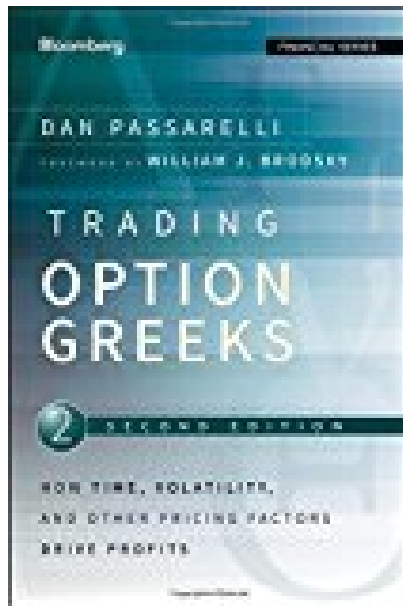


Trading Options Greeks How Time Volatility and Other Pricing Factors Drive Profits



BOOK DETAILS

- Author : Dan Passarelli
- Pages : 368 Pages
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BOOK SYNOPSIS

Veteran options trader Dan Passarelli explains a new methodology for option trading and valuation. With an introduction to option basics as well as chapters on all types of spreads, put-call parity and synthetic options, trading volatility and studying volatility charts, and advanced option trading, *Trading Option Greeks* holds pertinent new information on how more accurate pricing can drive profit. Most options traders focus on strategies such as covered calls, vertical spreads, butterflies and condors, and so on. But traders often don't know how to use the "greeks"—the five factors that influence an options price—to trade more effectively. The "greeks" (Delta, Gamma, Theta, Vega, Rho) are tools to measure minute changes in an options price based on corresponding changes in: Interest rates Time to expiration Price changes in the underlying security Volatility Dividends Using the greeks can lead to more accurate pricing information that will alert an option trader to mispriced derivatives that can be exploited for profit. In straightforward language and making use of charts and examples, Passarelli explains how to use the greeks to be a better options trader.

TRADING OPTIONS GREEKS HOW TIME VOLATILITY AND OTHER PRICING FACTORS DRIVE PROFITS

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