

**Option Volatility And Pricing Workbook, Second
Edition**

By Sheldon Natenberg

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(the sensitivity of an option's price to changes in the underlying This tutorial is a practical guide to understanding options volatility for the average <http://www.investopedia.com/university/optionvolatility/>

Implied volatility is derived from the options price and tells the trader that the options price will change Pete's latest book, How We Trade Options.

http://www.optionmonster.com/education/options_pricing.php

The mystery of options pricing can often be explained by a look at implied volatility (IV), historical volatility and strike price. Many option traders,

<http://www.investopedia.com/articles/optioninvestor/02/031102.asp>

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