

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.

Dat	ei Start	Einfügen	Zeichnen	Seitenlayout	Formeln	Daten	Überprüfen	Ansi	cht Auton	natisieren	Hilfe	Refinitiv Ei	kon Refinitiv	Eikon Data	astream
S 5	itatic Request	R M	anage Requests	- New R	equest Table 👻	豆 Tem	plates 👻		🔚 Chart	Prefresh 🔁	Charts 👻		Ielp 👻		
	ime series kequ	est 🛛 📝 Ec	lit Request	🔂 New U	CTS-RT Sheet 👻	🚹 Inse	rt/Edit Chart Formu	la	🗐 Library	🤳 Edit		Generate	🖄 Contact Us	Options	Infobase
- Câ F	ind Series 🗸	岂 Re	efresh Data 🗸	🚰 UCI Ma	anager ~	🔝 Lists	(Create from Rang	e) ~	🟪 Manage	🊹 Run Ten	nplate	Report		Options	iniobase
	Series Requests	м	anage Requests	Te	mplates		Utilities			Charts	5		Help	Options	Infobase

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.

■∰ s&p 500								
Add Filters	« Clear All	Resu	ilts foi	• s& p	500 (filtered)			
Category	Stop Filtering				Display longer Names			
Options					Name	Symbol	Hist.	Exchange
	10 IV I	>		*	SPDR S&P 500 ETF 15-Mar-24 500 Call	SPY0324500C	2023	Options Price Reporting Authority
Options Price Reporting Authority	152 754	>		*	SPDR S&P 500 ETF 15-Mar-24 500 Put	SPY0324500P	2023	Options Price Reporting Authority
Chicago Mercantile Exchange	60 231	>		*	SPDR S&P 500 ETF 16-Aug-24 500 Call	SPY0824500C	2024	Options Price Reporting Authorit
		>		*	SPDR S&P 500 ETF 16-Jan-26 500 Call	SPY0126500C	2023	Options Price Reporting Authority
Montreal	9 179	>		*	SPDR S&P 500 ETF 16-Jan-26 500 Put	SPY0126500P	2023	Options Price Reporting Authority
National India	332	>		*	SPDR S&P 500 ETF 17-Jan-25 500 Call	SPY0125500C	2022	Options Price Reporting Authority
Euronext.liffe Amsterdam	50	>		*	SPDR S&P 500 ETF 17-Jan-25 500 Put	SPY0125500P	2022	Options Price Reporting Authority
Туре		>		*	S&P 500 Index Continuous Call	SPXC.SERIESC	1999	Options Price Reporting Authority
Put	111 206	>		*	S&P 500 Index Continuous Put	SPXC.SERIESP	2001	Options Price Reporting Authority
Call	111 130	>		*	S&P 500 Index 19-Dec-25 500 Call	SPX1225500C	2023	Options Price Reporting Authority
		>		*	S&P 500 Index 19-Dec-25 500 Put	SPX1225500P	2023	Options Price Reporting Authority
(no value)	210	>		*	S&P 500 Index 20-Dec-24 500 Call	SPX1224500C	2023	Options Price Reporting Authority

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".

-# #		All Type Options	Close
		Bond indices (107)	
Category	Multiple	Bonds & convertibles (22 071)	
Bond Indices	79 283		
Bonds & Convertibles	4 344 582	Commodities (30)	
Commodities	168 321	Credit Default Swap (294)	
Constituent Lists	313 212	Economics (3 034)	
Credit Default Swaps	133 388	Equities (129 280)	
Economics	19 613 430		
Equities	333 069	Equity indices (10 058)	
Equity Indices	396 781	Exchange rates (90)	
Exchange Rates	15 288	Future Series (11 134)	
Funds	796 009		
Futures	449 953	IBES Global Aggregate (6)	
Interest Rates	51 686	Interest rates (2 023)	
Investment Trusts	3 236	Investment trusts (382)	-
Options	16 770 961	Option Series (14 220)	
User Created Indices	9		
User Portfolios & Lists	493	Unit trusts (401)	
Warrants	5 237 365	Warrants (73)	

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.

s&p 500 × Search Advanced Search											
Add Filters	« Clear All	Resu	Results for skp 500 (filtered)								
Category	« Stop Filtering			Display longer Names							
Constituent Lists		All	v	Name 🔻	Symbol						
Market	Multiple	>	**	S&P 500 INDEX - LIVE - CALL	LOPTSPXLC						
United States	48	>	**	S&P 500 INDEX - LIVE - PUT	LOPTSPXLP						
United States	40	>	**	BMO S&P 500 HEDGED TO CAD INDEX ETF - DEAD - CALL	LOPTCZUEDC						
Canada	10	>	**	BMO S&P 500 HEDGED TO CAD INDEX ETF - DEAD - PUT	LOPTCZUEDP						
India	2	>	**	BMO S&P 500 HEDGED TO CAD INDEX ETF - LIVE - CALL	LOPTCZUELC						
Source		>	**	BMO S&P 500 HEDGED TO CAD INDEX ETF - LIVE - PUT	LOPTCZUELP						
	6 m	>	**	S&P 500 INDEX (NSE) - DEAD - CALL	LOPTIS&PDC						
Datastream	(all)	>	**	S&P 500 INDEX (NSE) - DEAD - PUT	LOPTIS&PDP						
Туре	« Stop Filtering	>	**	SPDR S&P 500 ETF - LIVE - CALL	LOPTSPYLC						
Option Series		>	**	SPDR S&P 500 ETF - LIVE - PUT	LOPTSPYLP						
		>	**	VANGUARD S&P 500 INDEX ETF - DEAD - CALL	LOPTCVFVDC						
Activity		>	**	VANGUARD S&P 500 INDEX ETF - DEAD - PUT	LOPTCVFVDP						
Active	(all)	>	**	VANGUARD S&P 500 INDEX ETF - LIVE - CALL	LOPTCVFVLC						
		>	**	VANGUARD S&P 500 INDEX ETF - LIVE - PUT	LOPTCVFVLP						
Changes on Datastream			**	BARCLAYS BANK IPATH S&P 500 VIX SHORT-TERM FUTURES ETN "DEAD" - DEAD - CALL	LOPTVXXDC						

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.

Туре	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.

Time Series Request Toggle to Static Request	×
Request Details	
Series/ fx =Tabelle2!\$A\$2:\$A\$20	Find Series
Search for =Tabelle2!\$A\$2:\$A\$20* in Datastream Navigator	
Datatypes/ Expressions VL,MP,DZ,PO	~ Datatypes
📝 🕅 \$	

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.

Deptions V		Search Advanced Search						
Add Filters « Clear All	Opti	ions						
Datatype Hierarchy	All			Name 🔻	Symbol			
Explore Display Datatype Hierarchy	>		***	Implied Volatility (Single Series)	VL			
Туре	>		***	Price - Settlement/Close	MP			
Time Series 55	>		***	Implied Volatility - At The Money Interpolated (Cont Series)	VI			
Static 30	>		***	Open Interest	OI			
	>		***	Volume of Contracts Traded	VM			
Source	>		**	Delta	DZ			
Datastream (all)	>		**	Underlying Price (Cont Series)	OU			

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.

Start Date Base Date End Date Display to Latest Va	V Image: Second state st	~
Options Display Custom Header Edit Display Row Titles Display Column Titles Display Headings Transpose Data Display Code Display Currency Display Latest Value First	 Hyperlink to Series Metadata Hyperlink to Datatype Definition Display Expression 1st Series 1st Series & Description Display Datatype Description Mnemonic 	 Embed Formula TS Format Yearly-Date Quarterly-Date Monthly-Date Auto Refresh Auto Refresh Auto Resize Destination Range Value in Settings Value
Help Default Option		Submit Cancel