



Trading Option Greeks: How Time, Volatility, and Other Pricing Factors Drive Profit (Bloomberg Financial)

By Dan Passarelli

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Veteran options trader Dan Passarelli explains a new methodology for option trading and valuation based on the “greeks”—the five factors that influence an option’s price. Using the greeks can lead to more accurate pricing information that will lead to trading opportunities. The “greeks” (Delta, Gamma, Theta, Vega, Rho) are tools for measuring minute changes in an option’s price based on corresponding changes in: interest rates, time to expiration, price changes in the underlying security, volatility, and dividends. In straightforward language and making use of charts and examples, Passarelli explains how to use the greeks to be a better options trader. 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.

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Editorial Review

Review

"A must-read for individuals who are serious about trading options."—James Bittman, author, *"Trading Options as a Professional"*

"Dan's book is a primer for options aficionados. Without bogging you down with super-heavy math, he walks you through the key principles and shows you what matters the most to your trading portfolio."—Fari Hamzei, founder, Hamzei Analytics, LLC

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Founder, Hamzei Analytics, LLC

From the Inside Flap

Veteran options trader Dan Pasarelli explains a methodology for option trading and valuation in this timely volume on option greeks. With an introduction to option basics as well as chapters on spreads, put-call parity and synthetic options, trading volatility, and advanced option trading, *Trading Option Greeks* holds new pertinent information on how the greeks can drive profit.

The greeks (delta, gamma, theta, vega, rho,) are tools to measure changes in an option's value based on corresponding changes in:

- Volatility
- Time to expiration
- Underlying price
- Interest rates

Using these tools can lead to more accurate pricing and trading and alert the option trader to a range of opportunities.

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