



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

By Dan Passarelli

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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 Passarelli 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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Editorial Review

From the Inside Flap

The financial markets are dynamic, and in order to keep up with them, you need the greeks—delta, gamma, theta, vega, and rho—the best techniques for valuing options and executing trades regardless of market conditions.

With extensive experience as a market maker, retail trader, and instructor in this field, nobody understands options better than author Dan Passarelli. And now, with the *Second Edition of Trading Option Greeks*, he provides you with the tools you'll need to succeed in the high-speed, highly technical arena that the options market has become.

Written to reflect current market conditions, this reliable guide will put you in a better position to effectively navigate today's options market, which includes a host of new products, strategies, and rules. Along the way, it skillfully discusses option Greeks from both a theoretical and practical perspective, and explains how and when to use them.

Divided into four comprehensive parts, this updated edition outlines a practical approach to the greeks—which measure changes in an option's value—and reinforces a trader's understanding of option pricing, volatility, market terminology, and strategy in a way that few other books can. Topics covered include:

- Option-specific risk and opportunity, put-call parity and synthetics, and dividends and option pricing
- Vertical spreads, wing spreads, and calendar and diagonal spreads
- Delta-neutral trading—including the trading of implied and realized volatility
- Advanced option trading issues from straddles and strangles to ratio and complex spreads
- And much more

Whether you're a professional trader or active individual trader, comprehensive knowledge of the greeks can help you avoid common pitfalls, limit risk, and increase profit potential. Putting the insights found here into practice will put you in a better position to excel at this challenging endeavor.

From the Back Cover

Trading Option Greeks

Second Edition

In option trading, there are an infinite number of uses for the "greeks" (delta, gamma, theta, vega, and rho), which measure changes in an option's value. From finding trades to managing and adjusting them, the greeks are truly a trader's best resource—but only if you know how to properly apply them.

Nobody understands option greeks better than author Dan Passarelli. And now, with the *Second Edition of Trading Option Greeks*, this seasoned options expert provides you with the tools you'll need to effectively implement them in your everyday trading endeavors.

Written from Passarelli's unique perspective, traders of all levels can benefit from this reliable guide. Page by page, it skillfully covers some of the most essential elements of this discipline, including various types of spreads, put-call parity and synthetic options, trading volatility, and advanced option trading issues. 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.

Having a comprehensive understanding of the greeks is essential to long-term trading success. This updated edition of *Trading Option Greeks* illustrates how you can apply the concepts contained here to real-world trading scenarios and get the most out of your time in today's dynamic market.

About the Author

DAN PASSARELLI is the founder and CEO of Market Taker Mentoring, a leading options education firm that provides personalized, one-on-one mentoring for option traders and online classes. He began his trading career on the floor of the Chicago Board Options Exchange (CBOE) as an equity options market maker and also traded agricultural options and futures on the floor of the Chicago Board of Trade (now part of the CME Group). In 2005, Passarelli joined CBOE's Options Institute and began teaching both basic and advanced trading concepts to retail traders, brokers, institutional traders, financial planners and advisors, money managers, and market makers. He has appeared on FOX Business News and other business television programs and contributes to financial publications such as TheStreet.com, SFO.com, and the CBOE's blog. Passarelli is the author of the first edition of *Trading Option Greeks* and *The Market Taker's Edge*.

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