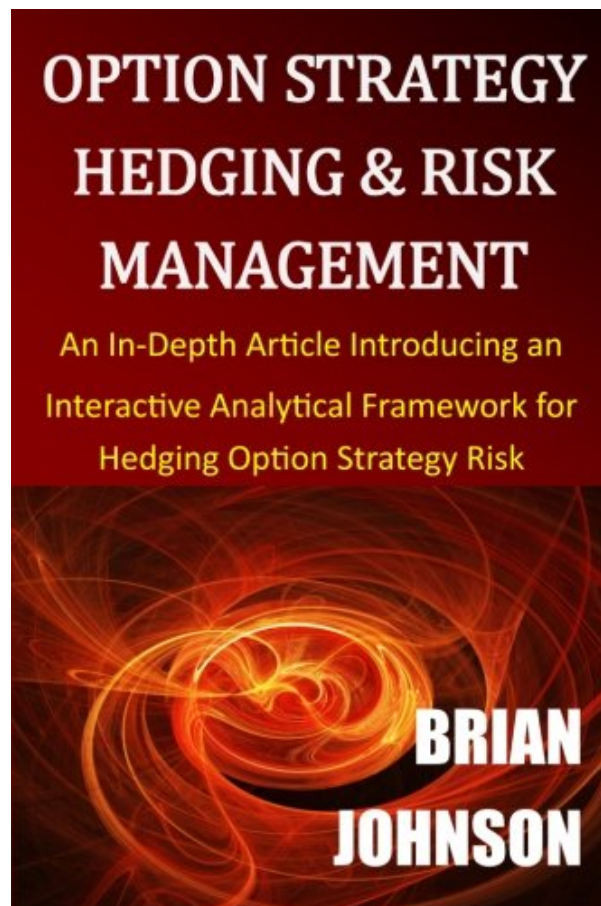


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About the Author

Brian Johnson designed, programmed, and implemented the first return sensitivity based parametric framework actively used to control risk in fixed income portfolios. He further extended the capabilities of this approach by designing and programming an integrated series of option valuation, prepayment, and optimization models.

Based on this technology, Mr. Johnson founded Lincoln Capital Management's fixed income index business, where he ultimately managed over \$13 billion in assets for some of the largest and most sophisticated institutional clients in the U.S. and around the globe.

He later served as the President of a financial consulting and software development firm, designing artificial intelligence-based forecasting and risk management systems for institutional investment managers.

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He is the author of two groundbreaking books on options: 1) Option Strategy Risk / Return Ratios, and 2) Exploiting Earnings Volatility. His recent in-depth (100+ page) article, Option Income Strategy Trade Filters, represents the culmination of years of research into developing a systematic framework for optimizing the timing of Option Income Strategy (OIS) trades.

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OPTION STRATEGY HEDGING & RISK MANAGEMENT: AN IN-DEPTH ARTICLE INTRODUCING AN INTERACTIVE ANALYTICAL FRAMEWORK FOR HEDGING OPTION STRATEGY PDF

Brian Johnson, an investment professional with over 30 years of experience, is the author of three pioneering books on options: 1) Option Strategy Risk / Return Ratios, 2) Exploiting Earnings Volatility, and 3) Option Income Strategy Trade Filters.

His new in-depth (100+ page) article, Option Strategy Hedging and Risk Management, presents a comprehensive analytical framework and accompanying spreadsheet tools for managing and hedging option strategy risk. Drawing on his extensive background in option-pricing and on decades of experience in investment management and trading, Brian Johnson developed these practical techniques to hedge the unique and often overlooked risks associated with trading option strategies.

These revolutionary new tools can be applied to any option strategy, in any market environment. Option Strategy Hedging and Risk Management is written in a clear, easy-to-understand fashion and explains how to apply market-specific hedging techniques, using several different hedging vehicles.

Created especially for readers who have some familiarity with options, this practical guide begins with a review of position sizing, including a detailed analysis of the implicit assumptions and embedded risks that could have disastrous consequences, particularly for option traders.

Chapter 2 includes a comprehensive description and analysis of the actual option strategy, position model, and trade rules that are used to create real-world option strategy hedges in the subsequent chapters. This is followed by a thorough explanation and a concrete example of how to use futures to hedge option strategy exit risk. Surprisingly, futures are not well understood in the option community and very few traders employ this simple, effective, and virtually free hedging tool.

The next two chapters present a common analytical and hedging framework that is used to identify the most cost-effective hedging solutions for an actual option strategy in a real-world market environment. The process used to identify the lowest-cost hedging solution using actual VIX call options is explained in Chapter 4, followed by the same hedging analysis using put options on the underlying security in Chapter 5. All hedging examples in the article use real-time market prices and actual analytical results.

Proprietary research is included in the article to provide validation for the analytical framework. The article was written to be accessible to a wide audience, so very few mathematical formulas are provided in the text. However, several important formulas are included to facilitate the understanding of important concepts, and to provide further research opportunities for inquisitive traders. The article also includes thirty separate graphs and tables to illustrate how the tools can be used in practice.

Perhaps most important, Option Strategy Hedging and Risk Management includes a download link to the

accompanying Excel spreadsheet with macros designed to perform all of the position sizing and hedging calculations in the article. Chapters 1, 3, 4, and 5 all have their own dedicated tabs in the spreadsheet. The data from the article is included in the spreadsheet, which allows the reader to reproduce all of the examples from the article. All of the spreadsheet functions are automated through the use of push-button macros, making spreadsheet operation as simple as possible.

Finally, Chapter 6 examines practical considerations and prospective applications of these innovative new tools.

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Outstanding work

By Amazon Customer

I have been following Brian Johnson's work for a while now. I am a college physics professor and so I am familiar with numbers and computation which does give me an edge in this area. I can tell you straight off the bat that on the whole Brian Johnson's books and work on options trading is outstanding. Reading these books takes a lot of time (it's taken me over a year to get to grips with the spreadsheet from his previous Earnings book). I like to do this stuff as a hobby, but I also make money on the side when I get a chance. I am not reviewing these books as whether they are something worthwhile to read, in my opinion the value in this book is whether it helps you to trade better i.e. make more money and quite simply this fits the bill. Hedging against massive losses due to a black swan event is a no-brainer, because when the market plummets, there are no rules, there is no fairness and you will lose massive amounts of money if you have no plan. Always have a plan and make sure that the plan works!

This is going to require many evenings and weekends of your free time to devote to this - but there is most definitely a payoff. Correspondence with the author has been good and I truly believe he wants to help retail traders succeed.

2 of 2 people found the following review helpful.

Must Read for Options Income Traders

By barefoottrader

I have been a full-time retail options trader for the past nine years, and my focus is options income strategies. My options education is from the retail arena. I've taken courses, seminars, mentorship programs, read lots of books ...fairly typical for traders who have followed a similar path. Unfortunately for retail traders, options education is focused on everything but tail risk. In my experience, few address it and less actually actively manage it. The author tackles this issue head on. The book considers strategy, position sizing, and provides great detail in constructing position hedges using VIX options and underlying puts for option income trades.

This is one of the most important books I've read in my options career. Why? Because capital preservation in trading is paramount. No capital, no trading. Prior to reading this book I didn't have a coherent hedging strategy for my options portfolio. I'm not a doomsday prognosticator, but I believe another 9/11 type event will happen during my trading career. I'm not willing to risk blowing up my trading account, and the dreadful prospect of returning to my corporate career. Based on the book I have modified my trading plan, and no longer worry about black swan events.

If you trade option income strategies I highly recommend you read this book. The book is well written, well researched and well organized. The spreadsheet provided is a valuable tool as well. I can't believe anyone would give this a one star review, and I'm confident it is not a serious trader.

1 of 1 people found the following review helpful.

Anyone trading option income related strategies needs to read this book

By John

Anyone employing option income related strategies needs to read this book, especially in the market environment we are currently in, with equity and bond market prices well above historical norms and implied volatility near its lowest historical levels. Brian Johnson, once again, has provided a detailed and well thought out framework for efficiently (and cost effectively) hedging any option income portfolio using a multitude of tools, including futures contracts, put options, and options on the VIX. I personally have started to implement these tools with my own option income strategies, and I have come to realize that I was previously exposed to a tremendous degree volatility and gamma related risks during times of market duress and black swan events. I highly recommend this book to anyone looking to take their trading up to the next level and protect their portfolio in the long run.

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