

# PAST ISSUES

(Updated through issues published through 06/16/2017)

The following table shows the issue number in which the discussion appeared.

Prior to 2016, issues were number by year and volume (24:12, for example, is Volume 24, No. 12);

Beginning with 2016, issues were dated, so 160121 refers to file tos\_20160121.pdf.

NOTE: the dates in this index may be one day different from the file name,  
so 170317 *could* refer to 20170316.pdf

Underlined issue numbers are articles from our "Option Basics" series.

- 1% Moves, Three Consecutive: 160219
- 200-day Moving Average: 20:23
- 2008: Is it 2008 All Over Again? 160205
- 500-day Moving Average: 17:24, 18:21
- 500-day Price Changes in \$SPX: 20:16, 22:15
- 55-day Rule: 22:12, 161028
- 5<sup>th</sup> Year of the Decade: 23:22, 23:24
- 7<sup>th</sup> Year of the Decade: 170203
- 90 Percent Rule; 90% Day: 16:14, 16:23, 20:15, 20:22 (system), 22:1
  - Frequency of: 20:19, 21:21
- Advance-Decline Line: 8:5,10:16,10:17, 11:9, 13:9, 13:14, 19:6, 23:14 (cumulative), 23:16, 23:21
  - 2-to-1 Buy Signal: 160722
  - Divergence: 17:1, 17:3, 19:15, 23:14, 23:16, 24:9, 24:23, 160513, 160715
- Also see Oscillator
- After Extraordinarily Overbought Breadth Readings: 160327
- Arms Index: 19:24, 23:9-10
- Arms 7 Year Glitch: 23:9-10
- Averaging Down, Averaging Up: 20:3
- Backspreads: 2:7, 4:8, 4:9, 4:10, 11:19, 17:14, 20:14 (\$VIX)
- Bear Market musings: 10:13, 10:24, 11:24, 12:2, 15:13, 17:12, 18:8
- The Big (Volatility) Short: 24:8
- Binary options: 15:14, 17:9, 17:11
- Bollinger Bands (modified): 22:15, 22:20, 23:5, 23:6, 23:11, 23:19, 23:20, 23:23 (in other markets), 24:15 (AAPL), 25:01, 161223, 170303
- Bond Indicator: 21:15 (TLT, HYG)
- Bottom "fishing": 10:6, 11:12, 11:13
- Breadth: see Advance-Decline Line
- Bull Spreads: 3:23, 5:18, 9:3, 9:5
- Butterfly spreads: 19:4
- Buying Combinations: 2:5
- Buying Options: 2:24, 4:1, 8:5,8:20, 9:9, 10:9, 12:23
- Calculator: (for option values) 1:16
- Calendar spreads: 1:21, 3:11 (equity), 1:22 (futures), 4:12, 9:12 (reverse), 11:6 (dual), 11:9, 12:16, 13:7 (dual), 17:17 (dual), 20:8 (dual), 20:9 (weeklys), 20:10 (weeklys), 23:12 (dual, diagonal)
- Call Buying: see Buying Options
- Call Stupid: 21:12
- CAPS: 1:6 (def.), 1:22,2:6 (strategy)
- Cash Settlement Options: 11:3
- CBOE History: 2:8, 12:9, 22:8 (40<sup>th</sup> B'day)
- Chaos (theory): 8:19, 11:19
- CIV: see Composite Implied Volatility
- "Collars": 2:19, 9:3, 9:13, 13:6, 17:11, 17:19, 19:15, 22:10, 23:22
- Commodity Boom: 15:8
- Composite Implied Volatility: 19:5, 19:18, 19:24, 20:19, 21:7, 25:02
- Computer Data & Software: 2:2, 4:2
- Condors: 14:7, 16:7, 16:9, 16:10, 20:22
  - also see Range Options
- Condor Index (\$CNDR): 161007
- Consecutive
  - Streak above MA: 19:7, 19:21, 20:2, 21:5, 23:11, 160527
  - Days above the +4 $\sigma$  modified Bollinger Band
  - Days Without A 1% Move: 160902
- Constructing a Position: 5:7
- Contrary Analysis: 15:17
- Copper/Gold Ratio: 22:6
- Correction(market): 15:4, 16:3, 22:2, 23:11
- Correlation to 1938-1939: see History
- Covered Writing:2:9,3:22,4:13,6:2,9:17, 10:21, 11:4, 12:10, 16:3, beginning with 13:1 covered call writing articles appear in every issue through 17:23; 19:22
  - against LEAPS: 10:5, 14:6, 14:7
  - equivalent strategies: 15:15
  - index: (BXM) 11:11, (NYBW) 24:22
- CRB Index & Futures: 13:7
- Credit Spreads: 4:7, 12:2, 12:7, 16:7
- Crossover Systems: see Volatility, Index crossovers
- Crude Oil Correlation to Market: 20:5
- Crude vs. Brent Oil Spread: 20:16
- Cumulative Breadth: 23:14, 23:16, 24:23, 160513, 160715
- Currency options: 16:1, 16:8
- Daily Sentiment Index (Jake Bernstein's): 20:3, 21:11
- Days above moving average: see Consecutive Streak Above MA
- The Daily Strategist: 11:6
- Debit Spreads: 4:20, 12:7
- "December low" indicator: 19:2
- Deficit, US projected: 19:9
- Delisted stock (exercise rights): 11:4
- Delta: 1:2 (position delta),6:3,8:16,9:9
- Diagonal Spreads: 16:21
- Dispersion Strategy: 10:23, 12:3
- Distance From the Moving Average (see Moving Avg)
- Distribution of stock prices: 9:8
- Dividend Arbitrage, 13:2, 16:3
- Dividend adjustments in option Is: 16:9
- Don't Fight The Fed? 22:11
- Dow Jones Index vs. SPX: 21:8
- Dow-Jones options: 6:18, 6:19
- Dual Calendar Spread: 11:6, 13:7, 17:17, 20:8, 23:12

Early Assignment/Exercise: [5:15](#), [6:2](#); 10:20  
 Earnings and options: 9:20, 15:9, 15:10, 15:12, 15:18, 20:4, 20:8, 22:3, 22:15  
 "Edge" (statistical): 2:23  
 Election Years: 21:20  
 Equivalent Strategies 2:13, [4:18](#), 5:4  
 ETF's/ETN's: 15:13, 16:10, 16:22, 18:2, 18:6, 19:17, 20:19, 21:2, 22:8  
 3x ETF Strategy: 21:23, 22:4, 22:7, 22:23  
 Gold Covered Write ETN: 22:8  
 Event-Driven Strategies: 7:4, 8:17, 9:20, 10:20, 13:16, 13:20, 13:23, 15:10, 16:22, 19:3  
 EVIX, EXIV: 170505  
 Exiting a Trade: 17:4, 17:5  
 Expected Return: 9:19, 13:8, 13:12, 16:3, 17:10, 21:9(calendars), 24:17  
 Expected Return Calculator: 15:17  
 Expensive Option – Trading, 13:3  
 Exit Strategies/Timing: 15:3  
 Expiration Strategies: 1:5, 3:12, 3:15, 3:17, 3:18, 4:3, 4:16, 4:20, 5:10, 7:7, 11:3, 12:6, 12:9, 14:22, 17:4, 23:18  
 "Fade the Dow" system: 15:5, 15:12, 16:15, 16:23, 17:21, 18:3  
 Fixed Return Options (FRO's): 17:9  
 Financial Casinos: 10:4  
 First Trading Day of the Month (System): 20:2, 21:5, 21:22  
 "Flash Crash": 19:9  
 Follow-Up Action: 14:5  
 Foreign Currency CD's: 1:17  
 Futures Options: 13:4, 15:7, 15:20, 15:21  
 Gap Moves: 18:18  
 Hedging limit moves in futures: 2:1  
 Hedging the sale of premium: 1:7  
 High Yield Bond ETF (HYG): see Bond Indicator  
 History (Comparisons to past eras): 18:4, 18:8, 18:13, 18:16, 18:19, 18:24, 19:3, 19:6, 19:10, 19:18, 19:24, 20:18 (of volatility), 20:24, 21:19  
 Historically oversold: 17:19, 20:15  
 Holiday Seasonality: 20:23  
 Hong Kong Wts & Opts: 3:6, 3:9  
 Housing statistics as market predictor: 15:23, 19:10, 22:12  
 How the Pros Use Options: 2:4  
 Implied Volatility: (see Volatility)  
 Insurance (puts): 1:12, 3:1, 3:6, 6:21  
 Interest rates as a volatility forecaster: 14:21, 16:6, 16:22, 17:24, 19:24  
 Inter-Index Spreads:  
   -Bonds: 6:4, 22:11  
   -Gold: 4:15, 12:2, 18:3  
   -Japan: 1:2, 1:8, 6:4  
   -Small Cap/Big Cap: 11:8  
   -Value Line/S&P 500: 1:19, 5:5, 6:4  
   - VIX/SPX: 17:20, 18:4, 18:9, 23:11, 23:13  
   - VXX/SPY: 160415  
 Intermarket Spreads 2:17, 3:5, 3:13, 5:17, 6:17, 7:5, 7:18, 8:9, 8:12, 8:15, 8:18, 9:11, 10:11, 11:20, 18:11, 19:19, 21:1, 21:19  
 Intrade.com: 19:13  
 Investors Intelligence Newsletter signals: 21:19  
 Is It 2008 All Over Again? 160205  
 Ivers Riley: 24:4  
 January Barometer: 14:22, 170106  
 January "Defect;" 17:1, 18:1, 19:1, 20:1, 170113  
 January Early Warning System: 14:22  
 January Effect: 3:22, 3:23, 3:24, 4:21, 5:21, 6:22, 7:23, 8:21, 9:21, 9:24, 10:24, 11:23, 12:22, 14:23, 15:22, 22:23  
   - reverse January effect: 14:24  
 January Seasonal: 19:2, 20:2, 24:2, 170120  
 June Expiration seasonal sell signal: 23:12, 24:11-12  
 Kelly Criterion: 3:13, 14:10, 17:15  
 Keynes Was Right: 23:11  
 Labor Day Strategy: 3:16, 4:17  
 Large Caps vs. Small Caps, 24:22, 25:01  
 LEAPS: 1:4, 3:4  
   -as insurance: 1:23, 13:6  
   -as stock substitute: 1:23, [4:12](#)  
   -index options: 1:12, 1:13, 2:12  
   -vs. short-term options: 1:9, 10:5  
 Lehman's demise – A Year Later: 18:20  
 Leverage: 14:16, 14:17  
 Levitation: see Consecutive Streak Above MA  
 Long-term Options: see Super Options  
 Low Volatility Index, CBOE: 21:22  
 Margin: 15:23, 16:10  
 Market Correction: 15:4, 16:5  
 Market Maker Considerations: 15:17  
 Market Reversals: 15:5  
 MF Global: 20:23, 23:1  
 Mid-Am Exchange options: 1:20  
 Millennium Strategy: 7:8, 8:3  
 Mini-futures contracts available: 15:14  
 Mini Options: 22:6  
 Modified Bollinger Bands: see Bollinger Bands (modified)  
 Momentum Trading: 9:4, 14:14  
 Money Management: 5:3  
 Moving Average  
   -distance from: 20:15, 22:5, 22:10, 22:14  
   -percent of stocks above: 21:2  
   -streaks above: 19:7, 20:2  
 Naked option writing 7:3, 11:16, 11:21, 14:4, 16:17, 20:22, 21:13, 24:11-12  
   - Cash-based 17:6, 17:7  
 NASDAQ new highs? 23:23  
 Neutral trading: 1:1, 2:15, 6:3, 12:8  
 October Bottoms: 20:20  
 Option Calculator: 1:16  
 Options As A Strategic Investment (5<sup>th</sup> Ed.): 21:14  
 Order Entry: 3:9, 13:17  
 Oscillator: see overbought/oversold  
   - differential buy signal: 20:10, 21:14, 23:7, 23:19, 23:20, 161108  
   - extremes: 21:18, 22:18  
 Over-the-counter Options: 2:8  
 Overbought/Oversold 2:12, [3:22](#), 5:23, 6:7, 6:9, 7:6, 7:15, 7:21, 10:12, 13:22, 15:11, 17:1, 17:19, 20:15, 20:22, 160327  
 P.M. Options: 20:22  
 Pairs Trading 11:10  
 Panic Days: 20:21

Parabolic Moves: 7:13  
 Partial Profits: 18:14  
 Performance: see Track Record  
 PERCS: 1:14, 1:15  
 Perpetual Call Buy: 19:13, 20:14  
 Perpetual Warrant/Option: 9:23, 13:4  
 Philosophy: Speculate or hedge? 8:13, 16:11  
 PM Options: 20:22  
 Portfolio Margin: 16:10  
 Portfolio Protection: see 'Protecting a portfolio'  
 Position Delta: 1:2  
 Presidential Cycle: 19:10, and volatility: 19:24  
 Presidential Election Years: see Election Years  
 Probability of Stock Price Movement: 8:6, 8:7, 8:19,  
 8:23, 9:8, (by strategy) 15:13,  
 Probability of Profit: 5:5, 5:12, 6:11,11:3;  
 ...of ruin: 14:10  
 Probability Calculator 2006: 14:15  
 Program Trading: 14:19  
 Protecting a portfolio: 1:12, [4:1](#), [4:2](#), 4:14, [5:2](#); 12:10;  
 "Collars": 2:19, [4:22](#), 9:13, 13:6, w/ futures: 13:5,  
 w/VIX options: 15:6, 15:7, "modern" theory: 16:13,  
 17:11, 17:13, 19:6, 19:12, 20:14 (volatility), 20:21,  
 21:20 (VIX), 160812 (VIX), 161209 (VIX)  
 Protection Trade: 21:6, 21:16  
 Put/Call Ratio: 2:19, 3:2, 6:7, 12:4, 15:5, 21:15  
 – charts (interpretation): 21:15  
 -definition: 1:1, 1:8, 1:18, 2:10  
 -equity-only: 4:8, 9:6, 11:15, 12:20, 14:2, 16:6, 18:4,  
 18:7, 19:20; 20:12 (CBOE), 23:9-10  
 -futures: 4:9, 4:19  
 -stocks: 7:22, 7:23  
 -total: [19:10](#), 20:11, 21:8, 21:9, 21:11, 21:22, 23:15,  
 23:19, 23:20, 24:7, 160212,  
 – daily system: 21:8, 21:9, 23:15, 23:20  
 -weighted: 9:10, 9:11, (long-term) 170519  
 Put Selling: 2:9, 3:22, 11:9, 15:20, index (SPY): 18:7,  
 20:21, 21:13, 24:11-12, 24:17  
 Range Options: 21:17  
 Ratio Writing: 2:10, 18:7, 20:21  
 Repair Strategies: 7:2, 9:22  
 Reversals in Market (Trading System): 15:5  
 Reverse Calendar Spread: 9:12  
 Reverse Conversion: 24:3 (futures)  
 Risk Arbitrage: 8:15, 9:10  
 Risk Management: 10:3, 13:13  
 Risk Reversal: 22:17  
 Risk vs. Risk-Averse: 19:12  
 Russell 2000 (vs. SPX): 24:22  
 Santa Claus Rally: 14:22, 20:23  
 Seasonal Trades: 4:20, 5:16, 5:19, 7:2, 8:1, 8:16, 8:19,  
 9:2, 9:3, 9:15, 10:2, 10:18, 11:18, 12:18, 13:18,  
 14:18, 14:19, 14:21, 15:2, 15:16, 15:18, 15:19,  
 17:23, 18:20, 19:20, 20:19, 22:19, 23:12, 23:22  
 – October: 21:19, 23:20, 20161028  
 – Thanksgiving: 21:21, 22:22, 23:21, 24:21, 16118,  
 161216  
 Section 1256 gains & losses: 21:2, 24:4  
 Sector Options: 3:20  
 Sell In May: 23:9-10  
 Selling Options: 6:2, 7:11, 14:4, 16:2  
 -Naked: 7:3, 11:16  
 September Expiration seasonal sell signal: 24:18, 160916  
 Seven Year Glitch: 23:9-10  
 Short-term Trading Indicator: 3:22, 3:24  
 Short-Term Volatility Index: see VXST  
 Single Stock Futures: 11:21  
 Skews: see Volatility, -Skewing  
 Soft Patch: 20:11  
 Software review: 5:19 (OptionVue)  
 SPAN margin: 1:13  
 Speculative strategy management: 18:13  
 Split-strike reversal: 22:17  
 Spotting Market Tops: 160729, 161230  
 Stocks Superior to Options: 22:16, 22:17  
 "Stocks Only" Indicator: 10:16,10:17  
 Stock Splits: 7:14, 16:10 (option adjustments)  
 Straddle Buying: 7:4, 7:9, 8:6, 8:7,8:21, 10:21, 20:6, 24:6,  
 24:14, 24:15, 24:19  
 Straddle Selling: 24:19, 24:20  
 Strategic Alternatives: see Takeover rumors  
 Strategy Selection: 14:9  
 Structured Index Products: 2:11, 4:4, 4:5, 4:6, 7:14, 7:15,  
 7:17, 7:20, 8:4, 8:9, 9:13, 9:14, 10:6, 11:2  
 Style of exercise: [4:11](#)  
 Super Options: 21:17  
 Suspension of trading in a stock's options: 20:12  
 Symbols, symbology: 19:3  
 Synthetic Stock: 22:17  
 Takeover rumors: 3:10, 3:15, 16:8, 19:5, 19:8, 19:16, 20:6,  
 20:13  
 Tail Hedge Index: 21:17  
 Takeovers using options: 2:18, 16:16  
 Taxes: 7:14, 7:15, 7:24, 10:22, 12:11, 21:2 (Sect. 1256)  
 Technical vs. Fundamental Analysis: 11:24  
 Term Structure: 9:18, 17:8, 17:20, 18:9, 19:4, 20:17 21:9,  
 21:13, 23:5, 23:14, 24:16, 160401, 170330, 170406  
 Also see Protection Trade  
 Thanksgiving Trading Systems: see "Seasonal Trades"  
 Three Consecutive 1% Moves: 160219  
 Threshold Lists: 14:3  
 Time Decay: [6:6](#), 8:22  
 TED Spread: 1:3, 2:5  
 Total Put-Call Ratio: See Put/Call Ratio  
 Track Record: 6:8, 7:10, beginning with 9:1, the first issue  
 of each year contains a detailed track record  
 Trading(random thoughts): 2:22, (theory vs. practice) 19:2  
 Trading Hours, Extended: 8:10  
 Trading Suspension: 2:20  
 Trading Systems: 4:6,4:21,5:10,5:14, 15:5, 15:16, 16:12,  
 16:14, 16:15, 20:2, 20:22, 21:3, 21:8, 22:9, 23:18  
 Trend Trading, 13:2  
 TRIN: see Arms Index  
 TVIX (double VIX): 21:12 (lawsuit)  
 U.S. Dollar: 24:5  
 Up/Down Volume: 1:19  
 Utility Stocks vs. OEX: 3:13, 3:17, 5:9  
 Value Line/S&P 500 Strategy: 1:19,8:8  
 Variance Futures: see Volatility Futures  
 Variance Strips: 20:18  
 A Very Cold Winter: 24:3  
 VIX Below 10: 170512

VIX Calculations on stocks and other indices: 20:2  
VIX Exchange Traded Notes (ETN's): see Volatility  
ETN's, VQT, VXX, XIV

VIX Methodology: 23:17 (new, enhanced)

VIX Put-Call Ratio: 17:6, 17:14

VIX Spike Peak Buy Signals: see Volatility

VIX Rise Without \$SPX Drop: 160616, 170413

VIX Too Low? 160603, 170127

VIXMO: see VXO

VIX/SPY hedged positions: see inter-index spreads

VMIN: 161230

Volatility: [3:22](#), [4:4](#), [5:5](#), [7:6](#), [7:12](#), [7:16](#)

-as a predictor: 5:19, 5:24, 9:2, 9:7, 9:16, 11:5,  
12:11, 12:14, 13:6, 19:9, 19:18

-as an asset class: 22:13

-calculating: 2:2, 2:14, 12:17

-distributions: 12:12

-ETN's: 18:4, 18:6, 19:2, 19:19, 20:2

-- danger of: 21:7, 21:10

- options on: 19:10,

-- see also TVIX, VQT, VQTS, VXX, XIV, XVIX

-extremes: 3:3, 3:8, 5:8, 5:11, 6:1, 6:5, 6:18, 7:20,  
8:16, 10:10, 12:3, 12:5, 12:7, 12:8, 13:19,  
14:5, 15:21, 17:22, 18:22, 20:2, 23:12, 23:17

-forecast: 14:12, 14:13, 14:21, 16:6, 17:10

-historic vs. implied 18:12, 18:15, 18:18, 19:21,  
20:2

-history: 20:18, 23:17

-implied: 1:11, 2:21, 3:1, 3:10, 5:2, [5:9](#)

-index: 9:7, 11:10, 15:10, 15:20, 20:4 (SKEW)

-index crossovers: 23:4 (\$VXST/\$VIX), 23:8  
(\$VXV/\$VIX), 23:18, 23:19, 23:20, 24:4,  
(\$VXST) 24:24, 160701, 170527

-individual stocks' VIX: 20:2

-interest rate relationship: 14:21, 16:6, 16:22

-options on VIX: 14:6, 15:2, 15:4, 15:6

-seasonal: 3:14, 8:14, 10:22, 11:11, 11:23, 13:12,  
14:10, 18:10

-skewing: 1:1, 1:16, 2:5, 6:16, 11:7, 11:18, 12:20,  
12:21, 20:4 (SKEW Index), 20:16, 23:1

-spike peak buy signals: 22:9 (system), 22:12,  
22:19, 23:5, 23:6, 23:16, 23:18, 23:20, 23:23  
(OVX, VXSLV), 24:2 (concurrent signals),  
160701, 161028 ("slow" signals)

-trading: 1:11, 1:18, 1:20, 1:21, 2:16, 4:18, 5:12,  
6:13, 7:9, 7:11, 7:17, 7:21, 8:1, 8:2, 9:18,  
10:3, 10:4, 10:7, 10:8, 10:14, 10:15, 11:14,  
11:17, 11:22, 12:5, 20:16

Volatility & Variance Futures: 13:4, 13:5, beginning with  
13:9 volatility futures articles appear in every issue

- Brazil (EWZ): 21:5

- CME Variance Futures: 22:8

- Don't track VIX: 15:10, 16:5

- EUREX Variance Futures: 24:6

- Expiration, 16:20

- Foreign/emerging markets: 21:10, 23:9-10

- Gold: 20:6, 20:7

- Greeks: 19:18

- Margin: 22:13

- Market predictor: 16:12, 16:14, 16:15, 16:18, 16:23,  
17:16, 18:2, 18:6, 18:21, 19:19

- Perpetual call buy: 19:13

- Premium levels: 18:12, 18:14, 19:14, 19:19, 21:12

-- Prices: 19:18, 21:12

- Prorated Premium calculation: 17:16

- Short-Term Volatility futures: see VXST

- Term Structure: 17:8, 17:20, 18:9, 19:4, 20:17, 160401,  
170330, 170406

- Trading hours: 23:12

- VIX/SPY: see inter-index spreads

Volatility Capture Strategy: 23:13

Volatility History, dating to 1926: 20:18, 23:17

Volatility Indices: (CBOE) VXST, VIX, VXV, VXMT: 23:16

Volatility of Volatility: 20:17

Volume Alert: 1:1, 1:11, 5:11, 12:13

VOLX (Volatility Exchange): 20:4

VQT: 21:4, 24:7

VQTS: 24:7

VSTOXX: 170505

VXMT: 23:16

VXN: 23:7

VXO vs. VIX: 17:1, 18:17, 19:8, 24:2 (VIXMO), 24:18

- sell signal 170127, (comprehensive history) 170716

VXST: 22:23, 23:3, 23:7 (options), 24:24 (crossover)

VXUP, VXDN: 24:10

VXX

-performance: 20:18, [24:8](#)

-trading system: 21:3, 21:4, 21:5, 21:7, 21:21

-vs. VXZ or \$VIX: 19:2, 19:17, 24:13 (and others)

"W" Bottom: 11:12, 11:18, 16:16

Warrants: 18:23, 19:9

Weekly \$VIX Futures: 24:14, 24:16

Weekly Options: 14:18, 19:23, 20:9, 20:10, 21:22

- \$VIX: 24:11-12, 24:17, 24:19

Williams Expiration System: 23:18

XIV (inverse VIX): 20:18, 20:24, 21:3, 161230

XVIX (term structure ETN): 20:2, 21:9

Years ending in '5': see "5<sup>th</sup> Year of a Decade"

Years ending in '7': see "7<sup>th</sup> Year of a Decade"

Yield Curve: 1:5, 2:11