Historical Data

OptionHistoricalDataClient

```
class alpaca.data.historical.option.OptionHistoricalDataClient(api_key:
    Optional[str] = None, secret_key: Optional[str] = None, oauth_token:
    Optional[str] = None, use_basic_auth: bool = False, raw_data: bool = False,
    url_override: Optional[str] = None, sandbox: bool = False)
```

The REST client for interacting with Alpaca Market Data API option data endpoints.

Learn more on https://docs.alpaca.markets/docs/about-market-data-api

```
__init__(api_key: Optional[str] = None, secret_key: Optional[str] = None,
    oauth_token: Optional[str] = None, use_basic_auth: bool = False,
    raw_data: bool = False, url_override: Optional[str] = None, sandbox: bool
    = False) → None
```

Instantiates a Historical Data Client.

PARAMETERS:

- **api_key** (*Optional[str], optional*) – Alpaca API key. Defaults to None.
- **secret_key** (*Optional[str], optional*) – Alpaca API secret key. Defaults to None.
- **oauth_token** (*Optional[str]*) – The oauth token if authenticating via OAuth. Defaults to None.
- **use_basic_auth** (*bool, optional*) – If true, API requests will use basic authorization headers. Set to true if using broker api sandbox credentials
- **raw_data** (*bool, optional*) – If true, API responses will not be wrapped and raw responses will be returned from methods. Defaults to False. This has not been implemented yet.
- **url_override** (*Optional[str], optional*) – If specified allows you to override the base url the client points to for proxy/testing.
- **sandbox** (*bool*) – True if using sandbox mode. Defaults to False.

Get Option Bars

`OptionHistoricalDataClient.get_option_bars(request_params: OptionBarsRequest) → Union[BarSet, Dict[str, Any]]`

Returns bar data for an option contract or list of option contracts over a given time period and timeframe.

PARAMETERS:

request_params (*OptionBarsRequest*) – The request object for retrieving option bar data.

RETURNS:

The bar data either in raw or wrapped form

RETURN TYPE:

Union[BarSet, RawData]

Get Option Trades

`OptionHistoricalDataClient.get_option_trades(request_params: OptionTradesRequest) → Union[TradeSet, Dict[str, Any]]`

The historical option trades API provides trade data for a list of contract symbols between the specified dates up to 7 days ago.

PARAMETERS:

request_params (*OptionTradesRequest*) – The request object for retrieving option trade data.

RETURNS:

The trade data either in raw or wrapped form

RETURN TYPE:

Union[TradeSet, RawData]

Get Option Exchange Codes

`OptionHistoricalDataClient.get_option_exchange_codes() → Dict[str, Any]`

Returns the mapping between the option exchange codes and the corresponding exchanges names.

PARAMETERS:

None –

RETURNS:

The mapping between the option exchange codes and the corresponding exchanges names.

RETURN TYPE:

RawData

Get Option Latest Quote

`OptionHistoricalDataClient.get_option_latest_quote(request_params: OptionLatestQuoteRequest) → Union[Dict[str, Quote], Dict[str, Any]]`

Retrieves the latest quote for an option symbol or list of option symbols.

PARAMETERS:

request_params (*OptionLatestQuoteRequest*) – The request object for retrieving the latest quote data.

RETURNS:

The latest quote in raw or wrapped format

RETURN TYPE:

Union[Dict[str, Quote], RawData]

Get Option Latest Trade

```
OptionHistoricalDataClient.get_option_latest_trade(request_params:
    OptionLatestTradeRequest) → Union[Dict[str, Trade], Dict[str, Any]]
```

Retrieves the latest trade for an option symbol or list of option symbols.

PARAMETERS:

request_params (*OptionLatestTradeRequest*) – The request object for retrieving the latest trade data.

RETURNS:

The latest trade in raw or wrapped format

RETURN TYPE:

Union[Dict[str, Trade], RawData]

Get Option Snapshot

```
OptionHistoricalDataClient.get_option_snapshot(request_params:
    OptionSnapshotRequest) → Union[Dict[str, OptionsSnapshot], Dict[str, Any]]
```

Returns snapshots of queried symbols. OptionsSnapshot contain latest trade, latest quote, implied volatility, and greeks for the queried symbols.

PARAMETERS:

request_params (*OptionSnapshotRequest*) – The request object for retrieving snapshot data.

RETURNS:

The snapshot data either in raw or wrapped form

RETURN TYPE:

Union[Dict[str, OptionsSnapshot], RawData]

Get Option Chain

`OptionHistoricalDataClient.get_option_chain(request_params: OptionChainRequest) → Union[Dict[str, OptionsSnapshot], Dict[str, Any]]`

The option chain endpoint for underlying symbol provides the latest trade, latest quote, implied volatility, and greeks for each contract symbol of the underlying symbol.

PARAMETERS:

request_params (*OptionChainRequest*) – The request object for retrieving snapshot data.

RETURNS:

The snapshot data either in raw or wrapped form

RETURN TYPE:

Union[Dict[str, OptionsSnapshot], RawData]