

Figure 8: OTM Decay



The values of call options decline as the strike price gets Out of The Money. These, the actual dollar amounts, are all that leverage options traders really care. Speculators aim to buy OTM calls and see them double if the underlying advances by a few percent.

These gamblers are for the most part buyers of option contracts, purchasing control for pennies on the dollar. The flux of these prices is all that seems to concern these speculators. Remember that these prices are only part of a snapshot – the actual prices can change quickly, making huge percent advances or losses in hours or even minutes.

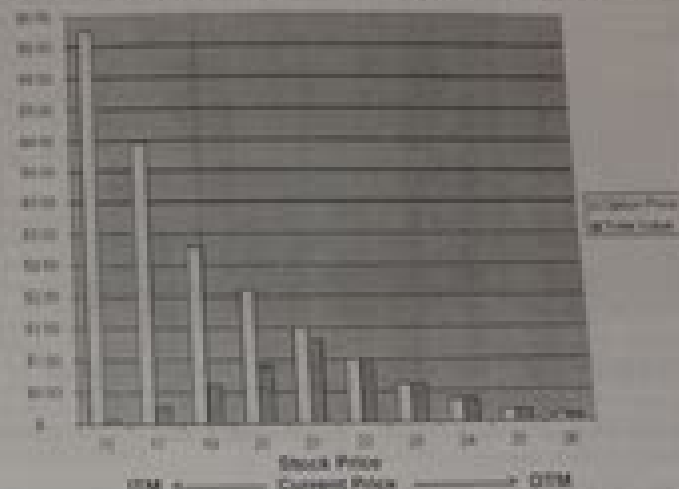
The dollar amounts represented by this chart are the actual amounts that each contract would be marked for. Looking simply at the bottom line price, one would think that the near-the-money OTM contracts would represent the lowest risk to buy. Following the same logic, one might conclude that selling the higher-priced OTM contracts would represent the best income with the least risk. This is exactly opposite of the truth. We'll see why as we continue to analyze.

More successful spread strategies involve buying a call or put with less time value, or selling a call or put with more time value.

Remember Keith's example of buying cheap and selling dear? He knew exactly where to go for higher and lower prices on the same used-cars. At one time, he could judge either from the buy and sell price made better and only then would he take action.

Figure 9: OTM Decay

Let's take another look at the same options – this time, we'll consider the time value.



The time value peaks At The Money (ATM) or at the strike price that's nearest to the money. Right now, the highest time value options to take advantage of selling are at the \$17 and \$18 strike prices. Right in between is MSFT's current stock price at the time of this snapshot: \$17.50. But tomorrow, this chart may look completely different. If MSFT trades at \$15, then the highest time value will be situated at the \$16 call and put.

Next we'll look at this same data from again. This time it'll be a line graph of the time value only. It'll take out the strike prices and the dollar value and smooth the lines. The time value graph of options on any stock will describe a similar bell curve.

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Table of Contents Blueprint Kurt Frankenberg

1. Understanding the eBook Blueprint Kurt Frankenberg
 - The Rise of Digital Reading Blueprint Kurt Frankenberg
 - Advantages of eBooks Over Traditional Books
2. Identifying Blueprint Kurt Frankenberg
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Blueprint Kurt Frankenberg
 - User-Friendly Interface
4. Exploring eBook Recommendations from Blueprint Kurt Frankenberg

- Personalized Recommendations
- Blueprint Kurt Frankenberg User Reviews and Ratings
- Blueprint Kurt Frankenberg and Bestseller Lists
- 5. Accessing Blueprint Kurt Frankenberg Free and Paid eBooks
 - Blueprint Kurt Frankenberg Public Domain eBooks
 - Blueprint Kurt Frankenberg eBook Subscription Services
 - Blueprint Kurt Frankenberg Budget-Friendly Options
- 6. Navigating Blueprint Kurt Frankenberg eBook Formats
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 - Blueprint Kurt Frankenberg Compatibility with Devices
 - Blueprint Kurt Frankenberg Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Blueprint Kurt Frankenberg
 - Highlighting and Note-Taking Blueprint Kurt Frankenberg
 - Interactive Elements Blueprint Kurt Frankenberg
- 8. Staying Engaged with Blueprint Kurt Frankenberg
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Blueprint Kurt Frankenberg
- 9. Balancing eBooks and Physical Books Blueprint Kurt Frankenberg
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Blueprint Kurt Frankenberg
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Blueprint Kurt Frankenberg
 - Setting Reading Goals Blueprint Kurt Frankenberg
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Blueprint Kurt Frankenberg

- Fact-Checking eBook Content of Blueprint Kurt Frankenberg
- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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