

Options

in LSEG Workspace

Students Manual

Note

Update from Eikon with Datastream to LSEG Workspace with Datastream integrated into the Workspace Excel Add-In

	ws	Refinitiv	Works	pace														
	ws	Refinitiv	Works	pace -	Excel													
	-																	
×	Automat	isches Speichern 🤅		9-6	~ ≂ M	appe1 - Workspac	e is online			م_	Suchen							
Datei	Star	t Einfügen	Zeichnen	Seitenlayo	out Forme	In Daten Üb	perprüfen Ans	sicht Auto	omatisieren	Entwicklertool	s Hilfe	S&P Capit	wor	kspace S	&P Cap IC	۱ Pro		
Ē		fx 💱	Q	* =			C	Ⅲ Pau 与 Rea	se Updates I-time Data		<i>f</i> 4	f×	Manage Willities	Requests ~	🔟 Cha	irt resh ∽	💷 Library 💀 Manage	
lemp	r Fo	ormula ~ Analytic	s *	Lists	App Scree ibrary ~	Audit Chart	All Workboo	ks ~		Live Mode ~	Builder	Formula	🔲 New Rec	quest Table	∽ 🔣 Edit		🔟 Run Templat	•)
A1		Get Data	v : 0	$\times \sqrt{f_x}$	·	Apps		Data 1001s		Contribute	Data		\sim	Dala	stream	\sim		_/
	А	В	с	D	E	F	G	н	I	J	К	L	М		N	0	Р	
2																		
5																		
e	S8	۷P Capita	l IQ	Work	kspace	S&P C	Cap IQ Pr	ю										
		$f_{\mathbf{x}}$	🖲 M	anage	Reques	ts 🔟	🔟 Chart		📃 Libr	ary								
a	Da	tastream	% Ut	ilities >	,	h	🔟 Refresh	n ~	🖳 Mar	nage								
r	F	ormula	🔄 Ne	ew Req	juest Tal	ble 🗸 📗	😸 Edit		🔟 Run	Template								
						Datastrea	m			-	D	l						

The user interface is different in Workspace since it combines time series and static requests into one menu, but the Datastream Navigator and formulas are the same.

Any spreadsheets you created with the old **Datastream** should be fully compatible with Workspace.

<u>This document</u> from ESDC Rotterdam provides additional screenshots and instructions. Once you have read these instructions you can continue to use this Students manual for Datastream.

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.

Datei	Start	Einfü	igen	Zeichnen	Seite	enlayout	Formeln	Daten	Überprüfen	Ansi	cht Autom	natisieren	Hilfe	Refinitiv Ei	ikon R	efinitiv I	Eikon Data	stream
Static Innes Find S	Request Series Requ Geries Y	lest	R Ma ⊡ Edit ○ Ref	nage Requests t Request fresh Data 💉	~ [New Req	juest Table 👻 TS-RT Sheet 👻 ager 👻	Tem	plates 👻 rt/Edit Chart Formula s (Create from Range	~	🕌 Chart 🔄 Library 📆 Manage	Refresh	Charts ~ mplate	Generate Report	😽 Help 🖄 Conta	act Us	Options	Infobase
Serie	s Requests		Ma	nage Requests		Tem	plates		Utilities			Charl	ts		Help	p	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					× Search Advanced Search							
Add Filters	« Clear All	Resu	Results for <i>s&p 500</i> (filtered)									
Category «	K Stop Filtering				Display longer Names							
Options					Name	Symbol	Hist.	Exchange				
		>		*	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 Marcantila Exchange	60 231	>		*	SPDR S&P 500 ETF 16-Aug-24 500 Call	SPY0824500C	2024	Options Price Reporting Authority				
chicago Mercandie Exchange	00 231	>		*	SPDR S&P 500 ETF 16-Jan-26 500 Call	SPY0126500C	2023	Options Price Reporting Authority				
Montreal	9 1/9	>		*	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				
Can	111 150	>		*	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 (22 0/1)	
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 (120,280)	
Economics	19 613 430	Equites (129 200)	
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	Its for a	<i>s&p 500</i> (filtered)	Export
Category	« Stop Filtering			Display longer Names	
Constituent Lists		All	v	Name V	Symbol
Market	Multiple	>	**	S&P 500 INDEX - LIVE - CALL	LOPTSPXLC
United States 48		>	**	S&P 500 INDEX - LIVE - PUT	LOPTSPXLP
		io >	**	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
Fourse		>	**	BMO S&P 500 HEDGED TO CAD INDEX ETF - LIVE - PUT	LOPTCZUELP
Source		>	**	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
Chang	jes 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.

TypeNAMEMNEMONICBASE OR ST DATEOPTION EXPIRY DATEOPT EXERCISE PRICEOPT.U/LYINABS6WZPUT SPX MAR24 200SPX0324200P15.12.202215.03.20242000S&PCOMPABS6YOPUT SPX MAR24 400SPX0324400P15.12.202215.03.20244000S&PCOMPABS6ZQPUT SPX MAR24 600SPX0324600P15.12.202215.03.20246000S&PCOMPABS6ZXPUT SPX MAR24 1000SPX0324100P15.12.202215.03.20246000S&PCOMPABS6WSPUT SPX MAR24 1000SPX0324100P15.12.202215.03.20241000S&PCOMPABS6WUPUT SPX MAR24 1000SPX0324100P15.12.202215.03.20241000S&PCOMPABS6WUPUT SPX MAR24 1000SPX0324100P15.12.202215.03.20241000S&PCOMPABS6WUPUT SPX MAR24 1000SPX0324100P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 1000SPX0324100P15.12.202215.03.202			1				
ABS6WZPUT SPX MAR24 200SPX0324200P15.12.202215.03.2024200S&PCOMPABS6YOPUT SPX MAR24 400SPX0324400P15.12.202215.03.2024400S&PCOMPABS6ZQPUT SPX MAR24 600SPX0324600P15.12.202215.03.2024600S&PCOMPABS6ZXPUT SPX MAR24 800SPX0324800P15.12.202215.03.2024800S&PCOMPABS6WSPUT SPX MAR24 100SPX0324100P15.12.202215.03.20241000S&PCOMPABS6WTPUT SPX MAR24 100SPX03241200P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 100SPX03241400P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 100SPX03241600P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 100SPX03241600P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 100SPX03241600P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 100SPX03241800P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 1900SPX03241900P15.12.202215.03.20241000S&PCOMPABS6W1PUT SPX MAR24 1900SPX03241900P15.12.202215.03.20241000S&PCOMPABS6W2PUT SPX MAR24 1900SPX0324200P15.12.202215.03.20242000S&PCOMPABS6W3PUT SPX MAR24 200SPX0324200P15.12.202215.03.20242000 </td <td>Туре</td> <td>NAME</td> <td>MNEMONIC</td> <td>BASE OR ST DATE</td> <td>OPTION EXPIRY DATE</td> <td>OPT EXERCISE PRICE</td> <td>OPT.U/LYING</td>	Туре	NAME	MNEMONIC	BASE OR ST DATE	OPTION EXPIRY DATE	OPT EXERCISE PRICE	OPT.U/LYING
ABS6YOPUT SPX MAR24 400SPX0324400P15.12.202215.03.2024400S&PCOMPABS6ZQPUT SPX MAR24 600SPX0324600P15.12.202215.03.2024600S&PCOMPABS6XXPUT SPX MAR24 800SPX0324800P15.12.202215.03.2024800S&PCOMPABS6WSPUT SPX MAR24 1000SPX03241000P15.12.202215.03.20241000S&PCOMPABS6WUPUT SPX MAR24 1000SPX0324100P15.12.202215.03.20241000S&PCOMPABS6WUPUT SPX MAR24 1000SPX0324100P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 1000SPX0324100P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 1000SPX0324100P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 1000SPX0324100P15.12.202215.03.20241000S&PCOMPABS6WXPUT SPX MAR24 1000SPX0324100P15.12.202215.03.20241000S&PCOMPABS6WYPUT SPX MAR24 1000SPX03241900P15.12.202215.03.20241000S&PCOMPABS6WYPUT SPX MAR24 1000SPX03241900P15.12.202215.03.20241000S&PCOMPABS6WYPUT SPX MAR24 1000SPX03241900P15.12.202215.03.20241000S&PCOMPABS6WYPUT SPX MAR24 1000SPX0324100P15.12.202215.03.20242000S&PCOMPABS6WYPUT SPX MAR24 1000SPX0324200P15.12.202215.03.2024	ABS6WZ	PUT SPX MAR24 200	SPX0324200P	15.12.2022	15.03.2024	200	S&PCOMP
ABS6ZQPUT SPX MAR24 600SPX0324600P15.12.202215.03.2024600S&PCOMPABS6ZXPUT SPX MAR24 800SPX0324800P15.12.202215.03.2024800S&PCOMPABS6WSPUT SPX MAR24 1000SPX03241000P15.12.202215.03.20241000S&PCOMPABS6WTPUT SPX MAR24 1200SPX03241000P15.12.202215.03.20241000S&PCOMPABS6WUPUT SPX MAR24 1200SPX0324100P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 1600SPX03241600P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 1600SPX03241600P15.12.202215.03.20241000S&PCOMPABS6WVPUT SPX MAR24 1700SPX03241700P15.12.202215.03.20241000S&PCOMPABS6WXPUT SPX MAR24 1800SPX03241800P15.12.202215.03.20241000S&PCOMPABS6WYPUT SPX MAR24 1900SPX03241900P15.12.202215.03.20241900S&PCOMPABS6WYPUT SPX MAR24 1900SPX03241900P15.12.202215.03.20241900S&PCOMPABS6WYPUT SPX MAR24 1900SPX0324100P15.12.202215.03.20241900S&PCOMPABS6WYPUT SPX MAR24 1900SPX0324100P15.12.202215.03.20242000S&PCOMPABS6WYPUT SPX MAR24 2000SPX0324200P15.12.202215.03.20242000S&PCOMPABS6WYPUT SPX MAR24 2000SPX0324200P15.12.202215.03.2024 <td>ABS6YO</td> <td>PUT SPX MAR24 400</td> <td>SPX0324400P</td> <td>15.12.2022</td> <td>15.03.2024</td> <td>400</td> <td>S&PCOMP</td>	ABS6YO	PUT SPX MAR24 400	SPX0324400P	15.12.2022	15.03.2024	400	S&PCOMP
ABS6ZXPUT SPX MAR24 800SPX0324800P15.12.202215.03.2024800S&PCOMPABS6WSPUT SPX MAR24 1000SPX03241000P15.12.202215.03.20241000S&PCOMPABS6WTPUT SPX MAR24 1200SPX03241200P15.12.202215.03.20241200S&PCOMPABS6WUPUT SPX MAR24 1400SPX03241400P15.12.202215.03.20241400S&PCOMPABS6WVPUT SPX MAR24 1600SPX03241600P15.12.202215.03.20241600S&PCOMPABS6WVPUT SPX MAR24 1700SPX03241700P15.12.202215.03.20241600S&PCOMPABS6WXPUT SPX MAR24 1800SPX03241700P15.12.202215.03.20241800S&PCOMPABS6WXPUT SPX MAR24 1900SPX03241900P15.12.202215.03.20241900S&PCOMPABS6WYPUT SPX MAR24 1900SPX03241900P15.12.202215.03.20241900S&PCOMPABS6W1PUT SPX MAR24 1900SPX03241900P15.12.202215.03.20241900S&PCOMPABS6W2PUT SPX MAR24 2000SPX03242000P15.12.202215.03.20242000S&PCOMPABS6W2PUT SPX MAR24 2100SPX0324200P15.12.202215.03.20242000S&PCOMPABS6W3PUT SPX MAR24 2200SPX0324200P15.12.202215.03.20242000S&PCOMPABS6W3PUT SPX MAR24 2300SPX0324200P15.12.202215.03.20242000S&PCOMPABS6W3PUT SPX MAR24 2300SPX03242300P15.12.202215.03.20	ABS6ZQ	PUT SPX MAR24 600	SPX0324600P	15.12.2022	15.03.2024	600	S&PCOMP
ABS6WSPUT SPX MAR24 1000SPX03241000P15.12.202215.03.20241000S&PCOMPABS6WTPUT SPX MAR24 1200SPX03241200P15.12.202215.03.20241200S&PCOMPABS6WUPUT SPX MAR24 1400SPX03241400P15.12.202215.03.20241400S&PCOMPABS6WVPUT SPX MAR24 1600SPX03241600P15.12.202215.03.20241600S&PCOMPABS6WWPUT SPX MAR24 1700SPX03241700P15.12.202215.03.20241600S&PCOMPABS6WXPUT SPX MAR24 1800SPX03241700P15.12.202215.03.20241800S&PCOMPABS6WYPUT SPX MAR24 1900SPX03241900P15.12.202215.03.20241900S&PCOMPABS6WYPUT SPX MAR24 1900SPX03241900P15.12.202215.03.20241900S&PCOMPABS6WYPUT SPX MAR24 100SPX0324100P15.12.202215.03.20241900S&PCOMPABS6W1PUT SPX MAR24 200SPX0324200P15.12.202215.03.20242000S&PCOMPABS6W2PUT SPX MAR24 2100SPX0324200P15.12.202215.03.20242000S&PCOMPABS6W3PUT SPX MAR24 2200SPX0324200P15.12.202215.03.20242000S&PCOMPABS6W3PUT SPX MAR24 2300SPX0324200P15.12.202215.03.20242000S&PCOMPABS6W3PUT SPX MAR24 2300SPX03242300P15.12.202215.03.20242000S&PCOMP	ABS6ZX	PUT SPX MAR24 800	SPX0324800P	15.12.2022	15.03.2024	800	S&PCOMP
ABS6WTPUT SPX MAR24 1200SPX03241200P15.12.202215.03.20241200S&PCOMPABS6WUPUT SPX MAR24 1400SPX03241400P15.12.202215.03.20241400S&PCOMPABS6WVPUT SPX MAR24 1600SPX03241600P15.12.202215.03.20241600S&PCOMPABS6WWPUT SPX MAR24 1700SPX03241700P15.12.202215.03.20241700S&PCOMPABS6WXPUT SPX MAR24 1800SPX03241800P15.12.202215.03.20241800S&PCOMPABS6WYPUT SPX MAR24 1900SPX03241900P15.12.202215.03.20241900S&PCOMPABS6WYPUT SPX MAR24 1000SPX03241900P15.12.202215.03.20241900S&PCOMPABS6W1PUT SPX MAR24 1000SPX03242000P15.12.202215.03.20242000S&PCOMPABS6W2PUT SPX MAR24 2100SPX0324200P15.12.202215.03.20242000S&PCOMPABS6W3PUT SPX MAR24 2200SPX0324200P15.12.202215.03.20242000S&PCOMPABS6W3PUT SPX MAR24 2300SPX0324200P15.12.202215.03.20242000S&PCOMP	ABS6WS	PUT SPX MAR24 1000	SPX03241000P	15.12.2022	15.03.2024	1000	S&PCOMP
ABS6WUPUT SPX MAR24 1400SPX03241400P15.12.202215.03.20241400S&PCOMPABS6WVPUT SPX MAR24 1600SPX03241600P15.12.202215.03.20241600S&PCOMPABS6WWPUT SPX MAR24 1700SPX03241700P15.12.202215.03.20241700S&PCOMPABS6WXPUT SPX MAR24 1800SPX03241800P15.12.202215.03.20241800S&PCOMPABS6WYPUT SPX MAR24 1900SPX03241900P15.12.202215.03.20241900S&PCOMPABS6W0PUT SPX MAR24 1000SPX03242000P15.12.202215.03.20242000S&PCOMPABS6W1PUT SPX MAR24 2000SPX03242000P15.12.202215.03.20242000S&PCOMPABS6W2PUT SPX MAR24 2100SPX0324200P15.12.202215.03.20242000S&PCOMPABS6W3PUT SPX MAR24 2200SPX0324200P15.12.202215.03.20242000S&PCOMPABS6W3PUT SPX MAR24 2300SPX0324200P15.12.202215.03.20242000S&PCOMP	ABS6WT	PUT SPX MAR24 1200	SPX03241200P	15.12.2022	15.03.2024	1200	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 SPX03241700P 15.12.2022 15.03.2024 1800 S&PCOMP ABS6WX PUT SPX MAR24 1800 SPX03241900P 15.12.2022 15.03.2024 1900 S&PCOMP ABS6W1 PUT SPX MAR24 1900 SPX03241900P 15.12.2022 15.03.2024 1900 S&PCOMP ABS6W2 PUT SPX MAR24 2000 SPX03242000P 15.12.2022 15.03.2024 2000 S&PCOMP ABS6W1 PUT SPX MAR24 2100 SPX0324200P 15.12.2022 15.03.2024 2000 S&PCOMP ABS6W2 PUT SPX MAR24 2100 SPX0324200P 15.12.2022 15.03.2024 2000 S&PCOMP ABS6W3 PUT SPX MAR24 2200 SPX0324200P 15.12.2022 15.03.2024 2000 S&PCOMP ABS6W3 PUT SPX MAR24 2300 SPX03242300P 15.12.2022	ABS6WU	PUT SPX MAR24 1400	SPX03241400P	15.12.2022	15.03.2024	1400	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 2000 SPX03242000P 15.12.2022 15.03.2024 2000 S&PCOMP ABS6W2 PUT SPX MAR24 2100 SPX0324200P 15.12.2022 15.03.2024 2000 S&PCOMP ABS6W2 PUT SPX MAR24 2200 SPX0324200P 15.12.2022 15.03.2024 2000 S&PCOMP ABS6W3 PUT SPX MAR24 2300 SPX0324200P 15.12.2022 15.03.2024 2000 S&PCOMP ABS6W3 PUT SPX MAR24 2300 SPX03242300P 15.12.2022 15.03.2024 2300 S&PCOMP	ABS6WV	PUT SPX MAR24 1600	SPX03241600P	15.12.2022	15.03.2024	1600	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 2000 SPX03242000P 15.12.2022 15.03.2024 2000 S&PCOMP ABS6W1 PUT SPX MAR24 2100 SPX0324200P 15.12.2022 15.03.2024 2000 S&PCOMP ABS6W2 PUT SPX MAR24 2200 SPX0324200P 15.12.2022 15.03.2024 2000 S&PCOMP ABS6W3 PUT SPX MAR24 2300 SPX0324200P 15.12.2022 15.03.2024 2000 S&PCOMP	ABS6WW	PUT SPX MAR24 1700	SPX03241700P	15.12.2022	15.03.2024	1700	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 SPX0324200P 15.12.2022 15.03.2024 2100 S&PCOMP ABS6W3 PUT SPX MAR24 2300 SPX03242300P 15.12.2022 15.03.2024 2200 S&PCOMP	ABS6WX	PUT SPX MAR24 1800	SPX03241800P	15.12.2022	15.03.2024	1800	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 SPX0324200P 15.12.2022 15.03.2024 2200 S&PCOMP ABS6W3 PUT SPX MAR24 2300 SPX03242300P 15.12.2022 15.03.2024 2300 S&PCOMP	ABS6WY	PUT SPX MAR24 1900	SPX03241900P	15.12.2022	15.03.2024	1900	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	ABS6W0	PUT SPX MAR24 2000	SPX03242000P	15.12.2022	15.03.2024	2000	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	ABS6W1	PUT SPX MAR24 2100	SPX03242100P	15.12.2022	15.03.2024	2100	S&PCOMP
ABS6W3 PUT SPX MAR24 2300 SPX03242300P 15.12.2022 15.03.2024 2300 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/ fx VL,MP,DZ,PO	~ Datatypes
<u>⊯</u> %) \$	

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.

Diptions V		Search Advanced Search					
Add Filters « Clear All	OĻ	otions					
Datatype Hierarchy	Al		•	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	~
 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