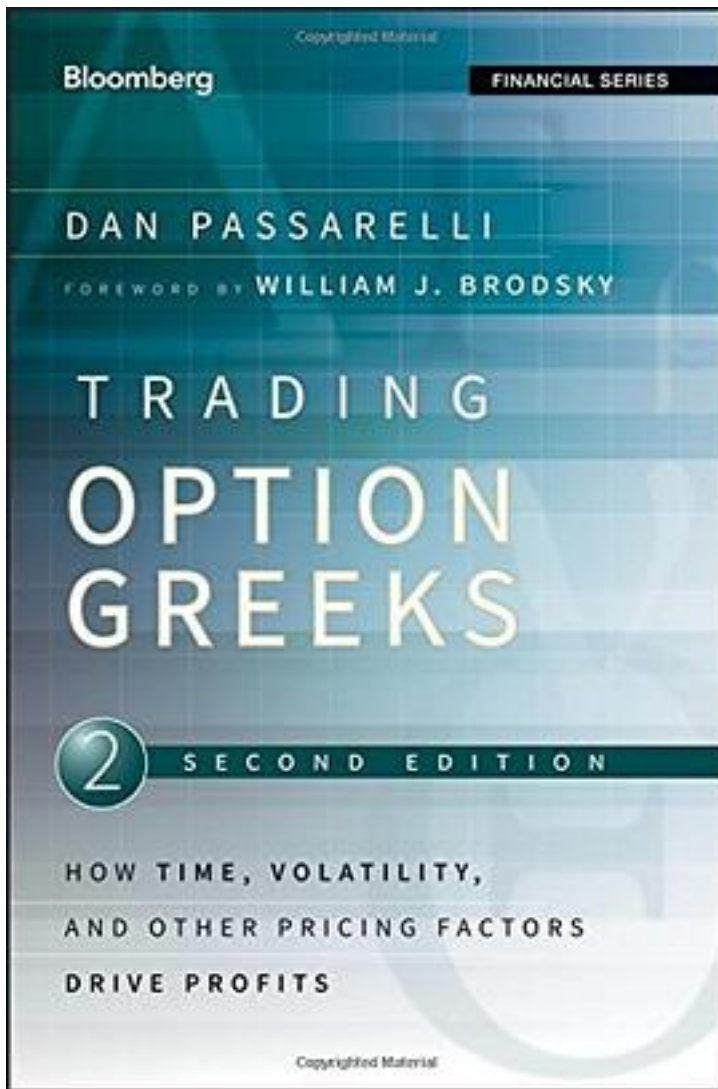


# Trading Option Greeks, Second Edition



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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, information 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.

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标签

期权

交易

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Options

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衍生品

Trading

## 评论

Play with the Greeks. Trading is all about managing risk and uncertainty.

很多人看完这本书起码知道在交易期权的时候在交易什么，在这个方面的书籍里，这本书是算讲得相当平实简单的一本，不给五星我觉得说不过去。

简单介绍了一些期权组合，适合中阶读者

好吧，客观一点的评论这本书。  
听过作者的讲座，之前觉得他是个实战派的忽悠，但读了这本书我发现他能把我们所称之为盘感的东西讲得那么数字化，真的是有两把刷子。书里讲的买卖波动率以及对冲的策略其实并不前沿，本书的亮点是从一个普通交易者的角度直观地培养你在各个价位各个时点，对delta, gamma, vega, theta这几个变量的机会风险感知，这是其他一些书里所读不到的。平时小白看着盘口的几个希腊字母，只是个静态的东西，离开了excel就是白痴一个。。。。这回涨姿势了。

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## 书评

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