



# Option Market Making: Trading and Risk Analysis for the Financial and Commodity Option Markets

*Allen Jan Baird*

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## **Option Market Making: Trading and Risk Analysis for the Financial and Commodity Option Markets**

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Approaches trading from the viewpoint of market makers and the part they play in pricing, valuing and placing positions. Covers option volatility and pricing, risk analysis, spreads, strategies and tactics for the options trader, focusing on how to work successfully with market makers. Features a special section on synthetic options and the role of synthetic options market making (a role of increasing importance on the trading floor). Contains numerous graphs, charts and tables.

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