



OPTION VOLATILITY and PRICING WORKBOOK (Paperback)

By Sheldon Natenberg

McGraw-Hill Education - Europe, United States, 2017. Paperback. Condition: New. Workbook. Language: English . Brand New Book. Raise your options investing game to a new level through smart, focused practice For decades, Sheldon Natenberg s Option Volatility Pricing has been helping investors better understand the complexities of the option market with his clear and comprehensive explanation of trading strategies and risk management. Now, you can raise your performance to a higher level by practicing Natenberg s methods before you enter the market. Filled with hands-on exercises designed to dramatically increase your knowledge and build your confidence, The Option Volatility and Pricing Workbook provides the necessary tools from which to build a successful options portfolio. Each exercise is preceded by clear description of the principle at hand, and each concludes with in-depth explanations of the correct answers. Hundreds of exercises cover such topics as: -Contract Settlement and Cash Flow-Expiration Profit Loss- Theoretical Pricing-Volatility-Dynamics of Risk-Synthetic Pricing and Arbitrage-Hedging Strategies- Models and the Real World Success in option markets requires the ability to adapt to constantly changing market conditions. This ability can only be achieved through a full and intimate understanding of the principles of option evaluation, strategy selection, risk management, and market dynamics....



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