



Title	Description
Include Symbols	Limit results for a list of tickers you choose. You can add many tickers, copy-paste from excel or file (stock filter).
Exclude symbols	Exclude certain symbols from the results. You can add many tickers, copy-paste from excel, or a file (stock filter).
Max. Profit	The Maximum profit (in US \$) for the strategy at expiration, using the options MID price.
Max. Return on Margin	The maximum return for the strategy in percentage at expiration. To calculate it we use the max profit field and divide by a naive margin requirement (usually the maximum loss). (option filter)
Max. Return on Margin (Annualized)	The maximum return for the strategy at expiration - in percentage and annualized. To calculate it we use the max profit field and divide by a naive margin requirement (usually the maximum loss). We then multiply it by 365 and divide by the days to expiration. (option filter)
Return	The return on investment from selling the option if traded with a covered call or cash-secured put strategies. The price used in the calculation depends on the bid-ask level filter. (options filter)
Return (Annualized)	Annualized calculation of the return - the ROI from selling the option if traded with a Covered call or cash-secured put strategies (options filter)
Strike price	A strike price is the price at which a specific derivative contract can be exercised (options filter)
Analyst Recommendation	Aggregation of Wall St. analysts for the stock. The data is standardized between Strong buy to Strong sell. Analysts recommendations often move the market (stock fundamental filter)
Analyst Recommendation Change from last week	Weekly change on recommendations and analysis done by analysts. Helps to find the trend and benefit from it before everyone is on board (stock fundamental filter)
Analyst Recommendation Change from last month	Monthly change on recommendations and analysis done by analysts. Helps to find the trend and benefit from it before everyone is on board (stock fundamental filter)
Analyst Recommendation Change from last 6 month	6 month change on recommendations and analysis done by analysts. Helps to find the trend and benefit from it before everyone is on board (stock fundamental filter)
ATR \$	The average true range (ATR) is a measure of volatility (it has benefits being more accurate). This measure is the greatest of the following: current high less the current low, the absolute value of the current high less the previous close and the absolute value of the current low less the previous close (stock technical filter)
Average Volume	The average volume of a security over a one month. Calculated as the total amount traded shares in that period, divided by the length of the period (stock technical filter)
Dividend Yield	The dividend yield is the dividend per share, divided by the price per share. It is also a company's total annual dividend payments divided by its market capitalization, assuming the number of shares is constant. Expressed as a percentage (stock fundamental filter)



Dividend Date	The date the company will be traded WITHOUT the right to receive dividends. To receive the dividend. You have to own the stock at the close of the previous trading day. The stock price will be adjusted down to account for the dividend so expect higher put prices and lower call prices (stock filter)
Earnings Date	The expected date for releasing the company's quarterly reports. High volatility is can be expected on this day (stock filter)
Earnings Date Picker	A calendar filter to limit the search results according to the expected date for releasing the company's quarterly reports. High volatility is can be expected on this day. This is a calendar filter (stock filter)
EPS growth next year	EPS growth (earnings per share growth) illustrates the growth of earnings per share over the next year, presented as percentage. EPS growth rates help investors identify stocks that are increasing or decreasing in profitability (stock fundamental filter).
EPS growth past 5 years	EPS growth (earnings per share growth) illustrates the growth of earnings per share over the last five years, presented as percentage). This helps filter companies that are fast growers (stock fundamental filter)
EPS growth next 5 years	EPS growth (earnings per share growth) illustrates the growth of earnings per share over the next five year. EPS growth rates help investors identify stocks that are increasing or decreasing in profitability. (Stock fundamental filter)
EPS growth Q/Q	EPS (earnings per share) growth quarter over quarter on an annual basis (Stock fundamental filter).
Sales growth past 5 years	Last 5 years of sales growth (Stock fundamental filter).
Sales growth Q/Q	Sales growth quarter over quarter on an annual basis (Stock fundamental filter).
Future PE Ratio	Forward price to earnings (forward P/E) is a measure of the price-to-earnings (P/E) ratio using forecasted earnings for the P/E calculation. (Stock fundamental filter)
Insiders transaction	The transactions done by the company management and stakeholders. The value is the change in ownership over the last 6 months (stock filter)
IPO Date	The date the company went public. (stock descriptive filter)
Market Cap	Market capitalization refers the total dollar market value of a company's outstanding shares
Operating Margin	Operating margin is a measure of profitability. It indicates how much of each dollar of revenues is left over after both costs of goods sold and operating expenses are considered. Can help find profitable operational businesses over financial manipulation (stock fundamental filter)
PE Ratio	The price-earnings ratio (P/E ratio) is the ratio for valuing a company that measures its current share price relative to its per-share earnings. (Stock fundamental filter)
Payout Ratio	Payout ratio is the proportion of earnings paid out as dividends to shareholders, expressed as a percentage. High ratio can tell us that the dividend payment might not be sustainable (stock fundamental filter)
Performance Month	Stock performance over the last month (stock technical filter)
Performance Quarter	Stock performance over the last quarter (stock technical filter)
Performance Half a Year	Stock performance over the last 6 months (stock technical filter)
Performance Year	Stock performance over the last year (stock technical filter)



Performance Year to Date	Stock performance since the start of the year (stock technical filter)
Beta	A measure of the stock volatility compared with the market (S&P 500). Positive value means the asset is positively correlated with the market and a negative value means the asset moves inversely to the market. The higher the value (in absolute terms) the more volatile the asset. (stock technical filter)
Price Book Ratio	The price-to-book ratio (P/B Ratio) is a ratio used to compare a stock's market value to its book value. It is calculated by dividing the current closing price of the stock by the latest quarter's book value per share (stock fundamental filter)
Price to Sales Ratio (P/S)	The Price-Sales ratio is the ratio for evaluating a company based on its sales. It is the current market price divided by the sales-per-share of the company (stock fundamental filter)
Price Free Cash Flow	Price to free cash flow is a valuation metric used to compare a company's per share market price to its per share amount of free cash flow (stock fundamental filter).
Profit Margin	Profit margins are expressed as a percentage and, in effect, measure how much out of every dollar of sales a company actually keeps in earnings (stock fundamental filter)
Return on Equity	Return on equity (ROE) is a measure of the profitability of a business in relation to the book value of shareholder equity. The ROE helps differentiate between good companies to great ones (stock fundamental filter)
Short Ratio	The short interest ratio is a sentiment indicator that is derived by dividing the amount of shares that are shorted by the average daily volume for a stock. (stock filter)
Quick Ratio	This is a ratio to measure the liquidity of the company. The higher the ratio the better - it means the company is more likely to be able to meet its short term obligations with its current assets. It is calculated by dividing the current assets by current liabilities (stock fundamental filter)
Long-term Debt/Equity	Long-term debt divided by the equity (balance sheet metric).
Debt/Equity	The company's debt divided by the total shareholder's equity. This measures the company's leverage (Stock fundamental filter).
Moving Average 50 [Deprecated]	[Deprecated] Moving Average 50: This is the old filter for the moving average (MA) indicator. Use the new SMA filter to gain more flexibility and better trades. MA is a trend-following indicator. It is the simple average of a security over a defined number of periods. The value in this filter is the distance of the stock last price to the MA, in percentage (stock technical filter)
Moving Average 200 [Deprecated]	[Deprecated] Moving Average 200: This is the old filter for the moving average (MA) indicator. Use the new SMA filter to gain more flexibility and better trades. MA is a trend-following indicator. It is the simple average of a security over a defined number of periods. The value in this filter is the distance of the stock last price to the MA, in percentage (stock technical filter)
52 weeks high	A 52-week high is the highest price that a stock has traded at during last 52 weeks. Many traders and investors view the 52-week high or low as an important factor in determining a stock's current value and predicting future price movement. Presented as distance of last price from the 52w high - percentage (Stock technical filter)
52 weeks low	A 52-week low is the lowest price that a stock has traded at during last 52 weeks. Many traders and investors view the 52-week high or low as an important factor in determining a stock's current value and predicting future price movement. Presented as distance of last price from the 52w low - percentage (Stock technical filter)



Call IV Rank	Call Implied Volatility percentile is a ranking method to compare IV to its past values. The ranking is standardized to 0-100 where 0 is the lowest value in recent history and 100 is the highest value. This value tells us how high or low the current value is compared with the past (Consolidated options filter)
Put IV Rank	Put Implied Volatility percentile is a ranking method to compare IV to its past values. The ranking is standardized to 0-100 where 0 is the lowest value in recent history and 100 is the highest value. This value tells us how high or low the current value is compared with the past (Consolidated options filter)
Call Skew Rank	Call-Skew is measuring the Implied Volatility (IV) of Out-The-Money calls minus the IV of At-The-Money calls, for 30 days options. HIGH skew tells us that OTM calls are overpriced. This value is a percentile and is standardized between 0-100 where 100 is considered the highest value over the past year and expected to decrease and 0 is lowest and expected to increase (Consolidated options filter).
Put Skew Rank	Put-Skew is measuring the Implied Volatility (IV) of Out-The-Money puts minus the IV of At-The-Money puts, for 30 days options. High skew tells us that OTM puts are overpriced. This is a percentile and the value is standardized between 0-100 where 100 is considered the highest value over the past year and expected to decrease and 0 is lowest and expected to increase (Consolidated options filter).
Skew Rank	Skew is measuring the Implied Volatility (IV) of the puts minus the IV of calls for the Out-The-Money 30 days options. High skew tells us that puts are overpriced compared to calls and vice-versa. This value is a percentile and is standardized between 0-100 where 100 is considered the highest value over the past year and expected to decrease and 0 is lowest and expected to increase (Consolidated options filter).
IV (Implied Volatility)	Implied Volatility is an option measure that captures the market view of the stock's volatility. The convention is that when IV is high, the option is considered "expensive" and vice versa. Calculated using 50 deltas 30 DTE options (Consolidated options filter).
IV Rank	Implied Volatility percentile is a ranking method to compare implied volatility to its past values. The ranking is standardized to 0-100 where 0 is the lowest value in recent history and 100 is the highest value. This value tells us how high or low the current value is compared with the past (Consolidated options filter)
IV - RV	Implied minus Realized Volatility measures how the current options implied volatility compared to the historical volatility. This can be used to understand if an option is over- or under-valued. When this spread is extreme it usually means the sentiment going to change. A low value means historical volatility is higher than implied and vice-versa (Consolidated options filter).
IV - RV Percentile	Implied minus Realized Volatility measures how the current options implied volatility compared to the historical volatility. This can be used to understand if an option is over- or under-valued. When this spread is extreme it usually means the sentiment going to change. This is a 1 year percentile of the spread. A low value means historical volatility is higher than implied and vice-versa (Consolidated options filter).
RV (Realized Volatility)	Realized (Historical) Volatility is a stock's volatility measure. It is the standard deviation of log returns for the last 30 days. This value is annualized (stock filter).
RV Percentile	The real historical volatility percentile over the last year. (Consolidated options filter)
Expected Move	This filter estimates the potential price movement of an option's underlying asset by expiration based on the current straddle and strangle prices. It helps gauge possible profit or risk for the selected period. The value is the percent change, and the two values below represent the upper and lower boundaries.
Volatility Score	Stock volatility score is a proprietary score that helps find assets that have high or low implied volatility. The score is standardized between 0-100 where 100 means expensive



	options (and are expected to decrease) and 0 means cheap options (and are expected to increase). (Consolidated options filter)
Total Open Interest	Total open interest (also known as open contracts or open commitments) refers to the total number outstanding of derivative contracts that have not been settled. Across all strikes and expirations (Consolidated option filter)
Total Option Volume	The total volume of options traded across all strikes and expiration. This is a 2 weeks average (Consolidated option filter)
Stock Score [Deprecated]	[Deprecated] A proprietary scoring method for stocks to save time. The score is on a scale of 1-10 where 10 is the best. The calculation is done based on fundamental data and is designed to find robust stocks in seconds. (Stock fundamental filter)
Stock Score Fundamental	A proprietary scoring system for stocks. It grades stocks on a scale from 1-10 where higher is better (meaning we expect the price will go up). The score is broken into three main aspects to help you find trades that fit your style better. The fundamental aspect is a quantitative grade that measures the company's quality and value. For a company to get a good score, it needs to be high quality and 'cheap' measured by ratios (such as Price-Earnings, Price-Sales, etc.) and other metrics (such as dividend yield, Return On Equity, etc.).
Stock Score Growth	A proprietary scoring system for stocks. It grades stocks on a scale from 1-10 where higher is better (meaning we expect the price will go up). The score is broken into three main aspects to help you find trades that fit your style better. The Growth aspect is a quantitative grade that measures the company's growth in the past and the future (according to analysts). For a company to get a good score, it needs high past growth, AND the analysts need to project a continuation of that growth (both in Sales and EPS).
Stock Score Technical	A proprietary scoring system for stocks. It grades stocks on a scale from 1-10 where higher is better (meaning we expect the price will go up). The score is broken into three main aspects to help you find trades that fit your style better. The Technical aspect is a quantitative grade that measures the company's price action and relative strength. For a company to get a good score, it needs to have high relative strength compared to the market but not be overbought.
Stock Open	A security's open trading price (stock technical filter)
Stock High	A security's intraday high trading price (stock technical filter)
Stock Low	A security's intraday low trading price (stock technical filter)
Stock Close	A security's close trading price (stock technical filter)
Stock Price	Filter results by the current stock price (Last)
Stock Volume	Volume is the number of shares or contracts traded in the security for the trading day until now (stock technical filter)
Stock Change	The current change of the stock from last session close price (stock technical filter)
ATR %	The average true range (ATR) is a measure of volatility (it has benefits being more accurate). This measure is the greatest of the following: current high less the current low, the absolute value of the current high less the previous close and the absolute value of the current low less the previous close (stock technical filter)
Stock Position	This is the current price of the stocks compared with the intraday range. Displayed in percentages. For example: 100% means that the asset is at the intraday high. This is very useful for locating breakouts (stock technical filter)
Stock Volume Power	This calculation shows how 'active' the security is compared with the average situation. It is calculated as current volume divided by average volume. The more active the security the higher the expected volatility (stock technical filter)



Distance from Target Price	Target price is the average of the analysts' target price for a given stock. It is displayed as a distance in percentage from the current market price. (stock fundamental filter)
Stock, ETF or Index	Filter according to stock, ETF or index.
Expiration date	The expiration date for the potential trades. These filters allow for a range of dates (options filter).
Bid	The NBBO bid available in the market. This is the price a buyer is willing to pay for the option (options filter).
Ask	The NBBO offer price is the lowest price a prospective seller is willing to accept for the option (options filter)
Mid	The mid price is the price between the best price of the sellers of the option and the best price of the buyers of the option (options filter)
Intraday Option Volume	Today volume on the option contract (options filter)
Open Interest	The total amount of contracts open on the specific options. Usually, the higher the number the more liquid the option is (options filter)
Change %	The option's change percentage is the percent change in the option's last price compared to the open price.
Intraday Option High	The highest price the option traded in the current trading session (options filter)
Intraday Option Low	The lowest price the option traded in the current trading session (options filter)
Bid Ask Spread	The difference between the option's ask and the option's bid. The tighter the spread the easier it is the trade (options filter)
Bid Ask Spread %	The difference between the option's ask and the option's bid divided by the options last. The tighter the spread the easier it is the trade (options filter)
Bid Ask Spread (single option)	The difference between the option's ask and the option's bid. The tighter the spread the easier it is the trade (options filter)
Bid Ask Spread % (single option)	The difference between the option's ask and the option's bid divided by the options last. The tighter the spread the easier it is the trade (options filter)
Mid (single option)	The option's mid price (options filter)
Days to expiration	Days to expiration refers to the number of days until an option expires (options filter)
Option Volume Power	How does today's volume compare with the total open interests of the option contract? The calculation is today_volume divided by open interest (options filter)
Delta	Delta is the change in the option price for every 1\$ move in the underlying symbol. It is also used as a rough estimate of the option probability to expire in the money. Calculated by summing up the delta of each leg of the strategy (option filter).
Gamma	Gamma is the rate of change in Delta for every 1-point move in the underlying asset. It is used to estimate how sensitive the option's Delta is to changes in the underlying price. A higher Gamma indicates that Delta will change more significantly with price movements, making it an important measure of risk and reward for option traders.
Theta	Theta is the change in option price for every 1 day that has passed. It is used to estimate the profit (loss) and option seller (buyer) will incur if all things remain equal and the options moves closer to maturity. Calculated by summing up the theta of each leg of the strategy (option filter)



Vega	Vega is the change in the option price for every 1% change in implied volatility. It is used to estimate the profit (loss) the option buyer (seller) will incur if all things remain equal and the volatility increases. Calculated by summing up the Vega of each leg of the strategy (option filter)
Prob. of Expiring Worthless	Using the current options prices - it is measuring what is the probability of the option to expire worthless at expiration (options filter)
Moneyness	The Price difference between Strike and Stock Price (in percentage). Negative number means the strike is below last price and positive number means that the strike is above the last price of the stock (options filter)
Sector	Filter results by a specific sector (stock filter).
Has weekly options	Filter tickers according to if they have weekly options or just monthly options.
Expiration type	Expiration type filter refers to the option chain's expiration cycle. Monthly will limit the results to the monthly cycle only. Weekly will limit the results to the weekly expiration only.
Spread Width	This filter creates and displays spreads with a specific distance between strikes. The filter is based on \$ increments in strikes, so a width of '5' will lead to spreads with a \$5 distance between strikes. Note that this filter might clash with other filters, so you will need to loosen other filters if you don't see enough trades.
Intrinsic Value	Intrinsic value refers to the built-in worth of an option based on the difference between the option's strike price and the current market price of the underlying asset (without time/Extrinsic value).
Extrinsic Value	Extrinsic value, also called time value, is the extra amount that people are willing to pay for an option beyond its current real value (Intrinsic value). It includes factors like time left before the option expires, expected price changes, and market sentiment.
Max. Loss %	The maximum loss (in %) if trading the option compared with trading the underlying asset (options filter)
Prob. of Max. Profit	The probability of the strategy expiring with max profit. The probability is derived from the current options prices
Prob. of Max. Loss	The probability of the strategy expiring with max loss. The probability is derived from the current options prices
Spread Profit Ratio	Filter according to the strategy Return on Risk. Profit Ratio is calculated: by dividing the strategy max profit by the strategy max loss.
Spread Expected Value	Expected value is a statistical measure that tries to predict the profit or loss of the strategy. It is calculated as the sum of all possible values each multiplied by the probability of its occurrence.
Expected Value / Max. Loss	This measure divides the expected value of the strategy with the maximum loss. It is designed to be a standardized measure to allow comparison between different tickers and understand the potential edge vs the risk of the trade.
Expected Value Per Day / Max. Loss	This measure divides the expected value of the strategy with the days to expiration and then divides the result with the maximum loss. It is designed to be a standardized measure to allow comparison between different tickers and different expiration dates to understand the potential edge vs the risk of the trade while accommodating for the different time value.
Credit Per Day	This divides the strategy profit with the days to expiration to receive a standardized value to allow comparison between different expiration dates.



Debit Per Day	This divides the strategy profit with the days to expiration to receive a standardized value to allow comparison between different expiration dates.
ATR to Range	This is a standardized measure. ATR is the average daily stock move. Range is the 'loss zone' or 'profit zone' for a strategy buyer or a strategy seller. When we combine the zone and the ATR, we get the size of the range in 'daily-move' units. This standardization allows us to compare different assets with different volatilities. For a strategy buyer, a lower value is better; for a strategy seller, a higher value is better.
Delta Theta Ratio	A ratio that measures how strong the theta affects the strategy compared with the delta. If you are buying the strategy higher ratio is better.
Gamma/Theta Ratio	A ratio that calculates the gamma divided by theta. This ratio is helpful to see how strong the potential move to the theta. Currently only for straddles and strangles.
1% Move Ratio	(beta) The value of the straddle or strangle if the underlying moves 1%, divided by debit per day, calculated using the B&S formula.
1 ATR Move Ratio	(beta) The value of the straddle or strangle if the underlying moves 1 ATR, divided by debit per day, calculated using the B&S formula.
Loss Range Percent	This is a measure of how wide the 'loss' zone of the straddle at expiration. It is calculated by dividing the distance between both breakeven points by the stock last price.
Prob. of Profit	The probability of the strategy expiring with a profit. The probability is derived from the current options prices.
Prob. of Profit Up	The probability of the strategy buyer to be profitable on the upside at expiration. The probability is derived from the current Implied volatility.
Prob. of Profit Down	The probability of the strategy buyer to be profitable on the downside at expiration. The probability is derived from the current Implied volatility.
Prob. of Loss	The probability of the strategy expiring with a loss. The probability is derived from the current options prices.
Prob. of Loss Up	The probability of the strategy seller to show a loss on the upside at expiration. The probability is derived from the current Implied volatility
Prob. of Loss Down	The probability of the strategy seller to show a loss on the downside at expiration. The probability is derived from the current Implied volatility
Profit Range Percent	This is a measure of how wide the profit zone of the strategy at expiration. It is calculated by dividing the distance between both breakeven points by the stock last price.
Iron Condor Shape	This filter controls the 'shape' of the Iron Condor on a profit&loss chart. When activated, it forces the results to have the following characteristics: Balanced: Iron condors where the distance between the call legs is equal to the distance between the put legs; Riskless up: Iron Condor where the premium collected is more than the max loss on the call side, so the position can't lose when underlying rises. Riskless Down: Iron Condor where the premium collected is more than the max loss on the put side, so the position can't lose when underlying falls.
IV Ratio	Calculated as: [Front-month-IV] / [Back-month-IV]. It is designed to compare IV of both options. A value greater than 1 means the sold option has a higher IV, and a ratio smaller than 1 means the bought option has the higher IV.
Theta Ratio	Calculated as: [Front-month-Theta] / [Back-month-Theta]. It is designed to compare the Theta (daily time decay) of both options.



Coverage Ratio	Calculated as: [Front-month-option-price] / [Back-month-option-price]. It is designed to show how much of the bought option price the sold option 'cover.' Note: option price is the full price (not just time value).
Expiration Date Difference	The number of days between the sold option's expiration and the bought option's expiration.
Strike Difference	The Strike Difference filter controls the distance between the legs' strikes. If the distance is above 0 - The sold leg will be smaller than the long leg (further in time). If the distance is below 0 - The sold leg (closer in time) will be higher than the long leg.
Diagonal Shape	The 'shape' of the Diagonal spread refers to the Profit and Loss profile it has when charting it on a graph. You can control those 'shapes' using the filter in our screener to help you find the trades that don't lose on extreme up or down moves.
Butterfly Shape	The 'shape' of the Iron Butterfly refers to the Profit and Loss profile it has when charting it on a graph. You can control those 'shapes' using the filter in our screener to help you find the trades that are balanced, broken wing, or don't lose on extreme up or down moves.
Butterfly Width %	This filter limits the size of the butterfly in percentages of the underlying price. It is useful to determine the minimum and/or maximum width of the butterfly (the total width)
Max. Loss	The Maximum loss (in US \$) for the strategy at expiration, using the options MID price.
RSI	The Relative Strength Index is a technical indicator. It is intended to chart the current and historical strength or weakness of a stock or market based on the closing prices of a recent trading period. A value below 30 usually means over-sold and a value over 70 usually means overbought. (stock filter)
MA	Moving Average (MA) is a technical indicator designed to measure a financial asset's price movement and trend. This indicator measures the distance of the asset's price from the moving average. Above the average is typically considered bullish, and below the average is usually regarded as bearish. The filter supports Simple and Exponential moving averages (SMA and EMA). Read more in our Knowledgebase. (stock filter)
MA Rank	Moving average Rank is a technical indicator based on the asset's distance from its moving average (MA). The distance over the last time-period is ranked (using the percentile formula) and ranges from 0-100. This means that low value is an outlier compared to the recent history and could be a contrarian signal (meaning stock will rise). The filter supports Simple and Exponential moving averages (SMA and EMA). This is a unique indicator, so Read more in our Knowledgebase. (stock filter)
MA Crossover	Moving average Cross is a technical indicator comprised of two moving averages. It is designed to measure trends with a smoothing factor, so there will be fewer errors. A bullish trend is when the short-term MA is above the long-term MA and vice-versa. The Cross is considered a 'signal' for a trend change. The filter supports Simple and Exponential moving averages (SMA and EMA). Read more in our Knowledgebase. (stock filter)
MACD	The Moving Average Convergence Divergence is a technical indicator designed to show strength, trend, and momentum of a stock or a market based on Exponential Moving Averages (EMA). When the MACD is above the signal line, it is usually bullish, and when it is below, it is typically bearish. Read more in our Knowledgebase. (stock filter)
Stochastic	The Stochastic Oscillator is a technical indicator designed to measure the momentum of a financial asset. It is mainly used as a mean-reversion indicator that ranges from 0 to 100. A value above 80 is considered overbought, and a value below 20 is considered oversold. Read more in our Knowledgebase. (stock filter)



Bollinger Bands	Bollinger Bands is a technical indicator designed to measure the price and volatility of a financial asset. It is based on a moving average and the last price's distance from that average measured in standard deviation units. You can use it to find stocks that are overextended or in range. Read more in our Knowledgebase. (stock filter)
Benchmark: Covered Call Return	This is the Covered Call return using the option closest to the 30 DTE and 50 delta. It is used as a benchmark when trading other strategies (for example, Wheel).
Benchmark: Covered Call Return (Annualized)	This is the Covered Call annualized return using the option closest to the 30 DTE and 50 delta. It is used as a benchmark when trading other strategies (for example, Wheel).
Breakeven Percent	The breakeven point is the point where the profit and loss of the strategy are equal. This filter measures the distance in percent from the current stock price to the breakeven point. (options filter)
ATR to Breakeven	This is a standardized measure. ATR is the average daily stock move. Breakeven is the upper point where the strategy will be profitable or start losing. Together they measure how many 'daily-move-units' are needed to be profitable/losing. As a strategy BUYER lower value is better. As strategy SELLER higher value is better
ATR on Breakeven	This filter is using the stock volatility and the breakeven point of the option strategy to find opportunities that are cheap when comparing to the stock volatility. The calculation is $ATR / Breakeven\ point$ (options filter)
undefined Delta	This filter controls the delta of the undefined leg. When activated, it forces the undefined leg to be the option with the closest delta to the target input. To learn how to use this filter to the fullest - read this article https://samurai.froged.help/docs/en/69345529-control-the-legs-delta-in-iron-condors
ATR on Strike	This filter is using the stock volatility and the moneyness of the strike of the option to find opportunities that are in relation to the underlying volatility. For example, for a more volatile stock we can find a further strike automatically. The calculation is $strike / ATR$ (options filter)
PE Ratio on Strike	This value describes what will be the PE Ratio if the option is assigned at the strike price. It is calculated by dividing the strike price by the EPS. It is useful when selling options to understand what will be the fundamentals of the company if assigned. (option filter)
Future PE Ratio on Strike	This value describes what will be the Future-PE Ratio if the option is assigned at the strike price. It is calculated by dividing the strike price by the analysts' estimate of next year's EPS. It is useful when selling options to understand what will be the fundamentals of the company if assigned. (option filter)
MA 200 on Strike	This value describes what will be the distance from 200 days Moving Average if the option is assigned at the strike price. It is calculated by dividing the strike price by the MA 200 value. It is useful when selling options to understand what will be the technicals of the company if assigned. (option filter)
52 weeks high on Strike	This value describes what will be the distance from 52-weeks high if the option is assigned at the strike price. It is calculated by dividing the strike price by the 52-Weeks high value. It is useful when selling options to understand what will be the technicals of the company if assigned. (option filter)
52 weeks low on Strike	This value describes what will be the distance from 52-weeks low if the option is assigned at the strike price. It is calculated by dividing the strike price by the 52-Weeks low value. It is useful when selling options to understand what will be the technicals of the company if assigned. (option filter)



Distance from Target Price on Strike	This value describes what will be the distance from the analysts' target price if the option is assigned at the strike price. It is calculated by dividing the analysts' target price by the strike price. It is useful when selling options to understand what will be the fundamentals of the company if assigned. (option filter)
Std. Dev. on Strike	This value represents the distance of the strikes as standard deviation from the current stock price. It is very useful when comparing different assets that have different volatility. The standard deviation is calculated using the stock prices over the month. (option filter)
Dividend Yield on Strike	This value describes what will be the dividend yield if the option is assigned at the strike price. It is calculated by dividing the dividend by the strike price. It is useful when selling options to understand what will be the fundamentals of the company if assigned. (option filter)
Max. Profit #1	The Maximum profit (in US \$) for the strategy at expiration at the #1 peak.
Max. Loss #1	The Maximum loss (in US \$) for the strategy at expiration at the #1 trough.
Prob. of Profit #1	Probability of Profit # 1/2/3... The probability of the strategy expiring with a profit in the numbered "profit zone". This probability is calculated based on the current option prices. "Profit 1" is the lowest profit zone, "Profit 2" is the next higher one, and so on. These zones are based on the number of breakeven points the strategy has.
Prob. of Loss #1	Probability of Loss # 1/2/3... The probability of the strategy expiring with a loss in the numbered "loss zone". This probability is calculated based on the current option prices. "Loss 1" is the lowest loss zone, "Loss 2" is the next higher one, and so on. These zones are based on the number of breakeven points the strategy has.