suri.ExpectedMove

for TradeStation 9.5 & 10

	Symbol	Interval	Net Chg	Last	Cust1	Cust2	Cust3	1Wk	2Wks	3Wks	Month	Qtr.	6M	Yr
1	@C(D)	Daily	-1 6/8	377 6/8	5D	30D	90D	5D	10D	15D	22D	64D	128D	252D
2	AAPL	Daily	0.08	324.95	± 7.79	± 19.07	± 33.04	± 7.79	± 11.01	± 13.49	± 16.33	± 27.86	± 39.40	± 55.28
3	TSLA	Daily	-1.95	802.05	± 55.48	± 135.89	± 235.36	± 55.48	± 78.45	± 96.09	± 116.37	± 198.47	± 280.68	± 393.83
4	NFLX	Daily	-1.40	380.00	± 12.23	± 29.95	± 51.87	± 12.23	± 17.29	± 21.18	± 25.64	± 43.74	± 61.86	± 86.79
5	MA(D)	Daily	7.11	342.95	± 7.20	± 17.64	± 30.55	± 7.20	± 10.18	± 12.47	± 15.11	± 25.76	± 36.44	± 51.12
6	XOM(D)	Daily	-0.25	60.68	± 1.40	± 3.42	± 5.92	± 1.40	± 1.97	± 2.42	± 2.93	± 4.99	± 7.06	± 9.91
7	JNJ(D)	Daily	0.31	150.40	± 2.36	± 5.78	± 10.01	± 2.36	± 3.34	± 4.09	± 4.95	± 8.44	± 11.94	± 16.75
8	QCOM	Daily	-0.43	89.60	± 2.77	± 6.79	± 11.76	± 2.77	± 3.92	± 4.80	± 5.82	± 9.92	± 14.03	± 19.68

suri.ExpectedMove 2/15/20 7:04 PM

- **Uses Implied Volatility**
- **Expected Move Levels for various Day Levels**
- **Customizable Days (3 levels)**
- **Charts show Custom Levels (3 Levels)**
- **RadarScreen shows 10 Levels**
- **Text/Drawing Colors can be adjusted.**

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The examples in this document could be considered hypothetical trades.

The CFTC warns that:

HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM. ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.

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Charts are created by TradeStation Software from TradeStation Securities.

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suri.ExpectedMove

This indicator plots Expected Move in Charts and RadarScreen for any stock in Tradestation using Implied Volatility. Expected Move can be customized for various days in addition to the built-in Days.

Expected move (EM) Is the price level (Up or Down) that a stock is expected to move from the current price level based on the current level of Implied volatility (IV). Implied volatility (IV) of an option contract is that value of the volatility of the underlying instrument which, when input in an option pricing model (such as Black–Scholes), will return a theoretical value equal to the current market price of said option. Expected Moves are computed using Tradestation built IV and iVolatility. IV and IVRanks could vary from different vendors as the IV Calculation models are different.

See suri.IVRank on TS TradingApp Store

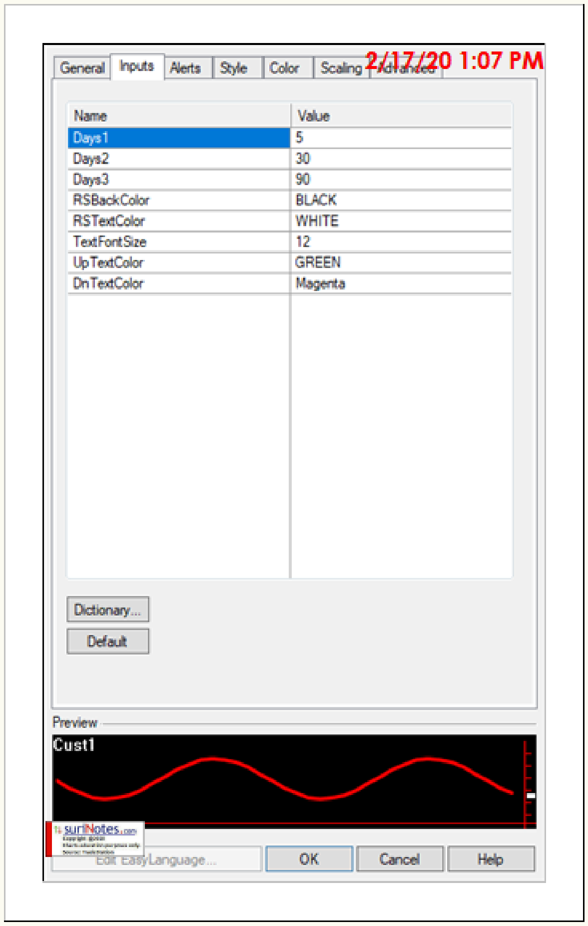
Suri.iVRank computes IV, Average IV, IVRank and plots in sub-graph. The following

Installation for suri.ExpectedMove

To install suri.ExpectedMove from TradeStation Appstore.

1. Install suri.ExpectedMove Indicator

suri.ExpectedMove



Current suri.ExpectedMove has customizable Days1, Days2, Days3 for expiration days to compute the EM values. It also has in-built 1,2,3 weeks, 1 Month, 1 Quarter, 6 Months and 1 Year days.

RadarScreen Cell Text and Backgrounds Colors can be changed.

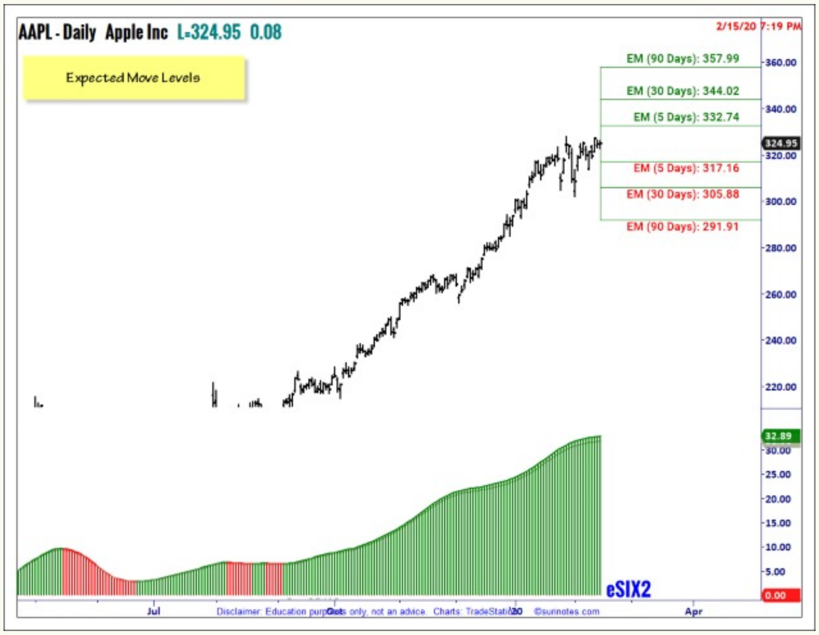
Chart Text Colors for UpText Color (GREEN) and DownText Color (RED).

Usage

Suri.ExpectedMove plots Expected Move Grid price levels for Custom Days.

1. Open a Daily Chart of an Optionable symbol and add at least 3 years of Data.

2. Insert suri.ExpectedMove.



On RadarScreen, Add some symbols and insert suri.ExpectedMove indicator. To see the header column, insert @C symbol.

	Symbol	Interval	Net Chg	Last	suri.ExpectedMove								2/15/20 7:18 PM	
					Cust1	Cust2	Cust3	1Wk	2Wks	3Wks	Month	Qtr.	6M	Yr
1	@C(D)	Daily	-1 6/8	377 6/8	5D	30D	90D	5D	10D	15D	22D	64D	128D	252D
2	DOW30													
3	AAPL	Daily	0.08	324.95	± 7.79	± 19.07	± 33.04	± 7.79	± 11.01	± 13.49	± 16.33	± 27.86	± 39.40	± 55.28
4	AXP(D)	Daily	1.05	135.51	± 2.55	± 6.26	± 10.84	± 2.55	± 3.61	± 4.42	± 5.36	± 9.14	± 12.93	± 18.14
5	BA(D)	Daily	-2.83	339.99	± 10.33	± 25.31	± 43.83	± 10.33	± 14.61	± 17.90	± 21.67	± 36.96	± 52.28	± 73.35
6	CAT(D)	Daily	-1.66	138.06	± 3.43	± 8.40	± 14.55	± 3.43	± 4.85	± 5.94	± 7.20	± 12.27	± 17.36	± 24.35
7	CSCO	Daily	-0.35	46.97	± 1.08	± 2.64	± 4.57	± 1.08	± 1.52	± 1.87	± 2.26	± 3.85	± 5.45	± 7.65
8	CVX(D)	Daily	-1.50	110.16	± 2.24	± 5.48	± 9.50	± 2.24	± 3.17	± 3.88	± 4.70	± 8.01	± 11.33	± 15.89
9	DIS(D)	Daily	-1.45	139.45	± 2.96	± 7.26	± 12.58	± 2.96	± 4.19	± 5.13	± 6.22	± 10.61	± 15.00	± 21.04
10	DOW(D,	Daily	0.33	48.63	± 1.55	± 3.79	± 6.57	± 1.55	± 2.19	± 2.68	± 3.25	± 5.54	± 7.83	± 10.99
11	GS(D)	Daily	-1.55	236.80	± 5.07	± 12.42	± 21.51	± 5.07	± 7.17	± 8.78	± 10.64	± 18.14	± 25.65	± 36.00
12	HD(D)	Daily	2.65	245.01	± 5.35	± 13.11	± 22.72	± 5.35	± 7.57	± 9.27	± 11.23	± 19.16	± 27.09	± 38.01
13	IBM(D)	Daily	-3.75	150.56	± 3.15	± 7.72	± 13.38	± 3.15	± 4.46	± 5.46	± 6.61	± 11.28	± 15.95	± 22.39
14	INTC	Daily	-0.20	67.24	± 1.78	± 4.36	± 7.55	± 1.78	± 2.52	± 3.08	± 3.73	± 6.37	± 9.00	± 12.63
15	JNJ(D)	Daily	0.31	150.40	± 2.36	± 5.78	± 10.01	± 2.36	± 3.34	± 4.09	± 4.95	± 8.44	± 11.94	± 16.75
16	JPM(D)	Daily	-0.25	137.63	± 2.87	± 7.04	± 12.19	± 2.87	± 4.06	± 4.98	± 6.03	± 10.28	± 14.54	± 20.40
17	KO(D)	Daily	0.34	59.95	± 0.89	± 2.19	± 3.78	± 0.89	± 1.26	± 1.55	± 1.87	± 3.19	± 4.51	± 6.33
18	MCD(D)	Daily	-0.42	217.00	± 3.31	± 8.10	± 14.02	± 3.31	± 4.67	± 5.73	± 6.93	± 11.83	± 16.72	± 23.47
19	MMM(I	Daily	1.41	161.17	± 3.66	± 8.96	± 15.53	± 3.66	± 5.18	± 6.34	± 7.68	± 13.09	± 18.52	± 25.98
20	MRK(D)	Daily	0.91	82.88	± 1.66	± 4.06	± 7.03	± 1.66	± 2.34	± 2.87	± 3.48	± 5.93	± 8.38	± 11.76
21	MSFT	Daily	1.59	185.30	± 4.83	± 11.84	± 20.51	± 4.83	± 6.84	± 8.37	± 10.14	± 17.29	± 24.46	± 34.31
22	NKE(D)	Daily	-0.04	103.33	± 2.59	± 6.34	± 10.98	± 2.59	± 3.66	± 4.48	± 5.43	± 9.26	± 13.09	± 18.37
23	PFE(D)	Daily	-0.42	36.51	± 0.75	± 1.83	± 3.16	± 0.75	± 1.05	± 1.29	± 1.56	± 2.67	± 3.77	± 5.29
24	PG(D)	Daily	1.29	126.25	± 1.96	± 4.81	± 8.33	± 1.96	± 2.78	± 3.40	± 4.12	± 7.02	± 9.93	± 13.94
25	TRV(D)	Daily	0.62	137.50	± 2.47	± 6.05	± 10.48	± 2.47	± 3.49	± 4.28	± 5.18	± 8.84	± 12.50	± 17.53
26	UNH(D)	Daily	-3.82	298.38	± 8.03	± 19.67	± 34.07	± 8.03	± 11.36	± 13.91	± 16.84	± 28.73	± 40.63	± 57.00
27	UTX(D)	Daily	0.34	153.40	± 3.12	± 7.63	± 13.22	± 3.12	± 4.41	± 5.40	± 6.54	± 11.15	± 15.77	± 22.13
28	V(D)	Daily	2.85	210.25	± 4.05	± 9.93	± 17.20	± 4.05	± 5.73	± 7.02	± 8.50	± 14.50	± 20.51	± 28.77
29	VZ(D)	Daily	-0.10	58.55	± 0.96	± 2.35	± 4.07	± 0.96	± 1.36	± 1.66	± 2.01	± 3.43	± 4.85	± 6.81
30	WBA	Daily	-0.57	53.00	± 1.62	± 3.96	± 6.85	± 1.62	± 2.28	± 2.80	± 3.39	± 5.78	± 8.17	± 11.47
31	WMT(D	Daily	1.57	119.01	± 4.70	± 11.52	± 19.95	± 4.70	± 6.65	± 8.14	± 9.86	± 16.82	± 23.79	± 33.38
32	XOM(D)	Daily	-0.25	60.68	± 1.40	± 3.42	± 5.92	± 1.40	± 1.97	± 2.42	± 2.93	± 4.99	± 7.06	± 9.91
33					Disclaimer: Education purposes only, not an advice. Charts: TradeStation. ©surinotes.com									

Please send any suggestions and comments.

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Other Suri's Trading Apps from TradeStation TradingAppStore

1. Suri.ChartNotes Journal tool for trades to write notes on the chart/journal and track them.
2. Suri.EarningsCalendar: Earnings display in a Calendar format
3. Suri.ChartSimulator: Simulates any TradeStation Chart (Daily) with user Indicators/Strategies with stop/pause/rewind.
4. Suri.TradeClock: Tracks your Trade Time (in Real-Time) and displays the time on Chart or RadarScreen.
5. Suri.AutoCharts: Auto Charts is a Chart loader from lists of selected files into a chart with user selected delay.
6. Suri.OpenMultipleCharts: Open Multiple Charts will open multiple charts from a string or a File.

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2B Top/Bottom Patterns	Fib. Bands
MegaPhones Patterns	Volatility Zones
3-Drives Patterns	Price Profile
Parabolic Arc Patterns	Trail Stops
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