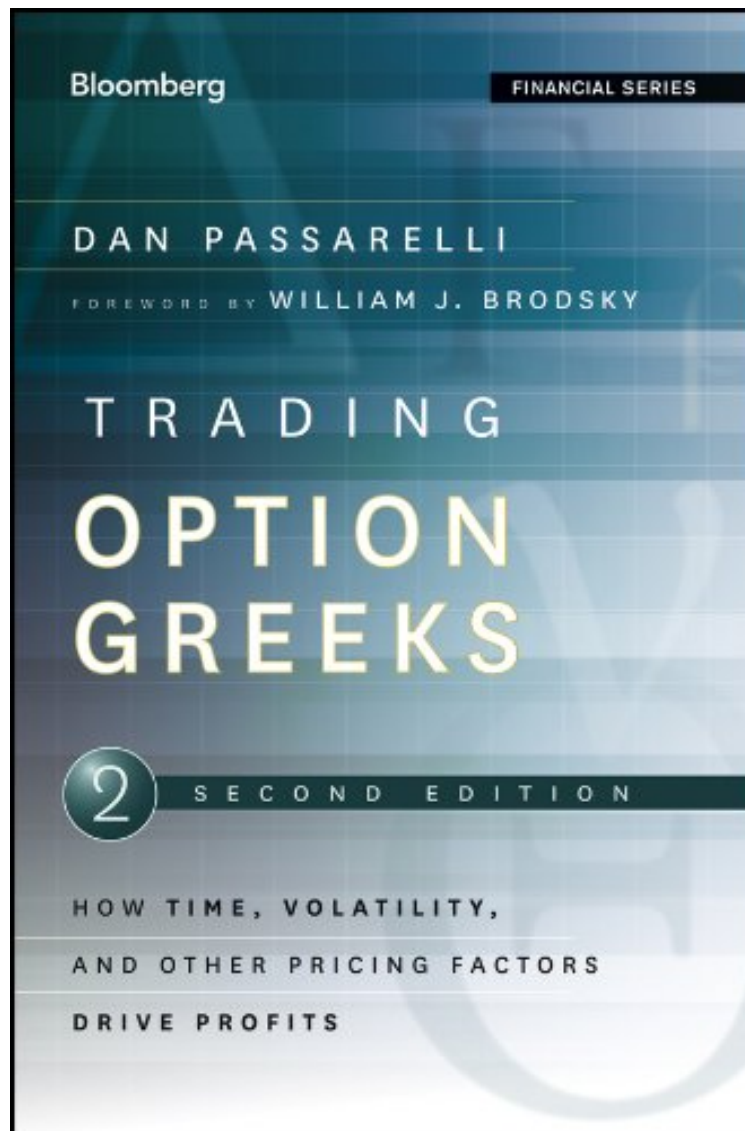


(Library ebook) Trading Options Greeks: How Time, Volatility, and Other Pricing Factors Drive Profits  
(Bloomberg Financial)

## Trading Options Greeks: How Time, Volatility, and Other Pricing Factors Drive Profits (Bloomberg Financial)

*Dan Passarelli*

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found the following review helpful. Up there with the best: trading by the greeks By Peter J. Hewson "In my top half dozen options books worth buying". As a long-term trader (and presenter) of options I've read mostly all of the serious options books that would be used as teaching resources. Whilst Natenberg, McMillan, Hull et al are all good there is something particularly honest about this book in its style: the humor with which the topics are presented. The author carefully explains the greeks over dozens of pages with excellent examples then goes back over the elements of an option's price when a particular strategy is used. He derives and explains the changes as the underlying changes. His description rivals the computer-generated pay-offs. Excellent! For a while now I have run courses in advanced retail trading (no, that's not a contradiction) but in these elite courses I teach strategies without using the words 'Put' or 'Call'. I'll just use expressions like long delta etc. as, in the end, all options trades are an arrangement of the greeks. Once that is understood positions can be conceptualised instantly and a trader's probability of success skyrockets. Ultimately this is where this book takes us. This book is a good introduction to trading by understanding the greeks and, yes, the author uses strategies with puts and calls. Incidentally buying a good book is, essentially, a low long delta position with very low theta. Gamma this one to your success. But beware: the IV will keep you awake at night thinking of strategies!

1 of 1 people found the following review helpful. Great book on trading the Greeks! By Carolyn KI really liked this book! It's a comprehensive introduction to the Greeks, and it was easy to read although it took me a while since I realized I have so much to learn that's not taught in options classes. I learned a great deal from reading it: the information was well organized with great examples also. Would definitely recommend it to traders who are not aware of how trade the Greeks.

A top options trader details a practical approach for pricing and trading options in any market condition. The options market is always changing, and in order to keep up with it you need the greeks—delta, gamma, theta, vega, and rho—which are the best techniques for valuing options and executing trades regardless of market conditions. In the Second Edition of *Trading Options Greeks*, veteran options trader Dan Pasarelli puts these tools in perspective by offering fresh insights on option trading and valuation. An essential guide for both professional and aspiring traders, this book explains the greeks in a straightforward and accessible style. It skillfully shows how they can be used to facilitate trading strategies that seek to profit from volatility, time decay, or changes in interest rates. Along the way, it makes use of new charts and examples, and discusses how the proper application of the greeks can lead to more accurate pricing and trading as well as alert you to a range of other opportunities. Completely updated with new material on spreads, put-call parity and synthetic options, trading volatility, and advanced option trading is also included. Explores how to exploit the dynamics of option pricing to improve your trading. Having a comprehensive understanding of the greeks is essential to long-term options trading success. *Trading Options Greeks, Second Edition* shows you how to use the greeks to find better trades, effectively manage them, and ultimately, become more profitable.