

## IN DEPTH ANALYSIS

After you got your report, let us assume that you want to do a more in-depth analysis on stock HOLX (HOLOGIC INC), which was listed on line 3 of your output on the previous page. You can click on the symbol "HOLX" and get the report that provides very detailed information. The first part of the report gives you information on current volatility, and its high and low as well as its current percentile measured over the past 400, 300, 200 and 100 trading days.

The second part of the report first lists your search criteria once again and then gives you dates on which this stock also met those criteria. This is useful for backtesting whether or not this particular stock has done well as a trading vehicle in the past. Suppose, for example, that you think HOLX options are a good sale now, based on the analyses that you've seen regarding the current levels of volatility; however, you should go back to look at the previous times that it's lined up with these same parameters. This will allow you to see if in fact the stock and/or implied volatility changes after those times and does what you want.

# DETAIL VOLATILITY ANALYSIS REPORT.

*All data is as of closing on 07/31/2009.*

## HOLX - HOLOGIC INC

*Open: 14.76 High: 14.97 Low: 14.63 Close: 14.69*

Field Description	Current	400 Days			300 Days		
		High	Low	% Read	High	Low	% Read
1 Day Implied Vol.	60.71	115.86	30.34	60.5	115.86	34.22	47.33
5 Day Stat. Vol.	14.81	587.31	10.9	1.5	587.31	10.9	0.67
10 Day Stat. Vol.	33.32	416.7	23.86	8.75	416.7	23.86	8.67
20 Day Stat. Vol.	36.97	299.68	32.02	7.75	299.68	32.02	5.67

Field Description	Current	200 Days			100 Days		
		High	Low	% Read	High	Low	% Read
1 Day Implied Vol.	60.71	115.86	44.95	32	83.85	44.95	56
4 Day Stat. Vol.	16.58	649.91	8.51	1	649.91	8.51	2
5 Day Stat. Vol.	14.81	587.31	14.81	0.5	587.31	14.81	1
6 Day Stat. Vol.	25.83	542.53	22.63	3	542.53	22.63	6
10 Day Stat. Vol.	33.32	416.7	25.47	3	416.7	25.47	6
20 Day Stat. Vol.	36.97	299.68	36.22	1.5	299.68	36.22	3
90 Day Stat. Vol.	151.69	166.75	72.61	59	166.75	94.52	18
100 Day Stat. Vol.	147.49	161.7	69.77	59.5	161.7	94.15	19

## ***VOLATILITY RATIO CONDITIONS:***

***10 Days Stat. Vol. \* 1.2 > 5 Days Stat. Vol.***

***20 Days Stat. Vol. \* 1.1 > 10 Days Stat. Vol.***

***100 Days Stat. Vol. \* 1.0 > 20 Days Stat. Vol.***

***Absolute Value \* 50 < 1 Day Impl. Vol.***

***20 Days Stat. Vol. \* 1 < 1 Day Impl. Vol.***

***MATCHED ON THE FOLLOWING DAYS:***

<b>Date</b>	<b>10 Days Stat. Vol.</b>	<b>5 Days Stat. Vol.</b>	<b>20 Days Stat. Vol.</b>	<b>100 Days Stat. Vol.</b>	<b>1 Day Impl. Vol.</b>
07/31/2009	33.32	14.81	36.97	147.49	60.71
07/30/2009	34.3	27.59	38.21	148.23	59.59
07/29/2009	32.75	29.22	39.59	148.41	57.84
07/28/2009	37.19	41.96	39.34	148.41	58.15
07/27/2009	37.62	42.69	39.98	149.93	58.9
07/24/2009	37.97	42.3	40.11	150.06	53.75
07/23/2009	38.37	43.42	38.92	150.02	54.37
07/22/2009	38.12	35.4	36.96	151.82	55.37
07/21/2009	36.12	35.5	36.22	151.94	53.93
07/20/2009	40.48	35.65	38.26	152.14	55.91
07/17/2009	40.29	37.89	39.34	152.24	55.32
07/16/2009	41.67	37	39.79	152.24	55.71
07/15/2009	42.34	44.6	41.09	152.3	55.9
07/14/2009	31.57	30.6	37.52	152.69	56.91