



Option Volatility Trading Strategies

Sheldon Natenberg

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Sheldon Natenberg is one of the most sought after speakers on the topic of option trading and volatility strategies. This book takes Sheldon's non-technical, carefully crafted presentation style and applies it to a book—one that you'll study and carry around for years as your personal consultant.

Learn about the most vital concepts that define options trading, concepts you'll need to analyze and trade with confidence. In this volume, Sheldon explains the difference between historical volatility, future volatility, and implied volatility. He provides real inspiration and wisdom gleaned from years of trading experience.

This book captures the energy of the spoken message direct from the source.

- Learn about implied volatility and how it is calculated
- Gain insight into the assumptions driving an options pricing model
- Master the techniques of comparing price to value
- Realize the important part that probability plays in estimating option prices

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