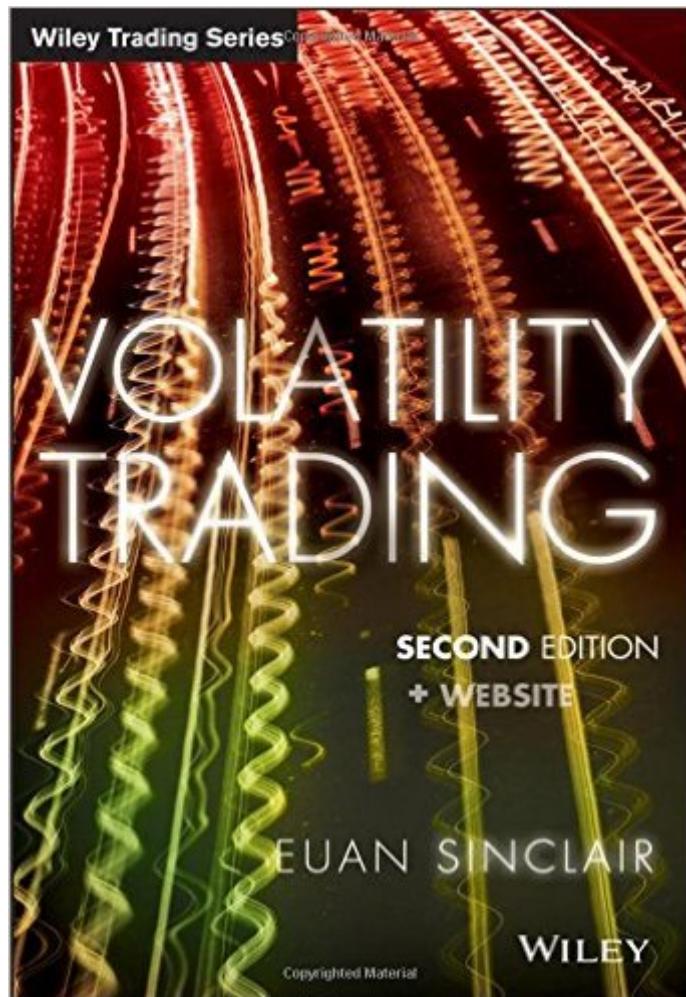


The book was found

Volatility Trading, + Website



Synopsis

Popular guide to options pricing and position sizing for quant traders In this second edition of this bestselling book, Sinclair offers a quantitative model for measuring volatility in order to gain an edge in 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. This new edition includes new chapters on the dynamics of realized and implied volatilities, trading the variance premium and using options to trade special situations in equity markets. Filled with volatility models including brand new option trades for quant traders Options trader Euan Sinclair specializes in the design and implementation of quantitative trading strategies Volatility Trading, Second Edition + Website outlines strategies for defining a true edge in the market using options to trade volatility profitably.

Book Information

Hardcover: 320 pages

Publisher: Wiley; 2 edition (April 1, 2013)

Language: English

ISBN-10: 1118347137

ISBN-13: 978-1118347133

Product Dimensions: 6.2 x 1 x 9.3 inches

Shipping Weight: 1.3 pounds (View shipping rates and policies)

Average Customer Review: 4.3 out of 5 starsÂ See all reviewsÂ (21 customer reviews)

Best Sellers Rank: #284,674 in Books (See Top 100 in Books) #111 inÂ Books > Business & Money > Investing > Options #1695 inÂ Books > Business & Money > Finance

Customer Reviews

Textbooks on Volatility and the Greeks are often technically correct, but the distance from the flesh, blood, screens, and money of real markets make their arm's length detachment suspect and unconvincing. They help you understand, but never answer the question: "okay, how do I *do*?" Mathematical treatments are often more technically rigorous, but take their approach from the demand of proofs common for peer-reviewed perfection. They are, after all, math books. And then there are Euan Sinclair's books, of which this welcome second edition of Volatility Trading with companion support website speaks of its utility and modernity just in the title alone. Sinclair provides knowledge and tools to create a framework for success: "here is what you need, here is how to do." Euan's prose is accessible, readable, understandable, and lean, but with an expectation that you

have the appropriate math background to understand and use what he is explaining. He doesn't use math to obfuscate and show off how smart he is, he uses it as a tool, but it is a tool you need too, and he uses just enough. As in the previous edition, Sinclair's Volatility Trading Second Edition with Website covers the basics of option pricing, volatility measurement, hedging, money management, and performance evaluation. He demonstrates a robust Black-Scholes-Merton-based quantitative model for measuring volatility that can easily be widely adapted to trading vol for lots of underlyings (not just stocks). These are the same strengths of the first edition, but now includes (in the entirely new Chapter 12) coverage and points to other opportunities in VIX futures, ETNs, and leveraged ETFs.

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