



The Volatility Edge in Options Trading: New Technical Strategies for Investing in Unstable Markets

Jeff Augen

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“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.”

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“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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“Those in the know will find this book to be an excellent resource and practical guide with exciting new insights into investing and hedging with options.”

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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.”

—**A RTHUR 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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