PAST ISSUES

(Updated through issues published through 12/14/2018)
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 $SPX: 20:16, 22:15
55-day Rule: 22:12, 161028
5th Year of the Decade: 23:22, 23:24
7th Year of the Decade: 170203, 170714
90 Percent Rule; 90% Day: 16:14, 16:23, 20:15, 20:22 (system), 22:1
– Frequency of: 20:19, 21:21
Advance-Decline Line: 8:5,10:16,10:17, 11:9, 13:9, 13:14, 19:6, 23:14 (cumulative), 23:16, 23:21
– 2-to-1 Buy Signal: 160722
– Divergence: 17:1, 17:3, 19:15, 23:14, 23:16, 24:9, 24:23, 160513, 160715
Also see Oscillator
After Extraordinarily Overbought Breadth Readings: 160327
Arms Index: 19:24, 23:9-10
Arms 7 Year Glitch: 23:9-10
Averaging Down, Averaging Up: 20:3
Backspreads: 2:7, 4:8, 4:9, 4:10, 11:19, 17:14, 20:14 ($VIX)
Bear Market musings: 10:13, 10:24, 11:24, 12:2, 15:13, 17:12, 18:8, 181214
Big Moves:
Advances: 181109, 181116, 181130, 181207
Declines: 180330, 180413
The Big (Volatility) Short: 24:8, 170901, 170908, 180323, 180622
Binary options: 15:14, 17:9, 17:11
Bitcoin Futures: 171208
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 (40th B'day)
Chaos (theory): 8:19, 11:19
Chandelier Stops: 170623
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 +4σ 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

Divergence: also see Advance-Decline Line
New Highs vs. New Lows: 181005
Russell 2000: 171110, 180601, 180928, 181102
Dividend Arbitrage, 13:2, 16:3
Dividend adjustments in option ls: 16:9
Don't Fight The Fed? 22:11
Dow Jones Index vs. SPX: 21:8
Double Tops in $SPX: 180810, 180824, 180831, 181102
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
Friday, Big Declines: 180330
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, 280203
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
New Highs vs. New Lows: 180918, 181005, 181012
November Bear Market Lows: 181116
October Tops & Bottoms: 20:20, 181026

Option Calculator: 1:16
Options As A Strategic Investment (5th 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, 181012
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), 170714
Protection Trade: 21:6, 21:16, 180119
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, 181109
– daily system: 21:8, 21:9, 23:15, 23:20
-weighted: 9:10, 9:11, (long-term) 170519
Put Ratio Spreads: 181019
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
Rolling 500-day sell signal: 180126, 180203
Russell 2000 (vs. SPX): 24.22, 171110
Santa Claus Rally: 14:22, 20:23, 171229 (failure)
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, 180810, 180824
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 $SPX Drop: 160616, 170413
VIX Too Low? 160603, 170127
VIXMO: see VXO
VIX/SPY hedged positions: see inter-index spreads
VMIN: 161230, 180323
Volatility: 3:22, 4:4, 5:5, 7:6, 7:12, 7:16
-as a predictor: 5:19, 5:24, 9:2, 9:7, 9:16, 11:5, 12:11, 12:14, 13:6, 19:9, 19:18
-as an asset class: 22:13
-calculating: 2:2, 2:14, 12:17
-distributions: 12:12
-ETN's: 18:4, 18:6, 19:2, 19:19, 20:2
-- danger of: 21:7, 21:10
– options on: 19:10,
-- see also TVIX, VQT, VQTS, VXX, XIV, XVIX
-extremes:3:3, 3:8, 5:8, 5:11, 6:1, 6:5, 6:18, 7:20, 8:16, 10:10, 12:3, 12:5, 12:7, 12:8, 13:19, 14:5, 15:21, 17:22, 18:22, 20:2, 23:12, 23:17
-forecast: 14:12, 14:13, 14:21, 16:6, 17:10
-historic vs. implied 18:12, 18:15, 18:18, 19:21, 20:2
-history: 20:18, 23:17
-implied: 1:11,2:21,3:1,3:10,5:2,5:9
-index: 9:7, 11:10, 15:10, 15:20, 20:4 (SKEW)
-index crossovers: 23:4 ($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
-laggard: 180330, 180406, 181019
-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, 170728
-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, 170818 (concurrent signals), 160701, 161028 ("slow" signals), 170818 (overlapping)
-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
– Settlement: 180420
– 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, 170721
– sell signal 170127, (comprehensive history) 170716, 170915
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, 180216 (scapegoat), 180323
XVIV (term structure ETN): 20:2, 21:9
Years ending in '5': see "5th Year of a Decade"
Years ending in '7': see "7th Year of a Decade"
Yield Curve: 1:5, 2:11