage in

