

options volatility trading strategies pdf

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1 Volatility Trading Strategies As previously explained, volatility is essentially the risk aspect of the market. It is the perception of risk that is •securitized•, in the time value component of an option premium. The volatility can be implied in the options price (which includes tradersâ€™ expectations of future price movements) or be based upon the actual •uctuations in the price of the ...

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