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The Volatility Index, or VIX, is a real-time market index that represents the market's expectation of 30-day forward-looking volatility. Derived from the price inputs of the S&P 500 index options ...

The Vix index trades at highest level since mid June

Investors can keep 70% of the portfolio in long-term investments while the rest 30 percent could be in liquid cash. Indian market will continue to remain volatile in the near term largely on ...

"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." --D R . R OBERT J EWINGS , 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 28 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." --M ICHAE L P. O'H ARE , Head of Mergers & Acquisitions, Oppenheimer & Co. Inc. "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." --J IM M EYER , Managing Director, Sasqua Field Capital Partners LLC "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

"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." --D R . R OBERT J EWINGS , 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 28 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." --M ICHAE L P. O'H ARE , Head of Mergers & Acquisitions, Oppenheimer & Co. Inc. "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." --J IM M EYER , Managing Director, Sasqua Field Capital Partners LLC "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

Equity and index options expire on the third Friday of each month. As that moment approaches, unusual market forces create option price distortions, rarely understood by most investors. These distortions give rise to outstanding trading opportunities with enormous profit potential. In Trading Options at Expiration: Strategies and Models for Winning the Endgame, leading options trader Jeff Augen explores this extraordinary opportunity with never-before published statistical models, minute-by-minute pricing analysis, and optimized trading strategies that regularly deliver returns of 40%-300% per trade. You'll learn how to structure positions that profit from end-of-contract price distortions with remarkably low risk. These strategies don't rely on your ability to pick stocks or predict market direction and they only require one or two days of market exposure per month. Augen also discusses: · Three powerful end-of-cycle effects not comprehended by contemporary pricing models · Trading only one or two days each month and avoiding overnight exposure · Leveraging the surprising power of expiration-day pricing dynamics If you're looking for an innovative new way to reignite your returns no matter where the markets move, you've found it in Trading Options at Expiration. "Learn and profit from Jeff Augen's book: It clearly explains how to take advantage of market inefficiencies in collapsing implied volatility, effects of strike price, and time decay. A must-read for individuals who are options oriented." --Ralph J. Acampora, CMT, Director of Technical Analysis, New York Institute of Finance "A fantastic, insightful book full of meticulously compiled statistics about anomalies that surround option expiration. Not only does Augen present a set of effective trading strategies to capitalize on these anomalies, he walks through the performance of each across several expirations. His advice is practical and readily applicable: He outlines common pitfalls, gives guidance on timing your executions, and even includes code that can be used to perform the same calculations he does in the text. A thoroughly enjoyable read that will give you a true edge in your option trading." --Alexis Goldstein, Vice President, Equity Derivatives Business Analyst "Mr. Augen makes a careful and systematic study of option prices at expiration. His translation of price behavior into trading strategy is intriguing work, and the level of detail is impressive." --Dr. Robert Jennings, Professor of Finance, Indiana University Kelly School of Business "This book fills a gap in the vast amount of literature on derivatives trading and stands out for being extremely well written, clear, concise, and very low on jargon--perfect for traders looking to evolve their equity option strategies." --Nazzaro Angelini, Principal, Spearpoint Capital "Instead of considering macro-time strategies that take weeks to unfold, Jeff Augen is thinking micro here--hours or days--specifically the days or hours right before expiration, and harnessing grinding, remorseless options decay for profit. He builds a compelling case for the strategy here. The concept of using ratio spreads plus risk management for as brief a period as one day--open to close--to capture expiring premium is worth the price of admission alone. A superb follow-up to his first book. Must-read for the serious options student." --John A. Sarkett, Option Wizard software

Breakthrough option strategies from Jeff Augen: Three books packed with new tools and strategies for earning higher, more consistent profits and systematically controlling risk! In three remarkable books, Jeff Augen teaches you dozens of up-to-the-minute option trading strategies and techniques for earning powerful, consistent profits! The Option Trader's Workbook, Second Edition offers start-to-finish hands-on practice with every leading strategy, including the newest trading techniques. Through hundreds of realistic problems (each with fully explained solutions), you'll walk through trades designed to profit from changing prices, volatility, and time decay...plus new ways to use CBOE Weekly Options Expiration options, collars, covered calls, covered puts, ratio and variance trading, VIX options, volatility ETFs, and more...all without risking a dime! In Trading Options at Expiration: Strategies and Models for Winning the Endgame, Augen reveals new ways to structure positions that profit from predictable end-of-contract price distortions with remarkably low risk. Packed with brand-new statistical models, minute-by-minute pricing analyses, and optimized strategies, this book teaches you how to create trades that regularly deliver returns of 40%-300% with just two days of market exposure per month, or even less. Finally, in The Volatility Edge in Options Trading: New Technical Strategies for Investing in Unstable Markets, Augen introduces breakthrough strategies for identifying and profiting from subtle price distortions that arise from changes in market volatility. Drawing on more than a decade of never-before-published research, Augen shows option traders how to study historical price changes, mitigate risk, limit market exposure, and structure mathematically sound high-return positions. You'll even discover how to build your own customized, low-cost analytical toolset to transform these state-of-the-art strategies into practical buy/sell signals!

How you can earn remarkable profits right now by trading in very brief time frames! · "Forget 'buy and hold.'" Look what it's done to the investors who believed in it! ·Enter the market at very specific times, and structure trades that capitalize on proven pricing anomalies and distortions. ·Master day trading strategies that work in any market conditions, because they don't rely on financial predictions, company results, or market direction. Stock prices have lost all relationship to the underlying performance of the companies they represent: investors who relied on traditional 'buy and hold' strategies have been savaged by the greatest destruction of wealth in the history of the world. But some options traders are earning immense profits right now, even in this generation's worst market and they'll keep profiting no matter how the market moves. How? They trade at very specific times and structure trades to capitalize on well-characterized pricing anomalies and distortions. By doing so, they can generate more profit in one day than most experienced investors realize in a month, sometimes even a year. What's more, they systematically minimize exposure to market risk, including potentially disastrous after-hour market moves. In Day Trading Options, top options trader Jeff Augen shows exactly how you can use these strategies, too. You'll learn why day trading options is more practical than ever, and understand trends in the options market that have leveled the playing field between large institutions and private traders. Augen reveals how to choose candidates for day trading; use new technical indicators that work; spot mispriced options; exploit rapid changes in implied volatility, and much more. Above all, you'll learn how to structure positions that close profitably before the end of trading, so end the day wealthier and more secure than you were in the morning. Jeff Augen, currently a private investor and writer, has spent over a decade building a unique intellectual portfolio of algorithms and software for technical analysis of derivatives prices. His work includes over 1 million lines of computer code reflecting powerful new strategies for trading options. As founding executive of IBM's Life Sciences Computing business, he defined a growth strategy resulting in \$1.2B of new revenue, and managed \$200M in venture investments. His books include Trading Options at Expiration, The Optionsand The Volatility Edge in Options Trading . Trader Workbook

Successful options trading requires extensive practice. Most options books offer theory and strategies, but don't offer the practice needed to prepare for real-world trades, where the wrong split-second decisions can cost you dearly. Expert trader Jeff Augen covers every key scenario you'll encounter in modern options trading, guides you through successful trade executions, and shows how to overcome key pitfalls that trip up most traders. You'll walk through trades designed to profit from changing prices and volatility, time decay, rapid price spikes, and many other factors. This second edition introduces powerful new techniques, and reflects the long-term impacts of the 2009 crash. New problems include: New CBOE Weekly Options Expiration options, and their unique pricing dynamics. Using collars, covered calls, and covered puts to structure income-generating trades with well-defined risk profiles. Using ratio trading, VIX options, volatility ETFs, and variance trading to generate profits from shifts in volatility. Each section contains beginner, intermediate, and advanced sections, helping you build your skills one trade at a time, no matter how much experience you have--or how little. You'll find several hundred questions, all designed to mirror real life, and supported with clearly explained solutions.

Breakthrough option strategies from Jeff Augen: Three books packed with new tools and strategies for earning higher, more consistent profits and systematically controlling risk! In three remarkable books, Jeff Augen teaches you dozens of up-to-the-minute option trading strategies and techniques for earning powerful, consistent profits! The Option Trader's Workbook, Second Edition offers start-to-finish hands-on practice with every leading strategy, including the newest trading techniques. Through hundreds of realistic problems (each with fully explained solutions), you'll walk through trades designed to profit from changing prices, volatility, and time decay ... plus new ways to use CBOE Weekly Options Expiration options, collars, covered calls, covered puts, ratio and variance trading, VIX options, volatility ETFs, and more ... all without risking a dime! In Trading Options at Expiration: Strategies and Models for Winning the Endgame, Augen reveals new ways to structure positions that profit from predictable end-of-contract price distortions with remarkably low risk. Packed with brand-new statistical models, minute-by-minute pricing analyses, and optimized strategies, this book teaches you how to create trades that regularly deliver returns of 40%-300% with just two days of market exposure per month, or even less. Finally, in The Volatility Edge in Options Trading: New Technical Strategies for Investing in Unstable Markets, Augen introduces breakthrough strategies for identifying and profiting from subtle price distortions that arise from changes in market volatility. Drawing on more than a decade of never-before-published research, Augen shows option traders how to study historical price changes, mitigate risk, limit market exposure, and structure mathematically sound high-return positions. You'll even discover how to build your own customized, low-cost analytical toolset to transform these state-of-the-art strategies into practical buy/sell signals!

A top options trader details a practical approach for pricing and trading options in any market condition The options market is always changing, and in order to keep up with it you need the greeks--delta, gamma, theta, vega, and rho--which are the best techniques for valuing options and executing trades regardless of market conditions. In the Second Edition of Trading Options Greeks, veteran options trader Dan Pasarelli puts these tools in perspective by offering fresh insights on option trading and valuation. An essential guide for both professional and aspiring traders, this book explains the greeks in a straightforward and accessible style. It skillfully shows how they can be used to facilitate trading strategies that seek to profit from volatility, time decay, or changes in interest rates. Along the way, it makes use of new charts and examples, and discusses how the proper application of the greeks can lead to more accurate pricing and trading as well as alert you to a range of other opportunities. Completely updated with new material Information on spreads, put-call parity and synthetic options, trading volatility, and advanced option trading is also included Explores how to exploit the dynamics of option pricing to improve your trading Having a comprehensive understanding of the greeks is essential to long-term options trading success. Trading Options Greeks, Second Edition shows you how to use the greeks to find better trades, effectively manage them, and ultimately, become more profitable.

Don't Miss out on Today's Hottest Trading Arena: Commodity Options! "The authors have written the definitive work on trading commodity options. Their in-depth knowledge of this subject is legendary among industry professionals and expert traders alike, and their ability to relay their knowledge through text, pictures, and the spoken word is unparalleled in our industry." --Lan Turner, CEO, Gecko Software, Inc. "This book captures the realities of commodity option trading in a simple and easy-to-read presentation that will be beneficial for traders of all sizes and skill levels." --Chris Jarvis, CFA, CMT, Caprock Risk Management, LLC "Even the most experienced investors often overlook the fact that options on futures are fundamentally different from options on stocks. This book fills that gap and sets the record straight with clear and concise descriptions that are easy to understand. Guaranteed to become a true source of value creation for anyone interested in trading commodity options." --Jeff Augen, author, The Volatility Edge in Options Trading "Commodity Options arms readers with the strategies and tactics needed to take a more active approach to managing risk in today's turbulent markets. The authors exhaustively break down every component of a commodity option to its lowest common denominator, making this book an essential piece of information for those looking to expand their trading tool box or further build on existing option strategies." --John Netto, Chief Investment Strategist, NetBlack Capital and author, One Shot--One Kill Trading Investors worldwide are discovering the enormous opportunities available through commodity options trading. However, because commodities have differing underlying characteristics from equities, commodity options behave differently as well. In this book, two of the field's most respected analysts present strategies built from the ground up for commodity options. Carley Garner and Paul Brittain begin with a quick primer on how commodity options work, how they evolved, and why conventional options strategies often fail in the commodity options markets. Next, using detailed examples based on their own extensive research, they show how to leverage the unique characteristics of commodity options in your own trades. You'll walk through trades from "top to bottom," master both long- and short-option approaches, and learn powerful strategies usually ignored in options books. For example, the authors introduce synthetic swing trading strategies that systematically reduce volatility from the market. This book's easy-to-use trading strategies are strategically employed by the author's clients every day: With Commodity Options, you can work to put the odds in your favor, too! · Why commodity options are different--and what it means to you Understand key differences in the underlying assets and the logistics of market execution · Systematically rewrite the odds in your favor · Four ways to make winning trades more likely--and losing trades less common · When to trade short options--and how to manage the risk · Why careful option selling may improve your odds of success · Master strategies designed for diverse market conditions Combine long and short options to create the right strategy for any market opportunity · Exploit short-lived trends through "synthetic" swing trading Get the advantages of futures contracts without the volatility

In Volatility Trading, Sinclair offers you a quantitative model for measuring volatility in order to gain an edge in your everyday option trading endeavors. With an accessible, straightforward approach, he guides traders through the basics of option pricing, volatility measurement, hedging, money management, and trade evaluation. In addition, Sinclair explains the often-overlooked psychological aspects of trading, revealing both how behavioral psychology can create market conditions traders can take advantage of--and how it can lead them astray. Psychological biases, he asserts, are probably the drivers behind most sources of edge available to a volatility trader. Your goal, Sinclair explains, must be clearly defined and easily expressed: if you cannot explain it in one sentence, you probably aren't completely clear about what it is. The same applies to your statistical edge. If you do not know exactly what your edge is, you shouldn't trade. He shows how, in addition to the numerical evaluation of a potential trade, you should be able to identify and evaluate the reason why implied volatility is priced where it is, that is, why an edge exists. This means it is also necessary to be on top of recent news stories, sector trends, and behavioral psychology. Finally, Sinclair underscores why trades need to be sized correctly, which means that each trade is evaluated according to its projected return and risk in the overall context of your goals. As the author concludes, while we also need to pay attention to seemingly mundane things like having good execution software, a comfortable office, and getting enough sleep, it is knowledge that is the ultimate source of edge. So, all else being equal, the trader with the greater knowledge will be the more successful. This book, and its companion CD-ROM, will provide that knowledge. The CD-ROM includes spreadsheets designed to help you forecast volatility and evaluate trades together with simulation engines.

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