

Adobe Flex/ AIR tool for real time Options Market Data display

It has always been challenging to display market data for Options chain as it involves displaying large amount of price data. Each Option instrument in a chain will have tradable market price information and it becomes very challenging to present this data very interactively. For example, Options instrument on IBM stock will always have about 100+ options instruments outstanding at any point of time. Our tool presents Options Market data intuitively and giving user large set of tools and utilities to change the views to suit his needs.

Technology: Adobe Flex 3.0 & AIR UI, Java, Servlets, Spring, JMS, XML, Market Data API, MySQL.

Key features:

- Easily switch Option Chain display between Strike view & Expiration view
- Visually mark Option instruments as ATM, OTM, ITM with single clicks
- Filter Option Chain data as ATM, OTM, ITM with single click actions
- Visually mark NTM options with user defined ranges
- Include/ Exclude the Key fields as needed
- Display Options Greeks
- Visually mark Options Instruments for one or more underlying asset to display in one screen
- Option Theoretical values for various
- Snap Quote of Underlying Asset / Security with additional fields such as Avg open Interest, Average volume, Exchange Symbol, Currency Code
- Graph Option Price Vs Strike for a given Expiration or Option Price Vs Expiration for a given Strike
- Access Option Greeks for any option with a single click
- Expand the Option Detailed view with a double click on any row to display best Ask / Bid along with quantity as 1st level and the display top 3 Ask/Bid pairs along with quantity as 2nd level display

Key functionalities:

- Options data can be presented in multiple views
- Option analytics or Greeks
- Option Price Charts
- Export Option Chain as CSV or XML
- Print Option Chain

Key Application Scenarios:

- Option data display in a web page
- Trading Applications, Online Trading, Finance Portals

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IBM International Business Machines Corp														
CALLS										PUTS				
Symbol	Last	Ask	Bid	Change	Vol	Open Int	STRIKE	Symbol	Last	Ask	Bid	Change	Volume	Open Int
IBMLW	115.65	34.15	33.7	33.18	956	1024	40	IBMYW	115	34.15	33.7	33.18	947	1024
IBMLW	100.65	34.15	33.7	33.18	956	1024	44	IBMXW	125	34.15	33.7	33.18	947	1024
IBMLW	123.65	34.15	33.7	33.18	956	1024	48	IBMXW	122	34.15	33.7	33.18	947	1024
IBMLW	127.65	34.15	33.7	33.18	956	1024	54	IBMXW	130	34.15	33.7	33.18	947	1024
IBMLW	132	34.15	33.7	33.18	956	1024	57	IBMXW	132.5	34.15	33.7	33.18	947	1024
IBMLW	135	34.15	33.7	33.18	956	1024	60	IBMXW	123	34.15	33.7	33.18	947	1024
IBMLW	115.65	34.15	33.7	33.18	956	1024	65	IBMXW	115	34.15	33.7	33.18	947	1024
IBMLW	100.65	34.15	33.7	33.18	956	1024	70	IBMXW	125	34.15	33.7	33.18	947	1024
IBMLW	123.65	34.15	33.7	33.18	956	1024	74.88	IBMXW	122	34.15	33.7	33.18	947	1024
IBMLW	127.65	34.15	33.7	33.18	956	1024	75	IBMXW	130	34.15	33.7	33.18	947	1024
IBMLW	132	34.15	33.7	33.18	956	1024	80	IBMXW	132.5	34.15	33.7	33.18	947	1024
IBMLW	135	34.15	33.7	33.18	956	1024	90	IBMXW	123	34.15	33.7	33.18	947	1024
IBMLW	115.65	34.15	33.7	33.18	956	1024	95	IBMXW	115	34.15	33.7	33.18	947	1024
IBMLW	100.65	34.15	33.7	33.18	956	1024	98	IBMXW	125	34.15	33.7	33.18	947	1024
IBMLW	123.65	34.15	33.7	33.18	956	1024	100	IBMXW	122	34.15	33.7	33.18	947	1024
IBMLW	127.65	34.15	33.7	33.18	956	1024	102	IBMXW	130	34.15	33.7	33.18	947	1024
IBMLW	132	34.15	33.7	33.18	956	1024	110	IBMXW	132.5	34.15	33.7	33.18	947	1024
IBMLW	135	34.15	33.7	33.18	956	1024	115	IBMXW	123	34.15	33.7	33.18	947	1024
IBMLW	115.65	34.15	33.7	33.18	956	1024	120	IBMXW	115	34.15	33.7	33.18	947	1024
IBMLW	100.65	34.15	33.7	33.18	956	1024	125	IBMXW	125	34.15	33.7	33.18	947	1024

IBM International Business Machines Corp														
Last	Ask	Bid	Change	Vol	Open Int	Time	High	Low	52 Op	52 Hi	24-Jul	21-Nov	12-Oct	Div Rate
74.88	74.88	74.88	74.88	19804617	19804617	12:18:56.000	74.99	74.01	74.45	74.99	74.45	74.99	74.01	---

STRIKE 115 EXPIRATION Jun 08		
	CALL	PUT
Last	74.45	74.45
Ask	74.99	74.99
Bid	74.01	74.01
Chg	74.45	74.45
Vol	74.99	74.99
Opt Int	74.01	74.01
GREEK		
Delta	---	---
Gamma	---	---
Theta	---	---
Alpha	---	---
Vega	---	---
Rho	---	---
Imp Vol	---	---
T.Value	---	---