



142 Views | 37 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 

## Related research

People also read

Recommended articles

Cited by  
37

## Information for

[Authors](#)

[R&D professionals](#)

[Editors](#)

[Librarians](#)

[Societies](#)

## Opportunities

[Reprints and e-prints](#)

[Advertising solutions](#)

[Accelerated publication](#)

[Corporate access solutions](#)

## Open access

[Overview](#)

[Open journals](#)

[Open Select](#)

[Dove Medical Press](#)

[F1000Research](#)

## 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 © 2025 Informa UK Limited [Privacy policy](#) [Cookies](#) [Terms & conditions](#)

[Accessibility](#)



Taylor & Francis Group  
an informa business

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