



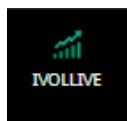
IVolatility.com



How to use *Charts*

1. How to access *Charts*

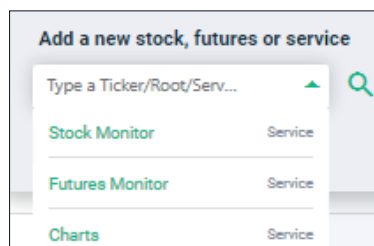
Charts is a service that is embedded within IVolLive.
In order to access it, you first need to start IVolLive by clicking on the icon on the left:



Once you are in IVolLive, **click on the + button** at the top, next to the stock tabs:

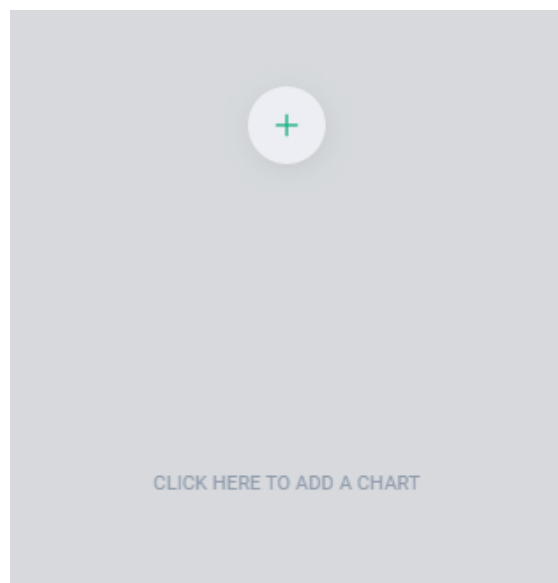


From there, you want to **click on the down arrow** and then pick Charts:

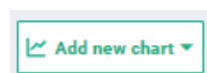


2- How to add a chart

Once you have loaded the Charts tab, you can either click on the grey area to open a new chart:



Or you can click on the dedicated button at the top:



3- Spot Price

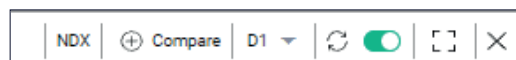
The **Spot Price charts** will allow users to view the historical price for the selected underlying asset.

We offer the following time ranges:

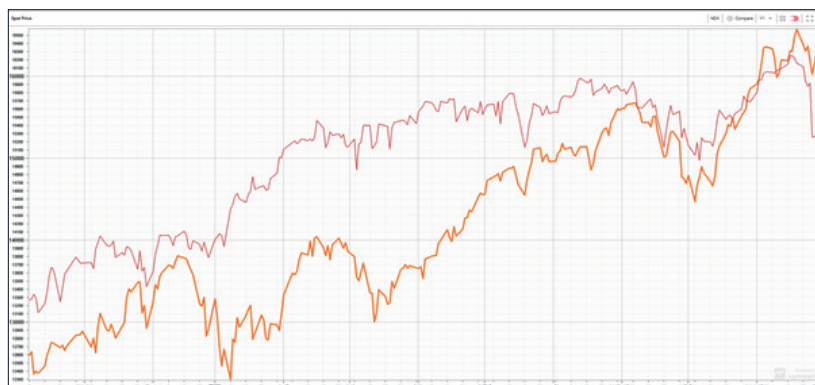
- 1 minute frequency for 1 day / 24 hours and 3 days of information
- Daily Frequency on 1/3/6/12 months
- Weekly Frequency for 5-year charts.



By using the top ribbon and the various selectors, you can modify the information you are looking at and even compare the data loaded with other underlyings:



To compare, **click on the compare button** and choose the asset that you wish to use for comparison.



4- IV Index

The **IV Index** is a proprietary measure created by the team at IVolatility.com that allows users to track the level of implied volatility for a specific term.

The parameters of the IV Index charts are:
Underlying – Time Range – IVX Period.

IVX Period represents the horizon over which the implied volatility should be estimated. As a result, an IVX30 of 28 means that the market is estimating volatility to be around 28 over the next 30 days for that underlying asset.

Periods are available from 7 to 1080 and are always measured in days.

Time Ranges include standard intraday ranges as well as longer term ranges.



Make sure to **turn on the auto update feature** if you want to track intraday changes to the IVX.

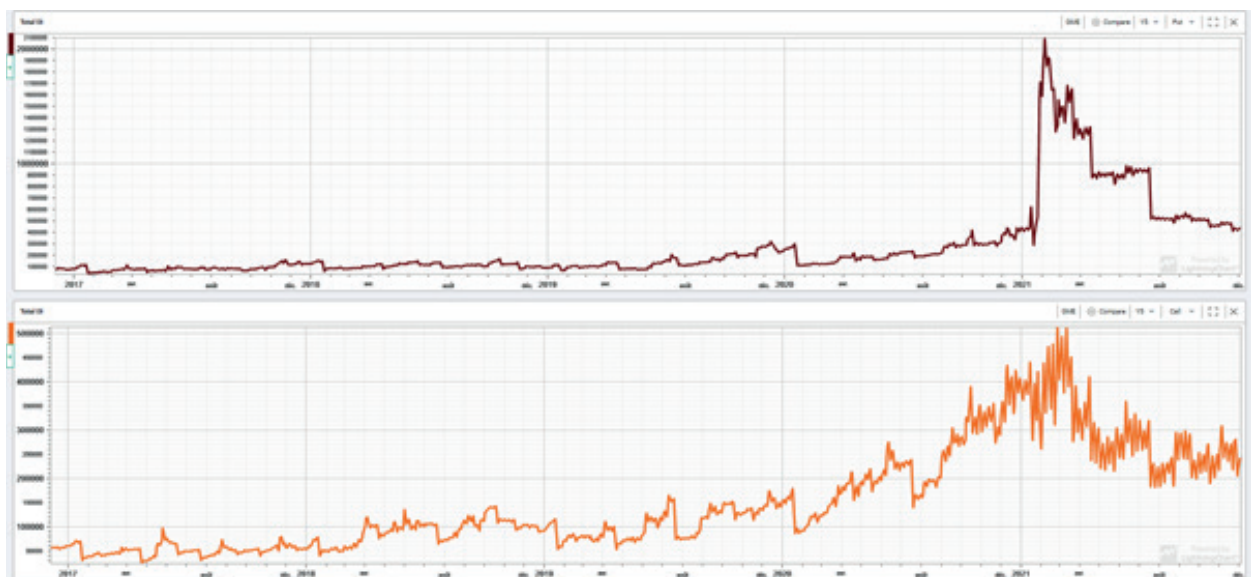


5- Total OI

This chart is designed to display the total options open interest available either for calls or puts or total open interest on an underlying asset.

The parameters of this chart are:
Underlying - Time Range – Option Type.

Because open interests are updated only once a day overnight, those charts are only available in EOD mode. Below we show an example of the **Total OI chart** for Game Stop over a 5-year period.



6- Historical Volatility

This chart displays **the level of realized volatility over a specific period** that can be defined by users.

The parameters of the HV chart are:
Underlying – Time Range – HV Term.

Please note that the term is defined in number of trading days.
As a result, a one-month period would be around 20 trading days.

In the example below we show the 20 days historical volatility for Apple.



7- Implied Volatility

With the **IV chart**, users will be able to call any point on the Volatility Surface that we maintain for all the underliers that we cover.

The parameters are:

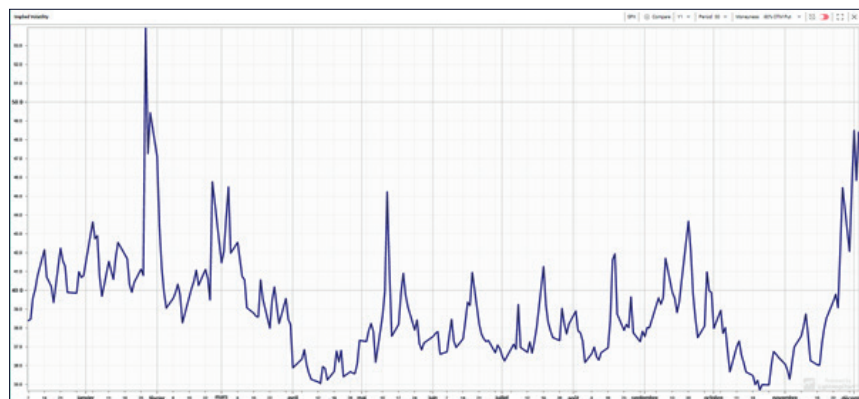
Underlying – Time Range – Period – Moneyness.

The time range defines the history that users would like to display and includes both intraday as well as EOD ranges. The period defines the term of the volatility users are looking at, ranging from 7 to 1080 days. Finally, the moneyness defines the strike level of the volatility users are considering. Please note that the IV chart will differ from the IV Index. IVX will aggregate the information into one number to allow users to quickly understand if the expectation for volatility of the market is moving higher or lower for a given asset and a specified term.

With IV, users can dig into the specifics of each relative strike to understand the movements within the volatility curve.

For instance, a user looking to assess the cost of the 80% OTM puts could proxy that cost by looking at the implied volatility of that strike providing the user with information around the richness or cheapness of that specific option relative to its history.

In the example below we show the implied volatility of the SPX 80% OTM put strike over 1 year:



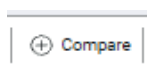
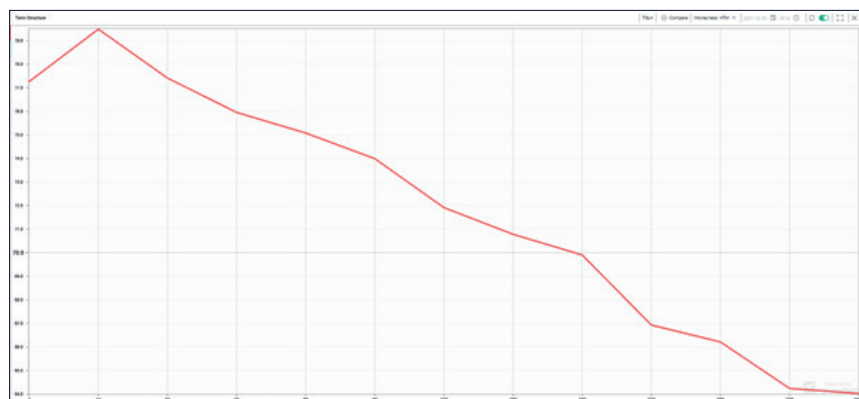
8- Term Structure

This chart allows users to quickly visualize the level of volatility for a specific strike on the curve across the various expirations available.

Parameters are: Underlying – Moneyess – Realtime

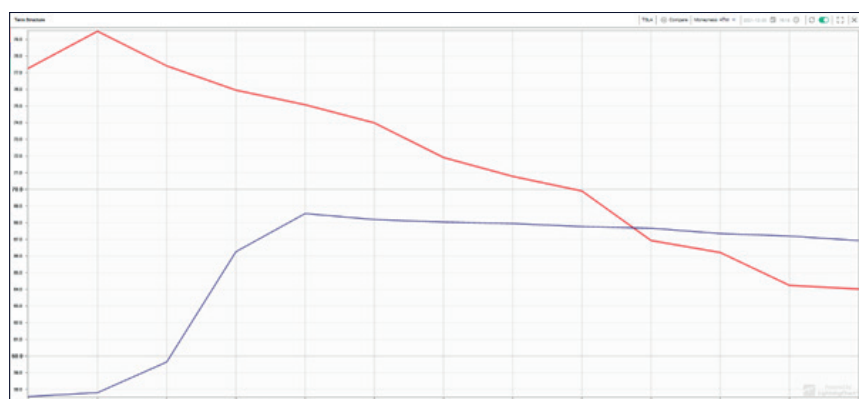
The moneyess will allow users to choose between OTM calls, OTM puts or ATM options.

In the below example we display the term structure for TSLA:



By clicking on the compare button, users are able to observe the changes in the term structure against a specific date in the past.

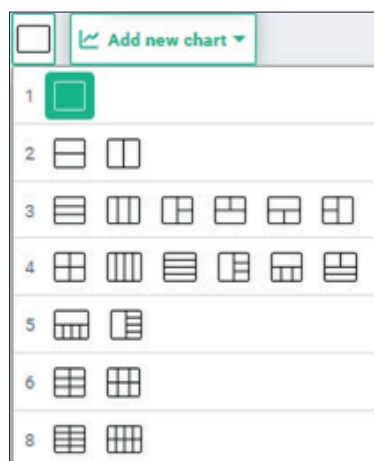
In the below example, we compare the term structure for TSLA between the selected date of 3th Dec'21 and the 31st Dec'20:



9- How to change the layout

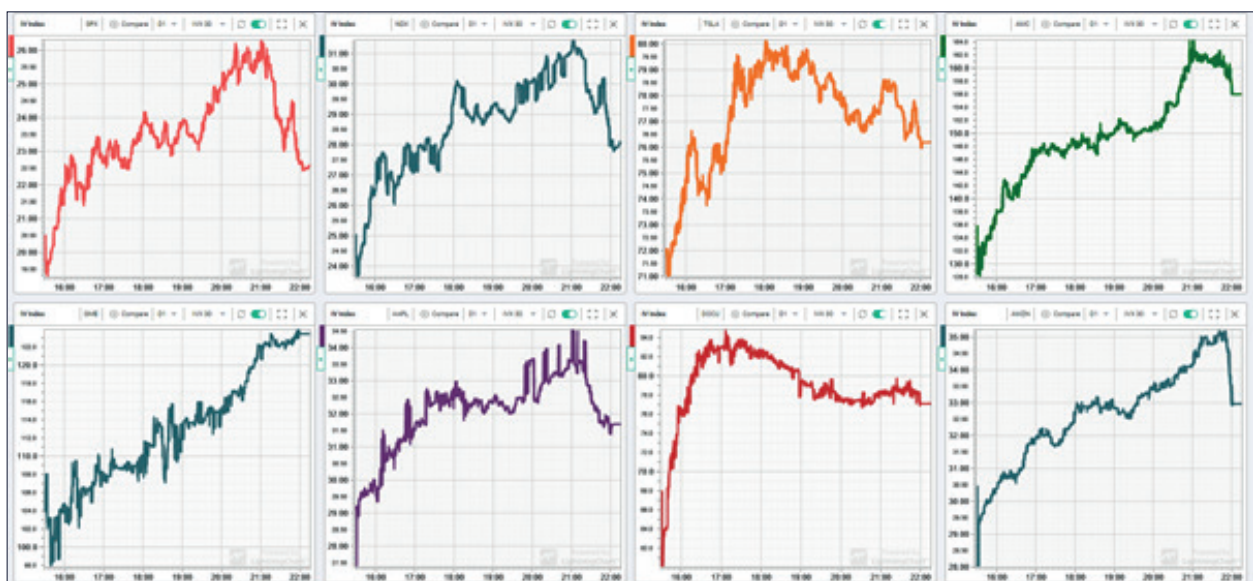
The layout selector at the top left of the page allows users to quickly modify the appearance of the page. Users are able to load up to 8 charts at the same time, allowing them to monitor multiple situations at once.

In order to change the layout, please **click on the button immediately next to the “Add new chart” button** and select your preferred layout:



9- How to change the layout

In the below example, we loaded 8 daily charts with real-time updates to monitor the action in various underliers at once:



Remember that each chart can hold up to 10 assets, which means that in theory you should be able to compare up to 80 intraday volatilities at the same time.





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If you have any questions or requests,
please reach out to us at:

support@ivolatility.com