

# VOLATILITYANALYZER

In VolatilityAnalyzer, we provide you with the unique capability to customize your scan through our database of Historical and Implied Volatilities. You can also customize your report by selecting fields that you are interested in.

By clicking on the drop down windows, you are able to see the choices available for your customize searches (this feature is available only in on-line version of this manual and not in pdf format.)

<b>Set Underlying Price Range</b>						
0	<	Stock ▾	<b>Price</b>	<	1000	
<b>Set number of days to look back at Implied Volatility</b>						
<b>Hist. Days</b>	400 ▾	0	%	<	<b>1 Day Implied Vol.</b>	< 100 %
<b>Set Volatility Ratio</b>						
▾	1	< ▾	1 Day Impl. Vol.	▾	END ▾	▾
▾	1	< ▾	1 Day Impl. Vol.	▾	END ▾	▾
▾	1	< ▾	1 Day Impl. Vol.	▾	END ▾	▾
▾	1	< ▾	1 Day Impl. Vol.	▾	END ▾	▾
▾	1	< ▾	1 Day Impl. Vol.	▾	END ▾	▾
<b>Customize Your Report</b>						
<i>Sort By</i>	<i>Last Price</i>	<i>Impl Vol</i>	<i>4 Day SV</i>	<i>5 Day SV</i>	<i>6 Day SV</i>	<i>10 Day SV</i>
Symbol ▾	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
<i>Sequence</i>	<i>20 Day SV</i>	<i>40 Day SV</i>	<i>50 Day SV</i>	<i>90 Day SV</i>	<i>100 Day SV</i>	<i>Hist. Read</i>
Ascending ▾	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
<input type="button" value="Search"/>			<input type="button" value="Reset"/>			

The first thing you see is the opportunity to specify your parameters.

# PARAMETERS

## SET UNDERLYING PRICE RANGE

- Select Underlying Type (Stocks or Index are your only 2 choices)
- Set Price Range (10 < Stock < 100 Stocks would mean you want stocks trading between \$10 and \$100 per share)

## SET NUMBER OF DAYS TO LOOK BACK AT IMPLIED VOLATILITY

- Decide how far back in history you want to include daily composite volatility readings in order to determine the current percentile of implied volatility – Choices are 400, 300, 200 and 100 days.
- Set Percentile Range (60 < 1 Day Implied Vol. < 100) – set the percentiles of implied volatility you want to see in your report.

## SET VOLATILITY RATIO (YOU CAN SET UP TO 5 LOGICAL STATEMENTS)

- First & Fourth Column – Allows you to select volatilities that you want to be a part of your volatility analysis.
- Second Column – Constant that lets you set the ratio between the two volatilities you selected.
  - For example, if you're looking for volatility buying situations, you might want to find situations where implied volatility is less than 1.2 times the 20-day historical volatility. If in the first column you did not select volatility, then in the second column you can set an absolute value that will be compared with the volatility you set in the fourth column.
- Third Column – Sets the relationship between the two volatilities (or constant) you selected: less than, equal to, or greater than(<,<=,>).
- Fifth Column – Allows you to either complete your search criteria by selecting END or continue to the next row by selecting AND.

## CUSTOMIZE YOUR REPORT

- Sort By – Defines the field that final report will be sorted by
- Sequence – Ascending or descending sort
- There are 12 check-boxes shown. Click on a check-box if you want this field to appear on your final report. Check as many as you wish. They will be sorted by only one, though - the one you chose in step above.