

## **Volatility Trading, + Website**

Euan Sinclair



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### Volatility Trading, + Website

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#### **Volatility Trading, + Website** Euan Sinclair **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.

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