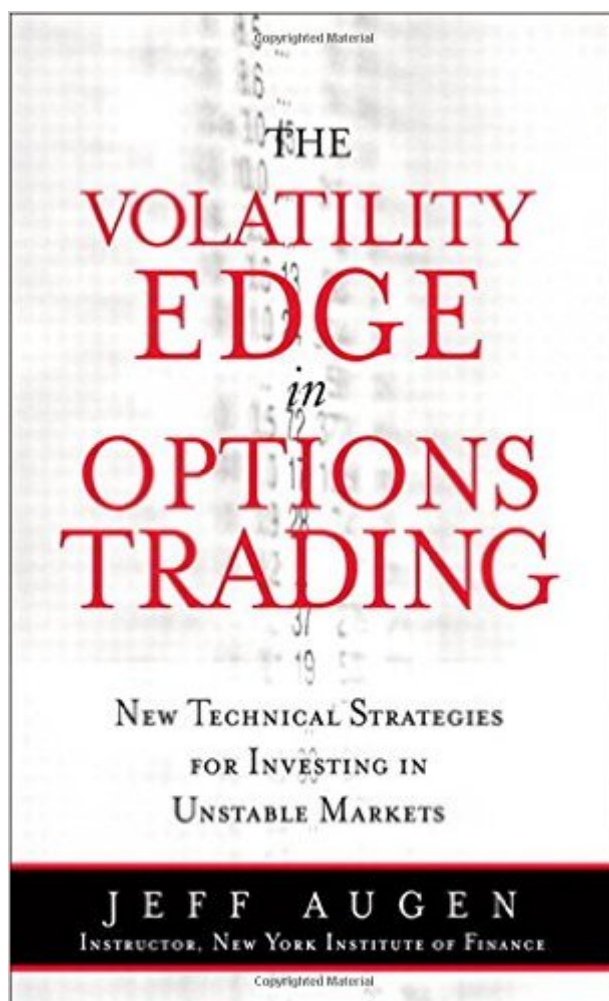


The book was found

The Volatility Edge In Options Trading: New Technical Strategies For Investing In Unstable Markets



Synopsis

Jeff's analysis is unique, at least among academic derivatives textbooks. I would definitely use this material in my derivatives class, as I believe students would benefit from analyzing the many dimensions of Jeff's trading strategies. I especially found the material on trading the earnings cycle and discussion of how to insure against price jumps at known events very worthwhile.

DR. ROBERT J. ENNINGS, Professor of Finance, Indiana University Kelley School of Business

"This is not just another book about options trading. The author shares a plethora of knowledge based on 20 years of trading experience and study of the financial markets. Jeff explains the myriad of complexities about options in a manner that is insightful and easy to understand. Given the growth in the options and derivatives markets over the past five years, this book is required reading for any serious investor or anyone in the financial service industries."

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Jeff has focused everything I knew about options pricing and more through a hyper-insightful lens! This book provides a unique and practical perspective about options trading that should be required reading for professional and individual investors."

ARTHUR T. ISI, Founder and CEO, EXA Infosystems; private investor and options trader

In *The Volatility Edge in Options Trading*, leading options trader Jeff Augen introduces breakthrough strategies for identifying subtle price distortions that arise from changes in market volatility. Drawing on more than a decade of never-before-published research, Augen provides new analytical techniques that every experienced options trader can use to study historical price changes, mitigate risk, limit market exposure, and structure mathematically sound high-return options positions. Augen bridges the gap between pricing theory mathematics and market realities, covering topics addressed in no other options trading book. He introduces new ways to exploit the rising volatility that precedes earnings releases; trade the monthly options expiration cycle; leverage put:call price parity disruptions; understand weekend and month-end effects on bid-ask spreads; and use options on the CBOE Volatility Index (VIX) as a portfolio hedge. Unlike conventional guides, *The Volatility Edge in Options Trading* doesn't rely on oversimplified positional analyses: it fully reflects ongoing changes in the prices of underlying securities, market volatility, and time decay. What's more, Augen shows how to build your own customized analytical toolset using low-cost desktop software and data sources: tools that can transform his state-of-the-art strategies into practical buy/sell guidance. An options investment strategy that reflects the markets'

fundamental mathematical properties Presents strategies for achieving superior returns in widely diverse market conditions Adaptive trading: how to dynamically manage option positions, and why you must Includes precise, proven metrics and rules for adjusting complex positions Effectively trading the earnings and expiration cycles Leverage price distortions related to earnings and impending options expirations Building a state-of-the-art analytical infrastructure Use standard desktop software and data sources to build world-class decision-making tools

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Customer Reviews

Why is this book so much better than all the other books on trading options? Why is it better than the two day, \$3,000 seminars on trading options advertised on TV or on the Internet? Three reasons: several trading strategies are clearly described; a new type of charting technique is introduced which allows traders to visually evaluate a stock's price performance and then use that information to structure a trade that has a statistical edge; and numerous unique insights are presented that I had rarely or never seen in any other book or seminar. Incidentally the charting technique can be used very easily by traders who only trade stocks and not options. I'll briefly describe the trading strategies, charts, and insights in chapters 3 through 8. Chapter 3: This is the most useful material ever presented in any book on volatility, how to illustrate volatility visually on a unique type of chart, and then using the chart to make trading decisions. The discussion of differential volatility (different volatility for upward price move than downward) is totally unique to this book. A trading strategy is presented on trading cycles in volatility, which is visually illustrated in the context of gaining an edge of standard option pricing models. Chapter 4: I was not aware that bid

ask spreads could chew up so much of the profit from complex trades. I also found the best discussion ever on how short-term volatility swings affect option prices. Chapter 5: First, a superb trading strategy is presented based on Augen's unique price charts. This strategy, based on a reversal of when price moves a specified number of standard deviations, as a trigger for entering trades, can be used very profitably by traders who only trade stocks.

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