Out[2]: 
$$\frac{d}{d\theta} \int_{-2}^{0} \int_{-1}^{1} \int_{0}^{2} (\theta y + x)^{4} e^{y} \log(z) \sin(\theta) dx dy dz$$

expr = sy.Integral(expr,(z,-2,0))
expr = sy.Derivative(expr,theta)

In [1]: import sympy as sy

expr

sy.init printing()