



An Option Greeks Primer: Building Intuition with Delta Hedging and Monte Carlo Simulation using Excel (Global Financial Markets)

J. Farid

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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.

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