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Exploiting Earnings Volatility An Innovative

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.

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Exploiting Earnings Volatility: Spreadsheet Demo #2

One of the strategies described in the book is called “Exploiting Earnings - Associated Rising Volatility”. Here is how it works: Find a stock with a history of big post-earnings moves. Buy a strangle for this stock about 7-14 days before earnings. Sell just before the earnings are announced.

A Good Option Strategy: Exploiting Earnings - Associated

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Optimizing And Trading Option Strategies To Profit From Earnings An Introduction

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