On Wednesday 11 November 05:00-22:00 GMT, we'll be making some site updates on Taylor & Francis Online. You'll still be able to search, browse and read our articles, where access rights already apply. Registration, purchasing, activation of tokens, eprints and other features of Your Account will be unavailable during this scheduled work.

Applied Financial Economics ›

Volume 6, 1996 - Issue 4

143 Views | 38 CrossRef citations to date | 0 Altmetric

Original Articles

One-touch double barrier binary option values

Cho H. Hui

Pages 343-346 | Published online: 06 Oct 2010

Cite this article https://doi.org/10.1080/096031096334141

Sample our Economics, Finance, Business & Industry Journals

>> Sign in here to start your access to the latest two volumes for 14 days

References Citations Metrics Reprints & Permissions

Read this article Share

Abstract

The valuation and applications of one-touch double barrier binary options that include features of knock-out, knock-in, European and American style are described. Using a conventional Black-Scholes option-pricing environment, analytical solutions of the options are derived. The relationships among different types of one-touch double barrier binary options are discussed. An investor having a particular view on values of foreign exchanges, equities or commodities can use the options as directional trades or structured products in financial market.

Related Research Data

The Pricing of Options and Corporate Liabilities
Source: Unknown Repository

Linking provided by Scholexplorer

Related research

People also read | Recommended articles | Cited by 38

Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Help and information

- Help and contact
- Newsroom
- All journals
- Books

Keep up to date

Register to receive personalised research and resources by email

Sign me up

Copyright © 2026 Informa UK Limited Privacy policy

Cookies Terms & conditions Accessibility

Registered in England & Wales No. 01072954
5 Howick Place | London | SW1P 1WG