



FTSE MIB Implied Volatility Index

aggiornamento: 28 Giugno 2024

L'indice FTSE MIB Implied Volatility (IVI) è un indice di volatilità che – facendo riferimento al valore implicito nei prezzi delle opzioni su indice – misura la volatilità dell'indice FTSE MIB.

Sono calcolate e diffuse le versioni (con dati annualizzati) a 30, 60, 90 e 180 giorni.

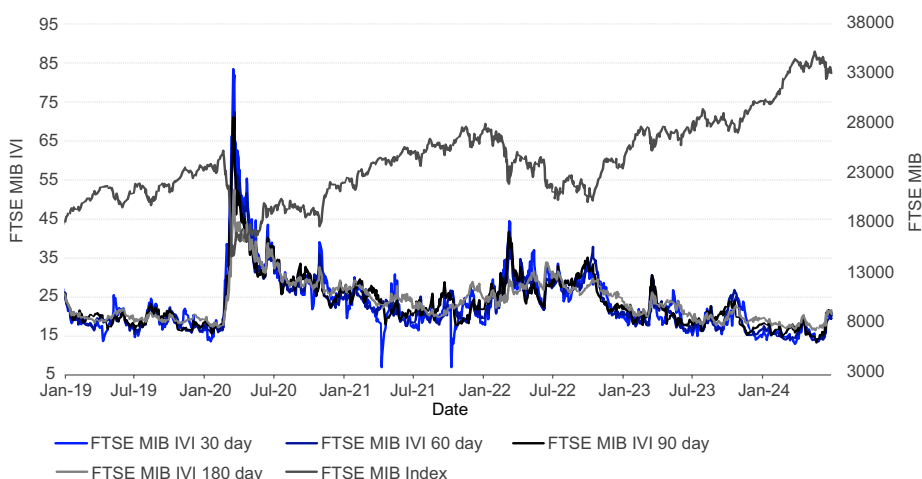
La volatilità attesa è calcolata partendo dai prezzi delle opzioni outofthe money disponibili sull'IDEM, che incorporano le previsioni sull'evoluzione futura della volatilità.

Index tickers are: IVMIB30, IVMIB60, IVMIB90, IVMIB180

FTSE MIB IVI - Volatilità implicita

Anno	volatilità a 30 giorni			volatilità a 60 giorni			volatilità a 90 giorni			volatilità a 180 giorni		
	media	max	min	media	max	min	media	max	min	media	max	min
1Y	17.33	25.18	13.05	17.19	26.94	13.67	18.08	24.10	13.42	18.89	22.92	16.52
2023	19.56	30.62	13.81	19.21	26.94	14.94	20.07	30.71	15.39	20.88	26.16	17.70
2022	28.00	44.58	17.93	27.31	38.32	19.48	27.77	41.87	21.02	27.39	33.93	22.34
2021	21.37	30.93	7.05	21.77	28.83	17.66	22.96	29.61	17.43	24.20	29.44	19.93
2020	32.46	83.76	13.71	30.80	72.81	15.89	30.84	71.35	15.70	30.02	52.67	17.20
2019	19.04	26.17	13.37	18.90	25.93	15.50	19.41	26.04	16.25	19.89	25.63	18.11
Since 4/2010	25.77	83.76	7.05	25.38	72.81	13.46	25.75	71.35	15.20	26.04	52.67	17.20

FTSE MIB IVI - Volatilità implicita



CARATTERISTICHE

Obiettivo

- L'indice fornisce una stima delle aspettative espresse dal mercato sulla volatilità dell'indice sottostante, riferite al periodo tra il momento attuale e la scadenza delle opzioni, consentendo agli investitori di effettuare decisioni di risk management e trading meglio informate.

Idoneità

- L'indice è calcolato sulla base delle opzioni out-of-the-money put e call delle due scadenze a cavallo del periodo di interesse (30, 60, 90, 180 giorni).
- Il prezzo delle opzioni incorpora le aspettative del mercato sulla volatilità futura.

Trasparenza

- Gli indici sono gestiti in base a regole trasparenti e disponibili al pubblico.

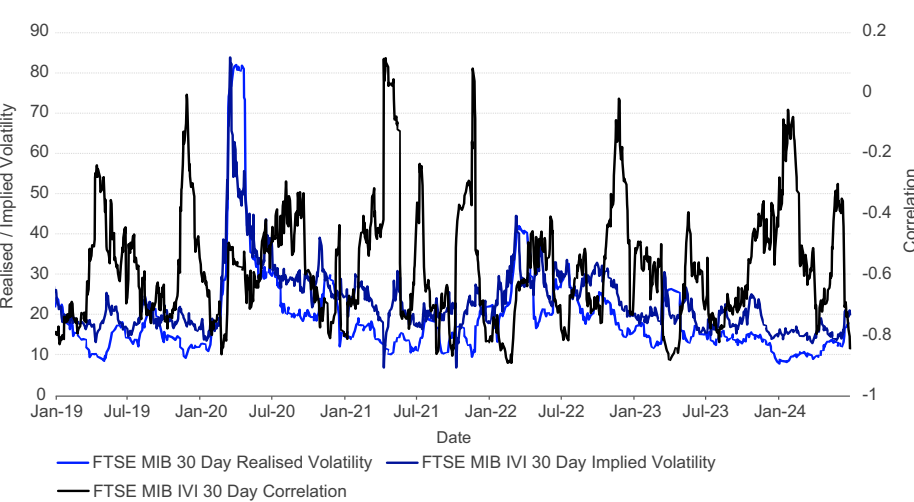
Correlazione tra FTSE MIB e FTSE MIB IVI

Anno	correlazione 30 giorni			correlazione 90 giorni		
	media	max	min	media	max	min
1Y	-0.55	-0.06	-0.84	-0.60	-0.42	-0.77
2023	-0.63	-0.36	-0.88	-0.63	-0.45	-0.77
2022	-0.61	-0.02	-0.90	-0.54	-0.43	-0.70
2021	-0.51	0.11	-0.87	-0.63	-0.42	-0.82
2020	-0.59	-0.29	-0.86	-0.60	-0.48	-0.79
2019	-0.58	-0.01	-0.83	-0.67	-0.59	-0.76
Since 4/2010	-0.55	0.11	-0.92	-0.58	-0.29	-0.82

FTSE MIB: volatilità implicità (IVI) ed effettiva (EFF)

Anno	volatilità a 30 giorni		volatilità a 90 giorni	
	IVI	EFF	IVI	EFF
1Y	17.33	12.69	18.08	13.22
2023	19.56	15.68	20.07	16.60
2022	28.00	23.83	27.77	24.45
2021	21.37	15.15	22.96	16.17
2020	32.46	30.40	30.84	31.89
2019	19.04	15.10	19.41	16.27
Since 4/2010	25.77	22.56	23.19	23.14

FTSE MIB: volatilità implicità ed effettiva



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INFORMAZIONI

Lancio dell'indice

18 febbraio 2013

Frequenza di calcolo dell'indice

A fine giornata

Dati storici

Dal 1° aprile 2010

Regole dell'indice

www.ftserussell.com

Tickers

IVMIB30

IVMIB60

IVMIB90

IVMIB180

Definizioni disponibili su info@ftserussell.com

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