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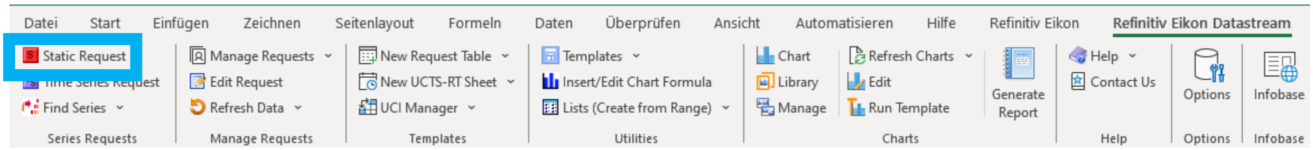
Options

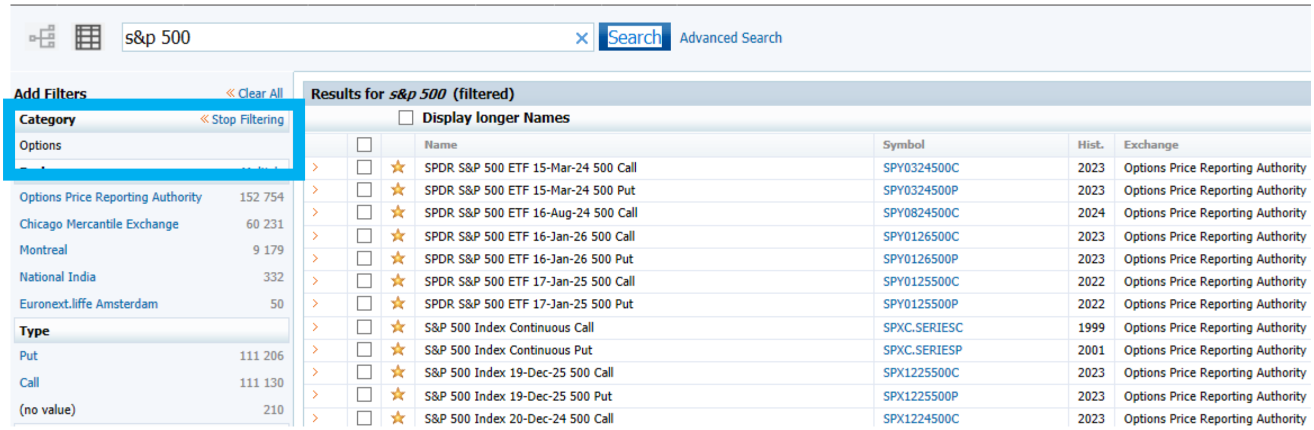
in Eikon with Datastream

Students Manual

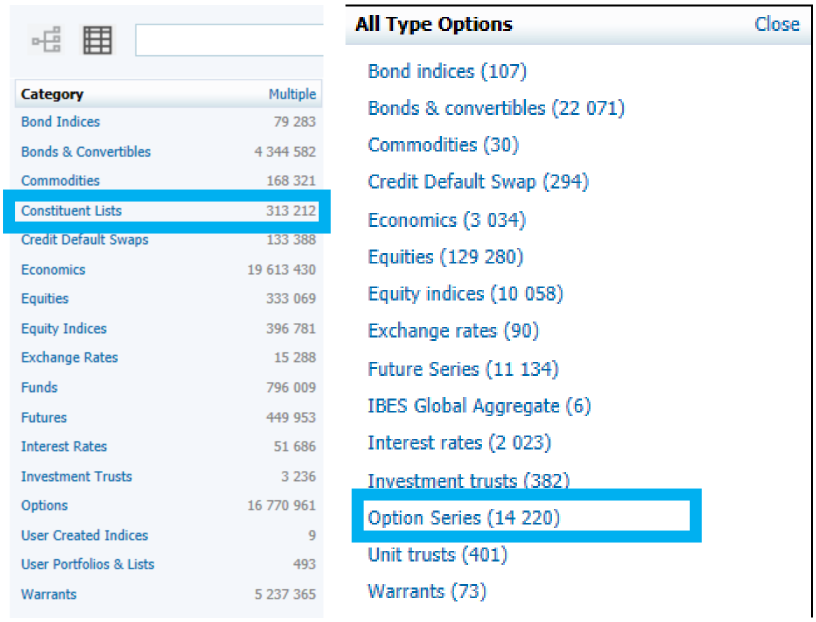
In Eikon with Datastream, you can access options information via the Datastream Excel add-on. Begin by accessing "Static Request" to find tickers for the required options.



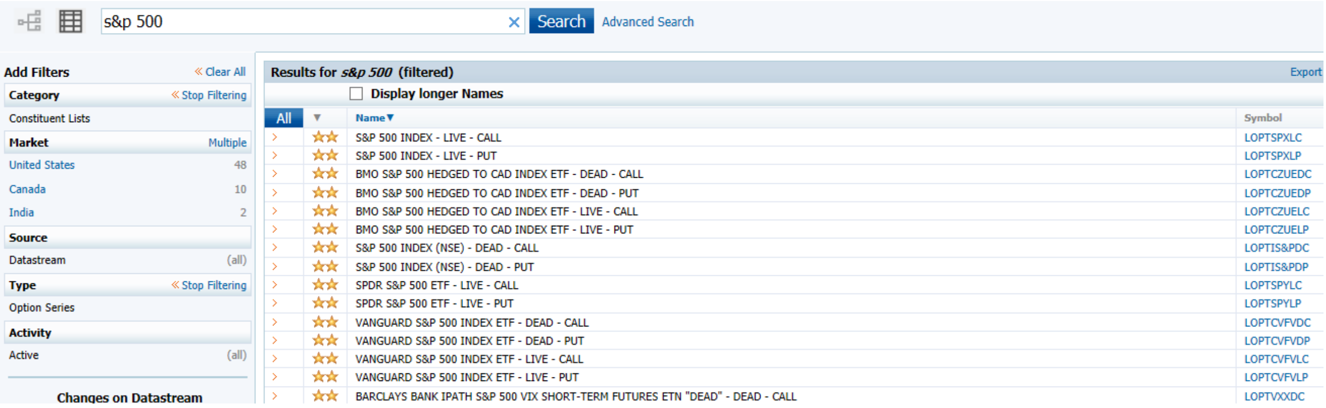
You can choose "Options" to find options for specific equities or select "Constituents Lists" to access options for indices. If you want to access options for some equity, you need to choose "Options" in the filter "Category". There you can find options for equity instruments using the search bar.



The other option is to choose "Constituents Lists" in order to be able to further access options for indices. For the indices, you need to additionally choose "Option Series" in the section "Type".



Now in the final list you can search for the required index. Note that in this list you have both put and call options that still exist and are expired.



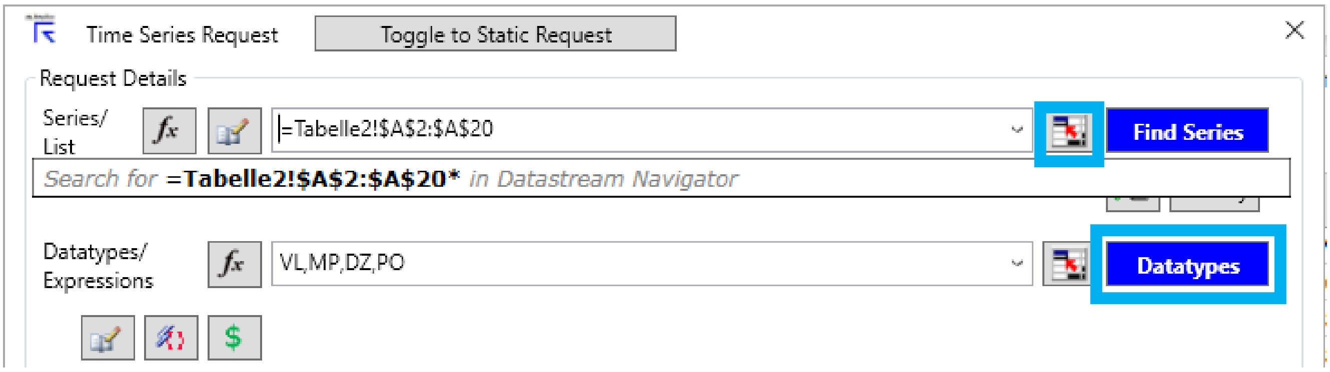
When selecting variables, consider including codes such as:

- NAME (name of the option contract)
- MNEM (mnemonic of the option contract)
- BDATE (first date of data for that option contract in Datastream)
- OXPD (expiry date of the option)
- OXCP (exercise price of the option)
- OUI (DS mnemonic of the underlying instrument).

The dataset you have prepared should resemble the example provided below. Moving forward, you'll primarily utilize the "Type" column of the dataset for the "Time Series Request" to retrieve historical data.

Type	NAME	MNEMONIC	BASE OR ST DATE	OPTION EXPIRY DATE	OPT EXERCISE PRICE	OPT.U/LYING
ABS6WZ	PUT SPX MAR24 200	SPX0324200P	15.12.2022	15.03.2024	200	S&PCOMP
ABS6YO	PUT SPX MAR24 400	SPX0324400P	15.12.2022	15.03.2024	400	S&PCOMP
ABS6ZQ	PUT SPX MAR24 600	SPX0324600P	15.12.2022	15.03.2024	600	S&PCOMP
ABS6ZX	PUT SPX MAR24 800	SPX0324800P	15.12.2022	15.03.2024	800	S&PCOMP
ABS6WS	PUT SPX MAR24 1000	SPX03241000P	15.12.2022	15.03.2024	1000	S&PCOMP
ABS6WT	PUT SPX MAR24 1200	SPX03241200P	15.12.2022	15.03.2024	1200	S&PCOMP
ABS6WU	PUT SPX MAR24 1400	SPX03241400P	15.12.2022	15.03.2024	1400	S&PCOMP
ABS6WV	PUT SPX MAR24 1600	SPX03241600P	15.12.2022	15.03.2024	1600	S&PCOMP
ABS6WW	PUT SPX MAR24 1700	SPX03241700P	15.12.2022	15.03.2024	1700	S&PCOMP
ABS6WX	PUT SPX MAR24 1800	SPX03241800P	15.12.2022	15.03.2024	1800	S&PCOMP
ABS6WY	PUT SPX MAR24 1900	SPX03241900P	15.12.2022	15.03.2024	1900	S&PCOMP
ABS6W0	PUT SPX MAR24 2000	SPX03242000P	15.12.2022	15.03.2024	2000	S&PCOMP
ABS6W1	PUT SPX MAR24 2100	SPX03242100P	15.12.2022	15.03.2024	2100	S&PCOMP
ABS6W2	PUT SPX MAR24 2200	SPX03242200P	15.12.2022	15.03.2024	2200	S&PCOMP
ABS6W3	PUT SPX MAR24 2300	SPX03242300P	15.12.2022	15.03.2024	2300	S&PCOMP

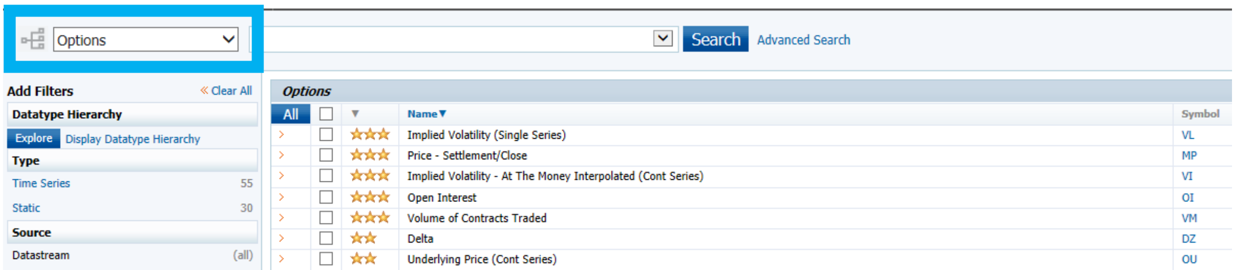
Once you've reached the "Time Series Request" section, proceed to select the series for analysis. Utilize the "Series from Sheet" option and indicate the previously derived options by referencing the values from the "Type" column. It's important to note that the chosen value should be within the same file, although it may be in a different Excel list.



For the historical analysis of option prices, we recommend selecting the following variables:

- VL (Implied Volatility) - Represents the market's current estimate of future volatility.
- MP (Price - Settlement/Close) - Indicates the last traded price.
- DZ (Option Delta) - Reflects the change in option price when the underlying security price increases by one unit.
- PO (Price – Opening) - Denotes the first traded price of the day.

Additional variables for options can be explored by adjusting the variable group in the top-left corner of the DFO Navigator page.



In the final stage, we suggest modifying the "Start Date" to "Base Date" and the "End Date" to "Display to Latest Value." However, it's important to note that the "Base Date" selected in the request corresponds to the first date of the first instrument. Therefore, if you're aware that certain instruments have a longer historical timeframe, ensure that either this instrument is placed first in the request or adjust the "Start Date" manually accordingly.