



An Introduction to Options Trading

By de Weert, Frans

Wiley, 2006. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Preface. Acknowledgements. Introduction 1. OPTIONS. 1.1 Examples. 1.2 American versus European options. 1.3 Terminology. 1.4 Early exercise of American options. 1.5 Payoffs. 1.6 Put-call Parity. 2. THE BLACK-SCHOLES FORMULA. 2.1 Volatility and the Black-Scholes formula. 2.2 Interest rate and the Black-Scholes formula. 2.3 Pricing American options. 3. DIVIDENDS AND THEIR EFFECT ON OPTIONS. 3.1 Forwards. 3.2 Pricing of stock options including dividends. 3.3 Pricing options in terms of the forward. 3.4 Dividend risk for options. 3.5 Synthetics. 4. IMPLIED VOLATILITY. 4.1 Example. 4.2 Strategy and implied volatility. 5. DELTA. 5.1 Delta hedging. 5.2 The most dividend sensitive options. 5.3 Exercise-ready American calls in dividend paying stocks. 6. THREE OTHER GREEKS. 6.1 Gamma. 6.2 Theta. 6.3 Vega. 7. THE PROFIT OF OPTION TRADERS. 7.1 Dynamic hedging of a long call option. 7.2 Dynamic hedging of a short call option. 7.3 Profit formula for dynamic formula. 7.4 The relationship between dynamic hedging and q . 7.5 The relationship between dynamic hedging and q when the interest rate is Strictly positive. 7.6 Conclusion. 8. OPTION GREEKS IN PRACTICE. 8.1 Interaction between Gamma and Vega. 8.2 The importance of...



READ ONLINE
[5.86 MB]

Reviews

Very beneficial to all of class of people. I am quite late in start reading this one, but better then never. You may like just how the writer create this publication.

-- **Audra Klocko PhD**

Thorough information! Its this type of great go through. It is amongst the most incredible publication i actually have read through. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- **Germaine Welch**

Related eBooks



Grandpa Spanielson's Chicken Pox Stories: Story #1: The Octopus (I Can Read Book 2)

HarperCollins, 2005. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Foreword by Raph Koster. Introduction. I. EXECUTIVE CONSIDERATIONS. 1. The Market. Do We Enter the Market? Basic Considerations. How and Which Niche? Market Analysis: Who Are...



Maisy's Christmas Tree

Candlewick, 2014. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: The final scene of the gang caroling around the tree, complete with paper crowns from British Christmas crackers, is delightful. Toddlers celebrating the holiday will enjoy...



Star Flights Bedtime Spaceship: Journey Through Space While Drifting Off to Sleep

CreateSpace Independent Publishing Platform, 2013. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: "Star Flights Bedtime Spaceship" is a charming and fun story with the purpose to help children unwind and go to sleep. The underlying...



The Web Collection Revealed, Premium Edition: Adobe Dreamweaver CS6, Flash CS6, and Photoshop CS6 (Stay Current with Adobe Creative Cloud)

Cengage Learning, 2012. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: You can now maximize and integrate the design and development power of Adobe Creative Suite 6 with WEB COLLECTION REVEALED PREMIUM EDITION. This one of...



Edge] the collection stacks of children's literature: Chunhyang Qiuyun 1.2 --- Children's Literature 2004(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date: 2005 Pages: 815 Publisher: the Chinese teenager Shop Books all book. the genuine special part of the spot...



TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (2-4 years old) in small classes (3)(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date :2005-09-01 Publisher: Chinese children before making Reading: All books are the Youth Pre-employment Training software download generated pictures...