

OPTION SAMURAI





Option Samurai for eSignal

External Web-site: INTC

OPTION SAMURAI Covered Calls **Toggle controls**

Ticker	Price	Strike	Bid	Stock Score	Annual Return	IV Rank	OI	Exp. Date
AAPL	112.98	113.0 (0.02%)	3.0 (2.73%)	8	142.23%	95.0%	22264.0	Jan 30 (7)
BAL	15.73	15.5 (1.46%)	0.34 (0.71%)	4	37.27%	76.0%	7174.0	Jan 30 (7)
BIUU	233.325	235.0 (0.72%)	7.35 (3.25%)	4	56.53%	75.0%	899.0	Feb 13 (21)
LVX	106.85	106.0 (0.8%)	2.56 (1.64%)	5	42.75%	80.5%	515.0	Feb 06 (14)
LXD	106.72	105.0 (1.61%)	6.2 (4.46%)	5	58.1%	88.0%	1131.0	Feb 20 (28)
F	14.91	15.0 (0.6%)	0.14 (0.95%)	8	49.42%	56.0%	4490.0	Jan 30 (7)
GE	24.48	24.5 (0.08%)	0.2 (0.82%)	8	42.95%	53.5%	5612.0	Jan 30 (7)
GOOG	539.95	540.0 (0.01%)	11.2 (2.12%)	5	110.45%	56.0%	548.0	Jan 30 (7)
IBM	155.87	155.0 (0.56%)	1.82 (0.62%)	6	32.16%	19.0%	1228.0	Jan 30 (7)
INTC	36.445	36.5 (0.15%)	0.34 (0.94%)	4	49.1%	24.5%	1133.0	Jan 30 (7)
INJ	102.2	102.0 (0.2%)	0.85 (0.64%)	7	33.44%	60.5%	1762.0	Jan 30 (7)
LLY	72.13	72.5 (0.51%)	0.63 (0.88%)	4	45.94%	49.0%	2326.0	Jan 30 (7)
MSFT	47.18	47.0 (0.38%)	0.87 (1.49%)	7	77.69%	80.5%	3105.0	Jan 30 (7)
ORLL	44.19	44.0 (0.43%)	0.51 (0.73%)	4	38.2%	22.0%	3424.0	Jan 30 (7)
PFE	32.45	32.5 (0.15%)	0.34 (1.06%)	4	55.21%	40.5%	860.0	Jan 30 (7)
POI	35.89	36.0 (0.31%)	0.4 (1.13%)	7	58.77%	71.5%	1783.0	Jan 30 (7)
WFC	53.26	53.0 (0.49%)	0.57 (0.59%)	7	30.68%	36.5%	782.0	Jan 30 (7)
WMI	88.51	89.0 (0.55%)	1.28 (1.47%)	4	19.13%	81.0%	1073.0	Feb 20 (28)
X	20.58	22.0 (6.9%)	0.75 (3.78%)	8	49.3%	98.0%	757.0	Feb 20 (28)
XOM	90.89	91.0 (0.12%)	1.03 (1.15%)	5	59.77%	81.5%	861.0	Jan 30 (7)
YUM	74.11	75.0 (1.2%)	1.47 (2.02%)	6	26.38%	88.0%	2521.0	Feb 20 (28)
MMM	164.02	162.5 (0.93%)	3.2 (1.04%)	4	54.47%	85.5%	861.0	Jan 30 (7)
ALL	112.88	110.0 (2.55%)	3.8 (0.84%)	7	10.99%	89.0%	2677.0	Feb 20 (28)
ABT	43.86	44.0 (0.32%)	0.77 (1.79%)	4	23.29%	79.0%	3036.0	Feb 20 (28)
ANF	26.86	27.0 (0.52%)	0.44 (1.67%)	5	86.84%	48.5%	1050.0	Jan 30 (7)
ADBE	74.06	75.0 (1.27%)	1.11 (1.52%)	8	19.84%	1.0%	1383.0	Feb 20 (28)
AMU	2.45	2.5 (2.04%)	0.06 (2.51%)	7	65.45%	43.0%	1294.0	Feb 06 (14)
AET	94.48	90.0 (4.74%)	5.35 (0.98%)	4	12.72%	83.5%	777.0	Feb 20 (28)

Chart: INTC, INTEL CORP, D, 00:00-00:00 (Dynamic) (delayed 15)

Watch List

Symbol	Last	Change	Open	Bid	Ask	High	Low	Vol	Time	headCnt
AAPL	113.48	0.50	113.74	113.47	113.49	113.91	113.13	8765157	16:57:31	
BAC	15.81	0.08	15.72	15.80	15.81	15.85	15.70	10437509	16:56:35	
BX	36.26	0.20	36.10	36.25	36.27	36.34	35.95	402925	16:56:35	
JPM	56.74	0.06	56.41	56.74	56.75	56.90	56.20	1806976	16:57:10	
GOOGL	538.23	-3.72	541.50	537.86	538.23	541.50	535.36	264971	16:57:14	
INTC	35.88	-0.57	36.19	35.87	35.88	36.30	35.85	4842482	16:57:16	

Main | Option Samurai | Market Watch | Forex Watch | Sector City | ETF City | Hot Lists | SuperPage | New Page

17:12:41 GMT+2



Go to our Partner page



100s of Available Exchanges

Call: +44 (0)20 7825 8770

Live Chat

Login

SEARCH

PRODUCTS | EDUCATION / EVENTS | PARTNERS | SUPPORT | COMMUNITY | WHY eSIGNAL

Home > Partners > Add-Ons >

Option Samurai Scanner

Option Samurai Scanner allows you to find the best options trades every time and increase your profits consistently. You can find the trades that best suit your style fast, and regardless of market noise. Option Samurai uses industry best practices to analyze options trades and startup best practices to provide the best user experience. We aggregate different data sources and analyze them to give you a complete picture of every trade in one line.

Our easy to use friendly scanners and our pre-defined screens help you filter trades quickly and easily, and the integration with eSignal allows you to continue and work with the tools you love, and improve your

- Find the best option trades in the market in seconds, regardless of market noise.
- Easy to use and friendly interface.
- See all relevant data for a trade in one place.
- Pre-defined screens and easy to use scanners help you to start immediately.
- Fully integrated with eSignal – click on a result and the entire platform will load all data you have (graphs, option chains, news etc.).

Results: 1162

Option Samurai	Covered Calls	Controls	Samurais							
Ticker	Price	Strike	Bid	Stock Score	Annual Return	IV Rank	OI	Exp. Date	ATR	
AAPL	128.73	129.0 (0.21%)	0.96 (0.75%)	+8	137.12 %	80.0%	12385.0	Feb 27 (2)	1.88%	
BAC	16.49	16.5 (0.06%)	0.1 (0.61%)	=4	111.35 %	44.5%	46916.0	Feb 27 (2)	2.30%	
BIDU	203.53	207.5 (1.95%)	0.52 (0.26%)	=7	46.75 %	9.5%	2024.0	Feb 27 (2)	2.90%	
CVX	108.88	109.0 (0.39%)	0.44 (0.41%)	=5	74.26 %	68.5%	1382.0	Feb 27 (2)	2.01%	
CXO	116.78	115.0 (-1.52%)	5.1 (2.97%)	=4	47.18 %	58.0%	600.0	Mar 20 (23)	4.57%	
F	16.51	16.5 (-0.06%)	0.09 (0.49%)	=8	88.92 %	32.0%	6063.0	Feb 27 (2)	1.70%	
GE	25.91	26.0 (0.35%)	0.18 (0.7%)	▼6	28.37 %	55.5%	1720.0	Mar 06 (9)	1.24%	
GOOG	543.87	545.0 (0.21%)	2.15 (0.4%)	=5	72.43 %	13.5%	739.0	Feb 27 (2)	1.80%	
IBM	162.81	162.5 (-0.19%)	1.17 (0.53%)	=8	97.1 %	61.5%	1168.0	Feb 27 (2)	1.70%	
INTC	33.945	34.0 (0.16%)	0.19 (0.56%)	=4	102.73 %	54.5%	5109.0	Feb 27 (2)	2.33%	
JNJ	101.21	101.0 (-0.21%)	0.52 (0.31%)	=7	56.19 %	70.5%	1044.0	Feb 27 (2)	1.57%	
LLY	70.36	70.0 (-0.51%)	1.5 (1.66%)	=7	26.27 %	83.0%	1271.0	Mar 20 (23)	1.68%	
MSFT	43.99	44.0 (0.02%)	0.2 (0.46%)	=4	83.35 %	28.5%	6310.0	Feb 27 (2)	1.93%	
ORCL	43.73	44.0 (0.62%)	0.1 (0.23%)	▲7	41.83 %	79.0%	1550.0	Feb 27 (2)	1.72%	
PFE	34.66	34.5 (-0.46%)	0.25 (0.26%)	▲7	47.73 %	57.5%	1795.0	Feb 27 (2)	1.73%	
POT	36.84	37.0 (0.43%)	0.09 (0.24%)	=7	44.69 %	36.5%	4149.0	Feb 27 (2)	1.66%	
WFC	55.33	55.5 (0.31%)	0.14 (0.25%)	=7	46.29 %	58.5%	781.0	Feb 27 (2)	1.54%	
WMT	83.57	85.0 (1.71%)	0.05 (0.06%)	=7	10.93 %	82.5%	1655.0	Feb 27 (2)	1.66%	

Webinar: Trading Outside the Lines

WHEN: Jun 24, WED @ 1:30 PM PDT

Presented by Leav Graves, Founder, Option Samurai

[Register Now](#)

<http://www.esignal.com/partners/add-on-formula-studies/option-samurai-scanner.aspx?tc=>

shogun@optionsamurai.com

Option Samurai



Option Samurai Overview



4350~

Underlyings



1.13M~

Options



8+

Data Sources



8

Strategies



31

Samurais



What will we learn

- **Option Samurai Overview**
- **Statistical Edge + Tips**
- **Apply in App**
- **Questions**



Tips and Edges

- [Implied Volatility Rank](#)
 - [Dividends edge](#)
 - [Buying Options](#)
 - [Selling Options](#)
 - [Trading Earnings announcements.](#)
-
- [Questions](#)



IV Rank

- A unique calculation making the Implied Volatility mean – reverting.
- Value between 0-100.
- Higher is more expensive.

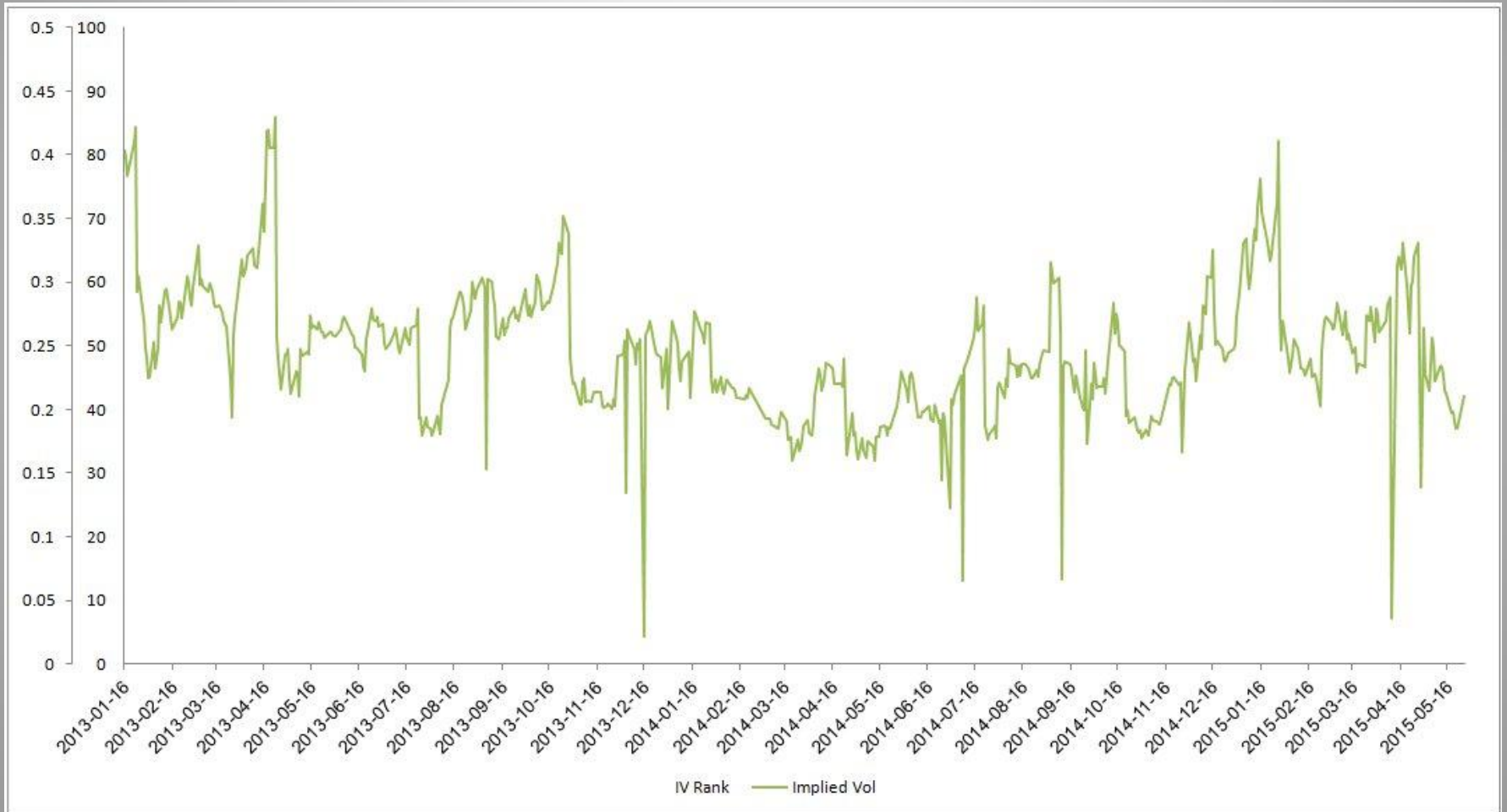
Option Samurai Scanner | GOOG | 15 | [Refresh]

OPTION SAMURAI | Covered Calls | Controls | Samurais | Results: 20

Ticker	Price	Strike	Bid	Stock Score	Annual Return	IV Rank	OI	Exp. Date	ATR
JCP	8.5	8.0 (-5.88%)	0.63 (1.65%)	● 7	21.53 %	3.0%	2872.0	Jul 17 (28)	3.41%
THC	52.64	50.0 (-5.02%)	4.6 (4.08%)	● 8	53.18 %	98.5%	11307.0	Jul 17 (28)	2.24%
AVGO	142.89	135.0 (-5.52%)	9.4 (1.13%)	● 7	14.75 %	23.0%	1347.0	Jul 17 (28)	2.73%
BMRN	137.93	130.0 (-5.75%)	9.9 (1.54%)	● 7	20.06 %	30.5%	1756.0	Jul 17 (28)	3.05%
BCEI	19.47	17.5 (-10.12%)	2.25 (1.63%)	● 7	21.2 %	7.0%	2501.0	Jul 17 (28)	5.24%
HK	1.17	1.0 (-14.53%)	0.2 (3.09%)	● 7	40.32 %	32.5%	1566.0	Jul 17 (28)	7.69%
JBLU	20.23	19.0 (-6.08%)	1.45 (1.17%)	● 7	15.27 %	26.5%	1194.0	Jul 17 (28)	3.06%
NVAX	9.38	8.0 (-14.71%)	1.55 (2.17%)	● 7	28.3 %	77.5%	1279.0	Jul 17 (28)	2.56%
OCN	10.45	9.0 (-13.88%)	1.55 (1.12%)	▲ 7	14.65 %	29.0%	1544.0	Jul 17 (28)	4.50%

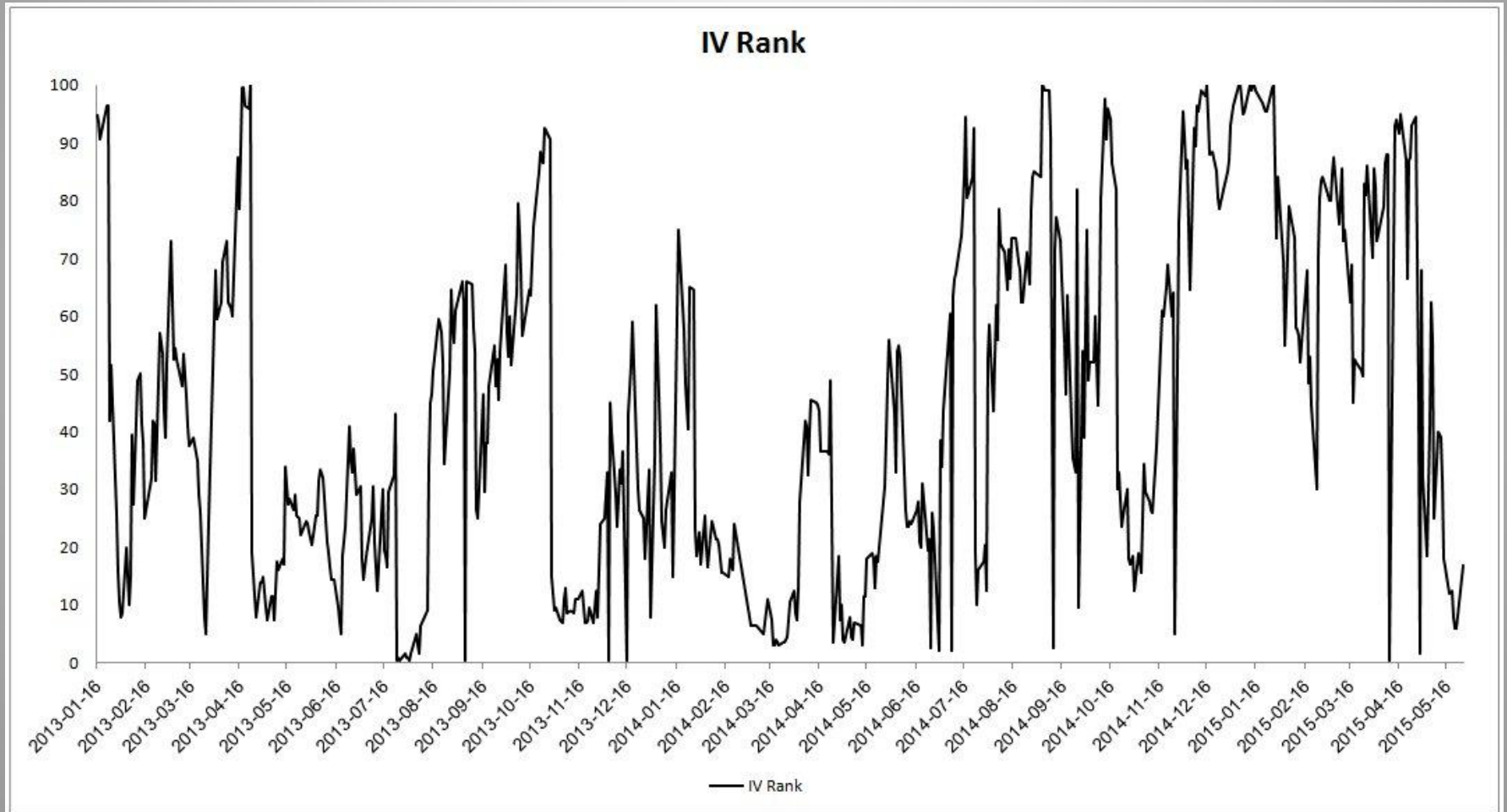


IV Rank



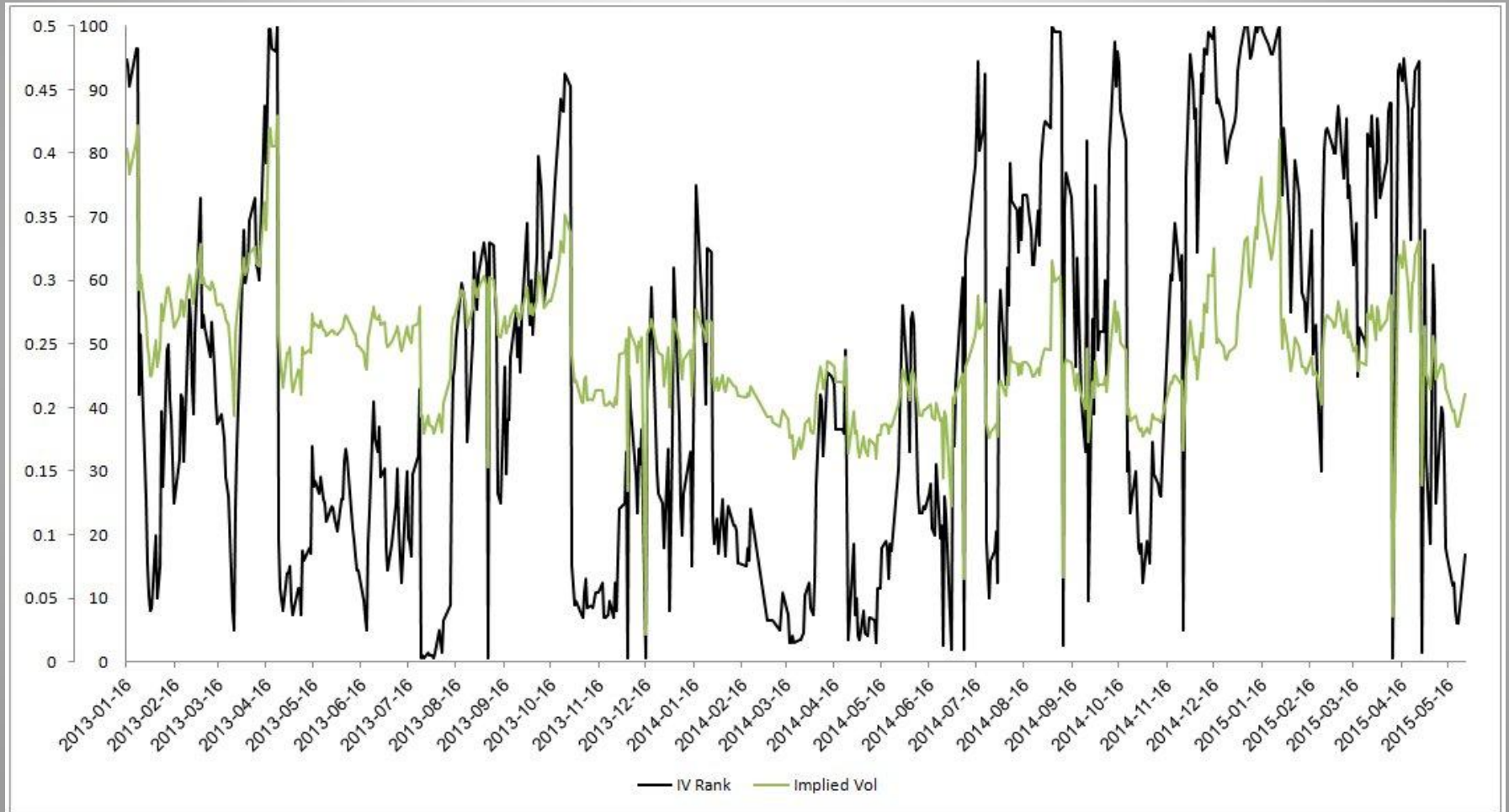


IV Rank





IV Rank





IV Rank

- Sell Options with High IV Rank
- Buy Options with Low IV Rank
- (Odds are on our side)

	AMZN		
Percentile	5 Days	10 Days	20 Days
>90	-9.2%	-23.5%	-33.4%
>75	-2.9%	-11.8%	-21.9%
>50	-1.2%	-3.6%	-9.5%
base	1.0%	2.3%	4.4%
<50	2.9%	7.3%	15.9%
<25	4.7%	8.7%	22.0%
<10	7.3%	12.1%	27.1%

	WMT		
Percentile	5 Days	10 Days	20 Days
>90	-8.3%	-17.1%	-15.5%
>75	-4.2%	-11.5%	-12.5%
>50	-1.1%	-4.7%	-9.0%
base	0.5%	1.7%	2.9%
<50	1.9%	7.1%	12.6%
<25	1.9%	7.7%	17.3%
<10	1.9%	10.9%	22.8%

	AAPL		
Percentile	5 Days	10 Days	20 Days
>90	-13.9%	-21.1%	-25.0%
>75	-5.0%	-11.6%	-15.0%
>50	-1.6%	-4.5%	-9.1%
base	1.2%	1.6%	1.5%
<50	3.1%	5.8%	8.8%
<25	5.1%	8.5%	13.5%
<10	9.3%	16.3%	23.3%

	GE		
Percentile	5 Days	10 Days	20 Days
>90	-6.6%	-20.4%	-21.2%
>75	-5.1%	-15.2%	-16.6%
>50	-1.5%	-4.9%	-10.8%
base	1.4%	1.6%	1.5%
<50	3.3%	6.1%	9.7%
<25	5.7%	9.5%	13.0%
<10	11.9%	16.1%	18.3%

	MSFT		
Percentile	5 Days	10 Days	20 Days
>90	-7.0%	-12.3%	-20.3%
>75	-5.3%	-11.3%	-16.1%
>50	-1.8%	-6.0%	-9.9%
base	2.1%	2.8%	4.1%
<50	5.2%	9.6%	14.5%
<25	7.9%	12.4%	20.0%
<10	13.2%	15.3%	26.9%

[Back to table of contents](#)



Dividends Edge

- Dividends stocks outperform non-payers stocks.

Hypothetical Growth of 1 Million From January 1928 - December 2013

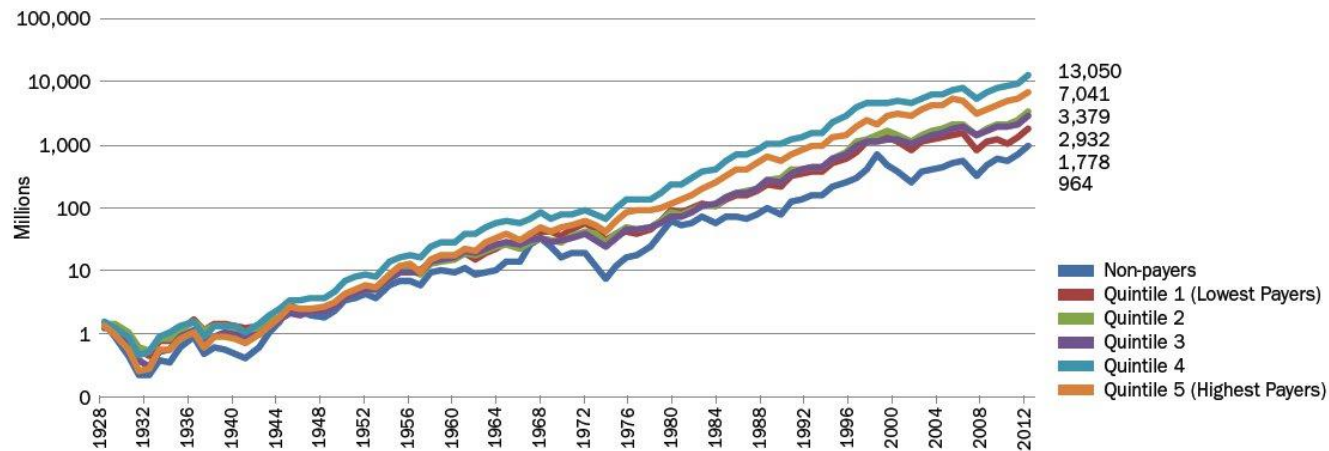


Table 1	Non-Payers	Quintile 1	Quintile 2	Quintile 3	Quintile 4	Quintile 5
Average Annual Total Return	8.32%	9.09%	9.91%	9.73%	11.65%	10.85%
Annualized Standard Deviation	33.78	23.03	19.51	20.79	21.42	24.26
Sharpe Ratio	0.14	0.24	0.32	0.30	0.38	0.30

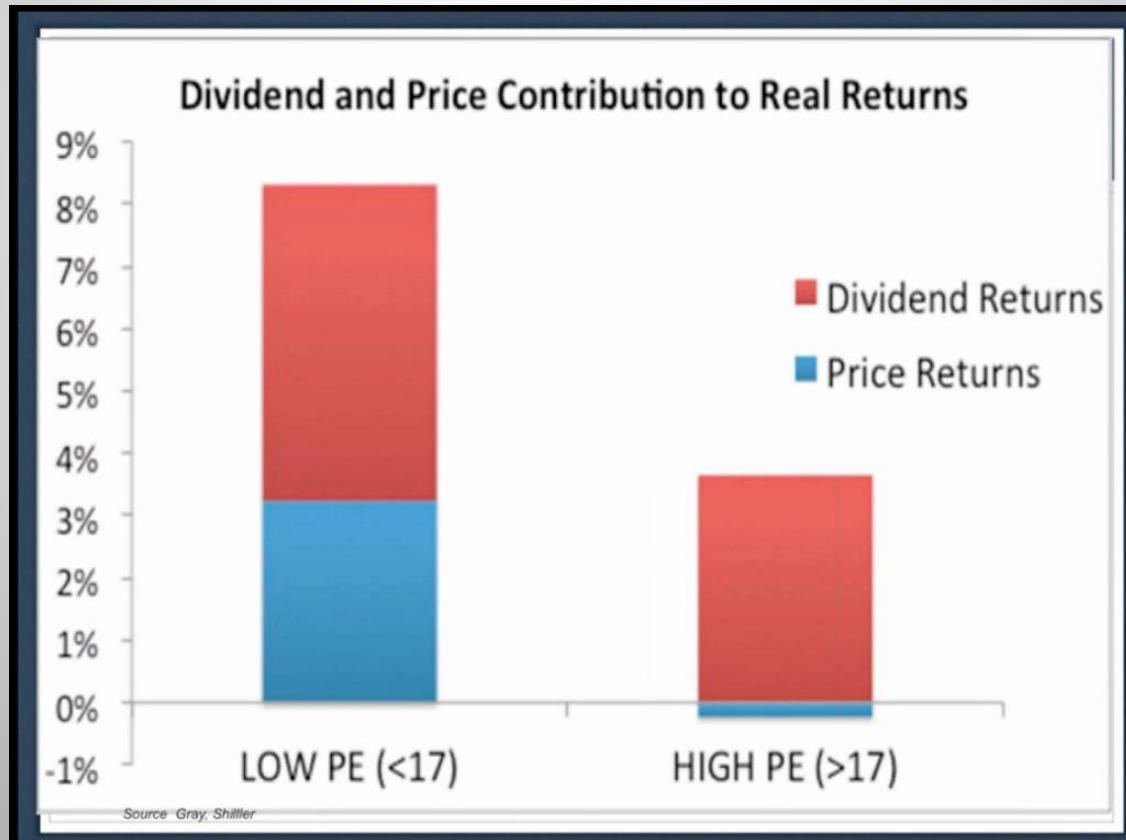
Source: Kenneth R. French[®] and CRSP, 1/1/1928 - 12/31/2013

Past performance does not guarantee future results. The hypothetical example is for illustrative purposes only and does not represent the returns of any particular investment. All indices mentioned are unmanaged. It is not possible to invest directly in an index.



Dividends Edge

- Dividends account for most of the real return of stocks





Dividends Edge

Option Samurai Scanner GOOG 15

Covered Calls Controls Samurais Results: 13

Ticker	Price	Strike	Bid	Stock Score	Annual Return	Div Rank	OI	Exp
Colgate-Palmolive Company		53%)	0.33 (0.44%)	• 7	23.11 %	6.0%	517.0	Jun
Div amount: 38.0 (0.58%)		3%)	0.25 (0.72%)	• 7	37.52 %	35.0%	4846.0	Jun
Div date: Jul 16		5%)	0.5 (0.75%)	• 7	39.32 %	7.0%	558.0	Jun
Earnings date:		8%)	0.15 (1.29%)	• 9	67.19 %	29.5%	692.0	Jun
GOO	29.03	29.0 (-0.1%)	0.24 (0.73%)	• 7	38.03 %	6.0%	1601.0	Jun
CL	\$ 66.9	67.0 (0.15%)	0.9 (1.36%)	▲ 8	14.22 %	46.5%	933.0	Jul
DRI	\$ 68.79	70.0 (1.76%)	1.2 (1.78%)	▲ 8	23.14 %	64.0%	1465.0	Jul
FITB	\$ 21.04	21.0 (-0.19%)	0.31 (1.3%)	• 7	16.98 %	3.0%	2422.0	Jul
GPS	\$ 38.8	39.0 (0.52%)	0.26 (0.67%)	• 8	35.18 %	4.0%	1044.0	Jun
NUE	\$ 47.51	48.0 (1.03%)	0.68 (1.45%)	• 8	18.93 %	6.5%	832.0	Jul
USB	\$ 44.64	44.5 (-0.31%)	0.51 (0.84%)	• 8	14.57 %	22.0%	1333.0	Jul



Dividends Edge - Tips

- **Bullish**
- **Dividend Capture:**
 - Covered calls
 - (Married put)
- **Covered Calls:**
 - 2 Weeks to a month and a half
 - ITM - ATM
 - Premium \geq Dividend (or sufficient premium)
 - Use OTM options for longer term
- **Married Puts:**
 - Expect large move
 - Longer-term

[Back to table of contents](#)



Long Options - Tips

- 1. Limited risk – unlimited reward.**
- 2. IV Rank – Low**
- 3. Married put:**
 - 1. Dividend**
 - 2. cheap stock**
- 4. Long call :**
 - 1. Buy-backs**
 - 2. expensive stock**



Long Options – Edge 1

Barron's round table 2013

Ticker	Stock	Option	\$100 Shares	\$ 1 option
QCOM	16.4%	53.8%	\$ 1,064.36	\$ 585.00
MCK	60.5%	394.1%	\$ 6,115.34	\$ 5,695.00
ESV	-2.4%	-74.1%	\$ -146.11	\$ -715.00
BMJ	59.9%	389.4%	\$ 2,044.39	\$ 1,840.00
MOS	-19.2%	-99.7%	\$ -1,147.01	\$ -912.50
EXPD	5.0%	-6.8%	\$ 213.50	\$ -50.00
HSH	15.1%	59.3%	\$ 446.66	\$ 320.00
WFT	34.3%	106.6%	\$ 395.48	\$ 282.50
GLD	-27.9%	-100.0%	\$ -4,493.57	\$ -2,074.50
EMC	5.0%	-36.6%	\$ 120.75	\$ -122.50
AUQ	-53.2%	-98.8%	\$ -429.86	\$ -212.50
NGD	-52.1%	-98.9%	\$ -570.50	\$ -227.50
PNC	31.4%	180.9%	\$ 1,885.57	\$ 1,447.50
KSS	38.4%	198.4%	\$ 1,613.57	\$ 1,250.00
APA	7.6%	0.2%	\$ 612.33	\$ 2.50
AVP	14.7%	21.1%	\$ 223.73	\$ 75.00
LM	65.8%	318.4%	\$ 1,745.02	\$ 1,560.00
GE	36.4%	271.8%	\$ 769.13	\$ 588.50
HTZ	63.2%	232.9%	\$ 1,108.53	\$ 955.00
WU	28.6%	123.7%	\$ 394.68	\$ 235.00
OC	3.2%	-26.1%	\$ 126.24	\$ -205.00
CBI	76.5%	318.0%	\$ 3,612.33	\$ 3,275.00
	18.5%	96.7%	\$ 713.84	\$ 617.80

As stock replacements:

1. (Deep) ITM
2. Long time frame
3. Leverage is a Double-Edged Sword

<http://blog.optionsamurai.com/trading-leap-options-part-1/>



Long Options – Edge 2

Break-even-point < ATR

Month	# of Trades	Average P/L \$	Average P/L %	Profitable Trades %
Feb-15	33	170	30.4%	78.8%
Jan-15	8	109	34.1%	87.5%
Dec-14	17	-63	-9.3%	17.6%
Nov-14	142	232	35.5%	68.3%
Oct-14	23	637	97.0%	82.6%
Sep-14	84	-351	-60.3%	14.3%
Aug-14	20	77	19.7%	55.0%
Jul-14	44	-154	-31.2%	15.9%
Jun-14	267	123	31.5%	73.4%

1. ITM
2. Low BE and low max loss
3. Trend is your friend
4. Market trend too.

<http://blog.optionsamurai.com/the-edge-of-trading-with-atr/>

[Back to table of contents](#)

Option Samurai Scanner GOOG

OPTION SAMURAI Leap Calls ▾ Controls Samurais Results: 823

MAX LOSS \$100 BIG POTENTIAL DEEP LEAPS RISKY LEAPS

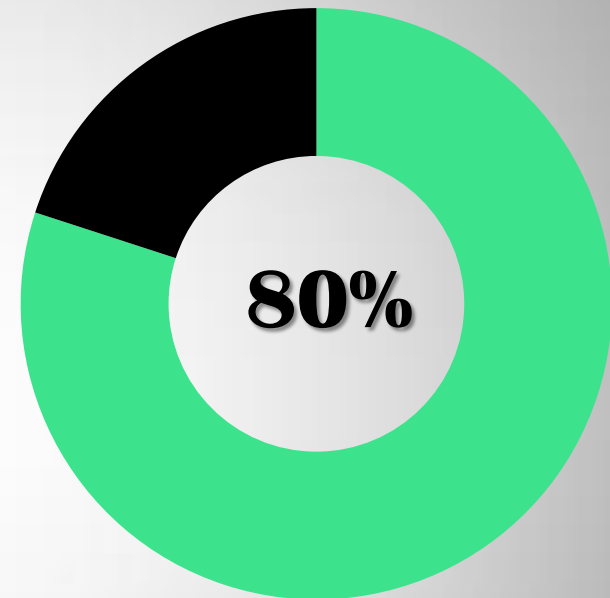
ATR SCAN

Ticker	Price	Strike	Stock Score	Max Loss	BE Point	IV Rank	OI	Exp. Date	ATR
AAPL 📞	126.6	124.0 (-2.0%)	• 8	286 (2%)	0.2%	4.0%	1499.0	Jun 26 (7)	1.33%
BAC 📞	17.17	17.0 (-1.0%)	▼ 4	29 (2%)	0.7%	35.0%	12850.0	Jun 26 (7)	1.46%
BIDU 📞	210.87	210.0 (0.0%)	• 7	335 (2%)	1.2%	5.5%	555.0	Jun 26 (7)	2.03%
CVX	99.47	100.0 (1.0%)	• 8	60 (1%)	1.1%	10.0%	574.0	Jun 26 (7)	1.37%
CXO	123.7	125.0 (1.0%)	• 4	720 (6%)	6.9%	1.0%	2060.0	Sep 18 (91)	2.67%
F	15.11	15.0 (-1.0%)	• 8	20 (1%)	0.6%	8.5%	1252.0	Jun 26 (7)	1.46%
GE 📞	27.24	27.0 (-1.0%)	▲ 7	35 (1%)	0.4%	60.0%	2031.0	Jun 26 (7)	1.03%
GOOG 📞	536.69	540.0 (1.0%)	• 5	275 (1%)	1.1%	39.0%	1204.0	Jun 26 (7)	1.36%



Selling Options

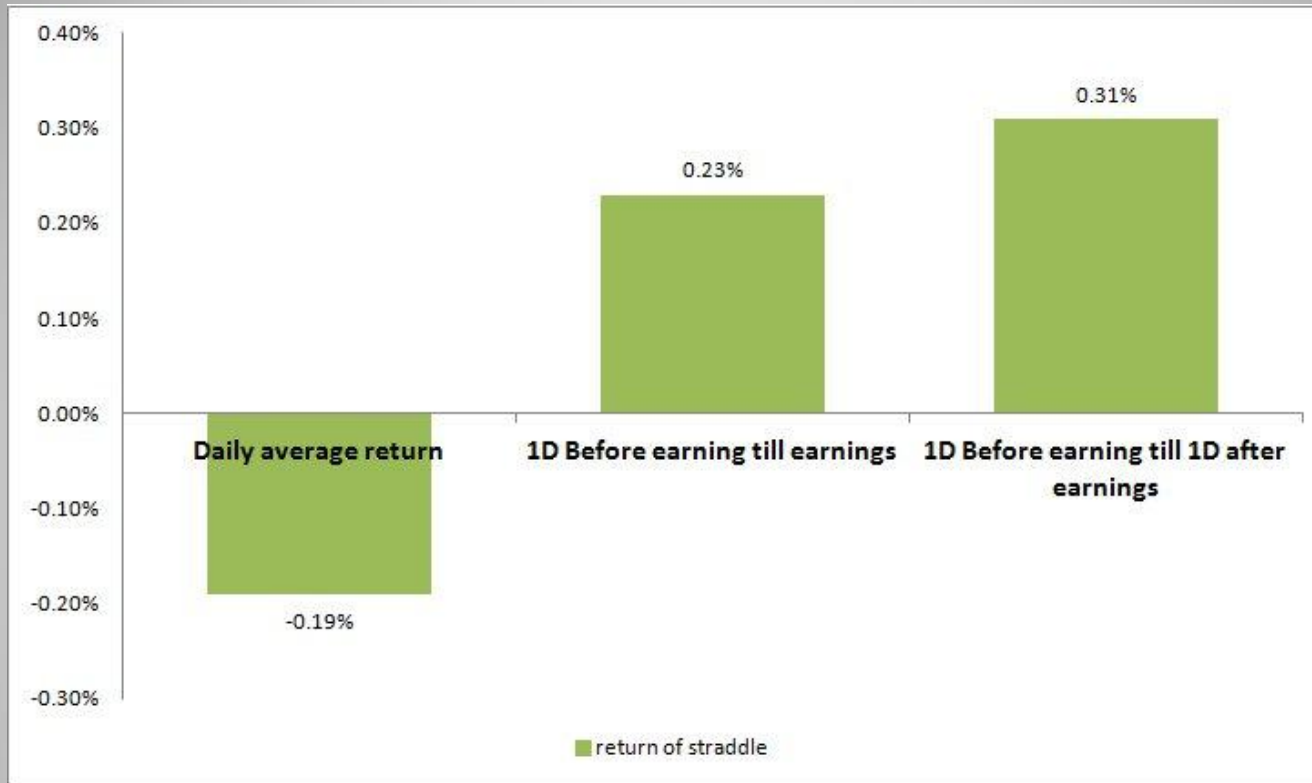
- **High probability of profit.**
 - Limited profit
- **Overwhelming evidence that selling options is more profitable.**



**CME research showed
80% of options expire
worthless**



Selling Options



- **Source: Anticipating Uncertainty: Straddles Around Earnings Announcements**



Selling Options

- **Tips:**

- Don't hold position during earnings
- Options are usually priced correctly
 - Avoid trades that are too good to be true
- Meaningful premium:
 - could close before expiration
 - Spreads
- Roll or close trade early.
 - 5-10 cents / 80% of potential profit already achieved.
- If starting a covered-call position – go ITM
- Know the risk – limit it.

[Back to table of contents](#)



Trading Earnings announcements

- ~1-2 Days to expiration
- Never straddles
- OTM
- BE are near supports or resistance
- Have game plan
- Don't have to trade



Source: Anticipating Uncertainty: Straddles Around Earnings Announcements

[Back to table of contents](#)



Domo arigato!



www.optionsamurai.com



twitter.com/optionsamurai



shogun@optionsamurai.com

End.