

## SAMPLE REQUEST

Let's assume that you want to set up the following request: Looking for expensive options.

Stock price should be over \$5. Percentile for 1 Day Implied Volatility should be in the 40% of the highest daily readings for the last 400 trading days. The 10 Day Statistical Volatility to be 1.2 times greater than 5 Day Statistical Volatility AND 20 Day Statistical Volatility 1.1 times greater than 10 Day Statistical Volatility AND 100 Day Statistical Volatility greater than 20 Day Statistical Volatility AND you would like 1 Day Implied Volatility to be greater than 50%. AND you want 20 Day Statistical Volatility be less than 1 Day Implied Volatility. On your report, you would like to have Stock Price, Percentile of Historical readings and all volatilities that were involved in your request.

Below you can see how the request table should be set up to accommodate this request.

**Set Underlying Price Range**

5 < Stock Price < 1000

**Set Range (in %) of Historical Readings**

Hist. Days: 400, 60% < 1 Day Implied Vol. < 100%

**Set Volatility Ratio**

10 Days Stat. Vol.	1.2	>	5 Days Stat. Vol.	AND
20 Days Stat. Vol.	1.1	>	10 Days Stat. Vol.	AND
100 Days Stat. Vol.	1	>	20 Days Stat. Vol.	AND
	50	<	1 Day Impl. Vol.	AND
20 Days Stat. Vol.	1	<	1 Day Impl. Vol.	END

**Customize Your Report**

Sort By	Last Price	Impl Vol	4 Day SV	5 Day SV	6 Day SV	10 Day SV
Symbol	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>
Sequence	20 Day SV	40 Day SV	50 Day SV	90 Day SV	100 Day SV	Hist. Read
Ascending	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>

After executing this request you will get the following Report.

# VOLATILITY ANALYSIS REPORT.

## Set Underlying Price Range

$5 < \text{Stock Price} < 1000$

## Set number of days to look back at Implied Volatility

Hist. Days 400 and  $60 \% < 1 \text{ Day Implied Volatility} < 100 \%$

## Set Volatility Ratio

10 Days Stat. Vol. 1.2 times  $>$  5 Days Stat. Vol. AND  
20 Days Stat. Vol. 1.1 times  $>$  10 Days Stat. Vol. AND  
100 Days Stat. Vol.  $>$  20 Days Stat. Vol. AND  
 $50 < 1 \text{ Day Impl. Vol.} < 100$   
20 Days Stat. Vol.  $<$  1 Day Impl. Vol. END

All data is as of closing on Friday, 07/31/09 .

NOTE: To Get more in-depth analysis click on a Symbol you are interested in.  
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Nbr.	Symbol	Description	Price	Impl V.	5 Day SV	10 D SV	20 D SV	100 D SV	% Read
1	<a href="#">ADCT</a>	A D C TELECOMMUNICATIONS	7.28	75.19	30.21	50.74	62.22	82.74	62.75
2	<a href="#">AZ</a>	ALLIANZ SE	9.91	63.91	28.24	38.43	50.03	79.86	62.75
3	<a href="#">HOLX</a>	HOLOGIC INC.	14.69	60.71	14.81	33.32	46.97	55.05	60.5
4	<a href="#">ICGE</a>	INTERNET CAP GROUP INC	7.47	113.18	23.88	29.63	47.3	87.21	68.25
5	<a href="#">INWK</a>	INNERWORKINGS INC	5.17	99.19	24.77	49.48	64.35	114.51	72.75
6	<a href="#">IRC</a>	INLAND REAL ESTATE CORP	7.38	73.64	27.21	35.77	54.88	88.38	62.25
7	<a href="#">ISBC</a>	INVESTORS BANCORP INC	9.89	69.4	14.69	25.46	33.77	66.19	95.66
8	<a href="#">MZZ</a>	PROSHARES TR	31.69	95.77	27.35	37.79	50.14	83.75	90.75
9	<a href="#">OKSB</a>	SOUTHWEST BANCORP INC OKLA	10.07	85.02	19.2	47.92	62.74	112.83	61.84
10	<a href="#">PSEC</a>	PROSPECT CAPITAL CORPORATION	10.02	63.51	12.58	27.14	44.13	83.51	62.5
11	<a href="#">STEC</a>	STEC INC	34.09	87.51	21.28	40.25	86.95	92.89	81
12	<a href="#">TNS</a>	TNS INC	22.93	69.19	26.69	32.17	56.48	88.77	68.75
13	<a href="#">VRGY</a>	VERIGY LTD	13.29	61.68	20.48	37.19	54.85	61.82	66

Now you are ready to do a more in-depth analysis and charting of the stocks based upon this report.