IVolLive

Stock Monitor

Introduction

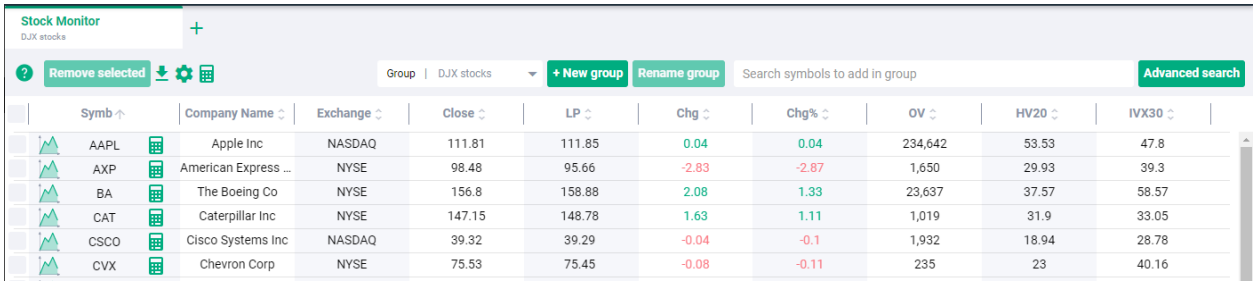
Stock Monitor is an evolution of a classic “Favorites” service. Now you can create interactive lists of your favorite underlying's from around the world and return over 80 advanced metrics. With these metrics in hand, you can use the stock monitor to rank stocks and gain insights. Create and save groups of favorites to create multiple watchlists. Use the integrated calculators to price options under a particular underlying or to check the probabilities of movements before certain dates. Choose from preset groups or make your own. Once you have the underlyings and columns dialed in, download the table as a .csv for your archives or to do further analysis in your software of choice.

Getting Started

You can find Stock Monitor on the first tab of the IVolLive application. Also, you can add new tab with Stock Monitor by clicking “plus” sign on the top of the IVolLive.

When you open Stock Monitor you will see the DJX stocks group with the following fields for each stock:

- Symbol
- Company
- Exchange
- Close
- Last Price
- Price Change from yesterday (absolute & %)
- Options Volume
- Historical Volatility 20 Days
- Implied Volatility Index 30 Days



Symb	Company Name	Exchange	Close	LP	Chg	Chg%	OV	HV20	IVX30
AAPL	Apple Inc	NASDAQ	111.81	111.85	0.04	0.04	234,642	53.53	47.8
AXP	American Express ...	NYSE	98.48	95.66	-2.83	-2.87	1,650	29.93	39.3
BA	The Boeing Co	NYSE	156.8	158.88	2.08	1.33	23,637	37.57	58.57
CAT	Caterpillar Inc	NYSE	147.15	148.78	1.63	1.11	1,019	31.9	33.05
CSCO	Cisco Systems Inc	NASDAQ	39.32	39.29	-0.04	-0.1	1,932	18.94	28.78
CVX	Chevron Corp	NYSE	75.53	75.45	-0.08	-0.11	235	23	40.16

Manage Stock Monitor Groups

When you start the default group DJX stocks will be selected. The first step is to create a name for your first group and enter it in the “New Group” window, which will appear when you will click the “New group button”. Then in the next section labeled “Search symbols to add in group” begin adding symbols to your named group. Further symbol classification is available by changing “ALL” to Europe, Canada or USA in the “Advanced search” window. Several symbols can be entered or pasted to the input window separated by commas or spaces. There are 200 tickers limit for one group however.

Screeners in the Stock Monitor help you sort out lists of tickers that have experienced a particular pattern over a specified time period. You can select a preset or user made group and define several extra parameters to screen that group. You can choose the follow screeners:

- Breaking Out IVs. Screener for stocks where IVX has gone up by more than defined IVX percentage level (20%, 30%, etc.) over a specific time period. You can define IVX term and period of history for search.
- Collapsing IVs. Tickerswhere the IVX has gone down to specified percent over a specific time period.
- High Call Volume. Tickers with call volumes higher than 30/60/90/120-day average call volume.
- High Put Volume. Tickers with put volumes higher than 30/60/90/120-day average call volume.
- Highest Call to Put Ratio. Tickers with the largest daily Call to Put Ratio.
- Highest Put to Call Ratio. Symbols with the largest daily Put to Call Ratio.

Analyze Stock Monitor

Selecting the “Column Settings” icon allows you to set up the display preferences. As many as ninety-nine display columns are available. This display gives you the ability to quickly compare the price change, the Historical Volatility, the IV Index , etc.

You may also sort the columns and rearrange their ranking order by clicking on the column headings.

All the information in the group can be download as a .CSV file for further analysis.

Meanings of column names are represented in the table below.

Column name	Units	Update intraday	Formula	Meaning
52 wk High date	absolute	-	-	52 Week High Date. Date of 52 week high.
52 wk High price	absolute	-	-	52 Week High. Highest closing stock price during previous 52 weeks
52 wk Low date	absolute	-	-	52 Week Low Date. Date of 52 week low.
52 wk Low price	absolute	-	-	52 Week Low. Lowest closing stock price during previous 52 weeks
Ask	absolute	v	-	Lowest price at which a seller will currently sell a security.
Ask Size	absolute	v	-	The amount of a security that a seller is offering to sell at the ask price
Avg Opt OI 1MO	absolute	-	$\frac{\text{SUM(1 month OI)}}{\text{Options number}}$	1MO Avg Opt OI is the average daily options open interest (the total number of

Column name	Units	Update intraday	Formula	Meaning
				traded options contracts that haven't been closed or delivered) for the last calendar month (only trading days are included). Updated around 7:30-8:00 PM EST, so it is delayed one day from our reception.
Avg Opt OI 1WK	absolute	-	$\frac{\text{SUM(1 week OI)}}{\text{Options number}}$	1WK Avg Opt OI is the average daily options open interest (the total number of option contracts for a security that haven't been closed or delivered) for the previous calendar week (only trading days are included). Updated around 7:30-8:00 PM EST, so it is delayed one day from our reception
Avg Opt Vol 1MO	absolute	-	$\frac{\text{SUM(1 month OV)}}{\text{Options number}}$	1MO Avg Opt Volume is the average daily options volume (the total number of traded options contracts traded during the day) for the last calendar month (only trading days are included), updated around 7:30-8:00 PM EST
Avg Opt Vol 1WK	absolute	-	$\frac{\text{SUM(1 week OV)}}{\text{Options number}}$	1WK Avg Opt Volume is the average daily options volume (the total number of option contracts traded during the day) for the previous calendar week (only trading days are included). Updated around 7:30-8:00 PM EST, so the current average is for the previous day.
Beta 180D	absolute	-	-	Beta for 180 calendar days. This is a measure of how a stock moves in relation to the movement of a broader stock market index or benchmark (SPX)
Bid	absolute	v	-	Highest price a buyer will currently pay for a security.
Bid Size	absolute	v	-	The minimum quantity of a security a buyer is willing to purchase at a specified bid price.

Column name	Units	Update intraday	Formula	Meaning
Call/put volume ratio	absolute	v	$\frac{\text{total calls volume}}{\text{total puts volume}}$	Call/Put Volume Ratio. Ratio of total calls volume / total puts volume
Change	absolute	v	cur price – close price$_{t-1}$	Change between the current and previous night's stock price
Change%	%	v	$\frac{(\text{cur price} - \text{close price}_{t-1}) * 100}{\text{close price}_{t-1}}$	Percent change between the current and previous night's stock price
Change Since Open	absolute	v	cur price-open price	Change between the current and open stock price
Change Since Open%	%	v	$\frac{(\text{cur price} - \text{open price}_{t-1}) * 100}{\text{open price}_{t-1}}$	Percent change between the current and open stock price
Company Name	-	-	-	Company Name
Corr180D	absolute	-	-	Correlation for 180 calendar days. This is a statistical measure of how closely together two markets move.
Cumulative Price	absolute	-	SUM(all trades)	The sum of all trades reported today.
Cumulative Value	absolute	-	SUM(all_trades * trade_size)	The sum of (all_trades * trade_size) for all trades reported today.
Dividend Amount	absolute	-	-	Dividend Amount. Stock/ETF's dividend amount
Dividend Date	absolute	-	-	Dividend Date. Stock/ETF's nearest prior announced dividend date
Dividend Frequency	absolute	-	-	Dividend Frequency. Stock dividend frequency
Dividend Yield	absolute	-	-	Dividend yield for indices
Exchange	-	-	-	Exchange
HV 20,60	%	-	$x_t = \ln \frac{P_t}{P_{t-1}}$ where P_t is close price on day t. $\bar{X} = \frac{1}{n}\sum_{t=1}^{n} x_t$ $HV_{daily} = \sqrt{\frac{1}{n-1}\sum_{t=1}^{n}(x_t - \bar{X})^2}$	Historical Volatility 20 Days. Actual volatility that occurred to the underlying stock during the prior 20 trading days.
HVP	%	-	$\frac{\text{Nbelow} * 100}{\text{N}}$ where Nbelow is how many HV during 252 days <HV current,	HV Percentile. How often the HV was under the current HV in the past year. Closing

Column name	Units	Update intraday	Formula	Meaning
			N=252	values used as data points (N=252 trading days)
High	absolute	v	-	Highest price achieved that day.
IVP	%	-	$\frac{\text{Nbelow} * 100}{\text{N}}$ where Nbelow is how many IV during 252 days <IV current, N=252	IV Percentile. How often the IV was under the current IV in the past year. Closing values used as data points (N=252 trading days).
IVR	%	-	$\frac{\text{cur IV} - \text{min IV}}{\text{max IV} - \text{min IV}}$	IV Ranking.
IVX	%	v	Proprietary model	IVX is the composite measure of the stock's implied volatility calculated from an option's price using proprietary methodology. See IVolatility knowledge base for more details. IVX30 is calculated for the forward 30 calendar days
IVX Chg	absolute	v	cur IVX - close IVX_{t-1}	IVX Change. Derived by comparing the current Implied Volatility Index (IVX) against the previous night's value, this difference is then expressed as a change.
IVX Chg%	%	v	$\frac{(\text{cur IVX} - \text{close IVX}_{t-1}) * 100}{\text{close IVX}_{t-1}}$	Derived by comparing the current Implied Volatility Index (IVX) against the previous night's value, this difference is then expressed as a percent change.
IVX Chg Since Open	absolute	v	cur IVX – open IVX_{t-1}	IVX Change. Derived by comparing the current Implied Volatility Index (IVX) against the open value, this difference is then expressed as a change.
IVX Chg Since Open%	%	v	$\frac{(\text{cur IVX} - \text{open IVX}_{t-1}) * 100}{\text{open IVX}_{t-1}}$	Derived by comparing the current Implied Volatility Index (IVX) against the open value, this difference is then expressed as a percent change.
IVX H/L	%	-	”max IVX_{52w}” / ”min IVX_{52w}”	IVX Hi/Lo. The maximum and minimum (high/low) IVX values achieved by the instrument over the past 52 weeks.

Column name	Units	Update intraday	Formula	Meaning
IVX H/L date	%	-	-	IVX Hi/Lo Date. The dates at which the maximum and minimum (high/low) IVX values were achieved by the instrument over the past 52 weeks. Notation: (high date)/(low date)
IVX HL	%	-	$\frac{\max \mathrm{IVX}_{52w}}{\min \mathrm{IVX}_{52w}}$	IVX High Low Indicator. Hi/Low indicators show whether the current value of the Implied Volatility Index (IVX30) is closer to its minimum or maximum value reached for the prior 30 days.
Industry	-	-	-	Industry of the underlying company
Last Price	absolute	v	-	Last Price. Current stock price.
Low	absolute	v	-	Lowest price achieved that day.
Market Cap	absolute	v	Current price * Shares outstanding	Current stock price * Shares outstanding
OI Call at Close	absolute	-	-	Open Interest at Previous close. Open Interest refers to the total number of open contracts i.e. contracts which have been traded but not yet liquidated (liquidity indicator).
OI Put at Close	absolute	-	-	Call Open Interest at Previous close. Open Interest refers to the total number of open contracts i.e. contracts which have been traded but not yet liquidated (liquidity indicator)
OI at Close	absolute	-	-	Put Open Interest at Previous close. Open Interest refers to the total number of open contracts i.e. contracts which have been traded but not yet liquidated (liquidity indicator).
Open	absolute	-	-	Opening price for that day.
Opening IVX 30/HV20	%	-	$\frac{\text{Opening IVX 30}}{\text{HV20}}$	Opening IVX30/HV20 ratio. Ratio of today's opening Implied Volatility Index (IVX30) for the forward 30 calendar days to previous

Column name	Units	Update intraday	Formula	Meaning
				closing historical volatility for the prior 20 trading days.
Opt Vol	absolute	v	SUM(options number)	Options Volume is the total number of contracts bought and sold for that day, for a particular strike price.
Opt Vol Call	absolute	v	SUM(call options number)	Call Options Volume is the total number of contracts bought and sold for that day, for a particular strike price.
Opt Vol Put	absolute	v	SUM(put options number)	Put Options Volume is the total number of contracts bought and sold for that day, for a particular strike price.
Prev. Call/Put Ratio	absolute	-	$\frac{\text{prev total calls volume}}{\text{prev total puts volume}}$	Previous Day's Call/Put Ratio. Total calls volume / total puts volume for the previous day.
Prev. Close	absolute	-	-	Previous closing price. The price at close of the most recent trading day.
Prev. Closing Ask	absolute	-	-	Previous Closing Ask. Lowest price at which the seller will sell an option at the time of previous market close.
Prev. Closing Ask Size	absolute	-	-	The amount of a security that a seller is offering to sell at the ask price at the time of previous close.
Prev. Closing Bid	absolute	-	-	Previous Closing Bid. Highest price the buyer will pay for an option at the time of previous market close.
Prev. Closing Bid Size	absolute	-	-	The minimum quantity of a security a buyer is willing to purchase at a specified bid price at the time of previous close.
Prev. Closing IVX	%	-	Proprietary model	Previous Closing IVX30. IVX is the composite measure of the stock's implied volatility calculated from an option's price using proprietary methodology. See IVolatility knowledge base for more details. IVX30 is calculated for the forward 30 calendar days.
Prev. Day Chg	absolute	-	close price $_{t-1}$ – close price $_{t-2}$	Previous Day Change. Change between the day before last's closing option bid/ask mid-

Column name	Units	Update intraday	Formula	Meaning
				price and previous day's closing value
Prev. Day % Chg	%	-	$\frac{(\text{close price}_{t-1} - \text{close price}_{t-2}) * 100}{\text{close price}_{t-2}}$	Percentage change between the day before last's closing option bid/ask mid-price and previous day's closing value
Prev. Day OV	absolute	-	SUM(prev day options number)	Previous Day Options Volume is the total number of contracts bought and sold for the previous day, for a particular strike price.
Prev. Day Call OV	absolute	-	SUM(prev day call options number)	Previous Day's Call Option Volume. Total number of call option contracts traded during the previous day.
Prev. Day Put OV	absolute	-	SUM(prev day put options number)	Previous Day's Put Option Volume. Total number of Put option contracts traded during the previous day.
Prev. Day IVX Chg	absolute	-	close IVX $_{t-1}$ – close IVX $_{t-2}$	Previous Day's IVX Change. Derived by comparing the previous closing Implied Volatility Index (IVX) against the day before yesterday's closing value. This value is the total change for the previous day.
Prev. Day IVX Chg%	%	-	$\frac{(\text{close IVX}_{t-1} - \text{close IVX}_{t-2}) * 100}{\text{close IVX}_{t-2}}$	Previous Day's IVX30 Change %. Derived by comparing the previous closing Implied Volatility Index (IVX30) against the day before yesterday's closing value, this difference is then expressed as a percent change. This value is the total change for the previous day.
Stock Volume	absolute	v	SUM(stocks number)	Stock Volume is the actual number of stock shares traded on a particular day.
Prev. Day Stock Vol.	absolute	-	SUM(prev day stocks number)	Previous Day's Stock Volume. Stock Volume is the actual number of stock shares traded on a particular day. SPX volume is composed as weighted volume from its components.
Earnings Per Share	absolute	-	-	Earnings per share for last reported earnings

Column name	Units	Update intraday	Formula	Meaning
Price/Earnings ratio	absolute	v	$\frac{\text{Price}}{\text{Earnings Per Share}}$	Price/Earnings ratio
Shares outstanding	absolute	-	-	Shares Outstanding. Number of shares outstanding for stock.
Volume Weighted Average Price	absolute	-	-	VWAP is calculated by adding up the dollars traded for every transaction (price multiplied by number of shares traded) and then dividing by the total shares traded for the day.
Quote time	-	v	-	Time of quote

IVX Monitor

If you want to quickly check implied volatility for any stock or index, the mini IVX Monitor is at hand to see IV changes. You can find IVX Monitor by clicking on the chart icon next to any ticker inside one of your groups.

IVX is an expected stock volatility over a future period. It is derived from current option prices and it is available for any optionable security. IVX is VIX® (® is a registered trademark of Chicago Board Options Exchange, Incorporated)–like measure. To read more about IVX and its comparison to VIX® please go to IVX new description. IVolatility.com, a market leader in providing historical and intraday data, analytical services and tools as well as comprehensive risk management for the derivatives marketplace. We introduced the Implied Volatility Index (IVX) almost 10 years ago.

Probability & Options Calculators

You can also open Probability & Options Calculators for each ticker in your group.

Our Options Calculator is a useful tool for all investors, allowing you to see fair values and Greeks for any option. You can also input your offered option price for the calculator to return the theoretical Implied Volatility which would result in that price. This tool offers a range of customization options allowing you to conduct various what-if analyses.

Probability Calculator allows you the choice of using the implied volatilities of options or historical volatilities of securities to assess your strategy's chances of success before you place your trade. It factors in dividends and interest rates over any time period you input and returns the statistical probability the underlying will finishing above, below or between two target prices of your choosing.

If you have any questions please contact us at support@ivolatility.com