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Options

in Bloomberg

Students Manual

For historical options prices, Bloomberg offers the Options Monitor function (OMON <GO>). This tool allows you to analyze options and provides additional functions for further analysis, accessible both in the search bar and within the option monitoring interface.

Once you've opened the "Equity Offerings" window, you'll find current option characteristics closest to the current price, including both calls and puts. You can export this table to Excel using the "Export to Excel" button in the "Export" section.

Upon exporting to Excel, you'll have access to the same table for further analysis as in the terminal application.

Calls													
Strike	Ticker	Bid	Ask	Last	IVM	Volm	Strike	Ticker	Bid	Ask	Last	IVM	Volm
15-Mar-24 (1d); CSize 100; R 5.51; IFwd 171.57													
165	AAPL 3/15	6,25	6,400000191	6,300000191	35,15899344	3692	165	AAPL 3/15	0,079999998	0,090000004	0,079999998	30,45605364	11659
167,5	AAPL 3/15	3,900000095	4	3,900000095	28,40745913	1577	167,5	AAPL 3/15	0,200000003	0,209999993	0,200000003	25,54741918	21031
170	AAPL 3/15	1,889999986	1,99000001	1,919999957	25,135009	28870	170	AAPL 3/15	0,649999976	0,689999998	0,670000017	22,90763876	37810
172,5	AAPL 3/15	0,689999998	0,699999988	0,689999998	24,50171065	77070	172,5	AAPL 3/15	1,899999976	1,980000019	1,919999957	22,56647864	14194
175	AAPL 3/15	0,209999993	0,219999999	0,219999999	26,16828255	51518	175	AAPL 3/15	3,900000095	4,050000191	3,99000001	22,77870354	4963
19-Apr-24 (36d); CSize 100; R 5.51; IFwd 172.46													
160	AAPL 4/19	13,10000038	13,19999981	13,10000038	24,11458958	195	160	AAPL 4/19	0,910000026	0,949999988	0,930000007	22,25473107	3767
165	AAPL 4/19	8,899999619	9,050000191	9,25	21,89146641	252	165	AAPL 4/19	1,779999971	1,830000043	1,789999962	20,89369602	1795
170	AAPL 4/19	5,550000191	5,650000095	5,599999905	20,89966574	3979	170	AAPL 4/19	3,400000095	3,450000048	3,430000067	20,02048801	2375
175	AAPL 4/19	3,099999905	3,150000095	3,099999905	20,28703515	5915	175	AAPL 4/19	5,949999809	6,050000191	6,019999981	19,42316382	6311
180	AAPL 4/19	1.539999962	1.600000024	1.570000052	20.05513968	11433	180	AAPL 4/19	9.5	9.699999809	9.550000191	19.27732784	764

To access historical options data, utilize the "Spreadsheet Builder" in the Bloomberg Excel Add-on. Here, you'll need to find your desired options by searching for them in the format "Ticker, Stock Exchange, option expiry date (MM-DD-YY), C (Call) or P (Put) with strike price (e.g., P165 or C170), Equity." For example: AAPL US 04/19/24 P170 Equity (Put option for Apple Inc. with strike price 170 for 19th of April 2024).

After selecting your desired options, proceed to select relevant variables, such as "Last Price" (PX_LAST), "Trading Volume" (PX_VOLUME), and "Implied Volatility" (IVOL_MID), etc.
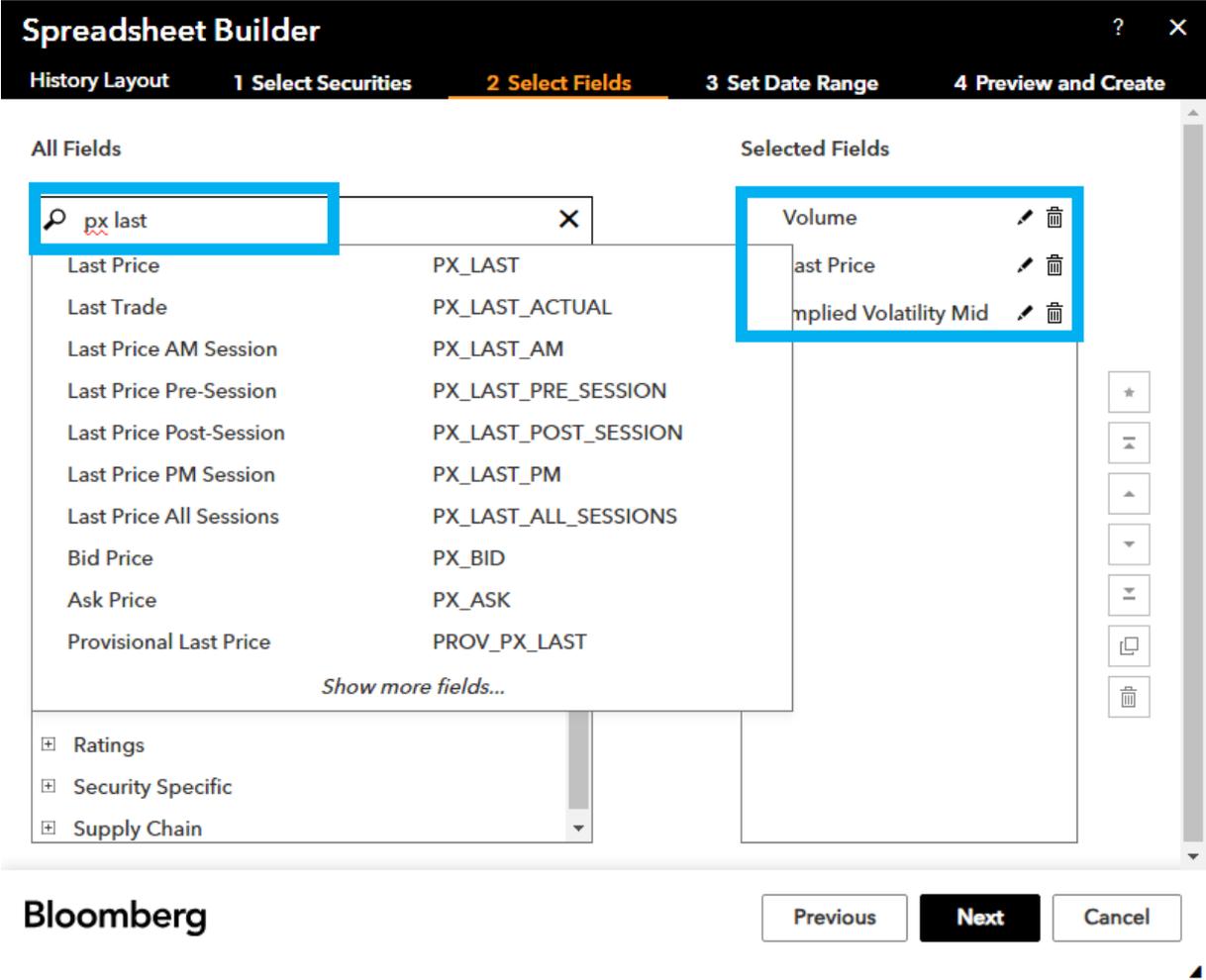
In the third step, adjust the periodicity and time window of your data, keeping in mind the expiry date of your options. If you do not choose an end date, the data will be shown up until the current date.

In the final step you can transpose axes or show the newest values first (this can be efficient if you do not know the starting date of the option trading)