

1. Record Nr.	UNINA9910827353803321
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Titolo	Positional option trading : an advanced guide // Euan Sinclair
Pubbl/distr/stampa	Hoboken, New Jersey : , : John Wiley & Sons, Incorporated, , [2020] ©2020
ISBN	1-119-58353-5 1-119-58352-7
Descrizione fisica	1 online resource (243 pages) : illustrations
Collana	Wiley trading series
Disciplina	332.6453
Soggetti	Financial futures Options (Finance)
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Options: a summary option pricing models -- The efficient market hypothesis and its limitations -- Forecasting volatility -- The variance premium -- Finding trades with positive expected value -- Volatility positions -- Directional option trading -- Directional option strategy selection -- Trade sizing -- Meta risk.
Sommario/riassunto	"Robust Option Trading is a professional-level guide to options trading, written by an author with over twenty years of professional option trading experience. Experienced options trader will learn about: Risk, uncertainty and ignorance, model free option characteristics, the strengths and limitations of the Black Scholes model, equity premium and factor premia, covered calls, robust volatility estimation, strategy selection, heuristic forecasting, and robust statistical heuristics. This an in-depth, one-stop guide for experienced options traders to master their craft and improve their performance"--