

1. Record Nr.	UNINA9910143825203321
Autore	Sinclair Euan <1969->
Titolo	Volatility trading / / Euan Sinclair
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2008
ISBN	1-118-04529-7 1-119-19705-8 1-281-38168-3 9786611381684 0-470-29488-4
Edizione	[1st ed.]
Descrizione fisica	1 online resource (226 p.)
Collana	Wiley trading
Disciplina	332.64/5
Soggetti	Options (Finance) Hedging (Finance) Futures Financial futures
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. 193-200) and index.
Nota di contenuto	Volatility Trading; Contents; Introduction; Chapter 1: Option Pricing; Chapter 2: Volatility Measurement and Forecasting; Chapter 3: Implied Volatility Dynamics; Chapter 4: Hedging; Chapter 5: Hedged Option Positions; Chapter 6: Money Management; Chapter 7: Trade Evaluation; Chapter 8: Psychology; Chapter 9: Life Cycle of a Trade; Chapter 10: Conclusion; Appendix A: Model-Free Implied Variance and Volatility; Appendix B: Spreadsheet Instructions; Resources; References; About the CD-ROM; Index
Sommario/riassunto	In Volatility Trading, Sinclair offers you a quantitative model for measuring volatility in order to gain an edge in your everyday option trading endeavors. With an accessible, straightforward approach. He guides traders through the basics of option pricing, volatility measurement, hedging, money management, and trade evaluation. In addition, Sinclair explains the often-overlooked psychological aspects of trading, revealing both how behavioral psychology can create market conditions traders can take advantage of-and how it can lead them

astray. Psychological biases, he asserts, are
