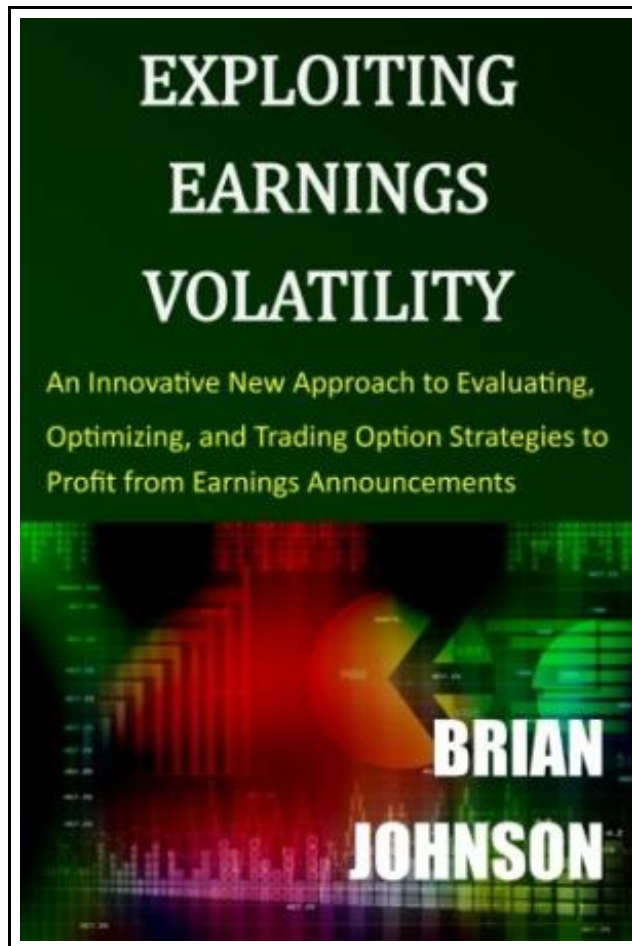# Exploiting Earnings Volatility: An Innovative New Approach to Evaluating, Optimizing, and Trading Option Strategies to Profit from Earnings Announcements

Filesize: 5.65 MB

Reviews

Extensive manual! Its such a great read. It really is loaded with knowledge and wisdom You wont really feel monotony at at any time of your time (that's what catalogs are for regarding if you ask me).

(Myrl Hintz)

EXPLOITING EARNINGS VOLATILITY: AN INNOVATIVE NEW APPROACH TO EVALUATING, OPTIMIZING, AND TRADING OPTION STRATEGIES TO PROFIT FROM EARNINGS ANNOUNCEMENTS

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Trading Insights, LLC, United States, 2015. Paperback. Book Condition: New. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****.Exploiting Earnings Volatility introduces an innovative new framework for evaluating, optimizing, and trading option strategies to profit from earnings-related pricing anomalies. Leveraging his extensive background in option-pricing and decades of experience in investment management and trading, Brian Johnson developed this inventive approach specifically to design and manage option earnings strategies. In an Active Trader article titled Modeling Implied Volatility, Mr. Johnson introduced a formula for aggregating discrete volatility measures into a single metric that can be used with conventional option pricing formulas to accurately model implied volatility before and after earnings announcements. The practical application of this formula has profound implications for option trading and strategy development. Exploiting Earnings Volatility is written in a clear, understandable fashion and explains how to use this novel approach to 1) solve for the expected level of earnings volatility implicitly priced in an option matrix, 2) calculate historical levels of realized and implied earnings volatility, 3) develop strategies to exploit divergences between the two, and 4) calculate expected future levels of implied volatility before and after earnings announcements. Furthermore, Exploiting Earnings Volatility also includes two Excel spreadsheets. The Basic spreadsheet employs minimal input data to estimate current and historical earnings volatility and utilizes those estimates to forecast future levels of implied volatility around earnings announcements. The Integrated spreadsheet includes a comprehensive volatility model that simultaneously integrates and quantifies every component of real-world implied volatility, including earnings volatility. This powerful tool allows the user to identify the precise level of over or undervaluation of every option in the matrix and to accurately forecast future option prices and option strategy profits and losses before and after earnings announcements. The Integrated spreadsheet even...

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