

IVolatility.com User Guide

My Favorites

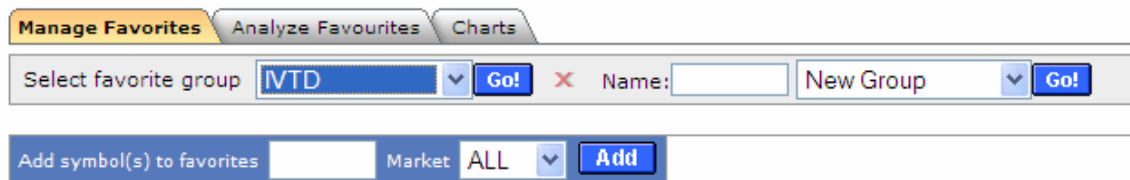
Introduction

My Favorites is a useful service that allows users to set up customized groups of stocks, indexes, ETFs. It provides the capability to create your own lists, which can then be used as the input data source for IVolatility.com's Rankers and Scanners. You create your own universe of underlying securities for analysis. For example, it could be your existing stock portfolio. Other examples could be takeover candidates you are researching, or companies reporting next week.

Getting Started

"My Favorites" is located on the left side of the Home Page, the very first item listed, at the top of the column under "My Services".

This is the heading you will see when you open "My Favorites".



The screenshot shows the 'My Favorites' interface. At the top, there are three tabs: 'Manage Favorites' (highlighted in orange), 'Analyze Favourites', and 'Charts'. Below the tabs is a horizontal bar with the following elements: a 'Select favorite group' dropdown menu with 'IVTD' selected, a blue 'Go!' button, a red 'X' icon, a 'Name:' text input field, a 'New Group' dropdown menu, and another blue 'Go!' button. Below this bar is another horizontal bar with the text 'Add symbol(s) to favorites', a text input field, the word 'Market', a dropdown menu with 'ALL' selected, and a blue 'Add' button.

The selection tabs are Manage Favorites, Analyze Favorites and Charts.

Manage Favorites

When you start the "Select favorite group" box will be empty. In the example above we are showing IVTD, one of our active groups. The first step is to create a name for your first group and enter it in the "Name" box at the "New Group" position. Then in the next section labeled "Add symbols(s) to favorites" begin adding symbols to your named group. Further symbol classification is available by changing "ALL" to Europe, Canada or USA. Here is a view of an example with some symbols added.

Manage Favorites Analyze Favourites Charts

Select favorite group Name:

Add symbol(s) to favorites Market

Delete it	Symbol	Name	Region
<input type="button" value="X"/>	ABB:NYSE	ABB Ltd	USA
<input type="button" value="X"/>	CLF:NYSE	CLEVELAND-CLIFFS INC	USA
<input type="button" value="X"/>	EP:NYSE	El Paso Corporation	USA
<input type="button" value="X"/>	GE:NYSE	General Electric Co	USA
<input type="button" value="X"/>	IOC:AMEX	InterOil Corp	USA
<input type="button" value="X"/>	NCX:NYSE	NOVA CHEMICALS CORP	USA

Analyze Favorites

Selecting the next tab takes you to the analysis section to set up the display preferences.

Analyze Favorites

Price
 Beta 30D
 Change
 IV Index 30D Call
 10D HV
 IV Index 30D Put
 30D HV
 IV Index 30D Mean
 30D HV Hi/Low indicator
 IV Index 30D Hi/Low indicator
 Correlation 30D

Select Favorite Group:

[Download](#) your favorites as .CSV file.
[Modify favorite stock list](#)

SYMBOL ↑	Price	Change	30D HV	30D HV Hi/Low indicator	Correlation 30D	IV Index 30d Call	IV Index 30d Put	IV 30d Index Mean	IV Index 30d Hi/Low indicator
AA:NYSE	34.69	-0.75	45.63%	1.00	66.98%	51.90%	49.70%	50.80%	0.75
ABB:NYSE	22.50	-0.61	34.44%	0.84	71.12%	45.79%	44.79%	45.29%	0.99
AKS:NYSE	34.12	1.42	50.73%	0.54	43.23%	65.07%	66.50%	65.79%	0.86
AL:NYSE	94.60	-0.93	31.29%	0.20	42.32%	25.58%	27.97%	26.77%	0.49

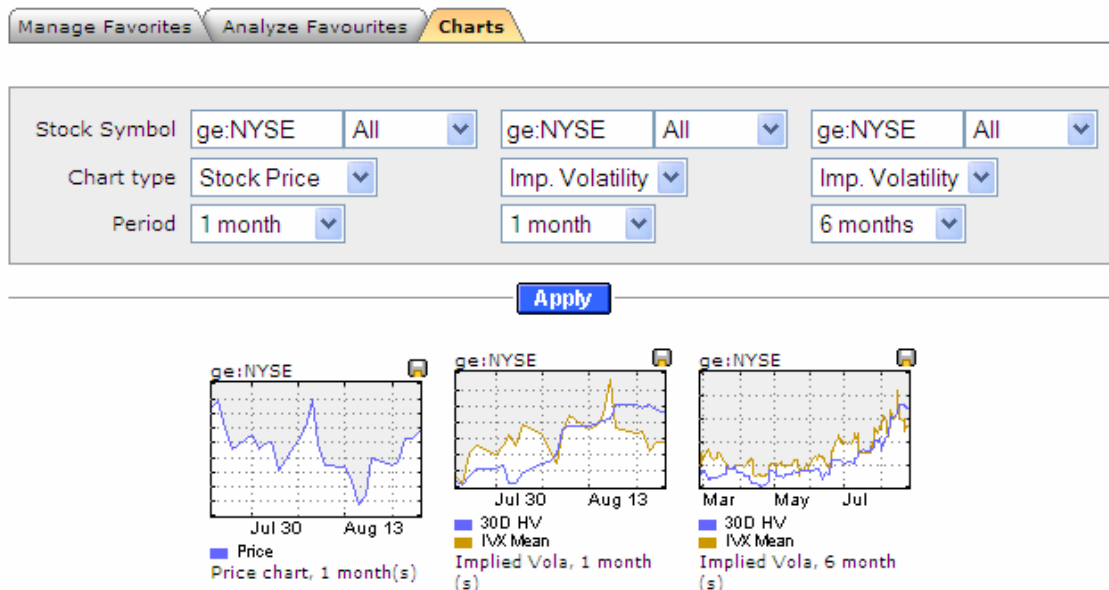
As you can see the display includes the selections checked in the set-up section. As many as eleven display columns are available. For this example we have chosen for display the nine with the check marks as shown above. This display gives you the ability to quickly compare the price change, the Historical Volatility, the IV Index for the Calls, the Puts and the IV Mean. Then you can look at the relative relationship of the current IV Index for the prior 30 days. For example, ABB at .99 is near its highest value. In addition, there is the correlation column showing the coefficient of correlation of this

specific stock with the S&P 500 Index. You may also sort the columns and rearrange their ranking order by clicking on the column headings.

Charts

At the next tab you will find the “My Favorites” charting feature. With three thumbnail charts you have the ability to quickly review any symbols entered for stock price, implied volatility and correlation with the S&P 500.

Here is an example,



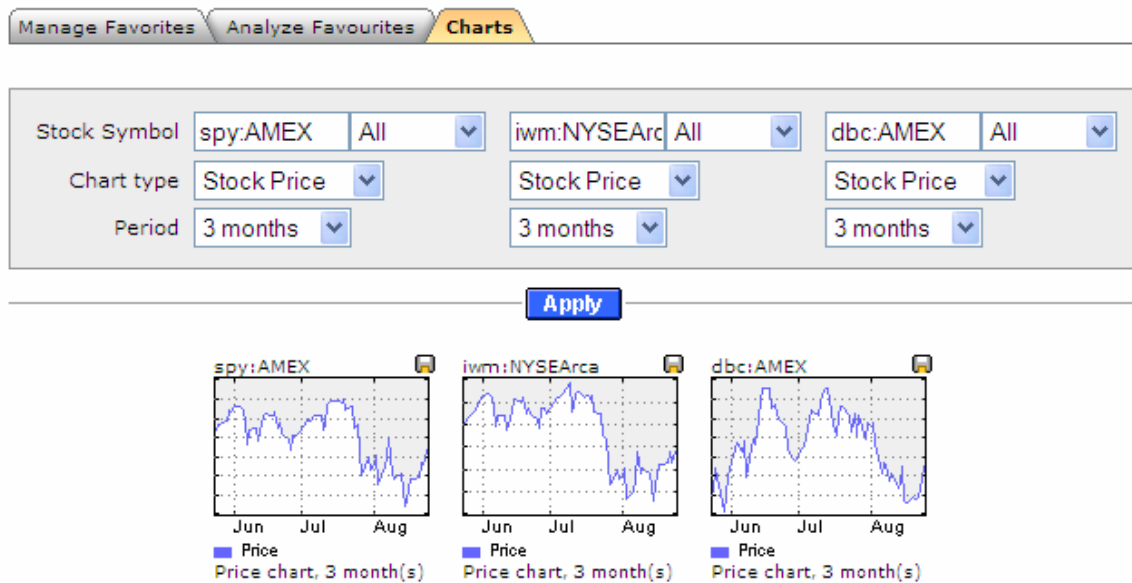
At Stock Symbol we manually entered the symbol GE in the first box, then “All”. We repeated the same information for the next two chart selections. On the next line down for “Chart type” we selected Stock Price in the first box and Imp. Volatility (for Implied Volatility) in the next two boxes. Finally on the last line, “Period” we selected 1 month in the first and second boxes and then 6 months in the last.

When we select the “Apply” button we get the three thumbnail charts show above.

We can quickly look at the General Electric price for the last month and then compare it to the Implied Volatility. In the third chart we have a longer-term view of the Implied Volatility showing a rising trend that may now be peaking. This would suggest a rising stock price with declining volatility.

With the available “Chart Types” of Stock Price, Implied Volatility and Correlation along with the available “Periods” are 1 month, 3 months, 6 months and 12 months you can create many combinations of potential opportunities for further evaluation.

Here is an example comparing the prices of three ETFs, the SPY for the S&P 500, the IWM for the Russell 2000 and the DBC for the DB Commodity Index Tracking Fund.

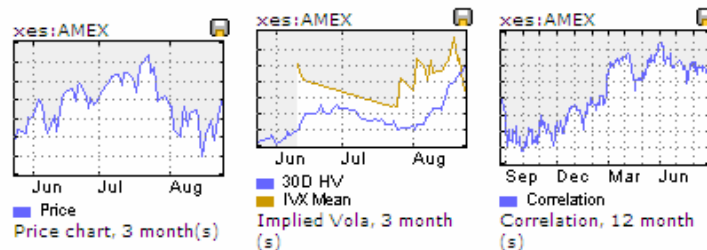


For another example we will look at the 3-month price and Implied Volatility with the 12 month Correlation to the S&P 500 for the XES, the S&P Oil & Gas Equipment & Services ETF.

Manage Favorites Analyze Favourites **Charts**

Stock Symbol	xes:AMEX	All	xes:AMEX	All	xes:AMEX	All
Chart type	Stock Price		Imp. Volatility		Correlation	
Period	3 months		3 months		12 months	

Apply



Here again we see that the Implied Volatility is now declining along with the rise in the ETF price. The Correlation chart indicates that the XES is now better correlated with the S&P 500 than it was this time last year.

“My Favorites” charting is a versatile and easy to use analysis tool offering the ability to quickly do many different comparisons.

“My Favorites” gives you the ability to set up your own universe of symbols in different groups and then quickly review their status looking for important volatility information.

“My Favorites” could easily be the first place to look each day.