

# Book Option Trades

## Modify Data into desired form

Date <date>	ExpDate <date>	Strike <int>	Price <dbl>	Cha... <dbl>	Bid <dbl>	Ask <dbl>	Volu... <int>	Quantity <int>	Underlying <chr>					
2017-11-26	2018-01-19	240	867.30	0.00	945.00	948.85	NA	472	AMZN					
2017-11-26	2018-01-19	250	879.40	0.00	935.05	938.10	NA	999	AMZN					
2017-11-26	2018-01-19	260	843.85	0.00	925.05	928.90	NA	2733	AMZN					
2017-11-26	2018-01-19	265	872.25	0.00	920.10	924.00	NA	334	AMZN					
2017-11-26	2018-01-19	270	837.50	0.00	915.10	918.95	NA	173	AMZN					
2017-11-26	2018-01-19	280	848.85	0.00	905.10	909.05	NA	135	AMZN					
2017-11-26	2018-01-19	290	831.40	0.00	895.15	899.10	NA	138	AMZN					
2017-11-26	2018-01-19	300	835.55	0.00	885.15	889.05	NA	156	AMZN					
2017-11-26	2018-01-19	310	827.80	0.00	875.30	879.15	NA	91	AMZN					
2017-11-26	2018-01-19	320	813.35	0.00	865.20	869.15	NA	403	AMZN					
1-10 of 174 rows   1-10 of 12 columns					Previous	1	2	3	4	5	6	...	18	Next

## Calculation of valuation

Call/Put <chr>	Valuation <dbl>
c	25618618.1
p	143857.1
2 rows	

TotalValuation <dbl>
25762475
1 row

## Find those in the money

Date <date>	ExpDate <date>	Strike <int>	Price <dbl>	Cha... <dbl>	Bid <dbl>	Ask <dbl>	Volu... <int>	Quantity <int>	Underlying <chr>
2017-11-26	2018-01-19	240	867.30	0.00	945.00	948.85	NA	472	AMZN

Date <date>	ExpDate <date>	Strike <int>	Price <dbl>	Cha... <dbl>	Bid <dbl>	Ask <dbl>	Volu... <int>	Quantity <int>	Underlying <chr>
2017-11-26	2018-01-19	250	879.40	0.00	935.05	938.10	NA	999	AMZN
2017-11-26	2018-01-19	260	843.85	0.00	925.05	928.90	NA	2733	AMZN
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2017-11-26	2018-01-19	310	827.80	0.00	875.30	879.15	NA	91	AMZN
2017-11-26	2018-01-19	320	813.35	0.00	865.20	869.15	NA	403	AMZN

1-10 of 87 rows | 1-10 of 12 columns

Previous 1 2 3 4 5 6 ... 9 Next

## Plot Volatility curve

