

1. Record Nr.	UNINA9910830308903321
Autore	De Weert Frans
Titolo	An introduction to options trading [[electronic resource] /] / Frans de Weert
Pubbl/distr/stampa	Hoboken, New Jersey : , : John Wiley & Sons, , 2006
ISBN	1-119-20908-0 1-280-73978-9 9786610739783 0-470-03456-4
Edizione	[1st edition]
Descrizione fisica	1 online resource (177 p.)
Collana	Securities Institute
Disciplina	332.632283
Soggetti	Options (Finance) 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. [149]) and index.
Nota di contenuto	Cover; CONTENTS; PREFACE; ACKNOWLEDGEMENTS; INTRODUCTION; Chapter 1: OPTIONS; Chapter 2: THE BLACK SCHOLES FORMULA; Chapter 3: DIVIDENDS AND THEIR EFFECT ON OPTIONS; Chapter 4: IMPLIED VOLATILITY; Chapter 5: DELTA; Chapter 6: THREE OTHER GREEKS; Chapter 7: THE PROFIT OF OPTION TRADERS; Chapter 8: OPTION GREEKS IN PRACTICE; Chapter 9: SKEW; Chapter 10: SEVERAL OPTION STRATEGIES; Chapter 11: DIFFERENT OPTION STRATEGIES AND WHY INVESTORS EXECUTE THEM; Chapter 12: TWO EXOTIC OPTIONS; Chapter 13: REPO; Appendix A: PROBABILITY THAT AN OPTION EXPIRES IN THE MONEY Appendix B: VARIANCE OF A COMPOSITE OPTIONBIBLIOGRAPHY; INDEX
Sommario/riassunto	Explaining the theory and practice of options from scratch, this book focuses on the practical side of options trading, and deals with hedging of options and how options traders earn money by doing so. Common terms in option theory are explained and readers are shown how they relate to profit. The book gives the necessary tools to deal with options in practice and it includes mathematical formulae to lift explanations from a superficial level. Throughout the book real-life examples will illustrate why investors use option structures to satisfy

their needs.
