

Volatility Index Comparison

The Volatility Index which are in Iceberg is calculated with a proprietary algorithm that tends to absorb quickly the outliers, the spike in implied volatility on all or portions of options that make the measurement.

This calculated is necessarily different from the volatility indexes that are quoted on the market or calculated by other software.

We wanted to move forward and, beyond the final issue, what we were interested in was having a set of calculations that would allow us more efficient evaluations.

We extended to all traded instruments and you can find it on the stocks, currencies, and futures on bonds.



This tool allow to compare the historical graph of two assets. The two time series are normalized for a better view. For both titles is displayed the corresponding Volatility Index.

Four charts are shown, each one can be selected or deselected by clicking on the name at the top. With this analysis, the user will clearly see the differences between the Volatility Index of selected securities, knowing that the options are sold with high volatility and eventually are bought at low volatility.

Video Tutorial

	24/03/2016	Volatility Index Comparison	10:25	
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Click [here](#) to watch other **Video di Iceberg**

The menù

Symbol 1	- Click to Select -	TimeFrame	Daily
Symbol 2	- Click to Select -	Bars Count	500
Symbols		Chart	

Symbol 1	Clicking on “Click to Select” it is possible to select the first instrument to buy
Symbol 2	Clicking on “Click to Select” it is possible to select the second instrument to buy
TimeFrame	It allows you to choose the timeframe of the graph
Bars Count	It allows you to choose the numeber of bars to visualize

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