

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.

The screenshot shows the Bloomberg Options Monitor table for AAPL US Equity. The table displays various option contracts with their respective prices and volumes. The columns include Ticker, Bid, Ask, Last, IVM, Volm, Strike, and Puts. The table is organized into sections for different expiration dates and strike prices.

Ticker	Bid	Ask	Last	IVM	Volm	Strike	Puts
15-Mar-24 (1d); CSize 100; R 5.51; Ifwd 171.57							
1) AAPL 3/15/24 C165	6.25y	6.40y	6.30y	35.30	3692165.00	165	.08y .09y .08y 30.57 11659
2) AAPL 3/15/24 C167.5	3.90y	4.00y	3.90y	28.52	1577167.50	167.5	.20y .21y .20y 25.64 21031
3) AAPL 3/15/24 C170	1.89y	1.99y	1.92y	25.23	28870170.00	170	.65y .69y .67y 22.99 37810
4) AAPL 3/15/24 C172.5	.69y	.70y	.69y	24.59	77070172.50	172.5	1.90y 1.98y 1.92y 22.65 14194
5) AAPL 3/15/24 C175	.21y	.22y	.22y	26.27	51518175.00	175	3.90y 4.05y 3.99y 22.86 4963
19-Apr-24 (36d); CSize 100; R 5.51; Ifwd 172.46							
6) AAPL 4/19/24 C160	13.10y	13.20y	13.10y	24.12	195160.00	160	.91y .95y .93y 22.26 3767
7) AAPL 4/19/24 C165	8.90y	9.05y	9.25y	21.90	252165.00	165	1.78y 1.83y 1.79y 20.90 1795
8) AAPL 4/19/24 C170	5.55y	5.65y	5.60y	20.90	3979170.00	170	3.40y 3.45y 3.43y 20.02 2375
9) AAPL 4/19/24 C175	3.10y	3.15y	3.10y	20.29	5915175.00	175	5.95y 6.05y 6.02y 19.43 6311
10) AAPL 4/19/24 C180	1.54y	1.60y	1.57y	20.06	11433180.00	180	9.50y 9.70y 9.55y 19.28 764
17-May-24 (64d); CSize 100; R 5.51; Ifwd 173.16							
11) AAPL 5/17/24 C160	14.90y	15.10y	15.46y	24.82	578160.00	160	2.34y 2.39y 2.34y 24.69 226
12) AAPL 5/17/24 C165	11.25y	12.40y	11.27y	25.97	210165.00	165	3.60y 3.70y 3.65y 23.83 326
13) AAPL 5/17/24 C170	8.10y	8.20y	8.10y	23.30	1288170.00	170	5.40y 5.55y 5.48y 23.23 862
14) AAPL 5/17/24 C175	5.55y	5.70y	5.65y	22.90	8709175.00	175	7.85y 7.95y 7.90y 22.67 478
15) AAPL 5/17/24 C180	3.70y	3.75y	3.75y	22.71	2829180.00	180	11.00y 11.15y 11.05y 22.23 297

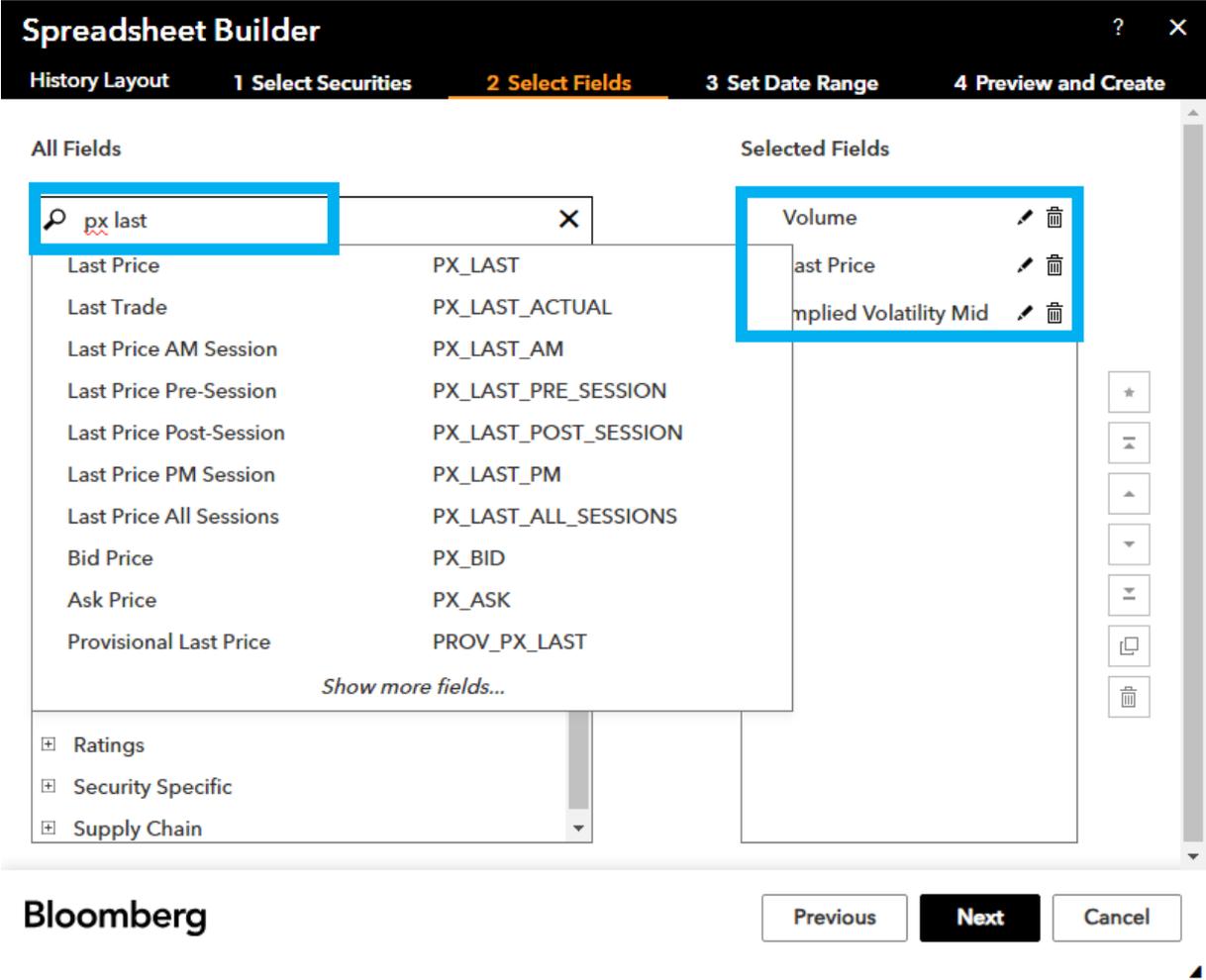


Upon exporting to Excel, you'll have access to the same table for further analysis as in the terminal application.

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	6.400000095	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	1,990000001	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	3,990000001	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.

Spreadsheet Builder

History Layout | 1 Select Securities | 2 Select Fields | **3 Set Date Range** | 4 Preview and Create

Date Calendar | Period Calendar | Relative Calendar

From To Today Periodicity **Daily**

▶ OPTIONAL PARAMETERS

- Daily
- 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)

Spreadsheet Builder

History Layout | 1 Select Securities | 2 Select Fields | 3 Set Date Range | **4 Preview and Create**

	A	B	C	D	E
1	Start Date				
2	End Date				
3					
4		Security			Security
5		Field Name	Field Name	Field Name	Field Name
6	Dates	Field	Field	Field	Field
7	Date	Data	Data	Data	Data
8	Date	Data	Data	Data	Data
9	Date	Data	Data	Data	Data
10	Date	Data	Data	Data	Data
11	Date	Data	Data	Data	Data
12	Date	Data	Data	Data	Data
13					
14					
15					
16					
17					

Start Cell

Transpose Axes

Group by Field

Single sheet per security

Show Security

Show Field Name

Show Field Mnemonic

Show Start and End Dates

Show Date

Only First Security

Sort

Oldest First

Newest First