



Option Trading: Pricing and Volatility Strategies and Techniques

By Euan Sinclair

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An A to Z options trading guide for the new millennium *and* the new economy

Written by professional trader and quantitative analyst Euan Sinclair, *Option Trading* is a comprehensive guide to this discipline covering everything from historical background, contract types, and market structure to volatility measurement, forecasting, and hedging techniques.

This comprehensive guide presents the detail and practical information that professional option traders need, whether they're using options to hedge, manage money, arbitrage, or engage in structured finance deals. It contains information essential to anyone in this field, including option pricing and price forecasting, the Greeks, implied volatility, volatility measurement and forecasting, and specific option strategies.

- Explains how to break down a typical position, and repair positions
- Other titles by Sinclair: *Volatility Trading*
- Addresses the various concerns of the professional *options* trader

Option trading will continue to be an important part of the financial landscape. This book will show you how to make the most of these profitable products, no matter what the market does.

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Editorial Review

From the Inside Flap

Successful trading, in general, is difficult and options specifically can be complicated. In most cases, those who do well have an ability to focus on good processes and let the results take care of themselves.

Nobody is more familiar with this situation than professional trader and quantitative analyst Euan Sinclair. In *Option Trading*, he's broken down the process into the parts you need to thrive—an understanding of market structure, knowledge of the instruments you trade, a way to capture an edge, and a methodology for managing risk.

Written with the serious trader in mind, this comprehensive guide opens by exploring options, both historically and conceptually, and then uses the no-arbitrage principle to introduce option pricing—examining both static arbitrage relationships and the dynamic hedging approach. With this critical background in hand, the largest and most substantial part of the book addresses how to actually trade options.

Along the way, you'll gain an in-depth understanding of:

- The various option strategies that can be implemented, from puts and calls to strangles, straddles, and butterflies
- How to measure and forecast realized volatility, the nature and behavior of implied volatility, and what it takes to successfully trade the two
- The concept of expected value, the general idea of hedging, and the importance of trade sizing
- The strategies behind market making
- The essential aspects of risk management in option trading
- And much more

Option trading is an important part of the financial landscape. This book will show you how to make the most of these profitable products, no matter what the market does.

From the Back Cover

Praise for Option Trading

"In this era of unprecedented volatility, it has become imperative to understand the intricacies of options markets. This book gives an unyielding trader's perspective on options trading, from the basics of option pricing to the finer points of risk management. I highly recommend it as the best book of its kind on the market."

—Peter Carr, PhD; Head of Quantitative Financial Research, Bloomberg LP, Director of the Masters in Math Finance Program, Courant Institute, NYU

"A no-nonsense instruction manual for becoming a professional options trader. This is not a theoretical account of what the author thinks markets ought to do, nor does it promise trading ideas so good you can ignore risk management, hedging, position repair, and other basic professional skills. It merely explains how professionals turn real ideas into real money."

—Aaron Brown, Risk manager at AQR Capital Management and author of *The Poker Face of Wall Street*

"With the release of *Option Trading*, Euan Sinclair has once again set a new higher standard for options literature and provides a welcome companion to his excellent *Volatility Trading*. Sinclair is a professional options trader and emphasizes that making profits among intelligent competitive traders requires techniques and processes that must lead to a definable, tractable, and executable edge. His most useful contribution to a field crowded with poor treatments is his insistence on not oversimplifying or waving away the option trading process because it takes accuracy, work, and thought. Yet Sinclair's clarity and technical mastery give focus where previous authors have wallowed in obscurantism to camouflage ignorance and lack of practical experience. Sinclair's *Option Trading* is the finest work on the subject available and makes all previous treatments obsolete."

—James N. Ward, Professor of Finance, The American University of Paris, and European Head of High Yield Investments, AXA Investment Managers–Paris

About the Author

EUAN SINCLAIR is an option trader with fifteen years of professional trading experience. He specializes in the design and implementation of quantitative trading strategies. Sinclair is currently a proprietary option trader for Bluefin Trading, where he trades based on quantitative models of his own design. He holds a PhD in theoretical physics from the University of Bristol. Sinclair is also the author of the Wiley title *Volatility Trading*.

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Paul Kline:

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