

Complete Guide To Option Pricing Formulas

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Following is a chapter from the second edition of The Complete Guide to Option Selling, fully up to date and expanded to be useful in today's markets. It covers new strategies and new ways to approach selling options and futures so that you can continue to produce surprisingly consistent results with only slightly increased risk.

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n A call option gives the buyer of the option the right to buy the underlying asset at a fixed price (strike price or K) at any time prior to the expiration date of the option. The buyer pays a price for this right. n At expiration, • If the value of the underlying asset (S) > Strike Price(K) - Buyer makes the difference: S - K

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Let's start with the more esoteric of the two books, The Complete Guide To Option Pricing Formulas. Almost every option formula is included there, together with ways of estimating volatility, certain statistical techniques, aspects of compound interest math, etc.