Opscan Parameter Guide

SCHEDULE A

Underlying Specific	Today	(n) days ago	Avg of (n) days
Price			
Price of Underlying	LASTU	LASTU(n)	ALASTU(n)
Volume			
Volume of all options in 1 asset	TVOL	TVOL(n)	ATVOL(n)
Volume of all calls in 1 asset	CVOL	CVOL(n)	ACVOL(n)
Volume of all puts in 1 asset	PVOL	PVOL(n)	APVOL(n)
DV of all options in 1 asset	TVOL$	TVOL$(n)	ATVOL$(n)
DV of all calls in 1 asset	CVOL$	CVOL$(n)	ACVOL$(n)
DV of all puts in 1 asset	PVOL$	PVOL$(n)	APVOL$(n)
Volume of Underlying	VOLU	VOLU(n)	AVOLU(n)
Open Interest			
Total Open Interest	TOI	TOI(n)	ATOI(n)
Call Open Interest	COI	COI(n)	ACOI(n)
Put Open Interest	POI	POI(n)	APOI(n)
Volatility			
IV from all options of asset	IV	IV(g)	AIV(g)
SV from asset	SV	SV(g)	ASV(g)
IV from calls	CIV	CIV(n)	ACIV(n)
IV from puts	PIV	PIV(n)	APIV(n)
IV from options of cur.exp.	IV1	IV1(n)	AIV1(n)
IV from options of 2nd exp	IV2	IV2(n)	AIV2(n)
IV from options of 3rd exp	IV3	IV3(n)	AIV3(n)

	High of Prev. (n) days	Low of Prev. (n) days	
High and low of underlying	HIGHU(n)	LOWU(n)	
High and low IV from all options	HIV(g)	LIV(g)	
High and low SV from all options	HSV(g)	LSV(g)	
High and low call IV	HCIV(n)	LCIV(n)	
High and low put IV	HPIV(n)	LPIV(n)	
High and low IV current expiration	HIV1(n)	LIV1(n)	
High and low IV 2nd month exp.	HIV2(n)	LIV2(n)	
High and low IV 3rd month exp.	HIV3(n)	LIV3(n)	
Option Specific			
High and Low Market Price of Option	HMKTPR(p)	LMKTPR(p)	

SCHEDULE B

Options Specific	Today	(n) days ago	Avg of (n) days
Price			
Last price of option	LAST		
Bid price of option	BID		
Ask price of option	ASK		
Market price of option	MKTPR	MKTPR(p)	AMKTPR(p)
High price of option	HIGH		
Low price of option	LOW		
Strike price	STRIKE		
High market price of option	HMKTPR(p)		
Low market price of option	LMKTPR(p)		
Time premium of option	TPREM		
Volume/Open Interest			
Volume of one option	VOL		
Dollar volume of one option	VOL$		
Open interest of one option	OI		
Implied Volatility			
Bid price IV from option	BIDIV		
Ask price IV from option	ASKIV		
Mid price IV from option	MIV	MIV(p)	AMIV(p)
Select			
Select calls only	CALLS		
Select Puts only	PUTS		
Select options of a certain month	MO(m)		
Select certain expiration cycle	EXP(C)		
Days remaining in option	DAYS		
In/Out of Money			
ITM by X percent or more	ITMM(x)		
ITM by X percent or less	ITML(x)		
OTM by X percent or more	OTMM(x)		
OTM by X percent or less	OTML(x)		
At-the-money within X percent	ATM(x)		
Theoreticals & Greeks			
Theoretical value of option	THV		
Delta of option	DLTA		
Gamma of option	GMMA		
Theta of option	THETA		
Vega of option	VEGA		
Percent over/undervalued	POU		

Notes

SV = Statistical Volatility	p = 1-5
IV = Implied Volatility	C = 1-4
DV = Dollar Volume	x = 1-100
Volatilities are in % (enter 25, not .25)	n = 1-20
Stock Volumes are in 100s	g = 1-800
Dollar volumes are in $1,000 (TVOL$>50 means that total dollar volume is greater than $50,000	m = 1-12