

An Intraday Volatility Ranker file guide.

Please note that you need IVolatility SDK service subscription to use this sample Excel application.

Intraday Volatility Ranker application is an extended version of our famous [Advanced Ranker](#). Now, it's possible to monitor volatility indicators intraday and rank them in any custom way. **Intraday Volatility Ranker** includes most important measures for options trading such as current IVX 30, IVX 30 Change, HV 30, IV Index Hi/Low scaled range etc. It's an **Excel application** that uses IVolatility SDK with Microsoft Excel DDE, so you can easily filter and/or sort stocks by any of the volatility indicators provided by the application.

Intraday Volatility Ranker sample includes a default list of tickers such as SPY, AAPL, SPX, AMZN, etc... just as an example. You can easily overwrite by copying your ticker list.

	A	B	C	D	E	F	G	H	I	J
1										
2	Update									
3	Stock Symbol	IVX 30	IVX 30 yest close	IVX 30 Change %	Min. IVX last 52 weeks	Max. IVX Last 52 weeks	HV 30	IV / HV	IV Index Hi/Low scaled range	
4	SPX	13.94	14.71	-5.23453433	9.43	34.17	17.74	0.785795	0.182295877	
5	SPY	14.86	15.25	-2.557377049	9.54	32.99	18.69	0.795078	0.226865672	
6	AAPL	35.11	37.7	-6.870026525	17.76	55.83	21.65	1.621709	0.455739427	
7	IWM	18.28	18.51	-1.242571583	12.15	34.17	20.73	0.881814	0.278383288	
8	VIX	77.83	82.74	-5.934251873	60.5	191.34	108.41	0.717923	0.13245185	
9	GLD	15.25	15.2	0.328947368	11.35	22.29	15.98	0.954318	0.356489945	
10	AMZN	49.84	50.38	-1.07185391	21.37	58.84	28.98	1.719807	0.759807846	
11	GOOG	36.82	38.35	-3.989569752	15.78	41.46	24.62	1.495532	0.819314642	
12	MSFT	25.37	26.15	-2.982791587	14.84	37.54	18.99	1.335966	0.463876652	
13	FB	38.25	40.92	-6.524926686	19.71	53.17	28.66	1.334613	0.554094441	
14										
15										

To start

using **Intraday Volatility Ranker**, make sure you have a subscription to [IVolatility Stocks SDK](#) and then download the Excel file with the ranker and open it. It will ask you to start the IVDDE service – if it hasn't been started yet, please start it.

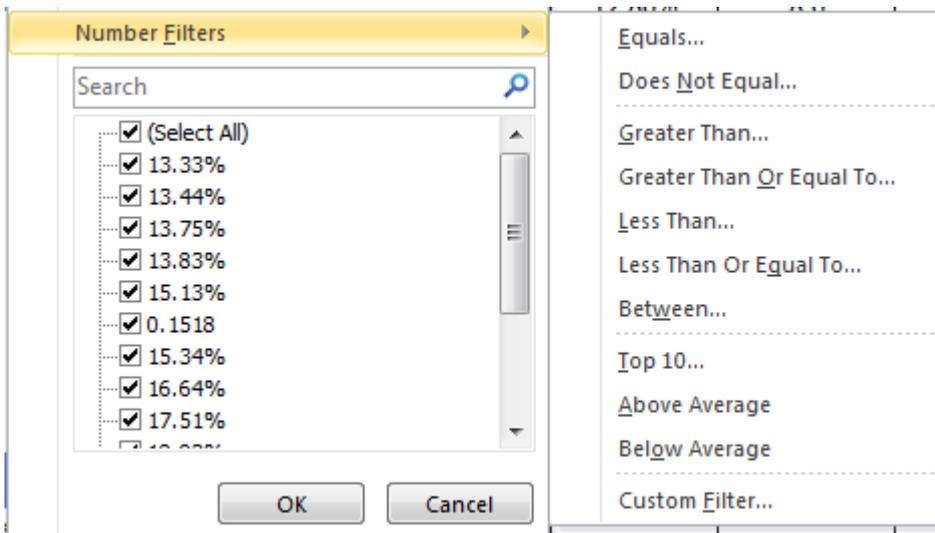
To change one ticker you can overwrite it and then click the Update button.

To change a whole group of tickers, type or just insert it from another table into the first column "Stock Symbol" and click on the "Update" button. The application automatically inserts the necessary formulas in the cells and sends requests to DDE server to subscribe for these stocks (it usual takes a couple of seconds for one stock). After this we'll receive intraday values in cells with the requested data.

Please note that the application automatically inserts the formulas until the first empty cell in "Stock Symbol" column, so make sure that your stock list doesn't contain any blank lines.

Using the standard IVolatility SDK service subscription you can receive data max on 100 stocks in the same time, but the subscription can be extended to larger groups, please contact us if you need this.

You can use Excel sorting feature and filters to setup any custom sorting/filters and this way quickly get tickers that are good candidates for options trading. Click on the filter button to see available filters in your Excel:



Typically, for selling options, you will need to look at expensive/high IV numbers, high scaled range (closer to 1), and high IV/HV ratio. For buying cheap options, use low IV, scaled range closer to 0, and low IV/HV ratio.

Also, you can extend the sample further and add more fields needed for your analysis- stock price, volumes, etc... You can check the SDK programming guide to see what types of fields are available. But please note, the more fields you subscribe on, the less would be amount of tickers that can be used. To extend the limit, contact us.

Feel free to contact us at support@ivolatility.com should you have any questions concerning this SDK or samples we provide.