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Likewise, in 2018, the markets topped on September 21, the date of that quarter ' s triple expiration, and then bottomed within a day of December 21, which was the next triple

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Key Takeaways Triple witching is the quarterly expiration of stock options, stock index futures, and stock index option contracts all on the same day. Triple witching happens four times a year: on...

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~~Triple Witching Definition~~

Triple Witching Friday happens on the third Friday of March, June, September, and December, and is the simultaneous expiration (or rollover) of various futures and options contracts. Many U.S. stock index

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futures, stock index options, and stock options expire on these days. With the addition of single stock futures contracts in 2002, which also expire on these days, triple witching is sometimes referred to as quadruple witching—which is more accurate, but the term never caught on.

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2019 | 2020 | 2021. Holiday. Options
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Last Thursday marked the unofficial start of triple witching options expiration, with the rollover of June futures contracts into the September forward month at many brokers. The period from the...

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Options expiration and triple witching
hour calendar. Economic calendars:
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Financial market movements can be
erratic on days when options and

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futures contracts expire. This is especially true on triple witching hour days (or quadruple witching hour end-of-quarter days).

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Also called triple expiration, triple-

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Triple Witching refers to the quarterly expiration of index futures, index future options and certain stock options on the third Friday of March, June, September and...

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Definition

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Month Call Code Put Code Calendar
Days Trading Days Expiration Date;
2019: December: L: X: 29: 20: Dec 20
2019: 2020: January: A: M: 57: 38:
Jan 17 2020: February: B ...

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Greeks are mathematical calculations designed to measure the impact of various factors—such as volatility and the time to expiration—on the price

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behavior of options. There are 2
Greeks in particular that can help you
pick an optimal expiration date. Delta,
which ranges from -1 to $+1$,
measures an option ' s sensitivity to
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Feb 19, 2018 at 9:34PM ... to

purchase a set number of shares at a pre-specified price between now and the expiration date of the option. The buyer pays a premium to the seller, and in exchange ...

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iVest+ uses proprietary tools to separate options volume data for contracts expiring before and after each “triple-witching” expiration. Triple-witching happens four times per year, on the ...

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