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Exploiting Earnings Volatility: An Innovative New Approach to Evaluating, Optimizing, and Trading Option Strategies to Profit from Earnings Announcements by Brian Johnson (8-Apr-2015) Paperback [Brian Johnson] on Amazon.com. *FREE* shipping on qualifying offers.

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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.

Exploiting Earnings Volatility: An

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This is the second in a series of videos that demonstrate spreadsheet tools that accompany Brian Johnson's book:

"Exploiting Earnings Volatility: An Innovative New Approach to Evaluating

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