Option Volatility Trading Strategies
Sheldon Natenberg

<table>
<thead>
<tr>
<th>Format</th>
<th>ISBN</th>
<th>Date</th>
<th>Price</th>
</tr>
</thead>
<tbody>
<tr>
<td>Hardcover</td>
<td>978-1-592-80292-0</td>
<td>March 2013</td>
<td>Out of stock</td>
</tr>
<tr>
<td>O-Book</td>
<td>978-1-119-20447-3</td>
<td>October 2015</td>
<td>Available on Wiley Online Library</td>
</tr>
</tbody>
</table>

**DESCRIPTION**

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
ABOUT THE AUTHOR

SHELDON NATENBERG is one of the most sought-after speakers on the topic of option trading and volatility strategies. As a speaker and Co-Director of Education for Chicago Trading Company, Natenberg has helped many of the world's top institutional investors, mutual fund managers, and brokerage analysts better understand volatility and utilize it in valuing and pricing options of all types. He is the author of *Option Volatility and Pricing: Advanced Trading Strategies and Techniques*, widely considered to be the finest book ever written on the subject. First published in 1988, and revised in 1994, the book established Sheldon as one of the world's most acclaimed authorities on volatility and its impact on pricing and trading strategies—a reputation he has continued to build ever since.

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