OPTION PRICE WIDGET

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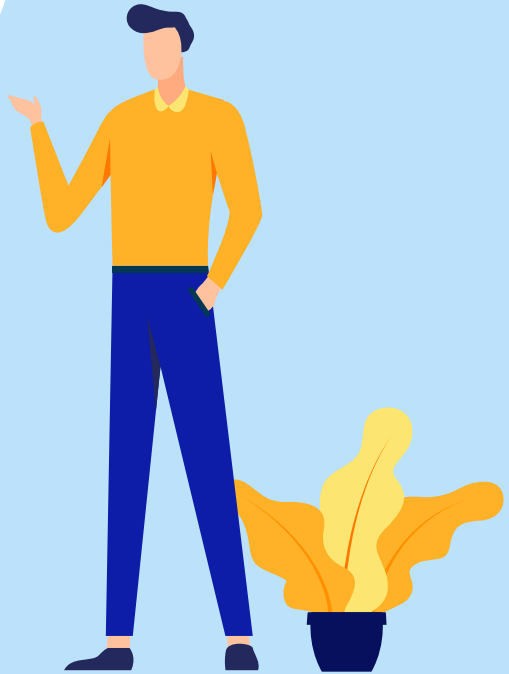
INTRODUCTION

Historical End of Day Option Prices App:

- What is available looks legacy
- Good ones are not free
- For academic learning purposes - a “chart” is worth a thousand words



DATA PIPELINE

DATA INGESTION

API

Data is retrieved from EOD Historical Data API

DATA STORAGE

MONGODB ATLAS

Data is stored on MongoDB Atlas

PROCESSING

GITHUB

Python scripts are hosted on GitHub

DEPLOYMENT

STREAMLIT

The App is hosted on Steamlit

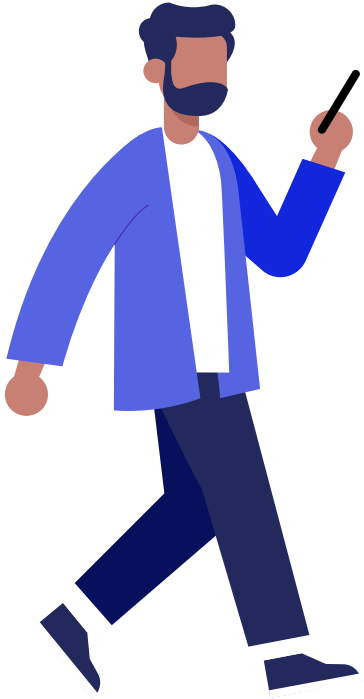
DATA - ONE DOCUMENT

- **One Ticker**

  10 most active stock options

- **One Trade Date**
- **Trade Price of stock**
- **Expiration Date**
- **Strike Price**
- **Type of Option**

  Call / Put



- **Bid Price**
- **Ask Price**
- **Volumn**
- **Greeks**

  Delta

  Gamma

  Theta

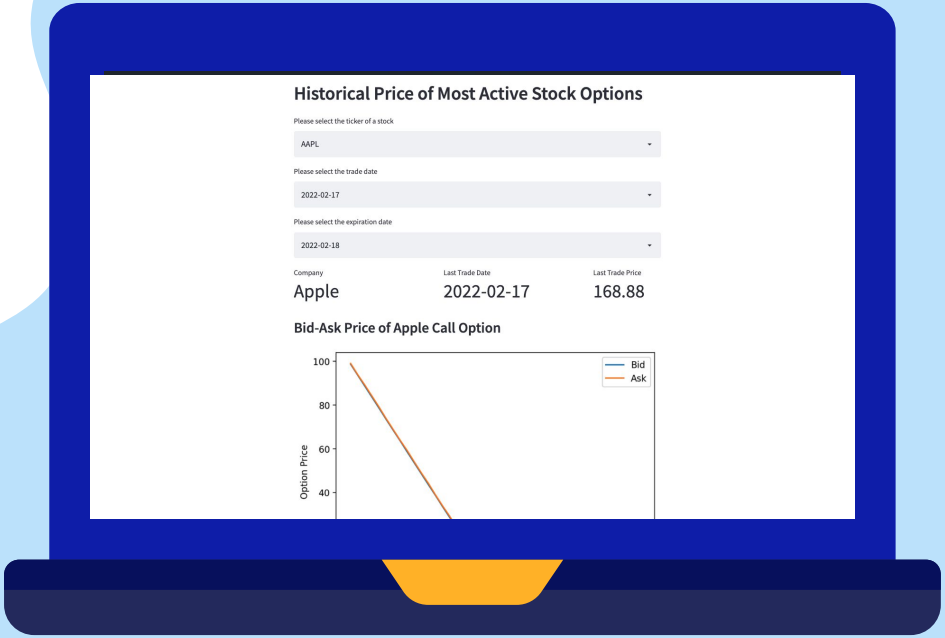
  Vega

  Rho

  Implied Volatility

- **Intrinsic Value**
- **Time Value**

DEMO


Historical Price of Most Active Stock Options
Please select the ticker of a stock
AAPL
Please select the trade date
2022-02-17
Please select the expiration date
2022-02-18
Company
Apple
Last Trade Date
2022-02-17
Last Trade Price
168.88
Bid-Ask Price of Apple Call Option
Bid
Ask
Option Price
100
80
60
40

CONCLUSION

MISSION

The app provides a clean and easy way to visualize the detail of a specific option

VISION

Much more charts can be implemented to meet the needs of the end-users

THANKS

Do you have any questions?

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GitHub: https://tinyurl.com/2p9xa7fu

Widget:

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