TIN200: VIX calculator

The purpose of this repository is to to provide an example of using streamlit to the students.

Introduction

The source code uses Yahoo Finance to get the vix prices.
After fetching the data, we calculate whetever today is day where the user should buy, sell, or do nothing. This is then presented to the user using streamlit

Getting started

To get started, make sure you have python 3 installed. Install the required packaged either with conda, or with pip.

Setup with Conda

Run the command:

```
conda env create -f environment.yml
```

Setup with pip

Run the command:

```
python3 -m pip install -r requirements.txt
```

Running the code

Enter the folder where you have downloaded the code, and open a terminal in the current folder. For a guide, take a look at the following guide: https://www.groovypost.com/howto/open-command-window-terminal-window-specific-folder-windows-mac-linux/

To run the streamlit version of the app, run the command:

```
streamlit run src/vix_trigger_streamlit.py
```

Example output

Normal example:

$VIX Volatility Index - New Methodology INDX   © StockCharts.com

Monday 13-Apr-2015

Open:	13.17	Ask:	P/E:	▲ +10.81%	
High:	14.31	Ask Size:	EPS:	Chg:	+1.36
Low:	12.71	Bid:	Last Size:	Last:	13.94
Prev Close:	12.58	Bid Size:	VWAP:	Volume:	0

$VIX (Daily) 13.94
—MA(10) 14.27
—BB(20,2.0) 12.55 - 14.42 - 16.28

RSI(14) 46.32

Sell indicator example:

Today (2015-02-25) VIX has a new 15-day low ($12.86) & the current price ($13.82) is higher than the open ($13.64)

===>This is a VIX SELL indicator!