

## Options

## in **Bloomberg**

## Students Manual

For historical options prices, Bloomberg offers the Options Monitor function (OMON  $\langle GO \rangle$ ). 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.

< >   APPLE INC Equity ▼	WELC ▼   Related Functions Menu >
OMON	
FUNCTIONS	
ာ OMON	Option Monitor
OMON BVOL	Option Monitor: Theoretical Price Monitor
OMON CALC	Option Monitor: Calc Mode
OMON CALL	Option Monitor: Call Monitor
OMON MNY	Option Monitor: Moneyness tab
OMON 0	Option Monitor: Display options without prices
SEARCH OMON	Search Bloomberg for 'OMON'
SEARCH OMON DF1	Search Bloomberg for 'OMON DF1'
SEARCH OMON 0J1	Search Bloomberg for 'OMON 0J1'

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.

AA	PL US Equity	95) Actions 🔹	96) Export 🔹	97)Settings 🔹								🖸 🖸	tion Monitor
alA	PPLE INC		171.13		-1.2123%	172.50 / 172.59		Hi 173.185	Lo 170.76	Volm	92481	HV 10	5.51
Cen	ter 171.13	Strikes 5 Exp	15-Mar-24 • 💉	Exch US Con	nposite 🔹	92) 05/02/24	E   ERN »						
C	alc Mode			As of < 14-	Mar-2024 🗄 🚿							Expiry	Analysis   OPX :
8	D Center Strike	82) Calls/Puts	80 Calls 80 Pt	uts 85) Term Structu	ire 87) Moneyness								
				Calls			Strike			Puts			
	Ticker			Bid Asl	k Last	IVM	Volm	Ticker	Bic	Ask	Last	IVM	Volm
	15-Mar-24 (1d	d); CSize 100; R 5	5.51; IFwd 171.5	7			5 -	15-Mar-24 (1d); C	Size 100; R 5.51; IFwd 171.57				
1	AAPL 3/15/24	C165	6.2	25y 6.40	y 6.30y	35.30	3692 165.00	76) AAPL 3/15/24 P165	5 .08	.09y	.08y	30.57	11659
2	AAPL 3/15/24	C167.5	3.9	90y 4.00	y 3.90y	28.52	1577 167.50	77) AAPL 3/15/24 P167	7.5 .20	/ .21y	.20y	25.64	21031
3	AAPL 3/15/24	C170	1.8	89y 1.99	y 1.92y	25.23	28870 170.00	78) AAPL 3/15/24 P170	.65	.69y	.67y	22.99	37810
4	AAPL 3/15/24	C172.5		59y .70	y .69y	24.59	77070 172.50	79) AAPL 3/15/24 P172	2.5 1.90	1.98y	1.92y	22.65	14194
5	AAPL 3/15/24	C175		21y .22	y .22y	26.27	<b>51518</b> 175.00	80) AAPL 3/15/24 P175	3.90	4.05y	3.99y	22.86	4963
	19-Apr-24 (36	6d); CSize 100; R	5.51; IFwd 172.	46			5 •	19-Apr-24 (36d); (	Size 100; R 5.51; IFwd 172.46				
6	AAPL 4/19/24	C160	13.3	10y 13.20	y 13.10y	24.12	195 160.00	101) AAPL 4/19/24 P160	.91	/ .95y	.93y	22.26	3767
1	AAPL 4/19/24	C165	8.9	90y 9.05	y 9.25y	21.90	252 165.00	102) AAPL 4/19/24 P169	5 1.78	1.83y	1.79y	20.90	1795
8	AAPL 4/19/24	C170	5.5	55y 5.65	y 5.60y	20.90	3979 170.00	103) AAPL 4/19/24 P170	) 3.40	3.45y	3.43y	20.02	2375
9	AAPL 4/19/24	C175	3.:	10y 3.15	y 3.10y	20.29	<b>5915</b> 175.00	100 AAPL 4/19/24 P175	5 5.95	6.05y	6.02y	19.43	6311
10	AAPL 4/19/24	C180	1.5	54y 1.60	y 1.57y	20.06	11433 180.00	105) AAPL 4/19/24 P180	9.50	9.70y	9.55y	19.28	764
	17-May-24 (64	4d); CSize 100; I	Div .01 USD; R 5	.51; IFwd 173.16			5 •	17-May-24 (64d);	CSize 100; IDiv .01 USD; R 5.5	1; IFwd 173.16			
11	AAPL 5/17/24	C160	14.9	90y 15.10	y 15.46y	24.82	578 160.00	100 AAPL 5/17/24 P160	) 2.34	2.39y	2.34y	24.69	226
12	AAPL 5/17/24	C165	11.3	25y 12.40	y 11.27y	25.97	210 165.00	107) AAPL 5/17/24 P165	5 3.60	3.70y	3.65y	23.83	326
18	AAPL 5/17/24	C170	8.3	10y 8.20	y 8.10y	23.30	1288 170.00	108) AAPL 5/17/24 P170	) 5.40	5.55y	5.48y	23.23	862
14	AAPL 5/17/24	C175	5.5	55y 5.70	y 5.65y	22.90	8709 175.00	109) AAPL 5/17/24 P175	5 7.85	7.95y	7.90y	22.67	478
15	AAPL 5/17/24	C180	3.	70v 3.75	v 3.75v	22 71	2829 180 00	100 AAPL 5/17/24 P180	) 11 00	11 15v	11 05v	22.23	297

AAPL US Equity 95 Actions •	96) Export • 97) Setti	ngs 🔹
APPLE INC Center 171.13 Strikes 5 Exp  Calc Mode	View in Launchpad Export to Excel	-1.2123% h US Composite → f < 14-Mar-2024 ⊟ >

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

Calls	1					1							
Strike	Ticker	Bid	Ask	Last	IVM	Volm	Strike	Ticker	Bid	Ask	Last	IVM	Volm
15-Mar-24	4 (1d); CSiz	e 100; R 5.51; IFwd 1	71.57										
165	AAPL 3/15	6,25	6,40000095	6,300000191	35,15899344	3692	165	AAPL 3/15	0,079999998	0,090000004	0,079999998	30,45605364	11659
167,5	AAPL 3/15	3,90000095	4	3,900000095	28,40745913	1577	167,5	AAPL 3/15	5 0,20000003	0,209999993	0,20000003	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	3,90000095	4,050000191	3,99000001	22,77870354	4963
19-Apr-24	(36d); CSiz	e 100; R 5.51; IFwd	172.46										
160	AAPL 4/19	13,1000038	13,19999981	13,1000038	24,11458958	195	160	AAPL 4/19	0,91000026	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	3,40000095	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	1.60000024	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 19<sup>th</sup> of April 2024).

2	Spreadsheet Builder						?	×
	History Layout 1 Select S	ecurities 2 Selec	t Fields	3 Se	t Date Range	4 Preview and	Create	0
	All Securities				Selected Securitie	s		
	₽ aapl us 04	×	87		AAPL US 03/1	5/24 C165 Equ <b>ð</b> y		
	AAPL US 04/19/24 P170 E	April 24 Puts on AAPL U	JS Strike 170		AAPL US 04/1	9/24 P165 Equ <b>ā</b> y		
	AAPL US 04/19/24 C190	April 24 Calls on AAPL	US Strike 190	1.1				
	AAPL US 04/19/24 C175 E	April 24 Calls on AAPL	US Strike 175					
	AAPL US 04/19/24 C180 E	April 24 Calls on AAPL	US Strike 180					
	AAPL US 04/19/24 P175 E	April 24 Puts on AAPL U	JS Strike 175					
	AAPL US 04/19/24 P165 E	April 24 Puts on AAPL U	JS Strike 165					
	AAPL US 04/19/24 C185 E	April 24 Calls on AAPL	US Strike 185					
	AAPL US 04/19/24 C170 E	April 24 Calls on AAPL	US Strike 170					•
	AAPL US 04/19/24 P160 E	April 24 Puts on AAPL U	JS Strike 160					ļ
	Show r	more securities						ັງ
	CUSTOM ENTRY							
	aapl us 04							
	NW Monitor     Accent Securities		Ŧ					
1	Bloomberg				Previous	Next	ancel	

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.

S	preadsheet Builder					?	×
Н	istory Layout 1 Select Se	ecurities 2 Select Fields	3 Set D	Date Range 4 Pre	eview ar	d Create	9
A	ll Fields		Sel	ected Fields			<u> </u>
	🔎 px last	×	Г	Volume	/ 前		
	Last Price	PX_LAST		ast Price	🖍 💼		
	Last Trade	PX_LAST_ACTUAL		mplied Volatility Mid	🖍 💼		
	Last Price AM Session	PX_LAST_AM					
	Last Price Pre-Session	PX_LAST_PRE_SESSION				*	
	Last Price Post-Session	PX_LAST_POST_SESSION					
	Last Price PM Session	PX_LAST_PM					
	Last Price All Sessions	PX_LAST_ALL_SESSIONS					
	Bid Price	PX_BID				*	
	Ask Price	PX_ASK				Ξ	
	Provisional Last Price	PROV_PX_LAST					
	s	Show more fields					
	E Security Specific						
	E Supply Chain	•					
			_				*
В	loomberg			Previous	:	Cancel	
			_				-

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.

Spreadsheet I	Builder			
History Layout	1 Select Securities	2 Select Fields	3 Set Da	te Range 4 P
Date Calendar	Period Calendar	Relative Calendar		
From 02/14/2024	То	🗄 🗸 Today	Periodicity	Daily 🔻
				Daily
OPTIONAL PAR	AMETERS			Weekly
				Monthly
				Quarterly
				Fiscal Quarterly
				Semi Annual
				Fiscal Semi A
				Yearly
				Fiscal Annual

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)

)	readshee	et Builder						
His	tory Layout	1 Select	Securities	2 Select	Fields	3 Set Date	e Range	4 Preview and
1 2 3	A Start Date End Date	В	C	D	E		Start Cell	A1  pose Axes  p by Field
4	Datas	Security Field Name	Field Name	Field Name	Security Field Name	Fiel	Singl	p by Field e sheet per security
5 7 8	Date Date Date	Data Data	Data Data	Data Data	Data Data	Dat Dat	Show	/ Field Name
9 10	Date Date	Data Data	Data Data	Data Data	Data Data	Dat Dat	Show	<ul> <li>Field Mnemonic</li> <li>Start and End Dat</li> </ul>
11 12 13	Date		Data Data			Dat	Show	<b>/ Date</b> First Security
14 15 16							Sort Olde Olde	est First est First