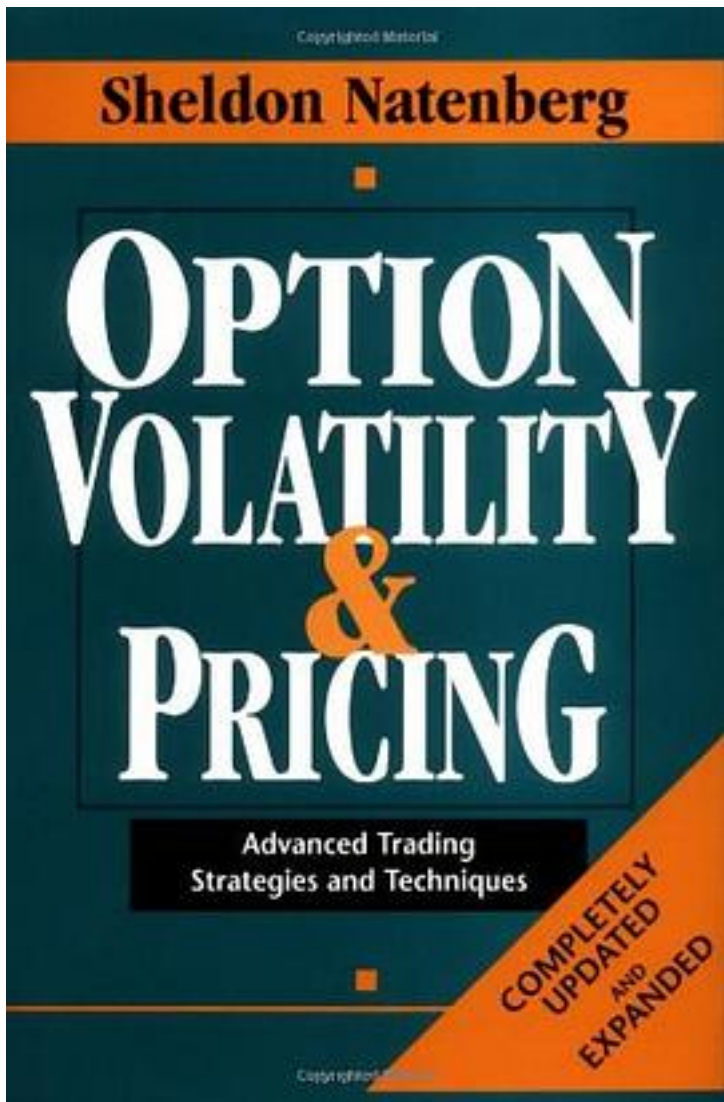


Option Volatility & Pricing



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著者:Sheldon Natenberg

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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. It covers pricing models, volatility considerations, basic and advanced trading strategies, and risk management techniques. Written in clear, easy-to-understand fashion, the book 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, and shows how this theory can be used to identify and exploit trading opportunities. He explains a wide variety of trading strategies and shows how to select the strategy that best fits each trader's view of market conditions and individual risk tolerance. The 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; and intermarket spreading with options.

作者介绍:

谢尔登·纳坦恩伯格

从1982年开始他的交易生涯，开始是作为芝加哥期权交易所（CBOE）个股期权的独立做市商。从1985年开始，他涉足商品期权的交易，并作为芝加哥期货交易所（CBOT）的独立交易池交易员。

做交易的同时，纳坦恩伯格先生还成为一名活跃的培训师。这一领域内，他在全球各主要交易所（包括：芝加哥商品交易所（CME）、芝加哥期货交易所（CBOT）、芝加哥期权交易所、纽约商业交易所（NYME）、伦敦国际金融期货交易所（LIFFE）、德国期货期权交易所、悉尼期货交易所、新加坡国际金融期货交易所等）举办了多次培训会，他还为世界范围内的许多专业交易公司举办了大量的内部培训。

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标签

金融

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评论

年代太久远了，现在option的研究已经跟本书中拉开了很大的距离。很多东西作者发现了大概，但是并没有深入的理解其中的本质。20年前的书了。

A relatively easy read. 作者作为ex-trader书里提供的所谓trader's common sense / intuition是比较有价值的部分.

a good option introduction book.

a summer on the trading floor, crazy old days.

This book is AWESOME!

有的地方啰嗦了一点，不过作为一本90年代的书，现在看仍然不觉得过时

三年前因为工作需要第一次读，结果读了又读，做了两年的床头书

我只能想出两种人好好读完这本书，1，上班，领导或者导师说这本书你要看，2，上学，课本或要求的课外读物。

语言Verbal写的很好

another must read text book

挺不错的option入门书~

way better than John Hull classic "option, futures and other derivatives", it reveal the true nature of option trading through volatility strategy

Good as an introductory reading for options

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书评

this is from a real professional, market maker rather than academics; I read John Hull 3 times, learn less than reading this once actually , I need to read another 3 times; great stuff

会涉及到各种spreading strategy, 对greeks的理解，很棒。 ---分割线---
你妹，评论短了还不能发，不知道浓缩就是精华吗！！
你妹，评论短了还不能发，不知道浓缩就是精华吗！！
你妹，评论短了还不能发，不知道浓缩就是精华吗！！
你妹，评论短了还不能发，不知道浓缩...

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