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The Greeks And Hedging Explained (Financial Engineering Explained)



Synopsis

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.

Book Information

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Customer Reviews

Peter Leoni graduated in 2003 with a PhD in mathematical physics and then stumbled into the fascinating world of finance. He started his professional career in Belgium working for KBC Asset Management as a risk manager, modelling equity and interest rate derivatives. Later on he moved into ING as a front office quant on the exotic derivatives desk. In 2007 he switched his career path toward commodities with a particular focus on energy modelling. He spent four years in the trading unit of GDF Suez in Brussels and then worked for a private fund in Geneva, Macquarie Bank in London and currently for the London/Geneva office of a privately owned trading firm. He also holds the position of visiting professor for the Catholic University of Leuven in Belgium.

I loved reading this book. It provides the intuition behind managing a option book in an easy and entertaining way. Be sure to read this book before "Smile Pricing Explained."

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Excellent book- well written and to the point

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