

Complete Guide To Option Pricing Formulas

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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.

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