
Option Greeks In A Nutshell How Time Probability And Other Factors Impact Your Options Trading Options Trading In A Nutshell

How Time, Volatility, and Other Pricing Factors Drive Profits

Visual Quantitative Finance

The Options Course Workbook

Handbook of Corporate Equity Derivatives and Equity Capital Markets

Essential Option Strategies

An ultimate book of Accounting basics and Financial management. Financial analysis have done through latest financial statements of a leading manufacturing company FYE DEC 2019

Advanced and Basic Strategies on Stocks, ETFs, Indexes, and Stock Index Futures

Trading with Butterflies, Iron Butterflies, and Condors

Computation of Greeks Using the Discrete Malliavin Calculus and Binomial Tree

Building Intuition with Delta Hedging and Monte Carlo Simulation using Excel

Option Trading

A New Look at Option Pricing, Risk Management, and Structured Securities

An Option Greeks Primer

The Greeks and Hedging Explained

Option Spread Trading

Exploring the Black Scholes Model from Delta to Vega

How to Calculate Options Prices and Their Greeks

Vertical Option Spreads

A Guide to Futures, Options, and Swaps

Option Pricing Models and Volatility Using Excel-VBA

The Coffee Exporter's Guide

Exploring the Black Scholes Model from Delta to Vega

How Time, Volatility, and Other Pricing Factors Drive Profits

Option Strategies

An Essential Reference for Option Traders

Trade Options

How Time, Volatility, and Other Pricing Factors Drive Profit

Financial Risk Manager Handbook

Trading Option Greeks

The Bible of Options Strategies

Delta, Vega & Theta

The Greeks, Volatility, and How to Pick the Best Trades

Option Greeks for Traders

Trade Options with an Edge

Computational Finance Using C and C#

Option Volatility and Pricing: Advanced Trading Strategies and Techniques, 2nd Edition
Pricing and Volatility Strategies and Techniques
Introduction to Derivative Financial Instruments, Chapter 10 - The Greeks: Delta, Gamma, Theta, Kappa, Rho
Step-by-Step Exercises and Tests to Help You Master the Options Course
Trading Options Greeks

*Option Greeks In A Nutshell How Time Probability And
Other Factors Impact Your Options Trading Options Trading
In A Nutshell*

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KAILEY MALAKI

How Time, Volatility, and Other Pricing Factors Drive Profits John Wiley and Sons

Equity strategies are closely guarded secrets and as such, there is very little written about how investors and corporate can utilise equity vehicles as part of their growth strategies. In this much-needed book, industry expert Juan Ramiraz guides readers through the whole range of equity derivative instruments, showing how they can be applied to a range of equity capital market situations, including hedging, yield enhancement and disposal of strategic stakes, mergers and acquisitions, stock options plan hedging, equity financings, share buybacks and other transactions on treasury shares, bank regulatory capital arbitrage and tax driven situations. The book includes case studies to highlight how equity derivative strategies have been used in real-life situations.

Visual Quantitative Finance John Wiley & Sons

Trading and Pricing Financial Derivatives is an introduction to the world of futures, options, and swaps. Investors who are interested in deepening their knowledge of derivatives of all kinds will find this book to be an invaluable resource. The book is also useful in a very applied course on derivative trading. The authors delve into the history of options pricing; simple strategies of options trading; binomial tree valuation; Black-Scholes option valuation; option sensitivities; risk management and interest rate swaps in this immensely informative yet easy to comprehend work. Using their vast working experience in the financial markets at international investment banks and hedge funds since the late 1990s and teaching derivatives and investment courses at the Master's level, Patrick Boyle and Jesse McDougall put forth their knowledge and expertise in clearly explained concepts. This book does not presuppose advanced mathematical knowledge, though it is presented for completeness for those that may benefit from it, and is designed for a general audience, suitable for beginners through to those with intermediate knowledge of the subject.

The Options Course Workbook John Wiley & Sons

An essential guide to financial risk management and the only way to get a great overview of the subjects covered in the GARP FRM Exam The Financial Risk Management Exam (FRM Exam) is given by the Global Association of Risk Professionals (GARP) annually in November for risk professionals who want to earn FRM(r) certification. The Financial Risk Manager Handbook, Fourth Edition is the definitive guide for those preparing to take the FRM Exam as well as a valued working reference for risk professionals. Written with the full support of GARP, and containing questions and solutions from previous exams, this book is a valuable resource for professionals responsible for or associated with

financial risk management.

Handbook of Corporate Equity Derivatives and Equity Capital Markets Xlibris Corporation

It gives me a great pleasure and satisfaction to present this book "FINANCE AND ACCOUNTING". The main characteristics of the book are simple understanding and key concepts. The following important highlights in this book will make the users to read this book. i. I have illustrated Accounting cycle steps by creating 42 transactions, given the journal entries for these 42 transactions, prepared all the various ledger accounts from these journal entries, preparation of Trial balance has done with these ledger account balances and finally, prepared the final accounts (Trading, Profit and loss account and Balance sheet) based on the Trial balance. Hence, I conclude that the end-to-end process of Accounting cycle with data interpretation has done in this book which will help the readers to understand that "where can we get the amounts which are appear in trial balance). ii. I have evaluated 45 ratios based on latest financial statements of a leading manufacturing company for the financial year ended December 2019. iii. Clear presentation of financial statements analysis have done in this book. iv. Bank Reconciliation statement have prepared based on real time scenario. v. Capital budgeting methods have explained in clear and transparent manner. vi. Readers can easily understand about Derivatives. vii. The computation of Sensex from live indices will help the readers to understand how the Sensex figures arrive. And also, I have given an important 150 terms under 'GLOSSARY' at the end of the book which can be used as a quick reference to learn an important terminology of Finance and Accounts. Chapter wise hyperlink will help the readers to go quickly to the desired chapter. This book is useful to everyone in Finance and Accounting field like students, Accounts executives, Financial analysts, etc. I have added two important chapters 'Monetary policy Rrates' and 'GDP and Inflation' in this book. I hope that the book will help the readers to study in a focused manner. Any criticism and constructive suggestion in the direction of making the book a better teaching and studying manual will be gratefully acknowledged by the author. Suggestions will be incorporated in the subsequent editions. All the best

Essential Option Strategies Trading Options Greeks How Time, Volatility, and Other Pricing Factors Drive Profits

"Guy Cohen is the master when it comes to taming the complexities of options. From buying calls and puts to iron butterflies and condors, Guy explains these strategies in a clear and concise manner that options traders of any level can understand. His chapter on options and taxes is especially welcomed (and needed). The Bible of Options Strategies is a straightforward, easy-to-use reference work that should occupy a space on any options trader's bookshelf." -Bernie Schaeffer, Chairman and CEO, Schaeffer's Investment Research, Inc. "The author delivers clarity, insight and perception making learning about options a joy, and practicing the art of making money that much easier: truly

a bible from a guru." -Alpesh B. Patel, Author and Financial Times Columnist "Guy Cohen truly makes learning about options easy in this fact-filled guide. Bullet points make for a quick and enlightened read, getting to the heart of what you really need to know about each options strategy. This book is a must for any serious trader's library." -Price Headley, Founder, BigTrends.com Pick the right options strategies...implement them step-by-step...maximize your profits! Introducing today's first and only comprehensive reference to contemporary options trading! OptionEasy creator Guy Cohen identifies today's popular strategies...and tells you exactly how and when to use each one and what hazards to look out for! It's all here.... Basic Strategies including Buying and shorting shares, calls, and puts. Income Strategies including Covered Call, Naked Put, Bull Put Spread, Bear Call Spread, Long Iron Butterfly, Long Iron Condor, Calendar Call, Diagonal Call... Vertical Spreads including Bull Call Spread, Bull Put Spread, Bear Call Spread, Bear Put Spread, Ladders... Volatility Strategies including Straddle, Strangle, Guts, Short Butterflies, Short Condors... Sideways Strategies including Short Straddle, Short Strangle, Short Guts, Long Butterflies, Long Condors... Leveraged Strategies including Call Ratio Backspread, Put Ratio Backspread, Ratio Spreads... Synthetic Strategies including Collar, Synthetic Call, Synthetic Put, Synthetic Straddles, Synthetic Futures, Combos, Box Spread... ..and many more strategies... Plus essential tax-saving information, and more! No other book presents this much authoritative, current information on options trading strategies Covers all of today's best income, volatility, leveraged, synthetic, and sideways market strategies Discover why each strategy works, when it's appropriate, and how to use it--step by step Includes a full chapter on tax issues associated with options strategies By Guy Cohen, whose OptionEasy application has helped thousands of traders achieve breakthrough results! The Bible of Options Strategies is the definitive reference to contemporary options trading: the one book you need by your side whenever you trade. Options expert Guy Cohen systematically presents today's most effective strategies for trading options: how and why they work, when they're appropriate, when they're inappropriate, and how to use each one responsibly and with confidence. The only reference of its kind, this book will help you identify and implement the optimal strategy for every opportunity, trading environment, and goal. © Copyright Pearson Education. All rights reserved.

An ultimate book of Accounting basics and Financial management. Financial analysis have done through latest financial statements of a leading manufacturing company FYE DEC 2019 McGraw Hill Professional

When it comes to boosting your portfolio, you've got options! Looking for a new way to flex your investing muscle? Look no further! Options Trading For Dummies offers trusted guidance for anyone ready to jump into the versatile, rewarding world of stock options. And just what are your options options? This book breaks down the most common types of options contracts, helping you select the right strategy for your needs. Learn all about the risk-reward structure of options trading and reduce your risk through smart mixing and matching. Today's markets are more topsy turvy than ever before, but there is also more potential for everyday investors like you to profit, regardless of economic conditions. Options are great for broadening your retirement portfolio or earning a little extra scratch through shorter-term positions. Options Trading For Dummies is your plain-English resource for learning how! Demystify the world of options contracts and how to trade them, including index, equity, and ETF options Use technical analysis to create a solid trading strategy that

limits your risk Protect your assets and avoid the pitfalls common to first-time options traders Learn about covered calls, butterfly positions, and other techniques that can enhance your gains Thinking of trading options, but not sure where to start? This latest edition of Options Trading For Dummies provides you with step-by-step advice for boosting your income under today's market conditions. Advanced and Basic Strategies on Stocks, ETFs, Indexes, and Stock Index Futures Marketplace Books Important insights into effective option strategies In The Complete Guide to Option Strategies, top-performing commodity trading advisor Michael Mullaney explains how to successfully employ a variety of option strategies, from the most risky--selling naked puts and calls--to more conservative strategies using covered positions. The author covers everything from options on stocks, exchange-traded funds, stock indexes, and stock index futures to essential information on risk management, option "Greeks," and order placement. The book provides numerous tables and graphs to benefit beginning and experienced traders. Written by a CTA who has successfully employed various options strategies to generate market-beating returns, The Complete Guide to Option Strategies will be an important addition to any trader's library. Michael D. Mullaney (Jacksonville, FL) is a high-ranking commodity trading advisor who specializes in option selling strategies. Trading with Butterflies, Iron Butterflies, and Condors Pearson Education

The proliferation of financial derivatives over the past decades, options in particular, has underscored the increasing importance of derivative pricing literacy among students, researchers, and practitioners. Derivative Pricing: A Problem-Based Primer demystifies the essential derivative pricing theory by adopting a mathematically rigorous yet widely accessible pedagogical approach that will appeal to a wide variety of audience. Abandoning the traditional "black-box" approach or theorists' "pedantic" approach, this textbook provides readers with a solid understanding of the fundamental mechanism of derivative pricing methodologies and their underlying theory through a diversity of illustrative examples. The abundance of exercises and problems makes the book well-suited as a text for advanced undergraduates, beginning graduates as well as a reference for professionals and researchers who need a thorough understanding of not only "how," but also "why" derivative pricing works. It is especially ideal for students who need to prepare for the derivatives portion of the Society of Actuaries Investment and Financial Markets Exam. ? Features Lucid explanations of the theory and assumptions behind various derivative pricing models. Emphasis on intuitions, mnemonics as well as common fallacies. Interspersed with illustrative examples and end-of-chapter problems that aid a deep understanding of concepts in derivative pricing. Mathematical derivations, while not eschewed, are made maximally accessible. A solutions manual is available for qualified instructors. The Author Ambrose Lo is currently Assistant Professor of Actuarial Science at the Department of Statistics and Actuarial Science at the University of Iowa. He received his Ph.D. in Actuarial Science from the University of Hong Kong in 2014, with dependence structures, risk measures, and optimal reinsurance being his research interests. He is a Fellow of the Society of Actuaries (FSA) and a Chartered Enterprise Risk Analyst (CERA). His research papers have been published in top-tier actuarial journals, such as ASTIN Bulletin: The Journal of the International Actuarial Association, Insurance: Mathematics and Economics, and Scandinavian Actuarial Journal. ? Computation of Greeks Using the Discrete Malliavin Calculus and Binomial Tree United Nations Get the little known - yet crucial - facts about FX options Daily turnover in FX options is an

estimated U.S. \$ 207 billion, but many fundamental facts about this huge and liquid market are generally unknown. FX Option Performance provides the information practitioners need to be more effective in the market, with detailed, specific guidance. This book is a unique and practical guide to option trading, with the courage to report how much these contracts have really made or lost. Breaking free from the typical focus on theories and generalities, this book gets specific - travelling back in history to show exactly how options performed in different markets and thereby helping investors and hedgers alike make more informed decisions. Not overly technical, the rigorous approach remains accessible to anyone with an interest in the area, showing investors where to look for value and helping corporations hedge their FX exposures. FX Option Performance begins with a quick and practical introduction to the FX option market, then provides specific advice toward structures, performance, rate fluctuation, and trading strategies. Examine the historical payoffs to the most popular and liquidly traded options Learn which options are overvalued and which are undervalued Discover surprising, generally unpublished facts about emerging markets Examine systemic option trading strategies to find what works and what doesn't On average, do options result in profit, loss, or breaking even? How can corporations more cost-effectively hedge their exposure to emerging markets? Are cheap out-of-the-money options worth it?

Building Intuition with Delta Hedging and Monte Carlo Simulation using Excel John Wiley & Sons

"Option Strategies for Directionless Markets provides a hands-on approach to understanding technical analysis tools and strategies for trading in sideways markets. Saliba provides readers with in-depth coverage of butterflies, iron butterflies, and condor

Option Trading Springer Nature

A new edition of the trusted trading resource Updated with new facts, charts, and strategies to help investors beat today's tough markets, Trading Options For Dummies helps you choose the right options based on your investing needs. It will show you how to weigh the costs and benefits, build a strategy to gain no matter the market conditions, and broaden your retirement portfolio with index, equity, and ETF options. Because options cost less than stocks, they're a versatile trading instrument. If you're an investor with some general knowledge of trading but want a better understanding of risk factors, new techniques, and an overall improved profit outcome, Trading Options For Dummies is the book for you. Protect your investments against a decline in market prices Increase your income on current or new investments Buy an equity at a lower price Benefit from an equity price's rise or fall without owning it or selling it outright Trading options can be a great way to manage your risk, and this detailed reference gives you the expert help you need to succeed.

A New Look at Option Pricing, Risk Management, and Structured Securities John Wiley & Sons

WHAT EVERY OPTION TRADER NEEDS TO KNOW. THE ONE BOOK EVERY TRADER SHOULD OWN. The bestselling Option Volatility & Pricing has made Sheldon Natenberg a widely recognized authority in the option industry. At firms around the world, the text is often the first book that new professional traders are given to learn the trading strategies and risk management techniques required for success in option markets. Now, in this revised, updated, and expanded second edition, this thirty-year trading professional presents the most comprehensive guide to advanced trading strategies and techniques now in print. Covering a wide range of topics as diverse and exciting as the market

itself, this text enables both new and experienced traders to delve in detail into the many aspects of option markets, including: The foundations of option theory Dynamic hedging Volatility and directional trading strategies Risk analysis Position management Stock index futures and options Volatility contracts Clear, concise, and comprehensive, the second edition of Option Volatility & Pricing is sure to be an important addition to every option trader's library--as invaluable as Natenberg's acclaimed seminars at the world's largest derivatives exchanges and trading firms. You'll learn how professional option traders approach the market, including the trading strategies and risk management techniques necessary for success. You'll gain a fuller understanding of how theoretical pricing models work. And, best of all, you'll learn how to apply the principles of option evaluation to create strategies that, given a trader's assessment of market conditions and trends, have the greatest chance of success. Option trading is both a science and an art. This book shows how to apply both to maximum effect.

An Option Greeks Primer John Wiley & Sons

Big Money, Less Risk: Trade Options will put the income boosting power of strategies like writing covered calls, selling naked put options, and placing vertical spread trades or iron condors in your hands. Mark Larson has become one of the most sought after trading educators because of his ability to make once elusive investment approaches accessible to every trader. Success in the stock market is determined by consistently making money every month, not closing your eyes and hoping you can afford to retire. With this book, Larson divulges the secrets to making your money work for you instead of having to work for your money. Ever dream about making 30% in one month? Big Money, Less Risk: Trade Options will put the income boosting power of strategies like writing covered calls, selling naked put options, and placing vertical spread trades or iron condors in your hands. Mark Larson has become one of the most sought after trading educators because of his ability to make once elusive investment approaches accessible to every trader. Success in the stock market is determined by consistently making money every month, not closing your eyes and hoping you can afford to retire. With this book, Larson divulges the secrets to making your money work for you instead of having to work for your money. Inside you'll learn: How to repeatedly make money when the market goes up or down. Investment strategies that allow for huge returns with the use of very little money. How to purchase good stocks at discount prices. How to make significant returns even if you are wrong on the trade. Larson will also cover the importance of option pricing, implied volatility, the Greeks such as delta, theta, and gamma, and the probability of your option expiring profitable. Most important, you will get, in plain English, some of his favorite technical indicators and the key to how they will form the basis of your options trading success.

The Greeks and Hedging Explained John Wiley & Sons

Computational Finance Using C and C#: Derivatives and Valuation, Second Edition provides derivatives pricing information for equity derivatives, interest rate derivatives, foreign exchange derivatives, and credit derivatives. By providing free access to code from a variety of computer languages, such as Visual Basic/Excel, C++, C, and C#, it gives readers stand-alone examples that they can explore before delving into creating their own applications. It is written for readers with backgrounds in basic calculus, linear algebra, and probability. Strong on mathematical theory, this second edition helps empower readers to solve their own problems. *Features new programming

problems, examples, and exercises for each chapter. *Includes freely-accessible source code in languages such as C, C++, VBA, C#, and Excel.. *Includes a new chapter on the history of finance which also covers the 2008 credit crisis and the use of mortgage backed securities, CDSs and CDOs. *Emphasizes mathematical theory. Features new programming problems, examples, and exercises with solutions added to each chapter Includes freely-accessible source code in languages such as C, C++, VBA, C#, Excel, Includes a new chapter on the credit crisis of 2008 Emphasizes mathematical theory

Option Spread Trading Springer

This chapter comes from *Derivative Financial Instruments*, written by a renowned corporate financial advisor. This timely guide offers a comprehensive treatment of derivative financial instruments, fully covering bonds, interest swaps, options, futures, Forex, and more. The author explains the strategic use of derivatives, their place in portfolio management, hedging, and the importance of managing risk.

Exploring the Black Scholes Model from Delta to Vega John Wiley & Sons

This book provides a hands-on, practical guide to understanding derivatives pricing. Aimed at the less quantitative practitioner, it provides a balanced account of options, Greeks and hedging techniques avoiding the complicated mathematics inherent to many texts, and with a focus on modelling, market practice and intuition.

How to Calculate Options Prices and Their Greeks John Wiley & Sons

Praise for *Options Theory and Trading* "I've had the pleasure of teaching with Ron Ianieri at numerous live seminars for traders and investors, and one thing is for sure-Ron knows options! Now Ron has created a thorough, easy-to-read guide that you can benefit from in many ways, whether you are experienced in options trading or just starting out. I believe you will find *Options Theory and Trading* like Ron himself . . . full of knowledge, entertaining, fast-paced, and a joy to be around." —Price Headley, CFA, CMT, founder of BigTrends.com "I've had the pleasure of knowing and working with Ron for many years now. When managing funds in our asset management company, Ron has always been our 'go-to guy' on anything options-related. I've also taught a number of seminars side by side with Ron over the years where I've always come home knowing more about options than when I left! The man is truly the 'pitbull' of derivatives." —Peter Reznicek, Chief Equity Strategist, www.ShadowTrader.net "What a pleasure to read Ron Ianieri's new book, *Options Theory and Trading*. As a market technician for the last thirty-three years I am always looking for technical moves in stocks, and I rely on Ron's expertise for the optimum options strategy needed for each specific move I perceive happening in the markets. Ron's 'in the pits' experience serves to correct the misinformation in much of the published material and classes currently available to the unsuspecting options trader." —David Steelsmith Elliott, Wallstreetteachers.com, World's #1 Market Timer, USIC "Ron's expertise in options is as high as there is and his experience is unparalleled. Ron not only knows the answer but can explain it in a '101' fashion that is simple enough for even a novice to understand. His book is written in the same fashion. Ron not only explains the 'how to's' but also the 'how and why' which other books just don't seem to do. As a day trader/swing trader by nature, I also appreciate Ron incorporating real chart examples for us directional traders. For these reasons, I would highly recommend Ron's book to anyone interested in using options." —Chris Rowe,

The Trend Rider, www.tycoonresearch.com

Vertical Option Spreads Walter de Gruyter GmbH & Co KG

A practical guide to unlocking the power of option spreads When dealing with option spreads your looking to purchase one option in conjunction with the sale of another option. If managed properly, these spreads can provide experienced investors with the potential for large returns without undertaking a great deal of risk. *Option Spread Trading* provides a comprehensive, yet easy-to-understand explanation of option spreads, and shows you how to select the best spread strategy for any given market outlook. Along the way, author Russell Rhoads discusses spread strategies that can be used to profit from a strong up or down directional move in a stock, a stagnant market, or a highly volatile market. He also details how you can harness the leverage of options to create a low-risk position that provides the potential for a big profit. All manner of spreads are covered, from calendar and horizontal spreads to vertical and diagonal spreads Highlights how you can monitor and adjust an existing spread position and provides tips on how to exit a spread trade Includes exercises and examples to test and reinforce your knowledge of the concepts presented Option spread trading has become increasingly popular with active traders and investors. Gain a better understanding of this powerful approach with *Option Spread Trading* as your guide.

A Guide to Futures, Options, and Swaps Springer

Learn to maximize your trading power with... *OPTION Strategies* Find out how options really work with this complete introduction to options valuation and trading. In this revised and expanded edition, top options expert Courtney Smith details the ins and out of this lucrative, yet complex, financial instrument. From the working fundamentals to the most innovative pricing models, *Option Strategies* gives you the information you need to make a wise and successful investment. Whether you want to bull up or bear down, buy puts or sell calls, here's where you'll find: * Descriptions of option basics: carrying charges, transaction costs, underlying instruments, and premiums * Details on advanced strategies: bull, bear, and calendar spreads; straddles and strangles; synthetic longs and shorts * "Decision Structures" that enable you to select an appropriate options strategy and evaluate its risks and rewards in various market environments Written in clear, nontechnical language, this comprehensive guide makes the complex world of options easier to grasp. For traders and hedgers--both novice and professional--this is the only book to have for getting to the bottom of options, and staying on top of the latest strategies. With their high-profit yields and the flexibility they offer in buying and selling, options are a preferred trading vehicle for investors. Trading options, however, is as complex as it can be lucrative. Even for experts in the field, getting a firm grasp on this high-risk activity can be difficult. *Option Strategies* makes it easier, offering all the tools you need to invest safely and profitably, using the latest trading techniques. Now revised and updated, this comprehensive guide by one of the industry's top experts covers all the essentials, from the fundamentals of options to the intricacies of options valuation and trading. You'll find details on everything from carrying charges and strike prices to commissions, interest rates, and break-even points. Beyond the basics, you'll also learn about the bull and bear strategies needed to buy and sell calls, puts, spreads, straddles and combinations, synthetic positions, arbitrage, and much more. Additionally, major strategies are highlighted and accompanied by a unique "Decision Structure" that gives you a clear picture of how each strategy works, and advice on how to plan your

investment better. Consisting of a series of questions and answers, these decision structures assist you in analyzing potential trades, determining your objectives and the amount of risk you're prepared to take, and deciding what follow-up action to take once you've entered a trade. To help you tune in to current trading trends and practices, this newest edition has been expanded to cover the latest practical and innovative trading strategies, and advanced options techniques such as implied volatility. Filled with examples, charts, and graphs, this concise, accessible book is the only

guide you'll need to stay on top of the high-risk, high-profit game of options.

Option Pricing Models and Volatility Using Excel-VBA John Wiley & Sons

A practical guide to basic and intermediate hedging techniques for traders, structurers and risk management quants. This book fills a gap for a technical but not impenetrable guide to hedging options, and the 'Greek' (Theta, Vega, Rho and Lambda) -parameters that represent the sensitivity of derivatives prices.