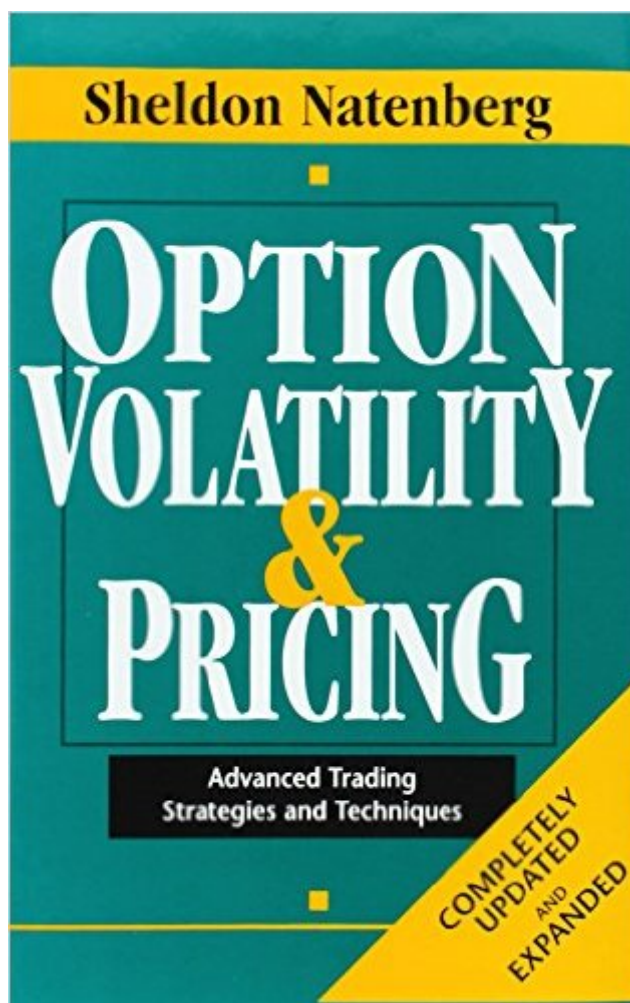


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# Option Volatility & Pricing: Advanced Trading Strategies And Techniques



## Synopsis

One of the most widely read books among active option traders around the world, *Option Volatility & Pricing* has been completely updated to reflect the most current developments and trends in option products and trading strategies. Featuring: Pricing models Volatility considerations Basic and advanced trading strategies Risk management techniques And more! Written in a clear, easy-to-understand fashion, *Option Volatility & Pricing* points out the key concepts essential to successful trading. Drawing on his experience as a professional trader, author Sheldon Natenberg examines both the theory and reality of option trading. He presents the foundations of option theory explaining how this theory can be used to identify and exploit trading opportunities. *Option Volatility & Pricing* teaches you to use a wide variety of trading strategies and shows you how to select the strategy that best fits your view of market conditions and individual risk tolerance. New sections include: Expanded coverage of stock option Strategies for stock index futures and options A broader, more in-depth discussion volatility Analysis of volatility skews Intermarket spreading with options

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## Customer Reviews

I hesitated writing a review for this book because I didn't want people to be drawn to it and therefore increase their understanding of options trading. However it looks like alot of other people already have written there review so I'll add my two cents worth. The first time I read this book I didnt understand it and therefore I didnt like it. Fast forward a few years later with a wider understanding of options trading - I read the book again and was blown away by it. This is the best book written on

options trading I have ever read. It explains more than just options strategies or the definition of different popular pricing models, it explains the basis of what goes into developing a theoretical option pricing model. It shows you the logic behind what every credible option pricing model attempts to do. I know now why I've been losing money. I've never read any other book that explains option pricing as simple and clearly as this book does and believe me, I've read a lot of books. Other books I have read on option pricing are either too simplistic that many questions still linger or so complex that only someone with a heavy math background could understand it. Natenberg's book is just perfect. As I've implied earlier, you need to already have a solid knowledge of options terminology and mechanics but given that you have that, this book will take you to the next level. My hope is that most people would be too intimidated to read this book or a book like this so they never reach that next level. (Sounds mean, I know. Sorry!!!) Most of all I like books that give me new ideas and make me think. This book does just that. I've never been the type to just trust in software or blind calculations.

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