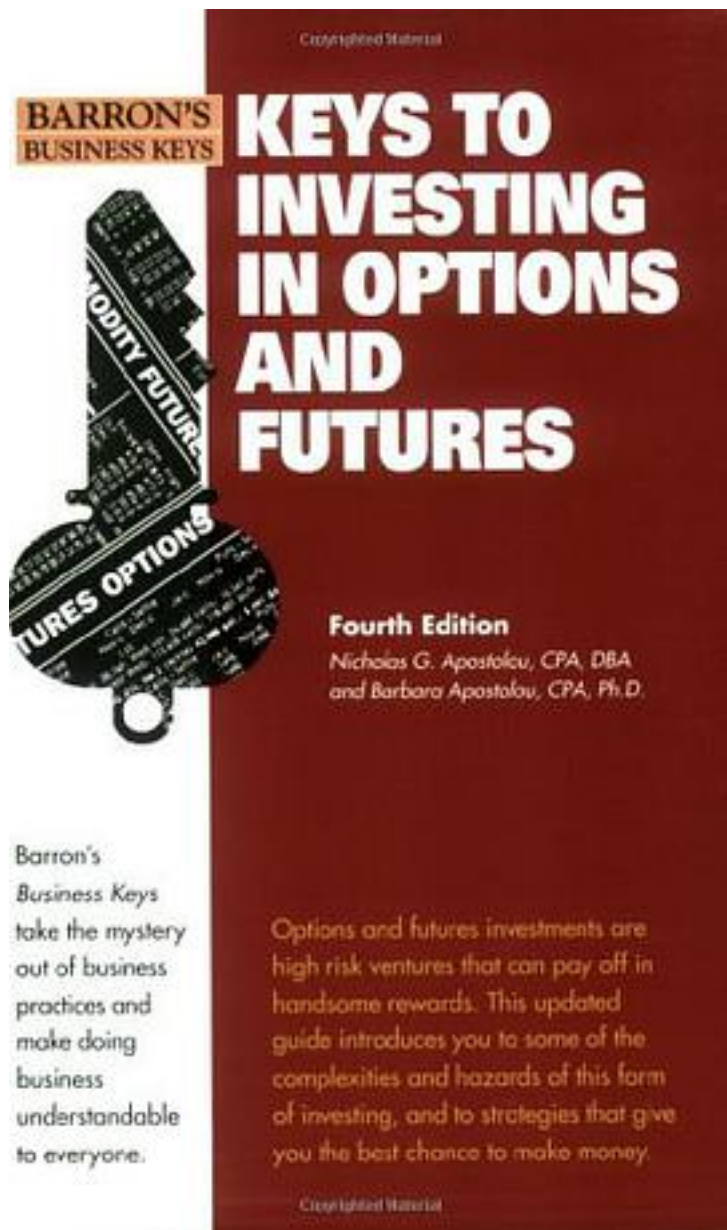


Keys to Investing Options and Futures



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Here is sound advice and important caveats for those interested in this high-risk-large-rewards form of investing. Titles in the popular "Business Keys" series are written for non-professionals. They take the mystery out of finance and investment, and offer advice on money management to ordinary consumers. Using non-technical language, these books offer up-to-date information on a wide range of money matters. "Business Keys" titles are regularly updated to reflect the most current market conditions and business innovations.

作者介绍:

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标签

评论

正好在触线价上的期权delta通常是0.5，而深深的超过触线价（5块以上）delta接近1。
covered
call属于比较保守的方法，下跌损失比直接股票少，但上升也有限，一般都是卖出2个月后的线外期权。Protective
Puts更加保守，通常买入线内put，价格会比较昂贵但是基本完全保护向下风险。Bull
Spread, 买入卖出同时到期的Call,适用于温和牛市。Straddle:
期待着价格大的波动,当然卖的获利机会更大。Spread:
同期不同价,减少了上升空间,但是降低了单方向的成本。
LEAPS受价格波动影响较小.比较历史波动和隐含波动来判断期权价格.put/call比率，0.7
5上是牛，0.4下是熊。总的来讲都是卖期权的人赚钱。期权最后三周时时间价值跌75%
。只看了一半

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