

Contents

<i>Foreword</i>	<i>vii</i>
A-Z of terms	1
Appendix 1 <i>Option premium value components (call option)</i>	193
Appendix 2 <i>Option strategy profit and loss diagrams</i>	194
Appendix 3 <i>Option pricing model output</i>	198
Appendix 4 <i>Profile of a call option vs. underlying price</i>	200
Appendix 5 <i>Position characteristics</i>	203
Appendix 6 <i>Characteristics of volatility spreads</i>	204
Appendix 7 <i>Evaluating a position</i>	205
Appendix 8 <i>Relevant addresses</i>	210