

Team no 24

Abstract

This project is based on Data science, in which majorly python libraries such as NumPy, Pandas, Plotly, Matplotlib, Mplfinance will be used to interpret the option chain data at important strike price along with open interest, change in open interest and spot price of underlying asset on an interactive plot. The major challenge being reading the large number of data files (downloaded from the National Stock Exchange official website) in sequence and digging out the relevant data from the data pool for the particular date, month or year for specific company or domain at certain strike prices. Other challenge being arranging the required data on plots so that it's easy for anyone to interpret the trend by giving an input function to select the required data of interest. The data analysis is carried out for particular domain which will automatically plot the year wise trend of different symbols of interest.

This project is motivated by increasing interest of younger generation towards financial market and plenty of lucrative job opportunities in the area. This gives flexibility to understand the trend of strike prices for different symbols.