

## DATA

1. Data: SPX option data, delayed quote, taken from CBOE website on 13<sup>th</sup> May 2019.
2. Download data at

<http://www.cboe.com/delayedquote/quote-table-download>

Index Symbol: "SPX"

Then, follow the instructions on the website to read .DAT file in MS Excel: "Suggestions for Importing this data to Microsoft Excel"

3. Import data in R: go to import section-> import-> choose file: "quotedata"